Interval Coverage (95%) for Global GP 0.95 -Scenario 0.90 -0.85 -0.80 -0.75 -2 3 4 5 6 7 8 1 9 10

Interval Length (95%) for Global GP 12.5 -10.0 Scenario 7.5 -5.0 -2.5 -2 3 5 6 7 8 4 9 1 10