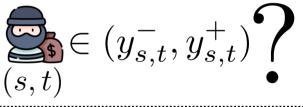


## Test set

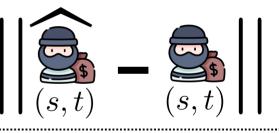
Miscoverage Rate



Interval Width

$$W_s = y_{s,t}^+ - y_{s,t}^-$$

RMSE MAE



Adj. Predictive Efficiency Index

$$PEI^* = 2$$

Sensitivity Analysis

