Coverage by horizon -2 -1 0 2 3 4 1.0 Empirical coverage 0.75 0.5 0.25 -0 . Nowcast -Nowcast -Historical -Ensemble -Historical -Historical -Nowcast -Ensemble hhh4 LightGBM. hhh4 hhh4 hhh4 Nowcast LightGBM TSMixer Historical Ensemble Persistence TSMixer Persistence LightGBM TSMixer Persistence Ensemble LightGBM **TSMixer** Persistence

