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 -Ensemble -Historical -Nowcast hhh4 LightGBM. hhh4 hhh4 hhh4 LightGBM TSMixer Historical Nowcast Ensemble Persistence TSMixer Persistence LightGBM TSMixer Persistence Ensemble LightGBM TSMixer Persistence

