## Probability Integral Transform (PIT) Distributions Correct Gamma Model Correct t Model 1.25 1.25 1.00 1.00 0.75 0.75 0.50 0.50 0.25 0.25 0.00 0.00 Density 0.75 1.00 0.25 1.00 0.00 0.25 0.50 0.00 0.50 0.75 Incorrect Normal Model for Gamma Incorrect Normal Model for t 2.0 1.5 1.5 1.0 1.0 0.5 0.5 0.25 0.50 0.75 1.00 0.25 0.50 0.75 0.00 1.00 PIT Values