Probability Integral Transform (PIT) Distributions Correct Gamma Model Correct t Model 1.0 0.6 0.5 0.3 0.0 Density 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 0.00 Incorrect Normal Model for Gamma Incorrect Normal Model for t 2.0 1.5 1.5 1.0

