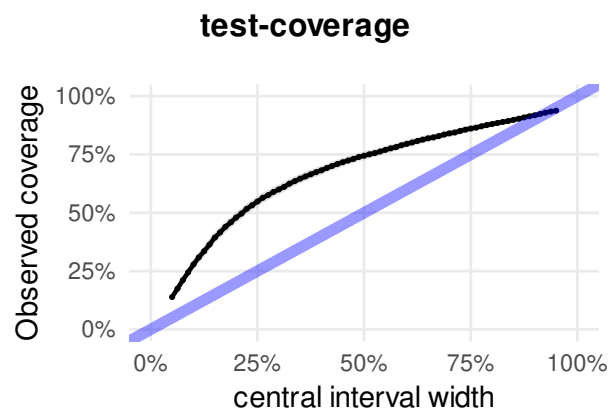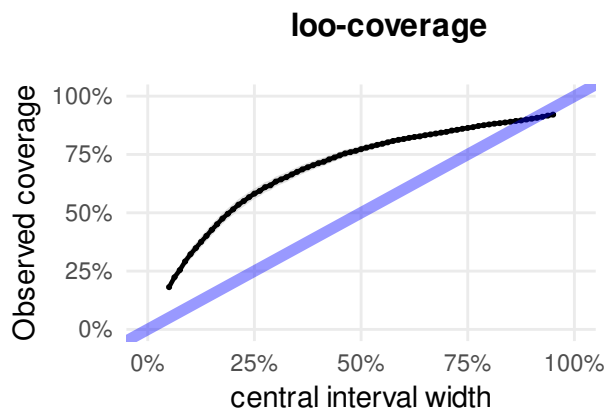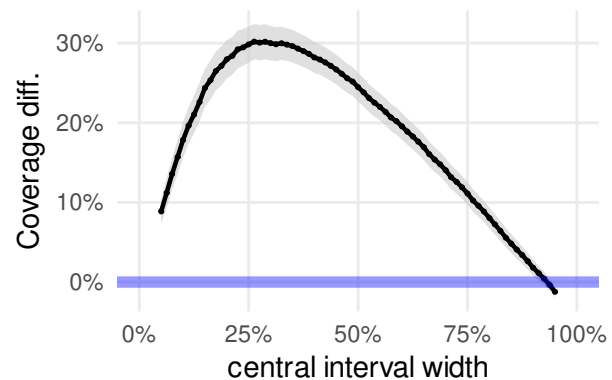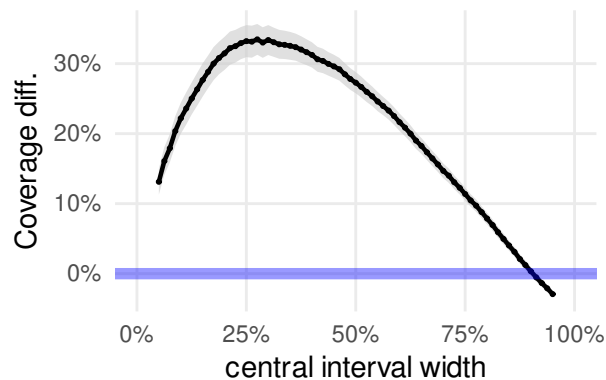**loo-coverage**   **test-coverage**

$\nu = 1$

$\nu = 1$

Predictive coverage. DGP: student-t (df = 1), fit: normal model, N= 32 observations.