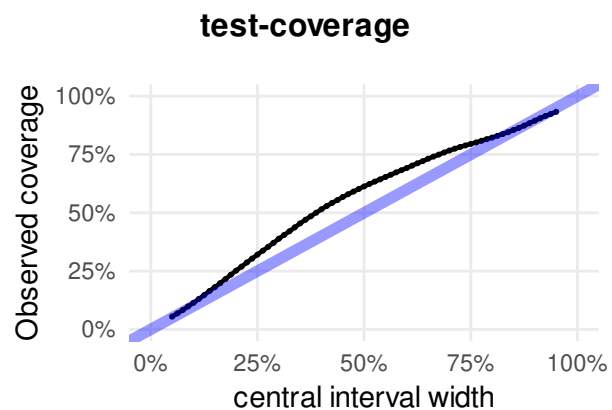
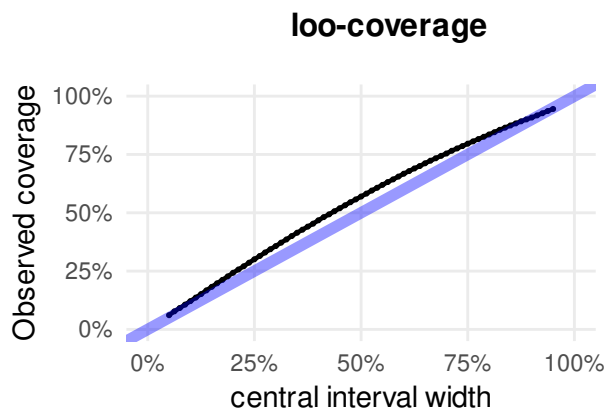
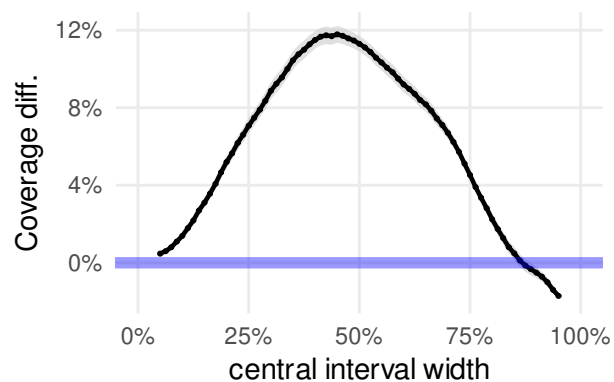
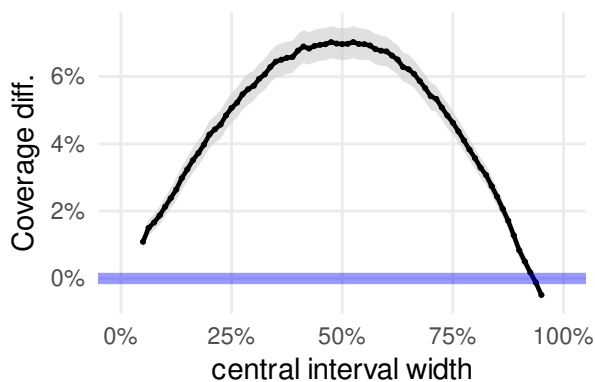


$\nu = 5$



$\nu = 5$



Predictive coverage. DGP: student-t ( $df = 5$ ), fit: normal model,  $N = 256$  observations.