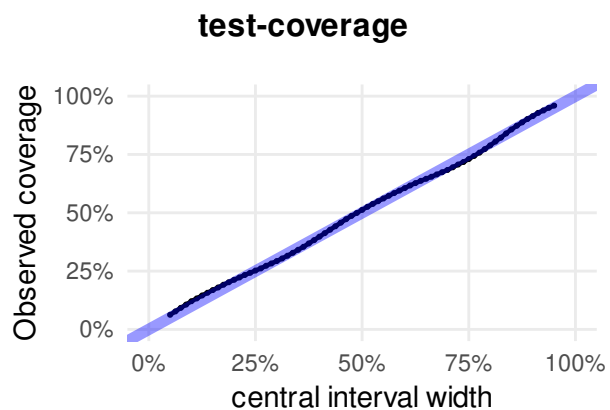
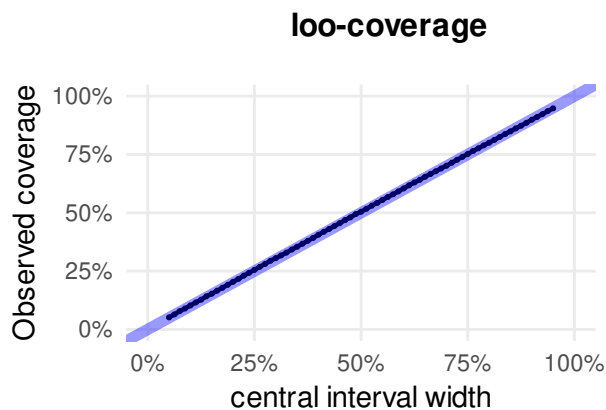
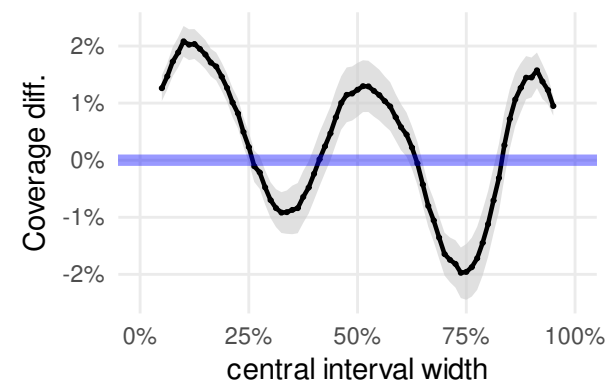
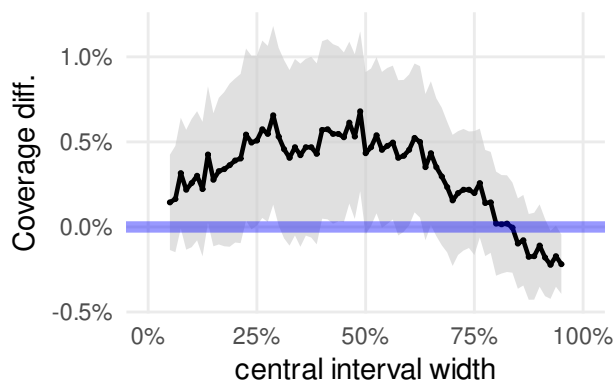


$\nu = 40$



$\nu = 40$



Predictive coverage. DGP: student-t ($\text{df} = 40$), fit: normal model, $N = 128$ observations.