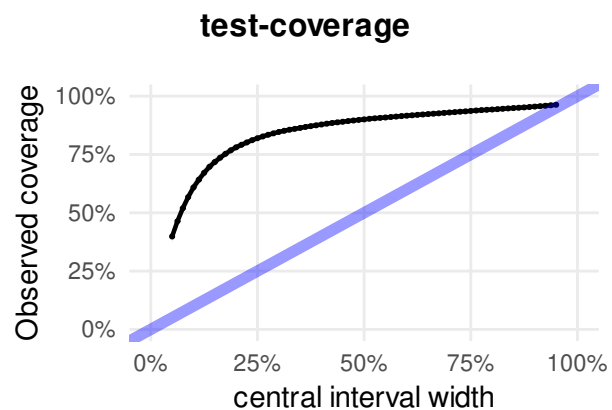
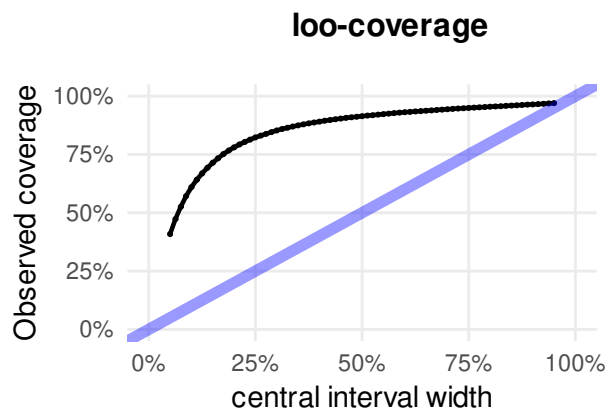
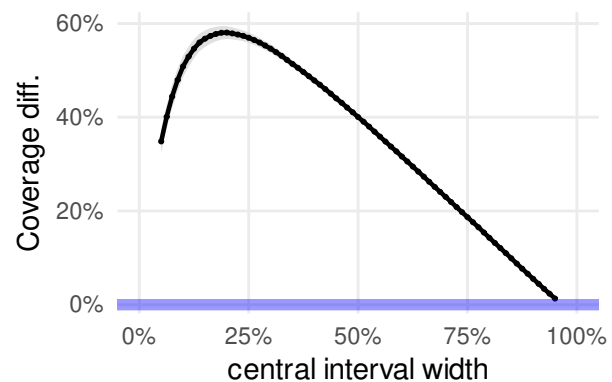
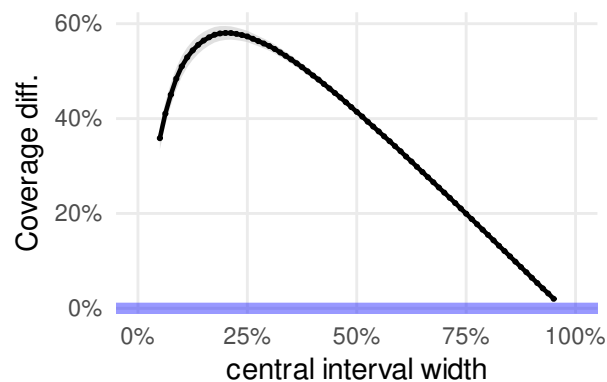


$\nu = 1$



$\nu = 1$



Predictive coverage. DGP: student-t ( $df = 1$ ), fit: normal model,  $N = 256$  observations.