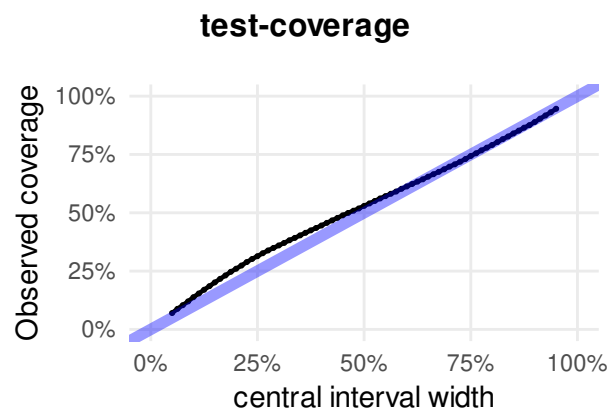
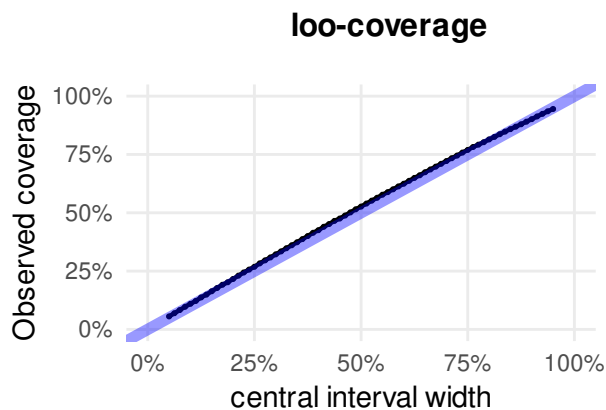
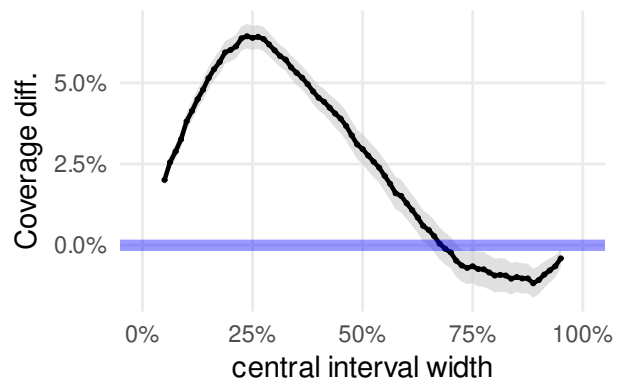
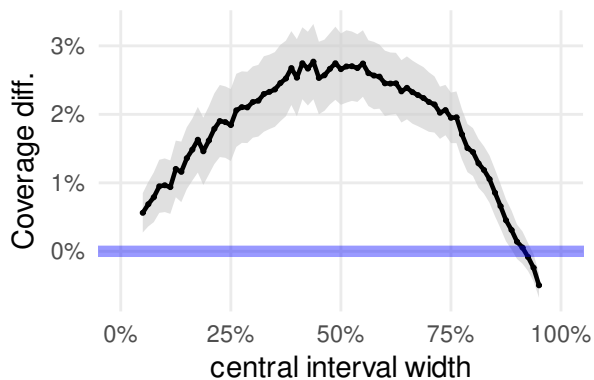


$\nu = 10$



$\nu = 10$



Predictive coverage. DGP: student-t ($\text{df} = 10$), fit: normal model, $N = 128$ observations.