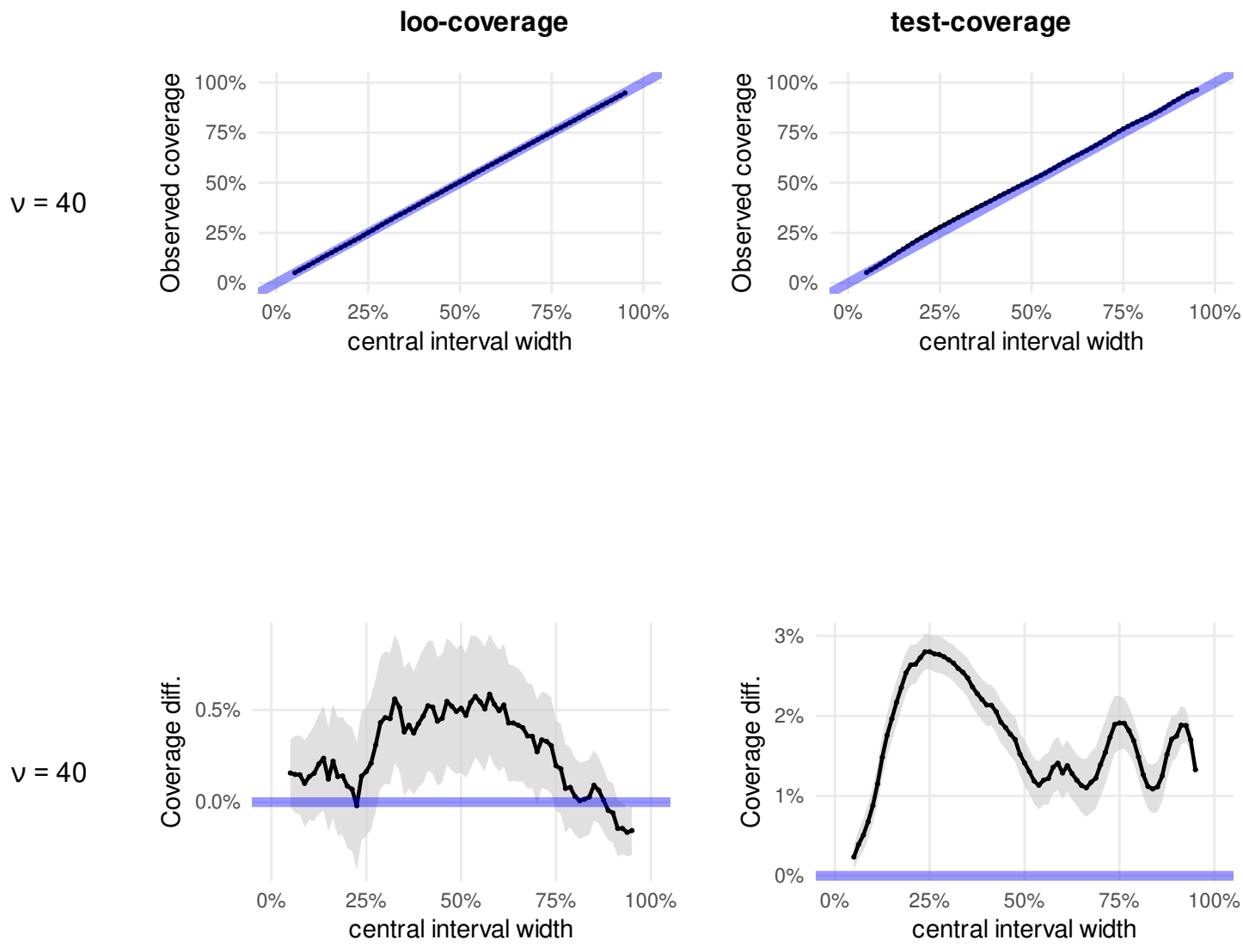

Predictive coverage. DGP: student-t (df = 40), fit: normal model, N= 256 observations.