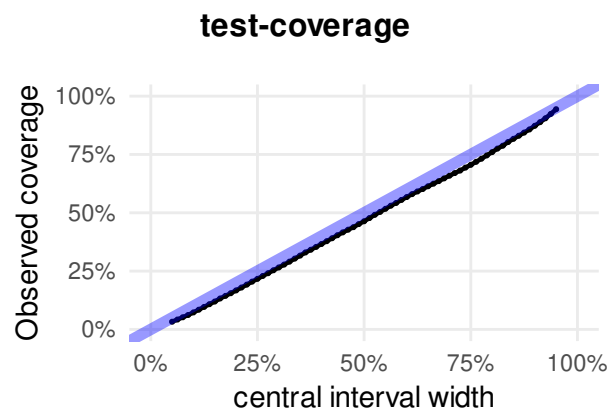
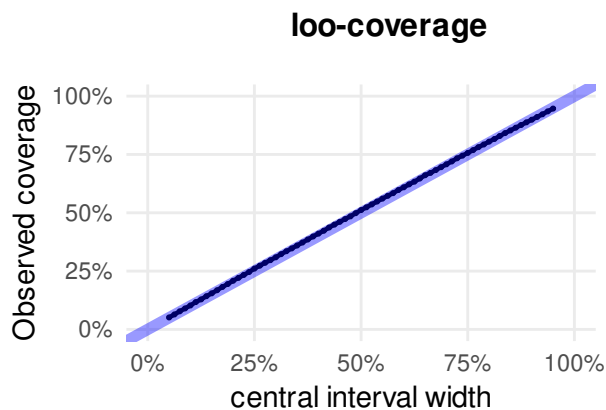
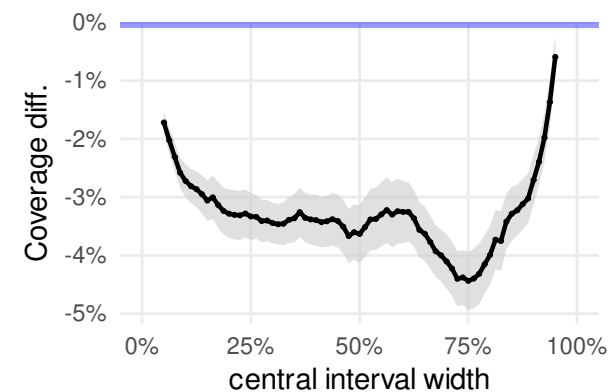
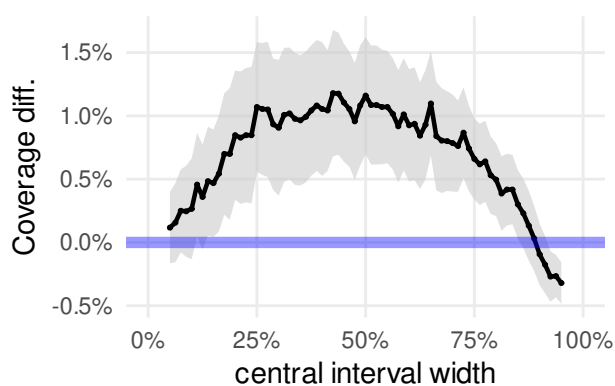


$\nu = 20$



$\nu = 20$



Predictive coverage. DGP: student-t ( $\text{df} = 20$ ), fit: normal model,  $N = 128$  observations.