Table 2. Comparison of One-Step-Ahead 95% Interval Forecasts for the Stationary Bilinear Process (44)

Interval forecast		Empirical coverage	Average width	Average interval score
I	(45)	95.01%	4.00	4.77
J	(46)	95.08%	5.45	8.04
K	(47)	94.98%	3.79	5.32

NOTE: The table shows the empirical coverage, the average width, and the average value of the negatively oriented interval score (43) for the prediction intervals I, J, and K in 100,000 sequential forecasts in a sample path of length 100,001. See text for details.