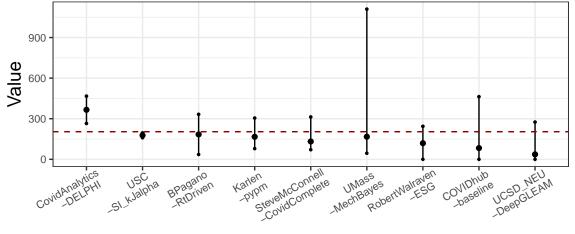95% Prediction Intervals of Individual Forecasts