**Deaths** Trained on 8 weeks Trained on 12 weeks Trained on full history Trained on 4 weeks 5 Horizon 1 -5 60 40 Horizon 2 20 Parameter Sharing Across Quantile Levels 60 Per Model Per Quantile 40 Horizon 3 20 30 20 Horizon 4 10 --10 Compination Median - Weighted Median -Weighted Mean Weighted Median Weighted Mean Weighted Median Weighted Mean Weighted Median

Mean WIS for Method - Mean WIS for All Horizons