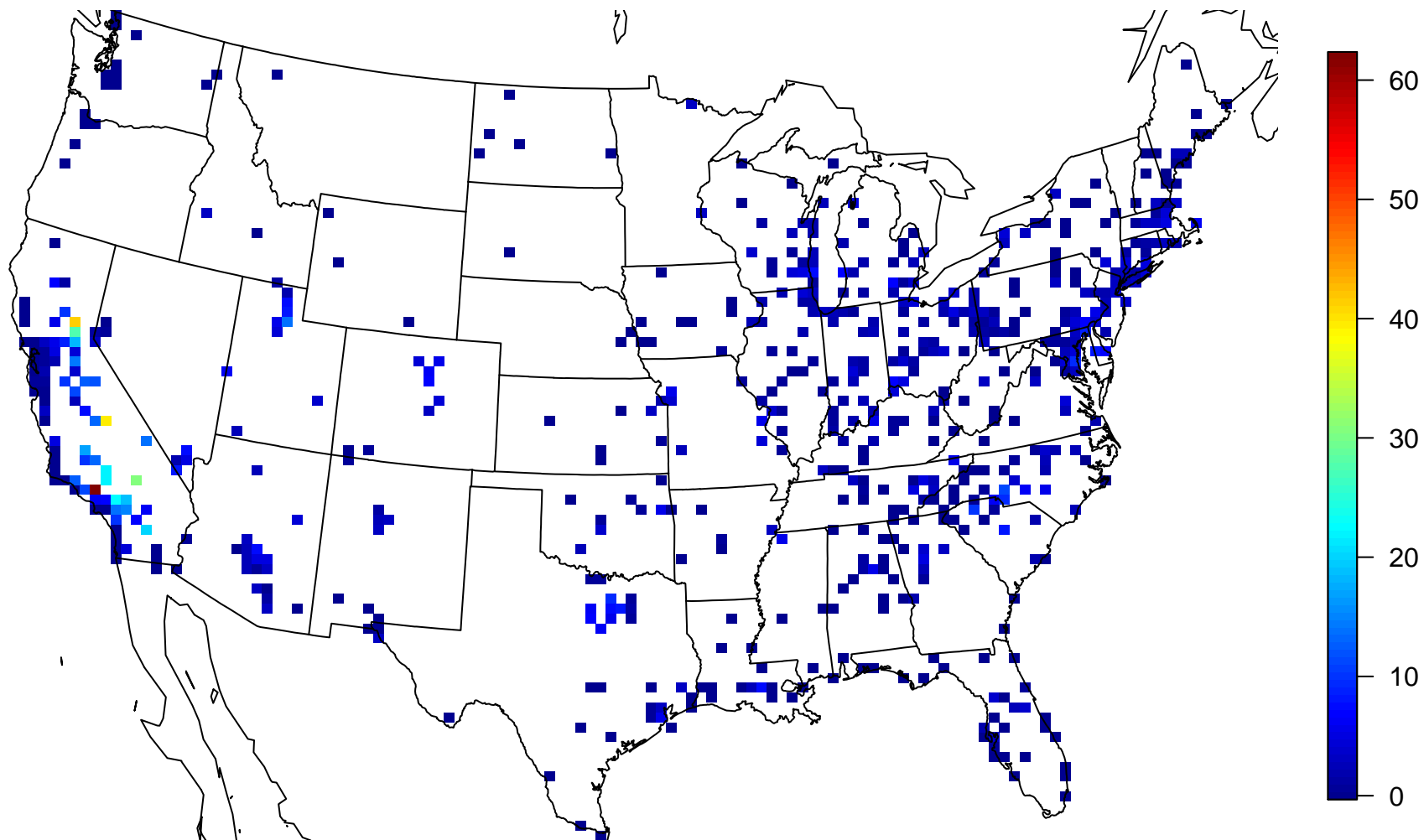**Brier score: Gaussian**

Brier score: Skew−t, K = 5, T = 50, No Time Series