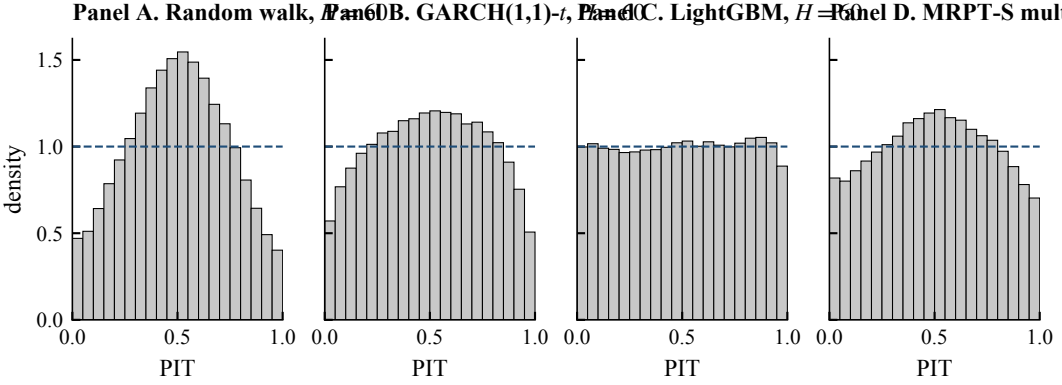

Panel A. Random walk, H = 60
Panel B. GARCH(1,1)-t, H = 60
Panel C. LightGBM, H = 60
Panel D. MRPT-S multi-res., H = 60
density
PIT
PIT
PIT
PIT
0.0
0.5
1.0
1.5