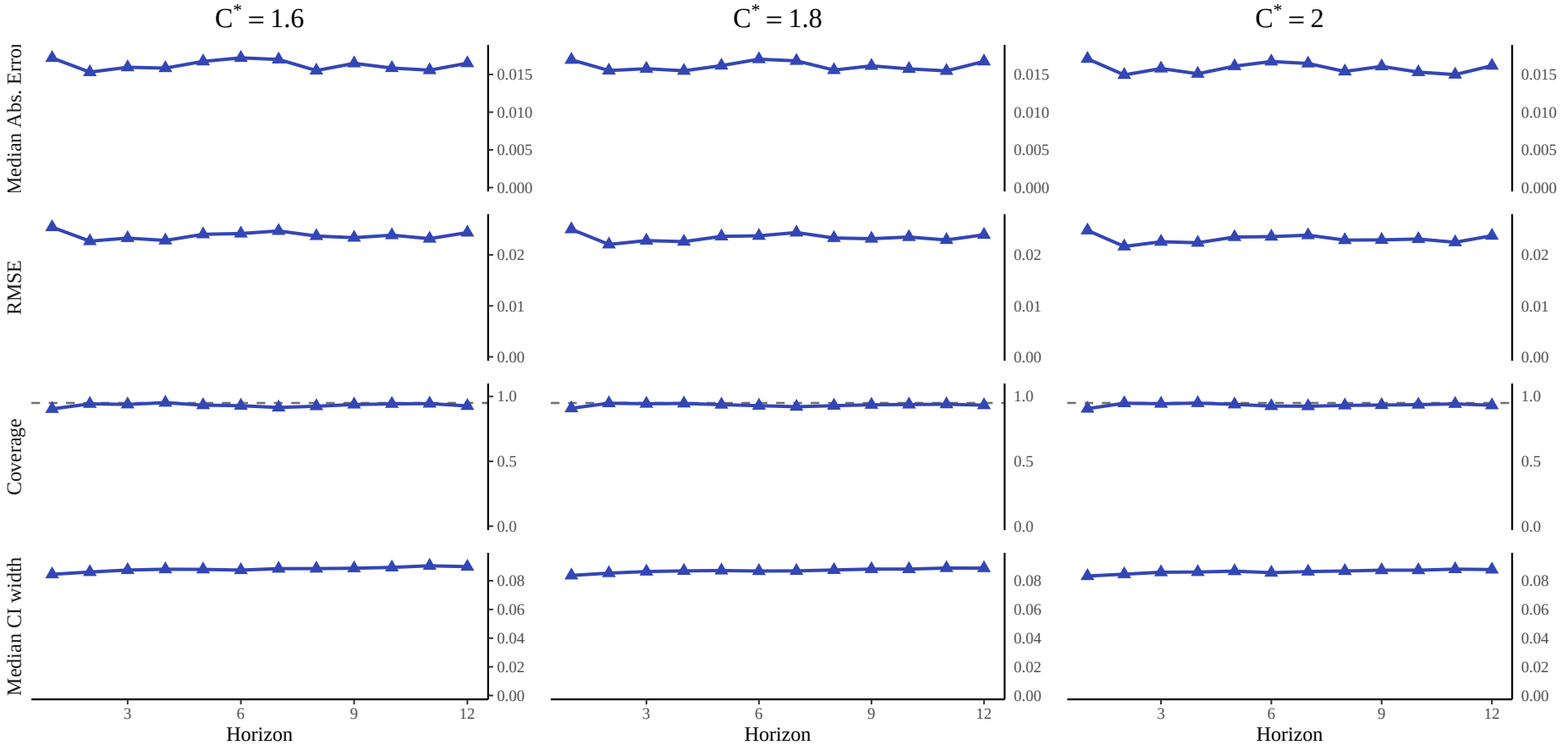
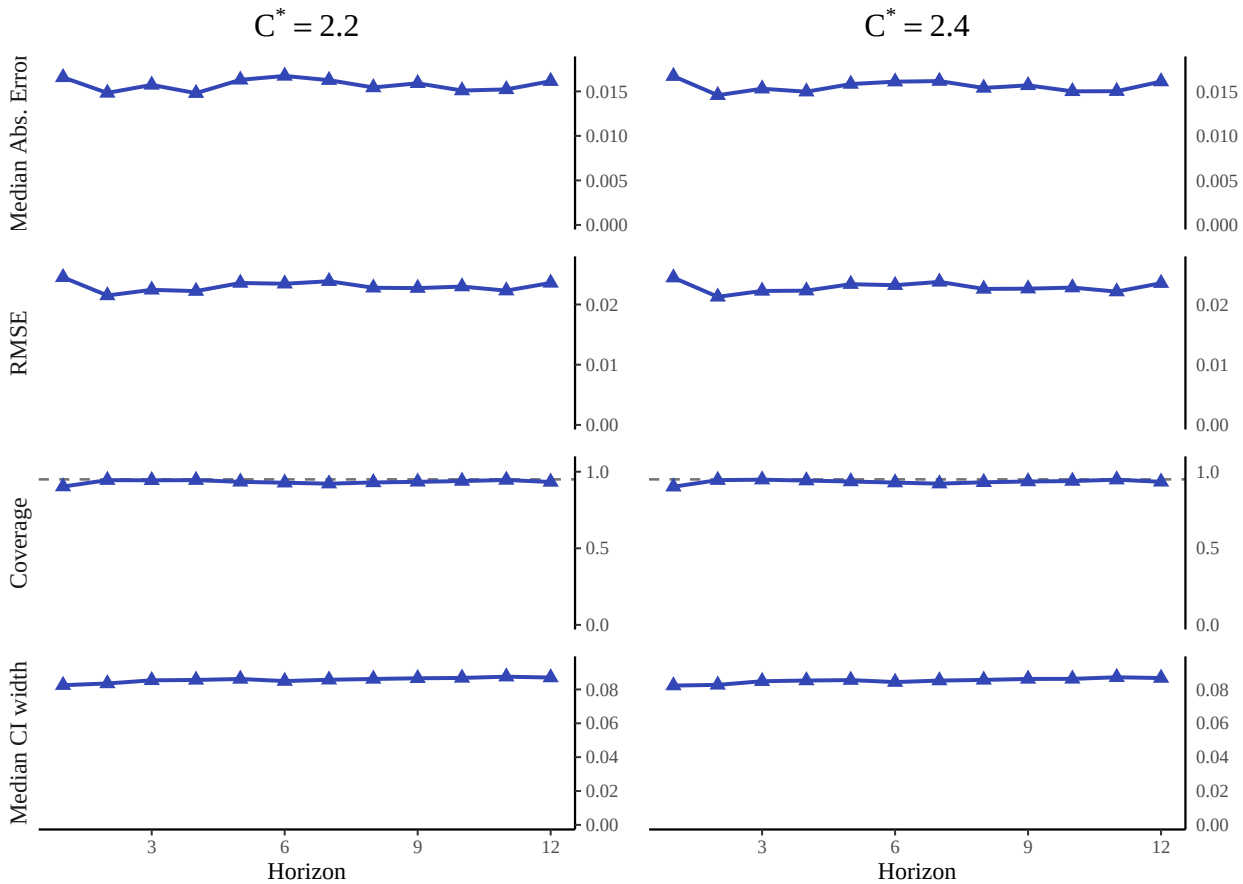

C* = 1.6
C* = 1.8
C* = 2
Median Abs. Error
RMSE
Coverage
Median CI width
0.015
0.010
0.005
0.000
0.02
0.01
0.00
1.0
0.5
0.0
0.08
0.06
0.04
0.02
3
6
9
12
Horizon


C* = 2.2
C* = 2.4
Median Abs. Error
RMSE
Coverage
Median CI width
0.015
0.010
0.005
0.000
0.02
0.01
0.00
1.0
0.5
0.0
0.08
0.06
0.04
0.02
3
6
9
12
Horizon