

SUPPLEMENTARY MATERIALS:

**Parameter selection in Gaussian process interpolation:
an empirical study of selection criteria***

Sébastien J. Petit^{‡†}, Julien Bect[‡], Paul Feliot[†], and Emmanuel Vazquez[‡]

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†Safran Aircraft Engines, Moissy-Cramayel, France.

‡Université Paris-Saclay, CNRS, CentraleSupélec, Laboratoire des signaux et systèmes, 91190, Gif-sur-Yvette, France (firstname.lastname@centralesupelec.fr).

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SM1. Additional information about the experiments.

SM1.1. Some remarkable features of two problems.

SM1.1.1. GKLS setup. We chose the following parameters for the collections of functions taken from the GKLS simulator:

- $[0, 1]^d$ as inputs domain,
- 10 local minima,
- the default value of the global minimum value was set to -1.0 ,
- the distance from the global minimizer to the vertex of the paraboloid was set to $1/3$,
- and the radius of the attraction region of the global minimizer was set to $1/6$.

SM1.1.2. Goldstein-Price (1D). The Goldstein-Price function [SM4] is a function that is defined on $[-2, 2] \times [-2, 2]$. It is relatively well-behaved close to the global minimizer and at the center of the domain, but has large variations on the edges. For illustration purpose, we consider a section along an axis going from the corner with highest values and passing through the local minimizer. The resulting function (see Figure SM1) is defined by

$$f(t) = g\left(t\left(\frac{2}{3}, -2\right)^T + (1-t)\left(-2, 2\right)^T\right), \quad t \in [0, 1],$$

where g is the Goldstein-Price function.

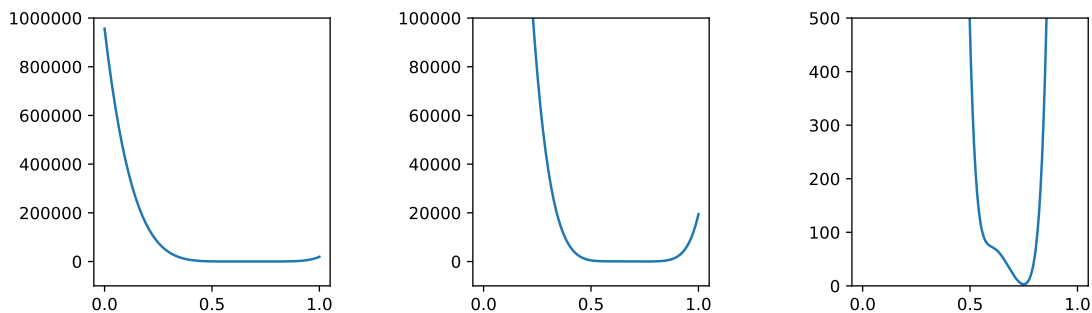


Figure SM1: Left: Goldstein-Price (1D) with two zooms on the y-axis (middle and right).

SM1.2. Custom version of GPy. In our experiments, we use the GPy Python package [SM5] with a few modifications.

- We use the levers identified by [SM3] to facilitate the optimization of the criteria (especially the “log” parameterization),
- we added the general expression for a Matérn covariance function with regularity $\nu = \chi + 1/2$ (see, e.g, Section 4.2.1 of [SM12]),
- we deactivated all kinds of *jitter* or *nugget* (see next subsection).

SM1.3. Numerics. Some criteria sometimes select very large σ^2 and ρ_i , as reported by [SM7] and [SM2]. Unfortunately, most kriging implementations suffer from large ρ_i s, because this entails

nearly singular \mathbf{K}_ϑ . A common way to circumvent this difficulty is to add a small quantity called *jitter* or *nugget* to the diagonal of \mathbf{K}_ϑ [SM11, SM9]. Note that the effect of this parameter on the model's predictions and on the shape of the likelihood can be nonintuitive, especially for high ρ_i s as showed by [SM1].

For the sake of simplicity, we chose to circumvent this difficulty by setting bounds for the range parameters. We describe those bounds here assuming that the input domain is $[0, 1]^d$. Given \mathbf{v} and a design, a bound L is taken to be the largest ρ such that the condition number of $\mathbf{K}_{(1, \rho, \dots, \rho, \mathbf{v})}$ stays below some threshold κ that must be small compared to the invert of the double precision 10^{-16} . The search space for (ρ_1, \dots, ρ_d) is then restricted to $(0, L]^d$. In our experiments, we choose $\kappa = 10^{12}$ for all problems.

The L -values used in this work are provided as a function¹ of \mathbf{v} , n , d and a datasets type—with *unif* referring to a “space-filling” and *gaussian* referring to a sample from the low-pass filter data—in the file *rho_bounds.csv*. The bounds used for the problems must then be computed taking the scales of the domains into account.

Unfortunately, there are configurations yielding to very low L values. This happens for high \mathbf{v} , high n , and small d^2 . To prevent this issue, we consider only the values \mathbf{v} such that $L \geq 0.35\sqrt{d}$, given a couple (n, d) . This constraint rules out the values $\mathbf{v} = 9/2$ and $\mathbf{v} = \infty$ for the Goldstein-Price (1D) problem with $n = 50d$; the value $\mathbf{v} = \infty$ for the Goldstein-Price (1D) problem with $n = 20d$; and the value $\mathbf{v} = \infty$ for all problems with $d = 2$ and $n = 50d$.

Finally, predictions on very dense validation grids can suffer from numerical instabilities that may yield numerically negative values when predicting the kriging variance at a location that is very near an element of the initial design. We choose to truncate predicted variances to be greater than 10^{-15} in our experiments.

SM1.4. Optimal values R^* . Here we present how we obtain optimal values R^* for the scores $R(\theta; S)$. Given a function f , a design $(x_i, z_i)_{1 \leq i \leq n}$ and a test set $(x'_j, z'_j)_{1 \leq j \leq n_t}$, these are obtained by direct minimization of

$$(SM1.1) \quad R(\theta; S) = \frac{1}{n_t} \sum_{j=1}^{n_t} S(P_{\theta, x'_j}; f(x'_j))$$

To obtain the gradient of (SM1.1) with respect to θ , in the spirit of [SM10], we decompose the evaluation of (SM1.1) in

$$\begin{cases} \Gamma : \theta \in \Theta \mapsto \mathbf{G} \in \mathbb{R}^{1+n^2+n \times n_t + n_t}, \\ \rho : \mathbf{G} \in \mathbb{R}^{1+n^2+n \times n_t + n_t} \mapsto (\boldsymbol{\mu}, \boldsymbol{\sigma}^2) \in \mathbb{R}^{2n_t}, \\ \varphi : (\boldsymbol{\mu}, \boldsymbol{\sigma}^2) \in \mathbb{R}^{2n_t} \mapsto R \in \mathbb{R}, \end{cases}$$

¹We therefore use common bounds for several similar datasets since we observed the fact that the variations were negligible.

²Note that, in such cases, kriging without any nugget is either numerically impossible or lacking of numerical stability.

Algorithm 1: Computing $\delta_G = J_{\rho, G}^T \delta_\eta$, from G and δ_η . Inputs at first step refer to what has already been computed for evaluating μ and σ^2 efficiently. For vectors or matrices a and b , $a \circ b$ denotes the Hadamard element-wise multiplication. Moreover, $\mathbb{1}_n = (1, \dots, 1)^T \in \mathbb{R}^n$.

Input:

$$G = (\beta, K_\vartheta, K_\vartheta^*, k_\vartheta^{*,*}), z = (z_1, \dots, z_n), B = K_\vartheta^{-1}, \Gamma = BK_\vartheta^*, \delta_\eta = (\delta_\mu, \delta_{\sigma^2})$$

Output: $\delta_K = J_{\rho, K}^T \delta_\eta$

- 1 $\Delta = \mathbb{1}_n \sigma^2$
- 2 $\delta_\Gamma = -K_\vartheta^* \circ \Delta$
- 3 $\delta_{K_\vartheta^*} = (B(z - \beta \mathbb{1}_n)) \delta_\mu^T - \Gamma \circ \Delta + B^T \delta_\Gamma$
- 4 $\delta_{k_\vartheta^{*,*}} = \delta_{\sigma^2}$
- 5 $\delta_B = (K_\vartheta^* \delta_\mu)(z - \beta \mathbb{1}_n^T) + \delta_\Gamma K_\vartheta^{*T}$
- 6 $\delta_{K_\vartheta} = -B^T \delta_B B^T$
- 7 $\delta_\beta = \mathbb{1}_{n_t}^T \delta_\mu - \mathbb{1}_n^T B K_\vartheta^* \delta_\mu$

where

$$\left\{ \begin{array}{l} G = (\beta, K_\vartheta, K_\vartheta^*, k_\vartheta^{*,*}), \eta = (\mu, \sigma^2), \\ K_\vartheta^* = (k_\vartheta(x_i, x_j^t))_{1 \leq i \leq n, 1 \leq j \leq n_t}, k_\vartheta^{*,*} = (k_\vartheta(x_j^t, x_j^t))_{1 \leq j \leq n_t}, \\ \mu = (\mu_\theta(x_1^t), \dots, \mu_\theta(x_{n_t}^t))^T, \sigma^2 = (\sigma_\theta^2(x_1^t), \dots, \sigma_\theta^2(x_{n_t}^t))^T, \end{array} \right.$$

in such a way that $R(\theta; S) = (\varphi \circ \rho \circ \Gamma)(\theta)$.

Using elements from [SM10], the computation of the gradient of (SM1.1) boils down to the implementation of the adjoint operators of the differentials of ρ :

$$\mathcal{L}_\rho^* : (G, \delta_\eta) \mapsto J_{\rho, G}^T \delta_\eta.$$

where $J_{\rho, G}$ is the Jacobian matrix of ρ at G . A generic implementation of those operators is given by Algorithm 1. The overall computation of this gradient has complexity $\mathcal{O}(n^3 + dn^2 + n_t n^2)$ for a Matérn covariance function. It can be used to optimize (SM1.1) with respect to θ with a quasi-Newton type algorithm.

SM2. Detailed results.

SM2.1. Conventions. We state here more precisely the conventions used for the tables of section SM2.2. For each problem and design size, the first table represents the selection criteria considered in this work, without NLL/SPE. In this table, the gray scale indicates how far a cell is from the best value. More precisely, the combination of model and criterion that reaches the best score R_0 is colored in white and we use a log-uniform scale of gray from R_0 to the values that are greater than $10R_0$.

For comparison, NLL/SPE values are provided in another table along with results for a linear model and k -nearest neighbors models (k NN) for S^{SPE} .

Finally, optimal values R^* are provided for S^{SPE} in a third table. For all three tables, estimate standard deviations of the averages are provided in parentheses.

SM2.2. Results.

SM2.2.1. Goldstein-Price (1D), $n = 10, d = 1$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.51 \cdot 10^{-2}$ ($2.17 \cdot 10^{-3}$)	$1.18 \cdot 10^{-2}$ ($1.03 \cdot 10^{-3}$)	$1.14 \cdot 10^{-2}$ ($9.51 \cdot 10^{-4}$)	$1.25 \cdot 10^{-2}$ ($1.20 \cdot 10^{-3}$)	$1.11 \cdot 10^{-2}$ ($8.89 \cdot 10^{-4}$)
$v = 3/2$	$3.40 \cdot 10^{-3}$ ($3.79 \cdot 10^{-4}$)	$1.24 \cdot 10^{-3}$ ($1.17 \cdot 10^{-4}$)	$1.60 \cdot 10^{-3}$ ($1.90 \cdot 10^{-4}$)	$1.60 \cdot 10^{-3}$ ($1.89 \cdot 10^{-4}$)	$1.69 \cdot 10^{-3}$ ($1.94 \cdot 10^{-4}$)
$v = 5/2$	$6.68 \cdot 10^{-4}$ ($9.40 \cdot 10^{-5}$)	$1.26 \cdot 10^{-4}$ ($1.42 \cdot 10^{-5}$)	$1.24 \cdot 10^{-4}$ ($1.31 \cdot 10^{-5}$)	$1.55 \cdot 10^{-4}$ ($2.23 \cdot 10^{-5}$)	$1.47 \cdot 10^{-4}$ ($2.13 \cdot 10^{-5}$)
$v = 7/2$	$1.38 \cdot 10^{-4}$ ($2.52 \cdot 10^{-5}$)	$1.53 \cdot 10^{-5}$ ($2.86 \cdot 10^{-6}$)	$1.61 \cdot 10^{-5}$ ($3.03 \cdot 10^{-6}$)	$1.78 \cdot 10^{-5}$ ($3.52 \cdot 10^{-6}$)	$1.73 \cdot 10^{-5}$ ($1.47 \cdot 10^{-6}$)
$v = 9/2$	$2.95 \cdot 10^{-5}$ ($6.67 \cdot 10^{-6}$)	$4.01 \cdot 10^{-6}$ ($7.69 \cdot 10^{-7}$)	$2.78 \cdot 10^{-6}$ ($3.84 \cdot 10^{-7}$)	$3.43 \cdot 10^{-6}$ ($7.20 \cdot 10^{-7}$)	$5.19 \cdot 10^{-6}$ ($7.64 \cdot 10^{-7}$)
$v = \infty$	$4.29 \cdot 10^{-7}$ ($8.26 \cdot 10^{-8}$)	$3.85 \cdot 10^{-7}$ ($7.19 \cdot 10^{-8}$)	$2.78 \cdot 10^{-7}$ ($6.61 \cdot 10^{-8}$)	$3.00 \cdot 10^{-7}$ ($4.81 \cdot 10^{-8}$)	$4.51 \cdot 10^{-7}$ ($7.95 \cdot 10^{-8}$)
$v \in \{1/2, \dots, \infty\}$	$4.29 \cdot 10^{-7}$ ($8.26 \cdot 10^{-8}$)	$4.13 \cdot 10^{-7}$ ($8.01 \cdot 10^{-8}$)	$2.59 \cdot 10^{-7}$ ($4.45 \cdot 10^{-8}$)	$3.07 \cdot 10^{-7}$ ($5.64 \cdot 10^{-8}$)	$4.50 \cdot 10^{-7}$ ($8.12 \cdot 10^{-8}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$2.77 \cdot 10^{-3}$ ($3.48 \cdot 10^{-4}$)
$v = 3/2$	$1.54 \cdot 10^{-3}$ ($1.83 \cdot 10^{-4}$)
$v = 5/2$	$1.53 \cdot 10^{-4}$ ($2.24 \cdot 10^{-5}$)
$v = 7/2$	$1.96 \cdot 10^{-5}$ ($3.01 \cdot 10^{-6}$)
$v = 9/2$	$5.21 \cdot 10^{-6}$ ($7.52 \cdot 10^{-7}$)
$v = \infty$	$3.94 \cdot 10^{-7}$ ($5.54 \cdot 10^{-8}$)
$v \in \{1/2, \dots, \infty\}$	$3.62 \cdot 10^{-7}$ ($5.10 \cdot 10^{-8}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.29 \cdot 10^{-7}$ ($8.26 \cdot 10^{-8}$)
linear	$5.65 \cdot 10^{-1}$ ($3.46 \cdot 10^{-3}$)
1NN	$8.89 \cdot 10^{-2}$ ($3.23 \cdot 10^{-3}$)
2NN	$1.19 \cdot 10^{-1}$ ($4.23 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.87 \cdot 10^{-2}$ ($8.22 \cdot 10^{-4}$)	$7.16 \cdot 10^{-2}$ ($7.78 \cdot 10^{-4}$)	$7.11 \cdot 10^{-2}$ ($7.40 \cdot 10^{-4}$)	$7.02 \cdot 10^{-2}$ ($1.00 \cdot 10^{-3}$)	$7.11 \cdot 10^{-2}$ ($7.14 \cdot 10^{-4}$)
$v = 3/2$	$2.43 \cdot 10^{-2}$ ($4.68 \cdot 10^{-4}$)	$1.53 \cdot 10^{-2}$ ($3.06 \cdot 10^{-4}$)	$1.68 \cdot 10^{-2}$ ($3.54 \cdot 10^{-4}$)	$1.62 \cdot 10^{-2}$ ($4.71 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($3.71 \cdot 10^{-4}$)
$v = 5/2$	$8.78 \cdot 10^{-3}$ ($2.56 \cdot 10^{-4}$)	$3.78 \cdot 10^{-3}$ ($1.07 \cdot 10^{-4}$)	$3.80 \cdot 10^{-3}$ ($1.11 \cdot 10^{-4}$)	$4.54 \cdot 10^{-3}$ ($1.37 \cdot 10^{-4}$)	$4.11 \cdot 10^{-3}$ ($1.18 \cdot 10^{-4}$)
$v = 7/2$	$3.52 \cdot 10^{-3}$ ($1.35 \cdot 10^{-4}$)	$1.11 \cdot 10^{-3}$ ($4.64 \cdot 10^{-5}$)	$1.09 \cdot 10^{-3}$ ($5.48 \cdot 10^{-5}$)	$1.28 \cdot 10^{-3}$ ($6.47 \cdot 10^{-5}$)	$1.28 \cdot 10^{-3}$ ($3.47 \cdot 10^{-5}$)
$v = 9/2$	$1.47 \cdot 10^{-3}$ ($6.80 \cdot 10^{-5}$)	$4.69 \cdot 10^{-4}$ ($2.84 \cdot 10^{-5}$)	$4.26 \cdot 10^{-4}$ ($2.63 \cdot 10^{-5}$)	$4.95 \cdot 10^{-4}$ ($3.13 \cdot 10^{-5}$)	$6.00 \cdot 10^{-4}$ ($2.49 \cdot 10^{-5}$)
$v = \infty$	$1.86 \cdot 10^{-4}$ ($6.90 \cdot 10^{-6}$)	$1.76 \cdot 10^{-4}$ ($7.46 \cdot 10^{-6}$)	$1.38 \cdot 10^{-4}$ ($7.19 \cdot 10^{-6}$)	$1.57 \cdot 10^{-4}$ ($8.50 \cdot 10^{-6}$)	$1.98 \cdot 10^{-4}$ ($6.65 \cdot 10^{-6}$)
$v \in \{1/2, \dots, \infty\}$	$1.86 \cdot 10^{-4}$ ($6.90 \cdot 10^{-6}$)	$1.76 \cdot 10^{-4}$ ($8.02 \cdot 10^{-6}$)	$1.37 \cdot 10^{-4}$ ($6.52 \cdot 10^{-6}$)	$1.54 \cdot 10^{-4}$ ($8.74 \cdot 10^{-6}$)	$1.97 \cdot 10^{-4}$ ($6.83 \cdot 10^{-6}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.86 \cdot 10^{-4}$ ($6.90 \cdot 10^{-6}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.54 \cdot 10^0$ ($1.98 \cdot 10^{-2}$)	$1.03 \cdot 10^0$ ($1.27 \cdot 10^{-2}$)	$1.02 \cdot 10^0$ ($1.26 \cdot 10^{-2}$)	$1.01 \cdot 10^0$ ($1.81 \cdot 10^{-2}$)	$1.02 \cdot 10^0$ ($1.25 \cdot 10^{-2}$)
$v = 3/2$	$3.03 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$1.80 \cdot 10^{-1}$ ($5.03 \cdot 10^{-3}$)	$1.99 \cdot 10^{-1}$ ($6.20 \cdot 10^{-3}$)	$2.16 \cdot 10^{-1}$ ($9.02 \cdot 10^{-3}$)	$2.03 \cdot 10^{-1}$ ($6.24 \cdot 10^{-3}$)
$v = 5/2$	$1.12 \cdot 10^{-1}$ ($5.77 \cdot 10^{-3}$)	$3.63 \cdot 10^{-2}$ ($1.25 \cdot 10^{-3}$)	$3.61 \cdot 10^{-2}$ ($1.21 \cdot 10^{-3}$)	$7.78 \cdot 10^{-2}$ ($7.29 \cdot 10^{-3}$)	$3.86 \cdot 10^{-2}$ ($1.51 \cdot 10^{-3}$)
$v = 7/2$	$4.47 \cdot 10^{-2}$ ($2.91 \cdot 10^{-3}$)	$8.13 \cdot 10^{-3}$ ($3.67 \cdot 10^{-4}$)	$7.90 \cdot 10^{-3}$ ($4.05 \cdot 10^{-4}$)	$2.74 \cdot 10^{-2}$ ($3.05 \cdot 10^{-3}$)	$8.72 \cdot 10^{-3}$ ($2.32 \cdot 10^{-4}$)
$v = 9/2$	$1.63 \cdot 10^{-2}$ ($1.37 \cdot 10^{-3}$)	$2.50 \cdot 10^{-3}$ ($1.36 \cdot 10^{-4}$)	$2.30 \cdot 10^{-3}$ ($9.93 \cdot 10^{-5}$)	$1.18 \cdot 10^{-2}$ ($1.29 \cdot 10^{-3}$)	$2.91 \cdot 10^{-3}$ ($1.28 \cdot 10^{-4}$)
$v = \infty$	$5.43 \cdot 10^{-3}$ ($1.98 \cdot 10^{-4}$)	$5.44 \cdot 10^{-3}$ ($2.23 \cdot 10^{-4}$)	$4.11 \cdot 10^{-3}$ ($2.16 \cdot 10^{-4}$)	$5.40 \cdot 10^{-3}$ ($3.42 \cdot 10^{-4}$)	$6.20 \cdot 10^{-3}$ ($1.99 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$5.43 \cdot 10^{-3}$ ($1.98 \cdot 10^{-4}$)	$5.43 \cdot 10^{-3}$ ($2.45 \cdot 10^{-4}$)	$4.05 \cdot 10^{-3}$ ($2.09 \cdot 10^{-4}$)	$5.29 \cdot 10^{-3}$ ($3.59 \cdot 10^{-4}$)	$6.18 \cdot 10^{-3}$ ($2.04 \cdot 10^{-4}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$5.43 \cdot 10^{-3}$ ($1.98 \cdot 10^{-4}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.94 \cdot 10^{-1}$ ($1.41 \cdot 10^{-3}$)	$9.95 \cdot 10^{-1}$ ($1.23 \cdot 10^{-3}$)	$9.95 \cdot 10^{-1}$ ($1.20 \cdot 10^{-3}$)	$9.93 \cdot 10^{-1}$ ($1.51 \cdot 10^{-3}$)	$9.95 \cdot 10^{-1}$ ($1.20 \cdot 10^{-3}$)
$v = 3/2$	$9.53 \cdot 10^{-1}$ ($2.62 \cdot 10^{-3}$)	$9.74 \cdot 10^{-1}$ ($2.37 \cdot 10^{-3}$)	$9.67 \cdot 10^{-1}$ ($2.64 \cdot 10^{-3}$)	$9.51 \cdot 10^{-1}$ ($4.65 \cdot 10^{-3}$)	$9.66 \cdot 10^{-1}$ ($2.73 \cdot 10^{-3}$)
$v = 5/2$	$9.12 \cdot 10^{-1}$ ($2.12 \cdot 10^{-3}$)	$9.63 \cdot 10^{-1}$ ($2.91 \cdot 10^{-3}$)	$9.62 \cdot 10^{-1}$ ($2.65 \cdot 10^{-3}$)	$7.87 \cdot 10^{-1}$ ($3.96 \cdot 10^{-2}$)	$9.55 \cdot 10^{-1}$ ($2.55 \cdot 10^{-3}$)
$v = 7/2$	$8.89 \cdot 10^{-1}$ ($2.21 \cdot 10^{-3}$)	$9.77 \cdot 10^{-1}$ ($2.40 \cdot 10^{-3}$)	$9.79 \cdot 10^{-1}$ ($2.46 \cdot 10^{-3}$)	$6.27 \cdot 10^{-1}$ ($4.75 \cdot 10^{-2}$)	$9.73 \cdot 10^{-1}$ ($2.40 \cdot 10^{-3}$)
$v = 9/2$	$8.82 \cdot 10^{-1}$ ($2.66 \cdot 10^{-3}$)	$9.83 \cdot 10^{-1}$ ($2.56 \cdot 10^{-3}$)	$9.90 \cdot 10^{-1}$ ($1.64 \cdot 10^{-3}$)	$4.71 \cdot 10^{-1}$ ($4.89 \cdot 10^{-2}$)	$9.85 \cdot 10^{-1}$ ($1.91 \cdot 10^{-3}$)
$v = \infty$	$8.50 \cdot 10^{-3}$ ($8.57 \cdot 10^{-4}$)	$9.20 \cdot 10^{-3}$ ($9.61 \cdot 10^{-4}$)	$8.20 \cdot 10^{-3}$ ($1.09 \cdot 10^{-3}$)	$1.14 \cdot 10^{-2}$ ($6.40 \cdot 10^{-3}$)	$8.00 \cdot 10^{-3}$ ($9.43 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$9.50 \cdot 10^{-3}$ ($9.99 \cdot 10^{-4}$)	$1.75 \cdot 10^{-2}$ ($9.86 \cdot 10^{-3}$)	$1.70 \cdot 10^{-2}$ ($7.69 \cdot 10^{-3}$)	$2.31 \cdot 10^{-2}$ ($1.07 \cdot 10^{-2}$)	$1.53 \cdot 10^{-2}$ ($7.69 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.50 \cdot 10^{-3}$ ($9.99 \cdot 10^{-4}$)

SM2.2.2. Goldstein-Price (1D), $n = 20$, $d = 1$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.41 \cdot 10^{-3}$ ($3.82 \cdot 10^{-4}$)	$2.44 \cdot 10^{-3}$ ($2.46 \cdot 10^{-4}$)	$2.16 \cdot 10^{-3}$ ($1.96 \cdot 10^{-4}$)	$3.50 \cdot 10^{-3}$ ($4.29 \cdot 10^{-4}$)	$1.91 \cdot 10^{-3}$ ($1.59 \cdot 10^{-4}$)
$v = 3/2$	$1.10 \cdot 10^{-4}$ ($1.14 \cdot 10^{-5}$)	$7.95 \cdot 10^{-5}$ ($8.14 \cdot 10^{-6}$)	$7.71 \cdot 10^{-5}$ ($8.23 \cdot 10^{-6}$)	$8.39 \cdot 10^{-5}$ ($9.42 \cdot 10^{-6}$)	$8.56 \cdot 10^{-5}$ ($8.69 \cdot 10^{-6}$)
$v = 5/2$	$3.36 \cdot 10^{-6}$ ($3.66 \cdot 10^{-7}$)	$1.85 \cdot 10^{-6}$ ($1.98 \cdot 10^{-7}$)	$1.59 \cdot 10^{-6}$ ($1.65 \cdot 10^{-7}$)	$2.12 \cdot 10^{-6}$ ($3.05 \cdot 10^{-7}$)	$2.25 \cdot 10^{-6}$ ($2.54 \cdot 10^{-7}$)
$v = 7/2$	$2.70 \cdot 10^{-7}$ ($2.79 \cdot 10^{-8}$)	$1.05 \cdot 10^{-7}$ ($1.57 \cdot 10^{-8}$)	$7.48 \cdot 10^{-8}$ ($9.25 \cdot 10^{-9}$)	$1.29 \cdot 10^{-7}$ ($2.05 \cdot 10^{-8}$)	$2.15 \cdot 10^{-7}$ ($3.07 \cdot 10^{-8}$)
$v = 9/2$	$1.00 \cdot 10^{-7}$ ($1.11 \cdot 10^{-8}$)	$4.40 \cdot 10^{-8}$ ($6.63 \cdot 10^{-9}$)	$2.66 \cdot 10^{-8}$ ($2.83 \cdot 10^{-9}$)	$4.61 \cdot 10^{-8}$ ($7.59 \cdot 10^{-9}$)	$3.60 \cdot 10^{-8}$ ($4.54 \cdot 10^{-9}$)
$v \in \{1/2, \dots, 9/2\}$	$1.00 \cdot 10^{-7}$ ($1.11 \cdot 10^{-8}$)	$4.40 \cdot 10^{-8}$ ($6.63 \cdot 10^{-9}$)	$2.67 \cdot 10^{-8}$ ($2.84 \cdot 10^{-9}$)	$4.49 \cdot 10^{-8}$ ($6.94 \cdot 10^{-9}$)	$4.63 \cdot 10^{-8}$ ($8.64 \cdot 10^{-9}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$5.16 \cdot 10^{-4}$ ($8.52 \cdot 10^{-5}$)
$v = 3/2$	$8.33 \cdot 10^{-5}$ ($8.68 \cdot 10^{-6}$)
$v = 5/2$	$2.57 \cdot 10^{-6}$ ($2.37 \cdot 10^{-7}$)
$v = 7/2$	$2.59 \cdot 10^{-7}$ ($2.98 \cdot 10^{-8}$)
$v = 9/2$	$8.78 \cdot 10^{-8}$ ($1.13 \cdot 10^{-8}$)
$v \in \{1/2, \dots, 9/2\}$	$8.24 \cdot 10^{-8}$ ($1.08 \cdot 10^{-8}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.00 \cdot 10^{-7}$ ($1.11 \cdot 10^{-8}$)
linear	$5.29 \cdot 10^{-1}$ ($5.72 \cdot 10^{-4}$)
1NN	$2.62 \cdot 10^{-2}$ ($8.79 \cdot 10^{-4}$)
2NN	$3.15 \cdot 10^{-2}$ ($1.04 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$4.62 \cdot 10^{-2}$ ($2.61 \cdot 10^{-4}$)	$2.80 \cdot 10^{-2}$ ($3.42 \cdot 10^{-4}$)	$2.76 \cdot 10^{-2}$ ($2.95 \cdot 10^{-4}$)	$1.75 \cdot 10^{-2}$ ($5.58 \cdot 10^{-4}$)	$2.75 \cdot 10^{-2}$ ($2.61 \cdot 10^{-4}$)
$v = 3/2$	$4.38 \cdot 10^{-3}$ ($6.76 \cdot 10^{-5}$)	$3.30 \cdot 10^{-3}$ ($7.27 \cdot 10^{-5}$)	$3.27 \cdot 10^{-3}$ ($7.18 \cdot 10^{-5}$)	$2.46 \cdot 10^{-3}$ ($9.34 \cdot 10^{-5}$)	$3.41 \cdot 10^{-3}$ ($7.17 \cdot 10^{-5}$)
$v = 5/2$	$5.38 \cdot 10^{-4}$ ($1.28 \cdot 10^{-5}$)	$3.51 \cdot 10^{-4}$ ($1.33 \cdot 10^{-5}$)	$3.36 \cdot 10^{-4}$ ($1.37 \cdot 10^{-5}$)	$3.73 \cdot 10^{-4}$ ($1.61 \cdot 10^{-5}$)	$4.19 \cdot 10^{-4}$ ($1.40 \cdot 10^{-5}$)
$v = 7/2$	$1.23 \cdot 10^{-4}$ ($3.55 \cdot 10^{-6}$)	$6.17 \cdot 10^{-5}$ ($2.63 \cdot 10^{-6}$)	$5.95 \cdot 10^{-5}$ ($2.54 \cdot 10^{-6}$)	$7.47 \cdot 10^{-5}$ ($3.33 \cdot 10^{-6}$)	$1.00 \cdot 10^{-4}$ ($5.32 \cdot 10^{-6}$)
$v = 9/2$	$6.78 \cdot 10^{-5}$ ($2.27 \cdot 10^{-6}$)	$3.58 \cdot 10^{-5}$ ($1.57 \cdot 10^{-6}$)	$3.29 \cdot 10^{-5}$ ($1.14 \cdot 10^{-6}$)	$3.90 \cdot 10^{-5}$ ($1.88 \cdot 10^{-6}$)	$3.94 \cdot 10^{-5}$ ($2.22 \cdot 10^{-6}$)
$v \in \{1/2, \dots, 9/2\}$	$6.78 \cdot 10^{-5}$ ($2.27 \cdot 10^{-6}$)	$3.58 \cdot 10^{-5}$ ($1.57 \cdot 10^{-6}$)	$3.29 \cdot 10^{-5}$ ($1.15 \cdot 10^{-6}$)	$3.88 \cdot 10^{-5}$ ($1.78 \cdot 10^{-6}$)	$4.25 \cdot 10^{-5}$ ($2.55 \cdot 10^{-6}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$6.78 \cdot 10^{-5}$ ($2.27 \cdot 10^{-6}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$7.46 \cdot 10^{-1}$ ($5.30 \cdot 10^{-3}$)	$4.28 \cdot 10^{-1}$ ($6.29 \cdot 10^{-3}$)	$4.14 \cdot 10^{-1}$ ($4.71 \cdot 10^{-3}$)	$3.36 \cdot 10^{-1}$ ($2.07 \cdot 10^{-2}$)	$4.08 \cdot 10^{-1}$ ($3.72 \cdot 10^{-3}$)
$v = 3/2$	$5.83 \cdot 10^{-2}$ ($9.38 \cdot 10^{-4}$)	$4.58 \cdot 10^{-2}$ ($1.24 \cdot 10^{-3}$)	$4.45 \cdot 10^{-2}$ ($1.32 \cdot 10^{-3}$)	$6.24 \cdot 10^{-2}$ ($3.00 \cdot 10^{-3}$)	$4.73 \cdot 10^{-2}$ ($1.33 \cdot 10^{-3}$)
$v = 5/2$	$5.97 \cdot 10^{-3}$ ($1.58 \cdot 10^{-4}$)	$4.37 \cdot 10^{-3}$ ($2.22 \cdot 10^{-4}$)	$3.74 \cdot 10^{-3}$ ($2.10 \cdot 10^{-4}$)	$6.97 \cdot 10^{-3}$ ($4.42 \cdot 10^{-4}$)	$5.09 \cdot 10^{-3}$ ($2.38 \cdot 10^{-4}$)
$v = 7/2$	$1.08 \cdot 10^{-3}$ ($3.68 \cdot 10^{-5}$)	$6.64 \cdot 10^{-4}$ ($4.60 \cdot 10^{-5}$)	$5.25 \cdot 10^{-4}$ ($3.00 \cdot 10^{-5}$)	$1.61 \cdot 10^{-3}$ ($1.46 \cdot 10^{-4}$)	$1.06 \cdot 10^{-3}$ ($7.59 \cdot 10^{-5}$)
$v = 9/2$	$6.59 \cdot 10^{-4}$ ($3.00 \cdot 10^{-5}$)	$3.62 \cdot 10^{-4}$ ($2.87 \cdot 10^{-5}$)	$2.66 \cdot 10^{-4}$ ($1.28 \cdot 10^{-5}$)	$6.39 \cdot 10^{-4}$ ($7.48 \cdot 10^{-5}$)	$3.41 \cdot 10^{-4}$ ($2.68 \cdot 10^{-5}$)
$v \in \{1/2, \dots, 9/2\}$	$6.59 \cdot 10^{-4}$ ($3.00 \cdot 10^{-5}$)	$3.62 \cdot 10^{-4}$ ($2.87 \cdot 10^{-5}$)	$2.65 \cdot 10^{-4}$ ($1.31 \cdot 10^{-5}$)	$6.16 \cdot 10^{-4}$ ($7.22 \cdot 10^{-5}$)	$3.83 \cdot 10^{-4}$ ($3.43 \cdot 10^{-5}$)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$6.59 \cdot 10^{-4}$ ($3.00 \cdot 10^{-5}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.96 \cdot 10^{-1}$ ($7.81 \cdot 10^{-4}$)	$9.90 \cdot 10^{-1}$ ($1.13 \cdot 10^{-3}$)	$9.91 \cdot 10^{-1}$ ($1.07 \cdot 10^{-3}$)	$9.65 \cdot 10^{-1}$ ($2.85 \cdot 10^{-3}$)	$9.93 \cdot 10^{-1}$ ($1.01 \cdot 10^{-3}$)
$v = 3/2$	$9.82 \cdot 10^{-1}$ ($1.55 \cdot 10^{-3}$)	$9.66 \cdot 10^{-1}$ ($1.68 \cdot 10^{-3}$)	$9.67 \cdot 10^{-1}$ ($1.84 \cdot 10^{-3}$)	$8.83 \cdot 10^{-1}$ ($1.32 \cdot 10^{-2}$)	$9.64 \cdot 10^{-1}$ ($1.73 \cdot 10^{-3}$)
$v = 5/2$	$9.71 \cdot 10^{-1}$ ($1.46 \cdot 10^{-3}$)	$9.58 \cdot 10^{-1}$ ($2.09 \cdot 10^{-3}$)	$9.65 \cdot 10^{-1}$ ($2.29 \cdot 10^{-3}$)	$8.07 \cdot 10^{-1}$ ($2.92 \cdot 10^{-2}$)	$9.56 \cdot 10^{-1}$ ($2.19 \cdot 10^{-3}$)
$v = 7/2$	$9.65 \cdot 10^{-1}$ ($1.38 \cdot 10^{-3}$)	$9.62 \cdot 10^{-1}$ ($2.82 \cdot 10^{-3}$)	$9.67 \cdot 10^{-1}$ ($1.98 \cdot 10^{-3}$)	$8.51 \cdot 10^{-1}$ ($2.22 \cdot 10^{-2}$)	$9.55 \cdot 10^{-1}$ ($2.60 \cdot 10^{-3}$)
$v = 9/2$	$9.41 \cdot 10^{-1}$ ($1.04 \cdot 10^{-3}$)	$9.57 \cdot 10^{-1}$ ($3.43 \cdot 10^{-3}$)	$9.56 \cdot 10^{-1}$ ($1.60 \cdot 10^{-3}$)	$9.23 \cdot 10^{-1}$ ($1.79 \cdot 10^{-2}$)	$9.64 \cdot 10^{-1}$ ($3.15 \cdot 10^{-3}$)
$v \in \{1/2, \dots, 9/2\}$	$9.41 \cdot 10^{-1}$ ($1.03 \cdot 10^{-3}$)	$9.57 \cdot 10^{-1}$ ($3.43 \cdot 10^{-3}$)	$9.56 \cdot 10^{-1}$ ($1.58 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($1.61 \cdot 10^{-2}$)	$9.63 \cdot 10^{-1}$ ($3.24 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.41 \cdot 10^{-1}$ ($1.03 \cdot 10^{-3}$)

SM2.2.3. Goldstein-Price (1D), $n = 50$, $d = 1$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.03 \cdot 10^{-5}$ ($3.88 \cdot 10^{-6}$)	$1.36 \cdot 10^{-4}$ ($2.25 \cdot 10^{-5}$)	$1.11 \cdot 10^{-4}$ ($1.65 \cdot 10^{-5}$)	$2.25 \cdot 10^{-4}$ ($3.84 \cdot 10^{-5}$)	$8.48 \cdot 10^{-5}$ ($1.09 \cdot 10^{-5}$)
$v = 3/2$	$7.09 \cdot 10^{-7}$ ($8.45 \cdot 10^{-8}$)	$5.70 \cdot 10^{-7}$ ($7.12 \cdot 10^{-8}$)	$5.99 \cdot 10^{-7}$ ($7.54 \cdot 10^{-8}$)	$6.09 \cdot 10^{-7}$ ($8.68 \cdot 10^{-8}$)	$6.75 \cdot 10^{-7}$ ($7.87 \cdot 10^{-8}$)
$v = 5/2$	$7.70 \cdot 10^{-9}$ ($9.20 \cdot 10^{-10}$)	$3.66 \cdot 10^{-9}$ ($5.96 \cdot 10^{-10}$)	$3.30 \cdot 10^{-9}$ ($3.28 \cdot 10^{-10}$)	$5.54 \cdot 10^{-9}$ ($1.03 \cdot 10^{-9}$)	$5.55 \cdot 10^{-9}$ ($7.13 \cdot 10^{-10}$)
$v = 7/2$	$1.09 \cdot 10^{-9}$ ($1.44 \cdot 10^{-10}$)	$6.72 \cdot 10^{-10}$ ($1.23 \cdot 10^{-10}$)	$5.93 \cdot 10^{-10}$ ($5.90 \cdot 10^{-11}$)	$8.59 \cdot 10^{-10}$ ($1.60 \cdot 10^{-10}$)	$7.01 \cdot 10^{-10}$ ($8.79 \cdot 10^{-11}$)
$v \in \{1/2, \dots, 7/2\}$	$1.09 \cdot 10^{-9}$ ($1.44 \cdot 10^{-10}$)	$6.72 \cdot 10^{-10}$ ($1.23 \cdot 10^{-10}$)	$5.94 \cdot 10^{-10}$ ($5.88 \cdot 10^{-11}$)	$8.72 \cdot 10^{-10}$ ($1.64 \cdot 10^{-10}$)	$6.69 \cdot 10^{-10}$ ($8.21 \cdot 10^{-11}$)

$R^*(S^{SPE})$	
$v = 1/2$	$8.27 \cdot 10^{-6}$ ($2.50 \cdot 10^{-6}$)
$v = 3/2$	$6.54 \cdot 10^{-7}$ ($7.76 \cdot 10^{-8}$)
$v = 5/2$	$8.52 \cdot 10^{-9}$ ($1.02 \cdot 10^{-9}$)
$v = 7/2$	$1.29 \cdot 10^{-9}$ ($1.68 \cdot 10^{-10}$)
$v \in \{1/2, \dots, 7/2\}$	$1.29 \cdot 10^{-9}$ ($1.68 \cdot 10^{-10}$)

$R(\theta; S^{SPE})$	
NLL/SPE	$1.09 \cdot 10^{-9}$ ($1.44 \cdot 10^{-10}$)
linear	$5.23 \cdot 10^{-1}$ ($8.24 \cdot 10^{-3}$)
1NN	$4.68 \cdot 10^{-3}$ ($1.27 \cdot 10^{-4}$)
2NN	$4.06 \cdot 10^{-3}$ ($1.04 \cdot 10^{-4}$)

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.84 \cdot 10^{-2}$ ($8.15 \cdot 10^{-5}$)	$7.19 \cdot 10^{-3}$ ($9.42 \cdot 10^{-5}$)	$7.02 \cdot 10^{-3}$ ($8.44 \cdot 10^{-5}$)	$2.77 \cdot 10^{-3}$ ($1.35 \cdot 10^{-4}$)	$7.10 \cdot 10^{-3}$ ($7.57 \cdot 10^{-5}$)
$v = 3/2$	$5.60 \cdot 10^{-4}$ ($5.20 \cdot 10^{-6}$)	$2.96 \cdot 10^{-4}$ ($7.50 \cdot 10^{-6}$)	$2.95 \cdot 10^{-4}$ ($8.49 \cdot 10^{-6}$)	$1.30 \cdot 10^{-4}$ ($6.95 \cdot 10^{-6}$)	$3.30 \cdot 10^{-4}$ ($7.52 \cdot 10^{-6}$)
$v = 5/2$	$3.15 \cdot 10^{-5}$ ($5.31 \cdot 10^{-7}$)	$1.44 \cdot 10^{-5}$ ($3.79 \cdot 10^{-7}$)	$1.45 \cdot 10^{-5}$ ($3.69 \cdot 10^{-7}$)	$1.21 \cdot 10^{-5}$ ($6.01 \cdot 10^{-7}$)	$1.81 \cdot 10^{-5}$ ($6.88 \cdot 10^{-7}$)
$v = 7/2$	$7.73 \cdot 10^{-6}$ ($2.17 \cdot 10^{-7}$)	$4.69 \cdot 10^{-6}$ ($1.62 \cdot 10^{-7}$)	$4.85 \cdot 10^{-6}$ ($1.44 \cdot 10^{-7}$)	$5.02 \cdot 10^{-6}$ ($2.25 \cdot 10^{-7}$)	$5.33 \cdot 10^{-6}$ ($1.96 \cdot 10^{-7}$)
$v \in \{1/2, \dots, 7/2\}$	$7.73 \cdot 10^{-6}$ ($2.17 \cdot 10^{-7}$)	$4.69 \cdot 10^{-6}$ ($1.62 \cdot 10^{-7}$)	$4.85 \cdot 10^{-6}$ ($1.42 \cdot 10^{-7}$)	$5.01 \cdot 10^{-6}$ ($2.24 \cdot 10^{-7}$)	$5.25 \cdot 10^{-6}$ ($1.89 \cdot 10^{-7}$)

$R(\theta; S^{CRPS})$	
NLL/SPE	$7.73 \cdot 10^{-6}$ ($2.17 \cdot 10^{-7}$)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.07 \cdot 10^{-1}$ ($1.49 \cdot 10^{-3}$)	$1.22 \cdot 10^{-1}$ ($2.31 \cdot 10^{-3}$)	$1.17 \cdot 10^{-1}$ ($1.83 \cdot 10^{-3}$)	$5.97 \cdot 10^{-2}$ ($5.30 \cdot 10^{-3}$)	$1.16 \cdot 10^{-1}$ ($1.34 \cdot 10^{-3}$)
$v = 3/2$	$8.49 \cdot 10^{-3}$ ($4.11 \cdot 10^{-5}$)	$4.69 \cdot 10^{-3}$ ($1.33 \cdot 10^{-4}$)	$4.61 \cdot 10^{-3}$ ($1.44 \cdot 10^{-4}$)	$4.96 \cdot 10^{-3}$ ($2.66 \cdot 10^{-4}$)	$5.22 \cdot 10^{-3}$ ($1.18 \cdot 10^{-4}$)
$v = 5/2$	$4.17 \cdot 10^{-4}$ ($2.90 \cdot 10^{-6}$)	$2.30 \cdot 10^{-4}$ ($9.75 \cdot 10^{-6}$)	$2.02 \cdot 10^{-4}$ ($6.60 \cdot 10^{-6}$)	$3.70 \cdot 10^{-4}$ ($2.13 \cdot 10^{-5}$)	$2.78 \cdot 10^{-4}$ ($1.43 \cdot 10^{-5}$)
$v = 7/2$	$9.55 \cdot 10^{-5}$ ($2.14 \cdot 10^{-6}$)	$7.65 \cdot 10^{-5}$ ($4.03 \cdot 10^{-6}$)	$6.69 \cdot 10^{-5}$ ($2.59 \cdot 10^{-6}$)	$1.18 \cdot 10^{-4}$ ($8.57 \cdot 10^{-6}$)	$8.19 \cdot 10^{-5}$ ($4.33 \cdot 10^{-6}$)
$v \in \{1/2, \dots, 7/2\}$	$9.55 \cdot 10^{-5}$ ($2.14 \cdot 10^{-6}$)	$7.65 \cdot 10^{-5}$ ($4.03 \cdot 10^{-6}$)	$6.68 \cdot 10^{-5}$ ($2.54 \cdot 10^{-6}$)	$1.19 \cdot 10^{-4}$ ($8.89 \cdot 10^{-6}$)	$7.92 \cdot 10^{-5}$ ($4.18 \cdot 10^{-6}$)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$9.55 \cdot 10^{-5}$ ($2.14 \cdot 10^{-6}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.00 \cdot 10^0$ ($0.00 \cdot 10^0$)	$9.94 \cdot 10^{-1}$ ($7.76 \cdot 10^{-4}$)	$9.94 \cdot 10^{-1}$ ($7.90 \cdot 10^{-4}$)	$9.60 \cdot 10^{-1}$ ($2.12 \cdot 10^{-3}$)	$9.95 \cdot 10^{-1}$ ($7.17 \cdot 10^{-4}$)
$v = 3/2$	$1.00 \cdot 10^0$ ($1.71 \cdot 10^{-4}$)	$9.83 \cdot 10^{-1}$ ($7.48 \cdot 10^{-4}$)	$9.82 \cdot 10^{-1}$ ($8.99 \cdot 10^{-4}$)	$8.59 \cdot 10^{-1}$ ($4.36 \cdot 10^{-3}$)	$9.83 \cdot 10^{-1}$ ($7.23 \cdot 10^{-4}$)
$v = 5/2$	$9.96 \cdot 10^{-1}$ ($4.98 \cdot 10^{-4}$)	$9.71 \cdot 10^{-1}$ ($7.40 \cdot 10^{-4}$)	$9.63 \cdot 10^{-1}$ ($1.06 \cdot 10^{-3}$)	$8.70 \cdot 10^{-1}$ ($8.15 \cdot 10^{-3}$)	$9.68 \cdot 10^{-1}$ ($8.16 \cdot 10^{-4}$)
$v = 7/2$	$9.84 \cdot 10^{-1}$ ($5.17 \cdot 10^{-4}$)	$9.58 \cdot 10^{-1}$ ($7.70 \cdot 10^{-4}$)	$9.50 \cdot 10^{-1}$ ($6.74 \cdot 10^{-4}$)	$9.12 \cdot 10^{-1}$ ($8.53 \cdot 10^{-3}$)	$9.56 \cdot 10^{-1}$ ($8.11 \cdot 10^{-4}$)
$v \in \{1/2, \dots, 7/2\}$	$9.84 \cdot 10^{-1}$ ($4.99 \cdot 10^{-4}$)	$9.58 \cdot 10^{-1}$ ($7.70 \cdot 10^{-4}$)	$9.50 \cdot 10^{-1}$ ($7.18 \cdot 10^{-4}$)	$9.11 \cdot 10^{-1}$ ($8.91 \cdot 10^{-3}$)	$9.57 \cdot 10^{-1}$ ($8.27 \cdot 10^{-4}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.84 \cdot 10^{-1}$ ($4.99 \cdot 10^{-4}$)

SM2.2.4. Goldstein-Price, $n = 20$, $d = 2$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$4.05 \cdot 10^{-1}$ ($2.99 \cdot 10^{-2}$)	$4.43 \cdot 10^{-1}$ ($2.86 \cdot 10^{-2}$)	$4.27 \cdot 10^{-1}$ ($3.08 \cdot 10^{-2}$)	$4.33 \cdot 10^{-1}$ ($2.58 \cdot 10^{-2}$)	$4.05 \cdot 10^{-1}$ ($3.09 \cdot 10^{-2}$)
$v = 3/2$	$3.38 \cdot 10^{-1}$ ($2.53 \cdot 10^{-2}$)	$3.55 \cdot 10^{-1}$ ($3.15 \cdot 10^{-2}$)	$3.23 \cdot 10^{-1}$ ($2.71 \cdot 10^{-2}$)	$3.61 \cdot 10^{-1}$ ($3.13 \cdot 10^{-2}$)	$4.22 \cdot 10^{-1}$ ($4.29 \cdot 10^{-2}$)
$v = 5/2$	$3.28 \cdot 10^{-1}$ ($2.58 \cdot 10^{-2}$)	$3.37 \cdot 10^{-1}$ ($3.12 \cdot 10^{-2}$)	$3.21 \cdot 10^{-1}$ ($2.76 \cdot 10^{-2}$)	$3.40 \cdot 10^{-1}$ ($3.29 \cdot 10^{-2}$)	$3.27 \cdot 10^{-1}$ ($2.97 \cdot 10^{-2}$)
$v = 7/2$	$3.29 \cdot 10^{-1}$ ($2.60 \cdot 10^{-2}$)	$3.32 \cdot 10^{-1}$ ($2.45 \cdot 10^{-2}$)	$3.50 \cdot 10^{-1}$ ($3.30 \cdot 10^{-2}$)	$3.29 \cdot 10^{-1}$ ($2.44 \cdot 10^{-2}$)	$3.45 \cdot 10^{-1}$ ($3.74 \cdot 10^{-2}$)
$v = 9/2$	$3.25 \cdot 10^{-1}$ ($2.57 \cdot 10^{-2}$)	$3.70 \cdot 10^{-1}$ ($4.17 \cdot 10^{-2}$)	$3.43 \cdot 10^{-1}$ ($3.25 \cdot 10^{-2}$)	$3.11 \cdot 10^{-1}$ ($2.34 \cdot 10^{-2}$)	$3.53 \cdot 10^{-1}$ ($4.48 \cdot 10^{-2}$)
$v = \infty$	$3.06 \cdot 10^{-1}$ ($2.42 \cdot 10^{-2}$)	$3.05 \cdot 10^{-1}$ ($2.82 \cdot 10^{-2}$)	$3.55 \cdot 10^{-1}$ ($5.59 \cdot 10^{-2}$)	$3.27 \cdot 10^{-1}$ ($4.31 \cdot 10^{-2}$)	$4.29 \cdot 10^{-1}$ ($6.25 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$3.20 \cdot 10^{-1}$ ($2.61 \cdot 10^{-2}$)	$3.13 \cdot 10^{-1}$ ($3.00 \cdot 10^{-2}$)	$3.42 \cdot 10^{-1}$ ($4.46 \cdot 10^{-2}$)	$2.98 \cdot 10^{-1}$ ($2.57 \cdot 10^{-2}$)	$4.52 \cdot 10^{-1}$ ($6.29 \cdot 10^{-2}$)

$R^*(S^{SPE})$	
$v = 1/2$	$1.64 \cdot 10^{-1}$ ($7.60 \cdot 10^{-3}$)
$v = 3/2$	$1.25 \cdot 10^{-1}$ ($8.82 \cdot 10^{-3}$)
$v = 5/2$	$1.00 \cdot 10^{-1}$ ($7.12 \cdot 10^{-3}$)
$v = 7/2$	$8.28 \cdot 10^{-2}$ ($4.46 \cdot 10^{-3}$)
$v = 9/2$	$7.68 \cdot 10^{-2}$ ($4.16 \cdot 10^{-3}$)
$v = \infty$	$6.31 \cdot 10^{-2}$ ($3.92 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$5.91 \cdot 10^{-2}$ ($3.45 \cdot 10^{-3}$)

$R(\theta; S^{SPE})$	
NLL/SPE	$3.24 \cdot 10^{-1}$ ($2.62 \cdot 10^{-2}$)
linear	$8.46 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
1NN	$4.70 \cdot 10^{-1}$ ($1.56 \cdot 10^{-2}$)
2NN	$4.43 \cdot 10^{-1}$ ($1.59 \cdot 10^{-2}$)

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.45 \cdot 10^{-1}$ ($6.77 \cdot 10^{-3}$)	$2.56 \cdot 10^{-1}$ ($7.28 \cdot 10^{-3}$)	$2.51 \cdot 10^{-1}$ ($7.74 \cdot 10^{-3}$)	$2.27 \cdot 10^{-1}$ ($7.52 \cdot 10^{-3}$)	$2.44 \cdot 10^{-1}$ ($7.85 \cdot 10^{-3}$)
$v = 3/2$	$2.01 \cdot 10^{-1}$ ($6.93 \cdot 10^{-3}$)	$2.11 \cdot 10^{-1}$ ($8.05 \cdot 10^{-3}$)	$2.04 \cdot 10^{-1}$ ($8.23 \cdot 10^{-3}$)	$2.07 \cdot 10^{-1}$ ($8.07 \cdot 10^{-3}$)	$2.31 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)
$v = 5/2$	$1.97 \cdot 10^{-1}$ ($7.31 \cdot 10^{-3}$)	$2.08 \cdot 10^{-1}$ ($8.04 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($8.38 \cdot 10^{-3}$)	$2.07 \cdot 10^{-1}$ ($8.60 \cdot 10^{-3}$)	$2.09 \cdot 10^{-1}$ ($8.75 \cdot 10^{-3}$)
$v = 7/2$	$1.98 \cdot 10^{-1}$ ($7.41 \cdot 10^{-3}$)	$2.11 \cdot 10^{-1}$ ($8.04 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($8.13 \cdot 10^{-3}$)	$2.09 \cdot 10^{-1}$ ($7.86 \cdot 10^{-3}$)	$2.08 \cdot 10^{-1}$ ($8.62 \cdot 10^{-3}$)
$v = 9/2$	$1.97 \cdot 10^{-1}$ ($7.27 \cdot 10^{-3}$)	$2.17 \cdot 10^{-1}$ ($9.48 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($7.98 \cdot 10^{-3}$)	$2.07 \cdot 10^{-1}$ ($7.52 \cdot 10^{-3}$)	$2.08 \cdot 10^{-1}$ ($8.91 \cdot 10^{-3}$)
$v = \infty$	$1.93 \cdot 10^{-1}$ ($6.50 \cdot 10^{-3}$)	$2.09 \cdot 10^{-1}$ ($8.77 \cdot 10^{-3}$)	$2.14 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$2.09 \cdot 10^{-1}$ ($9.11 \cdot 10^{-3}$)	$2.31 \cdot 10^{-1}$ ($1.36 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$1.97 \cdot 10^{-1}$ ($7.26 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($8.90 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($9.03 \cdot 10^{-3}$)	$2.10 \cdot 10^{-1}$ ($8.02 \cdot 10^{-3}$)	$2.36 \cdot 10^{-1}$ ($1.38 \cdot 10^{-2}$)

$R(\theta; S^{CRPS})$	
NLL/SPE	$2.01 \cdot 10^{-1}$ ($7.25 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$4.79 \cdot 10^0 (2.53 \cdot 10^{-1})$	$4.92 \cdot 10^0 (2.52 \cdot 10^{-1})$	$4.90 \cdot 10^0 (2.83 \cdot 10^{-1})$	$5.73 \cdot 10^0 (2.74 \cdot 10^{-1})$	$4.77 \cdot 10^0 (2.86 \cdot 10^{-1})$
$\nu = 3/2$	$4.37 \cdot 10^0 (2.69 \cdot 10^{-1})$	$4.65 \cdot 10^0 (3.07 \cdot 10^{-1})$	$4.61 \cdot 10^0 (3.27 \cdot 10^{-1})$	$5.13 \cdot 10^0 (3.21 \cdot 10^{-1})$	$5.31 \cdot 10^0 (4.13 \cdot 10^{-1})$
$\nu = 5/2$	$4.52 \cdot 10^0 (2.86 \cdot 10^{-1})$	$4.69 \cdot 10^0 (2.95 \cdot 10^{-1})$	$4.76 \cdot 10^0 (3.12 \cdot 10^{-1})$	$5.22 \cdot 10^0 (3.33 \cdot 10^{-1})$	$4.50 \cdot 10^0 (3.08 \cdot 10^{-1})$
$\nu = 7/2$	$4.64 \cdot 10^0 (2.86 \cdot 10^{-1})$	$4.91 \cdot 10^0 (2.87 \cdot 10^{-1})$	$5.11 \cdot 10^0 (2.87 \cdot 10^{-1})$	$5.39 \cdot 10^0 (2.97 \cdot 10^{-1})$	$4.46 \cdot 10^0 (2.77 \cdot 10^{-1})$
$\nu = 9/2$	$4.65 \cdot 10^0 (2.72 \cdot 10^{-1})$	$5.07 \cdot 10^0 (2.87 \cdot 10^{-1})$	$5.34 \cdot 10^0 (2.84 \cdot 10^{-1})$	$5.52 \cdot 10^0 (2.86 \cdot 10^{-1})$	$4.43 \cdot 10^0 (2.73 \cdot 10^{-1})$
$\nu = \infty$	$4.53 \cdot 10^0 (2.38 \cdot 10^{-1})$	$5.56 \cdot 10^0 (2.94 \cdot 10^{-1})$	$5.98 \cdot 10^0 (3.62 \cdot 10^{-1})$	$6.12 \cdot 10^0 (3.03 \cdot 10^{-1})$	$5.72 \cdot 10^0 (3.99 \cdot 10^{-1})$
$\nu \in \{1/2, \dots, \infty\}$	$4.73 \cdot 10^0 (2.73 \cdot 10^{-1})$	$5.67 \cdot 10^0 (3.05 \cdot 10^{-1})$	$5.94 \cdot 10^0 (2.89 \cdot 10^{-1})$	$6.23 \cdot 10^0 (3.01 \cdot 10^{-1})$	$5.85 \cdot 10^0 (4.10 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$4.81 \cdot 10^0 (2.72 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.36 \cdot 10^{-1} (5.97 \cdot 10^{-3})$	$9.13 \cdot 10^{-1} (6.14 \cdot 10^{-3})$	$9.12 \cdot 10^{-1} (6.65 \cdot 10^{-3})$	$8.37 \cdot 10^{-1} (7.87 \cdot 10^{-3})$	$9.18 \cdot 10^{-1} (6.69 \cdot 10^{-3})$
$\nu = 3/2$	$8.75 \cdot 10^{-1} (7.97 \cdot 10^{-3})$	$8.37 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$8.31 \cdot 10^{-1} (1.08 \cdot 10^{-2})$	$7.90 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$8.26 \cdot 10^{-1} (1.08 \cdot 10^{-2})$
$\nu = 5/2$	$8.23 \cdot 10^{-1} (9.90 \cdot 10^{-3})$	$7.57 \cdot 10^{-1} (1.44 \cdot 10^{-2})$	$7.31 \cdot 10^{-1} (1.39 \cdot 10^{-2})$	$7.07 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$7.51 \cdot 10^{-1} (1.31 \cdot 10^{-2})$
$\nu = 7/2$	$7.94 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$6.96 \cdot 10^{-1} (1.69 \cdot 10^{-2})$	$6.35 \cdot 10^{-1} (1.71 \cdot 10^{-2})$	$6.29 \cdot 10^{-1} (1.81 \cdot 10^{-2})$	$6.82 \cdot 10^{-1} (1.62 \cdot 10^{-2})$
$\nu = 9/2$	$7.75 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$6.40 \cdot 10^{-1} (2.04 \cdot 10^{-2})$	$5.63 \cdot 10^{-1} (1.93 \cdot 10^{-2})$	$5.66 \cdot 10^{-1} (2.19 \cdot 10^{-2})$	$6.30 \cdot 10^{-1} (1.99 \cdot 10^{-2})$
$\nu = \infty$	$7.13 \cdot 10^{-1} (1.59 \cdot 10^{-2})$	$4.52 \cdot 10^{-1} (2.47 \cdot 10^{-2})$	$3.71 \cdot 10^{-1} (2.12 \cdot 10^{-2})$	$3.76 \cdot 10^{-1} (2.32 \cdot 10^{-2})$	$4.18 \cdot 10^{-1} (2.08 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$7.37 \cdot 10^{-1} (1.51 \cdot 10^{-2})$	$4.55 \cdot 10^{-1} (2.54 \cdot 10^{-2})$	$3.68 \cdot 10^{-1} (2.00 \cdot 10^{-2})$	$3.68 \cdot 10^{-1} (2.28 \cdot 10^{-2})$	$4.22 \cdot 10^{-1} (1.98 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$7.26 \cdot 10^{-1} (1.66 \cdot 10^{-2})$

SM2.2.5. Goldstein-Price, $n = 40$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.43 \cdot 10^{-1} (9.54 \cdot 10^{-3})$	$1.68 \cdot 10^{-1} (1.09 \cdot 10^{-2})$	$1.50 \cdot 10^{-1} (9.58 \cdot 10^{-3})$	$1.41 \cdot 10^{-1} (8.29 \cdot 10^{-3})$	$1.43 \cdot 10^{-1} (8.94 \cdot 10^{-3})$
$\nu = 3/2$	$8.28 \cdot 10^{-2} (6.46 \cdot 10^{-3})$	$1.08 \cdot 10^{-1} (9.50 \cdot 10^{-3})$	$8.77 \cdot 10^{-2} (7.23 \cdot 10^{-3})$	$9.25 \cdot 10^{-2} (7.62 \cdot 10^{-3})$	$9.04 \cdot 10^{-2} (1.12 \cdot 10^{-2})$
$\nu = 5/2$	$6.70 \cdot 10^{-2} (6.08 \cdot 10^{-3})$	$1.00 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$7.32 \cdot 10^{-2} (7.69 \cdot 10^{-3})$	$7.87 \cdot 10^{-2} (7.87 \cdot 10^{-3})$	$7.08 \cdot 10^{-2} (7.62 \cdot 10^{-3})$
$\nu = 7/2$	$5.91 \cdot 10^{-2} (5.88 \cdot 10^{-3})$	$9.70 \cdot 10^{-2} (1.16 \cdot 10^{-2})$	$6.10 \cdot 10^{-2} (6.18 \cdot 10^{-3})$	$7.45 \cdot 10^{-2} (8.82 \cdot 10^{-3})$	$7.36 \cdot 10^{-2} (1.24 \cdot 10^{-2})$
$\nu = 9/2$	$5.52 \cdot 10^{-2} (5.78 \cdot 10^{-3})$	$8.33 \cdot 10^{-2} (9.96 \cdot 10^{-3})$	$6.16 \cdot 10^{-2} (7.88 \cdot 10^{-3})$	$6.63 \cdot 10^{-2} (7.46 \cdot 10^{-3})$	$6.18 \cdot 10^{-2} (7.53 \cdot 10^{-3})$
$\nu = \infty$	$4.63 \cdot 10^{-2} (5.78 \cdot 10^{-3})$	$3.24 \cdot 10^{-2} (3.77 \cdot 10^{-3})$	$3.11 \cdot 10^{-2} (4.11 \cdot 10^{-3})$	$3.66 \cdot 10^{-2} (4.59 \cdot 10^{-3})$	$3.60 \cdot 10^{-2} (4.93 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$5.17 \cdot 10^{-2} (5.93 \cdot 10^{-3})$	$3.42 \cdot 10^{-2} (3.94 \cdot 10^{-3})$	$3.12 \cdot 10^{-2} (4.15 \cdot 10^{-3})$	$3.75 \cdot 10^{-2} (4.70 \cdot 10^{-3})$	$3.91 \cdot 10^{-2} (5.38 \cdot 10^{-3})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$8.34 \cdot 10^{-2} (4.29 \cdot 10^{-3})$
$\nu = 3/2$	$4.47 \cdot 10^{-2} (3.12 \cdot 10^{-3})$
$\nu = 5/2$	$2.71 \cdot 10^{-2} (1.77 \cdot 10^{-3})$
$\nu = 7/2$	$2.01 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 9/2$	$1.56 \cdot 10^{-2} (1.05 \cdot 10^{-3})$
$\nu = \infty$	$5.06 \cdot 10^{-3} (3.57 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$4.99 \cdot 10^{-3} (3.47 \cdot 10^{-4})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.89 \cdot 10^{-2} (5.75 \cdot 10^{-3})$
linear	$8.06 \cdot 10^{-1} (5.31 \cdot 10^{-3})$
1NN	$2.67 \cdot 10^{-1} (9.10 \cdot 10^{-3})$
2NN	$2.69 \cdot 10^{-1} (1.05 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.49 \cdot 10^{-1} (1.45 \cdot 10^{-3})$	$1.52 \cdot 10^{-1} (3.72 \cdot 10^{-3})$	$1.45 \cdot 10^{-1} (3.17 \cdot 10^{-3})$	$1.19 \cdot 10^{-1} (2.50 \cdot 10^{-3})$	$1.43 \cdot 10^{-1} (2.93 \cdot 10^{-3})$
$v = 3/2$	$9.21 \cdot 10^{-2} (1.94 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (3.78 \cdot 10^{-3})$	$9.57 \cdot 10^{-2} (3.31 \cdot 10^{-3})$	$9.46 \cdot 10^{-2} (3.07 \cdot 10^{-3})$	$9.57 \cdot 10^{-2} (4.38 \cdot 10^{-3})$
$v = 5/2$	$7.78 \cdot 10^{-2} (2.16 \cdot 10^{-3})$	$9.45 \cdot 10^{-2} (4.25 \cdot 10^{-3})$	$8.03 \cdot 10^{-2} (3.35 \cdot 10^{-3})$	$8.32 \cdot 10^{-2} (3.12 \cdot 10^{-3})$	$7.85 \cdot 10^{-2} (3.10 \cdot 10^{-3})$
$v = 7/2$	$7.05 \cdot 10^{-2} (2.25 \cdot 10^{-3})$	$8.88 \cdot 10^{-2} (4.42 \cdot 10^{-3})$	$7.05 \cdot 10^{-2} (2.70 \cdot 10^{-3})$	$7.91 \cdot 10^{-2} (3.49 \cdot 10^{-3})$	$7.37 \cdot 10^{-2} (3.99 \cdot 10^{-3})$
$v = 9/2$	$6.71 \cdot 10^{-2} (2.33 \cdot 10^{-3})$	$8.15 \cdot 10^{-2} (3.68 \cdot 10^{-3})$	$6.75 \cdot 10^{-2} (2.99 \cdot 10^{-3})$	$7.50 \cdot 10^{-2} (3.30 \cdot 10^{-3})$	$6.77 \cdot 10^{-2} (2.91 \cdot 10^{-3})$
$v = \infty$	$5.92 \cdot 10^{-2} (2.77 \cdot 10^{-3})$	$5.02 \cdot 10^{-2} (2.34 \cdot 10^{-3})$	$4.73 \cdot 10^{-2} (2.49 \cdot 10^{-3})$	$5.38 \cdot 10^{-2} (2.57 \cdot 10^{-3})$	$4.91 \cdot 10^{-2} (2.49 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$6.30 \cdot 10^{-2} (2.71 \cdot 10^{-3})$	$5.11 \cdot 10^{-2} (2.41 \cdot 10^{-3})$	$4.70 \cdot 10^{-2} (2.34 \cdot 10^{-3})$	$5.42 \cdot 10^{-2} (2.62 \cdot 10^{-3})$	$5.08 \cdot 10^{-2} (2.87 \cdot 10^{-3})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$6.09 \cdot 10^{-2} (2.76 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.51 \cdot 10^0 (7.34 \cdot 10^{-2})$	$2.67 \cdot 10^0 (1.04 \cdot 10^{-1})$	$2.51 \cdot 10^0 (9.53 \cdot 10^{-2})$	$2.91 \cdot 10^0 (8.86 \cdot 10^{-2})$	$2.44 \cdot 10^0 (9.13 \cdot 10^{-2})$
$v = 3/2$	$1.69 \cdot 10^0 (7.44 \cdot 10^{-2})$	$2.04 \cdot 10^0 (1.15 \cdot 10^{-1})$	$1.80 \cdot 10^0 (1.02 \cdot 10^{-1})$	$2.11 \cdot 10^0 (9.74 \cdot 10^{-2})$	$1.80 \cdot 10^0 (1.31 \cdot 10^{-1})$
$v = 5/2$	$1.47 \cdot 10^0 (7.71 \cdot 10^{-2})$	$1.80 \cdot 10^0 (1.23 \cdot 10^{-1})$	$1.49 \cdot 10^0 (1.06 \cdot 10^{-1})$	$1.65 \cdot 10^0 (9.59 \cdot 10^{-2})$	$1.37 \cdot 10^0 (8.99 \cdot 10^{-2})$
$v = 7/2$	$1.34 \cdot 10^0 (7.84 \cdot 10^{-2})$	$1.66 \cdot 10^0 (1.31 \cdot 10^{-1})$	$1.22 \cdot 10^0 (8.75 \cdot 10^{-2})$	$1.52 \cdot 10^0 (1.09 \cdot 10^{-1})$	$1.21 \cdot 10^0 (9.88 \cdot 10^{-2})$
$v = 9/2$	$1.28 \cdot 10^0 (7.92 \cdot 10^{-2})$	$1.46 \cdot 10^0 (1.02 \cdot 10^{-1})$	$1.12 \cdot 10^0 (8.51 \cdot 10^{-2})$	$1.44 \cdot 10^0 (1.02 \cdot 10^{-1})$	$1.04 \cdot 10^0 (8.20 \cdot 10^{-2})$
$v = \infty$	$1.18 \cdot 10^0 (8.46 \cdot 10^{-2})$	$8.56 \cdot 10^{-1} (6.77 \cdot 10^{-2})$	$9.26 \cdot 10^{-1} (8.67 \cdot 10^{-2})$	$1.18 \cdot 10^0 (8.75 \cdot 10^{-2})$	$8.44 \cdot 10^{-1} (7.46 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$1.28 \cdot 10^0 (8.39 \cdot 10^{-2})$	$8.77 \cdot 10^{-1} (6.97 \cdot 10^{-2})$	$8.95 \cdot 10^{-1} (8.19 \cdot 10^{-2})$	$1.16 \cdot 10^0 (9.06 \cdot 10^{-2})$	$9.20 \cdot 10^{-1} (9.15 \cdot 10^{-2})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.22 \cdot 10^0 (8.40 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.68 \cdot 10^{-1} (2.10 \cdot 10^{-3})$	$9.43 \cdot 10^{-1} (3.13 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (3.03 \cdot 10^{-3})$	$8.63 \cdot 10^{-1} (4.77 \cdot 10^{-3})$	$9.50 \cdot 10^{-1} (2.95 \cdot 10^{-3})$
$v = 3/2$	$9.26 \cdot 10^{-1} (3.95 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (5.02 \cdot 10^{-3})$	$9.12 \cdot 10^{-1} (4.98 \cdot 10^{-3})$	$8.58 \cdot 10^{-1} (5.03 \cdot 10^{-3})$	$9.17 \cdot 10^{-1} (4.71 \cdot 10^{-3})$
$v = 5/2$	$8.93 \cdot 10^{-1} (5.09 \cdot 10^{-3})$	$8.73 \cdot 10^{-1} (7.04 \cdot 10^{-3})$	$8.80 \cdot 10^{-1} (6.37 \cdot 10^{-3})$	$8.50 \cdot 10^{-1} (6.51 \cdot 10^{-3})$	$8.92 \cdot 10^{-1} (6.33 \cdot 10^{-3})$
$v = 7/2$	$8.68 \cdot 10^{-1} (5.99 \cdot 10^{-3})$	$8.37 \cdot 10^{-1} (8.92 \cdot 10^{-3})$	$8.46 \cdot 10^{-1} (9.13 \cdot 10^{-3})$	$8.11 \cdot 10^{-1} (9.57 \cdot 10^{-3})$	$8.64 \cdot 10^{-1} (8.78 \cdot 10^{-3})$
$v = 9/2$	$8.47 \cdot 10^{-1} (6.88 \cdot 10^{-3})$	$8.10 \cdot 10^{-1} (1.03 \cdot 10^{-2})$	$8.05 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$7.67 \cdot 10^{-1} (1.29 \cdot 10^{-2})$	$8.37 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$v = \infty$	$7.03 \cdot 10^{-1} (1.16 \cdot 10^{-2})$	$6.51 \cdot 10^{-1} (1.84 \cdot 10^{-2})$	$5.80 \cdot 10^{-1} (2.14 \cdot 10^{-2})$	$5.17 \cdot 10^{-1} (2.02 \cdot 10^{-2})$	$6.32 \cdot 10^{-1} (2.16 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$7.37 \cdot 10^{-1} (1.28 \cdot 10^{-2})$	$6.56 \cdot 10^{-1} (1.83 \cdot 10^{-2})$	$5.80 \cdot 10^{-1} (2.06 \cdot 10^{-2})$	$5.18 \cdot 10^{-1} (1.95 \cdot 10^{-2})$	$6.38 \cdot 10^{-1} (2.24 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$7.26 \cdot 10^{-1} (1.24 \cdot 10^{-2})$

SM2.2.6. Goldstein-Price, $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$5.44 \cdot 10^{-2} (5.84 \cdot 10^{-3})$	$5.27 \cdot 10^{-2} (4.54 \cdot 10^{-3})$	$4.92 \cdot 10^{-2} (4.44 \cdot 10^{-3})$	$4.99 \cdot 10^{-2} (4.77 \cdot 10^{-3})$	$4.73 \cdot 10^{-2} (4.42 \cdot 10^{-3})$
$v = 3/2$	$1.62 \cdot 10^{-2} (2.24 \cdot 10^{-3})$	$2.02 \cdot 10^{-2} (2.68 \cdot 10^{-3})$	$1.60 \cdot 10^{-2} (2.07 \cdot 10^{-3})$	$1.67 \cdot 10^{-2} (2.26 \cdot 10^{-3})$	$1.56 \cdot 10^{-2} (2.00 \cdot 10^{-3})$
$v = 5/2$	$7.29 \cdot 10^{-3} (1.27 \cdot 10^{-3})$	$1.01 \cdot 10^{-2} (1.76 \cdot 10^{-3})$	$6.65 \cdot 10^{-3} (1.00 \cdot 10^{-3})$	$8.20 \cdot 10^{-3} (1.58 \cdot 10^{-3})$	$6.99 \cdot 10^{-3} (1.10 \cdot 10^{-3})$
$v = 7/2$	$3.77 \cdot 10^{-3} (7.70 \cdot 10^{-4})$	$5.33 \cdot 10^{-3} (9.96 \cdot 10^{-4})$	$3.28 \cdot 10^{-3} (5.70 \cdot 10^{-4})$	$4.23 \cdot 10^{-3} (9.25 \cdot 10^{-4})$	$3.62 \cdot 10^{-3} (5.90 \cdot 10^{-4})$
$v = 9/2$	$1.98 \cdot 10^{-3} (4.39 \cdot 10^{-4})$	$2.73 \cdot 10^{-3} (5.62 \cdot 10^{-4})$	$1.87 \cdot 10^{-3} (3.35 \cdot 10^{-4})$	$2.33 \cdot 10^{-3} (5.15 \cdot 10^{-4})$	$2.08 \cdot 10^{-3} (3.05 \cdot 10^{-4})$
$v \in \{1/2, \dots, 9/2\}$	$1.98 \cdot 10^{-3} (4.39 \cdot 10^{-4})$	$2.80 \cdot 10^{-3} (5.69 \cdot 10^{-4})$	$1.86 \cdot 10^{-3} (3.33 \cdot 10^{-4})$	$2.31 \cdot 10^{-3} (5.15 \cdot 10^{-4})$	$2.10 \cdot 10^{-3} (3.26 \cdot 10^{-4})$

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$3.05 \cdot 10^{-2} (2.00 \cdot 10^{-3})$
$v = 3/2$	$1.09 \cdot 10^{-2} (1.38 \cdot 10^{-3})$
$v = 5/2$	$3.58 \cdot 10^{-3} (5.01 \cdot 10^{-4})$
$v = 7/2$	$1.28 \cdot 10^{-3} (1.30 \cdot 10^{-4})$
$v = 9/2$	$6.26 \cdot 10^{-4} (6.44 \cdot 10^{-5})$
$v \in \{1/2, \dots, 9/2\}$	$6.26 \cdot 10^{-4} (6.44 \cdot 10^{-5})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.01 \cdot 10^{-3}$ ($4.38 \cdot 10^{-4}$)
linear	$7.80 \cdot 10^{-1}$ ($2.64 \cdot 10^{-3}$)
1NN	$1.46 \cdot 10^{-1}$ ($6.44 \cdot 10^{-3}$)
2NN	$1.38 \cdot 10^{-1}$ ($7.36 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$8.73 \cdot 10^{-2}$ ($1.22 \cdot 10^{-3}$)	$7.76 \cdot 10^{-2}$ ($1.42 \cdot 10^{-3}$)	$7.50 \cdot 10^{-2}$ ($1.32 \cdot 10^{-3}$)	$6.00 \cdot 10^{-2}$ ($1.81 \cdot 10^{-3}$)	$7.37 \cdot 10^{-2}$ ($1.28 \cdot 10^{-3}$)
$\nu = 3/2$	$3.37 \cdot 10^{-2}$ ($1.02 \cdot 10^{-3}$)	$3.61 \cdot 10^{-2}$ ($1.26 \cdot 10^{-3}$)	$3.30 \cdot 10^{-2}$ ($1.02 \cdot 10^{-3}$)	$3.23 \cdot 10^{-2}$ ($1.18 \cdot 10^{-3}$)	$3.29 \cdot 10^{-2}$ ($1.02 \cdot 10^{-3}$)
$\nu = 5/2$	$1.92 \cdot 10^{-2}$ ($7.46 \cdot 10^{-4}$)	$2.27 \cdot 10^{-2}$ ($1.04 \cdot 10^{-3}$)	$1.90 \cdot 10^{-2}$ ($6.66 \cdot 10^{-4}$)	$2.05 \cdot 10^{-2}$ ($8.72 \cdot 10^{-4}$)	$1.96 \cdot 10^{-2}$ ($7.08 \cdot 10^{-4}$)
$\nu = 7/2$	$1.24 \cdot 10^{-2}$ ($5.34 \cdot 10^{-4}$)	$1.48 \cdot 10^{-2}$ ($7.37 \cdot 10^{-4}$)	$1.19 \cdot 10^{-2}$ ($4.37 \cdot 10^{-4}$)	$1.30 \cdot 10^{-2}$ ($5.42 \cdot 10^{-4}$)	$1.25 \cdot 10^{-2}$ ($4.83 \cdot 10^{-4}$)
$\nu = 9/2$	$8.21 \cdot 10^{-3}$ ($3.68 \cdot 10^{-4}$)	$9.85 \cdot 10^{-3}$ ($4.86 \cdot 10^{-4}$)	$8.22 \cdot 10^{-3}$ ($3.12 \cdot 10^{-4}$)	$8.90 \cdot 10^{-3}$ ($3.79 \cdot 10^{-4}$)	$8.58 \cdot 10^{-3}$ ($3.33 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, 9/2\}$	$8.21 \cdot 10^{-3}$ ($3.68 \cdot 10^{-4}$)	$9.97 \cdot 10^{-3}$ ($5.03 \cdot 10^{-4}$)	$8.20 \cdot 10^{-3}$ ($3.10 \cdot 10^{-4}$)	$8.87 \cdot 10^{-3}$ ($3.80 \cdot 10^{-4}$)	$8.58 \cdot 10^{-3}$ ($3.45 \cdot 10^{-4}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$8.36 \cdot 10^{-3}$ ($3.72 \cdot 10^{-4}$)

Averages of $R(\theta; S^{\text{IS}}_{0.95})$.

$R(\theta; S^{\text{IS}}_{0.95})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.50 \cdot 10^0$ ($5.58 \cdot 10^{-2}$)	$1.42 \cdot 10^0$ ($5.78 \cdot 10^{-2}$)	$1.37 \cdot 10^0$ ($5.71 \cdot 10^{-2}$)	$1.66 \cdot 10^0$ ($6.89 \cdot 10^{-2}$)	$1.34 \cdot 10^0$ ($5.70 \cdot 10^{-2}$)
$\nu = 3/2$	$5.91 \cdot 10^{-1}$ ($3.61 \cdot 10^{-2}$)	$7.07 \cdot 10^{-1}$ ($4.44 \cdot 10^{-2}$)	$6.24 \cdot 10^{-1}$ ($3.67 \cdot 10^{-2}$)	$7.74 \cdot 10^{-1}$ ($4.34 \cdot 10^{-2}$)	$6.13 \cdot 10^{-1}$ ($3.63 \cdot 10^{-2}$)
$\nu = 5/2$	$3.22 \cdot 10^{-1}$ ($2.43 \cdot 10^{-2}$)	$4.14 \cdot 10^{-1}$ ($3.23 \cdot 10^{-2}$)	$3.21 \cdot 10^{-1}$ ($2.05 \cdot 10^{-2}$)	$3.93 \cdot 10^{-1}$ ($2.91 \cdot 10^{-2}$)	$3.19 \cdot 10^{-1}$ ($2.14 \cdot 10^{-2}$)
$\nu = 7/2$	$1.97 \cdot 10^{-1}$ ($1.61 \cdot 10^{-2}$)	$2.39 \cdot 10^{-1}$ ($1.75 \cdot 10^{-2}$)	$1.80 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$2.05 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$1.86 \cdot 10^{-1}$ ($1.27 \cdot 10^{-2}$)
$\nu = 9/2$	$1.24 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)	$1.41 \cdot 10^{-1}$ ($9.67 \cdot 10^{-3}$)	$1.15 \cdot 10^{-1}$ ($7.35 \cdot 10^{-3}$)	$1.26 \cdot 10^{-1}$ ($8.63 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($7.27 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, 9/2\}$	$1.24 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)	$1.44 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)	$1.15 \cdot 10^{-1}$ ($7.30 \cdot 10^{-3}$)	$1.25 \cdot 10^{-1}$ ($8.70 \cdot 10^{-3}$)	$1.19 \cdot 10^{-1}$ ($7.78 \cdot 10^{-3}$)

$R(\theta; S^{\text{IS}}_{0.95})$	
NLL/SPE	$1.26 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.76 \cdot 10^{-1}$ ($1.61 \cdot 10^{-3}$)	$9.53 \cdot 10^{-1}$ ($2.20 \cdot 10^{-3}$)	$9.55 \cdot 10^{-1}$ ($2.12 \cdot 10^{-3}$)	$8.56 \cdot 10^{-1}$ ($2.67 \cdot 10^{-3}$)	$9.58 \cdot 10^{-1}$ ($2.10 \cdot 10^{-3}$)
$\nu = 3/2$	$9.59 \cdot 10^{-1}$ ($2.35 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($2.74 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($2.64 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($3.69 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($2.83 \cdot 10^{-3}$)
$\nu = 5/2$	$9.38 \cdot 10^{-1}$ ($2.63 \cdot 10^{-3}$)	$9.13 \cdot 10^{-1}$ ($3.72 \cdot 10^{-3}$)	$9.21 \cdot 10^{-1}$ ($3.51 \cdot 10^{-3}$)	$8.91 \cdot 10^{-1}$ ($5.21 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($3.40 \cdot 10^{-3}$)
$\nu = 7/2$	$9.14 \cdot 10^{-1}$ ($3.27 \cdot 10^{-3}$)	$8.98 \cdot 10^{-1}$ ($4.80 \cdot 10^{-3}$)	$9.04 \cdot 10^{-1}$ ($4.11 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($5.55 \cdot 10^{-3}$)	$9.10 \cdot 10^{-1}$ ($4.32 \cdot 10^{-3}$)
$\nu = 9/2$	$8.97 \cdot 10^{-1}$ ($3.63 \cdot 10^{-3}$)	$8.98 \cdot 10^{-1}$ ($4.98 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($5.36 \cdot 10^{-3}$)	$8.97 \cdot 10^{-1}$ ($5.98 \cdot 10^{-3}$)	$9.05 \cdot 10^{-1}$ ($5.02 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, 9/2\}$	$8.97 \cdot 10^{-1}$ ($3.63 \cdot 10^{-3}$)	$8.97 \cdot 10^{-1}$ ($5.04 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($5.36 \cdot 10^{-3}$)	$8.97 \cdot 10^{-1}$ ($5.96 \cdot 10^{-3}$)	$9.05 \cdot 10^{-1}$ ($5.02 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.97 \cdot 10^{-1}$ ($3.64 \cdot 10^{-3}$)

SM2.2.7. Mystery, $n = 20$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.73 \cdot 10^{-1}$ ($1.01 \cdot 10^{-2}$)	$3.54 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)	$3.51 \cdot 10^{-1}$ ($9.98 \cdot 10^{-3}$)	$3.51 \cdot 10^{-1}$ ($9.89 \cdot 10^{-3}$)	$3.72 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)
$\nu = 3/2$	$4.15 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$5.39 \cdot 10^{-1}$ ($2.22 \cdot 10^{-2}$)	$5.07 \cdot 10^{-1}$ ($2.39 \cdot 10^{-2}$)	$5.40 \cdot 10^{-1}$ ($3.02 \cdot 10^{-2}$)	$7.60 \cdot 10^{-1}$ ($1.22 \cdot 10^{-1}$)
$\nu = 5/2$	$4.34 \cdot 10^{-1}$ ($1.24 \cdot 10^{-2}$)	$7.08 \cdot 10^{-1}$ ($5.42 \cdot 10^{-2}$)	$7.43 \cdot 10^{-1}$ ($7.39 \cdot 10^{-2}$)	$7.44 \cdot 10^{-1}$ ($7.14 \cdot 10^{-2}$)	$1.12 \cdot 10^0$ ($1.11 \cdot 10^{-1}$)
$\nu = 7/2$	$4.45 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)	$8.29 \cdot 10^{-1}$ ($8.51 \cdot 10^{-2}$)	$8.08 \cdot 10^{-1}$ ($9.78 \cdot 10^{-2}$)	$8.24 \cdot 10^{-1}$ ($9.35 \cdot 10^{-2}$)	$2.36 \cdot 10^0$ ($4.70 \cdot 10^{-1}$)
$\nu = 9/2$	$4.52 \cdot 10^{-1}$ ($1.30 \cdot 10^{-2}$)	$9.19 \cdot 10^{-1}$ ($1.22 \cdot 10^{-1}$)	$1.05 \cdot 10^0$ ($1.41 \cdot 10^{-1}$)	$8.03 \cdot 10^{-1}$ ($9.69 \cdot 10^{-2}$)	$3.54 \cdot 10^0$ ($6.50 \cdot 10^{-1}$)
$\nu = \infty$	$4.88 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)	$1.16 \cdot 10^0$ ($2.13 \cdot 10^{-1}$)	$2.06 \cdot 10^0$ ($4.17 \cdot 10^{-1}$)	$1.44 \cdot 10^0$ ($3.70 \cdot 10^{-1}$)	$9.59 \cdot 10^0$ ($2.87 \cdot 10^0$)
$\nu \in \{1/2, \dots, \infty\}$	$4.26 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$1.01 \cdot 10^0$ ($1.44 \cdot 10^{-1}$)	$1.88 \cdot 10^0$ ($3.22 \cdot 10^{-1}$)	$1.09 \cdot 10^0$ ($1.66 \cdot 10^{-1}$)	$9.80 \cdot 10^0$ ($2.88 \cdot 10^0$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$2.61 \cdot 10^{-1}$ ($4.58 \cdot 10^{-3}$)
$v = 3/2$	$2.77 \cdot 10^{-1}$ ($5.33 \cdot 10^{-3}$)
$v = 5/2$	$2.86 \cdot 10^{-1}$ ($6.06 \cdot 10^{-3}$)
$v = 7/2$	$2.88 \cdot 10^{-1}$ ($6.05 \cdot 10^{-3}$)
$v = 9/2$	$2.90 \cdot 10^{-1}$ ($6.31 \cdot 10^{-3}$)
$v = \infty$	$2.96 \cdot 10^{-1}$ ($6.60 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$2.53 \cdot 10^{-1}$ ($4.55 \cdot 10^{-3}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.29 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)
linear	$8.26 \cdot 10^{-1}$ ($3.17 \cdot 10^{-3}$)
1NN	$4.97 \cdot 10^{-1}$ ($8.31 \cdot 10^{-3}$)
2NN	$4.62 \cdot 10^{-1}$ ($7.43 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.31 \cdot 10^{-1}$ ($4.86 \cdot 10^{-3}$)	$3.23 \cdot 10^{-1}$ ($5.23 \cdot 10^{-3}$)	$3.21 \cdot 10^{-1}$ ($4.83 \cdot 10^{-3}$)	$3.21 \cdot 10^{-1}$ ($4.76 \cdot 10^{-3}$)	$3.31 \cdot 10^{-1}$ ($6.33 \cdot 10^{-3}$)
$v = 3/2$	$3.45 \cdot 10^{-1}$ ($6.28 \cdot 10^{-3}$)	$3.97 \cdot 10^{-1}$ ($9.53 \cdot 10^{-3}$)	$3.83 \cdot 10^{-1}$ ($9.90 \cdot 10^{-3}$)	$3.92 \cdot 10^{-1}$ ($9.94 \cdot 10^{-3}$)	$4.26 \cdot 10^{-1}$ ($1.92 \cdot 10^{-2}$)
$v = 5/2$	$3.53 \cdot 10^{-1}$ ($7.24 \cdot 10^{-3}$)	$4.39 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$4.42 \cdot 10^{-1}$ ($1.64 \cdot 10^{-2}$)	$4.43 \cdot 10^{-1}$ ($1.54 \cdot 10^{-2}$)	$5.17 \cdot 10^{-1}$ ($1.85 \cdot 10^{-2}$)
$v = 7/2$	$3.58 \cdot 10^{-1}$ ($7.47 \cdot 10^{-3}$)	$4.70 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)	$4.60 \cdot 10^{-1}$ ($1.89 \cdot 10^{-2}$)	$4.70 \cdot 10^{-1}$ ($1.85 \cdot 10^{-2}$)	$6.31 \cdot 10^{-1}$ ($2.96 \cdot 10^{-2}$)
$v = 9/2$	$3.61 \cdot 10^{-1}$ ($7.53 \cdot 10^{-3}$)	$4.82 \cdot 10^{-1}$ ($1.89 \cdot 10^{-2}$)	$5.05 \cdot 10^{-1}$ ($2.29 \cdot 10^{-2}$)	$4.68 \cdot 10^{-1}$ ($1.84 \cdot 10^{-2}$)	$7.39 \cdot 10^{-1}$ ($3.95 \cdot 10^{-2}$)
$v = \infty$	$3.77 \cdot 10^{-1}$ ($8.37 \cdot 10^{-3}$)	$5.12 \cdot 10^{-1}$ ($2.40 \cdot 10^{-2}$)	$6.32 \cdot 10^{-1}$ ($4.02 \cdot 10^{-2}$)	$5.40 \cdot 10^{-1}$ ($3.05 \cdot 10^{-2}$)	$1.08 \cdot 10^0$ ($7.63 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$3.54 \cdot 10^{-1}$ ($7.12 \cdot 10^{-3}$)	$4.95 \cdot 10^{-1}$ ($2.20 \cdot 10^{-2}$)	$6.15 \cdot 10^{-1}$ ($3.70 \cdot 10^{-2}$)	$5.18 \cdot 10^{-1}$ ($2.54 \cdot 10^{-2}$)	$1.11 \cdot 10^0$ ($7.74 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.56 \cdot 10^{-1}$ ($7.22 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.27 \cdot 10^0$ ($1.08 \cdot 10^{-1}$)	$3.26 \cdot 10^0$ ($1.14 \cdot 10^{-1}$)	$3.21 \cdot 10^0$ ($1.07 \cdot 10^{-1}$)	$3.23 \cdot 10^0$ ($1.08 \cdot 10^{-1}$)	$3.42 \cdot 10^0$ ($1.39 \cdot 10^{-1}$)
$v = 3/2$	$4.32 \cdot 10^0$ ($1.98 \cdot 10^{-1}$)	$6.01 \cdot 10^0$ ($2.98 \cdot 10^{-1}$)	$5.84 \cdot 10^0$ ($3.44 \cdot 10^{-1}$)	$6.42 \cdot 10^0$ ($3.40 \cdot 10^{-1}$)	$6.66 \cdot 10^0$ ($4.38 \cdot 10^{-1}$)
$v = 5/2$	$4.90 \cdot 10^0$ ($2.56 \cdot 10^{-1}$)	$7.79 \cdot 10^0$ ($4.52 \cdot 10^{-1}$)	$8.16 \cdot 10^0$ ($5.52 \cdot 10^{-1}$)	$8.70 \cdot 10^0$ ($5.65 \cdot 10^{-1}$)	$9.56 \cdot 10^0$ ($5.43 \cdot 10^{-1}$)
$v = 7/2$	$5.17 \cdot 10^0$ ($2.67 \cdot 10^{-1}$)	$9.18 \cdot 10^0$ ($5.97 \cdot 10^{-1}$)	$9.17 \cdot 10^0$ ($6.89 \cdot 10^{-1}$)	$1.00 \cdot 10^1$ ($7.05 \cdot 10^{-1}$)	$1.21 \cdot 10^1$ ($7.30 \cdot 10^{-1}$)
$v = 9/2$	$5.32 \cdot 10^0$ ($2.65 \cdot 10^{-1}$)	$9.70 \cdot 10^0$ ($6.65 \cdot 10^{-1}$)	$1.07 \cdot 10^1$ ($8.33 \cdot 10^{-1}$)	$1.02 \cdot 10^1$ ($7.35 \cdot 10^{-1}$)	$1.51 \cdot 10^1$ ($1.08 \cdot 10^0$)
$v = \infty$	$6.02 \cdot 10^0$ ($2.87 \cdot 10^{-1}$)	$1.13 \cdot 10^1$ ($9.68 \cdot 10^{-1}$)	$1.65 \cdot 10^1$ ($1.58 \cdot 10^0$)	$1.32 \cdot 10^1$ ($1.24 \cdot 10^0$)	$2.85 \cdot 10^1$ ($2.40 \cdot 10^0$)
$v \in \{1/2, \dots, \infty\}$	$4.95 \cdot 10^0$ ($2.83 \cdot 10^{-1}$)	$1.06 \cdot 10^1$ ($8.67 \cdot 10^{-1}$)	$1.57 \cdot 10^1$ ($1.45 \cdot 10^0$)	$1.25 \cdot 10^1$ ($1.06 \cdot 10^0$)	$2.92 \cdot 10^1$ ($2.43 \cdot 10^0$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$4.97 \cdot 10^0$ ($2.80 \cdot 10^{-1}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.20 \cdot 10^{-1}$ ($6.99 \cdot 10^{-3}$)	$9.06 \cdot 10^{-1}$ ($7.32 \cdot 10^{-3}$)	$9.08 \cdot 10^{-1}$ ($7.07 \cdot 10^{-3}$)	$9.08 \cdot 10^{-1}$ ($7.30 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($8.12 \cdot 10^{-3}$)
$v = 3/2$	$8.39 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$7.54 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$7.65 \cdot 10^{-1}$ ($1.51 \cdot 10^{-2}$)	$7.32 \cdot 10^{-1}$ ($1.46 \cdot 10^{-2}$)	$7.54 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)
$v = 5/2$	$8.05 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$6.91 \cdot 10^{-1}$ ($1.74 \cdot 10^{-2}$)	$6.80 \cdot 10^{-1}$ ($1.97 \cdot 10^{-2}$)	$6.57 \cdot 10^{-1}$ ($2.03 \cdot 10^{-2}$)	$6.46 \cdot 10^{-1}$ ($1.89 \cdot 10^{-2}$)
$v = 7/2$	$7.87 \cdot 10^{-1}$ ($1.41 \cdot 10^{-2}$)	$6.43 \cdot 10^{-1}$ ($2.02 \cdot 10^{-2}$)	$6.44 \cdot 10^{-1}$ ($2.24 \cdot 10^{-2}$)	$6.12 \cdot 10^{-1}$ ($2.26 \cdot 10^{-2}$)	$5.92 \cdot 10^{-1}$ ($2.01 \cdot 10^{-2}$)
$v = 9/2$	$7.79 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$6.29 \cdot 10^{-1}$ ($2.05 \cdot 10^{-2}$)	$6.06 \cdot 10^{-1}$ ($2.34 \cdot 10^{-2}$)	$6.06 \cdot 10^{-1}$ ($2.29 \cdot 10^{-2}$)	$5.49 \cdot 10^{-1}$ ($2.21 \cdot 10^{-2}$)
$v = \infty$	$7.41 \cdot 10^{-1}$ ($1.53 \cdot 10^{-2}$)	$5.91 \cdot 10^{-1}$ ($2.20 \cdot 10^{-2}$)	$5.05 \cdot 10^{-1}$ ($2.75 \cdot 10^{-2}$)	$5.41 \cdot 10^{-1}$ ($2.45 \cdot 10^{-2}$)	$4.00 \cdot 10^{-1}$ ($2.51 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$8.13 \cdot 10^{-1}$ ($1.66 \cdot 10^{-2}$)	$6.17 \cdot 10^{-1}$ ($2.53 \cdot 10^{-2}$)	$5.24 \cdot 10^{-1}$ ($2.88 \cdot 10^{-2}$)	$5.53 \cdot 10^{-1}$ ($2.77 \cdot 10^{-2}$)	$3.89 \cdot 10^{-1}$ ($2.47 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.12 \cdot 10^{-1}$ ($1.65 \cdot 10^{-2}$)

SM2.2.8. Mystery, $n = 40$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.88 \cdot 10^{-1} (4.44 \cdot 10^{-3})$	$1.86 \cdot 10^{-1} (5.34 \cdot 10^{-3})$	$1.82 \cdot 10^{-1} (5.21 \cdot 10^{-3})$	$1.83 \cdot 10^{-1} (5.36 \cdot 10^{-3})$	$1.80 \cdot 10^{-1} (5.18 \cdot 10^{-3})$
$\nu = 3/2$	$1.66 \cdot 10^{-1} (6.64 \cdot 10^{-3})$	$2.21 \cdot 10^{-1} (1.47 \cdot 10^{-2})$	$2.12 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$2.09 \cdot 10^{-1} (1.22 \cdot 10^{-2})$	$2.45 \cdot 10^{-1} (1.98 \cdot 10^{-2})$
$\nu = 5/2$	$1.60 \cdot 10^{-1} (7.35 \cdot 10^{-3})$	$2.65 \cdot 10^{-1} (1.96 \cdot 10^{-2})$	$3.14 \cdot 10^{-1} (2.77 \cdot 10^{-2})$	$2.43 \cdot 10^{-1} (1.62 \cdot 10^{-2})$	$4.19 \cdot 10^{-1} (3.89 \cdot 10^{-2})$
$\nu = 7/2$	$1.58 \cdot 10^{-1} (7.71 \cdot 10^{-3})$	$2.56 \cdot 10^{-1} (1.90 \cdot 10^{-2})$	$4.75 \cdot 10^{-1} (8.21 \cdot 10^{-2})$	$2.39 \cdot 10^{-1} (1.90 \cdot 10^{-2})$	$1.06 \cdot 10^0 (1.46 \cdot 10^{-1})$
$\nu = 9/2$	$1.57 \cdot 10^{-1} (7.84 \cdot 10^{-3})$	$2.47 \cdot 10^{-1} (1.70 \cdot 10^{-2})$	$6.54 \cdot 10^{-1} (1.69 \cdot 10^{-1})$	$3.38 \cdot 10^{-1} (1.10 \cdot 10^{-1})$	$1.84 \cdot 10^0 (2.55 \cdot 10^{-1})$
$\nu = \infty$	$1.52 \cdot 10^{-1} (8.12 \cdot 10^{-3})$	$2.78 \cdot 10^{-1} (4.15 \cdot 10^{-2})$	$2.49 \cdot 10^0 (7.10 \cdot 10^{-1})$	$3.42 \cdot 10^{-1} (6.34 \cdot 10^{-2})$	$1.32 \cdot 10^1 (2.21 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$1.58 \cdot 10^{-1} (7.32 \cdot 10^{-3})$	$3.24 \cdot 10^{-1} (4.22 \cdot 10^{-2})$	$2.43 \cdot 10^0 (7.17 \cdot 10^{-1})$	$3.66 \cdot 10^{-1} (6.33 \cdot 10^{-2})$	$1.20 \cdot 10^1 (1.96 \cdot 10^0)$

$R^*(S^{SPE})$	
$\nu = 1/2$	$1.51 \cdot 10^{-1} (3.10 \cdot 10^{-3})$
$\nu = 3/2$	$1.15 \cdot 10^{-1} (3.59 \cdot 10^{-3})$
$\nu = 5/2$	$1.05 \cdot 10^{-1} (3.59 \cdot 10^{-3})$
$\nu = 7/2$	$9.99 \cdot 10^{-2} (3.54 \cdot 10^{-3})$
$\nu = 9/2$	$9.71 \cdot 10^{-2} (3.50 \cdot 10^{-3})$
$\nu = \infty$	$8.81 \cdot 10^{-2} (3.30 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$8.56 \cdot 10^{-2} (2.89 \cdot 10^{-3})$

$R(\theta; S^{SPE})$	
NLL/SPE	$1.63 \cdot 10^{-1} (7.61 \cdot 10^{-3})$
linear	$8.11 \cdot 10^{-1} (1.75 \cdot 10^{-3})$
1NN	$3.02 \cdot 10^{-1} (4.81 \cdot 10^{-3})$
2NN	$2.73 \cdot 10^{-1} (5.34 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.26 \cdot 10^{-1} (1.95 \cdot 10^{-3})$	$2.22 \cdot 10^{-1} (2.43 \cdot 10^{-3})$	$2.19 \cdot 10^{-1} (2.32 \cdot 10^{-3})$	$2.20 \cdot 10^{-1} (2.44 \cdot 10^{-3})$	$2.18 \cdot 10^{-1} (2.28 \cdot 10^{-3})$
$\nu = 3/2$	$1.89 \cdot 10^{-1} (3.00 \cdot 10^{-3})$	$2.08 \cdot 10^{-1} (5.46 \cdot 10^{-3})$	$2.01 \cdot 10^{-1} (4.76 \cdot 10^{-3})$	$2.00 \cdot 10^{-1} (4.75 \cdot 10^{-3})$	$2.13 \cdot 10^{-1} (7.97 \cdot 10^{-3})$
$\nu = 5/2$	$1.80 \cdot 10^{-1} (3.42 \cdot 10^{-3})$	$2.10 \cdot 10^{-1} (6.23 \cdot 10^{-3})$	$2.10 \cdot 10^{-1} (6.07 \cdot 10^{-3})$	$2.01 \cdot 10^{-1} (5.62 \cdot 10^{-3})$	$2.34 \cdot 10^{-1} (7.79 \cdot 10^{-3})$
$\nu = 7/2$	$1.76 \cdot 10^{-1} (3.70 \cdot 10^{-3})$	$2.07 \cdot 10^{-1} (6.32 \cdot 10^{-3})$	$2.25 \cdot 10^{-1} (8.67 \cdot 10^{-3})$	$2.00 \cdot 10^{-1} (6.63 \cdot 10^{-3})$	$2.89 \cdot 10^{-1} (1.09 \cdot 10^{-2})$
$\nu = 9/2$	$1.74 \cdot 10^{-1} (3.82 \cdot 10^{-3})$	$2.03 \cdot 10^{-1} (6.37 \cdot 10^{-3})$	$2.35 \cdot 10^{-1} (1.15 \cdot 10^{-2})$	$2.04 \cdot 10^{-1} (9.66 \cdot 10^{-3})$	$3.47 \cdot 10^{-1} (1.45 \cdot 10^{-2})$
$\nu = \infty$	$1.67 \cdot 10^{-1} (4.21 \cdot 10^{-3})$	$2.04 \cdot 10^{-1} (7.89 \cdot 10^{-3})$	$3.12 \cdot 10^{-1} (2.64 \cdot 10^{-2})$	$2.09 \cdot 10^{-1} (9.78 \cdot 10^{-3})$	$7.81 \cdot 10^{-1} (5.75 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$1.75 \cdot 10^{-1} (4.03 \cdot 10^{-3})$	$2.18 \cdot 10^{-1} (7.71 \cdot 10^{-3})$	$3.09 \cdot 10^{-1} (2.55 \cdot 10^{-2})$	$2.20 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$7.79 \cdot 10^{-1} (5.61 \cdot 10^{-2})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$1.79 \cdot 10^{-1} (4.37 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.26 \cdot 10^0 (3.17 \cdot 10^{-2})$	$2.24 \cdot 10^0 (5.08 \cdot 10^{-2})$	$2.22 \cdot 10^0 (4.90 \cdot 10^{-2})$	$2.26 \cdot 10^0 (5.70 \cdot 10^{-2})$	$2.22 \cdot 10^0 (4.85 \cdot 10^{-2})$
$\nu = 3/2$	$2.20 \cdot 10^0 (6.70 \cdot 10^{-2})$	$2.70 \cdot 10^0 (1.47 \cdot 10^{-1})$	$2.62 \cdot 10^0 (1.39 \cdot 10^{-1})$	$2.84 \cdot 10^0 (1.45 \cdot 10^{-1})$	$2.90 \cdot 10^0 (1.93 \cdot 10^{-1})$
$\nu = 5/2$	$2.20 \cdot 10^0 (8.31 \cdot 10^{-2})$	$3.05 \cdot 10^0 (1.80 \cdot 10^{-1})$	$3.24 \cdot 10^0 (1.83 \cdot 10^{-1})$	$3.29 \cdot 10^0 (1.80 \cdot 10^{-1})$	$3.59 \cdot 10^0 (2.09 \cdot 10^{-1})$
$\nu = 7/2$	$2.23 \cdot 10^0 (9.34 \cdot 10^{-2})$	$3.06 \cdot 10^0 (1.75 \cdot 10^{-1})$	$3.82 \cdot 10^0 (2.68 \cdot 10^{-1})$	$3.43 \cdot 10^0 (2.11 \cdot 10^{-1})$	$4.61 \cdot 10^0 (2.36 \cdot 10^{-1})$
$\nu = 9/2$	$2.24 \cdot 10^0 (9.89 \cdot 10^{-2})$	$3.08 \cdot 10^0 (1.84 \cdot 10^{-1})$	$4.21 \cdot 10^0 (3.55 \cdot 10^{-1})$	$3.68 \cdot 10^0 (3.25 \cdot 10^{-1})$	$5.88 \cdot 10^0 (3.23 \cdot 10^{-1})$
$\nu = \infty$	$2.30 \cdot 10^0 (1.19 \cdot 10^{-1})$	$3.30 \cdot 10^0 (2.35 \cdot 10^{-1})$	$6.55 \cdot 10^0 (7.69 \cdot 10^{-1})$	$4.00 \cdot 10^0 (3.28 \cdot 10^{-1})$	$1.56 \cdot 10^1 (1.37 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$2.28 \cdot 10^0 (1.01 \cdot 10^{-1})$	$3.52 \cdot 10^0 (2.25 \cdot 10^{-1})$	$6.43 \cdot 10^0 (7.45 \cdot 10^{-1})$	$4.33 \cdot 10^0 (3.35 \cdot 10^{-1})$	$1.52 \cdot 10^1 (1.27 \cdot 10^0)$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$2.30 \cdot 10^0 (1.01 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.58 \cdot 10^{-1} (3.00 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (3.85 \cdot 10^{-3})$	$9.47 \cdot 10^{-1} (3.85 \cdot 10^{-3})$	$9.39 \cdot 10^{-1} (4.31 \cdot 10^{-3})$	$9.48 \cdot 10^{-1} (3.78 \cdot 10^{-3})$
$\nu = 3/2$	$9.32 \cdot 10^{-1} (4.79 \cdot 10^{-3})$	$8.98 \cdot 10^{-1} (6.81 \cdot 10^{-3})$	$9.01 \cdot 10^{-1} (6.26 \cdot 10^{-3})$	$8.71 \cdot 10^{-1} (6.83 \cdot 10^{-3})$	$8.93 \cdot 10^{-1} (8.25 \cdot 10^{-3})$
$\nu = 5/2$	$9.20 \cdot 10^{-1} (5.66 \cdot 10^{-3})$	$8.73 \cdot 10^{-1} (8.08 \cdot 10^{-3})$	$8.68 \cdot 10^{-1} (7.26 \cdot 10^{-3})$	$8.36 \cdot 10^{-1} (8.38 \cdot 10^{-3})$	$8.63 \cdot 10^{-1} (8.88 \cdot 10^{-3})$
$\nu = 7/2$	$9.13 \cdot 10^{-1} (6.14 \cdot 10^{-3})$	$8.62 \cdot 10^{-1} (8.39 \cdot 10^{-3})$	$8.42 \cdot 10^{-1} (8.44 \cdot 10^{-3})$	$8.20 \cdot 10^{-1} (9.76 \cdot 10^{-3})$	$8.36 \cdot 10^{-1} (8.84 \cdot 10^{-3})$
$\nu = 9/2$	$9.08 \cdot 10^{-1} (6.45 \cdot 10^{-3})$	$8.54 \cdot 10^{-1} (8.94 \cdot 10^{-3})$	$8.23 \cdot 10^{-1} (9.91 \cdot 10^{-3})$	$8.08 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$8.04 \cdot 10^{-1} (1.04 \cdot 10^{-2})$
$\nu = \infty$	$8.86 \cdot 10^{-1} (7.61 \cdot 10^{-3})$	$8.13 \cdot 10^{-1} (1.23 \cdot 10^{-2})$	$7.16 \cdot 10^{-1} (1.73 \cdot 10^{-2})$	$7.51 \cdot 10^{-1} (1.62 \cdot 10^{-2})$	$6.18 \cdot 10^{-1} (1.74 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.92 \cdot 10^{-1} (7.11 \cdot 10^{-3})$	$8.12 \cdot 10^{-1} (1.16 \cdot 10^{-2})$	$7.14 \cdot 10^{-1} (1.71 \cdot 10^{-2})$	$7.42 \cdot 10^{-1} (1.60 \cdot 10^{-2})$	$6.12 \cdot 10^{-1} (1.71 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.97 \cdot 10^{-1}$ ($7.03 \cdot 10^{-3}$)

SM2.2.9. Mystery, $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$5.16 \cdot 10^{-2}$ ($1.29 \cdot 10^{-3}$)	$5.24 \cdot 10^{-2}$ ($1.24 \cdot 10^{-3}$)	$5.15 \cdot 10^{-2}$ ($1.19 \cdot 10^{-3}$)	$5.16 \cdot 10^{-2}$ ($1.24 \cdot 10^{-3}$)	$5.10 \cdot 10^{-2}$ ($1.19 \cdot 10^{-3}$)
$v = 3/2$	$2.33 \cdot 10^{-2}$ ($1.01 \cdot 10^{-3}$)	$3.46 \cdot 10^{-2}$ ($2.85 \cdot 10^{-3}$)	$3.33 \cdot 10^{-2}$ ($2.70 \cdot 10^{-3}$)	$3.32 \cdot 10^{-2}$ ($2.93 \cdot 10^{-3}$)	$2.99 \cdot 10^{-2}$ ($2.49 \cdot 10^{-3}$)
$v = 5/2$	$2.01 \cdot 10^{-2}$ ($2.06 \cdot 10^{-3}$)	$3.45 \cdot 10^{-2}$ ($5.23 \cdot 10^{-3}$)	$3.23 \cdot 10^{-2}$ ($5.16 \cdot 10^{-3}$)	$3.38 \cdot 10^{-2}$ ($5.22 \cdot 10^{-3}$)	$3.17 \cdot 10^{-2}$ ($5.14 \cdot 10^{-3}$)
$v = 7/2$	$1.77 \cdot 10^{-2}$ ($2.50 \cdot 10^{-3}$)	$3.30 \cdot 10^{-2}$ ($6.08 \cdot 10^{-3}$)	$2.91 \cdot 10^{-2}$ ($3.50 \cdot 10^{-3}$)	$2.80 \cdot 10^{-2}$ ($3.64 \cdot 10^{-3}$)	$3.91 \cdot 10^{-2}$ ($7.28 \cdot 10^{-3}$)
$v = 9/2$	$1.53 \cdot 10^{-2}$ ($2.31 \cdot 10^{-3}$)	$2.71 \cdot 10^{-2}$ ($3.99 \cdot 10^{-3}$)	$3.32 \cdot 10^{-2}$ ($3.05 \cdot 10^{-3}$)	$2.68 \cdot 10^{-2}$ ($3.65 \cdot 10^{-3}$)	$4.93 \cdot 10^{-2}$ ($1.25 \cdot 10^{-2}$)
$v \in \{1/2, \dots, 9/2\}$	$1.53 \cdot 10^{-2}$ ($2.31 \cdot 10^{-3}$)	$2.76 \cdot 10^{-2}$ ($4.01 \cdot 10^{-3}$)	$3.29 \cdot 10^{-2}$ ($3.03 \cdot 10^{-3}$)	$2.68 \cdot 10^{-2}$ ($3.66 \cdot 10^{-3}$)	$3.72 \cdot 10^{-2}$ ($3.45 \cdot 10^{-3}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$4.73 \cdot 10^{-2}$ ($1.13 \cdot 10^{-3}$)
$v = 3/2$	$1.64 \cdot 10^{-2}$ ($6.55 \cdot 10^{-4}$)
$v = 5/2$	$9.59 \cdot 10^{-3}$ ($4.62 \cdot 10^{-4}$)
$v = 7/2$	$6.95 \cdot 10^{-3}$ ($3.19 \cdot 10^{-4}$)
$v = 9/2$	$5.62 \cdot 10^{-3}$ ($2.35 \cdot 10^{-4}$)
$v \in \{1/2, \dots, 9/2\}$	$5.62 \cdot 10^{-3}$ ($2.35 \cdot 10^{-4}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.66 \cdot 10^{-2}$ ($2.30 \cdot 10^{-3}$)
linear	$8.00 \cdot 10^{-1}$ ($9.39 \cdot 10^{-4}$)
1NN	$1.42 \cdot 10^{-1}$ ($1.68 \cdot 10^{-3}$)
2NN	$1.21 \cdot 10^{-1}$ ($1.96 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.18 \cdot 10^{-1}$ ($8.38 \cdot 10^{-4}$)	$1.11 \cdot 10^{-1}$ ($1.01 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($9.88 \cdot 10^{-4}$)	$1.09 \cdot 10^{-1}$ ($1.07 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($9.87 \cdot 10^{-4}$)
$v = 3/2$	$5.94 \cdot 10^{-2}$ ($6.66 \cdot 10^{-4}$)	$6.04 \cdot 10^{-2}$ ($1.02 \cdot 10^{-3}$)	$5.78 \cdot 10^{-2}$ ($9.46 \cdot 10^{-4}$)	$5.69 \cdot 10^{-2}$ ($1.06 \cdot 10^{-3}$)	$5.60 \cdot 10^{-2}$ ($9.40 \cdot 10^{-4}$)
$v = 5/2$	$4.35 \cdot 10^{-2}$ ($7.86 \cdot 10^{-4}$)	$4.76 \cdot 10^{-2}$ ($1.39 \cdot 10^{-3}$)	$4.34 \cdot 10^{-2}$ ($1.31 \cdot 10^{-3}$)	$4.47 \cdot 10^{-2}$ ($1.41 \cdot 10^{-3}$)	$4.35 \cdot 10^{-2}$ ($1.30 \cdot 10^{-3}$)
$v = 7/2$	$3.60 \cdot 10^{-2}$ ($8.72 \cdot 10^{-4}$)	$4.13 \cdot 10^{-2}$ ($1.49 \cdot 10^{-3}$)	$3.79 \cdot 10^{-2}$ ($1.13 \cdot 10^{-3}$)	$3.88 \cdot 10^{-2}$ ($1.27 \cdot 10^{-3}$)	$4.03 \cdot 10^{-2}$ ($1.37 \cdot 10^{-3}$)
$v = 9/2$	$3.17 \cdot 10^{-2}$ ($8.53 \cdot 10^{-4}$)	$3.62 \cdot 10^{-2}$ ($1.26 \cdot 10^{-3}$)	$3.57 \cdot 10^{-2}$ ($1.04 \cdot 10^{-3}$)	$3.52 \cdot 10^{-2}$ ($1.25 \cdot 10^{-3}$)	$3.92 \cdot 10^{-2}$ ($1.47 \cdot 10^{-3}$)
$v \in \{1/2, \dots, 9/2\}$	$3.17 \cdot 10^{-2}$ ($8.53 \cdot 10^{-4}$)	$3.64 \cdot 10^{-2}$ ($1.28 \cdot 10^{-3}$)	$3.55 \cdot 10^{-2}$ ($1.02 \cdot 10^{-3}$)	$3.52 \cdot 10^{-2}$ ($1.26 \cdot 10^{-3}$)	$3.83 \cdot 10^{-2}$ ($1.11 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.45 \cdot 10^{-2}$ ($1.12 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.31 \cdot 10^0$ ($1.14 \cdot 10^{-2}$)	$1.21 \cdot 10^0$ ($2.15 \cdot 10^{-2}$)	$1.20 \cdot 10^0$ ($2.09 \cdot 10^{-2}$)	$1.24 \cdot 10^0$ ($2.49 \cdot 10^{-2}$)	$1.19 \cdot 10^0$ ($2.05 \cdot 10^{-2}$)
$v = 3/2$	$7.36 \cdot 10^{-1}$ ($1.37 \cdot 10^{-2}$)	$8.99 \cdot 10^{-1}$ ($3.29 \cdot 10^{-2}$)	$8.54 \cdot 10^{-1}$ ($3.21 \cdot 10^{-2}$)	$1.00 \cdot 10^0$ ($3.74 \cdot 10^{-2}$)	$8.04 \cdot 10^{-1}$ ($3.06 \cdot 10^{-2}$)
$v = 5/2$	$5.85 \cdot 10^{-1}$ ($2.17 \cdot 10^{-2}$)	$8.05 \cdot 10^{-1}$ ($4.60 \cdot 10^{-2}$)	$7.58 \cdot 10^{-1}$ ($4.79 \cdot 10^{-2}$)	$9.52 \cdot 10^{-1}$ ($5.34 \cdot 10^{-2}$)	$7.13 \cdot 10^{-1}$ ($4.57 \cdot 10^{-2}$)
$v = 7/2$	$5.04 \cdot 10^{-1}$ ($2.61 \cdot 10^{-2}$)	$7.42 \cdot 10^{-1}$ ($4.82 \cdot 10^{-2}$)	$6.92 \cdot 10^{-1}$ ($4.00 \cdot 10^{-2}$)	$8.75 \cdot 10^{-1}$ ($4.86 \cdot 10^{-2}$)	$6.60 \cdot 10^{-1}$ ($3.99 \cdot 10^{-2}$)
$v = 9/2$	$4.50 \cdot 10^{-1}$ ($2.57 \cdot 10^{-2}$)	$6.51 \cdot 10^{-1}$ ($3.98 \cdot 10^{-2}$)	$6.72 \cdot 10^{-1}$ ($3.40 \cdot 10^{-2}$)	$7.98 \cdot 10^{-1}$ ($4.80 \cdot 10^{-2}$)	$6.42 \cdot 10^{-1}$ ($3.40 \cdot 10^{-2}$)
$v \in \{1/2, \dots, 9/2\}$	$4.50 \cdot 10^{-1}$ ($2.57 \cdot 10^{-2}$)	$6.57 \cdot 10^{-1}$ ($4.03 \cdot 10^{-2}$)	$6.66 \cdot 10^{-1}$ ($3.40 \cdot 10^{-2}$)	$8.00 \cdot 10^{-1}$ ($4.89 \cdot 10^{-2}$)	$6.32 \cdot 10^{-1}$ ($3.25 \cdot 10^{-2}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$4.88 \cdot 10^{-1}$ ($2.69 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.84 \cdot 10^{-1} (1.23 \cdot 10^{-3})$	$9.51 \cdot 10^{-1} (2.14 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (2.11 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (2.64 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (2.07 \cdot 10^{-3})$
$\nu = 3/2$	$9.76 \cdot 10^{-1} (1.47 \cdot 10^{-3})$	$9.38 \cdot 10^{-1} (2.74 \cdot 10^{-3})$	$9.39 \cdot 10^{-1} (2.74 \cdot 10^{-3})$	$8.99 \cdot 10^{-1} (3.65 \cdot 10^{-3})$	$9.45 \cdot 10^{-1} (2.70 \cdot 10^{-3})$
$\nu = 5/2$	$9.70 \cdot 10^{-1} (1.89 \cdot 10^{-3})$	$9.25 \cdot 10^{-1} (3.39 \cdot 10^{-3})$	$9.28 \cdot 10^{-1} (3.62 \cdot 10^{-3})$	$8.70 \cdot 10^{-1} (4.87 \cdot 10^{-3})$	$9.35 \cdot 10^{-1} (3.70 \cdot 10^{-3})$
$\nu = 7/2$	$9.65 \cdot 10^{-1} (2.24 \cdot 10^{-3})$	$9.13 \cdot 10^{-1} (3.84 \cdot 10^{-3})$	$9.12 \cdot 10^{-1} (4.10 \cdot 10^{-3})$	$8.51 \cdot 10^{-1} (5.84 \cdot 10^{-3})$	$9.24 \cdot 10^{-1} (4.24 \cdot 10^{-3})$
$\nu = 9/2$	$9.60 \cdot 10^{-1} (2.42 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (3.93 \cdot 10^{-3})$	$9.01 \cdot 10^{-1} (4.17 \cdot 10^{-3})$	$8.40 \cdot 10^{-1} (6.81 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (4.51 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, 9/2\}$	$9.60 \cdot 10^{-1} (2.42 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (3.87 \cdot 10^{-3})$	$9.01 \cdot 10^{-1} (4.18 \cdot 10^{-3})$	$8.40 \cdot 10^{-1} (6.87 \cdot 10^{-3})$	$9.18 \cdot 10^{-1} (4.54 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.60 \cdot 10^{-1} (2.36 \cdot 10^{-3})$

SM2.2.10. GKLS C^0 , $n = 20$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.65 \cdot 10^{-1} (2.53 \cdot 10^{-2})$	$3.17 \cdot 10^{-1} (2.10 \cdot 10^{-2})$	$3.53 \cdot 10^{-1} (2.50 \cdot 10^{-2})$	$3.20 \cdot 10^{-1} (2.12 \cdot 10^{-2})$	$3.73 \cdot 10^{-1} (2.56 \cdot 10^{-2})$
$\nu = 3/2$	$3.81 \cdot 10^{-1} (2.75 \cdot 10^{-2})$	$4.42 \cdot 10^{-1} (3.11 \cdot 10^{-2})$	$4.49 \cdot 10^{-1} (3.02 \cdot 10^{-2})$	$3.97 \cdot 10^{-1} (2.68 \cdot 10^{-2})$	$6.28 \cdot 10^{-1} (4.99 \cdot 10^{-2})$
$\nu = 5/2$	$4.05 \cdot 10^{-1} (2.83 \cdot 10^{-2})$	$5.00 \cdot 10^{-1} (3.54 \cdot 10^{-2})$	$5.15 \cdot 10^{-1} (3.35 \cdot 10^{-2})$	$4.55 \cdot 10^{-1} (3.11 \cdot 10^{-2})$	$8.59 \cdot 10^{-1} (6.94 \cdot 10^{-2})$
$\nu = 7/2$	$4.11 \cdot 10^{-1} (2.84 \cdot 10^{-2})$	$5.64 \cdot 10^{-1} (4.64 \cdot 10^{-2})$	$6.93 \cdot 10^{-1} (6.26 \cdot 10^{-2})$	$4.85 \cdot 10^{-1} (3.84 \cdot 10^{-2})$	$1.72 \cdot 10^0 (3.52 \cdot 10^{-1})$
$\nu = 9/2$	$4.14 \cdot 10^{-1} (2.82 \cdot 10^{-2})$	$6.13 \cdot 10^{-1} (6.38 \cdot 10^{-2})$	$7.15 \cdot 10^{-1} (6.74 \cdot 10^{-2})$	$5.18 \cdot 10^{-1} (5.28 \cdot 10^{-2})$	$1.81 \cdot 10^0 (2.37 \cdot 10^{-1})$
$\nu = \infty$	$4.40 \cdot 10^{-1} (2.83 \cdot 10^{-2})$	$7.46 \cdot 10^{-1} (9.90 \cdot 10^{-2})$	$1.28 \cdot 10^0 (2.54 \cdot 10^{-1})$	$6.70 \cdot 10^{-1} (8.62 \cdot 10^{-2})$	$7.01 \cdot 10^0 (1.34 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$4.09 \cdot 10^{-1} (2.87 \cdot 10^{-2})$	$7.67 \cdot 10^{-1} (1.06 \cdot 10^{-1})$	$9.16 \cdot 10^{-1} (1.24 \cdot 10^{-1})$	$6.25 \cdot 10^{-1} (9.17 \cdot 10^{-2})$	$5.78 \cdot 10^0 (1.08 \cdot 10^0)$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$2.30 \cdot 10^{-1} (1.17 \cdot 10^{-2})$
$\nu = 3/2$	$2.17 \cdot 10^{-1} (1.06 \cdot 10^{-2})$
$\nu = 5/2$	$2.19 \cdot 10^{-1} (1.05 \cdot 10^{-2})$
$\nu = 7/2$	$2.20 \cdot 10^{-1} (1.04 \cdot 10^{-2})$
$\nu = 9/2$	$2.22 \cdot 10^{-1} (1.03 \cdot 10^{-2})$
$\nu = \infty$	$2.30 \cdot 10^{-1} (1.02 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$2.05 \cdot 10^{-1} (1.04 \cdot 10^{-2})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.99 \cdot 10^{-1} (2.79 \cdot 10^{-2})$
linear	$5.60 \cdot 10^{-1} (2.00 \cdot 10^{-2})$
1NN	$4.08 \cdot 10^{-1} (1.52 \cdot 10^{-2})$
2NN	$3.76 \cdot 10^{-1} (1.50 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.91 \cdot 10^{-1} (9.38 \cdot 10^{-3})$	$2.72 \cdot 10^{-1} (8.08 \cdot 10^{-3})$	$2.83 \cdot 10^{-1} (9.34 \cdot 10^{-3})$	$2.64 \cdot 10^{-1} (8.31 \cdot 10^{-3})$	$2.90 \cdot 10^{-1} (9.49 \cdot 10^{-3})$
$\nu = 3/2$	$2.91 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$3.21 \cdot 10^{-1} (1.19 \cdot 10^{-2})$	$3.22 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$3.06 \cdot 10^{-1} (1.13 \cdot 10^{-2})$	$3.79 \cdot 10^{-1} (1.50 \cdot 10^{-2})$
$\nu = 5/2$	$3.02 \cdot 10^{-1} (1.07 \cdot 10^{-2})$	$3.44 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$3.51 \cdot 10^{-1} (1.27 \cdot 10^{-2})$	$3.33 \cdot 10^{-1} (1.27 \cdot 10^{-2})$	$4.36 \cdot 10^{-1} (1.71 \cdot 10^{-2})$
$\nu = 7/2$	$3.06 \cdot 10^{-1} (1.07 \cdot 10^{-2})$	$3.63 \cdot 10^{-1} (1.43 \cdot 10^{-2})$	$3.93 \cdot 10^{-1} (1.55 \cdot 10^{-2})$	$3.41 \cdot 10^{-1} (1.34 \cdot 10^{-2})$	$5.36 \cdot 10^{-1} (2.76 \cdot 10^{-2})$
$\nu = 9/2$	$3.08 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$3.70 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$4.02 \cdot 10^{-1} (1.67 \cdot 10^{-2})$	$3.50 \cdot 10^{-1} (1.47 \cdot 10^{-2})$	$5.70 \cdot 10^{-1} (2.83 \cdot 10^{-2})$
$\nu = \infty$	$3.24 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$4.04 \cdot 10^{-1} (1.77 \cdot 10^{-2})$	$4.83 \cdot 10^{-1} (2.76 \cdot 10^{-2})$	$3.90 \cdot 10^{-1} (1.66 \cdot 10^{-2})$	$9.33 \cdot 10^{-1} (7.23 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$3.08 \cdot 10^{-1} (1.09 \cdot 10^{-2})$	$4.01 \cdot 10^{-1} (1.98 \cdot 10^{-2})$	$4.54 \cdot 10^{-1} (2.53 \cdot 10^{-2})$	$3.65 \cdot 10^{-1} (1.86 \cdot 10^{-2})$	$9.06 \cdot 10^{-1} (6.76 \cdot 10^{-2})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.06 \cdot 10^{-1} (1.06 \cdot 10^{-2})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$4.04 \cdot 10^0 (1.90 \cdot 10^{-1})$	$3.84 \cdot 10^0 (1.78 \cdot 10^{-1})$	$4.05 \cdot 10^0 (1.91 \cdot 10^{-1})$	$4.17 \cdot 10^0 (2.10 \cdot 10^{-1})$	$4.20 \cdot 10^0 (1.94 \cdot 10^{-1})$
$\nu = 3/2$	$4.54 \cdot 10^0 (2.67 \cdot 10^{-1})$	$5.57 \cdot 10^0 (3.54 \cdot 10^{-1})$	$5.70 \cdot 10^0 (3.49 \cdot 10^{-1})$	$5.84 \cdot 10^0 (3.99 \cdot 10^{-1})$	$6.91 \cdot 10^0 (3.98 \cdot 10^{-1})$
$\nu = 5/2$	$5.01 \cdot 10^0 (3.02 \cdot 10^{-1})$	$6.57 \cdot 10^0 (4.38 \cdot 10^{-1})$	$6.88 \cdot 10^0 (4.26 \cdot 10^{-1})$	$6.88 \cdot 10^0 (4.54 \cdot 10^{-1})$	$8.50 \cdot 10^0 (4.53 \cdot 10^{-1})$
$\nu = 7/2$	$5.17 \cdot 10^0 (3.06 \cdot 10^{-1})$	$7.07 \cdot 10^0 (4.52 \cdot 10^{-1})$	$8.11 \cdot 10^0 (4.80 \cdot 10^{-1})$	$7.32 \cdot 10^0 (4.92 \cdot 10^{-1})$	$1.10 \cdot 10^1 (6.59 \cdot 10^{-1})$
$\nu = 9/2$	$5.22 \cdot 10^0 (2.94 \cdot 10^{-1})$	$7.20 \cdot 10^0 (4.62 \cdot 10^{-1})$	$8.58 \cdot 10^0 (5.27 \cdot 10^{-1})$	$7.74 \cdot 10^0 (5.36 \cdot 10^{-1})$	$1.17 \cdot 10^1 (6.11 \cdot 10^{-1})$
$\nu = \infty$	$5.70 \cdot 10^0 (2.89 \cdot 10^{-1})$	$8.77 \cdot 10^0 (6.08 \cdot 10^{-1})$	$1.19 \cdot 10^1 (9.82 \cdot 10^{-1})$	$9.50 \cdot 10^0 (6.68 \cdot 10^{-1})$	$2.37 \cdot 10^1 (1.98 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$5.35 \cdot 10^0 (3.20 \cdot 10^{-1})$	$9.16 \cdot 10^0 (6.75 \cdot 10^{-1})$	$1.11 \cdot 10^1 (9.00 \cdot 10^{-1})$	$8.90 \cdot 10^0 (7.24 \cdot 10^{-1})$	$2.27 \cdot 10^1 (1.85 \cdot 10^0)$

$R(\theta; S_{0.95}^S)$	
NLL/SPE	$5.14 \cdot 10^0 (3.06 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.29 \cdot 10^{-1} (5.88 \cdot 10^{-3})$	$9.23 \cdot 10^{-1} (6.40 \cdot 10^{-3})$	$9.18 \cdot 10^{-1} (6.09 \cdot 10^{-3})$	$8.75 \cdot 10^{-1} (6.83 \cdot 10^{-3})$	$9.14 \cdot 10^{-1} (5.92 \cdot 10^{-3})$
$v = 3/2$	$8.71 \cdot 10^{-1} (9.36 \cdot 10^{-3})$	$8.16 \cdot 10^{-1} (1.34 \cdot 10^{-2})$	$8.08 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$7.72 \cdot 10^{-1} (1.53 \cdot 10^{-2})$	$7.77 \cdot 10^{-1} (1.30 \cdot 10^{-2})$
$v = 5/2$	$8.37 \cdot 10^{-1} (1.11 \cdot 10^{-2})$	$7.59 \cdot 10^{-1} (1.65 \cdot 10^{-2})$	$7.35 \cdot 10^{-1} (1.66 \cdot 10^{-2})$	$7.02 \cdot 10^{-1} (1.98 \cdot 10^{-2})$	$6.93 \cdot 10^{-1} (1.54 \cdot 10^{-2})$
$v = 7/2$	$8.20 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$7.19 \cdot 10^{-1} (1.91 \cdot 10^{-2})$	$6.67 \cdot 10^{-1} (1.98 \cdot 10^{-2})$	$6.75 \cdot 10^{-1} (2.03 \cdot 10^{-2})$	$6.11 \cdot 10^{-1} (1.68 \cdot 10^{-2})$
$v = 9/2$	$8.13 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$7.08 \cdot 10^{-1} (1.97 \cdot 10^{-2})$	$6.39 \cdot 10^{-1} (2.23 \cdot 10^{-2})$	$6.49 \cdot 10^{-1} (2.17 \cdot 10^{-2})$	$5.78 \cdot 10^{-1} (1.74 \cdot 10^{-2})$
$v = \infty$	$7.69 \cdot 10^{-1} (1.31 \cdot 10^{-2})$	$6.18 \cdot 10^{-1} (2.40 \cdot 10^{-2})$	$5.30 \cdot 10^{-1} (2.60 \cdot 10^{-2})$	$5.63 \cdot 10^{-1} (2.62 \cdot 10^{-2})$	$3.89 \cdot 10^{-1} (1.77 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$8.20 \cdot 10^{-1} (1.46 \cdot 10^{-2})$	$6.40 \cdot 10^{-1} (2.67 \cdot 10^{-2})$	$5.57 \cdot 10^{-1} (2.67 \cdot 10^{-2})$	$6.20 \cdot 10^{-1} (2.89 \cdot 10^{-2})$	$3.90 \cdot 10^{-1} (1.78 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.34 \cdot 10^{-1} (1.44 \cdot 10^{-2})$

SM2.2.11. GKLS C^0 , $n = 40$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.61 \cdot 10^{-1} (7.90 \cdot 10^{-3})$	$1.64 \cdot 10^{-1} (8.47 \cdot 10^{-3})$	$1.64 \cdot 10^{-1} (8.48 \cdot 10^{-3})$	$1.55 \cdot 10^{-1} (8.07 \cdot 10^{-3})$	$1.68 \cdot 10^{-1} (8.81 \cdot 10^{-3})$
$v = 3/2$	$1.44 \cdot 10^{-1} (7.76 \cdot 10^{-3})$	$1.92 \cdot 10^{-1} (1.52 \cdot 10^{-2})$	$1.69 \cdot 10^{-1} (9.88 \cdot 10^{-3})$	$1.58 \cdot 10^{-1} (9.22 \cdot 10^{-3})$	$2.42 \cdot 10^{-1} (2.46 \cdot 10^{-2})$
$v = 5/2$	$1.47 \cdot 10^{-1} (8.05 \cdot 10^{-3})$	$1.91 \cdot 10^{-1} (1.27 \cdot 10^{-2})$	$1.84 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$1.72 \cdot 10^{-1} (1.07 \cdot 10^{-2})$	$4.03 \cdot 10^{-1} (4.27 \cdot 10^{-2})$
$v = 7/2$	$1.52 \cdot 10^{-1} (8.26 \cdot 10^{-3})$	$1.94 \cdot 10^{-1} (1.37 \cdot 10^{-2})$	$2.53 \cdot 10^{-1} (3.19 \cdot 10^{-2})$	$1.78 \cdot 10^{-1} (1.09 \cdot 10^{-2})$	$7.08 \cdot 10^{-1} (9.32 \cdot 10^{-2})$
$v = 9/2$	$1.54 \cdot 10^{-1} (8.35 \cdot 10^{-3})$	$2.09 \cdot 10^{-1} (1.68 \cdot 10^{-2})$	$2.85 \cdot 10^{-1} (4.34 \cdot 10^{-2})$	$1.83 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$1.79 \cdot 10^0 (4.33 \cdot 10^{-1})$
$v = \infty$	$1.70 \cdot 10^{-1} (8.94 \cdot 10^{-3})$	$2.35 \cdot 10^{-1} (2.43 \cdot 10^{-2})$	$5.58 \cdot 10^{-1} (1.90 \cdot 10^{-1})$	$2.30 \cdot 10^{-1} (2.50 \cdot 10^{-2})$	$1.29 \cdot 10^1 (3.90 \cdot 10^0)$
$v \in \{1/2, \dots, \infty\}$	$1.54 \cdot 10^{-1} (8.08 \cdot 10^{-3})$	$2.09 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$5.34 \cdot 10^{-1} (1.88 \cdot 10^{-1})$	$1.96 \cdot 10^{-1} (1.37 \cdot 10^{-2})$	$1.07 \cdot 10^1 (3.13 \cdot 10^0)$

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$1.24 \cdot 10^{-1} (6.62 \cdot 10^{-3})$
$v = 3/2$	$9.38 \cdot 10^{-2} (5.12 \cdot 10^{-3})$
$v = 5/2$	$9.08 \cdot 10^{-2} (4.70 \cdot 10^{-3})$
$v = 7/2$	$9.07 \cdot 10^{-2} (4.50 \cdot 10^{-3})$
$v = 9/2$	$9.12 \cdot 10^{-2} (4.39 \cdot 10^{-3})$
$v = \infty$	$9.64 \cdot 10^{-2} (4.08 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$8.55 \cdot 10^{-2} (4.29 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.54 \cdot 10^{-1} (7.88 \cdot 10^{-3})$
linear	$5.45 \cdot 10^{-1} (1.98 \cdot 10^{-2})$
1NN	$2.57 \cdot 10^{-1} (9.65 \cdot 10^{-3})$
2NN	$2.29 \cdot 10^{-1} (9.53 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.98 \cdot 10^{-1} (4.09 \cdot 10^{-3})$	$1.95 \cdot 10^{-1} (4.37 \cdot 10^{-3})$	$1.95 \cdot 10^{-1} (4.34 \cdot 10^{-3})$	$1.83 \cdot 10^{-1} (4.29 \cdot 10^{-3})$	$1.97 \cdot 10^{-1} (4.47 \cdot 10^{-3})$
$v = 3/2$	$1.77 \cdot 10^{-1} (4.13 \cdot 10^{-3})$	$1.99 \cdot 10^{-1} (6.54 \cdot 10^{-3})$	$1.88 \cdot 10^{-1} (5.03 \cdot 10^{-3})$	$1.82 \cdot 10^{-1} (4.88 \cdot 10^{-3})$	$2.18 \cdot 10^{-1} (9.66 \cdot 10^{-3})$
$v = 5/2$	$1.78 \cdot 10^{-1} (4.24 \cdot 10^{-3})$	$1.98 \cdot 10^{-1} (5.36 \cdot 10^{-3})$	$1.93 \cdot 10^{-1} (5.38 \cdot 10^{-3})$	$1.91 \cdot 10^{-1} (5.35 \cdot 10^{-3})$	$2.60 \cdot 10^{-1} (1.23 \cdot 10^{-2})$
$v = 7/2$	$1.81 \cdot 10^{-1} (4.33 \cdot 10^{-3})$	$1.99 \cdot 10^{-1} (5.42 \cdot 10^{-3})$	$2.09 \cdot 10^{-1} (7.23 \cdot 10^{-3})$	$1.95 \cdot 10^{-1} (5.57 \cdot 10^{-3})$	$3.06 \cdot 10^{-1} (1.45 \cdot 10^{-2})$
$v = 9/2$	$1.83 \cdot 10^{-1} (4.36 \cdot 10^{-3})$	$2.04 \cdot 10^{-1} (5.74 \cdot 10^{-3})$	$2.16 \cdot 10^{-1} (8.27 \cdot 10^{-3})$	$1.99 \cdot 10^{-1} (5.63 \cdot 10^{-3})$	$3.85 \cdot 10^{-1} (2.59 \cdot 10^{-2})$
$v = \infty$	$1.94 \cdot 10^{-1} (4.51 \cdot 10^{-3})$	$2.17 \cdot 10^{-1} (7.25 \cdot 10^{-3})$	$2.66 \cdot 10^{-1} (1.80 \cdot 10^{-2})$	$2.19 \cdot 10^{-1} (7.86 \cdot 10^{-3})$	$7.20 \cdot 10^{-1} (7.96 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$1.84 \cdot 10^{-1} (4.18 \cdot 10^{-3})$	$2.07 \cdot 10^{-1} (6.07 \cdot 10^{-3})$	$2.60 \cdot 10^{-1} (1.77 \cdot 10^{-2})$	$2.03 \cdot 10^{-1} (6.18 \cdot 10^{-3})$	$6.70 \cdot 10^{-1} (6.94 \cdot 10^{-2})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.83 \cdot 10^{-1} (4.11 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.43 \cdot 10^0 (6.80 \cdot 10^{-2})$	$2.50 \cdot 10^0 (8.09 \cdot 10^{-2})$	$2.51 \cdot 10^0 (8.20 \cdot 10^{-2})$	$2.80 \cdot 10^0 (1.07 \cdot 10^{-1})$	$2.54 \cdot 10^0 (8.60 \cdot 10^{-2})$
$\nu = 3/2$	$2.31 \cdot 10^0 (9.55 \cdot 10^{-2})$	$2.94 \cdot 10^0 (1.67 \cdot 10^{-1})$	$2.71 \cdot 10^0 (1.36 \cdot 10^{-1})$	$3.04 \cdot 10^0 (1.41 \cdot 10^{-1})$	$3.32 \cdot 10^0 (2.39 \cdot 10^{-1})$
$\nu = 5/2$	$2.40 \cdot 10^0 (1.11 \cdot 10^{-1})$	$2.93 \cdot 10^0 (1.55 \cdot 10^{-1})$	$2.89 \cdot 10^0 (1.62 \cdot 10^{-1})$	$3.29 \cdot 10^0 (1.75 \cdot 10^{-1})$	$4.15 \cdot 10^0 (3.06 \cdot 10^{-1})$
$\nu = 7/2$	$2.49 \cdot 10^0 (1.19 \cdot 10^{-1})$	$2.94 \cdot 10^0 (1.60 \cdot 10^{-1})$	$3.24 \cdot 10^0 (2.00 \cdot 10^{-1})$	$3.41 \cdot 10^0 (1.88 \cdot 10^{-1})$	$4.91 \cdot 10^0 (3.16 \cdot 10^{-1})$
$\nu = 9/2$	$2.54 \cdot 10^0 (1.22 \cdot 10^{-1})$	$3.04 \cdot 10^0 (1.66 \cdot 10^{-1})$	$3.43 \cdot 10^0 (2.30 \cdot 10^{-1})$	$3.48 \cdot 10^0 (1.92 \cdot 10^{-1})$	$6.16 \cdot 10^0 (4.88 \cdot 10^{-1})$
$\nu = \infty$	$2.81 \cdot 10^0 (1.35 \cdot 10^{-1})$	$3.36 \cdot 10^0 (2.05 \cdot 10^{-1})$	$4.79 \cdot 10^0 (4.77 \cdot 10^{-1})$	$3.95 \cdot 10^0 (2.88 \cdot 10^{-1})$	$1.20 \cdot 10^1 (1.57 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$2.54 \cdot 10^0 (1.11 \cdot 10^{-1})$	$3.25 \cdot 10^0 (1.81 \cdot 10^{-1})$	$4.73 \cdot 10^0 (4.66 \cdot 10^{-1})$	$3.79 \cdot 10^0 (2.19 \cdot 10^{-1})$	$1.20 \cdot 10^1 (1.52 \cdot 10^0)$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$2.54 \cdot 10^0 (1.11 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.58 \cdot 10^{-1} (2.65 \cdot 10^{-3})$	$9.41 \cdot 10^{-1} (3.44 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (3.64 \cdot 10^{-3})$	$8.82 \cdot 10^{-1} (5.26 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (3.78 \cdot 10^{-3})$
$\nu = 3/2$	$9.19 \cdot 10^{-1} (5.46 \cdot 10^{-3})$	$8.86 \cdot 10^{-1} (6.81 \cdot 10^{-3})$	$8.93 \cdot 10^{-1} (6.37 \cdot 10^{-3})$	$8.30 \cdot 10^{-1} (7.74 \cdot 10^{-3})$	$8.77 \cdot 10^{-1} (7.84 \cdot 10^{-3})$
$\nu = 5/2$	$8.98 \cdot 10^{-1} (6.71 \cdot 10^{-3})$	$8.66 \cdot 10^{-1} (7.65 \cdot 10^{-3})$	$8.64 \cdot 10^{-1} (8.04 \cdot 10^{-3})$	$8.02 \cdot 10^{-1} (8.91 \cdot 10^{-3})$	$8.31 \cdot 10^{-1} (9.66 \cdot 10^{-3})$
$\nu = 7/2$	$8.84 \cdot 10^{-1} (7.21 \cdot 10^{-3})$	$8.53 \cdot 10^{-1} (8.35 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (9.95 \cdot 10^{-3})$	$7.87 \cdot 10^{-1} (9.69 \cdot 10^{-3})$	$8.00 \cdot 10^{-1} (9.60 \cdot 10^{-3})$
$\nu = 9/2$	$8.74 \cdot 10^{-1} (7.70 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (8.84 \cdot 10^{-3})$	$8.21 \cdot 10^{-1} (1.14 \cdot 10^{-2})$	$7.79 \cdot 10^{-1} (1.00 \cdot 10^{-2})$	$7.64 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$\nu = \infty$	$8.33 \cdot 10^{-1} (9.26 \cdot 10^{-3})$	$8.04 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$7.39 \cdot 10^{-1} (1.79 \cdot 10^{-2})$	$7.34 \cdot 10^{-1} (1.41 \cdot 10^{-2})$	$6.65 \cdot 10^{-1} (1.80 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.88 \cdot 10^{-1} (8.23 \cdot 10^{-3})$	$8.29 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$7.49 \cdot 10^{-1} (1.84 \cdot 10^{-2})$	$7.64 \cdot 10^{-1} (1.29 \cdot 10^{-2})$	$6.56 \cdot 10^{-1} (1.82 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.83 \cdot 10^{-1} (7.92 \cdot 10^{-3})$

SM2.2.12. GKLS C^0 , $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.10 \cdot 10^{-2} (2.60 \cdot 10^{-3})$	$4.94 \cdot 10^{-2} (2.54 \cdot 10^{-3})$	$4.84 \cdot 10^{-2} (2.48 \cdot 10^{-3})$	$4.83 \cdot 10^{-2} (2.46 \cdot 10^{-3})$	$4.81 \cdot 10^{-2} (2.48 \cdot 10^{-3})$
$\nu = 3/2$	$3.27 \cdot 10^{-2} (1.68 \cdot 10^{-3})$	$3.28 \cdot 10^{-2} (1.74 \cdot 10^{-3})$	$3.18 \cdot 10^{-2} (1.63 \cdot 10^{-3})$	$3.15 \cdot 10^{-2} (1.59 \cdot 10^{-3})$	$5.38 \cdot 10^{-2} (1.82 \cdot 10^{-2})$
$\nu = 5/2$	$3.40 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$3.51 \cdot 10^{-2} (1.84 \cdot 10^{-3})$	$3.50 \cdot 10^{-2} (1.89 \cdot 10^{-3})$	$3.41 \cdot 10^{-2} (1.72 \cdot 10^{-3})$	$6.00 \cdot 10^{-2} (5.76 \cdot 10^{-3})$
$\nu = 7/2$	$3.72 \cdot 10^{-2} (2.01 \cdot 10^{-3})$	$3.89 \cdot 10^{-2} (2.06 \cdot 10^{-3})$	$4.18 \cdot 10^{-2} (3.83 \cdot 10^{-3})$	$3.79 \cdot 10^{-2} (2.01 \cdot 10^{-3})$	$1.69 \cdot 10^{-1} (4.89 \cdot 10^{-2})$
$\nu = 9/2$	$4.00 \cdot 10^{-2} (2.15 \cdot 10^{-3})$	$4.19 \cdot 10^{-2} (2.21 \cdot 10^{-3})$	$4.40 \cdot 10^{-2} (3.64 \cdot 10^{-3})$	$4.11 \cdot 10^{-2} (2.23 \cdot 10^{-3})$	$3.99 \cdot 10^{-1} (1.07 \cdot 10^{-1})$
$\nu \in \{1/2, \dots, 9/2\}$	$3.36 \cdot 10^{-2} (1.88 \cdot 10^{-3})$	$3.42 \cdot 10^{-2} (1.95 \cdot 10^{-3})$	$3.76 \cdot 10^{-2} (3.46 \cdot 10^{-3})$	$3.30 \cdot 10^{-2} (1.87 \cdot 10^{-3})$	$4.24 \cdot 10^{-1} (1.24 \cdot 10^{-1})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$4.45 \cdot 10^{-2} (2.38 \cdot 10^{-3})$
$\nu = 3/2$	$2.63 \cdot 10^{-2} (1.35 \cdot 10^{-3})$
$\nu = 5/2$	$2.68 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 7/2$	$2.89 \cdot 10^{-2} (1.63 \cdot 10^{-3})$
$\nu = 9/2$	$3.06 \cdot 10^{-2} (1.75 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, 9/2\}$	$2.52 \cdot 10^{-2} (1.32 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.31 \cdot 10^{-2} (1.76 \cdot 10^{-3})$
linear	$5.39 \cdot 10^{-1} (1.98 \cdot 10^{-2})$
1NN	$1.31 \cdot 10^{-1} (4.96 \cdot 10^{-3})$
2NN	$1.11 \cdot 10^{-1} (4.48 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.15 \cdot 10^{-1} (2.33 \cdot 10^{-3})$	$1.05 \cdot 10^{-1} (2.33 \cdot 10^{-3})$	$1.04 \cdot 10^{-1} (2.31 \cdot 10^{-3})$	$1.00 \cdot 10^{-1} (2.37 \cdot 10^{-3})$	$1.04 \cdot 10^{-1} (2.31 \cdot 10^{-3})$
$\nu = 3/2$	$8.22 \cdot 10^{-2} (1.74 \cdot 10^{-3})$	$8.18 \cdot 10^{-2} (1.78 \cdot 10^{-3})$	$8.08 \cdot 10^{-2} (1.70 \cdot 10^{-3})$	$7.92 \cdot 10^{-2} (1.75 \cdot 10^{-3})$	$9.17 \cdot 10^{-2} (7.69 \cdot 10^{-3})$
$\nu = 5/2$	$8.30 \cdot 10^{-2} (1.73 \cdot 10^{-3})$	$8.56 \cdot 10^{-2} (1.83 \cdot 10^{-3})$	$8.46 \cdot 10^{-2} (1.72 \cdot 10^{-3})$	$8.33 \cdot 10^{-2} (1.79 \cdot 10^{-3})$	$9.85 \cdot 10^{-2} (3.03 \cdot 10^{-3})$
$\nu = 7/2$	$8.67 \cdot 10^{-2} (1.78 \cdot 10^{-3})$	$9.01 \cdot 10^{-2} (1.89 \cdot 10^{-3})$	$8.95 \cdot 10^{-2} (2.03 \cdot 10^{-3})$	$8.78 \cdot 10^{-2} (1.85 \cdot 10^{-3})$	$1.21 \cdot 10^{-1} (6.33 \cdot 10^{-3})$
$\nu = 9/2$	$9.00 \cdot 10^{-2} (1.82 \cdot 10^{-3})$	$9.34 \cdot 10^{-2} (1.93 \cdot 10^{-3})$	$9.24 \cdot 10^{-2} (2.05 \cdot 10^{-3})$	$9.13 \cdot 10^{-2} (1.92 \cdot 10^{-3})$	$1.54 \cdot 10^{-1} (9.98 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, 9/2\}$	$8.24 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$8.37 \cdot 10^{-2} (1.93 \cdot 10^{-3})$	$8.51 \cdot 10^{-2} (2.02 \cdot 10^{-3})$	$8.10 \cdot 10^{-2} (1.93 \cdot 10^{-3})$	$1.47 \cdot 10^{-1} (1.13 \cdot 10^{-2})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$8.23 \cdot 10^{-2} (1.77 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.36 \cdot 10^0 (3.09 \cdot 10^{-2})$	$1.32 \cdot 10^0 (3.72 \cdot 10^{-2})$	$1.31 \cdot 10^0 (3.66 \cdot 10^{-2})$	$1.55 \cdot 10^0 (5.03 \cdot 10^{-2})$	$1.30 \cdot 10^0 (3.66 \cdot 10^{-2})$
$v = 3/2$	$1.00 \cdot 10^0 (2.75 \cdot 10^{-2})$	$1.05 \cdot 10^0 (3.31 \cdot 10^{-2})$	$1.04 \cdot 10^0 (3.32 \cdot 10^{-2})$	$1.22 \cdot 10^0 (3.93 \cdot 10^{-2})$	$1.25 \cdot 10^0 (1.70 \cdot 10^{-1})$
$v = 5/2$	$1.04 \cdot 10^0 (3.07 \cdot 10^{-2})$	$1.11 \cdot 10^0 (3.48 \cdot 10^{-2})$	$1.09 \cdot 10^0 (3.60 \cdot 10^{-2})$	$1.26 \cdot 10^0 (4.42 \cdot 10^{-2})$	$1.26 \cdot 10^0 (5.34 \cdot 10^{-2})$
$v = 7/2$	$1.11 \cdot 10^0 (3.28 \cdot 10^{-2})$	$1.16 \cdot 10^0 (3.60 \cdot 10^{-2})$	$1.16 \cdot 10^0 (4.10 \cdot 10^{-2})$	$1.31 \cdot 10^0 (4.73 \cdot 10^{-2})$	$1.54 \cdot 10^0 (9.22 \cdot 10^{-2})$
$v = 9/2$	$1.17 \cdot 10^0 (3.40 \cdot 10^{-2})$	$1.21 \cdot 10^0 (3.64 \cdot 10^{-2})$	$1.19 \cdot 10^0 (4.13 \cdot 10^{-2})$	$1.36 \cdot 10^0 (4.86 \cdot 10^{-2})$	$1.89 \cdot 10^0 (1.27 \cdot 10^{-1})$
$v \in \{1/2, \dots, 9/2\}$	$1.04 \cdot 10^0 (3.26 \cdot 10^{-2})$	$1.09 \cdot 10^0 (3.66 \cdot 10^{-2})$	$1.12 \cdot 10^0 (4.07 \cdot 10^{-2})$	$1.27 \cdot 10^0 (4.72 \cdot 10^{-2})$	$1.92 \cdot 10^0 (1.98 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$1.03 \cdot 10^0 (3.09 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.73 \cdot 10^{-1} (1.60 \cdot 10^{-3})$	$9.41 \cdot 10^{-1} (2.08 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (2.07 \cdot 10^{-3})$	$8.83 \cdot 10^{-1} (3.97 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (2.10 \cdot 10^{-3})$
$v = 3/2$	$9.38 \cdot 10^{-1} (2.48 \cdot 10^{-3})$	$9.20 \cdot 10^{-1} (3.17 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (3.12 \cdot 10^{-3})$	$8.58 \cdot 10^{-1} (4.01 \cdot 10^{-3})$	$9.15 \cdot 10^{-1} (4.58 \cdot 10^{-3})$
$v = 5/2$	$9.09 \cdot 10^{-1} (3.34 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (3.82 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (4.01 \cdot 10^{-3})$	$8.41 \cdot 10^{-1} (4.88 \cdot 10^{-3})$	$9.00 \cdot 10^{-1} (4.01 \cdot 10^{-3})$
$v = 7/2$	$8.91 \cdot 10^{-1} (3.78 \cdot 10^{-3})$	$8.97 \cdot 10^{-1} (4.12 \cdot 10^{-3})$	$8.94 \cdot 10^{-1} (4.44 \cdot 10^{-3})$	$8.34 \cdot 10^{-1} (5.42 \cdot 10^{-3})$	$8.86 \cdot 10^{-1} (4.67 \cdot 10^{-3})$
$v = 9/2$	$8.79 \cdot 10^{-1} (4.16 \cdot 10^{-3})$	$8.91 \cdot 10^{-1} (4.29 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (4.57 \cdot 10^{-3})$	$8.27 \cdot 10^{-1} (5.63 \cdot 10^{-3})$	$8.71 \cdot 10^{-1} (5.35 \cdot 10^{-3})$
$v \in \{1/2, \dots, 9/2\}$	$9.16 \cdot 10^{-1} (4.08 \cdot 10^{-3})$	$9.08 \cdot 10^{-1} (4.25 \cdot 10^{-3})$	$8.98 \cdot 10^{-1} (4.84 \cdot 10^{-3})$	$8.41 \cdot 10^{-1} (5.10 \cdot 10^{-3})$	$8.72 \cdot 10^{-1} (6.22 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.20 \cdot 10^{-1} (3.93 \cdot 10^{-3})$

SM2.2.13. GKLS C^0 , $n = 50$, $d = 5$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.57 \cdot 10^{-1} (8.94 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (6.83 \cdot 10^{-3})$	$1.07 \cdot 10^{-1} (6.88 \cdot 10^{-3})$	$9.67 \cdot 10^{-2} (6.67 \cdot 10^{-3})$	$1.09 \cdot 10^{-1} (7.28 \cdot 10^{-3})$
$v = 3/2$	$1.27 \cdot 10^{-1} (8.68 \cdot 10^{-3})$	$1.56 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$1.58 \cdot 10^{-1} (1.11 \cdot 10^{-2})$	$1.34 \cdot 10^{-1} (9.34 \cdot 10^{-3})$	$2.12 \cdot 10^{-1} (2.55 \cdot 10^{-2})$
$v = 5/2$	$1.42 \cdot 10^{-1} (9.23 \cdot 10^{-3})$	$2.26 \cdot 10^{-1} (1.75 \cdot 10^{-2})$	$2.22 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$1.96 \cdot 10^{-1} (1.45 \cdot 10^{-2})$	$3.03 \cdot 10^{-1} (3.05 \cdot 10^{-2})$
$v = 7/2$	$1.52 \cdot 10^{-1} (9.60 \cdot 10^{-3})$	$2.41 \cdot 10^{-1} (1.71 \cdot 10^{-2})$	$2.63 \cdot 10^{-1} (2.22 \cdot 10^{-2})$	$2.18 \cdot 10^{-1} (1.54 \cdot 10^{-2})$	$3.79 \cdot 10^{-1} (4.63 \cdot 10^{-2})$
$v = 9/2$	$1.58 \cdot 10^{-1} (9.80 \cdot 10^{-3})$	$2.69 \cdot 10^{-1} (2.02 \cdot 10^{-2})$	$3.31 \cdot 10^{-1} (4.24 \cdot 10^{-2})$	$2.35 \cdot 10^{-1} (1.69 \cdot 10^{-2})$	$4.07 \cdot 10^{-1} (4.36 \cdot 10^{-2})$
$v = 11/2$	$1.62 \cdot 10^{-1} (9.94 \cdot 10^{-3})$	$2.81 \cdot 10^{-1} (2.21 \cdot 10^{-2})$	$3.43 \cdot 10^{-1} (4.73 \cdot 10^{-2})$	$2.52 \cdot 10^{-1} (1.90 \cdot 10^{-2})$	$4.45 \cdot 10^{-1} (4.24 \cdot 10^{-2})$
$v = 21/2$	$1.72 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$2.76 \cdot 10^{-1} (2.12 \cdot 10^{-2})$	$3.36 \cdot 10^{-1} (3.30 \cdot 10^{-2})$	$2.70 \cdot 10^{-1} (2.00 \cdot 10^{-2})$	$4.86 \cdot 10^{-1} (4.65 \cdot 10^{-2})$
$v = \infty$	$1.83 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$3.07 \cdot 10^{-1} (2.35 \cdot 10^{-2})$	$3.56 \cdot 10^{-1} (3.05 \cdot 10^{-2})$	$3.04 \cdot 10^{-1} (2.17 \cdot 10^{-2})$	$5.05 \cdot 10^{-1} (4.50 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$1.35 \cdot 10^{-1} (9.68 \cdot 10^{-3})$	$2.87 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$3.46 \cdot 10^{-1} (3.31 \cdot 10^{-2})$	$2.44 \cdot 10^{-1} (2.14 \cdot 10^{-2})$	$4.94 \cdot 10^{-1} (5.36 \cdot 10^{-2})$

$R^*(S^{SPE})$	
$v = 1/2$	$8.57 \cdot 10^{-2} (5.69 \cdot 10^{-3})$
$v = 3/2$	$8.65 \cdot 10^{-2} (5.37 \cdot 10^{-3})$
$v = 5/2$	$9.14 \cdot 10^{-2} (5.47 \cdot 10^{-3})$
$v = 7/2$	$9.54 \cdot 10^{-2} (5.53 \cdot 10^{-3})$
$v = 9/2$	$9.82 \cdot 10^{-2} (5.58 \cdot 10^{-3})$
$v = 11/2$	$1.00 \cdot 10^{-1} (5.72 \cdot 10^{-3})$
$v = 21/2$	$1.05 \cdot 10^{-1} (5.72 \cdot 10^{-3})$
$v = \infty$	$1.10 \cdot 10^{-1} (6.00 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$8.03 \cdot 10^{-2} (5.35 \cdot 10^{-3})$

$R(\theta; S^{SPE})$	
NLL/SPE	$1.48 \cdot 10^{-1} (1.04 \cdot 10^{-2})$
linear	$2.93 \cdot 10^{-1} (1.21 \cdot 10^{-2})$
1NN	$5.24 \cdot 10^{-1} (8.75 \cdot 10^{-3})$
2NN	$3.99 \cdot 10^{-1} (7.60 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.01 \cdot 10^{-1}$ ($4.85 \cdot 10^{-3}$)	$1.48 \cdot 10^{-1}$ ($4.86 \cdot 10^{-3}$)	$1.49 \cdot 10^{-1}$ ($4.93 \cdot 10^{-3}$)	$1.33 \cdot 10^{-1}$ ($4.55 \cdot 10^{-3}$)	$1.50 \cdot 10^{-1}$ ($5.17 \cdot 10^{-3}$)
$\nu = 3/2$	$1.62 \cdot 10^{-1}$ ($6.04 \cdot 10^{-3}$)	$1.85 \cdot 10^{-1}$ ($7.60 \cdot 10^{-3}$)	$1.82 \cdot 10^{-1}$ ($7.54 \cdot 10^{-3}$)	$1.67 \cdot 10^{-1}$ ($6.89 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)
$\nu = 5/2$	$1.74 \cdot 10^{-1}$ ($6.41 \cdot 10^{-3}$)	$2.27 \cdot 10^{-1}$ ($9.88 \cdot 10^{-3}$)	$2.24 \cdot 10^{-1}$ ($8.97 \cdot 10^{-3}$)	$2.12 \cdot 10^{-1}$ ($9.04 \cdot 10^{-3}$)	$2.53 \cdot 10^{-1}$ ($1.32 \cdot 10^{-2}$)
$\nu = 7/2$	$1.82 \cdot 10^{-1}$ ($6.52 \cdot 10^{-3}$)	$2.41 \cdot 10^{-1}$ ($9.41 \cdot 10^{-3}$)	$2.50 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$2.33 \cdot 10^{-1}$ ($9.34 \cdot 10^{-3}$)	$2.86 \cdot 10^{-1}$ ($1.42 \cdot 10^{-2}$)
$\nu = 9/2$	$1.88 \cdot 10^{-1}$ ($6.57 \cdot 10^{-3}$)	$2.58 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$2.76 \cdot 10^{-1}$ ($1.36 \cdot 10^{-2}$)	$2.44 \cdot 10^{-1}$ ($9.50 \cdot 10^{-3}$)	$3.01 \cdot 10^{-1}$ ($1.36 \cdot 10^{-2}$)
$\nu = 11/2$	$1.91 \cdot 10^{-1}$ ($6.61 \cdot 10^{-3}$)	$2.61 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$2.81 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)	$2.54 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)	$3.25 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)
$\nu = 21/2$	$1.99 \cdot 10^{-1}$ ($6.69 \cdot 10^{-3}$)	$2.63 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$2.90 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$2.67 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$3.40 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)
$\nu = \infty$	$2.08 \cdot 10^{-1}$ ($6.85 \cdot 10^{-3}$)	$2.81 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$3.02 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$2.88 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$3.52 \cdot 10^{-1}$ ($1.60 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.68 \cdot 10^{-1}$ ($6.53 \cdot 10^{-3}$)	$2.67 \cdot 10^{-1}$ ($1.22 \cdot 10^{-2}$)	$2.92 \cdot 10^{-1}$ ($1.39 \cdot 10^{-2}$)	$2.42 \cdot 10^{-1}$ ($1.20 \cdot 10^{-2}$)	$3.41 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	NLL/SPE
	$1.78 \cdot 10^{-1}$ ($7.11 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.31 \cdot 10^0$ ($6.36 \cdot 10^{-2}$)	$2.06 \cdot 10^0$ ($6.97 \cdot 10^{-2}$)	$2.06 \cdot 10^0$ ($7.04 \cdot 10^{-2}$)	$2.18 \cdot 10^0$ ($8.79 \cdot 10^{-2}$)	$2.07 \cdot 10^0$ ($7.25 \cdot 10^{-2}$)
$\nu = 3/2$	$2.26 \cdot 10^0$ ($8.01 \cdot 10^{-2}$)	$2.67 \cdot 10^0$ ($1.05 \cdot 10^{-1}$)	$2.75 \cdot 10^0$ ($1.20 \cdot 10^{-1}$)	$2.89 \cdot 10^0$ ($1.16 \cdot 10^{-1}$)	$3.01 \cdot 10^0$ ($1.75 \cdot 10^{-1}$)
$\nu = 5/2$	$2.47 \cdot 10^0$ ($8.55 \cdot 10^{-2}$)	$3.79 \cdot 10^0$ ($1.92 \cdot 10^{-1}$)	$3.86 \cdot 10^0$ ($1.73 \cdot 10^{-1}$)	$4.12 \cdot 10^0$ ($2.07 \cdot 10^{-1}$)	$4.22 \cdot 10^0$ ($2.40 \cdot 10^{-1}$)
$\nu = 7/2$	$2.61 \cdot 10^0$ ($8.97 \cdot 10^{-2}$)	$4.21 \cdot 10^0$ ($1.98 \cdot 10^{-1}$)	$4.64 \cdot 10^0$ ($2.27 \cdot 10^{-1}$)	$4.68 \cdot 10^0$ ($2.36 \cdot 10^{-1}$)	$5.16 \cdot 10^0$ ($2.72 \cdot 10^{-1}$)
$\nu = 9/2$	$2.70 \cdot 10^0$ ($9.21 \cdot 10^{-2}$)	$4.67 \cdot 10^0$ ($2.30 \cdot 10^{-1}$)	$5.41 \cdot 10^0$ ($2.82 \cdot 10^{-1}$)	$4.97 \cdot 10^0$ ($2.22 \cdot 10^{-1}$)	$5.57 \cdot 10^0$ ($2.44 \cdot 10^{-1}$)
$\nu = 11/2$	$2.76 \cdot 10^0$ ($9.36 \cdot 10^{-2}$)	$4.85 \cdot 10^0$ ($2.52 \cdot 10^{-1}$)	$5.68 \cdot 10^0$ ($3.47 \cdot 10^{-1}$)	$5.34 \cdot 10^0$ ($2.53 \cdot 10^{-1}$)	$6.39 \cdot 10^0$ ($3.34 \cdot 10^{-1}$)
$\nu = 21/2$	$2.90 \cdot 10^0$ ($9.78 \cdot 10^{-2}$)	$4.92 \cdot 10^0$ ($2.67 \cdot 10^{-1}$)	$6.12 \cdot 10^0$ ($3.48 \cdot 10^{-1}$)	$5.81 \cdot 10^0$ ($2.98 \cdot 10^{-1}$)	$6.87 \cdot 10^0$ ($3.62 \cdot 10^{-1}$)
$\nu = \infty$	$3.06 \cdot 10^0$ ($1.03 \cdot 10^{-1}$)	$5.42 \cdot 10^0$ ($2.92 \cdot 10^{-1}$)	$6.46 \cdot 10^0$ ($3.40 \cdot 10^{-1}$)	$6.43 \cdot 10^0$ ($3.37 \cdot 10^{-1}$)	$7.20 \cdot 10^0$ ($3.60 \cdot 10^{-1}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.43 \cdot 10^0$ ($9.39 \cdot 10^{-2}$)	$5.40 \cdot 10^0$ ($2.98 \cdot 10^{-1}$)	$6.49 \cdot 10^0$ ($3.65 \cdot 10^{-1}$)	$5.53 \cdot 10^0$ ($3.35 \cdot 10^{-1}$)	$7.21 \cdot 10^0$ ($3.63 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^{\text{IS}})$	NLL/SPE
	$2.61 \cdot 10^0$ ($1.04 \cdot 10^{-1}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.59 \cdot 10^{-1}$ ($2.44 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($2.26 \cdot 10^{-3}$)	$9.44 \cdot 10^{-1}$ ($2.29 \cdot 10^{-3}$)	$8.98 \cdot 10^{-1}$ ($3.07 \cdot 10^{-3}$)	$9.44 \cdot 10^{-1}$ ($2.28 \cdot 10^{-3}$)
$\nu = 3/2$	$9.18 \cdot 10^{-1}$ ($3.49 \cdot 10^{-3}$)	$8.71 \cdot 10^{-1}$ ($6.03 \cdot 10^{-3}$)	$8.68 \cdot 10^{-1}$ ($6.22 \cdot 10^{-3}$)	$8.19 \cdot 10^{-1}$ ($6.15 \cdot 10^{-3}$)	$8.63 \cdot 10^{-1}$ ($6.50 \cdot 10^{-3}$)
$\nu = 5/2$	$8.89 \cdot 10^{-1}$ ($4.16 \cdot 10^{-3}$)	$7.74 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$7.60 \cdot 10^{-1}$ ($9.89 \cdot 10^{-3}$)	$7.10 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$7.62 \cdot 10^{-1}$ ($9.41 \cdot 10^{-3}$)
$\nu = 7/2$	$8.68 \cdot 10^{-1}$ ($4.94 \cdot 10^{-3}$)	$7.15 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)	$6.79 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$6.49 \cdot 10^{-1}$ ($1.36 \cdot 10^{-2}$)	$6.71 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
$\nu = 9/2$	$8.55 \cdot 10^{-1}$ ($5.54 \cdot 10^{-3}$)	$6.78 \cdot 10^{-1}$ ($1.39 \cdot 10^{-2}$)	$6.24 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$6.17 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$6.36 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)
$\nu = 11/2$	$8.46 \cdot 10^{-1}$ ($5.93 \cdot 10^{-3}$)	$6.70 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$6.09 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$5.93 \cdot 10^{-1}$ ($1.46 \cdot 10^{-2}$)	$5.89 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)
$\nu = 21/2$	$8.27 \cdot 10^{-1}$ ($6.74 \cdot 10^{-3}$)	$6.53 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$5.69 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)	$5.66 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$5.62 \cdot 10^{-1}$ ($1.27 \cdot 10^{-2}$)
$\nu = \infty$	$8.06 \cdot 10^{-1}$ ($7.31 \cdot 10^{-3}$)	$6.22 \cdot 10^{-1}$ ($1.64 \cdot 10^{-2}$)	$5.48 \cdot 10^{-1}$ ($1.48 \cdot 10^{-2}$)	$5.31 \cdot 10^{-1}$ ($1.54 \cdot 10^{-2}$)	$5.48 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$8.92 \cdot 10^{-1}$ ($5.29 \cdot 10^{-3}$)	$6.23 \cdot 10^{-1}$ ($1.76 \cdot 10^{-2}$)	$5.51 \cdot 10^{-1}$ ($1.73 \cdot 10^{-2}$)	$5.88 \cdot 10^{-1}$ ($2.06 \cdot 10^{-2}$)	$5.40 \cdot 10^{-1}$ ($1.19 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	NLL/SPE
	$8.73 \cdot 10^{-1}$ ($7.79 \cdot 10^{-3}$)

SM2.2.14. GKLS C^0 , $n = 100$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$8.89 \cdot 10^{-2}$ ($5.06 \cdot 10^{-3}$)	$7.41 \cdot 10^{-2}$ ($4.95 \cdot 10^{-3}$)	$7.37 \cdot 10^{-2}$ ($4.94 \cdot 10^{-3}$)	$7.01 \cdot 10^{-2}$ ($4.85 \cdot 10^{-3}$)	$7.48 \cdot 10^{-2}$ ($4.96 \cdot 10^{-3}$)
$\nu = 3/2$	$7.73 \cdot 10^{-2}$ ($4.67 \cdot 10^{-3}$)	$8.77 \cdot 10^{-2}$ ($5.56 \cdot 10^{-3}$)	$8.93 \cdot 10^{-2}$ ($5.56 \cdot 10^{-3}$)	$7.90 \cdot 10^{-2}$ ($4.80 \cdot 10^{-3}$)	$1.00 \cdot 10^{-1}$ ($6.91 \cdot 10^{-3}$)
$\nu = 5/2$	$8.67 \cdot 10^{-2}$ ($4.92 \cdot 10^{-3}$)	$1.09 \cdot 10^{-1}$ ($6.79 \cdot 10^{-3}$)	$1.26 \cdot 10^{-1}$ ($9.59 \cdot 10^{-3}$)	$1.00 \cdot 10^{-1}$ ($5.96 \cdot 10^{-3}$)	$1.65 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)
$\nu = 7/2$	$9.31 \cdot 10^{-2}$ ($5.12 \cdot 10^{-3}$)	$1.28 \cdot 10^{-1}$ ($9.17 \cdot 10^{-3}$)	$1.44 \cdot 10^{-1}$ ($9.95 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($7.06 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($1.60 \cdot 10^{-2}$)
$\nu = 9/2$	$9.81 \cdot 10^{-2}$ ($5.42 \cdot 10^{-3}$)	$1.27 \cdot 10^{-1}$ ($7.69 \cdot 10^{-3}$)	$1.56 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$1.17 \cdot 10^{-1}$ ($7.57 \cdot 10^{-3}$)	$2.28 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)
$\nu = 11/2$	$1.02 \cdot 10^{-1}$ ($5.52 \cdot 10^{-3}$)	$1.41 \cdot 10^{-1}$ ($9.77 \cdot 10^{-3}$)	$1.63 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)	$1.21 \cdot 10^{-1}$ ($7.85 \cdot 10^{-3}$)	$2.45 \cdot 10^{-1}$ ($1.76 \cdot 10^{-2}$)
$\nu = 21/2$	$1.10 \cdot 10^{-1}$ ($5.76 \cdot 10^{-3}$)	$1.50 \cdot 10^{-1}$ ($1.01 \cdot 10^{-2}$)	$1.76 \cdot 10^{-1}$ ($1.37 \cdot 10^{-2}$)	$1.33 \cdot 10^{-1}$ ($7.48 \cdot 10^{-3}$)	$2.79 \cdot 10^{-1}$ ($2.29 \cdot 10^{-2}$)
$\nu = \infty$	$1.19 \cdot 10^{-1}$ ($6.09 \cdot 10^{-3}$)	$1.61 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)	$1.83 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$1.57 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$2.99 \cdot 10^{-1}$ ($2.54 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$7.86 \cdot 10^{-2}$ ($4.75 \cdot 10^{-3}$)	$1.26 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$1.72 \cdot 10^{-1}$ ($1.42 \cdot 10^{-2}$)	$8.96 \cdot 10^{-2}$ ($7.83 \cdot 10^{-3}$)	$2.92 \cdot 10^{-1}$ ($2.51 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$6.63 \cdot 10^{-2}$ ($4.62 \cdot 10^{-3}$)
$\nu = 3/2$	$6.29 \cdot 10^{-2}$ ($3.98 \cdot 10^{-3}$)
$\nu = 5/2$	$6.64 \cdot 10^{-2}$ ($3.87 \cdot 10^{-3}$)
$\nu = 7/2$	$6.96 \cdot 10^{-2}$ ($3.88 \cdot 10^{-3}$)
$\nu = 9/2$	$7.18 \cdot 10^{-2}$ ($3.91 \cdot 10^{-3}$)
$\nu = 11/2$	$7.36 \cdot 10^{-2}$ ($3.94 \cdot 10^{-3}$)
$\nu = 21/2$	$7.79 \cdot 10^{-2}$ ($4.04 \cdot 10^{-3}$)
$\nu = \infty$	$8.34 \cdot 10^{-2}$ ($4.19 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$5.92 \cdot 10^{-2}$ ($3.71 \cdot 10^{-3}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$8.20 \cdot 10^{-2}$ ($4.87 \cdot 10^{-3}$)
linear	$2.80 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)
1NN	$4.09 \cdot 10^{-1}$ ($7.58 \cdot 10^{-3}$)
2NN	$3.13 \cdot 10^{-1}$ ($6.71 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.45 \cdot 10^{-1}$ ($3.42 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($3.82 \cdot 10^{-3}$)	$1.17 \cdot 10^{-1}$ ($3.82 \cdot 10^{-3}$)	$1.06 \cdot 10^{-1}$ ($3.54 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($3.86 \cdot 10^{-3}$)
$\nu = 3/2$	$1.21 \cdot 10^{-1}$ ($4.18 \cdot 10^{-3}$)	$1.29 \cdot 10^{-1}$ ($4.59 \cdot 10^{-3}$)	$1.29 \cdot 10^{-1}$ ($4.61 \cdot 10^{-3}$)	$1.20 \cdot 10^{-1}$ ($4.20 \cdot 10^{-3}$)	$1.37 \cdot 10^{-1}$ ($5.41 \cdot 10^{-3}$)
$\nu = 5/2$	$1.30 \cdot 10^{-1}$ ($4.38 \cdot 10^{-3}$)	$1.46 \cdot 10^{-1}$ ($5.31 \cdot 10^{-3}$)	$1.54 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)	$1.40 \cdot 10^{-1}$ ($4.94 \cdot 10^{-3}$)	$1.75 \cdot 10^{-1}$ ($7.83 \cdot 10^{-3}$)
$\nu = 7/2$	$1.37 \cdot 10^{-1}$ ($4.45 \cdot 10^{-3}$)	$1.61 \cdot 10^{-1}$ ($6.16 \cdot 10^{-3}$)	$1.70 \cdot 10^{-1}$ ($6.76 \cdot 10^{-3}$)	$1.50 \cdot 10^{-1}$ ($5.28 \cdot 10^{-3}$)	$2.04 \cdot 10^{-1}$ ($8.82 \cdot 10^{-3}$)
$\nu = 9/2$	$1.42 \cdot 10^{-1}$ ($4.58 \cdot 10^{-3}$)	$1.63 \cdot 10^{-1}$ ($5.73 \cdot 10^{-3}$)	$1.79 \cdot 10^{-1}$ ($7.30 \cdot 10^{-3}$)	$1.58 \cdot 10^{-1}$ ($5.57 \cdot 10^{-3}$)	$2.14 \cdot 10^{-1}$ ($9.14 \cdot 10^{-3}$)
$\nu = 11/2$	$1.46 \cdot 10^{-1}$ ($4.62 \cdot 10^{-3}$)	$1.71 \cdot 10^{-1}$ ($6.60 \cdot 10^{-3}$)	$1.84 \cdot 10^{-1}$ ($7.67 \cdot 10^{-3}$)	$1.61 \cdot 10^{-1}$ ($5.70 \cdot 10^{-3}$)	$2.23 \cdot 10^{-1}$ ($9.20 \cdot 10^{-3}$)
$\nu = 21/2$	$1.53 \cdot 10^{-1}$ ($4.71 \cdot 10^{-3}$)	$1.79 \cdot 10^{-1}$ ($6.67 \cdot 10^{-3}$)	$1.93 \cdot 10^{-1}$ ($7.95 \cdot 10^{-3}$)	$1.73 \cdot 10^{-1}$ ($5.66 \cdot 10^{-3}$)	$2.39 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)
$\nu = \infty$	$1.63 \cdot 10^{-1}$ ($4.90 \cdot 10^{-3}$)	$1.88 \cdot 10^{-1}$ ($6.99 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($7.88 \cdot 10^{-3}$)	$1.88 \cdot 10^{-1}$ ($7.12 \cdot 10^{-3}$)	$2.49 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.22 \cdot 10^{-1}$ ($4.30 \cdot 10^{-3}$)	$1.54 \cdot 10^{-1}$ ($7.12 \cdot 10^{-3}$)	$1.84 \cdot 10^{-1}$ ($8.84 \cdot 10^{-3}$)	$1.23 \cdot 10^{-1}$ ($5.66 \cdot 10^{-3}$)	$2.43 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.26 \cdot 10^{-1}$ ($4.47 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.90 \cdot 10^0$ ($5.01 \cdot 10^{-2}$)	$1.79 \cdot 10^0$ ($6.11 \cdot 10^{-2}$)	$1.79 \cdot 10^0$ ($6.10 \cdot 10^{-2}$)	$2.01 \cdot 10^0$ ($7.42 \cdot 10^{-2}$)	$1.79 \cdot 10^0$ ($6.10 \cdot 10^{-2}$)
$\nu = 3/2$	$1.81 \cdot 10^0$ ($5.54 \cdot 10^{-2}$)	$1.95 \cdot 10^0$ ($6.42 \cdot 10^{-2}$)	$1.98 \cdot 10^0$ ($6.37 \cdot 10^{-2}$)	$2.22 \cdot 10^0$ ($7.24 \cdot 10^{-2}$)	$2.09 \cdot 10^0$ ($7.70 \cdot 10^{-2}$)
$\nu = 5/2$	$1.93 \cdot 10^0$ ($5.68 \cdot 10^{-2}$)	$2.22 \cdot 10^0$ ($7.72 \cdot 10^{-2}$)	$2.44 \cdot 10^0$ ($9.51 \cdot 10^{-2}$)	$2.54 \cdot 10^0$ ($9.29 \cdot 10^{-2}$)	$2.72 \cdot 10^0$ ($1.12 \cdot 10^{-1}$)
$\nu = 7/2$	$2.01 \cdot 10^0$ ($5.77 \cdot 10^{-2}$)	$2.39 \cdot 10^0$ ($8.98 \cdot 10^{-2}$)	$2.67 \cdot 10^0$ ($1.07 \cdot 10^{-1}$)	$2.62 \cdot 10^0$ ($9.64 \cdot 10^{-2}$)	$3.11 \cdot 10^0$ ($1.30 \cdot 10^{-1}$)
$\nu = 9/2$	$2.07 \cdot 10^0$ ($5.93 \cdot 10^{-2}$)	$2.41 \cdot 10^0$ ($8.44 \cdot 10^{-2}$)	$2.83 \cdot 10^0$ ($1.22 \cdot 10^{-1}$)	$2.72 \cdot 10^0$ ($1.03 \cdot 10^{-1}$)	$3.23 \cdot 10^0$ ($1.36 \cdot 10^{-1}$)
$\nu = 11/2$	$2.11 \cdot 10^0$ ($5.98 \cdot 10^{-2}$)	$2.54 \cdot 10^0$ ($1.04 \cdot 10^{-1}$)	$2.89 \cdot 10^0$ ($1.31 \cdot 10^{-1}$)	$2.78 \cdot 10^0$ ($1.09 \cdot 10^{-1}$)	$3.38 \cdot 10^0$ ($1.35 \cdot 10^{-1}$)
$\nu = 21/2$	$2.20 \cdot 10^0$ ($6.07 \cdot 10^{-2}$)	$2.66 \cdot 10^0$ ($1.10 \cdot 10^{-1}$)	$3.09 \cdot 10^0$ ($1.49 \cdot 10^{-1}$)	$2.98 \cdot 10^0$ ($1.07 \cdot 10^{-1}$)	$3.64 \cdot 10^0$ ($1.58 \cdot 10^{-1}$)
$\nu = \infty$	$2.33 \cdot 10^0$ ($6.25 \cdot 10^{-2}$)	$2.77 \cdot 10^0$ ($1.09 \cdot 10^{-1}$)	$3.22 \cdot 10^0$ ($1.48 \cdot 10^{-1}$)	$3.26 \cdot 10^0$ ($1.50 \cdot 10^{-1}$)	$3.84 \cdot 10^0$ ($1.81 \cdot 10^{-1}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.84 \cdot 10^0$ ($5.69 \cdot 10^{-2}$)	$2.44 \cdot 10^0$ ($1.19 \cdot 10^{-1}$)	$3.11 \cdot 10^0$ ($1.61 \cdot 10^{-1}$)	$2.37 \cdot 10^0$ ($1.13 \cdot 10^{-1}$)	$3.85 \cdot 10^0$ ($1.82 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.89 \cdot 10^0$ ($5.78 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.65 \cdot 10^{-1} (1.31 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (1.89 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (1.86 \cdot 10^{-3})$	$8.80 \cdot 10^{-1} (2.13 \cdot 10^{-3})$	$9.45 \cdot 10^{-1} (1.81 \cdot 10^{-3})$
$\nu = 3/2$	$9.29 \cdot 10^{-1} (1.98 \cdot 10^{-3})$	$9.15 \cdot 10^{-1} (2.55 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (2.65 \cdot 10^{-3})$	$8.29 \cdot 10^{-1} (1.23 \cdot 10^{-2})$	$9.07 \cdot 10^{-1} (2.94 \cdot 10^{-3})$
$\nu = 5/2$	$9.07 \cdot 10^{-1} (2.51 \cdot 10^{-3})$	$8.87 \cdot 10^{-1} (4.09 \cdot 10^{-3})$	$8.68 \cdot 10^{-1} (4.58 \cdot 10^{-3})$	$8.17 \cdot 10^{-1} (5.20 \cdot 10^{-3})$	$8.59 \cdot 10^{-1} (4.39 \cdot 10^{-3})$
$\nu = 7/2$	$8.94 \cdot 10^{-1} (3.07 \cdot 10^{-3})$	$8.65 \cdot 10^{-1} (5.36 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (6.20 \cdot 10^{-3})$	$8.02 \cdot 10^{-1} (6.11 \cdot 10^{-3})$	$8.20 \cdot 10^{-1} (5.52 \cdot 10^{-3})$
$\nu = 9/2$	$8.85 \cdot 10^{-1} (3.55 \cdot 10^{-3})$	$8.59 \cdot 10^{-1} (5.61 \cdot 10^{-3})$	$8.20 \cdot 10^{-1} (7.16 \cdot 10^{-3})$	$7.91 \cdot 10^{-1} (6.75 \cdot 10^{-3})$	$8.05 \cdot 10^{-1} (6.50 \cdot 10^{-3})$
$\nu = 11/2$	$8.78 \cdot 10^{-1} (3.90 \cdot 10^{-3})$	$8.47 \cdot 10^{-1} (6.49 \cdot 10^{-3})$	$8.10 \cdot 10^{-1} (7.82 \cdot 10^{-3})$	$7.85 \cdot 10^{-1} (7.29 \cdot 10^{-3})$	$7.92 \cdot 10^{-1} (6.93 \cdot 10^{-3})$
$\nu = 21/2$	$8.62 \cdot 10^{-1} (4.66 \cdot 10^{-3})$	$8.28 \cdot 10^{-1} (7.42 \cdot 10^{-3})$	$7.86 \cdot 10^{-1} (9.37 \cdot 10^{-3})$	$7.55 \cdot 10^{-1} (8.82 \cdot 10^{-3})$	$7.68 \cdot 10^{-1} (7.76 \cdot 10^{-3})$
$\nu = \infty$	$8.42 \cdot 10^{-1} (5.74 \cdot 10^{-3})$	$8.15 \cdot 10^{-1} (7.71 \cdot 10^{-3})$	$7.69 \cdot 10^{-1} (9.91 \cdot 10^{-3})$	$7.36 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$7.49 \cdot 10^{-1} (8.25 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.21 \cdot 10^{-1} (2.70 \cdot 10^{-3})$	$8.61 \cdot 10^{-1} (8.53 \cdot 10^{-3})$	$7.97 \cdot 10^{-1} (1.12 \cdot 10^{-2})$	$8.28 \cdot 10^{-1} (7.66 \cdot 10^{-3})$	$7.54 \cdot 10^{-1} (8.49 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.15 \cdot 10^{-1} (4.52 \cdot 10^{-3})$

SM2.2.15. GKLS C^0 , $n = 250$, $d = 5$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$4.92 \cdot 10^{-2} (2.58 \cdot 10^{-3})$	$4.40 \cdot 10^{-2} (2.56 \cdot 10^{-3})$	$4.40 \cdot 10^{-2} (2.55 \cdot 10^{-3})$	$4.26 \cdot 10^{-2} (2.50 \cdot 10^{-3})$	$4.44 \cdot 10^{-2} (2.56 \cdot 10^{-3})$
$\nu = 3/2$	$4.32 \cdot 10^{-2} (2.10 \cdot 10^{-3})$	$4.67 \cdot 10^{-2} (2.36 \cdot 10^{-3})$	$4.72 \cdot 10^{-2} (2.52 \cdot 10^{-3})$	$4.37 \cdot 10^{-2} (2.18 \cdot 10^{-3})$	$5.17 \cdot 10^{-2} (2.75 \cdot 10^{-3})$
$\nu = 5/2$	$4.92 \cdot 10^{-2} (2.23 \cdot 10^{-3})$	$5.50 \cdot 10^{-2} (2.98 \cdot 10^{-3})$	$5.56 \cdot 10^{-2} (2.79 \cdot 10^{-3})$	$4.97 \cdot 10^{-2} (2.34 \cdot 10^{-3})$	$7.73 \cdot 10^{-2} (5.10 \cdot 10^{-3})$
$\nu = 7/2$	$5.38 \cdot 10^{-2} (2.35 \cdot 10^{-3})$	$5.92 \cdot 10^{-2} (2.66 \cdot 10^{-3})$	$6.05 \cdot 10^{-2} (2.90 \cdot 10^{-3})$	$5.50 \cdot 10^{-2} (2.50 \cdot 10^{-3})$	$9.59 \cdot 10^{-2} (7.76 \cdot 10^{-3})$
$\nu = 9/2$	$5.73 \cdot 10^{-2} (2.45 \cdot 10^{-3})$	$6.29 \cdot 10^{-2} (2.75 \cdot 10^{-3})$	$6.41 \cdot 10^{-2} (2.96 \cdot 10^{-3})$	$5.99 \cdot 10^{-2} (2.73 \cdot 10^{-3})$	$1.13 \cdot 10^{-1} (8.16 \cdot 10^{-3})$
$\nu = 11/2$	$5.98 \cdot 10^{-2} (2.52 \cdot 10^{-3})$	$6.55 \cdot 10^{-2} (2.83 \cdot 10^{-3})$	$6.69 \cdot 10^{-2} (3.01 \cdot 10^{-3})$	$6.37 \cdot 10^{-2} (2.88 \cdot 10^{-3})$	$1.20 \cdot 10^{-1} (9.23 \cdot 10^{-3})$
$\nu = 21/2$	$6.66 \cdot 10^{-2} (2.69 \cdot 10^{-3})$	$7.24 \cdot 10^{-2} (3.05 \cdot 10^{-3})$	$7.37 \cdot 10^{-2} (3.20 \cdot 10^{-3})$	$7.09 \cdot 10^{-2} (3.26 \cdot 10^{-3})$	$1.52 \cdot 10^{-1} (1.24 \cdot 10^{-2})$
$\nu = \infty$	$7.64 \cdot 10^{-2} (2.97 \cdot 10^{-3})$	$8.30 \cdot 10^{-2} (3.70 \cdot 10^{-3})$	$8.29 \cdot 10^{-2} (3.36 \cdot 10^{-3})$	$8.15 \cdot 10^{-2} (3.75 \cdot 10^{-3})$	$1.83 \cdot 10^{-1} (1.58 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$4.35 \cdot 10^{-2} (2.12 \cdot 10^{-3})$	$4.70 \cdot 10^{-2} (2.44 \cdot 10^{-3})$	$5.23 \cdot 10^{-2} (2.77 \cdot 10^{-3})$	$4.16 \cdot 10^{-2} (2.28 \cdot 10^{-3})$	$1.58 \cdot 10^{-1} (1.50 \cdot 10^{-2})$

$R^*(S^{SPE})$	
$\nu = 1/2$	$4.11 \cdot 10^{-2} (2.41 \cdot 10^{-3})$
$\nu = 3/2$	$3.76 \cdot 10^{-2} (1.80 \cdot 10^{-3})$
$\nu = 5/2$	$4.04 \cdot 10^{-2} (1.79 \cdot 10^{-3})$
$\nu = 7/2$	$4.33 \cdot 10^{-2} (1.83 \cdot 10^{-3})$
$\nu = 9/2$	$4.55 \cdot 10^{-2} (1.87 \cdot 10^{-3})$
$\nu = 11/2$	$4.72 \cdot 10^{-2} (1.91 \cdot 10^{-3})$
$\nu = 21/2$	$5.18 \cdot 10^{-2} (2.01 \cdot 10^{-3})$
$\nu = \infty$	$5.84 \cdot 10^{-2} (2.19 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$3.59 \cdot 10^{-2} (1.80 \cdot 10^{-3})$

$R(\theta; S^{SPE})$	
NLL/SPE	$4.43 \cdot 10^{-2} (2.23 \cdot 10^{-3})$
linear	$2.71 \cdot 10^{-1} (1.12 \cdot 10^{-2})$
1NN	$2.93 \cdot 10^{-1} (5.47 \cdot 10^{-3})$
2NN	$2.20 \cdot 10^{-1} (4.52 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.06 \cdot 10^{-1} (2.50 \cdot 10^{-3})$	$9.14 \cdot 10^{-2} (2.68 \cdot 10^{-3})$	$9.13 \cdot 10^{-2} (2.67 \cdot 10^{-3})$	$8.07 \cdot 10^{-2} (2.60 \cdot 10^{-3})$	$9.19 \cdot 10^{-2} (2.66 \cdot 10^{-3})$
$\nu = 3/2$	$9.24 \cdot 10^{-2} (2.50 \cdot 10^{-3})$	$9.60 \cdot 10^{-2} (2.55 \cdot 10^{-3})$	$9.58 \cdot 10^{-2} (2.61 \cdot 10^{-3})$	$8.83 \cdot 10^{-2} (2.48 \cdot 10^{-3})$	$1.00 \cdot 10^{-1} (2.78 \cdot 10^{-3})$
$\nu = 5/2$	$1.00 \cdot 10^{-1} (2.52 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (2.78 \cdot 10^{-3})$	$1.05 \cdot 10^{-1} (2.67 \cdot 10^{-3})$	$9.86 \cdot 10^{-2} (2.50 \cdot 10^{-3})$	$1.21 \cdot 10^{-1} (3.66 \cdot 10^{-3})$
$\nu = 7/2$	$1.06 \cdot 10^{-1} (2.55 \cdot 10^{-3})$	$1.11 \cdot 10^{-1} (2.69 \cdot 10^{-3})$	$1.11 \cdot 10^{-1} (2.76 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (2.60 \cdot 10^{-3})$	$1.35 \cdot 10^{-1} (4.54 \cdot 10^{-3})$
$\nu = 9/2$	$1.10 \cdot 10^{-1} (2.59 \cdot 10^{-3})$	$1.16 \cdot 10^{-1} (2.74 \cdot 10^{-3})$	$1.16 \cdot 10^{-1} (2.80 \cdot 10^{-3})$	$1.12 \cdot 10^{-1} (2.67 \cdot 10^{-3})$	$1.47 \cdot 10^{-1} (4.83 \cdot 10^{-3})$
$\nu = 11/2$	$1.13 \cdot 10^{-1} (2.61 \cdot 10^{-3})$	$1.19 \cdot 10^{-1} (2.78 \cdot 10^{-3})$	$1.19 \cdot 10^{-1} (2.79 \cdot 10^{-3})$	$1.16 \cdot 10^{-1} (2.76 \cdot 10^{-3})$	$1.53 \cdot 10^{-1} (5.21 \cdot 10^{-3})$
$\nu = 21/2$	$1.21 \cdot 10^{-1} (2.67 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (2.90 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (2.87 \cdot 10^{-3})$	$1.24 \cdot 10^{-1} (2.92 \cdot 10^{-3})$	$1.71 \cdot 10^{-1} (6.28 \cdot 10^{-3})$
$\nu = \infty$	$1.31 \cdot 10^{-1} (2.84 \cdot 10^{-3})$	$1.36 \cdot 10^{-1} (3.18 \cdot 10^{-3})$	$1.36 \cdot 10^{-1} (2.92 \cdot 10^{-3})$	$1.34 \cdot 10^{-1} (3.15 \cdot 10^{-3})$	$1.87 \cdot 10^{-1} (7.14 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.26 \cdot 10^{-2} (2.51 \cdot 10^{-3})$	$9.53 \cdot 10^{-2} (2.63 \cdot 10^{-3})$	$1.01 \cdot 10^{-1} (2.78 \cdot 10^{-3})$	$8.11 \cdot 10^{-2} (2.51 \cdot 10^{-3})$	$1.68 \cdot 10^{-1} (7.51 \cdot 10^{-3})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$9.36 \cdot 10^{-2} (2.53 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.48 \cdot 10^0 (3.66 \cdot 10^{-2})$	$1.40 \cdot 10^0 (4.13 \cdot 10^{-2})$	$1.40 \cdot 10^0 (4.11 \cdot 10^{-2})$	$1.66 \cdot 10^0 (5.45 \cdot 10^{-2})$	$1.40 \cdot 10^0 (4.10 \cdot 10^{-2})$
$v = 3/2$	$1.37 \cdot 10^0 (3.50 \cdot 10^{-2})$	$1.43 \cdot 10^0 (3.76 \cdot 10^{-2})$	$1.44 \cdot 10^0 (4.02 \cdot 10^{-2})$	$1.67 \cdot 10^0 (4.66 \cdot 10^{-2})$	$1.50 \cdot 10^0 (4.19 \cdot 10^{-2})$
$v = 5/2$	$1.44 \cdot 10^0 (3.53 \cdot 10^{-2})$	$1.52 \cdot 10^0 (4.17 \cdot 10^{-2})$	$1.54 \cdot 10^0 (4.27 \cdot 10^{-2})$	$1.71 \cdot 10^0 (4.62 \cdot 10^{-2})$	$1.79 \cdot 10^0 (5.76 \cdot 10^{-2})$
$v = 7/2$	$1.49 \cdot 10^0 (3.57 \cdot 10^{-2})$	$1.56 \cdot 10^0 (3.86 \cdot 10^{-2})$	$1.59 \cdot 10^0 (4.34 \cdot 10^{-2})$	$1.76 \cdot 10^0 (4.68 \cdot 10^{-2})$	$1.92 \cdot 10^0 (6.87 \cdot 10^{-2})$
$v = 9/2$	$1.53 \cdot 10^0 (3.62 \cdot 10^{-2})$	$1.60 \cdot 10^0 (3.88 \cdot 10^{-2})$	$1.62 \cdot 10^0 (4.33 \cdot 10^{-2})$	$1.82 \cdot 10^0 (5.02 \cdot 10^{-2})$	$2.05 \cdot 10^0 (7.18 \cdot 10^{-2})$
$v = 11/2$	$1.56 \cdot 10^0 (3.64 \cdot 10^{-2})$	$1.63 \cdot 10^0 (3.94 \cdot 10^{-2})$	$1.65 \cdot 10^0 (4.31 \cdot 10^{-2})$	$1.86 \cdot 10^0 (5.18 \cdot 10^{-2})$	$2.07 \cdot 10^0 (6.88 \cdot 10^{-2})$
$v = 21/2$	$1.63 \cdot 10^0 (3.68 \cdot 10^{-2})$	$1.69 \cdot 10^0 (4.08 \cdot 10^{-2})$	$1.71 \cdot 10^0 (4.34 \cdot 10^{-2})$	$1.91 \cdot 10^0 (5.38 \cdot 10^{-2})$	$2.24 \cdot 10^0 (7.53 \cdot 10^{-2})$
$v = \infty$	$1.75 \cdot 10^0 (3.74 \cdot 10^{-2})$	$1.78 \cdot 10^0 (4.53 \cdot 10^{-2})$	$1.79 \cdot 10^0 (4.30 \cdot 10^{-2})$	$2.02 \cdot 10^0 (5.90 \cdot 10^{-2})$	$2.39 \cdot 10^0 (8.25 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$1.37 \cdot 10^0 (3.51 \cdot 10^{-2})$	$1.43 \cdot 10^0 (4.01 \cdot 10^{-2})$	$1.50 \cdot 10^0 (4.36 \cdot 10^{-2})$	$1.61 \cdot 10^0 (5.05 \cdot 10^{-2})$	$2.26 \cdot 10^0 (8.61 \cdot 10^{-2})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$1.38 \cdot 10^0 (3.58 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.67 \cdot 10^{-1} (1.04 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (1.40 \cdot 10^{-3})$	$9.51 \cdot 10^{-1} (1.39 \cdot 10^{-3})$	$8.62 \cdot 10^{-1} (1.63 \cdot 10^{-3})$	$9.51 \cdot 10^{-1} (1.38 \cdot 10^{-3})$
$v = 3/2$	$9.38 \cdot 10^{-1} (1.40 \cdot 10^{-3})$	$9.35 \cdot 10^{-1} (1.54 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (1.61 \cdot 10^{-3})$	$8.52 \cdot 10^{-1} (2.03 \cdot 10^{-3})$	$9.30 \cdot 10^{-1} (1.56 \cdot 10^{-3})$
$v = 5/2$	$9.25 \cdot 10^{-1} (1.68 \cdot 10^{-3})$	$9.26 \cdot 10^{-1} (1.93 \cdot 10^{-3})$	$9.23 \cdot 10^{-1} (1.99 \cdot 10^{-3})$	$8.51 \cdot 10^{-1} (2.55 \cdot 10^{-3})$	$9.13 \cdot 10^{-1} (1.91 \cdot 10^{-3})$
$v = 7/2$	$9.17 \cdot 10^{-1} (1.92 \cdot 10^{-3})$	$9.22 \cdot 10^{-1} (2.01 \cdot 10^{-3})$	$9.17 \cdot 10^{-1} (2.21 \cdot 10^{-3})$	$8.50 \cdot 10^{-1} (2.81 \cdot 10^{-3})$	$9.02 \cdot 10^{-1} (2.50 \cdot 10^{-3})$
$v = 9/2$	$9.11 \cdot 10^{-1} (2.12 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (2.14 \cdot 10^{-3})$	$9.14 \cdot 10^{-1} (2.31 \cdot 10^{-3})$	$8.48 \cdot 10^{-1} (2.95 \cdot 10^{-3})$	$8.94 \cdot 10^{-1} (2.67 \cdot 10^{-3})$
$v = 11/2$	$9.07 \cdot 10^{-1} (2.28 \cdot 10^{-3})$	$9.16 \cdot 10^{-1} (2.21 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (2.37 \cdot 10^{-3})$	$8.47 \cdot 10^{-1} (2.91 \cdot 10^{-3})$	$8.92 \cdot 10^{-1} (2.64 \cdot 10^{-3})$
$v = 21/2$	$8.96 \cdot 10^{-1} (2.64 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (2.29 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (2.40 \cdot 10^{-3})$	$8.45 \cdot 10^{-1} (2.92 \cdot 10^{-3})$	$8.78 \cdot 10^{-1} (3.48 \cdot 10^{-3})$
$v = \infty$	$8.81 \cdot 10^{-1} (2.95 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (2.22 \cdot 10^{-3})$	$8.95 \cdot 10^{-1} (2.68 \cdot 10^{-3})$	$8.40 \cdot 10^{-1} (3.30 \cdot 10^{-3})$	$8.69 \cdot 10^{-1} (3.65 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$9.37 \cdot 10^{-1} (1.58 \cdot 10^{-3})$	$9.35 \cdot 10^{-1} (2.19 \cdot 10^{-3})$	$9.23 \cdot 10^{-1} (3.05 \cdot 10^{-3})$	$8.60 \cdot 10^{-1} (2.06 \cdot 10^{-3})$	$8.78 \cdot 10^{-1} (4.27 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.37 \cdot 10^{-1} (2.01 \cdot 10^{-3})$

SM2.2.16. GKLS C^1 , $n = 20$, $d = 2$.Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.22 \cdot 10^{-1} (2.32 \cdot 10^{-2})$	$2.91 \cdot 10^{-1} (2.05 \cdot 10^{-2})$	$2.99 \cdot 10^{-1} (2.11 \cdot 10^{-2})$	$2.67 \cdot 10^{-1} (1.65 \cdot 10^{-2})$	$3.19 \cdot 10^{-1} (2.36 \cdot 10^{-2})$
$v = 3/2$	$3.38 \cdot 10^{-1} (2.54 \cdot 10^{-2})$	$3.61 \cdot 10^{-1} (2.38 \cdot 10^{-2})$	$3.69 \cdot 10^{-1} (2.47 \cdot 10^{-2})$	$3.31 \cdot 10^{-1} (2.13 \cdot 10^{-2})$	$5.37 \cdot 10^{-1} (4.57 \cdot 10^{-2})$
$v = 5/2$	$3.55 \cdot 10^{-1} (2.58 \cdot 10^{-2})$	$4.11 \cdot 10^{-1} (2.72 \cdot 10^{-2})$	$5.05 \cdot 10^{-1} (4.08 \cdot 10^{-2})$	$3.82 \cdot 10^{-1} (2.33 \cdot 10^{-2})$	$6.90 \cdot 10^{-1} (5.71 \cdot 10^{-2})$
$v = 7/2$	$3.62 \cdot 10^{-1} (2.60 \cdot 10^{-2})$	$4.47 \cdot 10^{-1} (3.21 \cdot 10^{-2})$	$5.55 \cdot 10^{-1} (4.12 \cdot 10^{-2})$	$4.30 \cdot 10^{-1} (2.97 \cdot 10^{-2})$	$1.11 \cdot 10^0 (1.33 \cdot 10^{-1})$
$v = 9/2$	$3.67 \cdot 10^{-1} (2.61 \cdot 10^{-2})$	$5.42 \cdot 10^{-1} (5.49 \cdot 10^{-2})$	$6.86 \cdot 10^{-1} (8.90 \cdot 10^{-2})$	$5.08 \cdot 10^{-1} (5.31 \cdot 10^{-2})$	$1.78 \cdot 10^0 (2.56 \cdot 10^{-1})$
$v = \infty$	$3.90 \cdot 10^{-1} (2.61 \cdot 10^{-2})$	$6.59 \cdot 10^{-1} (9.88 \cdot 10^{-2})$	$1.43 \cdot 10^0 (2.71 \cdot 10^{-1})$	$6.10 \cdot 10^{-1} (9.01 \cdot 10^{-2})$	$5.41 \cdot 10^0 (1.43 \cdot 10^0)$
$v \in \{1/2, \dots, \infty\}$	$3.49 \cdot 10^{-1} (2.71 \cdot 10^{-2})$	$5.84 \cdot 10^{-1} (9.80 \cdot 10^{-2})$	$1.78 \cdot 10^0 (5.99 \cdot 10^{-1})$	$4.80 \cdot 10^{-1} (5.32 \cdot 10^{-2})$	$6.30 \cdot 10^0 (1.60 \cdot 10^0)$

$R^*(S^{SPE})$	
$v = 1/2$	$2.12 \cdot 10^{-1} (1.10 \cdot 10^{-2})$
$v = 3/2$	$2.08 \cdot 10^{-1} (9.51 \cdot 10^{-3})$
$v = 5/2$	$2.12 \cdot 10^{-1} (9.19 \cdot 10^{-3})$
$v = 7/2$	$2.15 \cdot 10^{-1} (9.07 \cdot 10^{-3})$
$v = 9/2$	$2.17 \cdot 10^{-1} (9.20 \cdot 10^{-3})$
$v = \infty$	$2.26 \cdot 10^{-1} (9.12 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$1.95 \cdot 10^{-1} (9.67 \cdot 10^{-3})$

$R(\theta; S^{SPE})$	
NLL/SPE	$3.33 \cdot 10^{-1} (2.26 \cdot 10^{-2})$
linear	$4.81 \cdot 10^{-1} (2.06 \cdot 10^{-2})$
1NN	$3.84 \cdot 10^{-1} (1.68 \cdot 10^{-2})$
2NN	$3.54 \cdot 10^{-1} (1.50 \cdot 10^{-2})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.61 \cdot 10^{-1}$ ($9.60 \cdot 10^{-3}$)	$2.44 \cdot 10^{-1}$ ($8.92 \cdot 10^{-3}$)	$2.47 \cdot 10^{-1}$ ($9.00 \cdot 10^{-3}$)	$2.25 \cdot 10^{-1}$ ($7.51 \cdot 10^{-3}$)	$2.54 \cdot 10^{-1}$ ($9.84 \cdot 10^{-3}$)
$v = 3/2$	$2.61 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$2.78 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$2.81 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$2.66 \cdot 10^{-1}$ ($9.81 \cdot 10^{-3}$)	$3.43 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)
$v = 5/2$	$2.72 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$3.03 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$3.32 \cdot 10^{-1}$ ($1.26 \cdot 10^{-2}$)	$2.96 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$3.89 \cdot 10^{-1}$ ($1.76 \cdot 10^{-2}$)
$v = 7/2$	$2.77 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$3.17 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)	$3.48 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$3.15 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$4.68 \cdot 10^{-1}$ ($2.28 \cdot 10^{-2}$)
$v = 9/2$	$2.80 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$3.40 \cdot 10^{-1}$ ($1.45 \cdot 10^{-2}$)	$3.73 \cdot 10^{-1}$ ($1.82 \cdot 10^{-2}$)	$3.36 \cdot 10^{-1}$ ($1.41 \cdot 10^{-2}$)	$5.38 \cdot 10^{-1}$ ($2.99 \cdot 10^{-2}$)
$v = \infty$	$2.97 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)	$3.67 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)	$4.92 \cdot 10^{-1}$ ($3.37 \cdot 10^{-2}$)	$3.62 \cdot 10^{-1}$ ($1.54 \cdot 10^{-2}$)	$7.94 \cdot 10^{-1}$ ($7.50 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$2.68 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$3.37 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)	$4.98 \cdot 10^{-1}$ ($4.71 \cdot 10^{-2}$)	$3.19 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$8.50 \cdot 10^{-1}$ ($8.32 \cdot 10^{-2}$)

$R(\theta; S^{CRPS})$	
NLL/SPE	$2.69 \cdot 10^{-1}$ ($9.89 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.76 \cdot 10^0$ ($1.52 \cdot 10^{-1}$)	$3.72 \cdot 10^0$ ($1.59 \cdot 10^{-1}$)	$3.80 \cdot 10^0$ ($1.53 \cdot 10^{-1}$)	$3.90 \cdot 10^0$ ($1.67 \cdot 10^{-1}$)	$3.89 \cdot 10^0$ ($1.60 \cdot 10^{-1}$)
$v = 3/2$	$4.32 \cdot 10^0$ ($2.06 \cdot 10^{-1}$)	$4.90 \cdot 10^0$ ($2.70 \cdot 10^{-1}$)	$5.04 \cdot 10^0$ ($2.79 \cdot 10^{-1}$)	$5.20 \cdot 10^0$ ($3.10 \cdot 10^{-1}$)	$6.44 \cdot 10^0$ ($3.68 \cdot 10^{-1}$)
$v = 5/2$	$4.71 \cdot 10^0$ ($2.26 \cdot 10^{-1}$)	$5.77 \cdot 10^0$ ($3.28 \cdot 10^{-1}$)	$6.77 \cdot 10^0$ ($3.58 \cdot 10^{-1}$)	$6.20 \cdot 10^0$ ($3.52 \cdot 10^{-1}$)	$7.72 \cdot 10^0$ ($3.90 \cdot 10^{-1}$)
$v = 7/2$	$4.89 \cdot 10^0$ ($2.32 \cdot 10^{-1}$)	$6.29 \cdot 10^0$ ($3.61 \cdot 10^{-1}$)	$7.40 \cdot 10^0$ ($3.73 \cdot 10^{-1}$)	$6.90 \cdot 10^0$ ($3.78 \cdot 10^{-1}$)	$9.52 \cdot 10^0$ ($4.58 \cdot 10^{-1}$)
$v = 9/2$	$5.00 \cdot 10^0$ ($2.33 \cdot 10^{-1}$)	$7.04 \cdot 10^0$ ($4.32 \cdot 10^{-1}$)	$8.41 \cdot 10^0$ ($5.74 \cdot 10^{-1}$)	$7.79 \cdot 10^0$ ($4.88 \cdot 10^{-1}$)	$1.14 \cdot 10^1$ ($6.66 \cdot 10^{-1}$)
$v = \infty$	$5.56 \cdot 10^0$ ($2.49 \cdot 10^{-1}$)	$8.32 \cdot 10^0$ ($5.62 \cdot 10^{-1}$)	$1.31 \cdot 10^1$ ($1.17 \cdot 10^0$)	$8.92 \cdot 10^0$ ($5.56 \cdot 10^{-1}$)	$2.11 \cdot 10^1$ ($2.37 \cdot 10^0$)
$v \in \{1/2, \dots, \infty\}$	$4.71 \cdot 10^0$ ($2.41 \cdot 10^{-1}$)	$7.70 \cdot 10^0$ ($5.73 \cdot 10^{-1}$)	$1.35 \cdot 10^1$ ($1.61 \cdot 10^0$)	$7.94 \cdot 10^0$ ($5.66 \cdot 10^{-1}$)	$2.23 \cdot 10^1$ ($2.55 \cdot 10^0$)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$4.76 \cdot 10^0$ ($2.38 \cdot 10^{-1}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.29 \cdot 10^{-1}$ ($5.46 \cdot 10^{-3}$)	$9.19 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)	$9.14 \cdot 10^{-1}$ ($6.02 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($5.90 \cdot 10^{-3}$)	$9.12 \cdot 10^{-1}$ ($5.64 \cdot 10^{-3}$)
$v = 3/2$	$8.57 \cdot 10^{-1}$ ($8.27 \cdot 10^{-3}$)	$8.18 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$8.09 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$7.71 \cdot 10^{-1}$ ($1.27 \cdot 10^{-2}$)	$7.66 \cdot 10^{-1}$ ($1.41 \cdot 10^{-2}$)
$v = 5/2$	$8.19 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$7.53 \cdot 10^{-1}$ ($1.65 \cdot 10^{-2}$)	$7.02 \cdot 10^{-1}$ ($1.81 \cdot 10^{-2}$)	$6.96 \cdot 10^{-1}$ ($1.89 \cdot 10^{-2}$)	$6.80 \cdot 10^{-1}$ ($1.44 \cdot 10^{-2}$)
$v = 7/2$	$8.00 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$7.10 \cdot 10^{-1}$ ($1.94 \cdot 10^{-2}$)	$6.46 \cdot 10^{-1}$ ($2.13 \cdot 10^{-2}$)	$6.45 \cdot 10^{-1}$ ($2.00 \cdot 10^{-2}$)	$6.01 \cdot 10^{-1}$ ($1.70 \cdot 10^{-2}$)
$v = 9/2$	$7.88 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)	$6.72 \cdot 10^{-1}$ ($2.23 \cdot 10^{-2}$)	$6.11 \cdot 10^{-1}$ ($2.34 \cdot 10^{-2}$)	$6.02 \cdot 10^{-1}$ ($2.32 \cdot 10^{-2}$)	$5.35 \cdot 10^{-1}$ ($1.98 \cdot 10^{-2}$)
$v = \infty$	$7.33 \cdot 10^{-1}$ ($1.44 \cdot 10^{-2}$)	$5.86 \cdot 10^{-1}$ ($2.57 \cdot 10^{-2}$)	$4.61 \cdot 10^{-1}$ ($2.77 \cdot 10^{-2}$)	$5.25 \cdot 10^{-1}$ ($2.55 \cdot 10^{-2}$)	$3.74 \cdot 10^{-1}$ ($1.99 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$8.32 \cdot 10^{-1}$ ($1.24 \cdot 10^{-2}$)	$6.43 \cdot 10^{-1}$ ($2.90 \cdot 10^{-2}$)	$4.83 \cdot 10^{-1}$ ($2.95 \cdot 10^{-2}$)	$5.99 \cdot 10^{-1}$ ($2.95 \cdot 10^{-2}$)	$3.69 \cdot 10^{-1}$ ($1.87 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.18 \cdot 10^{-1}$ ($1.62 \cdot 10^{-2}$)

SM2.2.17. GKLS C^1 , $n = 40$, $d = 2$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.58 \cdot 10^{-1}$ ($9.59 \cdot 10^{-3}$)	$1.56 \cdot 10^{-1}$ ($9.11 \cdot 10^{-3}$)	$1.58 \cdot 10^{-1}$ ($9.11 \cdot 10^{-3}$)	$1.47 \cdot 10^{-1}$ ($8.62 \cdot 10^{-3}$)	$1.64 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)
$v = 3/2$	$1.62 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)	$1.84 \cdot 10^{-1}$ ($1.26 \cdot 10^{-2}$)	$1.89 \cdot 10^{-1}$ ($1.40 \cdot 10^{-2}$)	$1.65 \cdot 10^{-1}$ ($9.46 \cdot 10^{-3}$)	$2.58 \cdot 10^{-1}$ ($2.42 \cdot 10^{-2}$)
$v = 5/2$	$1.64 \cdot 10^{-1}$ ($8.90 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($1.30 \cdot 10^{-2}$)	$2.38 \cdot 10^{-1}$ ($2.01 \cdot 10^{-2}$)	$1.84 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$4.86 \cdot 10^{-1}$ ($7.63 \cdot 10^{-2}$)
$v = 7/2$	$1.69 \cdot 10^{-1}$ ($9.00 \cdot 10^{-3}$)	$2.09 \cdot 10^{-1}$ ($1.45 \cdot 10^{-2}$)	$3.07 \cdot 10^{-1}$ ($3.62 \cdot 10^{-2}$)	$1.94 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$8.73 \cdot 10^{-1}$ ($1.31 \cdot 10^{-1}$)
$v = 9/2$	$1.69 \cdot 10^{-1}$ ($8.60 \cdot 10^{-3}$)	$2.25 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)	$6.82 \cdot 10^{-1}$ ($3.49 \cdot 10^{-1}$)	$2.05 \cdot 10^{-1}$ ($1.40 \cdot 10^{-2}$)	$1.65 \cdot 10^0$ ($3.91 \cdot 10^{-1}$)
$v = \infty$	$1.87 \cdot 10^{-1}$ ($8.60 \cdot 10^{-3}$)	$2.58 \cdot 10^{-1}$ ($1.64 \cdot 10^{-2}$)	$2.18 \cdot 10^0$ ($1.69 \cdot 10^0$)	$2.41 \cdot 10^{-1}$ ($1.57 \cdot 10^{-2}$)	$9.37 \cdot 10^0$ ($2.53 \cdot 10^0$)
$v \in \{1/2, \dots, \infty\}$	$1.62 \cdot 10^{-1}$ ($8.75 \cdot 10^{-3}$)	$2.47 \cdot 10^{-1}$ ($3.37 \cdot 10^{-2}$)	$2.57 \cdot 10^0$ ($1.72 \cdot 10^0$)	$1.91 \cdot 10^{-1}$ ($1.54 \cdot 10^{-2}$)	$8.83 \cdot 10^0$ ($2.73 \cdot 10^0$)

$R^*(S^{SPE})$	
$v = 1/2$	$1.22 \cdot 10^{-1}$ ($7.36 \cdot 10^{-3}$)
$v = 3/2$	$1.02 \cdot 10^{-1}$ ($6.08 \cdot 10^{-3}$)
$v = 5/2$	$1.03 \cdot 10^{-1}$ ($5.86 \cdot 10^{-3}$)
$v = 7/2$	$1.04 \cdot 10^{-1}$ ($5.75 \cdot 10^{-3}$)
$v = 9/2$	$1.06 \cdot 10^{-1}$ ($5.68 \cdot 10^{-3}$)
$v = \infty$	$1.15 \cdot 10^{-1}$ ($5.33 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$9.47 \cdot 10^{-2}$ ($5.57 \cdot 10^{-3}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.58 \cdot 10^{-1}$ ($8.36 \cdot 10^{-3}$)
linear	$4.69 \cdot 10^{-1}$ ($2.03 \cdot 10^{-2}$)
1NN	$2.39 \cdot 10^{-1}$ ($9.87 \cdot 10^{-3}$)
2NN	$2.19 \cdot 10^{-1}$ ($9.84 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.86 \cdot 10^{-1}$ ($4.74 \cdot 10^{-3}$)	$1.82 \cdot 10^{-1}$ ($4.60 \cdot 10^{-3}$)	$1.82 \cdot 10^{-1}$ ($4.65 \cdot 10^{-3}$)	$1.64 \cdot 10^{-1}$ ($4.30 \cdot 10^{-3}$)	$1.85 \cdot 10^{-1}$ ($5.04 \cdot 10^{-3}$)
$\nu = 3/2$	$1.78 \cdot 10^{-1}$ ($4.97 \cdot 10^{-3}$)	$1.88 \cdot 10^{-1}$ ($5.78 \cdot 10^{-3}$)	$1.88 \cdot 10^{-1}$ ($5.87 \cdot 10^{-3}$)	$1.76 \cdot 10^{-1}$ ($4.57 \cdot 10^{-3}$)	$2.17 \cdot 10^{-1}$ ($9.39 \cdot 10^{-3}$)
$\nu = 5/2$	$1.81 \cdot 10^{-1}$ ($4.50 \cdot 10^{-3}$)	$1.95 \cdot 10^{-1}$ ($5.38 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($7.31 \cdot 10^{-3}$)	$1.89 \cdot 10^{-1}$ ($5.05 \cdot 10^{-3}$)	$2.68 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)
$\nu = 7/2$	$1.84 \cdot 10^{-1}$ ($4.49 \cdot 10^{-3}$)	$1.99 \cdot 10^{-1}$ ($5.51 \cdot 10^{-3}$)	$2.26 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)	$1.95 \cdot 10^{-1}$ ($5.29 \cdot 10^{-3}$)	$3.24 \cdot 10^{-1}$ ($1.88 \cdot 10^{-2}$)
$\nu = 9/2$	$1.86 \cdot 10^{-1}$ ($4.28 \cdot 10^{-3}$)	$2.07 \cdot 10^{-1}$ ($6.02 \cdot 10^{-3}$)	$2.49 \cdot 10^{-1}$ ($1.83 \cdot 10^{-2}$)	$2.00 \cdot 10^{-1}$ ($5.97 \cdot 10^{-3}$)	$3.90 \cdot 10^{-1}$ ($2.35 \cdot 10^{-2}$)
$\nu = \infty$	$1.98 \cdot 10^{-1}$ ($4.06 \cdot 10^{-3}$)	$2.28 \cdot 10^{-1}$ ($6.20 \cdot 10^{-3}$)	$2.90 \cdot 10^{-1}$ ($3.42 \cdot 10^{-2}$)	$2.22 \cdot 10^{-1}$ ($6.31 \cdot 10^{-3}$)	$6.83 \cdot 10^{-1}$ ($6.53 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.81 \cdot 10^{-1}$ ($4.49 \cdot 10^{-3}$)	$2.07 \cdot 10^{-1}$ ($7.19 \cdot 10^{-3}$)	$3.03 \cdot 10^{-1}$ ($3.76 \cdot 10^{-2}$)	$1.87 \cdot 10^{-1}$ ($6.43 \cdot 10^{-3}$)	$6.64 \cdot 10^{-1}$ ($6.13 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.80 \cdot 10^{-1}$ ($4.35 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{IS}}_{0.95})$.

$R(\theta; S^{\text{IS}}_{0.95})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.53 \cdot 10^0$ ($7.13 \cdot 10^{-2}$)	$2.60 \cdot 10^0$ ($7.53 \cdot 10^{-2}$)	$2.59 \cdot 10^0$ ($7.48 \cdot 10^{-2}$)	$2.87 \cdot 10^0$ ($9.80 \cdot 10^{-2}$)	$2.62 \cdot 10^0$ ($8.18 \cdot 10^{-2}$)
$\nu = 3/2$	$2.62 \cdot 10^0$ ($1.04 \cdot 10^{-1}$)	$2.89 \cdot 10^0$ ($1.33 \cdot 10^{-1}$)	$2.92 \cdot 10^0$ ($1.38 \cdot 10^{-1}$)	$3.22 \cdot 10^0$ ($1.34 \cdot 10^{-1}$)	$3.48 \cdot 10^0$ ($2.15 \cdot 10^{-1}$)
$\nu = 5/2$	$2.71 \cdot 10^0$ ($1.09 \cdot 10^{-1}$)	$3.05 \cdot 10^0$ ($1.38 \cdot 10^{-1}$)	$3.36 \cdot 10^0$ ($1.81 \cdot 10^{-1}$)	$3.52 \cdot 10^0$ ($1.62 \cdot 10^{-1}$)	$4.29 \cdot 10^0$ ($2.96 \cdot 10^{-1}$)
$\nu = 7/2$	$2.78 \cdot 10^0$ ($1.15 \cdot 10^{-1}$)	$3.14 \cdot 10^0$ ($1.48 \cdot 10^{-1}$)	$3.85 \cdot 10^0$ ($2.61 \cdot 10^{-1}$)	$3.59 \cdot 10^0$ ($1.72 \cdot 10^{-1}$)	$5.20 \cdot 10^0$ ($3.24 \cdot 10^{-1}$)
$\nu = 9/2$	$2.80 \cdot 10^0$ ($1.16 \cdot 10^{-1}$)	$3.33 \cdot 10^0$ ($1.71 \cdot 10^{-1}$)	$4.47 \cdot 10^0$ ($4.64 \cdot 10^{-1}$)	$3.69 \cdot 10^0$ ($1.91 \cdot 10^{-1}$)	$6.24 \cdot 10^0$ ($3.74 \cdot 10^{-1}$)
$\nu = \infty$	$3.04 \cdot 10^0$ ($1.25 \cdot 10^{-1}$)	$3.73 \cdot 10^0$ ($1.83 \cdot 10^{-1}$)	$5.70 \cdot 10^0$ ($1.06 \cdot 10^0$)	$4.17 \cdot 10^0$ ($2.30 \cdot 10^{-1}$)	$1.26 \cdot 10^1$ ($1.58 \cdot 10^0$)
$\nu \in \{1/2, \dots, \infty\}$	$2.71 \cdot 10^0$ ($1.04 \cdot 10^{-1}$)	$3.44 \cdot 10^0$ ($1.90 \cdot 10^{-1}$)	$6.18 \cdot 10^0$ ($1.13 \cdot 10^0$)	$3.71 \cdot 10^0$ ($2.07 \cdot 10^{-1}$)	$1.25 \cdot 10^1$ ($1.56 \cdot 10^0$)

$R(\theta; S^{\text{IS}}_{0.95})$	
NLL/SPE	$2.69 \cdot 10^0$ ($1.07 \cdot 10^{-1}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.57 \cdot 10^{-1}$ ($2.83 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($3.71 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($3.64 \cdot 10^{-3}$)	$8.72 \cdot 10^{-1}$ ($4.87 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($3.69 \cdot 10^{-3}$)
$\nu = 3/2$	$9.13 \cdot 10^{-1}$ ($5.79 \cdot 10^{-3}$)	$8.99 \cdot 10^{-1}$ ($6.54 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)	$8.31 \cdot 10^{-1}$ ($6.77 \cdot 10^{-3}$)	$8.80 \cdot 10^{-1}$ ($6.81 \cdot 10^{-3}$)
$\nu = 5/2$	$8.92 \cdot 10^{-1}$ ($6.92 \cdot 10^{-3}$)	$8.79 \cdot 10^{-1}$ ($6.98 \cdot 10^{-3}$)	$8.65 \cdot 10^{-1}$ ($7.62 \cdot 10^{-3}$)	$8.02 \cdot 10^{-1}$ ($8.69 \cdot 10^{-3}$)	$8.44 \cdot 10^{-1}$ ($7.09 \cdot 10^{-3}$)
$\nu = 7/2$	$8.80 \cdot 10^{-1}$ ($7.38 \cdot 10^{-3}$)	$8.66 \cdot 10^{-1}$ ($8.07 \cdot 10^{-3}$)	$8.37 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)	$7.93 \cdot 10^{-1}$ ($9.65 \cdot 10^{-3}$)	$8.07 \cdot 10^{-1}$ ($9.44 \cdot 10^{-3}$)
$\nu = 9/2$	$8.74 \cdot 10^{-1}$ ($7.77 \cdot 10^{-3}$)	$8.52 \cdot 10^{-1}$ ($9.58 \cdot 10^{-3}$)	$8.14 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$7.87 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$7.71 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)
$\nu = \infty$	$8.40 \cdot 10^{-1}$ ($9.78 \cdot 10^{-3}$)	$8.11 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)	$7.62 \cdot 10^{-1}$ ($1.80 \cdot 10^{-2}$)	$7.52 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$6.69 \cdot 10^{-1}$ ($1.90 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.09 \cdot 10^{-1}$ ($7.28 \cdot 10^{-3}$)	$8.56 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$7.69 \cdot 10^{-1}$ ($1.92 \cdot 10^{-2}$)	$7.83 \cdot 10^{-1}$ ($1.39 \cdot 10^{-2}$)	$6.66 \cdot 10^{-1}$ ($1.95 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.05 \cdot 10^{-1}$ ($8.12 \cdot 10^{-3}$)

SM2.2.18. GKLS C^1 , $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.26 \cdot 10^{-2}$ ($3.47 \cdot 10^{-3}$)	$5.04 \cdot 10^{-2}$ ($3.44 \cdot 10^{-3}$)	$4.96 \cdot 10^{-2}$ ($3.35 \cdot 10^{-3}$)	$4.95 \cdot 10^{-2}$ ($3.35 \cdot 10^{-3}$)	$4.96 \cdot 10^{-2}$ ($3.35 \cdot 10^{-3}$)
$\nu = 3/2$	$3.31 \cdot 10^{-2}$ ($2.34 \cdot 10^{-3}$)	$3.15 \cdot 10^{-2}$ ($2.24 \cdot 10^{-3}$)	$3.05 \cdot 10^{-2}$ ($2.13 \cdot 10^{-3}$)	$3.04 \cdot 10^{-2}$ ($2.11 \cdot 10^{-3}$)	$3.44 \cdot 10^{-2}$ ($2.67 \cdot 10^{-3}$)
$\nu = 5/2$	$3.04 \cdot 10^{-2}$ ($2.09 \cdot 10^{-3}$)	$3.25 \cdot 10^{-2}$ ($3.03 \cdot 10^{-3}$)	$3.14 \cdot 10^{-2}$ ($3.10 \cdot 10^{-3}$)	$3.02 \cdot 10^{-2}$ ($2.77 \cdot 10^{-3}$)	$5.37 \cdot 10^{-2}$ ($6.77 \cdot 10^{-3}$)
$\nu = 7/2$	$3.04 \cdot 10^{-2}$ ($2.04 \cdot 10^{-3}$)	$3.55 \cdot 10^{-2}$ ($4.58 \cdot 10^{-3}$)	$3.37 \cdot 10^{-2}$ ($4.07 \cdot 10^{-3}$)	$3.37 \cdot 10^{-2}$ ($4.63 \cdot 10^{-3}$)	$1.26 \cdot 10^{-1}$ ($3.01 \cdot 10^{-2}$)
$\nu = 9/2$	$3.12 \cdot 10^{-2}$ ($2.05 \cdot 10^{-3}$)	$3.90 \cdot 10^{-2}$ ($4.74 \cdot 10^{-3}$)	$3.40 \cdot 10^{-2}$ ($3.57 \cdot 10^{-3}$)	$3.40 \cdot 10^{-2}$ ($3.90 \cdot 10^{-3}$)	$3.13 \cdot 10^{-1}$ ($8.15 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, 9/2\}$	$3.13 \cdot 10^{-2}$ ($2.10 \cdot 10^{-3}$)	$3.80 \cdot 10^{-2}$ ($4.72 \cdot 10^{-3}$)	$3.31 \cdot 10^{-2}$ ($3.55 \cdot 10^{-3}$)	$3.37 \cdot 10^{-2}$ ($3.91 \cdot 10^{-3}$)	$2.94 \cdot 10^{-1}$ ($8.16 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$4.50 \cdot 10^{-2} (3.21 \cdot 10^{-3})$
$v = 3/2$	$2.38 \cdot 10^{-2} (1.59 \cdot 10^{-3})$
$v = 5/2$	$2.08 \cdot 10^{-2} (1.33 \cdot 10^{-3})$
$v = 7/2$	$2.05 \cdot 10^{-2} (1.29 \cdot 10^{-3})$
$v = 9/2$	$2.09 \cdot 10^{-2} (1.30 \cdot 10^{-3})$
$v \in \{1/2, \dots, 9/2\}$	$1.93 \cdot 10^{-2} (1.26 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.14 \cdot 10^{-2} (2.16 \cdot 10^{-3})$
linear	$4.64 \cdot 10^{-1} (2.03 \cdot 10^{-2})$
1NN	$1.24 \cdot 10^{-1} (5.73 \cdot 10^{-3})$
2NN	$1.07 \cdot 10^{-1} (5.36 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.10 \cdot 10^{-1} (2.54 \cdot 10^{-3})$	$1.00 \cdot 10^{-1} (2.59 \cdot 10^{-3})$	$9.95 \cdot 10^{-2} (2.55 \cdot 10^{-3})$	$9.04 \cdot 10^{-2} (2.57 \cdot 10^{-3})$	$9.95 \cdot 10^{-2} (2.54 \cdot 10^{-3})$
$v = 3/2$	$7.71 \cdot 10^{-2} (2.05 \cdot 10^{-3})$	$7.42 \cdot 10^{-2} (2.08 \cdot 10^{-3})$	$7.30 \cdot 10^{-2} (2.03 \cdot 10^{-3})$	$7.03 \cdot 10^{-2} (2.08 \cdot 10^{-3})$	$7.57 \cdot 10^{-2} (2.19 \cdot 10^{-3})$
$v = 5/2$	$7.23 \cdot 10^{-2} (1.97 \cdot 10^{-3})$	$7.29 \cdot 10^{-2} (2.18 \cdot 10^{-3})$	$7.17 \cdot 10^{-2} (2.18 \cdot 10^{-3})$	$6.98 \cdot 10^{-2} (2.17 \cdot 10^{-3})$	$8.29 \cdot 10^{-2} (2.81 \cdot 10^{-3})$
$v = 7/2$	$7.20 \cdot 10^{-2} (1.97 \cdot 10^{-3})$	$7.50 \cdot 10^{-2} (2.35 \cdot 10^{-3})$	$7.32 \cdot 10^{-2} (2.33 \cdot 10^{-3})$	$7.20 \cdot 10^{-2} (2.42 \cdot 10^{-3})$	$1.01 \cdot 10^{-1} (5.39 \cdot 10^{-3})$
$v = 9/2$	$7.27 \cdot 10^{-2} (2.00 \cdot 10^{-3})$	$7.83 \cdot 10^{-2} (2.59 \cdot 10^{-3})$	$7.45 \cdot 10^{-2} (2.37 \cdot 10^{-3})$	$7.37 \cdot 10^{-2} (2.45 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (8.29 \cdot 10^{-3})$
$v \in \{1/2, \dots, 9/2\}$	$7.27 \cdot 10^{-2} (1.97 \cdot 10^{-3})$	$7.60 \cdot 10^{-2} (2.54 \cdot 10^{-3})$	$7.32 \cdot 10^{-2} (2.35 \cdot 10^{-3})$	$7.16 \cdot 10^{-2} (2.49 \cdot 10^{-3})$	$1.21 \cdot 10^{-1} (7.74 \cdot 10^{-3})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$7.30 \cdot 10^{-2} (2.00 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.46 \cdot 10^0 (3.91 \cdot 10^{-2})$	$1.40 \cdot 10^0 (4.46 \cdot 10^{-2})$	$1.39 \cdot 10^0 (4.44 \cdot 10^{-2})$	$1.72 \cdot 10^0 (6.11 \cdot 10^{-2})$	$1.39 \cdot 10^0 (4.48 \cdot 10^{-2})$
$v = 3/2$	$9.95 \cdot 10^{-1} (3.34 \cdot 10^{-2})$	$9.99 \cdot 10^{-1} (3.72 \cdot 10^{-2})$	$9.85 \cdot 10^{-1} (3.62 \cdot 10^{-2})$	$1.22 \cdot 10^0 (4.79 \cdot 10^{-2})$	$1.01 \cdot 10^0 (3.93 \cdot 10^{-2})$
$v = 5/2$	$9.13 \cdot 10^{-1} (3.24 \cdot 10^{-2})$	$9.65 \cdot 10^{-1} (4.18 \cdot 10^{-2})$	$9.52 \cdot 10^{-1} (4.53 \cdot 10^{-2})$	$1.14 \cdot 10^0 (5.61 \cdot 10^{-2})$	$1.10 \cdot 10^0 (5.65 \cdot 10^{-2})$
$v = 7/2$	$9.02 \cdot 10^{-1} (3.31 \cdot 10^{-2})$	$9.87 \cdot 10^{-1} (4.93 \cdot 10^{-2})$	$9.57 \cdot 10^{-1} (5.07 \cdot 10^{-2})$	$1.15 \cdot 10^0 (6.64 \cdot 10^{-2})$	$1.30 \cdot 10^0 (8.01 \cdot 10^{-2})$
$v = 9/2$	$9.08 \cdot 10^{-1} (3.41 \cdot 10^{-2})$	$1.03 \cdot 10^0 (5.31 \cdot 10^{-2})$	$9.60 \cdot 10^{-1} (5.00 \cdot 10^{-2})$	$1.15 \cdot 10^0 (6.54 \cdot 10^{-2})$	$1.59 \cdot 10^0 (1.15 \cdot 10^{-1})$
$v \in \{1/2, \dots, 9/2\}$	$9.32 \cdot 10^{-1} (3.45 \cdot 10^{-2})$	$1.02 \cdot 10^0 (5.13 \cdot 10^{-2})$	$9.68 \cdot 10^{-1} (5.02 \cdot 10^{-2})$	$1.22 \cdot 10^0 (6.58 \cdot 10^{-2})$	$1.53 \cdot 10^0 (1.09 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$9.34 \cdot 10^{-1} (3.47 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.73 \cdot 10^{-1} (1.60 \cdot 10^{-3})$	$9.53 \cdot 10^{-1} (1.83 \cdot 10^{-3})$	$9.53 \cdot 10^{-1} (1.85 \cdot 10^{-3})$	$8.69 \cdot 10^{-1} (3.20 \cdot 10^{-3})$	$9.53 \cdot 10^{-1} (1.87 \cdot 10^{-3})$
$v = 3/2$	$9.53 \cdot 10^{-1} (2.64 \cdot 10^{-3})$	$9.35 \cdot 10^{-1} (2.55 \cdot 10^{-3})$	$9.34 \cdot 10^{-1} (2.63 \cdot 10^{-3})$	$8.59 \cdot 10^{-1} (3.94 \cdot 10^{-3})$	$9.34 \cdot 10^{-1} (2.76 \cdot 10^{-3})$
$v = 5/2$	$9.36 \cdot 10^{-1} (3.63 \cdot 10^{-3})$	$9.20 \cdot 10^{-1} (3.67 \cdot 10^{-3})$	$9.18 \cdot 10^{-1} (3.91 \cdot 10^{-3})$	$8.48 \cdot 10^{-1} (5.03 \cdot 10^{-3})$	$9.15 \cdot 10^{-1} (3.91 \cdot 10^{-3})$
$v = 7/2$	$9.24 \cdot 10^{-1} (4.09 \cdot 10^{-3})$	$9.09 \cdot 10^{-1} (4.53 \cdot 10^{-3})$	$9.09 \cdot 10^{-1} (4.54 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (6.22 \cdot 10^{-3})$	$9.00 \cdot 10^{-1} (4.52 \cdot 10^{-3})$
$v = 9/2$	$9.14 \cdot 10^{-1} (4.46 \cdot 10^{-3})$	$9.02 \cdot 10^{-1} (5.02 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (4.93 \cdot 10^{-3})$	$8.32 \cdot 10^{-1} (7.32 \cdot 10^{-3})$	$8.87 \cdot 10^{-1} (5.27 \cdot 10^{-3})$
$v \in \{1/2, \dots, 9/2\}$	$9.27 \cdot 10^{-1} (3.79 \cdot 10^{-3})$	$9.08 \cdot 10^{-1} (4.64 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (4.78 \cdot 10^{-3})$	$8.34 \cdot 10^{-1} (6.31 \cdot 10^{-3})$	$8.89 \cdot 10^{-1} (5.26 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.30 \cdot 10^{-1} (3.86 \cdot 10^{-3})$

SM2.2.19. GKLS C^1 , $n = 50$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.85 \cdot 10^{-2}$ ($4.49 \cdot 10^{-3}$)	$4.77 \cdot 10^{-2}$ ($3.16 \cdot 10^{-3}$)	$4.67 \cdot 10^{-2}$ ($3.10 \cdot 10^{-3}$)	$4.37 \cdot 10^{-2}$ ($2.96 \cdot 10^{-3}$)	$4.71 \cdot 10^{-2}$ ($3.26 \cdot 10^{-3}$)
$\nu = 3/2$	$5.12 \cdot 10^{-2}$ ($4.31 \cdot 10^{-3}$)	$5.86 \cdot 10^{-2}$ ($5.04 \cdot 10^{-3}$)	$5.98 \cdot 10^{-2}$ ($4.93 \cdot 10^{-3}$)	$4.95 \cdot 10^{-2}$ ($3.97 \cdot 10^{-3}$)	$9.27 \cdot 10^{-2}$ ($1.97 \cdot 10^{-2}$)
$\nu = 5/2$	$5.69 \cdot 10^{-2}$ ($4.80 \cdot 10^{-3}$)	$8.14 \cdot 10^{-2}$ ($7.35 \cdot 10^{-3}$)	$8.17 \cdot 10^{-2}$ ($7.38 \cdot 10^{-3}$)	$6.91 \cdot 10^{-2}$ ($5.31 \cdot 10^{-3}$)	$1.15 \cdot 10^{-1}$ ($1.98 \cdot 10^{-2}$)
$\nu = 7/2$	$6.32 \cdot 10^{-2}$ ($5.18 \cdot 10^{-3}$)	$1.07 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$1.02 \cdot 10^{-1}$ ($9.91 \cdot 10^{-3}$)	$8.24 \cdot 10^{-2}$ ($5.89 \cdot 10^{-3}$)	$1.42 \cdot 10^{-1}$ ($3.09 \cdot 10^{-2}$)
$\nu = 9/2$	$6.69 \cdot 10^{-2}$ ($5.41 \cdot 10^{-3}$)	$1.05 \cdot 10^{-1}$ ($9.31 \cdot 10^{-3}$)	$1.09 \cdot 10^{-1}$ ($9.64 \cdot 10^{-3}$)	$9.58 \cdot 10^{-2}$ ($7.06 \cdot 10^{-3}$)	$1.58 \cdot 10^{-1}$ ($3.21 \cdot 10^{-2}$)
$\nu = 11/2$	$6.92 \cdot 10^{-2}$ ($5.52 \cdot 10^{-3}$)	$1.11 \cdot 10^{-1}$ ($9.95 \cdot 10^{-3}$)	$1.30 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$1.00 \cdot 10^{-1}$ ($7.48 \cdot 10^{-3}$)	$1.69 \cdot 10^{-1}$ ($3.31 \cdot 10^{-2}$)
$\nu = 21/2$	$7.44 \cdot 10^{-2}$ ($5.77 \cdot 10^{-3}$)	$1.30 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$1.48 \cdot 10^{-1}$ ($1.73 \cdot 10^{-2}$)	$1.18 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$1.87 \cdot 10^{-1}$ ($3.59 \cdot 10^{-2}$)
$\nu = \infty$	$8.06 \cdot 10^{-2}$ ($6.25 \cdot 10^{-3}$)	$1.31 \cdot 10^{-1}$ ($1.37 \cdot 10^{-2}$)	$1.60 \cdot 10^{-1}$ ($1.79 \cdot 10^{-2}$)	$1.22 \cdot 10^{-1}$ ($9.68 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($3.87 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$5.37 \cdot 10^{-2}$ ($4.54 \cdot 10^{-3}$)	$1.14 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$1.34 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$9.74 \cdot 10^{-2}$ ($8.98 \cdot 10^{-3}$)	$1.93 \cdot 10^{-1}$ ($3.35 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$4.01 \cdot 10^{-2}$ ($2.74 \cdot 10^{-3}$)
$\nu = 3/2$	$3.79 \cdot 10^{-2}$ ($2.80 \cdot 10^{-3}$)
$\nu = 5/2$	$3.99 \cdot 10^{-2}$ ($2.98 \cdot 10^{-3}$)
$\nu = 7/2$	$4.21 \cdot 10^{-2}$ ($3.07 \cdot 10^{-3}$)
$\nu = 9/2$	$4.36 \cdot 10^{-2}$ ($3.15 \cdot 10^{-3}$)
$\nu = 11/2$	$4.47 \cdot 10^{-2}$ ($3.22 \cdot 10^{-3}$)
$\nu = 21/2$	$4.70 \cdot 10^{-2}$ ($3.39 \cdot 10^{-3}$)
$\nu = \infty$	$4.95 \cdot 10^{-2}$ ($3.53 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.49 \cdot 10^{-2}$ ($2.70 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$6.06 \cdot 10^{-2}$ ($5.63 \cdot 10^{-3}$)
linear	$2.36 \cdot 10^{-1}$ ($9.45 \cdot 10^{-3}$)
1NN	$4.76 \cdot 10^{-1}$ ($7.16 \cdot 10^{-3}$)
2NN	$3.61 \cdot 10^{-1}$ ($6.45 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.65 \cdot 10^{-1}$ ($3.17 \cdot 10^{-3}$)	$9.64 \cdot 10^{-2}$ ($2.97 \cdot 10^{-3}$)	$9.47 \cdot 10^{-2}$ ($2.86 \cdot 10^{-3}$)	$8.70 \cdot 10^{-2}$ ($2.30 \cdot 10^{-3}$)	$9.48 \cdot 10^{-2}$ ($3.03 \cdot 10^{-3}$)
$\nu = 3/2$	$9.46 \cdot 10^{-2}$ ($4.12 \cdot 10^{-3}$)	$9.97 \cdot 10^{-2}$ ($5.53 \cdot 10^{-3}$)	$1.01 \cdot 10^{-1}$ ($5.53 \cdot 10^{-3}$)	$8.82 \cdot 10^{-2}$ ($4.52 \cdot 10^{-3}$)	$1.16 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
$\nu = 5/2$	$9.73 \cdot 10^{-2}$ ($4.87 \cdot 10^{-3}$)	$1.22 \cdot 10^{-1}$ ($6.52 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($6.16 \cdot 10^{-3}$)	$1.13 \cdot 10^{-1}$ ($5.62 \cdot 10^{-3}$)	$1.33 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)
$\nu = 7/2$	$1.05 \cdot 10^{-1}$ ($5.12 \cdot 10^{-3}$)	$1.42 \cdot 10^{-1}$ ($7.83 \cdot 10^{-3}$)	$1.41 \cdot 10^{-1}$ ($7.74 \cdot 10^{-3}$)	$1.30 \cdot 10^{-1}$ ($5.99 \cdot 10^{-3}$)	$1.51 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)
$\nu = 9/2$	$1.10 \cdot 10^{-1}$ ($5.24 \cdot 10^{-3}$)	$1.48 \cdot 10^{-1}$ ($7.51 \cdot 10^{-3}$)	$1.48 \cdot 10^{-1}$ ($7.57 \cdot 10^{-3}$)	$1.45 \cdot 10^{-1}$ ($6.99 \cdot 10^{-3}$)	$1.64 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)
$\nu = 11/2$	$1.13 \cdot 10^{-1}$ ($5.30 \cdot 10^{-3}$)	$1.53 \cdot 10^{-1}$ ($7.72 \cdot 10^{-3}$)	$1.64 \cdot 10^{-1}$ ($9.65 \cdot 10^{-3}$)	$1.49 \cdot 10^{-1}$ ($7.16 \cdot 10^{-3}$)	$1.74 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)
$\nu = 21/2$	$1.19 \cdot 10^{-1}$ ($5.47 \cdot 10^{-3}$)	$1.69 \cdot 10^{-1}$ ($9.18 \cdot 10^{-3}$)	$1.78 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$1.65 \cdot 10^{-1}$ ($8.51 \cdot 10^{-3}$)	$1.87 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)
$\nu = \infty$	$1.26 \cdot 10^{-1}$ ($5.79 \cdot 10^{-3}$)	$1.69 \cdot 10^{-1}$ ($8.93 \cdot 10^{-3}$)	$1.85 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$1.69 \cdot 10^{-1}$ ($8.16 \cdot 10^{-3}$)	$1.92 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.47 \cdot 10^{-2}$ ($4.61 \cdot 10^{-3}$)	$1.54 \cdot 10^{-1}$ ($8.95 \cdot 10^{-3}$)	$1.69 \cdot 10^{-1}$ ($9.98 \cdot 10^{-3}$)	$1.43 \cdot 10^{-1}$ ($8.17 \cdot 10^{-3}$)	$1.90 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.01 \cdot 10^{-1}$ ($5.52 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.78 \cdot 10^0$ ($3.30 \cdot 10^{-2}$)	$1.31 \cdot 10^0$ ($4.49 \cdot 10^{-2}$)	$1.29 \cdot 10^0$ ($4.50 \cdot 10^{-2}$)	$1.30 \cdot 10^0$ ($4.88 \cdot 10^{-2}$)	$1.30 \cdot 10^0$ ($4.58 \cdot 10^{-2}$)
$\nu = 3/2$	$1.33 \cdot 10^0$ ($5.31 \cdot 10^{-2}$)	$1.47 \cdot 10^0$ ($6.94 \cdot 10^{-2}$)	$1.53 \cdot 10^0$ ($7.71 \cdot 10^{-2}$)	$1.59 \cdot 10^0$ ($7.48 \cdot 10^{-2}$)	$1.78 \cdot 10^0$ ($1.73 \cdot 10^{-1}$)
$\nu = 5/2$	$1.45 \cdot 10^0$ ($5.99 \cdot 10^{-2}$)	$1.98 \cdot 10^0$ ($1.01 \cdot 10^{-1}$)	$2.00 \cdot 10^0$ ($9.73 \cdot 10^{-2}$)	$2.15 \cdot 10^0$ ($1.08 \cdot 10^{-1}$)	$2.22 \cdot 10^0$ ($1.66 \cdot 10^{-1}$)
$\nu = 7/2$	$1.56 \cdot 10^0$ ($6.35 \cdot 10^{-2}$)	$2.51 \cdot 10^0$ ($1.45 \cdot 10^{-1}$)	$2.66 \cdot 10^0$ ($1.49 \cdot 10^{-1}$)	$2.62 \cdot 10^0$ ($1.25 \cdot 10^{-1}$)	$2.67 \cdot 10^0$ ($1.70 \cdot 10^{-1}$)
$\nu = 9/2$	$1.64 \cdot 10^0$ ($6.59 \cdot 10^{-2}$)	$2.73 \cdot 10^0$ ($1.51 \cdot 10^{-1}$)	$2.93 \cdot 10^0$ ($1.56 \cdot 10^{-1}$)	$3.07 \cdot 10^0$ ($1.63 \cdot 10^{-1}$)	$3.04 \cdot 10^0$ ($2.01 \cdot 10^{-1}$)
$\nu = 11/2$	$1.69 \cdot 10^0$ ($6.72 \cdot 10^{-2}$)	$2.89 \cdot 10^0$ ($1.58 \cdot 10^{-1}$)	$3.42 \cdot 10^0$ ($2.31 \cdot 10^{-1}$)	$3.21 \cdot 10^0$ ($1.71 \cdot 10^{-1}$)	$3.35 \cdot 10^0$ ($2.17 \cdot 10^{-1}$)
$\nu = 21/2$	$1.79 \cdot 10^0$ ($7.03 \cdot 10^{-2}$)	$3.45 \cdot 10^0$ ($2.01 \cdot 10^{-1}$)	$3.88 \cdot 10^0$ ($2.53 \cdot 10^{-1}$)	$3.75 \cdot 10^0$ ($2.16 \cdot 10^{-1}$)	$3.76 \cdot 10^0$ ($2.61 \cdot 10^{-1}$)
$\nu = \infty$	$1.93 \cdot 10^0$ ($7.65 \cdot 10^{-2}$)	$3.45 \cdot 10^0$ ($1.97 \cdot 10^{-1}$)	$4.12 \cdot 10^0$ ($2.65 \cdot 10^{-1}$)	$3.89 \cdot 10^0$ ($2.00 \cdot 10^{-1}$)	$3.98 \cdot 10^0$ ($2.59 \cdot 10^{-1}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.43 \cdot 10^0$ ($5.95 \cdot 10^{-2}$)	$3.27 \cdot 10^0$ ($2.13 \cdot 10^{-1}$)	$3.81 \cdot 10^0$ ($2.31 \cdot 10^{-1}$)	$3.37 \cdot 10^0$ ($2.09 \cdot 10^{-1}$)	$4.02 \cdot 10^0$ ($2.53 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.55 \cdot 10^0$ ($7.49 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.75 \cdot 10^{-1}$ ($1.93 \cdot 10^{-3}$)	$9.51 \cdot 10^{-1}$ ($2.33 \cdot 10^{-3}$)	$9.53 \cdot 10^{-1}$ ($2.18 \cdot 10^{-3}$)	$9.20 \cdot 10^{-1}$ ($2.44 \cdot 10^{-3}$)	$9.54 \cdot 10^{-1}$ ($2.10 \cdot 10^{-3}$)
$\nu = 3/2$	$9.49 \cdot 10^{-1}$ ($2.40 \cdot 10^{-3}$)	$9.02 \cdot 10^{-1}$ ($5.23 \cdot 10^{-3}$)	$8.94 \cdot 10^{-1}$ ($6.27 \cdot 10^{-3}$)	$8.37 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$8.91 \cdot 10^{-1}$ ($7.29 \cdot 10^{-3}$)
$\nu = 5/2$	$9.09 \cdot 10^{-1}$ ($3.09 \cdot 10^{-3}$)	$8.04 \cdot 10^{-1}$ ($1.01 \cdot 10^{-2}$)	$8.05 \cdot 10^{-1}$ ($8.90 \cdot 10^{-3}$)	$7.45 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$8.14 \cdot 10^{-1}$ ($7.55 \cdot 10^{-3}$)
$\nu = 7/2$	$8.75 \cdot 10^{-1}$ ($4.53 \cdot 10^{-3}$)	$7.11 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$6.89 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$6.38 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)	$7.17 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
$\nu = 9/2$	$8.53 \cdot 10^{-1}$ ($6.07 \cdot 10^{-3}$)	$6.62 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$6.34 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$5.82 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$6.56 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)
$\nu = 11/2$	$8.40 \cdot 10^{-1}$ ($6.80 \cdot 10^{-3}$)	$6.37 \cdot 10^{-1}$ ($1.49 \cdot 10^{-2}$)	$5.90 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$5.65 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)	$6.14 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)
$\nu = 21/2$	$8.13 \cdot 10^{-1}$ ($7.82 \cdot 10^{-3}$)	$5.73 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)	$5.31 \cdot 10^{-1}$ ($1.45 \cdot 10^{-2}$)	$5.14 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)	$5.74 \cdot 10^{-1}$ ($1.32 \cdot 10^{-2}$)
$\nu = \infty$	$7.86 \cdot 10^{-1}$ ($8.49 \cdot 10^{-3}$)	$5.67 \cdot 10^{-1}$ ($1.59 \cdot 10^{-2}$)	$5.18 \cdot 10^{-1}$ ($1.46 \cdot 10^{-2}$)	$4.98 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$5.50 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$8.93 \cdot 10^{-1}$ ($7.66 \cdot 10^{-3}$)	$6.08 \cdot 10^{-1}$ ($2.06 \cdot 10^{-2}$)	$5.31 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)	$5.44 \cdot 10^{-1}$ ($2.02 \cdot 10^{-2}$)	$5.48 \cdot 10^{-1}$ ($1.39 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.89 \cdot 10^{-1}$ ($8.94 \cdot 10^{-3}$)

SM2.2.20. GKLS C^1 , $n = 100$, $d = 5$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.12 \cdot 10^{-2}$ ($2.87 \cdot 10^{-3}$)	$3.41 \cdot 10^{-2}$ ($2.60 \cdot 10^{-3}$)	$3.40 \cdot 10^{-2}$ ($2.59 \cdot 10^{-3}$)	$3.24 \cdot 10^{-2}$ ($2.54 \cdot 10^{-3}$)	$3.43 \cdot 10^{-2}$ ($2.59 \cdot 10^{-3}$)
$\nu = 3/2$	$3.47 \cdot 10^{-2}$ ($2.60 \cdot 10^{-3}$)	$3.79 \cdot 10^{-2}$ ($2.87 \cdot 10^{-3}$)	$3.93 \cdot 10^{-2}$ ($3.04 \cdot 10^{-3}$)	$3.45 \cdot 10^{-2}$ ($2.64 \cdot 10^{-3}$)	$4.22 \cdot 10^{-2}$ ($3.44 \cdot 10^{-3}$)
$\nu = 5/2$	$4.01 \cdot 10^{-2}$ ($2.88 \cdot 10^{-3}$)	$5.13 \cdot 10^{-2}$ ($3.84 \cdot 10^{-3}$)	$5.35 \cdot 10^{-2}$ ($4.22 \cdot 10^{-3}$)	$4.61 \cdot 10^{-2}$ ($3.68 \cdot 10^{-3}$)	$6.39 \cdot 10^{-2}$ ($6.24 \cdot 10^{-3}$)
$\nu = 7/2$	$4.37 \cdot 10^{-2}$ ($3.03 \cdot 10^{-3}$)	$5.76 \cdot 10^{-2}$ ($4.58 \cdot 10^{-3}$)	$6.32 \cdot 10^{-2}$ ($5.00 \cdot 10^{-3}$)	$5.26 \cdot 10^{-2}$ ($4.43 \cdot 10^{-3}$)	$7.86 \cdot 10^{-2}$ ($6.43 \cdot 10^{-3}$)
$\nu = 9/2$	$4.60 \cdot 10^{-2}$ ($3.13 \cdot 10^{-3}$)	$6.08 \cdot 10^{-2}$ ($4.85 \cdot 10^{-3}$)	$6.95 \cdot 10^{-2}$ ($5.49 \cdot 10^{-3}$)	$5.59 \cdot 10^{-2}$ ($4.03 \cdot 10^{-3}$)	$8.42 \cdot 10^{-2}$ ($6.85 \cdot 10^{-3}$)
$\nu = 11/2$	$4.79 \cdot 10^{-2}$ ($3.21 \cdot 10^{-3}$)	$6.52 \cdot 10^{-2}$ ($5.53 \cdot 10^{-3}$)	$7.09 \cdot 10^{-2}$ ($5.44 \cdot 10^{-3}$)	$6.05 \cdot 10^{-2}$ ($4.73 \cdot 10^{-3}$)	$9.29 \cdot 10^{-2}$ ($9.65 \cdot 10^{-3}$)
$\nu = 21/2$	$5.20 \cdot 10^{-2}$ ($3.42 \cdot 10^{-3}$)	$6.86 \cdot 10^{-2}$ ($5.18 \cdot 10^{-3}$)	$7.96 \cdot 10^{-2}$ ($6.77 \cdot 10^{-3}$)	$6.60 \cdot 10^{-2}$ ($5.03 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)
$\nu = \infty$	$5.74 \cdot 10^{-2}$ ($3.76 \cdot 10^{-3}$)	$7.59 \cdot 10^{-2}$ ($5.78 \cdot 10^{-3}$)	$8.42 \cdot 10^{-2}$ ($7.10 \cdot 10^{-3}$)	$7.16 \cdot 10^{-2}$ ($5.56 \cdot 10^{-3}$)	$1.11 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.57 \cdot 10^{-2}$ ($2.67 \cdot 10^{-3}$)	$5.75 \cdot 10^{-2}$ ($5.89 \cdot 10^{-3}$)	$7.15 \cdot 10^{-2}$ ($6.10 \cdot 10^{-3}$)	$4.32 \cdot 10^{-2}$ ($4.06 \cdot 10^{-3}$)	$1.16 \cdot 10^{-1}$ ($1.44 \cdot 10^{-2}$)

$R^*(S^{SPE})$	
$\nu = 1/2$	$3.09 \cdot 10^{-2}$ ($2.45 \cdot 10^{-3}$)
$\nu = 3/2$	$2.89 \cdot 10^{-2}$ ($2.29 \cdot 10^{-3}$)
$\nu = 5/2$	$3.04 \cdot 10^{-2}$ ($2.24 \cdot 10^{-3}$)
$\nu = 7/2$	$3.23 \cdot 10^{-2}$ ($2.27 \cdot 10^{-3}$)
$\nu = 9/2$	$3.37 \cdot 10^{-2}$ ($2.31 \cdot 10^{-3}$)
$\nu = 11/2$	$3.46 \cdot 10^{-2}$ ($2.34 \cdot 10^{-3}$)
$\nu = 21/2$	$3.68 \cdot 10^{-2}$ ($2.40 \cdot 10^{-3}$)
$\nu = \infty$	$3.96 \cdot 10^{-2}$ ($2.53 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.61 \cdot 10^{-2}$ ($1.96 \cdot 10^{-3}$)

$R(\theta; S^{SPE})$	
NLL/SPE	$3.80 \cdot 10^{-2}$ ($3.02 \cdot 10^{-3}$)
linear	$2.28 \cdot 10^{-1}$ ($9.64 \cdot 10^{-3}$)
1NN	$3.68 \cdot 10^{-1}$ ($5.98 \cdot 10^{-3}$)
2NN	$2.81 \cdot 10^{-1}$ ($5.50 \cdot 10^{-3}$)

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.12 \cdot 10^{-1}$ ($2.23 \cdot 10^{-3}$)	$7.48 \cdot 10^{-2}$ ($2.39 \cdot 10^{-3}$)	$7.45 \cdot 10^{-2}$ ($2.38 \cdot 10^{-3}$)	$6.67 \cdot 10^{-2}$ ($1.96 \cdot 10^{-3}$)	$7.49 \cdot 10^{-2}$ ($2.42 \cdot 10^{-3}$)
$\nu = 3/2$	$7.19 \cdot 10^{-2}$ ($2.99 \cdot 10^{-3}$)	$7.44 \cdot 10^{-2}$ ($3.47 \cdot 10^{-3}$)	$7.51 \cdot 10^{-2}$ ($3.49 \cdot 10^{-3}$)	$6.75 \cdot 10^{-2}$ ($3.06 \cdot 10^{-3}$)	$7.81 \cdot 10^{-2}$ ($3.78 \cdot 10^{-3}$)
$\nu = 5/2$	$7.74 \cdot 10^{-2}$ ($3.51 \cdot 10^{-3}$)	$8.81 \cdot 10^{-2}$ ($4.24 \cdot 10^{-3}$)	$8.82 \cdot 10^{-2}$ ($4.22 \cdot 10^{-3}$)	$8.23 \cdot 10^{-2}$ ($3.87 \cdot 10^{-3}$)	$9.55 \cdot 10^{-2}$ ($4.87 \cdot 10^{-3}$)
$\nu = 7/2$	$8.31 \cdot 10^{-2}$ ($3.63 \cdot 10^{-3}$)	$9.60 \cdot 10^{-2}$ ($4.61 \cdot 10^{-3}$)	$9.96 \cdot 10^{-2}$ ($4.81 \cdot 10^{-3}$)	$9.14 \cdot 10^{-2}$ ($4.35 \cdot 10^{-3}$)	$1.11 \cdot 10^{-1}$ ($5.54 \cdot 10^{-3}$)
$\nu = 9/2$	$8.69 \cdot 10^{-2}$ ($3.71 \cdot 10^{-3}$)	$1.01 \cdot 10^{-1}$ ($4.68 \cdot 10^{-3}$)	$1.06 \cdot 10^{-1}$ ($5.09 \cdot 10^{-3}$)	$9.78 \cdot 10^{-2}$ ($4.39 \cdot 10^{-3}$)	$1.17 \cdot 10^{-1}$ ($5.77 \cdot 10^{-3}$)
$\nu = 11/2$	$8.97 \cdot 10^{-2}$ ($3.78 \cdot 10^{-3}$)	$1.05 \cdot 10^{-1}$ ($4.90 \cdot 10^{-3}$)	$1.09 \cdot 10^{-1}$ ($5.19 \cdot 10^{-3}$)	$1.03 \cdot 10^{-1}$ ($4.85 \cdot 10^{-3}$)	$1.23 \cdot 10^{-1}$ ($6.64 \cdot 10^{-3}$)
$\nu = 21/2$	$9.55 \cdot 10^{-2}$ ($3.98 \cdot 10^{-3}$)	$1.11 \cdot 10^{-1}$ ($4.98 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($5.77 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($5.11 \cdot 10^{-3}$)	$1.35 \cdot 10^{-1}$ ($7.06 \cdot 10^{-3}$)
$\nu = \infty$	$1.02 \cdot 10^{-1}$ ($4.31 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($5.35 \cdot 10^{-3}$)	$1.23 \cdot 10^{-1}$ ($5.96 \cdot 10^{-3}$)	$1.17 \cdot 10^{-1}$ ($5.48 \cdot 10^{-3}$)	$1.38 \cdot 10^{-1}$ ($7.26 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$7.18 \cdot 10^{-2}$ ($3.24 \cdot 10^{-3}$)	$9.23 \cdot 10^{-2}$ ($5.43 \cdot 10^{-3}$)	$1.07 \cdot 10^{-1}$ ($5.71 \cdot 10^{-3}$)	$7.75 \cdot 10^{-2}$ ($4.51 \cdot 10^{-3}$)	$1.35 \cdot 10^{-1}$ ($7.74 \cdot 10^{-3}$)

$R(\theta; S^{CRPS})$	
NLL/SPE	$7.48 \cdot 10^{-2}$ ($3.61 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.43 \cdot 10^0 (3.24 \cdot 10^{-2})$	$1.14 \cdot 10^0 (4.32 \cdot 10^{-2})$	$1.14 \cdot 10^0 (4.31 \cdot 10^{-2})$	$1.20 \cdot 10^0 (4.79 \cdot 10^{-2})$	$1.14 \cdot 10^0 (4.31 \cdot 10^{-2})$
$v = 3/2$	$1.15 \cdot 10^0 (4.53 \cdot 10^{-2})$	$1.21 \cdot 10^0 (5.12 \cdot 10^{-2})$	$1.23 \cdot 10^0 (5.30 \cdot 10^{-2})$	$1.35 \cdot 10^0 (5.75 \cdot 10^{-2})$	$1.27 \cdot 10^0 (5.56 \cdot 10^{-2})$
$v = 5/2$	$1.25 \cdot 10^0 (5.15 \cdot 10^{-2})$	$1.46 \cdot 10^0 (6.22 \cdot 10^{-2})$	$1.50 \cdot 10^0 (6.46 \cdot 10^{-2})$	$1.62 \cdot 10^0 (7.13 \cdot 10^{-2})$	$1.60 \cdot 10^0 (7.69 \cdot 10^{-2})$
$v = 7/2$	$1.32 \cdot 10^0 (5.32 \cdot 10^{-2})$	$1.52 \cdot 10^0 (6.53 \cdot 10^{-2})$	$1.66 \cdot 10^0 (7.55 \cdot 10^{-2})$	$1.71 \cdot 10^0 (7.72 \cdot 10^{-2})$	$1.79 \cdot 10^0 (7.92 \cdot 10^{-2})$
$v = 9/2$	$1.36 \cdot 10^0 (5.40 \cdot 10^{-2})$	$1.58 \cdot 10^0 (6.78 \cdot 10^{-2})$	$1.77 \cdot 10^0 (8.36 \cdot 10^{-2})$	$1.80 \cdot 10^0 (7.61 \cdot 10^{-2})$	$1.86 \cdot 10^0 (8.05 \cdot 10^{-2})$
$v = 11/2$	$1.39 \cdot 10^0 (5.47 \cdot 10^{-2})$	$1.64 \cdot 10^0 (7.12 \cdot 10^{-2})$	$1.83 \cdot 10^0 (8.53 \cdot 10^{-2})$	$1.88 \cdot 10^0 (8.64 \cdot 10^{-2})$	$1.96 \cdot 10^0 (9.93 \cdot 10^{-2})$
$v = 21/2$	$1.47 \cdot 10^0 (5.65 \cdot 10^{-2})$	$1.74 \cdot 10^0 (7.32 \cdot 10^{-2})$	$1.98 \cdot 10^0 (9.78 \cdot 10^{-2})$	$2.02 \cdot 10^0 (9.32 \cdot 10^{-2})$	$2.16 \cdot 10^0 (1.06 \cdot 10^{-1})$
$v = \infty$	$1.57 \cdot 10^0 (5.98 \cdot 10^{-2})$	$1.88 \cdot 10^0 (8.22 \cdot 10^{-2})$	$2.09 \cdot 10^0 (1.03 \cdot 10^{-1})$	$2.15 \cdot 10^0 (1.06 \cdot 10^{-1})$	$2.22 \cdot 10^0 (1.07 \cdot 10^{-1})$
$v \in \{1/2, \dots, \infty\}$	$1.18 \cdot 10^0 (4.89 \cdot 10^{-2})$	$1.58 \cdot 10^0 (9.18 \cdot 10^{-2})$	$1.89 \cdot 10^0 (9.79 \cdot 10^{-2})$	$1.56 \cdot 10^0 (8.73 \cdot 10^{-2})$	$2.25 \cdot 10^0 (1.35 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$1.22 \cdot 10^0 (5.38 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.78 \cdot 10^{-1} (9.51 \cdot 10^{-4})$	$9.53 \cdot 10^{-1} (2.04 \cdot 10^{-3})$	$9.54 \cdot 10^{-1} (1.98 \cdot 10^{-3})$	$8.96 \cdot 10^{-1} (1.79 \cdot 10^{-3})$	$9.54 \cdot 10^{-1} (1.92 \cdot 10^{-3})$
$v = 3/2$	$9.46 \cdot 10^{-1} (2.04 \cdot 10^{-3})$	$9.28 \cdot 10^{-1} (2.59 \cdot 10^{-3})$	$9.25 \cdot 10^{-1} (2.43 \cdot 10^{-3})$	$8.34 \cdot 10^{-1} (1.51 \cdot 10^{-2})$	$9.24 \cdot 10^{-1} (2.34 \cdot 10^{-3})$
$v = 5/2$	$9.12 \cdot 10^{-1} (2.86 \cdot 10^{-3})$	$8.88 \cdot 10^{-1} (3.99 \cdot 10^{-3})$	$8.79 \cdot 10^{-1} (3.95 \cdot 10^{-3})$	$8.06 \cdot 10^{-1} (9.45 \cdot 10^{-3})$	$8.75 \cdot 10^{-1} (3.69 \cdot 10^{-3})$
$v = 7/2$	$8.90 \cdot 10^{-1} (4.07 \cdot 10^{-3})$	$8.70 \cdot 10^{-1} (4.85 \cdot 10^{-3})$	$8.45 \cdot 10^{-1} (5.52 \cdot 10^{-3})$	$7.95 \cdot 10^{-1} (5.74 \cdot 10^{-3})$	$8.40 \cdot 10^{-1} (4.87 \cdot 10^{-3})$
$v = 9/2$	$8.73 \cdot 10^{-1} (5.31 \cdot 10^{-3})$	$8.48 \cdot 10^{-1} (6.35 \cdot 10^{-3})$	$8.18 \cdot 10^{-1} (7.08 \cdot 10^{-3})$	$7.61 \cdot 10^{-1} (8.59 \cdot 10^{-3})$	$8.17 \cdot 10^{-1} (5.97 \cdot 10^{-3})$
$v = 11/2$	$8.61 \cdot 10^{-1} (6.16 \cdot 10^{-3})$	$8.33 \cdot 10^{-1} (7.08 \cdot 10^{-3})$	$8.00 \cdot 10^{-1} (7.58 \cdot 10^{-3})$	$7.51 \cdot 10^{-1} (8.00 \cdot 10^{-3})$	$8.03 \cdot 10^{-1} (6.80 \cdot 10^{-3})$
$v = 21/2$	$8.36 \cdot 10^{-1} (7.33 \cdot 10^{-3})$	$8.05 \cdot 10^{-1} (8.36 \cdot 10^{-3})$	$7.66 \cdot 10^{-1} (8.76 \cdot 10^{-3})$	$7.23 \cdot 10^{-1} (9.34 \cdot 10^{-3})$	$7.68 \cdot 10^{-1} (7.99 \cdot 10^{-3})$
$v = \infty$	$8.09 \cdot 10^{-1} (7.86 \cdot 10^{-3})$	$7.80 \cdot 10^{-1} (8.94 \cdot 10^{-3})$	$7.43 \cdot 10^{-1} (9.38 \cdot 10^{-3})$	$7.06 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$7.52 \cdot 10^{-1} (9.09 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$9.23 \cdot 10^{-1} (3.64 \cdot 10^{-3})$	$8.54 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$7.88 \cdot 10^{-1} (1.13 \cdot 10^{-2})$	$7.93 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$7.72 \cdot 10^{-1} (8.10 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.12 \cdot 10^{-1} (6.50 \cdot 10^{-3})$

SM2.2.21. GKLS C^1 , $n = 250$, $d = 5$.Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.60 \cdot 10^{-2} (1.44 \cdot 10^{-3})$	$2.03 \cdot 10^{-2} (1.36 \cdot 10^{-3})$	$2.03 \cdot 10^{-2} (1.36 \cdot 10^{-3})$	$1.95 \cdot 10^{-2} (1.32 \cdot 10^{-3})$	$2.06 \cdot 10^{-2} (1.36 \cdot 10^{-3})$
$v = 3/2$	$2.04 \cdot 10^{-2} (1.22 \cdot 10^{-3})$	$2.22 \cdot 10^{-2} (1.37 \cdot 10^{-3})$	$2.34 \cdot 10^{-2} (1.47 \cdot 10^{-3})$	$2.09 \cdot 10^{-2} (1.23 \cdot 10^{-3})$	$2.57 \cdot 10^{-2} (1.68 \cdot 10^{-3})$
$v = 5/2$	$2.48 \cdot 10^{-2} (1.37 \cdot 10^{-3})$	$2.80 \cdot 10^{-2} (1.82 \cdot 10^{-3})$	$3.18 \cdot 10^{-2} (2.45 \cdot 10^{-3})$	$2.62 \cdot 10^{-2} (1.58 \cdot 10^{-3})$	$3.98 \cdot 10^{-2} (2.74 \cdot 10^{-3})$
$v = 7/2$	$2.81 \cdot 10^{-2} (1.49 \cdot 10^{-3})$	$3.12 \cdot 10^{-2} (1.93 \cdot 10^{-3})$	$3.65 \cdot 10^{-2} (2.72 \cdot 10^{-3})$	$2.87 \cdot 10^{-2} (1.54 \cdot 10^{-3})$	$4.85 \cdot 10^{-2} (3.48 \cdot 10^{-3})$
$v = 9/2$	$3.03 \cdot 10^{-2} (1.57 \cdot 10^{-3})$	$3.34 \cdot 10^{-2} (1.95 \cdot 10^{-3})$	$3.87 \cdot 10^{-2} (2.78 \cdot 10^{-3})$	$3.13 \cdot 10^{-2} (1.61 \cdot 10^{-3})$	$5.43 \cdot 10^{-2} (3.72 \cdot 10^{-3})$
$v = 11/2$	$3.20 \cdot 10^{-2} (1.64 \cdot 10^{-3})$	$3.52 \cdot 10^{-2} (2.04 \cdot 10^{-3})$	$3.94 \cdot 10^{-2} (2.79 \cdot 10^{-3})$	$3.33 \cdot 10^{-2} (1.73 \cdot 10^{-3})$	$5.91 \cdot 10^{-2} (3.99 \cdot 10^{-3})$
$v = 21/2$	$3.65 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$3.97 \cdot 10^{-2} (2.19 \cdot 10^{-3})$	$4.35 \cdot 10^{-2} (2.95 \cdot 10^{-3})$	$3.80 \cdot 10^{-2} (2.02 \cdot 10^{-3})$	$7.18 \cdot 10^{-2} (6.30 \cdot 10^{-3})$
$v = \infty$	$4.26 \cdot 10^{-2} (2.07 \cdot 10^{-3})$	$4.55 \cdot 10^{-2} (2.53 \cdot 10^{-3})$	$5.01 \cdot 10^{-2} (3.18 \cdot 10^{-3})$	$4.45 \cdot 10^{-2} (2.31 \cdot 10^{-3})$	$8.36 \cdot 10^{-2} (7.31 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$2.05 \cdot 10^{-2} (1.21 \cdot 10^{-3})$	$2.32 \cdot 10^{-2} (1.69 \cdot 10^{-3})$	$3.00 \cdot 10^{-2} (2.85 \cdot 10^{-3})$	$1.90 \cdot 10^{-2} (1.17 \cdot 10^{-3})$	$7.44 \cdot 10^{-2} (7.75 \cdot 10^{-3})$

$R^*(S^{SPE})$	
$v = 1/2$	$1.89 \cdot 10^{-2} (1.28 \cdot 10^{-3})$
$v = 3/2$	$1.77 \cdot 10^{-2} (1.02 \cdot 10^{-3})$
$v = 5/2$	$1.95 \cdot 10^{-2} (1.05 \cdot 10^{-3})$
$v = 7/2$	$2.13 \cdot 10^{-2} (1.09 \cdot 10^{-3})$
$v = 9/2$	$2.27 \cdot 10^{-2} (1.13 \cdot 10^{-3})$
$v = 11/2$	$2.38 \cdot 10^{-2} (1.16 \cdot 10^{-3})$
$v = 21/2$	$2.67 \cdot 10^{-2} (1.26 \cdot 10^{-3})$
$v = \infty$	$3.07 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$1.67 \cdot 10^{-2} (1.01 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.17 \cdot 10^{-2}$ ($1.32 \cdot 10^{-3}$)
linear	$2.21 \cdot 10^{-1}$ ($9.08 \cdot 10^{-3}$)
1NN	$2.62 \cdot 10^{-1}$ ($4.53 \cdot 10^{-3}$)
2NN	$1.96 \cdot 10^{-1}$ ($3.83 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$7.69 \cdot 10^{-2}$ ($1.66 \cdot 10^{-3}$)	$5.65 \cdot 10^{-2}$ ($1.79 \cdot 10^{-3}$)	$5.66 \cdot 10^{-2}$ ($1.78 \cdot 10^{-3}$)	$4.80 \cdot 10^{-2}$ ($1.52 \cdot 10^{-3}$)	$5.71 \cdot 10^{-2}$ ($1.79 \cdot 10^{-3}$)
$\nu = 3/2$	$5.68 \cdot 10^{-2}$ ($1.87 \cdot 10^{-3}$)	$5.92 \cdot 10^{-2}$ ($1.93 \cdot 10^{-3}$)	$6.02 \cdot 10^{-2}$ ($1.95 \cdot 10^{-3}$)	$5.28 \cdot 10^{-2}$ ($1.80 \cdot 10^{-3}$)	$6.32 \cdot 10^{-2}$ ($2.15 \cdot 10^{-3}$)
$\nu = 5/2$	$6.36 \cdot 10^{-2}$ ($2.02 \cdot 10^{-3}$)	$6.76 \cdot 10^{-2}$ ($2.17 \cdot 10^{-3}$)	$6.99 \cdot 10^{-2}$ ($2.43 \cdot 10^{-3}$)	$6.35 \cdot 10^{-2}$ ($2.05 \cdot 10^{-3}$)	$7.80 \cdot 10^{-2}$ ($2.83 \cdot 10^{-3}$)
$\nu = 7/2$	$6.90 \cdot 10^{-2}$ ($2.11 \cdot 10^{-3}$)	$7.31 \cdot 10^{-2}$ ($2.25 \cdot 10^{-3}$)	$7.67 \cdot 10^{-2}$ ($2.61 \cdot 10^{-3}$)	$6.93 \cdot 10^{-2}$ ($2.08 \cdot 10^{-3}$)	$8.77 \cdot 10^{-2}$ ($3.26 \cdot 10^{-3}$)
$\nu = 9/2$	$7.27 \cdot 10^{-2}$ ($2.16 \cdot 10^{-3}$)	$7.68 \cdot 10^{-2}$ ($2.30 \cdot 10^{-3}$)	$8.01 \cdot 10^{-2}$ ($2.66 \cdot 10^{-3}$)	$7.37 \cdot 10^{-2}$ ($2.16 \cdot 10^{-3}$)	$9.46 \cdot 10^{-2}$ ($3.47 \cdot 10^{-3}$)
$\nu = 11/2$	$7.54 \cdot 10^{-2}$ ($2.21 \cdot 10^{-3}$)	$7.93 \cdot 10^{-2}$ ($2.40 \cdot 10^{-3}$)	$8.21 \cdot 10^{-2}$ ($2.75 \cdot 10^{-3}$)	$7.68 \cdot 10^{-2}$ ($2.24 \cdot 10^{-3}$)	$9.94 \cdot 10^{-2}$ ($3.69 \cdot 10^{-3}$)
$\nu = 21/2$	$8.21 \cdot 10^{-2}$ ($2.34 \cdot 10^{-3}$)	$8.58 \cdot 10^{-2}$ ($2.55 \cdot 10^{-3}$)	$8.78 \cdot 10^{-2}$ ($2.86 \cdot 10^{-3}$)	$8.39 \cdot 10^{-2}$ ($2.50 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($4.26 \cdot 10^{-3}$)
$\nu = \infty$	$9.05 \cdot 10^{-2}$ ($2.55 \cdot 10^{-3}$)	$9.33 \cdot 10^{-2}$ ($2.79 \cdot 10^{-3}$)	$9.63 \cdot 10^{-2}$ ($3.11 \cdot 10^{-3}$)	$9.30 \cdot 10^{-2}$ ($2.77 \cdot 10^{-3}$)	$1.20 \cdot 10^{-1}$ ($4.61 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$5.69 \cdot 10^{-2}$ ($1.88 \cdot 10^{-3}$)	$5.96 \cdot 10^{-2}$ ($2.08 \cdot 10^{-3}$)	$6.56 \cdot 10^{-2}$ ($2.57 \cdot 10^{-3}$)	$4.81 \cdot 10^{-2}$ ($1.63 \cdot 10^{-3}$)	$1.07 \cdot 10^{-1}$ ($4.97 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$5.82 \cdot 10^{-2}$ ($1.93 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.08 \cdot 10^0$ ($2.55 \cdot 10^{-2}$)	$9.01 \cdot 10^{-1}$ ($3.01 \cdot 10^{-2}$)	$9.02 \cdot 10^{-1}$ ($3.00 \cdot 10^{-2}$)	$9.80 \cdot 10^{-1}$ ($3.56 \cdot 10^{-2}$)	$9.06 \cdot 10^{-1}$ ($3.01 \cdot 10^{-2}$)
$\nu = 3/2$	$9.12 \cdot 10^{-1}$ ($2.79 \cdot 10^{-2}$)	$9.54 \cdot 10^{-1}$ ($2.97 \cdot 10^{-2}$)	$9.79 \cdot 10^{-1}$ ($3.13 \cdot 10^{-2}$)	$1.10 \cdot 10^0$ ($3.53 \cdot 10^{-2}$)	$1.03 \cdot 10^0$ ($3.40 \cdot 10^{-2}$)
$\nu = 5/2$	$9.94 \cdot 10^{-1}$ ($2.92 \cdot 10^{-2}$)	$1.06 \cdot 10^0$ ($3.45 \cdot 10^{-2}$)	$1.12 \cdot 10^0$ ($4.16 \cdot 10^{-2}$)	$1.21 \cdot 10^0$ ($4.02 \cdot 10^{-2}$)	$1.26 \cdot 10^0$ ($4.59 \cdot 10^{-2}$)
$\nu = 7/2$	$1.05 \cdot 10^0$ ($3.05 \cdot 10^{-2}$)	$1.09 \cdot 10^0$ ($3.43 \cdot 10^{-2}$)	$1.18 \cdot 10^0$ ($4.38 \cdot 10^{-2}$)	$1.23 \cdot 10^0$ ($3.80 \cdot 10^{-2}$)	$1.35 \cdot 10^0$ ($5.12 \cdot 10^{-2}$)
$\nu = 9/2$	$1.09 \cdot 10^0$ ($3.12 \cdot 10^{-2}$)	$1.12 \cdot 10^0$ ($3.37 \cdot 10^{-2}$)	$1.22 \cdot 10^0$ ($4.51 \cdot 10^{-2}$)	$1.27 \cdot 10^0$ ($3.82 \cdot 10^{-2}$)	$1.41 \cdot 10^0$ ($5.26 \cdot 10^{-2}$)
$\nu = 11/2$	$1.11 \cdot 10^0$ ($3.17 \cdot 10^{-2}$)	$1.15 \cdot 10^0$ ($3.51 \cdot 10^{-2}$)	$1.22 \cdot 10^0$ ($4.44 \cdot 10^{-2}$)	$1.30 \cdot 10^0$ ($4.07 \cdot 10^{-2}$)	$1.44 \cdot 10^0$ ($5.31 \cdot 10^{-2}$)
$\nu = 21/2$	$1.19 \cdot 10^0$ ($3.32 \cdot 10^{-2}$)	$1.20 \cdot 10^0$ ($3.65 \cdot 10^{-2}$)	$1.27 \cdot 10^0$ ($4.59 \cdot 10^{-2}$)	$1.36 \cdot 10^0$ ($4.41 \cdot 10^{-2}$)	$1.51 \cdot 10^0$ ($5.69 \cdot 10^{-2}$)
$\nu = \infty$	$1.28 \cdot 10^0$ ($3.54 \cdot 10^{-2}$)	$1.27 \cdot 10^0$ ($4.04 \cdot 10^{-2}$)	$1.35 \cdot 10^0$ ($4.90 \cdot 10^{-2}$)	$1.45 \cdot 10^0$ ($4.77 \cdot 10^{-2}$)	$1.61 \cdot 10^0$ ($6.28 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.13 \cdot 10^{-1}$ ($2.77 \cdot 10^{-2}$)	$9.57 \cdot 10^{-1}$ ($3.24 \cdot 10^{-2}$)	$1.07 \cdot 10^0$ ($4.67 \cdot 10^{-2}$)	$9.95 \cdot 10^{-1}$ ($3.28 \cdot 10^{-2}$)	$1.53 \cdot 10^0$ ($6.45 \cdot 10^{-2}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$9.36 \cdot 10^{-1}$ ($2.90 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.79 \cdot 10^{-1}$ ($7.60 \cdot 10^{-4}$)	$9.64 \cdot 10^{-1}$ ($1.29 \cdot 10^{-3}$)	$9.64 \cdot 10^{-1}$ ($1.28 \cdot 10^{-3}$)	$8.80 \cdot 10^{-1}$ ($1.48 \cdot 10^{-3}$)	$9.63 \cdot 10^{-1}$ ($1.26 \cdot 10^{-3}$)
$\nu = 3/2$	$9.48 \cdot 10^{-1}$ ($1.25 \cdot 10^{-3}$)	$9.47 \cdot 10^{-1}$ ($1.34 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($1.32 \cdot 10^{-3}$)	$8.56 \cdot 10^{-1}$ ($2.04 \cdot 10^{-3}$)	$9.41 \cdot 10^{-1}$ ($1.24 \cdot 10^{-3}$)
$\nu = 5/2$	$9.29 \cdot 10^{-1}$ ($1.65 \cdot 10^{-3}$)	$9.33 \cdot 10^{-1}$ ($1.72 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($1.80 \cdot 10^{-3}$)	$8.47 \cdot 10^{-1}$ ($2.63 \cdot 10^{-3}$)	$9.17 \cdot 10^{-1}$ ($1.84 \cdot 10^{-3}$)
$\nu = 7/2$	$9.18 \cdot 10^{-1}$ ($1.94 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.01 \cdot 10^{-3}$)	$9.15 \cdot 10^{-1}$ ($2.13 \cdot 10^{-3}$)	$8.49 \cdot 10^{-1}$ ($2.48 \cdot 10^{-3}$)	$9.07 \cdot 10^{-1}$ ($2.07 \cdot 10^{-3}$)
$\nu = 9/2$	$9.10 \cdot 10^{-1}$ ($2.15 \cdot 10^{-3}$)	$9.21 \cdot 10^{-1}$ ($2.16 \cdot 10^{-3}$)	$9.10 \cdot 10^{-1}$ ($2.19 \cdot 10^{-3}$)	$8.48 \cdot 10^{-1}$ ($2.62 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($2.16 \cdot 10^{-3}$)
$\nu = 11/2$	$9.03 \cdot 10^{-1}$ ($2.36 \cdot 10^{-3}$)	$9.19 \cdot 10^{-1}$ ($2.14 \cdot 10^{-3}$)	$9.07 \cdot 10^{-1}$ ($2.18 \cdot 10^{-3}$)	$8.45 \cdot 10^{-1}$ ($2.74 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($2.32 \cdot 10^{-3}$)
$\nu = 21/2$	$8.87 \cdot 10^{-1}$ ($3.17 \cdot 10^{-3}$)	$9.11 \cdot 10^{-1}$ ($2.25 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($2.35 \cdot 10^{-3}$)	$8.38 \cdot 10^{-1}$ ($3.05 \cdot 10^{-3}$)	$8.86 \cdot 10^{-1}$ ($3.09 \cdot 10^{-3}$)
$\nu = \infty$	$8.66 \cdot 10^{-1}$ ($3.78 \cdot 10^{-3}$)	$9.05 \cdot 10^{-1}$ ($2.62 \cdot 10^{-3}$)	$8.87 \cdot 10^{-1}$ ($2.68 \cdot 10^{-3}$)	$8.27 \cdot 10^{-1}$ ($3.28 \cdot 10^{-3}$)	$8.75 \cdot 10^{-1}$ ($3.49 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.46 \cdot 10^{-1}$ ($1.53 \cdot 10^{-3}$)	$9.44 \cdot 10^{-1}$ ($2.36 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($3.16 \cdot 10^{-3}$)	$8.67 \cdot 10^{-1}$ ($2.44 \cdot 10^{-3}$)	$8.84 \cdot 10^{-1}$ ($4.05 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.42 \cdot 10^{-1}$ ($2.28 \cdot 10^{-3}$)

SM2.2.22. GKLS C^2 , $n = 20$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.43 \cdot 10^{-1} (2.29 \cdot 10^{-2})$	$3.11 \cdot 10^{-1} (1.89 \cdot 10^{-2})$	$3.15 \cdot 10^{-1} (2.01 \cdot 10^{-2})$	$2.91 \cdot 10^{-1} (1.68 \cdot 10^{-2})$	$3.47 \cdot 10^{-1} (2.45 \cdot 10^{-2})$
$\nu = 3/2$	$3.67 \cdot 10^{-1} (2.57 \cdot 10^{-2})$	$3.99 \cdot 10^{-1} (2.44 \cdot 10^{-2})$	$3.99 \cdot 10^{-1} (2.44 \cdot 10^{-2})$	$3.60 \cdot 10^{-1} (2.14 \cdot 10^{-2})$	$5.66 \cdot 10^{-1} (4.67 \cdot 10^{-2})$
$\nu = 5/2$	$3.79 \cdot 10^{-1} (2.57 \cdot 10^{-2})$	$4.31 \cdot 10^{-1} (2.65 \cdot 10^{-2})$	$5.36 \cdot 10^{-1} (4.41 \cdot 10^{-2})$	$4.12 \cdot 10^{-1} (2.27 \cdot 10^{-2})$	$7.63 \cdot 10^{-1} (6.69 \cdot 10^{-2})$
$\nu = 7/2$	$3.87 \cdot 10^{-1} (2.60 \cdot 10^{-2})$	$4.80 \cdot 10^{-1} (3.19 \cdot 10^{-2})$	$5.93 \cdot 10^{-1} (4.85 \cdot 10^{-2})$	$4.66 \cdot 10^{-1} (3.14 \cdot 10^{-2})$	$1.21 \cdot 10^0 (1.47 \cdot 10^{-1})$
$\nu = 9/2$	$3.92 \cdot 10^{-1} (2.61 \cdot 10^{-2})$	$5.29 \cdot 10^{-1} (4.85 \cdot 10^{-2})$	$7.17 \cdot 10^{-1} (8.59 \cdot 10^{-2})$	$5.19 \cdot 10^{-1} (5.42 \cdot 10^{-2})$	$1.85 \cdot 10^0 (2.58 \cdot 10^{-1})$
$\nu = \infty$	$4.19 \cdot 10^{-1} (2.62 \cdot 10^{-2})$	$7.72 \cdot 10^{-1} (1.08 \cdot 10^{-1})$	$1.23 \cdot 10^0 (1.84 \cdot 10^{-1})$	$6.99 \cdot 10^{-1} (1.04 \cdot 10^{-1})$	$5.94 \cdot 10^0 (1.63 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$3.75 \cdot 10^{-1} (2.74 \cdot 10^{-2})$	$7.12 \cdot 10^{-1} (1.13 \cdot 10^{-1})$	$1.73 \cdot 10^0 (5.79 \cdot 10^{-1})$	$5.51 \cdot 10^{-1} (6.86 \cdot 10^{-2})$	$6.32 \cdot 10^0 (1.77 \cdot 10^0)$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$2.35 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$\nu = 3/2$	$2.32 \cdot 10^{-1} (1.02 \cdot 10^{-2})$
$\nu = 5/2$	$2.36 \cdot 10^{-1} (9.89 \cdot 10^{-3})$
$\nu = 7/2$	$2.39 \cdot 10^{-1} (9.79 \cdot 10^{-3})$
$\nu = 9/2$	$2.42 \cdot 10^{-1} (9.89 \cdot 10^{-3})$
$\nu = \infty$	$2.51 \cdot 10^{-1} (9.78 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$2.18 \cdot 10^{-1} (1.05 \cdot 10^{-2})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.61 \cdot 10^{-1} (2.40 \cdot 10^{-2})$
linear	$4.91 \cdot 10^{-1} (2.05 \cdot 10^{-2})$
1NN	$4.12 \cdot 10^{-1} (1.85 \cdot 10^{-2})$
2NN	$3.78 \cdot 10^{-1} (1.56 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.66 \cdot 10^{-1} (9.60 \cdot 10^{-3})$	$2.48 \cdot 10^{-1} (8.55 \cdot 10^{-3})$	$2.50 \cdot 10^{-1} (8.81 \cdot 10^{-3})$	$2.31 \cdot 10^{-1} (7.61 \cdot 10^{-3})$	$2.60 \cdot 10^{-1} (9.91 \cdot 10^{-3})$
$\nu = 3/2$	$2.68 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$2.90 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$2.89 \cdot 10^{-1} (1.09 \cdot 10^{-2})$	$2.75 \cdot 10^{-1} (9.87 \cdot 10^{-3})$	$3.43 \cdot 10^{-1} (1.58 \cdot 10^{-2})$
$\nu = 5/2$	$2.77 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$3.05 \cdot 10^{-1} (1.09 \cdot 10^{-2})$	$3.37 \cdot 10^{-1} (1.28 \cdot 10^{-2})$	$3.03 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$4.02 \cdot 10^{-1} (1.83 \cdot 10^{-2})$
$\nu = 7/2$	$2.83 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$3.27 \cdot 10^{-1} (1.19 \cdot 10^{-2})$	$3.54 \cdot 10^{-1} (1.41 \cdot 10^{-2})$	$3.25 \cdot 10^{-1} (1.16 \cdot 10^{-2})$	$4.76 \cdot 10^{-1} (2.42 \cdot 10^{-2})$
$\nu = 9/2$	$2.86 \cdot 10^{-1} (1.03 \cdot 10^{-2})$	$3.41 \cdot 10^{-1} (1.36 \cdot 10^{-2})$	$3.79 \cdot 10^{-1} (1.81 \cdot 10^{-2})$	$3.36 \cdot 10^{-1} (1.41 \cdot 10^{-2})$	$5.45 \cdot 10^{-1} (3.01 \cdot 10^{-2})$
$\nu = \infty$	$3.04 \cdot 10^{-1} (1.03 \cdot 10^{-2})$	$3.89 \cdot 10^{-1} (1.79 \cdot 10^{-2})$	$4.77 \cdot 10^{-1} (2.65 \cdot 10^{-2})$	$3.74 \cdot 10^{-1} (1.65 \cdot 10^{-2})$	$8.37 \cdot 10^{-1} (8.05 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$2.74 \cdot 10^{-1} (1.11 \cdot 10^{-2})$	$3.60 \cdot 10^{-1} (1.98 \cdot 10^{-2})$	$4.96 \cdot 10^{-1} (4.47 \cdot 10^{-2})$	$3.27 \cdot 10^{-1} (1.68 \cdot 10^{-2})$	$8.54 \cdot 10^{-1} (8.79 \cdot 10^{-2})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$2.76 \cdot 10^{-1} (1.03 \cdot 10^{-2})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.95 \cdot 10^0 (1.49 \cdot 10^{-1})$	$3.89 \cdot 10^0 (1.35 \cdot 10^{-1})$	$3.94 \cdot 10^0 (1.44 \cdot 10^{-1})$	$4.17 \cdot 10^0 (1.66 \cdot 10^{-1})$	$4.11 \cdot 10^0 (1.65 \cdot 10^{-1})$
$\nu = 3/2$	$4.56 \cdot 10^0 (1.99 \cdot 10^{-1})$	$5.26 \cdot 10^0 (2.58 \cdot 10^{-1})$	$5.28 \cdot 10^0 (2.67 \cdot 10^{-1})$	$5.52 \cdot 10^0 (2.94 \cdot 10^{-1})$	$6.47 \cdot 10^0 (3.25 \cdot 10^{-1})$
$\nu = 5/2$	$4.92 \cdot 10^0 (2.16 \cdot 10^{-1})$	$5.82 \cdot 10^0 (2.92 \cdot 10^{-1})$	$6.87 \cdot 10^0 (3.44 \cdot 10^{-1})$	$6.56 \cdot 10^0 (3.28 \cdot 10^{-1})$	$8.00 \cdot 10^0 (3.97 \cdot 10^{-1})$
$\nu = 7/2$	$5.11 \cdot 10^0 (2.22 \cdot 10^{-1})$	$6.56 \cdot 10^0 (3.46 \cdot 10^{-1})$	$7.62 \cdot 10^0 (3.89 \cdot 10^{-1})$	$7.33 \cdot 10^0 (3.70 \cdot 10^{-1})$	$9.48 \cdot 10^0 (4.78 \cdot 10^{-1})$
$\nu = 9/2$	$5.22 \cdot 10^0 (2.23 \cdot 10^{-1})$	$7.14 \cdot 10^0 (4.18 \cdot 10^{-1})$	$8.63 \cdot 10^0 (5.63 \cdot 10^{-1})$	$7.88 \cdot 10^0 (4.74 \cdot 10^{-1})$	$1.14 \cdot 10^1 (6.49 \cdot 10^{-1})$
$\nu = \infty$	$5.78 \cdot 10^0 (2.39 \cdot 10^{-1})$	$9.03 \cdot 10^0 (6.06 \cdot 10^{-1})$	$1.26 \cdot 10^1 (9.26 \cdot 10^{-1})$	$9.50 \cdot 10^0 (5.98 \cdot 10^{-1})$	$2.31 \cdot 10^1 (2.60 \cdot 10^0)$
$\nu \in \{1/2, \dots, \infty\}$	$4.92 \cdot 10^0 (2.36 \cdot 10^{-1})$	$8.47 \cdot 10^0 (6.56 \cdot 10^{-1})$	$1.33 \cdot 10^1 (1.50 \cdot 10^0)$	$8.32 \cdot 10^0 (5.96 \cdot 10^{-1})$	$2.34 \cdot 10^1 (2.78 \cdot 10^0)$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$4.95 \cdot 10^0 (2.35 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.27 \cdot 10^{-1} (5.34 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (5.37 \cdot 10^{-3})$	$9.15 \cdot 10^{-1} (5.60 \cdot 10^{-3})$	$8.68 \cdot 10^{-1} (5.70 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (5.45 \cdot 10^{-3})$
$\nu = 3/2$	$8.56 \cdot 10^{-1} (7.77 \cdot 10^{-3})$	$8.10 \cdot 10^{-1} (1.22 \cdot 10^{-2})$	$8.07 \cdot 10^{-1} (1.27 \cdot 10^{-2})$	$7.66 \cdot 10^{-1} (1.21 \cdot 10^{-2})$	$7.75 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$\nu = 5/2$	$8.19 \cdot 10^{-1} (9.79 \cdot 10^{-3})$	$7.59 \cdot 10^{-1} (1.54 \cdot 10^{-2})$	$7.07 \cdot 10^{-1} (1.65 \cdot 10^{-2})$	$6.85 \cdot 10^{-1} (1.78 \cdot 10^{-2})$	$6.80 \cdot 10^{-1} (1.45 \cdot 10^{-2})$
$\nu = 7/2$	$8.00 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$7.01 \cdot 10^{-1} (1.93 \cdot 10^{-2})$	$6.52 \cdot 10^{-1} (2.02 \cdot 10^{-2})$	$6.32 \cdot 10^{-1} (2.00 \cdot 10^{-2})$	$6.18 \cdot 10^{-1} (1.60 \cdot 10^{-2})$
$\nu = 9/2$	$7.88 \cdot 10^{-1} (1.11 \cdot 10^{-2})$	$6.70 \cdot 10^{-1} (2.21 \cdot 10^{-2})$	$6.11 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$6.06 \cdot 10^{-1} (2.25 \cdot 10^{-2})$	$5.40 \cdot 10^{-1} (1.93 \cdot 10^{-2})$
$\nu = \infty$	$7.33 \cdot 10^{-1} (1.39 \cdot 10^{-2})$	$5.78 \cdot 10^{-1} (2.59 \cdot 10^{-2})$	$4.68 \cdot 10^{-1} (2.72 \cdot 10^{-2})$	$5.10 \cdot 10^{-1} (2.59 \cdot 10^{-2})$	$3.52 \cdot 10^{-1} (1.89 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.29 \cdot 10^{-1} (1.22 \cdot 10^{-2})$	$6.30 \cdot 10^{-1} (2.93 \cdot 10^{-2})$	$4.93 \cdot 10^{-1} (2.94 \cdot 10^{-2})$	$5.93 \cdot 10^{-1} (2.95 \cdot 10^{-2})$	$3.57 \cdot 10^{-1} (1.86 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.19 \cdot 10^{-1} (1.59 \cdot 10^{-2})$

SM2.2.23. GKLS C^2 , $n = 40$, $d = 2$.
Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.86 \cdot 10^{-1} (1.24 \cdot 10^{-2})$	$1.79 \cdot 10^{-1} (9.98 \cdot 10^{-3})$	$1.79 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$1.66 \cdot 10^{-1} (9.21 \cdot 10^{-3})$	$1.99 \cdot 10^{-1} (1.35 \cdot 10^{-2})$
$v = 3/2$	$1.90 \cdot 10^{-1} (1.24 \cdot 10^{-2})$	$2.09 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$2.33 \cdot 10^{-1} (1.73 \cdot 10^{-2})$	$1.89 \cdot 10^{-1} (9.92 \cdot 10^{-3})$	$3.42 \cdot 10^{-1} (3.25 \cdot 10^{-2})$
$v = 5/2$	$1.95 \cdot 10^{-1} (1.24 \cdot 10^{-2})$	$2.41 \cdot 10^{-1} (1.61 \cdot 10^{-2})$	$3.10 \cdot 10^{-1} (3.23 \cdot 10^{-2})$	$2.11 \cdot 10^{-1} (1.14 \cdot 10^{-2})$	$5.65 \cdot 10^{-1} (8.25 \cdot 10^{-2})$
$v = 7/2$	$2.01 \cdot 10^{-1} (1.25 \cdot 10^{-2})$	$2.63 \cdot 10^{-1} (1.99 \cdot 10^{-2})$	$3.58 \cdot 10^{-1} (4.07 \cdot 10^{-2})$	$2.36 \cdot 10^{-1} (1.42 \cdot 10^{-2})$	$9.43 \cdot 10^{-1} (1.54 \cdot 10^{-1})$
$v = 9/2$	$2.04 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$2.78 \cdot 10^{-1} (2.32 \cdot 10^{-2})$	$7.79 \cdot 10^{-1} (3.88 \cdot 10^{-1})$	$2.52 \cdot 10^{-1} (1.90 \cdot 10^{-2})$	$2.01 \cdot 10^0 (4.70 \cdot 10^{-1})$
$v = \infty$	$2.18 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$3.19 \cdot 10^{-1} (3.23 \cdot 10^{-2})$	$3.42 \cdot 10^0 (2.26 \cdot 10^0)$	$2.70 \cdot 10^{-1} (1.68 \cdot 10^{-2})$	$1.49 \cdot 10^1 (6.48 \cdot 10^0)$
$v \in \{1/2, \dots, \infty\}$	$1.93 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$2.89 \cdot 10^{-1} (3.75 \cdot 10^{-2})$	$3.29 \cdot 10^0 (2.23 \cdot 10^0)$	$2.27 \cdot 10^{-1} (1.98 \cdot 10^{-2})$	$1.56 \cdot 10^1 (6.83 \cdot 10^0)$

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$1.39 \cdot 10^{-1} (8.08 \cdot 10^{-3})$
$v = 3/2$	$1.22 \cdot 10^{-1} (6.92 \cdot 10^{-3})$
$v = 5/2$	$1.23 \cdot 10^{-1} (6.78 \cdot 10^{-3})$
$v = 7/2$	$1.25 \cdot 10^{-1} (6.67 \cdot 10^{-3})$
$v = 9/2$	$1.27 \cdot 10^{-1} (6.60 \cdot 10^{-3})$
$v = \infty$	$1.37 \cdot 10^{-1} (6.24 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$1.14 \cdot 10^{-1} (6.55 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.81 \cdot 10^{-1} (9.80 \cdot 10^{-3})$
linear	$4.78 \cdot 10^{-1} (2.02 \cdot 10^{-2})$
1NN	$2.59 \cdot 10^{-1} (1.08 \cdot 10^{-2})$
2NN	$2.39 \cdot 10^{-1} (1.05 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.98 \cdot 10^{-1} (5.57 \cdot 10^{-3})$	$1.93 \cdot 10^{-1} (4.82 \cdot 10^{-3})$	$1.93 \cdot 10^{-1} (4.92 \cdot 10^{-3})$	$1.72 \cdot 10^{-1} (4.36 \cdot 10^{-3})$	$2.00 \cdot 10^{-1} (5.98 \cdot 10^{-3})$
$v = 3/2$	$1.91 \cdot 10^{-1} (5.34 \cdot 10^{-3})$	$2.00 \cdot 10^{-1} (5.84 \cdot 10^{-3})$	$2.06 \cdot 10^{-1} (6.43 \cdot 10^{-3})$	$1.86 \cdot 10^{-1} (4.61 \cdot 10^{-3})$	$2.46 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$v = 5/2$	$1.94 \cdot 10^{-1} (5.17 \cdot 10^{-3})$	$2.13 \cdot 10^{-1} (6.34 \cdot 10^{-3})$	$2.29 \cdot 10^{-1} (9.43 \cdot 10^{-3})$	$2.00 \cdot 10^{-1} (5.02 \cdot 10^{-3})$	$2.95 \cdot 10^{-1} (1.59 \cdot 10^{-2})$
$v = 7/2$	$1.98 \cdot 10^{-1} (5.15 \cdot 10^{-3})$	$2.22 \cdot 10^{-1} (6.94 \cdot 10^{-3})$	$2.43 \cdot 10^{-1} (1.08 \cdot 10^{-2})$	$2.12 \cdot 10^{-1} (5.98 \cdot 10^{-3})$	$3.46 \cdot 10^{-1} (1.98 \cdot 10^{-2})$
$v = 9/2$	$2.00 \cdot 10^{-1} (5.09 \cdot 10^{-3})$	$2.28 \cdot 10^{-1} (7.51 \cdot 10^{-3})$	$2.66 \cdot 10^{-1} (2.00 \cdot 10^{-2})$	$2.18 \cdot 10^{-1} (6.56 \cdot 10^{-3})$	$4.29 \cdot 10^{-1} (2.67 \cdot 10^{-2})$
$v = \infty$	$2.13 \cdot 10^{-1} (4.50 \cdot 10^{-3})$	$2.48 \cdot 10^{-1} (8.93 \cdot 10^{-3})$	$3.40 \cdot 10^{-1} (4.15 \cdot 10^{-2})$	$2.33 \cdot 10^{-1} (6.21 \cdot 10^{-3})$	$7.71 \cdot 10^{-1} (8.60 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$1.95 \cdot 10^{-1} (5.36 \cdot 10^{-3})$	$2.21 \cdot 10^{-1} (8.40 \cdot 10^{-3})$	$3.38 \cdot 10^{-1} (4.26 \cdot 10^{-2})$	$1.98 \cdot 10^{-1} (7.12 \cdot 10^{-3})$	$7.93 \cdot 10^{-1} (8.81 \cdot 10^{-2})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.91 \cdot 10^{-1} (4.68 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.79 \cdot 10^0 (9.30 \cdot 10^{-2})$	$2.81 \cdot 10^0 (7.94 \cdot 10^{-2})$	$2.80 \cdot 10^0 (7.88 \cdot 10^{-2})$	$3.16 \cdot 10^0 (1.02 \cdot 10^{-1})$	$2.94 \cdot 10^0 (1.03 \cdot 10^{-1})$
$v = 3/2$	$2.89 \cdot 10^0 (1.10 \cdot 10^{-1})$	$3.13 \cdot 10^0 (1.31 \cdot 10^{-1})$	$3.32 \cdot 10^0 (1.49 \cdot 10^{-1})$	$3.52 \cdot 10^0 (1.35 \cdot 10^{-1})$	$4.09 \cdot 10^0 (2.39 \cdot 10^{-1})$
$v = 5/2$	$2.99 \cdot 10^0 (1.20 \cdot 10^{-1})$	$3.46 \cdot 10^0 (1.62 \cdot 10^{-1})$	$3.88 \cdot 10^0 (2.24 \cdot 10^{-1})$	$3.82 \cdot 10^0 (1.65 \cdot 10^{-1})$	$4.89 \cdot 10^0 (3.05 \cdot 10^{-1})$
$v = 7/2$	$3.08 \cdot 10^0 (1.27 \cdot 10^{-1})$	$3.66 \cdot 10^0 (1.86 \cdot 10^{-1})$	$4.22 \cdot 10^0 (2.66 \cdot 10^{-1})$	$4.07 \cdot 10^0 (1.99 \cdot 10^{-1})$	$5.56 \cdot 10^0 (3.04 \cdot 10^{-1})$
$v = 9/2$	$3.12 \cdot 10^0 (1.28 \cdot 10^{-1})$	$3.80 \cdot 10^0 (2.09 \cdot 10^{-1})$	$4.84 \cdot 10^0 (5.18 \cdot 10^{-1})$	$4.16 \cdot 10^0 (2.11 \cdot 10^{-1})$	$6.84 \cdot 10^0 (4.00 \cdot 10^{-1})$
$v = \infty$	$3.38 \cdot 10^0 (1.33 \cdot 10^{-1})$	$4.12 \cdot 10^0 (2.44 \cdot 10^{-1})$	$6.78 \cdot 10^0 (1.24 \cdot 10^0)$	$4.36 \cdot 10^0 (2.12 \cdot 10^{-1})$	$1.44 \cdot 10^1 (2.32 \cdot 10^0)$
$v \in \{1/2, \dots, \infty\}$	$3.04 \cdot 10^0 (1.24 \cdot 10^{-1})$	$3.71 \cdot 10^0 (2.13 \cdot 10^{-1})$	$7.16 \cdot 10^0 (1.30 \cdot 10^0)$	$4.02 \cdot 10^0 (2.11 \cdot 10^{-1})$	$1.48 \cdot 10^1 (2.33 \cdot 10^0)$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$2.91 \cdot 10^0 (1.08 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.53 \cdot 10^{-1}$ ($3.09 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($3.67 \cdot 10^{-3}$)	$9.42 \cdot 10^{-1}$ ($3.62 \cdot 10^{-3}$)	$8.67 \cdot 10^{-1}$ ($4.68 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($3.68 \cdot 10^{-3}$)
$v = 3/2$	$9.10 \cdot 10^{-1}$ ($5.59 \cdot 10^{-3}$)	$9.01 \cdot 10^{-1}$ ($6.03 \cdot 10^{-3}$)	$8.93 \cdot 10^{-1}$ ($5.83 \cdot 10^{-3}$)	$8.29 \cdot 10^{-1}$ ($6.57 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($6.45 \cdot 10^{-3}$)
$v = 5/2$	$8.93 \cdot 10^{-1}$ ($6.53 \cdot 10^{-3}$)	$8.74 \cdot 10^{-1}$ ($7.21 \cdot 10^{-3}$)	$8.59 \cdot 10^{-1}$ ($7.92 \cdot 10^{-3}$)	$8.04 \cdot 10^{-1}$ ($8.55 \cdot 10^{-3}$)	$8.38 \cdot 10^{-1}$ ($6.59 \cdot 10^{-3}$)
$v = 7/2$	$8.82 \cdot 10^{-1}$ ($7.14 \cdot 10^{-3}$)	$8.59 \cdot 10^{-1}$ ($8.68 \cdot 10^{-3}$)	$8.36 \cdot 10^{-1}$ ($9.97 \cdot 10^{-3}$)	$7.89 \cdot 10^{-1}$ ($9.96 \cdot 10^{-3}$)	$8.03 \cdot 10^{-1}$ ($8.85 \cdot 10^{-3}$)
$v = 9/2$	$8.75 \cdot 10^{-1}$ ($7.50 \cdot 10^{-3}$)	$8.48 \cdot 10^{-1}$ ($9.82 \cdot 10^{-3}$)	$8.15 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$7.85 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$7.69 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)
$v = \infty$	$8.40 \cdot 10^{-1}$ ($9.53 \cdot 10^{-3}$)	$8.16 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$7.54 \cdot 10^{-1}$ ($1.81 \cdot 10^{-2}$)	$7.65 \cdot 10^{-1}$ ($1.20 \cdot 10^{-2}$)	$6.72 \cdot 10^{-1}$ ($1.91 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$9.06 \cdot 10^{-1}$ ($7.32 \cdot 10^{-3}$)	$8.68 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$7.70 \cdot 10^{-1}$ ($1.94 \cdot 10^{-2}$)	$7.90 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$6.54 \cdot 10^{-1}$ ($1.83 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.10 \cdot 10^{-1}$ ($7.32 \cdot 10^{-3}$)

SM2.2.24. GKLS C^2 , $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$6.33 \cdot 10^{-2}$ ($4.04 \cdot 10^{-3}$)	$6.11 \cdot 10^{-2}$ ($4.06 \cdot 10^{-3}$)	$6.05 \cdot 10^{-2}$ ($3.98 \cdot 10^{-3}$)	$5.99 \cdot 10^{-2}$ ($3.94 \cdot 10^{-3}$)	$6.11 \cdot 10^{-2}$ ($4.16 \cdot 10^{-3}$)
$v = 3/2$	$4.40 \cdot 10^{-2}$ ($2.96 \cdot 10^{-3}$)	$4.40 \cdot 10^{-2}$ ($3.61 \cdot 10^{-3}$)	$4.24 \cdot 10^{-2}$ ($3.26 \cdot 10^{-3}$)	$4.09 \cdot 10^{-2}$ ($2.81 \cdot 10^{-3}$)	$4.69 \cdot 10^{-2}$ ($3.58 \cdot 10^{-3}$)
$v = 5/2$	$4.20 \cdot 10^{-2}$ ($2.74 \cdot 10^{-3}$)	$4.57 \cdot 10^{-2}$ ($4.32 \cdot 10^{-3}$)	$4.45 \cdot 10^{-2}$ ($4.09 \cdot 10^{-3}$)	$4.21 \cdot 10^{-2}$ ($3.56 \cdot 10^{-3}$)	$7.21 \cdot 10^{-2}$ ($7.26 \cdot 10^{-3}$)
$v = 7/2$	$4.26 \cdot 10^{-2}$ ($2.74 \cdot 10^{-3}$)	$4.98 \cdot 10^{-2}$ ($5.76 \cdot 10^{-3}$)	$4.58 \cdot 10^{-2}$ ($4.20 \cdot 10^{-3}$)	$4.60 \cdot 10^{-2}$ ($4.63 \cdot 10^{-3}$)	$1.19 \cdot 10^{-1}$ ($1.59 \cdot 10^{-2}$)
$v = 9/2$	$4.37 \cdot 10^{-2}$ ($2.78 \cdot 10^{-3}$)	$5.11 \cdot 10^{-2}$ ($4.59 \cdot 10^{-3}$)	$4.76 \cdot 10^{-2}$ ($4.38 \cdot 10^{-3}$)	$4.64 \cdot 10^{-2}$ ($3.95 \cdot 10^{-3}$)	$3.00 \cdot 10^{-1}$ ($7.41 \cdot 10^{-2}$)
$v \in \{1/2, \dots, 9/2\}$	$4.35 \cdot 10^{-2}$ ($2.78 \cdot 10^{-3}$)	$4.94 \cdot 10^{-2}$ ($4.85 \cdot 10^{-3}$)	$4.67 \cdot 10^{-2}$ ($4.47 \cdot 10^{-3}$)	$4.50 \cdot 10^{-2}$ ($4.01 \cdot 10^{-3}$)	$2.57 \cdot 10^{-1}$ ($7.19 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$5.41 \cdot 10^{-2}$ ($3.74 \cdot 10^{-3}$)
$v = 3/2$	$3.15 \cdot 10^{-2}$ ($2.08 \cdot 10^{-3}$)
$v = 5/2$	$2.89 \cdot 10^{-2}$ ($1.83 \cdot 10^{-3}$)
$v = 7/2$	$2.91 \cdot 10^{-2}$ ($1.80 \cdot 10^{-3}$)
$v = 9/2$	$2.97 \cdot 10^{-2}$ ($1.81 \cdot 10^{-3}$)
$v \in \{1/2, \dots, 9/2\}$	$2.72 \cdot 10^{-2}$ ($1.76 \cdot 10^{-3}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.38 \cdot 10^{-2}$ ($2.80 \cdot 10^{-3}$)
linear	$4.73 \cdot 10^{-1}$ ($2.02 \cdot 10^{-2}$)
1NN	$1.37 \cdot 10^{-1}$ ($6.54 \cdot 10^{-3}$)
2NN	$1.18 \cdot 10^{-1}$ ($6.05 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.19 \cdot 10^{-1}$ ($2.70 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($2.75 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($2.72 \cdot 10^{-3}$)	$9.81 \cdot 10^{-2}$ ($2.71 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($2.76 \cdot 10^{-3}$)
$v = 3/2$	$8.87 \cdot 10^{-2}$ ($2.29 \cdot 10^{-3}$)	$8.68 \cdot 10^{-2}$ ($2.53 \cdot 10^{-3}$)	$8.53 \cdot 10^{-2}$ ($2.43 \cdot 10^{-3}$)	$8.08 \cdot 10^{-2}$ ($2.37 \cdot 10^{-3}$)	$8.86 \cdot 10^{-2}$ ($2.46 \cdot 10^{-3}$)
$v = 5/2$	$8.54 \cdot 10^{-2}$ ($2.27 \cdot 10^{-3}$)	$8.72 \cdot 10^{-2}$ ($2.63 \cdot 10^{-3}$)	$8.55 \cdot 10^{-2}$ ($2.55 \cdot 10^{-3}$)	$8.26 \cdot 10^{-2}$ ($2.50 \cdot 10^{-3}$)	$1.00 \cdot 10^{-1}$ ($3.71 \cdot 10^{-3}$)
$v = 7/2$	$8.58 \cdot 10^{-2}$ ($2.29 \cdot 10^{-3}$)	$9.00 \cdot 10^{-2}$ ($2.63 \cdot 10^{-3}$)	$8.74 \cdot 10^{-2}$ ($2.59 \cdot 10^{-3}$)	$8.60 \cdot 10^{-2}$ ($2.75 \cdot 10^{-3}$)	$1.18 \cdot 10^{-1}$ ($5.68 \cdot 10^{-3}$)
$v = 9/2$	$8.71 \cdot 10^{-2}$ ($2.31 \cdot 10^{-3}$)	$9.28 \cdot 10^{-2}$ ($2.68 \cdot 10^{-3}$)	$8.94 \cdot 10^{-2}$ ($2.67 \cdot 10^{-3}$)	$8.79 \cdot 10^{-2}$ ($2.65 \cdot 10^{-3}$)	$1.47 \cdot 10^{-1}$ ($8.53 \cdot 10^{-3}$)
$v \in \{1/2, \dots, 9/2\}$	$8.63 \cdot 10^{-2}$ ($2.26 \cdot 10^{-3}$)	$8.92 \cdot 10^{-2}$ ($2.77 \cdot 10^{-3}$)	$8.76 \cdot 10^{-2}$ ($2.72 \cdot 10^{-3}$)	$8.35 \cdot 10^{-2}$ ($2.71 \cdot 10^{-3}$)	$1.38 \cdot 10^{-1}$ ($7.79 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$8.70 \cdot 10^{-2}$ ($2.25 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{SIS}})$.

$R(\theta; S_{0.95}^{\text{SIS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.62 \cdot 10^0$ ($4.35 \cdot 10^{-2}$)	$1.57 \cdot 10^0$ ($4.88 \cdot 10^{-2}$)	$1.57 \cdot 10^0$ ($4.89 \cdot 10^{-2}$)	$1.97 \cdot 10^0$ ($6.84 \cdot 10^{-2}$)	$1.58 \cdot 10^0$ ($5.12 \cdot 10^{-2}$)
$v = 3/2$	$1.19 \cdot 10^0$ ($3.97 \cdot 10^{-2}$)	$1.22 \cdot 10^0$ ($5.06 \cdot 10^{-2}$)	$1.20 \cdot 10^0$ ($4.75 \cdot 10^{-2}$)	$1.48 \cdot 10^0$ ($5.75 \cdot 10^{-2}$)	$1.24 \cdot 10^0$ ($4.79 \cdot 10^{-2}$)
$v = 5/2$	$1.13 \cdot 10^0$ ($3.98 \cdot 10^{-2}$)	$1.20 \cdot 10^0$ ($5.53 \cdot 10^{-2}$)	$1.17 \cdot 10^0$ ($5.38 \cdot 10^{-2}$)	$1.43 \cdot 10^0$ ($6.87 \cdot 10^{-2}$)	$1.41 \cdot 10^0$ ($7.47 \cdot 10^{-2}$)
$v = 7/2$	$1.13 \cdot 10^0$ ($4.07 \cdot 10^{-2}$)	$1.21 \cdot 10^0$ ($5.46 \cdot 10^{-2}$)	$1.18 \cdot 10^0$ ($5.72 \cdot 10^{-2}$)	$1.44 \cdot 10^0$ ($7.68 \cdot 10^{-2}$)	$1.61 \cdot 10^0$ ($9.59 \cdot 10^{-2}$)
$v = 9/2$	$1.14 \cdot 10^0$ ($4.18 \cdot 10^{-2}$)	$1.24 \cdot 10^0$ ($5.54 \cdot 10^{-2}$)	$1.20 \cdot 10^0$ ($6.02 \cdot 10^{-2}$)	$1.43 \cdot 10^0$ ($7.13 \cdot 10^{-2}$)	$1.94 \cdot 10^0$ ($1.23 \cdot 10^{-1}$)
$v \in \{1/2, \dots, 9/2\}$	$1.16 \cdot 10^0$ ($4.13 \cdot 10^{-2}$)	$1.25 \cdot 10^0$ ($5.98 \cdot 10^{-2}$)	$1.21 \cdot 10^0$ ($6.18 \cdot 10^{-2}$)	$1.50 \cdot 10^0$ ($6.90 \cdot 10^{-2}$)	$1.83 \cdot 10^0$ ($1.11 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^S)$	
NLL/SPE	$1.17 \cdot 10^0 (4.14 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.69 \cdot 10^{-1} (1.58 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (1.87 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (1.90 \cdot 10^{-3})$	$8.61 \cdot 10^{-1} (3.35 \cdot 10^{-3})$	$9.51 \cdot 10^{-1} (1.96 \cdot 10^{-3})$
$\nu = 3/2$	$9.49 \cdot 10^{-1} (2.46 \cdot 10^{-3})$	$9.34 \cdot 10^{-1} (2.71 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (2.71 \cdot 10^{-3})$	$8.54 \cdot 10^{-1} (4.06 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (2.75 \cdot 10^{-3})$
$\nu = 5/2$	$9.32 \cdot 10^{-1} (3.19 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (3.57 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (3.76 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (5.05 \cdot 10^{-3})$	$9.13 \cdot 10^{-1} (3.71 \cdot 10^{-3})$
$\nu = 7/2$	$9.20 \cdot 10^{-1} (3.65 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (4.03 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (4.33 \cdot 10^{-3})$	$8.36 \cdot 10^{-1} (5.96 \cdot 10^{-3})$	$8.99 \cdot 10^{-1} (4.37 \cdot 10^{-3})$
$\nu = 9/2$	$9.11 \cdot 10^{-1} (3.97 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (4.41 \cdot 10^{-3})$	$9.05 \cdot 10^{-1} (4.72 \cdot 10^{-3})$	$8.33 \cdot 10^{-1} (6.33 \cdot 10^{-3})$	$8.85 \cdot 10^{-1} (4.88 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, 9/2\}$	$9.27 \cdot 10^{-1} (3.46 \cdot 10^{-3})$	$9.12 \cdot 10^{-1} (4.19 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (4.69 \cdot 10^{-3})$	$8.33 \cdot 10^{-1} (5.32 \cdot 10^{-3})$	$8.86 \cdot 10^{-1} (4.92 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.28 \cdot 10^{-1} (3.64 \cdot 10^{-3})$

SM2.2.25. GKLS C^2 , $n = 50$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.58 \cdot 10^{-2} (4.36 \cdot 10^{-3})$	$4.52 \cdot 10^{-2} (3.03 \cdot 10^{-3})$	$4.42 \cdot 10^{-2} (2.98 \cdot 10^{-3})$	$4.13 \cdot 10^{-2} (2.77 \cdot 10^{-3})$	$4.49 \cdot 10^{-2} (3.18 \cdot 10^{-3})$
$\nu = 3/2$	$4.65 \cdot 10^{-2} (3.79 \cdot 10^{-3})$	$5.63 \cdot 10^{-2} (5.92 \cdot 10^{-3})$	$5.29 \cdot 10^{-2} (4.78 \cdot 10^{-3})$	$4.52 \cdot 10^{-2} (3.91 \cdot 10^{-3})$	$7.97 \cdot 10^{-2} (1.74 \cdot 10^{-2})$
$\nu = 5/2$	$5.13 \cdot 10^{-2} (4.41 \cdot 10^{-3})$	$7.37 \cdot 10^{-2} (7.49 \cdot 10^{-3})$	$7.26 \cdot 10^{-2} (7.25 \cdot 10^{-3})$	$6.07 \cdot 10^{-2} (4.85 \cdot 10^{-3})$	$1.15 \cdot 10^{-1} (2.64 \cdot 10^{-2})$
$\nu = 7/2$	$5.65 \cdot 10^{-2} (4.88 \cdot 10^{-3})$	$8.94 \cdot 10^{-2} (9.16 \cdot 10^{-3})$	$9.38 \cdot 10^{-2} (1.09 \cdot 10^{-2})$	$7.34 \cdot 10^{-2} (5.91 \cdot 10^{-3})$	$1.27 \cdot 10^{-1} (3.32 \cdot 10^{-2})$
$\nu = 9/2$	$6.04 \cdot 10^{-2} (5.20 \cdot 10^{-3})$	$9.33 \cdot 10^{-2} (8.63 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$8.45 \cdot 10^{-2} (7.64 \cdot 10^{-3})$	$1.31 \cdot 10^{-1} (2.77 \cdot 10^{-2})$
$\nu = 11/2$	$6.23 \cdot 10^{-2} (5.35 \cdot 10^{-3})$	$1.04 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$1.12 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$8.71 \cdot 10^{-2} (7.70 \cdot 10^{-3})$	$1.48 \cdot 10^{-1} (2.83 \cdot 10^{-2})$
$\nu = 21/2$	$6.62 \cdot 10^{-2} (5.65 \cdot 10^{-3})$	$1.20 \cdot 10^{-1} (1.38 \cdot 10^{-2})$	$1.21 \cdot 10^{-1} (1.45 \cdot 10^{-2})$	$9.85 \cdot 10^{-2} (9.40 \cdot 10^{-3})$	$1.74 \cdot 10^{-1} (3.76 \cdot 10^{-2})$
$\nu = \infty$	$7.05 \cdot 10^{-2} (6.07 \cdot 10^{-3})$	$1.20 \cdot 10^{-1} (1.35 \cdot 10^{-2})$	$1.20 \cdot 10^{-1} (1.44 \cdot 10^{-2})$	$1.02 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$1.68 \cdot 10^{-1} (2.94 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$4.82 \cdot 10^{-2} (4.02 \cdot 10^{-3})$	$1.02 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$1.17 \cdot 10^{-1} (1.43 \cdot 10^{-2})$	$8.70 \cdot 10^{-2} (9.39 \cdot 10^{-3})$	$1.66 \cdot 10^{-1} (3.49 \cdot 10^{-2})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$3.80 \cdot 10^{-2} (2.60 \cdot 10^{-3})$
$\nu = 3/2$	$3.59 \cdot 10^{-2} (2.79 \cdot 10^{-3})$
$\nu = 5/2$	$3.75 \cdot 10^{-2} (2.99 \cdot 10^{-3})$
$\nu = 7/2$	$3.93 \cdot 10^{-2} (3.10 \cdot 10^{-3})$
$\nu = 9/2$	$4.06 \cdot 10^{-2} (3.18 \cdot 10^{-3})$
$\nu = 11/2$	$4.17 \cdot 10^{-2} (3.26 \cdot 10^{-3})$
$\nu = 21/2$	$4.36 \cdot 10^{-2} (3.42 \cdot 10^{-3})$
$\nu = \infty$	$4.59 \cdot 10^{-2} (3.63 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$3.27 \cdot 10^{-2} (2.62 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$5.36 \cdot 10^{-2} (4.98 \cdot 10^{-3})$
linear	$2.31 \cdot 10^{-1} (9.24 \cdot 10^{-3})$
1NN	$4.74 \cdot 10^{-1} (7.20 \cdot 10^{-3})$
2NN	$3.59 \cdot 10^{-1} (6.44 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.62 \cdot 10^{-1} (3.13 \cdot 10^{-3})$	$9.14 \cdot 10^{-2} (2.94 \cdot 10^{-3})$	$8.97 \cdot 10^{-2} (2.84 \cdot 10^{-3})$	$8.21 \cdot 10^{-2} (2.10 \cdot 10^{-3})$	$8.98 \cdot 10^{-2} (3.06 \cdot 10^{-3})$
$\nu = 3/2$	$8.62 \cdot 10^{-2} (3.89 \cdot 10^{-3})$	$9.16 \cdot 10^{-2} (6.02 \cdot 10^{-3})$	$8.80 \cdot 10^{-2} (5.30 \cdot 10^{-3})$	$7.70 \cdot 10^{-2} (4.54 \cdot 10^{-3})$	$1.03 \cdot 10^{-1} (9.56 \cdot 10^{-3})$
$\nu = 5/2$	$8.59 \cdot 10^{-2} (4.89 \cdot 10^{-3})$	$1.09 \cdot 10^{-1} (6.79 \cdot 10^{-3})$	$1.03 \cdot 10^{-1} (6.15 \cdot 10^{-3})$	$9.88 \cdot 10^{-2} (5.43 \cdot 10^{-3})$	$1.18 \cdot 10^{-1} (1.11 \cdot 10^{-2})$
$\nu = 7/2$	$9.27 \cdot 10^{-2} (5.15 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (7.74 \cdot 10^{-3})$	$1.23 \cdot 10^{-1} (7.86 \cdot 10^{-3})$	$1.14 \cdot 10^{-1} (6.18 \cdot 10^{-3})$	$1.27 \cdot 10^{-1} (1.06 \cdot 10^{-2})$
$\nu = 9/2$	$9.76 \cdot 10^{-2} (5.39 \cdot 10^{-3})$	$1.32 \cdot 10^{-1} (7.73 \cdot 10^{-3})$	$1.35 \cdot 10^{-1} (8.82 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (7.21 \cdot 10^{-3})$	$1.38 \cdot 10^{-1} (1.01 \cdot 10^{-2})$
$\nu = 11/2$	$1.00 \cdot 10^{-1} (5.48 \cdot 10^{-3})$	$1.40 \cdot 10^{-1} (8.59 \cdot 10^{-3})$	$1.40 \cdot 10^{-1} (9.16 \cdot 10^{-3})$	$1.30 \cdot 10^{-1} (7.16 \cdot 10^{-3})$	$1.54 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$\nu = 21/2$	$1.05 \cdot 10^{-1} (5.67 \cdot 10^{-3})$	$1.53 \cdot 10^{-1} (9.81 \cdot 10^{-3})$	$1.50 \cdot 10^{-1} (9.98 \cdot 10^{-3})$	$1.40 \cdot 10^{-1} (8.17 \cdot 10^{-3})$	$1.65 \cdot 10^{-1} (1.33 \cdot 10^{-2})$
$\nu = \infty$	$1.10 \cdot 10^{-1} (5.95 \cdot 10^{-3})$	$1.51 \cdot 10^{-1} (9.43 \cdot 10^{-3})$	$1.52 \cdot 10^{-1} (9.95 \cdot 10^{-3})$	$1.43 \cdot 10^{-1} (8.17 \cdot 10^{-3})$	$1.67 \cdot 10^{-1} (1.27 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.37 \cdot 10^{-2} (4.48 \cdot 10^{-3})$	$1.36 \cdot 10^{-1} (9.09 \cdot 10^{-3})$	$1.48 \cdot 10^{-1} (9.82 \cdot 10^{-3})$	$1.25 \cdot 10^{-1} (8.10 \cdot 10^{-3})$	$1.61 \cdot 10^{-1} (1.24 \cdot 10^{-2})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$8.94 \cdot 10^{-2} (5.44 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.76 \cdot 10^0 (3.21 \cdot 10^{-2})$	$1.24 \cdot 10^0 (4.31 \cdot 10^{-2})$	$1.23 \cdot 10^0 (4.31 \cdot 10^{-2})$	$1.22 \cdot 10^0 (4.45 \cdot 10^{-2})$	$1.23 \cdot 10^0 (4.41 \cdot 10^{-2})$
$v = 3/2$	$1.24 \cdot 10^0 (5.08 \cdot 10^{-2})$	$1.38 \cdot 10^0 (8.00 \cdot 10^{-2})$	$1.35 \cdot 10^0 (6.81 \cdot 10^{-2})$	$1.45 \cdot 10^0 (7.56 \cdot 10^{-2})$	$1.56 \cdot 10^0 (1.46 \cdot 10^{-1})$
$v = 5/2$	$1.33 \cdot 10^0 (6.03 \cdot 10^{-2})$	$1.77 \cdot 10^0 (9.92 \cdot 10^{-2})$	$1.80 \cdot 10^0 (9.53 \cdot 10^{-2})$	$1.88 \cdot 10^0 (9.15 \cdot 10^{-2})$	$1.99 \cdot 10^0 (1.70 \cdot 10^{-1})$
$v = 7/2$	$1.43 \cdot 10^0 (6.43 \cdot 10^{-2})$	$2.23 \cdot 10^0 (1.42 \cdot 10^{-1})$	$2.26 \cdot 10^0 (1.34 \cdot 10^{-1})$	$2.31 \cdot 10^0 (1.23 \cdot 10^{-1})$	$2.22 \cdot 10^0 (1.66 \cdot 10^{-1})$
$v = 9/2$	$1.50 \cdot 10^0 (6.69 \cdot 10^{-2})$	$2.41 \cdot 10^0 (1.48 \cdot 10^{-1})$	$2.68 \cdot 10^0 (1.71 \cdot 10^{-1})$	$2.68 \cdot 10^0 (1.63 \cdot 10^{-1})$	$2.57 \cdot 10^0 (1.67 \cdot 10^{-1})$
$v = 11/2$	$1.54 \cdot 10^0 (6.83 \cdot 10^{-2})$	$2.68 \cdot 10^0 (1.71 \cdot 10^{-1})$	$2.84 \cdot 10^0 (1.82 \cdot 10^{-1})$	$2.78 \cdot 10^0 (1.56 \cdot 10^{-1})$	$2.90 \cdot 10^0 (1.75 \cdot 10^{-1})$
$v = 21/2$	$1.64 \cdot 10^0 (7.14 \cdot 10^{-2})$	$3.07 \cdot 10^0 (1.99 \cdot 10^{-1})$	$3.22 \cdot 10^0 (2.16 \cdot 10^{-1})$	$3.13 \cdot 10^0 (1.84 \cdot 10^{-1})$	$3.25 \cdot 10^0 (2.51 \cdot 10^{-1})$
$v = \infty$	$1.74 \cdot 10^0 (7.57 \cdot 10^{-2})$	$3.05 \cdot 10^0 (1.84 \cdot 10^{-1})$	$3.28 \cdot 10^0 (2.14 \cdot 10^{-1})$	$3.26 \cdot 10^0 (1.88 \cdot 10^{-1})$	$3.38 \cdot 10^0 (2.40 \cdot 10^{-1})$
$v \in \{1/2, \dots, \infty\}$	$1.33 \cdot 10^0 (5.95 \cdot 10^{-2})$	$2.82 \cdot 10^0 (1.88 \cdot 10^{-1})$	$3.31 \cdot 10^0 (2.23 \cdot 10^{-1})$	$2.94 \cdot 10^0 (2.03 \cdot 10^{-1})$	$3.37 \cdot 10^0 (2.43 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$1.41 \cdot 10^0 (7.28 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.77 \cdot 10^{-1} (1.84 \cdot 10^{-3})$	$9.52 \cdot 10^{-1} (2.37 \cdot 10^{-3})$	$9.54 \cdot 10^{-1} (2.22 \cdot 10^{-3})$	$9.23 \cdot 10^{-1} (2.32 \cdot 10^{-3})$	$9.55 \cdot 10^{-1} (2.11 \cdot 10^{-3})$
$v = 3/2$	$9.56 \cdot 10^{-1} (2.18 \cdot 10^{-3})$	$9.07 \cdot 10^{-1} (5.38 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (4.30 \cdot 10^{-3})$	$8.09 \cdot 10^{-1} (1.95 \cdot 10^{-2})$	$9.01 \cdot 10^{-1} (5.63 \cdot 10^{-3})$
$v = 5/2$	$9.17 \cdot 10^{-1} (2.91 \cdot 10^{-3})$	$8.17 \cdot 10^{-1} (8.84 \cdot 10^{-3})$	$8.17 \cdot 10^{-1} (8.80 \cdot 10^{-3})$	$7.46 \cdot 10^{-1} (1.28 \cdot 10^{-2})$	$8.27 \cdot 10^{-1} (6.97 \cdot 10^{-3})$
$v = 7/2$	$8.81 \cdot 10^{-1} (4.61 \cdot 10^{-3})$	$7.16 \cdot 10^{-1} (1.31 \cdot 10^{-2})$	$7.10 \cdot 10^{-1} (1.15 \cdot 10^{-2})$	$6.52 \cdot 10^{-1} (1.48 \cdot 10^{-2})$	$7.41 \cdot 10^{-1} (9.79 \cdot 10^{-3})$
$v = 9/2$	$8.56 \cdot 10^{-1} (6.27 \cdot 10^{-3})$	$6.64 \cdot 10^{-1} (1.43 \cdot 10^{-2})$	$6.36 \cdot 10^{-1} (1.32 \cdot 10^{-2})$	$5.99 \cdot 10^{-1} (1.49 \cdot 10^{-2})$	$6.76 \cdot 10^{-1} (1.24 \cdot 10^{-2})$
$v = 11/2$	$8.41 \cdot 10^{-1} (7.09 \cdot 10^{-3})$	$6.37 \cdot 10^{-1} (1.49 \cdot 10^{-2})$	$6.12 \cdot 10^{-1} (1.36 \cdot 10^{-2})$	$5.69 \cdot 10^{-1} (1.59 \cdot 10^{-2})$	$6.27 \cdot 10^{-1} (1.18 \cdot 10^{-2})$
$v = 21/2$	$8.13 \cdot 10^{-1} (8.21 \cdot 10^{-3})$	$5.86 \cdot 10^{-1} (1.50 \cdot 10^{-2})$	$5.60 \cdot 10^{-1} (1.43 \cdot 10^{-2})$	$5.33 \cdot 10^{-1} (1.55 \cdot 10^{-2})$	$5.94 \cdot 10^{-1} (1.22 \cdot 10^{-2})$
$v = \infty$	$7.88 \cdot 10^{-1} (8.88 \cdot 10^{-3})$	$5.76 \cdot 10^{-1} (1.40 \cdot 10^{-2})$	$5.34 \cdot 10^{-1} (1.44 \cdot 10^{-2})$	$5.14 \cdot 10^{-1} (1.50 \cdot 10^{-2})$	$5.72 \cdot 10^{-1} (1.20 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$8.93 \cdot 10^{-1} (7.72 \cdot 10^{-3})$	$6.15 \cdot 10^{-1} (1.92 \cdot 10^{-2})$	$5.39 \cdot 10^{-1} (1.58 \cdot 10^{-2})$	$5.58 \cdot 10^{-1} (1.96 \cdot 10^{-2})$	$5.74 \cdot 10^{-1} (1.36 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.95 \cdot 10^{-1} (8.69 \cdot 10^{-3})$

SM2.2.26. GKLS C^2 , $n = 100$, $d = 5$.Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$5.01 \cdot 10^{-2} (2.77 \cdot 10^{-3})$	$3.32 \cdot 10^{-2} (2.52 \cdot 10^{-3})$	$3.30 \cdot 10^{-2} (2.50 \cdot 10^{-3})$	$3.13 \cdot 10^{-2} (2.43 \cdot 10^{-3})$	$3.34 \cdot 10^{-2} (2.51 \cdot 10^{-3})$
$v = 3/2$	$3.45 \cdot 10^{-2} (2.70 \cdot 10^{-3})$	$3.81 \cdot 10^{-2} (3.03 \cdot 10^{-3})$	$3.98 \cdot 10^{-2} (3.31 \cdot 10^{-3})$	$3.42 \cdot 10^{-2} (2.76 \cdot 10^{-3})$	$4.23 \cdot 10^{-2} (3.73 \cdot 10^{-3})$
$v = 5/2$	$4.01 \cdot 10^{-2} (3.13 \cdot 10^{-3})$	$5.19 \cdot 10^{-2} (4.89 \cdot 10^{-3})$	$5.43 \cdot 10^{-2} (4.59 \cdot 10^{-3})$	$4.60 \cdot 10^{-2} (3.93 \cdot 10^{-3})$	$6.93 \cdot 10^{-2} (1.03 \cdot 10^{-2})$
$v = 7/2$	$4.34 \cdot 10^{-2} (3.33 \cdot 10^{-3})$	$5.98 \cdot 10^{-2} (5.72 \cdot 10^{-3})$	$6.29 \cdot 10^{-2} (5.45 \cdot 10^{-3})$	$5.27 \cdot 10^{-2} (4.50 \cdot 10^{-3})$	$8.78 \cdot 10^{-2} (1.47 \cdot 10^{-2})$
$v = 9/2$	$4.56 \cdot 10^{-2} (3.47 \cdot 10^{-3})$	$6.52 \cdot 10^{-2} (6.32 \cdot 10^{-3})$	$6.71 \cdot 10^{-2} (5.55 \cdot 10^{-3})$	$5.65 \cdot 10^{-2} (4.76 \cdot 10^{-3})$	$8.04 \cdot 10^{-2} (7.63 \cdot 10^{-3})$
$v = 11/2$	$4.72 \cdot 10^{-2} (3.56 \cdot 10^{-3})$	$6.39 \cdot 10^{-2} (6.17 \cdot 10^{-3})$	$6.93 \cdot 10^{-2} (5.49 \cdot 10^{-3})$	$5.84 \cdot 10^{-2} (4.42 \cdot 10^{-3})$	$8.16 \cdot 10^{-2} (7.00 \cdot 10^{-3})$
$v = 21/2$	$5.11 \cdot 10^{-2} (3.78 \cdot 10^{-3})$	$6.81 \cdot 10^{-2} (5.87 \cdot 10^{-3})$	$7.40 \cdot 10^{-2} (6.37 \cdot 10^{-3})$	$6.25 \cdot 10^{-2} (4.65 \cdot 10^{-3})$	$9.78 \cdot 10^{-2} (1.05 \cdot 10^{-2})$
$v = \infty$	$5.59 \cdot 10^{-2} (4.10 \cdot 10^{-3})$	$7.75 \cdot 10^{-2} (6.91 \cdot 10^{-3})$	$8.55 \cdot 10^{-2} (7.72 \cdot 10^{-3})$	$7.41 \cdot 10^{-2} (6.61 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (1.13 \cdot 10^{-2})$
$v \in \{1/2, \dots, \infty\}$	$3.58 \cdot 10^{-2} (2.89 \cdot 10^{-3})$	$5.69 \cdot 10^{-2} (5.77 \cdot 10^{-3})$	$7.05 \cdot 10^{-2} (7.49 \cdot 10^{-3})$	$4.27 \cdot 10^{-2} (4.21 \cdot 10^{-3})$	$1.07 \cdot 10^{-1} (1.58 \cdot 10^{-2})$

$R^*(S^{SPE})$	
$v = 1/2$	$2.99 \cdot 10^{-2} (2.36 \cdot 10^{-3})$
$v = 3/2$	$2.88 \cdot 10^{-2} (2.32 \cdot 10^{-3})$
$v = 5/2$	$3.00 \cdot 10^{-2} (2.29 \cdot 10^{-3})$
$v = 7/2$	$3.19 \cdot 10^{-2} (2.36 \cdot 10^{-3})$
$v = 9/2$	$3.33 \cdot 10^{-2} (2.42 \cdot 10^{-3})$
$v = 11/2$	$3.42 \cdot 10^{-2} (2.46 \cdot 10^{-3})$
$v = 21/2$	$3.62 \cdot 10^{-2} (2.54 \cdot 10^{-3})$
$v = \infty$	$3.89 \cdot 10^{-2} (2.70 \cdot 10^{-3})$
$v \in \{1/2, \dots, \infty\}$	$2.56 \cdot 10^{-2} (1.99 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.77 \cdot 10^{-2}$ ($3.10 \cdot 10^{-3}$)
linear	$2.24 \cdot 10^{-1}$ ($9.44 \cdot 10^{-3}$)
1NN	$3.66 \cdot 10^{-1}$ ($5.94 \cdot 10^{-3}$)
2NN	$2.80 \cdot 10^{-1}$ ($5.46 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.10 \cdot 10^{-1}$ ($2.16 \cdot 10^{-3}$)	$7.11 \cdot 10^{-2}$ ($2.41 \cdot 10^{-3}$)	$7.08 \cdot 10^{-2}$ ($2.39 \cdot 10^{-3}$)	$6.26 \cdot 10^{-2}$ ($1.81 \cdot 10^{-3}$)	$7.13 \cdot 10^{-2}$ ($2.45 \cdot 10^{-3}$)
$\nu = 3/2$	$6.74 \cdot 10^{-2}$ ($3.13 \cdot 10^{-3}$)	$7.03 \cdot 10^{-2}$ ($3.72 \cdot 10^{-3}$)	$7.04 \cdot 10^{-2}$ ($3.73 \cdot 10^{-3}$)	$6.18 \cdot 10^{-2}$ ($3.21 \cdot 10^{-3}$)	$7.26 \cdot 10^{-2}$ ($3.99 \cdot 10^{-3}$)
$\nu = 5/2$	$7.16 \cdot 10^{-2}$ ($3.78 \cdot 10^{-3}$)	$8.21 \cdot 10^{-2}$ ($4.64 \cdot 10^{-3}$)	$8.20 \cdot 10^{-2}$ ($4.56 \cdot 10^{-3}$)	$7.57 \cdot 10^{-2}$ ($4.14 \cdot 10^{-3}$)	$8.90 \cdot 10^{-2}$ ($5.78 \cdot 10^{-3}$)
$\nu = 7/2$	$7.68 \cdot 10^{-2}$ ($3.96 \cdot 10^{-3}$)	$9.05 \cdot 10^{-2}$ ($5.08 \cdot 10^{-3}$)	$9.18 \cdot 10^{-2}$ ($5.08 \cdot 10^{-3}$)	$8.53 \cdot 10^{-2}$ ($4.51 \cdot 10^{-3}$)	$1.02 \cdot 10^{-1}$ ($6.64 \cdot 10^{-3}$)
$\nu = 9/2$	$8.03 \cdot 10^{-2}$ ($4.06 \cdot 10^{-3}$)	$9.63 \cdot 10^{-2}$ ($5.46 \cdot 10^{-3}$)	$9.65 \cdot 10^{-2}$ ($5.25 \cdot 10^{-3}$)	$9.06 \cdot 10^{-2}$ ($4.86 \cdot 10^{-3}$)	$1.05 \cdot 10^{-1}$ ($6.00 \cdot 10^{-3}$)
$\nu = 11/2$	$8.28 \cdot 10^{-2}$ ($4.14 \cdot 10^{-3}$)	$9.68 \cdot 10^{-2}$ ($5.29 \cdot 10^{-3}$)	$1.01 \cdot 10^{-1}$ ($5.32 \cdot 10^{-3}$)	$9.48 \cdot 10^{-2}$ ($4.88 \cdot 10^{-3}$)	$1.08 \cdot 10^{-1}$ ($5.97 \cdot 10^{-3}$)
$\nu = 21/2$	$8.85 \cdot 10^{-2}$ ($4.37 \cdot 10^{-3}$)	$1.03 \cdot 10^{-1}$ ($5.46 \cdot 10^{-3}$)	$1.07 \cdot 10^{-1}$ ($5.76 \cdot 10^{-3}$)	$1.01 \cdot 10^{-1}$ ($5.08 \cdot 10^{-3}$)	$1.19 \cdot 10^{-1}$ ($7.26 \cdot 10^{-3}$)
$\nu = \infty$	$9.48 \cdot 10^{-2}$ ($4.69 \cdot 10^{-3}$)	$1.11 \cdot 10^{-1}$ ($6.25 \cdot 10^{-3}$)	$1.17 \cdot 10^{-1}$ ($6.73 \cdot 10^{-3}$)	$1.12 \cdot 10^{-1}$ ($6.22 \cdot 10^{-3}$)	$1.25 \cdot 10^{-1}$ ($7.68 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$6.66 \cdot 10^{-2}$ ($3.50 \cdot 10^{-3}$)	$8.68 \cdot 10^{-2}$ ($5.30 \cdot 10^{-3}$)	$9.80 \cdot 10^{-2}$ ($6.22 \cdot 10^{-3}$)	$7.18 \cdot 10^{-2}$ ($4.54 \cdot 10^{-3}$)	$1.20 \cdot 10^{-1}$ ($7.64 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$7.01 \cdot 10^{-2}$ ($3.81 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.42 \cdot 10^0$ ($3.16 \cdot 10^{-2}$)	$1.10 \cdot 10^0$ ($4.20 \cdot 10^{-2}$)	$1.09 \cdot 10^0$ ($4.18 \cdot 10^{-2}$)	$1.13 \cdot 10^0$ ($4.50 \cdot 10^{-2}$)	$1.09 \cdot 10^0$ ($4.19 \cdot 10^{-2}$)
$\nu = 3/2$	$1.11 \cdot 10^0$ ($4.75 \cdot 10^{-2}$)	$1.17 \cdot 10^0$ ($5.47 \cdot 10^{-2}$)	$1.19 \cdot 10^0$ ($5.72 \cdot 10^{-2}$)	$1.27 \cdot 10^0$ ($6.14 \cdot 10^{-2}$)	$1.22 \cdot 10^0$ ($5.95 \cdot 10^{-2}$)
$\nu = 5/2$	$1.21 \cdot 10^0$ ($5.61 \cdot 10^{-2}$)	$1.40 \cdot 10^0$ ($6.94 \cdot 10^{-2}$)	$1.47 \cdot 10^0$ ($7.25 \cdot 10^{-2}$)	$1.55 \cdot 10^0$ ($7.66 \cdot 10^{-2}$)	$1.54 \cdot 10^0$ ($8.39 \cdot 10^{-2}$)
$\nu = 7/2$	$1.27 \cdot 10^0$ ($5.80 \cdot 10^{-2}$)	$1.51 \cdot 10^0$ ($7.79 \cdot 10^{-2}$)	$1.59 \cdot 10^0$ ($7.94 \cdot 10^{-2}$)	$1.67 \cdot 10^0$ ($8.23 \cdot 10^{-2}$)	$1.71 \cdot 10^0$ ($9.69 \cdot 10^{-2}$)
$\nu = 9/2$	$1.31 \cdot 10^0$ ($5.91 \cdot 10^{-2}$)	$1.58 \cdot 10^0$ ($8.37 \cdot 10^{-2}$)	$1.67 \cdot 10^0$ ($8.26 \cdot 10^{-2}$)	$1.74 \cdot 10^0$ ($8.75 \cdot 10^{-2}$)	$1.73 \cdot 10^0$ ($8.80 \cdot 10^{-2}$)
$\nu = 11/2$	$1.34 \cdot 10^0$ ($5.98 \cdot 10^{-2}$)	$1.57 \cdot 10^0$ ($8.02 \cdot 10^{-2}$)	$1.73 \cdot 10^0$ ($8.32 \cdot 10^{-2}$)	$1.82 \cdot 10^0$ ($8.73 \cdot 10^{-2}$)	$1.77 \cdot 10^0$ ($8.51 \cdot 10^{-2}$)
$\nu = 21/2$	$1.41 \cdot 10^0$ ($6.17 \cdot 10^{-2}$)	$1.68 \cdot 10^0$ ($8.39 \cdot 10^{-2}$)	$1.84 \cdot 10^0$ ($9.18 \cdot 10^{-2}$)	$1.93 \cdot 10^0$ ($9.10 \cdot 10^{-2}$)	$1.95 \cdot 10^0$ ($1.09 \cdot 10^{-1}$)
$\nu = \infty$	$1.51 \cdot 10^0$ ($6.52 \cdot 10^{-2}$)	$1.83 \cdot 10^0$ ($1.00 \cdot 10^{-1}$)	$2.03 \cdot 10^0$ ($1.16 \cdot 10^{-1}$)	$2.15 \cdot 10^0$ ($1.21 \cdot 10^{-1}$)	$2.07 \cdot 10^0$ ($1.20 \cdot 10^{-1}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.14 \cdot 10^0$ ($5.34 \cdot 10^{-2}$)	$1.51 \cdot 10^0$ ($8.47 \cdot 10^{-2}$)	$1.79 \cdot 10^0$ ($1.12 \cdot 10^{-1}$)	$1.50 \cdot 10^0$ ($8.92 \cdot 10^{-2}$)	$2.02 \cdot 10^0$ ($1.23 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.18 \cdot 10^0$ ($5.68 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.80 \cdot 10^{-1}$ ($8.51 \cdot 10^{-4}$)	$9.55 \cdot 10^{-1}$ ($2.11 \cdot 10^{-3}$)	$9.55 \cdot 10^{-1}$ ($2.02 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($1.78 \cdot 10^{-3}$)	$9.55 \cdot 10^{-1}$ ($1.95 \cdot 10^{-3}$)
$\nu = 3/2$	$9.52 \cdot 10^{-1}$ ($2.03 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.59 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.31 \cdot 10^{-3}$)	$8.28 \cdot 10^{-1}$ ($1.73 \cdot 10^{-2}$)	$9.31 \cdot 10^{-1}$ ($2.19 \cdot 10^{-3}$)
$\nu = 5/2$	$9.17 \cdot 10^{-1}$ ($3.04 \cdot 10^{-3}$)	$8.92 \cdot 10^{-1}$ ($3.93 \cdot 10^{-3}$)	$8.82 \cdot 10^{-1}$ ($3.91 \cdot 10^{-3}$)	$8.11 \cdot 10^{-1}$ ($9.44 \cdot 10^{-3}$)	$8.84 \cdot 10^{-1}$ ($3.51 \cdot 10^{-3}$)
$\nu = 7/2$	$8.93 \cdot 10^{-1}$ ($3.90 \cdot 10^{-3}$)	$8.69 \cdot 10^{-1}$ ($5.05 \cdot 10^{-3}$)	$8.49 \cdot 10^{-1}$ ($5.41 \cdot 10^{-3}$)	$7.88 \cdot 10^{-1}$ ($6.07 \cdot 10^{-3}$)	$8.51 \cdot 10^{-1}$ ($4.57 \cdot 10^{-3}$)
$\nu = 9/2$	$8.74 \cdot 10^{-1}$ ($5.43 \cdot 10^{-3}$)	$8.47 \cdot 10^{-1}$ ($6.45 \cdot 10^{-3}$)	$8.28 \cdot 10^{-1}$ ($6.34 \cdot 10^{-3}$)	$7.73 \cdot 10^{-1}$ ($6.61 \cdot 10^{-3}$)	$8.34 \cdot 10^{-1}$ ($5.31 \cdot 10^{-3}$)
$\nu = 11/2$	$8.63 \cdot 10^{-1}$ ($5.93 \cdot 10^{-3}$)	$8.38 \cdot 10^{-1}$ ($6.99 \cdot 10^{-3}$)	$8.05 \cdot 10^{-1}$ ($7.28 \cdot 10^{-3}$)	$7.50 \cdot 10^{-1}$ ($8.11 \cdot 10^{-3}$)	$8.18 \cdot 10^{-1}$ ($6.53 \cdot 10^{-3}$)
$\nu = 21/2$	$8.36 \cdot 10^{-1}$ ($7.01 \cdot 10^{-3}$)	$8.07 \cdot 10^{-1}$ ($8.70 \cdot 10^{-3}$)	$7.72 \cdot 10^{-1}$ ($8.57 \cdot 10^{-3}$)	$7.21 \cdot 10^{-1}$ ($9.10 \cdot 10^{-3}$)	$7.87 \cdot 10^{-1}$ ($7.99 \cdot 10^{-3}$)
$\nu = \infty$	$8.07 \cdot 10^{-1}$ ($7.61 \cdot 10^{-3}$)	$7.78 \cdot 10^{-1}$ ($9.20 \cdot 10^{-3}$)	$7.42 \cdot 10^{-1}$ ($9.17 \cdot 10^{-3}$)	$6.88 \cdot 10^{-1}$ ($9.81 \cdot 10^{-3}$)	$7.70 \cdot 10^{-1}$ ($8.28 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.24 \cdot 10^{-1}$ ($3.58 \cdot 10^{-3}$)	$8.48 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$7.95 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$7.70 \cdot 10^{-1}$ ($1.61 \cdot 10^{-2}$)	$7.80 \cdot 10^{-1}$ ($8.84 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.12 \cdot 10^{-1}$ ($6.62 \cdot 10^{-3}$)

SM2.2.27. GKLS C^2 , $n = 250$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.62 \cdot 10^{-2} (1.51 \cdot 10^{-3})$	$2.06 \cdot 10^{-2} (1.45 \cdot 10^{-3})$	$2.07 \cdot 10^{-2} (1.44 \cdot 10^{-3})$	$1.98 \cdot 10^{-2} (1.40 \cdot 10^{-3})$	$2.11 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 3/2$	$2.16 \cdot 10^{-2} (1.35 \cdot 10^{-3})$	$2.42 \cdot 10^{-2} (1.62 \cdot 10^{-3})$	$2.52 \cdot 10^{-2} (1.63 \cdot 10^{-3})$	$2.23 \cdot 10^{-2} (1.37 \cdot 10^{-3})$	$2.70 \cdot 10^{-2} (1.75 \cdot 10^{-3})$
$\nu = 5/2$	$2.64 \cdot 10^{-2} (1.53 \cdot 10^{-3})$	$3.03 \cdot 10^{-2} (1.96 \cdot 10^{-3})$	$3.43 \cdot 10^{-2} (2.81 \cdot 10^{-3})$	$2.81 \cdot 10^{-2} (1.68 \cdot 10^{-3})$	$4.43 \cdot 10^{-2} (3.44 \cdot 10^{-3})$
$\nu = 7/2$	$2.94 \cdot 10^{-2} (1.64 \cdot 10^{-3})$	$3.29 \cdot 10^{-2} (1.99 \cdot 10^{-3})$	$3.70 \cdot 10^{-2} (2.56 \cdot 10^{-3})$	$3.10 \cdot 10^{-2} (1.85 \cdot 10^{-3})$	$5.44 \cdot 10^{-2} (4.47 \cdot 10^{-3})$
$\nu = 9/2$	$3.16 \cdot 10^{-2} (1.73 \cdot 10^{-3})$	$3.53 \cdot 10^{-2} (2.11 \cdot 10^{-3})$	$4.03 \cdot 10^{-2} (2.94 \cdot 10^{-3})$	$3.28 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$5.90 \cdot 10^{-2} (5.73 \cdot 10^{-3})$
$\nu = 11/2$	$3.33 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$3.67 \cdot 10^{-2} (2.13 \cdot 10^{-3})$	$4.15 \cdot 10^{-2} (3.01 \cdot 10^{-3})$	$3.43 \cdot 10^{-2} (1.89 \cdot 10^{-3})$	$6.41 \cdot 10^{-2} (6.17 \cdot 10^{-3})$
$\nu = 21/2$	$3.75 \cdot 10^{-2} (1.99 \cdot 10^{-3})$	$4.06 \cdot 10^{-2} (2.35 \cdot 10^{-3})$	$4.52 \cdot 10^{-2} (3.17 \cdot 10^{-3})$	$3.91 \cdot 10^{-2} (2.06 \cdot 10^{-3})$	$7.40 \cdot 10^{-2} (6.87 \cdot 10^{-3})$
$\nu = \infty$	$4.32 \cdot 10^{-2} (2.28 \cdot 10^{-3})$	$4.67 \cdot 10^{-2} (2.69 \cdot 10^{-3})$	$5.12 \cdot 10^{-2} (3.30 \cdot 10^{-3})$	$4.51 \cdot 10^{-2} (2.53 \cdot 10^{-3})$	$8.80 \cdot 10^{-2} (8.18 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$2.19 \cdot 10^{-2} (1.34 \cdot 10^{-3})$	$2.51 \cdot 10^{-2} (1.82 \cdot 10^{-3})$	$3.43 \cdot 10^{-2} (2.93 \cdot 10^{-3})$	$1.99 \cdot 10^{-2} (1.36 \cdot 10^{-3})$	$7.59 \cdot 10^{-2} (7.88 \cdot 10^{-3})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$1.92 \cdot 10^{-2} (1.35 \cdot 10^{-3})$
$\nu = 3/2$	$1.86 \cdot 10^{-2} (1.14 \cdot 10^{-3})$
$\nu = 5/2$	$2.05 \cdot 10^{-2} (1.17 \cdot 10^{-3})$
$\nu = 7/2$	$2.24 \cdot 10^{-2} (1.22 \cdot 10^{-3})$
$\nu = 9/2$	$2.37 \cdot 10^{-2} (1.27 \cdot 10^{-3})$
$\nu = 11/2$	$2.48 \cdot 10^{-2} (1.30 \cdot 10^{-3})$
$\nu = 21/2$	$2.76 \cdot 10^{-2} (1.41 \cdot 10^{-3})$
$\nu = \infty$	$3.14 \cdot 10^{-2} (1.60 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$1.73 \cdot 10^{-2} (1.12 \cdot 10^{-3})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.33 \cdot 10^{-2} (1.48 \cdot 10^{-3})$
linear	$2.17 \cdot 10^{-1} (8.89 \cdot 10^{-3})$
1NN	$2.61 \cdot 10^{-1} (4.49 \cdot 10^{-3})$
2NN	$1.95 \cdot 10^{-1} (3.81 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$7.52 \cdot 10^{-2} (1.65 \cdot 10^{-3})$	$5.45 \cdot 10^{-2} (1.84 \cdot 10^{-3})$	$5.46 \cdot 10^{-2} (1.83 \cdot 10^{-3})$	$4.50 \cdot 10^{-2} (1.46 \cdot 10^{-3})$	$5.54 \cdot 10^{-2} (1.85 \cdot 10^{-3})$
$\nu = 3/2$	$5.52 \cdot 10^{-2} (2.00 \cdot 10^{-3})$	$5.81 \cdot 10^{-2} (2.19 \cdot 10^{-3})$	$5.91 \cdot 10^{-2} (2.14 \cdot 10^{-3})$	$5.07 \cdot 10^{-2} (1.90 \cdot 10^{-3})$	$6.15 \cdot 10^{-2} (2.27 \cdot 10^{-3})$
$\nu = 5/2$	$6.19 \cdot 10^{-2} (2.21 \cdot 10^{-3})$	$6.65 \cdot 10^{-2} (2.41 \cdot 10^{-3})$	$6.81 \cdot 10^{-2} (2.55 \cdot 10^{-3})$	$6.14 \cdot 10^{-2} (2.13 \cdot 10^{-3})$	$7.75 \cdot 10^{-2} (3.31 \cdot 10^{-3})$
$\nu = 7/2$	$6.70 \cdot 10^{-2} (2.30 \cdot 10^{-3})$	$7.15 \cdot 10^{-2} (2.46 \cdot 10^{-3})$	$7.37 \cdot 10^{-2} (2.65 \cdot 10^{-3})$	$6.74 \cdot 10^{-2} (2.28 \cdot 10^{-3})$	$8.79 \cdot 10^{-2} (3.83 \cdot 10^{-3})$
$\nu = 9/2$	$7.07 \cdot 10^{-2} (2.37 \cdot 10^{-3})$	$7.52 \cdot 10^{-2} (2.55 \cdot 10^{-3})$	$7.76 \cdot 10^{-2} (2.81 \cdot 10^{-3})$	$7.14 \cdot 10^{-2} (2.32 \cdot 10^{-3})$	$9.22 \cdot 10^{-2} (4.01 \cdot 10^{-3})$
$\nu = 11/2$	$7.33 \cdot 10^{-2} (2.42 \cdot 10^{-3})$	$7.76 \cdot 10^{-2} (2.57 \cdot 10^{-3})$	$7.96 \cdot 10^{-2} (2.83 \cdot 10^{-3})$	$7.40 \cdot 10^{-2} (2.41 \cdot 10^{-3})$	$9.65 \cdot 10^{-2} (4.32 \cdot 10^{-3})$
$\nu = 21/2$	$7.98 \cdot 10^{-2} (2.57 \cdot 10^{-3})$	$8.32 \cdot 10^{-2} (2.75 \cdot 10^{-3})$	$8.53 \cdot 10^{-2} (3.04 \cdot 10^{-3})$	$8.13 \cdot 10^{-2} (2.59 \cdot 10^{-3})$	$1.06 \cdot 10^{-1} (4.76 \cdot 10^{-3})$
$\nu = \infty$	$8.76 \cdot 10^{-2} (2.82 \cdot 10^{-3})$	$9.08 \cdot 10^{-2} (2.97 \cdot 10^{-3})$	$9.29 \cdot 10^{-2} (3.27 \cdot 10^{-3})$	$8.94 \cdot 10^{-2} (3.01 \cdot 10^{-3})$	$1.17 \cdot 10^{-1} (5.32 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$5.52 \cdot 10^{-2} (2.00 \cdot 10^{-3})$	$5.83 \cdot 10^{-2} (2.27 \cdot 10^{-3})$	$6.66 \cdot 10^{-2} (2.84 \cdot 10^{-3})$	$4.51 \cdot 10^{-2} (1.66 \cdot 10^{-3})$	$1.02 \cdot 10^{-1} (5.33 \cdot 10^{-3})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$5.67 \cdot 10^{-2} (2.09 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.08 \cdot 10^0 (2.62 \cdot 10^{-2})$	$8.87 \cdot 10^{-1} (3.11 \cdot 10^{-2})$	$8.89 \cdot 10^{-1} (3.11 \cdot 10^{-2})$	$9.45 \cdot 10^{-1} (3.63 \cdot 10^{-2})$	$8.94 \cdot 10^{-1} (3.12 \cdot 10^{-2})$
$\nu = 3/2$	$9.24 \cdot 10^{-1} (3.06 \cdot 10^{-2})$	$9.76 \cdot 10^{-1} (3.46 \cdot 10^{-2})$	$9.98 \cdot 10^{-1} (3.44 \cdot 10^{-2})$	$1.11 \cdot 10^0 (3.94 \cdot 10^{-2})$	$1.04 \cdot 10^0 (3.57 \cdot 10^{-2})$
$\nu = 5/2$	$1.01 \cdot 10^0 (3.23 \cdot 10^{-2})$	$1.09 \cdot 10^0 (3.78 \cdot 10^{-2})$	$1.15 \cdot 10^0 (4.42 \cdot 10^{-2})$	$1.24 \cdot 10^0 (4.20 \cdot 10^{-2})$	$1.30 \cdot 10^0 (5.17 \cdot 10^{-2})$
$\nu = 7/2$	$1.07 \cdot 10^0 (3.32 \cdot 10^{-2})$	$1.12 \cdot 10^0 (3.60 \cdot 10^{-2})$	$1.19 \cdot 10^0 (4.28 \cdot 10^{-2})$	$1.27 \cdot 10^0 (4.31 \cdot 10^{-2})$	$1.39 \cdot 10^0 (5.68 \cdot 10^{-2})$
$\nu = 9/2$	$1.10 \cdot 10^0 (3.39 \cdot 10^{-2})$	$1.15 \cdot 10^0 (3.72 \cdot 10^{-2})$	$1.23 \cdot 10^0 (4.70 \cdot 10^{-2})$	$1.29 \cdot 10^0 (4.20 \cdot 10^{-2})$	$1.42 \cdot 10^0 (5.92 \cdot 10^{-2})$
$\nu = 11/2$	$1.13 \cdot 10^0 (3.44 \cdot 10^{-2})$	$1.17 \cdot 10^0 (3.71 \cdot 10^{-2})$	$1.24 \cdot 10^0 (4.77 \cdot 10^{-2})$	$1.30 \cdot 10^0 (4.36 \cdot 10^{-2})$	$1.44 \cdot 10^0 (5.88 \cdot 10^{-2})$
$\nu = 21/2$	$1.20 \cdot 10^0 (3.59 \cdot 10^{-2})$	$1.21 \cdot 10^0 (3.89 \cdot 10^{-2})$	$1.29 \cdot 10^0 (4.88 \cdot 10^{-2})$	$1.38 \cdot 10^0 (4.48 \cdot 10^{-2})$	$1.52 \cdot 10^0 (6.46 \cdot 10^{-2})$
$\nu = \infty$	$1.29 \cdot 10^0 (3.85 \cdot 10^{-2})$	$1.28 \cdot 10^0 (4.21 \cdot 10^{-2})$	$1.36 \cdot 10^0 (5.07 \cdot 10^{-2})$	$1.46 \cdot 10^0 (5.14 \cdot 10^{-2})$	$1.59 \cdot 10^0 (6.69 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$9.30 \cdot 10^{-1} (3.01 \cdot 10^{-2})$	$9.80 \cdot 10^{-1} (3.62 \cdot 10^{-2})$	$1.14 \cdot 10^0 (5.10 \cdot 10^{-2})$	$9.81 \cdot 10^{-1} (3.65 \cdot 10^{-2})$	$1.52 \cdot 10^0 (6.81 \cdot 10^{-2})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$9.56 \cdot 10^{-1} (3.20 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.80 \cdot 10^{-1} (6.90 \cdot 10^{-4})$	$9.66 \cdot 10^{-1} (1.34 \cdot 10^{-3})$	$9.66 \cdot 10^{-1} (1.31 \cdot 10^{-3})$	$8.82 \cdot 10^{-1} (1.62 \cdot 10^{-3})$	$9.65 \cdot 10^{-1} (1.29 \cdot 10^{-3})$
$\nu = 3/2$	$9.51 \cdot 10^{-1} (1.19 \cdot 10^{-3})$	$9.50 \cdot 10^{-1} (1.23 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (1.19 \cdot 10^{-3})$	$8.57 \cdot 10^{-1} (2.04 \cdot 10^{-3})$	$9.44 \cdot 10^{-1} (1.26 \cdot 10^{-3})$
$\nu = 5/2$	$9.31 \cdot 10^{-1} (1.53 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (1.86 \cdot 10^{-3})$	$9.25 \cdot 10^{-1} (1.72 \cdot 10^{-3})$	$8.45 \cdot 10^{-1} (2.54 \cdot 10^{-3})$	$9.18 \cdot 10^{-1} (1.57 \cdot 10^{-3})$
$\nu = 7/2$	$9.19 \cdot 10^{-1} (1.94 \cdot 10^{-3})$	$9.26 \cdot 10^{-1} (2.12 \cdot 10^{-3})$	$9.17 \cdot 10^{-1} (2.01 \cdot 10^{-3})$	$8.46 \cdot 10^{-1} (2.43 \cdot 10^{-3})$	$9.07 \cdot 10^{-1} (1.97 \cdot 10^{-3})$
$\nu = 9/2$	$9.11 \cdot 10^{-1} (2.25 \cdot 10^{-3})$	$9.21 \cdot 10^{-1} (2.13 \cdot 10^{-3})$	$9.11 \cdot 10^{-1} (2.22 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (2.46 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (2.19 \cdot 10^{-3})$
$\nu = 11/2$	$9.04 \cdot 10^{-1} (2.47 \cdot 10^{-3})$	$9.17 \cdot 10^{-1} (2.18 \cdot 10^{-3})$	$9.09 \cdot 10^{-1} (2.36 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (2.52 \cdot 10^{-3})$	$9.00 \cdot 10^{-1} (2.25 \cdot 10^{-3})$
$\nu = 21/2$	$8.87 \cdot 10^{-1} (3.02 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (2.40 \cdot 10^{-3})$	$9.02 \cdot 10^{-1} (2.38 \cdot 10^{-3})$	$8.36 \cdot 10^{-1} (2.78 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (2.78 \cdot 10^{-3})$
$\nu = \infty$	$8.66 \cdot 10^{-1} (3.74 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (2.43 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (2.77 \cdot 10^{-3})$	$8.27 \cdot 10^{-1} (3.20 \cdot 10^{-3})$	$8.80 \cdot 10^{-1} (3.05 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.47 \cdot 10^{-1} (1.55 \cdot 10^{-3})$	$9.44 \cdot 10^{-1} (2.89 \cdot 10^{-3})$	$9.24 \cdot 10^{-1} (3.50 \cdot 10^{-3})$	$8.60 \cdot 10^{-1} (7.45 \cdot 10^{-3})$	$8.92 \cdot 10^{-1} (3.07 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.40 \cdot 10^{-1} (2.77 \cdot 10^{-3})$

SM2.2.28. Rosenbrock, $n = 20, d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.35 \cdot 10^{-1} (2.50 \cdot 10^{-2})$	$1.60 \cdot 10^{-1} (1.84 \cdot 10^{-2})$	$1.52 \cdot 10^{-1} (1.81 \cdot 10^{-2})$	$1.99 \cdot 10^{-1} (3.59 \cdot 10^{-2})$	$1.49 \cdot 10^{-1} (1.84 \cdot 10^{-2})$
$\nu = 3/2$	$8.75 \cdot 10^{-2} (1.45 \cdot 10^{-2})$	$5.71 \cdot 10^{-2} (9.29 \cdot 10^{-3})$	$5.45 \cdot 10^{-2} (8.62 \cdot 10^{-3})$	$4.99 \cdot 10^{-2} (6.62 \cdot 10^{-3})$	$5.54 \cdot 10^{-2} (9.38 \cdot 10^{-3})$
$\nu = 5/2$	$4.84 \cdot 10^{-2} (1.07 \cdot 10^{-2})$	$1.53 \cdot 10^{-2} (3.47 \cdot 10^{-3})$	$1.55 \cdot 10^{-2} (3.49 \cdot 10^{-3})$	$1.48 \cdot 10^{-2} (3.49 \cdot 10^{-3})$	$1.51 \cdot 10^{-2} (3.64 \cdot 10^{-3})$
$\nu = 7/2$	$3.37 \cdot 10^{-2} (9.06 \cdot 10^{-3})$	$3.70 \cdot 10^{-3} (5.76 \cdot 10^{-4})$	$4.62 \cdot 10^{-3} (1.10 \cdot 10^{-3})$	$4.49 \cdot 10^{-3} (1.08 \cdot 10^{-3})$	$4.81 \cdot 10^{-3} (1.11 \cdot 10^{-3})$
$\nu = 9/2$	$2.70 \cdot 10^{-2} (8.14 \cdot 10^{-3})$	$1.91 \cdot 10^{-3} (3.13 \cdot 10^{-4})$	$1.85 \cdot 10^{-3} (2.83 \cdot 10^{-4})$	$1.57 \cdot 10^{-3} (2.53 \cdot 10^{-4})$	$2.05 \cdot 10^{-3} (2.96 \cdot 10^{-4})$
$\nu = \infty$	$2.11 \cdot 10^{-2} (7.14 \cdot 10^{-3})$	$9.94 \cdot 10^{-4} (5.57 \cdot 10^{-4})$	$5.82 \cdot 10^{-4} (1.61 \cdot 10^{-4})$	$5.56 \cdot 10^{-4} (1.36 \cdot 10^{-4})$	$2.93 \cdot 10^{-3} (2.07 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$2.35 \cdot 10^{-2} (7.16 \cdot 10^{-3})$	$4.74 \cdot 10^{-4} (9.88 \cdot 10^{-5})$	$5.90 \cdot 10^{-4} (1.68 \cdot 10^{-4})$	$5.76 \cdot 10^{-4} (1.39 \cdot 10^{-4})$	$2.72 \cdot 10^{-3} (2.08 \cdot 10^{-3})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$1.03 \cdot 10^{-1} (1.38 \cdot 10^{-2})$
$\nu = 3/2$	$5.28 \cdot 10^{-2} (9.35 \cdot 10^{-3})$
$\nu = 5/2$	$1.34 \cdot 10^{-2} (3.69 \cdot 10^{-3})$
$\nu = 7/2$	$3.79 \cdot 10^{-3} (1.11 \cdot 10^{-3})$
$\nu = 9/2$	$7.87 \cdot 10^{-4} (1.39 \cdot 10^{-4})$
$\nu = \infty$	$3.11 \cdot 10^{-4} (8.73 \cdot 10^{-5})$
$\nu \in \{1/2, \dots, \infty\}$	$3.00 \cdot 10^{-4} (8.25 \cdot 10^{-5})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.13 \cdot 10^{-2} (7.08 \cdot 10^{-3})$
linear	$8.72 \cdot 10^{-1} (1.49 \cdot 10^{-2})$
1NN	$4.18 \cdot 10^{-1} (2.38 \cdot 10^{-2})$
2NN	$4.31 \cdot 10^{-1} (2.70 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.89 \cdot 10^{-1} (7.39 \cdot 10^{-3})$	$1.55 \cdot 10^{-1} (8.50 \cdot 10^{-3})$	$1.51 \cdot 10^{-1} (8.07 \cdot 10^{-3})$	$1.60 \cdot 10^{-1} (1.20 \cdot 10^{-2})$	$1.49 \cdot 10^{-1} (8.10 \cdot 10^{-3})$
$\nu = 3/2$	$9.30 \cdot 10^{-2} (7.81 \cdot 10^{-3})$	$7.85 \cdot 10^{-2} (6.93 \cdot 10^{-3})$	$7.48 \cdot 10^{-2} (6.01 \cdot 10^{-3})$	$7.22 \cdot 10^{-2} (5.30 \cdot 10^{-3})$	$7.35 \cdot 10^{-2} (6.24 \cdot 10^{-3})$
$\nu = 5/2$	$6.32 \cdot 10^{-2} (7.71 \cdot 10^{-3})$	$3.59 \cdot 10^{-2} (3.71 \cdot 10^{-3})$	$3.46 \cdot 10^{-2} (3.63 \cdot 10^{-3})$	$3.49 \cdot 10^{-2} (3.68 \cdot 10^{-3})$	$3.39 \cdot 10^{-2} (3.99 \cdot 10^{-3})$
$\nu = 7/2$	$4.97 \cdot 10^{-2} (7.53 \cdot 10^{-3})$	$1.78 \cdot 10^{-2} (1.62 \cdot 10^{-3})$	$1.86 \cdot 10^{-2} (1.87 \cdot 10^{-3})$	$1.86 \cdot 10^{-2} (1.76 \cdot 10^{-3})$	$1.88 \cdot 10^{-2} (2.02 \cdot 10^{-3})$
$\nu = 9/2$	$4.32 \cdot 10^{-2} (7.25 \cdot 10^{-3})$	$1.27 \cdot 10^{-2} (1.15 \cdot 10^{-3})$	$1.25 \cdot 10^{-2} (1.09 \cdot 10^{-3})$	$1.12 \cdot 10^{-2} (9.54 \cdot 10^{-4})$	$1.32 \cdot 10^{-2} (1.08 \cdot 10^{-3})$
$\nu = \infty$	$3.95 \cdot 10^{-2} (6.91 \cdot 10^{-3})$	$7.98 \cdot 10^{-3} (1.55 \cdot 10^{-3})$	$7.22 \cdot 10^{-3} (1.03 \cdot 10^{-3})$	$7.63 \cdot 10^{-3} (1.02 \cdot 10^{-3})$	$1.25 \cdot 10^{-2} (3.71 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$4.08 \cdot 10^{-2} (6.92 \cdot 10^{-3})$	$6.59 \cdot 10^{-3} (7.50 \cdot 10^{-4})$	$7.42 \cdot 10^{-3} (1.10 \cdot 10^{-3})$	$7.94 \cdot 10^{-3} (9.43 \cdot 10^{-4})$	$1.16 \cdot 10^{-2} (3.72 \cdot 10^{-3})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.94 \cdot 10^{-2} (6.86 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^S)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.42 \cdot 10^0 (2.55 \cdot 10^{-1})$	$2.46 \cdot 10^0 (1.86 \cdot 10^{-1})$	$2.39 \cdot 10^0 (1.80 \cdot 10^{-1})$	$3.23 \cdot 10^0 (4.87 \cdot 10^{-1})$	$2.37 \cdot 10^0 (1.84 \cdot 10^{-1})$
$\nu = 3/2$	$1.63 \cdot 10^0 (1.95 \cdot 10^{-1})$	$1.19 \cdot 10^0 (1.19 \cdot 10^{-1})$	$1.20 \cdot 10^0 (1.17 \cdot 10^{-1})$	$1.16 \cdot 10^0 (1.16 \cdot 10^{-1})$	$1.18 \cdot 10^0 (1.29 \cdot 10^{-1})$
$\nu = 5/2$	$1.12 \cdot 10^0 (1.83 \cdot 10^{-1})$	$4.59 \cdot 10^{-1} (6.13 \cdot 10^{-2})$	$4.86 \cdot 10^{-1} (6.00 \cdot 10^{-2})$	$4.39 \cdot 10^{-1} (5.62 \cdot 10^{-2})$	$4.68 \cdot 10^{-1} (6.73 \cdot 10^{-2})$
$\nu = 7/2$	$8.85 \cdot 10^{-1} (1.73 \cdot 10^{-1})$	$2.13 \cdot 10^{-1} (3.08 \cdot 10^{-2})$	$2.56 \cdot 10^{-1} (3.45 \cdot 10^{-2})$	$2.11 \cdot 10^{-1} (2.89 \cdot 10^{-2})$	$2.58 \cdot 10^{-1} (3.54 \cdot 10^{-2})$
$\nu = 9/2$	$7.81 \cdot 10^{-1} (1.66 \cdot 10^{-1})$	$1.66 \cdot 10^{-1} (2.30 \cdot 10^{-2})$	$2.04 \cdot 10^{-1} (2.67 \cdot 10^{-2})$	$1.49 \cdot 10^{-1} (2.02 \cdot 10^{-2})$	$2.17 \cdot 10^{-1} (2.85 \cdot 10^{-2})$
$\nu = \infty$	$8.47 \cdot 10^{-1} (1.71 \cdot 10^{-1})$	$1.53 \cdot 10^{-1} (2.27 \cdot 10^{-2})$	$1.74 \cdot 10^{-1} (2.86 \cdot 10^{-2})$	$1.95 \cdot 10^{-1} (3.44 \cdot 10^{-2})$	$2.92 \cdot 10^{-1} (1.01 \cdot 10^{-1})$
$\nu \in \{1/2, \dots, \infty\}$	$8.22 \cdot 10^{-1} (1.70 \cdot 10^{-1})$	$1.36 \cdot 10^{-1} (2.33 \cdot 10^{-2})$	$1.85 \cdot 10^{-1} (3.19 \cdot 10^{-2})$	$2.26 \cdot 10^{-1} (3.03 \cdot 10^{-2})$	$2.82 \cdot 10^{-1} (1.00 \cdot 10^{-1})$

$R(\theta; S_{0.95}^S)$	
NLL/SPE	$8.21 \cdot 10^{-1} (1.70 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.33 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$9.42 \cdot 10^{-1} (7.86 \cdot 10^{-3})$	$9.45 \cdot 10^{-1} (7.47 \cdot 10^{-3})$	$9.00 \cdot 10^{-1} (1.69 \cdot 10^{-2})$	$9.47 \cdot 10^{-1} (7.24 \cdot 10^{-3})$
$\nu = 3/2$	$9.20 \cdot 10^{-1} (9.82 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (1.28 \cdot 10^{-2})$	$9.10 \cdot 10^{-1} (1.22 \cdot 10^{-2})$	$9.15 \cdot 10^{-1} (1.32 \cdot 10^{-2})$	$9.21 \cdot 10^{-1} (1.19 \cdot 10^{-2})$
$\nu = 5/2$	$9.02 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$9.07 \cdot 10^{-1} (1.94 \cdot 10^{-2})$	$9.11 \cdot 10^{-1} (1.67 \cdot 10^{-2})$	$9.18 \cdot 10^{-1} (2.24 \cdot 10^{-2})$	$9.16 \cdot 10^{-1} (1.61 \cdot 10^{-2})$
$\nu = 7/2$	$8.87 \cdot 10^{-1} (1.29 \cdot 10^{-2})$	$8.89 \cdot 10^{-1} (2.23 \cdot 10^{-2})$	$8.51 \cdot 10^{-1} (2.27 \cdot 10^{-2})$	$8.90 \cdot 10^{-1} (3.23 \cdot 10^{-2})$	$8.73 \cdot 10^{-1} (1.88 \cdot 10^{-2})$
$\nu = 9/2$	$8.69 \cdot 10^{-1} (1.47 \cdot 10^{-2})$	$8.31 \cdot 10^{-1} (2.90 \cdot 10^{-2})$	$7.61 \cdot 10^{-1} (2.71 \cdot 10^{-2})$	$8.66 \cdot 10^{-1} (2.79 \cdot 10^{-2})$	$7.76 \cdot 10^{-1} (2.73 \cdot 10^{-2})$
$\nu = \infty$	$6.61 \cdot 10^{-1} (3.55 \cdot 10^{-2})$	$5.19 \cdot 10^{-1} (4.89 \cdot 10^{-2})$	$4.67 \cdot 10^{-1} (4.45 \cdot 10^{-2})$	$3.86 \cdot 10^{-1} (5.92 \cdot 10^{-2})$	$4.60 \cdot 10^{-1} (5.18 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$7.70 \cdot 10^{-1} (3.80 \cdot 10^{-2})$	$5.30 \cdot 10^{-1} (5.05 \cdot 10^{-2})$	$4.19 \cdot 10^{-1} (4.47 \cdot 10^{-2})$	$2.81 \cdot 10^{-1} (5.90 \cdot 10^{-2})$	$4.41 \cdot 10^{-1} (4.68 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$7.10 \cdot 10^{-1} (3.41 \cdot 10^{-2})$

SM2.2.29. Rosenbrock, $n = 40$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.00 \cdot 10^{-1} (2.81 \cdot 10^{-2})$	$8.72 \cdot 10^{-2} (2.05 \cdot 10^{-2})$	$8.47 \cdot 10^{-2} (1.92 \cdot 10^{-2})$	$1.17 \cdot 10^{-1} (3.58 \cdot 10^{-2})$	$8.25 \cdot 10^{-2} (1.84 \cdot 10^{-2})$
$\nu = 3/2$	$2.30 \cdot 10^{-2} (9.36 \cdot 10^{-3})$	$1.95 \cdot 10^{-2} (7.79 \cdot 10^{-3})$	$1.99 \cdot 10^{-2} (8.07 \cdot 10^{-3})$	$1.99 \cdot 10^{-2} (7.97 \cdot 10^{-3})$	$1.99 \cdot 10^{-2} (7.97 \cdot 10^{-3})$
$\nu = 5/2$	$5.25 \cdot 10^{-3} (2.51 \cdot 10^{-3})$	$4.08 \cdot 10^{-3} (1.60 \cdot 10^{-3})$	$3.80 \cdot 10^{-3} (1.68 \cdot 10^{-3})$	$3.90 \cdot 10^{-3} (1.65 \cdot 10^{-3})$	$3.76 \cdot 10^{-3} (1.61 \cdot 10^{-3})$
$\nu = 7/2$	$9.84 \cdot 10^{-4} (4.47 \cdot 10^{-4})$	$7.99 \cdot 10^{-4} (3.20 \cdot 10^{-4})$	$6.25 \cdot 10^{-4} (2.06 \cdot 10^{-4})$	$7.42 \cdot 10^{-4} (2.81 \cdot 10^{-4})$	$8.34 \cdot 10^{-4} (3.25 \cdot 10^{-4})$
$\nu = 9/2$	$3.66 \cdot 10^{-4} (1.29 \cdot 10^{-4})$	$2.44 \cdot 10^{-4} (6.58 \cdot 10^{-5})$	$2.45 \cdot 10^{-4} (7.83 \cdot 10^{-5})$	$3.07 \cdot 10^{-4} (1.08 \cdot 10^{-4})$	$3.62 \cdot 10^{-4} (1.33 \cdot 10^{-4})$
$\nu = \infty$	$3.32 \cdot 10^{-4} (1.22 \cdot 10^{-4})$	$2.03 \cdot 10^{-4} (7.48 \cdot 10^{-5})$	$1.95 \cdot 10^{-4} (5.68 \cdot 10^{-5})$	$1.62 \cdot 10^{-4} (6.42 \cdot 10^{-5})$	$3.86 \cdot 10^{-4} (1.46 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$2.68 \cdot 10^{-4} (7.39 \cdot 10^{-5})$	$2.16 \cdot 10^{-4} (7.43 \cdot 10^{-5})$	$1.92 \cdot 10^{-4} (5.67 \cdot 10^{-5})$	$2.04 \cdot 10^{-4} (7.04 \cdot 10^{-5})$	$3.64 \cdot 10^{-4} (1.47 \cdot 10^{-4})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$3.30 \cdot 10^{-2} (5.60 \cdot 10^{-3})$
$\nu = 3/2$	$1.82 \cdot 10^{-2} (7.53 \cdot 10^{-3})$
$\nu = 5/2$	$3.36 \cdot 10^{-3} (1.56 \cdot 10^{-3})$
$\nu = 7/2$	$7.22 \cdot 10^{-4} (3.28 \cdot 10^{-4})$
$\nu = 9/2$	$2.18 \cdot 10^{-4} (1.04 \cdot 10^{-4})$
$\nu = \infty$	$1.12 \cdot 10^{-4} (6.60 \cdot 10^{-5})$
$\nu \in \{1/2, \dots, \infty\}$	$1.09 \cdot 10^{-4} (6.62 \cdot 10^{-5})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.26 \cdot 10^{-4} (7.21 \cdot 10^{-5})$
linear	$8.85 \cdot 10^{-1} (1.82 \cdot 10^{-2})$
1NN	$2.50 \cdot 10^{-1} (1.89 \cdot 10^{-2})$
2NN	$2.48 \cdot 10^{-1} (2.28 \cdot 10^{-2})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$1.19 \cdot 10^{-1}$ ($7.68 \cdot 10^{-3}$)	$1.00 \cdot 10^{-1}$ ($9.97 \cdot 10^{-3}$)	$9.93 \cdot 10^{-2}$ ($9.14 \cdot 10^{-3}$)	$9.63 \cdot 10^{-2}$ ($1.43 \cdot 10^{-2}$)	$9.91 \cdot 10^{-2}$ ($8.49 \cdot 10^{-3}$)
$v = 3/2$	$3.54 \cdot 10^{-2}$ ($4.58 \cdot 10^{-3}$)	$3.14 \cdot 10^{-2}$ ($4.26 \cdot 10^{-3}$)	$3.15 \cdot 10^{-2}$ ($4.37 \cdot 10^{-3}$)	$2.99 \cdot 10^{-2}$ ($4.37 \cdot 10^{-3}$)	$3.19 \cdot 10^{-2}$ ($4.40 \cdot 10^{-3}$)
$v = 5/2$	$1.23 \cdot 10^{-2}$ ($2.44 \cdot 10^{-3}$)	$1.23 \cdot 10^{-2}$ ($1.82 \cdot 10^{-3}$)	$1.11 \cdot 10^{-2}$ ($1.90 \cdot 10^{-3}$)	$1.15 \cdot 10^{-2}$ ($1.88 \cdot 10^{-3}$)	$1.12 \cdot 10^{-2}$ ($1.96 \cdot 10^{-3}$)
$v = 7/2$	$5.06 \cdot 10^{-3}$ ($8.70 \cdot 10^{-4}$)	$5.31 \cdot 10^{-3}$ ($7.19 \cdot 10^{-4}$)	$4.87 \cdot 10^{-3}$ ($5.31 \cdot 10^{-4}$)	$5.07 \cdot 10^{-3}$ ($6.43 \cdot 10^{-4}$)	$5.17 \cdot 10^{-3}$ ($7.13 \cdot 10^{-4}$)
$v = 9/2$	$3.44 \cdot 10^{-3}$ ($3.98 \cdot 10^{-4}$)	$3.31 \cdot 10^{-3}$ ($2.96 \cdot 10^{-4}$)	$3.22 \cdot 10^{-3}$ ($2.88 \cdot 10^{-4}$)	$3.44 \cdot 10^{-3}$ ($3.58 \cdot 10^{-4}$)	$3.74 \cdot 10^{-3}$ ($4.25 \cdot 10^{-4}$)
$v = \infty$	$3.67 \cdot 10^{-3}$ ($5.35 \cdot 10^{-4}$)	$2.91 \cdot 10^{-3}$ ($3.60 \cdot 10^{-4}$)	$2.99 \cdot 10^{-3}$ ($2.91 \cdot 10^{-4}$)	$2.69 \cdot 10^{-3}$ ($3.04 \cdot 10^{-4}$)	$4.05 \cdot 10^{-3}$ ($6.73 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$3.24 \cdot 10^{-3}$ ($3.14 \cdot 10^{-4}$)	$3.00 \cdot 10^{-3}$ ($3.65 \cdot 10^{-4}$)	$2.96 \cdot 10^{-3}$ ($2.84 \cdot 10^{-4}$)	$3.03 \cdot 10^{-3}$ ($3.48 \cdot 10^{-4}$)	$3.74 \cdot 10^{-3}$ ($6.64 \cdot 10^{-4}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.10 \cdot 10^{-3}$ ($3.31 \cdot 10^{-4}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.07 \cdot 10^0$ ($2.44 \cdot 10^{-1}$)	$1.72 \cdot 10^0$ ($2.27 \cdot 10^{-1}$)	$1.67 \cdot 10^0$ ($2.17 \cdot 10^{-1}$)	$2.24 \cdot 10^0$ ($4.38 \cdot 10^{-1}$)	$1.64 \cdot 10^0$ ($2.13 \cdot 10^{-1}$)
$v = 3/2$	$6.44 \cdot 10^{-1}$ ($1.42 \cdot 10^{-1}$)	$6.13 \cdot 10^{-1}$ ($1.39 \cdot 10^{-1}$)	$6.19 \cdot 10^{-1}$ ($1.42 \cdot 10^{-1}$)	$6.93 \cdot 10^{-1}$ ($1.49 \cdot 10^{-1}$)	$6.25 \cdot 10^{-1}$ ($1.40 \cdot 10^{-1}$)
$v = 5/2$	$2.21 \cdot 10^{-1}$ ($6.68 \cdot 10^{-2}$)	$2.31 \cdot 10^{-1}$ ($5.53 \cdot 10^{-2}$)	$2.07 \cdot 10^{-1}$ ($5.77 \cdot 10^{-2}$)	$2.22 \cdot 10^{-1}$ ($5.50 \cdot 10^{-2}$)	$2.07 \cdot 10^{-1}$ ($5.66 \cdot 10^{-2}$)
$v = 7/2$	$8.14 \cdot 10^{-2}$ ($2.21 \cdot 10^{-2}$)	$9.50 \cdot 10^{-2}$ ($2.30 \cdot 10^{-2}$)	$8.06 \cdot 10^{-2}$ ($1.59 \cdot 10^{-2}$)	$8.37 \cdot 10^{-2}$ ($1.80 \cdot 10^{-2}$)	$9.03 \cdot 10^{-2}$ ($2.34 \cdot 10^{-2}$)
$v = 9/2$	$5.14 \cdot 10^{-2}$ ($1.10 \cdot 10^{-2}$)	$5.02 \cdot 10^{-2}$ ($9.55 \cdot 10^{-3}$)	$5.15 \cdot 10^{-2}$ ($1.03 \cdot 10^{-2}$)	$5.66 \cdot 10^{-2}$ ($1.19 \cdot 10^{-2}$)	$6.22 \cdot 10^{-2}$ ($1.60 \cdot 10^{-2}$)
$v = \infty$	$7.09 \cdot 10^{-2}$ ($1.57 \cdot 10^{-2}$)	$4.95 \cdot 10^{-2}$ ($1.32 \cdot 10^{-2}$)	$5.61 \cdot 10^{-2}$ ($1.13 \cdot 10^{-2}$)	$5.44 \cdot 10^{-2}$ ($1.31 \cdot 10^{-2}$)	$7.89 \cdot 10^{-2}$ ($2.17 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$5.35 \cdot 10^{-2}$ ($1.25 \cdot 10^{-2}$)	$5.60 \cdot 10^{-2}$ ($1.34 \cdot 10^{-2}$)	$5.48 \cdot 10^{-2}$ ($1.13 \cdot 10^{-2}$)	$6.01 \cdot 10^{-2}$ ($1.63 \cdot 10^{-2}$)	$7.33 \cdot 10^{-2}$ ($2.19 \cdot 10^{-2}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$5.75 \cdot 10^{-2}$ ($1.22 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.74 \cdot 10^{-1}$ ($6.21 \cdot 10^{-3}$)	$9.58 \cdot 10^{-1}$ ($6.27 \cdot 10^{-3}$)	$9.58 \cdot 10^{-1}$ ($5.20 \cdot 10^{-3}$)	$9.09 \cdot 10^{-1}$ ($5.48 \cdot 10^{-3}$)	$9.60 \cdot 10^{-1}$ ($5.23 \cdot 10^{-3}$)
$v = 3/2$	$9.61 \cdot 10^{-1}$ ($8.08 \cdot 10^{-3}$)	$9.44 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$9.43 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$9.04 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)	$9.40 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)
$v = 5/2$	$9.62 \cdot 10^{-1}$ ($8.94 \cdot 10^{-3}$)	$9.13 \cdot 10^{-1}$ ($2.00 \cdot 10^{-2}$)	$9.27 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$9.05 \cdot 10^{-1}$ ($1.76 \cdot 10^{-2}$)	$9.35 \cdot 10^{-1}$ ($1.35 \cdot 10^{-2}$)
$v = 7/2$	$9.61 \cdot 10^{-1}$ ($8.59 \cdot 10^{-3}$)	$8.90 \cdot 10^{-1}$ ($1.95 \cdot 10^{-2}$)	$8.87 \cdot 10^{-1}$ ($1.88 \cdot 10^{-2}$)	$8.98 \cdot 10^{-1}$ ($1.90 \cdot 10^{-2}$)	$9.11 \cdot 10^{-1}$ ($1.59 \cdot 10^{-2}$)
$v = 9/2$	$9.47 \cdot 10^{-1}$ ($9.92 \cdot 10^{-3}$)	$8.81 \cdot 10^{-1}$ ($2.35 \cdot 10^{-2}$)	$8.63 \cdot 10^{-1}$ ($2.28 \cdot 10^{-2}$)	$8.33 \cdot 10^{-1}$ ($6.08 \cdot 10^{-2}$)	$8.59 \cdot 10^{-1}$ ($2.89 \cdot 10^{-2}$)
$v = \infty$	$6.75 \cdot 10^{-1}$ ($6.23 \cdot 10^{-2}$)	$7.20 \cdot 10^{-1}$ ($7.04 \cdot 10^{-2}$)	$5.91 \cdot 10^{-1}$ ($6.39 \cdot 10^{-2}$)	$6.35 \cdot 10^{-1}$ ($8.11 \cdot 10^{-2}$)	$6.43 \cdot 10^{-1}$ ($6.83 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$8.78 \cdot 10^{-1}$ ($5.42 \cdot 10^{-2}$)	$7.19 \cdot 10^{-1}$ ($6.70 \cdot 10^{-2}$)	$5.99 \cdot 10^{-1}$ ($6.36 \cdot 10^{-2}$)	$6.82 \cdot 10^{-1}$ ($7.74 \cdot 10^{-2}$)	$6.69 \cdot 10^{-1}$ ($7.26 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$7.25 \cdot 10^{-1}$ ($7.16 \cdot 10^{-2}$)

SM2.2.30. Rosenbrock, $n = 100$, $d = 2$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.17 \cdot 10^{-2}$ ($3.92 \cdot 10^{-3}$)	$2.08 \cdot 10^{-2}$ ($3.20 \cdot 10^{-3}$)	$1.83 \cdot 10^{-2}$ ($2.66 \cdot 10^{-3}$)	$1.81 \cdot 10^{-2}$ ($2.97 \cdot 10^{-3}$)	$1.71 \cdot 10^{-2}$ ($2.45 \cdot 10^{-3}$)
$v = 3/2$	$1.26 \cdot 10^{-3}$ ($2.60 \cdot 10^{-4}$)	$1.24 \cdot 10^{-3}$ ($2.49 \cdot 10^{-4}$)	$1.25 \cdot 10^{-3}$ ($2.55 \cdot 10^{-4}$)	$1.17 \cdot 10^{-3}$ ($2.45 \cdot 10^{-4}$)	$1.24 \cdot 10^{-3}$ ($2.57 \cdot 10^{-4}$)
$v = 5/2$	$1.03 \cdot 10^{-4}$ ($2.38 \cdot 10^{-5}$)	$1.68 \cdot 10^{-4}$ ($4.58 \cdot 10^{-5}$)	$8.65 \cdot 10^{-5}$ ($1.87 \cdot 10^{-5}$)	$1.20 \cdot 10^{-4}$ ($2.62 \cdot 10^{-5}$)	$9.95 \cdot 10^{-5}$ ($2.39 \cdot 10^{-5}$)
$v = 7/2$	$4.32 \cdot 10^{-5}$ ($1.12 \cdot 10^{-5}$)	$7.31 \cdot 10^{-5}$ ($2.31 \cdot 10^{-5}$)	$4.08 \cdot 10^{-5}$ ($1.22 \cdot 10^{-5}$)	$5.45 \cdot 10^{-5}$ ($1.53 \cdot 10^{-5}$)	$4.13 \cdot 10^{-5}$ ($1.53 \cdot 10^{-5}$)
$v = 9/2$	$4.03 \cdot 10^{-5}$ ($1.21 \cdot 10^{-5}$)	$8.12 \cdot 10^{-5}$ ($3.74 \cdot 10^{-5}$)	$2.85 \cdot 10^{-5}$ ($6.27 \cdot 10^{-6}$)	$4.79 \cdot 10^{-5}$ ($1.58 \cdot 10^{-5}$)	$3.19 \cdot 10^{-5}$ ($7.57 \cdot 10^{-6}$)
$v \in \{1/2, \dots, 9/2\}$	$3.57 \cdot 10^{-5}$ ($1.04 \cdot 10^{-5}$)	$8.44 \cdot 10^{-5}$ ($2.58 \cdot 10^{-5}$)	$2.83 \cdot 10^{-5}$ ($6.27 \cdot 10^{-6}$)	$4.98 \cdot 10^{-5}$ ($1.57 \cdot 10^{-5}$)	$3.19 \cdot 10^{-5}$ ($7.57 \cdot 10^{-6}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$1.25 \cdot 10^{-2}$ ($2.11 \cdot 10^{-3}$)
$v = 3/2$	$1.15 \cdot 10^{-3}$ ($2.52 \cdot 10^{-4}$)
$v = 5/2$	$6.74 \cdot 10^{-5}$ ($1.67 \cdot 10^{-5}$)
$v = 7/2$	$1.71 \cdot 10^{-5}$ ($3.16 \cdot 10^{-6}$)
$v = 9/2$	$1.72 \cdot 10^{-5}$ ($3.86 \cdot 10^{-6}$)
$v \in \{1/2, \dots, 9/2\}$	$1.29 \cdot 10^{-5}$ ($2.42 \cdot 10^{-6}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.47 \cdot 10^{-5}$ ($1.34 \cdot 10^{-5}$)
linear	$8.46 \cdot 10^{-1}$ ($1.19 \cdot 10^{-2}$)
1NN	$1.19 \cdot 10^{-1}$ ($7.94 \cdot 10^{-3}$)
2NN	$1.14 \cdot 10^{-1}$ ($8.59 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.95 \cdot 10^{-2}$ ($2.71 \cdot 10^{-3}$)	$4.67 \cdot 10^{-2}$ ($3.77 \cdot 10^{-3}$)	$4.45 \cdot 10^{-2}$ ($3.26 \cdot 10^{-3}$)	$3.37 \cdot 10^{-2}$ ($2.31 \cdot 10^{-3}$)	$4.37 \cdot 10^{-2}$ ($3.02 \cdot 10^{-3}$)
$\nu = 3/2$	$9.14 \cdot 10^{-3}$ ($7.17 \cdot 10^{-4}$)	$7.96 \cdot 10^{-3}$ ($6.81 \cdot 10^{-4}$)	$7.68 \cdot 10^{-3}$ ($6.96 \cdot 10^{-4}$)	$7.00 \cdot 10^{-3}$ ($7.54 \cdot 10^{-4}$)	$7.62 \cdot 10^{-3}$ ($6.73 \cdot 10^{-4}$)
$\nu = 5/2$	$1.94 \cdot 10^{-3}$ ($1.60 \cdot 10^{-4}$)	$2.24 \cdot 10^{-3}$ ($2.60 \cdot 10^{-4}$)	$1.73 \cdot 10^{-3}$ ($1.69 \cdot 10^{-4}$)	$1.87 \cdot 10^{-3}$ ($2.04 \cdot 10^{-4}$)	$1.82 \cdot 10^{-3}$ ($1.72 \cdot 10^{-4}$)
$\nu = 7/2$	$1.03 \cdot 10^{-3}$ ($7.92 \cdot 10^{-5}$)	$1.27 \cdot 10^{-3}$ ($1.53 \cdot 10^{-4}$)	$1.01 \cdot 10^{-3}$ ($9.89 \cdot 10^{-5}$)	$1.11 \cdot 10^{-3}$ ($1.30 \cdot 10^{-4}$)	$9.90 \cdot 10^{-4}$ ($1.07 \cdot 10^{-4}$)
$\nu = 9/2$	$9.30 \cdot 10^{-4}$ ($9.10 \cdot 10^{-5}$)	$1.18 \cdot 10^{-3}$ ($2.20 \cdot 10^{-4}$)	$8.64 \cdot 10^{-4}$ ($7.28 \cdot 10^{-5}$)	$9.77 \cdot 10^{-4}$ ($1.26 \cdot 10^{-4}$)	$8.74 \cdot 10^{-4}$ ($8.02 \cdot 10^{-5}$)
$\nu \in \{1/2, \dots, 9/2\}$	$8.99 \cdot 10^{-4}$ ($8.52 \cdot 10^{-5}$)	$1.29 \cdot 10^{-3}$ ($1.90 \cdot 10^{-4}$)	$8.63 \cdot 10^{-4}$ ($7.28 \cdot 10^{-5}$)	$9.94 \cdot 10^{-4}$ ($1.38 \cdot 10^{-4}$)	$8.74 \cdot 10^{-4}$ ($8.02 \cdot 10^{-5}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.00 \cdot 10^{-3}$ ($9.64 \cdot 10^{-5}$)

Averages of $R(\theta; S^{\text{IS}}_{0.95})$.

$R(\theta; S^{\text{IS}}_{0.95})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.03 \cdot 10^0$ ($6.09 \cdot 10^{-2}$)	$8.23 \cdot 10^{-1}$ ($7.00 \cdot 10^{-2}$)	$7.83 \cdot 10^{-1}$ ($5.94 \cdot 10^{-2}$)	$8.43 \cdot 10^{-1}$ ($7.58 \cdot 10^{-2}$)	$7.68 \cdot 10^{-1}$ ($5.40 \cdot 10^{-2}$)
$\nu = 3/2$	$1.59 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$1.52 \cdot 10^{-1}$ ($1.70 \cdot 10^{-2}$)	$1.52 \cdot 10^{-1}$ ($1.74 \cdot 10^{-2}$)	$1.72 \cdot 10^{-1}$ ($2.17 \cdot 10^{-2}$)	$1.52 \cdot 10^{-1}$ ($1.74 \cdot 10^{-2}$)
$\nu = 5/2$	$3.37 \cdot 10^{-2}$ ($3.80 \cdot 10^{-3}$)	$4.21 \cdot 10^{-2}$ ($5.57 \cdot 10^{-3}$)	$3.21 \cdot 10^{-2}$ ($4.25 \cdot 10^{-3}$)	$3.84 \cdot 10^{-2}$ ($4.74 \cdot 10^{-3}$)	$3.49 \cdot 10^{-2}$ ($4.40 \cdot 10^{-3}$)
$\nu = 7/2$	$1.74 \cdot 10^{-2}$ ($1.95 \cdot 10^{-3}$)	$2.38 \cdot 10^{-2}$ ($3.68 \cdot 10^{-3}$)	$1.82 \cdot 10^{-2}$ ($3.15 \cdot 10^{-3}$)	$2.09 \cdot 10^{-2}$ ($3.92 \cdot 10^{-3}$)	$1.80 \cdot 10^{-2}$ ($3.22 \cdot 10^{-3}$)
$\nu = 9/2$	$1.47 \cdot 10^{-2}$ ($1.83 \cdot 10^{-3}$)	$1.99 \cdot 10^{-2}$ ($5.04 \cdot 10^{-3}$)	$1.27 \cdot 10^{-2}$ ($1.42 \cdot 10^{-3}$)	$1.40 \cdot 10^{-2}$ ($3.00 \cdot 10^{-3}$)	$1.44 \cdot 10^{-2}$ ($1.75 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, 9/2\}$	$1.45 \cdot 10^{-2}$ ($1.78 \cdot 10^{-3}$)	$2.48 \cdot 10^{-2}$ ($4.69 \cdot 10^{-3}$)	$1.27 \cdot 10^{-2}$ ($1.41 \cdot 10^{-3}$)	$1.78 \cdot 10^{-2}$ ($4.20 \cdot 10^{-3}$)	$1.44 \cdot 10^{-2}$ ($1.75 \cdot 10^{-3}$)

$R(\theta; S^{\text{IS}}_{0.95})$	
NLL/SPE	$1.70 \cdot 10^{-2}$ ($2.20 \cdot 10^{-3}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.85 \cdot 10^{-1}$ ($2.31 \cdot 10^{-3}$)	$9.61 \cdot 10^{-1}$ ($4.34 \cdot 10^{-3}$)	$9.63 \cdot 10^{-1}$ ($4.47 \cdot 10^{-3}$)	$8.75 \cdot 10^{-1}$ ($7.49 \cdot 10^{-3}$)	$9.64 \cdot 10^{-1}$ ($4.65 \cdot 10^{-3}$)
$\nu = 3/2$	$9.81 \cdot 10^{-1}$ ($2.11 \cdot 10^{-3}$)	$9.63 \cdot 10^{-1}$ ($4.47 \cdot 10^{-3}$)	$9.62 \cdot 10^{-1}$ ($3.93 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)	$9.64 \cdot 10^{-1}$ ($3.59 \cdot 10^{-3}$)
$\nu = 5/2$	$9.77 \cdot 10^{-1}$ ($2.83 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($5.39 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($7.17 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($9.05 \cdot 10^{-3}$)	$9.46 \cdot 10^{-1}$ ($5.29 \cdot 10^{-3}$)
$\nu = 7/2$	$9.74 \cdot 10^{-1}$ ($2.53 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($6.68 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($8.07 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$9.41 \cdot 10^{-1}$ ($6.74 \cdot 10^{-3}$)
$\nu = 9/2$	$9.68 \cdot 10^{-1}$ ($3.80 \cdot 10^{-3}$)	$9.46 \cdot 10^{-1}$ ($8.57 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($9.57 \cdot 10^{-3}$)	$9.59 \cdot 10^{-1}$ ($9.24 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($8.82 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, 9/2\}$	$9.73 \cdot 10^{-1}$ ($2.52 \cdot 10^{-3}$)	$9.41 \cdot 10^{-1}$ ($7.00 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($9.40 \cdot 10^{-3}$)	$9.46 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$9.43 \cdot 10^{-1}$ ($8.82 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.71 \cdot 10^{-1}$ ($3.26 \cdot 10^{-3}$)

SM2.2.31. Rosenbrock, $n = 50$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$6.20 \cdot 10^{-1}$ ($2.82 \cdot 10^{-2}$)	$4.26 \cdot 10^{-1}$ ($2.43 \cdot 10^{-2}$)	$4.10 \cdot 10^{-1}$ ($1.87 \cdot 10^{-2}$)	$4.14 \cdot 10^{-1}$ ($1.42 \cdot 10^{-2}$)	$4.06 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)
$\nu = 3/2$	$4.78 \cdot 10^{-1}$ ($2.86 \cdot 10^{-2}$)	$5.38 \cdot 10^{-1}$ ($7.49 \cdot 10^{-2}$)	$5.47 \cdot 10^{-1}$ ($1.26 \cdot 10^{-1}$)	$4.03 \cdot 10^{-1}$ ($2.21 \cdot 10^{-2}$)	$5.48 \cdot 10^{-1}$ ($7.63 \cdot 10^{-2}$)
$\nu = 5/2$	$4.90 \cdot 10^{-1}$ ($3.05 \cdot 10^{-2}$)	$5.74 \cdot 10^{-1}$ ($6.95 \cdot 10^{-2}$)	$5.09 \cdot 10^{-1}$ ($5.77 \cdot 10^{-2}$)	$4.99 \cdot 10^{-1}$ ($5.75 \cdot 10^{-2}$)	$6.45 \cdot 10^{-1}$ ($8.16 \cdot 10^{-2}$)
$\nu = 7/2$	$5.03 \cdot 10^{-1}$ ($3.11 \cdot 10^{-2}$)	$6.07 \cdot 10^{-1}$ ($6.42 \cdot 10^{-2}$)	$6.10 \cdot 10^{-1}$ ($7.74 \cdot 10^{-2}$)	$6.26 \cdot 10^{-1}$ ($8.92 \cdot 10^{-2}$)	$6.70 \cdot 10^{-1}$ ($4.85 \cdot 10^{-2}$)
$\nu = 9/2$	$5.12 \cdot 10^{-1}$ ($3.13 \cdot 10^{-2}$)	$7.13 \cdot 10^{-1}$ ($1.02 \cdot 10^{-1}$)	$6.57 \cdot 10^{-1}$ ($8.79 \cdot 10^{-2}$)	$7.02 \cdot 10^{-1}$ ($9.45 \cdot 10^{-2}$)	$6.54 \cdot 10^{-1}$ ($4.28 \cdot 10^{-2}$)
$\nu = 11/2$	$5.18 \cdot 10^{-1}$ ($3.15 \cdot 10^{-2}$)	$7.96 \cdot 10^{-1}$ ($1.36 \cdot 10^{-1}$)	$6.61 \cdot 10^{-1}$ ($8.73 \cdot 10^{-2}$)	$7.05 \cdot 10^{-1}$ ($9.77 \cdot 10^{-2}$)	$7.55 \cdot 10^{-1}$ ($8.53 \cdot 10^{-2}$)
$\nu = 21/2$	$5.34 \cdot 10^{-1}$ ($3.15 \cdot 10^{-2}$)	$7.50 \cdot 10^{-1}$ ($1.19 \cdot 10^{-1}$)	$6.28 \cdot 10^{-1}$ ($5.36 \cdot 10^{-2}$)	$8.30 \cdot 10^{-1}$ ($1.52 \cdot 10^{-1}$)	$9.41 \cdot 10^{-1}$ ($1.48 \cdot 10^{-1}$)
$\nu = \infty$	$5.49 \cdot 10^{-1}$ ($3.19 \cdot 10^{-2}$)	$8.64 \cdot 10^{-1}$ ($1.53 \cdot 10^{-1}$)	$7.26 \cdot 10^{-1}$ ($1.02 \cdot 10^{-1}$)	$6.62 \cdot 10^{-1}$ ($6.34 \cdot 10^{-2}$)	$8.70 \cdot 10^{-1}$ ($7.03 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$5.16 \cdot 10^{-1}$ ($3.27 \cdot 10^{-2}$)	$7.78 \cdot 10^{-1}$ ($1.14 \cdot 10^{-1}$)	$7.34 \cdot 10^{-1}$ ($1.03 \cdot 10^{-1}$)	$7.30 \cdot 10^{-1}$ ($1.06 \cdot 10^{-1}$)	$8.57 \cdot 10^{-1}$ ($7.85 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$3.21 \cdot 10^{-1}$ ($9.61 \cdot 10^{-3}$)
$v = 3/2$	$2.70 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)
$v = 5/2$	$2.63 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)
$v = 7/2$	$2.60 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)
$v = 9/2$	$2.62 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)
$v = 11/2$	$2.63 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)
$v = 21/2$	$2.65 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)
$v = \infty$	$2.69 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$2.51 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$5.20 \cdot 10^{-1}$ ($3.48 \cdot 10^{-2}$)
linear	$9.91 \cdot 10^{-1}$ ($6.29 \cdot 10^{-3}$)
1NN	$9.66 \cdot 10^{-1}$ ($2.14 \cdot 10^{-2}$)
2NN	$8.23 \cdot 10^{-1}$ ($1.42 \cdot 10^{-2}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.86 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)	$3.22 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)	$3.15 \cdot 10^{-1}$ ($8.45 \cdot 10^{-3}$)	$3.18 \cdot 10^{-1}$ ($6.48 \cdot 10^{-3}$)	$3.13 \cdot 10^{-1}$ ($7.46 \cdot 10^{-3}$)
$v = 3/2$	$3.30 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$3.65 \cdot 10^{-1}$ ($2.40 \cdot 10^{-2}$)	$3.52 \cdot 10^{-1}$ ($3.08 \cdot 10^{-2}$)	$3.17 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$3.66 \cdot 10^{-1}$ ($2.58 \cdot 10^{-2}$)
$v = 5/2$	$3.39 \cdot 10^{-1}$ ($1.40 \cdot 10^{-2}$)	$3.93 \cdot 10^{-1}$ ($2.60 \cdot 10^{-2}$)	$3.70 \cdot 10^{-1}$ ($2.21 \cdot 10^{-2}$)	$3.68 \cdot 10^{-1}$ ($2.26 \cdot 10^{-2}$)	$4.05 \cdot 10^{-1}$ ($2.58 \cdot 10^{-2}$)
$v = 7/2$	$3.46 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$4.10 \cdot 10^{-1}$ ($2.43 \cdot 10^{-2}$)	$4.10 \cdot 10^{-1}$ ($2.44 \cdot 10^{-2}$)	$4.19 \cdot 10^{-1}$ ($3.13 \cdot 10^{-2}$)	$4.28 \cdot 10^{-1}$ ($1.60 \cdot 10^{-2}$)
$v = 9/2$	$3.51 \cdot 10^{-1}$ ($1.44 \cdot 10^{-2}$)	$4.46 \cdot 10^{-1}$ ($3.00 \cdot 10^{-2}$)	$4.30 \cdot 10^{-1}$ ($2.69 \cdot 10^{-2}$)	$4.50 \cdot 10^{-1}$ ($3.19 \cdot 10^{-2}$)	$4.28 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)
$v = 11/2$	$3.54 \cdot 10^{-1}$ ($1.45 \cdot 10^{-2}$)	$4.71 \cdot 10^{-1}$ ($3.85 \cdot 10^{-2}$)	$4.38 \cdot 10^{-1}$ ($2.60 \cdot 10^{-2}$)	$4.54 \cdot 10^{-1}$ ($3.11 \cdot 10^{-2}$)	$4.56 \cdot 10^{-1}$ ($2.34 \cdot 10^{-2}$)
$v = 21/2$	$3.61 \cdot 10^{-1}$ ($1.46 \cdot 10^{-2}$)	$4.65 \cdot 10^{-1}$ ($3.64 \cdot 10^{-2}$)	$4.32 \cdot 10^{-1}$ ($2.32 \cdot 10^{-2}$)	$4.89 \cdot 10^{-1}$ ($4.31 \cdot 10^{-2}$)	$5.09 \cdot 10^{-1}$ ($3.87 \cdot 10^{-2}$)
$v = \infty$	$3.68 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$4.95 \cdot 10^{-1}$ ($4.11 \cdot 10^{-2}$)	$4.63 \cdot 10^{-1}$ ($2.89 \cdot 10^{-2}$)	$4.50 \cdot 10^{-1}$ ($2.32 \cdot 10^{-2}$)	$5.14 \cdot 10^{-1}$ ($2.00 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$3.53 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)	$4.74 \cdot 10^{-1}$ ($3.11 \cdot 10^{-2}$)	$4.69 \cdot 10^{-1}$ ($2.87 \cdot 10^{-2}$)	$4.67 \cdot 10^{-1}$ ($3.16 \cdot 10^{-2}$)	$5.03 \cdot 10^{-1}$ ($2.28 \cdot 10^{-2}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.55 \cdot 10^{-1}$ ($1.64 \cdot 10^{-2}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$5.01 \cdot 10^0$ ($1.73 \cdot 10^{-1}$)	$3.92 \cdot 10^0$ ($1.65 \cdot 10^{-1}$)	$3.80 \cdot 10^0$ ($1.36 \cdot 10^{-1}$)	$4.08 \cdot 10^0$ ($1.91 \cdot 10^{-1}$)	$3.78 \cdot 10^0$ ($1.20 \cdot 10^{-1}$)
$v = 3/2$	$4.35 \cdot 10^0$ ($2.85 \cdot 10^{-1}$)	$5.21 \cdot 10^0$ ($5.46 \cdot 10^{-1}$)	$5.17 \cdot 10^0$ ($8.05 \cdot 10^{-1}$)	$4.40 \cdot 10^0$ ($3.19 \cdot 10^{-1}$)	$5.07 \cdot 10^0$ ($4.93 \cdot 10^{-1}$)
$v = 5/2$	$4.60 \cdot 10^0$ ($3.35 \cdot 10^{-1}$)	$6.42 \cdot 10^0$ ($7.00 \cdot 10^{-1}$)	$6.15 \cdot 10^0$ ($6.28 \cdot 10^{-1}$)	$6.28 \cdot 10^0$ ($7.01 \cdot 10^{-1}$)	$6.12 \cdot 10^0$ ($4.97 \cdot 10^{-1}$)
$v = 7/2$	$4.79 \cdot 10^0$ ($3.61 \cdot 10^{-1}$)	$7.06 \cdot 10^0$ ($6.11 \cdot 10^{-1}$)	$7.45 \cdot 10^0$ ($7.77 \cdot 10^{-1}$)	$8.09 \cdot 10^0$ ($1.03 \cdot 10^0$)	$7.48 \cdot 10^0$ ($4.86 \cdot 10^{-1}$)
$v = 9/2$	$4.91 \cdot 10^0$ ($3.76 \cdot 10^{-1}$)	$8.49 \cdot 10^0$ ($8.28 \cdot 10^{-1}$)	$8.45 \cdot 10^0$ ($8.65 \cdot 10^{-1}$)	$9.27 \cdot 10^0$ ($1.10 \cdot 10^0$)	$7.53 \cdot 10^0$ ($5.14 \cdot 10^{-1}$)
$v = 11/2$	$4.98 \cdot 10^0$ ($3.85 \cdot 10^{-1}$)	$9.58 \cdot 10^0$ ($1.25 \cdot 10^0$)	$8.99 \cdot 10^0$ ($8.97 \cdot 10^{-1}$)	$9.71 \cdot 10^0$ ($1.07 \cdot 10^0$)	$8.40 \cdot 10^0$ ($7.86 \cdot 10^{-1}$)
$v = 21/2$	$5.19 \cdot 10^0$ ($4.02 \cdot 10^{-1}$)	$9.84 \cdot 10^0$ ($1.32 \cdot 10^0$)	$8.99 \cdot 10^0$ ($8.48 \cdot 10^{-1}$)	$1.14 \cdot 10^1$ ($1.66 \cdot 10^0$)	$1.01 \cdot 10^1$ ($1.40 \cdot 10^0$)
$v = \infty$	$5.38 \cdot 10^0$ ($4.05 \cdot 10^{-1}$)	$1.08 \cdot 10^1$ ($1.46 \cdot 10^0$)	$1.02 \cdot 10^1$ ($1.08 \cdot 10^0$)	$9.70 \cdot 10^0$ ($8.27 \cdot 10^{-1}$)	$1.09 \cdot 10^1$ ($7.19 \cdot 10^{-1}$)
$v \in \{1/2, \dots, \infty\}$	$5.06 \cdot 10^0$ ($4.15 \cdot 10^{-1}$)	$1.02 \cdot 10^1$ ($1.07 \cdot 10^0$)	$1.06 \cdot 10^1$ ($1.09 \cdot 10^0$)	$1.08 \cdot 10^1$ ($1.15 \cdot 10^0$)	$1.04 \cdot 10^1$ ($7.68 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$5.11 \cdot 10^0$ ($4.33 \cdot 10^{-1}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.12 \cdot 10^{-1}$ ($1.01 \cdot 10^{-2}$)	$9.05 \cdot 10^{-1}$ ($7.65 \cdot 10^{-3}$)	$9.10 \cdot 10^{-1}$ ($7.18 \cdot 10^{-3}$)	$8.89 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$9.12 \cdot 10^{-1}$ ($7.03 \cdot 10^{-3}$)
$v = 3/2$	$8.78 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)	$7.94 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$7.99 \cdot 10^{-1}$ ($1.84 \cdot 10^{-2}$)	$8.06 \cdot 10^{-1}$ ($1.78 \cdot 10^{-2}$)	$8.15 \cdot 10^{-1}$ ($1.96 \cdot 10^{-2}$)
$v = 5/2$	$8.43 \cdot 10^{-1}$ ($1.66 \cdot 10^{-2}$)	$6.67 \cdot 10^{-1}$ ($2.22 \cdot 10^{-2}$)	$6.61 \cdot 10^{-1}$ ($2.59 \cdot 10^{-2}$)	$6.50 \cdot 10^{-1}$ ($3.07 \cdot 10^{-2}$)	$7.03 \cdot 10^{-1}$ ($2.06 \cdot 10^{-2}$)
$v = 7/2$	$8.26 \cdot 10^{-1}$ ($1.91 \cdot 10^{-2}$)	$6.24 \cdot 10^{-1}$ ($2.34 \cdot 10^{-2}$)	$6.00 \cdot 10^{-1}$ ($2.99 \cdot 10^{-2}$)	$5.74 \cdot 10^{-1}$ ($3.06 \cdot 10^{-2}$)	$6.08 \cdot 10^{-1}$ ($3.04 \cdot 10^{-2}$)
$v = 9/2$	$8.17 \cdot 10^{-1}$ ($2.06 \cdot 10^{-2}$)	$5.60 \cdot 10^{-1}$ ($2.80 \cdot 10^{-2}$)	$5.49 \cdot 10^{-1}$ ($3.39 \cdot 10^{-2}$)	$5.35 \cdot 10^{-1}$ ($3.30 \cdot 10^{-2}$)	$5.94 \cdot 10^{-1}$ ($2.85 \cdot 10^{-2}$)
$v = 11/2$	$8.11 \cdot 10^{-1}$ ($2.15 \cdot 10^{-2}$)	$5.40 \cdot 10^{-1}$ ($3.81 \cdot 10^{-2}$)	$5.18 \cdot 10^{-1}$ ($3.31 \cdot 10^{-2}$)	$5.14 \cdot 10^{-1}$ ($3.16 \cdot 10^{-2}$)	$5.68 \cdot 10^{-1}$ ($3.57 \cdot 10^{-2}$)
$v = 21/2$	$7.97 \cdot 10^{-1}$ ($2.30 \cdot 10^{-2}$)	$5.16 \cdot 10^{-1}$ ($3.82 \cdot 10^{-2}$)	$5.19 \cdot 10^{-1}$ ($3.42 \cdot 10^{-2}$)	$4.63 \cdot 10^{-1}$ ($3.81 \cdot 10^{-2}$)	$5.38 \cdot 10^{-1}$ ($3.86 \cdot 10^{-2}$)
$v = \infty$	$7.85 \cdot 10^{-1}$ ($2.38 \cdot 10^{-2}$)	$4.98 \cdot 10^{-1}$ ($3.93 \cdot 10^{-2}$)	$4.86 \cdot 10^{-1}$ ($3.69 \cdot 10^{-2}$)	$4.96 \cdot 10^{-1}$ ($3.15 \cdot 10^{-2}$)	$4.74 \cdot 10^{-1}$ ($3.23 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$8.04 \cdot 10^{-1}$ ($2.41 \cdot 10^{-2}$)	$4.97 \cdot 10^{-1}$ ($3.34 \cdot 10^{-2}$)	$4.61 \cdot 10^{-1}$ ($3.40 \cdot 10^{-2}$)	$4.54 \cdot 10^{-1}$ ($3.30 \cdot 10^{-2}$)	$5.02 \cdot 10^{-1}$ ($3.79 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.06 \cdot 10^{-1}$ ($2.68 \cdot 10^{-2}$)

SM2.2.32. Rosenbrock, $n = 100$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.84 \cdot 10^{-1}$ ($1.66 \cdot 10^{-2}$)	$2.92 \cdot 10^{-1}$ ($1.19 \cdot 10^{-2}$)	$2.86 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$2.91 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$2.85 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)
$v = 3/2$	$2.54 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$2.19 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)	$2.13 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)	$2.12 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$2.23 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)
$v = 5/2$	$2.32 \cdot 10^{-1}$ ($1.61 \cdot 10^{-2}$)	$2.11 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$1.98 \cdot 10^{-1}$ ($1.57 \cdot 10^{-2}$)	$2.02 \cdot 10^{-1}$ ($1.67 \cdot 10^{-2}$)	$1.95 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)
$v = 7/2$	$2.28 \cdot 10^{-1}$ ($1.70 \cdot 10^{-2}$)	$2.05 \cdot 10^{-1}$ ($2.02 \cdot 10^{-2}$)	$1.65 \cdot 10^{-1}$ ($1.30 \cdot 10^{-2}$)	$1.88 \cdot 10^{-1}$ ($2.18 \cdot 10^{-2}$)	$1.92 \cdot 10^{-1}$ ($2.62 \cdot 10^{-2}$)
$v = 9/2$	$2.28 \cdot 10^{-1}$ ($1.76 \cdot 10^{-2}$)	$1.99 \cdot 10^{-1}$ ($2.41 \cdot 10^{-2}$)	$1.55 \cdot 10^{-1}$ ($1.69 \cdot 10^{-2}$)	$1.70 \cdot 10^{-1}$ ($1.81 \cdot 10^{-2}$)	$1.60 \cdot 10^{-1}$ ($2.15 \cdot 10^{-2}$)
$v = 11/2$	$2.29 \cdot 10^{-1}$ ($1.80 \cdot 10^{-2}$)	$1.93 \cdot 10^{-1}$ ($2.32 \cdot 10^{-2}$)	$1.52 \cdot 10^{-1}$ ($1.91 \cdot 10^{-2}$)	$1.64 \cdot 10^{-1}$ ($1.97 \cdot 10^{-2}$)	$1.62 \cdot 10^{-1}$ ($1.65 \cdot 10^{-2}$)
$v = 21/2$	$2.33 \cdot 10^{-1}$ ($1.87 \cdot 10^{-2}$)	$1.86 \cdot 10^{-1}$ ($2.85 \cdot 10^{-2}$)	$1.54 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$1.55 \cdot 10^{-1}$ ($2.08 \cdot 10^{-2}$)	$1.53 \cdot 10^{-1}$ ($1.35 \cdot 10^{-2}$)
$v = \infty$	$2.44 \cdot 10^{-1}$ ($1.94 \cdot 10^{-2}$)	$1.95 \cdot 10^{-1}$ ($2.96 \cdot 10^{-2}$)	$1.61 \cdot 10^{-1}$ ($1.49 \cdot 10^{-2}$)	$1.59 \cdot 10^{-1}$ ($2.16 \cdot 10^{-2}$)	$1.73 \cdot 10^{-1}$ ($2.04 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$2.31 \cdot 10^{-1}$ ($1.64 \cdot 10^{-2}$)	$2.09 \cdot 10^{-1}$ ($3.39 \cdot 10^{-2}$)	$1.59 \cdot 10^{-1}$ ($1.48 \cdot 10^{-2}$)	$1.61 \cdot 10^{-1}$ ($1.63 \cdot 10^{-2}$)	$1.66 \cdot 10^{-1}$ ($1.86 \cdot 10^{-2}$)

$R^*(S^{\text{SPE}})$	
$v = 1/2$	$2.42 \cdot 10^{-1}$ ($6.96 \cdot 10^{-3}$)
$v = 3/2$	$1.71 \cdot 10^{-1}$ ($1.41 \cdot 10^{-2}$)
$v = 5/2$	$1.41 \cdot 10^{-1}$ ($1.44 \cdot 10^{-2}$)
$v = 7/2$	$1.14 \cdot 10^{-1}$ ($1.37 \cdot 10^{-2}$)
$v = 9/2$	$9.67 \cdot 10^{-2}$ ($1.15 \cdot 10^{-2}$)
$v = 11/2$	$8.75 \cdot 10^{-2}$ ($1.05 \cdot 10^{-2}$)
$v = 21/2$	$7.22 \cdot 10^{-2}$ ($7.36 \cdot 10^{-3}$)
$v = \infty$	$7.02 \cdot 10^{-2}$ ($7.06 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$6.83 \cdot 10^{-2}$ ($6.84 \cdot 10^{-3}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.30 \cdot 10^{-1}$ ($1.69 \cdot 10^{-2}$)
linear	$9.89 \cdot 10^{-1}$ ($8.20 \cdot 10^{-3}$)
1NN	$8.21 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)
2NN	$7.09 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.86 \cdot 10^{-1}$ ($3.38 \cdot 10^{-3}$)	$2.57 \cdot 10^{-1}$ ($5.28 \cdot 10^{-3}$)	$2.54 \cdot 10^{-1}$ ($3.85 \cdot 10^{-3}$)	$2.53 \cdot 10^{-1}$ ($3.10 \cdot 10^{-3}$)	$2.52 \cdot 10^{-1}$ ($3.17 \cdot 10^{-3}$)
$v = 3/2$	$2.22 \cdot 10^{-1}$ ($4.98 \cdot 10^{-3}$)	$2.12 \cdot 10^{-1}$ ($4.43 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($5.29 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($4.86 \cdot 10^{-3}$)	$2.09 \cdot 10^{-1}$ ($5.43 \cdot 10^{-3}$)
$v = 5/2$	$2.11 \cdot 10^{-1}$ ($5.96 \cdot 10^{-3}$)	$2.10 \cdot 10^{-1}$ ($7.50 \cdot 10^{-3}$)	$2.00 \cdot 10^{-1}$ ($7.64 \cdot 10^{-3}$)	$2.04 \cdot 10^{-1}$ ($8.36 \cdot 10^{-3}$)	$1.97 \cdot 10^{-1}$ ($5.86 \cdot 10^{-3}$)
$v = 7/2$	$2.09 \cdot 10^{-1}$ ($6.67 \cdot 10^{-3}$)	$2.06 \cdot 10^{-1}$ ($9.43 \cdot 10^{-3}$)	$1.84 \cdot 10^{-1}$ ($7.13 \cdot 10^{-3}$)	$1.96 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$1.97 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)
$v = 9/2$	$2.09 \cdot 10^{-1}$ ($7.09 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$1.80 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$1.88 \cdot 10^{-1}$ ($9.74 \cdot 10^{-3}$)	$1.81 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)
$v = 11/2$	$2.10 \cdot 10^{-1}$ ($7.33 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($1.19 \cdot 10^{-2}$)	$1.78 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)	$1.88 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$1.87 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)
$v = 21/2$	$2.13 \cdot 10^{-1}$ ($7.73 \cdot 10^{-3}$)	$1.99 \cdot 10^{-1}$ ($1.62 \cdot 10^{-2}$)	$1.82 \cdot 10^{-1}$ ($9.39 \cdot 10^{-3}$)	$1.83 \cdot 10^{-1}$ ($1.32 \cdot 10^{-2}$)	$1.82 \cdot 10^{-1}$ ($8.44 \cdot 10^{-3}$)
$v = \infty$	$2.19 \cdot 10^{-1}$ ($8.05 \cdot 10^{-3}$)	$2.05 \cdot 10^{-1}$ ($1.65 \cdot 10^{-2}$)	$1.88 \cdot 10^{-1}$ ($9.00 \cdot 10^{-3}$)	$1.86 \cdot 10^{-1}$ ($1.35 \cdot 10^{-2}$)	$1.93 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
$v \in \{1/2, \dots, \infty\}$	$2.11 \cdot 10^{-1}$ ($6.12 \cdot 10^{-3}$)	$2.10 \cdot 10^{-1}$ ($1.80 \cdot 10^{-2}$)	$1.86 \cdot 10^{-1}$ ($9.02 \cdot 10^{-3}$)	$1.88 \cdot 10^{-1}$ ($9.74 \cdot 10^{-3}$)	$1.89 \cdot 10^{-1}$ ($9.64 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$2.11 \cdot 10^{-1}$ ($6.78 \cdot 10^{-3}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.87 \cdot 10^0$ ($1.39 \cdot 10^{-1}$)	$3.21 \cdot 10^0$ ($1.17 \cdot 10^{-1}$)	$3.19 \cdot 10^0$ ($1.21 \cdot 10^{-1}$)	$3.43 \cdot 10^0$ ($1.61 \cdot 10^{-1}$)	$3.19 \cdot 10^0$ ($1.25 \cdot 10^{-1}$)
$v = 3/2$	$2.90 \cdot 10^0$ ($1.57 \cdot 10^{-1}$)	$2.59 \cdot 10^0$ ($1.35 \cdot 10^{-1}$)	$2.58 \cdot 10^0$ ($1.49 \cdot 10^{-1}$)	$2.63 \cdot 10^0$ ($1.51 \cdot 10^{-1}$)	$2.64 \cdot 10^0$ ($1.55 \cdot 10^{-1}$)
$v = 5/2$	$2.75 \cdot 10^0$ ($1.79 \cdot 10^{-1}$)	$2.47 \cdot 10^0$ ($1.87 \cdot 10^{-1}$)	$2.39 \cdot 10^0$ ($1.92 \cdot 10^{-1}$)	$2.52 \cdot 10^0$ ($2.13 \cdot 10^{-1}$)	$2.32 \cdot 10^0$ ($1.62 \cdot 10^{-1}$)
$v = 7/2$	$2.72 \cdot 10^0$ ($1.91 \cdot 10^{-1}$)	$2.45 \cdot 10^0$ ($2.27 \cdot 10^{-1}$)	$2.09 \cdot 10^0$ ($1.97 \cdot 10^{-1}$)	$2.45 \cdot 10^0$ ($2.88 \cdot 10^{-1}$)	$2.29 \cdot 10^0$ ($2.55 \cdot 10^{-1}$)
$v = 9/2$	$2.72 \cdot 10^0$ ($1.98 \cdot 10^{-1}$)	$2.41 \cdot 10^0$ ($2.86 \cdot 10^{-1}$)	$2.11 \cdot 10^0$ ($2.34 \cdot 10^{-1}$)	$2.33 \cdot 10^0$ ($3.12 \cdot 10^{-1}$)	$1.96 \cdot 10^0$ ($1.92 \cdot 10^{-1}$)
$v = 11/2$	$2.72 \cdot 10^0$ ($2.03 \cdot 10^{-1}$)	$2.45 \cdot 10^0$ ($3.04 \cdot 10^{-1}$)	$2.15 \cdot 10^0$ ($2.86 \cdot 10^{-1}$)	$2.44 \cdot 10^0$ ($3.35 \cdot 10^{-1}$)	$2.06 \cdot 10^0$ ($2.02 \cdot 10^{-1}$)
$v = 21/2$	$2.76 \cdot 10^0$ ($2.16 \cdot 10^{-1}$)	$2.62 \cdot 10^0$ ($3.86 \cdot 10^{-1}$)	$2.28 \cdot 10^0$ ($2.28 \cdot 10^{-1}$)	$2.48 \cdot 10^0$ ($3.96 \cdot 10^{-1}$)	$2.09 \cdot 10^0$ ($2.06 \cdot 10^{-1}$)
$v = \infty$	$2.87 \cdot 10^0$ ($2.32 \cdot 10^{-1}$)	$2.80 \cdot 10^0$ ($4.02 \cdot 10^{-1}$)	$2.47 \cdot 10^0$ ($2.56 \cdot 10^{-1}$)	$2.59 \cdot 10^0$ ($4.09 \cdot 10^{-1}$)	$2.42 \cdot 10^0$ ($2.60 \cdot 10^{-1}$)
$v \in \{1/2, \dots, \infty\}$	$2.74 \cdot 10^0$ ($1.84 \cdot 10^{-1}$)	$2.91 \cdot 10^0$ ($4.13 \cdot 10^{-1}$)	$2.45 \cdot 10^0$ ($2.58 \cdot 10^{-1}$)	$2.54 \cdot 10^0$ ($2.65 \cdot 10^{-1}$)	$2.38 \cdot 10^0$ ($2.63 \cdot 10^{-1}$)

$R(\theta; S_{0.95}^S)$	
NLL/SPE	$2.73 \cdot 10^0 (1.89 \cdot 10^{-1})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.45 \cdot 10^{-1} (5.79 \cdot 10^{-3})$	$9.28 \cdot 10^{-1} (6.41 \cdot 10^{-3})$	$9.30 \cdot 10^{-1} (6.52 \cdot 10^{-3})$	$9.06 \cdot 10^{-1} (8.01 \cdot 10^{-3})$	$9.32 \cdot 10^{-1} (6.71 \cdot 10^{-3})$
$\nu = 3/2$	$9.15 \cdot 10^{-1} (8.17 \cdot 10^{-3})$	$9.07 \cdot 10^{-1} (9.92 \cdot 10^{-3})$	$9.08 \cdot 10^{-1} (9.42 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (1.04 \cdot 10^{-2})$	$9.11 \cdot 10^{-1} (8.80 \cdot 10^{-3})$
$\nu = 5/2$	$8.94 \cdot 10^{-1} (1.11 \cdot 10^{-2})$	$8.69 \cdot 10^{-1} (1.71 \cdot 10^{-2})$	$8.77 \cdot 10^{-1} (1.72 \cdot 10^{-2})$	$8.65 \cdot 10^{-1} (2.04 \cdot 10^{-2})$	$8.88 \cdot 10^{-1} (1.44 \cdot 10^{-2})$
$\nu = 7/2$	$8.86 \cdot 10^{-1} (1.24 \cdot 10^{-2})$	$8.49 \cdot 10^{-1} (1.88 \cdot 10^{-2})$	$8.70 \cdot 10^{-1} (1.91 \cdot 10^{-2})$	$8.44 \cdot 10^{-1} (2.46 \cdot 10^{-2})$	$8.63 \cdot 10^{-1} (2.17 \cdot 10^{-2})$
$\nu = 9/2$	$8.81 \cdot 10^{-1} (1.29 \cdot 10^{-2})$	$8.36 \cdot 10^{-1} (2.17 \cdot 10^{-2})$	$8.46 \cdot 10^{-1} (2.37 \cdot 10^{-2})$	$8.22 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$8.62 \cdot 10^{-1} (2.17 \cdot 10^{-2})$
$\nu = 11/2$	$8.78 \cdot 10^{-1} (1.32 \cdot 10^{-2})$	$8.13 \cdot 10^{-1} (2.27 \cdot 10^{-2})$	$8.23 \cdot 10^{-1} (2.49 \cdot 10^{-2})$	$7.91 \cdot 10^{-1} (2.71 \cdot 10^{-2})$	$8.30 \cdot 10^{-1} (2.27 \cdot 10^{-2})$
$\nu = 21/2$	$8.68 \cdot 10^{-1} (1.44 \cdot 10^{-2})$	$7.83 \cdot 10^{-1} (3.11 \cdot 10^{-2})$	$7.76 \cdot 10^{-1} (2.29 \cdot 10^{-2})$	$7.68 \cdot 10^{-1} (3.32 \cdot 10^{-2})$	$8.00 \cdot 10^{-1} (2.38 \cdot 10^{-2})$
$\nu = \infty$	$8.56 \cdot 10^{-1} (1.55 \cdot 10^{-2})$	$7.55 \cdot 10^{-1} (3.07 \cdot 10^{-2})$	$7.47 \cdot 10^{-1} (2.22 \cdot 10^{-2})$	$7.48 \cdot 10^{-1} (3.33 \cdot 10^{-2})$	$7.61 \cdot 10^{-1} (2.38 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.89 \cdot 10^{-1} (1.10 \cdot 10^{-2})$	$7.56 \cdot 10^{-1} (3.08 \cdot 10^{-2})$	$7.50 \cdot 10^{-1} (2.30 \cdot 10^{-2})$	$7.43 \cdot 10^{-1} (2.56 \cdot 10^{-2})$	$7.66 \cdot 10^{-1} (2.36 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.84 \cdot 10^{-1} (1.17 \cdot 10^{-2})$

SM2.2.33. Rosenbrock, $n = 250$, $d = 5$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.89 \cdot 10^{-1} (7.09 \cdot 10^{-3})$	$1.49 \cdot 10^{-1} (6.17 \cdot 10^{-3})$	$1.46 \cdot 10^{-1} (6.04 \cdot 10^{-3})$	$1.50 \cdot 10^{-1} (6.12 \cdot 10^{-3})$	$1.45 \cdot 10^{-1} (6.00 \cdot 10^{-3})$
$\nu = 3/2$	$6.84 \cdot 10^{-2} (3.60 \cdot 10^{-3})$	$6.40 \cdot 10^{-2} (2.54 \cdot 10^{-3})$	$6.46 \cdot 10^{-2} (3.44 \cdot 10^{-3})$	$6.58 \cdot 10^{-2} (3.48 \cdot 10^{-3})$	$6.40 \cdot 10^{-2} (3.46 \cdot 10^{-3})$
$\nu = 5/2$	$2.94 \cdot 10^{-2} (1.74 \cdot 10^{-3})$	$2.49 \cdot 10^{-2} (1.18 \cdot 10^{-3})$	$2.47 \cdot 10^{-2} (1.30 \cdot 10^{-3})$	$2.48 \cdot 10^{-2} (1.28 \cdot 10^{-3})$	$2.49 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 7/2$	$1.01 \cdot 10^{-2} (6.33 \cdot 10^{-4})$	$7.01 \cdot 10^{-3} (3.07 \cdot 10^{-4})$	$7.00 \cdot 10^{-3} (3.67 \cdot 10^{-4})$	$7.03 \cdot 10^{-3} (3.83 \cdot 10^{-4})$	$7.28 \cdot 10^{-3} (3.84 \cdot 10^{-4})$
$\nu = 9/2$	$3.44 \cdot 10^{-3} (2.44 \cdot 10^{-4})$	$2.50 \cdot 10^{-3} (1.26 \cdot 10^{-4})$	$2.40 \cdot 10^{-3} (9.12 \cdot 10^{-5})$	$2.46 \cdot 10^{-3} (1.43 \cdot 10^{-4})$	$2.85 \cdot 10^{-3} (1.84 \cdot 10^{-4})$
$\nu = 11/2$	$2.41 \cdot 10^{-3} (1.76 \cdot 10^{-4})$	$1.73 \cdot 10^{-3} (8.99 \cdot 10^{-5})$	$1.62 \cdot 10^{-3} (7.51 \cdot 10^{-5})$	$1.65 \cdot 10^{-3} (1.05 \cdot 10^{-4})$	$2.04 \cdot 10^{-3} (1.74 \cdot 10^{-4})$
$\nu = 21/2$	$2.09 \cdot 10^{-3} (1.15 \cdot 10^{-4})$	$1.68 \cdot 10^{-3} (8.03 \cdot 10^{-5})$	$1.58 \cdot 10^{-3} (8.55 \cdot 10^{-5})$	$1.58 \cdot 10^{-3} (8.87 \cdot 10^{-5})$	$1.90 \cdot 10^{-3} (1.80 \cdot 10^{-4})$
$\nu = \infty$	$2.10 \cdot 10^{-3} (1.08 \cdot 10^{-4})$	$1.71 \cdot 10^{-3} (9.58 \cdot 10^{-5})$	$1.65 \cdot 10^{-3} (9.85 \cdot 10^{-5})$	$1.66 \cdot 10^{-3} (9.97 \cdot 10^{-5})$	$1.89 \cdot 10^{-3} (1.33 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$2.04 \cdot 10^{-3} (1.09 \cdot 10^{-4})$	$1.73 \cdot 10^{-3} (9.11 \cdot 10^{-5})$	$1.67 \cdot 10^{-3} (9.72 \cdot 10^{-5})$	$1.65 \cdot 10^{-3} (1.05 \cdot 10^{-4})$	$1.89 \cdot 10^{-3} (1.71 \cdot 10^{-4})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$1.35 \cdot 10^{-1} (4.39 \cdot 10^{-3})$
$\nu = 3/2$	$6.05 \cdot 10^{-2} (2.80 \cdot 10^{-3})$
$\nu = 5/2$	$2.27 \cdot 10^{-2} (9.82 \cdot 10^{-4})$
$\nu = 7/2$	$6.54 \cdot 10^{-3} (2.91 \cdot 10^{-4})$
$\nu = 9/2$	$2.54 \cdot 10^{-3} (1.40 \cdot 10^{-4})$
$\nu = 11/2$	$1.52 \cdot 10^{-3} (4.90 \cdot 10^{-5})$
$\nu = 21/2$	$1.37 \cdot 10^{-3} (7.24 \cdot 10^{-5})$
$\nu = \infty$	$1.36 \cdot 10^{-3} (8.85 \cdot 10^{-5})$
$\nu \in \{1/2, \dots, \infty\}$	$1.29 \cdot 10^{-3} (7.00 \cdot 10^{-5})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$2.08 \cdot 10^{-3} (1.10 \cdot 10^{-4})$
linear	$9.58 \cdot 10^{-1} (4.41 \cdot 10^{-3})$
1NN	$6.25 \cdot 10^{-1} (6.59 \cdot 10^{-3})$
2NN	$5.07 \cdot 10^{-1} (6.22 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.02 \cdot 10^{-1} (2.66 \cdot 10^{-3})$	$1.82 \cdot 10^{-1} (3.32 \cdot 10^{-3})$	$1.80 \cdot 10^{-1} (3.27 \cdot 10^{-3})$	$1.78 \cdot 10^{-1} (3.19 \cdot 10^{-3})$	$1.79 \cdot 10^{-1} (3.25 \cdot 10^{-3})$
$\nu = 3/2$	$1.09 \cdot 10^{-1} (2.27 \cdot 10^{-3})$	$1.07 \cdot 10^{-1} (1.95 \cdot 10^{-3})$	$1.05 \cdot 10^{-1} (2.39 \cdot 10^{-3})$	$1.05 \cdot 10^{-1} (2.47 \cdot 10^{-3})$	$1.04 \cdot 10^{-1} (2.37 \cdot 10^{-3})$
$\nu = 5/2$	$6.72 \cdot 10^{-2} (1.62 \cdot 10^{-3})$	$6.27 \cdot 10^{-2} (1.46 \cdot 10^{-3})$	$6.15 \cdot 10^{-2} (1.49 \cdot 10^{-3})$	$6.16 \cdot 10^{-2} (1.48 \cdot 10^{-3})$	$6.14 \cdot 10^{-2} (1.56 \cdot 10^{-3})$
$\nu = 7/2$	$3.76 \cdot 10^{-2} (9.23 \cdot 10^{-4})$	$3.20 \cdot 10^{-2} (7.68 \cdot 10^{-4})$	$3.13 \cdot 10^{-2} (8.26 \cdot 10^{-4})$	$3.14 \cdot 10^{-2} (8.14 \cdot 10^{-4})$	$3.20 \cdot 10^{-2} (7.88 \cdot 10^{-4})$
$\nu = 9/2$	$2.15 \cdot 10^{-2} (6.23 \cdot 10^{-4})$	$1.87 \cdot 10^{-2} (4.54 \cdot 10^{-4})$	$1.82 \cdot 10^{-2} (3.80 \cdot 10^{-4})$	$1.84 \cdot 10^{-2} (4.69 \cdot 10^{-4})$	$1.96 \cdot 10^{-2} (5.77 \cdot 10^{-4})$
$\nu = 11/2$	$1.79 \cdot 10^{-2} (5.90 \cdot 10^{-4})$	$1.56 \cdot 10^{-2} (3.49 \cdot 10^{-4})$	$1.51 \cdot 10^{-2} (3.50 \cdot 10^{-4})$	$1.52 \cdot 10^{-2} (3.92 \cdot 10^{-4})$	$1.68 \cdot 10^{-2} (6.94 \cdot 10^{-4})$
$\nu = 21/2$	$1.77 \cdot 10^{-2} (4.72 \cdot 10^{-4})$	$1.59 \cdot 10^{-2} (3.56 \cdot 10^{-4})$	$1.54 \cdot 10^{-2} (4.31 \cdot 10^{-4})$	$1.54 \cdot 10^{-2} (4.22 \cdot 10^{-4})$	$1.68 \cdot 10^{-2} (7.24 \cdot 10^{-4})$
$\nu = \infty$	$1.87 \cdot 10^{-2} (4.94 \cdot 10^{-4})$	$1.63 \cdot 10^{-2} (5.02 \cdot 10^{-4})$	$1.61 \cdot 10^{-2} (5.28 \cdot 10^{-4})$	$1.61 \cdot 10^{-2} (5.27 \cdot 10^{-4})$	$1.73 \cdot 10^{-2} (6.61 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$1.80 \cdot 10^{-2} (5.22 \cdot 10^{-4})$	$1.63 \cdot 10^{-2} (4.91 \cdot 10^{-4})$	$1.59 \cdot 10^{-2} (5.35 \cdot 10^{-4})$	$1.58 \cdot 10^{-2} (5.63 \cdot 10^{-4})$	$1.69 \cdot 10^{-2} (7.19 \cdot 10^{-4})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.81 \cdot 10^{-2} (5.49 \cdot 10^{-4})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.68 \cdot 10^0 (4.54 \cdot 10^{-2})$	$2.21 \cdot 10^0 (6.08 \cdot 10^{-2})$	$2.20 \cdot 10^0 (5.97 \cdot 10^{-2})$	$2.42 \cdot 10^0 (8.71 \cdot 10^{-2})$	$2.19 \cdot 10^0 (5.89 \cdot 10^{-2})$
$\nu = 3/2$	$1.33 \cdot 10^0 (3.68 \cdot 10^{-2})$	$1.29 \cdot 10^0 (3.71 \cdot 10^{-2})$	$1.32 \cdot 10^0 (4.60 \cdot 10^{-2})$	$1.41 \cdot 10^0 (5.88 \cdot 10^{-2})$	$1.30 \cdot 10^0 (4.64 \cdot 10^{-2})$
$\nu = 5/2$	$7.49 \cdot 10^{-1} (2.18 \cdot 10^{-2})$	$7.03 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$7.05 \cdot 10^{-1} (2.53 \cdot 10^{-2})$	$7.09 \cdot 10^{-1} (2.55 \cdot 10^{-2})$	$7.05 \cdot 10^{-1} (2.74 \cdot 10^{-2})$
$\nu = 7/2$	$3.88 \cdot 10^{-1} (9.12 \cdot 10^{-3})$	$3.23 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$3.32 \cdot 10^{-1} (1.33 \cdot 10^{-2})$	$3.25 \cdot 10^{-1} (1.25 \cdot 10^{-2})$	$3.39 \cdot 10^{-1} (1.26 \cdot 10^{-2})$
$\nu = 9/2$	$2.15 \cdot 10^{-1} (6.81 \cdot 10^{-3})$	$1.76 \cdot 10^{-1} (7.12 \cdot 10^{-3})$	$1.79 \cdot 10^{-1} (5.31 \cdot 10^{-3})$	$1.75 \cdot 10^{-1} (7.88 \cdot 10^{-3})$	$1.97 \cdot 10^{-1} (9.65 \cdot 10^{-3})$
$\nu = 11/2$	$1.72 \cdot 10^{-1} (6.48 \cdot 10^{-3})$	$1.42 \cdot 10^{-1} (5.12 \cdot 10^{-3})$	$1.40 \cdot 10^{-1} (5.41 \cdot 10^{-3})$	$1.41 \cdot 10^{-1} (6.15 \cdot 10^{-3})$	$1.63 \cdot 10^{-1} (8.24 \cdot 10^{-3})$
$\nu = 21/2$	$1.82 \cdot 10^{-1} (8.69 \cdot 10^{-3})$	$1.45 \cdot 10^{-1} (5.91 \cdot 10^{-3})$	$1.43 \cdot 10^{-1} (7.06 \cdot 10^{-3})$	$1.43 \cdot 10^{-1} (6.57 \cdot 10^{-3})$	$1.57 \cdot 10^{-1} (9.15 \cdot 10^{-3})$
$\nu = \infty$	$2.25 \cdot 10^{-1} (1.23 \cdot 10^{-2})$	$1.53 \cdot 10^{-1} (8.90 \cdot 10^{-3})$	$1.52 \cdot 10^{-1} (9.44 \cdot 10^{-3})$	$1.54 \cdot 10^{-1} (9.87 \cdot 10^{-3})$	$1.63 \cdot 10^{-1} (1.01 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$2.03 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$1.55 \cdot 10^{-1} (8.45 \cdot 10^{-3})$	$1.56 \cdot 10^{-1} (9.39 \cdot 10^{-3})$	$1.55 \cdot 10^{-1} (1.00 \cdot 10^{-2})$	$1.61 \cdot 10^{-1} (9.29 \cdot 10^{-3})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$2.04 \cdot 10^{-1} (1.17 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.68 \cdot 10^{-1} (1.91 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (3.79 \cdot 10^{-3})$	$9.43 \cdot 10^{-1} (4.12 \cdot 10^{-3})$	$9.09 \cdot 10^{-1} (5.46 \cdot 10^{-3})$	$9.44 \cdot 10^{-1} (4.26 \cdot 10^{-3})$
$\nu = 3/2$	$9.63 \cdot 10^{-1} (2.93 \cdot 10^{-3})$	$9.38 \cdot 10^{-1} (4.12 \cdot 10^{-3})$	$9.44 \cdot 10^{-1} (4.16 \cdot 10^{-3})$	$9.22 \cdot 10^{-1} (5.58 \cdot 10^{-3})$	$9.45 \cdot 10^{-1} (4.03 \cdot 10^{-3})$
$\nu = 5/2$	$9.66 \cdot 10^{-1} (2.85 \cdot 10^{-3})$	$9.39 \cdot 10^{-1} (4.63 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (4.61 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (4.62 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (4.45 \cdot 10^{-3})$
$\nu = 7/2$	$9.78 \cdot 10^{-1} (2.06 \cdot 10^{-3})$	$9.38 \cdot 10^{-1} (5.54 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (5.46 \cdot 10^{-3})$	$9.50 \cdot 10^{-1} (5.24 \cdot 10^{-3})$	$9.41 \cdot 10^{-1} (5.10 \cdot 10^{-3})$
$\nu = 9/2$	$9.83 \cdot 10^{-1} (2.05 \cdot 10^{-3})$	$9.35 \cdot 10^{-1} (6.41 \cdot 10^{-3})$	$9.38 \cdot 10^{-1} (6.94 \cdot 10^{-3})$	$9.43 \cdot 10^{-1} (6.93 \cdot 10^{-3})$	$9.33 \cdot 10^{-1} (6.71 \cdot 10^{-3})$
$\nu = 11/2$	$9.72 \cdot 10^{-1} (3.20 \cdot 10^{-3})$	$9.27 \cdot 10^{-1} (6.88 \cdot 10^{-3})$	$9.27 \cdot 10^{-1} (7.74 \cdot 10^{-3})$	$9.32 \cdot 10^{-1} (8.50 \cdot 10^{-3})$	$9.17 \cdot 10^{-1} (7.22 \cdot 10^{-3})$
$\nu = 21/2$	$8.67 \cdot 10^{-1} (8.88 \cdot 10^{-3})$	$8.97 \cdot 10^{-1} (1.18 \cdot 10^{-2})$	$8.94 \cdot 10^{-1} (1.26 \cdot 10^{-2})$	$8.97 \cdot 10^{-1} (1.34 \cdot 10^{-2})$	$8.88 \cdot 10^{-1} (1.21 \cdot 10^{-2})$
$\nu = \infty$	$7.80 \cdot 10^{-1} (1.20 \cdot 10^{-2})$	$8.81 \cdot 10^{-1} (1.56 \cdot 10^{-2})$	$8.76 \cdot 10^{-1} (1.58 \cdot 10^{-2})$	$8.77 \cdot 10^{-1} (1.75 \cdot 10^{-2})$	$8.75 \cdot 10^{-1} (1.53 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.18 \cdot 10^{-1} (1.57 \cdot 10^{-2})$	$8.80 \cdot 10^{-1} (1.52 \cdot 10^{-2})$	$8.75 \cdot 10^{-1} (1.62 \cdot 10^{-2})$	$8.77 \cdot 10^{-1} (1.81 \cdot 10^{-2})$	$8.81 \cdot 10^{-1} (1.43 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.29 \cdot 10^{-1} (2.07 \cdot 10^{-2})$

SM2.2.34. Borehole, $n = 80$, $d = 8$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$8.89 \cdot 10^{-3}$ (4.29 · 10 ⁻⁴)	$9.61 \cdot 10^{-3}$ (4.64 · 10 ⁻⁴)	$8.82 \cdot 10^{-3}$ (4.17 · 10 ⁻⁴)	$8.89 \cdot 10^{-3}$ (4.71 · 10 ⁻⁴)	$8.47 \cdot 10^{-3}$ (4.20 · 10 ⁻⁴)
$\nu = 3/2$	$5.91 \cdot 10^{-4}$ (2.94 · 10 ⁻⁵)	$7.91 \cdot 10^{-4}$ (7.61 · 10 ⁻⁵)	$6.37 \cdot 10^{-4}$ (2.99 · 10 ⁻⁵)	$6.23 \cdot 10^{-4}$ (3.30 · 10 ⁻⁵)	$6.46 \cdot 10^{-4}$ (3.14 · 10 ⁻⁵)
$\nu = 5/2$	$1.75 \cdot 10^{-4}$ (8.42 · 10 ⁻⁶)	$2.44 \cdot 10^{-4}$ (1.73 · 10 ⁻⁵)	$1.94 \cdot 10^{-4}$ (8.89 · 10 ⁻⁶)	$1.96 \cdot 10^{-4}$ (9.17 · 10 ⁻⁶)	$1.97 \cdot 10^{-4}$ (9.93 · 10 ⁻⁶)
$\nu = 7/2$	$1.38 \cdot 10^{-4}$ (6.40 · 10 ⁻⁶)	$1.96 \cdot 10^{-4}$ (1.70 · 10 ⁻⁵)	$1.53 \cdot 10^{-4}$ (7.03 · 10 ⁻⁶)	$1.56 \cdot 10^{-4}$ (7.81 · 10 ⁻⁶)	$1.70 \cdot 10^{-4}$ (9.25 · 10 ⁻⁶)
$\nu = 9/2$	$1.31 \cdot 10^{-4}$ (5.75 · 10 ⁻⁶)	$1.93 \cdot 10^{-4}$ (1.31 · 10 ⁻⁵)	$1.62 \cdot 10^{-4}$ (8.02 · 10 ⁻⁶)	$1.62 \cdot 10^{-4}$ (7.84 · 10 ⁻⁶)	$1.78 \cdot 10^{-4}$ (9.10 · 10 ⁻⁶)
$\nu = 17/2$	$1.35 \cdot 10^{-4}$ (5.24 · 10 ⁻⁶)	$2.39 \cdot 10^{-4}$ (2.52 · 10 ⁻⁵)	$1.85 \cdot 10^{-4}$ (9.61 · 10 ⁻⁶)	$1.87 \cdot 10^{-4}$ (9.43 · 10 ⁻⁶)	$2.00 \cdot 10^{-4}$ (1.00 · 10 ⁻⁵)
$\nu = 33/2$	$1.41 \cdot 10^{-4}$ (5.24 · 10 ⁻⁶)	$2.43 \cdot 10^{-4}$ (2.62 · 10 ⁻⁵)	$1.96 \cdot 10^{-4}$ (1.14 · 10 ⁻⁵)	$2.10 \cdot 10^{-4}$ (1.24 · 10 ⁻⁵)	$2.17 \cdot 10^{-4}$ (1.15 · 10 ⁻⁵)
$\nu = \infty$	$1.49 \cdot 10^{-4}$ (5.40 · 10 ⁻⁶)	$2.54 \cdot 10^{-4}$ (2.81 · 10 ⁻⁵)	$2.17 \cdot 10^{-4}$ (1.74 · 10 ⁻⁵)	$2.13 \cdot 10^{-4}$ (1.25 · 10 ⁻⁵)	$2.22 \cdot 10^{-4}$ (1.10 · 10 ⁻⁵)
$\nu \in \{1/2, \dots, \infty\}$	$1.35 \cdot 10^{-4}$ (5.91 · 10 ⁻⁶)	$2.36 \cdot 10^{-4}$ (2.71 · 10 ⁻⁵)	$1.76 \cdot 10^{-4}$ (9.37 · 10 ⁻⁶)	$1.77 \cdot 10^{-4}$ (9.68 · 10 ⁻⁶)	$1.85 \cdot 10^{-4}$ (9.77 · 10 ⁻⁶)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$7.29 \cdot 10^{-3}$ (3.48 · 10 ⁻⁴)
$\nu = 3/2$	$4.26 \cdot 10^{-4}$ (2.33 · 10 ⁻⁵)
$\nu = 5/2$	$1.17 \cdot 10^{-4}$ (5.63 · 10 ⁻⁶)
$\nu = 7/2$	$8.03 \cdot 10^{-5}$ (3.38 · 10 ⁻⁶)
$\nu = 9/2$	$7.42 \cdot 10^{-5}$ (2.76 · 10 ⁻⁶)
$\nu = 17/2$	$7.53 \cdot 10^{-5}$ (2.40 · 10 ⁻⁶)
$\nu = 33/2$	$7.77 \cdot 10^{-5}$ (2.41 · 10 ⁻⁶)
$\nu = \infty$	$8.01 \cdot 10^{-5}$ (2.38 · 10 ⁻⁶)
$\nu \in \{1/2, \dots, \infty\}$	$6.96 \cdot 10^{-5}$ (2.50 · 10 ⁻⁶)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.45 \cdot 10^{-4}$ (6.52 · 10 ⁻⁶)
linear	$5.85 \cdot 10^{-2}$ (3.54 · 10 ⁻⁴)
1NN	$4.89 \cdot 10^{-1}$ (1.73 · 10 ⁻³)
2NN	$3.43 \cdot 10^{-1}$ (2.26 · 10 ⁻³)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.32 \cdot 10^{-2}$ (3.66 · 10 ⁻⁴)	$4.24 \cdot 10^{-2}$ (7.42 · 10 ⁻⁴)	$4.08 \cdot 10^{-2}$ (5.99 · 10 ⁻⁴)	$3.61 \cdot 10^{-2}$ (7.64 · 10 ⁻⁴)	$4.01 \cdot 10^{-2}$ (5.77 · 10 ⁻⁴)
$\nu = 3/2$	$1.11 \cdot 10^{-2}$ (1.06 · 10 ⁻⁴)	$1.09 \cdot 10^{-2}$ (3.31 · 10 ⁻⁴)	$9.97 \cdot 10^{-3}$ (1.56 · 10 ⁻⁴)	$9.60 \cdot 10^{-3}$ (1.85 · 10 ⁻⁴)	$9.99 \cdot 10^{-3}$ (1.53 · 10 ⁻⁴)
$\nu = 5/2$	$5.68 \cdot 10^{-3}$ (6.68 · 10 ⁻⁵)	$6.44 \cdot 10^{-3}$ (1.92 · 10 ⁻⁴)	$5.68 \cdot 10^{-3}$ (1.02 · 10 ⁻⁴)	$5.69 \cdot 10^{-3}$ (1.04 · 10 ⁻⁴)	$5.68 \cdot 10^{-3}$ (1.04 · 10 ⁻⁴)
$\nu = 7/2$	$5.09 \cdot 10^{-3}$ (7.00 · 10 ⁻⁵)	$6.11 \cdot 10^{-3}$ (2.28 · 10 ⁻⁴)	$5.45 \cdot 10^{-3}$ (1.22 · 10 ⁻⁴)	$5.53 \cdot 10^{-3}$ (1.23 · 10 ⁻⁴)	$5.69 \cdot 10^{-3}$ (1.37 · 10 ⁻⁴)
$\nu = 9/2$	$5.03 \cdot 10^{-3}$ (7.21 · 10 ⁻⁵)	$6.34 \cdot 10^{-3}$ (2.02 · 10 ⁻⁴)	$5.82 \cdot 10^{-3}$ (1.43 · 10 ⁻⁴)	$5.87 \cdot 10^{-3}$ (1.41 · 10 ⁻⁴)	$6.06 \cdot 10^{-3}$ (1.39 · 10 ⁻⁴)
$\nu = 17/2$	$5.24 \cdot 10^{-3}$ (7.64 · 10 ⁻⁵)	$7.14 \cdot 10^{-3}$ (2.99 · 10 ⁻⁴)	$6.41 \cdot 10^{-3}$ (1.54 · 10 ⁻⁴)	$6.58 \cdot 10^{-3}$ (1.62 · 10 ⁻⁴)	$6.68 \cdot 10^{-3}$ (1.53 · 10 ⁻⁴)
$\nu = 33/2$	$5.43 \cdot 10^{-3}$ (8.05 · 10 ⁻⁵)	$7.30 \cdot 10^{-3}$ (3.01 · 10 ⁻⁴)	$6.67 \cdot 10^{-3}$ (1.78 · 10 ⁻⁴)	$7.03 \cdot 10^{-3}$ (2.03 · 10 ⁻⁴)	$7.02 \cdot 10^{-3}$ (1.73 · 10 ⁻⁴)
$\nu = \infty$	$5.64 \cdot 10^{-3}$ (8.54 · 10 ⁻⁵)	$7.48 \cdot 10^{-3}$ (3.14 · 10 ⁻⁴)	$7.03 \cdot 10^{-3}$ (2.30 · 10 ⁻⁴)	$7.16 \cdot 10^{-3}$ (2.06 · 10 ⁻⁴)	$7.19 \cdot 10^{-3}$ (1.71 · 10 ⁻⁴)
$\nu \in \{1/2, \dots, \infty\}$	$5.11 \cdot 10^{-3}$ (7.34 · 10 ⁻⁵)	$7.07 \cdot 10^{-3}$ (3.13 · 10 ⁻⁴)	$6.22 \cdot 10^{-3}$ (1.69 · 10 ⁻⁴)	$6.28 \cdot 10^{-3}$ (1.78 · 10 ⁻⁴)	$6.28 \cdot 10^{-3}$ (1.61 · 10 ⁻⁴)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$5.34 \cdot 10^{-3}$ (8.86 · 10 ⁻⁵)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$7.58 \cdot 10^{-1}$ (6.03 · 10 ⁻³)	$6.19 \cdot 10^{-1}$ (1.79 · 10 ⁻²)	$5.94 \cdot 10^{-1}$ (1.70 · 10 ⁻²)	$7.12 \cdot 10^{-1}$ (2.32 · 10 ⁻²)	$5.86 \cdot 10^{-1}$ (1.68 · 10 ⁻²)
$\nu = 3/2$	$1.50 \cdot 10^{-1}$ (2.01 · 10 ⁻³)	$1.59 \cdot 10^{-1}$ (6.13 · 10 ⁻³)	$1.46 \cdot 10^{-1}$ (4.19 · 10 ⁻³)	$1.62 \cdot 10^{-1}$ (5.08 · 10 ⁻³)	$1.47 \cdot 10^{-1}$ (4.22 · 10 ⁻³)
$\nu = 5/2$	$7.14 \cdot 10^{-2}$ (1.14 · 10 ⁻³)	$8.72 \cdot 10^{-2}$ (3.72 · 10 ⁻³)	$7.77 \cdot 10^{-2}$ (2.41 · 10 ⁻³)	$8.63 \cdot 10^{-2}$ (2.74 · 10 ⁻³)	$7.76 \cdot 10^{-2}$ (2.50 · 10 ⁻³)
$\nu = 7/2$	$5.97 \cdot 10^{-2}$ (1.14 · 10 ⁻³)	$7.75 \cdot 10^{-2}$ (4.23 · 10 ⁻³)	$6.99 \cdot 10^{-2}$ (2.59 · 10 ⁻³)	$7.63 \cdot 10^{-2}$ (2.89 · 10 ⁻³)	$7.40 \cdot 10^{-2}$ (3.01 · 10 ⁻³)
$\nu = 9/2$	$5.66 \cdot 10^{-2}$ (1.21 · 10 ⁻³)	$8.09 \cdot 10^{-2}$ (4.21 · 10 ⁻³)	$7.52 \cdot 10^{-2}$ (3.17 · 10 ⁻³)	$8.11 \cdot 10^{-2}$ (3.28 · 10 ⁻³)	$7.81 \cdot 10^{-2}$ (3.27 · 10 ⁻³)
$\nu = 17/2$	$5.64 \cdot 10^{-2}$ (1.36 · 10 ⁻³)	$9.76 \cdot 10^{-2}$ (7.02 · 10 ⁻³)	$8.50 \cdot 10^{-2}$ (3.58 · 10 ⁻³)	$9.46 \cdot 10^{-2}$ (4.08 · 10 ⁻³)	$8.86 \cdot 10^{-2}$ (3.73 · 10 ⁻³)
$\nu = 33/2$	$5.79 \cdot 10^{-2}$ (1.48 · 10 ⁻³)	$9.99 \cdot 10^{-2}$ (7.38 · 10 ⁻³)	$9.03 \cdot 10^{-2}$ (4.29 · 10 ⁻³)	$1.05 \cdot 10^{-1}$ (5.40 · 10 ⁻³)	$9.50 \cdot 10^{-2}$ (4.20 · 10 ⁻³)
$\nu = \infty$	$6.02 \cdot 10^{-2}$ (1.64 · 10 ⁻³)	$1.03 \cdot 10^{-1}$ (7.74 · 10 ⁻³)	$9.80 \cdot 10^{-2}$ (5.82 · 10 ⁻³)	$1.05 \cdot 10^{-1}$ (5.51 · 10 ⁻³)	$9.64 \cdot 10^{-2}$ (3.93 · 10 ⁻³)
$\nu \in \{1/2, \dots, \infty\}$	$5.87 \cdot 10^{-2}$ (1.24 · 10 ⁻³)	$9.88 \cdot 10^{-2}$ (7.64 · 10 ⁻³)	$8.54 \cdot 10^{-2}$ (3.92 · 10 ⁻³)	$9.32 \cdot 10^{-2}$ (4.40 · 10 ⁻³)	$8.53 \cdot 10^{-2}$ (3.77 · 10 ⁻³)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$6.05 \cdot 10^{-2}$ (1.53 · 10 ⁻³)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.87 \cdot 10^{-1} (9.66 \cdot 10^{-4})$	$9.50 \cdot 10^{-1} (2.36 \cdot 10^{-3})$	$9.54 \cdot 10^{-1} (2.30 \cdot 10^{-3})$	$8.73 \cdot 10^{-1} (2.47 \cdot 10^{-3})$	$9.56 \cdot 10^{-1} (2.26 \cdot 10^{-3})$
$\nu = 3/2$	$9.83 \cdot 10^{-1} (1.07 \cdot 10^{-3})$	$9.28 \cdot 10^{-1} (3.50 \cdot 10^{-3})$	$9.32 \cdot 10^{-1} (3.09 \cdot 10^{-3})$	$8.79 \cdot 10^{-1} (3.28 \cdot 10^{-3})$	$9.36 \cdot 10^{-1} (2.94 \cdot 10^{-3})$
$\nu = 5/2$	$9.77 \cdot 10^{-1} (1.46 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (4.87 \cdot 10^{-3})$	$9.12 \cdot 10^{-1} (4.23 \cdot 10^{-3})$	$8.65 \cdot 10^{-1} (4.95 \cdot 10^{-3})$	$9.19 \cdot 10^{-1} (4.07 \cdot 10^{-3})$
$\nu = 7/2$	$9.67 \cdot 10^{-1} (2.13 \cdot 10^{-3})$	$8.74 \cdot 10^{-1} (7.12 \cdot 10^{-3})$	$8.79 \cdot 10^{-1} (7.10 \cdot 10^{-3})$	$8.40 \cdot 10^{-1} (7.78 \cdot 10^{-3})$	$8.80 \cdot 10^{-1} (7.41 \cdot 10^{-3})$
$\nu = 9/2$	$9.58 \cdot 10^{-1} (2.72 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (8.34 \cdot 10^{-3})$	$8.45 \cdot 10^{-1} (8.27 \cdot 10^{-3})$	$8.11 \cdot 10^{-1} (8.79 \cdot 10^{-3})$	$8.50 \cdot 10^{-1} (7.94 \cdot 10^{-3})$
$\nu = 17/2$	$9.36 \cdot 10^{-1} (3.74 \cdot 10^{-3})$	$8.00 \cdot 10^{-1} (9.74 \cdot 10^{-3})$	$8.05 \cdot 10^{-1} (8.47 \cdot 10^{-3})$	$7.65 \cdot 10^{-1} (9.67 \cdot 10^{-3})$	$8.08 \cdot 10^{-1} (9.14 \cdot 10^{-3})$
$\nu = 33/2$	$9.24 \cdot 10^{-1} (4.26 \cdot 10^{-3})$	$7.90 \cdot 10^{-1} (9.89 \cdot 10^{-3})$	$7.91 \cdot 10^{-1} (9.50 \cdot 10^{-3})$	$7.45 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$7.90 \cdot 10^{-1} (9.61 \cdot 10^{-3})$
$\nu = \infty$	$9.12 \cdot 10^{-1} (4.76 \cdot 10^{-3})$	$7.84 \cdot 10^{-1} (9.92 \cdot 10^{-3})$	$7.77 \cdot 10^{-1} (9.75 \cdot 10^{-3})$	$7.44 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$7.85 \cdot 10^{-1} (9.21 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.55 \cdot 10^{-1} (3.33 \cdot 10^{-3})$	$7.97 \cdot 10^{-1} (1.03 \cdot 10^{-2})$	$8.06 \cdot 10^{-1} (9.72 \cdot 10^{-3})$	$7.71 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$8.22 \cdot 10^{-1} (9.93 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.41 \cdot 10^{-1} (4.52 \cdot 10^{-3})$

SM2.2.35. Borehole, $n = 160$, $d = 8$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.52 \cdot 10^{-3} (1.37 \cdot 10^{-4})$	$3.74 \cdot 10^{-3} (1.27 \cdot 10^{-4})$	$3.56 \cdot 10^{-3} (1.29 \cdot 10^{-4})$	$3.66 \cdot 10^{-3} (1.52 \cdot 10^{-4})$	$3.46 \cdot 10^{-3} (1.29 \cdot 10^{-4})$
$\nu = 3/2$	$1.53 \cdot 10^{-4} (7.44 \cdot 10^{-6})$	$1.86 \cdot 10^{-4} (8.37 \cdot 10^{-6})$	$1.61 \cdot 10^{-4} (7.16 \cdot 10^{-6})$	$1.55 \cdot 10^{-4} (7.57 \cdot 10^{-6})$	$1.57 \cdot 10^{-4} (7.23 \cdot 10^{-6})$
$\nu = 5/2$	$3.31 \cdot 10^{-5} (1.47 \cdot 10^{-6})$	$3.99 \cdot 10^{-5} (1.74 \cdot 10^{-6})$	$3.54 \cdot 10^{-5} (1.47 \cdot 10^{-6})$	$3.48 \cdot 10^{-5} (1.47 \cdot 10^{-6})$	$3.54 \cdot 10^{-5} (1.48 \cdot 10^{-6})$
$\nu = 7/2$	$2.21 \cdot 10^{-5} (8.51 \cdot 10^{-7})$	$2.42 \cdot 10^{-5} (8.90 \cdot 10^{-7})$	$2.27 \cdot 10^{-5} (8.07 \cdot 10^{-7})$	$2.23 \cdot 10^{-5} (8.22 \cdot 10^{-7})$	$2.38 \cdot 10^{-5} (8.62 \cdot 10^{-7})$
$\nu = 9/2$	$2.10 \cdot 10^{-5} (7.49 \cdot 10^{-7})$	$2.36 \cdot 10^{-5} (8.30 \cdot 10^{-7})$	$2.28 \cdot 10^{-5} (8.02 \cdot 10^{-7})$	$2.24 \cdot 10^{-5} (7.75 \cdot 10^{-7})$	$2.42 \cdot 10^{-5} (9.18 \cdot 10^{-7})$
$\nu = 17/2$	$2.31 \cdot 10^{-5} (7.32 \cdot 10^{-7})$	$2.68 \cdot 10^{-5} (9.45 \cdot 10^{-7})$	$2.65 \cdot 10^{-5} (9.18 \cdot 10^{-7})$	$2.58 \cdot 10^{-5} (8.81 \cdot 10^{-7})$	$2.94 \cdot 10^{-5} (1.08 \cdot 10^{-6})$
$\nu = 33/2$	$2.52 \cdot 10^{-5} (7.60 \cdot 10^{-7})$	$2.93 \cdot 10^{-5} (9.92 \cdot 10^{-7})$	$2.89 \cdot 10^{-5} (9.50 \cdot 10^{-7})$	$2.84 \cdot 10^{-5} (9.34 \cdot 10^{-7})$	$3.23 \cdot 10^{-5} (1.12 \cdot 10^{-6})$
$\nu = \infty$	$2.66 \cdot 10^{-5} (7.74 \cdot 10^{-7})$	$3.12 \cdot 10^{-5} (1.05 \cdot 10^{-6})$	$3.06 \cdot 10^{-5} (9.76 \cdot 10^{-7})$	$3.07 \cdot 10^{-5} (9.69 \cdot 10^{-7})$	$3.44 \cdot 10^{-5} (1.13 \cdot 10^{-6})$
$\nu \in \{1/2, \dots, \infty\}$	$2.21 \cdot 10^{-5} (8.53 \cdot 10^{-7})$	$2.52 \cdot 10^{-5} (9.81 \cdot 10^{-7})$	$2.36 \cdot 10^{-5} (9.46 \cdot 10^{-7})$	$2.30 \cdot 10^{-5} (8.95 \cdot 10^{-7})$	$2.52 \cdot 10^{-5} (1.09 \cdot 10^{-6})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$3.10 \cdot 10^{-3} (1.22 \cdot 10^{-4})$
$\nu = 3/2$	$1.19 \cdot 10^{-4} (6.02 \cdot 10^{-6})$
$\nu = 5/2$	$2.52 \cdot 10^{-5} (1.07 \cdot 10^{-6})$
$\nu = 7/2$	$1.60 \cdot 10^{-5} (5.49 \cdot 10^{-7})$
$\nu = 9/2$	$1.52 \cdot 10^{-5} (4.94 \cdot 10^{-7})$
$\nu = 17/2$	$1.65 \cdot 10^{-5} (4.92 \cdot 10^{-7})$
$\nu = 33/2$	$1.79 \cdot 10^{-5} (5.19 \cdot 10^{-7})$
$\nu = \infty$	$1.88 \cdot 10^{-5} (5.34 \cdot 10^{-7})$
$\nu \in \{1/2, \dots, \infty\}$	$1.48 \cdot 10^{-5} (4.82 \cdot 10^{-7})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.27 \cdot 10^{-5} (8.38 \cdot 10^{-7})$
linear	$5.58 \cdot 10^{-2} (1.25 \cdot 10^{-4})$
1NN	$4.01 \cdot 10^{-1} (1.05 \cdot 10^{-3})$
2NN	$2.78 \cdot 10^{-1} (1.35 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.46 \cdot 10^{-2} (1.28 \cdot 10^{-4})$	$2.50 \cdot 10^{-2} (2.35 \cdot 10^{-4})$	$2.44 \cdot 10^{-2} (2.24 \cdot 10^{-4})$	$2.14 \cdot 10^{-2} (3.32 \cdot 10^{-4})$	$2.42 \cdot 10^{-2} (2.25 \cdot 10^{-4})$
$\nu = 3/2$	$5.69 \cdot 10^{-3} (3.80 \cdot 10^{-5})$	$4.91 \cdot 10^{-3} (7.97 \cdot 10^{-5})$	$4.57 \cdot 10^{-3} (5.72 \cdot 10^{-5})$	$4.27 \cdot 10^{-3} (7.06 \cdot 10^{-5})$	$4.55 \cdot 10^{-3} (5.60 \cdot 10^{-5})$
$\nu = 5/2$	$2.44 \cdot 10^{-3} (1.92 \cdot 10^{-5})$	$2.37 \cdot 10^{-3} (4.10 \cdot 10^{-5})$	$2.21 \cdot 10^{-3} (2.65 \cdot 10^{-5})$	$2.13 \cdot 10^{-3} (2.94 \cdot 10^{-5})$	$2.21 \cdot 10^{-3} (2.52 \cdot 10^{-5})$
$\nu = 7/2$	$1.99 \cdot 10^{-3} (1.71 \cdot 10^{-5})$	$2.02 \cdot 10^{-3} (3.17 \cdot 10^{-5})$	$1.92 \cdot 10^{-3} (2.50 \cdot 10^{-5})$	$1.90 \cdot 10^{-3} (2.76 \cdot 10^{-5})$	$1.96 \cdot 10^{-3} (2.47 \cdot 10^{-5})$
$\nu = 9/2$	$1.96 \cdot 10^{-3} (1.89 \cdot 10^{-5})$	$2.09 \cdot 10^{-3} (3.21 \cdot 10^{-5})$	$2.03 \cdot 10^{-3} (2.91 \cdot 10^{-5})$	$2.01 \cdot 10^{-3} (2.94 \cdot 10^{-5})$	$2.08 \cdot 10^{-3} (3.33 \cdot 10^{-5})$
$\nu = 17/2$	$2.12 \cdot 10^{-3} (2.25 \cdot 10^{-5})$	$2.33 \cdot 10^{-3} (3.73 \cdot 10^{-5})$	$2.30 \cdot 10^{-3} (3.69 \cdot 10^{-5})$	$2.28 \cdot 10^{-3} (3.54 \cdot 10^{-5})$	$2.41 \cdot 10^{-3} (4.16 \cdot 10^{-5})$
$\nu = 33/2$	$2.24 \cdot 10^{-3} (2.43 \cdot 10^{-5})$	$2.47 \cdot 10^{-3} (3.98 \cdot 10^{-5})$	$2.43 \cdot 10^{-3} (3.75 \cdot 10^{-5})$	$2.44 \cdot 10^{-3} (3.79 \cdot 10^{-5})$	$2.56 \cdot 10^{-3} (4.21 \cdot 10^{-5})$
$\nu = \infty$	$2.33 \cdot 10^{-3} (2.57 \cdot 10^{-5})$	$2.58 \cdot 10^{-3} (4.26 \cdot 10^{-5})$	$2.53 \cdot 10^{-3} (3.81 \cdot 10^{-5})$	$2.56 \cdot 10^{-3} (3.93 \cdot 10^{-5})$	$2.67 \cdot 10^{-3} (4.26 \cdot 10^{-5})$
$\nu \in \{1/2, \dots, \infty\}$	$1.99 \cdot 10^{-3} (1.74 \cdot 10^{-5})$	$2.16 \cdot 10^{-3} (4.10 \cdot 10^{-5})$	$2.04 \cdot 10^{-3} (3.73 \cdot 10^{-5})$	$1.99 \cdot 10^{-3} (3.51 \cdot 10^{-5})$	$2.11 \cdot 10^{-3} (4.27 \cdot 10^{-5})$

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$2.05 \cdot 10^{-3} (2.65 \cdot 10^{-5})$

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.15 \cdot 10^{-1}$ (2.45 · 10 ⁻³)	$3.86 \cdot 10^{-1}$ (7.16 · 10 ⁻³)	$3.76 \cdot 10^{-1}$ (7.16 · 10 ⁻³)	$4.51 \cdot 10^{-1}$ (1.09 · 10 ⁻²)	$3.72 \cdot 10^{-1}$ (6.98 · 10 ⁻³)
$\nu = 3/2$	$8.17 \cdot 10^{-2}$ (7.95 · 10 ⁻⁴)	$7.70 \cdot 10^{-2}$ (1.95 · 10 ⁻³)	$7.14 \cdot 10^{-2}$ (1.72 · 10 ⁻³)	$7.88 \cdot 10^{-2}$ (2.20 · 10 ⁻³)	$7.04 \cdot 10^{-2}$ (1.67 · 10 ⁻³)
$\nu = 5/2$	$3.28 \cdot 10^{-2}$ (3.68 · 10 ⁻⁴)	$3.34 \cdot 10^{-2}$ (8.09 · 10 ⁻⁴)	$3.17 \cdot 10^{-2}$ (7.24 · 10 ⁻⁴)	$3.52 \cdot 10^{-2}$ (8.88 · 10 ⁻⁴)	$3.16 \cdot 10^{-2}$ (7.06 · 10 ⁻⁴)
$\nu = 7/2$	$2.47 \cdot 10^{-2}$ (2.85 · 10 ⁻⁴)	$2.52 \cdot 10^{-2}$ (5.76 · 10 ⁻⁴)	$2.46 \cdot 10^{-2}$ (5.13 · 10 ⁻⁴)	$2.65 \cdot 10^{-2}$ (6.29 · 10 ⁻⁴)	$2.50 \cdot 10^{-2}$ (5.12 · 10 ⁻⁴)
$\nu = 9/2$	$2.28 \cdot 10^{-2}$ (2.94 · 10 ⁻⁴)	$2.44 \cdot 10^{-2}$ (5.73 · 10 ⁻⁴)	$2.42 \cdot 10^{-2}$ (5.52 · 10 ⁻⁴)	$2.59 \cdot 10^{-2}$ (6.30 · 10 ⁻⁴)	$2.51 \cdot 10^{-2}$ (6.15 · 10 ⁻⁴)
$\nu = 17/2$	$2.27 \cdot 10^{-2}$ (3.71 · 10 ⁻⁴)	$2.61 \cdot 10^{-2}$ (6.98 · 10 ⁻⁴)	$2.65 \cdot 10^{-2}$ (7.17 · 10 ⁻⁴)	$2.74 \cdot 10^{-2}$ (7.44 · 10 ⁻⁴)	$2.81 \cdot 10^{-2}$ (7.90 · 10 ⁻⁴)
$\nu = 33/2$	$2.36 \cdot 10^{-2}$ (4.18 · 10 ⁻⁴)	$2.74 \cdot 10^{-2}$ (7.41 · 10 ⁻⁴)	$2.77 \cdot 10^{-2}$ (7.44 · 10 ⁻⁴)	$2.88 \cdot 10^{-2}$ (7.92 · 10 ⁻⁴)	$2.95 \cdot 10^{-2}$ (8.14 · 10 ⁻⁴)
$\nu = \infty$	$2.43 \cdot 10^{-2}$ (4.61 · 10 ⁻⁴)	$2.84 \cdot 10^{-2}$ (7.62 · 10 ⁻⁴)	$2.86 \cdot 10^{-2}$ (7.68 · 10 ⁻⁴)	$3.01 \cdot 10^{-2}$ (8.02 · 10 ⁻⁴)	$3.06 \cdot 10^{-2}$ (8.17 · 10 ⁻⁴)
$\nu \in \{1/2, \dots, \infty\}$	$2.47 \cdot 10^{-2}$ (2.89 · 10 ⁻⁴)	$2.57 \cdot 10^{-2}$ (6.74 · 10 ⁻⁴)	$2.52 \cdot 10^{-2}$ (6.67 · 10 ⁻⁴)	$2.70 \cdot 10^{-2}$ (6.98 · 10 ⁻⁴)	$2.62 \cdot 10^{-2}$ (7.55 · 10 ⁻⁴)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$2.39 \cdot 10^{-2}$ (3.72 · 10 ⁻⁴)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.90 \cdot 10^{-1}$ (5.42 · 10 ⁻⁴)	$9.56 \cdot 10^{-1}$ (1.44 · 10 ⁻³)	$9.58 \cdot 10^{-1}$ (1.47 · 10 ⁻³)	$8.68 \cdot 10^{-1}$ (2.03 · 10 ⁻³)	$9.60 \cdot 10^{-1}$ (1.49 · 10 ⁻³)
$\nu = 3/2$	$9.88 \cdot 10^{-1}$ (6.85 · 10 ⁻⁴)	$9.44 \cdot 10^{-1}$ (1.98 · 10 ⁻³)	$9.47 \cdot 10^{-1}$ (2.00 · 10 ⁻³)	$8.88 \cdot 10^{-1}$ (2.21 · 10 ⁻³)	$9.50 \cdot 10^{-1}$ (2.03 · 10 ⁻³)
$\nu = 5/2$	$9.85 \cdot 10^{-1}$ (8.03 · 10 ⁻⁴)	$9.38 \cdot 10^{-1}$ (2.15 · 10 ⁻³)	$9.39 \cdot 10^{-1}$ (2.19 · 10 ⁻³)	$8.87 \cdot 10^{-1}$ (2.98 · 10 ⁻³)	$9.42 \cdot 10^{-1}$ (2.19 · 10 ⁻³)
$\nu = 7/2$	$9.80 \cdot 10^{-1}$ (1.00 · 10 ⁻³)	$9.28 \cdot 10^{-1}$ (3.02 · 10 ⁻³)	$9.29 \cdot 10^{-1}$ (2.76 · 10 ⁻³)	$8.88 \cdot 10^{-1}$ (3.56 · 10 ⁻³)	$9.31 \cdot 10^{-1}$ (2.74 · 10 ⁻³)
$\nu = 9/2$	$9.73 \cdot 10^{-1}$ (1.39 · 10 ⁻³)	$9.16 \cdot 10^{-1}$ (3.73 · 10 ⁻³)	$9.15 \cdot 10^{-1}$ (3.62 · 10 ⁻³)	$8.81 \cdot 10^{-1}$ (4.26 · 10 ⁻³)	$9.15 \cdot 10^{-1}$ (4.05 · 10 ⁻³)
$\nu = 17/2$	$9.53 \cdot 10^{-1}$ (2.24 · 10 ⁻³)	$8.97 \cdot 10^{-1}$ (4.83 · 10 ⁻³)	$8.90 \cdot 10^{-1}$ (5.07 · 10 ⁻³)	$8.67 \cdot 10^{-1}$ (5.13 · 10 ⁻³)	$8.90 \cdot 10^{-1}$ (5.36 · 10 ⁻³)
$\nu = 33/2$	$9.42 \cdot 10^{-1}$ (2.63 · 10 ⁻³)	$8.90 \cdot 10^{-1}$ (5.06 · 10 ⁻³)	$8.85 \cdot 10^{-1}$ (5.26 · 10 ⁻³)	$8.62 \cdot 10^{-1}$ (5.33 · 10 ⁻³)	$8.82 \cdot 10^{-1}$ (5.45 · 10 ⁻³)
$\nu = \infty$	$9.31 \cdot 10^{-1}$ (2.99 · 10 ⁻³)	$8.84 \cdot 10^{-1}$ (5.12 · 10 ⁻³)	$8.79 \cdot 10^{-1}$ (5.36 · 10 ⁻³)	$8.54 \cdot 10^{-1}$ (5.37 · 10 ⁻³)	$8.76 \cdot 10^{-1}$ (5.43 · 10 ⁻³)
$\nu \in \{1/2, \dots, \infty\}$	$9.79 \cdot 10^{-1}$ (1.18 · 10 ⁻³)	$9.06 \cdot 10^{-1}$ (4.44 · 10 ⁻³)	$9.08 \cdot 10^{-1}$ (4.44 · 10 ⁻³)	$8.76 \cdot 10^{-1}$ (4.54 · 10 ⁻³)	$9.08 \cdot 10^{-1}$ (5.15 · 10 ⁻³)

$C_{0.95}(\theta)$	
NLL/SPE	$9.63 \cdot 10^{-1}$ (2.86 · 10 ⁻³)

SM2.2.36. Borehole, $n = 400$, $d = 8$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.17 \cdot 10^{-3}$ (4.89 · 10 ⁻⁵)	$1.22 \cdot 10^{-3}$ (4.63 · 10 ⁻⁵)	$1.18 \cdot 10^{-3}$ (4.66 · 10 ⁻⁵)	$1.22 \cdot 10^{-3}$ (5.27 · 10 ⁻⁵)	$1.15 \cdot 10^{-3}$ (4.67 · 10 ⁻⁵)
$\nu = 3/2$	$3.45 \cdot 10^{-5}$ (1.94 · 10 ⁻⁶)	$3.99 \cdot 10^{-5}$ (1.97 · 10 ⁻⁶)	$3.66 \cdot 10^{-5}$ (1.88 · 10 ⁻⁶)	$3.49 \cdot 10^{-5}$ (1.94 · 10 ⁻⁶)	$3.63 \cdot 10^{-5}$ (1.88 · 10 ⁻⁶)
$\nu = 5/2$	$6.31 \cdot 10^{-6}$ (3.25 · 10 ⁻⁷)	$7.34 \cdot 10^{-6}$ (3.50 · 10 ⁻⁷)	$6.68 \cdot 10^{-6}$ (3.28 · 10 ⁻⁷)	$6.56 \cdot 10^{-6}$ (3.26 · 10 ⁻⁷)	$6.77 \cdot 10^{-6}$ (3.24 · 10 ⁻⁷)
$\nu = 7/2$	$3.55 \cdot 10^{-6}$ (1.55 · 10 ⁻⁷)	$3.70 \cdot 10^{-6}$ (1.62 · 10 ⁻⁷)	$3.50 \cdot 10^{-6}$ (1.48 · 10 ⁻⁷)	$3.57 \cdot 10^{-6}$ (1.62 · 10 ⁻⁷)	$3.66 \cdot 10^{-6}$ (1.59 · 10 ⁻⁷)
$\nu = 9/2$	$2.92 \cdot 10^{-6}$ (1.07 · 10 ⁻⁷)	$2.86 \cdot 10^{-6}$ (1.05 · 10 ⁻⁷)	$2.80 \cdot 10^{-6}$ (1.01 · 10 ⁻⁷)	$2.82 \cdot 10^{-6}$ (1.03 · 10 ⁻⁷)	$2.99 \cdot 10^{-6}$ (1.19 · 10 ⁻⁷)
$\nu = 17/2$	$3.04 \cdot 10^{-6}$ (8.21 · 10 ⁻⁸)	$3.29 \cdot 10^{-6}$ (1.05 · 10 ⁻⁷)	$3.16 \cdot 10^{-6}$ (8.91 · 10 ⁻⁸)	$3.18 \cdot 10^{-6}$ (9.05 · 10 ⁻⁸)	$3.40 \cdot 10^{-6}$ (1.29 · 10 ⁻⁷)
$\nu = 33/2$	$3.40 \cdot 10^{-6}$ (8.42 · 10 ⁻⁸)	$3.72 \cdot 10^{-6}$ (1.03 · 10 ⁻⁷)	$3.60 \cdot 10^{-6}$ (9.23 · 10 ⁻⁸)	$3.62 \cdot 10^{-6}$ (9.38 · 10 ⁻⁸)	$3.77 \cdot 10^{-6}$ (9.60 · 10 ⁻⁸)
$\nu = \infty$	$3.74 \cdot 10^{-6}$ (8.59 · 10 ⁻⁸)	$4.11 \cdot 10^{-6}$ (1.03 · 10 ⁻⁷)	$3.96 \cdot 10^{-6}$ (8.62 · 10 ⁻⁸)	$3.97 \cdot 10^{-6}$ (8.82 · 10 ⁻⁸)	$4.14 \cdot 10^{-6}$ (9.09 · 10 ⁻⁸)
$\nu \in \{1/2, \dots, \infty\}$	$3.54 \cdot 10^{-6}$ (1.56 · 10 ⁻⁷)	$3.08 \cdot 10^{-6}$ (1.36 · 10 ⁻⁷)	$2.83 \cdot 10^{-6}$ (1.02 · 10 ⁻⁷)	$3.08 \cdot 10^{-6}$ (1.31 · 10 ⁻⁷)	$3.06 \cdot 10^{-6}$ (1.19 · 10 ⁻⁷)

$R^*(S^{SPE})$	
$\nu = 1/2$	$1.05 \cdot 10^{-3}$ (3.99 · 10 ⁻⁵)
$\nu = 3/2$	$2.83 \cdot 10^{-5}$ (1.51 · 10 ⁻⁶)
$\nu = 5/2$	$5.29 \cdot 10^{-6}$ (2.68 · 10 ⁻⁷)
$\nu = 7/2$	$2.96 \cdot 10^{-6}$ (1.25 · 10 ⁻⁷)
$\nu = 9/2$	$2.46 \cdot 10^{-6}$ (8.05 · 10 ⁻⁸)
$\nu = 17/2$	$2.78 \cdot 10^{-6}$ (7.39 · 10 ⁻⁸)
$\nu = 33/2$	$3.14 \cdot 10^{-6}$ (7.59 · 10 ⁻⁸)
$\nu = \infty$	$3.43 \cdot 10^{-6}$ (7.65 · 10 ⁻⁸)
$\nu \in \{1/2, \dots, \infty\}$	$2.42 \cdot 10^{-6}$ (7.57 · 10 ⁻⁸)

$R(\theta; S^{SPE})$	
NLL/SPE	$3.09 \cdot 10^{-6}$ (1.27 · 10 ⁻⁷)
linear	$5.41 \cdot 10^{-2}$ (6.25 · 10 ⁻⁵)
1NN	$3.09 \cdot 10^{-1}$ (7.00 · 10 ⁻⁴)
2NN	$2.10 \cdot 10^{-1}$ (8.07 · 10 ⁻⁴)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$2.02 \cdot 10^{-2}$ ($6.37 \cdot 10^{-5}$)	$1.32 \cdot 10^{-2}$ ($1.18 \cdot 10^{-4}$)	$1.30 \cdot 10^{-2}$ ($1.10 \cdot 10^{-4}$)	$1.11 \cdot 10^{-2}$ ($1.36 \cdot 10^{-4}$)	$1.29 \cdot 10^{-2}$ ($1.04 \cdot 10^{-4}$)
$v = 3/2$	$2.66 \cdot 10^{-3}$ ($1.50 \cdot 10^{-5}$)	$2.07 \cdot 10^{-3}$ ($2.99 \cdot 10^{-5}$)	$1.97 \cdot 10^{-3}$ ($2.36 \cdot 10^{-5}$)	$1.81 \cdot 10^{-3}$ ($2.41 \cdot 10^{-5}$)	$1.98 \cdot 10^{-3}$ ($2.14 \cdot 10^{-5}$)
$v = 5/2$	$1.02 \cdot 10^{-3}$ ($7.15 \cdot 10^{-6}$)	$9.07 \cdot 10^{-4}$ ($1.35 \cdot 10^{-5}$)	$8.56 \cdot 10^{-4}$ ($9.92 \cdot 10^{-6}$)	$8.17 \cdot 10^{-4}$ ($1.02 \cdot 10^{-5}$)	$8.64 \cdot 10^{-4}$ ($9.68 \cdot 10^{-6}$)
$v = 7/2$	$7.44 \cdot 10^{-4}$ ($5.57 \cdot 10^{-6}$)	$6.93 \cdot 10^{-4}$ ($9.18 \cdot 10^{-6}$)	$6.67 \cdot 10^{-4}$ ($7.06 \cdot 10^{-6}$)	$6.58 \cdot 10^{-4}$ ($7.95 \cdot 10^{-6}$)	$6.80 \cdot 10^{-4}$ ($7.32 \cdot 10^{-6}$)
$v = 9/2$	$6.79 \cdot 10^{-4}$ ($5.38 \cdot 10^{-6}$)	$6.58 \cdot 10^{-4}$ ($8.12 \cdot 10^{-6}$)	$6.41 \cdot 10^{-4}$ ($6.68 \cdot 10^{-6}$)	$6.37 \cdot 10^{-4}$ ($6.93 \cdot 10^{-6}$)	$6.56 \cdot 10^{-4}$ ($7.20 \cdot 10^{-6}$)
$v = 17/2$	$7.29 \cdot 10^{-4}$ ($6.35 \cdot 10^{-6}$)	$7.66 \cdot 10^{-4}$ ($9.88 \cdot 10^{-6}$)	$7.45 \cdot 10^{-4}$ ($7.64 \cdot 10^{-6}$)	$7.48 \cdot 10^{-4}$ ($8.13 \cdot 10^{-6}$)	$7.65 \cdot 10^{-4}$ ($8.59 \cdot 10^{-6}$)
$v = 33/2$	$7.87 \cdot 10^{-4}$ ($6.97 \cdot 10^{-6}$)	$8.35 \cdot 10^{-4}$ ($9.87 \cdot 10^{-6}$)	$8.15 \cdot 10^{-4}$ ($7.97 \cdot 10^{-6}$)	$8.18 \cdot 10^{-4}$ ($8.31 \cdot 10^{-6}$)	$8.30 \cdot 10^{-4}$ ($7.90 \cdot 10^{-6}$)
$v = \infty$	$8.39 \cdot 10^{-4}$ ($7.47 \cdot 10^{-6}$)	$8.93 \cdot 10^{-4}$ ($9.76 \cdot 10^{-6}$)	$8.71 \cdot 10^{-4}$ ($8.05 \cdot 10^{-6}$)	$8.74 \cdot 10^{-4}$ ($8.63 \cdot 10^{-6}$)	$8.88 \cdot 10^{-4}$ ($7.97 \cdot 10^{-6}$)
$v \in \{1/2, \dots, \infty\}$	$7.42 \cdot 10^{-4}$ ($5.64 \cdot 10^{-6}$)	$6.76 \cdot 10^{-4}$ ($1.06 \cdot 10^{-5}$)	$6.42 \cdot 10^{-4}$ ($6.66 \cdot 10^{-6}$)	$6.44 \cdot 10^{-4}$ ($7.27 \cdot 10^{-6}$)	$6.58 \cdot 10^{-4}$ ($7.06 \cdot 10^{-6}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$7.03 \cdot 10^{-4}$ ($8.52 \cdot 10^{-6}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.11 \cdot 10^{-1}$ ($1.72 \cdot 10^{-3}$)	$2.16 \cdot 10^{-1}$ ($3.65 \cdot 10^{-3}$)	$2.12 \cdot 10^{-1}$ ($3.68 \cdot 10^{-3}$)	$2.52 \cdot 10^{-1}$ ($4.79 \cdot 10^{-3}$)	$2.10 \cdot 10^{-1}$ ($3.67 \cdot 10^{-3}$)
$v = 3/2$	$3.98 \cdot 10^{-2}$ ($3.98 \cdot 10^{-4}$)	$3.42 \cdot 10^{-2}$ ($7.76 \cdot 10^{-4}$)	$3.26 \cdot 10^{-2}$ ($7.41 \cdot 10^{-4}$)	$3.65 \cdot 10^{-2}$ ($8.65 \cdot 10^{-4}$)	$3.24 \cdot 10^{-2}$ ($7.25 \cdot 10^{-4}$)
$v = 5/2$	$1.45 \cdot 10^{-2}$ ($1.76 \cdot 10^{-4}$)	$1.43 \cdot 10^{-2}$ ($3.28 \cdot 10^{-4}$)	$1.36 \cdot 10^{-2}$ ($3.05 \cdot 10^{-4}$)	$1.58 \cdot 10^{-2}$ ($3.51 \cdot 10^{-4}$)	$1.37 \cdot 10^{-2}$ ($2.98 \cdot 10^{-4}$)
$v = 7/2$	$9.91 \cdot 10^{-3}$ ($1.26 \cdot 10^{-4}$)	$9.65 \cdot 10^{-3}$ ($2.04 \cdot 10^{-4}$)	$9.45 \cdot 10^{-3}$ ($1.94 \cdot 10^{-4}$)	$1.07 \cdot 10^{-2}$ ($2.44 \cdot 10^{-4}$)	$9.70 \cdot 10^{-3}$ ($2.00 \cdot 10^{-4}$)
$v = 9/2$	$8.45 \cdot 10^{-3}$ ($1.07 \cdot 10^{-4}$)	$8.15 \cdot 10^{-3}$ ($1.57 \cdot 10^{-4}$)	$8.12 \cdot 10^{-3}$ ($1.54 \cdot 10^{-4}$)	$8.74 \cdot 10^{-3}$ ($1.73 \cdot 10^{-4}$)	$8.41 \cdot 10^{-3}$ ($1.71 \cdot 10^{-4}$)
$v = 17/2$	$7.99 \cdot 10^{-3}$ ($1.09 \cdot 10^{-4}$)	$8.33 \cdot 10^{-3}$ ($1.53 \cdot 10^{-4}$)	$8.19 \cdot 10^{-3}$ ($1.28 \cdot 10^{-4}$)	$8.62 \cdot 10^{-3}$ ($1.51 \cdot 10^{-4}$)	$8.52 \cdot 10^{-3}$ ($1.59 \cdot 10^{-4}$)
$v = 33/2$	$8.37 \cdot 10^{-3}$ ($1.21 \cdot 10^{-4}$)	$8.77 \cdot 10^{-3}$ ($1.40 \cdot 10^{-4}$)	$8.67 \cdot 10^{-3}$ ($1.27 \cdot 10^{-4}$)	$9.07 \cdot 10^{-3}$ ($1.53 \cdot 10^{-4}$)	$8.88 \cdot 10^{-3}$ ($1.28 \cdot 10^{-4}$)
$v = \infty$	$8.85 \cdot 10^{-3}$ ($1.34 \cdot 10^{-4}$)	$9.19 \cdot 10^{-3}$ ($1.35 \cdot 10^{-4}$)	$9.05 \cdot 10^{-3}$ ($1.19 \cdot 10^{-4}$)	$9.43 \cdot 10^{-3}$ ($1.47 \cdot 10^{-4}$)	$9.25 \cdot 10^{-3}$ ($1.20 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$9.85 \cdot 10^{-3}$ ($1.30 \cdot 10^{-4}$)	$8.47 \cdot 10^{-3}$ ($1.89 \cdot 10^{-4}$)	$8.19 \cdot 10^{-3}$ ($1.56 \cdot 10^{-4}$)	$9.47 \cdot 10^{-3}$ ($2.25 \cdot 10^{-4}$)	$8.56 \cdot 10^{-3}$ ($1.70 \cdot 10^{-4}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$8.60 \cdot 10^{-3}$ ($1.42 \cdot 10^{-4}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.92 \cdot 10^{-1}$ ($3.74 \cdot 10^{-4}$)	$9.59 \cdot 10^{-1}$ ($9.83 \cdot 10^{-4}$)	$9.61 \cdot 10^{-1}$ ($9.84 \cdot 10^{-4}$)	$8.64 \cdot 10^{-1}$ ($1.10 \cdot 10^{-3}$)	$9.62 \cdot 10^{-1}$ ($1.01 \cdot 10^{-3}$)
$v = 3/2$	$9.91 \cdot 10^{-1}$ ($4.40 \cdot 10^{-4}$)	$9.51 \cdot 10^{-1}$ ($1.33 \cdot 10^{-3}$)	$9.52 \cdot 10^{-1}$ ($1.32 \cdot 10^{-3}$)	$8.80 \cdot 10^{-1}$ ($1.39 \cdot 10^{-3}$)	$9.54 \cdot 10^{-1}$ ($1.37 \cdot 10^{-3}$)
$v = 5/2$	$9.86 \cdot 10^{-1}$ ($5.04 \cdot 10^{-4}$)	$9.39 \cdot 10^{-1}$ ($1.65 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($1.58 \cdot 10^{-3}$)	$8.74 \cdot 10^{-1}$ ($1.86 \cdot 10^{-3}$)	$9.41 \cdot 10^{-1}$ ($1.51 \cdot 10^{-3}$)
$v = 7/2$	$9.81 \cdot 10^{-1}$ ($6.13 \cdot 10^{-4}$)	$9.39 \cdot 10^{-1}$ ($1.71 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.75 \cdot 10^{-3}$)	$8.86 \cdot 10^{-1}$ ($2.41 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.76 \cdot 10^{-3}$)
$v = 9/2$	$9.76 \cdot 10^{-1}$ ($7.63 \cdot 10^{-4}$)	$9.39 \cdot 10^{-1}$ ($1.85 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($1.86 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($2.35 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.92 \cdot 10^{-3}$)
$v = 17/2$	$9.53 \cdot 10^{-1}$ ($1.33 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.27 \cdot 10^{-3}$)	$9.33 \cdot 10^{-1}$ ($2.07 \cdot 10^{-3}$)	$9.05 \cdot 10^{-1}$ ($2.69 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.14 \cdot 10^{-3}$)
$v = 33/2$	$9.38 \cdot 10^{-1}$ ($1.66 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($2.42 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.28 \cdot 10^{-3}$)	$9.04 \cdot 10^{-1}$ ($2.91 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.19 \cdot 10^{-3}$)
$v = \infty$	$9.21 \cdot 10^{-1}$ ($2.04 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.58 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.42 \cdot 10^{-3}$)	$9.03 \cdot 10^{-1}$ ($3.06 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.34 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$9.81 \cdot 10^{-1}$ ($6.62 \cdot 10^{-4}$)	$9.36 \cdot 10^{-1}$ ($1.86 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.86 \cdot 10^{-3}$)	$8.92 \cdot 10^{-1}$ ($2.43 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($1.90 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.70 \cdot 10^{-1}$ ($1.72 \cdot 10^{-3}$)

SM2.2.37. $\text{Re}(s_{2\pi})$, $n = 60$, $d = 6$.Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.56 \cdot 10^{-2}$ (7.28 · 10 ⁻⁴)	$2.78 \cdot 10^{-2}$ (9.77 · 10 ⁻⁴)	$2.43 \cdot 10^{-2}$ (7.20 · 10 ⁻⁴)	$2.43 \cdot 10^{-2}$ (7.32 · 10 ⁻⁴)	$2.35 \cdot 10^{-2}$ (7.06 · 10 ⁻⁴)
$\nu = 3/2$	$7.41 \cdot 10^{-5}$ (2.46 · 10 ⁻⁶)	$8.95 \cdot 10^{-5}$ (4.87 · 10 ⁻⁶)	$7.15 \cdot 10^{-5}$ (2.96 · 10 ⁻⁶)	$7.73 \cdot 10^{-5}$ (3.93 · 10 ⁻⁶)	$7.13 \cdot 10^{-5}$ (2.22 · 10 ⁻⁶)
$\nu = 5/2$	$1.66 \cdot 10^{-5}$ (7.80 · 10 ⁻⁷)	$2.30 \cdot 10^{-5}$ (2.05 · 10 ⁻⁶)	$1.61 \cdot 10^{-5}$ (8.86 · 10 ⁻⁷)	$1.73 \cdot 10^{-5}$ (9.39 · 10 ⁻⁷)	$1.91 \cdot 10^{-5}$ (1.18 · 10 ⁻⁶)
$\nu = 7/2$	$1.95 \cdot 10^{-5}$ (9.16 · 10 ⁻⁷)	$3.14 \cdot 10^{-5}$ (2.48 · 10 ⁻⁶)	$2.41 \cdot 10^{-5}$ (1.87 · 10 ⁻⁶)	$2.51 \cdot 10^{-5}$ (1.70 · 10 ⁻⁶)	$3.27 \cdot 10^{-5}$ (3.28 · 10 ⁻⁶)
$\nu = 9/2$	$2.58 \cdot 10^{-5}$ (1.05 · 10 ⁻⁶)	$4.25 \cdot 10^{-5}$ (4.25 · 10 ⁻⁶)	$3.26 \cdot 10^{-5}$ (3.01 · 10 ⁻⁶)	$3.48 \cdot 10^{-5}$ (2.94 · 10 ⁻⁶)	$5.25 \cdot 10^{-5}$ (6.02 · 10 ⁻⁶)
$\nu = 13/2$	$3.26 \cdot 10^{-5}$ (2.04 · 10 ⁻⁶)	$6.38 \cdot 10^{-5}$ (1.10 · 10 ⁻⁵)	$4.11 \cdot 10^{-5}$ (3.86 · 10 ⁻⁶)	$4.14 \cdot 10^{-5}$ (3.05 · 10 ⁻⁶)	$1.11 \cdot 10^{-4}$ (3.15 · 10 ⁻⁵)
$\nu = 25/2$	$4.23 \cdot 10^{-5}$ (3.54 · 10 ⁻⁶)	$6.79 \cdot 10^{-5}$ (7.89 · 10 ⁻⁶)	$5.93 \cdot 10^{-5}$ (7.88 · 10 ⁻⁶)	$5.57 \cdot 10^{-5}$ (5.83 · 10 ⁻⁶)	$1.16 \cdot 10^{-4}$ (3.21 · 10 ⁻⁵)
$\nu = \infty$	$4.87 \cdot 10^{-5}$ (3.83 · 10 ⁻⁶)	$7.47 \cdot 10^{-5}$ (7.79 · 10 ⁻⁶)	$5.79 \cdot 10^{-5}$ (5.02 · 10 ⁻⁶)	$5.90 \cdot 10^{-5}$ (5.11 · 10 ⁻⁶)	$9.08 \cdot 10^{-5}$ (8.18 · 10 ⁻⁶)
$\nu \in \{1/2, \dots, \infty\}$	$1.69 \cdot 10^{-5}$ (8.45 · 10 ⁻⁷)	$3.37 \cdot 10^{-5}$ (4.31 · 10 ⁻⁶)	$2.13 \cdot 10^{-5}$ (1.72 · 10 ⁻⁶)	$2.26 \cdot 10^{-5}$ (1.59 · 10 ⁻⁶)	$2.70 \cdot 10^{-5}$ (2.50 · 10 ⁻⁶)

$R^*(S^{SPE})$	
$\nu = 1/2$	$2.09 \cdot 10^{-2}$ (6.10 · 10 ⁻⁴)
$\nu = 3/2$	$6.00 \cdot 10^{-5}$ (1.82 · 10 ⁻⁶)
$\nu = 5/2$	$1.02 \cdot 10^{-5}$ (5.83 · 10 ⁻⁷)
$\nu = 7/2$	$1.07 \cdot 10^{-5}$ (5.00 · 10 ⁻⁷)
$\nu = 9/2$	$1.53 \cdot 10^{-5}$ (1.01 · 10 ⁻⁶)
$\nu = 13/2$	$1.90 \cdot 10^{-5}$ (9.60 · 10 ⁻⁷)
$\nu = 25/2$	$2.30 \cdot 10^{-5}$ (1.57 · 10 ⁻⁶)
$\nu = \infty$	$2.56 \cdot 10^{-5}$ (1.04 · 10 ⁻⁶)
$\nu \in \{1/2, \dots, \infty\}$	$8.99 \cdot 10^{-6}$ (3.92 · 10 ⁻⁷)

$R(\theta; S^{SPE})$	
NLL/SPE	$2.00 \cdot 10^{-5}$ (1.10 · 10 ⁻⁶)
linear	$7.68 \cdot 10^{-4}$ (7.09 · 10 ⁻⁶)
1NN	$4.35 \cdot 10^{-1}$ (2.40 · 10 ⁻³)
2NN	$3.40 \cdot 10^{-1}$ (3.35 · 10 ⁻³)

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$8.71 \cdot 10^{-2}$ (5.89 · 10 ⁻⁴)	$7.47 \cdot 10^{-2}$ (1.18 · 10 ⁻³)	$7.03 \cdot 10^{-2}$ (9.82 · 10 ⁻⁴)	$6.98 \cdot 10^{-2}$ (1.09 · 10 ⁻³)	$6.91 \cdot 10^{-2}$ (9.61 · 10 ⁻⁴)
$\nu = 3/2$	$3.87 \cdot 10^{-3}$ (3.90 · 10 ⁻⁵)	$3.98 \cdot 10^{-3}$ (9.02 · 10 ⁻⁵)	$3.51 \cdot 10^{-3}$ (6.34 · 10 ⁻⁵)	$3.64 \cdot 10^{-3}$ (7.65 · 10 ⁻⁵)	$3.49 \cdot 10^{-3}$ (5.19 · 10 ⁻⁵)
$\nu = 5/2$	$1.47 \cdot 10^{-3}$ (1.80 · 10 ⁻⁵)	$1.59 \cdot 10^{-3}$ (4.52 · 10 ⁻⁵)	$1.30 \cdot 10^{-3}$ (2.39 · 10 ⁻⁵)	$1.38 \cdot 10^{-3}$ (2.78 · 10 ⁻⁵)	$1.41 \cdot 10^{-3}$ (3.04 · 10 ⁻⁵)
$\nu = 7/2$	$1.57 \cdot 10^{-3}$ (2.70 · 10 ⁻⁵)	$1.83 \cdot 10^{-3}$ (7.20 · 10 ⁻⁵)	$1.57 \cdot 10^{-3}$ (4.12 · 10 ⁻⁵)	$1.65 \cdot 10^{-3}$ (4.58 · 10 ⁻⁵)	$1.82 \cdot 10^{-3}$ (6.07 · 10 ⁻⁵)
$\nu = 9/2$	$1.90 \cdot 10^{-3}$ (3.91 · 10 ⁻⁵)	$2.21 \cdot 10^{-3}$ (8.83 · 10 ⁻⁵)	$1.95 \cdot 10^{-3}$ (5.66 · 10 ⁻⁵)	$2.07 \cdot 10^{-3}$ (7.72 · 10 ⁻⁵)	$2.45 \cdot 10^{-3}$ (9.61 · 10 ⁻⁵)
$\nu = 13/2$	$2.19 \cdot 10^{-3}$ (6.59 · 10 ⁻⁵)	$2.68 \cdot 10^{-3}$ (1.28 · 10 ⁻⁴)	$2.31 \cdot 10^{-3}$ (6.63 · 10 ⁻⁵)	$2.40 \cdot 10^{-3}$ (8.26 · 10 ⁻⁵)	$2.99 \cdot 10^{-3}$ (1.62 · 10 ⁻⁴)
$\nu = 25/2$	$2.52 \cdot 10^{-3}$ (9.35 · 10 ⁻⁵)	$2.95 \cdot 10^{-3}$ (1.25 · 10 ⁻⁴)	$2.76 \cdot 10^{-3}$ (1.11 · 10 ⁻⁴)	$2.74 \cdot 10^{-3}$ (1.06 · 10 ⁻⁴)	$3.35 \cdot 10^{-3}$ (1.79 · 10 ⁻⁴)
$\nu = \infty$	$2.78 \cdot 10^{-3}$ (1.01 · 10 ⁻⁴)	$3.19 \cdot 10^{-3}$ (1.26 · 10 ⁻⁴)	$2.93 \cdot 10^{-3}$ (1.07 · 10 ⁻⁴)	$2.98 \cdot 10^{-3}$ (1.10 · 10 ⁻⁴)	$3.63 \cdot 10^{-3}$ (1.57 · 10 ⁻⁴)
$\nu \in \{1/2, \dots, \infty\}$	$1.47 \cdot 10^{-3}$ (1.82 · 10 ⁻⁵)	$1.89 \cdot 10^{-3}$ (9.07 · 10 ⁻⁵)	$1.49 \cdot 10^{-3}$ (3.84 · 10 ⁻⁵)	$1.58 \cdot 10^{-3}$ (4.75 · 10 ⁻⁵)	$1.72 \cdot 10^{-3}$ (6.68 · 10 ⁻⁵)

$R(\theta; S^{CRPS})$	
NLL/SPE	$1.62 \cdot 10^{-3}$ (4.20 · 10 ⁻⁵)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.05 \cdot 10^0$ (2.22 · 10 ⁻³)	$9.86 \cdot 10^{-1}$ (2.54 · 10 ⁻²)	$9.10 \cdot 10^{-1}$ (1.95 · 10 ⁻²)	$1.03 \cdot 10^0$ (2.47 · 10 ⁻²)	$8.91 \cdot 10^{-1}$ (1.90 · 10 ⁻²)
$\nu = 3/2$	$4.25 \cdot 10^{-2}$ (2.81 · 10 ⁻⁴)	$4.46 \cdot 10^{-2}$ (1.57 · 10 ⁻³)	$3.86 \cdot 10^{-2}$ (1.23 · 10 ⁻³)	$4.09 \cdot 10^{-2}$ (1.47 · 10 ⁻³)	$3.82 \cdot 10^{-2}$ (1.01 · 10 ⁻³)
$\nu = 5/2$	$1.91 \cdot 10^{-2}$ (5.66 · 10 ⁻⁴)	$2.09 \cdot 10^{-2}$ (8.37 · 10 ⁻⁴)	$1.76 \cdot 10^{-2}$ (8.14 · 10 ⁻⁴)	$1.88 \cdot 10^{-2}$ (8.73 · 10 ⁻⁴)	$1.88 \cdot 10^{-2}$ (9.07 · 10 ⁻⁴)
$\nu = 7/2$	$2.08 \cdot 10^{-2}$ (7.96 · 10 ⁻⁴)	$2.50 \cdot 10^{-2}$ (1.25 · 10 ⁻³)	$2.16 \cdot 10^{-2}$ (1.03 · 10 ⁻³)	$2.40 \cdot 10^{-2}$ (1.17 · 10 ⁻³)	$2.51 \cdot 10^{-2}$ (1.32 · 10 ⁻³)
$\nu = 9/2$	$2.53 \cdot 10^{-2}$ (9.52 · 10 ⁻⁴)	$3.14 \cdot 10^{-2}$ (1.81 · 10 ⁻³)	$2.84 \cdot 10^{-2}$ (1.34 · 10 ⁻³)	$3.20 \cdot 10^{-2}$ (1.90 · 10 ⁻³)	$3.54 \cdot 10^{-2}$ (1.80 · 10 ⁻³)
$\nu = 13/2$	$3.04 \cdot 10^{-2}$ (1.29 · 10 ⁻³)	$4.02 \cdot 10^{-2}$ (2.71 · 10 ⁻³)	$3.55 \cdot 10^{-2}$ (1.45 · 10 ⁻³)	$3.89 \cdot 10^{-2}$ (2.15 · 10 ⁻³)	$4.59 \cdot 10^{-2}$ (3.01 · 10 ⁻³)
$\nu = 25/2$	$3.70 \cdot 10^{-2}$ (1.95 · 10 ⁻³)	$4.38 \cdot 10^{-2}$ (2.64 · 10 ⁻³)	$4.46 \cdot 10^{-2}$ (2.72 · 10 ⁻³)	$4.59 \cdot 10^{-2}$ (2.72 · 10 ⁻³)	$5.23 \cdot 10^{-2}$ (3.61 · 10 ⁻³)
$\nu = \infty$	$4.16 \cdot 10^{-2}$ (2.09 · 10 ⁻³)	$4.70 \cdot 10^{-2}$ (2.66 · 10 ⁻³)	$4.61 \cdot 10^{-2}$ (2.43 · 10 ⁻³)	$4.94 \cdot 10^{-2}$ (2.93 · 10 ⁻³)	$5.62 \cdot 10^{-2}$ (3.36 · 10 ⁻³)
$\nu \in \{1/2, \dots, \infty\}$	$1.95 \cdot 10^{-2}$ (6.39 · 10 ⁻⁴)	$2.82 \cdot 10^{-2}$ (2.09 · 10 ⁻³)	$2.15 \cdot 10^{-2}$ (9.87 · 10 ⁻⁴)	$2.43 \cdot 10^{-2}$ (1.30 · 10 ⁻³)	$2.50 \cdot 10^{-2}$ (1.62 · 10 ⁻³)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$2.18 \cdot 10^{-2}$ (9.08 · 10 ⁻⁴)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.93 \cdot 10^{-1}$ ($4.74 \cdot 10^{-4}$)	$9.23 \cdot 10^{-1}$ ($2.93 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($2.75 \cdot 10^{-3}$)	$8.90 \cdot 10^{-1}$ ($3.49 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.71 \cdot 10^{-3}$)
$\nu = 3/2$	$9.92 \cdot 10^{-1}$ ($7.84 \cdot 10^{-4}$)	$9.12 \cdot 10^{-1}$ ($4.94 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($3.78 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($4.57 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($3.24 \cdot 10^{-3}$)
$\nu = 5/2$	$9.65 \cdot 10^{-1}$ ($1.83 \cdot 10^{-3}$)	$8.83 \cdot 10^{-1}$ ($6.36 \cdot 10^{-3}$)	$8.98 \cdot 10^{-1}$ ($6.07 \cdot 10^{-3}$)	$8.93 \cdot 10^{-1}$ ($6.66 \cdot 10^{-3}$)	$9.05 \cdot 10^{-1}$ ($5.40 \cdot 10^{-3}$)
$\nu = 7/2$	$9.27 \cdot 10^{-1}$ ($4.91 \cdot 10^{-3}$)	$8.42 \cdot 10^{-1}$ ($9.67 \cdot 10^{-3}$)	$8.38 \cdot 10^{-1}$ ($9.04 \cdot 10^{-3}$)	$8.23 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$8.37 \cdot 10^{-1}$ ($9.86 \cdot 10^{-3}$)
$\nu = 9/2$	$8.79 \cdot 10^{-1}$ ($7.73 \cdot 10^{-3}$)	$8.02 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$7.90 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$7.68 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)	$7.67 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)
$\nu = 13/2$	$8.28 \cdot 10^{-1}$ ($9.11 \cdot 10^{-3}$)	$7.62 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)	$7.41 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$7.20 \cdot 10^{-1}$ ($1.26 \cdot 10^{-2}$)	$7.28 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)
$\nu = 25/2$	$7.88 \cdot 10^{-1}$ ($9.88 \cdot 10^{-3}$)	$7.51 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)	$7.14 \cdot 10^{-1}$ ($1.30 \cdot 10^{-2}$)	$7.00 \cdot 10^{-1}$ ($1.32 \cdot 10^{-2}$)	$7.09 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)
$\nu = \infty$	$7.63 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)	$7.45 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$7.15 \cdot 10^{-1}$ ($1.22 \cdot 10^{-2}$)	$6.96 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$6.98 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.63 \cdot 10^{-1}$ ($2.06 \cdot 10^{-3}$)	$8.24 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$8.38 \cdot 10^{-1}$ ($9.81 \cdot 10^{-3}$)	$8.24 \cdot 10^{-1}$ ($1.24 \cdot 10^{-2}$)	$8.28 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.30 \cdot 10^{-1}$ ($7.37 \cdot 10^{-3}$)

SM2.2.38. $\text{Re}(s_{2\pi})$, $n = 120$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.08 \cdot 10^{-2}$ ($3.12 \cdot 10^{-4}$)	$1.18 \cdot 10^{-2}$ ($4.05 \cdot 10^{-4}$)	$1.08 \cdot 10^{-2}$ ($3.35 \cdot 10^{-4}$)	$1.06 \cdot 10^{-2}$ ($3.05 \cdot 10^{-4}$)	$1.04 \cdot 10^{-2}$ ($3.04 \cdot 10^{-4}$)
$\nu = 3/2$	$2.84 \cdot 10^{-5}$ ($1.02 \cdot 10^{-6}$)	$2.95 \cdot 10^{-5}$ ($9.58 \cdot 10^{-7}$)	$2.60 \cdot 10^{-5}$ ($8.79 \cdot 10^{-7}$)	$2.71 \cdot 10^{-5}$ ($9.28 \cdot 10^{-7}$)	$2.57 \cdot 10^{-5}$ ($8.74 \cdot 10^{-7}$)
$\nu = 5/2$	$7.91 \cdot 10^{-6}$ ($5.33 \cdot 10^{-7}$)	$1.02 \cdot 10^{-5}$ ($7.44 \cdot 10^{-7}$)	$1.16 \cdot 10^{-5}$ ($1.63 \cdot 10^{-6}$)	$9.16 \cdot 10^{-6}$ ($6.28 \cdot 10^{-7}$)	$1.26 \cdot 10^{-5}$ ($1.04 \cdot 10^{-6}$)
$\nu = 7/2$	$1.06 \cdot 10^{-5}$ ($5.65 \cdot 10^{-7}$)	$1.48 \cdot 10^{-5}$ ($8.94 \cdot 10^{-7}$)	$1.86 \cdot 10^{-5}$ ($3.64 \cdot 10^{-6}$)	$1.85 \cdot 10^{-5}$ ($5.35 \cdot 10^{-6}$)	$2.25 \cdot 10^{-5}$ ($3.60 \cdot 10^{-6}$)
$\nu = 9/2$	$1.36 \cdot 10^{-5}$ ($6.30 \cdot 10^{-7}$)	$1.86 \cdot 10^{-5}$ ($8.84 \cdot 10^{-7}$)	$1.90 \cdot 10^{-5}$ ($1.74 \cdot 10^{-6}$)	$1.70 \cdot 10^{-5}$ ($8.42 \cdot 10^{-7}$)	$2.71 \cdot 10^{-5}$ ($3.77 \cdot 10^{-6}$)
$\nu = 13/2$	$1.73 \cdot 10^{-5}$ ($7.33 \cdot 10^{-7}$)	$2.63 \cdot 10^{-5}$ ($1.46 \cdot 10^{-6}$)	$2.32 \cdot 10^{-5}$ ($1.34 \cdot 10^{-6}$)	$2.30 \cdot 10^{-5}$ ($1.38 \cdot 10^{-6}$)	$3.11 \cdot 10^{-5}$ ($3.53 \cdot 10^{-6}$)
$\nu = 25/2$	$1.98 \cdot 10^{-5}$ ($8.28 \cdot 10^{-7}$)	$3.04 \cdot 10^{-5}$ ($1.90 \cdot 10^{-6}$)	$2.65 \cdot 10^{-5}$ ($1.67 \cdot 10^{-6}$)	$2.67 \cdot 10^{-5}$ ($1.50 \cdot 10^{-6}$)	$3.66 \cdot 10^{-5}$ ($5.33 \cdot 10^{-6}$)
$\nu = \infty$	$2.26 \cdot 10^{-5}$ ($1.02 \cdot 10^{-6}$)	$3.27 \cdot 10^{-5}$ ($2.32 \cdot 10^{-6}$)	$2.84 \cdot 10^{-5}$ ($1.65 \cdot 10^{-6}$)	$2.83 \cdot 10^{-5}$ ($1.53 \cdot 10^{-6}$)	$3.23 \cdot 10^{-5}$ ($2.10 \cdot 10^{-6}$)
$\nu \in \{1/2, \dots, \infty\}$	$7.91 \cdot 10^{-6}$ ($5.33 \cdot 10^{-7}$)	$1.03 \cdot 10^{-5}$ ($7.45 \cdot 10^{-7}$)	$1.18 \cdot 10^{-5}$ ($1.63 \cdot 10^{-6}$)	$9.19 \cdot 10^{-6}$ ($6.31 \cdot 10^{-7}$)	$1.46 \cdot 10^{-5}$ ($1.34 \cdot 10^{-6}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$9.51 \cdot 10^{-3}$ ($2.79 \cdot 10^{-4}$)
$\nu = 3/2$	$2.16 \cdot 10^{-3}$ ($6.09 \cdot 10^{-7}$)
$\nu = 5/2$	$4.73 \cdot 10^{-6}$ ($1.60 \cdot 10^{-7}$)
$\nu = 7/2$	$7.42 \cdot 10^{-6}$ ($2.67 \cdot 10^{-7}$)
$\nu = 9/2$	$1.01 \cdot 10^{-5}$ ($3.87 \cdot 10^{-7}$)
$\nu = 13/2$	$1.32 \cdot 10^{-5}$ ($5.18 \cdot 10^{-7}$)
$\nu = 25/2$	$1.52 \cdot 10^{-5}$ ($6.33 \cdot 10^{-7}$)
$\nu = \infty$	$1.70 \cdot 10^{-5}$ ($6.86 \cdot 10^{-7}$)
$\nu \in \{1/2, \dots, \infty\}$	$4.73 \cdot 10^{-6}$ ($1.60 \cdot 10^{-7}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$8.32 \cdot 10^{-6}$ ($5.60 \cdot 10^{-7}$)
linear	$7.13 \cdot 10^{-4}$ ($3.52 \cdot 10^{-6}$)
1NN	$3.47 \cdot 10^{-1}$ ($1.43 \cdot 10^{-3}$)
2NN	$2.64 \cdot 10^{-1}$ ($1.89 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.67 \cdot 10^{-2}$ ($3.19 \cdot 10^{-4}$)	$4.52 \cdot 10^{-2}$ ($6.72 \cdot 10^{-4}$)	$4.34 \cdot 10^{-2}$ ($5.97 \cdot 10^{-4}$)	$4.24 \cdot 10^{-2}$ ($6.35 \cdot 10^{-4}$)	$4.27 \cdot 10^{-2}$ ($5.59 \cdot 10^{-4}$)
$\nu = 3/2$	$2.27 \cdot 10^{-3}$ ($1.64 \cdot 10^{-5}$)	$2.06 \cdot 10^{-3}$ ($2.57 \cdot 10^{-5}$)	$1.91 \cdot 10^{-3}$ ($2.18 \cdot 10^{-5}$)	$1.95 \cdot 10^{-3}$ ($2.29 \cdot 10^{-5}$)	$1.90 \cdot 10^{-3}$ ($2.15 \cdot 10^{-5}$)
$\nu = 5/2$	$9.21 \cdot 10^{-4}$ ($1.31 \cdot 10^{-5}$)	$9.22 \cdot 10^{-4}$ ($2.26 \cdot 10^{-5}$)	$8.55 \cdot 10^{-4}$ ($2.20 \cdot 10^{-5}$)	$8.51 \cdot 10^{-4}$ ($1.72 \cdot 10^{-5}$)	$9.40 \cdot 10^{-4}$ ($2.28 \cdot 10^{-5}$)
$\nu = 7/2$	$1.04 \cdot 10^{-3}$ ($1.47 \cdot 10^{-5}$)	$1.13 \cdot 10^{-3}$ ($2.48 \cdot 10^{-5}$)	$1.07 \cdot 10^{-3}$ ($3.52 \cdot 10^{-5}$)	$1.08 \cdot 10^{-3}$ ($4.58 \cdot 10^{-5}$)	$1.21 \cdot 10^{-3}$ ($3.77 \cdot 10^{-5}$)
$\nu = 9/2$	$1.21 \cdot 10^{-3}$ ($1.73 \cdot 10^{-5}$)	$1.34 \cdot 10^{-3}$ ($2.78 \cdot 10^{-5}$)	$1.26 \cdot 10^{-3}$ ($2.82 \cdot 10^{-5}$)	$1.26 \cdot 10^{-3}$ ($2.50 \cdot 10^{-5}$)	$1.43 \cdot 10^{-3}$ ($4.15 \cdot 10^{-5}$)
$\nu = 13/2$	$1.41 \cdot 10^{-3}$ ($2.25 \cdot 10^{-5}$)	$1.65 \cdot 10^{-3}$ ($4.29 \cdot 10^{-5}$)	$1.48 \cdot 10^{-3}$ ($3.35 \cdot 10^{-5}$)	$1.53 \cdot 10^{-3}$ ($3.67 \cdot 10^{-5}$)	$1.68 \cdot 10^{-3}$ ($4.70 \cdot 10^{-5}$)
$\nu = 25/2$	$1.54 \cdot 10^{-3}$ ($2.73 \cdot 10^{-5}$)	$1.82 \cdot 10^{-3}$ ($4.93 \cdot 10^{-5}$)	$1.65 \cdot 10^{-3}$ ($3.89 \cdot 10^{-5}$)	$1.70 \cdot 10^{-3}$ ($4.28 \cdot 10^{-5}$)	$1.83 \cdot 10^{-3}$ ($6.13 \cdot 10^{-5}$)
$\nu = \infty$	$1.68 \cdot 10^{-3}$ ($3.53 \cdot 10^{-5}$)	$1.94 \cdot 10^{-3}$ ($5.70 \cdot 10^{-5}$)	$1.77 \cdot 10^{-3}$ ($4.14 \cdot 10^{-5}$)	$1.82 \cdot 10^{-3}$ ($4.90 \cdot 10^{-5}$)	$1.89 \cdot 10^{-3}$ ($5.26 \cdot 10^{-5}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.21 \cdot 10^{-4}$ ($1.31 \cdot 10^{-5}$)	$9.31 \cdot 10^{-4}$ ($2.32 \cdot 10^{-5}$)	$8.70 \cdot 10^{-4}$ ($2.31 \cdot 10^{-5}$)	$8.57 \cdot 10^{-4}$ ($1.82 \cdot 10^{-5}$)	$1.04 \cdot 10^{-3}$ ($3.30 \cdot 10^{-5}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$9.39 \cdot 10^{-4}$ ($1.44 \cdot 10^{-5}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$7.37 \cdot 10^{-1}$ ($1.47 \cdot 10^{-3}$)	$6.69 \cdot 10^{-1}$ ($1.57 \cdot 10^{-2}$)	$6.35 \cdot 10^{-1}$ ($1.38 \cdot 10^{-2}$)	$7.34 \cdot 10^{-1}$ ($1.70 \cdot 10^{-2}$)	$6.18 \cdot 10^{-1}$ ($1.26 \cdot 10^{-2}$)
$\nu = 3/2$	$2.72 \cdot 10^{-2}$ ($3.10 \cdot 10^{-4}$)	$2.66 \cdot 10^{-2}$ ($7.39 \cdot 10^{-4}$)	$2.43 \cdot 10^{-2}$ ($6.92 \cdot 10^{-4}$)	$2.52 \cdot 10^{-2}$ ($7.60 \cdot 10^{-4}$)	$2.38 \cdot 10^{-2}$ ($6.79 \cdot 10^{-4}$)
$\nu = 5/2$	$1.27 \cdot 10^{-2}$ ($5.07 \cdot 10^{-4}$)	$1.35 \cdot 10^{-2}$ ($6.14 \cdot 10^{-4}$)	$1.25 \cdot 10^{-2}$ ($6.01 \cdot 10^{-4}$)	$1.25 \cdot 10^{-2}$ ($5.32 \cdot 10^{-4}$)	$1.31 \cdot 10^{-2}$ ($5.11 \cdot 10^{-4}$)
$\nu = 7/2$	$1.39 \cdot 10^{-2}$ ($5.57 \cdot 10^{-4}$)	$1.47 \cdot 10^{-2}$ ($5.65 \cdot 10^{-4}$)	$1.42 \cdot 10^{-2}$ ($8.23 \cdot 10^{-4}$)	$1.53 \cdot 10^{-2}$ ($1.34 \cdot 10^{-3}$)	$1.59 \cdot 10^{-2}$ ($7.62 \cdot 10^{-4}$)
$\nu = 9/2$	$1.56 \cdot 10^{-2}$ ($5.78 \cdot 10^{-4}$)	$1.65 \cdot 10^{-2}$ ($5.57 \cdot 10^{-4}$)	$1.57 \cdot 10^{-2}$ ($5.76 \cdot 10^{-4}$)	$1.64 \cdot 10^{-2}$ ($5.89 \cdot 10^{-4}$)	$1.79 \cdot 10^{-2}$ ($7.68 \cdot 10^{-4}$)
$\nu = 13/2$	$1.79 \cdot 10^{-2}$ ($5.84 \cdot 10^{-4}$)	$1.97 \cdot 10^{-2}$ ($6.12 \cdot 10^{-4}$)	$1.82 \cdot 10^{-2}$ ($5.94 \cdot 10^{-4}$)	$1.94 \cdot 10^{-2}$ ($6.50 \cdot 10^{-4}$)	$2.08 \cdot 10^{-2}$ ($8.44 \cdot 10^{-4}$)
$\nu = 25/2$	$1.98 \cdot 10^{-2}$ ($5.87 \cdot 10^{-4}$)	$2.16 \cdot 10^{-2}$ ($6.69 \cdot 10^{-4}$)	$2.04 \cdot 10^{-2}$ ($6.23 \cdot 10^{-4}$)	$2.15 \cdot 10^{-2}$ ($7.01 \cdot 10^{-4}$)	$2.26 \cdot 10^{-2}$ ($9.76 \cdot 10^{-4}$)
$\nu = \infty$	$2.15 \cdot 10^{-2}$ ($6.18 \cdot 10^{-4}$)	$2.25 \cdot 10^{-2}$ ($6.91 \cdot 10^{-4}$)	$2.14 \cdot 10^{-2}$ ($6.22 \cdot 10^{-4}$)	$2.29 \cdot 10^{-2}$ ($7.86 \cdot 10^{-4}$)	$2.28 \cdot 10^{-2}$ ($8.00 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.27 \cdot 10^{-2}$ ($5.07 \cdot 10^{-4}$)	$1.36 \cdot 10^{-2}$ ($6.26 \cdot 10^{-4}$)	$1.27 \cdot 10^{-2}$ ($6.29 \cdot 10^{-4}$)	$1.26 \cdot 10^{-2}$ ($5.47 \cdot 10^{-4}$)	$1.44 \cdot 10^{-2}$ ($6.47 \cdot 10^{-4}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.30 \cdot 10^{-2}$ ($5.34 \cdot 10^{-4}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.93 \cdot 10^{-1}$ ($4.00 \cdot 10^{-4}$)	$9.27 \cdot 10^{-1}$ ($2.40 \cdot 10^{-3}$)	$9.31 \cdot 10^{-1}$ ($2.32 \cdot 10^{-3}$)	$8.84 \cdot 10^{-1}$ ($2.94 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.21 \cdot 10^{-3}$)
$\nu = 3/2$	$9.91 \cdot 10^{-1}$ ($8.00 \cdot 10^{-4}$)	$9.18 \cdot 10^{-1}$ ($2.62 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($2.22 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.68 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($2.18 \cdot 10^{-3}$)
$\nu = 5/2$	$9.63 \cdot 10^{-1}$ ($1.41 \cdot 10^{-3}$)	$9.13 \cdot 10^{-1}$ ($3.40 \cdot 10^{-3}$)	$9.16 \cdot 10^{-1}$ ($2.87 \cdot 10^{-3}$)	$9.16 \cdot 10^{-1}$ ($3.25 \cdot 10^{-3}$)	$9.18 \cdot 10^{-1}$ ($2.80 \cdot 10^{-3}$)
$\nu = 7/2$	$9.37 \cdot 10^{-1}$ ($2.46 \cdot 10^{-3}$)	$9.07 \cdot 10^{-1}$ ($4.37 \cdot 10^{-3}$)	$9.00 \cdot 10^{-1}$ ($4.96 \cdot 10^{-3}$)	$8.92 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($4.90 \cdot 10^{-3}$)
$\nu = 9/2$	$9.09 \cdot 10^{-1}$ ($3.69 \cdot 10^{-3}$)	$8.93 \cdot 10^{-1}$ ($5.47 \cdot 10^{-3}$)	$8.80 \cdot 10^{-1}$ ($6.43 \cdot 10^{-3}$)	$8.70 \cdot 10^{-1}$ ($6.58 \cdot 10^{-3}$)	$8.75 \cdot 10^{-1}$ ($6.36 \cdot 10^{-3}$)
$\nu = 13/2$	$8.79 \cdot 10^{-1}$ ($4.37 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($5.87 \cdot 10^{-3}$)	$8.64 \cdot 10^{-1}$ ($7.00 \cdot 10^{-3}$)	$8.49 \cdot 10^{-1}$ ($6.59 \cdot 10^{-3}$)	$8.57 \cdot 10^{-1}$ ($6.65 \cdot 10^{-3}$)
$\nu = 25/2$	$8.59 \cdot 10^{-1}$ ($4.80 \cdot 10^{-3}$)	$8.62 \cdot 10^{-1}$ ($6.54 \cdot 10^{-3}$)	$8.46 \cdot 10^{-1}$ ($7.35 \cdot 10^{-3}$)	$8.34 \cdot 10^{-1}$ ($7.42 \cdot 10^{-3}$)	$8.47 \cdot 10^{-1}$ ($7.16 \cdot 10^{-3}$)
$\nu = \infty$	$8.56 \cdot 10^{-1}$ ($4.90 \cdot 10^{-3}$)	$8.65 \cdot 10^{-1}$ ($6.33 \cdot 10^{-3}$)	$8.48 \cdot 10^{-1}$ ($7.13 \cdot 10^{-3}$)	$8.32 \cdot 10^{-1}$ ($7.62 \cdot 10^{-3}$)	$8.51 \cdot 10^{-1}$ ($7.42 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.63 \cdot 10^{-1}$ ($1.41 \cdot 10^{-3}$)	$9.08 \cdot 10^{-1}$ ($4.57 \cdot 10^{-3}$)	$9.08 \cdot 10^{-1}$ ($4.81 \cdot 10^{-3}$)	$9.10 \cdot 10^{-1}$ ($4.61 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($5.51 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.58 \cdot 10^{-1}$ ($2.12 \cdot 10^{-3}$)

SM2.2.39. $Re(s_{2\pi})$, $n = 300$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.32 \cdot 10^{-3}$ ($7.25 \cdot 10^{-5}$)	$3.62 \cdot 10^{-3}$ ($8.60 \cdot 10^{-5}$)	$3.32 \cdot 10^{-3}$ ($7.16 \cdot 10^{-5}$)	$3.29 \cdot 10^{-3}$ ($7.45 \cdot 10^{-5}$)	$3.24 \cdot 10^{-3}$ ($7.08 \cdot 10^{-5}$)
$\nu = 3/2$	$7.56 \cdot 10^{-6}$ ($1.75 \cdot 10^{-7}$)	$7.22 \cdot 10^{-6}$ ($2.28 \cdot 10^{-7}$)	$6.74 \cdot 10^{-6}$ ($1.81 \cdot 10^{-7}$)	$6.73 \cdot 10^{-6}$ ($1.75 \cdot 10^{-7}$)	$7.05 \cdot 10^{-6}$ ($1.85 \cdot 10^{-7}$)
$\nu = 5/2$	$3.43 \cdot 10^{-6}$ ($9.29 \cdot 10^{-8}$)	$5.04 \cdot 10^{-6}$ ($3.06 \cdot 10^{-7}$)	$6.70 \cdot 10^{-6}$ ($4.19 \cdot 10^{-7}$)	$4.90 \cdot 10^{-6}$ ($3.04 \cdot 10^{-7}$)	$1.13 \cdot 10^{-5}$ ($1.29 \cdot 10^{-6}$)
$\nu = 7/2$	$7.11 \cdot 10^{-6}$ ($2.18 \cdot 10^{-7}$)	$1.04 \cdot 10^{-5}$ ($5.92 \cdot 10^{-7}$)	$1.39 \cdot 10^{-5}$ ($7.61 \cdot 10^{-7}$)	$1.01 \cdot 10^{-5}$ ($5.38 \cdot 10^{-7}$)	$2.36 \cdot 10^{-5}$ ($1.71 \cdot 10^{-6}$)
$\nu = 9/2$	$1.16 \cdot 10^{-5}$ ($3.42 \cdot 10^{-7}$)	$1.66 \cdot 10^{-5}$ ($9.60 \cdot 10^{-7}$)	$2.20 \cdot 10^{-5}$ ($1.09 \cdot 10^{-6}$)	$1.58 \cdot 10^{-5}$ ($7.74 \cdot 10^{-7}$)	$3.87 \cdot 10^{-5}$ ($2.92 \cdot 10^{-6}$)
$\nu = 13/2$	$1.98 \cdot 10^{-5}$ ($5.84 \cdot 10^{-7}$)	$2.74 \cdot 10^{-5}$ ($1.38 \cdot 10^{-6}$)	$3.27 \cdot 10^{-5}$ ($1.79 \cdot 10^{-6}$)	$2.53 \cdot 10^{-5}$ ($1.27 \cdot 10^{-6}$)	$5.59 \cdot 10^{-5}$ ($4.48 \cdot 10^{-6}$)
$\nu = 25/2$	$2.97 \cdot 10^{-5}$ ($8.89 \cdot 10^{-7}$)	$4.03 \cdot 10^{-5}$ ($2.10 \cdot 10^{-6}$)	$4.25 \cdot 10^{-5}$ ($1.92 \cdot 10^{-6}$)	$3.65 \cdot 10^{-5}$ ($1.69 \cdot 10^{-6}$)	$8.68 \cdot 10^{-5}$ ($8.25 \cdot 10^{-6}$)
$\nu = \infty$	$3.92 \cdot 10^{-5}$ ($1.15 \cdot 10^{-6}$)	$5.18 \cdot 10^{-5}$ ($2.83 \cdot 10^{-6}$)	$5.40 \cdot 10^{-5}$ ($2.78 \cdot 10^{-6}$)	$4.71 \cdot 10^{-5}$ ($2.46 \cdot 10^{-6}$)	$9.82 \cdot 10^{-5}$ ($8.35 \cdot 10^{-6}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.43 \cdot 10^{-6}$ ($9.29 \cdot 10^{-8}$)	$5.09 \cdot 10^{-6}$ ($3.09 \cdot 10^{-7}$)	$6.70 \cdot 10^{-6}$ ($4.19 \cdot 10^{-7}$)	$4.90 \cdot 10^{-6}$ ($3.04 \cdot 10^{-7}$)	$1.17 \cdot 10^{-5}$ ($1.30 \cdot 10^{-6}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$3.07 \cdot 10^{-3}$ ($6.97 \cdot 10^{-5}$)
$\nu = 3/2$	$5.88 \cdot 10^{-6}$ ($1.33 \cdot 10^{-7}$)
$\nu = 5/2$	$2.88 \cdot 10^{-6}$ ($8.17 \cdot 10^{-8}$)
$\nu = 7/2$	$6.10 \cdot 10^{-6}$ ($1.59 \cdot 10^{-7}$)
$\nu = 9/2$	$1.05 \cdot 10^{-5}$ ($2.82 \cdot 10^{-7}$)
$\nu = 13/2$	$1.86 \cdot 10^{-5}$ ($5.34 \cdot 10^{-7}$)
$\nu = 25/2$	$2.78 \cdot 10^{-5}$ ($8.15 \cdot 10^{-7}$)
$\nu = \infty$	$3.62 \cdot 10^{-5}$ ($1.02 \cdot 10^{-6}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.87 \cdot 10^{-6}$ ($8.09 \cdot 10^{-8}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.48 \cdot 10^{-6}$ ($1.10 \cdot 10^{-7}$)
linear	$6.80 \cdot 10^{-4}$ ($1.41 \cdot 10^{-6}$)
1NN	$2.57 \cdot 10^{-1}$ ($6.37 \cdot 10^{-4}$)
2NN	$1.88 \cdot 10^{-1}$ ($8.83 \cdot 10^{-4}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$3.24 \cdot 10^{-2}$ ($1.01 \cdot 10^{-4}$)	$2.28 \cdot 10^{-2}$ ($2.32 \cdot 10^{-4}$)	$2.19 \cdot 10^{-2}$ ($2.01 \cdot 10^{-4}$)	$2.08 \cdot 10^{-2}$ ($2.42 \cdot 10^{-4}$)	$2.17 \cdot 10^{-2}$ ($1.98 \cdot 10^{-4}$)
$v = 3/2$	$1.21 \cdot 10^{-3}$ ($5.67 \cdot 10^{-6}$)	$9.27 \cdot 10^{-4}$ ($1.03 \cdot 10^{-5}$)	$8.92 \cdot 10^{-4}$ ($8.71 \cdot 10^{-6}$)	$8.97 \cdot 10^{-4}$ ($8.46 \cdot 10^{-6}$)	$9.07 \cdot 10^{-4}$ ($8.63 \cdot 10^{-6}$)
$v = 5/2$	$5.91 \cdot 10^{-4}$ ($3.60 \cdot 10^{-6}$)	$6.10 \cdot 10^{-4}$ ($1.15 \cdot 10^{-5}$)	$5.62 \cdot 10^{-4}$ ($1.03 \cdot 10^{-5}$)	$5.45 \cdot 10^{-4}$ ($8.82 \cdot 10^{-6}$)	$6.80 \cdot 10^{-4}$ ($1.73 \cdot 10^{-5}$)
$v = 7/2$	$7.64 \cdot 10^{-4}$ ($6.28 \cdot 10^{-6}$)	$8.73 \cdot 10^{-4}$ ($1.77 \cdot 10^{-5}$)	$8.14 \cdot 10^{-4}$ ($1.35 \cdot 10^{-5}$)	$7.77 \cdot 10^{-4}$ ($1.15 \cdot 10^{-5}$)	$1.04 \cdot 10^{-3}$ ($2.60 \cdot 10^{-5}$)
$v = 9/2$	$9.90 \cdot 10^{-4}$ ($1.01 \cdot 10^{-5}$)	$1.13 \cdot 10^{-3}$ ($2.35 \cdot 10^{-5}$)	$1.08 \cdot 10^{-3}$ ($1.68 \cdot 10^{-5}$)	$1.03 \cdot 10^{-3}$ ($1.41 \cdot 10^{-5}$)	$1.40 \cdot 10^{-3}$ ($3.70 \cdot 10^{-5}$)
$v = 13/2$	$1.36 \cdot 10^{-3}$ ($1.75 \cdot 10^{-5}$)	$1.51 \cdot 10^{-3}$ ($3.04 \cdot 10^{-5}$)	$1.45 \cdot 10^{-3}$ ($2.42 \cdot 10^{-5}$)	$1.39 \cdot 10^{-3}$ ($2.09 \cdot 10^{-5}$)	$1.81 \cdot 10^{-3}$ ($5.29 \cdot 10^{-5}$)
$v = 25/2$	$1.74 \cdot 10^{-3}$ ($2.41 \cdot 10^{-5}$)	$1.88 \cdot 10^{-3}$ ($3.88 \cdot 10^{-5}$)	$1.79 \cdot 10^{-3}$ ($2.74 \cdot 10^{-5}$)	$1.76 \cdot 10^{-3}$ ($2.71 \cdot 10^{-5}$)	$2.29 \cdot 10^{-3}$ ($7.41 \cdot 10^{-5}$)
$v = \infty$	$2.04 \cdot 10^{-3}$ ($2.92 \cdot 10^{-5}$)	$2.17 \cdot 10^{-3}$ ($4.26 \cdot 10^{-5}$)	$2.10 \cdot 10^{-3}$ ($3.43 \cdot 10^{-5}$)	$2.06 \cdot 10^{-3}$ ($3.51 \cdot 10^{-5}$)	$2.59 \cdot 10^{-3}$ ($7.56 \cdot 10^{-5}$)
$v \in \{1/2, \dots, \infty\}$	$5.91 \cdot 10^{-4}$ ($3.60 \cdot 10^{-6}$)	$6.14 \cdot 10^{-4}$ ($1.24 \cdot 10^{-5}$)	$5.62 \cdot 10^{-4}$ ($1.03 \cdot 10^{-5}$)	$5.45 \cdot 10^{-4}$ ($8.82 \cdot 10^{-6}$)	$6.94 \cdot 10^{-4}$ ($1.83 \cdot 10^{-5}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$5.97 \cdot 10^{-4}$ ($7.57 \cdot 10^{-6}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$4.56 \cdot 10^{-1}$ ($5.87 \cdot 10^{-4}$)	$3.64 \cdot 10^{-1}$ ($5.35 \cdot 10^{-3}$)	$3.46 \cdot 10^{-1}$ ($4.81 \cdot 10^{-3}$)	$4.11 \cdot 10^{-1}$ ($6.74 \cdot 10^{-3}$)	$3.41 \cdot 10^{-1}$ ($4.70 \cdot 10^{-3}$)
$v = 3/2$	$1.47 \cdot 10^{-2}$ ($6.93 \cdot 10^{-5}$)	$1.30 \cdot 10^{-2}$ ($2.84 \cdot 10^{-4}$)	$1.24 \cdot 10^{-2}$ ($2.46 \cdot 10^{-4}$)	$1.26 \cdot 10^{-2}$ ($2.38 \cdot 10^{-4}$)	$1.24 \cdot 10^{-2}$ ($2.34 \cdot 10^{-4}$)
$v = 5/2$	$7.73 \cdot 10^{-3}$ ($8.14 \cdot 10^{-5}$)	$8.85 \cdot 10^{-3}$ ($2.39 \cdot 10^{-4}$)	$8.42 \cdot 10^{-3}$ ($2.82 \cdot 10^{-4}$)	$8.29 \cdot 10^{-3}$ ($2.42 \cdot 10^{-4}$)	$1.04 \cdot 10^{-2}$ ($4.27 \cdot 10^{-4}$)
$v = 7/2$	$9.92 \cdot 10^{-3}$ ($1.26 \cdot 10^{-4}$)	$1.11 \cdot 10^{-2}$ ($2.60 \cdot 10^{-4}$)	$1.05 \cdot 10^{-2}$ ($2.97 \cdot 10^{-4}$)	$1.04 \cdot 10^{-2}$ ($2.70 \cdot 10^{-4}$)	$1.39 \cdot 10^{-2}$ ($5.07 \cdot 10^{-4}$)
$v = 9/2$	$1.20 \cdot 10^{-2}$ ($1.63 \cdot 10^{-4}$)	$1.29 \cdot 10^{-2}$ ($3.03 \cdot 10^{-4}$)	$1.24 \cdot 10^{-2}$ ($2.80 \cdot 10^{-4}$)	$1.23 \cdot 10^{-2}$ ($2.57 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($5.85 \cdot 10^{-4}$)
$v = 13/2$	$1.53 \cdot 10^{-2}$ ($2.51 \cdot 10^{-4}$)	$1.55 \cdot 10^{-2}$ ($3.18 \cdot 10^{-4}$)	$1.50 \cdot 10^{-2}$ ($2.93 \cdot 10^{-4}$)	$1.48 \cdot 10^{-2}$ ($2.98 \cdot 10^{-4}$)	$1.96 \cdot 10^{-2}$ ($6.89 \cdot 10^{-4}$)
$v = 25/2$	$1.98 \cdot 10^{-2}$ ($3.79 \cdot 10^{-4}$)	$1.83 \cdot 10^{-2}$ ($3.78 \cdot 10^{-4}$)	$1.74 \cdot 10^{-2}$ ($3.10 \cdot 10^{-4}$)	$1.75 \cdot 10^{-2}$ ($3.46 \cdot 10^{-4}$)	$2.35 \cdot 10^{-2}$ ($9.01 \cdot 10^{-4}$)
$v = \infty$	$2.46 \cdot 10^{-2}$ ($5.09 \cdot 10^{-4}$)	$2.06 \cdot 10^{-2}$ ($4.32 \cdot 10^{-4}$)	$1.98 \cdot 10^{-2}$ ($3.85 \cdot 10^{-4}$)	$2.01 \cdot 10^{-2}$ ($4.28 \cdot 10^{-4}$)	$2.54 \cdot 10^{-2}$ ($8.48 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$7.73 \cdot 10^{-3}$ ($8.14 \cdot 10^{-5}$)	$8.94 \cdot 10^{-3}$ ($2.50 \cdot 10^{-4}$)	$8.42 \cdot 10^{-3}$ ($2.82 \cdot 10^{-4}$)	$8.29 \cdot 10^{-3}$ ($2.42 \cdot 10^{-4}$)	$1.05 \cdot 10^{-2}$ ($4.31 \cdot 10^{-4}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$7.79 \cdot 10^{-3}$ ($1.07 \cdot 10^{-4}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.94 \cdot 10^{-1}$ ($2.18 \cdot 10^{-4}$)	$9.44 \cdot 10^{-1}$ ($1.23 \cdot 10^{-3}$)	$9.48 \cdot 10^{-1}$ ($1.21 \cdot 10^{-3}$)	$8.88 \cdot 10^{-1}$ ($1.65 \cdot 10^{-3}$)	$9.49 \cdot 10^{-1}$ ($1.23 \cdot 10^{-3}$)
$v = 3/2$	$9.94 \cdot 10^{-1}$ ($4.43 \cdot 10^{-4}$)	$9.26 \cdot 10^{-1}$ ($1.83 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($1.77 \cdot 10^{-3}$)	$9.24 \cdot 10^{-1}$ ($1.74 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($1.73 \cdot 10^{-3}$)
$v = 5/2$	$9.62 \cdot 10^{-1}$ ($7.16 \cdot 10^{-4}$)	$9.33 \cdot 10^{-1}$ ($1.75 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($1.90 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($2.13 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($1.94 \cdot 10^{-3}$)
$v = 7/2$	$9.40 \cdot 10^{-1}$ ($1.10 \cdot 10^{-3}$)	$9.33 \cdot 10^{-1}$ ($1.88 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.15 \cdot 10^{-3}$)	$9.22 \cdot 10^{-1}$ ($2.79 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.33 \cdot 10^{-3}$)
$v = 9/2$	$9.17 \cdot 10^{-1}$ ($1.59 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.11 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($2.46 \cdot 10^{-3}$)	$9.15 \cdot 10^{-1}$ ($2.90 \cdot 10^{-3}$)	$9.18 \cdot 10^{-1}$ ($2.62 \cdot 10^{-3}$)
$v = 13/2$	$8.82 \cdot 10^{-1}$ ($2.73 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.48 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($2.48 \cdot 10^{-3}$)	$9.13 \cdot 10^{-1}$ ($3.06 \cdot 10^{-3}$)	$9.15 \cdot 10^{-1}$ ($2.66 \cdot 10^{-3}$)
$v = 25/2$	$8.31 \cdot 10^{-1}$ ($3.72 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.78 \cdot 10^{-3}$)	$9.23 \cdot 10^{-1}$ ($2.55 \cdot 10^{-3}$)	$9.08 \cdot 10^{-1}$ ($3.39 \cdot 10^{-3}$)	$9.10 \cdot 10^{-1}$ ($2.96 \cdot 10^{-3}$)
$v = \infty$	$7.92 \cdot 10^{-1}$ ($4.08 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($3.00 \cdot 10^{-3}$)	$9.20 \cdot 10^{-1}$ ($2.98 \cdot 10^{-3}$)	$9.02 \cdot 10^{-1}$ ($3.63 \cdot 10^{-3}$)	$9.09 \cdot 10^{-1}$ ($3.26 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$9.62 \cdot 10^{-1}$ ($7.16 \cdot 10^{-4}$)	$9.33 \cdot 10^{-1}$ ($1.71 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($1.90 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($2.13 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($1.98 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.63 \cdot 10^{-1}$ ($7.55 \cdot 10^{-4}$)

SM2.2.40. $\text{Re}(s_{6\pi})$, $n = 60$, $d = 6$.Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$4.94 \cdot 10^{-2}$ ($1.71 \cdot 10^{-3}$)	$5.19 \cdot 10^{-2}$ ($1.57 \cdot 10^{-3}$)	$4.81 \cdot 10^{-2}$ ($1.51 \cdot 10^{-3}$)	$4.87 \cdot 10^{-2}$ ($1.70 \cdot 10^{-3}$)	$4.60 \cdot 10^{-2}$ ($1.41 \cdot 10^{-3}$)
$\nu = 3/2$	$3.84 \cdot 10^{-3}$ ($1.40 \cdot 10^{-4}$)	$4.84 \cdot 10^{-3}$ ($3.06 \cdot 10^{-4}$)	$3.47 \cdot 10^{-3}$ ($1.29 \cdot 10^{-4}$)	$3.61 \cdot 10^{-3}$ ($1.78 \cdot 10^{-4}$)	$3.53 \cdot 10^{-3}$ ($3.50 \cdot 10^{-4}$)
$\nu = 5/2$	$3.16 \cdot 10^{-4}$ ($1.16 \cdot 10^{-5}$)	$5.08 \cdot 10^{-4}$ ($3.57 \cdot 10^{-5}$)	$3.80 \cdot 10^{-4}$ ($1.36 \cdot 10^{-5}$)	$4.03 \cdot 10^{-4}$ ($1.85 \cdot 10^{-5}$)	$4.86 \cdot 10^{-4}$ ($4.23 \cdot 10^{-5}$)
$\nu = 7/2$	$2.30 \cdot 10^{-4}$ ($7.56 \cdot 10^{-6}$)	$4.21 \cdot 10^{-4}$ ($2.18 \cdot 10^{-5}$)	$3.60 \cdot 10^{-4}$ ($1.66 \cdot 10^{-5}$)	$3.83 \cdot 10^{-4}$ ($1.93 \cdot 10^{-5}$)	$5.38 \cdot 10^{-4}$ ($5.56 \cdot 10^{-5}$)
$\nu = 9/2$	$2.36 \cdot 10^{-4}$ ($7.24 \cdot 10^{-6}$)	$4.82 \cdot 10^{-4}$ ($3.26 \cdot 10^{-5}$)	$4.15 \cdot 10^{-4}$ ($2.12 \cdot 10^{-5}$)	$4.17 \cdot 10^{-4}$ ($2.07 \cdot 10^{-5}$)	$6.73 \cdot 10^{-4}$ ($6.96 \cdot 10^{-5}$)
$\nu = 13/2$	$2.54 \cdot 10^{-4}$ ($7.45 \cdot 10^{-6}$)	$5.57 \cdot 10^{-4}$ ($4.07 \cdot 10^{-5}$)	$4.88 \cdot 10^{-4}$ ($3.08 \cdot 10^{-5}$)	$4.63 \cdot 10^{-4}$ ($2.44 \cdot 10^{-5}$)	$6.80 \cdot 10^{-4}$ ($4.64 \cdot 10^{-5}$)
$\nu = 25/2$	$2.78 \cdot 10^{-4}$ ($8.06 \cdot 10^{-6}$)	$5.73 \cdot 10^{-4}$ ($4.15 \cdot 10^{-5}$)	$5.33 \cdot 10^{-4}$ ($3.30 \cdot 10^{-5}$)	$5.12 \cdot 10^{-4}$ ($2.76 \cdot 10^{-5}$)	$7.80 \cdot 10^{-4}$ ($5.85 \cdot 10^{-5}$)
$\nu = \infty$	$3.07 \cdot 10^{-4}$ ($8.90 \cdot 10^{-6}$)	$7.10 \cdot 10^{-4}$ ($6.53 \cdot 10^{-5}$)	$5.99 \cdot 10^{-4}$ ($3.71 \cdot 10^{-5}$)	$6.08 \cdot 10^{-4}$ ($4.11 \cdot 10^{-5}$)	$8.85 \cdot 10^{-4}$ ($7.25 \cdot 10^{-5}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.49 \cdot 10^{-4}$ ($7.91 \cdot 10^{-6}$)	$5.83 \cdot 10^{-4}$ ($4.47 \cdot 10^{-5}$)	$5.45 \cdot 10^{-4}$ ($3.84 \cdot 10^{-5}$)	$4.91 \cdot 10^{-4}$ ($2.69 \cdot 10^{-5}$)	$7.95 \cdot 10^{-4}$ ($6.15 \cdot 10^{-5}$)

$R^*(S^{SPE})$	
$\nu = 1/2$	$4.00 \cdot 10^{-2}$ ($1.23 \cdot 10^{-3}$)
$\nu = 3/2$	$2.81 \cdot 10^{-3}$ ($1.04 \cdot 10^{-4}$)
$\nu = 5/2$	$2.47 \cdot 10^{-4}$ ($7.43 \cdot 10^{-6}$)
$\nu = 7/2$	$1.69 \cdot 10^{-4}$ ($5.37 \cdot 10^{-6}$)
$\nu = 9/2$	$1.64 \cdot 10^{-4}$ ($5.06 \cdot 10^{-6}$)
$\nu = 13/2$	$1.66 \cdot 10^{-4}$ ($4.89 \cdot 10^{-6}$)
$\nu = 25/2$	$1.72 \cdot 10^{-4}$ ($4.62 \cdot 10^{-6}$)
$\nu = \infty$	$1.85 \cdot 10^{-4}$ ($4.73 \cdot 10^{-6}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.54 \cdot 10^{-4}$ ($4.24 \cdot 10^{-6}$)

$R(\theta; S^{SPE})$	
NLL/SPE	$2.63 \cdot 10^{-4}$ ($9.16 \cdot 10^{-6}$)
linear	$6.44 \cdot 10^{-2}$ ($5.87 \cdot 10^{-4}$)
1NN	$4.56 \cdot 10^{-1}$ ($2.93 \cdot 10^{-3}$)
2NN	$3.62 \cdot 10^{-1}$ ($4.15 \cdot 10^{-3}$)

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.09 \cdot 10^{-1}$ ($8.65 \cdot 10^{-4}$)	$9.96 \cdot 10^{-2}$ ($1.41 \cdot 10^{-3}$)	$9.57 \cdot 10^{-2}$ ($1.26 \cdot 10^{-3}$)	$9.20 \cdot 10^{-2}$ ($1.48 \cdot 10^{-3}$)	$9.34 \cdot 10^{-2}$ ($1.18 \cdot 10^{-3}$)
$\nu = 3/2$	$2.59 \cdot 10^{-2}$ ($3.47 \cdot 10^{-4}$)	$2.75 \cdot 10^{-2}$ ($7.73 \cdot 10^{-4}$)	$2.30 \cdot 10^{-2}$ ($4.21 \cdot 10^{-4}$)	$2.35 \cdot 10^{-2}$ ($5.00 \cdot 10^{-4}$)	$5.42 \cdot 10^{-2}$ ($3.19 \cdot 10^{-2}$)
$\nu = 5/2$	$7.33 \cdot 10^{-3}$ ($8.94 \cdot 10^{-5}$)	$8.53 \cdot 10^{-3}$ ($2.49 \cdot 10^{-4}$)	$7.64 \cdot 10^{-3}$ ($1.41 \cdot 10^{-4}$)	$7.88 \cdot 10^{-3}$ ($1.74 \cdot 10^{-4}$)	$8.24 \cdot 10^{-3}$ ($1.97 \cdot 10^{-4}$)
$\nu = 7/2$	$6.20 \cdot 10^{-3}$ ($8.18 \cdot 10^{-5}$)	$8.09 \cdot 10^{-3}$ ($2.05 \cdot 10^{-4}$)	$7.61 \cdot 10^{-3}$ ($1.74 \cdot 10^{-4}$)	$7.89 \cdot 10^{-3}$ ($1.90 \cdot 10^{-4}$)	$8.65 \cdot 10^{-3}$ ($2.59 \cdot 10^{-4}$)
$\nu = 9/2$	$6.31 \cdot 10^{-3}$ ($8.74 \cdot 10^{-5}$)	$8.70 \cdot 10^{-3}$ ($2.43 \cdot 10^{-4}$)	$8.26 \cdot 10^{-3}$ ($2.19 \cdot 10^{-4}$)	$8.37 \cdot 10^{-3}$ ($2.08 \cdot 10^{-4}$)	$9.79 \cdot 10^{-3}$ ($3.15 \cdot 10^{-4}$)
$\nu = 13/2$	$6.60 \cdot 10^{-3}$ ($9.69 \cdot 10^{-5}$)	$9.39 \cdot 10^{-3}$ ($2.78 \cdot 10^{-4}$)	$8.99 \cdot 10^{-3}$ ($2.50 \cdot 10^{-4}$)	$8.94 \cdot 10^{-3}$ ($2.17 \cdot 10^{-4}$)	$1.03 \cdot 10^{-2}$ ($3.14 \cdot 10^{-4}$)
$\nu = 25/2$	$6.94 \cdot 10^{-3}$ ($1.06 \cdot 10^{-4}$)	$9.65 \cdot 10^{-3}$ ($2.56 \cdot 10^{-4}$)	$9.55 \cdot 10^{-3}$ ($2.67 \cdot 10^{-4}$)	$9.50 \cdot 10^{-3}$ ($2.43 \cdot 10^{-4}$)	$1.10 \cdot 10^{-2}$ ($3.50 \cdot 10^{-4}$)
$\nu = \infty$	$7.33 \cdot 10^{-3}$ ($1.14 \cdot 10^{-4}$)	$1.05 \cdot 10^{-2}$ ($3.31 \cdot 10^{-4}$)	$1.01 \cdot 10^{-2}$ ($2.76 \cdot 10^{-4}$)	$1.03 \cdot 10^{-2}$ ($2.97 \cdot 10^{-4}$)	$1.16 \cdot 10^{-2}$ ($3.67 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, \infty\}$	$6.52 \cdot 10^{-3}$ ($1.01 \cdot 10^{-4}$)	$9.62 \cdot 10^{-3}$ ($2.80 \cdot 10^{-4}$)	$9.56 \cdot 10^{-3}$ ($2.79 \cdot 10^{-4}$)	$9.34 \cdot 10^{-3}$ ($2.57 \cdot 10^{-4}$)	$1.11 \cdot 10^{-2}$ ($3.51 \cdot 10^{-4}$)

$R(\theta; S^{CRPS})$	
NLL/SPE	$6.66 \cdot 10^{-3}$ ($1.07 \cdot 10^{-4}$)

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.44 \cdot 10^0$ ($1.34 \cdot 10^{-2}$)	$1.38 \cdot 10^0$ ($3.44 \cdot 10^{-2}$)	$1.31 \cdot 10^0$ ($3.44 \cdot 10^{-2}$)	$1.49 \cdot 10^0$ ($4.60 \cdot 10^{-2}$)	$1.28 \cdot 10^0$ ($3.12 \cdot 10^{-2}$)
$\nu = 3/2$	$2.80 \cdot 10^{-1}$ ($3.50 \cdot 10^{-3}$)	$3.23 \cdot 10^{-1}$ ($1.30 \cdot 10^{-2}$)	$2.72 \cdot 10^{-1}$ ($8.07 \cdot 10^{-3}$)	$2.88 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$4.51 \cdot 10^{-1}$ ($1.90 \cdot 10^{-1}$)
$\nu = 5/2$	$7.70 \cdot 10^{-2}$ ($6.27 \cdot 10^{-4}$)	$9.12 \cdot 10^{-2}$ ($3.35 \cdot 10^{-3}$)	$8.35 \cdot 10^{-2}$ ($2.62 \cdot 10^{-3}$)	$9.27 \cdot 10^{-2}$ ($3.54 \cdot 10^{-3}$)	$8.78 \cdot 10^{-2}$ ($3.04 \cdot 10^{-3}$)
$\nu = 7/2$	$5.72 \cdot 10^{-2}$ ($6.76 \cdot 10^{-4}$)	$8.96 \cdot 10^{-2}$ ($3.44 \cdot 10^{-3}$)	$9.05 \cdot 10^{-2}$ ($3.66 \cdot 10^{-3}$)	$1.03 \cdot 10^{-1}$ ($4.49 \cdot 10^{-3}$)	$1.03 \cdot 10^{-1}$ ($5.10 \cdot 10^{-3}$)
$\nu = 9/2$	$5.67 \cdot 10^{-2}$ ($8.24 \cdot 10^{-4}$)	$1.07 \cdot 10^{-1}$ ($4.74 \cdot 10^{-3}$)	$1.10 \cdot 10^{-1}$ ($5.16 \cdot 10^{-3}$)	$1.19 \cdot 10^{-1}$ ($5.29 \cdot 10^{-3}$)	$1.33 \cdot 10^{-1}$ ($7.09 \cdot 10^{-3}$)
$\nu = 13/2$	$6.06 \cdot 10^{-2}$ ($1.16 \cdot 10^{-3}$)	$1.25 \cdot 10^{-1}$ ($5.65 \cdot 10^{-3}$)	$1.33 \cdot 10^{-1}$ ($6.47 \cdot 10^{-3}$)	$1.38 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)	$1.48 \cdot 10^{-1}$ ($7.30 \cdot 10^{-3}$)
$\nu = 25/2$	$6.62 \cdot 10^{-2}$ ($1.51 \cdot 10^{-3}$)	$1.33 \cdot 10^{-1}$ ($5.83 \cdot 10^{-3}$)	$1.47 \cdot 10^{-1}$ ($6.78 \cdot 10^{-3}$)	$1.55 \cdot 10^{-1}$ ($6.92 \cdot 10^{-3}$)	$1.64 \cdot 10^{-1}$ ($7.86 \cdot 10^{-3}$)
$\nu = \infty$	$7.24 \cdot 10^{-2}$ ($1.85 \cdot 10^{-3}$)	$1.53 \cdot 10^{-1}$ ($7.46 \cdot 10^{-3}$)	$1.60 \cdot 10^{-1}$ ($7.65 \cdot 10^{-3}$)	$1.77 \cdot 10^{-1}$ ($8.61 \cdot 10^{-3}$)	$1.77 \cdot 10^{-1}$ ($8.45 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$6.15 \cdot 10^{-2}$ ($1.42 \cdot 10^{-3}$)	$1.36 \cdot 10^{-1}$ ($6.58 \cdot 10^{-3}$)	$1.50 \cdot 10^{-1}$ ($7.38 \cdot 10^{-3}$)	$1.55 \cdot 10^{-1}$ ($7.66 \cdot 10^{-3}$)	$1.70 \cdot 10^{-1}$ ($8.27 \cdot 10^{-3}$)

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$6.40 \cdot 10^{-2}$ ($1.52 \cdot 10^{-3}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.80 \cdot 10^{-1}$ ($1.30 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($3.36 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($3.13 \cdot 10^{-3}$)	$8.96 \cdot 10^{-1}$ ($4.11 \cdot 10^{-3}$)	$9.43 \cdot 10^{-1}$ ($3.06 \cdot 10^{-3}$)
$\nu = 3/2$	$9.83 \cdot 10^{-1}$ ($1.63 \cdot 10^{-3}$)	$9.14 \cdot 10^{-1}$ ($4.94 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($3.64 \cdot 10^{-3}$)	$9.22 \cdot 10^{-1}$ ($5.37 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($3.21 \cdot 10^{-3}$)
$\nu = 5/2$	$9.91 \cdot 10^{-1}$ ($9.23 \cdot 10^{-4}$)	$8.97 \cdot 10^{-1}$ ($5.96 \cdot 10^{-3}$)	$8.86 \cdot 10^{-1}$ ($6.09 \cdot 10^{-3}$)	$8.61 \cdot 10^{-1}$ ($8.01 \cdot 10^{-3}$)	$8.98 \cdot 10^{-1}$ ($5.39 \cdot 10^{-3}$)
$\nu = 7/2$	$9.70 \cdot 10^{-1}$ ($2.30 \cdot 10^{-3}$)	$8.47 \cdot 10^{-1}$ ($8.16 \cdot 10^{-3}$)	$8.12 \cdot 10^{-1}$ ($8.50 \cdot 10^{-3}$)	$7.75 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)	$8.21 \cdot 10^{-1}$ ($8.90 \cdot 10^{-3}$)
$\nu = 9/2$	$9.47 \cdot 10^{-1}$ ($3.48 \cdot 10^{-3}$)	$7.96 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)	$7.60 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$7.31 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)	$7.55 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)
$\nu = 13/2$	$9.13 \cdot 10^{-1}$ ($4.96 \cdot 10^{-3}$)	$7.55 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$7.12 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$6.86 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$7.20 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)
$\nu = 25/2$	$8.89 \cdot 10^{-1}$ ($5.83 \cdot 10^{-3}$)	$7.35 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$6.89 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$6.59 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$6.97 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)
$\nu = \infty$	$8.69 \cdot 10^{-1}$ ($6.42 \cdot 10^{-3}$)	$7.14 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$6.73 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$6.34 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)	$6.82 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.20 \cdot 10^{-1}$ ($6.05 \cdot 10^{-3}$)	$7.39 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)	$6.79 \cdot 10^{-1}$ ($1.22 \cdot 10^{-2}$)	$6.58 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)	$6.86 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.38 \cdot 10^{-1}$ ($6.19 \cdot 10^{-3}$)

SM2.2.41. $\text{Re}(s_{6\pi})$, $n = 120$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.42 \cdot 10^{-2}$ ($7.58 \cdot 10^{-4}$)	$2.60 \cdot 10^{-2}$ ($8.42 \cdot 10^{-4}$)	$2.43 \cdot 10^{-2}$ ($7.36 \cdot 10^{-4}$)	$2.44 \cdot 10^{-2}$ ($7.71 \cdot 10^{-4}$)	$2.33 \cdot 10^{-2}$ ($7.05 \cdot 10^{-4}$)
$\nu = 3/2$	$1.23 \cdot 10^{-3}$ ($3.81 \cdot 10^{-5}$)	$1.35 \cdot 10^{-3}$ ($5.88 \cdot 10^{-5}$)	$1.20 \cdot 10^{-3}$ ($3.73 \cdot 10^{-5}$)	$1.22 \cdot 10^{-3}$ ($3.90 \cdot 10^{-5}$)	$1.19 \cdot 10^{-3}$ ($3.81 \cdot 10^{-5}$)
$\nu = 5/2$	$1.07 \cdot 10^{-4}$ ($2.78 \cdot 10^{-6}$)	$1.57 \cdot 10^{-4}$ ($9.85 \cdot 10^{-6}$)	$1.20 \cdot 10^{-4}$ ($3.27 \cdot 10^{-6}$)	$1.27 \cdot 10^{-4}$ ($3.52 \cdot 10^{-6}$)	$1.25 \cdot 10^{-4}$ ($3.75 \cdot 10^{-6}$)
$\nu = 7/2$	$6.43 \cdot 10^{-5}$ ($1.47 \cdot 10^{-6}$)	$8.43 \cdot 10^{-5}$ ($3.03 \cdot 10^{-6}$)	$7.17 \cdot 10^{-5}$ ($1.94 \cdot 10^{-6}$)	$7.40 \cdot 10^{-5}$ ($2.12 \cdot 10^{-6}$)	$8.59 \cdot 10^{-5}$ ($3.55 \cdot 10^{-6}$)
$\nu = 9/2$	$5.90 \cdot 10^{-5}$ ($1.38 \cdot 10^{-6}$)	$8.14 \cdot 10^{-5}$ ($3.42 \cdot 10^{-6}$)	$7.12 \cdot 10^{-5}$ ($2.74 \cdot 10^{-6}$)	$7.03 \cdot 10^{-5}$ ($2.56 \cdot 10^{-6}$)	$8.77 \cdot 10^{-5}$ ($4.16 \cdot 10^{-6}$)
$\nu = 13/2$	$5.83 \cdot 10^{-5}$ ($1.42 \cdot 10^{-6}$)	$7.86 \cdot 10^{-5}$ ($3.21 \cdot 10^{-6}$)	$7.18 \cdot 10^{-5}$ ($3.09 \cdot 10^{-6}$)	$7.30 \cdot 10^{-5}$ ($3.21 \cdot 10^{-6}$)	$9.72 \cdot 10^{-5}$ ($5.46 \cdot 10^{-6}$)
$\nu = 25/2$	$5.67 \cdot 10^{-5}$ ($1.42 \cdot 10^{-6}$)	$7.88 \cdot 10^{-5}$ ($3.65 \cdot 10^{-6}$)	$7.33 \cdot 10^{-5}$ ($3.34 \cdot 10^{-6}$)	$7.45 \cdot 10^{-5}$ ($3.62 \cdot 10^{-6}$)	$9.70 \cdot 10^{-5}$ ($5.80 \cdot 10^{-6}$)
$\nu = \infty$	$5.73 \cdot 10^{-5}$ ($1.48 \cdot 10^{-6}$)	$7.84 \cdot 10^{-5}$ ($3.50 \cdot 10^{-6}$)	$7.40 \cdot 10^{-5}$ ($3.47 \cdot 10^{-6}$)	$7.50 \cdot 10^{-5}$ ($3.91 \cdot 10^{-6}$)	$9.58 \cdot 10^{-5}$ ($5.18 \cdot 10^{-6}$)
$\nu \in \{1/2, \dots, \infty\}$	$6.32 \cdot 10^{-5}$ ($1.47 \cdot 10^{-6}$)	$8.47 \cdot 10^{-5}$ ($4.17 \cdot 10^{-6}$)	$7.35 \cdot 10^{-5}$ ($3.35 \cdot 10^{-6}$)	$7.36 \cdot 10^{-5}$ ($3.45 \cdot 10^{-6}$)	$9.89 \cdot 10^{-5}$ ($6.09 \cdot 10^{-6}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$2.08 \cdot 10^{-2}$ ($5.86 \cdot 10^{-4}$)
$\nu = 3/2$	$1.09 \cdot 10^{-3}$ ($3.54 \cdot 10^{-5}$)
$\nu = 5/2$	$9.47 \cdot 10^{-5}$ ($2.52 \cdot 10^{-6}$)
$\nu = 7/2$	$4.99 \cdot 10^{-5}$ ($1.12 \cdot 10^{-6}$)
$\nu = 9/2$	$4.36 \cdot 10^{-5}$ ($9.22 \cdot 10^{-7}$)
$\nu = 13/2$	$4.27 \cdot 10^{-5}$ ($9.03 \cdot 10^{-7}$)
$\nu = 25/2$	$4.16 \cdot 10^{-5}$ ($8.98 \cdot 10^{-7}$)
$\nu = \infty$	$4.23 \cdot 10^{-5}$ ($9.07 \cdot 10^{-7}$)
$\nu \in \{1/2, \dots, \infty\}$	$4.04 \cdot 10^{-5}$ ($8.33 \cdot 10^{-7}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$6.34 \cdot 10^{-5}$ ($1.81 \cdot 10^{-6}$)
linear	$5.97 \cdot 10^{-2}$ ($2.27 \cdot 10^{-4}$)
1NN	$3.66 \cdot 10^{-1}$ ($1.73 \cdot 10^{-3}$)
2NN	$2.84 \cdot 10^{-1}$ ($2.23 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$7.36 \cdot 10^{-2}$ ($4.44 \cdot 10^{-4}$)	$6.39 \cdot 10^{-2}$ ($9.04 \cdot 10^{-4}$)	$6.16 \cdot 10^{-2}$ ($7.40 \cdot 10^{-4}$)	$5.91 \cdot 10^{-2}$ ($8.56 \cdot 10^{-4}$)	$6.04 \cdot 10^{-2}$ ($6.77 \cdot 10^{-4}$)
$\nu = 3/2$	$1.32 \cdot 10^{-2}$ ($1.16 \cdot 10^{-4}$)	$1.26 \cdot 10^{-2}$ ($2.37 \cdot 10^{-4}$)	$1.16 \cdot 10^{-2}$ ($1.61 \cdot 10^{-4}$)	$1.17 \cdot 10^{-2}$ ($1.69 \cdot 10^{-4}$)	$1.15 \cdot 10^{-2}$ ($1.63 \cdot 10^{-4}$)
$\nu = 5/2$	$3.66 \cdot 10^{-3}$ ($2.77 \cdot 10^{-5}$)	$4.12 \cdot 10^{-3}$ ($1.05 \cdot 10^{-4}$)	$3.61 \cdot 10^{-3}$ ($4.15 \cdot 10^{-5}$)	$3.73 \cdot 10^{-3}$ ($4.51 \cdot 10^{-5}$)	$3.65 \cdot 10^{-3}$ ($4.35 \cdot 10^{-5}$)
$\nu = 7/2$	$2.83 \cdot 10^{-3}$ ($2.67 \cdot 10^{-5}$)	$3.19 \cdot 10^{-3}$ ($5.15 \cdot 10^{-5}$)	$2.95 \cdot 10^{-3}$ ($3.77 \cdot 10^{-5}$)	$3.01 \cdot 10^{-3}$ ($4.16 \cdot 10^{-5}$)	$3.13 \cdot 10^{-3}$ ($5.21 \cdot 10^{-5}$)
$\nu = 9/2$	$2.75 \cdot 10^{-3}$ ($3.02 \cdot 10^{-5}$)	$3.18 \cdot 10^{-3}$ ($5.57 \cdot 10^{-5}$)	$3.00 \cdot 10^{-3}$ ($4.74 \cdot 10^{-5}$)	$3.02 \cdot 10^{-3}$ ($4.96 \cdot 10^{-5}$)	$3.25 \cdot 10^{-3}$ ($6.67 \cdot 10^{-5}$)
$\nu = 13/2$	$2.80 \cdot 10^{-3}$ ($3.47 \cdot 10^{-5}$)	$3.22 \cdot 10^{-3}$ ($5.61 \cdot 10^{-5}$)	$3.08 \cdot 10^{-3}$ ($5.36 \cdot 10^{-5}$)	$3.14 \cdot 10^{-3}$ ($6.01 \cdot 10^{-5}$)	$3.47 \cdot 10^{-3}$ ($8.53 \cdot 10^{-5}$)
$\nu = 25/2$	$2.81 \cdot 10^{-3}$ ($3.72 \cdot 10^{-5}$)	$3.27 \cdot 10^{-3}$ ($6.71 \cdot 10^{-5}$)	$3.16 \cdot 10^{-3}$ ($5.99 \cdot 10^{-5}$)	$3.22 \cdot 10^{-3}$ ($6.72 \cdot 10^{-5}$)	$3.54 \cdot 10^{-3}$ ($9.09 \cdot 10^{-5}$)
$\nu = \infty$	$2.86 \cdot 10^{-3}$ ($3.90 \cdot 10^{-5}$)	$3.29 \cdot 10^{-3}$ ($6.61 \cdot 10^{-5}$)	$3.20 \cdot 10^{-3}$ ($6.32 \cdot 10^{-5}$)	$3.25 \cdot 10^{-3}$ ($7.01 \cdot 10^{-5}$)	$3.56 \cdot 10^{-3}$ ($8.21 \cdot 10^{-5}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.82 \cdot 10^{-3}$ ($2.78 \cdot 10^{-5}$)	$3.30 \cdot 10^{-3}$ ($6.94 \cdot 10^{-5}$)	$3.11 \cdot 10^{-3}$ ($5.89 \cdot 10^{-5}$)	$3.14 \cdot 10^{-3}$ ($6.32 \cdot 10^{-5}$)	$3.54 \cdot 10^{-3}$ ($9.37 \cdot 10^{-5}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$2.88 \cdot 10^{-3}$ ($3.56 \cdot 10^{-5}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.04 \cdot 10^0 (8.07 \cdot 10^{-3})$	$9.76 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$9.36 \cdot 10^{-1} (2.15 \cdot 10^{-2})$	$1.06 \cdot 10^0 (2.62 \cdot 10^{-2})$	$9.10 \cdot 10^{-1} (2.05 \cdot 10^{-2})$
$\nu = 3/2$	$1.58 \cdot 10^{-1} (1.45 \cdot 10^{-3})$	$1.69 \cdot 10^{-1} (5.10 \cdot 10^{-3})$	$1.58 \cdot 10^{-1} (4.00 \cdot 10^{-3})$	$1.64 \cdot 10^{-1} (4.27 \cdot 10^{-3})$	$1.57 \cdot 10^{-1} (3.98 \cdot 10^{-3})$
$\nu = 5/2$	$3.97 \cdot 10^{-2} (2.84 \cdot 10^{-4})$	$4.91 \cdot 10^{-2} (1.42 \cdot 10^{-3})$	$4.32 \cdot 10^{-2} (8.55 \cdot 10^{-4})$	$4.62 \cdot 10^{-2} (9.37 \cdot 10^{-4})$	$4.25 \cdot 10^{-2} (8.72 \cdot 10^{-4})$
$\nu = 7/2$	$2.78 \cdot 10^{-2} (2.72 \cdot 10^{-4})$	$3.57 \cdot 10^{-2} (8.60 \cdot 10^{-4})$	$3.31 \cdot 10^{-2} (7.49 \cdot 10^{-4})$	$3.56 \cdot 10^{-2} (8.87 \cdot 10^{-4})$	$3.42 \cdot 10^{-2} (8.58 \cdot 10^{-4})$
$\nu = 9/2$	$2.64 \cdot 10^{-2} (3.73 \cdot 10^{-4})$	$3.44 \cdot 10^{-2} (8.89 \cdot 10^{-4})$	$3.32 \cdot 10^{-2} (9.70 \cdot 10^{-4})$	$3.50 \cdot 10^{-2} (1.07 \cdot 10^{-3})$	$3.51 \cdot 10^{-2} (1.14 \cdot 10^{-3})$
$\nu = 13/2$	$2.72 \cdot 10^{-2} (5.02 \cdot 10^{-4})$	$3.42 \cdot 10^{-2} (9.01 \cdot 10^{-4})$	$3.40 \cdot 10^{-2} (1.17 \cdot 10^{-3})$	$3.68 \cdot 10^{-2} (1.31 \cdot 10^{-3})$	$3.75 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 25/2$	$2.80 \cdot 10^{-2} (5.97 \cdot 10^{-4})$	$3.50 \cdot 10^{-2} (1.11 \cdot 10^{-3})$	$3.53 \cdot 10^{-2} (1.29 \cdot 10^{-3})$	$3.83 \cdot 10^{-2} (1.45 \cdot 10^{-3})$	$3.84 \cdot 10^{-2} (1.49 \cdot 10^{-3})$
$\nu = \infty$	$2.89 \cdot 10^{-2} (6.54 \cdot 10^{-4})$	$3.51 \cdot 10^{-2} (1.14 \cdot 10^{-3})$	$3.55 \cdot 10^{-2} (1.32 \cdot 10^{-3})$	$3.83 \cdot 10^{-2} (1.50 \cdot 10^{-3})$	$3.86 \cdot 10^{-2} (1.41 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$2.77 \cdot 10^{-2} (3.24 \cdot 10^{-4})$	$3.74 \cdot 10^{-2} (1.31 \cdot 10^{-3})$	$3.60 \cdot 10^{-2} (1.27 \cdot 10^{-3})$	$3.89 \cdot 10^{-2} (1.40 \cdot 10^{-3})$	$3.94 \cdot 10^{-2} (1.54 \cdot 10^{-3})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$2.90 \cdot 10^{-2} (5.60 \cdot 10^{-4})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.83 \cdot 10^{-1} (8.60 \cdot 10^{-4})$	$9.38 \cdot 10^{-1} (2.48 \cdot 10^{-3})$	$9.42 \cdot 10^{-1} (2.39 \cdot 10^{-3})$	$8.92 \cdot 10^{-1} (2.95 \cdot 10^{-3})$	$9.46 \cdot 10^{-1} (2.30 \cdot 10^{-3})$
$\nu = 3/2$	$9.90 \cdot 10^{-1} (6.01 \cdot 10^{-4})$	$9.33 \cdot 10^{-1} (2.78 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (2.40 \cdot 10^{-3})$	$9.32 \cdot 10^{-1} (2.54 \cdot 10^{-3})$	$9.43 \cdot 10^{-1} (2.46 \cdot 10^{-3})$
$\nu = 5/2$	$9.91 \cdot 10^{-1} (5.29 \cdot 10^{-4})$	$9.11 \cdot 10^{-1} (3.19 \cdot 10^{-3})$	$9.16 \cdot 10^{-1} (3.33 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (3.96 \cdot 10^{-3})$	$9.25 \cdot 10^{-1} (3.24 \cdot 10^{-3})$
$\nu = 7/2$	$9.72 \cdot 10^{-1} (1.54 \cdot 10^{-3})$	$8.98 \cdot 10^{-1} (5.09 \cdot 10^{-3})$	$8.92 \cdot 10^{-1} (5.51 \cdot 10^{-3})$	$8.74 \cdot 10^{-1} (6.49 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (5.24 \cdot 10^{-3})$
$\nu = 9/2$	$9.47 \cdot 10^{-1} (2.81 \cdot 10^{-3})$	$8.83 \cdot 10^{-1} (6.24 \cdot 10^{-3})$	$8.67 \cdot 10^{-1} (6.95 \cdot 10^{-3})$	$8.49 \cdot 10^{-1} (7.78 \cdot 10^{-3})$	$8.78 \cdot 10^{-1} (6.88 \cdot 10^{-3})$
$\nu = 13/2$	$9.17 \cdot 10^{-1} (3.98 \cdot 10^{-3})$	$8.71 \cdot 10^{-1} (6.77 \cdot 10^{-3})$	$8.52 \cdot 10^{-1} (7.82 \cdot 10^{-3})$	$8.27 \cdot 10^{-1} (8.51 \cdot 10^{-3})$	$8.58 \cdot 10^{-1} (7.64 \cdot 10^{-3})$
$\nu = 25/2$	$8.95 \cdot 10^{-1} (4.70 \cdot 10^{-3})$	$8.60 \cdot 10^{-1} (7.48 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (8.23 \cdot 10^{-3})$	$8.13 \cdot 10^{-1} (8.77 \cdot 10^{-3})$	$8.47 \cdot 10^{-1} (7.84 \cdot 10^{-3})$
$\nu = \infty$	$8.87 \cdot 10^{-1} (4.99 \cdot 10^{-3})$	$8.60 \cdot 10^{-1} (7.67 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (8.25 \cdot 10^{-3})$	$8.16 \cdot 10^{-1} (8.67 \cdot 10^{-3})$	$8.45 \cdot 10^{-1} (8.03 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.61 \cdot 10^{-1} (2.76 \cdot 10^{-3})$	$8.57 \cdot 10^{-1} (7.56 \cdot 10^{-3})$	$8.37 \cdot 10^{-1} (8.31 \cdot 10^{-3})$	$8.15 \cdot 10^{-1} (8.89 \cdot 10^{-3})$	$8.44 \cdot 10^{-1} (8.03 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$9.28 \cdot 10^{-1} (5.45 \cdot 10^{-3})$

SM2.2.42. $Re(s_{6\pi})$, $n = 300$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.04 \cdot 10^{-3} (2.63 \cdot 10^{-4})$	$9.70 \cdot 10^{-3} (3.27 \cdot 10^{-4})$	$9.25 \cdot 10^{-3} (3.05 \cdot 10^{-4})$	$9.06 \cdot 10^{-3} (2.69 \cdot 10^{-4})$	$8.81 \cdot 10^{-3} (2.42 \cdot 10^{-4})$
$\nu = 3/2$	$3.41 \cdot 10^{-4} (9.40 \cdot 10^{-6})$	$3.82 \cdot 10^{-4} (1.82 \cdot 10^{-5})$	$3.26 \cdot 10^{-4} (9.05 \cdot 10^{-6})$	$3.39 \cdot 10^{-4} (9.32 \cdot 10^{-6})$	$3.32 \cdot 10^{-4} (9.08 \cdot 10^{-6})$
$\nu = 5/2$	$3.63 \cdot 10^{-5} (9.47 \cdot 10^{-7})$	$4.40 \cdot 10^{-5} (1.85 \cdot 10^{-6})$	$3.75 \cdot 10^{-5} (9.84 \cdot 10^{-7})$	$3.81 \cdot 10^{-5} (1.13 \cdot 10^{-6})$	$4.07 \cdot 10^{-5} (1.16 \cdot 10^{-6})$
$\nu = 7/2$	$2.00 \cdot 10^{-5} (4.53 \cdot 10^{-7})$	$2.27 \cdot 10^{-5} (7.24 \cdot 10^{-7})$	$2.41 \cdot 10^{-5} (6.11 \cdot 10^{-7})$	$2.13 \cdot 10^{-5} (5.40 \cdot 10^{-7})$	$2.94 \cdot 10^{-5} (1.16 \cdot 10^{-6})$
$\nu = 9/2$	$1.96 \cdot 10^{-5} (4.46 \cdot 10^{-7})$	$2.24 \cdot 10^{-5} (7.15 \cdot 10^{-7})$	$2.51 \cdot 10^{-5} (7.58 \cdot 10^{-7})$	$2.14 \cdot 10^{-5} (5.90 \cdot 10^{-7})$	$3.16 \cdot 10^{-5} (1.78 \cdot 10^{-6})$
$\nu = 13/2$	$2.37 \cdot 10^{-5} (6.08 \cdot 10^{-7})$	$2.87 \cdot 10^{-5} (1.02 \cdot 10^{-6})$	$3.11 \cdot 10^{-5} (1.20 \cdot 10^{-6})$	$2.71 \cdot 10^{-5} (8.29 \cdot 10^{-7})$	$3.96 \cdot 10^{-5} (1.89 \cdot 10^{-6})$
$\nu = 25/2$	$2.79 \cdot 10^{-5} (7.87 \cdot 10^{-7})$	$3.59 \cdot 10^{-5} (1.33 \cdot 10^{-6})$	$3.62 \cdot 10^{-5} (1.40 \cdot 10^{-6})$	$3.28 \cdot 10^{-5} (1.07 \cdot 10^{-6})$	$4.89 \cdot 10^{-5} (2.44 \cdot 10^{-6})$
$\nu = \infty$	$3.27 \cdot 10^{-5} (8.99 \cdot 10^{-7})$	$4.22 \cdot 10^{-5} (1.62 \cdot 10^{-6})$	$4.17 \cdot 10^{-5} (1.59 \cdot 10^{-6})$	$3.78 \cdot 10^{-5} (1.23 \cdot 10^{-6})$	$6.02 \cdot 10^{-5} (3.76 \cdot 10^{-6})$
$\nu \in \{1/2, \dots, \infty\}$	$2.00 \cdot 10^{-5} (4.54 \cdot 10^{-7})$	$2.27 \cdot 10^{-5} (7.24 \cdot 10^{-7})$	$2.47 \cdot 10^{-5} (6.92 \cdot 10^{-7})$	$2.11 \cdot 10^{-5} (5.55 \cdot 10^{-7})$	$3.39 \cdot 10^{-5} (1.35 \cdot 10^{-6})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$8.16 \cdot 10^{-3} (2.18 \cdot 10^{-4})$
$\nu = 3/2$	$3.19 \cdot 10^{-4} (9.21 \cdot 10^{-6})$
$\nu = 5/2$	$3.05 \cdot 10^{-5} (7.16 \cdot 10^{-7})$
$\nu = 7/2$	$1.58 \cdot 10^{-5} (2.75 \cdot 10^{-7})$
$\nu = 9/2$	$1.60 \cdot 10^{-5} (3.09 \cdot 10^{-7})$
$\nu = 13/2$	$2.09 \cdot 10^{-5} (4.98 \cdot 10^{-7})$
$\nu = 25/2$	$2.60 \cdot 10^{-5} (6.92 \cdot 10^{-7})$
$\nu = \infty$	$3.10 \cdot 10^{-5} (8.10 \cdot 10^{-7})$
$\nu \in \{1/2, \dots, \infty\}$	$1.52 \cdot 10^{-5} (2.72 \cdot 10^{-7})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$2.03 \cdot 10^{-5} (5.65 \cdot 10^{-7})$
linear	$5.74 \cdot 10^{-2} (1.37 \cdot 10^{-4})$
1NN	$2.73 \cdot 10^{-1} (8.82 \cdot 10^{-4})$
2NN	$2.03 \cdot 10^{-1} (1.23 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$4.41 \cdot 10^{-2}$ ($1.88 \cdot 10^{-4}$)	$3.50 \cdot 10^{-2}$ ($4.26 \cdot 10^{-4}$)	$3.40 \cdot 10^{-2}$ ($3.91 \cdot 10^{-4}$)	$3.14 \cdot 10^{-2}$ ($3.83 \cdot 10^{-4}$)	$3.36 \cdot 10^{-2}$ ($3.09 \cdot 10^{-4}$)
$v = 3/2$	$6.06 \cdot 10^{-3}$ ($3.83 \cdot 10^{-5}$)	$5.58 \cdot 10^{-3}$ ($7.89 \cdot 10^{-5}$)	$5.15 \cdot 10^{-3}$ ($5.50 \cdot 10^{-5}$)	$5.17 \cdot 10^{-3}$ ($5.88 \cdot 10^{-5}$)	$5.04 \cdot 10^{-3}$ ($5.52 \cdot 10^{-5}$)
$v = 5/2$	$1.72 \cdot 10^{-3}$ ($8.34 \cdot 10^{-6}$)	$1.79 \cdot 10^{-3}$ ($2.67 \cdot 10^{-5}$)	$1.61 \cdot 10^{-3}$ ($1.23 \cdot 10^{-5}$)	$1.63 \cdot 10^{-3}$ ($1.35 \cdot 10^{-5}$)	$1.65 \cdot 10^{-3}$ ($1.33 \cdot 10^{-5}$)
$v = 7/2$	$1.29 \cdot 10^{-3}$ ($7.23 \cdot 10^{-6}$)	$1.35 \cdot 10^{-3}$ ($1.50 \cdot 10^{-5}$)	$1.29 \cdot 10^{-3}$ ($1.03 \cdot 10^{-5}$)	$1.27 \cdot 10^{-3}$ ($9.79 \cdot 10^{-6}$)	$1.37 \cdot 10^{-3}$ ($1.34 \cdot 10^{-5}$)
$v = 9/2$	$1.29 \cdot 10^{-3}$ ($1.06 \cdot 10^{-5}$)	$1.35 \cdot 10^{-3}$ ($1.61 \cdot 10^{-5}$)	$1.32 \cdot 10^{-3}$ ($1.29 \cdot 10^{-5}$)	$1.28 \cdot 10^{-3}$ ($1.18 \cdot 10^{-5}$)	$1.43 \cdot 10^{-3}$ ($1.91 \cdot 10^{-5}$)
$v = 13/2$	$1.45 \cdot 10^{-3}$ ($1.74 \cdot 10^{-5}$)	$1.52 \cdot 10^{-3}$ ($2.22 \cdot 10^{-5}$)	$1.50 \cdot 10^{-3}$ ($2.01 \cdot 10^{-5}$)	$1.46 \cdot 10^{-3}$ ($1.80 \cdot 10^{-5}$)	$1.63 \cdot 10^{-3}$ ($2.84 \cdot 10^{-5}$)
$v = 25/2$	$1.61 \cdot 10^{-3}$ ($2.31 \cdot 10^{-5}$)	$1.73 \cdot 10^{-3}$ ($2.88 \cdot 10^{-5}$)	$1.69 \cdot 10^{-3}$ ($2.60 \cdot 10^{-5}$)	$1.65 \cdot 10^{-3}$ ($2.38 \cdot 10^{-5}$)	$1.88 \cdot 10^{-3}$ ($3.74 \cdot 10^{-5}$)
$v = \infty$	$1.76 \cdot 10^{-3}$ ($2.59 \cdot 10^{-5}$)	$1.91 \cdot 10^{-3}$ ($3.36 \cdot 10^{-5}$)	$1.86 \cdot 10^{-3}$ ($2.94 \cdot 10^{-5}$)	$1.82 \cdot 10^{-3}$ ($2.70 \cdot 10^{-5}$)	$2.14 \cdot 10^{-3}$ ($5.28 \cdot 10^{-5}$)
$v \in \{1/2, \dots, \infty\}$	$1.29 \cdot 10^{-3}$ ($7.26 \cdot 10^{-6}$)	$1.36 \cdot 10^{-3}$ ($1.53 \cdot 10^{-5}$)	$1.31 \cdot 10^{-3}$ ($1.18 \cdot 10^{-5}$)	$1.27 \cdot 10^{-3}$ ($1.04 \cdot 10^{-5}$)	$1.49 \cdot 10^{-3}$ ($2.20 \cdot 10^{-5}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.30 \cdot 10^{-3}$ ($1.10 \cdot 10^{-5}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$6.56 \cdot 10^{-1}$ ($3.82 \cdot 10^{-3}$)	$5.70 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$5.50 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$6.22 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$5.35 \cdot 10^{-1}$ ($9.04 \cdot 10^{-3}$)
$v = 3/2$	$7.96 \cdot 10^{-2}$ ($5.87 \cdot 10^{-4}$)	$8.60 \cdot 10^{-2}$ ($1.91 \cdot 10^{-3}$)	$7.88 \cdot 10^{-2}$ ($1.51 \cdot 10^{-3}$)	$8.41 \cdot 10^{-2}$ ($1.66 \cdot 10^{-3}$)	$7.71 \cdot 10^{-2}$ ($1.53 \cdot 10^{-3}$)
$v = 5/2$	$2.02 \cdot 10^{-2}$ ($1.48 \cdot 10^{-4}$)	$2.40 \cdot 10^{-2}$ ($4.89 \cdot 10^{-4}$)	$2.19 \cdot 10^{-2}$ ($3.48 \cdot 10^{-4}$)	$2.21 \cdot 10^{-2}$ ($3.75 \cdot 10^{-4}$)	$2.21 \cdot 10^{-2}$ ($3.54 \cdot 10^{-4}$)
$v = 7/2$	$1.43 \cdot 10^{-2}$ ($1.09 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($2.27 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($2.36 \cdot 10^{-4}$)	$1.59 \cdot 10^{-2}$ ($2.27 \cdot 10^{-4}$)	$1.69 \cdot 10^{-2}$ ($2.66 \cdot 10^{-4}$)
$v = 9/2$	$1.40 \cdot 10^{-2}$ ($1.27 \cdot 10^{-4}$)	$1.51 \cdot 10^{-2}$ ($2.08 \cdot 10^{-4}$)	$1.54 \cdot 10^{-2}$ ($2.16 \cdot 10^{-4}$)	$1.52 \cdot 10^{-2}$ ($2.02 \cdot 10^{-4}$)	$1.64 \cdot 10^{-2}$ ($2.70 \cdot 10^{-4}$)
$v = 13/2$	$1.52 \cdot 10^{-2}$ ($1.89 \cdot 10^{-4}$)	$1.59 \cdot 10^{-2}$ ($2.41 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($2.63 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($2.48 \cdot 10^{-4}$)	$1.75 \cdot 10^{-2}$ ($3.46 \cdot 10^{-4}$)
$v = 25/2$	$1.68 \cdot 10^{-2}$ ($2.81 \cdot 10^{-4}$)	$1.74 \cdot 10^{-2}$ ($3.05 \cdot 10^{-4}$)	$1.70 \cdot 10^{-2}$ ($3.00 \cdot 10^{-4}$)	$1.72 \cdot 10^{-2}$ ($3.06 \cdot 10^{-4}$)	$1.90 \cdot 10^{-2}$ ($4.25 \cdot 10^{-4}$)
$v = \infty$	$1.87 \cdot 10^{-2}$ ($3.55 \cdot 10^{-4}$)	$1.86 \cdot 10^{-2}$ ($3.45 \cdot 10^{-4}$)	$1.81 \cdot 10^{-2}$ ($3.29 \cdot 10^{-4}$)	$1.82 \cdot 10^{-2}$ ($3.26 \cdot 10^{-4}$)	$2.09 \cdot 10^{-2}$ ($5.84 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$1.43 \cdot 10^{-2}$ ($1.09 \cdot 10^{-4}$)	$1.58 \cdot 10^{-2}$ ($2.33 \cdot 10^{-4}$)	$1.56 \cdot 10^{-2}$ ($2.33 \cdot 10^{-4}$)	$1.56 \cdot 10^{-2}$ ($2.24 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($2.84 \cdot 10^{-4}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.43 \cdot 10^{-2}$ ($1.53 \cdot 10^{-4}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.88 \cdot 10^{-1}$ ($5.26 \cdot 10^{-4}$)	$9.50 \cdot 10^{-1}$ ($1.42 \cdot 10^{-3}$)	$9.54 \cdot 10^{-1}$ ($1.45 \cdot 10^{-3}$)	$8.87 \cdot 10^{-1}$ ($1.52 \cdot 10^{-3}$)	$9.55 \cdot 10^{-1}$ ($1.35 \cdot 10^{-3}$)
$v = 3/2$	$9.92 \cdot 10^{-1}$ ($3.58 \cdot 10^{-4}$)	$9.36 \cdot 10^{-1}$ ($1.50 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($1.43 \cdot 10^{-3}$)	$9.29 \cdot 10^{-1}$ ($1.56 \cdot 10^{-3}$)	$9.48 \cdot 10^{-1}$ ($1.51 \cdot 10^{-3}$)
$v = 5/2$	$9.89 \cdot 10^{-1}$ ($3.32 \cdot 10^{-4}$)	$9.31 \cdot 10^{-1}$ ($1.94 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($1.83 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($1.91 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($1.80 \cdot 10^{-3}$)
$v = 7/2$	$9.74 \cdot 10^{-1}$ ($5.89 \cdot 10^{-4}$)	$9.34 \cdot 10^{-1}$ ($2.08 \cdot 10^{-3}$)	$9.32 \cdot 10^{-1}$ ($2.17 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.24 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($2.09 \cdot 10^{-3}$)
$v = 9/2$	$9.58 \cdot 10^{-1}$ ($1.08 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.23 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.37 \cdot 10^{-3}$)	$9.18 \cdot 10^{-1}$ ($2.87 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.38 \cdot 10^{-3}$)
$v = 13/2$	$9.33 \cdot 10^{-1}$ ($2.02 \cdot 10^{-3}$)	$9.31 \cdot 10^{-1}$ ($2.79 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($2.76 \cdot 10^{-3}$)	$9.11 \cdot 10^{-1}$ ($3.47 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.80 \cdot 10^{-3}$)
$v = 25/2$	$9.02 \cdot 10^{-1}$ ($2.99 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($3.19 \cdot 10^{-3}$)	$9.23 \cdot 10^{-1}$ ($3.18 \cdot 10^{-3}$)	$9.09 \cdot 10^{-1}$ ($3.93 \cdot 10^{-3}$)	$9.20 \cdot 10^{-1}$ ($3.49 \cdot 10^{-3}$)
$v = \infty$	$8.79 \cdot 10^{-1}$ ($3.46 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($3.25 \cdot 10^{-3}$)	$9.23 \cdot 10^{-1}$ ($3.32 \cdot 10^{-3}$)	$9.13 \cdot 10^{-1}$ ($3.77 \cdot 10^{-3}$)	$9.17 \cdot 10^{-1}$ ($3.67 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$9.74 \cdot 10^{-1}$ ($6.14 \cdot 10^{-4}$)	$9.32 \cdot 10^{-1}$ ($2.18 \cdot 10^{-3}$)	$9.28 \cdot 10^{-1}$ ($2.46 \cdot 10^{-3}$)	$9.19 \cdot 10^{-1}$ ($2.59 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.63 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.67 \cdot 10^{-1}$ ($1.45 \cdot 10^{-3}$)

SM2.2.43. $\text{Re}(s_{10\pi})$, $n = 60$, $d = 6$.Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$5.77 \cdot 10^{-2} (1.64 \cdot 10^{-3})$	$6.38 \cdot 10^{-2} (4.10 \cdot 10^{-3})$	$5.92 \cdot 10^{-2} (5.02 \cdot 10^{-3})$	$4.91 \cdot 10^{-2} (2.38 \cdot 10^{-3})$	$5.00 \cdot 10^{-2} (3.86 \cdot 10^{-3})$
$\nu = 3/2$	$1.64 \cdot 10^{-2} (8.36 \cdot 10^{-4})$	$8.53 \cdot 10^{-2} (5.90 \cdot 10^{-2})$	$2.02 \cdot 10^{-2} (2.97 \cdot 10^{-3})$	$1.10 \cdot 10^{-1} (9.03 \cdot 10^{-2})$	$9.14 \cdot 10^{-1} (8.96 \cdot 10^{-1})$
$\nu = 5/2$	$1.22 \cdot 10^{-2} (9.16 \cdot 10^{-4})$	$2.48 \cdot 10^{-2} (4.92 \cdot 10^{-3})$	$1.58 \cdot 10^{-2} (2.05 \cdot 10^{-3})$	$1.59 \cdot 10^{-2} (2.13 \cdot 10^{-3})$	$1.87 \cdot 10^{-2} (3.42 \cdot 10^{-3})$
$\nu = 7/2$	$1.21 \cdot 10^{-2} (1.02 \cdot 10^{-3})$	$1.94 \cdot 10^{-2} (3.23 \cdot 10^{-3})$	$1.45 \cdot 10^{-2} (1.34 \cdot 10^{-3})$	$1.53 \cdot 10^{-2} (1.71 \cdot 10^{-3})$	$1.89 \cdot 10^{-2} (2.62 \cdot 10^{-3})$
$\nu = 9/2$	$1.20 \cdot 10^{-2} (9.35 \cdot 10^{-4})$	$1.79 \cdot 10^{-2} (2.10 \cdot 10^{-3})$	$1.49 \cdot 10^{-2} (1.20 \cdot 10^{-3})$	$1.51 \cdot 10^{-2} (1.39 \cdot 10^{-3})$	$1.97 \cdot 10^{-2} (2.32 \cdot 10^{-3})$
$\nu = 13/2$	$1.27 \cdot 10^{-2} (1.07 \cdot 10^{-3})$	$2.11 \cdot 10^{-2} (2.75 \cdot 10^{-3})$	$1.61 \cdot 10^{-2} (1.23 \cdot 10^{-3})$	$1.62 \cdot 10^{-2} (1.34 \cdot 10^{-3})$	$2.31 \cdot 10^{-2} (3.43 \cdot 10^{-3})$
$\nu = 25/2$	$1.35 \cdot 10^{-2} (1.22 \cdot 10^{-3})$	$1.78 \cdot 10^{-2} (1.50 \cdot 10^{-3})$	$1.59 \cdot 10^{-2} (1.03 \cdot 10^{-3})$	$1.63 \cdot 10^{-2} (1.18 \cdot 10^{-3})$	$3.25 \cdot 10^{-2} (1.00 \cdot 10^{-2})$
$\nu = \infty$	$1.32 \cdot 10^{-2} (1.19 \cdot 10^{-3})$	$2.38 \cdot 10^{-2} (4.22 \cdot 10^{-3})$	$1.61 \cdot 10^{-2} (1.01 \cdot 10^{-3})$	$1.59 \cdot 10^{-2} (1.09 \cdot 10^{-3})$	$2.62 \cdot 10^{-2} (8.24 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$1.23 \cdot 10^{-2} (9.21 \cdot 10^{-4})$	$2.23 \cdot 10^{-2} (3.11 \cdot 10^{-3})$	$1.58 \cdot 10^{-2} (8.94 \cdot 10^{-4})$	$1.81 \cdot 10^{-2} (1.80 \cdot 10^{-3})$	$2.35 \cdot 10^{-2} (3.47 \cdot 10^{-3})$

$R^*(S^{SPE})$	
$\nu = 1/2$	$3.29 \cdot 10^{-2} (9.39 \cdot 10^{-4})$
$\nu = 3/2$	$9.59 \cdot 10^{-3} (2.74 \cdot 10^{-4})$
$\nu = 5/2$	$6.59 \cdot 10^{-3} (1.35 \cdot 10^{-4})$
$\nu = 7/2$	$6.23 \cdot 10^{-3} (1.16 \cdot 10^{-4})$
$\nu = 9/2$	$6.20 \cdot 10^{-3} (1.13 \cdot 10^{-4})$
$\nu = 13/2$	$6.24 \cdot 10^{-3} (1.14 \cdot 10^{-4})$
$\nu = 25/2$	$6.35 \cdot 10^{-3} (1.27 \cdot 10^{-4})$
$\nu = \infty$	$6.46 \cdot 10^{-3} (1.32 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$5.99 \cdot 10^{-3} (1.11 \cdot 10^{-4})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$1.36 \cdot 10^{-2} (1.38 \cdot 10^{-3})$
linear	$9.23 \cdot 10^{-2} (1.09 \cdot 10^{-3})$
1NN	$5.04 \cdot 10^{-1} (3.07 \cdot 10^{-3})$
2NN	$3.96 \cdot 10^{-1} (4.17 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.05 \cdot 10^{-1} (1.25 \cdot 10^{-3})$	$9.95 \cdot 10^{-2} (2.14 \cdot 10^{-3})$	$9.54 \cdot 10^{-2} (2.24 \cdot 10^{-3})$	$8.65 \cdot 10^{-2} (1.57 \cdot 10^{-3})$	$9.05 \cdot 10^{-2} (1.82 \cdot 10^{-3})$
$\nu = 3/2$	$4.37 \cdot 10^{-2} (9.79 \cdot 10^{-4})$	$5.69 \cdot 10^{-2} (4.84 \cdot 10^{-3})$	$4.46 \cdot 10^{-2} (1.61 \cdot 10^{-3})$	$5.07 \cdot 10^{-2} (6.13 \cdot 10^{-3})$	$5.25 \cdot 10^{-2} (9.21 \cdot 10^{-3})$
$\nu = 5/2$	$3.41 \cdot 10^{-2} (1.01 \cdot 10^{-3})$	$4.42 \cdot 10^{-2} (2.16 \cdot 10^{-3})$	$3.78 \cdot 10^{-2} (1.30 \cdot 10^{-3})$	$3.91 \cdot 10^{-2} (1.40 \cdot 10^{-3})$	$3.92 \cdot 10^{-2} (1.37 \cdot 10^{-3})$
$\nu = 7/2$	$3.36 \cdot 10^{-2} (1.09 \cdot 10^{-3})$	$4.14 \cdot 10^{-2} (1.55 \cdot 10^{-3})$	$3.70 \cdot 10^{-2} (1.03 \cdot 10^{-3})$	$3.92 \cdot 10^{-2} (1.34 \cdot 10^{-3})$	$4.03 \cdot 10^{-2} (1.44 \cdot 10^{-3})$
$\nu = 9/2$	$3.38 \cdot 10^{-2} (8.93 \cdot 10^{-4})$	$4.24 \cdot 10^{-2} (1.42 \cdot 10^{-3})$	$3.81 \cdot 10^{-2} (1.01 \cdot 10^{-3})$	$4.01 \cdot 10^{-2} (1.25 \cdot 10^{-3})$	$4.21 \cdot 10^{-2} (1.50 \cdot 10^{-3})$
$\nu = 13/2$	$3.50 \cdot 10^{-2} (9.44 \cdot 10^{-4})$	$4.49 \cdot 10^{-2} (1.83 \cdot 10^{-3})$	$3.98 \cdot 10^{-2} (1.01 \cdot 10^{-3})$	$4.30 \cdot 10^{-2} (1.36 \cdot 10^{-3})$	$4.46 \cdot 10^{-2} (1.75 \cdot 10^{-3})$
$\nu = 25/2$	$3.63 \cdot 10^{-2} (9.99 \cdot 10^{-4})$	$4.38 \cdot 10^{-2} (1.28 \cdot 10^{-3})$	$4.05 \cdot 10^{-2} (9.96 \cdot 10^{-4})$	$4.39 \cdot 10^{-2} (1.25 \cdot 10^{-3})$	$4.74 \cdot 10^{-2} (2.41 \cdot 10^{-3})$
$\nu = \infty$	$3.66 \cdot 10^{-2} (9.31 \cdot 10^{-4})$	$4.62 \cdot 10^{-2} (1.96 \cdot 10^{-3})$	$4.15 \cdot 10^{-2} (1.01 \cdot 10^{-3})$	$4.38 \cdot 10^{-2} (1.27 \cdot 10^{-3})$	$4.62 \cdot 10^{-2} (2.18 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$3.45 \cdot 10^{-2} (9.29 \cdot 10^{-4})$	$4.64 \cdot 10^{-2} (1.92 \cdot 10^{-3})$	$4.14 \cdot 10^{-2} (9.53 \cdot 10^{-4})$	$4.54 \cdot 10^{-2} (1.49 \cdot 10^{-3})$	$4.70 \cdot 10^{-2} (1.79 \cdot 10^{-3})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$3.65 \cdot 10^{-2} (1.32 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.37 \cdot 10^0 (2.46 \cdot 10^{-2})$	$1.59 \cdot 10^0 (5.54 \cdot 10^{-2})$	$1.52 \cdot 10^0 (5.87 \cdot 10^{-2})$	$1.64 \cdot 10^0 (5.02 \cdot 10^{-2})$	$1.38 \cdot 10^0 (4.63 \cdot 10^{-2})$
$\nu = 3/2$	$6.24 \cdot 10^{-1} (2.19 \cdot 10^{-2})$	$9.18 \cdot 10^{-1} (1.20 \cdot 10^{-1})$	$7.18 \cdot 10^{-1} (3.51 \cdot 10^{-2})$	$9.24 \cdot 10^{-1} (1.62 \cdot 10^{-1})$	$8.74 \cdot 10^{-1} (2.14 \cdot 10^{-1})$
$\nu = 5/2$	$5.20 \cdot 10^{-1} (2.34 \cdot 10^{-2})$	$6.65 \cdot 10^{-1} (3.57 \cdot 10^{-2})$	$6.10 \cdot 10^{-1} (2.85 \cdot 10^{-2})$	$7.10 \cdot 10^{-1} (3.39 \cdot 10^{-2})$	$5.75 \cdot 10^{-1} (2.16 \cdot 10^{-2})$
$\nu = 7/2$	$5.15 \cdot 10^{-1} (2.47 \cdot 10^{-2})$	$6.25 \cdot 10^{-1} (2.99 \cdot 10^{-2})$	$5.98 \cdot 10^{-1} (2.15 \cdot 10^{-2})$	$7.26 \cdot 10^{-1} (3.41 \cdot 10^{-2})$	$6.07 \cdot 10^{-1} (2.43 \cdot 10^{-2})$
$\nu = 9/2$	$5.17 \cdot 10^{-1} (1.76 \cdot 10^{-2})$	$6.39 \cdot 10^{-1} (2.59 \cdot 10^{-2})$	$6.34 \cdot 10^{-1} (2.30 \cdot 10^{-2})$	$7.57 \cdot 10^{-1} (3.38 \cdot 10^{-2})$	$6.57 \cdot 10^{-1} (2.94 \cdot 10^{-2})$
$\nu = 13/2$	$5.43 \cdot 10^{-1} (1.84 \cdot 10^{-2})$	$6.93 \cdot 10^{-1} (3.05 \cdot 10^{-2})$	$6.85 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$8.49 \cdot 10^{-1} (3.81 \cdot 10^{-2})$	$7.19 \cdot 10^{-1} (3.47 \cdot 10^{-2})$
$\nu = 25/2$	$5.73 \cdot 10^{-1} (1.90 \cdot 10^{-2})$	$6.93 \cdot 10^{-1} (2.44 \cdot 10^{-2})$	$7.15 \cdot 10^{-1} (2.38 \cdot 10^{-2})$	$8.87 \cdot 10^{-1} (3.37 \cdot 10^{-2})$	$7.85 \cdot 10^{-1} (4.64 \cdot 10^{-2})$
$\nu = \infty$	$5.86 \cdot 10^{-1} (1.69 \cdot 10^{-2})$	$7.46 \cdot 10^{-1} (3.46 \cdot 10^{-2})$	$7.47 \cdot 10^{-1} (2.47 \cdot 10^{-2})$	$8.93 \cdot 10^{-1} (3.46 \cdot 10^{-2})$	$7.78 \cdot 10^{-1} (4.25 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$5.43 \cdot 10^{-1} (1.85 \cdot 10^{-2})$	$7.47 \cdot 10^{-1} (3.15 \cdot 10^{-2})$	$7.48 \cdot 10^{-1} (2.28 \cdot 10^{-2})$	$9.65 \cdot 10^{-1} (4.48 \cdot 10^{-2})$	$7.84 \cdot 10^{-1} (3.38 \cdot 10^{-2})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$5.78 \cdot 10^{-1} (2.26 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.37 \cdot 10^{-1} (2.79 \cdot 10^{-3})$	$9.09 \cdot 10^{-1} (3.71 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (3.65 \cdot 10^{-3})$	$8.58 \cdot 10^{-1} (4.25 \cdot 10^{-3})$	$9.20 \cdot 10^{-1} (3.49 \cdot 10^{-3})$
$\nu = 3/2$	$9.39 \cdot 10^{-1} (3.23 \cdot 10^{-3})$	$8.84 \cdot 10^{-1} (5.01 \cdot 10^{-3})$	$8.95 \cdot 10^{-1} (4.51 \cdot 10^{-3})$	$8.65 \cdot 10^{-1} (7.24 \cdot 10^{-3})$	$9.10 \cdot 10^{-1} (4.20 \cdot 10^{-3})$
$\nu = 5/2$	$8.99 \cdot 10^{-1} (4.31 \cdot 10^{-3})$	$8.42 \cdot 10^{-1} (7.02 \cdot 10^{-3})$	$8.24 \cdot 10^{-1} (6.80 \cdot 10^{-3})$	$7.62 \cdot 10^{-1} (9.95 \cdot 10^{-3})$	$8.54 \cdot 10^{-1} (6.24 \cdot 10^{-3})$
$\nu = 7/2$	$8.61 \cdot 10^{-1} (5.49 \cdot 10^{-3})$	$8.16 \cdot 10^{-1} (8.76 \cdot 10^{-3})$	$7.80 \cdot 10^{-1} (8.49 \cdot 10^{-3})$	$7.07 \cdot 10^{-1} (1.12 \cdot 10^{-2})$	$8.12 \cdot 10^{-1} (7.83 \cdot 10^{-3})$
$\nu = 9/2$	$8.35 \cdot 10^{-1} (6.18 \cdot 10^{-3})$	$7.86 \cdot 10^{-1} (9.19 \cdot 10^{-3})$	$7.47 \cdot 10^{-1} (9.29 \cdot 10^{-3})$	$6.75 \cdot 10^{-1} (1.19 \cdot 10^{-2})$	$7.79 \cdot 10^{-1} (9.60 \cdot 10^{-3})$
$\nu = 13/2$	$8.04 \cdot 10^{-1} (7.03 \cdot 10^{-3})$	$7.54 \cdot 10^{-1} (9.87 \cdot 10^{-3})$	$7.11 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$6.23 \cdot 10^{-1} (1.17 \cdot 10^{-2})$	$7.47 \cdot 10^{-1} (1.07 \cdot 10^{-2})$
$\nu = 25/2$	$7.76 \cdot 10^{-1} (7.60 \cdot 10^{-3})$	$7.38 \cdot 10^{-1} (1.05 \cdot 10^{-2})$	$6.88 \cdot 10^{-1} (1.02 \cdot 10^{-2})$	$5.96 \cdot 10^{-1} (1.12 \cdot 10^{-2})$	$7.26 \cdot 10^{-1} (1.06 \cdot 10^{-2})$
$\nu = \infty$	$7.55 \cdot 10^{-1} (8.22 \cdot 10^{-3})$	$7.24 \cdot 10^{-1} (9.90 \cdot 10^{-3})$	$6.68 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$5.91 \cdot 10^{-1} (1.19 \cdot 10^{-2})$	$7.13 \cdot 10^{-1} (1.07 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$8.15 \cdot 10^{-1} (8.44 \cdot 10^{-3})$	$7.25 \cdot 10^{-1} (9.58 \cdot 10^{-3})$	$6.68 \cdot 10^{-1} (1.02 \cdot 10^{-2})$	$5.77 \cdot 10^{-1} (1.28 \cdot 10^{-2})$	$7.09 \cdot 10^{-1} (1.07 \cdot 10^{-2})$

$C_{0.95}(\theta)$	
NLL/SPE	$7.96 \cdot 10^{-1} (9.85 \cdot 10^{-3})$

SM2.2.44. $Re(s_{10\pi})$, $n = 120$, $d = 6$.

Averages of $R(\theta; S^{SPE})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.78 \cdot 10^{-2} (8.05 \cdot 10^{-4})$	$2.77 \cdot 10^{-2} (1.00 \cdot 10^{-3})$	$2.53 \cdot 10^{-2} (8.40 \cdot 10^{-4})$	$2.36 \cdot 10^{-2} (7.57 \cdot 10^{-4})$	$2.29 \cdot 10^{-2} (6.40 \cdot 10^{-4})$
$\nu = 3/2$	$8.68 \cdot 10^{-3} (2.99 \cdot 10^{-4})$	$1.23 \cdot 10^{-2} (1.19 \cdot 10^{-3})$	$9.76 \cdot 10^{-3} (1.36 \cdot 10^{-3})$	$8.70 \cdot 10^{-3} (7.21 \cdot 10^{-4})$	$8.25 \cdot 10^{-3} (3.95 \cdot 10^{-4})$
$\nu = 5/2$	$6.92 \cdot 10^{-3} (3.59 \cdot 10^{-4})$	$1.02 \cdot 10^{-2} (9.32 \cdot 10^{-4})$	$8.94 \cdot 10^{-3} (1.12 \cdot 10^{-3})$	$7.98 \cdot 10^{-3} (5.52 \cdot 10^{-4})$	$9.72 \cdot 10^{-3} (7.92 \cdot 10^{-4})$
$\nu = 7/2$	$6.52 \cdot 10^{-3} (4.14 \cdot 10^{-4})$	$9.02 \cdot 10^{-3} (6.64 \cdot 10^{-4})$	$8.17 \cdot 10^{-3} (8.01 \cdot 10^{-4})$	$7.32 \cdot 10^{-3} (4.06 \cdot 10^{-4})$	$1.41 \cdot 10^{-2} (4.84 \cdot 10^{-3})$
$\nu = 9/2$	$6.51 \cdot 10^{-3} (4.91 \cdot 10^{-4})$	$8.69 \cdot 10^{-3} (5.90 \cdot 10^{-4})$	$7.49 \cdot 10^{-3} (4.51 \cdot 10^{-4})$	$7.33 \cdot 10^{-3} (4.12 \cdot 10^{-4})$	$8.81 \cdot 10^{-3} (7.75 \cdot 10^{-4})$
$\nu = 13/2$	$6.60 \cdot 10^{-3} (5.43 \cdot 10^{-4})$	$8.13 \cdot 10^{-3} (4.80 \cdot 10^{-4})$	$7.71 \cdot 10^{-3} (6.33 \cdot 10^{-4})$	$7.48 \cdot 10^{-3} (4.60 \cdot 10^{-4})$	$9.03 \cdot 10^{-3} (7.70 \cdot 10^{-4})$
$\nu = 25/2$	$6.78 \cdot 10^{-3} (5.93 \cdot 10^{-4})$	$8.66 \cdot 10^{-3} (5.54 \cdot 10^{-4})$	$7.95 \cdot 10^{-3} (7.16 \cdot 10^{-4})$	$7.69 \cdot 10^{-3} (4.85 \cdot 10^{-4})$	$1.01 \cdot 10^{-2} (1.26 \cdot 10^{-3})$
$\nu = \infty$	$6.99 \cdot 10^{-3} (6.30 \cdot 10^{-4})$	$9.03 \cdot 10^{-3} (6.64 \cdot 10^{-4})$	$8.01 \cdot 10^{-3} (6.50 \cdot 10^{-4})$	$7.80 \cdot 10^{-3} (4.83 \cdot 10^{-4})$	$1.02 \cdot 10^{-2} (1.33 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$6.63 \cdot 10^{-3} (5.37 \cdot 10^{-4})$	$8.88 \cdot 10^{-3} (7.85 \cdot 10^{-4})$	$7.93 \cdot 10^{-3} (7.71 \cdot 10^{-4})$	$7.62 \cdot 10^{-3} (5.19 \cdot 10^{-4})$	$9.74 \cdot 10^{-3} (1.31 \cdot 10^{-3})$

$R^*(S^{SPE})$	
$\nu = 1/2$	$1.90 \cdot 10^{-2} (5.17 \cdot 10^{-4})$
$\nu = 3/2$	$5.82 \cdot 10^{-3} (1.03 \cdot 10^{-4})$
$\nu = 5/2$	$4.38 \cdot 10^{-3} (6.36 \cdot 10^{-5})$
$\nu = 7/2$	$4.05 \cdot 10^{-3} (5.93 \cdot 10^{-5})$
$\nu = 9/2$	$3.96 \cdot 10^{-3} (5.92 \cdot 10^{-5})$
$\nu = 13/2$	$3.95 \cdot 10^{-3} (6.00 \cdot 10^{-5})$
$\nu = 25/2$	$4.01 \cdot 10^{-3} (6.22 \cdot 10^{-5})$
$\nu = \infty$	$4.10 \cdot 10^{-3} (6.49 \cdot 10^{-5})$
$\nu \in \{1/2, \dots, \infty\}$	$3.88 \cdot 10^{-3} (5.71 \cdot 10^{-5})$

$R(\theta; S^{SPE})$	
NLL/SPE	$7.02 \cdot 10^{-3} (6.38 \cdot 10^{-4})$
linear	$8.39 \cdot 10^{-2} (4.36 \cdot 10^{-4})$
1NN	$4.03 \cdot 10^{-1} (1.76 \cdot 10^{-3})$
2NN	$3.07 \cdot 10^{-1} (2.26 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$6.99 \cdot 10^{-2} (6.50 \cdot 10^{-4})$	$6.35 \cdot 10^{-2} (9.34 \cdot 10^{-4})$	$6.04 \cdot 10^{-2} (7.30 \cdot 10^{-4})$	$5.53 \cdot 10^{-2} (7.28 \cdot 10^{-4})$	$5.82 \cdot 10^{-2} (5.85 \cdot 10^{-4})$
$\nu = 3/2$	$2.75 \cdot 10^{-2} (4.72 \cdot 10^{-4})$	$3.26 \cdot 10^{-2} (1.31 \cdot 10^{-3})$	$2.74 \cdot 10^{-2} (7.71 \cdot 10^{-4})$	$2.70 \cdot 10^{-2} (6.76 \cdot 10^{-4})$	$2.64 \cdot 10^{-2} (5.14 \cdot 10^{-4})$
$\nu = 5/2$	$2.08 \cdot 10^{-2} (4.45 \cdot 10^{-4})$	$2.71 \cdot 10^{-2} (1.13 \cdot 10^{-3})$	$2.25 \cdot 10^{-2} (8.02 \cdot 10^{-4})$	$2.28 \cdot 10^{-2} (6.15 \cdot 10^{-4})$	$2.35 \cdot 10^{-2} (7.28 \cdot 10^{-4})$
$\nu = 7/2$	$1.95 \cdot 10^{-2} (4.33 \cdot 10^{-4})$	$2.49 \cdot 10^{-2} (9.18 \cdot 10^{-4})$	$2.14 \cdot 10^{-2} (7.16 \cdot 10^{-4})$	$2.19 \cdot 10^{-2} (6.30 \cdot 10^{-4})$	$2.34 \cdot 10^{-2} (9.65 \cdot 10^{-4})$
$\nu = 9/2$	$1.93 \cdot 10^{-2} (4.51 \cdot 10^{-4})$	$2.46 \cdot 10^{-2} (9.47 \cdot 10^{-4})$	$2.12 \cdot 10^{-2} (5.88 \cdot 10^{-4})$	$2.21 \cdot 10^{-2} (6.35 \cdot 10^{-4})$	$2.29 \cdot 10^{-2} (6.75 \cdot 10^{-4})$
$\nu = 13/2$	$1.97 \cdot 10^{-2} (4.71 \cdot 10^{-4})$	$2.39 \cdot 10^{-2} (7.80 \cdot 10^{-4})$	$2.15 \cdot 10^{-2} (6.34 \cdot 10^{-4})$	$2.24 \cdot 10^{-2} (6.45 \cdot 10^{-4})$	$2.35 \cdot 10^{-2} (7.19 \cdot 10^{-4})$
$\nu = 25/2$	$2.02 \cdot 10^{-2} (4.91 \cdot 10^{-4})$	$2.45 \cdot 10^{-2} (8.18 \cdot 10^{-4})$	$2.20 \cdot 10^{-2} (6.08 \cdot 10^{-4})$	$2.31 \cdot 10^{-2} (6.39 \cdot 10^{-4})$	$2.45 \cdot 10^{-2} (8.10 \cdot 10^{-4})$
$\nu = \infty$	$2.08 \cdot 10^{-2} (5.14 \cdot 10^{-4})$	$2.52 \cdot 10^{-2} (9.05 \cdot 10^{-4})$	$2.26 \cdot 10^{-2} (5.91 \cdot 10^{-4})$	$2.37 \cdot 10^{-2} (6.38 \cdot 10^{-4})$	$2.52 \cdot 10^{-2} (8.78 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$1.95 \cdot 10^{-2} (4.59 \cdot 10^{-4})$	$2.47 \cdot 10^{-2} (8.80 \cdot 10^{-4})$	$2.20 \cdot 10^{-2} (6.23 \cdot 10^{-4})$	$2.27 \cdot 10^{-2} (6.57 \cdot 10^{-4})$	$2.44 \cdot 10^{-2} (8.21 \cdot 10^{-4})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$2.08 \cdot 10^{-2} (6.97 \cdot 10^{-4})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.75 \cdot 10^{-1}$ ($1.22 \cdot 10^{-2}$)	$1.03 \cdot 10^0$ ($2.23 \cdot 10^{-2}$)	$9.84 \cdot 10^{-1}$ ($2.00 \cdot 10^{-2}$)	$1.15 \cdot 10^0$ ($2.42 \cdot 10^{-2}$)	$9.33 \cdot 10^{-1}$ ($1.66 \cdot 10^{-2}$)
$\nu = 3/2$	$4.32 \cdot 10^{-1}$ ($9.94 \cdot 10^{-3}$)	$5.29 \cdot 10^{-1}$ ($2.36 \cdot 10^{-2}$)	$4.61 \cdot 10^{-1}$ ($1.60 \cdot 10^{-2}$)	$4.98 \cdot 10^{-1}$ ($1.58 \cdot 10^{-2}$)	$4.40 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)
$\nu = 5/2$	$3.46 \cdot 10^{-1}$ ($9.71 \cdot 10^{-3}$)	$4.05 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$3.74 \cdot 10^{-1}$ ($1.66 \cdot 10^{-2}$)	$4.12 \cdot 10^{-1}$ ($1.35 \cdot 10^{-2}$)	$3.75 \cdot 10^{-1}$ ($1.22 \cdot 10^{-2}$)
$\nu = 7/2$	$3.25 \cdot 10^{-1}$ ($9.68 \cdot 10^{-3}$)	$3.63 \cdot 10^{-1}$ ($1.34 \cdot 10^{-2}$)	$3.43 \cdot 10^{-1}$ ($1.37 \cdot 10^{-2}$)	$3.90 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$3.60 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)
$\nu = 9/2$	$3.21 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)	$3.48 \cdot 10^{-1}$ ($1.25 \cdot 10^{-2}$)	$3.30 \cdot 10^{-1}$ ($9.64 \cdot 10^{-3}$)	$3.86 \cdot 10^{-1}$ ($1.47 \cdot 10^{-2}$)	$3.46 \cdot 10^{-1}$ ($1.19 \cdot 10^{-2}$)
$\nu = 13/2$	$3.22 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$3.34 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$3.31 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)	$3.88 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)	$3.48 \cdot 10^{-1}$ ($1.16 \cdot 10^{-2}$)
$\nu = 25/2$	$3.29 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$3.39 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)	$3.38 \cdot 10^{-1}$ ($1.17 \cdot 10^{-2}$)	$3.98 \cdot 10^{-1}$ ($1.51 \cdot 10^{-2}$)	$3.60 \cdot 10^{-1}$ ($1.31 \cdot 10^{-2}$)
$\nu = \infty$	$3.37 \cdot 10^{-1}$ ($1.15 \cdot 10^{-2}$)	$3.49 \cdot 10^{-1}$ ($1.38 \cdot 10^{-2}$)	$3.43 \cdot 10^{-1}$ ($9.93 \cdot 10^{-3}$)	$4.05 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)	$3.74 \cdot 10^{-1}$ ($1.61 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.26 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)	$3.56 \cdot 10^{-1}$ ($1.33 \cdot 10^{-2}$)	$3.42 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$4.08 \cdot 10^{-1}$ ($1.59 \cdot 10^{-2}$)	$3.60 \cdot 10^{-1}$ ($1.41 \cdot 10^{-2}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$3.42 \cdot 10^{-1}$ ($1.28 \cdot 10^{-2}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.63 \cdot 10^{-1}$ ($1.54 \cdot 10^{-3}$)	$9.33 \cdot 10^{-1}$ ($2.51 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($2.31 \cdot 10^{-3}$)	$8.64 \cdot 10^{-1}$ ($2.78 \cdot 10^{-3}$)	$9.41 \cdot 10^{-1}$ ($2.29 \cdot 10^{-3}$)
$\nu = 3/2$	$9.54 \cdot 10^{-1}$ ($1.71 \cdot 10^{-3}$)	$9.19 \cdot 10^{-1}$ ($3.10 \cdot 10^{-3}$)	$9.25 \cdot 10^{-1}$ ($2.55 \cdot 10^{-3}$)	$8.95 \cdot 10^{-1}$ ($2.94 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.46 \cdot 10^{-3}$)
$\nu = 5/2$	$9.23 \cdot 10^{-1}$ ($2.63 \cdot 10^{-3}$)	$9.07 \cdot 10^{-1}$ ($3.61 \cdot 10^{-3}$)	$9.06 \cdot 10^{-1}$ ($3.11 \cdot 10^{-3}$)	$8.61 \cdot 10^{-1}$ ($5.83 \cdot 10^{-3}$)	$9.16 \cdot 10^{-1}$ ($3.30 \cdot 10^{-3}$)
$\nu = 7/2$	$9.03 \cdot 10^{-1}$ ($3.19 \cdot 10^{-3}$)	$8.99 \cdot 10^{-1}$ ($3.92 \cdot 10^{-3}$)	$8.90 \cdot 10^{-1}$ ($3.82 \cdot 10^{-3}$)	$8.31 \cdot 10^{-1}$ ($6.88 \cdot 10^{-3}$)	$9.02 \cdot 10^{-1}$ ($3.77 \cdot 10^{-3}$)
$\nu = 9/2$	$8.87 \cdot 10^{-1}$ ($3.64 \cdot 10^{-3}$)	$8.95 \cdot 10^{-1}$ ($4.28 \cdot 10^{-3}$)	$8.76 \cdot 10^{-1}$ ($4.31 \cdot 10^{-3}$)	$8.13 \cdot 10^{-1}$ ($7.33 \cdot 10^{-3}$)	$8.91 \cdot 10^{-1}$ ($4.36 \cdot 10^{-3}$)
$\nu = 13/2$	$8.67 \cdot 10^{-1}$ ($4.23 \cdot 10^{-3}$)	$8.89 \cdot 10^{-1}$ ($4.89 \cdot 10^{-3}$)	$8.62 \cdot 10^{-1}$ ($5.15 \cdot 10^{-3}$)	$7.95 \cdot 10^{-1}$ ($7.90 \cdot 10^{-3}$)	$8.78 \cdot 10^{-1}$ ($4.86 \cdot 10^{-3}$)
$\nu = 25/2$	$8.45 \cdot 10^{-1}$ ($4.72 \cdot 10^{-3}$)	$8.77 \cdot 10^{-1}$ ($5.45 \cdot 10^{-3}$)	$8.46 \cdot 10^{-1}$ ($5.71 \cdot 10^{-3}$)	$7.72 \cdot 10^{-1}$ ($8.17 \cdot 10^{-3}$)	$8.59 \cdot 10^{-1}$ ($5.78 \cdot 10^{-3}$)
$\nu = \infty$	$8.28 \cdot 10^{-1}$ ($5.04 \cdot 10^{-3}$)	$8.66 \cdot 10^{-1}$ ($6.17 \cdot 10^{-3}$)	$8.36 \cdot 10^{-1}$ ($5.94 \cdot 10^{-3}$)	$7.60 \cdot 10^{-1}$ ($8.31 \cdot 10^{-3}$)	$8.48 \cdot 10^{-1}$ ($6.41 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$8.91 \cdot 10^{-1}$ ($4.00 \cdot 10^{-3}$)	$8.70 \cdot 10^{-1}$ ($5.95 \cdot 10^{-3}$)	$8.40 \cdot 10^{-1}$ ($5.97 \cdot 10^{-3}$)	$7.72 \cdot 10^{-1}$ ($9.14 \cdot 10^{-3}$)	$8.56 \cdot 10^{-1}$ ($5.61 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.65 \cdot 10^{-1}$ ($6.14 \cdot 10^{-3}$)

SM2.2.45. $Re(s_{10\pi})$, $n = 300$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.22 \cdot 10^{-2}$ ($2.90 \cdot 10^{-4}$)	$1.26 \cdot 10^{-2}$ ($4.38 \cdot 10^{-4}$)	$1.15 \cdot 10^{-2}$ ($3.25 \cdot 10^{-4}$)	$1.08 \cdot 10^{-2}$ ($2.97 \cdot 10^{-4}$)	$1.07 \cdot 10^{-2}$ ($2.61 \cdot 10^{-4}$)
$\nu = 3/2$	$4.88 \cdot 10^{-3}$ ($2.03 \cdot 10^{-4}$)	$5.38 \cdot 10^{-3}$ ($2.25 \cdot 10^{-4}$)	$4.98 \cdot 10^{-3}$ ($2.24 \cdot 10^{-4}$)	$4.40 \cdot 10^{-3}$ ($1.14 \cdot 10^{-4}$)	$4.87 \cdot 10^{-3}$ ($2.85 \cdot 10^{-4}$)
$\nu = 5/2$	$4.02 \cdot 10^{-3}$ ($2.16 \cdot 10^{-4}$)	$4.74 \cdot 10^{-3}$ ($2.53 \cdot 10^{-4}$)	$4.36 \cdot 10^{-3}$ ($2.70 \cdot 10^{-4}$)	$3.81 \cdot 10^{-3}$ ($1.08 \cdot 10^{-4}$)	$4.47 \cdot 10^{-3}$ ($4.24 \cdot 10^{-4}$)
$\nu = 7/2$	$3.44 \cdot 10^{-3}$ ($1.63 \cdot 10^{-4}$)	$4.15 \cdot 10^{-3}$ ($2.02 \cdot 10^{-4}$)	$3.69 \cdot 10^{-3}$ ($2.06 \cdot 10^{-4}$)	$3.35 \cdot 10^{-3}$ ($9.30 \cdot 10^{-5}$)	$3.73 \cdot 10^{-3}$ ($1.37 \cdot 10^{-4}$)
$\nu = 9/2$	$3.17 \cdot 10^{-3}$ ($1.24 \cdot 10^{-4}$)	$3.84 \cdot 10^{-3}$ ($1.77 \cdot 10^{-4}$)	$3.33 \cdot 10^{-3}$ ($1.32 \cdot 10^{-4}$)	$3.13 \cdot 10^{-3}$ ($8.00 \cdot 10^{-5}$)	$3.59 \cdot 10^{-3}$ ($1.25 \cdot 10^{-4}$)
$\nu = 13/2$	$3.04 \cdot 10^{-3}$ ($1.02 \cdot 10^{-4}$)	$3.69 \cdot 10^{-3}$ ($1.75 \cdot 10^{-4}$)	$3.18 \cdot 10^{-3}$ ($1.09 \cdot 10^{-4}$)	$3.07 \cdot 10^{-3}$ ($8.24 \cdot 10^{-5}$)	$3.71 \cdot 10^{-3}$ ($1.45 \cdot 10^{-4}$)
$\nu = 25/2$	$3.07 \cdot 10^{-3}$ ($9.98 \cdot 10^{-5}$)	$3.99 \cdot 10^{-3}$ ($3.53 \cdot 10^{-4}$)	$3.25 \cdot 10^{-3}$ ($1.10 \cdot 10^{-4}$)	$3.13 \cdot 10^{-3}$ ($9.46 \cdot 10^{-5}$)	$4.02 \cdot 10^{-3}$ ($1.95 \cdot 10^{-4}$)
$\nu = \infty$	$3.20 \cdot 10^{-3}$ ($1.08 \cdot 10^{-4}$)	$4.21 \cdot 10^{-3}$ ($3.85 \cdot 10^{-4}$)	$3.55 \cdot 10^{-3}$ ($1.39 \cdot 10^{-4}$)	$3.34 \cdot 10^{-3}$ ($1.13 \cdot 10^{-4}$)	$4.75 \cdot 10^{-3}$ ($3.35 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.25 \cdot 10^{-3}$ ($1.24 \cdot 10^{-4}$)	$3.98 \cdot 10^{-3}$ ($2.24 \cdot 10^{-4}$)	$3.34 \cdot 10^{-3}$ ($1.20 \cdot 10^{-4}$)	$3.15 \cdot 10^{-3}$ ($8.04 \cdot 10^{-5}$)	$4.03 \cdot 10^{-3}$ ($1.79 \cdot 10^{-4}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$9.19 \cdot 10^{-3}$ ($2.05 \cdot 10^{-4}$)
$\nu = 3/2$	$3.42 \cdot 10^{-3}$ ($4.92 \cdot 10^{-5}$)
$\nu = 5/2$	$2.73 \cdot 10^{-3}$ ($4.36 \cdot 10^{-5}$)
$\nu = 7/2$	$2.46 \cdot 10^{-3}$ ($4.37 \cdot 10^{-5}$)
$\nu = 9/2$	$2.35 \cdot 10^{-3}$ ($4.26 \cdot 10^{-5}$)
$\nu = 13/2$	$2.32 \cdot 10^{-3}$ ($4.00 \cdot 10^{-5}$)
$\nu = 25/2$	$2.35 \cdot 10^{-3}$ ($3.63 \cdot 10^{-5}$)
$\nu = \infty$	$2.42 \cdot 10^{-3}$ ($3.37 \cdot 10^{-5}$)
$\nu \in \{1/2, \dots, \infty\}$	$2.28 \cdot 10^{-3}$ ($3.90 \cdot 10^{-5}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$3.35 \cdot 10^{-3}$ ($1.56 \cdot 10^{-4}$)
linear	$7.94 \cdot 10^{-2}$ ($1.46 \cdot 10^{-4}$)
1NN	$3.05 \cdot 10^{-1}$ ($9.04 \cdot 10^{-4}$)
2NN	$2.27 \cdot 10^{-1}$ ($1.24 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$4.36 \cdot 10^{-2}$ ($2.71 \cdot 10^{-4}$)	$3.86 \cdot 10^{-2}$ ($4.90 \cdot 10^{-4}$)	$3.69 \cdot 10^{-2}$ ($3.98 \cdot 10^{-4}$)	$3.23 \cdot 10^{-2}$ ($3.69 \cdot 10^{-4}$)	$3.59 \cdot 10^{-2}$ ($3.29 \cdot 10^{-4}$)
$v = 3/2$	$1.67 \cdot 10^{-2}$ ($2.85 \cdot 10^{-4}$)	$1.88 \cdot 10^{-2}$ ($5.15 \cdot 10^{-4}$)	$1.65 \cdot 10^{-2}$ ($3.65 \cdot 10^{-4}$)	$1.56 \cdot 10^{-2}$ ($2.49 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($3.39 \cdot 10^{-4}$)
$v = 5/2$	$1.17 \cdot 10^{-2}$ ($2.72 \cdot 10^{-4}$)	$1.46 \cdot 10^{-2}$ ($5.80 \cdot 10^{-4}$)	$1.21 \cdot 10^{-2}$ ($3.19 \cdot 10^{-4}$)	$1.19 \cdot 10^{-2}$ ($2.70 \cdot 10^{-4}$)	$1.22 \cdot 10^{-2}$ ($3.12 \cdot 10^{-4}$)
$v = 7/2$	$1.01 \cdot 10^{-2}$ ($2.32 \cdot 10^{-4}$)	$1.27 \cdot 10^{-2}$ ($5.01 \cdot 10^{-4}$)	$1.05 \cdot 10^{-2}$ ($2.64 \cdot 10^{-4}$)	$1.04 \cdot 10^{-2}$ ($2.39 \cdot 10^{-4}$)	$1.09 \cdot 10^{-2}$ ($2.57 \cdot 10^{-4}$)
$v = 9/2$	$9.73 \cdot 10^{-3}$ ($2.12 \cdot 10^{-4}$)	$1.21 \cdot 10^{-2}$ ($4.47 \cdot 10^{-4}$)	$1.01 \cdot 10^{-2}$ ($2.31 \cdot 10^{-4}$)	$1.01 \cdot 10^{-2}$ ($2.18 \cdot 10^{-4}$)	$1.09 \cdot 10^{-2}$ ($2.57 \cdot 10^{-4}$)
$v = 13/2$	$9.88 \cdot 10^{-3}$ ($2.03 \cdot 10^{-4}$)	$1.21 \cdot 10^{-2}$ ($4.35 \cdot 10^{-4}$)	$1.03 \cdot 10^{-2}$ ($2.20 \cdot 10^{-4}$)	$1.03 \cdot 10^{-2}$ ($2.16 \cdot 10^{-4}$)	$1.15 \cdot 10^{-2}$ ($2.82 \cdot 10^{-4}$)
$v = 25/2$	$1.03 \cdot 10^{-2}$ ($2.11 \cdot 10^{-4}$)	$1.26 \cdot 10^{-2}$ ($4.12 \cdot 10^{-4}$)	$1.09 \cdot 10^{-2}$ ($2.29 \cdot 10^{-4}$)	$1.08 \cdot 10^{-2}$ ($2.14 \cdot 10^{-4}$)	$1.22 \cdot 10^{-2}$ ($3.12 \cdot 10^{-4}$)
$v = \infty$	$1.09 \cdot 10^{-2}$ ($2.30 \cdot 10^{-4}$)	$1.33 \cdot 10^{-2}$ ($4.31 \cdot 10^{-4}$)	$1.17 \cdot 10^{-2}$ ($2.69 \cdot 10^{-4}$)	$1.16 \cdot 10^{-2}$ ($2.34 \cdot 10^{-4}$)	$1.32 \cdot 10^{-2}$ ($3.96 \cdot 10^{-4}$)
$v \in \{1/2, \dots, \infty\}$	$9.83 \cdot 10^{-3}$ ($2.09 \cdot 10^{-4}$)	$1.24 \cdot 10^{-2}$ ($4.83 \cdot 10^{-4}$)	$1.06 \cdot 10^{-2}$ ($2.48 \cdot 10^{-4}$)	$1.02 \cdot 10^{-2}$ ($2.22 \cdot 10^{-4}$)	$1.22 \cdot 10^{-2}$ ($3.15 \cdot 10^{-4}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.07 \cdot 10^{-2}$ ($5.15 \cdot 10^{-4}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$6.70 \cdot 10^{-1}$ ($6.06 \cdot 10^{-3}$)	$6.71 \cdot 10^{-1}$ ($1.23 \cdot 10^{-2}$)	$6.42 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)	$7.71 \cdot 10^{-1}$ ($1.29 \cdot 10^{-2}$)	$6.19 \cdot 10^{-1}$ ($8.43 \cdot 10^{-3}$)
$v = 3/2$	$2.92 \cdot 10^{-1}$ ($6.92 \cdot 10^{-3}$)	$3.28 \cdot 10^{-1}$ ($8.24 \cdot 10^{-3}$)	$3.03 \cdot 10^{-1}$ ($7.37 \cdot 10^{-3}$)	$3.38 \cdot 10^{-1}$ ($6.82 \cdot 10^{-3}$)	$2.96 \cdot 10^{-1}$ ($7.47 \cdot 10^{-3}$)
$v = 5/2$	$2.19 \cdot 10^{-1}$ ($6.81 \cdot 10^{-3}$)	$2.48 \cdot 10^{-1}$ ($8.75 \cdot 10^{-3}$)	$2.28 \cdot 10^{-1}$ ($7.16 \cdot 10^{-3}$)	$2.46 \cdot 10^{-1}$ ($6.08 \cdot 10^{-3}$)	$2.24 \cdot 10^{-1}$ ($6.84 \cdot 10^{-3}$)
$v = 7/2$	$1.90 \cdot 10^{-1}$ ($5.62 \cdot 10^{-3}$)	$2.13 \cdot 10^{-1}$ ($7.52 \cdot 10^{-3}$)	$1.93 \cdot 10^{-1}$ ($5.79 \cdot 10^{-3}$)	$2.11 \cdot 10^{-1}$ ($5.65 \cdot 10^{-3}$)	$1.93 \cdot 10^{-1}$ ($4.73 \cdot 10^{-3}$)
$v = 9/2$	$1.79 \cdot 10^{-1}$ ($4.94 \cdot 10^{-3}$)	$1.99 \cdot 10^{-1}$ ($6.83 \cdot 10^{-3}$)	$1.80 \cdot 10^{-1}$ ($4.63 \cdot 10^{-3}$)	$1.98 \cdot 10^{-1}$ ($5.02 \cdot 10^{-3}$)	$1.87 \cdot 10^{-1}$ ($4.33 \cdot 10^{-3}$)
$v = 13/2$	$1.74 \cdot 10^{-1}$ ($4.48 \cdot 10^{-3}$)	$1.91 \cdot 10^{-1}$ ($6.49 \cdot 10^{-3}$)	$1.75 \cdot 10^{-1}$ ($4.17 \cdot 10^{-3}$)	$1.91 \cdot 10^{-1}$ ($4.63 \cdot 10^{-3}$)	$1.87 \cdot 10^{-1}$ ($4.32 \cdot 10^{-3}$)
$v = 25/2$	$1.74 \cdot 10^{-1}$ ($4.34 \cdot 10^{-3}$)	$1.91 \cdot 10^{-1}$ ($7.09 \cdot 10^{-3}$)	$1.75 \cdot 10^{-1}$ ($4.10 \cdot 10^{-3}$)	$1.86 \cdot 10^{-1}$ ($4.30 \cdot 10^{-3}$)	$1.93 \cdot 10^{-1}$ ($5.18 \cdot 10^{-3}$)
$v = \infty$	$1.78 \cdot 10^{-1}$ ($4.35 \cdot 10^{-3}$)	$1.89 \cdot 10^{-1}$ ($6.46 \cdot 10^{-3}$)	$1.80 \cdot 10^{-1}$ ($4.73 \cdot 10^{-3}$)	$1.87 \cdot 10^{-1}$ ($4.09 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($6.44 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$1.82 \cdot 10^{-1}$ ($4.86 \cdot 10^{-3}$)	$2.01 \cdot 10^{-1}$ ($7.25 \cdot 10^{-3}$)	$1.79 \cdot 10^{-1}$ ($4.46 \cdot 10^{-3}$)	$1.98 \cdot 10^{-1}$ ($4.92 \cdot 10^{-3}$)	$1.94 \cdot 10^{-1}$ ($4.98 \cdot 10^{-3}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$1.88 \cdot 10^{-1}$ ($8.13 \cdot 10^{-3}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$v = 1/2$	$9.75 \cdot 10^{-1}$ ($7.87 \cdot 10^{-4}$)	$9.48 \cdot 10^{-1}$ ($1.49 \cdot 10^{-3}$)	$9.50 \cdot 10^{-1}$ ($1.45 \cdot 10^{-3}$)	$8.62 \cdot 10^{-1}$ ($1.85 \cdot 10^{-3}$)	$9.54 \cdot 10^{-1}$ ($1.39 \cdot 10^{-3}$)
$v = 3/2$	$9.64 \cdot 10^{-1}$ ($9.82 \cdot 10^{-4}$)	$9.40 \cdot 10^{-1}$ ($1.68 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($1.35 \cdot 10^{-3}$)	$8.95 \cdot 10^{-1}$ ($1.69 \cdot 10^{-3}$)	$9.50 \cdot 10^{-1}$ ($1.39 \cdot 10^{-3}$)
$v = 5/2$	$9.46 \cdot 10^{-1}$ ($1.37 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($2.17 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.69 \cdot 10^{-3}$)	$8.93 \cdot 10^{-1}$ ($2.04 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($1.56 \cdot 10^{-3}$)
$v = 7/2$	$9.37 \cdot 10^{-1}$ ($1.59 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($2.25 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($1.88 \cdot 10^{-3}$)	$8.83 \cdot 10^{-1}$ ($2.98 \cdot 10^{-3}$)	$9.42 \cdot 10^{-1}$ ($1.69 \cdot 10^{-3}$)
$v = 9/2$	$9.30 \cdot 10^{-1}$ ($1.73 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($2.22 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.00 \cdot 10^{-3}$)	$8.76 \cdot 10^{-1}$ ($3.30 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($1.90 \cdot 10^{-3}$)
$v = 13/2$	$9.19 \cdot 10^{-1}$ ($1.92 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($2.33 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.29 \cdot 10^{-3}$)	$8.71 \cdot 10^{-1}$ ($3.37 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.08 \cdot 10^{-3}$)
$v = 25/2$	$9.01 \cdot 10^{-1}$ ($2.27 \cdot 10^{-3}$)	$9.31 \cdot 10^{-1}$ ($2.68 \cdot 10^{-3}$)	$9.23 \cdot 10^{-1}$ ($2.43 \cdot 10^{-3}$)	$8.68 \cdot 10^{-1}$ ($3.68 \cdot 10^{-3}$)	$9.26 \cdot 10^{-1}$ ($2.40 \cdot 10^{-3}$)
$v = \infty$	$8.82 \cdot 10^{-1}$ ($2.65 \cdot 10^{-3}$)	$9.27 \cdot 10^{-1}$ ($2.71 \cdot 10^{-3}$)	$9.17 \cdot 10^{-1}$ ($2.47 \cdot 10^{-3}$)	$8.66 \cdot 10^{-1}$ ($3.86 \cdot 10^{-3}$)	$9.21 \cdot 10^{-1}$ ($2.79 \cdot 10^{-3}$)
$v \in \{1/2, \dots, \infty\}$	$9.31 \cdot 10^{-1}$ ($1.78 \cdot 10^{-3}$)	$9.31 \cdot 10^{-1}$ ($2.50 \cdot 10^{-3}$)	$9.24 \cdot 10^{-1}$ ($2.50 \cdot 10^{-3}$)	$8.71 \cdot 10^{-1}$ ($3.31 \cdot 10^{-3}$)	$9.24 \cdot 10^{-1}$ ($2.65 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.21 \cdot 10^{-1}$ ($3.19 \cdot 10^{-3}$)

SM2.2.46. $\text{Re}(s_{14\pi})$, $n = 60$, $d = 6$.Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{SPE})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.39 \cdot 10^{-1} (1.07 \cdot 10^{-2})$	$3.15 \cdot 10^{-1} (3.02 \cdot 10^{-2})$	$2.73 \cdot 10^{-1} (2.31 \cdot 10^{-2})$	$3.17 \cdot 10^{-1} (3.57 \cdot 10^{-2})$	$2.59 \cdot 10^{-1} (1.78 \cdot 10^{-2})$
$\nu = 3/2$	$1.23 \cdot 10^{-1} (1.16 \cdot 10^{-2})$	$2.72 \cdot 10^{-1} (4.60 \cdot 10^{-2})$	$2.05 \cdot 10^{-1} (3.40 \cdot 10^{-2})$	$2.19 \cdot 10^{-1} (4.83 \cdot 10^{-2})$	$1.39 \cdot 10^0 (1.16 \cdot 10^0)$
$\nu = 5/2$	$9.19 \cdot 10^{-2} (5.97 \cdot 10^{-3})$	$2.28 \cdot 10^{-1} (4.48 \cdot 10^{-2})$	$1.04 \cdot 10^{-1} (1.02 \cdot 10^{-2})$	$1.58 \cdot 10^{-1} (3.30 \cdot 10^{-2})$	$5.20 \cdot 10^{-1} (3.97 \cdot 10^{-1})$
$\nu = 7/2$	$9.62 \cdot 10^{-2} (5.59 \cdot 10^{-3})$	$1.83 \cdot 10^{-1} (3.71 \cdot 10^{-2})$	$9.50 \cdot 10^{-2} (7.16 \cdot 10^{-3})$	$1.18 \cdot 10^{-1} (1.83 \cdot 10^{-2})$	$1.33 \cdot 10^{-1} (1.02 \cdot 10^{-2})$
$\nu = 9/2$	$1.01 \cdot 10^{-1} (5.50 \cdot 10^{-3})$	$1.69 \cdot 10^{-1} (2.71 \cdot 10^{-2})$	$9.49 \cdot 10^{-2} (7.13 \cdot 10^{-3})$	$1.26 \cdot 10^{-1} (1.63 \cdot 10^{-2})$	$1.43 \cdot 10^{-1} (1.00 \cdot 10^{-2})$
$\nu = 13/2$	$1.09 \cdot 10^{-1} (6.07 \cdot 10^{-3})$	$1.77 \cdot 10^{-1} (3.25 \cdot 10^{-2})$	$9.98 \cdot 10^{-2} (7.48 \cdot 10^{-3})$	$1.12 \cdot 10^{-1} (1.12 \cdot 10^{-2})$	$1.56 \cdot 10^{-1} (1.14 \cdot 10^{-2})$
$\nu = 25/2$	$1.17 \cdot 10^{-1} (6.47 \cdot 10^{-3})$	$1.72 \cdot 10^{-1} (2.80 \cdot 10^{-2})$	$9.90 \cdot 10^{-2} (7.48 \cdot 10^{-3})$	$1.14 \cdot 10^{-1} (1.01 \cdot 10^{-2})$	$1.63 \cdot 10^{-1} (1.16 \cdot 10^{-2})$
$\nu = \infty$	$1.23 \cdot 10^{-1} (6.33 \cdot 10^{-3})$	$1.55 \cdot 10^{-1} (2.73 \cdot 10^{-2})$	$1.07 \cdot 10^{-1} (8.68 \cdot 10^{-3})$	$1.17 \cdot 10^{-1} (1.42 \cdot 10^{-2})$	$1.80 \cdot 10^{-1} (1.37 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$9.67 \cdot 10^{-2} (6.78 \cdot 10^{-3})$	$2.08 \cdot 10^{-1} (4.40 \cdot 10^{-2})$	$1.05 \cdot 10^{-1} (8.58 \cdot 10^{-3})$	$1.35 \cdot 10^{-1} (2.76 \cdot 10^{-2})$	$5.71 \cdot 10^{-1} (3.96 \cdot 10^{-1})$

$R^*(S^{SPE})$	
$\nu = 1/2$	$1.19 \cdot 10^{-1} (3.65 \cdot 10^{-3})$
$\nu = 3/2$	$4.35 \cdot 10^{-2} (1.73 \cdot 10^{-3})$
$\nu = 5/2$	$2.82 \cdot 10^{-2} (1.14 \cdot 10^{-3})$
$\nu = 7/2$	$2.45 \cdot 10^{-2} (8.43 \cdot 10^{-4})$
$\nu = 9/2$	$2.35 \cdot 10^{-2} (7.45 \cdot 10^{-4})$
$\nu = 13/2$	$2.24 \cdot 10^{-2} (6.43 \cdot 10^{-4})$
$\nu = 25/2$	$2.22 \cdot 10^{-2} (5.89 \cdot 10^{-4})$
$\nu = \infty$	$2.24 \cdot 10^{-2} (5.67 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$2.15 \cdot 10^{-2} (5.93 \cdot 10^{-4})$

$R(\theta; S^{SPE})$	
NLL/SPE	$1.13 \cdot 10^{-1} (7.94 \cdot 10^{-3})$
linear	$5.19 \cdot 10^{-1} (1.27 \cdot 10^{-2})$
1NN	$7.44 \cdot 10^{-1} (5.33 \cdot 10^{-3})$
2NN	$6.53 \cdot 10^{-1} (6.13 \cdot 10^{-3})$

Averages of $R(\theta; S^{CRPS})$.

$R(\theta; S^{CRPS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.28 \cdot 10^{-1} (3.04 \cdot 10^{-3})$	$1.44 \cdot 10^{-1} (6.14 \cdot 10^{-3})$	$1.33 \cdot 10^{-1} (4.63 \cdot 10^{-3})$	$1.19 \cdot 10^{-1} (5.00 \cdot 10^{-3})$	$1.34 \cdot 10^{-1} (4.95 \cdot 10^{-3})$
$\nu = 3/2$	$6.76 \cdot 10^{-2} (2.36 \cdot 10^{-3})$	$9.72 \cdot 10^{-2} (4.66 \cdot 10^{-3})$	$8.10 \cdot 10^{-2} (3.99 \cdot 10^{-3})$	$7.96 \cdot 10^{-2} (4.27 \cdot 10^{-3})$	$1.45 \cdot 10^{-1} (5.31 \cdot 10^{-2})$
$\nu = 5/2$	$5.34 \cdot 10^{-2} (1.57 \cdot 10^{-3})$	$8.29 \cdot 10^{-2} (4.57 \cdot 10^{-3})$	$6.12 \cdot 10^{-2} (2.28 \cdot 10^{-3})$	$6.90 \cdot 10^{-2} (3.79 \cdot 10^{-3})$	$7.27 \cdot 10^{-2} (9.36 \cdot 10^{-3})$
$\nu = 7/2$	$5.31 \cdot 10^{-2} (1.48 \cdot 10^{-3})$	$7.84 \cdot 10^{-2} (4.65 \cdot 10^{-3})$	$5.90 \cdot 10^{-2} (1.89 \cdot 10^{-3})$	$6.56 \cdot 10^{-2} (3.40 \cdot 10^{-3})$	$6.68 \cdot 10^{-2} (2.60 \cdot 10^{-3})$
$\nu = 9/2$	$5.42 \cdot 10^{-2} (1.44 \cdot 10^{-3})$	$7.58 \cdot 10^{-2} (3.82 \cdot 10^{-3})$	$5.95 \cdot 10^{-2} (1.86 \cdot 10^{-3})$	$6.76 \cdot 10^{-2} (3.07 \cdot 10^{-3})$	$6.97 \cdot 10^{-2} (2.62 \cdot 10^{-3})$
$\nu = 13/2$	$5.58 \cdot 10^{-2} (1.49 \cdot 10^{-3})$	$7.80 \cdot 10^{-2} (3.95 \cdot 10^{-3})$	$6.12 \cdot 10^{-2} (1.84 \cdot 10^{-3})$	$6.81 \cdot 10^{-2} (2.81 \cdot 10^{-3})$	$7.35 \cdot 10^{-2} (3.08 \cdot 10^{-3})$
$\nu = 25/2$	$5.82 \cdot 10^{-2} (1.56 \cdot 10^{-3})$	$8.02 \cdot 10^{-2} (4.02 \cdot 10^{-3})$	$6.18 \cdot 10^{-2} (1.75 \cdot 10^{-3})$	$7.10 \cdot 10^{-2} (2.95 \cdot 10^{-3})$	$7.45 \cdot 10^{-2} (2.69 \cdot 10^{-3})$
$\nu = \infty$	$6.03 \cdot 10^{-2} (1.51 \cdot 10^{-3})$	$8.13 \cdot 10^{-2} (4.14 \cdot 10^{-3})$	$6.57 \cdot 10^{-2} (2.15 \cdot 10^{-3})$	$7.15 \cdot 10^{-2} (2.83 \cdot 10^{-3})$	$7.82 \cdot 10^{-2} (3.04 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$5.42 \cdot 10^{-2} (1.72 \cdot 10^{-3})$	$8.54 \cdot 10^{-2} (4.61 \cdot 10^{-3})$	$6.33 \cdot 10^{-2} (1.96 \cdot 10^{-3})$	$7.13 \cdot 10^{-2} (3.39 \cdot 10^{-3})$	$8.89 \cdot 10^{-2} (9.71 \cdot 10^{-3})$

$R(\theta; S^{CRPS})$	
NLL/SPE	$5.83 \cdot 10^{-2} (1.89 \cdot 10^{-3})$

Averages of $R(\theta; S_{0.95}^{IS})$.

$R(\theta; S_{0.95}^{IS})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.63 \cdot 10^0 (7.54 \cdot 10^{-2})$	$3.24 \cdot 10^0 (1.70 \cdot 10^{-1})$	$3.01 \cdot 10^0 (1.39 \cdot 10^{-1})$	$3.67 \cdot 10^0 (1.78 \cdot 10^{-1})$	$2.86 \cdot 10^0 (1.15 \cdot 10^{-1})$
$\nu = 3/2$	$1.58 \cdot 10^0 (7.80 \cdot 10^{-2})$	$2.13 \cdot 10^0 (1.28 \cdot 10^{-1})$	$1.98 \cdot 10^0 (1.31 \cdot 10^{-1})$	$2.14 \cdot 10^0 (1.36 \cdot 10^{-1})$	$2.36 \cdot 10^0 (4.25 \cdot 10^{-1})$
$\nu = 5/2$	$1.21 \cdot 10^0 (4.84 \cdot 10^{-2})$	$1.67 \cdot 10^0 (1.17 \cdot 10^{-1})$	$1.36 \cdot 10^0 (6.45 \cdot 10^{-2})$	$1.71 \cdot 10^0 (1.18 \cdot 10^{-1})$	$1.56 \cdot 10^0 (2.59 \cdot 10^{-1})$
$\nu = 7/2$	$1.19 \cdot 10^0 (4.56 \cdot 10^{-2})$	$1.51 \cdot 10^0 (1.09 \cdot 10^{-1})$	$1.29 \cdot 10^0 (5.93 \cdot 10^{-2})$	$1.51 \cdot 10^0 (9.65 \cdot 10^{-2})$	$1.40 \cdot 10^0 (6.54 \cdot 10^{-2})$
$\nu = 9/2$	$1.21 \cdot 10^0 (4.39 \cdot 10^{-2})$	$1.41 \cdot 10^0 (8.39 \cdot 10^{-2})$	$1.28 \cdot 10^0 (5.88 \cdot 10^{-2})$	$1.54 \cdot 10^0 (8.95 \cdot 10^{-2})$	$1.45 \cdot 10^0 (6.77 \cdot 10^{-2})$
$\nu = 13/2$	$1.25 \cdot 10^0 (4.57 \cdot 10^{-2})$	$1.45 \cdot 10^0 (8.39 \cdot 10^{-2})$	$1.31 \cdot 10^0 (5.79 \cdot 10^{-2})$	$1.54 \cdot 10^0 (7.88 \cdot 10^{-2})$	$1.52 \cdot 10^0 (7.59 \cdot 10^{-2})$
$\nu = 25/2$	$1.30 \cdot 10^0 (4.86 \cdot 10^{-2})$	$1.50 \cdot 10^0 (8.85 \cdot 10^{-2})$	$1.31 \cdot 10^0 (5.63 \cdot 10^{-2})$	$1.60 \cdot 10^0 (8.12 \cdot 10^{-2})$	$1.56 \cdot 10^0 (7.09 \cdot 10^{-2})$
$\nu = \infty$	$1.35 \cdot 10^0 (4.90 \cdot 10^{-2})$	$1.48 \cdot 10^0 (7.86 \cdot 10^{-2})$	$1.41 \cdot 10^0 (6.44 \cdot 10^{-2})$	$1.61 \cdot 10^0 (8.21 \cdot 10^{-2})$	$1.65 \cdot 10^0 (8.18 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$1.24 \cdot 10^0 (5.50 \cdot 10^{-2})$	$1.70 \cdot 10^0 (1.20 \cdot 10^{-1})$	$1.39 \cdot 10^0 (6.28 \cdot 10^{-2})$	$1.73 \cdot 10^0 (1.20 \cdot 10^{-1})$	$1.92 \cdot 10^0 (2.60 \cdot 10^{-1})$

$R(\theta; S_{0.95}^{IS})$	
NLL/SPE	$1.32 \cdot 10^0 (5.85 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.35 \cdot 10^{-1}$ ($3.22 \cdot 10^{-3}$)	$9.16 \cdot 10^{-1}$ ($3.80 \cdot 10^{-3}$)	$9.12 \cdot 10^{-1}$ ($3.64 \cdot 10^{-3}$)	$8.15 \cdot 10^{-1}$ ($4.98 \cdot 10^{-3}$)	$9.17 \cdot 10^{-1}$ ($3.40 \cdot 10^{-3}$)
$\nu = 3/2$	$9.05 \cdot 10^{-1}$ ($3.99 \cdot 10^{-3}$)	$8.78 \cdot 10^{-1}$ ($4.80 \cdot 10^{-3}$)	$8.70 \cdot 10^{-1}$ ($4.92 \cdot 10^{-3}$)	$8.12 \cdot 10^{-1}$ ($6.76 \cdot 10^{-3}$)	$8.97 \cdot 10^{-1}$ ($4.55 \cdot 10^{-3}$)
$\nu = 5/2$	$8.91 \cdot 10^{-1}$ ($3.99 \cdot 10^{-3}$)	$8.64 \cdot 10^{-1}$ ($6.39 \cdot 10^{-3}$)	$8.49 \cdot 10^{-1}$ ($6.87 \cdot 10^{-3}$)	$7.78 \cdot 10^{-1}$ ($1.03 \cdot 10^{-2}$)	$8.85 \cdot 10^{-1}$ ($5.81 \cdot 10^{-3}$)
$\nu = 7/2$	$8.78 \cdot 10^{-1}$ ($4.44 \cdot 10^{-3}$)	$8.41 \cdot 10^{-1}$ ($8.47 \cdot 10^{-3}$)	$8.24 \cdot 10^{-1}$ ($9.26 \cdot 10^{-3}$)	$7.56 \cdot 10^{-1}$ ($1.20 \cdot 10^{-2}$)	$8.70 \cdot 10^{-1}$ ($6.37 \cdot 10^{-3}$)
$\nu = 9/2$	$8.66 \cdot 10^{-1}$ ($5.05 \cdot 10^{-3}$)	$8.26 \cdot 10^{-1}$ ($8.92 \cdot 10^{-3}$)	$8.03 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$7.29 \cdot 10^{-1}$ ($1.46 \cdot 10^{-2}$)	$8.55 \cdot 10^{-1}$ ($7.75 \cdot 10^{-3}$)
$\nu = 13/2$	$8.47 \cdot 10^{-1}$ ($5.60 \cdot 10^{-3}$)	$7.97 \cdot 10^{-1}$ ($1.07 \cdot 10^{-2}$)	$7.73 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$6.88 \cdot 10^{-1}$ ($1.43 \cdot 10^{-2}$)	$8.35 \cdot 10^{-1}$ ($8.97 \cdot 10^{-3}$)
$\nu = 25/2$	$8.29 \cdot 10^{-1}$ ($6.25 \cdot 10^{-3}$)	$7.78 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$7.51 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$6.63 \cdot 10^{-1}$ ($1.50 \cdot 10^{-2}$)	$8.20 \cdot 10^{-1}$ ($1.02 \cdot 10^{-2}$)
$\nu = \infty$	$8.11 \cdot 10^{-1}$ ($6.95 \cdot 10^{-3}$)	$7.64 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$7.28 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$6.48 \cdot 10^{-1}$ ($1.49 \cdot 10^{-2}$)	$8.20 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$8.72 \cdot 10^{-1}$ ($5.65 \cdot 10^{-3}$)	$7.76 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$7.45 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$6.62 \cdot 10^{-1}$ ($1.53 \cdot 10^{-2}$)	$8.16 \cdot 10^{-1}$ ($1.04 \cdot 10^{-2}$)

$C_{0.95}(\theta)$	
NLL/SPE	$8.39 \cdot 10^{-1}$ ($7.32 \cdot 10^{-3}$)

SM2.2.47. $\text{Re}(s_{14\pi})$, $n = 120$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.66 \cdot 10^{-1}$ ($5.09 \cdot 10^{-3}$)	$2.08 \cdot 10^{-1}$ ($2.11 \cdot 10^{-2}$)	$1.84 \cdot 10^{-1}$ ($1.70 \cdot 10^{-2}$)	$1.64 \cdot 10^{-1}$ ($8.27 \cdot 10^{-3}$)	$1.49 \cdot 10^{-1}$ ($7.64 \cdot 10^{-3}$)
$\nu = 3/2$	$5.95 \cdot 10^{-2}$ ($2.58 \cdot 10^{-3}$)	$1.65 \cdot 10^{-1}$ ($3.35 \cdot 10^{-2}$)	$9.31 \cdot 10^{-2}$ ($1.53 \cdot 10^{-2}$)	$1.04 \cdot 10^{-1}$ ($3.51 \cdot 10^{-2}$)	$6.01 \cdot 10^{-2}$ ($3.19 \cdot 10^{-3}$)
$\nu = 5/2$	$4.22 \cdot 10^{-2}$ ($1.93 \cdot 10^{-3}$)	$9.66 \cdot 10^{-2}$ ($1.78 \cdot 10^{-2}$)	$4.77 \cdot 10^{-2}$ ($4.22 \cdot 10^{-3}$)	$6.50 \cdot 10^{-2}$ ($1.42 \cdot 10^{-2}$)	$4.85 \cdot 10^{-2}$ ($3.49 \cdot 10^{-3}$)
$\nu = 7/2$	$4.62 \cdot 10^{-2}$ ($2.27 \cdot 10^{-3}$)	$7.68 \cdot 10^{-2}$ ($1.20 \cdot 10^{-2}$)	$4.87 \cdot 10^{-2}$ ($7.95 \cdot 10^{-3}$)	$4.64 \cdot 10^{-2}$ ($5.11 \cdot 10^{-3}$)	$5.28 \cdot 10^{-2}$ ($3.61 \cdot 10^{-3}$)
$\nu = 9/2$	$5.13 \cdot 10^{-2}$ ($2.61 \cdot 10^{-3}$)	$6.21 \cdot 10^{-2}$ ($6.42 \cdot 10^{-3}$)	$4.29 \cdot 10^{-2}$ ($2.94 \cdot 10^{-3}$)	$5.16 \cdot 10^{-2}$ ($5.66 \cdot 10^{-3}$)	$6.56 \cdot 10^{-2}$ ($4.61 \cdot 10^{-3}$)
$\nu = 13/2$	$5.80 \cdot 10^{-2}$ ($2.99 \cdot 10^{-3}$)	$5.87 \cdot 10^{-2}$ ($6.51 \cdot 10^{-3}$)	$4.98 \cdot 10^{-2}$ ($3.33 \cdot 10^{-3}$)	$4.90 \cdot 10^{-2}$ ($4.02 \cdot 10^{-3}$)	$7.06 \cdot 10^{-2}$ ($4.91 \cdot 10^{-3}$)
$\nu = 25/2$	$6.48 \cdot 10^{-2}$ ($3.32 \cdot 10^{-3}$)	$5.37 \cdot 10^{-2}$ ($4.29 \cdot 10^{-3}$)	$5.80 \cdot 10^{-2}$ ($3.95 \cdot 10^{-3}$)	$5.43 \cdot 10^{-2}$ ($4.60 \cdot 10^{-3}$)	$8.12 \cdot 10^{-2}$ ($6.13 \cdot 10^{-3}$)
$\nu = \infty$	$7.16 \cdot 10^{-2}$ ($3.58 \cdot 10^{-3}$)	$6.83 \cdot 10^{-2}$ ($1.33 \cdot 10^{-2}$)	$6.37 \cdot 10^{-2}$ ($4.40 \cdot 10^{-3}$)	$5.91 \cdot 10^{-2}$ ($5.27 \cdot 10^{-3}$)	$8.76 \cdot 10^{-2}$ ($6.75 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$4.29 \cdot 10^{-2}$ ($2.04 \cdot 10^{-3}$)	$9.30 \cdot 10^{-2}$ ($1.78 \cdot 10^{-2}$)	$4.62 \cdot 10^{-2}$ ($3.58 \cdot 10^{-3}$)	$5.04 \cdot 10^{-2}$ ($5.48 \cdot 10^{-3}$)	$7.18 \cdot 10^{-2}$ ($6.08 \cdot 10^{-3}$)

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$8.58 \cdot 10^{-2}$ ($2.67 \cdot 10^{-3}$)
$\nu = 3/2$	$2.79 \cdot 10^{-2}$ ($1.06 \cdot 10^{-3}$)
$\nu = 5/2$	$1.70 \cdot 10^{-2}$ ($6.25 \cdot 10^{-4}$)
$\nu = 7/2$	$1.48 \cdot 10^{-2}$ ($5.07 \cdot 10^{-4}$)
$\nu = 9/2$	$1.42 \cdot 10^{-2}$ ($4.58 \cdot 10^{-4}$)
$\nu = 13/2$	$1.42 \cdot 10^{-2}$ ($4.17 \cdot 10^{-4}$)
$\nu = 25/2$	$1.43 \cdot 10^{-2}$ ($3.85 \cdot 10^{-4}$)
$\nu = \infty$	$1.50 \cdot 10^{-2}$ ($3.75 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.34 \cdot 10^{-2}$ ($4.21 \cdot 10^{-4}$)

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$4.97 \cdot 10^{-2}$ ($2.59 \cdot 10^{-3}$)
linear	$4.72 \cdot 10^{-1}$ ($6.60 \cdot 10^{-3}$)
1NN	$6.49 \cdot 10^{-1}$ ($3.84 \cdot 10^{-3}$)
2NN	$5.72 \cdot 10^{-1}$ ($5.06 \cdot 10^{-3}$)

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.76 \cdot 10^{-2}$ ($1.96 \cdot 10^{-3}$)	$1.04 \cdot 10^{-1}$ ($4.06 \cdot 10^{-3}$)	$9.61 \cdot 10^{-2}$ ($3.35 \cdot 10^{-3}$)	$7.17 \cdot 10^{-2}$ ($1.95 \cdot 10^{-3}$)	$9.09 \cdot 10^{-2}$ ($2.42 \cdot 10^{-3}$)
$\nu = 3/2$	$4.08 \cdot 10^{-2}$ ($9.44 \cdot 10^{-4}$)	$6.12 \cdot 10^{-2}$ ($3.91 \cdot 10^{-3}$)	$4.79 \cdot 10^{-2}$ ($2.11 \cdot 10^{-3}$)	$4.52 \cdot 10^{-2}$ ($2.88 \cdot 10^{-3}$)	$4.17 \cdot 10^{-2}$ ($1.05 \cdot 10^{-3}$)
$\nu = 5/2$	$3.03 \cdot 10^{-2}$ ($5.86 \cdot 10^{-4}$)	$4.49 \cdot 10^{-2}$ ($2.38 \cdot 10^{-3}$)	$3.34 \cdot 10^{-2}$ ($8.71 \cdot 10^{-4}$)	$3.52 \cdot 10^{-2}$ ($1.68 \cdot 10^{-3}$)	$3.30 \cdot 10^{-2}$ ($8.87 \cdot 10^{-4}$)
$\nu = 7/2$	$3.02 \cdot 10^{-2}$ ($5.43 \cdot 10^{-4}$)	$4.19 \cdot 10^{-2}$ ($2.16 \cdot 10^{-3}$)	$3.26 \cdot 10^{-2}$ ($1.19 \cdot 10^{-3}$)	$3.27 \cdot 10^{-2}$ ($9.72 \cdot 10^{-4}$)	$3.37 \cdot 10^{-2}$ ($8.29 \cdot 10^{-4}$)
$\nu = 9/2$	$3.15 \cdot 10^{-2}$ ($5.87 \cdot 10^{-4}$)	$4.07 \cdot 10^{-2}$ ($1.73 \cdot 10^{-3}$)	$3.26 \cdot 10^{-2}$ ($7.87 \cdot 10^{-4}$)	$3.44 \cdot 10^{-2}$ ($1.10 \cdot 10^{-3}$)	$3.63 \cdot 10^{-2}$ ($9.19 \cdot 10^{-4}$)
$\nu = 13/2$	$3.32 \cdot 10^{-2}$ ($6.44 \cdot 10^{-4}$)	$4.06 \cdot 10^{-2}$ ($1.59 \cdot 10^{-3}$)	$3.53 \cdot 10^{-2}$ ($7.93 \cdot 10^{-4}$)	$3.56 \cdot 10^{-2}$ ($9.49 \cdot 10^{-4}$)	$3.89 \cdot 10^{-2}$ ($9.53 \cdot 10^{-4}$)
$\nu = 25/2$	$3.50 \cdot 10^{-2}$ ($6.91 \cdot 10^{-4}$)	$4.13 \cdot 10^{-2}$ ($1.35 \cdot 10^{-3}$)	$3.80 \cdot 10^{-2}$ ($8.75 \cdot 10^{-4}$)	$3.79 \cdot 10^{-2}$ ($1.01 \cdot 10^{-3}$)	$4.28 \cdot 10^{-2}$ ($1.34 \cdot 10^{-3}$)
$\nu = \infty$	$3.71 \cdot 10^{-2}$ ($7.11 \cdot 10^{-4}$)	$4.52 \cdot 10^{-2}$ ($2.48 \cdot 10^{-3}$)	$4.05 \cdot 10^{-2}$ ($1.06 \cdot 10^{-3}$)	$4.00 \cdot 10^{-2}$ ($1.14 \cdot 10^{-3}$)	$4.57 \cdot 10^{-2}$ ($1.42 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.04 \cdot 10^{-2}$ ($5.92 \cdot 10^{-4}$)	$4.41 \cdot 10^{-2}$ ($2.28 \cdot 10^{-3}$)	$3.38 \cdot 10^{-2}$ ($8.80 \cdot 10^{-4}$)	$3.44 \cdot 10^{-2}$ ($1.01 \cdot 10^{-3}$)	$4.01 \cdot 10^{-2}$ ($1.39 \cdot 10^{-3}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$3.24 \cdot 10^{-2}$ ($7.16 \cdot 10^{-4}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.02 \cdot 10^0 (4.37 \cdot 10^{-2})$	$2.38 \cdot 10^0 (1.16 \cdot 10^{-1})$	$2.21 \cdot 10^0 (1.00 \cdot 10^{-1})$	$2.24 \cdot 10^0 (7.47 \cdot 10^{-2})$	$1.98 \cdot 10^0 (6.05 \cdot 10^{-2})$
$\nu = 3/2$	$9.27 \cdot 10^{-1} (3.05 \cdot 10^{-2})$	$1.42 \cdot 10^0 (1.10 \cdot 10^{-1})$	$1.16 \cdot 10^0 (6.87 \cdot 10^{-2})$	$1.26 \cdot 10^0 (9.34 \cdot 10^{-2})$	$9.46 \cdot 10^{-1} (2.93 \cdot 10^{-2})$
$\nu = 5/2$	$6.74 \cdot 10^{-1} (2.04 \cdot 10^{-2})$	$9.22 \cdot 10^{-1} (5.62 \cdot 10^{-2})$	$7.40 \cdot 10^{-1} (2.71 \cdot 10^{-2})$	$9.02 \cdot 10^{-1} (5.20 \cdot 10^{-2})$	$7.22 \cdot 10^{-1} (2.72 \cdot 10^{-2})$
$\nu = 7/2$	$6.66 \cdot 10^{-1} (1.97 \cdot 10^{-2})$	$7.65 \cdot 10^{-1} (3.67 \cdot 10^{-2})$	$6.74 \cdot 10^{-1} (2.95 \cdot 10^{-2})$	$7.80 \cdot 10^{-1} (3.35 \cdot 10^{-2})$	$7.06 \cdot 10^{-1} (2.53 \cdot 10^{-2})$
$\nu = 9/2$	$6.86 \cdot 10^{-1} (2.11 \cdot 10^{-2})$	$7.04 \cdot 10^{-1} (3.16 \cdot 10^{-2})$	$6.53 \cdot 10^{-1} (2.41 \cdot 10^{-2})$	$7.94 \cdot 10^{-1} (3.90 \cdot 10^{-2})$	$7.56 \cdot 10^{-1} (2.75 \cdot 10^{-2})$
$\nu = 13/2$	$7.17 \cdot 10^{-1} (2.27 \cdot 10^{-2})$	$6.60 \cdot 10^{-1} (2.86 \cdot 10^{-2})$	$6.91 \cdot 10^{-1} (2.54 \cdot 10^{-2})$	$7.64 \cdot 10^{-1} (3.55 \cdot 10^{-2})$	$7.85 \cdot 10^{-1} (2.99 \cdot 10^{-2})$
$\nu = 25/2$	$7.51 \cdot 10^{-1} (2.38 \cdot 10^{-2})$	$6.47 \cdot 10^{-1} (2.46 \cdot 10^{-2})$	$7.39 \cdot 10^{-1} (2.79 \cdot 10^{-2})$	$7.87 \cdot 10^{-1} (3.71 \cdot 10^{-2})$	$8.49 \cdot 10^{-1} (4.08 \cdot 10^{-2})$
$\nu = \infty$	$7.89 \cdot 10^{-1} (2.44 \cdot 10^{-2})$	$6.82 \cdot 10^{-1} (3.00 \cdot 10^{-2})$	$7.78 \cdot 10^{-1} (3.05 \cdot 10^{-2})$	$7.96 \cdot 10^{-1} (3.87 \cdot 10^{-2})$	$8.99 \cdot 10^{-1} (4.58 \cdot 10^{-2})$
$\nu \in \{1/2, \dots, \infty\}$	$6.79 \cdot 10^{-1} (2.07 \cdot 10^{-2})$	$8.53 \cdot 10^{-1} (5.69 \cdot 10^{-2})$	$6.95 \cdot 10^{-1} (2.58 \cdot 10^{-2})$	$8.49 \cdot 10^{-1} (3.47 \cdot 10^{-2})$	$8.20 \cdot 10^{-1} (4.18 \cdot 10^{-2})$

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$7.13 \cdot 10^{-1} (2.27 \cdot 10^{-2})$

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.53 \cdot 10^{-1} (2.04 \cdot 10^{-3})$	$9.34 \cdot 10^{-1} (2.74 \cdot 10^{-3})$	$9.34 \cdot 10^{-1} (2.36 \cdot 10^{-3})$	$8.38 \cdot 10^{-1} (3.20 \cdot 10^{-3})$	$9.40 \cdot 10^{-1} (2.38 \cdot 10^{-3})$
$\nu = 3/2$	$9.37 \cdot 10^{-1} (2.39 \cdot 10^{-3})$	$9.05 \cdot 10^{-1} (3.73 \cdot 10^{-3})$	$9.07 \cdot 10^{-1} (3.42 \cdot 10^{-3})$	$8.32 \cdot 10^{-1} (9.61 \cdot 10^{-3})$	$9.29 \cdot 10^{-1} (2.98 \cdot 10^{-3})$
$\nu = 5/2$	$9.19 \cdot 10^{-1} (2.84 \cdot 10^{-3})$	$9.03 \cdot 10^{-1} (3.67 \cdot 10^{-3})$	$9.01 \cdot 10^{-1} (3.37 \cdot 10^{-3})$	$8.30 \cdot 10^{-1} (6.38 \cdot 10^{-3})$	$9.20 \cdot 10^{-1} (3.42 \cdot 10^{-3})$
$\nu = 7/2$	$9.08 \cdot 10^{-1} (3.16 \cdot 10^{-3})$	$9.04 \cdot 10^{-1} (3.79 \cdot 10^{-3})$	$8.97 \cdot 10^{-1} (3.84 \cdot 10^{-3})$	$8.22 \cdot 10^{-1} (8.08 \cdot 10^{-3})$	$9.15 \cdot 10^{-1} (3.88 \cdot 10^{-3})$
$\nu = 9/2$	$8.98 \cdot 10^{-1} (3.58 \cdot 10^{-3})$	$9.00 \cdot 10^{-1} (4.28 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (4.39 \cdot 10^{-3})$	$8.15 \cdot 10^{-1} (8.93 \cdot 10^{-3})$	$9.08 \cdot 10^{-1} (4.49 \cdot 10^{-3})$
$\nu = 13/2$	$8.84 \cdot 10^{-1} (3.95 \cdot 10^{-3})$	$8.95 \cdot 10^{-1} (4.89 \cdot 10^{-3})$	$8.76 \cdot 10^{-1} (4.92 \cdot 10^{-3})$	$8.06 \cdot 10^{-1} (9.08 \cdot 10^{-3})$	$8.98 \cdot 10^{-1} (5.18 \cdot 10^{-3})$
$\nu = 25/2$	$8.67 \cdot 10^{-1} (4.23 \cdot 10^{-3})$	$8.88 \cdot 10^{-1} (4.81 \cdot 10^{-3})$	$8.58 \cdot 10^{-1} (5.98 \cdot 10^{-3})$	$7.91 \cdot 10^{-1} (9.74 \cdot 10^{-3})$	$8.87 \cdot 10^{-1} (5.22 \cdot 10^{-3})$
$\nu = \infty$	$8.53 \cdot 10^{-1} (4.32 \cdot 10^{-3})$	$8.79 \cdot 10^{-1} (5.23 \cdot 10^{-3})$	$8.46 \cdot 10^{-1} (6.21 \cdot 10^{-3})$	$7.91 \cdot 10^{-1} (1.06 \cdot 10^{-2})$	$8.76 \cdot 10^{-1} (5.56 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$9.15 \cdot 10^{-1} (3.21 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (4.40 \cdot 10^{-3})$	$8.75 \cdot 10^{-1} (5.42 \cdot 10^{-3})$	$8.09 \cdot 10^{-1} (7.74 \cdot 10^{-3})$	$8.90 \cdot 10^{-1} (5.28 \cdot 10^{-3})$

$C_{0.95}(\theta)$	
NLL/SPE	$8.99 \cdot 10^{-1} (4.44 \cdot 10^{-3})$

SM2.2.48. $Re(s_{14\pi})$, $n = 300$, $d = 6$.

Averages of $R(\theta; S^{\text{SPE}})$.

$R(\theta; S^{\text{SPE}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.38 \cdot 10^{-2} (2.73 \cdot 10^{-3})$	$1.11 \cdot 10^{-1} (9.22 \cdot 10^{-3})$	$8.96 \cdot 10^{-2} (4.41 \cdot 10^{-3})$	$9.55 \cdot 10^{-2} (3.99 \cdot 10^{-3})$	$7.50 \cdot 10^{-2} (2.48 \cdot 10^{-3})$
$\nu = 3/2$	$2.44 \cdot 10^{-2} (1.24 \cdot 10^{-3})$	$5.73 \cdot 10^{-2} (1.23 \cdot 10^{-2})$	$3.48 \cdot 10^{-2} (5.59 \cdot 10^{-3})$	$2.62 \cdot 10^{-2} (1.57 \cdot 10^{-3})$	$2.28 \cdot 10^{-2} (1.12 \cdot 10^{-3})$
$\nu = 5/2$	$1.69 \cdot 10^{-2} (9.19 \cdot 10^{-4})$	$2.63 \cdot 10^{-2} (3.34 \cdot 10^{-3})$	$1.71 \cdot 10^{-2} (9.90 \cdot 10^{-4})$	$1.65 \cdot 10^{-2} (1.04 \cdot 10^{-3})$	$1.91 \cdot 10^{-2} (1.25 \cdot 10^{-3})$
$\nu = 7/2$	$1.80 \cdot 10^{-2} (1.04 \cdot 10^{-3})$	$1.88 \cdot 10^{-2} (2.10 \cdot 10^{-3})$	$1.52 \cdot 10^{-2} (7.88 \cdot 10^{-4})$	$1.44 \cdot 10^{-2} (9.47 \cdot 10^{-4})$	$2.69 \cdot 10^{-2} (2.23 \cdot 10^{-3})$
$\nu = 9/2$	$2.06 \cdot 10^{-2} (1.20 \cdot 10^{-3})$	$1.64 \cdot 10^{-2} (2.02 \cdot 10^{-3})$	$1.69 \cdot 10^{-2} (1.30 \cdot 10^{-3})$	$1.53 \cdot 10^{-2} (1.13 \cdot 10^{-3})$	$3.26 \cdot 10^{-2} (2.83 \cdot 10^{-3})$
$\nu = 13/2$	$2.59 \cdot 10^{-2} (1.47 \cdot 10^{-3})$	$1.72 \cdot 10^{-2} (2.23 \cdot 10^{-3})$	$2.02 \cdot 10^{-2} (1.63 \cdot 10^{-3})$	$1.68 \cdot 10^{-2} (1.40 \cdot 10^{-3})$	$4.07 \cdot 10^{-2} (3.45 \cdot 10^{-3})$
$\nu = 25/2$	$3.20 \cdot 10^{-2} (1.74 \cdot 10^{-3})$	$1.72 \cdot 10^{-2} (2.26 \cdot 10^{-3})$	$2.34 \cdot 10^{-2} (1.91 \cdot 10^{-3})$	$2.00 \cdot 10^{-2} (2.02 \cdot 10^{-3})$	$5.11 \cdot 10^{-2} (3.75 \cdot 10^{-3})$
$\nu = \infty$	$3.80 \cdot 10^{-2} (1.96 \cdot 10^{-3})$	$1.68 \cdot 10^{-2} (1.24 \cdot 10^{-3})$	$2.86 \cdot 10^{-2} (2.43 \cdot 10^{-3})$	$2.06 \cdot 10^{-2} (2.12 \cdot 10^{-3})$	$6.21 \cdot 10^{-2} (4.22 \cdot 10^{-3})$
$\nu \in \{1/2, \dots, \infty\}$	$1.74 \cdot 10^{-2} (9.52 \cdot 10^{-4})$	$1.85 \cdot 10^{-2} (2.22 \cdot 10^{-3})$	$1.62 \cdot 10^{-2} (1.23 \cdot 10^{-3})$	$1.56 \cdot 10^{-2} (1.09 \cdot 10^{-3})$	$3.23 \cdot 10^{-2} (2.51 \cdot 10^{-3})$

$R^*(S^{\text{SPE}})$	
$\nu = 1/2$	$4.82 \cdot 10^{-2} (1.36 \cdot 10^{-3})$
$\nu = 3/2$	$1.34 \cdot 10^{-2} (5.35 \cdot 10^{-4})$
$\nu = 5/2$	$8.61 \cdot 10^{-3} (3.15 \cdot 10^{-4})$
$\nu = 7/2$	$7.62 \cdot 10^{-3} (2.56 \cdot 10^{-4})$
$\nu = 9/2$	$7.37 \cdot 10^{-3} (2.28 \cdot 10^{-4})$
$\nu = 13/2$	$7.52 \cdot 10^{-3} (2.07 \cdot 10^{-4})$
$\nu = 25/2$	$7.69 \cdot 10^{-3} (1.88 \cdot 10^{-4})$
$\nu = \infty$	$8.11 \cdot 10^{-3} (1.78 \cdot 10^{-4})$
$\nu \in \{1/2, \dots, \infty\}$	$7.05 \cdot 10^{-3} (2.15 \cdot 10^{-4})$

$R(\theta; S^{\text{SPE}})$	
NLL/SPE	$1.95 \cdot 10^{-2} (1.11 \cdot 10^{-3})$
linear	$4.43 \cdot 10^{-1} (2.03 \cdot 10^{-3})$
1NN	$5.39 \cdot 10^{-1} (2.85 \cdot 10^{-3})$
2NN	$4.67 \cdot 10^{-1} (3.86 \cdot 10^{-3})$

Averages of $R(\theta; S^{\text{CRPS}})$.

$R(\theta; S^{\text{CRPS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$6.63 \cdot 10^{-2}$ ($1.01 \cdot 10^{-3}$)	$6.50 \cdot 10^{-2}$ ($1.83 \cdot 10^{-3}$)	$6.05 \cdot 10^{-2}$ ($1.21 \cdot 10^{-3}$)	$4.35 \cdot 10^{-2}$ ($9.13 \cdot 10^{-4}$)	$5.75 \cdot 10^{-2}$ ($8.60 \cdot 10^{-4}$)
$\nu = 3/2$	$2.23 \cdot 10^{-2}$ ($2.98 \cdot 10^{-4}$)	$3.01 \cdot 10^{-2}$ ($1.29 \cdot 10^{-3}$)	$2.44 \cdot 10^{-2}$ ($6.55 \cdot 10^{-4}$)	$2.13 \cdot 10^{-2}$ ($4.08 \cdot 10^{-4}$)	$2.19 \cdot 10^{-2}$ ($2.99 \cdot 10^{-4}$)
$\nu = 5/2$	$1.62 \cdot 10^{-2}$ ($2.20 \cdot 10^{-4}$)	$2.08 \cdot 10^{-2}$ ($7.87 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($3.00 \cdot 10^{-4}$)	$1.61 \cdot 10^{-2}$ ($2.96 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($3.04 \cdot 10^{-4}$)
$\nu = 7/2$	$1.61 \cdot 10^{-2}$ ($2.18 \cdot 10^{-4}$)	$1.89 \cdot 10^{-2}$ ($6.58 \cdot 10^{-4}$)	$1.63 \cdot 10^{-2}$ ($2.16 \cdot 10^{-4}$)	$1.55 \cdot 10^{-2}$ ($2.42 \cdot 10^{-4}$)	$1.86 \cdot 10^{-2}$ ($4.33 \cdot 10^{-4}$)
$\nu = 9/2$	$1.70 \cdot 10^{-2}$ ($2.28 \cdot 10^{-4}$)	$1.87 \cdot 10^{-2}$ ($6.55 \cdot 10^{-4}$)	$1.71 \cdot 10^{-2}$ ($2.87 \cdot 10^{-4}$)	$1.63 \cdot 10^{-2}$ ($2.52 \cdot 10^{-4}$)	$2.02 \cdot 10^{-2}$ ($5.13 \cdot 10^{-4}$)
$\nu = 13/2$	$1.89 \cdot 10^{-2}$ ($2.55 \cdot 10^{-4}$)	$2.00 \cdot 10^{-2}$ ($7.16 \cdot 10^{-4}$)	$1.87 \cdot 10^{-2}$ ($3.15 \cdot 10^{-4}$)	$1.78 \cdot 10^{-2}$ ($2.73 \cdot 10^{-4}$)	$2.27 \cdot 10^{-2}$ ($5.98 \cdot 10^{-4}$)
$\nu = 25/2$	$2.09 \cdot 10^{-2}$ ($2.86 \cdot 10^{-4}$)	$2.15 \cdot 10^{-2}$ ($7.51 \cdot 10^{-4}$)	$2.04 \cdot 10^{-2}$ ($3.32 \cdot 10^{-4}$)	$1.97 \cdot 10^{-2}$ ($3.47 \cdot 10^{-4}$)	$2.51 \cdot 10^{-2}$ ($5.76 \cdot 10^{-4}$)
$\nu = \infty$	$2.30 \cdot 10^{-2}$ ($3.11 \cdot 10^{-4}$)	$2.27 \cdot 10^{-2}$ ($5.97 \cdot 10^{-4}$)	$2.23 \cdot 10^{-2}$ ($3.80 \cdot 10^{-4}$)	$2.12 \cdot 10^{-2}$ ($3.56 \cdot 10^{-4}$)	$2.79 \cdot 10^{-2}$ ($6.27 \cdot 10^{-4}$)
$\nu \in \{1/2, \dots, \infty\}$	$1.62 \cdot 10^{-2}$ ($2.17 \cdot 10^{-4}$)	$1.98 \cdot 10^{-2}$ ($7.30 \cdot 10^{-4}$)	$1.68 \cdot 10^{-2}$ ($2.85 \cdot 10^{-4}$)	$1.59 \cdot 10^{-2}$ ($2.83 \cdot 10^{-4}$)	$2.03 \cdot 10^{-2}$ ($4.36 \cdot 10^{-4}$)

$R(\theta; S^{\text{CRPS}})$	
NLL/SPE	$1.70 \cdot 10^{-2}$ ($2.80 \cdot 10^{-4}$)

Averages of $R(\theta; S_{0.95}^{\text{IS}})$.

$R(\theta; S_{0.95}^{\text{IS}})$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.34 \cdot 10^0$ ($2.11 \cdot 10^{-2}$)	$1.44 \cdot 10^0$ ($5.34 \cdot 10^{-2}$)	$1.32 \cdot 10^0$ ($3.26 \cdot 10^{-2}$)	$1.39 \cdot 10^0$ ($3.38 \cdot 10^{-2}$)	$1.21 \cdot 10^0$ ($2.01 \cdot 10^{-2}$)
$\nu = 3/2$	$4.83 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$6.82 \cdot 10^{-1}$ ($3.33 \cdot 10^{-2}$)	$5.64 \cdot 10^{-1}$ ($1.94 \cdot 10^{-2}$)	$6.09 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)	$4.86 \cdot 10^{-1}$ ($1.20 \cdot 10^{-2}$)
$\nu = 5/2$	$3.53 \cdot 10^{-1}$ ($9.13 \cdot 10^{-3}$)	$4.31 \cdot 10^{-1}$ ($1.71 \cdot 10^{-2}$)	$3.72 \cdot 10^{-1}$ ($9.39 \cdot 10^{-3}$)	$4.21 \cdot 10^{-1}$ ($1.08 \cdot 10^{-2}$)	$3.78 \cdot 10^{-1}$ ($1.09 \cdot 10^{-2}$)
$\nu = 7/2$	$3.46 \cdot 10^{-1}$ ($9.23 \cdot 10^{-3}$)	$3.51 \cdot 10^{-1}$ ($1.27 \cdot 10^{-2}$)	$3.33 \cdot 10^{-1}$ ($8.33 \cdot 10^{-3}$)	$3.69 \cdot 10^{-1}$ ($1.05 \cdot 10^{-2}$)	$4.08 \cdot 10^{-1}$ ($1.52 \cdot 10^{-2}$)
$\nu = 9/2$	$3.59 \cdot 10^{-1}$ ($9.70 \cdot 10^{-3}$)	$3.20 \cdot 10^{-1}$ ($1.14 \cdot 10^{-2}$)	$3.34 \cdot 10^{-1}$ ($1.00 \cdot 10^{-2}$)	$3.59 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$4.35 \cdot 10^{-1}$ ($1.82 \cdot 10^{-2}$)
$\nu = 13/2$	$3.92 \cdot 10^{-1}$ ($1.06 \cdot 10^{-2}$)	$3.15 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$3.46 \cdot 10^{-1}$ ($1.12 \cdot 10^{-2}$)	$3.55 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$4.70 \cdot 10^{-1}$ ($2.09 \cdot 10^{-2}$)
$\nu = 25/2$	$4.27 \cdot 10^{-1}$ ($1.13 \cdot 10^{-2}$)	$3.12 \cdot 10^{-1}$ ($1.01 \cdot 10^{-2}$)	$3.59 \cdot 10^{-1}$ ($1.10 \cdot 10^{-2}$)	$3.64 \cdot 10^{-1}$ ($1.42 \cdot 10^{-2}$)	$5.03 \cdot 10^{-1}$ ($1.87 \cdot 10^{-2}$)
$\nu = \infty$	$4.61 \cdot 10^{-1}$ ($1.18 \cdot 10^{-2}$)	$3.15 \cdot 10^{-1}$ ($7.64 \cdot 10^{-3}$)	$3.82 \cdot 10^{-1}$ ($1.21 \cdot 10^{-2}$)	$3.64 \cdot 10^{-1}$ ($1.36 \cdot 10^{-2}$)	$5.48 \cdot 10^{-1}$ ($2.01 \cdot 10^{-2}$)
$\nu \in \{1/2, \dots, \infty\}$	$3.52 \cdot 10^{-1}$ ($9.00 \cdot 10^{-3}$)	$3.64 \cdot 10^{-1}$ ($1.60 \cdot 10^{-2}$)	$3.36 \cdot 10^{-1}$ ($9.62 \cdot 10^{-3}$)	$3.94 \cdot 10^{-1}$ ($1.11 \cdot 10^{-2}$)	$4.30 \cdot 10^{-1}$ ($1.55 \cdot 10^{-2}$)

$R(\theta; S_{0.95}^{\text{IS}})$	
NLL/SPE	$3.65 \cdot 10^{-1}$ ($9.21 \cdot 10^{-3}$)

Averages of $C_{0.95}(\theta)$.

$C_{0.95}(\theta)$	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$9.74 \cdot 10^{-1}$ ($9.92 \cdot 10^{-4}$)	$9.62 \cdot 10^{-1}$ ($1.42 \cdot 10^{-3}$)	$9.62 \cdot 10^{-1}$ ($1.28 \cdot 10^{-3}$)	$8.51 \cdot 10^{-1}$ ($1.93 \cdot 10^{-3}$)	$9.67 \cdot 10^{-1}$ ($1.25 \cdot 10^{-3}$)
$\nu = 3/2$	$9.63 \cdot 10^{-1}$ ($1.05 \cdot 10^{-3}$)	$9.45 \cdot 10^{-1}$ ($1.89 \cdot 10^{-3}$)	$9.48 \cdot 10^{-1}$ ($1.63 \cdot 10^{-3}$)	$8.77 \cdot 10^{-1}$ ($2.39 \cdot 10^{-3}$)	$9.58 \cdot 10^{-1}$ ($1.38 \cdot 10^{-3}$)
$\nu = 5/2$	$9.50 \cdot 10^{-1}$ ($1.35 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($1.80 \cdot 10^{-3}$)	$9.42 \cdot 10^{-1}$ ($1.60 \cdot 10^{-3}$)	$8.79 \cdot 10^{-1}$ ($3.23 \cdot 10^{-3}$)	$9.49 \cdot 10^{-1}$ ($1.67 \cdot 10^{-3}$)
$\nu = 7/2$	$9.36 \cdot 10^{-1}$ ($1.61 \cdot 10^{-3}$)	$9.39 \cdot 10^{-1}$ ($1.74 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($1.80 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($3.76 \cdot 10^{-3}$)	$9.46 \cdot 10^{-1}$ ($1.88 \cdot 10^{-3}$)
$\nu = 9/2$	$9.27 \cdot 10^{-1}$ ($1.81 \cdot 10^{-3}$)	$9.41 \cdot 10^{-1}$ ($1.72 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($1.92 \cdot 10^{-3}$)	$8.73 \cdot 10^{-1}$ ($3.73 \cdot 10^{-3}$)	$9.42 \cdot 10^{-1}$ ($2.13 \cdot 10^{-3}$)
$\nu = 13/2$	$9.15 \cdot 10^{-1}$ ($2.09 \cdot 10^{-3}$)	$9.40 \cdot 10^{-1}$ ($1.84 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($1.90 \cdot 10^{-3}$)	$8.76 \cdot 10^{-1}$ ($3.99 \cdot 10^{-3}$)	$9.37 \cdot 10^{-1}$ ($2.06 \cdot 10^{-3}$)
$\nu = 25/2$	$8.95 \cdot 10^{-1}$ ($2.47 \cdot 10^{-3}$)	$9.36 \cdot 10^{-1}$ ($2.23 \cdot 10^{-3}$)	$9.24 \cdot 10^{-1}$ ($2.10 \cdot 10^{-3}$)	$8.76 \cdot 10^{-1}$ ($4.44 \cdot 10^{-3}$)	$9.33 \cdot 10^{-1}$ ($2.18 \cdot 10^{-3}$)
$\nu = \infty$	$8.74 \cdot 10^{-1}$ ($2.75 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($2.39 \cdot 10^{-3}$)	$9.18 \cdot 10^{-1}$ ($2.34 \cdot 10^{-3}$)	$8.76 \cdot 10^{-1}$ ($4.60 \cdot 10^{-3}$)	$9.30 \cdot 10^{-1}$ ($2.49 \cdot 10^{-3}$)
$\nu \in \{1/2, \dots, \infty\}$	$9.43 \cdot 10^{-1}$ ($1.76 \cdot 10^{-3}$)	$9.35 \cdot 10^{-1}$ ($1.98 \cdot 10^{-3}$)	$9.34 \cdot 10^{-1}$ ($1.88 \cdot 10^{-3}$)	$8.72 \cdot 10^{-1}$ ($3.47 \cdot 10^{-3}$)	$9.38 \cdot 10^{-1}$ ($2.39 \cdot 10^{-3}$)

$C_{0.95}(\theta)$	
NLL/SPE	$9.37 \cdot 10^{-1}$ ($2.52 \cdot 10^{-3}$)

SM3. Additional analysis of the results.

SM3.1. Some comments about the results. Detailed results are provided in Section [SM2.2](#). Here we briefly outline the few problems where the choice of the selection criterion has a more noticeable impact.

Observe the Rosenbrock collection with $d = 2$ and $n = 20$ where LOO-SPE, LOO-CRPS and LOO-NLPD strongly outperform ML for more suitable values of v . This is caused by ML screening out one variable by choosing a very large range parameter along this dimension on some repetitions.

We count other situations where ML exhibits flaws like the Rosenbrock collection with $d = 5$ and $n = 100$, where CV methods slightly outperform ML.

On the other hand, ML appears to be part of the top performers for all GKLS problems, for the Mystery function with $n = 100$, $n = 40$ and $n = 20$ and for the Rosenbrock collection with $d = 5$ and $n = 50$. Note that for the last two cases, ML appears to give better results especially for weaker models, which is a property often associated with CV.

Table SM1: Factors for the ANOVA

Factor	Description	Nb levels	Levels
nu	Regularity	5	1/2, 3/2, 5/2, 7/2, 9/2
crit	Selection criterion	5	NLL, LOO-SPE, LOO-NLPD, LOO-CRPS, GCV
n/d	DoE size / dimension	3	10, 20, 50
prob	Problem	15	cf. Sections 4.2.1 and 4.2.2 in the article

SM3.2. Analysis of variance. As a complement to the statistical analyses presented in Section 4.3.2 of the article, we propose here a global four-way ANOVA of the results, for the three scoring rules. The conclusions drawn from this analysis (see Section SM3.2.4) are in line with the ones in the article.

SM3.2.1. Factors. We consider four factors in this analysis.

The regularity parameter ν . We consider here Matérn covariance functions with fixed regularity $\nu = \chi + 1/2 = 1/2, 3/2, 5/2, 7/2, \text{ or } 9/2$. We do not consider dimension-dependent values ($\chi = d$ or $2d$, cf. Section 4.1) or automatically selected regularities ($\hat{\nu}$). We also exclude $\nu = \infty$, for which some results are missing due to the constraint explained in Section SM1.3.

The selection criterion. All the criteria discussed in Section 4 of the article are included in the analysis—except of course NLL/SPE, which coincides with NLL for fixed regularities. This is thus a factor with 5 levels: NLL, LOO-SPE, LOO-NLPD, LOO-CRPS, and GCV.

Design size. For a problem dimension d , the sizes $10d$, $20d$, and $50d$ are considered.

Problems. We consider 15 problems: 4 corresponding to the lowpass filter example (cf. Section 4.2.1 of the article) and 11 corresponding to the other test functions (cf. Section 4.2.2)—the one-dimensional Goldstein-Price problem, for which some results are missing due to the constraint explained in Section SM1.3, is not considered.

These four factors will be denoted as `nu`, `crit`, `n/d` and `prob` in the ANOVA tables. The factors and their levels are summarized in Table SM1.

SM3.2.2. Response. We consider $Y = \log(R)$ as the response variable in our ANOVAs, where R denotes the score for a given scoring rule S . Three ANOVAs will be carried out separately for the SPE, CRPS, and IS scoring rules.

SM3.2.3. Weighting. Our $5 \times 5 \times 3 \times 15$ full factorial design is not balanced, since the Rosenbrock collection from the BBOB benchmark suite [SM6] has only 15 instances, against 100 for the rest of the problems. We compensate the lack of balance using the weights

$$w_{ijkl} = \frac{\bar{N}}{N_{ijkl}}, \quad \text{where } \bar{N} = \frac{\sum N_{i'j'k'l'}}{5 \times 5 \times 3 \times 15} = \frac{2}{15} \cdot 15 + \frac{13}{15} \cdot 100.$$

SM3.2.4. Analysis of the results. The results are presented in Sections SM3.2.5, SM3.2.6, and SM3.2.7 below, for the SPE, CRPS, and IS scoring rules respectively.

The standard ANOVA methodology assumes homogeneous variances. Figures SM2, SM5, and SM8 show that this assumption is violated. Furthermore, the large number of experiments of this benchmark suffices to conclude the significance of most of the factors and even their interactions. For these reasons, we shall refrain from interpreting the p-values in the ANOVA tables, and simply discuss the fractions of variance associated with the components of the ANOVA model.

Figures SM3, SM6, and SM9 show the average of $\log(R)$ for each combination (prob, n/d) for SPE, CRPS, and IS, respectively. The variability is mostly explained by the difficulty of the problems (as shown in the ANOVA), and n/d has a similar effect for all the problems: the larger the design, the better. Furthermore, the four-way ANOVA show negligible interactions between n/d and the pair (nu, crit). For these reasons, Sections SM3.2.5, SM3.2.6, and SM3.2.7 also present three-way ANOVAs with the factors prob and n/d combined as prob \times n. The rest of this section focus on the result of these three-way ANOVAs.

These three-way analyses show that the factor prob \times n alone explains around 80% of the variances. This factor characterizes the “hardness” of the interpolation problem.

The factor nu alone explains about 5% of the variances. Figure SM4, SM7, and SM10 show its influence for SPE, CRPS, and IS, respectively. The values $\nu = 7/2$ and $\nu = 9/2$ seem the best overall. An explanation of this observation is that, as explained in the article, underestimating the regularity has more severe consequences than overestimating it (this is clearly visible from the detailed results, problem by problem). Nevertheless, one must be aware that such a conclusion depends on the particular choice of test functions that we made for the benchmark. Section SM3.5 (particularly Section SM3.5.6) shows that it is best to select automatically ν .

For the three scoring rules, the interaction between prob \times n and nu explains about 10% of the total variance, while the factor crit and *all its interactions* account only for about 0.5% of the total variance. This confirms the finding that adapting nu to the problem has a substantial impact, while the choice of crit is of much less consequence.

SM3.2.5. ANOVA tables & plots for the SPE scoring rule.

Four-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
prob	14	703723	50266	119959	0.0e+00	70.462
(n/d)	2	85978	42989	102592	0.0e+00	8.609
nu	4	41329	10332	24658	0.0e+00	4.138
crit	4	701	175	418	0.0e+00	0.070
prob * (n/d)	28	20615	736	1757	0.0e+00	2.064
prob * nu	56	93366	1667	3979	0.0e+00	9.349
(n/d) * nu	8	2317	290	691	0.0e+00	0.232
prob * crit	56	1156	21	49	0.0e+00	0.116
(n/d) * crit	8	14	2	4	3.7e-05	0.001
nu * crit	16	655	41	98	0.0e+00	0.066
prob * (n/d) * nu	112	5988	53	128	0.0e+00	0.600
prob * (n/d) * crit	112	568	5	12	0.0e+00	0.057
prob * nu * crit	224	623	3	7	0.0e+00	0.062
(n/d) * nu * crit	32	23	1	2	6.1e-03	0.002
prob * (n/d) * nu * crit	448	337	1	2	0.0e+00	0.034
Residuals	98625	41327	0			4.138

Three-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
(prob x n)	44	810316	18416.3	43950	0.0e+00	81.135
nu	4	41329	10332.3	24658	0.0e+00	4.138
crit	4	701	175.2	418	0.0e+00	0.070
(prob x n) * nu	176	101671	577.7	1379	0.0e+00	10.180
(prob x n) * crit	176	1739	9.9	24	0.0e+00	0.174
nu * crit	16	655	40.9	98	0.0e+00	0.066
(prob x n) * nu * crit	704	984	1.4	3	1.2e-172	0.098
Residuals	98625	41327	0.4			4.138

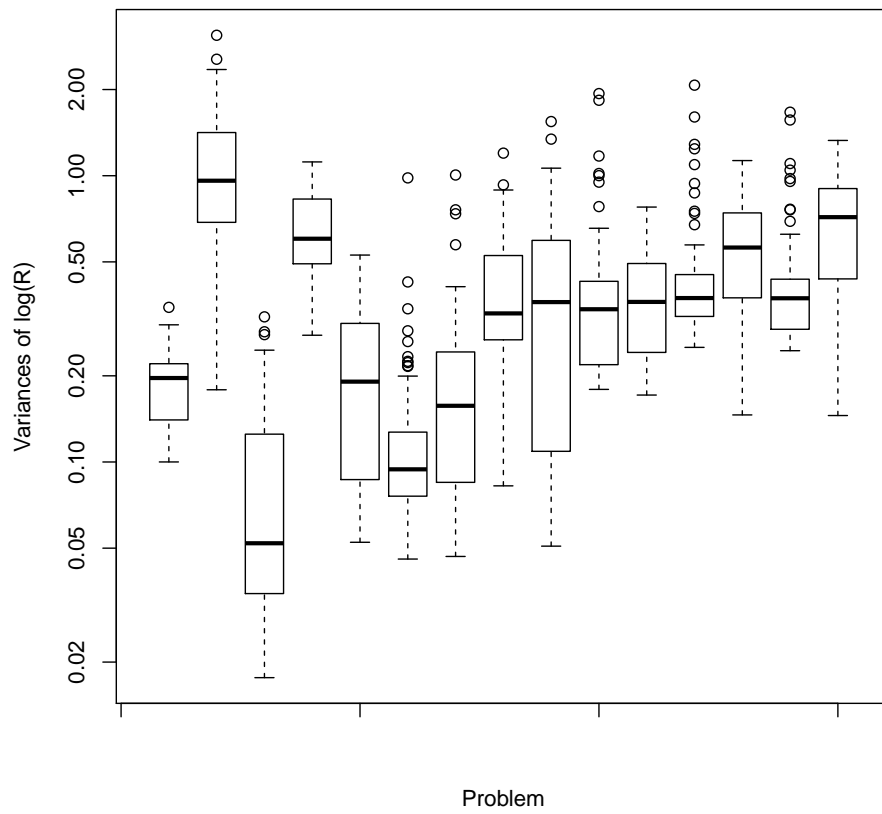


Figure SM2: For each level of prob on the x -axis, a histogram of the empirical variances of $\log(R)$ for SPE over the combinations $(n/d, nu, crit)$.

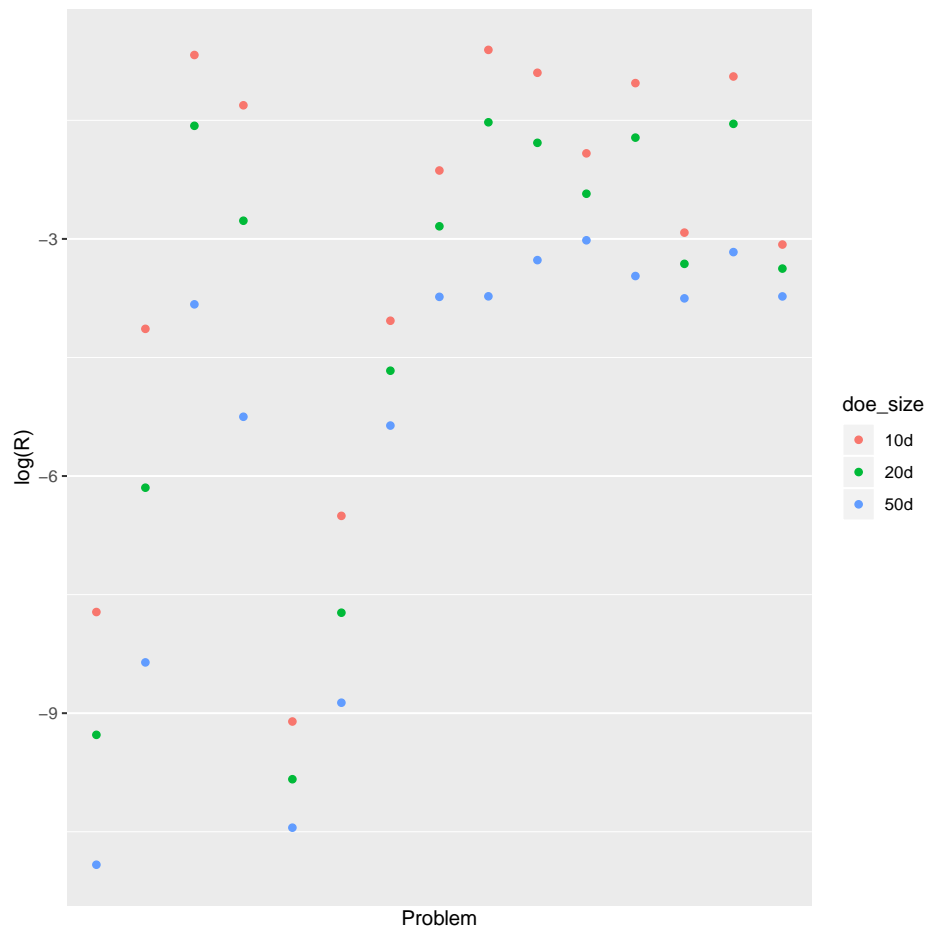


Figure SM3: Averages of $\log(R)$ for each combination (prob, n/d) for SPE.

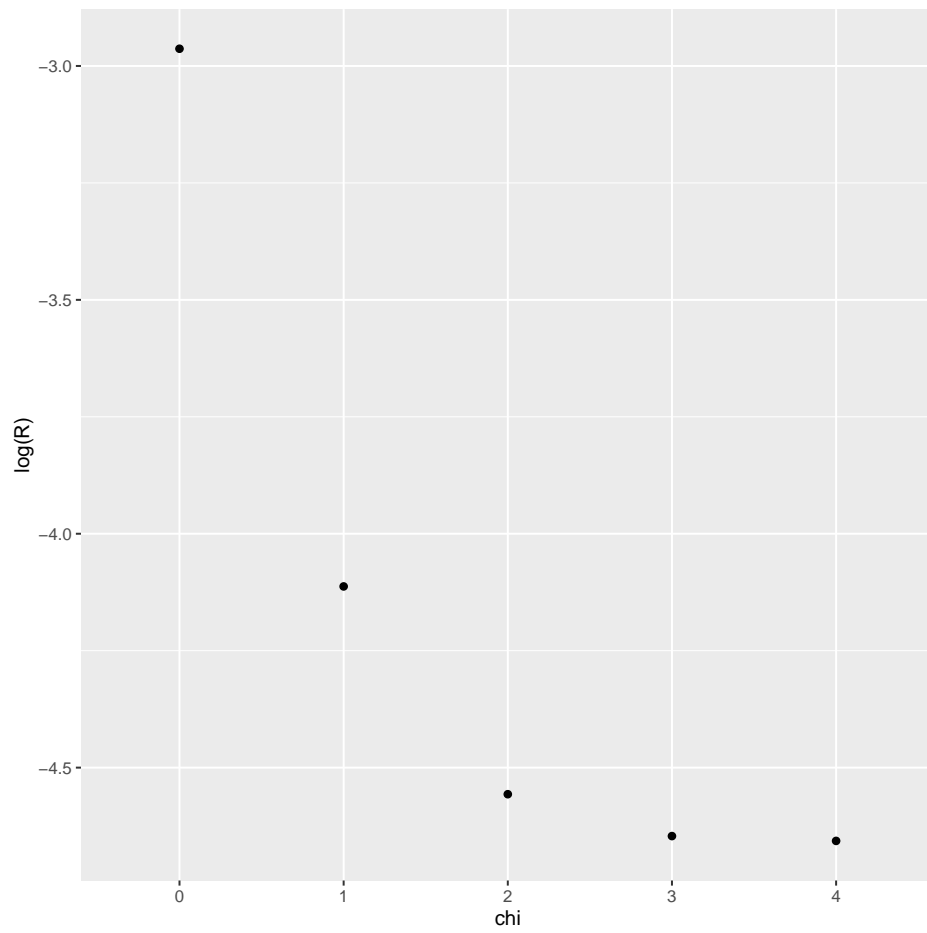


Figure SM4: Averages of $\log(R)$ for each regularity $\nu = \chi + 1/2$ with $\chi \in \{0, 1, 2, 3, 4\}$ for SPE.

SM3.2.6. ANOVA tables & plots for the CRPS scoring rule.

Four-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
prob	14	199118	14222.7	127415	0.00	67.902
(n/d)	2	30743	15371.3	137704	0.00	10.484
nu	4	14957	3739.1	33497	0.00	5.100
crit	4	152	37.9	340	0.00	0.052
prob * (n/d)	28	6627	236.7	2120	0.00	2.260
prob * nu	56	26677	476.4	4268	0.00	9.097
(n/d) * nu	8	1128	141.0	1263	0.00	0.385
prob * crit	56	302	5.4	48	0.00	0.103
(n/d) * crit	8	18	2.2	20	0.00	0.006
nu * crit	16	277	17.3	155	0.00	0.095
prob * (n/d) * nu	112	1867	16.7	149	0.00	0.637
prob * (n/d) * crit	112	117	1.0	9	0.00	0.040
prob * nu * crit	224	152	0.7	6	0.00	0.052
(n/d) * nu * crit	32	5	0.1	1	0.13	0.002
prob * (n/d) * nu * crit	448	96	0.2	2	0.00	0.033
Residuals	98625	11009	0.1			3.754

Three-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
(prob x n)	44	236488	5374.7	48150	0e+00	80.646
nu	4	14957	3739.1	33497	0e+00	5.100
crit	4	152	37.9	340	0e+00	0.052
(prob x n) * nu	176	29672	168.6	1510	0e+00	10.119
(prob x n) * crit	176	436	2.5	22	0e+00	0.149
nu * crit	16	277	17.3	155	0e+00	0.095
(prob x n) * nu * crit	704	252	0.4	3	6e-160	0.086
Residuals	98625	11009	0.1			3.754

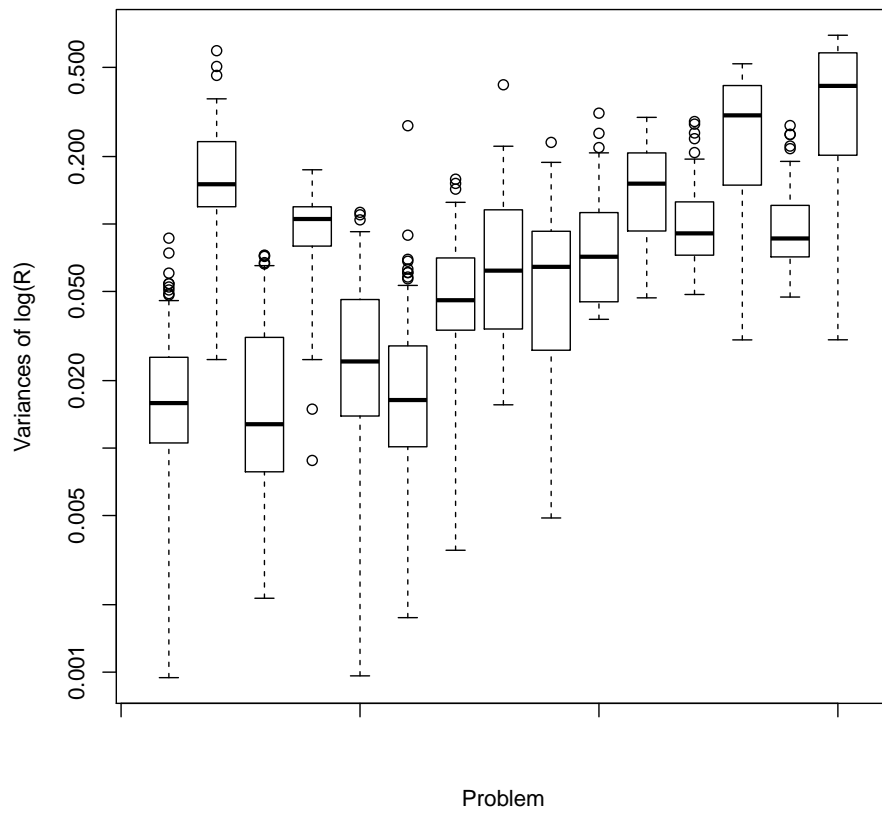


Figure SM5: For each level of prob on the x -axis, a histogram of the empirical variances of $\log(R)$ for CRPS over the combinations $(n/d, nu, crit)$.

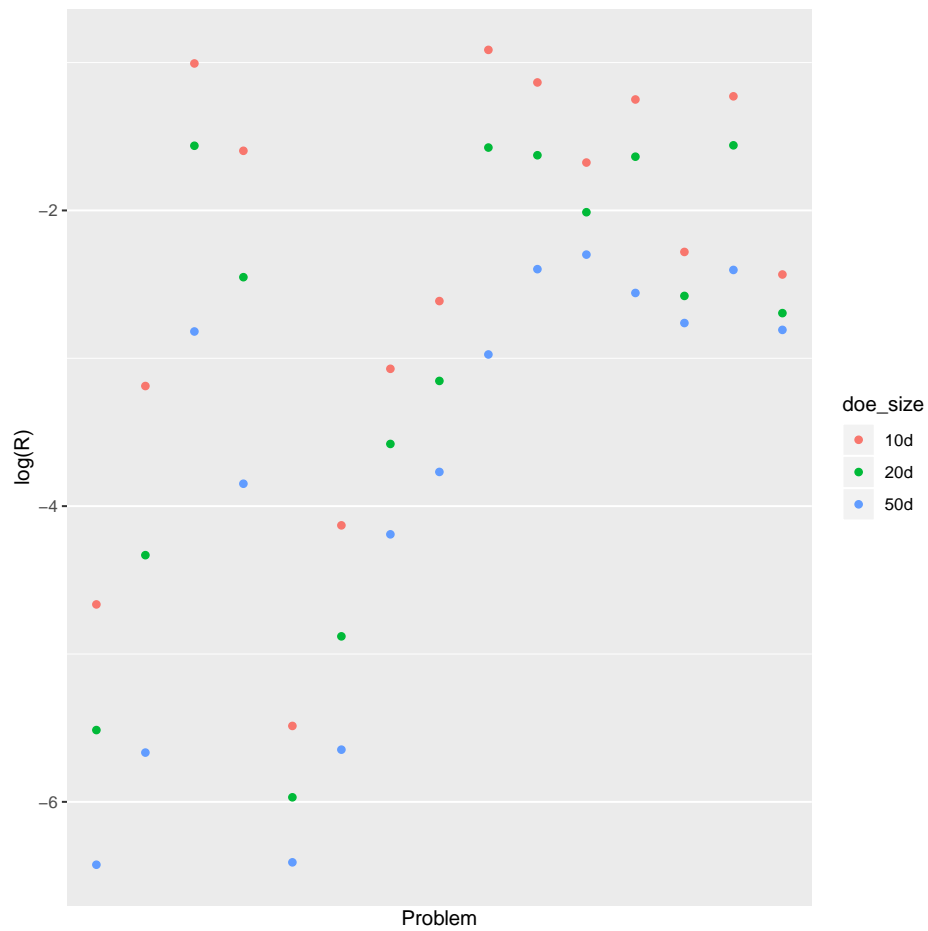


Figure SM6: Averages of $\log(R)$ for each combination (prob, n/d) for CRPS.

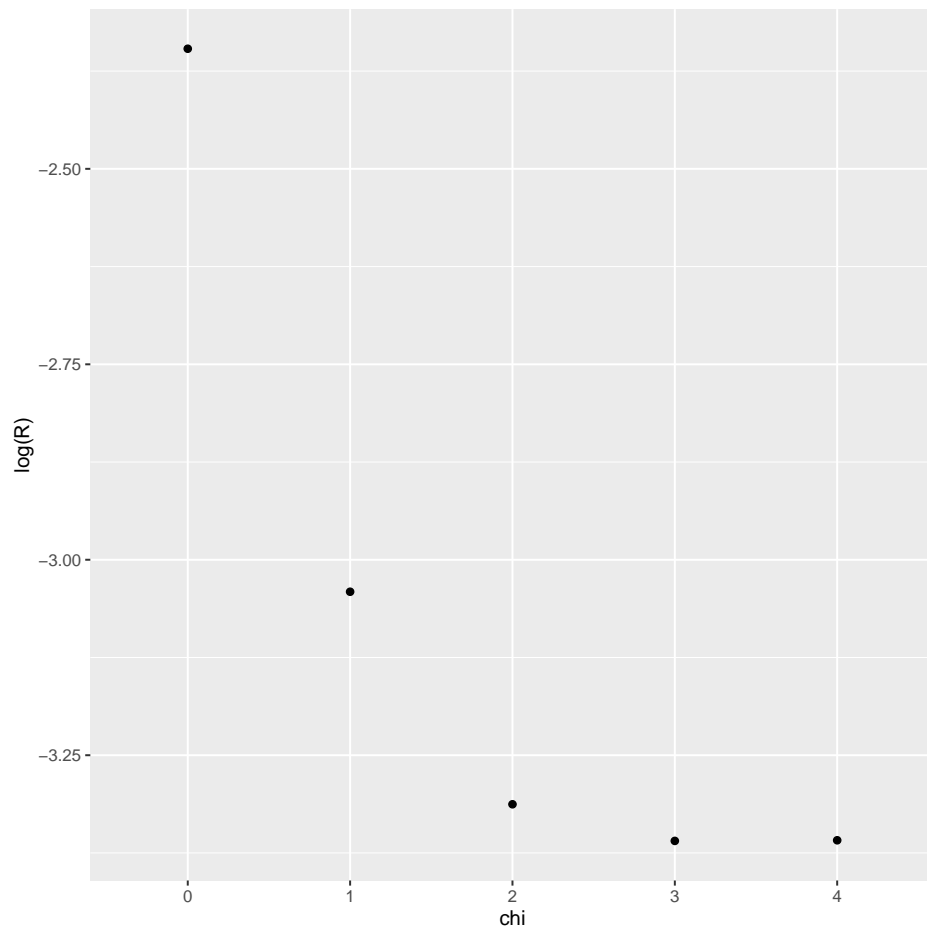


Figure SM7: Averages of $\log(R)$ for each regularity $\nu = \chi + 1/2$ with $\chi \in \{0, 1, 2, 3, 4\}$ for CRPS.

SM3.2.7. ANOVA tables & plots for the IS scoring rule.

Four-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
prob	14	210534	15038.2	92398	0e+00	65.888
(n/d)	2	32832	16415.8	100863	0e+00	10.275
nu	4	14873	3718.2	22846	0e+00	4.655
crit	4	195	48.8	300	0e+00	0.061
prob * (n/d)	28	6929	247.5	1521	0e+00	2.169
prob * nu	56	32706	584.0	3588	0e+00	10.236
(n/d) * nu	8	2089	261.1	1604	0e+00	0.654
prob * crit	56	450	8.0	49	0e+00	0.141
(n/d) * crit	8	33	4.2	26	0e+00	0.010
nu * crit	16	239	14.9	92	0e+00	0.075
prob * (n/d) * nu	112	1973	17.6	108	0e+00	0.618
prob * (n/d) * crit	112	275	2.5	15	0e+00	0.086
prob * nu * crit	224	183	0.8	5	0e+00	0.057
(n/d) * nu * crit	32	19	0.6	4	3e-11	0.006
prob * (n/d) * nu * crit	448	154	0.3	2	0e+00	0.048
Residuals	98625	16052	0.2			5.023

Three-way ANOVA.

	Df	Sum Sq	Mean Sq	F-val.	p-val.	% Var.
(prob x n)	44	250295	5688.5	34952	0.0e+00	78.331
nu	4	14873	3718.2	22846	0.0e+00	4.655
crit	4	195	48.8	300	0.0e+00	0.061
(prob x n) * nu	176	36768	208.9	1284	0.0e+00	11.507
(prob x n) * crit	176	758	4.3	26	0.0e+00	0.237
nu * crit	16	239	14.9	92	0.0e+00	0.075
(prob x n) * nu * crit	704	356	0.5	3	3.3e-149	0.111
Residuals	98625	16052	0.2			5.023

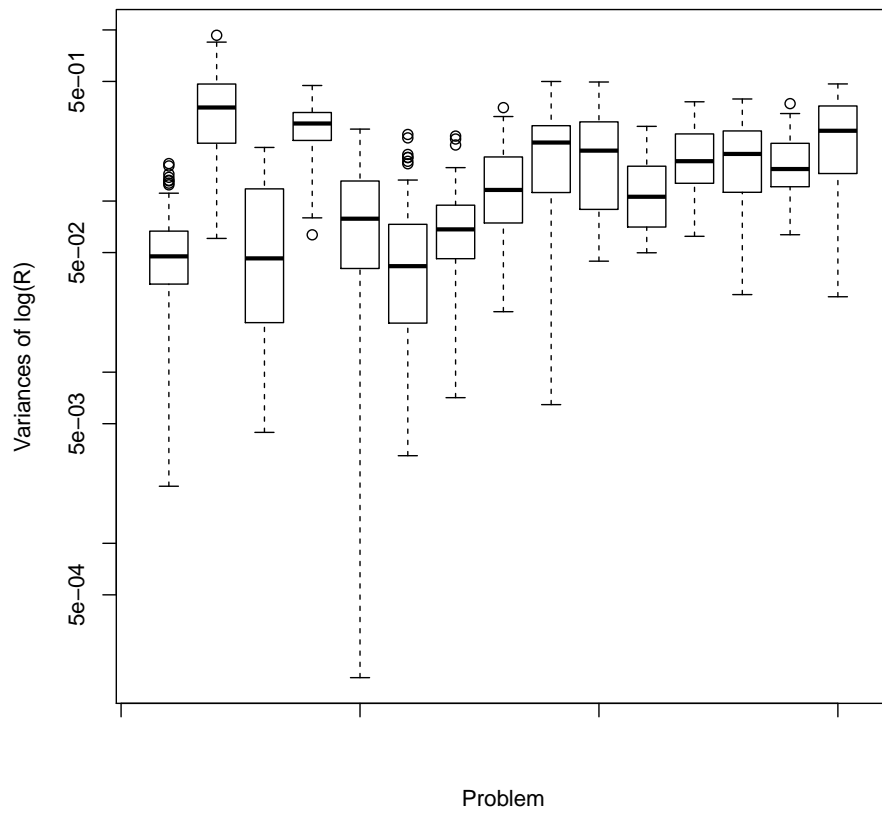


Figure SM8: For each level of prob on the x -axis, a histogram of the empirical variances of $\log(R)$ for IS over the combinations $(n/d, nu, crit)$.

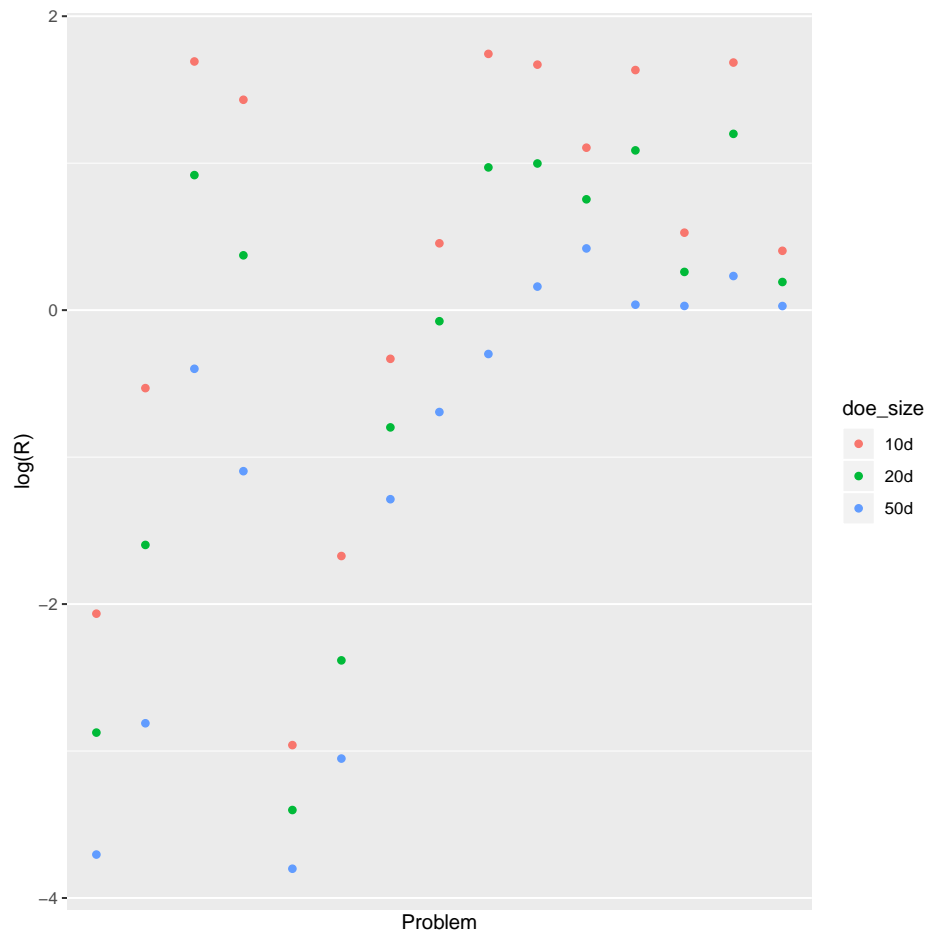


Figure SM9: Averages of $\log(R)$ for each combination (prob, n/d) for IS.

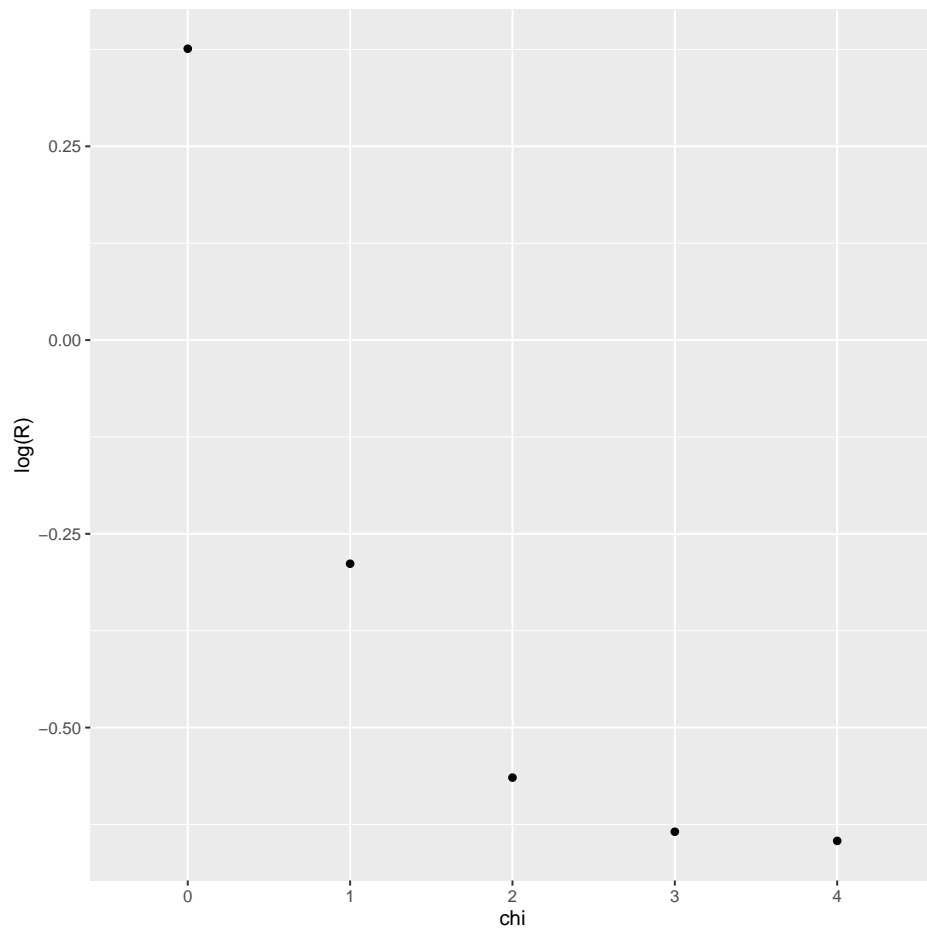


Figure SM10: Averages of $\log(R)$ for each regularity $\nu = \chi + 1/2$ with $\chi \in \{0, 1, 2, 3, 4\}$ for IS.

SM3.3. Sobol' indices. In this Section we provide more details about the influence of ν and the selection criterion using Sobol' indices, as in Section 4.3.2 of the article. We consider the three metrics SPE, CRPS and IS, and we take the logarithm of the score, $Y = \log(R)$, as the response variable. The sensitivity indices considered in this section are computed, as in the article, for a given combination of problem and design size.

The three factors and their levels are given in Table SM2 below. The factors are considered independent and uniformly distributed in the definition of the Sobol' sensitivity indices. Note that the number of levels for the regularity factor varies from case to case, since 1) the levels d and $2d$ collapse with the low regularities in small dimension (e.g., in dimension one $d + \frac{1}{2}$ is the same as $\frac{3}{2}$), and 2) some combinations of d , n and ν are ruled out by the constraint explained in Section SM1.3.

Remark: first-order Sobol' indices in a balanced full factorial design, assuming independent and uniformly distributed factors, are exactly the same as the fractions of variance (sum of squares divided by total sum of squares) of the main effects in a standard ANOVA.

Table SM2: Factors for the Sobol' indices (computed for given problem and design size)

Factor	Description	Nb levels	Levels
nu	Regularity	4–8	$1/2, 3/2, 5/2, 7/2, 9/2, \infty, d + \frac{1}{2}, 2d + \frac{1}{2}$
crit	Selection criterion	5	NLL, LOO-SPE, LOO-NLPD, LOO-CRPS, GCV
rep	Repetition index	M=15 or 100	$1, \dots, M$

Observe that the large variations are also mainly explained by ν for CRPS and IS. Observe also that the fluctuations are typically larger on very smooth problems than on GKLS problems. This is consistent with the results of [SM14], [SM8]—see [SM13, Section 6] for a discussion—and [SM15], that suggest that underestimating the regularity of an underlying function has much more dramatic consequences than overestimating it. As a consequence the more regular the function is the more critical is the choice of ν .

SM3.3.1. Raw Sobol' indices tables. The first-order Sobol' indices $S_{\text{criterion}}$, S_{ν} , and S_{rep} , along with the total variances, are provided in Tables SM3, SM4, and SM5 for the low-pass filter example, and Tables SM6, SM7, and SM8 for the other test functions.

SM3.3.2. Graphical summaries of the tables. Figures SM11 and SM12 provide the first-order index for ν and the total index for the criterion, for S^{SPE} , S^{CRPS} and $S^{\text{IS}}_{0,95}$ (Figure 5 in the article corresponds to the first case).

Table SM3: Sobol' indices for experiments, SPE, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	60	0.002	0.933	0.024	0.987
$\text{Re}(s_{6\pi})$	6	60	0.011	0.906	0.022	0.558
$\text{Re}(s_{10\pi})$	6	60	0.017	0.363	0.286	0.098
$\text{Re}(s_{14\pi})$	6	60	0.022	0.153	0.34	0.119

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	120	0.002	0.948	0.021	0.913
$\text{Re}(s_{6\pi})$	6	120	0.002	0.97	0.01	0.765
$\text{Re}(s_{10\pi})$	6	120	0.015	0.459	0.27	0.067
$\text{Re}(s_{14\pi})$	6	120	0.01	0.278	0.293	0.114

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	300	0.013	0.937	0.017	0.732
$\text{Re}(s_{6\pi})$	6	300	0.002	0.972	0.01	0.733
$\text{Re}(s_{10\pi})$	6	300	0.014	0.615	0.194	0.048
$\text{Re}(s_{14\pi})$	6	300	0.047	0.393	0.242	0.133

Table SM4: Sobol' indices for experiments, CRPS, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	60	0.001	0.949	0.017	0.28
$\text{Re}(s_{6\pi})$	6	60	0.008	0.914	0.019	0.146
$\text{Re}(s_{10\pi})$	6	60	0.019	0.525	0.212	0.031
$\text{Re}(s_{14\pi})$	6	60	0.042	0.284	0.297	0.035

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	120	0.001	0.97	0.01	0.27
$\text{Re}(s_{6\pi})$	6	120	0.001	0.975	0.008	0.203
$\text{Re}(s_{10\pi})$	6	120	0.014	0.655	0.196	0.033
$\text{Re}(s_{14\pi})$	6	120	0.026	0.54	0.169	0.033

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	300	0.003	0.968	0.008	0.222
$\text{Re}(s_{6\pi})$	6	300	0.001	0.984	0.004	0.216
$\text{Re}(s_{10\pi})$	6	300	0.014	0.773	0.141	0.04
$\text{Re}(s_{14\pi})$	6	300	0.024	0.759	0.072	0.035

Table SM5: Sobol' indices for experiments, IS95%, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	60	0.001	0.887	0.036	0.297
$\text{Re}(s_{6\pi})$	6	60	0.029	0.819	0.04	0.182
$\text{Re}(s_{10\pi})$	6	60	0.048	0.38	0.229	0.04
$\text{Re}(s_{14\pi})$	6	60	0.016	0.263	0.319	0.053

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	120	0.0	0.939	0.024	0.301
$\text{Re}(s_{6\pi})$	6	120	0.003	0.953	0.015	0.261
$\text{Re}(s_{10\pi})$	6	120	0.015	0.628	0.201	0.038
$\text{Re}(s_{14\pi})$	6	120	0.005	0.495	0.211	0.051

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
$\text{Re}(s_{2\pi})$	6	300	0.003	0.958	0.011	0.252
$\text{Re}(s_{6\pi})$	6	300	0.0	0.981	0.006	0.279
$\text{Re}(s_{10\pi})$	6	300	0.007	0.783	0.131	0.044
$\text{Re}(s_{14\pi})$	6	300	0.011	0.667	0.141	0.051

Table SM6: Sobol' indices for experiments, SPE, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	80	0.005	0.877	0.063	0.362	GKLS C^0	2	20	0.127	0.1	0.351	0.136
Rosenbrock	2	20	0.084	0.711	0.089	0.839	GKLS C^0	5	50	0.046	0.128	0.627	0.131
Rosenbrock	5	50	0.027	0.132	0.283	0.031	GKLS C^1	2	20	0.111	0.118	0.374	0.124
Goldstein-Price	2	20	0.001	0.03	0.469	0.108	GKLS C^1	5	50	0.012	0.069	0.74	0.167
Mystery	2	20	0.127	0.165	0.169	0.121	GKLS C^2	2	20	0.114	0.12	0.366	0.117
Goldstein-Price (1D)	1	10	0.017	0.901	0.035	2.89	GKLS C^2	5	50	0.007	0.04	0.787	0.187

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	160	0.001	0.949	0.026	0.528	GKLS C^0	2	40	0.151	0.065	0.268	0.157
Rosenbrock	2	40	0.0	0.777	0.148	1.207	GKLS C^0	5	100	0.059	0.124	0.658	0.101
Rosenbrock	5	100	0.086	0.212	0.35	0.036	GKLS C^1	2	40	0.144	0.091	0.299	0.161
Goldstein-Price	2	40	0.008	0.299	0.335	0.179	GKLS C^1	5	100	0.016	0.068	0.792	0.144
Mystery	2	40	0.193	0.073	0.145	0.184	GKLS C^2	2	40	0.151	0.092	0.303	0.163
Goldstein-Price (1D)	1	20	0.004	0.929	0.043	3.448	GKLS C^2	5	100	0.009	0.046	0.832	0.171

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	400	0.0	0.968	0.021	0.732	GKLS C^0	2	100	0.078	0.069	0.448	0.074
Rosenbrock	2	100	0.003	0.858	0.083	1.281	GKLS C^0	5	250	0.072	0.188	0.545	0.063
Rosenbrock	5	250	0.003	0.981	0.007	0.539	GKLS C^1	2	100	0.056	0.053	0.57	0.115
Goldstein-Price	2	100	0.004	0.642	0.273	0.454	GKLS C^1	5	250	0.036	0.163	0.668	0.096
Mystery	2	100	0.034	0.221	0.361	0.128	GKLS C^2	2	100	0.055	0.037	0.605	0.104
Goldstein-Price (1D)	1	50	0.0	0.933	0.036	4.084	GKLS C^2	5	250	0.029	0.127	0.729	0.113

Table SM7: Sobol' indices for experiments, CRPS, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	80	0.003	0.89	0.042	0.088	GKLS C^0	2	20	0.117	0.113	0.39	0.034
Rosenbrock	2	20	0.072	0.739	0.083	0.233	GKLS C^0	5	50	0.038	0.134	0.647	0.048
Rosenbrock	5	50	0.056	0.194	0.259	0.011	GKLS C^1	2	20	0.096	0.132	0.438	0.037
Goldstein-Price	2	20	0.003	0.04	0.402	0.023	GKLS C^1	5	50	0.008	0.062	0.752	0.079
Mystery	2	20	0.117	0.167	0.213	0.029	GKLS C^2	2	20	0.094	0.135	0.447	0.037
Goldstein-Price (1D)	1	10	0.017	0.944	0.01	0.871	GKLS C^2	5	50	0.004	0.036	0.791	0.102

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	160	0.001	0.966	0.01	0.129	GKLS C^0	2	40	0.146	0.068	0.288	0.029
Rosenbrock	2	40	0.001	0.885	0.064	0.343	GKLS C^0	5	100	0.035	0.112	0.733	0.041
Rosenbrock	5	100	0.054	0.234	0.293	0.009	GKLS C^1	2	40	0.139	0.1	0.332	0.031
Goldstein-Price	2	40	0.009	0.491	0.192	0.042	GKLS C^1	5	100	0.007	0.052	0.829	0.074
Mystery	2	40	0.162	0.041	0.192	0.027	GKLS C^2	2	40	0.148	0.103	0.335	0.033
Goldstein-Price (1D)	1	20	0.009	0.972	0.009	1.152	GKLS C^2	5	100	0.003	0.031	0.855	0.102

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	400	0.003	0.98	0.006	0.18	GKLS C^0	2	100	0.061	0.114	0.509	0.014
Rosenbrock	2	100	0.003	0.932	0.03	0.434	GKLS C^0	5	250	0.05	0.189	0.63	0.022
Rosenbrock	5	250	0.003	0.985	0.006	0.153	GKLS C^1	2	100	0.045	0.118	0.62	0.022
Goldstein-Price	2	100	0.003	0.86	0.093	0.129	GKLS C^1	5	250	0.024	0.155	0.719	0.036
Mystery	2	100	0.001	0.777	0.11	0.044	GKLS C^2	2	100	0.052	0.077	0.634	0.019
Goldstein-Price (1D)	1	50	0.021	0.964	0.005	1.522	GKLS C^2	5	250	0.019	0.118	0.773	0.047

Table SM8: Sobol' indices for experiments, IS95%, $n \in \{10d, 20d, 50d\}$

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	80	0.012	0.793	0.088	0.12	GKLS C^0	2	20	0.094	0.152	0.388	0.084
Rosenbrock	2	20	0.088	0.648	0.142	0.266	GKLS C^0	5	50	0.102	0.25	0.403	0.063
Rosenbrock	5	50	0.094	0.307	0.17	0.04	GKLS C^1	2	20	0.092	0.197	0.322	0.07
Goldstein-Price	2	20	0.015	0.014	0.439	0.057	GKLS C^1	5	50	0.05	0.19	0.537	0.077
Mystery	2	20	0.087	0.27	0.243	0.098	GKLS C^2	2	20	0.093	0.209	0.305	0.064
Goldstein-Price (1D)	1	10	0.029	0.913	0.011	0.852	GKLS C^2	5	50	0.032	0.131	0.631	0.084

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	160	0.001	0.942	0.025	0.171	GKLS C^0	2	40	0.093	0.061	0.395	0.06
Rosenbrock	2	40	0.0	0.785	0.14	0.441	GKLS C^0	5	100	0.066	0.14	0.584	0.031
Rosenbrock	5	100	0.049	0.13	0.436	0.027	GKLS C^1	2	40	0.092	0.082	0.384	0.054
Goldstein-Price	2	40	0.023	0.306	0.25	0.085	GKLS C^1	5	100	0.019	0.089	0.748	0.049
Mystery	2	40	0.12	0.09	0.263	0.068	GKLS C^2	2	40	0.102	0.086	0.368	0.052
Goldstein-Price (1D)	1	20	0.007	0.961	0.01	1.364	GKLS C^2	5	100	0.011	0.057	0.81	0.065

Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance	Problem	d	n	$S_{\text{criterion}}$	S_v	S_{rep}	total variance
Borehole	8	400	0.001	0.973	0.015	0.233	GKLS C^0	2	100	0.047	0.069	0.567	0.02
Rosenbrock	2	100	0.002	0.906	0.046	0.491	GKLS C^0	5	250	0.07	0.098	0.605	0.016
Rosenbrock	5	250	0.005	0.972	0.008	0.198	GKLS C^1	2	100	0.036	0.128	0.586	0.034
Goldstein-Price	2	100	0.005	0.762	0.165	0.202	GKLS C^1	5	250	0.028	0.101	0.719	0.026
Mystery	2	100	0.045	0.308	0.325	0.047	GKLS C^2	2	100	0.044	0.08	0.611	0.031
Goldstein-Price (1D)	1	50	0.008	0.967	0.007	1.556	GKLS C^2	5	250	0.019	0.083	0.782	0.033

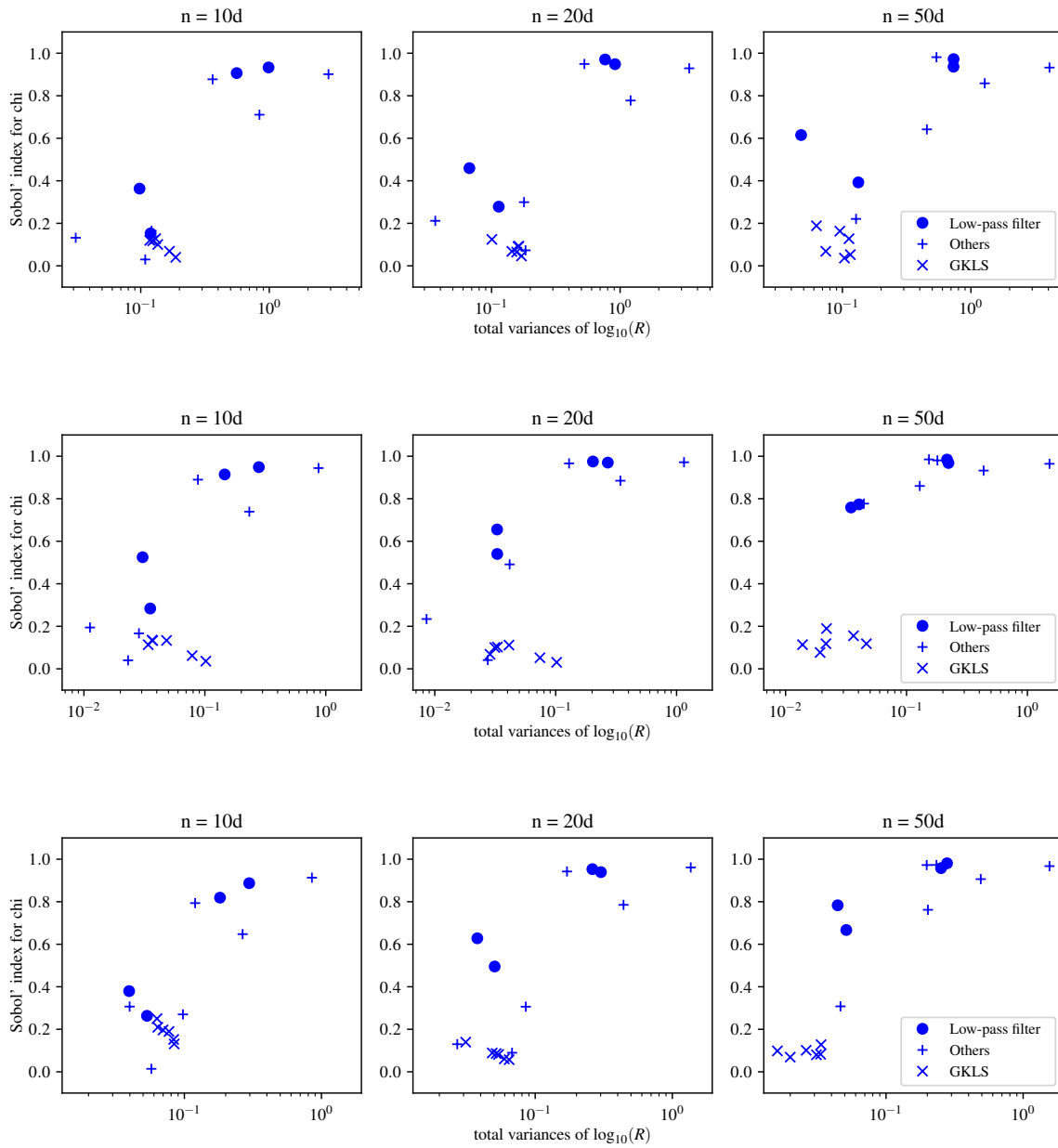


Figure SM11: Sobol' indices for χ and three scores: SPE, CRPS, and IS.

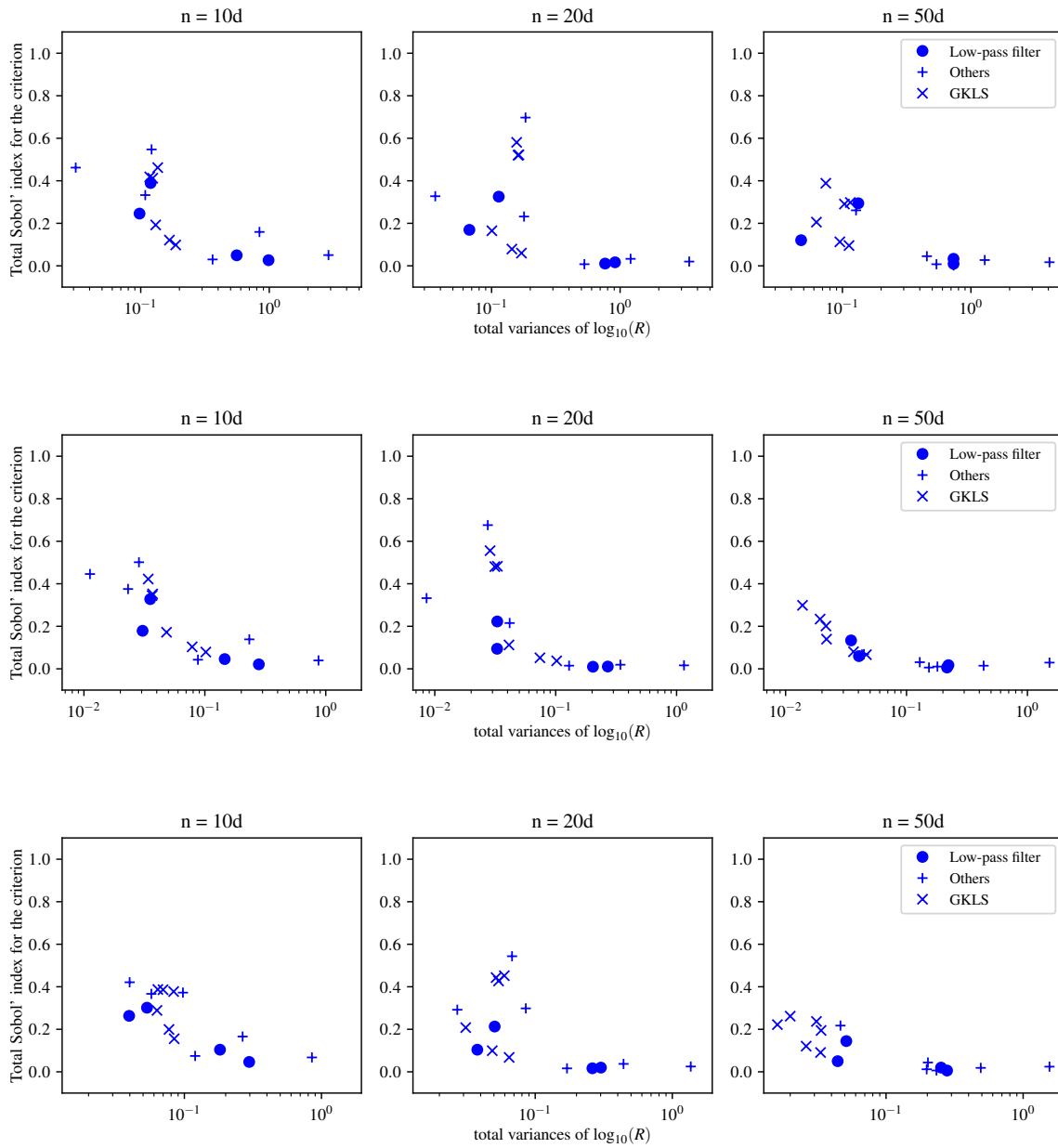


Figure SM12: Sobol' indices for the criterion and three scores: SPE, CRPS, and IS.

SM3.4. Additional criteria comparison. We provide here more criteria comparison. We also add percentages which show the fraction of problems where a given criterion average score is statistically indistinguishable from the best selection criterion for the problem, design size and model under study³. The horizontal dotted lines indicate a ratio of 2, 4, 6, 8 and 10.

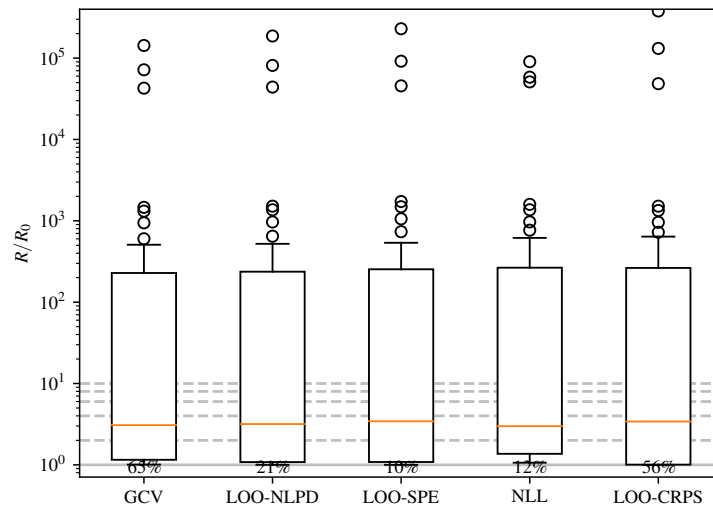
We observe that the NLL criterion appears to dominate the other criteria when ν is automatically selected.

The situation is a bit different when ν is enforced to a “weak” (as measured by R^*) value. When ν is underestimated, then the LOO criteria and GCV appear to dominate NLL. More precisely the LOO-CRPS criterion appears to be the most efficient in terms of CRPS and GCV seems to be the most efficient according to IS and SPE in this situation. Note also that the NLL selection criterion appears to dominate the others when ν is overestimated.

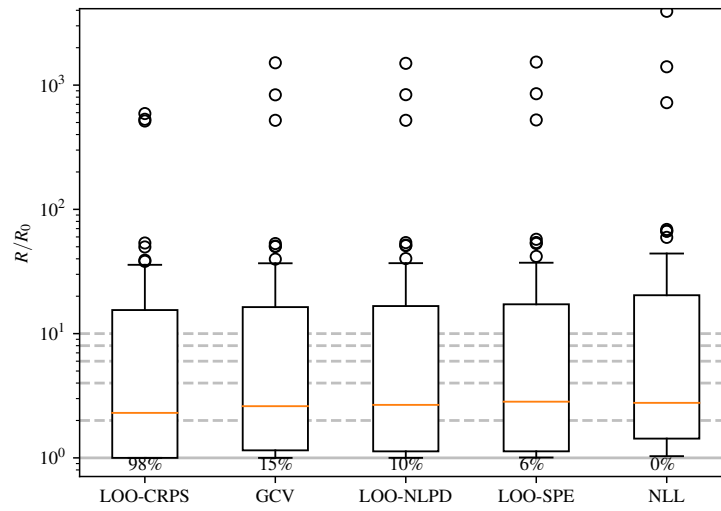
Observe that, overall, the LOO-SPE criterion is surprisingly not more efficient than the other criteria according to SPE.

SM3.4.1. Varying regularity. Here we present comparison for $\nu = 1/2, 3/2, 5/2, \hat{\nu}$, on all test instances and for all design sizes.

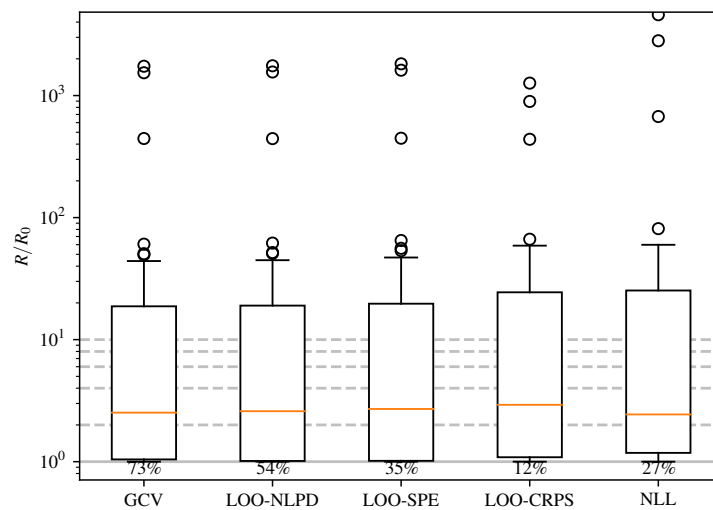
³More precisely, we use a t-test at the 10%-significance level on the difference of between the expected score for the criterion under study and the best expected score among all criteria for the same problem, design size and model.



(a) S^{SPE}

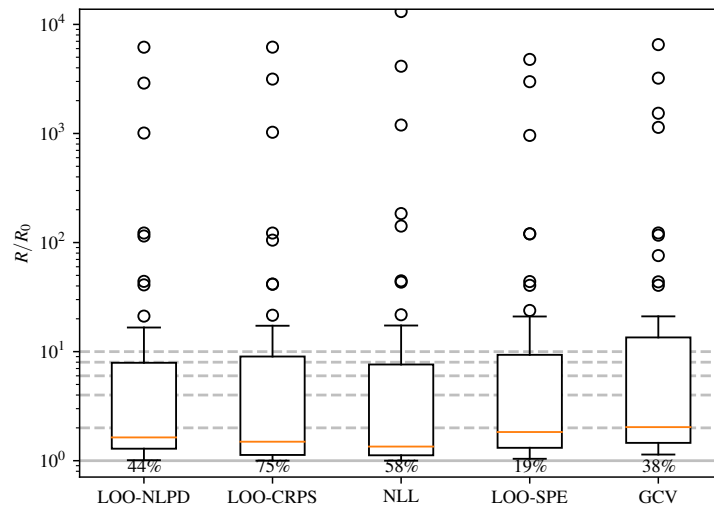


(b) S^{CRPS}

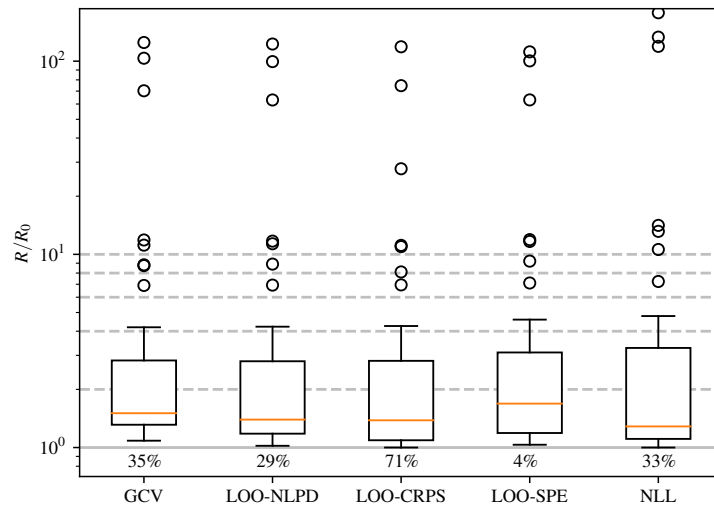


(c) $S_{0.95}^{\text{IS}}$

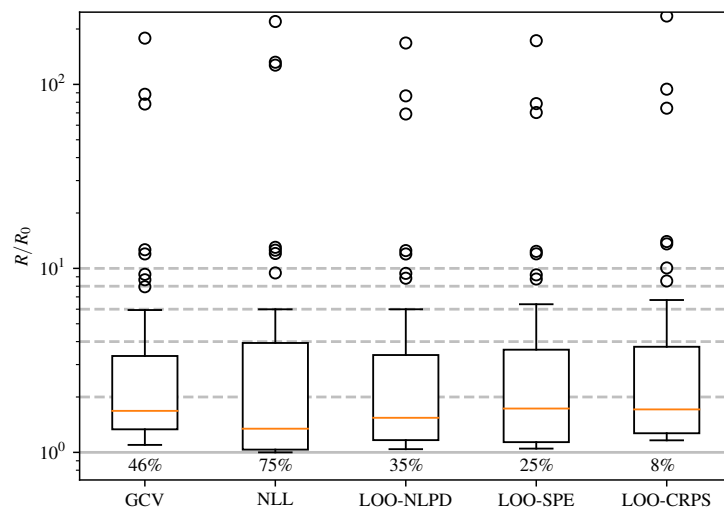
Figure SM13: $\nu = 1/2$



(a) S^{SPE}

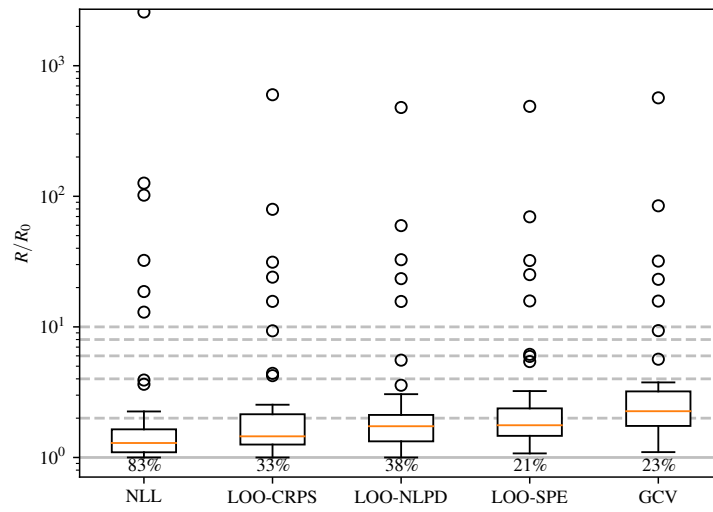


(b) S^{CRPS}

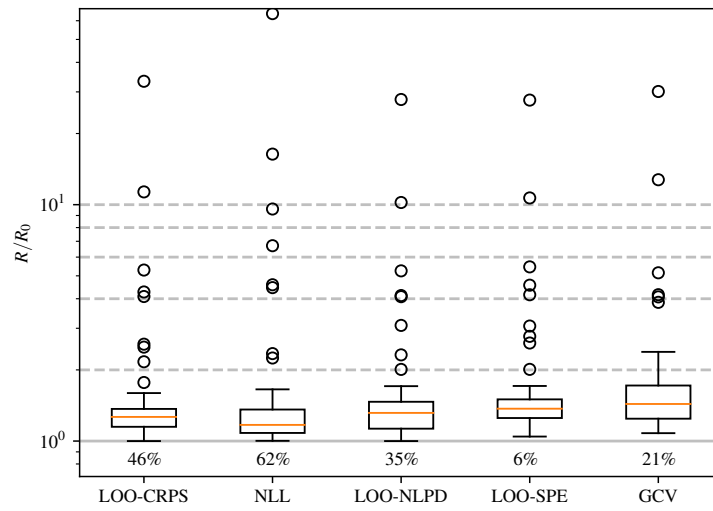


(c) $S_{0.95}^{\text{IS}}$

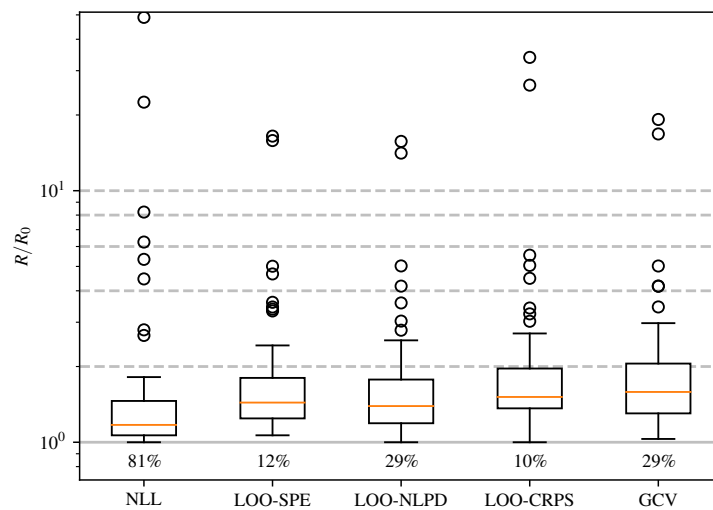
Figure SM14: $\nu = 3/2$



(a) S^{SPE}

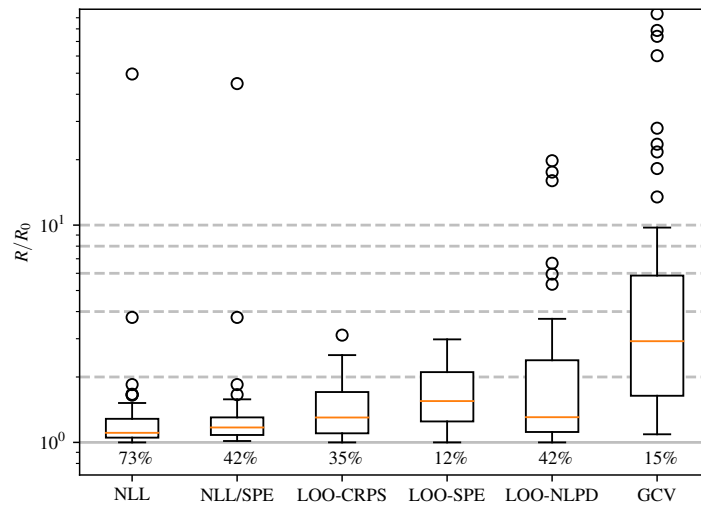


(b) S^{CRPS}

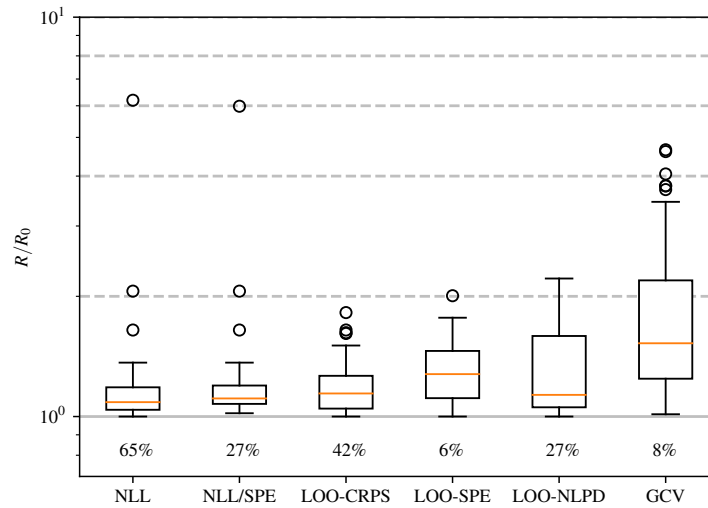


(c) $S^{\text{IS}}_{0.95}$

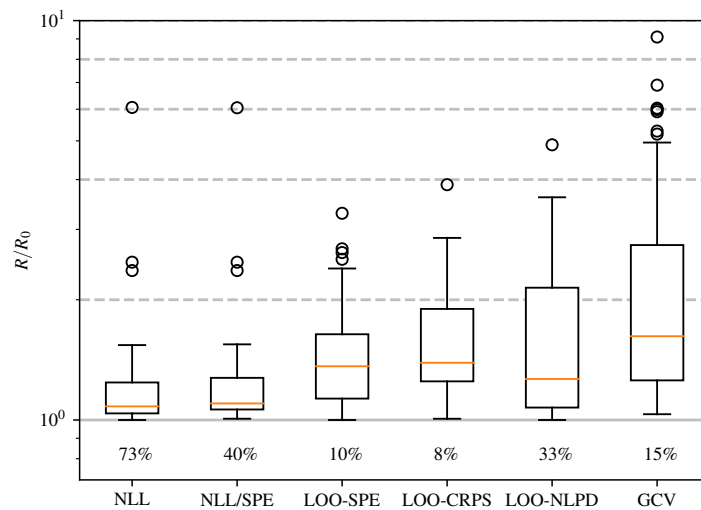
Figure SM15: $\nu = 5/2$



(a) S^{SPE}



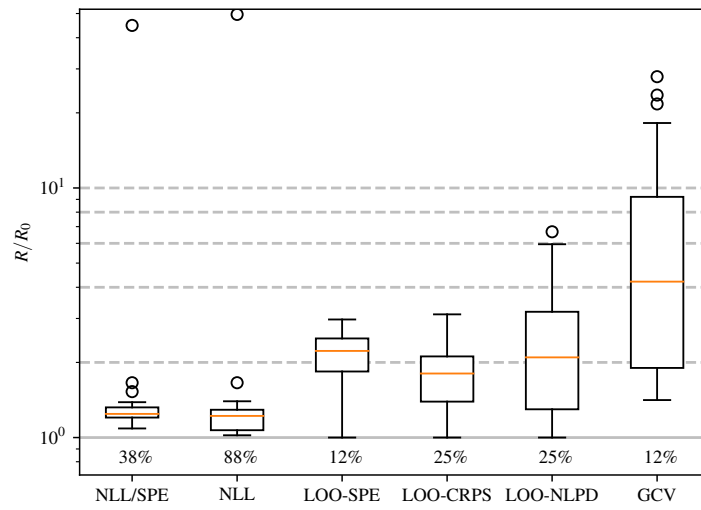
(b) S^{CRPS}



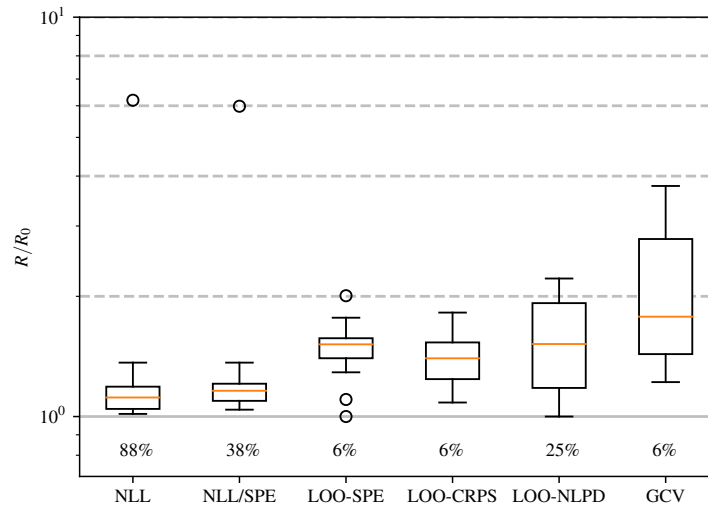
(c) $S_{0.95}^{\text{IS}}$

Figure SM16: $\nu = \hat{\nu}$

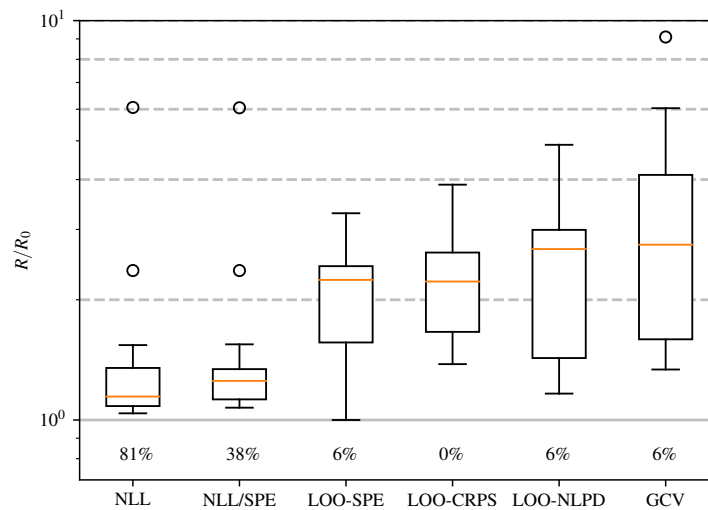
SM3.4.2. Varying the design size. Here we present comparisons for $n = 10d, 20d, 50d$ on all problems and for $\nu = \hat{\nu}$.



(a) S^{SPE}

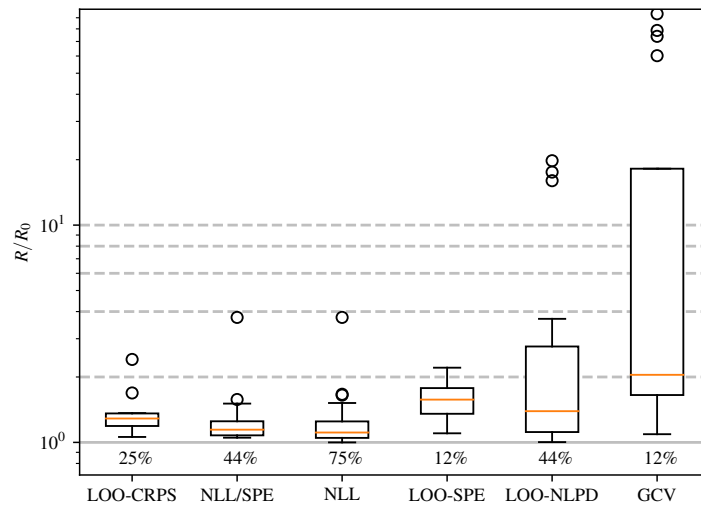


(b) S^{CRPS}

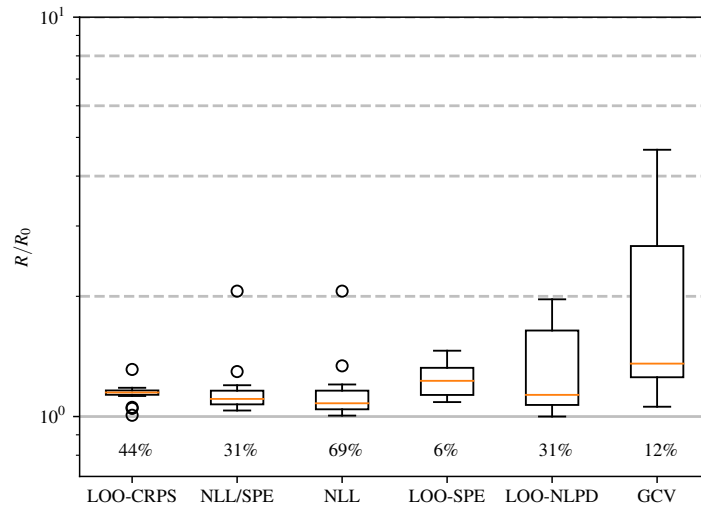


(c) $S_{0.95}^{\text{IS}}$

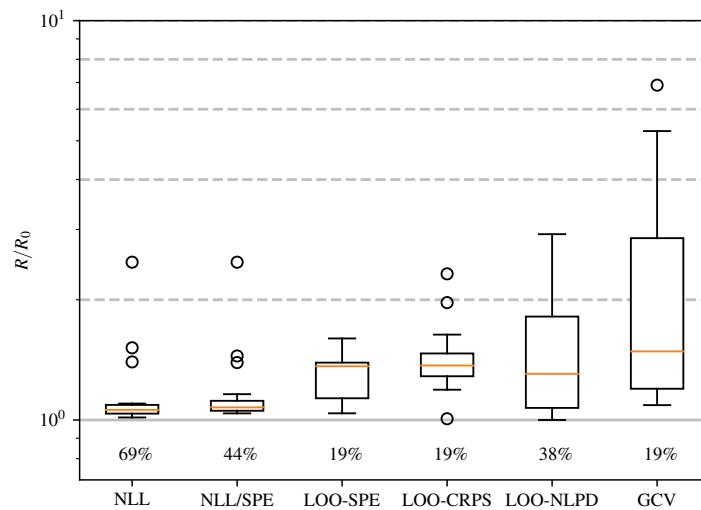
Figure SM17: $n = 10d$



(a) S^{SPE}

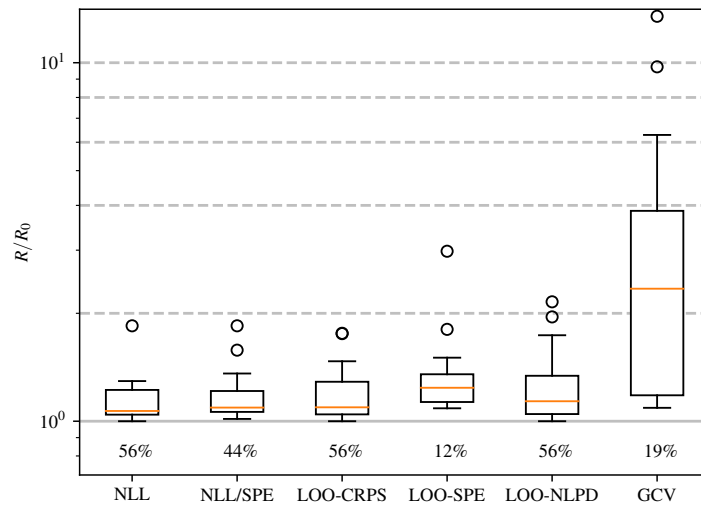


(b) S^{CRPS}

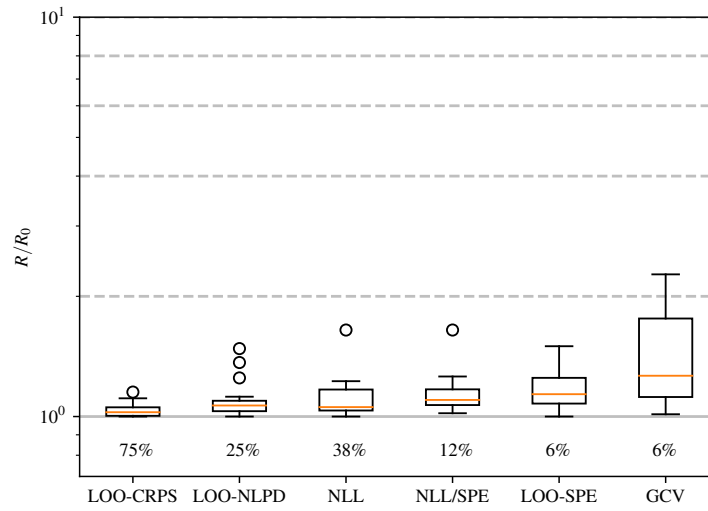


(c) $S_{0.95}^{IS}$

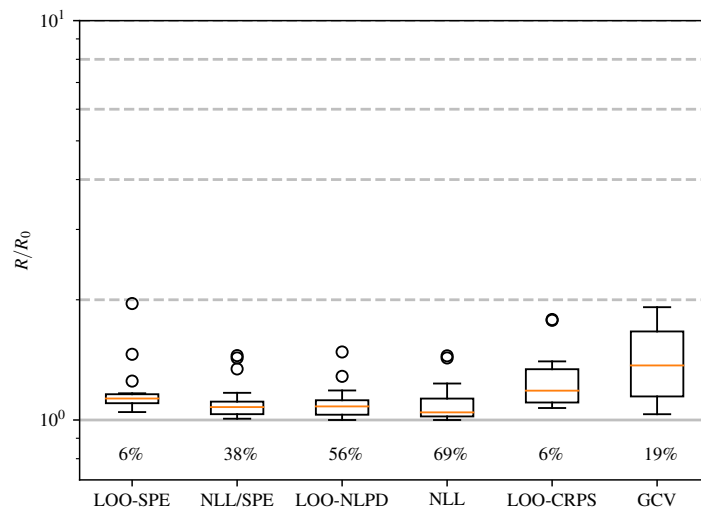
Figure SM18: $n = 20d$



(a) S^{SPE}



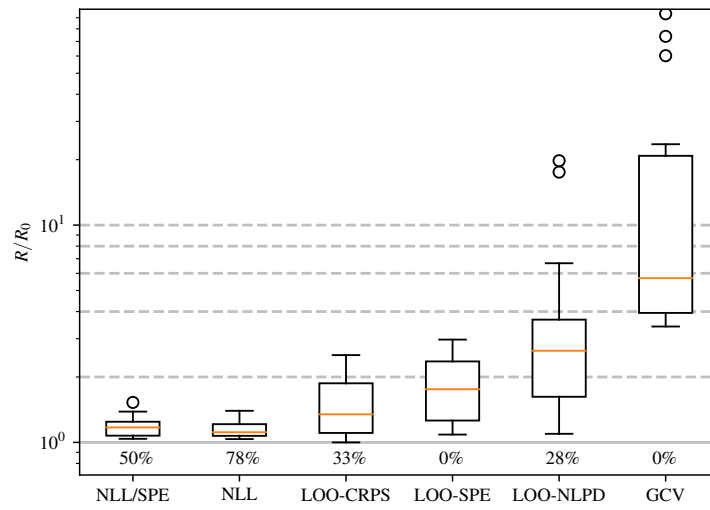
(b) S^{CRPS}



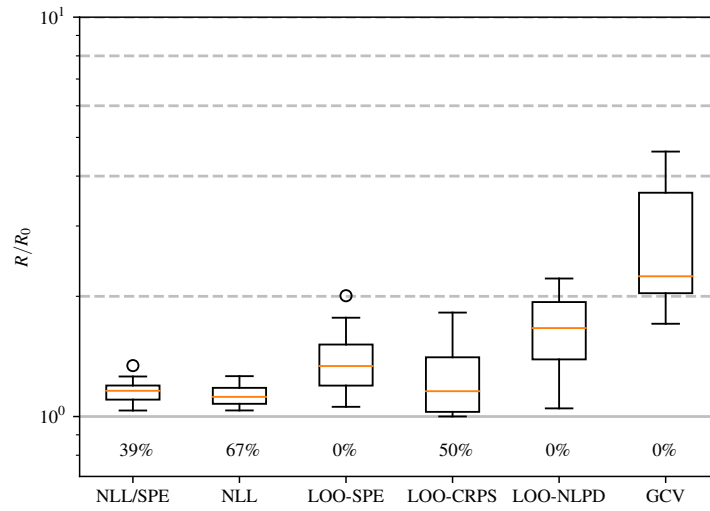
(c) $S_{0.95}^{IS}$

Figure SM19: $n = 50d$

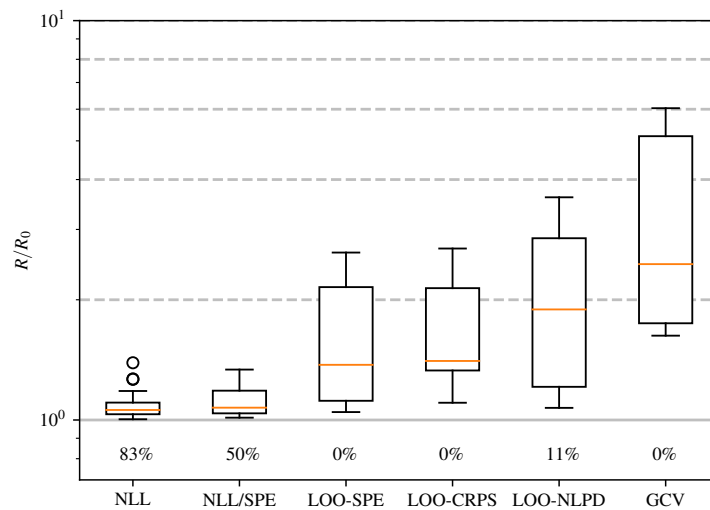
SM3.4.3. Varying the type of problem. Here we present comparisons on specific sets of problems for all design sizes and for $\nu = \hat{\nu}$.



(a) S^{SPE}

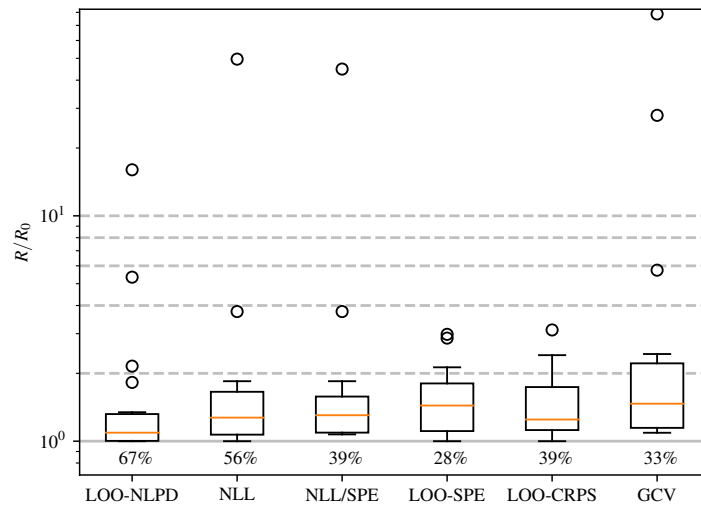


(b) S^{CRPS}

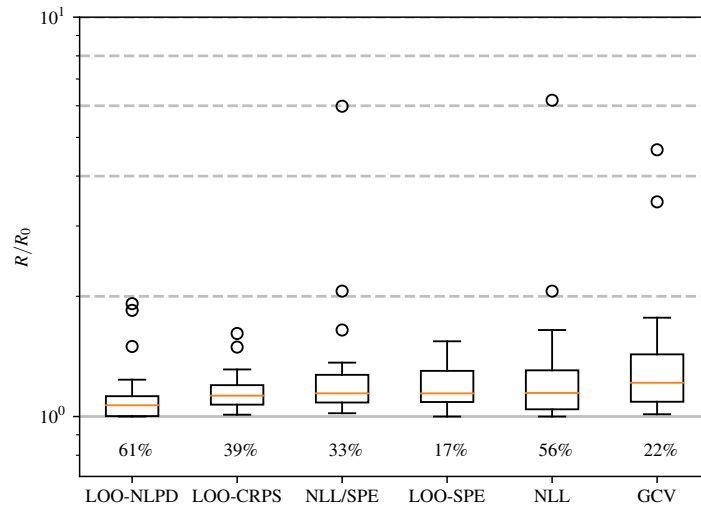


(c) $S_{0.95}^{\text{IS}}$

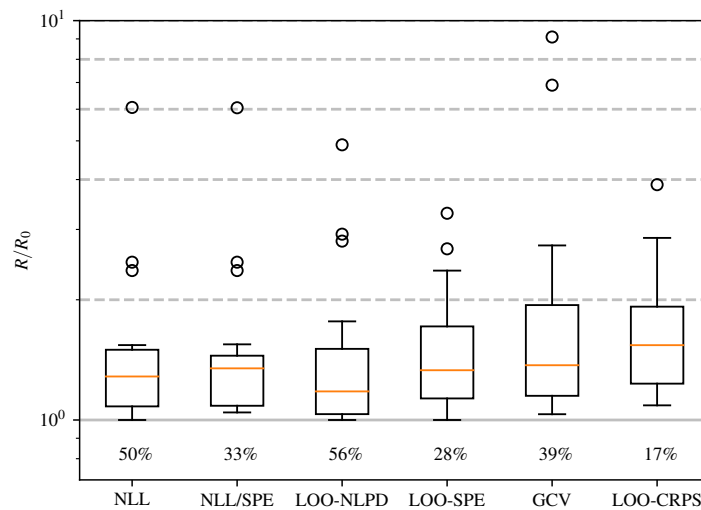
Figure SM20: GKLS



(a) S^{SPE}

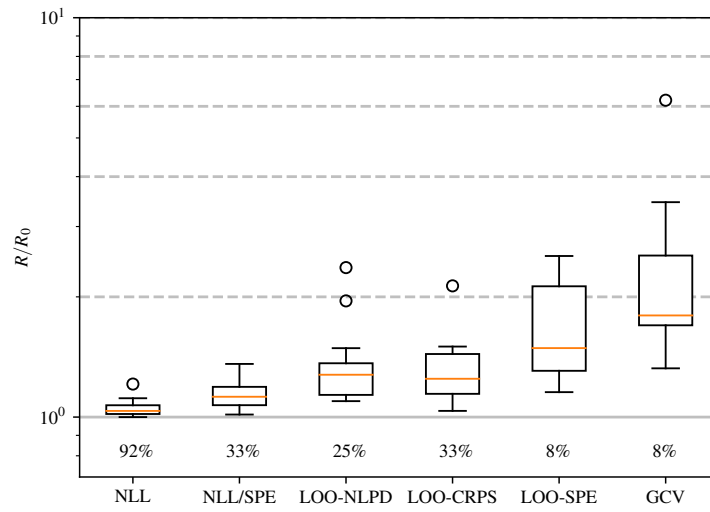


(b) S^{CRPS}

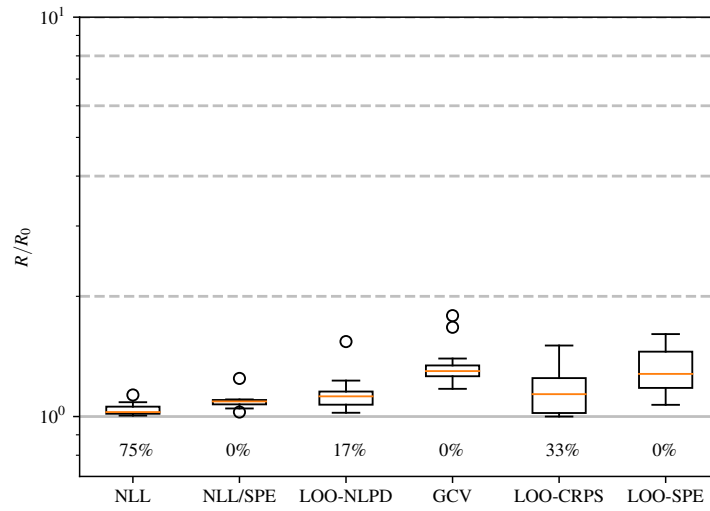


(c) $S_{0.95}^{\text{IS}}$

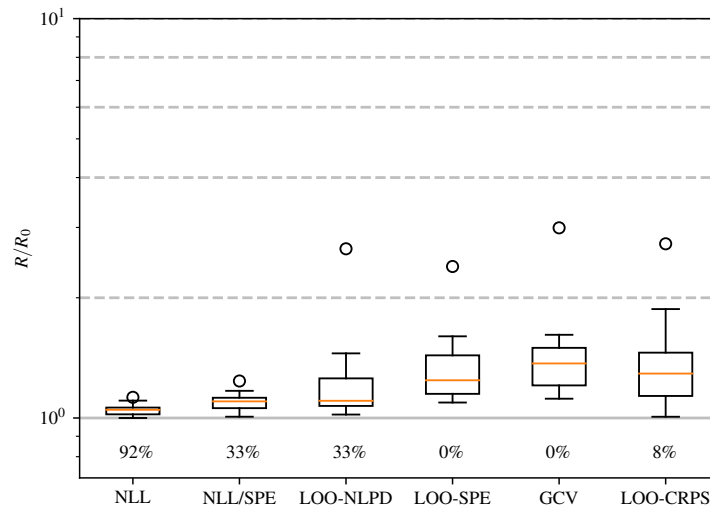
Figure SM21: Other test functions



(a) S^{SPE}



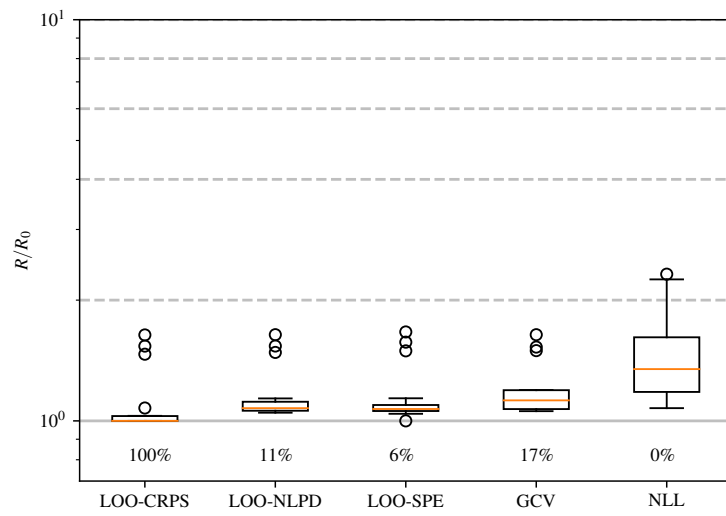
(b) S^{CRPS}



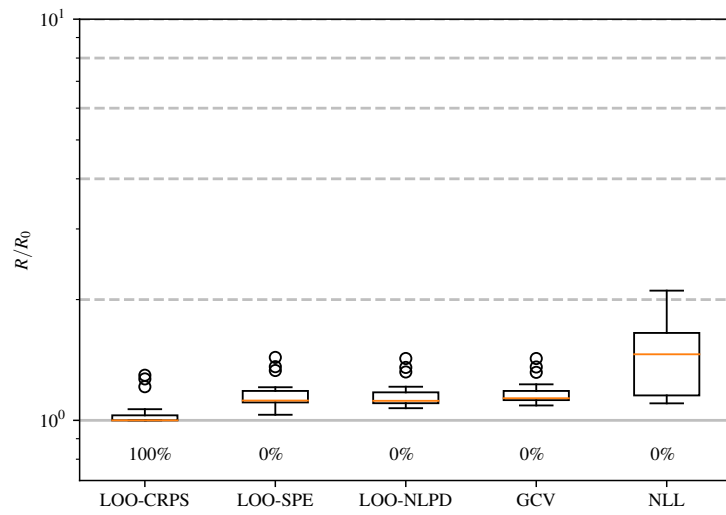
(c) $S^{\text{IS}}_{0.95}$

Figure SM22: lowpass filter

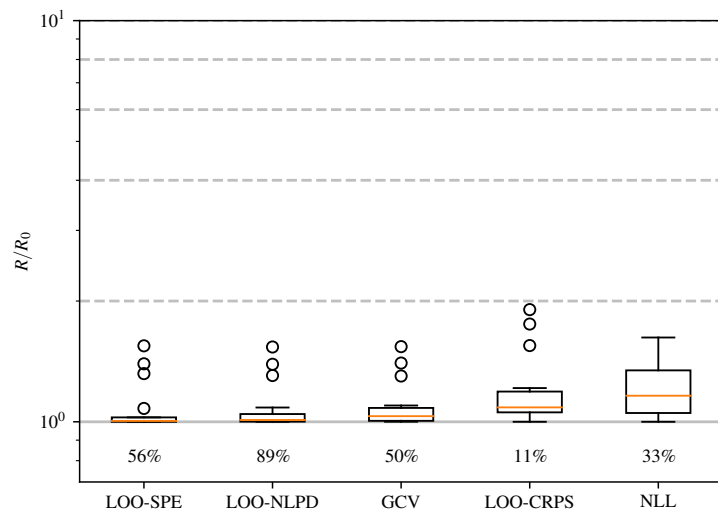
SM3.4.4. Varying both the type of problem and the regularity.



(a) S^{SPE}

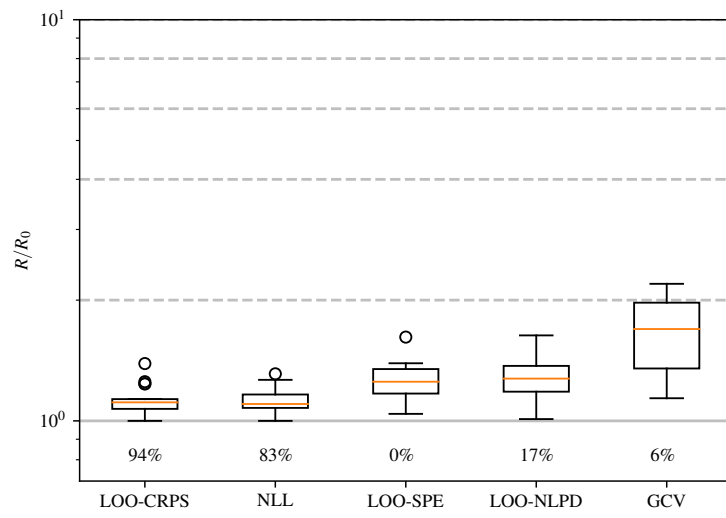


(b) S^{CRPS}

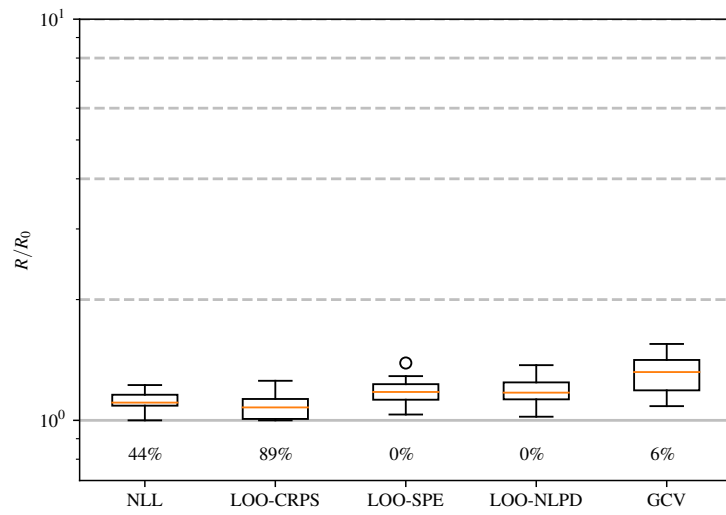


(c) $S_{0.95}^{\text{IS}}$

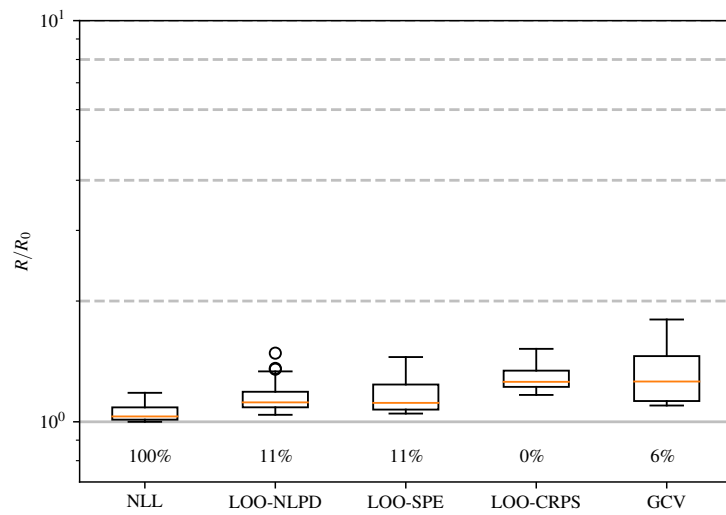
Figure SM23: GKLS, $\nu = 1/2$



(a) S^{SPE}

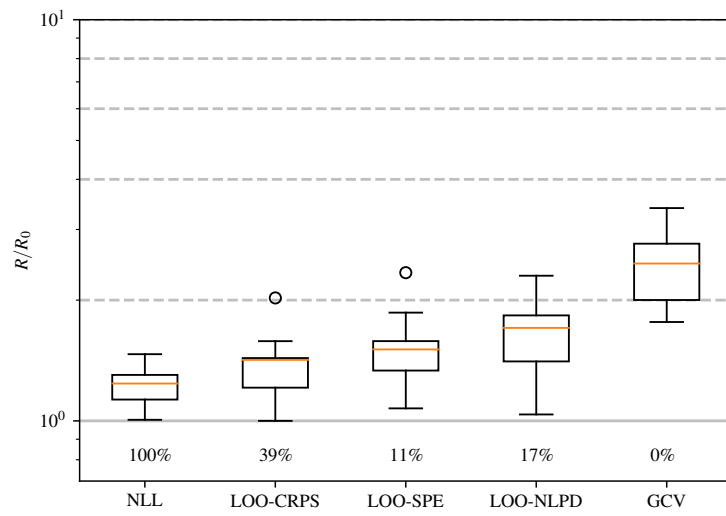


(b) S^{CRPS}

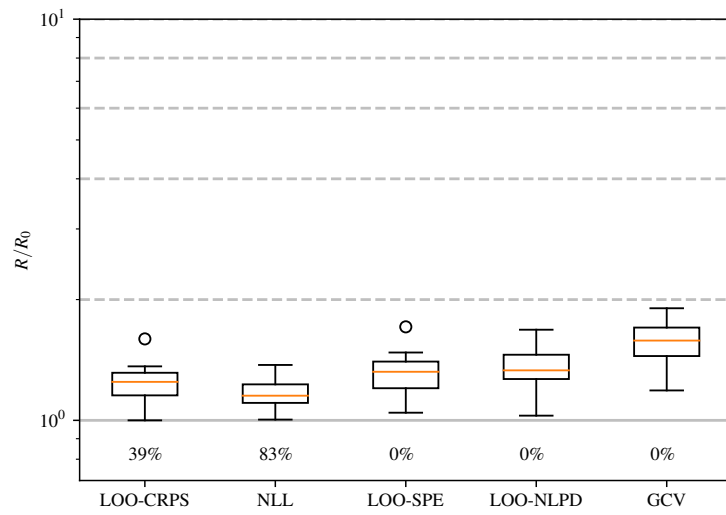


(c) $S_{0.95}^{\text{IS}}$

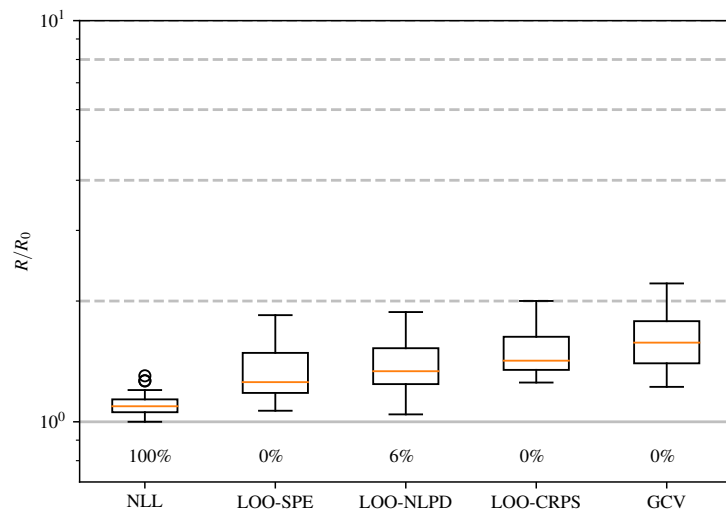
Figure SM24: GKLS, $\nu = 3/2$



(a) S^{SPE}

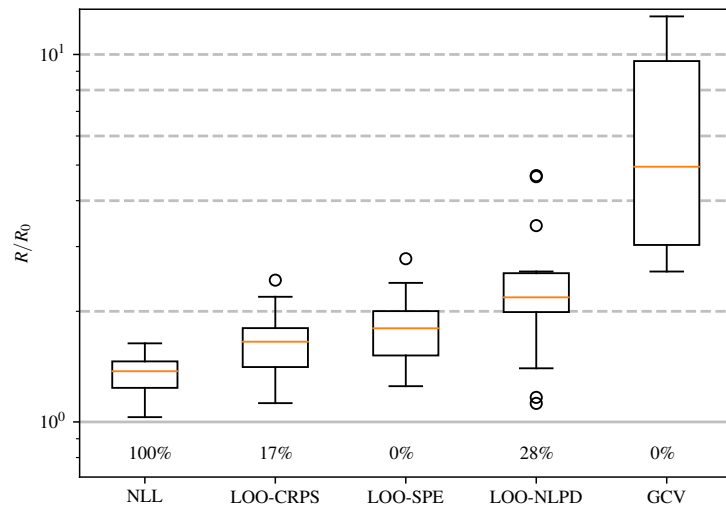


(b) S^{CRPS}

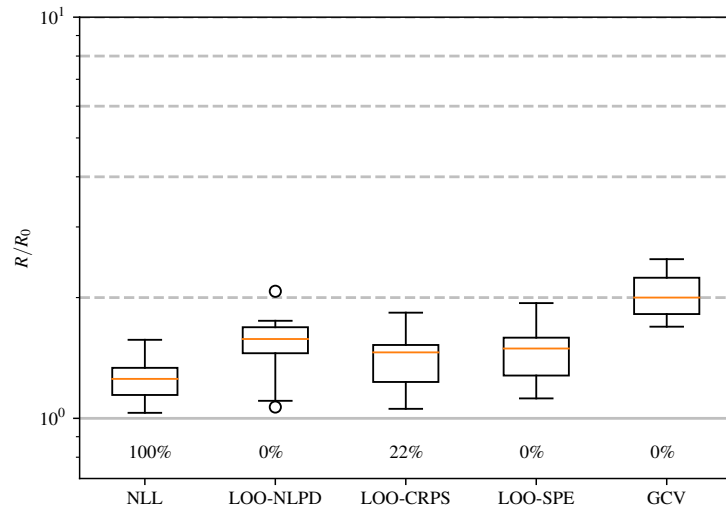


(c) $S_{0.95}^{\text{IS}}$

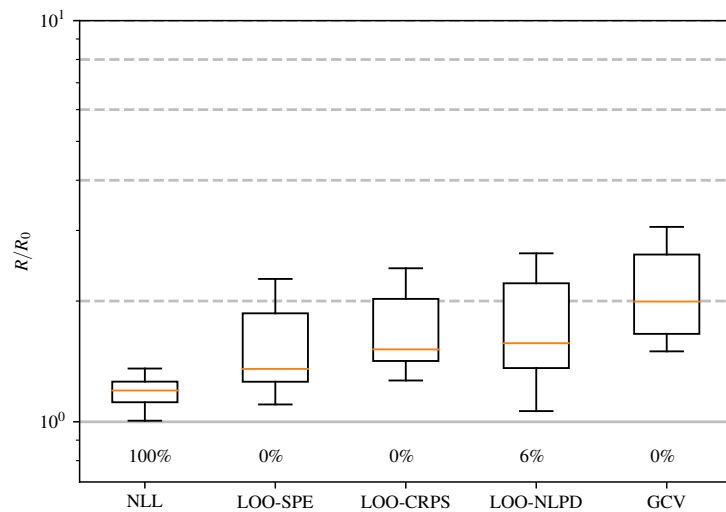
Figure SM25: GKLS, $\nu = 5/2$



(a) S^{SPE}

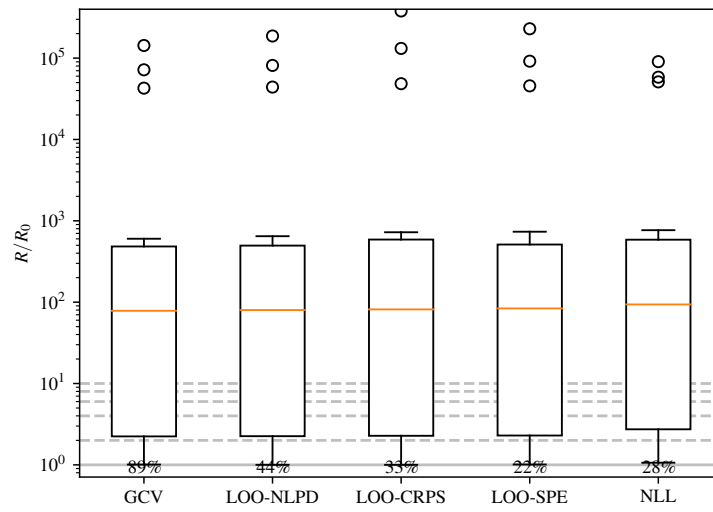


(b) S^{CRPS}

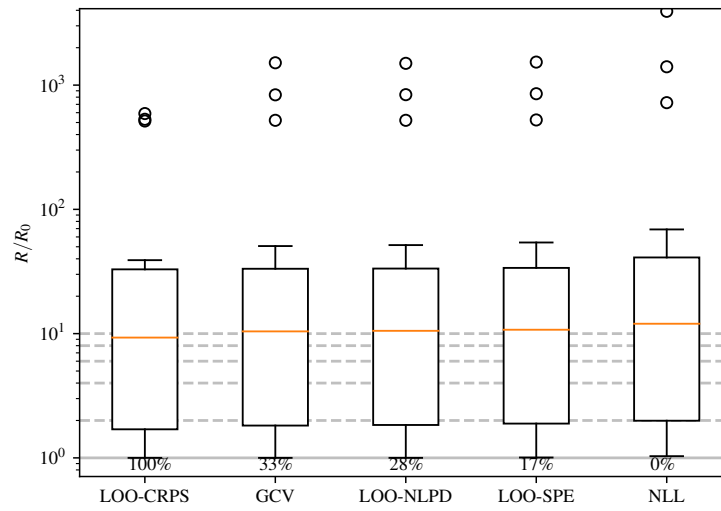


(c) $S_{0.95}^{\text{IS}}$

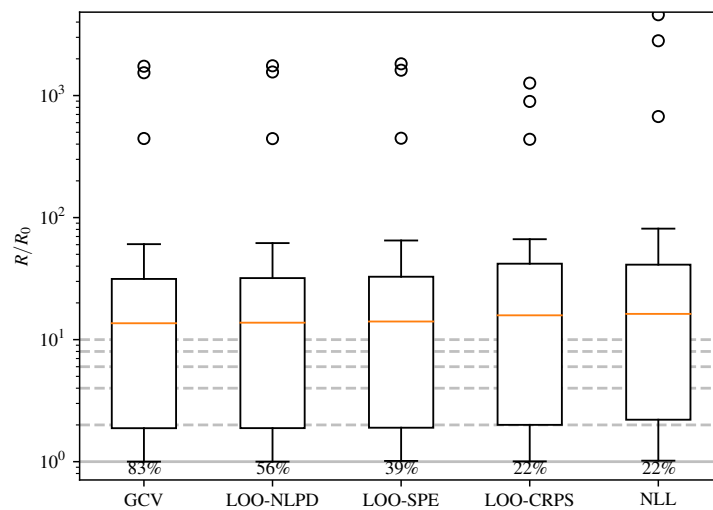
Figure SM26: GKLS, $\nu = 9/2$



(a) S^{SPE}

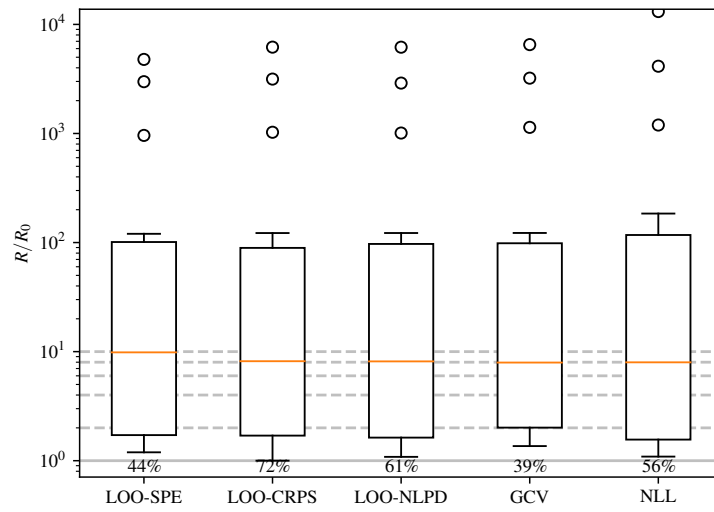


(b) S^{CRPS}

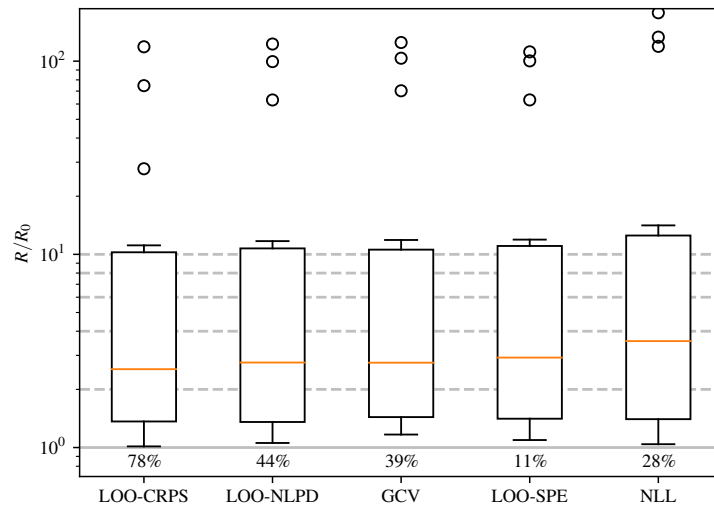


(c) $S^{\text{IS}}_{0.95}$

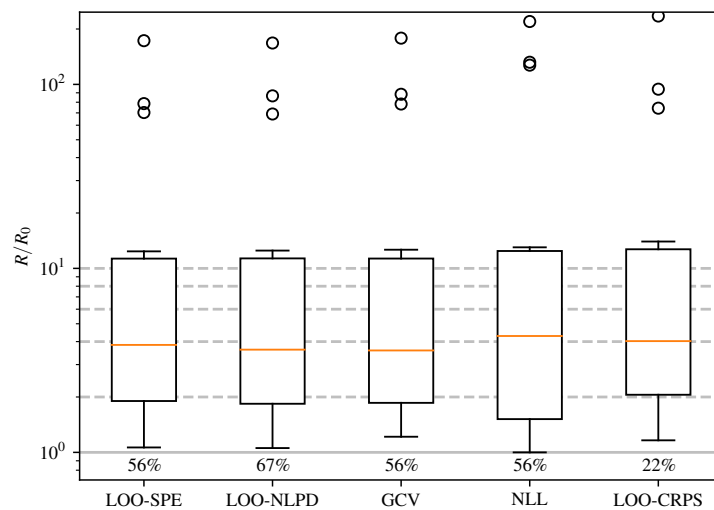
Figure SM27: Other test functions, $\nu = 1/2$



(a) S^{SPE}

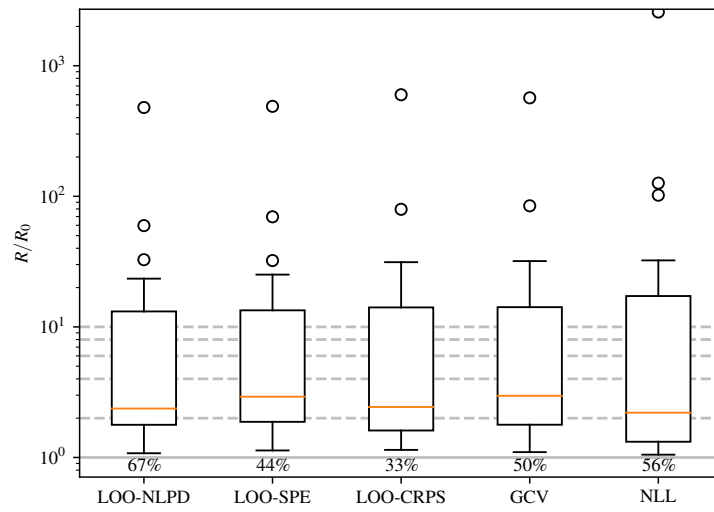


(b) S^{CRPS}

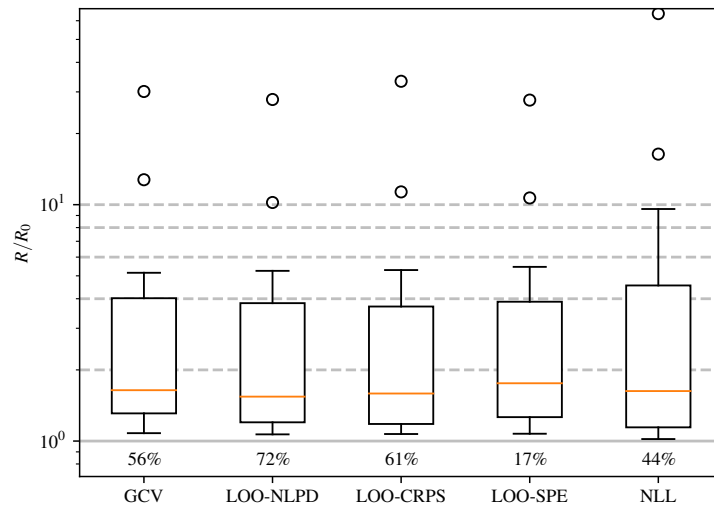


(c) $S^{\text{IS}}_{0.95}$

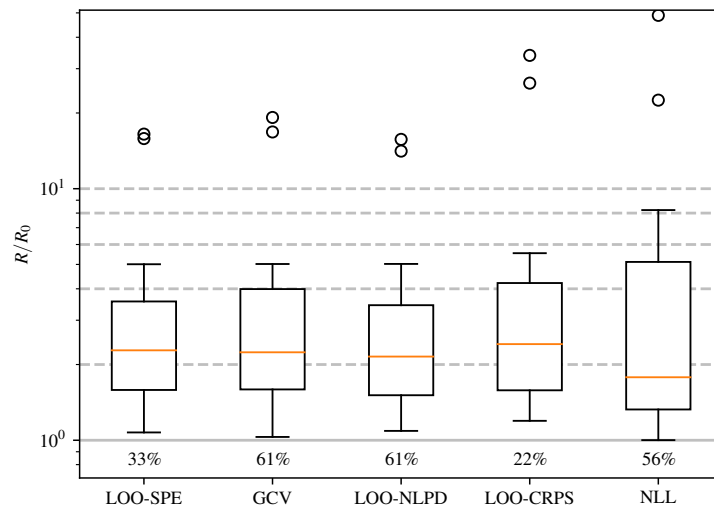
Figure SM28: Other test functions, $\nu = 3/2$



(a) S^{SPE}

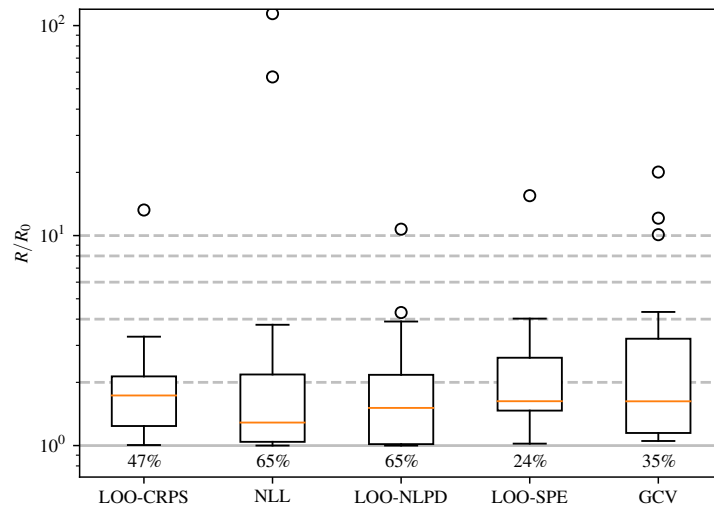


(b) S^{CRPS}

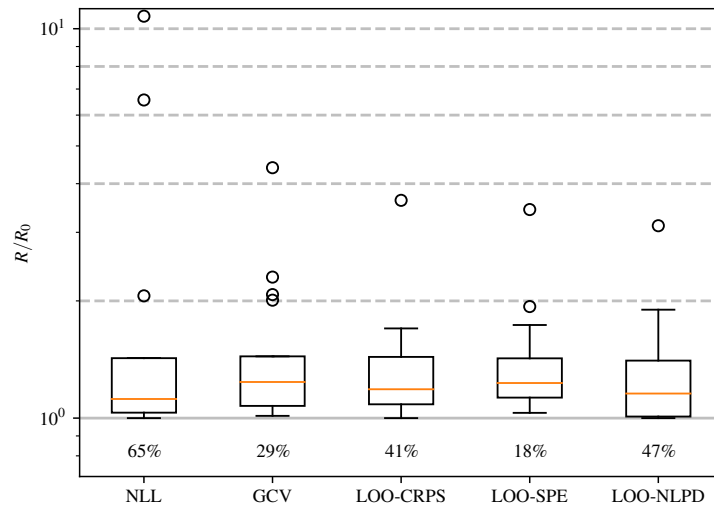


(c) $S_{0.95}^{\text{IS}}$

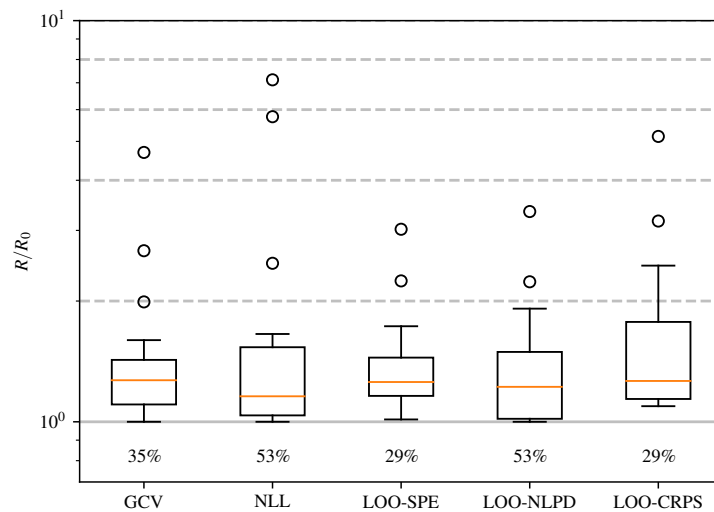
Figure SM29: Other test functions, $\nu = 5/2$



(a) S^{SPE}

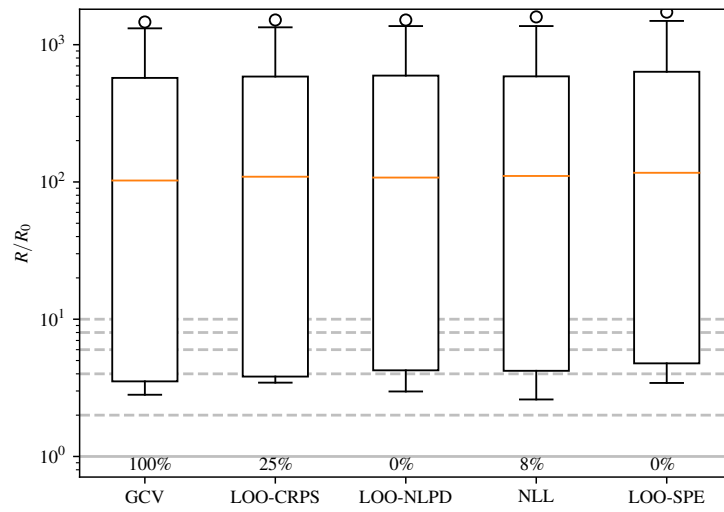
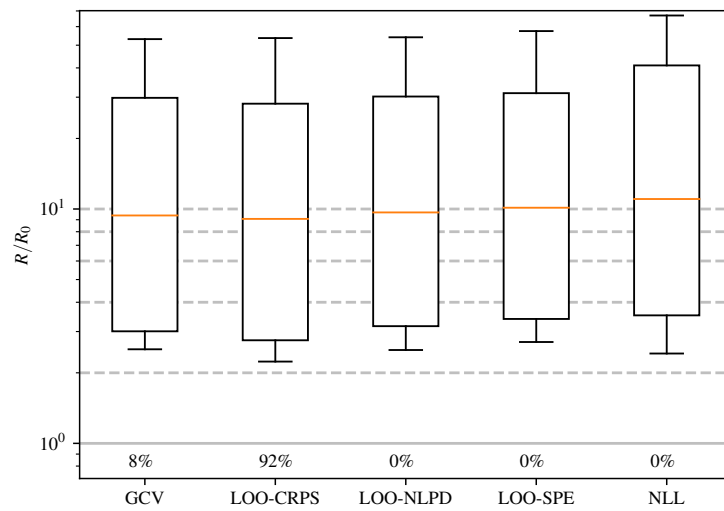
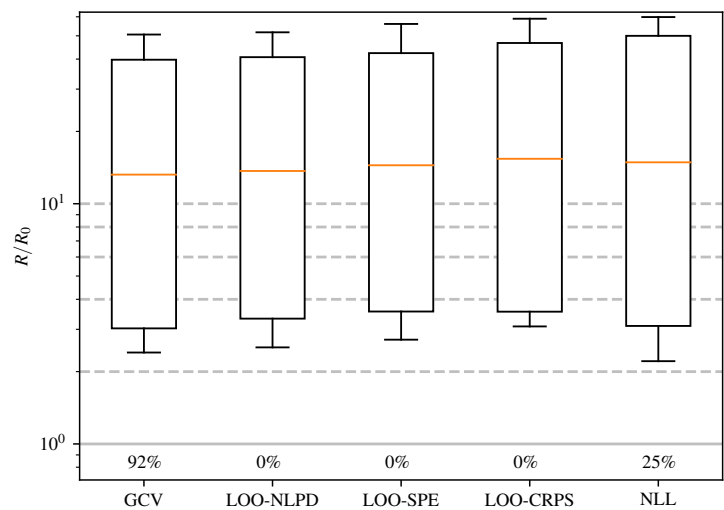


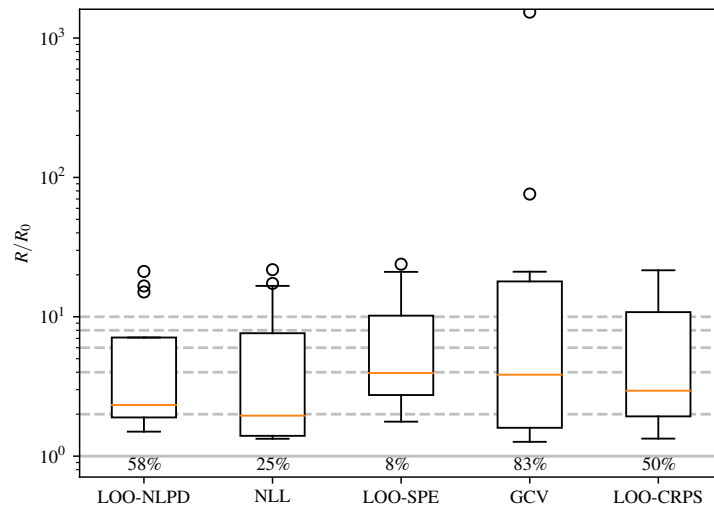
(b) S^{CRPS}



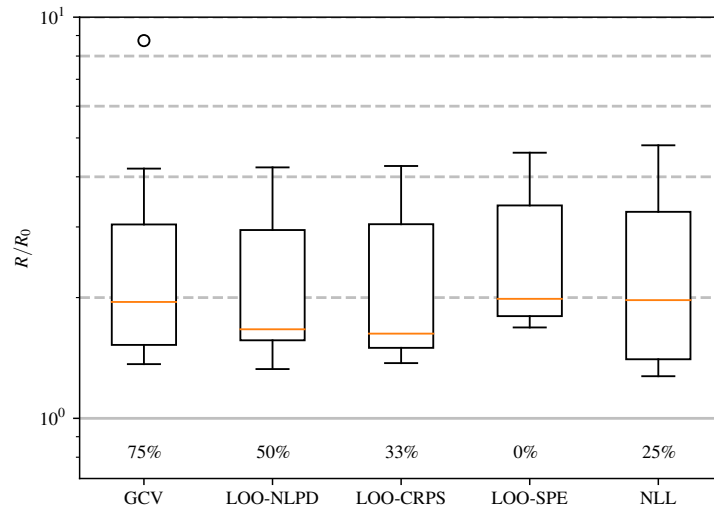
(c) $S_{0.95}^{\text{IS}}$

Figure SM30: Other test functions, $\nu = 9/2$

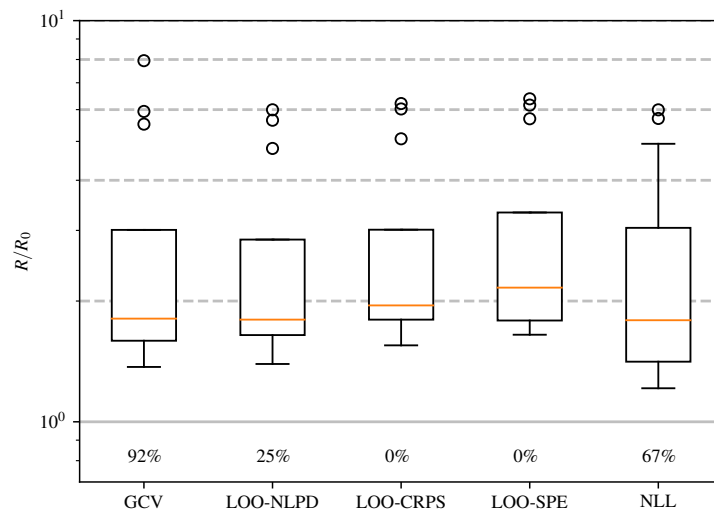
(a) \mathcal{S}^{SPE} (b) $\mathcal{S}^{\text{CRPS}}$ (c) $\mathcal{S}_{0.95}^{\text{IS}}$ Figure SM31: lowpass filter, $\nu = 1/2$



(a) S^{SPE}

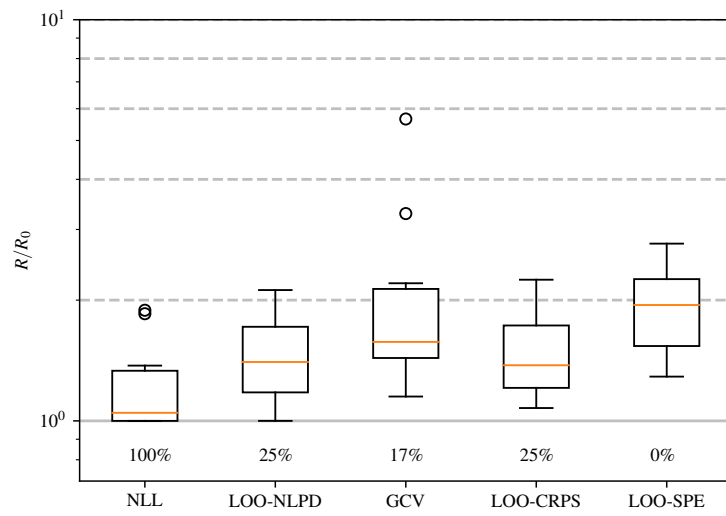


(b) S^{CRPS}

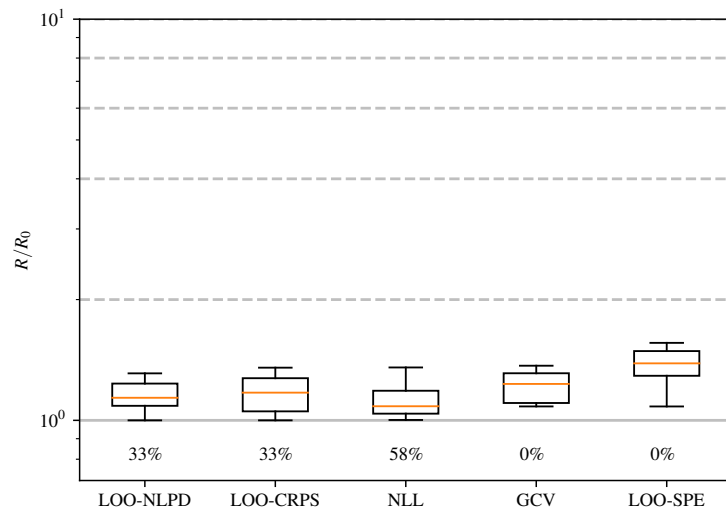


(c) $S_{0.95}^{IS}$

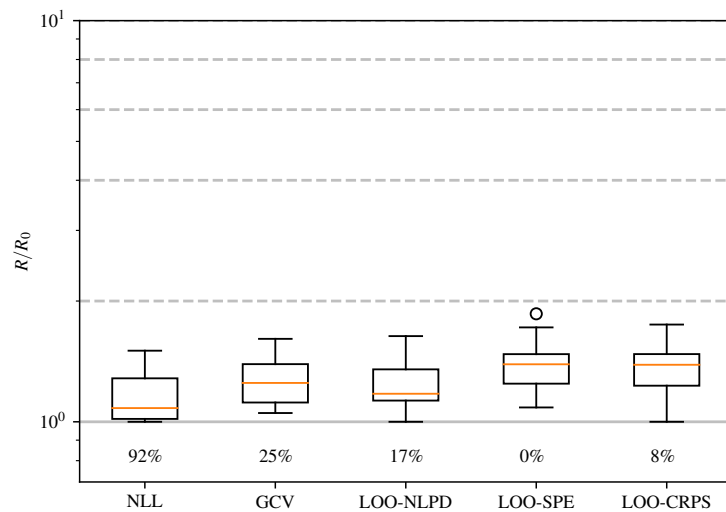
Figure SM32: lowpass filter, $\nu = 3/2$



(a) S^{SPE}

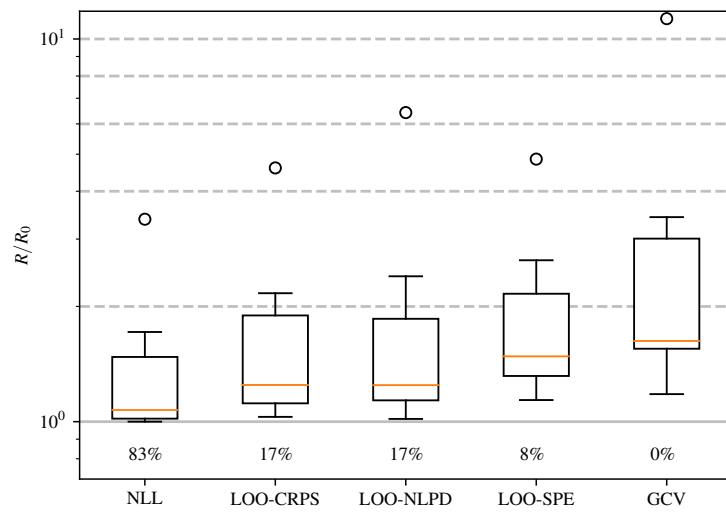


(b) S^{CRPS}

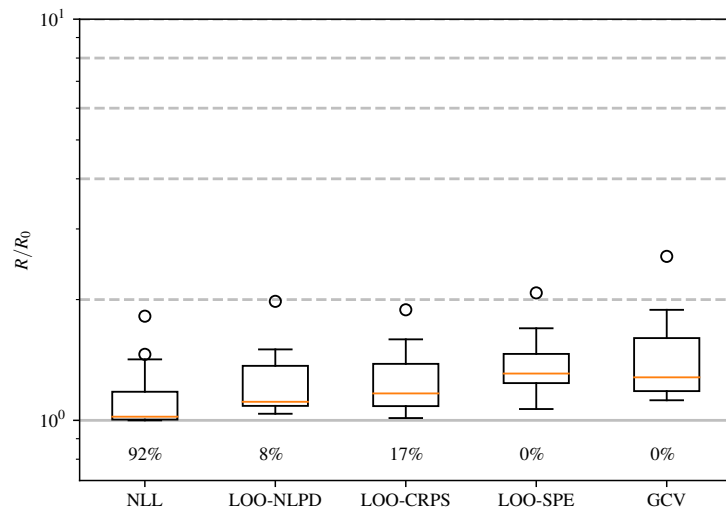


(c) $S_{0.95}^{IS}$

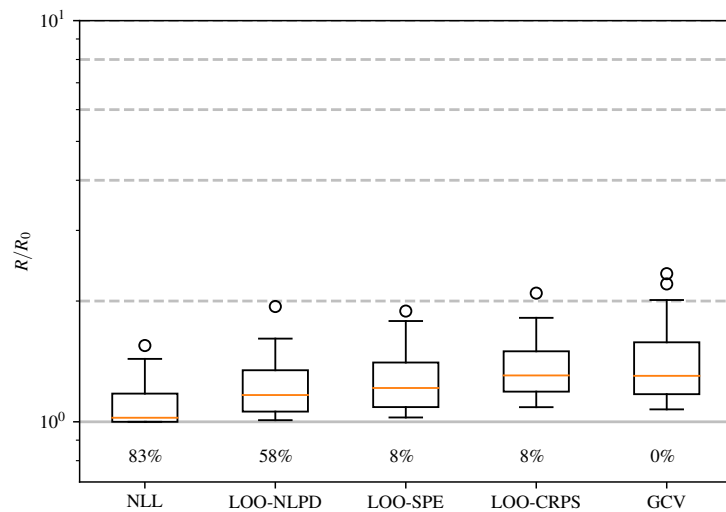
Figure SM33: lowpass filter, $\nu = 5/2$



(a) S^{SPE}



(b) S^{CRPS}



(c) $S_{0.95}^{\text{IS}}$

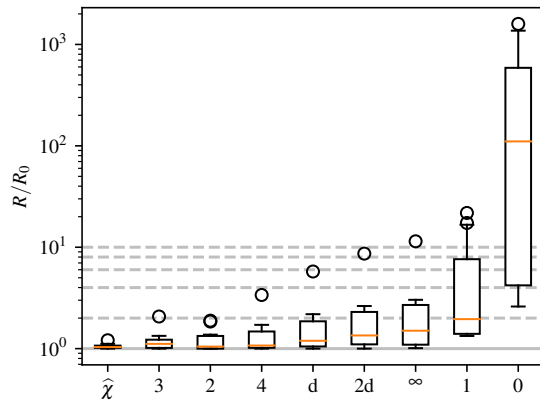
Figure SM34: lowpass filter, $\nu = 9/2$

SM3.5. Additional model comparison. Here we present the same kind of analysis as in the article regarding the regularity parameter. Note here that we use the notation $\chi = \nu - 1/2$. A summary is given in Section [SM3.5.6](#).

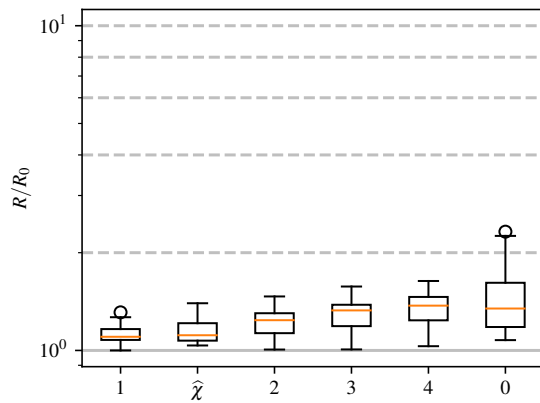
Observe that automatically selecting the model with NLL appears to be very efficient as it leads to a very small loss compared to the situation where the “best” ν is known in advance.

The other criteria appear to be efficient to select ν on smooth problems but not on GKLS problems, especially GCV which seems to be the least efficient to select ν . Note that automatically selecting ν with the LOO criteria or even GCV still exhibits practical benefits as the regularity parameter has a much larger impact on smooth problems.

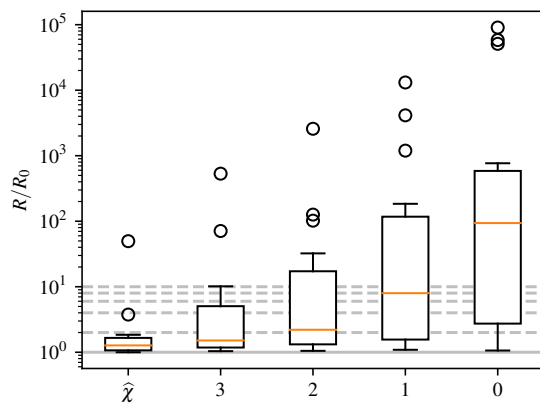
SM3.5.1. Accuracy of NLL.



(a) Low-pass filter

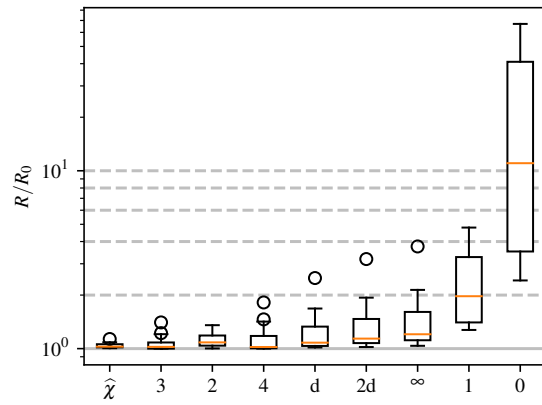


(b) GKLS

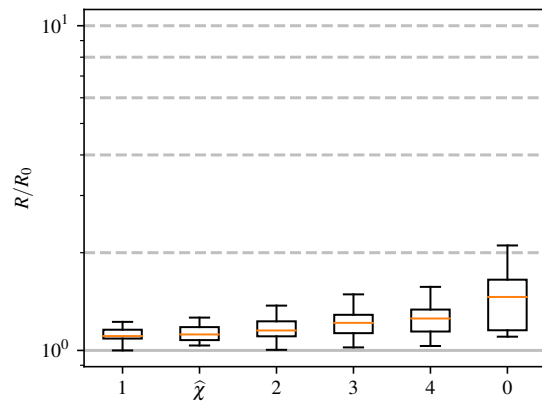


(c) Other functions

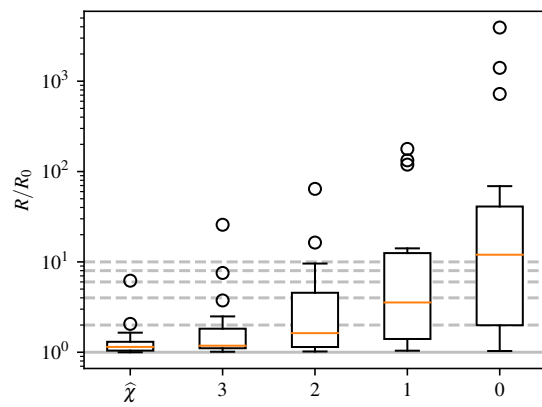
Figure SM35: Accuracy according to S^{SPE} for criterion NLL



(a) Low-pass filter

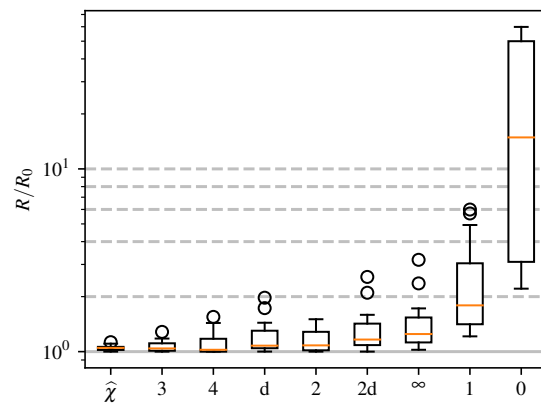


(b) GKLS

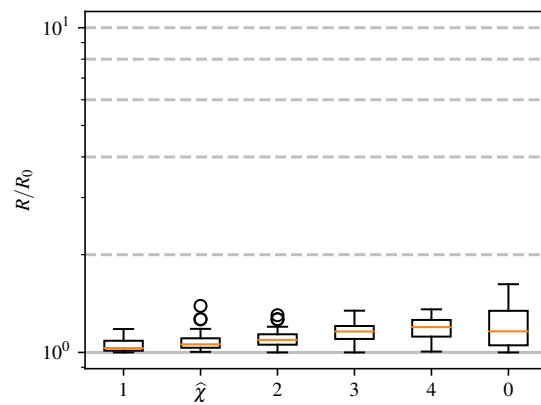


(c) Other functions

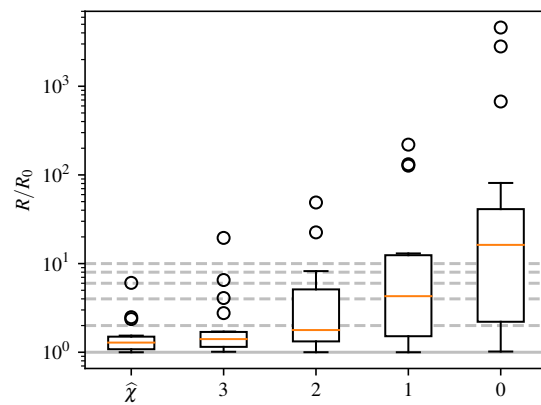
Figure SM36: Accuracy according to S^{CRPS} for criterion NLL



(a) Low-pass filter



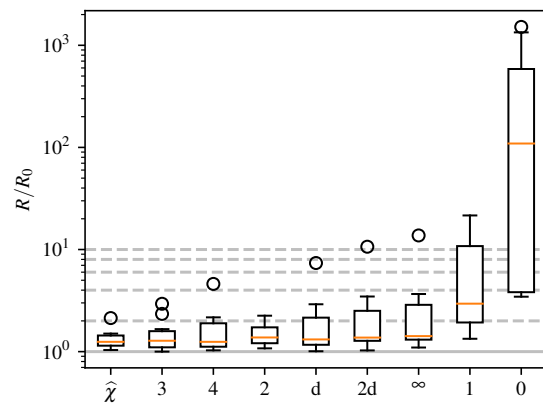
(b) GKLS



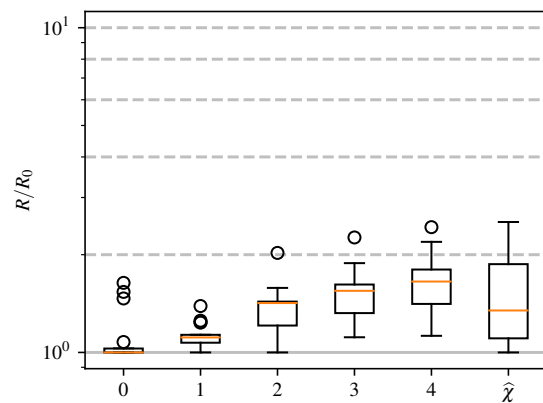
(c) Other functions

Figure SM37: Accuracy according to $S_{0.95}^{\text{IS}}$ for criterion NLL

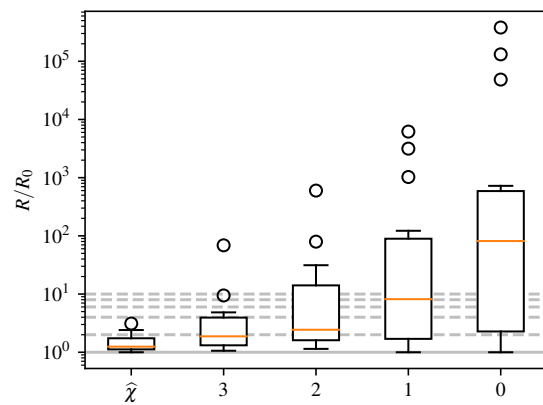
SM3.5.2. Accuracy of LOO-CRPS.



(a) Low-pass filter

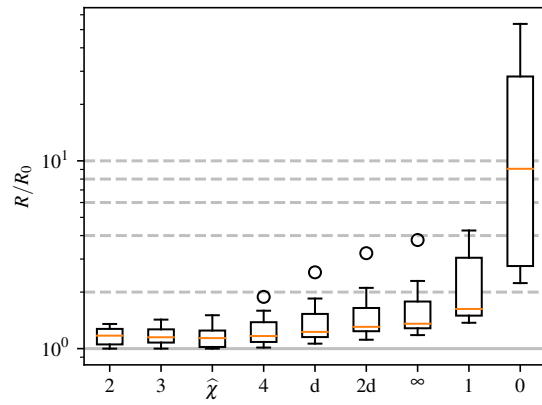


(b) GKLS

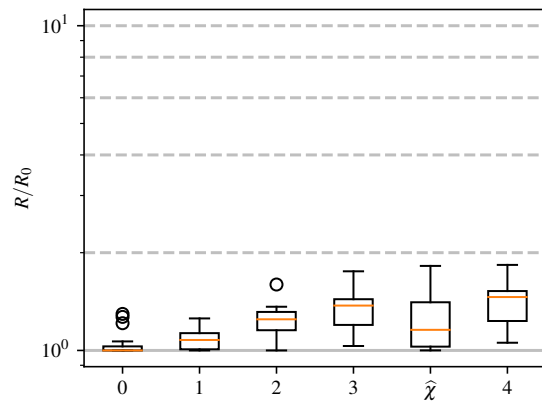


(c) Other functions

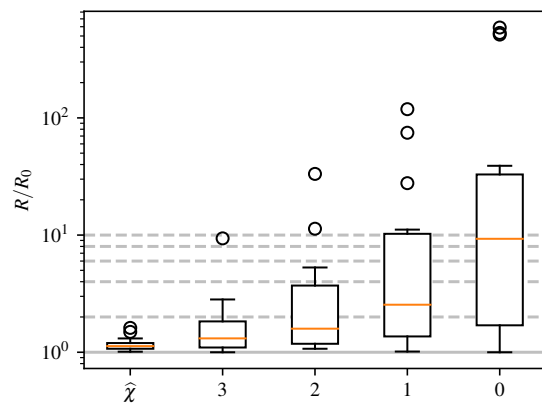
Figure SM38: Accuracy according to S^{SPE} for criterion LOO-CRPS



(a) Low-pass filter

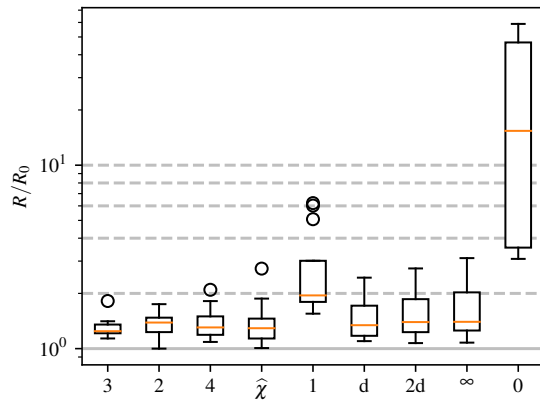


(b) GKLS

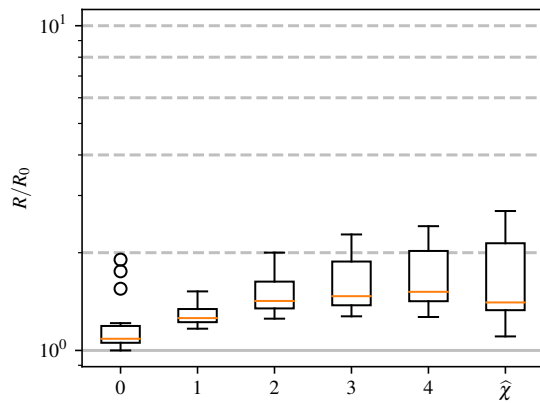


(c) Other functions

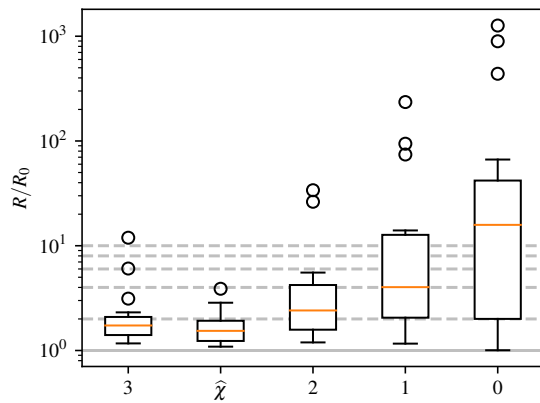
Figure SM39: Accuracy according to S^{CRPS} for criterion LOO-CRPS



(a) Low-pass filter



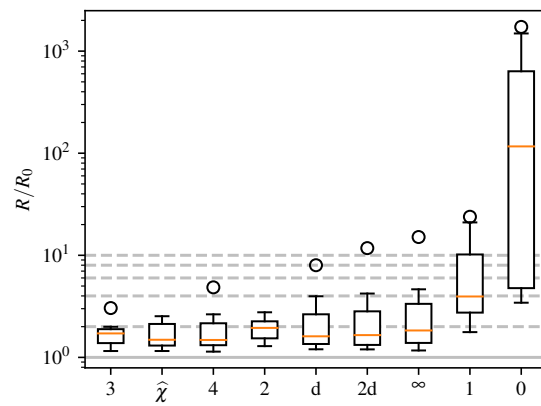
(b) GKLS



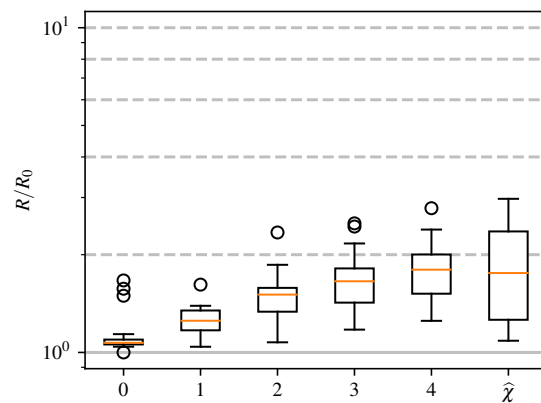
(c) Other functions

Figure SM40: Accuracy according to $S_{0.95}^{clS}$ for criterion LOO-CRPS

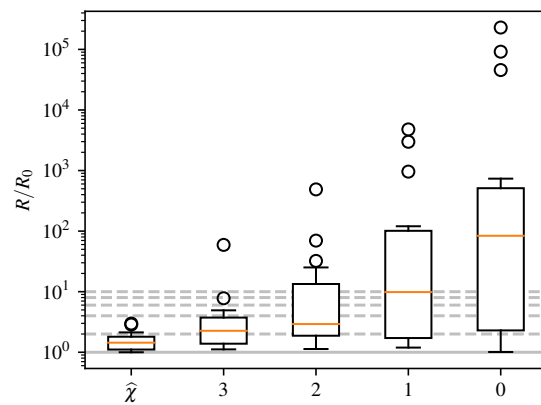
SM3.5.3. Accuracy of LOO-SPE.



(a) Low-pass filter

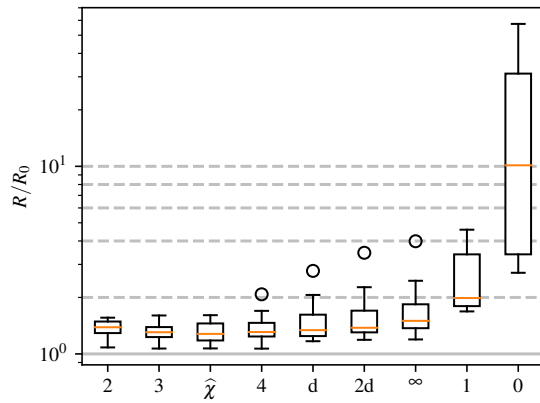


(b) GKLS

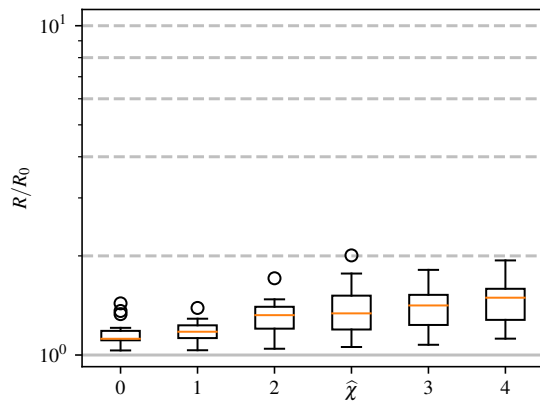


(c) Other functions

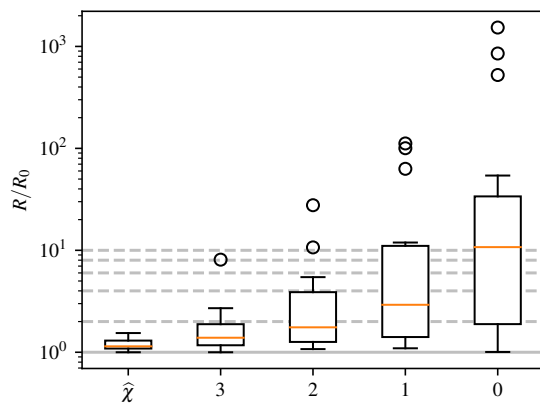
Figure SM41: Accuracy according to S^{SPE} for criterion LOO-SPE



(a) Low-pass filter

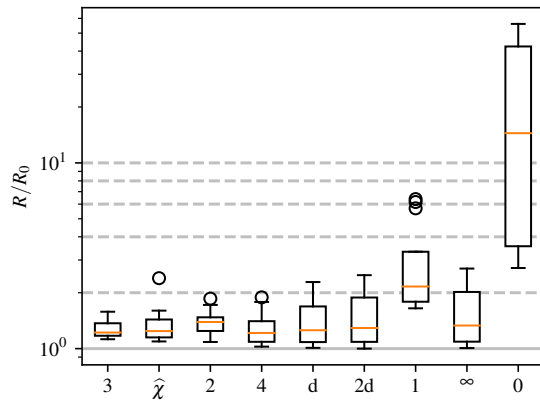


(b) GKLS

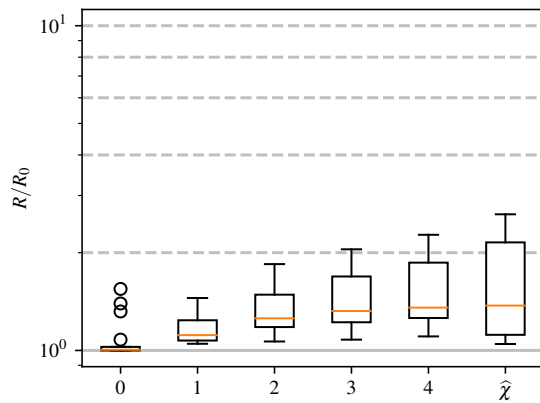


(c) Other functions

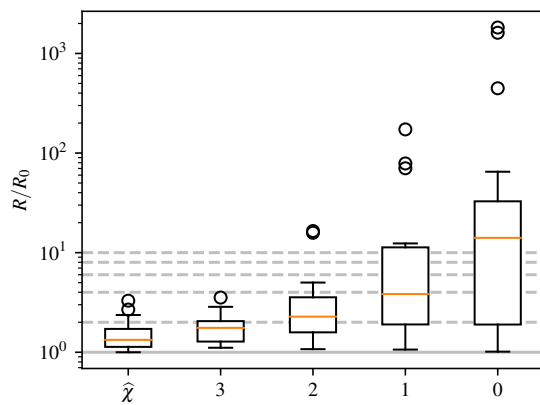
Figure SM42: Accuracy according to S^{CRPS} for criterion LOO-SPE



(a) Low-pass filter



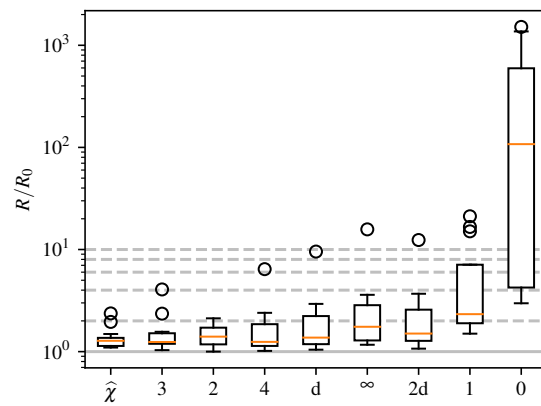
(b) GKLS



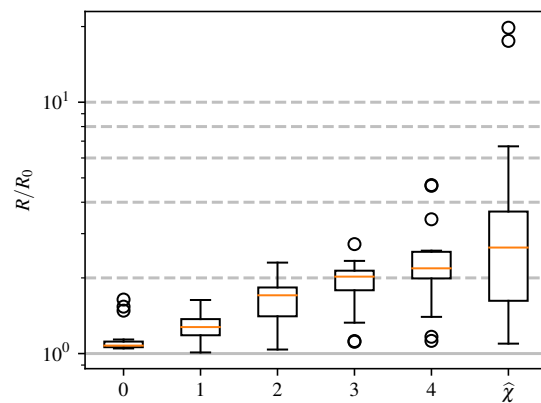
(c) Other functions

Figure SM43: Accuracy according to $S_{0.95}^{IS}$ for criterion LOO-SPE

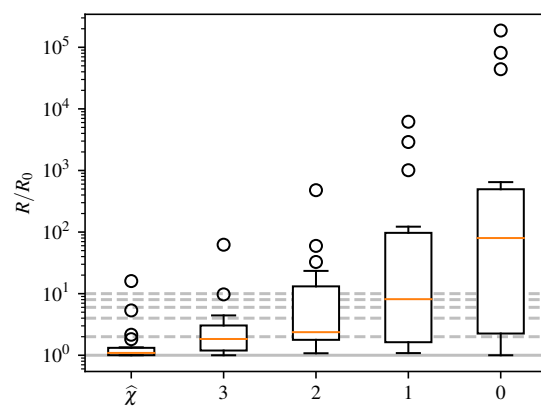
SM3.5.4. Accuracy of LOO-NLPD.



(a) Low-pass filter

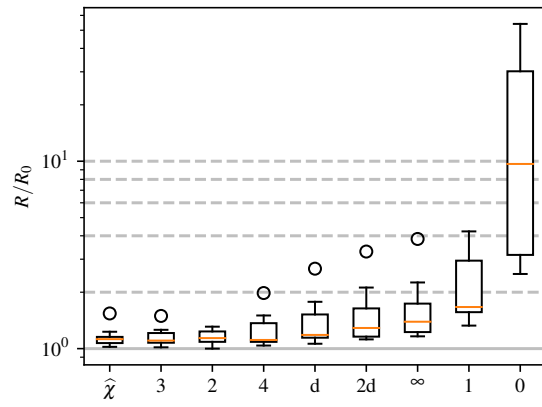


(b) GKLS

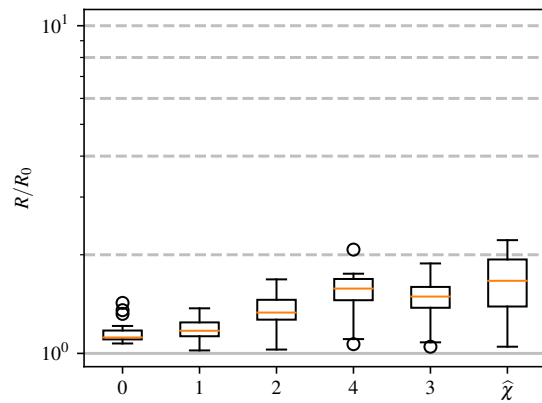


(c) Other functions

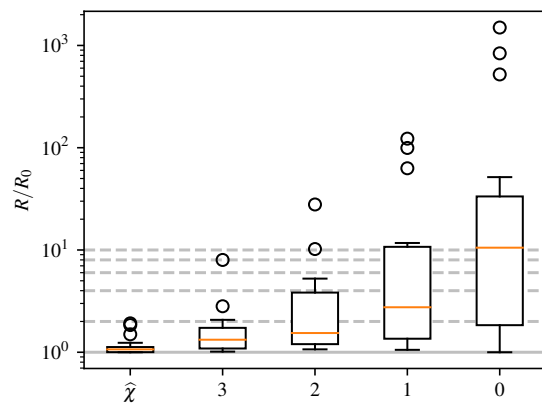
Figure SM44: Accuracy according to S^{SPE} for criterion LOO-NLPD



(a) Low-pass filter

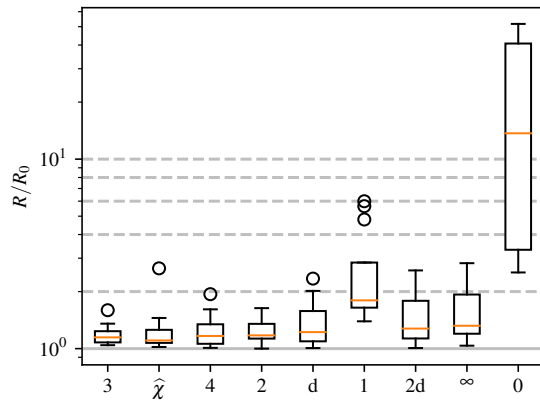


(b) GKLS

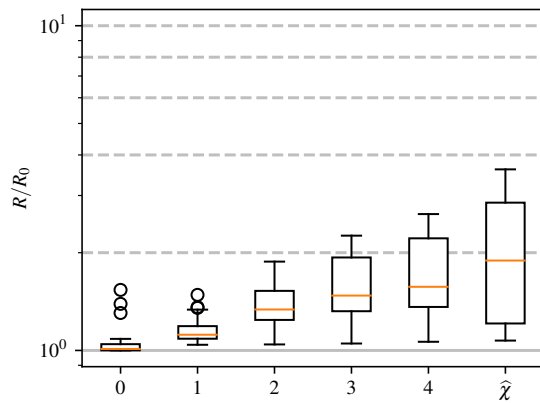


(c) Other functions

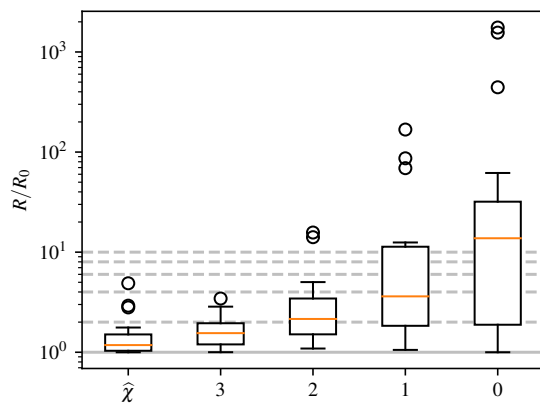
Figure SM45: Accuracy according to S^{CRPS} for criterion LOO-NLPD



(a) Low-pass filter



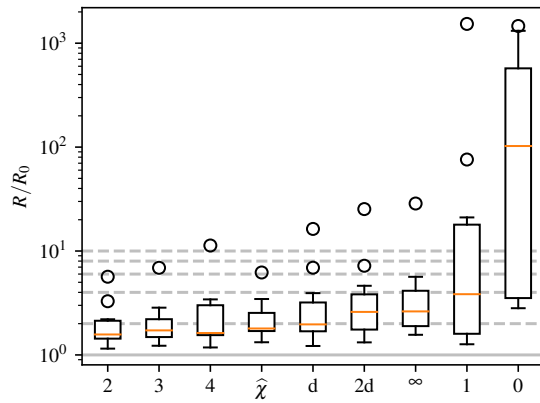
(b) GKLS



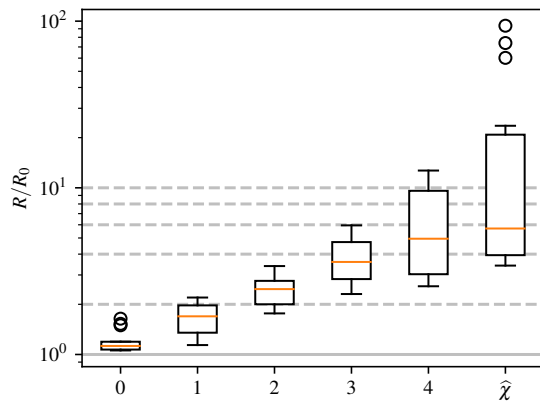
(c) Other functions

Figure SM46: Accuracy according to $S_{0.95}^{IS}$ for criterion LOO-NLPD

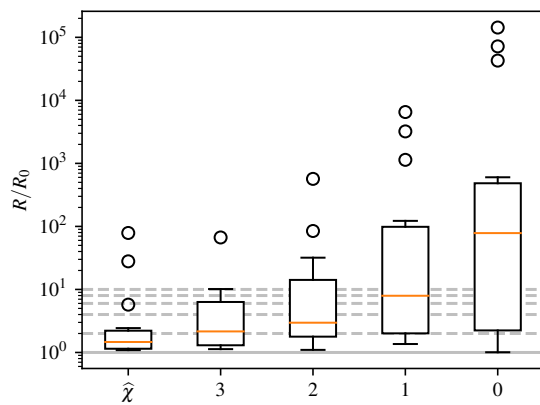
SM3.5.5. Accuracy of GCV.



(a) Low-pass filter

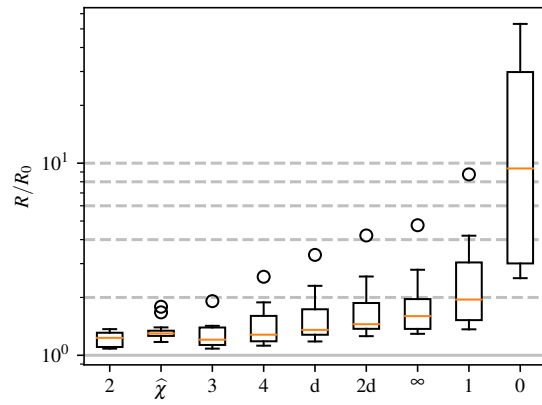


(b) GKLS

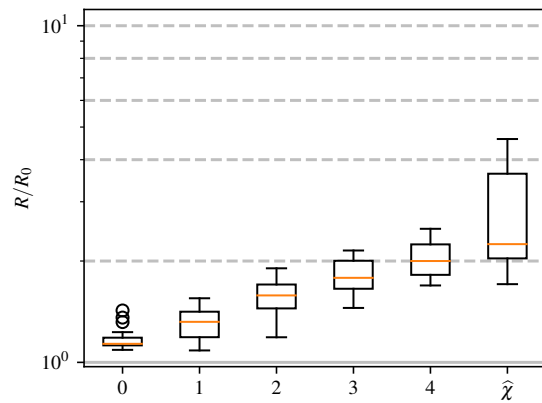


(c) Other functions

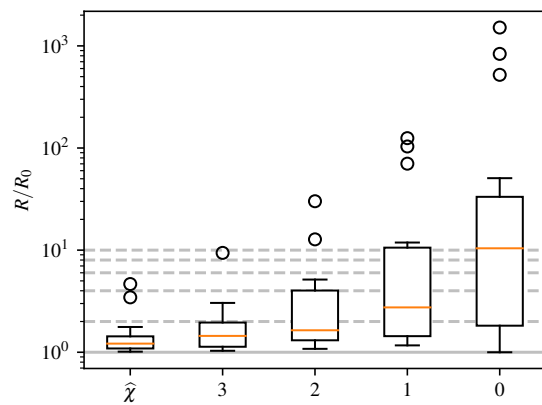
Figure SM47: Accuracy according to S^{SPE} for criterion GCV



(a) Low-pass filter

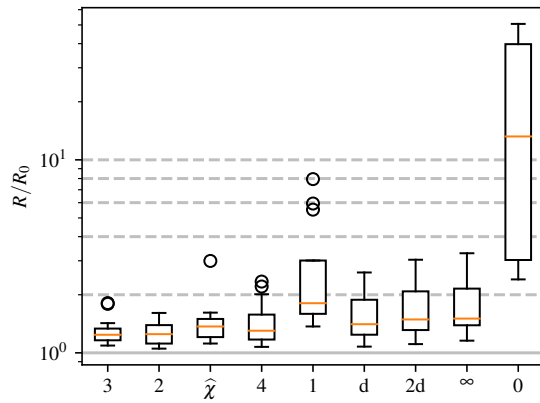


(b) GKLS

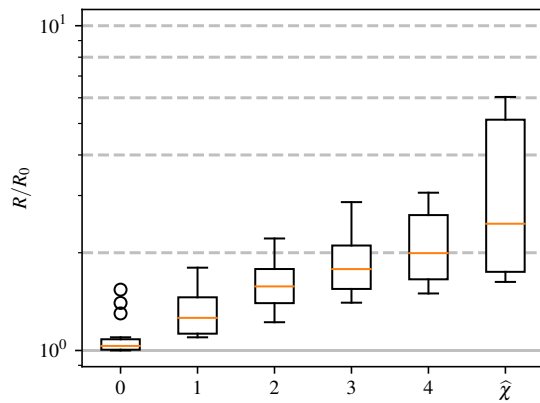


(c) Other functions

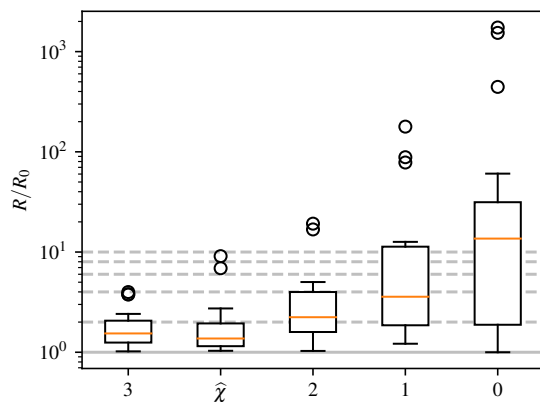
Figure SM48: Accuracy according to S^{CRPS} for criterion GCV



(a) Low-pass filter



(b) GKLS



(c) Other functions

Figure SM49: Accuracy according to $S_{0.95}^{IS}$ for criterion GCV

SM3.5.6. Summary. We provide here a last comparison between models on Table SM9, Table SM10 and Table SM11 by taking all problems as a perimeter. These results clearly confirm that:

1. Undersmoothing has (much) more dramatic consequences than oversmoothing. This is true for all selection criteria.
2. Good results are achieved in quite a robust manner (since we are looking at the 95%-quantile) by selecting the value of ν automatically, jointly with the other hyper-parameters. This is true for all selection criteria, with GCV as a notable exception. It is particularly true for NLL (for other criteria, we have seen that the performance drops a little on the non-smooth GKLS problems).

Table SM9: 95% quantiles for R/R_0 with SPE where R_0 is the best model for a given criteria and a given problem.

	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$1.62 \cdot 10^4$	$2.03 \cdot 10^4$	$2.92 \cdot 10^4$	$2.77 \cdot 10^4$	$1.64 \cdot 10^4$
$\nu = 3/2$	$4.51 \cdot 10^2$	$5.93 \cdot 10^2$	$6.92 \cdot 10^2$	$5.04 \cdot 10^2$	$9.10 \cdot 10^2$
$\nu = 5/2$	$1.78 \cdot 10^1$	$2.80 \cdot 10^1$	$2.43 \cdot 10^1$	$2.58 \cdot 10^1$	$1.22 \cdot 10^1$
$\nu = 7/2$	$3.33 \cdot 10^0$	$4.09 \cdot 10^0$	$4.02 \cdot 10^0$	$4.53 \cdot 10^0$	$5.95 \cdot 10^0$
$\nu = \hat{\nu}$	$1.12 \cdot 10^0$	$2.41 \cdot 10^0$	$1.08 \cdot 10^1$	$2.19 \cdot 10^0$	$6.02 \cdot 10^1$

Table SM10: 95% quantiles for R/R_0 with CRPS where R_0 is the best model for a given criteria and a given problem.

	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$3.67 \cdot 10^2$	$2.82 \cdot 10^2$	$3.57 \cdot 10^2$	$3.10 \cdot 10^2$	$2.52 \cdot 10^2$
$\nu = 3/2$	$4.58 \cdot 10^1$	$4.51 \cdot 10^1$	$4.34 \cdot 10^1$	$2.08 \cdot 10^1$	$4.38 \cdot 10^1$
$\nu = 5/2$	$3.98 \cdot 10^0$	$5.02 \cdot 10^0$	$4.54 \cdot 10^0$	$4.46 \cdot 10^0$	$3.58 \cdot 10^0$
$\nu = 7/2$	$1.73 \cdot 10^0$	$1.97 \cdot 10^0$	$1.98 \cdot 10^0$	$2.02 \cdot 10^0$	$1.90 \cdot 10^0$
$\nu = \hat{\nu}$	$1.07 \cdot 10^0$	$1.52 \cdot 10^0$	$1.95 \cdot 10^0$	$1.62 \cdot 10^0$	$3.53 \cdot 10^0$

Table SM11: 95% quantiles for R/R_0 with IS where R_0 is the best model for a given criteria and a given problem.

	NLL	LOO-SPE	LOO-NLPD	LOO-CRPS	GCV
$\nu = 1/2$	$2.10 \cdot 10^2$	$2.84 \cdot 10^2$	$3.10 \cdot 10^2$	$1.45 \cdot 10^2$	$2.46 \cdot 10^2$
$\nu = 3/2$	$4.06 \cdot 10^1$	$4.42 \cdot 10^1$	$4.91 \cdot 10^1$	$3.10 \cdot 10^1$	$4.65 \cdot 10^1$
$\nu = 5/2$	$4.36 \cdot 10^0$	$4.84 \cdot 10^0$	$4.67 \cdot 10^0$	$4.70 \cdot 10^0$	$4.14 \cdot 10^0$
$\nu = 7/2$	$1.63 \cdot 10^0$	$2.19 \cdot 10^0$	$2.32 \cdot 10^0$	$2.50 \cdot 10^0$	$2.86 \cdot 10^0$
$\nu = \hat{\nu}$	$1.25 \cdot 10^0$	$2.56 \cdot 10^0$	$3.30 \cdot 10^0$	$2.57 \cdot 10^0$	$5.72 \cdot 10^0$

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