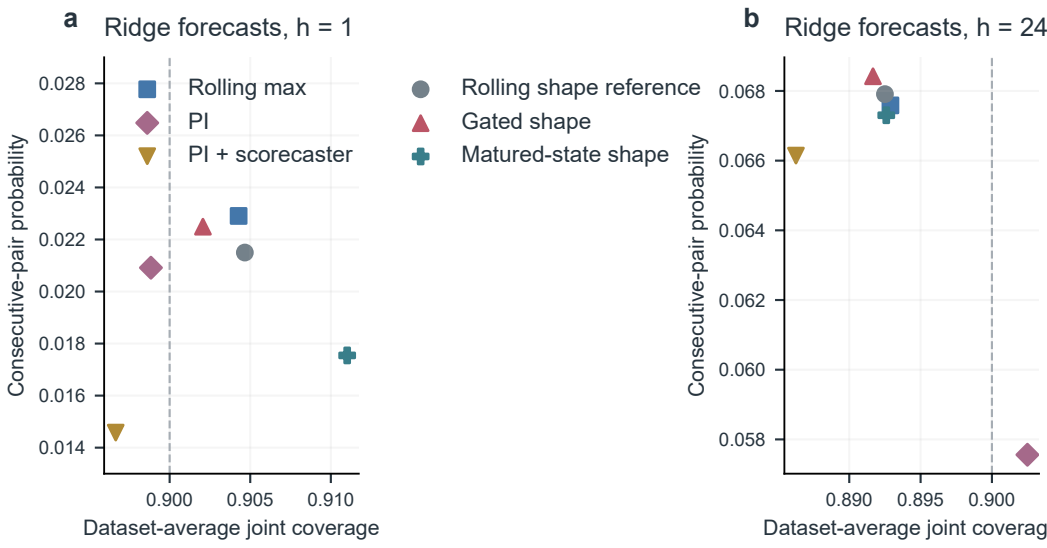

a
Ridge forecasts, h = 1
Rolling max
PI
PI + scorecaster
Rolling shape reference
Gated shape
Matured-state shape
Consecutive-pair probability
0.028
0.026
0.024
0.022
0.020
0.018
0.016
0.014
0.900
0.905
0.910
Dataset-average joint coverage
b
Ridge forecasts, h = 24
Consecutive-pair probability
0.068
0.066
0.064
0.062
0.060
0.058
0.890
0.895
0.900
Dataset-average joint coverag