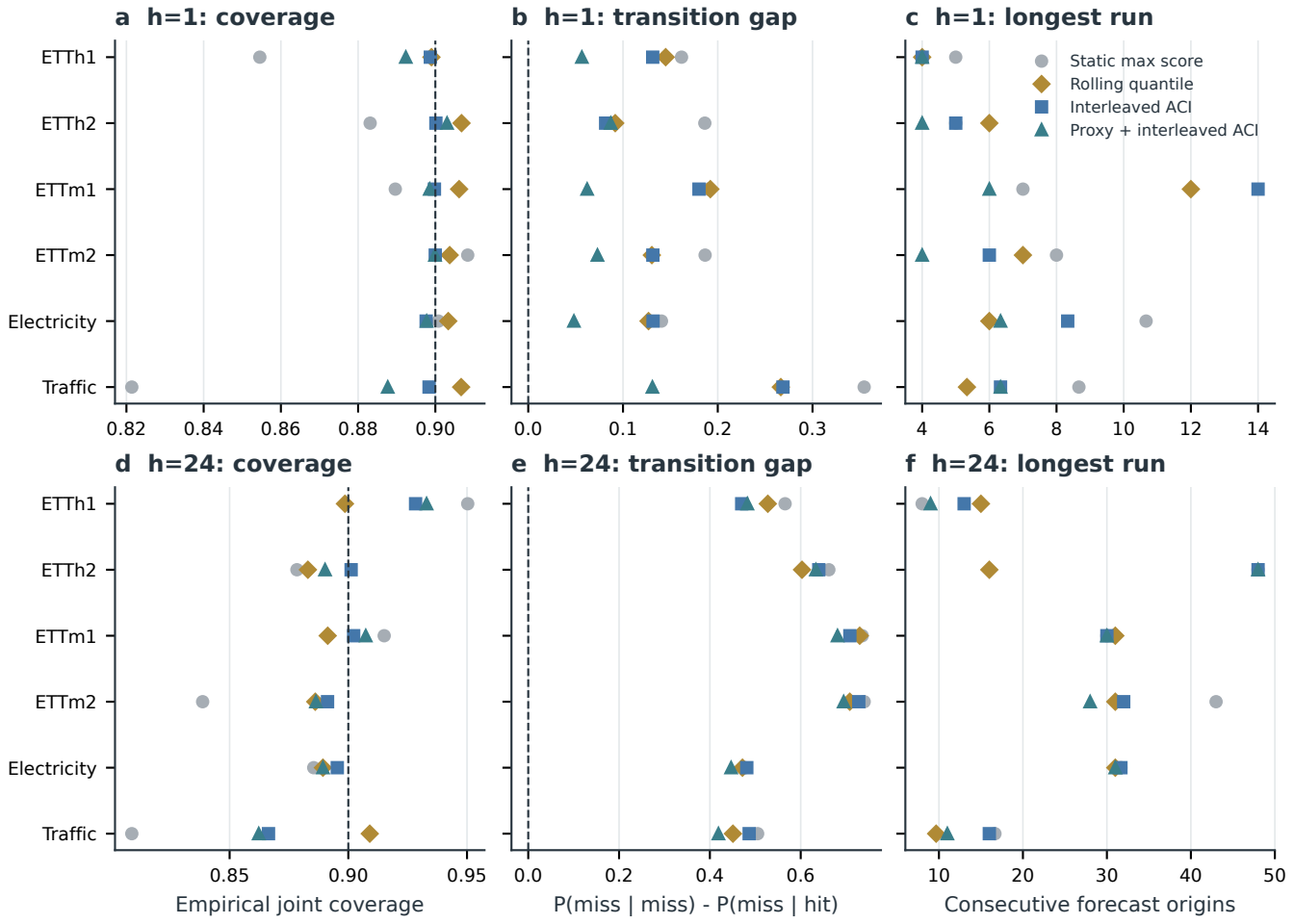

a h=1: coverage
b h=1: transition gap
c h=1: longest run
d h=24: coverage
e h=24: transition gap
f h=24: longest run
ETTh1
ETTh2
ETTm1
ETTm2
Electricity
Traffic
Static max score
Rolling quantile
Interleaved ACI
Proxy + interleaved ACI
0.82
0.84
0.86
0.88
0.90
0.0
0.1
0.2
0.3
4
6
8
10
12
14
0.85
0.90
0.95
0.0
0.2
0.4
0.6
10
20
30
40
50
Empirical joint coverage
P(miss | miss) - P(miss | hit)
Consecutive forecast origins