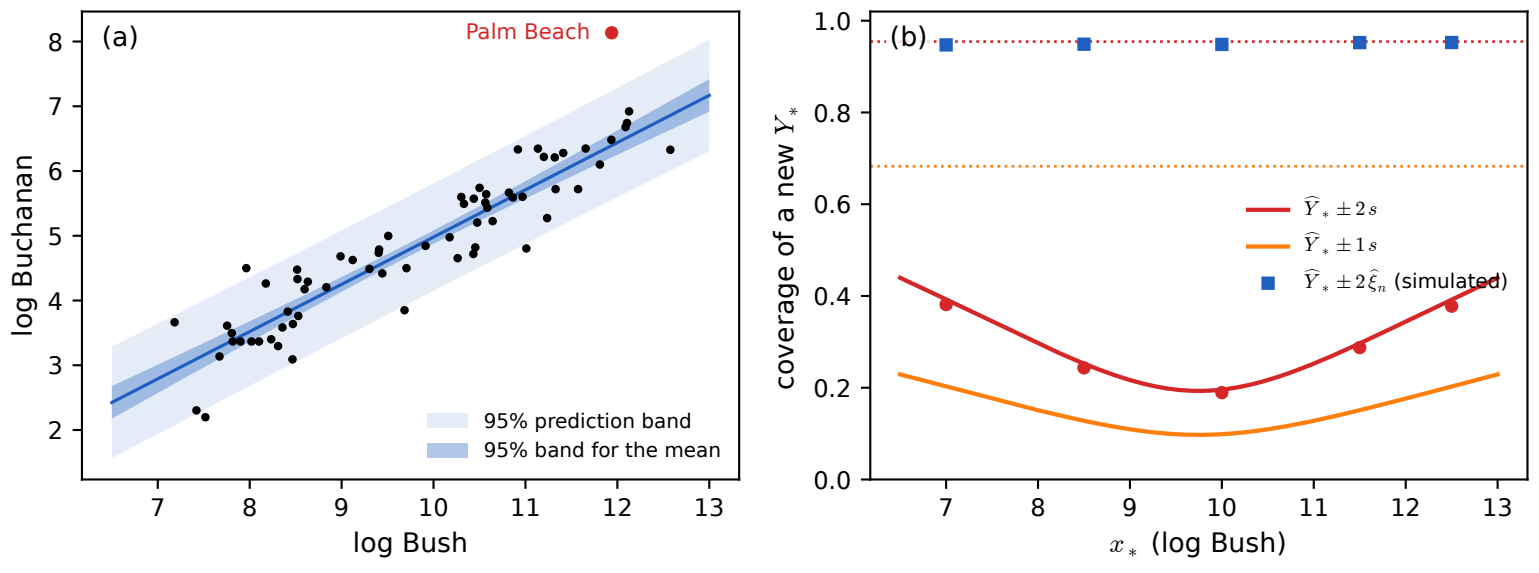

(a)
Palm Beach
log Buchanan
log Bush
95% prediction band
95% band for the mean
(b)
coverage of a new Y_*
x_* (log Bush)
$\widehat{Y}_* \pm 2s$
$\widehat{Y}_* \pm 1s$
$\widehat{Y}_* \pm 2\hat{\xi}_n$ (simulated)