HPD Interval

f(x)

x
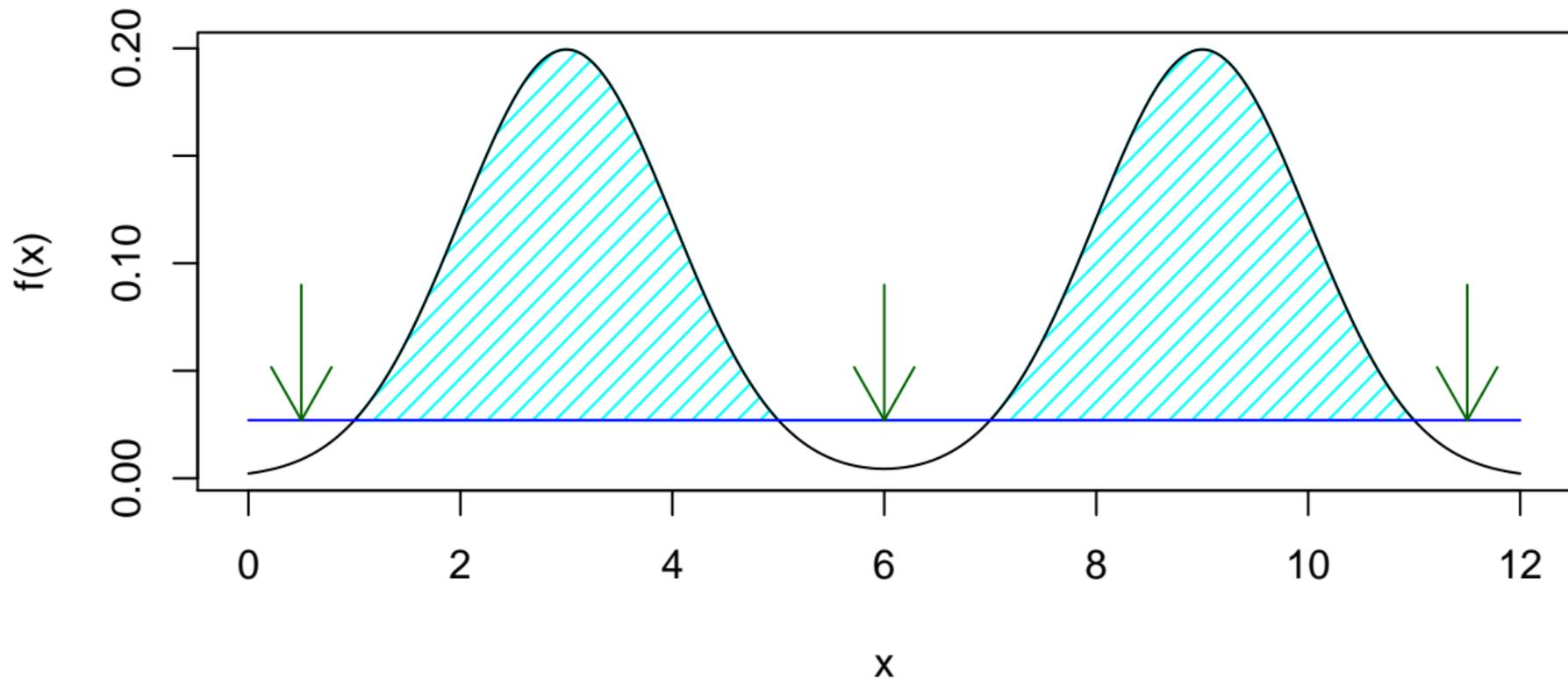
push line down until desired probability filled in