With rectangular integration (our default) we use equally spaced integration points between −5 to 5.

With Gauss Hermite integration the integration points are roots of the Hermite polynomials – they are not equally spaced so technically talking about range is misleading. For 30 points the smallest/largest roots are +-9.7.

Also, because we use adaptive integration, the integration changes from one iteration to the next and from one observation to another.