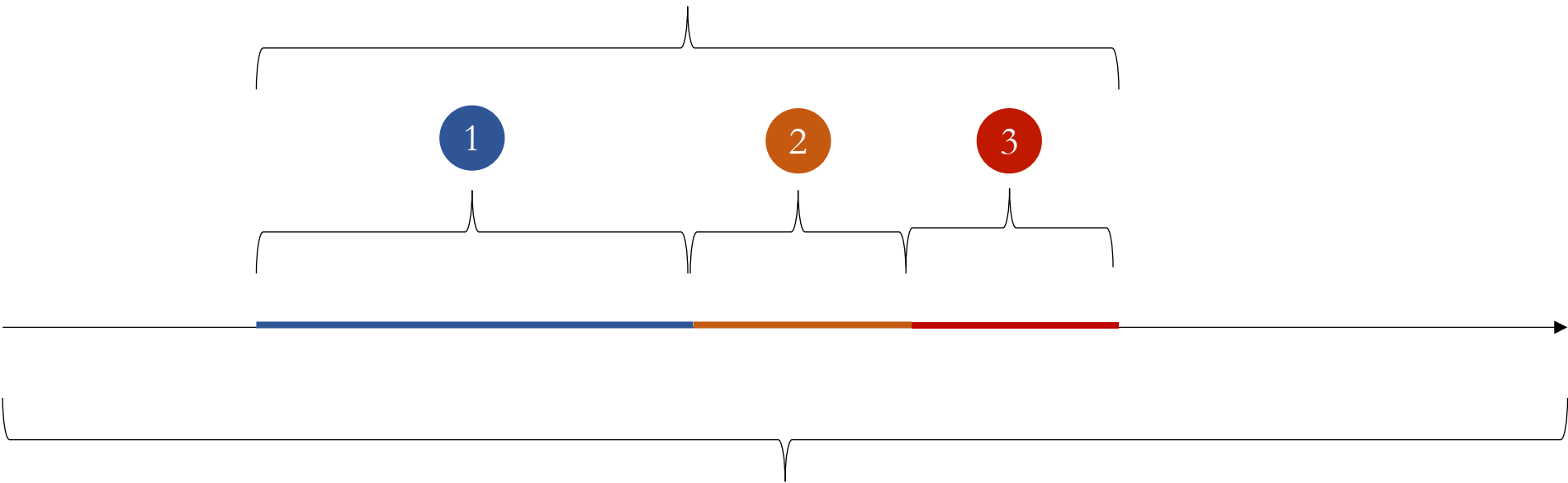


Rolling Window: $\{ \hat{\xi}_i : i \in \{ \tau, \tau + 1, \dots, \tau + T_{TR} + T_V + T_{TE} - 1, \tau + T_{TR} + T_V + T_{TE} \} \}$



Historical Periods: $\{ \hat{\xi}_i : i \in \{ 0, 1, \dots, E - 1, E \} \}$

1

Training Periods: $\{ \hat{\xi}_i : i \in \{ \tau, \tau + 1, \dots, \tau + T_{TR} - 1, \tau + T_{TR} \} \}$

2

Validation Periods: $\{ \hat{\xi}_i : i \in \{ \tau + T_{TR} + 1, \tau + T_{TR} + 2, \dots, \tau + T_{TR} + T_V - 1, \tau + T_{TR} + T_V \} \}$

3

Testing Periods: $\{ \hat{\xi}_i : i \in \{ \tau + T_{TR} + T_V + 1, \tau + T_{TR} + T_V + 2, \dots, \tau + T_{TR} + T_V - 1, \tau + T_{TR} + T_V + T_{TE} \} \}$