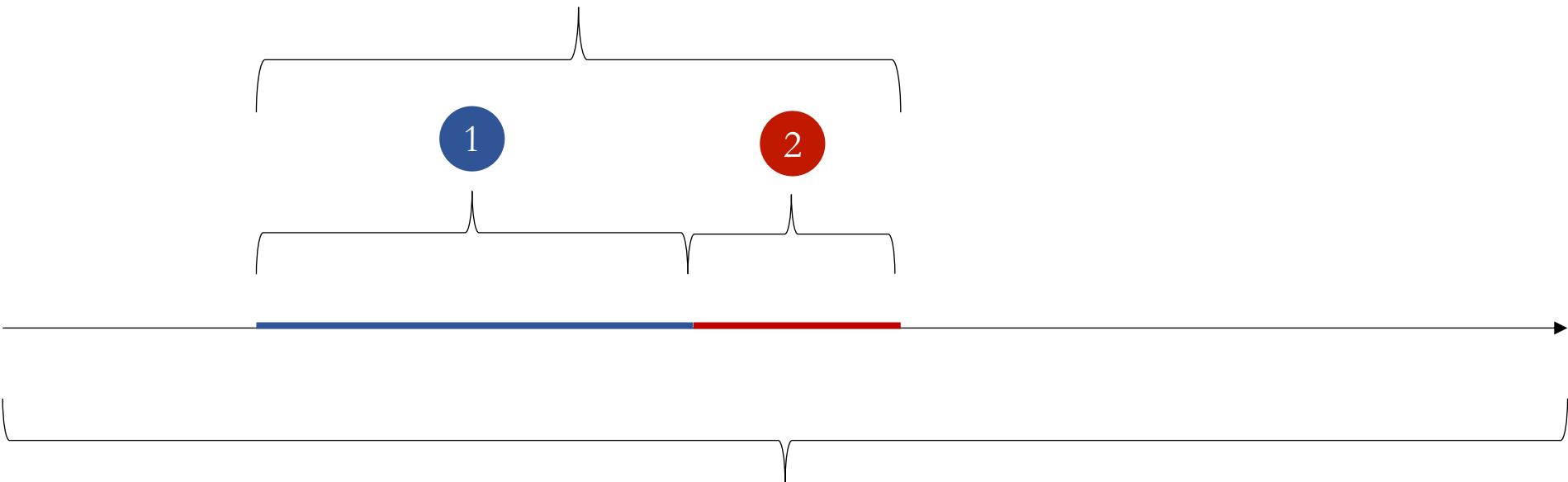


Rolling Window:  $\{ \hat{\xi}_i : i \in \{ \tau, \tau + 1, \dots, \tau + T_{TR} + T_{TE} - 1, \tau + T_{TR} + T_{TE} \} \}$



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

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