



## DF-GP

$$\mu_{DF-GP} = \mu_{gp1} \eta_1^{opt} + \mu_{gp2} \eta_2^{opt} \dots + \mu_{gpK} \eta_K^{opt}$$

**Dynamic weight optimization**

$$\min \sum \eta_j \|\mu_{gpj} - \Delta_{t-i}\|^2$$

$\mu_{gpj}$

$\eta_j^{opt}$

