Simulation study: ARMA errors Coverage Error $\psi = \theta = 0.1$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ 0.10 -0.05 - $0.00 \cdot$ -0.10 **-**-0.15 **-**Mean Interval Width $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ 20 -5. Path Length $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ 100 -PathLength(T) Strongly Adaptive Regret $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ 3 -