Coverage Error  $\psi = \theta = 0.8$  $\psi = \theta = 0.1$  $\psi = \theta = 0.9$  $\psi = \theta = 0.95$  $\psi = \theta = 0.99$ CovErr(T) Mean Interval Width  $\psi = \theta = 0.1$  $\psi = \theta = 0.8$  $\psi = \theta = 0.9$  $\psi = \theta = 0.95$  $\psi = \theta = 0.99$ MeanWidth(T) Path Length  $\psi = \theta = 0.1$  $\psi = \theta = 0.8$  $\psi = \theta = 0.99$ 100 -PathLength(T) 100 x = 0.9Strongly Adaptive Regret  $\psi = \theta = 0.1$  $\psi = \theta = 0.8$  $\psi = \theta = 0.99$ 

Simulation study: ARMA errors