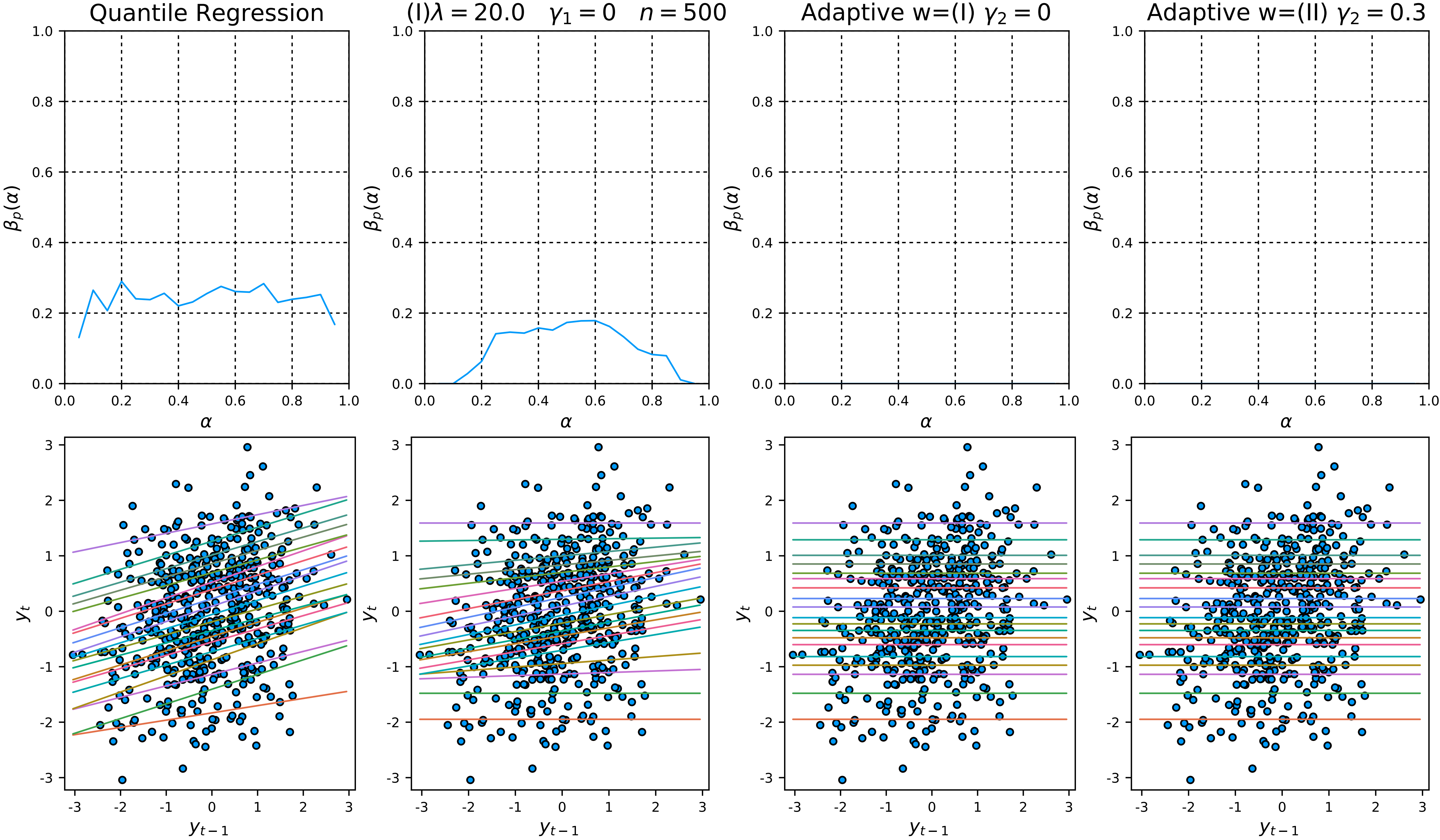
Quantile Regression
(I)$\lambda = 20.0$ $\gamma_1 = 0$ $n = 500$
Adaptive w=(I) $\gamma_2 = 0$
Adaptive w=(II) $\gamma_2 = 0.3$
$\beta_p(\alpha)$
α
y_t
y_{t-1}