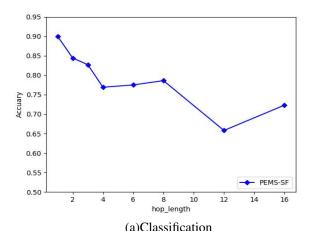
1 Appendices

1.1 Implementation-Details

The code used for the benchmark method in this experiment is from TimesNets. Additionally, the code for SpecAR-Net is based on the modification of the TimesNet framework, primarily by replacing TimesBlock with SpecAR-Block. The deep learning framework used is PyTorch (version 1.13.1), and the GPU is two NVIDIA RTX 3090 Ti 24GB.

Model Hyperparameter Configuration: window functions: Hanning, Hamming, and rectangular windows. The window length, denoted as win_len, and the FFT window length, denoted as n_fft, are chosen from the range [8, 16, 24]. The hop_length represents the overlap between adjacent windows to prevent loss of temporal information. The results of the long-term forecasting (ETTh2) and classification (PEMS-SF) for different values of hop_length (predicting time series lengths: 96, 192, 336, 720) are illustrated in Figure 1. It can be observed that the impact of hop_length on the long-term forecasting tasks is relatively small. Additionally, as hop_length gradually increases, classification accuracy also tends to decrease. So, hop_length is 1 in this paper.



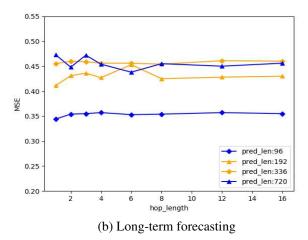


Figure 1: Sensitivity analysis of the model to hop_length.

Parameters related to the complex-domain convolution network: d_mode and d_ff are selected from the range [16, 512]. e_layers denotes the number of SpecAR-Block, which ranges is [1, 2, 3, 4, 5]. conv_layers represents the number of $ComplexConv2D_Block$, which chosen from the range [3, 6].

Metrics: In the classification task, accuracy is used as the metric. For anomaly detection tasks, the F1 score is utilized, which is the harmonic mean of precision (P) and recall (R). In the long- and short-term forecasting tasks, as well as the imputation task, the mean squared error (MSE) and the mean absolute error (MAE) are employed as metrics. In the short-term forecasting task, inspired by N-BEATS, the metrics used include the symmetric mean absolute percentage error (SMAPE), the mean absolute scaled error (MASE), and the overall weighted average (OWA). Notably, OWA is the measurement criterion utilized in the M4 competition. The formulas for calculating these respective metrics are presented as follows:

$$SMAPE = \frac{200}{H} \sum_{i=1}^{H} \frac{|X_i - \hat{X}_i|}{|X_i| + |\hat{X}_i|}$$
(1)

$$MAPE = \frac{100}{H} \sum_{i=1}^{H} \frac{|X_i - \hat{X}_i|}{|X_i| + |\hat{X}_i|}$$
 (2)

$$MASE = \frac{1}{H} \sum_{i=1}^{H} \frac{|X_i - \hat{X}_i|}{\frac{1}{H-m} \sum_{j=m+1}^{H} |X_j - X_{j-m}|}$$
(3)

$$OWA = \frac{1}{2} \left[\frac{SMAPE}{SMAPE_{Na\"{1}ve2}} + \frac{MASE}{MASE_{Na\"{1}ve2}} \right] \tag{4}$$

Where m represents the period of time series, \mathbf{X} , $\hat{\mathbf{X}}$ represent the original time series data and the corresponding predicted data, which the sequence length is \mathbf{H} and the data dimension is \mathbf{C} . \mathbf{F} represents the data at the i-th future moment.

Dataset download links: The download address of the datasets used in the prediction tasks are as follows:

- Electricity is available at https://archive.ics.uci.edu/ml/ datasets/ElectricityLoadDiagrams20112014.
- 2. Traffic is available at https://pems.dot.ca.gov/.
- Weather is available at https://www.bgc-jena.mpg.de/ wetter/.
- ILI is available at https://gis.cdc.gov/grasp/fluviewfluportaldashboard.html.

1.2 Compared Analysis with Other Conv-based Networks

To validate the capability of the multi-scale parallel complex domain convolutional network (MCN), this experiment employed a dual-channel convolutional network (DCN) and a feature encoding network $Embed(\cdot)$ as control methods. Three sets of experiments were conducted, namely anomaly detection, classification, and imputation. The experimental results are presented in Tables 1, 2, and 3, respectively.

The control method employed in this experiment, namely the dual-channel convolutional network, shares the same network architecture as the multi-scale parallel complex-domain convolutional network. However, it differs in the computation process by omitting the calculation of the correlation between the real and imaginary parts. The experimental results indicate that our proposed multi-scale parallel complex-domain convolutional network achieved the best performance in three sets of controlled experiments: anomaly detection, classification, and missing value imputation. Firstly, in comparison to $Embed(\cdot)$, our method demonstrated overwhelming advantages in all experiments, highlighting its effectiveness in handling time-frequency data. Secondly, our method consistently outperformed the dual-channel convolutional network in all controlled experiments, suggesting that the interplay between the real and imaginary parts, as designed in our approach, is more suitable for processing complex-frequency domain data, thereby enhancing the capability of extracting time- frequency patterns.

Backb	one	MCN	(Ours)	Do	CN	Emb	$ed(\cdot)$
Metr	ic	MSE	MAE	MSE	MAE	MSE	MAE
	12.50%	0.018	0.089	0.018	0.089	0.045	0.133
ETTm1	25%	0.022	0.098	0.022	0.099	0.070	0.165
LITHII	37.50%	0.028	0.111	0.027	0.109	0.104	0.196
	50%	0.035	0.124	0.034	0.122	0.140	0.229
	12.50%	0.018	0.079	0.018	0.077	0.026	0.098
ETTm2	25%	0.020	0.084	0.019	0.083	0.033	0.114
LITIMZ	37.50%	0.022	0.089	0.022	0.088	0.038	0.125
	50%	0.025	0.097	0.025	0.096	0.045	0.137
	12.50%	0.044	0.144	0.049	0.152	0.069	0.171
ETTh1	25%	0.061	0.169	0.063	0.171	0.102	0.208
Ellin	37.50%	0.079	0.190	0.081	0.193	0.140	0.241
	50%	0.098	0.210	0.108	0.220	0.186	0.277
	12.50%	0.038	0.128	0.037	0.125	0.046	0.139
ETTh2	25%	0.042	0.136	0.041	0.134	0.056	0.156
ETTIIZ	37.50%	0.047	0.144	0.046	0.140	0.067	0.172
	50%	0.056	0.157	0.053	0.151	0.079	0.187
	12.50%	0.027	0.052	0.027	0.054	0.027	0.048
weather	25%	0.028	0.052	0.029	0.057	0.031	0.059
weather	37.50%	0.031	0.058	0.032	0.061	0.036	0.067
	50%	0.036	0.066	0.035	0.064	0.042	0.075
	12.50%	0.086	0.202	0.086	0.202	0.086	0.205
electricity	25%	0.089	0.206	0.09	0.207	0.095	0.216
ciccircity	37.50%	0.094	0.212	0.095	0.213	0.104	0.227
	50%	0.100	0.220	0.100	0.221	0.115	0.240
1 st Count		2	9	2	9		

Table 1: Comparison of Different Feature Extraction Networks in Imputation Task.

1.3 Generalization ability

To verify the benefits of large-scale pretraining on model performance, this experiment aims to evaluate the perfor-

	MCN(Ours)	DCN	$Embed(\cdot)$
DataSets		Accuracy	
EthanolConcentration	0.327	0.281	0.270
FaceDetection	0.701	0.652	0.675
Handwriting	0.421	0.328	0.284
Heartbeat	0.780	0.746	0.756
JapaneseVowels	0.984	0.951	0.978
PEMS-SF	0.902	0.844	0.850
SelfRegulationSCP1	0.922	0.891	0.925
SelfRegulationSCP2	0.572	0.528	0.533
SpokenArabicDigits	0.995	0.994	0.975
UWaveGestureLibrary	0.869	0.647	0.856
Average Accuracy	0.747	0.686	0.710

Table 2: Comparison of Different Feature Extraction Networks in Classification Task.

mance of the model on a mixed dataset, which includes ETTh1, ETTh2, ETTm1, and ETTm2. It is important to note that ETTh1 and ETTh2 have an hourly sampling period, ETTm1 and ETTm2 have an the sampling period of 15 minutes. As a result, this mixed dataset contains more complex time- and frequency-variations, posing significant challenges in constructing effective time series representations. The experiment yielded results as shown in Table 4, indicating that our method achieved improved performance on all four sub-datasets through pre-training on the mixed dataset. When compared to other methods, our approach outperformed them after pre-training, showcasing its superior feature extraction capability to enable effective handling of large-scale and complex datasets. Furthermore, our method demonstrated remarkable generalization and adaptability on the mixed dataset, implying its potential as a universal network framework for representing temporal data.

1.4 Full Result

The complete results of the five data analysis tasks are as follows: Table 5 contains the results of the classification task. Table 6 contains the results of the anomaly detection task. Tables 7 and 8 contain the results of the short-term foreacating task. Tables 9 and 10 contain the results of the long-term foreacating task. And Tables 11 and 12 contain the results of imputation task. Additionally,the red font and blue font in the table represent the best and second-best results, respectively. *. in the Transformers indicates the name of *.former.

DataSet		MCN(Ours)			DCN			$Embed(\cdot)$	
DataSci	Precision	Recall	F-score	Precision	Recall	F-score	Precision	Recall	F-score
SMD	0.8874	0.8447	0.8655	0.8758	0.8104	0.8419	0.8671	0.7384	0.7976
MSL	0.8997	0.7487	0.8172	0.8777	0.7004	0.7791	0.7901	0.3707	0.5046
SMAP	0.8998	0.6181	0.7328	0.8997	0.5550	0.6865	0.9011	0.5151	0.6555
SWaT	0.9155	0.9536	0.9342	0.9126	0.9530	0.9324	0.9006	0.9559	0.9274
PSM	0.9840	0.9619	0.9728	0.9854	0.9388	0.9615	0.9814	0.8375	0.9038
Average F1		0.8645			0.8403			0.7578	

Table 3: Comparison of Different Feature Extraction Networks in Anomaly Detection Task.

Models	DataSet	is		ETT	Γm1			ET	Γm2			ET	Γh1			ET	Гһ2	
Wodels	Mask Ra	tio	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%
	Unified	MSE	0.017	0.210	0.027	0.033	0.017	0.019	0.021	0.024	0.033	0.045	0.057	0.072	0.030	0.034	0.039	0.045
Cmac AD Not	SpecAR-Net Independent - Unified - Unified - Unified - Independent - Unified - Independent - Unified - Independent - Independent - Unified - Independent -	MAE	0.086	0.096	0.107	0.119	0.074	0.080	0.086	0.093	0.122	0.143	0.161	0.181	0.107	0.116	0.126	0.136
SpecAR-Net		MSE	0.018	0.022	0.028	0.035	0.018	0.020	0.022	0.025	0.044	0.061	0.079	0.098	0.038	0.042	0.047	0.056
		MAE	0.089	0.098	0.111	0.124	0.079	0.084	0.089	0.097	0.144	0.169	0.190	0.210	0.128	0.136	0.144	0.157
		MSE	0.019	0.023	0.028	0.037	0.018	0.020	0.022	0.025	0.035	0.046	0.057	0.075	0.032	0.036	0.040	0.047
TimacNat		MAE	0.091	0.099	0.109	0.123	0.075	0.081	0.086	0.095	0.126	0.144	0.159	0.181	0.112	0.119	0.129	0.140
Timesivet		MSE	0.019	0.023	0.029	0.037	0.018	0.020	0.023	0.026	0.057	0.069	0.084	0.102	0.040	0.046	0.052	0.060
		MAE	0.092	0.101	0.111	0.124	0.080	0.085	0.091	0.098	0.159	0.178	0.196	0.215	0.130	0.141	0.151	0.162
		MSE	0.041	0.057	0.073	0.099	0.060	0.089	0.125	0.172	0.077	0.101	0.130	0.164	0.087	0.125	0.161	0.214
EEDformor	Unined	MAE	0.143	0.169	0.192	0.224	0.166	0.205	0.244	0.287	0.196	0.228	0.258	0.289	0.204	0.246	0.283	0.326
repionnei	Indonondont	MSE	0.035	0.052	0.069	0.089	0.056	0.080	0.110	0.156	0.070	0.106	0.124	0.165	0.095	0.137	0.187	0.232
	FEDformer Independent $\frac{M}{M}$ Autoformer Unified $\frac{M}{M}$	MAE	0.135	0.166	0.191	0.218	0.159	0.195	0.231	0.276	0.190	0.236	0.258	0.299	0.212	0.258	0.304	0.341
		MSE	0.034	0.048	0.06	0.078	0.023	0.027	0.030	0.034	0.066	0.086	0.114	0.133	0.042	0.049	0.055	0.065
Autoformor		MAE	0.122	0.146	0.163	0.185	0.091	0.102	0.109	0.117	0.174	0.200	0.229	0.247	0.135	0.147	0.157	0.171
Autorornier		MSE	0.034	0.046	0.057	0.067	0.023	0.026	0.030	0.035	0.074	0.090	0.109	0.137	0.044	0.050	0.060	0.068
	macpendent	MAE	0.124	0.144	0.161	0.174	0.092	0.101	0.108	0.119	0.182	0.203	0.222	0.248	0.138	0.149	0.163	0.173

Table 4: Comparison between unified training and independent training for imputation task.

Models	Clas	ssical me	thods		RNN		TC	N				Tr	ansform	ner				M	LP	
Models	DTW	XGBoos	t Rocket	LSTM	LSTNet	LSSL	TimesNet	TCN	Trans.	Re.	In.	Pyra.	Auto.	Station.	FED.	ETS.	Flow.	Dlinear	LightTS.	SpecAR-Net
	(1994)	(2016)	(2020)	(1997)	(2018)	(2022)	(2023)	(2019)	(2017)	(2020)	(2021)	(2021a)	(2021)	(2022a)	(2022)	(2022)	(2022)	(2023)	(2022)	(ours)
EthanolConcentration	32.3	43.7	45.2	32.3	39.9	31.1	35.7	28.9	32.7	31.9	31.6	30.8	31.6	32.7	31.2	28.1	33.8	32.6	29.7	32.7
FaceDetection	52.9	63.3	64.7	57.7	65.7	66.7	68.6	52.8	67.3	68.6	67.0	65.7	68.4	68.0	66.0	66.3	67.6	68.0	67.5	70.1
Handwriting	28.6	15.8	58.8	15.2	25.8	24.6	32.1	53.3	32.0	27.4	32.8	29.4	36.7	31.6	28.0	32.5	33.8	27.0	26.1	42.1
Heartbeat	71.7	73.2	75.6	72.2	77.1	72.7	78.0	75.6	76.1	77.1	80.5	75.6	74.6	73.7	73.7	71.2	77.6	75.1	75.1	78.0
JapaneseVowels	94.9	86.5	96.2	79.7	98.1	98.4	98.4	98.9	98.7	97.8	98.9	98.4	96.2	99.2	98.4	95.9	98.9	96.2	96.2	98.4
PEMS-SF	71.1	98.3	75.1	39.9	86.7	86.1	89.6	68.8	82.1	82.7	81.5	83.2	82.7	87.3	80.9	86	83.8	75.1	88.4	90.2
SelfRegulationSCP1	77.7	84.6	90.8	68.9	84	90.8	91.8	84.6	92.2	90.4	90.1	88.1	84.0	89.4	88.7	89.6	92.5	87.3	89.8	92.2
SelfRegulationSCP2	53.9	48.9	53.3	46.6	52.8	52.2	57.2	55.6	53.9	56.7	53.3	53.3	50.6	57.2	54.4	55.0	56.1	50.5	51.1	57.2
SpokenArabicDigits	96.3	69.6	71.2	31.9	100	100	99.0	95.6	98.4	97.0	100	99.6	100	100	100	100	98.8	81.4	100	99.5
UWaveGestureLibrary	90.3	75.9	94.4	41.2	87.8	85.9	85.3	88.4	85.6	85.6	85.6	83.4	85.9	87.5	85.3	85.0	86.6	82.1	80.3	86.9
AverageAccuracy	67.0	66.0	72.5	48.6	71.8	70.9	73.6	70.3	71.9	71.5	72.1	70.8	71.1	72.7	70.7	71.0	73.0	67.5	70.4	74.7

Table 5: The result of classification task in UAE(10 subsets). We report the classification accuracy(%) as the result. The standard deviation is within 0.1%.

Datasets		SMD			MSL			SMAP			SWaT			PSM		
Metrics	P	R	F1	Avg F1												
LSTM(1997)	78.52	65.47	71.41	78.04	86.22	81.93	91.06	57.49	70.48	78.06	91.72	84.34	69.24	99.53	81.67	77.97
Transformer(2017)	83.58	76.13	79.56	71.57	87.37	78.68	89.37	57.12	69.70	68.84	96.53	80.37	62.75	96.56	76.07	76.88
LogTrans(2019)	83.46	70.13	76.21	73.05	87.37	79.57	89.15	57.59	69.97	68.67	97.32	80.52	63.06	98.00	76.74	76.60
TCN(2019)	84.06	79.07	81.49	75.11	82.44	78.60	86.90	59.23	70.45	76.59	95.71	85.09	54.59	99.77	70.57	77.24
Reformer(2020)	82.58	69.24	75.32	85.51	83.31	84.40	90.91	57.44	70.40	72.50	96.53	82.80	59.93	95.38	73.61	77.31
Informer(2021)	86.60	77.23	81.65	81.77	86.48	84.06	90.11	57.13	69.92	70.29	96.75	81.43	64.27	96.33	77.10	78.83
Anomaly*(2021)	88.91	82.23	85.49	79.61	87.37	83.31	91.85	58.11	71.18	72.51	97.32	83.10	68.35	94.72	79.40	80.50
Pyraformer(2021a)	85.61	80.61	83.04	83.81	85.93	84.86	92.54	57.71	71.09	87.92	96.00	91.78	71.67	96.02	82.08	82.57
Autoformer(2021)	88.06	82.35	85.11	77.27	80.92	79.05	90.4	58.62	71.12	89.85	95.81	92.74	99.08	88.15	93.29	84.26
LSSL(2022)	78.51	65.32	71.31	77.55	88.18	82.53	89.43	53.43	66.90	79.05	93.72	85.76	66.02	92.93	77.20	76.74
Stationary(2022a)	88.33	81.21	84.62	68.55	89.14	77.50	89.37	59.02	71.09	68.03	96.75	79.88	97.82	96.76	97.29	82.08
Dlinear(2023)	83.62	71.52	77.10	84.34	85.42	84.88	92.32	55.41	69.26	80.91	95.30	87.52	98.28	89.26	93.55	82.46
ETSformer(2022)	87.44	79.23	83.13	85.13	84.93	85.03	92.25	55.75	69.50	90.02	80.36	84.91	99.31	85.28	91.76	82.87
LightTS(2022)	87.10	78.42	82.53	82.40	75.78	78.95	92.58	55.27	69.21	91.98	94.72	93.33	98.37	95.97	97.15	84.23
FEDformer(2022)	87.95	82.39	85.08	77.14	80.07	78.57	90.47	58.10	70.76	90.17	96.42	93.19	97.31	97.16	97.23	84.97
TimesNet(Inception)	87.76	82.63	85.12	82.97	85.42	84.18	91.50	57.8	70.85	88.31	96.24	92.10	98.22	92.21	95.21	85.49
TimesNet(ResNeXt)	88.66	83.14	85.81	83.92	86.42	85.15	92.52	58.29	71.52	86.76	97.32	91.74	98.19	96.76	97.47	86.34
SpecAR-Net(ours)	88.74	84.47	86.55	89.97	74.87	81.72	89.98	61.81	73.28	91.55	95.36	93.42	98.40	96.19	97.28	86.45

Table 6: The result of anomaly detection task. The P, R and F1 represent the represent the precision ,recall and F1-score(%). A higher value of P, R and F1 indicates a better performance.

Mo	odels	SpecAR-Net (ours)	TimesNet (2023)	N-HiTS1 (2022)	N-BEATS (2019)					Stationary (2022a)				LogTrans (2019)		LSTM (1997)		LSSL (2022)
S	MAPE	13.417	13.387	13.418	13.436	18.009	14.247	16.965	13.728	13.717	13.974	15.530	14.727	17.107	16.169	176.040	14.920	61.675
Yearly	MASE	2.992	2.996	3.045	3.043	4.487	3.109	4.283	3.048	3.078	3.134	3.711	3.418	4.177	3.800	31.033	3.364	19.953
,	OWA	0.787	0.786	0.793	0.794	1.115	0.827	1.058	0.803	0.807	0.822	0.942	0.881	1.049	0.973	9.290	0.880	4.397
<u>∓</u> S	MAPE	10.248	10.100	10.202	10.124	13.376	11.364	12.145	10.792	10.958	11.338	15.449	11.360	13.207	13.313	172.808	311.122	65.999
narte 1	MAPE MASE OWA	1.201	1.182	1.194	1.169	1.906	1.328	1.520	1.283	1.325	1.365	2.350	1.401	1.827	1.775	19.753	1.360	17.662
Ō	OWA	0.903	0.890	0.899	0.886	1.302	1.000	1.106	0.958	0.981	1.012	1.558	1.027	1.266	1.252	15.049	1.001	9.436
<u>≥</u> S	MAPE	12.921	12.670	12.791	12.677	14.588	14.014	13.514	14.260	13.917	13.958	17.642	14.062	16.149	20.128	143.237	15.626	64.664
lonth	MAPE MASE	0.955	0.933	0.969	0.937	1.368	1.053	1.037	1.102	1.097	1.103	1.913	1.141	1.660	2.614	16.551	1.274	16.245
,	OWA	0.897	0.878	0.899	0.880	1.149	0.981	0.956	1.012	0.998	1.002	1.511	1.024	1.340	1.927	12.747	1.141	9.879
_s S	MAPE MASE	4.872	4.891	5.061	4.925	7.267	15.880	6.709	4.954	6.302	5.485	24.786	24.460	23.236	32.491	186.282	7.186	121.844
Other 1	MASE	3.293	3.302	3.216	3.391	5.240	11.434	4.953	3.264	4.064	3.865	18.581	20.960	16.288	33.355	119.294	4.677	91.650
	OWA	1.032	1.035	1.040	1.053	1.591	3.474	1.487	1.036	1.304	1.187	5.538	5.879	5.013	8.679	38.411	1.494	27.273
gg S	MAPE	11.991	11.829	11.927	11.851	14.718	13.525	13.639	12.840	12.780	12.909	16.987	14.086	16.018	18.200	160.031	13.961	67.156
Aver N	MAPE MASE	1.600	1.585	1.613	1.599	2.408	2.111	2.095	1.701	1.756	1.771	3.265	2.718	3.010	4.223	25.788	1.945	21.208
×	OWA	0.860	0.851	0.861	0.855	1.172	1.051	1.051	0.918	0.930	0.939	1.480	1.230	1.378	1.775	12.642	1.023	8.021

Table 7: The result of short-term forecasting task in M4 datasets. The prediction sequence length is [6, 8, 13, 16, 24, 48].

М	odels	SpecAR-Net (ours)	TimesNet (2023)	N-HiTS1 (2022)						Stationary (2022a)				LogTrans (2019)		LSTM (1997)		LSSL (2022)
	MAPE	13.270	13.387	13.418	13.436	18.009	14.247	16.965	13.728	13.717	13.974	15.530	14.727	17.107	16.169	176.040	14.920	61.675
Yearly	MASE	2.983	2.996	3.045	3.043	4.487	3.109	4.283	3.048	3.078	3.134	3.711	3.418	4.177	3.800	31.033	3.364	19.953
	OWA	0.781	0.786	0.793	0.794	1.115	0.827	1.058	0.803	0.807	0.822	0.942	0.881	1.049	0.973	9.290	0.880	4.397
₹S	MAPE	10.071	10.100	10.202	10.124	13.376	11.364	12.145	10.792	10.958	11.338	15.449	11.360	13.207	13.313	172.808	311.122	65.999
uarte	MAPE MASE	1.174	1.182	1.194	1.169	1.906	1.328	1.520	1.283	1.325	1.365	2.350	1.401	1.827	1.775	19.753	1.360	17.662
0	OWA	0.885	0.890	0.899	0.886	1.302	1.000	1.106	0.958	0.981	1.012	1.558	1.027	1.266	1.252	15.049	1.001	9.436
S	MAPE	12.784	12.670	12.791	12.677	14.588	14.014	13.514	14.26	13.917	13.958	17.642	14.062	16.149	20.128	143.237	15.626	64.664
10nt	MAPE MASE	0.944	0.933	0.969	0.937	1.368	1.053	1.037	1.102	1.097	1.103	1.913	1.141	1.660	2.614	16.551	1.274	16.245
_	OWA	0.887	0.878	0.899	0.880	1.149	0.981	0.956	1.012	0.998	1.002	1.511	1.024	1.340	1.927	12.747	1.141	9.879
_S S	MAPE	4.762	4.891	5.061	4.925	7.267	15.880	6.709	4.954	6.302	5.485	24.786	24.460	23.236	32.491	186.282	7.186	121.844
Others	MASE	3.212	3.302	3.216	3.391	5.240	11.434	4.953	3.264	4.064	3.865	18.581	20.960	16.288	33.355	119.294	4.677	91.650
	OWA	1.008	1.035	1.040	1.053	1.591	3.474	1.487	1.036	1.304	1.187	5.538	5.879	5.013	8.679	38.411	1.494	27.273
	MAPE	11.844	11.829	11.927	11.851	14.718	13.525	13.639	12.840	12.780	12.909	16.987	14.086	16.018	18.200	160.031	13.961	67.156
-Aver	MASE	1.582	1.585	1.613	1.599	2.408	2.111	2.095	1.701	1.756	1.771	3.265	2.718	3.010	4.223	25.788	1.945	21.208
≱	OWA	0.850	0.851	0.861	0.855	1.172	1.051	1.051	0.918	0.930	0.939	1.480	1.230	1.378	1.775	12.642	1.023	8.021

Table 8: The result of short-term forecasting task ($\operatorname{order-preserving}$).

M	odels	SpecAR-Net	TimesNet (2023)	ETSformer (2022)	LightTS (2022)	Dlinear (2023)	FEDformer (2022)	Stationary (2022a	Autoformer (2021)	Pyraformer (2021a	Informer (2021)	LogTrans (2019)	Reformer (2020)	LSSL (2022)	LSTM (1997)
	etrics	MSE MAE	MSE MAE	MSE MAE	MSE MAE	MSE MAE	MSE MAE	MSE MAE	MSE MAE	· ·		MSE MAE	MSE MAE	MSE MAE	MSE MAE
	96	0.378 0.397	0.338 0.375	0.375 0.398	0.374 0.400	0.345 0.372	0.379 0.419	0.386 0.398	0.505 0.475		0.672 0.571	0.600 0.546	0.538 0.528	0.450 0.477	0.863 0.664
	192	0.425 0.419	0.374 0.387			0.380 0.389						0.840 0.700			1.113 0.776
ETTm1							0.426 0.441	0.459 0.444		0.557 0.537			0.658 0.592	0.469 0.481	
ET	336	0.413 0.417		0.435 0.428			0.445 0.459	0.495 0.464		0.754 0.655		1.120 0.832	0.898 0.721	0.583 0.574	1.267 0.832
	720	0.499 0.466		0.499 0.462							1.166 0.823	1.15 0.820		0.632 0.596	1.324 0.858
_	Avg	0.429 0.425		0.429 0.425					0.588 0.517			0.93 0.725	0.799 0.671	0.533 0.532	1.142 0.782
	96	0.187 0.269	0.187 0.267			0.193 0.292	0.203 0.287	0.192 0.274	0.255 0.339	0.435 0.507	0.365 0.453	0.770 0.642	0.658 0.619	0.243 0.342	
ETTm2	192	0.256 0.312	0.249 0.309	0.253 0.319	0.311 0.382	0.284 0.362	0.269 0.328	0.280 0.339	0.281 0.340	0.730 0.673	0.533 0.563	0.990 0.757	1.078 0.827	0.392 0.448	2.249 1.112
EH	336	0.314 0.347	0.321 0.351	0.314 0.357	0.442 0.466	0.369 0.427	0.325 0.366	0.334 0.361	0.339 0.372	1.201 0.845	1.363 0.887	1.330 0.872	1.549 0.972	0.932 0.724	2.568 1.238
	720	0.424 0.410	0.408 0.403	0.414 0.413	0.675 0.587	0.554 0.522	0.421 0.415	0.417 0.413	0.433 0.432	3.625 1.451	3.379 1.338	3.05 1.328	2.631 1.242	1.372 0.879	2.72 1.287
	Avg	0.295 0.335	0.291 0.333	0.293 0.342	0.409 0.436	0.350 0.401	0.305 0.349	0.306 0.347	0.327 0.371	1.498 0.869	1.410 0.810	1.540 0.900	1.479 0.915	0.735 0.598	2.395 1.177
	96	0.442 0.441	0.384 0.402	0.494 0.479	0.424 0.432	0.386 0.400	0.376 0.419	0.513 0.491	0.449 0.459	0.664 0.612	0.865 0.713	0.880 0.740	0.837 0.728	0.548 0.528	1.044 0.773
Ξ	192	0.490 0.474	0.436 0.429	0.538 0.504	0.475 0.462	0.437 0.432	0.420 0.448	0.534 0.504	0.500 0.482	0.790 0.681	1.008 0.792	1.040 0.824	0.923 0.766	0.542 0.526	1.217 0.832
ETTh1	336	0.527 0.498	0.491 0.469	0.574 0.521	0.518 0.488	0.481 0.459	0.459 0.465	0.588 0.535	0.521 0.496	0.891 0.738	1.107 0.809	1.240 0.932	1.097 0.835	1.298 0.942	1.259 0.841
	720	0.530 0.509	0.521 0.500	0.562 0.535	0.547 0.533	0.519 0.516	0.506 0.507	0.643 0.616	0.514 0.512	0.963 0.782	1.181 0.865	1.140 0.852	1.257 0.889	0.721 0.659	1.271 0.838
	Avg	0.498 0.481	0.458 0.450	0.542 0.51	0.491 0.479	0.456 0.452	0.440 0.460	0.570 0.537	0.496 0.487	0.827 0.703	1.040 0.795	1.070 0.837	1.029 0.805	0.777 0.664	1.198 0.821
	96	0.339 0.376	0.340 0.374	0.340 0.391	0.397 0.437	0.333 0.387	0.358 0.397	0.476 0.458	0.346 0.388	0.645 0.597	3.755 1.525	2.120 1.197	2.626 1.317	1.616 1.036	2.522 1.278
7	192	0.444 0.431	0.402 0.414	0.430 0.439	0.520 0.504	0.477 0.476	0.429 0.439	0.512 0.493	0.456 0.452	0.788 0.683	5.602 1.931	4.320 1.635	11.120 2.979	2.083 1.197	3.312 1.384
ETTh2	336	0.475 0.457	0.452 0.452	0.485 0.479	0.626 0.559	0.594 0.541	0.496 0.487	0.552 0.551	0.482 0.486	0.907 0.747	4.721 1.835	1.120 1.604	9.323 2.769	2.97 1.439	3.291 1.388
ш	720	0.458 0.460	0.462 0.468	0.500 0.497	0.863 0.672	0.831 0.657	0.463 0.474	0.562 0.560	0.515 0.511	0.963 0.783	3.647 1.625	3.190 1.540	3.874 1.697	2.576 1.363	3.257 1.357
	Avg	0.429 0.431	0.414 0.427	0.439 0.452	0.602 0.543	0.559 0.515	0.437 0.449	0.526 0.516	0.450 0.459	0.826 0.703	4.431 1.729	2.69 1.494	6.736 2.191	2.311 1.259	3.095 1.352
_	96	0.170 0.273	0.168 0.272	0.187 0.304	0.207 0.307	0.197 0.282	0.193 0.308	0.169 0.273	0.201 0.317	0.386 0.449	0.274 0.368	0.260 0.357	0.312 0.402	0.300 0.392	0.375 0.437
t,	192	0.184 0.286	0.184 0.289	0.199 0.315	0.213 0.316	0.196 0.285	0.201 0.315	0.182 0.286	0.222 0.334	0.378 0.443	0.296 0.386	0.270 0.368	0.348 0.433	0.297 0.390	0.442 0.473
Eelctricity	336	0.196 0.299	0.198 0.300		0.230 0.333			0.200 0.304		0.376 0.443		0.28 0.380	0.350 0.433	0.317 0.403	
Eel	720	0.224 0.320	0.220 0.320					0.222 0.321		0.376 0.445		0.280 0.376		0.338 0.417	
	Avg	0.194 0.295	0.192 0.295					0.193 0.296		0.379 0.445		0.270 0.370	0.338 0.422	0.313 0.401	0.559 0.549
_	96	0.599 0.329		0.607 0.392					0.613 0.388			0.680 0.384	0.732 0.423		0.843 0.453
	192						0.604 0.373							0.849 0.481	0.843 0.453
Traffic	336		0.629 0.336			0.598 0.370 0.605 0.373	0.621 0.383					0.730 0.408	0.733 0.420 0.742 0.420		
Ë	720			0.632 0.396					0.660 0.408			0.720 0.396		0.854 0.489	1.500 0.805
		0.627 0.341	0.620 0.336												
	Avg							0.624 0.340		0.878 0.469		0.710 0.395	0.741 0.422	0.832 0.471	1.011 0.541
	96	0.175 0.224		0.197 0.281				0.173 0.223		0.622 0.556		0.460 0.49		0.174 0.252	0.369 0.406
Weather	192	0.226 0.266	0.219 0.261					0.245 0.285		0.739 0.624		0.660 0.589			
We	336		0.280 0.306			0.283 0.335					0.578 0.523		0.639 0.596		
	720		0.365 0.359			0.345 0.381						0.870 0.675			0.535 0.520
	Avg	0.260 0.287	0.259 0.287	0.271 0.334	0.261 0.312	0.265 0.317	0.309 0.360	0.288 0.314	0.338 0.382	0.946 0.717	0.634 0.548	0.700 0.602	0.803 0.656	0.271 0.334	0.444 0.454
	96												1.065 0.829		
ange	192						0.271 0.380							0.776 0.698	1.846 1.179
Exchange	336	0.374 0.442	0.367 0.448	0.348 0.428	0.377 0.466	0.313 0.427	0.460 0.500	0.421 0.476	0.509 0.524	1.943 1.172	1.672 1.036	1.66 1.081	1.357 0.976	1.029 0.797	2.136 1.231
_	720	0.963 0.749	0.964 0.746	1.025 0.774	0.831 0.699	0.839 0.695	1.195 0.841	1.092 0.769	1.447 0.941	2.085 1.206	2.478 1.310	1.940 1.127	1.510 1.016	2.283 1.222	2.984 1.427
	Avg	0.412 0.443	0.416 0.443	0.410 0.427	0.385 0.447	0.354 0.414	0.519 0.500	0.461 0.454	0.613 0.539	1.913 1.159	1.55 0.998	1.400 0.968	1.280 0.932	1.121 0.798	2.105 1.221
	24	2.625 0.957	2.317 0.934	2.527 1.020	8.313 2.144	2.398 1.040	3.228 1.260	2.294 0.945	3.483 1.287	7.394 2.012	5.764 1.677	4.480 1.444	4.400 1.382	4.381 1.425	5.914 1.734
	36	2.768 1.015	1.972 0.920	2.615 1.007	6.631 1.902	2.646 1.088	2.679 1.080	1.825 0.848	3.103 1.148	7.551 2.031	4.755 1.467	4.800 1.467	4.783 1.448	4.442 1.416	6.631 1.845
IL	48	2.234 0.937	2.238 0.940	2.359 0.972	7.299 1.982	2.614 1.086	2.622 1.078	2.010 0.900	2.669 1.085	7.662 2.057	4.763 1.469	4.800 1.468	4.832 1.465	4.559 1.443	6.736 1.857
	60	2.205 0.971	2.027 0.928	2.487 1.016	7.283 1.985	2.804 1.146	2.857 1.157	2.178 0.963	2.770 1.125	7.931 2.100	5.264 1.564	5.280 1.560	4.882 1.483	4.651 1.474	6.870 1.879
	Avg	2.458 0.97	2.139 0.931	2.497 1.004	7.382 2.003	2.616 1.090	2.847 1.144	2.077 0.914	3.006 1.161	7.635 2.050	5.137 1.544	4.840 1.485	4.724 1.445	4.508 1.440	6.538 1.829
Cou	nt 1^{st}	11	30	4	1	4	13	6	7	•	•				
		-													

Table 9: The result of long-term forecasting task. The input sequence length is set to 36 for the ILI dataset and 96 for the others. Avg is average from four predicton lengths.

M	odels	SpecA	R-Net	TimesNet	ETSf	ormer	Ligh	ntTS	Dlii	near	FEDfo	ormer	Statio	onary	Autof	ormer	Pyraformer	Informer	LogTrans	Refo	rmer	LS	SL	LST	ΓМ
		(ou	ırs)	(2023)	(20)22)	(20)	22)	(20	23)	(202	22)	(202	22a)	(20	21)	(2021a)	(2021)	(2019)	(20:	20)	(20	22)	(199) 7)
M	etrics	MSE	MAE	MSE MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE MAE	MSE MAI	MSE MAE	MSE	MAE	MSE	MAE	MSE	MAE
	96	0.323	0.365	0.338 0.375	0.375	0.398	0.374	0.400	0.345	0.372	0.379	0.419	0.386	0.398	0.505	0.475	0.543 0.510	0.672 0.57	0.600 0.546	0.538	0.528	0.450	0.477	0.863	0.664
=	192	0.375	0.395	0.374 0.387	0.408	0.410	0.400	0.407	0.380	0.389	0.426	0.441	0.459	0.444	0.553	0.496	0.557 0.537	0.795 0.66	0.837 0.700	0.658	0.592	0.469	0.481	1.113	0.776
ETTm1	336	0.413	0.417	0.410 0.411	0.435	0.428	0.438	0.438	0.413	0.413	0.445	0.459	0.495	0.464	0.621	0.537	0.754 0.655	1.212 0.87	1.124 0.832	0.898	0.721	0.583	0.574	1.267	0.832
щ	720	0.482	0.451	0.478 0.450	0.499	0.462	0.527	0.502	0.474	0.453	0.543	0.490	0.585	0.516	0.671	0.561	0.908 0.724	1.166 0.82	1.153 0.820	1.102	0.841	0.632	0.596	1.324	0.858
	Avg	0.398	0.407	0.400 0.406	0.429	0.425	0.435	0.437	0.403	0.407	0.448	0.452	0.481	0.456	0.588	0.517	0.691 0.607	0.961 0.73	0.929 0.725	0.799	0.671	0.533	0.532	1.142	0.782
	96	0.183	0.265	0.187 0.267	0.189	0.280	0.209	0.308	0.193	0.292	0.203	0.287	0.192	0.274	0.255	0.339	0.435 0.507	0.365 0.45	0.768 0.642	0.658	0.619	0.243	0.342	2.041	1.073
2	192	0.251	0.308	0.249 0.309	0.253	0.319	0.311	0.382	0.284	0.362	0.269	0.328	0.280	0.339	0.281	0.340	0.730 0.673	0.533 0.56	0.989 0.757	1.078	0.827	0.392	0.448	2.249	1.112
ETTm2	336	0.311	0.348	0.321 0.351	0.314	0.357	0.442	0.466	0.369	0.427	0.325	0.366	0.334	0.361	0.339	0.372	1.201 0.845	1.363 0.88	1.334 0.872	1.549	0.972	0.932	0.724	2.568	1.238
Щ	720	0.417	0.408	0.408 0.403	0.414	0.413	0.675	0.587	0.554	0.522	0.421	0.415	0.417	0.413	0.433	0.432	3.625 1.451	3.379 1.33	3.048 1.328		1.242	1.372	0.879	2.720	1.287
	Avg		0.332	0.291 0.333	0.293		0.409		0.350		0.305						1.498 0.869	1.410 0.81						2.395	
	96		0.416	0.384 0.402	0.494		0.424		0.386	0.400	0.376		0.513						3 0.878 0.740					1.044	
	192		0.446	0.436 0.429	0.538		0.475		0.437		0.420						0.790 0.681					0.542			
ETTh1	336		0.464	0.491 0.469	0.574				0.481		0.459						0.891 0.738							1.259	
됴	720	0.482		0.521 0.500	0.562												0.963 0.782					0.721			
									0.519		0.506													1.271	
	Avg		0.455	0.458 0.450	0.542				0.456		0.440						0.827 0.703			1.029				1.198	
	96		0.385	0.340 0.374	0.340		0.397		0.333		0.358		0.476				0.645 0.597			2.626				2.522	
ETTh2	192		0.420	0.402 0.414	0.430				0.477		0.429		0.512						4.315 1.635					3.312	
Ħ	336	0.447		0.452 0.452	0.485		0.626		0.594		0.496						0.907 0.747							3.291	
	720	0.449	0.456	0.462 0.468	0.500	0.497	0.863	0.672	0.831	0.657	0.463	0.474	0.562	0.56	0.515	0.511	0.963 0.783	3.647 1.62	3.188 1.540	3.874	1.697	2.576	1.363	3.257	1.357
	Avg	0.416	0.427	0.414 0.427	0.439	0.452	0.602	0.543	0.559	0.515	0.437	0.449	0.526	0.516	0.450	0.459	0.826 0.703	4.431 1.72	2.686 1.494	6.736	2.191	2.311	1.259	3.095	1.352
	96	0.165	0.270	0.168 0.272	0.187	0.304	0.207	0.307	0.197	0.282	0.193	0.308	0.169	0.273	0.201	0.317	0.386 0.449	0.274 0.36	0.258 0.357	0.312	0.402	0.300	0.392	0.375	0.437
icity	192	0.186	0.287	0.184 0.289	0.199	0.315	0.213	0.316	0.196	0.285	0.201	0.315	0.182	0.286	0.222	0.334	0.378 0.443	0.296 0.38	0.266 0.368	0.348	0.433	0.297	0.390	0.442	0.473
Eelctricity	336	0.195	0.298	0.198 0.300	0.212	0.329	0.230	0.333	0.209	0.301	0.214	0.329	0.200	0.304	0.231	0.338	0.376 0.443	0.300 0.39	0.280 0.380	0.350	0.433	0.317	0.403	0.439	0.473
ш	720	0.223	0.321	0.220 0.320	0.233	0.345	0.265	0.360	0.245	0.333	0.246	0.355	0.222	0.321	0.254	0.361	0.376 0.445	0.373 0.43	0.283 0.376	0.340	0.420	0.338	0.417	0.980	0.814
	Avg	0.192	0.294	0.192 0.295	0.208	0.323	0.229	0.329	0.212	0.300	0.214	0.327	0.193	0.296	0.227	0.338	0.379 0.445	0.311 0.39	0.272 0.370	0.338	0.422	0.313	0.401	0.559	0.549
	96	0.601	0.323	0.593 0.321	0.607	0.392	0.615	0.391	0.650	0.396	0.587	0.366	0.612	0.338	0.613	0.388	0.867 0.468	0.719 0.39	0.684 0.384	0.732	0.423	0.798	0.436	0.843	0.453
,2	192	0.616	0.329	0.617 0.336	0.621	0.399	0.601	0.382	0.598	0.370	0.604	0.373	0.613	0.340	0.616	0.382	0.869 0.467	0.696 0.37	0.685 0.390	0.733	0.420	0.849	0.481	0.847	0.453
Traffic	336	0.633	0.337	0.629 0.336	0.622	0.396	0.613	0.386	0.605	0.373	0.621	0.383	0.618	0.328	0.622	0.337	0.881 0.469	0.777 0.42	0.734 0.408	0.742	0.420	0.828	0.476	0.853	0.455
	720	0.651	0.352	0.640 0.350	0.632	0.396	0.658	0.407	0.645	0.394	0.626	0.382	0.653	0.355	0.660	0.408	0.896 0.473	0.864 0.47	0.717 0.396	0.755	0.423	0.854	0.489	1.500	0.805
	Avg	0.625	0.335	0.620 0.336	0.621	0.396	0.622	0.392	0.625	0.383	0.610	0.376	0.624	0.340	0.628	0.379	0.878 0.469	0.764 0.41	0.705 0.395	0.741	0.422	0.832	0.471	1.011	0.541
	96	0.173	0.222	0.172 0.220	0.197	0.281	0.182	0.242	0.196	0.255	0.217	0.296	0.173	0.223	0.266	0.336	0.622 0.556	0.300 0.38	0.458 0.490	0.689	0.596	0.174	0.252	0.369	0.406
er	192	0.220	0.261	0.219 0.261	0.237	0.312	0.227	0.287	0.237	0.296	0.276	0.336	0.245	0.285	0.307	0.367	0.739 0.624	0.598 0.54	0.658 0.589	0.752	0.638	0.238	0.313	0.416	0.435
Weather	336	0.277	0.302	0.28 0.306	0.298	0.353	0.282	0.334	0.283	0.335	0.339	0.380	0.321	0.338	0.359	0.395	1.004 0.753	0.578 0.52	0.797 0.652	0.639	0.596	0.287	0.355	0.455	0.454
>	720	0.357	0.352	0.365 0.359	0.352	0.288	0.352	0.386	0.345	0.381	0.403	0.428	0.414	0.41	0.419	0.428	1.42 0.934	1.059 0.74	0.869 0.675	1.130	0.792	0.384	0.415	0.535	0.520
	Avg	0.257	0.284	0.259 0.287	0.271	0.334	0.261	0.312	0.265	0.317	0.309	0.360	0.288	0.314	0.338	0.382	0.946 0.717	0.634 0.54	0.696 0.602	0.803	0.656	0.271	0.334	0.444	0.454
	96	0.109	0.238	0.107 0.234	0.085	0.204	0.116	0.262	0.088	0.218	0.148	0.278	0.111	0.237	0.197	0.323	1.748 1.105	0.847 0.75	0.968 0.812	1.065	0.829	0.395	0.474	1.453	1.049
96	192	0.198	0.323	0.226 0.344	0.182	0.303	0.215	0.359	0.176	0.315	0.271	0.380	0.219	0.335	0.300	0.369	1.874 1.151	1.204 0.89	1.040 0.851	1.188	0.906	0.776	0.698	1.846	1.179
Exchange	336	0.337	0.424	0.367 0.448	0.348	0.428	0.377	0.466	0.313	0.427	0.460	0.500	0.421	0.476	0.509	0.524	1.943 1.172	1.672 1.03	1.659 1.081	1.357	0.976	1.029	0.797	2.136	1.231
Ex	720			0.964 0.746															1.941 1.127						
	Avg			0.416 0.443															3 1.402 0.968						
	24			2.317 0.934															7 4.480 1.444						
	36			1.972 0.920															4.799 1.467						
ILL	48			2.238 0.940															4.800 1.468						
П																			4.800 1.468 4 5.278 1.560						
	60																								
	Avg			2.139 0.931											3.000	1.101	7.033 2.030	3.13/ 1.34	4.839 1.485	4.724	1.445	4.308	1.440	0.338	1.629
Cou	nt 1 st	l 2	9	21	-	3	1		1	1	5		4	•											

Table 10: The result of long-term forecasting task(order-preserving).

5		,	Weath	ier			Е	lectri	city				ETTI	n2				ETTŀ	n1		1	ETTn	n2				ETTn	n1				-
Count 1 st	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	MaskRate		Models
21	0.032 0.060	0.035 0.065	0.031 0.058	0.034 0.067	0.027 0.050	0.095 0.213	0.102 0.222	0.096 0.214	0.092 0.209	0.089 0.205	0.048 0.144	0.056 0.158	0.049 0.147	0.045 0.140	0.040 0.132	0.077 0.187	0.106 0.217	0.083 0.195	0.064 0.174 0.069	0.055 0.163	0.025 0.096	0.022 0.090	0.020 0.084	0.018 0.080	0.027 0.109	0.036 0.126	0.029 0.113	0.024 0.104	0.019 0.093	MSE MAE	(ours)	SpecAR-Net
33	0.030 0.054	0.034 0.062	0.031 0.057	0.029 0.052	0.025 0.045	0.092 0.210	0.100 0.221	0.094 0.213	0.089 0.206	0.085 0.202	0.049 0.146	0.060 0.162	0.052 0.151	0.460 0.141	0.040 0.130	0.078 0.187	0.102 0.215	0.084 0.196	0.069 0.178	0.057 0.159	0.026 0.098	0.023 0.091	0.020 0.085	0.018 0.08	0.027 0.107	0.036 0.124	0.029 0.111	0.023 0.101	0.019 0.092	MSE MAE	(2023)	TimesNet
	0.076 0.171	0.102 0.207	0.081 0.180	0.065 0.155	0.057 0.141	0.214 0.339	0.235 0.357	0.219 0.344	0.207 0.332	0.196 0.321	0.367	0.602 0.572	0.400 0.465	0.279 0.390	0.187 0.319	0.202 0.329	0.293 0.402	0.220 0.347	0.169 0.304	0.126 0.263	0.323 0.421	0.237 0.356		0.108 0.239	0.120 0.253	0.186 0.323	0.133 0.271	0.096 0.229	0.067 0.188	MSE MAE	(2022)	ETS.
	0.055 0.117	0.065 0.133	0.058 0.121	0.052 0.111	0.047 0.101	0.131 0.262	0.160 0.293	0.141 0.273	0.121 0.252	0.102 0.229	0.436 0.119 0.250	0.136 0.268	0.126 0.257	0.115 0.246	0.101 0.231	0.284 0.373	0.334 0.404	0.296 0.382	0.169 0.304 0.265 0.364	0.240 0.345	0.059 0.174	0.051 0.159	0.164 0.294 0.042 0.143	0.034 0.127	0.104 0.218	0.134 0.255	0.133 0.271 0.113 0.231	0.093 0.206	0.075 0.180	MSE MAE	(2022)	LightTS
,	7 0.052 0.110	3 0.066 0.134	0.057 0.117	1 0.048 0.103	0.039 0.084	2 0.132 0.260	3 0.175 0.305	3 0.144 0.276	2 0.118 0.247	9 0.092 0.214	0.142 0.259	8 0.183 0.299	7 0.158 0.276	6 0.127 0.247	1 0.100 0.216	3 0.201 0.306	4 0.257 0.347	2 0.215 0.318	4 0.180 0.292	5 0.151 0.267	4 0.131 0.247	0.106 0.222	3 0.085 0.196	7 0.062 0.166	8 0.093 0.206	5 0.132 0.248	0.103 0.219	6 0.080 0.193	0.058 0.162	MSE MAE	(2023)	DLinear
	0.099 0.203	4 0.183 0.312	7 0.107 0.229	3 0.064 0.163	4 0.041 0.107	0 0.130 0.259	5 0.158 0.284	6 0.136 0.266	7 0.120 0.251	4 0.107 0.237	9 0.163 0.279	9 0.232 0.341	6 0.187 0.304	7 0.137 0.258	6 0.095 0.212	6 0.117 0.246	7 0.165 0.299	8 0.124 0.258	2 0.106 0.236	0.070	7 0.156 0.276	2 0.110 0.231	6 0.080 0.195	6 0.056 0.159	6 0.062 0.177	8 0.089 0.218	0.069 0.191	3 0.052 0.166	2 0.035 0.135	E MSE MAE	(2022)	FED.
	3 0.032 0.059	2 0.037 0.068	9 0.033 0.062	3 0.029 0.056	7 0.027 0.051	9 0.100 0.218	4 0.108 0.228	6 0.102 0.220	1 0.097 0.214	7 0.093 0.210	9 0.053 0.152	0.065	4 0.056 0.158	8 0.049 0.147	2 0.042 0.133	6 0.094 0.201	9 0.133 0.240	8 0.102 0.212	6 0.080 0.189	0.190 0.060 0.165	6 0.030 0.108	1 0.027 0.103	5 0.024 0.096	9 0.021 0.088	7 0.036 0.126	8 0.047 0.145	1 0.039 0.131	6 0.032 0.119	5 0.026 0.107	E MSE MAE	(2022a)	Stationary
,	0.031 0.057	8 0.037 0.067	2 0.032 0.060	6 0.030 0.054	0.026 0.047	8 0.101 0.225	8 0.113 0.239	0.104 0.229	4 0.096 0.220	0.089 0.210	2 0.055 0.156	0.170 0.068 0.173	8 0.060 0.163	7 0.050 0.149	3 0.044 0.138	0.103 0.214	0.137 0.248	2 0.109 0.222	9 0.090 0.203	5 0.074 0.182	8 0.035 0.119	3 0.030 0.108	0.026	8 0.023 0.092	6 0.051 0.150	5 0.067 0.174	0.057	9 0.046 0.144	7 0.034 0.124	MSE MAE	(2021)	Auto.
	0.152 0.235	7 0.164 0.249	0 0.156 0.240	0.147 0.229	0.140 0.220	5 0.297 0.382	9 0.299 0.383	9 0.296 0.381	0 0.294 0.380	0 0.297 0.383	6 1.079 0.792	3 1.193 0.838	3 1.107 0.800	9 1.037 0.774	8 0.976 0.754	4 0.842 0.682	8 0.854 0.691	2 0.830 0.675	3 0.829 0.672	2 0.857 0.609	9 0.568 0.560	8 0.478 0.521	0.101 0.421 0.482	2 0.394 0.470	0.717 0.570	4 0.770 0.605	0.161 0.737 0.581	4 0.689 0.553	4 0.670 0.541	E MSE MAE	(2021a)	Pyra.
	5 0.045 0.104	9 0.053 0.114	0 0.049 0.111	9 0.042 0.100	0.037 0.093	2 0.222 0.328	3 0.228 0.331	1 0.222 0.328	0 0.219 0.326	3 0.218 0.326	2 0.337 0.452	8 0.369 0.472	0 0.353 0.462	4 0.322 0.444	4 0.305 0.431	2 0.161 0.279	1 0.215 0.325	5 0.174 0.293	2 0.140 0.262	9 0.114 0.234	0 0.200 0.333	1 0.155 0.293	2 0.135 0.272	0 0.133 0.270	0 0.071 0.188	5 0.093 0.218	1 0.079 0.200	3 0.063 0.180	1 0.047 0.155	E MSE MAE	(2021)	In.
	4 0.039 0.076	4 0.042 0.082	1 0.039 0.078	0 0.038 0.074	3 0.037 0.072	8 0.175 0.303	0.187 0.312	8 0.178 0.305	6 0.169 0.299	6 0.164 0.296	2 0.186 0.318	2 0.212 0.339	2 0.185 0.315	4 0.175 0.310	0.173 0.308	9 0.219 0.332	5 0.230 0.348	3 0.210 0.328	2 0.207 0.323	4 0.229 0.330	3 0.117 0.247	3 0.138 0.260	2 0.120 0.248	0 0.103 0.229	8 0.050 0.154	8 0.063 0.173	0 0.052 0.158	0 0.044 0.144	5 0.041 0.141	E MSE MAE	(2019)	LogTrans
	6 0.038 0.087			$\overline{}$					_			_	$\overline{}$	$\overline{}$		$\overline{}$	8 0.179 0.298	8 0.135 0.261		$\overline{}$	7 0.211 0.329	$\overline{}$			4 0.055 0.166				1 0.032 0.126	E MSE MAE	(2020)	Re.
	7 0.365 0.43	0.046 0.099 0.431 0.483 0.195 0.303 0.054 0.123	0.040 0.091 0.406 0.463 0.172 0.281 0.047 0.112	0.035 0.082 0.327 0.409 0.187 0.293 0.042 0.104	0.031 0.076 0.296 0.379 0.176 0.287 0.036 0.095	0.200 0.313 0.277 0.365 0.582 0.597 0.222 0.293	0.210 0.319 0.273 0.361 0.581 0.597 0.229 0.347	0.203 0.315 0.275 0.364 0.567 0.588 0.223 0.343	0.197 0.312 0.281 0.369 0.559 0.585 0.219 0.341	0.190 0.308 0.277 0.366 0.621 0.620 0.217 0.341	0.234 0.352 2.039 1.114 0.431 0.503 0.495 0.475	1.316 0.419 2.054 1.119 0.467 0.529 0.484 0.523	0.252 0.370 2.033 1.111 0.429 0.498 0.487 0.529	0.206 0.331 2.007 1.105	0.163 0.289 2.060 1.120 0.410 0.494 0.521 0.555	0.122 0.245 1.225 0.873 0.621 0.571 0.424 0.481	8 1.174 0.84		0.102 0.227 1.262 0.883 0.610 0.567 0.412 0.456	0.074 0.194 1.265 0.896 0.599 0.554 0.422 0.461	9 1.140 0.835	0.175 0.300 0.917 0.744 0.250 0.396 0.180 0.321	0.136 0.262 1.039 0.814 0.263 0.402 0.159 0.306	0.108 0.228 1.013 0.805 0.307 0.441 0.150 0.298	6 0.989 0.786	0.082 0.208 0.952 0.763 0.519 0.496 0.129 0.260	0.063 0.182 0.999 0.792 0.516 0.499 0.116 0.246	0.042 0.146 1.032 0.807 0.518 0.500 0.106 0.235	6 0.974 0.78	E MSE MAE	(1997)	LSTM
	0.365 0.434 0.183 0.291 0.045 0.108	3 0.195 0.30.	3 0.172 0.28	9 0.187 0.29.	9 0.176 0.28	5 0.582 0.59	1 0.581 0.59	4 0.567 0.58.	9 0.559 0.58.	6 0.621 0.62	4 0.431 0.50	9 0.467 0.52	1 0.429 0.49.		0 0.410 0.49	3 0.621 0.57	1.174 0.849 0.648 0.587 0.443 0.473	1.200 0.867 0.628 0.577 0.421 0.461	3 0.610 0.56	6 0.599 0.55	5 0.246 0.38	4 0.250 0.39	4 0.263 0.40	5 0.307 0.44	6 0.516 0.497	3 0.519 0.49	2 0.516 0.49	7 0.518 0.50	0.974 0.780 0.510 0.493	E MSE MAE	(2019)	TCN
	1 0.045 0.10	3 0.054 0.12	1 0.047 0.113	3 0.042 0.10-	7 0.036 0.09:	7 0.222 0.29	7 0.229 0.34	8 0.223 0.34	5 0.219 0.34	0 0.217 0.34	3 0.495 0.47:	9 0.484 0.52	8 0.487 0.52	0.419 0.490 0.487 0.535	4 0.521 0.55	1 0.424 0.48	7 0.443 0.47	7 0.421 0.46	7 0.412 0.450	4 0.422 0.46	0.246 0.389 0.210 0.353	6 0.180 0.32	2 0.159 0.30	1 0.150 0.29	7 0.113 0.254	6 0.129 0.260	9 0.116 0.24	0 0.106 0.23:	3 0.101 0.231	E MSE MAE	(2022)	LSSL

Table 11: The result of imputation task. Avg is average from four mask rates.

		,	Weath	ner			Е	lectri	city				ETTŀ	12				ETTh	1			I	ETTn	n2			1	ETTn	1 1				7
	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	Avg	50%	37.50%	25%	12.50%	MaskRate		Models
	0.031 0.057	0.036 0.066	0.031 0.058	0.028 0.052	0.027 0.052	0.092 0.210	0.100 0.220	0.094 0.212	0.089 0.206 0.089	0.086 0.202	0.046 0.141	0.056 0.157	0.047 0.144	0.042 0.136	0.038 0.128	0.071 0.178	0.098 0.210	0.079 0.190	0.061 0.169 0.069	0.044 0.144	0.021 0.087	0.025 0.097	0.022 0.089	0.020 0.084	620.0 810.0	0.026 0.106	0.035 0.124	0.028 0.111	0.022 0.098	0.018 0.089 0.019 0.092 0.067 0.188	MSE MAE	(ours)	nov E-ver
	0.030 0.054	0.034 0.062	0.031 0.057	0.029	0.025 0.045	0.092 0.210	0.100 0.221	0.094 0.213	0.089 0.206	0.085 0.202	0.049 0.146	0.060 0.162	0.052 0.151	0.460 0.141	0.040 0.13	0.078 0.187	0.102 0.215	0.084 0.196	0.069 0.178	0.057 0.159	0.022 0.089	0.026 0.098	0.023 0.091	0.020 0.085	0.018 0.080	0.027 0.107	0.036 0.124	0.029	0.023 0.101	0.019 0.092	MSE MAE	(2023)	
	0.076 0.171 0.055	0.102 0.207	0.081 0.180	0.065 0.155	0.057	0.214 0.339	0.235 0.357	0.219 0.34	0.207 0.332	0.196 0.321	0.367 0.436	0.602 0.572	0.400 0.465	0.279 0.390	0.187 0.319	0.202 0.329	0.293 0.402	0.220 0.347	0.169 0.304	0.126 0.263	0.208 0.327	0.323 0.421	0.237 0.356	0.164 0.294	0.108 0.239	0.120 0.253	0.186 0.323	0.133 0.271	0.096 0.229	0.067 0.188	MSE MAE	(2022)	
	0.055 0.117	0.065 0.13	0.057 0.081 0.180 0.058 0.121	0.052 0.11	0.141 0.047 0.101	0.131 0.262	7 0.160 0.293	0.141 0.27	2 0.121 0.25	0.202 0.196 0.321 0.102 0.229 0.092	0.119 0.250	2 0.136 0.268	0.126 0.257	0.115 0.246		0.284 0.37	2 0.334 0.40	0.084 0.196 0.220 0.347 0.296 0.382 0.215	4 0.265 0.36	3 0.240 0.345	7 0.046 0.151	0.059 0.17	6 0.051 0.15	4 0.042 0.14	0.034 0.127	0.104 0.218	0.134 0.255	0.113 0.23	0.093 0.20	0.075 0.180	MSE MAE	(2022)	
	0.052	3 0.066 0.13	0.057	0.052 0.065 0.155 0.052 0.111 0.048 0.103 0.064 0.163	0.039 0.084	2 0.132 0.260	3 0.175 0.305	0.219 0.344 0.141 0.273 0.144 0.276 0.136 0.266	2 0.118 0.24	9 0.092 0.21	0.142 0.259	8 0.183 0.299	7 0.158 0.276	6 0.127 0.247	0.101 0.231 0.100 0.216 0.095 0.212	0.071 0.178 0.078 0.187 0.202 0.329 0.284 0.373 0.201 0.306 0.117 0.246 0.094 0.201 0.103 0.214 0.842 0.682	4 0.257 0.34	2 0.215 0.318	0.169 0.304 0.265 0.364 0.180 0.292	5 0.151 0.267	0.096 0.20	0.097 0.026 0.098 0.323 0.421 0.059 0.174 0.131 0.247 0.156 0.276 0.030 0.108 0.035 0.119 0.568 0.560	0.089 0.023 0.091 0.237 0.356 0.051 0.159 0.106 0.222 0.110 0.231 0.027 0.103 0.030 0.108 0.478 0.521 0.155	0.020 0.084 0.020 0.085 0.164 0.294 0.042 0.143 0.085 0.196 0.080 0.195	7 0.062 0.166	8 0.093 0.206	5 0.132 0.248	0.111 0.133 0.271 0.113 0.231 0.103 0.219 0.069 0.191 0.039 0.131	0.022 0.098 0.023 0.101 0.096 0.229 0.093 0.206 0.080 0.193 0.052 0.166 0.032 0.119 0.046 0.144 0.689	0.058 0.162	MSE MAE	(2023)	
	0.110 0.099 0.203	4 0.183 0.31	0.117 0.107 0.22	3 0.064 0.16	4 0.041 0.107	0 0.130 0.259	5 0.158 0.284	6 0.136 0.26	7 0.120 0.25	0.214 0.107 0.23	9 0.163 0.279	9 0.232 0.341	6 0.187 0.304	7 0.137 0.258	6 0.095 0.21	6 0.117 0.24	7 0.165 0.29	8 0.124 0.258	2 0.106 0.23	7 0.070 0.190	0.096 0.208 0.101 0.215	7 0.156 0.27	2 0.110 0.23	6 0.080 0.19	6 0.056 0.159	6 0.062 0.177	8 0.089 0.218	9 0.069 0.19	3 0.052 0.16	2 0.035 0.135	E MSE MAE	(2022)	
	3 0.032 0.059	2 0.037 0.00	9 0.033 0.06		7 0.027 0.051	9 0.100 0.218	4 0.108 0.228		0.097 0.21	7 0.093 0.21	9 0.053 0.152	1 0.065 0.13	4 0.056 0.158	8 0.049 0.147	2 0.042 0.133	6 0.094 0.20	9 0.133 0.24	8 0.102 0.21	6 0.080 0.18	0 0.060 0.165	5 0.026 0.099	0.030 0.10	0.027 0.10	5 0.024 0.09	9 0.021 0.088	7 0.036 0.126	8 0.047 0.145	0.039 0.13	0.032 0.11	5 0.026 0.107	E MSE MAE	(2022a)	
	69 0.031 0.057	8 0.037 0.00	0.229 0.033 0.062 0.032 0.060 0.156	0.029 0.056 0.030 0.054 0.147	0.026 0.047	18 0.101 0.225	28 0.113 0.239	0.102 0.220 0.104 0.229	14 0.096 0.22	0.237 0.093 0.210 0.089 0.210 0.297	62 0.055 0.156	0.065 0.170 0.068 0.173	8 0.060 0.163	17 0.050 0.149	0.044 0.138	0.103 0.21	ю 0.137 0.24	2 0.109 0.22	0.106 0.236 0.080 0.189 0.090 0.203 0.829	5 0.074 0.182	0.029 0.105)8 0.035 0.11	0.030 0.10	0.026 0.10	88 0.023 0.092	26 0.051 0.150	0.067 0.174	0.057 0.161	9 0.046 0.14	0.034 0.124	E MSE MAE	(2021)	
	0.152 0.235	67 0.164 0.24		0.147 0.229	0.140 0.220	5 0.297 0.382	0.299 0.383	9 0.296 0.381	0.294 0.38	0.297 0.38	6 1.079 0.792	3 1.193 0.838	1.107	1.037 0.774	8 0.976 0.754	0.842 0.68	0.854 0.69	0.102 0.212 0.109 0.222 0.830 0.675	0.829 0.672	2 0.857 0.609	0.465 0.508	9 0.568 0.56	0.478 0.52	0.024 0.096 0.026 0.101 0.421 0.482	0.394 0.470	0.717 0.570	0.770 0.605	0.737	0.689 0.55	0.67 0.541	E MSE MAE	(2021a)	
	85 0.045 0.104 0.039	0.034 0.062 0.102 0.207 0.065 0.133 0.066 0.134 0.183 0.312 0.037 0.068 0.037 0.067 0.164 0.249 0.053 0.114 0.042 0.082	0.240 0.049 0.111 0.039	0.042 0.10	0.037 0.093	82 0.222 0.328	83 0.228 0.331	81 0.222 0.328	0.206 0.207 0.332 0.121 0.252 0.118 0.247 0.120 0.251 0.097 0.214 0.096 0.220 0.294 0.380 0.219 0.326	0.383 0.218 0.32	0.337 0.452	88 0.369 0.472 0.212	0.800 0.353 0.462	0.322 0.444	64 0.305 0.431 0.173		0.215 0.293 0.402 0.334 0.404 0.257 0.347 0.165 0.299 0.133 0.240 0.137 0.248 0.854 0.691 0.215 0.325	75 0.174 0.293	72 0.140 0.262)9 0.114 0.234	0.156 0.292	0.20 0.33	0.155 0.29	82 0.135 0.272	0.133 0.270	0.071 0.188	0.093 0.218	0.581 0.079 0.200 0.052 0.158	0.553 0.063 0.180 0.044 0.144	0.047 0.155	E MSE MAE	(2021)	
	4 0.039 0.076	4 0.042 0.08	1 0.039 0.078	0.042 0.100 0.038 0.074	3 0.037 0.072	8 0.175 0.303	0.187 0.312	8 0.178 0.305	6 0.169 0.299	0.326 0.164 0.296	2 0.186 0.318	2 0.212 0.339	2 0.185 0.315	4 0.175 0.310	0.173 0.308	0.161 0.279 0.219 0.332	5 0.230 0.348	3 0.210 0.328	2 0.207 0.323	4 0.229 0.330	2 0.119 0.246	0.20 0.333 0.117 0.247	0.293 0.138 0.260	2 0.120 0.248	0 0.103 0.229	8 0.050 0.154	8 0.063 0.173	0.052 0.15	0.044 0.12	5 0.041 0.141	E MSE MAE	(2019)	
														0 0.206 0.33						0 0.074 0.19											E MSE MAE	(2020)	
	7 0.365 0.43	9 0.431 0.48	1 0.406 0.46	2 0.327 0.40	6 0.296 0.37	3 0.277 0.36	9 0.273 0.36	5 0.275 0.36	2 0.281 0.36	8 0.277 0.36	2 2.039 1.11	9 2.054 1.11	0 2.033 1.11	1 2.007 1.10	9 2.060 1.12	5 1.225 0.87	8 1.174 0.84	1 1.200 0.86	7 1.262 0.88	4 1.265 0.89	0 1.027 0.80	9 1.140 0.83	0.917 0.74	2 1.039 0.81	8 1.013 0.80	6 0.989 0.78	8 0.952 0.76	2 0.999 0.79	6 1.032 0.80	6 0.974 0.78	E MSE MAE	(1997)	
-	0.038 0.087 0.365 0.434 0.183 0.291 0.045 0.108	0.046 0.099 0.431 0.483 0.195 0.303 0.054 0.123	0.040 0.091 0.406 0.463 0.172 0.281 0.047 0.112	0.035 0.082 0.327 0.409 0.187 0.293 0.042 0.104	0.031 0.076 0.296 0.379 0.176 0.287 0.036 0.095	0.200 0.313 0.277 0.365 0.582 0.597 0.222	0.210 0.319 0.273 0.361 0.581 0.597 0.229 0.347	0.203 0.315 0.275 0.364 0.567 0.588 0.223 0.343	0.197 0.312 0.281 0.369 0.559 0.585 0.219 0.341	0.190 0.308 0.277 0.366 0.621 0.620 0.217 0.341	0.234 0.352 2.039 1.114 0.431 0.503 0.495 0.475	0.316 0.419 2.054 1.119 0.467 0.529 0.484 0.523	0.252 0.370 2.033 1.111 0.429 0.498 0.487 0.529	0.206 0.331 2.007 1.105 0.419 0.490 0.487 0.535	0.163 0.289 2.060 1.120 0.410 0.494 0.521 0.555	0.122 0.245 1.225 0.873 0.621 0.571 0.424 0.481	0.179 0.298 1.174 0.849 0.648 0.587 0.443 0.473	0.135 0.261 1.200 0.867 0.628 0.577 0.421 0.461	0.102 0.227 1.262 0.883 0.610 0.567 0.412 0.456	0.074 0.194 1.265 0.896 0.599 0.554 0.422	0.157 0.280 1.027 0.800 0.266 0.407 0.175 0.324	0.211 0.329 1.140 0.835 0.246 0.389 0.210 0.353	0.175 0.300 0.917 0.744 0.250 0.396 0.180 0.321	0.136 0.262 1.039 0.814 0.263 0.402 0.159 0.306	0.108 0.228 1.013 0.805 0.307 0.441 0.150 0.298	0.055 0.166 0.989 0.786 0.516 0.497 0.113 0.254	0.082 0.208 0.952 0.763 0.519 0.496 0.129 0.260	0.063 0.182 0.999 0.792 0.516 0.499 0.116 0.246	0.042 0.146 1.032 0.807 0.518 0.500 0.106 0.235	0.032 0.126 0.974 0.780 0.510 0.493 0.101 0.231	E MSE MAE	(2019)	
	1 0.045 0.10	3 0.054 0.12.	1 0.047 0.11	3 0.042 0.10	7 0.036 0.09.	7 0.222 0.293	7 0.229 0.34	8 0.223 0.34.	5 0.219 0.34	0 0.217 0.34	3 0.495 0.47.	9 0.484 0.52	8 0.487 0.52	0 0.487 0.53.	4 0.521 0.55.	1 0.424 0.48	7 0.443 0.47.	7 0.421 0.46	7 0.412 0.45	4 0.422 0.461	7 0.175 0.32	9 0.210 0.35.	6 0.180 0.32	2 0.159 0.30	1 0.150 0.29	7 0.113 0.25	6 0.129 0.26	9 0.116 0.24	0 0.106 0.23.	3 0.101 0.23	E MSE MAE	(2022)	

Table 12: The result of imputation task(order-preserving).