## auto-sktime: Automated Time Series Forecasting Supplementary Materials

## 1 Raw Experiment Results

Table 1: Raw experiment results for all evaluated frameworks and used datasets using MASE.

Dataset	Auto-	PyTorch	auto-s	-		Gluon	Aut	_	Deep		ET		Нур		pmda	arima	Py		TF	
	SE	tion	SE	tior	SE	tion	SE	tion	SE	tior	SE	tion	SE	tion	SE	tion	SE	tion	SE	tior
	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration	MASE	Duration
AEDemand	-	310	0.18	320	1.09	100	1.11	308	1.04	6	0.94	0	1.00	305	0.00	1	1.15	21	1.07	197
AEP_hourly	5.59	317	3.24	341	-	0	2.97	1256	- 2.60	0	- 0.16	0	3.05	563	1.00	0	- 2.00	0	- 70	0
AirPassengers DAYTON_hourly	$0.78 \\ 5.81$	$\frac{321}{370}$	$0.93 \\ 3.91$	$\frac{323}{327}$	0.59	99 0	$\frac{3.55}{3.20}$	310 1198	3.68	3	3.16	0	0.82 $3.13$	$\frac{312}{571}$	1.86	1	3.00	4 0	2.79	4 0
DEOK_hourly	5.38	313	2.03	322	_	0	2.98	798	_	0	_	0	2.71	473	_	0	_	0		0
DM	3.39	321	4.07	321	2.92	298	2.99	215	_	27	3.39	0	1.94	354	3.41	7	3.39	55	3.85	300
DOM_hourly	4.05	312	1.81	319	-	0	4.04	1045	-	0	_	0	1.98	520	-	0	-	0	-	0
DUQ_hourly	5.21	303	0.81	329	-	0	2.13	1286	-	0	_	0	2.05	525	_	0	_	0	-	0
EKPC_hourly FE_hourly	$4.25 \\ 7.06$	302 303	$4.46 \\ 3.19$	$\frac{430}{327}$	_	0	$\frac{2.27}{3.89}$	408 790	_	0	_	0	$\frac{2.55}{3.34}$	$\frac{379}{420}$	_	0	_	0	_	0
M3_Monthly		6	-	328	_	944	-	359	_	4	_	49	-	8	_	1966	_	17	_	4
M3_Quarterly	_	3	_	326	_	1623	_	359	_	2	_	27	_	3	_	1063	_	34	-	1
M3_Yearly	-	3	9.78	336	-	3	17.87	2601	-	1	5.96	$^{24}$	-	3	-	358	-	9	-	1
NI_hourly	_	0	2.84	499	-	0	3.35	741	-	0	-	0	4.99	397	-	0	-	0	_	0
NN3-Final-Dataset NN5-Final-Dataset	_	0	$\frac{1.01}{0.44}$	$\frac{336}{345}$	0.94	10029 0	_	1599 $1599$	1.15	18 0	1.00	3 6	0.81	$\frac{327}{327}$	0.89	136 0	_	411	_	0
PJME_hourly	5.31	304	1.62	334	_	0	$\frac{-}{4.42}$	369	_	0	_	1	$^{-}$	559	_	0	_	0	_	0
PJMW_hourly	4.50	304	0.87	339	_	0	1.93	400	-	0	-	1	2.66	539	_	0	_	0	_	0
PJM_Load_hourly	-	595	1.68	389	-	0	1.66	365	-	0	-	0	1.98	345	-	0	-	0	-	0
Twitter_volume_AAPL	0.18	309	0.33	333	0.35	3718	0.38	403	0.99	300	0.24	0	0.75	328	0.60	333	0.24	11	0.27	300
Twitter_volume_AMZN Twitter_volume_GOOG	$0.88 \\ 1.67$	$\frac{308}{311}$	$0.58 \\ 1.67$	$\frac{335}{330}$	1.03 $1.68$	$4126 \\ 3801$	$\frac{1.07}{2.05}$	$\frac{390}{412}$	$\frac{1.01}{1.82}$	300 300	1.06 $1.63$	0	1.24 $1.80$	339 340	$\frac{1.03}{1.71}$	$\frac{48}{174}$	$0.64 \\ 7.31$	13 13	0.41 $2.83$	300 300
a10	1.30	312	1.40	315	1.27	117	2.20	317	4.50	6	2.76	0	1.26	312	2.69	1	1.69	3	3.12	300
ausbeer	0.26	316	0.20	342	0.22	102	0.26	310	0.61	6	0.56	0	0.19	310	0.21	5	0.18	6	-	0
auscafe	1.59	320	1.08	322	0.98	98	1.10	338	-	15	1.54	0	0.74	317	1.49	4	1.55	6	1.57	73
departures	3.23	322	1.28	336	0.58	518	0.83	422	2.29	182	2.57	0	2.35	1048	2.23	81	0.98	34	2.39	76
ec2_cpu_24ae8d ec2_cpu_53ea38	$0.03 \\ 0.52$	$\frac{325}{326}$	$0.01 \\ 0.28$	$\frac{360}{339}$	$0.03 \\ 0.31$	$654 \\ 650$	$0.02 \\ 0.29$	335 330	-14.15	85 85	$0.16 \\ 0.63$	0	$0.14 \\ 0.31$	$\frac{306}{326}$	$0.16 \\ 0.59$	8 84	$0.02 \\ 0.31$	9 10	$0.03 \\ 0.55$	300 300
ec2_cpu_5f5533	0.19	318	0.18	334	0.13	651	0.25	326	0.17	300	0.03	0	2.17	309	0.36	27	0.13	9	0.19	300
ec2_cpu_77c1ca	0.00	321	0.00	336	0.00	638	0.07	312	-	159	0.00	0	0.00	305	1.21	122	0.00	9	0.02	132
$ec2\_cpu\_825cc2$	1.53	302	1.93	344	-	0	0.89	350	-	0	_	0	0.54	308	-	0	-	0	-	0
ec2_cpu_ac20cd	-	0	6.32	326	-	0	0.16	340	-	0	- 0.61	0	1.48	307	-	0	- 0.24	0	- 0.25	0
ec2_cpu_c6585a ec2_cpu_fe7f93	$0.35 \\ 0.09$	$\frac{320}{318}$	$0.42 \\ 0.10$	$\frac{338}{344}$	$0.68 \\ 0.11$	$656 \\ 577$	$0.40 \\ 0.18$	314 323	88.68 $0.21$	$\frac{75}{300}$	$0.61 \\ 0.12$	0	$0.50 \\ 0.34$	$\frac{305}{310}$	$0.60 \\ 0.48$	16 61	$0.34 \\ 0.15$	8 10	$0.35 \\ 0.10$	230 300
ec2_cpu_le7133 ec2_network_in_257a54	0.03	302	0.10	331	-	0	0.13	353	-	0	-	0	0.01	309	-	0	-	0	-	0
ec2_network_in_5abac7	0.00	316	0.00	331	0.00	678	0.00	313	0.00	300	0.27	0	0.00	304	0.50	9	0.00	10	0.52	108
$elb\_request\_count\_8c0756$	0.61	302	2.42	323	_	0	1.39	320	_	0	_	0	0.45	305	_	0	_	0	_	0
elecdaily	0.66	318	1.10	320	1.42	113	1.67	407	1.97	143	0.85	0	1.99	307	0.80	7	2.55	13	1.78	135
elecdemand exchange-2_cpc_results	2.93	319 0	$\frac{1.78}{0.93}$	333 418	0.70	$876 \\ 0$	$\frac{1.46}{1.57}$	$\frac{524}{339}$	_	300	1.17	0	5.21 $1.33$	309 306	1.28	690 0	2.22	92 0	2.12	300
exchange-2_cpc_results exchange-2_cpm_results	_	0	1.12	402	_	0	1.60	335	_	0	_	0	1.33	307	_	0	_	0	_	0
exchange-4_cpc_results	1.75	302	1.43	384	_	0	1.43	397	_	0	_	0	1.28	312	_	0	_	0	_	0
exchange- $4$ _cpm_results	1.90	302	1.30	425	-	0	1.32	330	-	0	_	0	1.09	307	-	0	-	0	-	0
exchange_rate	$0.94 \\ 2.01$	$\frac{320}{325}$	1.32	$\frac{322}{438}$	$\frac{1.14}{2.04}$	$\frac{1329}{103}$	1.87	$979 \\ 324$	_	300	$0.94 \\ 1.66$	0	$0.90 \\ 1.76$	$\frac{379}{307}$	$0.93 \\ 1.66$	203	$0.94 \\ 1.69$	232 18	$\frac{1.40}{2.92}$	300 300
gasoline h02	0.48	328	$\frac{1.40}{0.84}$	308	0.81	99	$\frac{1.83}{0.84}$	307	1.78	$\frac{37}{4}$	2.01	0	0.80	310	1.98	$\frac{4}{0}$	0.54	6	1.69	10
hts_dataset	-	0	0.46	323	0.39	797	0.66	304	0.64	2	0.63	0	0.39	672	0.42	19	0.43	29	-	0
hyndsight	0.56	320	0.54	325	0.62	103	0.72	311	1.29	46	1.40	0	0.76	306	0.61	18	0.47	8	-	0
infant_gts	_	0	0.62	320	0.71	1550	4.64	934	6.56	3	1.50	0	0.66	343	1.07	13	1.20	66	_	0
insurance	1.55	321	3.69	289	3.15	105	83.11	313	_	0	4.30	0	4.43	306	1.86	1	2.78	6	-	0
melsyd ozone-la	0.49	$\frac{0}{327}$	$0.78 \\ 0.64$	$\frac{316}{315}$	0.73	$\frac{0}{102}$	$\frac{1.82}{1.39}$	$\frac{175}{307}$	0.99	0 4	1.74	0	$\frac{1.53}{0.73}$	$\frac{378}{305}$	1.79	0	0.59	0 6	0.99	0 11
petrol	1.86	322	1.04	318	1.60	400	1.73	263	1.01	42	1.05	0	0.73	458	0.87	22	1.34	26	1.36	109
prison	-	0	2.45	328	2.63	111	-	476	11.18	3	2.84	1	3.84	366	2.53	27	3.88	116	_	0
prisonLF	_	0	16.31	336	2.92	1118	16.68	415	_	0	2.98	1		0	2.79	29	_	6	_	0
qcement	1.49	327	0.53	316	1.69	6	1.81	330	1 41	6	1.97	0	1.11	313	1.03	15	2.55	6	1.22	28
qgas rds_cpu_cc0c53	$0.30 \\ 1.39$	$\frac{317}{302}$	$0.24 \\ 1.06$	$\frac{326}{343}$	0.31	$\frac{2}{0}$	$0.22 \\ 3.32$	$\frac{348}{341}$	1.41	3	1.26	0	$0.76 \\ 1.09$	$\frac{308}{305}$	0.23	4 0	0.26	6 0	1.33	4
rds_cpu_e47b3b	0.48	317	0.64	328	0.43	406	0.41	348	0.47	300	0.62	0	0.69	313	0.68	28	1.06	10	0.49	299
rossman	-	0	-	0	-	0	-	0	_	0	-	0	-	0	-	0	-	0	-	0
sunspots	0.89	306	0.82	318	0.69	4	2.74	320	2.11	163	2.68	0	0.97	306	0.55	8	-	0	2.12	95
uschange	0.49	306	0.22	310	0.38	9	0.63	303	0.68	3	0.36	0	0.49	303	0.16	3	0.41	10	0.65	11
usmelec	0.55	314	0.36	346	1.12	5	0.55	314	1.71	47	1.37	0	0.34	305	1.36	14 39	0.72	7	1.39	29
visnights	0.72	312	0.63	331	0.67	119	1.18	814	_	24	0.77	0	0.43	409	0.64	39	0.58	114	1.04	7

Table 2: Raw experiment results for all evaluated frameworks and used datasets using RMSE. Predictions with consistent failures are marked with -.

Dataset	Auto-Py	Torch	auto-skt	time	AutoC	Fluon	Auto		Deep		ETS	_	Hyper		pmda		PyA		TF	
	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration	SE	Duration
	RMSE	ırat	RMSE	ırat	$_{ m RMSE}$	ırat	$_{ m RMSE}$	ırat	$_{ m RMSE}$	ırat	$_{ m RMSE}$	ırat	RMSE	ırat	RMSE	ırat	RMSE	ırat	$_{ m RMSE}$	ırat
	Щ	Dı	Щ	Ŋ	Щ	Ū	н	Ъ	Щ	Ŋ	щ	Ū	Щ	Ū	Щ	D	Щ	Ŋ	Щ	ŭ
AEDemand	_	310	0.48	320	2.51	100	2.45	308	2.22	6	2.26	0	2.41	305	0.00	1	2.28	21	2.50	197
AEP_hourly	2807.39	317			-	0	1526.48	1256	-	0	-		1517.44	563	-	0	_	0	-	0
AirPassengers DAYTON_hourly	24.15 $442.30$	$\frac{321}{370}$	26.08 $317.72$	323 327	18.05	99 0	105.21 $242.41$	310 1198	111.65	3	102.98	0	22.84 $247.90$	312 571	53.29	1 0	79.36	4	91.43	0
DEOK_hourly	607.46	313	255.92	322	_	0	335.39	798	_	0	_	o	301.04	473	_	0	_	ő	_	0
DM	0.10	321		321	0.08	298	0.09	215	653.97	27	0.10	0	0.06	354	0.10	7	0.10	55	0.10	300
DOM_hourly	1877.51	312			_	0	2203.63		_	0	_	0	926.73	520	-	0	_	0	-	0
DUQ_hourly EKPC_hourly	293.03 288.85	303 302	50.01	329 430	_	0	120.02 $158.11$	$1286 \\ 408$	_	0	_	0	124.57 $178.45$	$\frac{525}{379}$	_	0	_	0	_	0
FE_hourly	1860.53	303	863.76	327	_	0	1066.99	790	_	0	_	ő	838.23	420	_	0	_	o	_	0
M3_Monthly	-	6	-	328	-	944	-	359	-	4	-	49	-	8	-	1966	-	17	-	4
M3_Quarterly M3_Yearly	_	3	- 2897.38	326	_	1623 3	_	$359 \\ 2601$	_	2	-1919.97	$\frac{27}{24}$	_	3	_	$\frac{1063}{358}$	_	34 9	_	1 1
NI_hourly	_	0	1166.77		_	0	_	741	_	0	-		2028.23	397	_	0	_	0	_	0
NN3-Final-Dataset	-	ō			981.39	10029	-	1599	1119.09	18	1035.86	3	859.34	327	917.25	136	-	411	-	Õ
NN5-Final-Dataset	-	0	4.18	345	_	0	-	1599	_	0	-	6	10.08	327	_	0	_	0	-	0
PJME_hourly PJMW_hourly	6571.53 863.96	$304 \\ 304$		334 339	_	0	6083.82 399.87	369 400	_	0	_	1	4199.94 531.26	559 539	_	0	_	0	_	0
PJM_Load_hourly	-	595	2185.96		_	0	2078.34	365	_	0	_	0	2512.01	345	_	0	_	0	_	0
$Twitter\_vol\_AAPL$	8.27	309	13.38	333	14.27	3718	15.16	403	33.12	300	10.92	0	25.29	328	22.30	333	11.04	11	9.71	300
Twitter_vol_AMZN	11.53	308	7.96	335	13.31	4126	14.50	390	13.93	300	13.75	0	15.95	339	13.31	48	8.79	13	5.72	300
Twitter_vol_GOOG	15.44 $2.11$	$\frac{311}{312}$	$\frac{15.60}{2.09}$	330 315	15.43 $1.92$	$\frac{3801}{117}$	19.54 $3.33$	$\frac{412}{317}$	$16.66 \\ 6.36$	300 6	15.18 $4.14$	0	16.35 $1.83$	$\frac{340}{312}$	15.84 $4.02$	$\frac{174}{1}$	58.75 $2.43$	13 3	25.12 $4.51$	300
ausbeer	15.30	316	13.18	342	16.34	102	17.63	310	41.16	6	40.99	ŏ	13.96	310	13.15	5	11.25	6	-	0
auscafe	0.16	320	0.11	322	0.10	98	0.10	338	_	15	0.18	0	0.07	317	0.17	4	0.15	6	0.18	73
departures ec2_cpu_24ae8d	72.22 $0.00$	$\frac{322}{325}$	$\frac{28.45}{0.00}$	336 360	0.00	$\frac{518}{654}$	0.00	$\frac{422}{335}$	54.45 $24.24$	182 85	61.96 $0.01$	0	54.07 $0.01$	1048 306	52.34 $0.01$	81 8	$\frac{22.13}{0.00}$	34 9	56.82 $0.00$	76 300
ec2_cpu_53ea38	0.07	326	0.04	339	0.04	650	0.04	330	-	85	0.01	0	0.01	326	0.01	84	0.04	10	0.00	300
ec2_cpu_5f5533	1.07	318	0.85	334	0.74	651	1.28	326	0.98	300	0.97	0	8.53	309	1.47	27	0.58	9	1.07	300
ec2_cpu_77c1ca	0.01	321	0.00	336	0.00	638	0.70	312	_	159	0.00	0	0.01	305	7.16	122	0.00	9	0.10	132
ec2_cpu_825cc2 ec2_cpu_ac20cd	3.07	302 0	$^{-}$ 14.31	344 326	_	0	$\frac{2.05}{0.39}$	$\frac{350}{340}$	_	0	_	0	$\frac{1.19}{3.39}$	$\frac{308}{307}$	_	0	_	0	_	0
ec2_cpu_c6585a	0.03	320	0.03	338	0.04	656	0.03	314	4.06	75	0.03	0	0.03	305	0.03	16	0.03	8	0.03	230
$ec2\_cpu\_fe7f93$	0.37	318	0.38	344	0.43	577	0.65	323	0.66	300	0.47	0	0.98	310	1.45	61	0.50	10	0.45	300
ec2_net_in_257a54	12114.54 18.05	$302 \\ 316$	6700.46 162.29	331	-17.75	$\frac{0}{678}$	53.30	$353 \\ 313$	69.77	0 300	_	0	5597.40 28.94	309 304	_	0 9	-33.42	0 10	_	0 108
ec2_net_in_5abac7 elb_req_count_8c0756		302	-	323	-	0	89.88	320	-	0	_	o	29.69	305	_	0	-	0	_	0
elecdaily	12.73	318	19.86	320	23.29	113	28.51	407	32.10	143	16.25	0	34.01	307	17.94	7	43.85	13	29.82	
elecdemand	0.38	319	0.24	333	0.10	876	0.23	524	-	300	0.17	0	-	309	0.21	690	0.31	92	0.28	300
exchange-2_cpc_res exchange-2_cpm_res	_	0	$0.02 \\ 0.10$	418 402	_	0	0.03 $0.14$	339 335	_	0	_	0	$0.02 \\ 0.12$	306 307	_	0	_	0	_	0
exchange-4_cpc_res	0.06	302	0.05	384	_	ő	0.05	397	_	0	-	ő	0.05	312	_	0	_	ő	_	ő
exchange-4_cpm_res	0.40	302	0.28	425		0	0.28	330		0		0	0.23	307		0		0		0
exchange_rate gasoline	$0.00 \\ 0.63$	$\frac{320}{325}$	$0.00 \\ 0.46$	322 438	$0.00 \\ 0.67$	1329 103	$0.01 \\ 0.60$	$979 \\ 324$	298.26	300 37	$0.00 \\ 0.56$	0	$0.00 \\ 0.56$	379 307	$0.00 \\ 0.56$	$\frac{203}{4}$	$0.00 \\ 0.57$	232 18	$0.00 \\ 0.84$	300 300
h02	0.03	328	0.40	308	0.10	99	0.00	307	0.19	4	0.36	0	0.09	310	0.36	0	0.07	6	0.84	10
hts_dataset	-	0		323	818.11	797	1467.45	304	1350.41	2	1361.60	0	829.78	672	941.17	19	941.53		-	0
hyndsight	193.28	320			225.78	103	257.50	311	404.28	46	442.27	0	249.45	306	207.86	18	181.17		_	0
infant_gts insurance	2.43	$\frac{0}{321}$	15.99 $5.73$	320 289	18.47 $4.74$	$\frac{1550}{105}$	103.97 $168.43$	934 313	145.42	3	$\frac{35.54}{6.27}$	0	$16.95 \\ 6.64$	343 306	$\frac{26.05}{2.71}$	13 1	$\frac{29.31}{4.45}$	66 6	_	0
melsyd		0	0.66	316	-	0	1.51	175	_	0	-	o	1.11	378		0	-	0	_	0
ozone-la	0.50	327	0.64	315	0.74	102	1.37	307	1.02	4	1.72	0	0.76	305	1.75	0	0.58	6	0.92	11
petrol	4.68	322	2.75	318	3.98	400	4.57	263	2.71	42	2.61	0	2.80	458	2.34	22	3.45	26	3.60	109
prison prisonLF	_	0	61.85	328 336	66.80 $106.92$	111 1118	_	$476 \\ 415$	267.26	3	72.57 $119.49$	1	98.48	366 0	64.42 $104.25$	$\frac{27}{29}$	97.15	116 6	_	0
qcement	0.19	327	0.07	316	0.21	6	0.27	330	-	6	0.28	0	0.14	313	0.14	15	0.33	6	0.16	28
qgas	4.76	317	4.25	326	5.03	2	4.31	348	27.13	3	20.48	0	12.19	308	4.21	4	4.72	6	24.51	
rds_cpu_cc0c53	0.86	$\frac{302}{317}$	$0.62 \\ 0.63$	343 328	-0.43	$\frac{0}{406}$	$\frac{2.15}{0.46}$	$\frac{341}{348}$	- 0.56	0 300	- 0.62	0	$0.64 \\ 0.69$	305 313	$^{-}$ 0.64	0 28	0.04	0 10		0 299
rds_cpu_e47b3b rossman	0.45	0	-	0	-	406 0	-	0	0.56	0	0.62	0	-	0	- 0.64	0	0.94	0	0.55	299
sunspots	17.83	306	19.77	318	18.03	4	62.94	320	44.69	163	62.53	0	22.48	306	15.36	8	_	0	43.32	
uschange	0.31	306	0.16	310	0.25	9	0.41	303	0.44	3	0.24	0	0.30	303	0.12	3	0.33	10	0.43	11
usmelec visnights	$\frac{11.78}{0.72}$	$\frac{314}{312}$	$8.53 \\ 0.61$	346 331	$\frac{26.16}{0.66}$	$\frac{5}{119}$	12.70	314 814	37.58 $247.60$	$\frac{47}{24}$	$\frac{35.01}{0.80}$	0	$9.36 \\ 0.41$	$\frac{305}{409}$	$\frac{29.38}{0.64}$	$\frac{14}{39}$	15.20 $0.54$	7	35.51 $1.01$	29 7
violitgitts	0.72	312	0.01	221	0.00	119		014	241.00	24	0.80	U	0.41	409	0.04	59	0.54	114	1.01	1

Table 3: Raw experiment results for all evaluated frameworks and used datasets using sMAPE. Predictions with consistent failures are marked with -.

Dataset	Auto-	PyTorch	auto-s	sktime	Auto	Gluon	Aut	oTS	Deep	AR	ET	S	Нур	erTS	pmda	arima	Py	AF	TF	Т
	闰	e d	PE	on	囝	on	闰	on	闰	on	闰	on	团	on	闰	on	凶	on	闰	on
	ĄΡ	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati	ΑP	ati
	$_{ m sMA}$	Duration	$_{ m sMA}$	Duration	$_{ m sMAP}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration
AEDemand	_	310	0.00	320	0.02	100	0.02	308	0.02	6	0.02	0	0.02	305	0.00	1	0.02	21	0.02	197
AEP_hourly	0.16	317	0.09	341	_	0	0.08	1256	_	0	_	0	0.09	563	_	0	_	0	_	0
AirPassengers	0.04	321	0.05	323	0.03	99	0.19	310	0.19	3	0.16	0	0.04	312	0.09	1	0.16	4	0.14	4
DAYTON_hourly	0.18	370	0.12	327	-	0	0.10	1198	-	0	-	0	0.10	571	-	0	-	0	-	0
DEOK_hourly	0.16	313	0.06	322		0	0.09	798		0		0	0.08	473		0		0		0
DM	0.04	321	1.67	321	0.04	298	0.04	215	2.08	27	0.04	0	0.03	354	0.04	7	0.04	55	0.05	300
DOM_hourly	0.13	312	0.05	319	-	0	0.12	1045	_	0	_	0	0.07	520	_	0	-	0	-	0
DUQ_hourly	0.15	303	0.02	329	_	0	0.06	1286	_	0	_	0	0.06	525	_	0	_	0	_	0
EKPC_hourly FE_hourly	$0.18 \\ 0.19$	302 303	0.08	$\frac{430}{327}$	_	0	$0.09 \\ 0.10$	$\frac{408}{790}$	_	0	_	0	$0.11 \\ 0.09$	$\frac{379}{420}$	_	0	_	0	_	0
M3_Monthly	-	6	-	328	_	944	-	359	_	4	_	49	-	8	_	1966	_	17	_	4
M3_Quarterly	_	3	_	326	_	1623	_	359	_	2	_	27	_	3	_	1063	_	34	_	1
M3_Yearly	_	3	0.36	336	_	3	0.71	2601	_	1	0.31	24	_	3	_	358	_	9	_	1
NI_hourly	_	0	0.10	499	_	0	0.30	741	_	0	_	0	0.17	397	_	0	_	0	_	0
NN3-Final-Dataset	_	0	0.19	336	0.18	10029	-	1599	0.21	18	0.20	3	0.16	327	0.17	136	0.28	411	-	0
NN5-Final-Dataset	-	0	0.20	345	-	0	-	1599	_	0	_	6	0.40	327	_	0	-	0	_	0
PJME_hourly	0.15	304	0.05	334	-	0	0.11	369	_	0	_	1	0.08	559	-	0	-	0	-	0
PJMW_hourly	0.13	304	0.02	339	_	0	0.05	400	_	0	_	1	0.08	539	_	0	_	0	_	0
PJM_Load_hourly	_	595	0.06	389	-	0	0.05	365	-	0	-	0	0.07	345	-	0	-	0	-	0
Twitter_volume_AAPL	0.15	309	0.25	333	0.25	3718	0.29	403	0.58	300	0.19	0	0.47	328	0.40	333	0.20	11	0.21	300
Twitter_volume_AMZN	0.20	308	0.13	335	0.22	4126	0.23	390	0.22	300	0.23	0	0.26	339	0.22	48	0.15	13	0.10	300
Twitter_volume_GOOG a10	$0.24 \\ 0.08$	$\frac{311}{312}$	$0.24 \\ 0.08$	$\frac{330}{315}$	$0.24 \\ 0.07$	$\frac{3801}{117}$	$0.27 \\ 0.11$	$\frac{412}{317}$	$0.26 \\ 0.27$	300 6	$0.23 \\ 0.15$	0	$0.26 \\ 0.07$	$\frac{340}{312}$	$0.25 \\ 0.15$	$174 \\ 1$	$\frac{2.00}{0.09}$	13 3	0.44 $0.18$	300 30
ausbeer	0.08 $0.04$	312	0.08	$\frac{315}{342}$	0.07	102	0.11	317	0.27	6	$0.15 \\ 0.07$	0	0.07	312	0.15	5	0.09	6	0.18	0
auscafe	0.04	320	0.03	322	0.03	98	0.04	338	2.10	15	0.03	0	0.03	317	0.03	4	0.03	6	0.03	73
departures	0.18	322	0.12	336	0.09	518	0.11	422	0.18	182	0.18	0	0.18	1048	0.18	81	0.08	34	0.18	76
ec2_cpu_24ae8d	0.01	325	0.00	360	0.01	654	0.01	335	2.09	85	0.06	ő	0.05	306	0.06	8	0.01	9	0.01	300
ec2_cpu_53ea38	0.03	326	0.02	339	0.02	650	0.02	330	1.80	85	0.04	0	0.02	326	0.04	84	0.02	10	0.03	300
ec2_cpu_5f5533	0.02	318	0.02	334	0.01	651	0.03	326	0.02	300	0.02	0	0.42	309	0.04	27	0.01	9	0.02	300
ec2_cpu_77c1ca	0.08	321	0.03	336	0.02	638	0.33	312	2.10	159	0.01	0	0.07	305	1.93	122	0.02	9	2.00	132
ec2_cpu_825cc2	0.03	302	_	344	_	0	0.02	350	-	0	_	0	0.01	308	_	0	_	0	_	0
ec2_cpu_ac20cd	-	0	0.17	326	_	0	0.00	340	_	0	_	0	0.03	307	_	0	-	0	-	0
ec2_cpu_c6585a	0.15	320	0.19	338	0.28	656	0.17	314	1.95	75	0.29	0	0.23	305	0.28	16	0.14	8	0.15	230
ec2_cpu_fe7f93	0.09	318	0.11	344	0.12	577	0.17	323	0.21	300	0.13	0	0.31	310	0.40	61	0.15	10	0.11	300
ec2_network_in_257a54	0.05	302	0.02	331	- 0.00	0	0.06	353	- 0.60	0	-	0	0.02	309	-	0	- 20	0	_	0
ec2_network_in_5abac7	$0.23 \\ 1.43$	$\frac{316}{302}$	0.56	$\frac{331}{323}$	0.23	$\frac{678}{0}$	$0.44 \\ 1.24$	313 320	0.63	300	2.00	0	$0.37 \\ 0.62$	$\frac{304}{305}$	2.00	9	0.38	10 0	_	108 0
elb_request_count_8c0756 elecdaily	0.06	318	0.09	320	0.11	113	0.13	407	0.16	143	0.07	0	0.02	307	0.06	7	0.19	13	0.14	135
elecdemand	0.09	319	0.05	333	0.02	876	0.13	524	2.05	300	0.03	0	0.52	309	0.04	690	0.06	92	0.06	300
exchange-2_cpc_results	-	0	0.13	418	-	0	0.22	339	_	0	-	ő	0.18	306	-	0	-	0	-	0
exchange-2_cpm_results	_	0	0.22	402	_	0	0.33	335	_	0	_	0	0.24	307	_	0	_	0	_	0
exchange-4_cpc_results	0.75	302	0.67	384	_	0	0.66	397	_	0	-	0	0.63	312	_	0	_	0	-	0
exchange-4_cpm_results	0.86	302	0.70	425	_	0	0.70	330	_	0	_	0	0.63	307	_	0	_	0	_	0
exchange_rate	0.00	320	0.00	322	0.00	1329	0.01	979	1.38	300	0.00	0	0.00	379	0.00	203	0.00	232	0.01	300
gasoline	0.06	325	0.04	438	0.06	103	0.05	324	2.10	37	0.05	0	0.05	307	0.05	4	0.05	18	0.08	300
h02	0.05	328	0.10	308	0.09	99	0.10	307	0.18	4	0.21	0	0.09	310	0.20	0	0.06	6	0.17	10
hts_dataset	-	0	0.09	323	0.08	797	0.13	304	0.12	2	0.12	0	0.08	672	0.09	19	0.10	29	_	0
hyndsight	0.10	320 0	0.09	$\frac{325}{320}$	$0.10 \\ 0.24$	103	0.12	311 934	$0.21 \\ 0.83$	46 3	0.23	0	0.13	306 343	$0.09 \\ 0.33$	18	$0.07 \\ 0.50$	8 66	_	0
infant_gts insurance	0.15	321	$0.23 \\ 0.47$	289	0.24	$\frac{1550}{105}$	$0.65 \\ 1.03$	313	0.63	0	$0.37 \\ 0.51$	0	$0.24 \\ 0.54$	306	0.33	13 1	0.30	6	_	0
melsyd	0.13	0	0.47	316	-	0	0.15	175		0	0.51	0	0.08	378	0.19	0	0.30	0		0
ozone-la	0.15	327	0.03	315	0.23	102	0.13	307	0.32	4	0.66	0	0.24	305	0.69	0	0.23	6	0.33	11
petrol	0.17	322	0.08	318	0.13	400	0.18	263	0.09	42	0.09	0	0.08	458	0.08	22	0.11	26	0.11	109
prison	_	0	0.12	328	0.13	111	-	476	0.38	3	0.13	1	0.12	366	0.13	27	0.15	116	-	0
prisonLF	_	0	0.17	336	0.12	1118	0.20	415	_	0	0.13	1	_	0	0.13	29	_	6	_	0
qcement	0.08	327	0.03	316	0.09	6	0.10	330	2.10	6	0.10	0	0.06	313	0.05	15	0.13	6	0.06	28
qgas	0.02	317	0.02	326	0.02	2	0.01	348	0.09	3	0.08	0	0.05	308	0.01	4	0.02	6	0.09	4
rds_cpu_cc0c53	0.05	302	0.04	343	_	0	0.13	341	_	0	_	0	0.04	305	_	0	_	0	_	0
rds_cpu_e47b3b	0.02	317	0.03	328	0.02	406	0.02	348	0.02	300	0.03	0	0.03	313	0.03	28	0.05	10	0.02	299
rossman	_	0	_	0	_	0		0	_	0		0	_	0	_	0	-	0		0
sunspots	0.46	306	0.42	318	0.38	4	1.26	320	0.73	163	1.23	0	0.38	306	0.35	8	-	0	0.74	95
uschange	0.38	306	0.18	310	0.32	9	0.59	303	0.75	3	0.30	0	0.38	303	0.12	3	0.35	10	0.71	11
usmelec visnights	$0.03 \\ 0.17$	$\frac{314}{312}$	0.02 $0.14$	$\frac{346}{331}$	$0.06 \\ 0.14$	5 119	0.03	314 814	$0.09 \\ 0.36$	$\frac{47}{24}$	$0.08 \\ 0.17$	0	$0.02 \\ 0.09$	$\frac{305}{409}$	$0.08 \\ 0.16$	14 39	$0.04 \\ 0.15$	$\frac{7}{114}$	$0.08 \\ 0.25$	29 7
v romigints	0.17	312	0.14	221	0.14	119	_	014	0.30	24	0.17	U	0.09	409	0.10	59	0.10	114	0.20	- 1

Table 4: Raw experiment results for all evaluated frameworks in the ablation study and used datasets using MASE. Predictions with consistent failures are marked with -.

Dataset	Auto-	PyTorch	Multi	-Fidelity	Temp	_	Warm	-Starting	auto-	sktime
	E	Duration	E	Duration	Œ	Duration	E	Duration	E	Duration
	$_{ m MASE}$	ıraı	${ m MASE}$	ıraı	$_{ m MASE}$	ıraı	$_{ m MASE}$	ıraı	$_{ m MASE}$	ıraı
	2	Dι	2	Dι	2	Ωr	2	Dι	2	Dι
AEDemand	-	310	0.18	320	0.18	311	0.20	309	0.02	307
AEP_hourly	5.59	317	3.24	341	3.24	416	2.31	320	2.31	323
AirPassengers	0.78	321	0.93	323	0.94	317	0.78	315	0.84	317
DAYTON_hourly	5.81	370	3.91	327	3.91	406	2.80	327	2.72	330
DEOK_hourly DM	5.38	313	2.03	322	2.03	348	5.65	336	1.91	334
DOM_hourly	$3.39 \\ 4.05$	$\frac{321}{312}$	$6.95 \\ 1.81$	$\frac{321}{319}$	$\frac{3.55}{1.81}$	$\frac{317}{326}$	$\frac{3.05}{1.74}$	$\frac{339}{321}$	$\frac{2.32}{1.66}$	$\frac{359}{316}$
DUQ_hourly	5.21	303	0.81	329	0.90	327	0.84	324	0.81	326
EKPC_hourly	4.25	302	4.46	430	4.46	371	4.46	356	1.89	372
FE_hourly	7.06	303	3.19	327	3.11	323	3.07	341	2.99	360
M3_Monthly	_	6	-	328	_	337	_	326	-	588
M3_Quarterly	-	3	-	326	-	313	_	327	-	342
M3_Yearly	_	3	9.78	336	13.04	333	6.18	399	6.58	362
NI_hourly	_	0	2.84	499	3.05	334	4.85	341	3.22	359
NN3-Final-Dataset	_	0	1.01	336	1.04	345	1.85	375	1.08	347
NN5-Final-Dataset PJME_hourly	5.31	$\frac{0}{304}$	$0.44 \\ 1.62$	$\frac{345}{334}$	$0.44 \\ 2.09$	$\frac{343}{323}$	$0.93 \\ 1.59$	$\frac{343}{325}$	$0.45 \\ 1.59$	$\frac{346}{328}$
PJMW_hourly	4.50	304	0.87	339	0.96	343	1.59 $1.51$	320	1.00	$\frac{328}{322}$
PJM_Load_hourly	-	595	1.68	389	2.18	393	2.82	335	2.82	330
Twitter_volume_AAPL	0.18	309	0.33	333	0.52	431	0.51	343	0.43	345
Twitter_volume_AMZN	0.88	308	0.58	335	0.76	503	0.52	342	0.52	344
$Twitter\_volume\_GOOG$	1.67	311	1.67	330	2.31	615	3.63	348	3.63	357
a10	1.30	312	1.40	315	1.37	309	1.64	313	1.57	316
ausbeer	0.26	316	0.20	342	0.21	370	0.19	366	0.19	366
auscafe	1.59	320	1.08	322	1.20	321	1.30	316	1.23	321
departures	$\frac{3.23}{0.03}$	$\frac{322}{325}$	$1.28 \\ 0.01$	336 360	$\frac{1.37}{0.01}$	$\frac{363}{337}$	$\frac{4.18}{0.12}$	$\frac{350}{315}$	$\frac{1.40}{0.04}$	$\frac{389}{319}$
ec2_cpu_24ae8d ec2_cpu_53ea38	0.03 $0.52$	$\frac{325}{326}$	0.01 $0.28$	339	0.01	363	0.12 $0.32$	351	$0.04 \\ 0.31$	$\frac{319}{352}$
ec2_cpu_5f5533	0.19	318	0.18	334	0.18	334	0.39	333	0.27	369
ec2_cpu_77c1ca	0.00	321	0.00	336	0.00	329	0.00	343	0.00	354
ec2_cpu_825cc2	1.53	302	2.09	344	2.09	395	2.09	337	0.86	345
$ec2\_cpu\_ac20cd$	-	0	6.32	326	9.76	316	3.86	349	2.88	349
ec2_cpu_c6585a	0.35	320	0.42	338	1.25	330	0.47	343	0.36	351
ec2_cpu_fe7f93	0.09	318	0.10	344	0.11	349	0.11	352	0.11	351
ec2_network_in_257a54	0.02	302	0.01	331	0.01	346	0.02	349	0.02	$\frac{342}{356}$
ec2_network_in_5abac7 elb_request_count_8c0756	$0.00 \\ 0.61$	$\frac{316}{302}$	$0.00 \\ 0.64$	$\frac{331}{323}$	$0.00 \\ 0.64$	$\frac{323}{320}$	$0.00 \\ 0.64$	$\frac{355}{340}$	$0.00 \\ 0.64$	$\frac{330}{342}$
electaily	0.66	318	1.10	320	1.20	321	1.40	327	1.05	325
elecdemand	2.93	319	1.78	333	2.98	398	1.85	362	1.59	382
exchange-2_cpc_results	_	0	0.93	418	0.93	418	0.96	325	0.95	332
exchange-2_cpm_results	_	0	1.12	402	1.13	403	1.20	323	1.14	320
exchange-4_cpc_results	1.75	302	1.43	384	1.43	384	1.50	326	1.54	368
exchange-4_cpm_results	1.90	302	1.30	425	1.29	404	1.22	372	1.42	371
exchange_rate	0.94	320	1.32	322	1.32	338	68.54	329	2.85	333
gasoline h02	$\frac{2.01}{0.48}$	$\frac{325}{328}$	1.40	$\frac{438}{308}$	$\frac{1.55}{0.84}$	$\frac{323}{302}$	1.64	338 309	$\frac{1.38}{0.66}$	$\frac{411}{310}$
hts_dataset	0.48	0	$0.84 \\ 0.46$	323	0.84 $0.46$	302 $321$	$0.68 \\ 0.62$	344	0.46	$\frac{310}{354}$
hyndsight	0.56	320	0.54	325	0.53	322	0.52	323	0.52	312
infant_gts	-	0	0.62	320	0.62	320	1.34	333	0.76	329
insurance	1.55	321	3.69	289	3.58	286	5.17	302	5.25	312
melsyd	_	0	0.78	316	0.93	317	8.74	326	1.38	314
ozone-la	0.49	327	0.64	315	0.67	310	0.46	305	0.41	319
petrol	1.86	322	1.04	318	1.04	316	2.81	313	1.25	312
prison	_	0	2.45	328	2.45	340	5.01	320	4.32	317
prisonLF gcement	1.49	$\frac{0}{327}$	$4.70 \\ 0.53$	$\frac{336}{316}$	$4.72 \\ 0.55$	$\frac{321}{307}$	$4.97 \\ 0.61$	$\frac{329}{317}$	$3.64 \\ 0.44$	$\frac{326}{304}$
qcement qgas	0.30	327	0.53 $0.24$	326	$0.55 \\ 0.28$	337	0.69	317	$0.44 \\ 0.56$	$\frac{304}{323}$
rds_cpu_cc0c53	1.39	302	1.06	343	1.08	408	1.08	356	0.88	$\frac{323}{321}$
rds_cpu_e47b3b	0.48	317	0.64	328	1.65	326	0.90	337	0.90	$\frac{321}{345}$
rossman	-	0	-	0	-	0	-	0	-	0
sunspots	0.89	306	0.82	318	1.01	344	0.90	306	0.78	315
uschange	0.49	306	0.22	310	0.19	304	0.21	304	0.22	312
usmelec	0.55	314	0.36	346	0.39	349	0.38	336	0.36	336
visnights	0.72	312	0.63	331	0.61	364	0.93	339	0.62	338

Table 5: Raw experiment results for all evaluated frameworks in the ablation study and used datasets using RMSE. Predictions with consistent failures are marked with -.

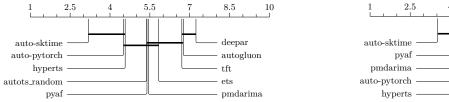
Dataset	Auto-Py7	_	Multi-Fi		Templa		Warm-St		auto-skt	
	E	Duration	田田	Duration	Œ	Duration	迅	Duration	田田	Duration
	$_{ m RMSE}$	ıra	$_{ m RMSE}$	ıra	$_{ m RMSE}$	ıra	$_{ m RMSE}$	ıra	$_{ m RMSE}$	ıra
	Щ	Ď	Щ	Ā	Щ	Ā	Щ	Ā	Щ	
AEDemand	-	310	0.48	320	0.48	311	0.49	309	0.04	307
AEP_hourly AirPassengers	2807.39 $24.15$	$\frac{317}{321}$	1758.63 $26.08$	$\frac{341}{323}$	2074.84 $25.89$	$\frac{416}{317}$	1222.00 $22.50$	$\frac{320}{315}$	1222.00 $23.84$	$\frac{323}{317}$
DAYTON_hourly	442.30	370	317.72	327	317.72	406	225.38	327	219.94	330
DEOK_hourly	607.46	313	255.92	322	255.92	348	_	336	231.93	334
DM	0.10	321	0.18	321	0.10	317	0.09	339	0.07	359
DOM_hourly DUQ_hourly	1877.51 $293.03$	$\frac{312}{303}$	1038.07 $50.01$	$\frac{319}{329}$	1038.07 $54.40$	$\frac{326}{327}$	1013.58 $50.31$	$\frac{321}{324}$	955.58 $48.59$	$\frac{316}{326}$
EKPC_hourly	288.85	302	-	430	-	371	-	356	131.88	$\frac{320}{372}$
FE_hourly	1860.53	303	863.76	327	848.06	323	830.96	341	806.40	360
M3_Monthly	-	6	-	328	-	337	-	326	-	588
M3_Quarterly	_	3	2007 20	326	- E20E 77	313	1611 20	327	1600 60	342
M3_Yearly NI_hourly	_	0	2897.38 $1166.77$	$\frac{336}{499}$	5395.77 $1278.55$	333 334	1611.30	$\frac{399}{341}$	1682.68 $1295.72$	362 359
NN3-Final-Dataset	_	0	1024.01	336	1062.72	345	1751.30	375	1099.58	347
NN5-Final-Dataset	-	0	4.18	345	4.18	343	7.93	343	4.24	346
PJME_hourly	6571.53	304	2010.92	334	2668.06	323	1988.94	325	1988.94	328
PJMW_hourly PJM_Load_hourly	863.96	$\frac{304}{595}$	$179.42 \\ 2185.96$	$\frac{339}{389}$	209.63 $2761.12$	343 393	315.02	$\frac{320}{335}$	217.85	322 330
Twitter_volume_AAPL	8.27	309	13.38	333	19.62	431	18.74	343	$\frac{-}{16.13}$	345
Twitter_volume_AMZN	11.53	308	7.96	335	10.22	503	7.26	342	7.26	344
Twitter_volume_GOOG	15.44	311	15.60	330	22.27	615	31.34	348	31.34	357
a10	2.11	312	2.09	315	2.10	309	2.43	313	2.40	316
ausbeer auscafe	$\frac{15.30}{0.16}$	$\frac{316}{320}$	13.18 $0.11$	$\frac{342}{322}$	$\frac{13.75}{0.12}$	$\frac{370}{321}$	$\frac{12.04}{0.12}$	$\frac{366}{316}$	$\frac{11.79}{0.12}$	$\frac{366}{321}$
departures	72.22	322	28.45	336	31.17	363	89.80	350	31.53	389
ec2_cpu_24ae8d	0.00	325	0.00	360	0.00	337	_	315	0.00	319
ec2_cpu_53ea38	0.07	326	0.04	339	0.05	363	0.04	351	0.04	352
ec2_cpu_5f5533	$\frac{1.07}{0.01}$	$\frac{318}{321}$	$0.85 \\ 0.00$	$\frac{334}{336}$	$0.84 \\ 0.00$	334 329	$\frac{1.72}{0.00}$	$\frac{333}{343}$	$\frac{1.17}{0.00}$	$\frac{369}{354}$
ec2_cpu_77c1ca ec2_cpu_825cc2	$\frac{0.01}{3.07}$	302	-	344	-	395	-	$\frac{343}{337}$	1.81	345
ec2_cpu_ac20cd	-	0	14.31	326	21.96	316	8.76	349	6.56	349
ec2_cpu_c6585a	0.03	320	0.03	338	0.06	330	0.03	343	0.03	351
ec2_cpu_fe7f93	0.37	318	0.38	344	0.42	349	0.43	352	0.42	351
ec2_network_in_257a54 ec2_network_in_5abac7	12114.54 18.05	$\frac{302}{316}$	6700.46 $162.29$	$\frac{331}{331}$	6700.46 $265.72$	$\frac{346}{323}$	-23.92	$\frac{349}{355}$	-23.05	$\frac{342}{356}$
elb_request_count_8c0756	37.31	302	-	323	-	320	-	340	-	342
elecdaily	12.73	318	19.86	320	20.39	321	23.45	327	17.90	325
elecdemand	0.38	319	0.24	333	0.37	398	0.25	362	0.22	382
exchange-2_cpc_results exchange-2_cpm_results	_	0	$0.02 \\ 0.10$	$\frac{418}{402}$	$0.02 \\ 0.10$	$418 \\ 403$	$0.02 \\ 0.10$	$\frac{325}{323}$	$0.02 \\ 0.10$	332 320
exchange-4_cpc_results	0.06	302	0.10	384	0.10	384	0.10	326	0.16	368
exchange-4_cpm_results	0.40	302	0.28	425	0.28	404	0.26	372	0.31	371
exchange_rate	0.00	320	0.00	322	0.00	338	0.19	329	0.01	333
gasoline h02	$0.63 \\ 0.07$	$\frac{325}{328}$	$0.46 \\ 0.10$	$\frac{438}{308}$	$0.50 \\ 0.10$	$\frac{323}{302}$	$0.55 \\ 0.08$	338 309	$0.42 \\ 0.08$	411 310
hts_dataset	-	0	1000.83	323	999.59	302 $321$	1367.25	344	1025.17	354
hyndsight	193.28	320	202.10	325	195.96	322	200.35	323	199.60	312
infant_gts	-	0	15.99	320	15.99	320	31.80	333	19.16	329
insurance	2.43	321	5.73	289	5.47	286	7.90	302	7.89	312
melsyd ozone-la	0.50	$\frac{0}{327}$	$0.66 \\ 0.64$	$\frac{316}{315}$	$0.76 \\ 0.64$	$\frac{317}{310}$	0.47	$\frac{326}{305}$	$\frac{1.10}{0.42}$	$314 \\ 319$
petrol	4.68	322	2.75	318	2.76	316	6.76	313	3.22	312
prison	_	0	61.85	328	61.79	340	122.74	320	106.34	317
prisonLF		0	220.89	336	224.90	321	251.98	329	164.27	326
qcement	$0.19 \\ 4.76$	$\frac{327}{317}$	0.07	$\frac{316}{326}$	$0.08 \\ 4.99$	$\frac{307}{337}$	$0.09 \\ 11.97$	$\frac{317}{312}$	$0.07 \\ 9.68$	$\frac{304}{323}$
qgas rds_cpu_cc0c53	0.86	302	$4.25 \\ 0.62$	343	0.63	$\frac{337}{408}$	0.66	$312 \\ 356$	0.53	$\frac{323}{321}$
rds_cpu_e47b3b	0.45	317	0.63	328	1.47	326	0.80	337	0.80	345
rossman	_	0	_	0	_	0	_	0	_	0
sunspots	17.83	306	19.77	318	24.97	344	21.34	306	19.33	315
uschange usmelec	$0.31 \\ 11.78$	$\frac{306}{314}$	$0.16 \\ 8.53$	$\frac{310}{346}$	$0.15 \\ 8.99$	$304 \\ 349$	$0.15 \\ 8.09$	$\frac{304}{336}$	$0.16 \\ 7.78$	312 336
visnights	0.72	312	0.61	331	0.59	364	0.89	339	0.59	338

Table 6: Raw experiment results for all evaluated frameworks in the ablation study and used datasets using sMAPE. Predictions with consistent failures are marked with -.

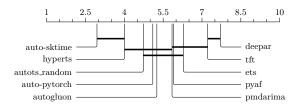
Dataset	Auto-	PyTorch		-Fidelity	Temp	_	Warm	-Starting		sktime
	Ξ	ion	Ξ	ion	Œ	ion	E	ion	Ξ	ion
	AI	rat	AI	rat	$_{ m sMAPE}$	rat	AI	rat	AI	rat
	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration	$_{ m SM}$	Duration	$_{ m sMAPE}$	Duration	$_{ m sMAPE}$	Duration
AEDemand	_	310	0.00	320	0.00	311	0.00	309	0.00	307
AEP_hourly	0.16	317	0.09	341	0.11	416	0.06	320	0.06	323
AirPassengers	0.04	321	0.05	323	0.05	317	0.04	315	0.04	317
DAYTON_hourly	0.18	$\frac{370}{313}$	0.12	$\frac{327}{322}$	$0.12 \\ 0.06$	$\frac{406}{348}$	0.08	327	0.08	$\frac{330}{334}$
DEOK_hourly DM	$0.16 \\ 0.04$	321	$0.06 \\ 0.09$	321	0.05	$348 \\ 317$	0.04	336 339	$0.05 \\ 0.03$	$354 \\ 359$
DOM_hourly	0.04 $0.13$	312	0.05	319	0.05	326	0.04 $0.05$	321	0.05	316
DUQ_hourly	0.15	303	0.02	329	0.03	327	0.02	324	0.03	326
EKPC_hourly	0.18	302	_	430	_	371	_	356	0.08	372
FE_hourly	0.19	303	0.08	327	0.08	323	0.08	341	0.08	360
M3_Monthly	_	6	_	328	_	337	_	326	_	588
M3_Quarterly	_	3	-	326	_	313	_	327	_	342
M3_Yearly	_	3	0.36	336	0.52	333	0.25	399	0.26	362
NI_hourly	_	0	0.10	499	0.11	334	- 20	341	0.12	359
NN3-Final-Dataset	_	0	$0.19 \\ 0.20$	$\frac{336}{345}$	$0.19 \\ 0.20$	$\frac{345}{343}$	$0.39 \\ 0.39$	$\frac{375}{343}$	$0.20 \\ 0.20$	$\frac{347}{346}$
NN5-Final-Dataset PJME_hourly	0.15	304	0.20	$\frac{345}{334}$	0.20	$\frac{343}{323}$	0.39 $0.05$	$\frac{345}{325}$	0.20	$\frac{340}{328}$
PJMW_hourly	0.13	304	0.02	339	0.03	343	0.04	320	0.03	322
PJM_Load_hourly	-	595	0.06	389	0.07	393	-	335	-	330
Twitter_volume_AAPL	0.15	309	0.25	333	0.34	431	0.35	343	0.30	345
Twitter_volume_AMZN	0.20	308	0.13	335	0.17	503	0.12	342	0.12	344
Twitter_volume_GOOG	0.24	311	0.24	330	0.41	615	0.65	348	0.65	357
a10	0.08	312	0.08	315	0.08	309	0.09	313	0.09	316
ausbeer auscafe	0.04	316	0.03	$\frac{342}{322}$	$0.03 \\ 0.03$	$\frac{370}{321}$	0.03	366	$0.03 \\ 0.03$	$\frac{366}{321}$
departures	$0.03 \\ 0.18$	$\frac{320}{322}$	$0.02 \\ 0.12$	336	0.03 $0.12$	363	$0.03 \\ 0.41$	$\frac{316}{350}$	0.03	389
ec2_cpu_24ae8d	0.13	325	0.12	360	0.12	337	-	315	0.13	319
ec2_cpu_53ea38	0.03	326	0.02	339	0.02	363	0.02	351	0.02	352
ec2_cpu_5f5533	0.02	318	0.02	334	0.02	334	0.04	333	0.03	369
ec2_cpu_77c1ca	0.08	321	0.03	336	0.03	329	0.03	343	0.02	354
ec2_cpu_825cc2	0.03	302		344		395		337	0.02	345
ec2_cpu_ac20cd	-	0	0.17	326	0.26	316	0.09	349	0.07	349
ec2_cpu_c6585a	0.15	320	0.19	338	0.36	330	0.20	343	0.15	351
ec2_cpu_fe7f93 ec2_network_in_257a54	$0.09 \\ 0.05$	$\frac{318}{302}$	$0.11 \\ 0.02$	$\frac{344}{331}$	$0.11 \\ 0.02$	$\frac{349}{346}$	0.12	$352 \\ 349$	0.12	$\frac{351}{342}$
ec2_network_in_5abac7	0.03	316	0.56	331	0.64	323	0.30	355	0.29	356
elb_request_count_8c0756	1.43	302	-	323	-	320	_	340	_	342
elecdaily	0.06	318	0.09	320	0.10	321	0.11	327	0.09	325
elecdemand	0.09	319	0.05	333	0.08	398	0.05	362	0.04	382
exchange-2_cpc_results	-	0	0.13	418	0.13	418	0.14	325	0.14	332
exchange-2_cpm_results		0	0.22	402	0.23	403	0.24	323	0.23	320
exchange-4_cpc_results	0.75	302	0.67	384	0.67	384	0.69	326	0.70	368
exchange-4_cpm_results exchange_rate	0.86	$\frac{302}{320}$	$0.70 \\ 0.00$	$\frac{425}{322}$	$0.70 \\ 0.00$	$\frac{404}{338}$	0.67	372	0.77	$\frac{371}{333}$
gasoline	$0.00 \\ 0.06$	$\frac{320}{325}$	0.00	438	0.00	323	$0.46 \\ 0.05$	329 338	$0.01 \\ 0.04$	333 411
h02	0.05	328	0.10	308	0.10	302	0.08	309	0.04	310
hts_dataset	-	0	0.09	323	0.09	321	0.12	344	0.09	354
hyndsight	0.10	320	0.09	325	0.08	322	0.08	323	0.08	312
infant_gts	_	0	0.23	320	0.23	320	0.41	333	0.28	329
insurance	0.15	321	0.47	289	0.46	286	0.72	302	0.73	312
melsyd	_	0	0.08	316	0.08	317		326	0.22	314
ozone-la	0.15	327	0.21	315	0.23	310	0.15	305	0.13	319
petrol	0.17	322	0.08	318	0.08	316	0.20	313	0.09	312
prison prisonLF	_	0	$0.12 \\ 0.19$	$\frac{328}{336}$	$0.12 \\ 0.19$	$\frac{340}{321}$	$0.17 \\ 0.21$	$\frac{320}{329}$	$0.14 \\ 0.14$	$\frac{317}{326}$
qcement	0.08	327	0.13	316	0.13	307	0.21	317	0.14	304
qgas	0.02	317	0.02	326	0.02	337	0.04	312	0.04	323
rds_cpu_cc0c53	0.05	302	0.04	343	0.04	408	0.04	356	0.03	321
rds_cpu_e47b3b	0.02	317	0.03	328	0.09	326	0.04	337	0.04	345
rossman	_	0	-	0	-	0	_	0	_	0
sunspots	0.46	306	0.42	318	0.45	344	0.42	306	0.40	315
uschange	0.38	306	0.18	310	0.15	304	0.16	304	0.18	312
usmelec visnights	$0.03 \\ 0.17$	$\frac{314}{312}$	$0.02 \\ 0.14$	$\frac{346}{331}$	$0.02 \\ 0.14$	$\frac{349}{364}$	0.02	336 330	0.02	$\frac{336}{338}$
visingints	0.17	312	0.14	331	0.14	504	0.21	339	0.14	<b>338</b>

## 2 Ranking of Evaluated Methods

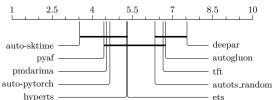
Figure 1 contains critical difference plots for all evaluated scenarios in Section 4.2 and 4.3. The average ranking of each evaluated method is displayed, and whether observed values differ significantly from each other according to a t-test with significance level p = 0.05 and Bonferroni correction for multiple hypothesis tests.



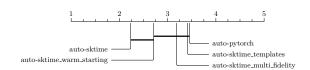
(a) All time series while enforcing timeouts.



(c) All time series without enforcing timeouts.



(b) Time series without missing values with timeouts.



(d) All time series while enforcing timeouts.

Figure 1: Critical difference diagram of all evaluated framework combinations.

## 3 Used Computing Hardware

All experiments were conducted on standard hardware, namely e2-standard-4 virtual machines on Google Cloud Platform equipped with Intel Xeon E5 processors with four cores and 16 GB memory. Even though multiple tested frameworks construct neural networks, no graphics card was used. Some frameworks make extensive usage of parallelization of workload over all available cores, while other frameworks do not do this. To ensure fair comparisons, all frameworks were limited to exactly one CPU core to ensure identical computational budgets.