

| PRICE INDEX | MODEL | AQL ↓ | AQCR ↓ | RMSE ↓ | MAE ↓ | R ² ↑ |
|------------------------|------------|---------------------|----------------------|---------------------|---------------------|--------------------|
| 60-MIN ID ₃ | MLP | 4.54 ± 0.03 | 20.48 ± 6.74 | 30.64 ± 0.73 | 11.42 ± 0.22 | 0.85 ± 0.01 |
| | LSTM | 4.63 ± 0.11 | 15.38 ± 4.52 | 29.73 ± 0.45 | 11.80 ± 0.46 | 0.86 ± 0.01 |
| | GRU | 4.47 ± 0.04 | <u>7.16 ± 2.87</u> | 31.12 ± 0.12 | 11.41 ± 0.13 | 0.84 ± 0.01 |
| | 2D-CNN | <u>4.30 ± 0.04</u> | <u>7.79 ± 1.89</u> | <u>29.44 ± 0.30</u> | 10.88 ± 0.15 | <u>0.86 ± 0.01</u> |
| | TIMESNET | — | — | <u>32.48 ± 0.32</u> | <u>10.87 ± 0.14</u> | <u>0.83 ± 0.00</u> |
| | STATIONARY | — | — | 33.07 ± 0.57 | 14.55 ± 0.41 | 0.82 ± 0.01 |
| | FEDFORMER | — | — | 32.47 ± 0.17 | 11.72 ± 0.22 | 0.83 ± 0.00 |
| | OURS | 4.13 ± 0.02 | 0.00 ± 0.00 | 28.14 ± 0.09 | 10.58 ± 0.03 | 0.87 ± 0.00 |
| 60-MIN ID ₁ | MLP | 5.55 ± 0.05 | 13.05 ± 6.77 | 35.51 ± 0.52 | 14.13 ± 0.18 | 0.85 ± 0.01 |
| | LSTM | 5.80 ± 0.11 | 14.72 ± 9.28 | 39.46 ± 1.13 | 14.62 ± 0.38 | 0.81 ± 0.02 |
| | GRU | 5.41 ± 0.09 | <u>11.28 ± 10.16</u> | 35.48 ± 0.60 | 13.96 ± 0.15 | 0.85 ± 0.01 |
| | 2D-CNN | <u>5.31 ± 0.04</u> | <u>20.91 ± 3.95</u> | <u>33.51 ± 0.11</u> | <u>13.61 ± 0.06</u> | <u>0.87 ± 0.00</u> |
| | TIMESNET | — | — | 47.76 ± 2.64 | 15.93 ± 1.13 | 0.73 ± 0.04 |
| | STATIONARY | — | — | 47.56 ± 1.01 | 19.27 ± 1.42 | 0.73 ± 0.03 |
| | FEDFORMER | — | — | 47.60 ± 2.49 | 18.08 ± 1.28 | 0.73 ± 0.04 |
| | OURS | 5.19 ± 0.03 | 0.00 ± 0.00 | 33.23 ± 0.11 | 13.33 ± 0.12 | 0.87 ± 0.00 |
| 15-MIN ID ₃ | MLP | 22.95 ± 1.95 | 78.34 ± 14.87 | 73.64 ± 4.44 | 42.31 ± 4.28 | 0.40 ± 0.09 |
| | LSTM | 16.68 ± 3.24 | <u>28.11 ± 15.38</u> | 73.79 ± 4.96 | 42.27 ± 4.23 | 0.40 ± 0.09 |
| | GRU | 15.02 ± 3.02 | 46.56 ± 25.04 | 71.52 ± 5.03 | 36.65 ± 4.17 | 0.44 ± 0.09 |
| | 2D-CNN | <u>14.70 ± 2.58</u> | 72.63 ± 11.59 | 68.03 ± 5.44 | 38.82 ± 4.08 | 0.49 ± 0.10 |
| | TIMESNET | — | — | <u>65.01 ± 2.99</u> | <u>32.92 ± 2.08</u> | <u>0.54 ± 0.05</u> |
| | STATIONARY | — | — | <u>75.21 ± 2.72</u> | <u>43.11 ± 1.97</u> | <u>0.38 ± 0.04</u> |
| | FEDFORMER | — | — | 75.98 ± 3.04 | 43.42 ± 1.84 | 0.37 ± 0.05 |
| | OURS | 7.46 ± 0.04 | 0.00 ± 0.00 | 51.71 ± 0.96 | 18.70 ± 0.08 | 0.71 ± 0.01 |
| 15-MIN ID ₁ | MLP | 19.26 ± 1.44 | 57.77 ± 8.84 | 102.83 ± 3.45 | 49.27 ± 2.55 | 0.29 ± 0.04 |
| | LSTM | <u>14.78 ± 1.76</u> | <u>50.74 ± 6.09</u> | <u>79.92 ± 4.42</u> | <u>33.15 ± 3.13</u> | <u>0.57 ± 0.05</u> |
| | GRU | 17.28 ± 2.62 | 66.39 ± 4.97 | 95.69 ± 3.55 | 40.41 ± 2.67 | 0.38 ± 0.05 |
| | 2D-CNN | 17.33 ± 1.33 | 68.74 ± 4.04 | 95.84 ± 3.82 | 40.65 ± 2.71 | 0.38 ± 0.05 |
| | TIMESNET | — | — | 122.44 ± 20.31 | 68.22 ± 9.48 | 0.19 ± 0.10 |
| | FEDFORMER | — | — | 134.20 ± 14.91 | 80.03 ± 8.87 | 0.11 ± 0.08 |
| | STATIONARY | — | — | 128.14 ± 21.05 | 74.31 ± 9.82 | 0.17 ± 0.11 |
| | OURS | 12.21 ± 1.01 | 0.00 ± 0.00 | 72.22 ± 1.18 | 31.11 ± 0.11 | 0.65 ± 0.03 |