Table 1: Comparison of our forecast-corrupt-denoise approach with GPs with standalone forecasting models with higher number of layers (parameters) denoted by † sign. Initially, the number of layers for our proposed model and other baselines are chosen from $\{1, 2\}$, however to show that the performance of our model indeed stems from its mechanism, we included the results of stand-alone forecasting models with number of layers chosen from $\{3, 4\}$. Results are reported as average and standard error of **MSE**. A lower **MSE** indicates a better forecasting model.

Dataset	Horizon	**AutoDG(Ours)**	Autoformer	Autoformer†	**InfoDG(Ours)**	Informer	Informer†
Traffic	24	0.392 ±0.006	0.412 ±0.006	**0.359** ±0.007	**0.398** ±0.006	0.421 ±0.006	0.422 ±0.009
	48	0.387 ±0.001	0.422 ±0.007	**0.383** ±0.001	**0.399** ±0.001	0.434 ±0.001	0.486 ±0.010
	72	**0.380** ±0.001	0.383 ±0.002	0.442 ±0.006	**0.380** ±0.001	0.436 ±0.001	0.412 ±0.003
	96	**0.385** ±0.003	0.400 ±0.004	0.416 ±0.001	**0.397** ±0.003	0.402 ±0.003	0.408 ±0.005
Electricity	24	**0.165** ±0.001	0.187 ±0.003	0.242 ±0.007	**0.193** ±0.001	0.222 ±0.001	0.266 ±0.001
	48	**0.188** ±0.003	0.203 ±0.008	0.232 ±0.005	**0.222** ±0.002	0.262 ±0.002	0.293 ±0.002
	72	**0.209** ±0.004	0.230 ±0.001	0.263 ±0.004	**0.238** ±0.001	0.280 ±0.003	0.310 ±0.002
	96	**0.211** ±0.001	0.230 ±0.014	0.224 ±0.004	**0.242** ±0.001	0.289 ±0.002	0.327 ±0.003
Solar	24	**0.446** ±0.002	0.472 ±0.003	0.524 ±0.001	**0.455** ±0.009	0.524 ±0.003	0.498 ±0.001
	48	**0.546** ±0.005	0.603 ±0.003	0.622 ±0.001	**0.556** ±0.005	0.629 ±0.003	0.690 ±0.031
	72	**0.666** ±0.003	**0.667** ±0.004	0.701 ±0.004	**0.643** ±0.003	0.729 ±0.023	0.716 ±0.024
	96	**0.713** ±0.004	0.739 ±0.009	0.744 ±0.002	**0.708** ±0.004	0.770 ±0.004	0.738 ±0.0015