Gruver, Finzi, Qiu & Wilson (2023)

Feb 20, 2025

Impact

- cited 337 times
- NeurIPS

Insights

- Fig 2 is impressive
- Tokenization ic critical
- Ability of LLMs to represent complex distributions
- Generalizes from all known time series, as if it has learned a huge random effects model.

Subsequent work

Time-LLM: Time series forecasting by reprogramming large language models

A much more complicated embedding mapping into text and back out again

Computers can out-guess humans

- Can an LLM predict the stock market?
- Back to the question of forecasting vs other time series purposes (fitting a model to answer scientific questions).