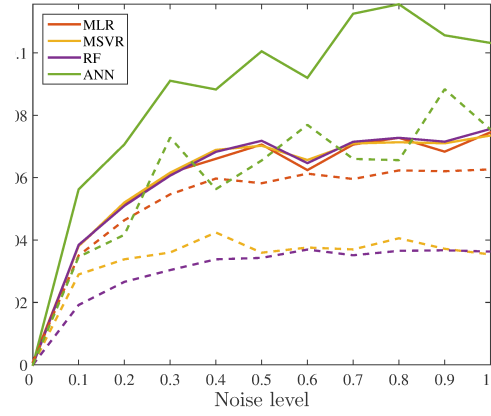(a) bias

(b) MASE

Рис. 1: (a) Bias by noise magnitude. (b) MASE (ratio of MAE to martingal MAE) by noise magnitude.

Results for toy data with various noise levels.

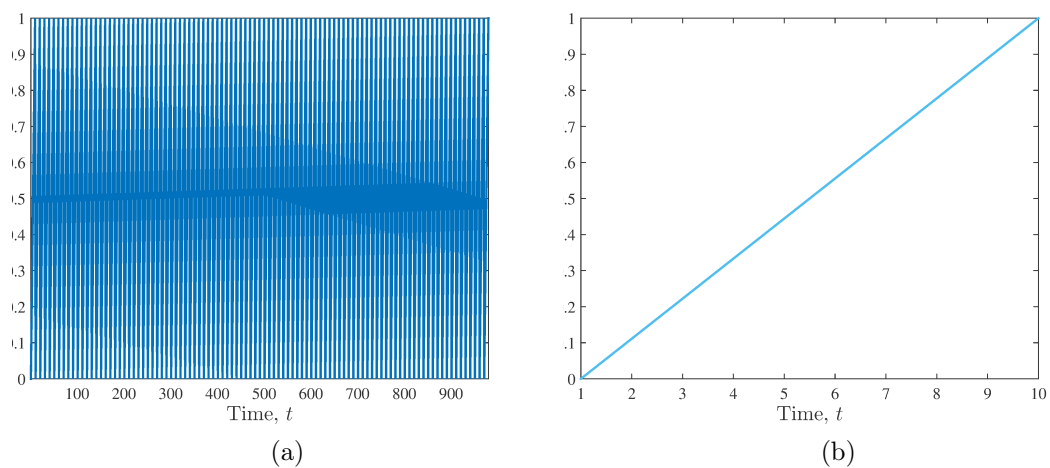| Models	test	train	test	train	test	train	test	train	test	train	test	train	test	train	test	train	test	trai
MLR	0.009	0.359	0.498	0.586	0.649	0.624	0.669	0.717	0.684	0.736	0.671	0.009	0.337	0.497	0.546	0.600	0.608	0.60
MSVR	0.000	0.372	0.518	0.606	0.670	0.635	0.701	0.703	0.672	0.745	0.666	0.000	0.284	0.366	0.373	0.418	0.411	0.35
RF	0.000	0.364	0.513	0.617	0.661	0.646	0.692	0.724	0.680	0.769	0.699	0.000	0.182	0.279	0.308	0.333	0.348	0.35
ANN	0.000	0.525	0.696	0.885	1.036	0.854	0.966	1.106	0.996	1.197	1.005	0.000	0.322	0.470	0.512	0.777	0.571	0.78

(a)

(b)

Рис. 2: (a) randomly generated data Target time series linear.segments.0. (b) Target segments of the time series linear.segments.0.
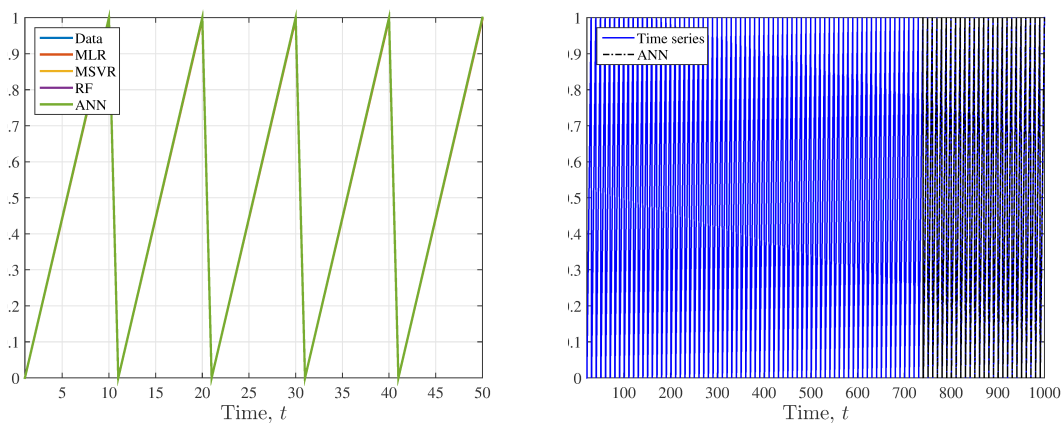

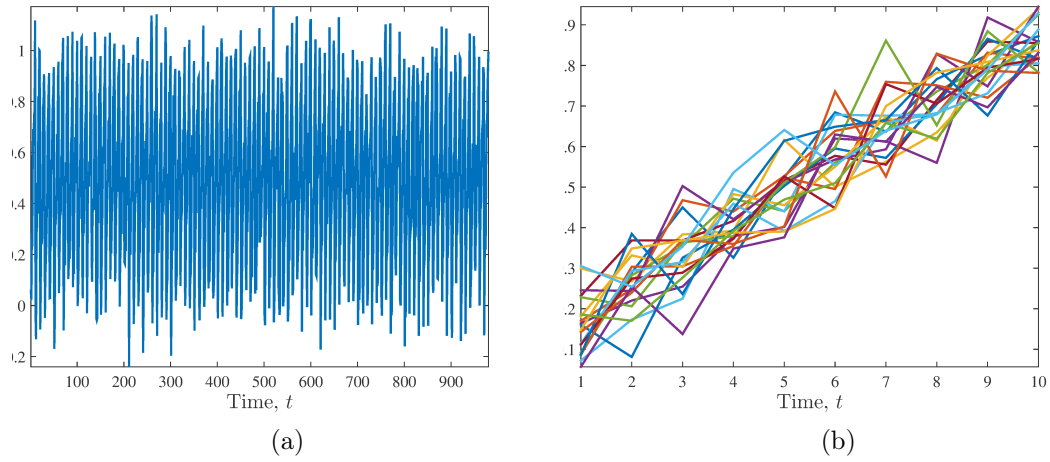Рис. 3: Forecasting results for linear.segments.0, ANN.

2

Рис. 4: (a) randomly generated data Target time series linear.segments.0.1. (b) Target segments of the time series linear.segments.0.1.
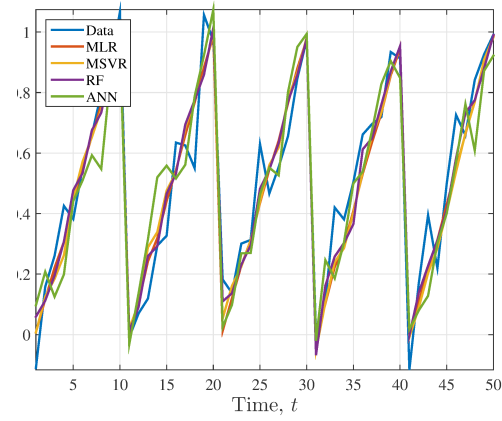

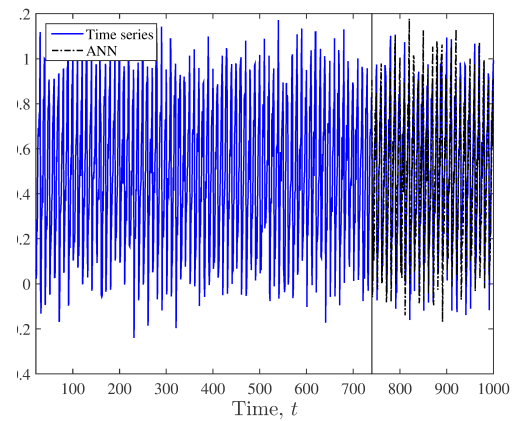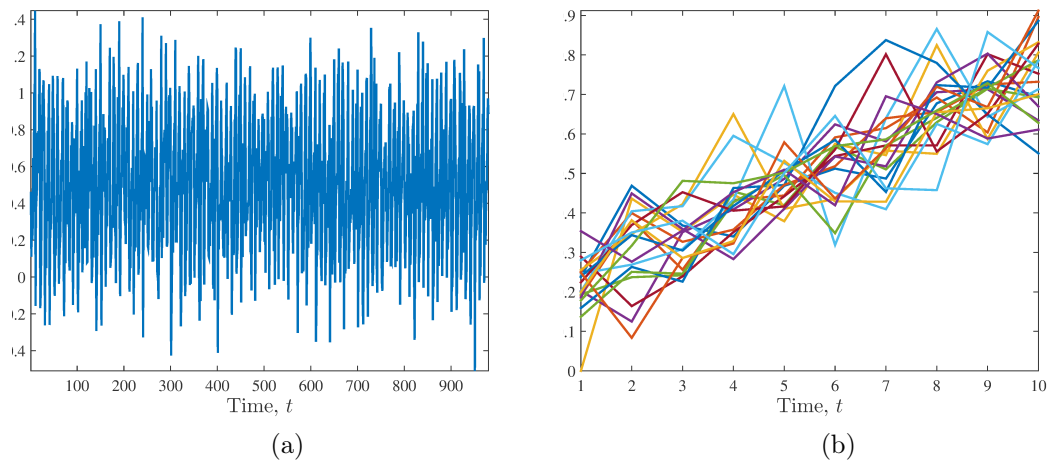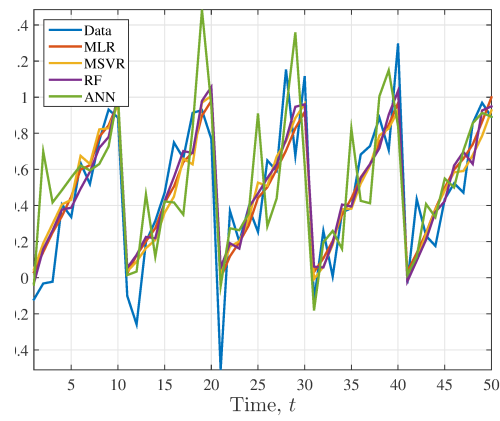Рис. 5: Forecasting results for linear.segments.0.1. MLR, MSVR, RF, ANN
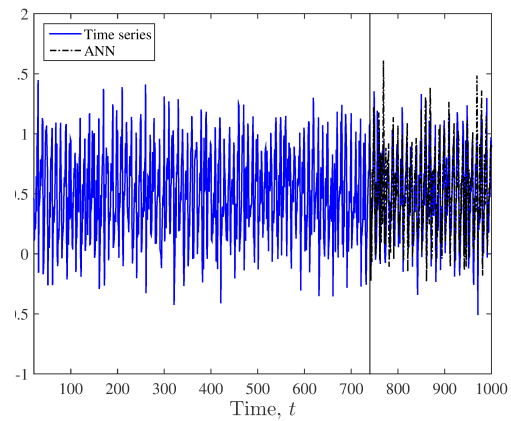

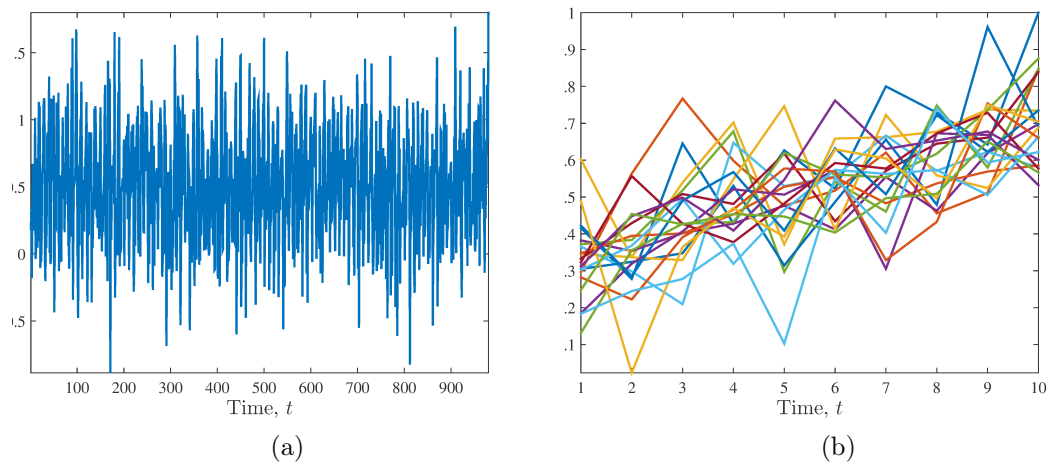Рис. 6: Forecasting results for linear.segments.0.1, ANN.

3

(a)

(b)

Рис. 7: (a) randomly generated data Target time series linear.segments.0.2. (b) Target segments of the time series linear.segments.0.2.

Рис. 8: Forecasting results for linear.segments.0.2. MLR, MSVR, RF, ANN

Рис. 9: Forecasting results for linear.segments.0.2, ANN.

Рис. 10: (a) randomly generated data Target time series linear.segments.0.3. (b) Target segments of the time series linear.segments.0.3.
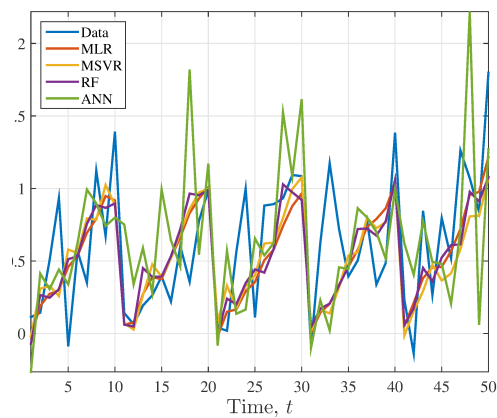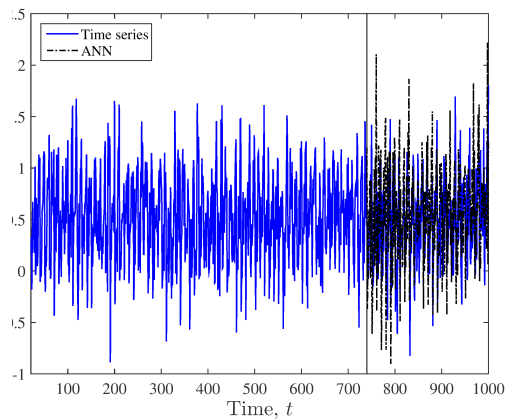

Рис. 11: Forecasting results for linear.segments.0.3. MLR, MSVR, RF, ANN

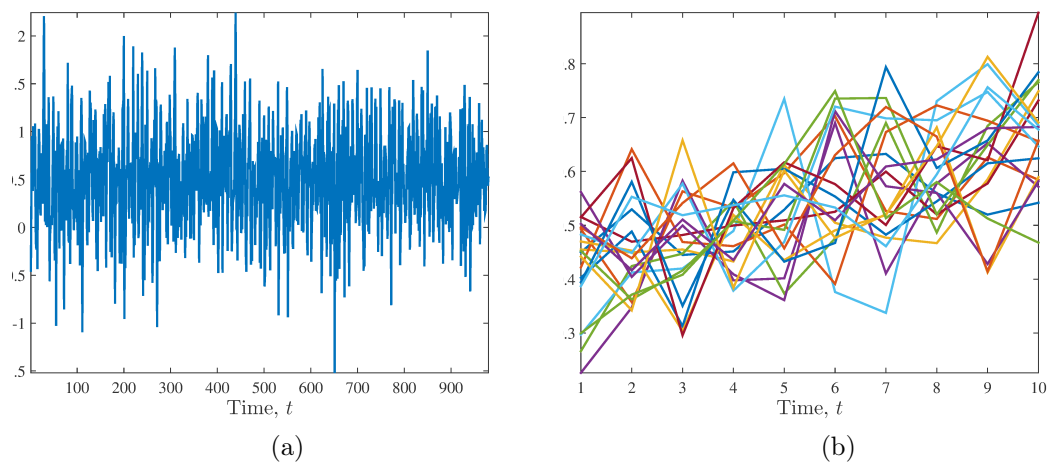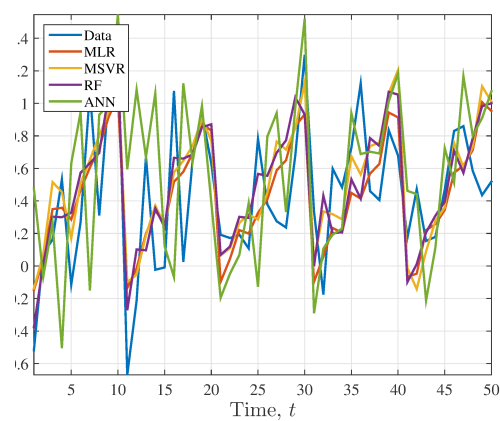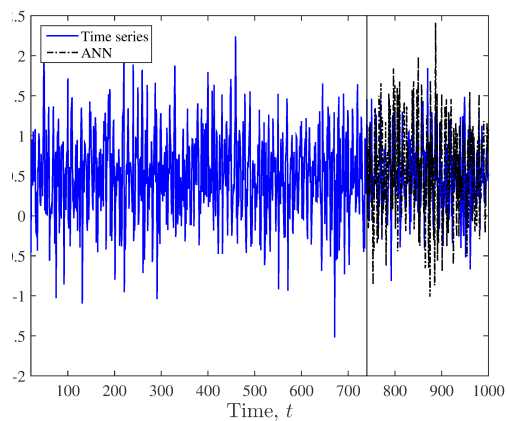Рис. 12: Forecasting results for linear.segments.0.3, ANN.

5

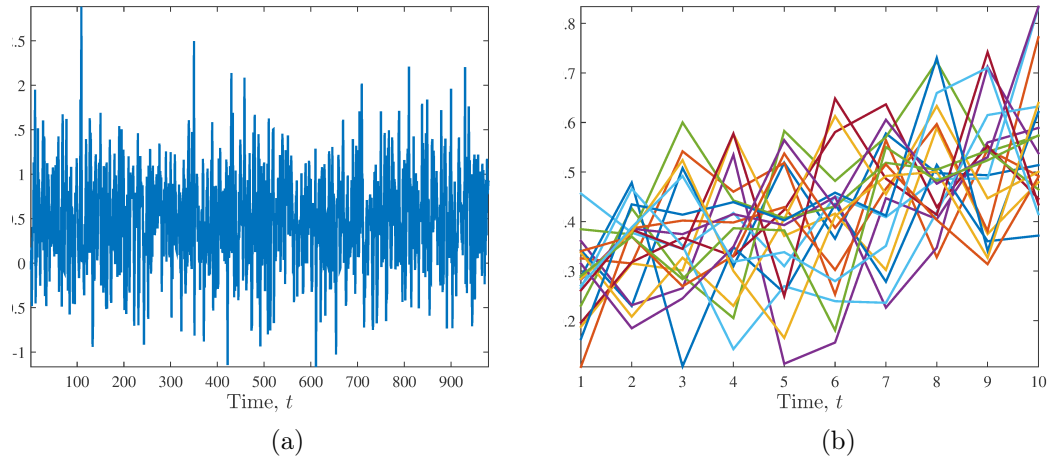(a)   (b)

Рис. 13: (a) randomly generated data Target time series linear.segments.0.4. (b) Target segments of the time series linear.segments.0.4.

Рис. 14: Forecasting results for linear.segments.0.4. MLR, MSVR, RF, ANN

Рис. 15: Forecasting results for linear.segments.0.4, ANN.

6

Рис. 16: (a) randomly generated data Target time series linear.segments.0.5. (b) Target segments of the time series linear.segments.0.5.
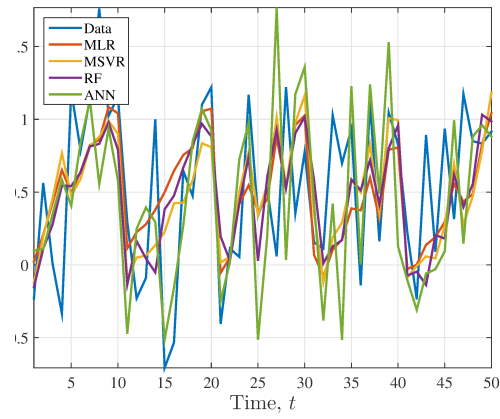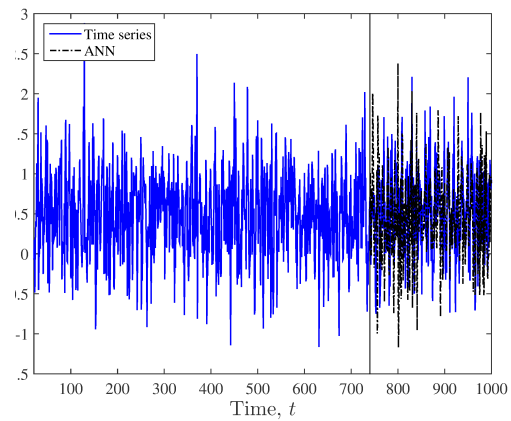

Рис. 17: Forecasting results for linear.segments.0.5. MLR, MSVR, RF, ANN

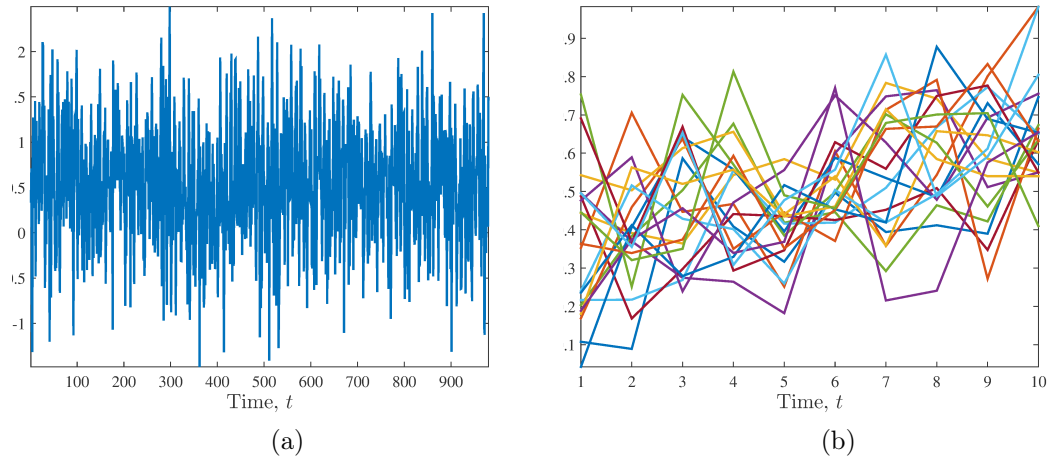Рис. 18: Forecasting results for linear.segments.0.5, ANN.

7

Рис. 19: (a) randomly generated data Target time series linear.segments.0.6. (b) Target segments of the time series linear.segments.0.6.
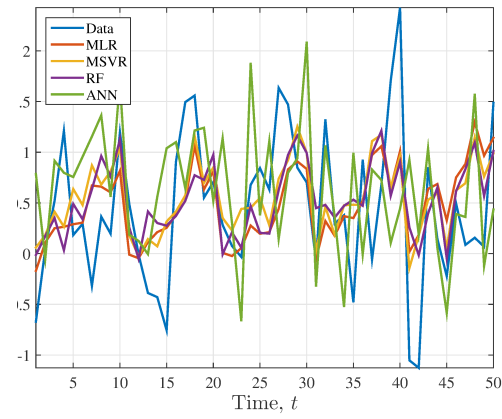

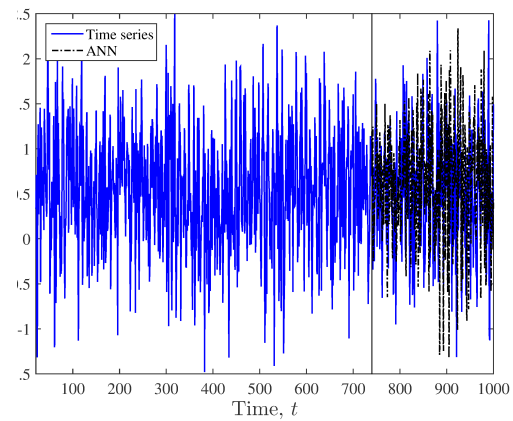Рис. 20: Forecasting results for linear.segments.0.6. MLR, MSVR, RF, ANN

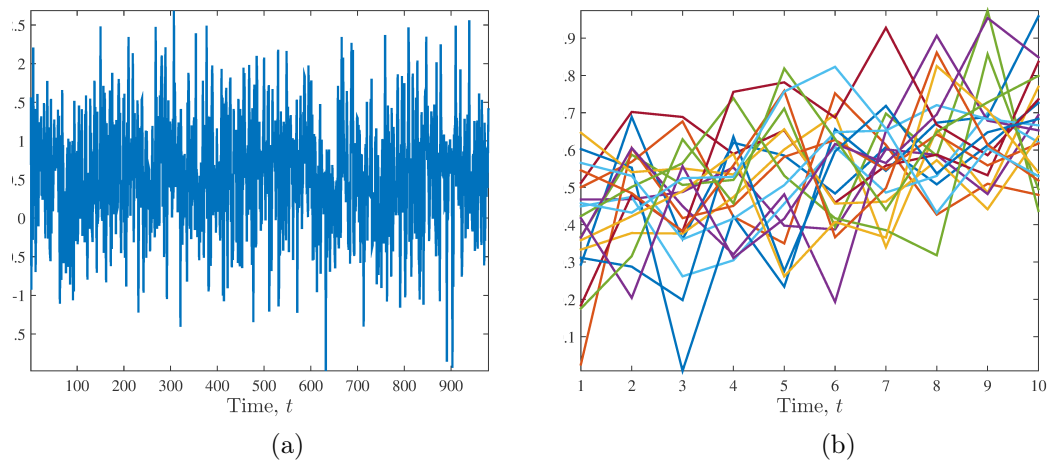Рис. 21: Forecasting results for linear.segments.0.6, ANN.

8

(a)   (b)

Рис. 22: (a) randomly generated data Target time series linear.segments.0.7. (b) Target segments of the time series linear.segments.0.7.
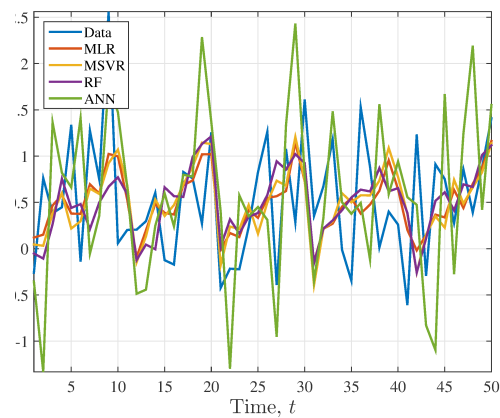

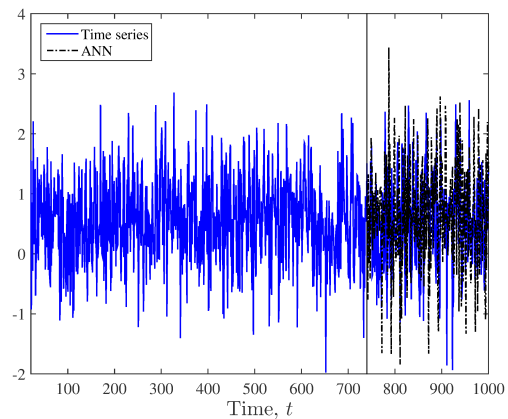Рис. 23: Forecasting results for linear.segments.0.7. MLR, MSVR, RF, ANN

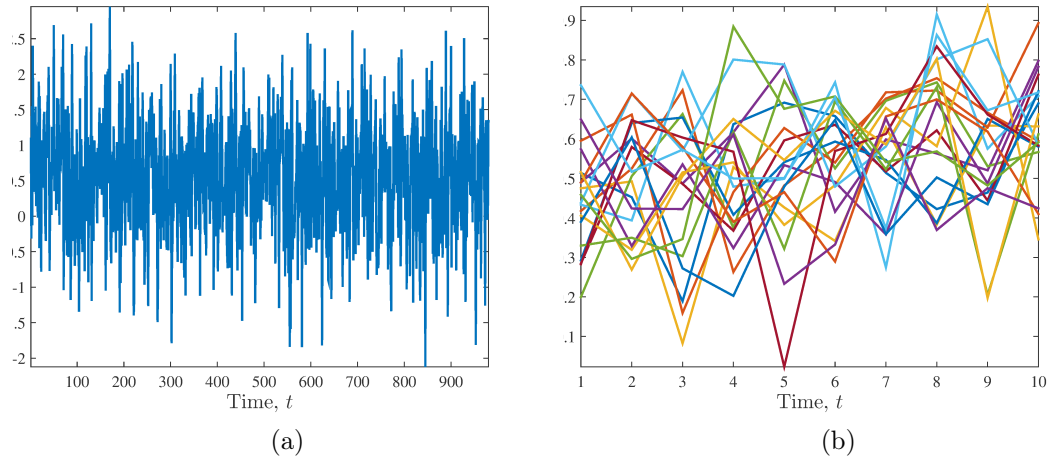Рис. 24: Forecasting results for linear.segments.0.7, ANN.

9

Рис. 25: (a) randomly generated data Target time series linear.segments.0.8. (b) Target segments of the time series linear.segments.0.8.
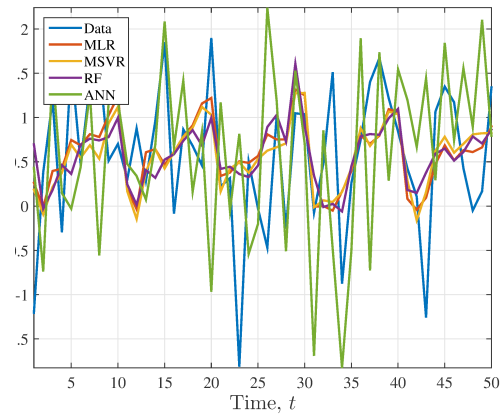

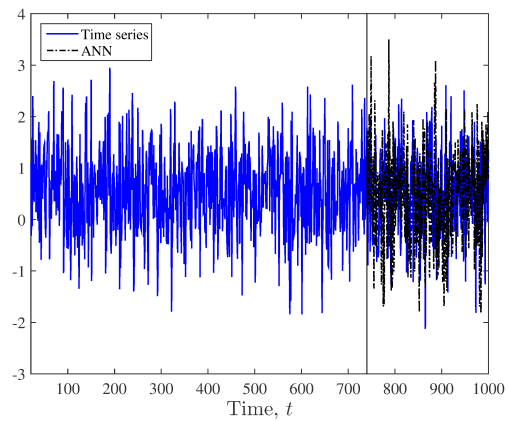Рис. 26: Forecasting results for linear.segments.0.8. MLR, MSVR, RF, ANN

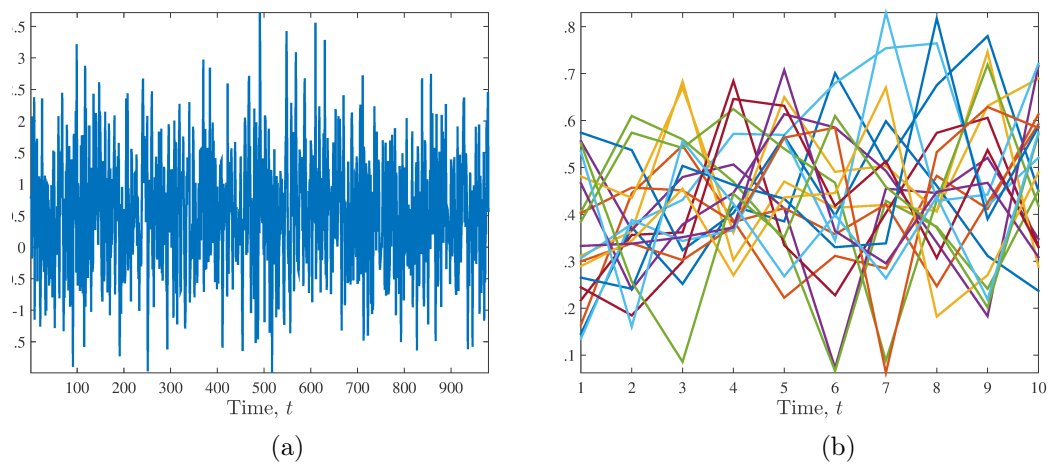Рис. 27: Forecasting results for linear.segments.0.8, ANN.

Рис. 28: (a) randomly generated data Target time series linear.segments.0.9. (b) Target segments of the time series linear.segments.0.9.
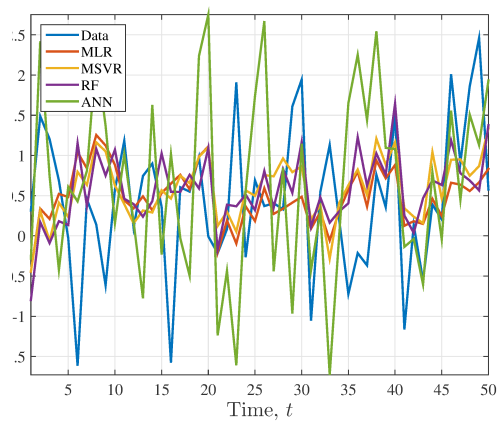

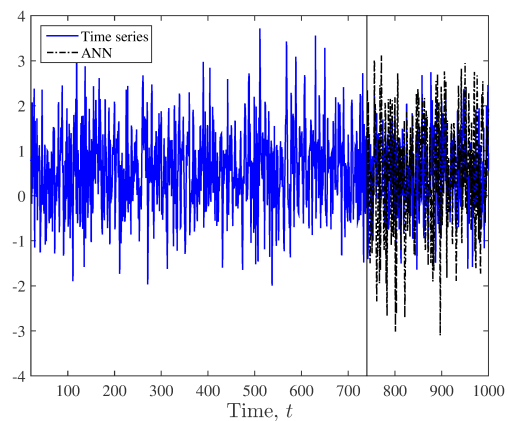Рис. 29: Forecasting results for linear.segments.0.9. MLR, MSVR, RF, ANN

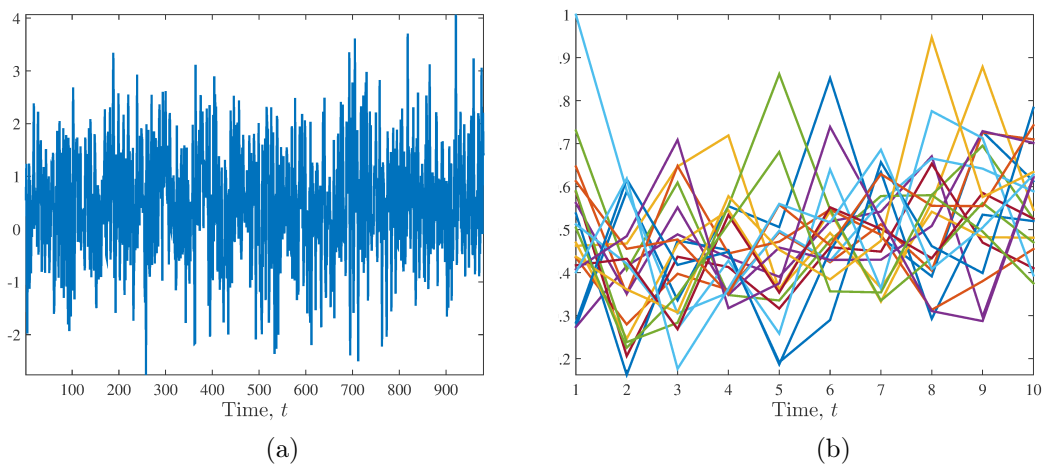Рис. 30: Forecasting results for linear.segments.0.9, ANN.

11

Рис. 31: (a) randomly generated data Target time series linear.segments.1. (b) Target segments of the time series linear.segments.1.
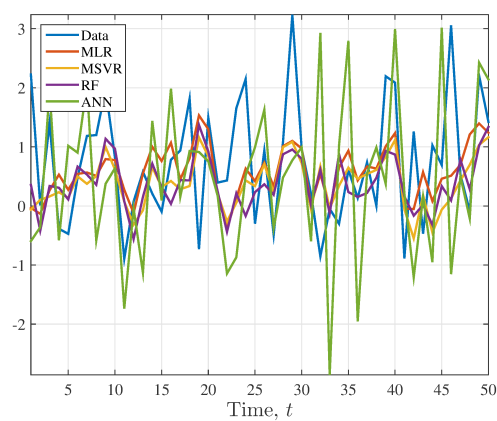

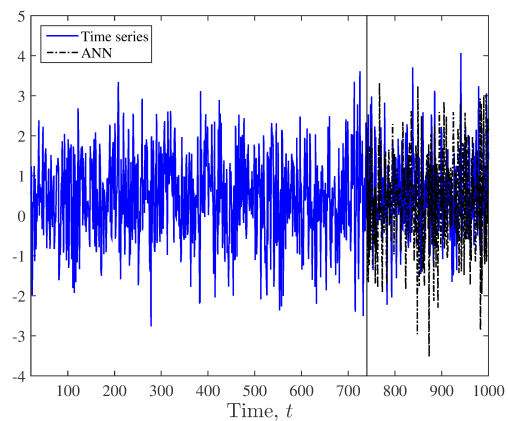Рис. 32: Forecasting results for linear.segments.1. MLR, MSVR, RF, ANN

Рис. 33: Forecasting results for linear.segments.1, ANN.