

Рис. 1: (a) Energy-weather time series with artificially inserted missing values Target time series missing.value.test.0.01. (b) Target segments of the time series missing.value.test.0.01.

Data	Models	MAPE test	MAPE train	AIC
1	VAR	0.008	0.115	16731.538
	SVR	0.054	0.175	17181.590
	Random Forest	0.001	0.234	17747.649
	Neural network	0.014	0.107	16647.055

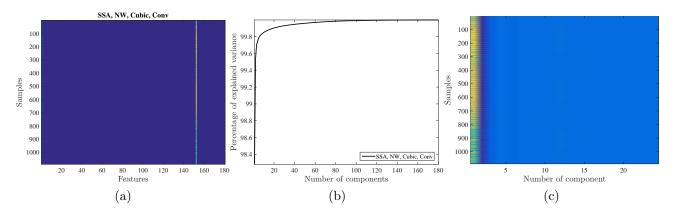


Рис. 2: (a) Feature generation results for missing.value.test.0.01. SSA, NW, Cubic, Conv (b) Dimensionality reduction with PCA for missing.value.test.0.01, SSA, NW, Cubic, Conv. (c) Features reduced with PCA for missing.value.test.0.01, SSA, NW, Cubic, Conv.

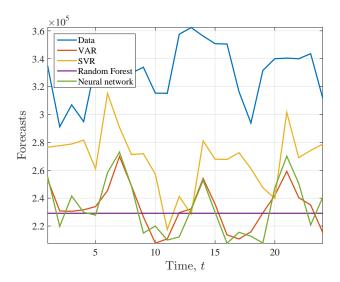
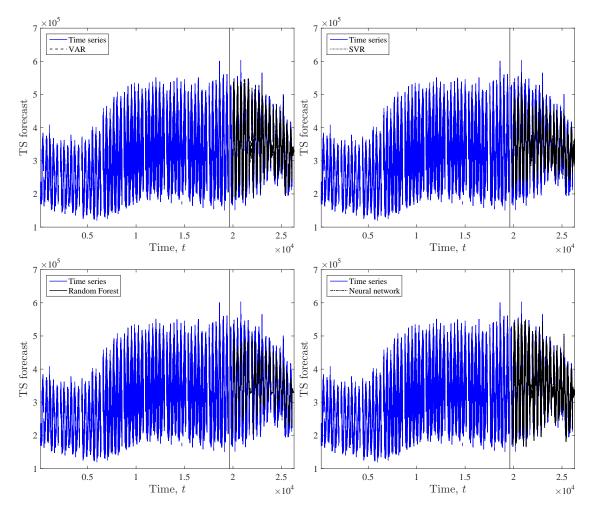


Рис. 3: Forecasting results for missing.value.test.0.01. VAR, SVR, Random Forest, Neural network



 $\mbox{Puc.}$ 4: Forecasting results for missing. <br/>value.test.0.01. VAR, SVR, Random Forest, Neural network