Table 1: Performance comparison with 14 baselines on 9 datasets (8 of which are public). Bold fonts denote the best performance, and underline denotes the second best.

Datasets	Steps	Metrics	MTGNN	LogTrans	Informer	Autoformer	Pyraformer	Fedformer	NSTrans	ETSformer	MICN	DLinear	LightTS	CrossFormer	NJODE	TimesNet	LAMEE
	Conference		KDD	NeurIPS	AAAI	NeurIPS	ICLR	ICML	NeurIPS	NeurIPS	ICLR	AAAI	Arxiv	ICLR	ICLR	ICLR	-
	Year		2020	2019	2021	2021	2022	2022	2022	2022	2023	2023	2022	2023	2021	2023	-
ILI	24	MSE	4.265	4.480	5.764	3.483	7.394	3.228	2.294	2.527	2.684	2.398	8.313	3.041	7.709	2.317	**1.540**
		MAE	1.387	1.444	1.677	1.287	2.012	1.260	0.945	1.020	1.112	1.040	2.144	1.186	2.081	0.934	**0.737**
	36	MSE	4.777	4.799	4.755	3.103	7.551	2.679	1.825	2.615	2.507	2.646	6.631	3.406	7.293	1.972	**1.512**
		MAE	1.496	1.467	1.467	1.148	2.031	1.080	0.848	1.007	1.013	1.088	1.902	1.232	2.403	0.920	**0.738**
	48	MSE	5.333	4.800	4.763	2.669	7.662	2.622	2.010	2.359	2.423	2.614	7.299	3.459	7.890	2.238	**1.581**
		MAE	1.592	1.468	1.469	1.085	2.057	1.078	0.900	0.972	1.012	1.086	1.982	1.221	2.799	0.940	**0.782**
	60	MSE	5.070	5.278	5.264	2.770	7.931	2.857	2.178	2.487	2.653	2.804	7.283	3.640	8.972	2.027	**2.014**
		MAE	1.552	1.560	1.564	1.125	2.100	1.157	0.963	1.016	1.085	1.146	1.985	1.305	3.001	0.928	**0.886**
Stock	12	MSE	3.772	4.982	5.362	3.911	5.264	3.852	4.041	4.453	4.133	3.792	5.508	4.193	3.282	3.990	**2.792**
		MAE	1.309	1.477	1.244	1.153	1.271	1.119	1.107	1.246	1.096	0.989	1.621	1.437	0.880	1.030	**0.818**
	24	MSE	4.892	4.017	5.859	4.196	5.486	4.123	4.457	4.470	4.241	3.888	5.103	4.021	3.896	4.512	**3.423**
		MAE	1.330	1.194	1.307	1.178	1.484	1.142	1.131	1.393	1.090	1.021	1.467	1.220	1.003	1.092	**0.914**
	48	MSE	4.613	4.836	5.965	4.620	5.931	4.553	4.139	4.933	4.466	4.513	5.321	4.480	4.896	4.335	**4.074**
		MAE	1.588	1.348	1.308	1.228	1.520	1.191	1.306	1.517	1.293	1.322	1.461	1.291	1.773	1.096	**1.020**
	96	MSE	5.541	5.301	5.986	5.345	5.998	5.335	5.505	5.784	5.167	5.013	5.593	5.463	5.093	5.331	**4.895**
		MAE	1.507	1.352	1.310	1.300	1.573	1.295	1.241	1.513	1.181	1.231	1.668	1.420	1.612	1.253	**1.139**
ELC	96	MSE	0.272	0.258	0.274	0.201	0.386	0.193	0.169	0.187	0.165	0.197	0.207	0.171	0.288	0.168	**0.158**
		MAE	0.361	0.357	0.368	0.317	0.449	0.308	0.273	0.304	0.276	0.282	0.307	0.273	0.390	0.272	**0.264**
	192	MSE	0.297	0.266	0.296	0.222	0.378	0.201	0.182	0.199	0.187	0.196	0.213	0.196	0.392	0.184	**0.176**
		MAE	0.380	0.368	0.386	0.334	0.443	0.315	0.286	0.315	0.296	0.285	0.316	0.287	0.413	0.289	**0.277**
	336	MSE	0.327	0.266	0.296	0.222	0.378	0.201	0.182	0.199	**0.186**	0.196	0.213	0.205	0.459	0.198	0.192
		MAE	0.383	0.380	0.394	0.338	0.443	0.329	0.304	0.329	0.298	0.301	0.333	0.317	0.514	0.300	**0.290**
	720	MSE	0.420	0.283	0.373	0.254	0.376	0.246	0.222	0.233	**0.207**	0.245	0.265	0.241	0.572	0.220	0.237
		MAE	0.410	0.376	0.439	0.361	0.445	0.355	0.321	0.345	0.316	0.333	0.360	0.353	0.690	0.320	0.318
Traffic	96	MSE	0.651	0.684	0.719	0.613	0.867	0.587	0.612	0.607	0.602	0.650	0.615	**0.525**	0.790	0.593	0.567
		MAE	0.413	0.384	0.391	0.388	0.468	0.366	0.338	0.392	0.373	0.396	0.391	**0.296**	0.455	0.321	0.328
	192	MSE	0.682	0.685	0.696	0.616	0.869	0.604	0.613	0.621	0.612	0.598	0.601	**0.529**	0.884	0.617	0.562
		MAE	0.404	0.390	0.379	0.382	0.467	0.373	0.340	0.399	0.402	0.370	0.382	**0.297**	0.515	0.336	0.317
	336	MSE	0.700	0.734	0.777	0.622	0.881	0.621	0.618	0.622	0.637	0.605	0.613	**0.530**	0.937	0.629	0.597
		MAE	0.416	0.408	0.420	0.337	0.469	0.383	0.328	0.396	0.439	0.373	0.386	**0.300**	0.550	0.336	0.330
	720	MSE	0.741	0.717	0.864	0.660	0.896	0.626	0.653	0.632	0.639	0.645	0.658	**0.573**	0.994	0.640	0.631
		MAE	0.435	0.396	0.472	0.408	0.473	0.382	0.355	0.396	0.413	0.394	0.407	**0.313**	0.623	0.350	0.348
Weather	96	MSE	0.408	0.458	0.300	0.266	0.622	0.217	0.173	0.197	0.192	0.196	0.182	0.248	0.244	0.172	**0.156**
		MAE	0.441	0.490	0.384	0.336	0.556	0.296	0.223	0.281	0.250	0.255	0.242	0.318	0.292	0.220	**0.204**
	192	MSE	0.452	0.658	0.598	0.307	0.739	0.276	0.245	0.237	0.240	0.237	0.227	0.251	0.288	0.219	**0.210**
		MAE	0.513	0.589	0.544	0.367	0.624	0.336	0.285	0.312	0.300	0.296	0.287	0.369	0.343	0.261	**0.252**
	336	MSE	0.668	0.797	0.578	0.359	1.004	0.339	0.321	0.298	0.281	0.283	0.282	0.335	0.317	0.280	**0.258**
		MAE	0.805	0.652	0.523	0.395	0.753	0.380	0.338	0.353	0.330	0.335	0.334	0.415	0.361	0.306	**0.291**
	720	MSE	0.940	0.869	1.059	0.419	1.420	0.403	0.414	0.352	0.350	0.345	0.352	0.420	0.404	0.365	**0.309**
		MAE	1.039	0.675	0.741	0.428	0.934	0.428	0.410	0.388	0.387	0.381	0.386	0.499	0.445	0.359	**0.340**
ETTm1	96	MSE	0.594	0.600	0.672	0.505	0.543	0.379	0.386	0.375	**0.324**	0.345	0.374	0.361	0.452	0.338	0.329
		MAE	0.550	0.546	0.571	0.475	0.510	0.419	0.398	0.398	0.374	0.372	0.400	0.401	0.491	0.375	**0.363**
	192	MSE	0.782	0.837	0.795	0.553	0.557	0.426	0.459	0.408	0.366	0.380	0.400	0.403	0.501	0.374	**0.359**
		MAE	0.711	0.700	0.669	0.496	0.537	0.441	0.444	0.410	0.402	0.389	0.407	0.440	0.556	0.387	**0.381**
	336	MSE	0.937	1.124	1.212	0.621	0.754	0.445	0.495	0.435	**0.385**	0.413	0.438	0.543	0.580	0.410	0.393
		MAE	0.955	0.832	0.871	0.537	0.655	0.459	0.464	0.428	0.413	0.413	0.438	0.528	0.603	0.411	**0.409**
	720	MSE	1.050	1.153	1.166	0.671	0.908	0.543	0.585	0.499	0.521	0.474	0.527	0.600	0.641	0.478	**0.470**
		MAE	0.920	0.820	0.823	0.561	0.724	0.490	0.516	0.462	0.506	0.453	0.502	0.581	0.662	0.450	**0.443**
ETTm2	96	MSE	0.688	0.768	0.365	0.255	0.435	0.203	0.192	0.189	0.190	0.193	0.209	0.273	0.310	0.187	**0.177**
		MAE	0.602	0.642	0.453	0.339	0.507	0.287	0.274	0.280	0.285	0.292	0.308	0.356	0.366	0.267	**0.255**
	192	MSE	0.851	0.989	0.533	0.281	0.730	0.269	0.280	0.253	0.284	0.284	0.311	0.426	0.485	0.249	**0.241**
		MAE	0.732	0.757	0.563	0.340	0.673	0.328	0.339	0.319	0.356	0.362	0.382	0.487	0.543	0.309	**0.296**
	336	MSE	0.941	1.334	1.363	0.339	1.201	0.325	0.334	0.314	0.394	0.369	0.442	0.516	0.508	0.321	**0.297**
		MAE	0.796	0.872	0.887	0.372	0.845	0.366	0.361	0.357	0.430	0.427	0.466	0.631	0.699	0.351	**0.330**
	720	MSE	1.401	3.048	3.379	0.433	3.625	0.421	0.417	0.414	0.537	0.554	0.675	0.592	1.931	0.408	**0.397**
		MAE	1.079	1.328	1.338	0.432	1.451	0.415	0.413	0.413	0.509	0.522	0.587	0.673	1.884	0.403	**0.390**
ETTh1	96	MSE	0.852	0.878	0.865	0.449	0.664	0.376	0.513	0.494	**0.383**	0.386	0.424	0.420	0.553	0.384	0.390
		MAE	0.733	0.740	0.713	0.459	0.612	0.419	0.491	0.479	0.412	0.400	0.432	0.439	0.501	0.402	**0.397**
	192	MSE	0.986	1.037	1.008	0.500	0.790	0.420	0.534	0.538	0.445	0.437	0.475	0.541	0.608	0.436	**0.420**
		MAE	0.860	0.824	0.792	0.482	0.681	0.448	0.504	0.504	0.439	0.432	0.462	0.520	0.640	0.429	**0.411**
	336	MSE	1.137	1.238	1.107	0.521	0.891	0.459	0.588	0.574	0.521	0.481	0.518	0.723	0.779	0.491	**0.475**
		MAE	0.996	0.932	0.809	0.496	0.738	0.465	0.535	0.521	0.490	0.459	0.488	0.649	0.781	0.469	**0.451**
	720	MSE	1.495	1.135	1.181	0.514	0.963	0.506	0.643	0.562	0.533	0.519	0.547	0.800	0.965	0.521	**0.483**
		MAE	1.087	0.852	0.865	0.512	0.782	0.507	0.616	0.535	0.501	0.516	0.533	0.685	0.981	0.500	**0.461**
ETTh2	96	MSE	1.995	2.116	3.755	0.346	0.645	0.358	0.476	0.340	0.380	0.333	0.397	0.447	1.238	0.340	**0.285**
		MAE	1.452	1.197	1.525	0.388	0.597	0.397	0.458	0.391	0.425	0.387	0.437	0.451	1.369	0.374	**0.335**
	192	MSE	1.943	4.315	5.602	0.456	0.788	0.429	0.512	0.430	0.397	0.477	0.520	0.544	2.513	0.402	**0.355**
		MAE	1.512	1.635	1.931	0.452	0.683	0.439	0.493	0.439	0.441	0.476	0.504	0.513	1.890	0.414	**0.382**
	336	MSE	2.607	1.124	4.721	0.482	0.907	0.496	0.552	0.485	0.532	0.594	0.626	0.652	3.602	0.452	**0.383**
		MAE	1.945	1.604	1.835	0.486	0.747	0.487	0.551	0.479	0.490	0.541	0.559	0.593	2.090	0.452	**0.406**
	720	MSE	3.507	3.188	3.647	0.515	0.963	0.463	0.562	0.500	0.521	0.831	0.863	0.732	4.153	0.462	**0.405**
		MAE	2.333	1.540	1.625	0.511	0.783	0.474	0.560	0.497	0.533	0.657	0.672	0.601	2.661	0.468	**0.431**
	1st Count		0	0	0	0	0	0	0	0	6	0	0	8	0	0	**58**
	2nd Count		0	0	0	0	0	2	8	0	5	11	0	0	0	**34**	10