SKOLR conducts vanilla rolling forecast and Koopa OA has operator adaptation.

-		
-	Metric	

Koopa (T_{tr})

Koopa(T_te) Error(+%)

Error(+%)

SKOLR (T_{-tr})

SKOLR (T_te) Error(+%)

Koopa OA(T_te)

ETTh2

(ADF -4.135)

MAE

0.300

0.429

43%

0.404

35%

0.306

0.402

31%

MSE

0.226

0.437

93%

0.372

65% 0.238

0.393

65%

Table 1: Scaling up forecast horizon: (T_tr, T_te) = (24, 48) for ILI and (T_tr, T_te) = (48, 144) for others. Koopa and

ILI

(ADF -5.406)

MAE

0.800

1.065

33%

0.907

13%

0.760

0.958

26%

MSE

1.621

2.836

75%

2.427

50%

1.556

2.392

54%

ECL

(ADF -8.483)

MAE

0.234

0.298

27%

0.271

16%

0.229

0.289

26%

MSE

0.130

0.199

53%

0.182

40%

0.137

0.204

49%

Traffic

(ADF -15.046)

MAE

0.274

0.437

59%

0.426

55%

0.258

0.383

48%

MSE

0.415

0.709

71%

0.699

68%

0.400

0.612

53%

Weather

(ADF -26.661)

MAE

0.168

0.276

64%

0.264

57%

0.170

0.257

51%

MSE

0.126

0.237

88%

0.225

79%

0.131

0.222

69%