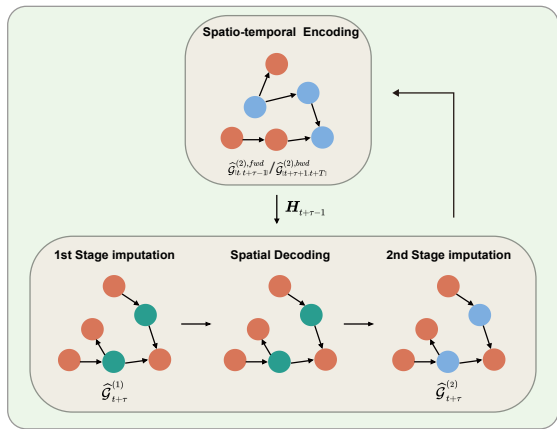
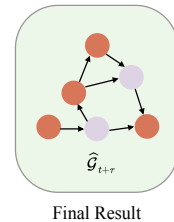


$\mathcal{G}_{[t, t+\tau]}$



$\mathbf{S}_{t+\tau}^{fwd} || \mathbf{H}_{t+\tau-1}^{fwd}$
 $\mathbf{S}_{t+\tau}^{bwd} || \mathbf{H}_{t+\tau+1}^{bwd}$

MLP



- Valid value
- Missing value
- Imputed value
- 1st stage imputation
- 2nd stage imputation