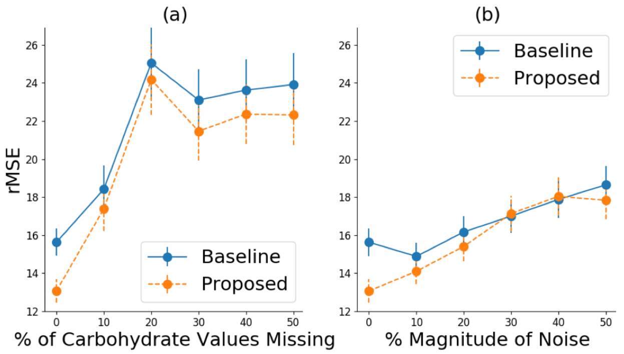

Figure 6: Mean model performance across all individuals as (a) simulated carbohydrate values are hidden and (b) noise is added to carbohydrates. As noise and missingness increase, our model fails to reliably outperform the baseline. Errors bars represent standard error *i.e.*, the standard deviation of 100 bootstrapped samples.

proach performs no worse than existing approaches and even provides a small benefit over baselines. Specifically, our approach consistently leads to lower forecast rMSE compared to all baselines, though performance gains are modest (rMSE=20.16 vs. the strongest baseline rMSE=20.36). Furthermore, in ablation analyses we found that the restriction component was beneficial for this dataset, supporting the hypothesis that domain knowledge insertion is beneficial for more challenging tasks (see **Appendix A** for full results).

Conclusions

The SIV problem arises in forecasting domains when the relative sparsity of an auxiliary signal makes learning its effect on a target signal challenging. We introduce the problem and propose a forecasting approach that leverages SIVs. Our approach isolates SIV dynamics and restricts them based on domain knowledge, achieving higher SIV-usage and stronger forecasting performance than baselines. While our approach assumes accurately measured SIVs, it performs no worse than baselines in the presence of missing or noisy SIV measurements. Though we focus on a specific use case for which we have a reliable simulator, we expect the SIV problem to arise frequently in healthcare. In such settings, SIVs are likely associated with time periods during which a patient is most vulnerable (*i.e.*, medication administration). Therefore, prediction models that address the SIV problem could lead to more accurate predictions during time periods that are critical for health outcomes. We are the first to identify the SIV problem that arises when using RNNs for multi-input forecasting and the first to propose a solution. While sparsely sampled variables (SSVs) have been studied (**?**), the SIV problem is distinct. Interpolation approaches for addressing missingness and noise in SSVs are not directly applicable to the SIV setting. Although the SIV problem has not yet been addressed, several techniques have been proposed to learn inter-variable relationships in forecasting tasks, which in part inspire our approach. In the context of multi-input forecasting, Pantiskas et al. and Qin et al. use attention mechanisms to identify which variables to focus on (**??**). However, in contrast to our approach, these approaches do not account for signals that are mostly zero-valued, nor do they incorporate domain knowledge. Beyond attention based mechanisms, in a probabilistic setting, normalizing flows have been used to directly model the joint probabilities between variables (**??**). However, SIVs are often too sparse to accurately estimate a joint probability. Several other approaches have been proposed to explicitly model inter-variable relationships (**?????**). However, none explicitly addresses the sparsity issue. Moreover, while some of these architectures separate the effects of variables, none use this isolation to restrict the effects based on domain knowledge as we do. There has been other work in forecasting that combines deep learning with domain knowledge to reduce the hypothesis space. However, researchers have relied on strong assumptions, *e.g.*, structuring deep architectures to match clinical intuition (**?**), combining deep approaches with physiological-model-based simulators (**?**), and estimating expert judgements on model outputs via Monte-Carlo approximations (**?**). In contrast, we only restrict the sign of the SIV network's hidden state, a more flexible approach.

While there are many different ways to forecast signals, we focus on RNN-based techniques. Our primary contributions are the identification of the SIV problem in forecasting and noting the failure of common RNN-based approaches when addressing this problem. We demonstrate how addressing the SIV problem can lead to improvements over directly comparable baselines. We do not claim SOTA in forecasting, but our findings could apply to many settings in which variants of RNNs are applied to forecasting problems with SIVs, which could include vital sign forecasting with medication administration as an SIV, stock prices with quarterly reports or news articles as SIVs, and traffic forecasting with holidays or events as SIVs. Our approach is designed to utilize SIVs once an appropriate domain has been identified, but empirically identifying SIVs represents an interesting research direction. The two main ideas behind our approach include gating and output restriction. While neither of these methodological developments are unprecedented on their own, their combined application to the SIV problem poses a novel direction for forecasting in related domains.

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