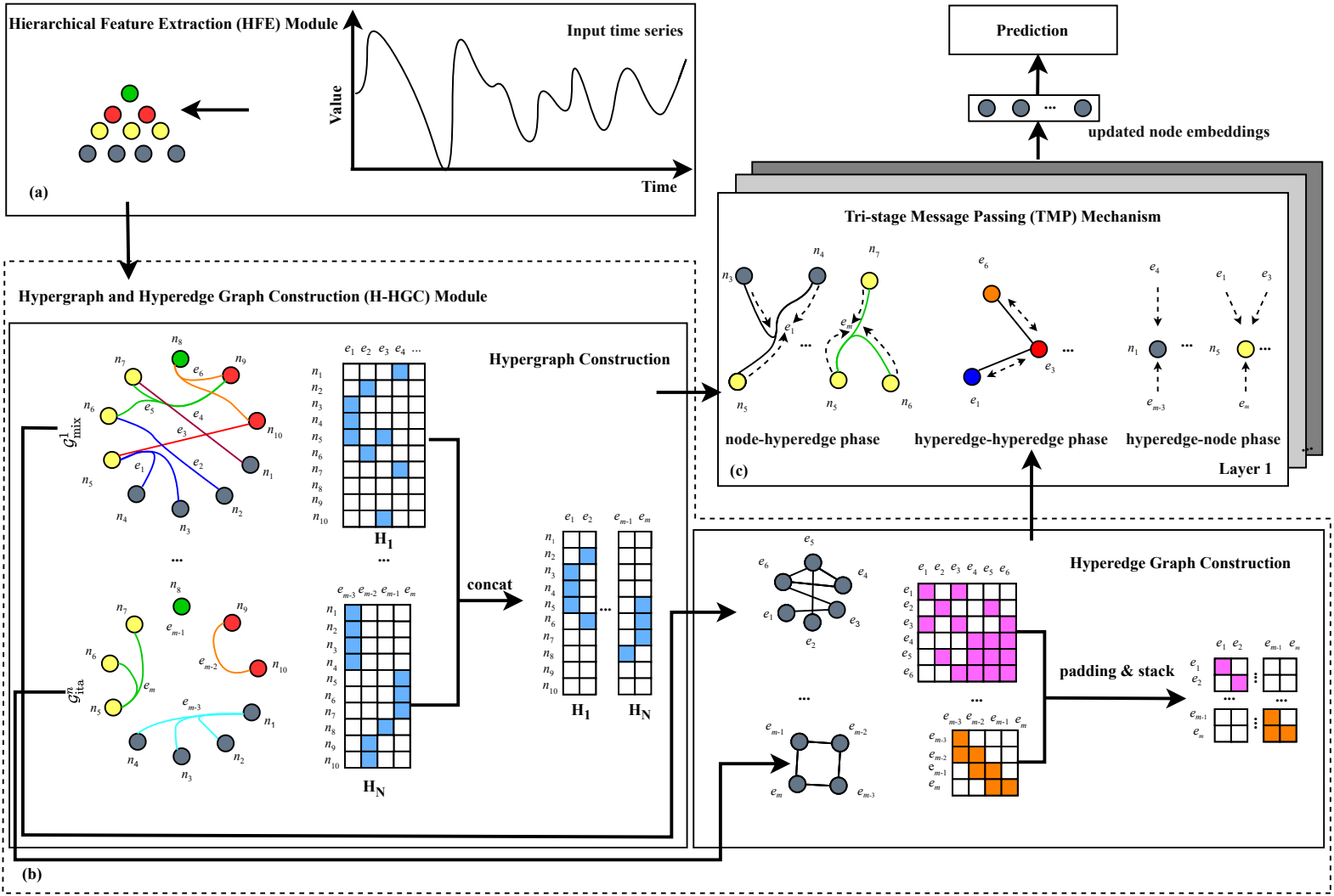
Hierarchical Feature Extraction (HFE) Module
Input time series
Value
Time
(a)
Prediction
updated node embeddings
Tri-stage Message Passing (TMP) Mechanism
node-hyperedge phase
hyperedge-hyperedge phase
hyperedge-node phase
(c)
Layer 1
Hypergraph and Hyperedge Graph Construction (H-HGC) Module
Hypergraph Construction
concat
Hyperedge Graph Construction
padding & stack
(b)