TED4STL: Trend-Error Decomposition for Self-Supervised Time Series Learning in Multivariate Forecasting Task

Technical Report

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Abstract

Self-Supervised Learning (SSL) has become a powerful paradigm in Artificial Intelligence, enabling the training of machine learning models using unlabeled data. However, in time series forecasting, SSL models are generally less effective than supervised models due to the complexity of temporal patterns, including trends, seasonality, and noise. To address this, we experiment with a data-centric approach that decomposes time series into two additive components. We investigate whether a straightforward trend-error decomposition improves the performance of SSL models. We introduce TED4STL (Trend-Error Decomposition for Self-supervised Timeseries Learning), a pipeline that applies time series decomposition to SSL architectures. We adapt TED4STL to four SSL forecasting models evaluated on ten datasets. The experiments demonstrate that time series decomposition significantly improves the accuracy of SSL models in forecasting tasks, narrowing the gap with stateof-the-art supervised models. In short-term prediction, it enables SSL models to perform in general better than supervised ones.

Keywords

Self-Supervised Learning, Time Series Forecasting, Time Series Decomposition

ACM Reference Format:

1 Experimental Evaluation

The following sections present supplementary results in the form of tables, offering additional insights that complement and enrich the main findings.

<u>Settings.</u> The experiments have been performed on a Workstation with an NVIDIA L40S GPU with 48 GB of VRAM, 256 GB of RAM, and a dual AMD EPYC 9254 24-Core Processor. According to the literature in the field, the predictions are computed via

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Conference'17, July 2017, Washington, DC, USA

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https://doi.org/10.1145/nnnnnn.nnnnnnn

direct multi-step forecasting [1]. Moreover, we used the hyperparameters defined for each model as indicated in the original papers. The only exception was the moving average, whose kernel size we determined through a grid search, exploring the values {9, 25, 64, 96, 128, 224} on the validation set.

<u>Datasets</u>. We conducted experiments on ten widely used in literature real-world datasets in the field of time series forecasting (see Table 1 for a quantitative description):

ETT (Electricity Transformer Temperature)¹: It consists of two hourly sampled datasets (ETTh1/ETTh2) and two 15-minute-sampled datasets (ETTm1/ETTm2) of electricity transformer temperatures, containing features such as oil temperature and load.

Exchange²: It collects daily exchange rates of 8 countries from 1990 to 2016.

WTH³: The dataset contains hourly observations of 12 climaterelated variables, including temperature, humidity, wind speed, and solar radiation, across nearly 1,600 locations in the United States.

Electricity⁴: The dataset consists of hourly electricity consumption data from 321 residential and industrial clients from 2012 to 2014.

Traffic⁵: It describes 48 months of hourly road occupancy rates, gathered between 2015 and 2016 by 862 sensors from the California Department of Transportation in the San Francisco Bay area.

Weather⁶: It includes 21 indicators of weather, such as air temperature, and humidity.

ILI (Influenza-like Illness)⁷: It contains weekly reports from the Centers for Disease Control (CDC) in the U.S., tracking the number of patients with influenza-like illness (ILI) from 1997 to 2022.

<u>Supervised Forecasting Baselines.</u> We selected PatchTST [2] and DLinear [3] as supervised forecasting models. PatchTST is a state-of-the-art transformer-based model; DLinear achieves competitive accuracy through moving average decomposition and a linear layer.

Table 1 shows a quantitative description of the datasets regarding the number of signals, series, timestamps and granularity.

<u>Supervised Forecasting Baselines.</u> We selected PatchTST [2] and DLinear [3] as supervised forecasting models. PatchTST is a SOTA transformer-based model; DLinear achieves competitive accuracy through moving average decomposition and a single linear layer.

¹https://github.com/zhouhaoyi/ETDataset

²https://github.com/laiguokun/multivariate-time-series-data

³https://drive.google.com/drive/folders/1ohGYWWohJlOlb2gsGTeEq3Wii2egnEPR

https://archive.ics.uci.edu/ml/datasets/ElectricityLoadDiagrams20112014

⁵http://pems.dot.ca.gov/

⁶https://www.bgc-jena.mpg.de/wetter/

⁷https://gis.cdc.gov/grasp/fluview/fluportaldashboard.html

Table 1: The datasets used in the experiments.

Datasets	Signals	Series	Tim	estamps	Gran.
Datasets	Signais	361168	Train	Val & Test	Gi ali.
ETTh1 & ETTh2	7	1	8640	2880	1hour
ETTm1 & ETTm2	7	1	34560	11520	15min
Exchange	8	1	4552	1518	1day
Electricity	1	321	15782	5261	1hour
Traffic	862	1	17544	10526	1hour
Weather	21	1	31617	10539	10min
ILI	7	1	579	193	1week
WTH	12	1	21038	7013	1hour

1.1 Forecasting Evaluation

The effectiveness of our decomposition pipeline is evaluated using Mean Squared Error (MSE) and Mean Absolute Error (MAE), defined as MSE = $\frac{1}{N}\sum_{i=1}^{N}(y_i-\hat{y}_i)^2$ and MAE = $\frac{1}{N}\sum_{i=1}^{N}|y_i-\hat{y}_i|$, where y and \hat{y} denote the true and predicted values, respectively. The experiment measures the forecasting error of SSL models with and without TED4STL across five prediction lengths, which vary by dataset and are chosen according to the literature for SSL forecasting models.

 $\underline{\textit{List of Tables}}$. The following list provides an overview of the tables included in this document.

- Table 2: MSE values for each dataset and prediction length, evaluated using grid search with a moving average kernel size.
- Table 3: MAE values for each dataset and prediction length, evaluated using grid search with a moving average kernel size.
- **Table 4**: Percentage improvements for each dataset in terms of MAE and MSE.
- **Table 5**: Results for TS2Vec with different kernel size *K*.
- **Table 6**: Results for SimTS with different kernel size *K*.
- **Table** 7: Results for CoST with different kernel size *K*.
- Table 8: Results for MaskAE with different kernel size *K*.
- Table 9: Short-term forecasting results across all models and baselines with a fixed kernel size of 25.

1.2 Ablation Study

To understand the contribution of the time series decomposition, we run the selected SSL models again using the embeddings generated by the trend and the error components of the decomposition pipeline alone. In this case, we selected the same kernel size (25 timestamps) for the moving average in all experiments. The findings do not change considering different kernel sizes.

 $\underline{\it List\ of\ Tables}$. The following list provides an overview of the tables included in this document.

- Table 10a: Ablation for TS2Vec and SimTS in terms of MSE.
- **Table 10b**: Ablation for TS2Vec and SimTS in terms of MAE.
- Table 11a: Ablation for CoST and MaskAE in terms of MSE.
- Table 11b: Ablation for CoST and MaslAE in terms of MAE.

References

- [1] Chevillon, G.: Direct multi-step estimation and forecasting. Journal of Economic Surveys 21(4), 746–785 (2007). https://doi.org/https://doi.org/10.1111/j.1467-6419.2007.00518.x, https://onlinelibrary.wiley.com/doi/abs/10.1111/j.1467-6419.2007.00518.x
- [2] Nie, Y., Nguyen, N.H., Sinthong, P., Kalagnanam, J.: A time series is worth 64 words: Long-term forecasting with transformers. In: ICLR. OpenReview.net (2023)
- [3] Zeng, A., Chen, M., Zhang, L., Xu, Q.: Are transformers effective for time series forecasting? In: AAAI. pp. 11121–11128. AAAI Press (2023)

Table 2: Effectiveness of the SSL (with and without our decomposition pipeline) and Supervised Forecasting Models measured with the MSE. In bold the best result per model. Underlined the best result per dataset and prediction length L.

	L	Ts2Ve	ec	SimT	S	CoS	Γ	MAI	Ξ	PatchTST	DLinear
	-	TED4STL	Orig.	TED4STL	Orig.	TED4STL	Orig.	TED4STL	Orig.	141011101	Danieur
	24	0.333	0.549	0.231	0.374	0.298	0.383	0.867	1.484	0.327	0.320
Ξ	48	0.375	0.598	$\frac{0.284}{0.284}$	0.424	0.403	0.434	1.150	1.544	0.351	0.343
ETTh1	168	0.498	0.758	0.497	0.644	0.589	0.633	1.144	1.320	0.406	0.399
EI	336	0.771	0.899	0.796	0.844	0.903	0.792	1.165	1.289	0.431	$\frac{0.447}{0.447}$
	720	1.090	1.060	1.069	1.014	1.027	0.904	1.160	1.370	$\frac{0.449}{0.449}$	0.504
	24	0.150	0.389	0.118	0.346	0.188	0.453	1.892	2.994	0.170	0.167
17	48	0.267	0.562	0.178	0.586	0.329	0.699	1.947	2.820	0.219	0.221
ETTh2	168	1.217	1.845	$\overline{1.221}$	1.661	1.281	1.538	2.400	3.141	0.324	0.375
됴	336	1.736	2.291	1.554	1.932	1.481	1.743	2.631	2.741	0.331	0.463
	720	2.143	2.717	1.812	2.148	1.716	1.955	2.698	3.302	0.379	0.733
	24	0.131	0.391	0.078	0.240	0.117	0.246	0.227	2.028	0.195	0.213
11	48	0.227	0.498	0.123	0.319	0.181	0.330	0.332	1.840	0.261	0.272
ETTm1	96	0.330	0.564	$\overline{0.211}$	0.369	0.275	0.377	0.453	1.692	0.292	0.301
ET	288	0.457	0.633	0.373	0.464	0.437	0.471	0.784	1.683	0.356	0.365
	672	0.640	0.731	0.555	0.617	0.617	0.622	1.121	1.706	0.408	0.423
	24	0.079	0.155	0.056	0.113	0.076	0.134	0.313	2.576	0.095	0.098
12	48	0.112	0.219	0.070	0.168	0.101	0.196	0.461	2.499	0.125	0.129
ET Tm2	96	0.172	0.325	0.106	0.272	0.155	0.305	0.643	2.600	0.165	0.172
ET	288	0.600	0.690	0.606	0.713	0.639	0.754	1.188	2.685	0.261	0.293
	672	2.011	1.831	1.519	1.658	1.866	1.589	2.922	2.955	0.356	0.419
	24	0.058	0.099	0.039	0.086	0.059	0.133	2.257	2.029	0.028	0.025
ge	48	0.104	0.184	0.059	0.192	0.117	0.250	2.452	2.223	0.047	0.042
har	96	0.267	0.390	0.161	0.439	0.334	0.505	2.452	2.227	0.093	0.089
exchange	288	1.455	1.352	1.258	1.312	1.272	1.278	2.776	2.250	0.307	0.274
9	672	2.290	3.501	2.405	1.889	2.204	1.942	3.247	2.305	0.824	0.766
	24	0.223	0.310	0.204	0.294	0.203	0.299	0.252	1.612	0.322	0.352
Ξ	48	0.251	0.377	0.236	0.356	0.236	0.360	0.286	1.719	0.398	0.419
WTH	168	0.384	0.499	0.353	0.465	0.351	0.465	0.541	1.462	0.509	0.513
>	336	0.464	0.535	0.441	0.500	0.437	0.498	0.593	1.529	0.556	0.552
	720	0.515	0.571	0.504	0.537	$\overline{0.501}$	0.533	0.573	1.503	0.629	0.618
	24	0.207	0.285	0.090	0.139	0.149	0.135	0.978	1.143	0.095	0.110
cţ.	48	0.224	0.307	$\overline{0.106}$	0.154	0.169	0.152	0.972	1.136	0.110	0.125
Ë	168	0.262	0.331	0.139	0.176	0.199	0.175	0.979	1.130	0.144	0.150
electricity	336	0.288	0.348	0.170	0.195	0.219	0.195	0.983	1.124	0.166	0.169
•	720	0.321	0.375	0.213	0.233	0.254	0.231	0.971	1.106	0.209	0.204
	24	0.124	0.316	0.071	0.241	0.114	0.258	0.408	2.015	0.091	0.106
weather	48	0.176	0.808	0.113	0.526	0.160	0.496	0.553	2.000	0.117	0.139
eati	96	0.223	1.297	0.123	0.957	0.186	0.787	0.928	2.053	0.152	0.174
ĕ	288	0.879	1.608	1.108	1.296	1.085	1.082	1.280	1.919	0.234	0.249
	672	1.727	2.424	1.849	1.749	1.808	1.535	1.502	1.785	0.315	0.322
	24	0.818	0.914	0.731	0.756	0.787	0.721	0.875	1.816	0.320	0.373
lіс	48	0.848	0.958	0.765	0.793	0.816	0.745	0.900	1.752	0.342	0.395
traffic	96	0.890	1.017	0.783	0.809	0.833	0.755	0.915	1.796	0.367	0.413
#	288	0.906	1.036	0.798	0.815	0.840	0.764	0.972	1.604	0.395	0.435
	672	0.920	1.073	0.814	0.827	0.856	0.777	1.006	1.692	0.427	0.462
	24	2.903	3.625	1.975	2.640	2.389	2.872	8.299	8.860	1.301	2.280
Ħ	36	3.493	3.821	2.139	2.905	1.978	3.155	7.565	9.049	1.658	2.235
	48	4.015	4.058	2.547	3.183	2.363	3.439	7.387	8.757	1.657	2.298
	60	4.002	4.319	3.335	3.572	2.487	3.831	7.564	9.195	1.436	2.573

Table 3: Effectiveness of the SSL (with and without our decomposition pipeline) and Supervised Forecasting Models measured with the MAE. In bold the best result per model. Underlined the best result per dataset and prediction length L.

TED4STL Orig. Orig	L .	DLinear
24		
Heat Section Heat Heat	24	0.364
168		0.377
The color of the		0.410
T20		0.448
24		0.515
The color of the	24	0.263
The color of the	48	0.302
The color of the	168	0.412
Total	336	0.473
24	720	0.606
Part	24	0.287
Part	48	0.326
Color	96	0.345
24	288	0.386
H	672	0.422
Columbia Columbia	24	0.198
Columbia Columbia	48	0.229
Columbia Columbia	96	0.265
24 0.179 0.235 0.152 0.214 0.184 0.277 1.170 1.151 0.116	288	0.361
24	672	0.434
Columbia Columbia	24	0.110
Columbia Columbia	48	0.142
Columbia Columbia	96	0.216
Columbia Columbia	288	0.398
H 48 0.323 0.419 0.311 0.408 0.318 0.412 0.361 1.187 0.422 0.408 0.432 0.509 0.412 0.492 0.417 0.492 0.545 1.190 0.506 0.438 0.438 0.535 0.476 0.518 0.475 0.518 0.580 1.193 0.534 0.536 0.488 0.535 0.559 0.520 0.544 0.519 0.542 0.568 1.171 0.576		0.673
H 48 0.323 0.419 0.311 0.408 0.318 0.412 0.361 1.187 0.422 0.408 0.432 0.509 0.412 0.492 0.417 0.492 0.545 1.190 0.506 0.438 0.438 0.535 0.476 0.518 0.475 0.518 0.580 1.193 0.534 0.536 0.488 0.535 0.559 0.520 0.544 0.519 0.542 0.568 1.171 0.576	24	0.385
1.95	48	0.438
1.95	168	0.510
24 0.310 0.373 0.208 0.243 0.265 0.241 0.799 0.873 0.191 0.206	336	0.537
48 0.337 0.389 0.223 0.258 0.283 0.257 0.798 0.869 0.206 0.206 48 0.366 0.407 0.251 0.276 0.307 0.275 0.799 0.866 0.237 0.237 0.237 0.237 0.237 0.237 0.237 0.237 0.237 0.237 0.238 0.298 0.262 0.298 0.262 0.298 <td>720</td> <td>0.580</td>	720	0.580
720 0.401 0.439 0.316 0.329 0.354 0.328 0.802 0.860 0.298 0 24 0.236 0.349 0.155 0.306 0.212 0.337 0.480 1.048 0.121 0.0121 0.000	24	0.209
720 0.401 0.439 0.316 0.329 0.354 0.328 0.802 0.860 0.298 0 24 0.236 0.349 0.155 0.306 0.212 0.337 0.480 1.048 0.121 0.0121 0.000	48	0.224
720 0.401 0.439 0.316 0.329 0.354 0.328 0.802 0.860 0.298 0 24 0.236 0.349 0.155 0.306 0.212 0.337 0.480 1.048 0.121 0.0121 0.000	168	0.247
720 0.401 0.439 0.316 0.329 0.354 0.328 0.802 0.860 0.298 0 24 0.236 0.349 0.155 0.306 0.212 0.337 0.480 1.048 0.121 0.0121 0.000	336	0.268
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	720	0.300
$\frac{5}{8}$ 48 0.285 0.584 0.209 0.484 0.259 0.488 0.561 1.075 $\overline{0.158}$ 0.96 0.336 0.788 0.220 0.695 0.292 0.642 0.771 1.114 $\overline{0.199}$ 0.97		0.156
$\frac{\Box}{8}$ 96 0.336 0.788 0.220 0.695 0.292 0.642 0.771 1.114 ${0.199}$ 0	48	0.197
	96	0.233
	288	0.304
		0.362
	24	0.271
$_{\Xi}$ 48 0.490 0.556 0.453 0.451 0.482 0.437 0.506 0.899 $\overline{0.240}$ 0	48	0.279
	96	0.287
200 0.309 0.3/1 0.403 0.4/2 0.402 0.434 0.321 0.03/ 0.203	200	0.297
		0.314
	24	1.061
	36	1.059
48 1.333 1.324 1.016 1.124 1.014 1.178 1.924 2.125 <u>0.879</u> 1		1.079
60 1.316 1.374 1.150 1.204 1.024 1.261 1.941 2.175 <u>0.790</u>	60	1.157

Table 4: Percentage improvements in terms of MSE and MAE referred to Table 3 and Table 2

(a) MSE percentage Improvements

(b) MAE percentage Improvements

		N	1SE					N	IAE		
	TS2Vec	SimTS	CoST	MaskAE	Avg		TS2Vec	SimTS	CoST	MaskAE	- Avg
ETTh1	20.59%	12.81%	-2.34%	21.71%	13.20%	ETTh	14.90%	10.26%	0.62%	14.14%	9.98%
ETTh2	29.36%	26.83%	21.80%	22.87%	25.22%	ETTh	19.18%	21.30%	15.35%	12.68%	17.13%
ETTm1	36.64%	33.32%	20.53%	67.40%	39.47%	ETTm	1 21.99%	20.49%	11.67%	47.91%	25.52%
ETTm2	7.65%	19.34%	4.70%	58.51%	22.55%	ETTm	2 10.37%	16.76%	10.40%	38.24%	18.94%
Exch.	24.48%	-0.07%	2.97%	-19.47%	1.98%	Exch.	10.33%	9.02%	6.96%	-6.80%	4.88%
WTH	19.92%	19.25%	19.83%	71.32%	32.58%	WTH	13.62%	13.86%	13.46%	59.51%	25.11%
Electr.	20.91%	20.08%	-11.49%	13.41%	10.73%	Electr	11.29%	9.04%	-9.77%	7.71%	4.57%
Weath.	51.51%	31.56%	19.36%	52.20%	38.66%	Weath	. 34.92%	30.11%	22.25%	31.23%	29.63%
Traff.	12.33%	2.76%	-9.85%	46.10%	12.83%	Traff.	12.08%	0.92%	-10.99%	42.50%	11.13%
Ili	8.91%	18.74%	30.68%	14.07%	18.10%	Ili	3.47%	9.50%	13.65%	8.08%	8.67%
Avg	23.23%	18.46%	9.62%	34.81%	21.53%	Avg	15.22%	14.13%	7.36%	25.52%	15.56%

Table 5: TS2Vec with different kernel size

	L	ks	=9	ks:	=25	ks:	=64	ks:	=96	ks=	128	ks=	:224	Oı	rig.
		MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE
	24	0.463	0.463	0.402	0.347	0.392	0.333	0.405	0.351	0.406	0.355	0.417	0.378	0.509	0.549
7	48	0.511	0.539	0.466	0.453	0.427	0.392	0.424	0.375	0.420	0.374	0.428	0.394	0.543	0.598
ETTh1	168	0.621	0.727	0.591	0.666	0.567	0.630	0.535	0.575	0.519	0.556	0.484	0.498	0.638	0.758
딢	336	0.707	0.887	0.697	0.862	0.685	0.844	0.677	0.832	0.667	0.821	0.632	0.771	0.713	0.899
	720	0.791	1.026	0.793	1.040	0.790	1.054	0.790	1.060	0.789	1.068	0.790	1.090	0.795	1.060
	24	0.393	0.304	0.324	0.212	0.284	0.150	0.303	0.170	0.305	0.179	0.385	0.288	0.459	0.389
12	48	0.562	0.584	0.476	0.424	0.406	0.303	0.392	0.271	0.387	0.267	0.417	0.314	0.572	0.562
ETTh2	168	0.975	1.618	0.994	1.659	0.970	1.603	0.921	1.431	0.920	1.386	0.832	1.217	1.060	1.845
ы	336	1.128	2.055	1.144	2.074	1.150	2.094	1.106	1.933	1.118	1.940	1.057	1.736	1.210	2.291
	720	1.262	2.354	1.288	2.383	1.299	2.390	1.272	2.293	1.274	2.280	1.236	2.143	1.396	2.717
	24	0.375	0.358	0.296	0.207	0.258	0.131	0.313	0.208	0.320	0.212	0.334	0.256	0.407	0.391
n1	48	0.465	0.496	0.395	0.364	0.335	0.253	0.333	0.237	0.330	0.227	0.368	0.305	0.472	0.498
ETTm1	96	0.502	0.536	0.450	0.446	0.414	0.381	0.407	0.360	0.388	0.330	0.389	0.326	0.518	0.564
딢	288	0.566	0.634	0.532	0.574	0.509	0.528	0.505	0.513	0.487	0.487	0.470	0.457	0.569	0.633
	672	0.637	0.754	0.613	0.710	0.590	0.662	0.595	0.665	0.579	0.640	0.565	0.615	0.628	0.731
	24	0.251	0.139	0.213	0.097	0.201	0.079	0.225	0.100	0.228	0.102	0.229	0.104	0.273	0.155
ETTm2	48	0.319	0.217	0.274	0.160	0.245	0.121	0.240	0.113	0.241	0.112	0.260	0.128	0.332	0.219
£	96	0.403	0.342	0.359	0.273	0.328	0.220	0.318	0.198	0.298	0.172	0.309	0.172	0.409	0.325
Ξ	288	0.639	0.736	0.610	0.668	0.589	0.640	0.580	0.613	0.563	0.583	0.582	0.600	0.629	0.690
	672	1.012	1.749	1.021	1.794	1.035	1.855	1.043	1.897	1.038	1.877	1.072	2.011	1.030	1.831
	24	0.213	0.082	0.208	0.077	0.179	0.058	0.192	0.070	0.209	0.076	0.184	0.067	0.235	0.099
h.	48	0.332	0.177	0.316	0.172	0.267	0.125	0.248	0.117	0.245	0.104	0.229	0.093	0.319	0.184
Exch.	96	0.525	0.438	0.522	0.429	0.472	0.406	0.462	0.398	0.440	0.347	0.380	0.267	0.463	0.390
щ	288	0.967	1.455	0.966	1.448	0.954	1.374	0.941	1.422	0.942	1.446	0.951	1.461	0.887	1.352
	672	1.158	2.290	1.093	1.970	1.187	2.385	1.233	2.698	1.268	2.876	1.297	2.920	1.362	3.501
	24	0.333	0.273	0.307	0.242	0.290	0.223	0.305	0.236	0.319	0.250	0.342	0.278	0.365	0.310
H	48	0.396	0.346	0.376	0.322	0.337	0.272	0.323	0.251	0.331	0.260	0.369	0.305	0.419	0.377
WTH	168	0.492	0.471	0.482	0.459	0.465	0.435	0.452	0.414	0.444	0.405	0.432	0.384	0.509	0.499
	336	0.519	0.507	0.514	0.500	0.504	0.486	0.498	0.475	0.495	0.473	0.488	0.464	0.535	0.535
	720	0.543	0.543	0.541	0.538	0.536	0.531	0.533	0.525	0.532	0.523	0.528	0.515	0.559	0.571
	24	0.310	0.207	0.317	0.202	0.322	0.203	0.335	0.223	0.336	0.226	0.353	0.251	0.373	0.285
Electr.	48	0.332	0.234	0.342	0.236	0.337	0.224	0.342	0.228	0.340	0.227	0.357	0.252	0.389	0.307
:Je	168	0.362	0.270	0.374	0.280	0.372	0.275	0.375	0.278	0.367	0.267	0.366	0.262	0.407	0.331
_	336	0.378	0.290	0.391	0.302	0.389	0.298	0.393	0.302	0.386	0.292	0.385	0.288	0.420	0.348
	720	0.401	0.321	0.413	0.333	0.411	0.331	0.416	0.336	0.410	0.327	0.410	0.325	0.439	0.375
	24	0.393	0.391	0.311	0.260	0.236	0.124	0.291	0.177	0.251	0.140	0.253	0.138	0.349	0.316
Weath.	48	0.679	1.090	0.566	0.795	0.345	0.287	0.285	0.176	0.284	0.166	0.297	0.180	0.584	0.808
Λe	96	0.930	1.817	0.843	1.521	0.618	0.844	0.500	0.545	0.400	0.338	0.336	0.223	0.788	1.297
	288	1.056	2.073	0.992	1.845	0.856	1.400	0.776	1.169	0.723	1.022	0.670	0.879	0.939	1.608
	672	1.337	3.016	1.280	2.774	1.172	2.338	1.108	2.103	1.056	1.921	0.999	1.727	1.220	2.424
	24	0.572	0.963	0.554	0.893	0.507	0.841	0.498	0.847	0.473	0.818	0.480	0.813	0.541	0.914
Traff.	48	0.583 0.598	0.994	0.532 0.551	0.916 0.967	0.516	0.881 0.926	0.515	0.884 0.932	0.490	0.848 0.890	0.499 0.510	0.848 0.879	0.556 0.564	0.958 1.017
Ë	96		1.043			0.532		0.533		0.508					
	288	0.605	1.072	0.556	0.988	0.533	0.940	0.533	0.945	0.509	0.906	0.509	0.891	0.571	1.036
	672 24	0.611 1.999	1.092	0.570	1.012	0.534	0.953	0.534	0.955	0.511	0.920	0.512	0.907	0.600	1.073
			8.380	1.102 1.249	2.903	1.419	3.555	1.049	2.350 2.856	1.093	2.767	1.190	3.552	1.209 1.272	3.625
H	36	1.672	6.235	1.249	3.493 4.015	1.336 1.497	3.662 4.551	1.113	3.421	1.090 1.172	2.874 3.333	1.176 1.256	3.478 3.873	1.272	3.821 4.058
П	48 60	1.548	5.446					1.213							
		1.467 33.887	5.029	1.316	4.002	1.425 30.020	4.302 47.893	1.221	3.543 43.071	1.192	3.511 42.518	1.264	3.959 44.282	1.374	4.319
	Sum	0.692	63.061	30.850 0.630	1.006		47.893 0.977	28.600 0.584	0.879	28.093		28.273	0.904	32.730 0.668	54.442
	Avg	0.092	1.287	0.030	1.000	0.613	0.977	0.384	0.879	0.573	0.868	0.577	0.904	0.008	1.111

Table 6: SimTS with different kernel size

	L	ks	=9	ks	=25	ks:	=64	ks:	=96	ks=	128	ks=	224	Or	ig.
		MAE	MSE												
	24	0.392	0.339	0.352	0.274	0.335	0.231	0.344	0.250	0.351	0.265	0.362	0.288	0.418	0.374
11	48	0.438	0.404	0.417	0.373	0.388	0.319	0.368	0.284	0.371	0.293	0.378	0.310	0.452	0.424
ETTh1	168	0.578	0.636	0.565	0.615	0.544	0.585	0.533	0.571	0.518	0.546	0.491	0.497	0.581	0.644
딢	336	0.688	0.838	0.681	0.827	0.669	0.806	0.661	0.795	0.662	0.816	0.646	0.796	0.690	0.844
	720	0.784	1.013	0.781	1.004	0.778	1.002	0.776	1.001	0.775	1.001	0.786	1.069	0.786	1.014
	24	0.415	0.320	0.353	0.243	0.254	0.118	0.259	0.122	0.277	0.140	0.302	0.174	0.441	0.346
12	48	0.565	0.556	0.526	0.498	0.411	0.328	0.339	0.210	0.319	0.178	0.342	0.219	0.586	0.586
ETTh2	168	0.993	1.648	0.985	1.626	0.959	1.544	0.931	1.457	0.899	1.358	0.763	1.221	1.002	1.661
딢	336	1.090	1.923	1.087	1.912	1.072	1.863	1.055	1.809	1.035	1.743	0.978	1.554	1.098	1.932
	720	1.171	2.127	1.168	2.115	1.160	2.078	1.149	2.037	1.136	1.992	1.080	1.812	1.185	2.148
	24	0.295	0.209	0.238	0.138	0.197	0.078	0.219	0.100	0.241	0.121	0.281	0.168	0.322	0.240
n1	48	0.366	0.308	0.334	0.265	0.269	0.167	0.244	0.123	0.255	0.134	0.302	0.190	0.377	0.319
ETTm1	96	0.409	0.368	0.391	0.344	0.358	0.292	0.336	0.254	0.321	0.225	0.321	0.211	0.413	0.369
Ξ	288	0.478	0.463	0.470	0.452	0.454	0.425	0.446	0.410	0.438	0.397	0.425	0.373	0.480	0.464
	672	0.570	0.616	0.566	0.610	0.556	0.592	0.552	0.585	0.547	0.577	0.535	0.555	0.572	0.617
	24	0.219	0.100	0.195	0.078	0.172	0.056	0.176	0.060	0.179	0.064	0.201	0.081	0.234	0.113
n2	48	0.285	0.158	0.265	0.139	0.222	0.096	0.201	0.077	0.191	0.070	0.212	0.086	0.295	0.168
ETTm2	96	0.376	0.265	0.363	0.249	0.327	0.206	0.302	0.176	0.274	0.145	0.242	0.106	0.383	0.272
E	288	0.640	0.705	0.634	0.695	0.618	0.671	0.606	0.652	0.610	0.672	0.574	0.606	0.645	0.713
	672	0.994	1.658	0.992	1.651	0.984	1.627	0.977	1.606	0.970	1.585	0.949	1.519	0.999	1.658
	24	0.203	0.078	0.177	0.062	0.152	0.039	0.156	0.043	0.150	0.038	0.176	0.052	0.214	0.086
نے	48	0.313	0.186	0.296	0.169	0.243	0.119	0.201	0.074	0.187	0.059	0.212	0.078	0.319	0.192
Exch.	96	0.486	0.432	0.475	0.417	0.442	0.368	0.410	0.333	0.380	0.282	0.300	0.161	0.491	0.439
団	288	0.909	1.302	0.907	1.298	0.900	1.283	0.897	1.276	0.894	1.269	0.894	1.258	0.914	1.312
	672	1.094	1.872	1.094	1.873	1.099	1.893	1.106	1.920	1.117	1.957	1.231	2.405	1.100	1.889
	24	0.335	0.267	0.301	0.229	0.278	0.204	0.293	0.221	0.306	0.235	0.329	0.260	0.356	0.294
Ξ	48	0.394	0.339	0.370	0.309	0.326	0.255	0.311	0.236	0.314	0.241	0.346	0.276	0.408	0.356
WTH	168	0.487	0.461	0.479	0.451	0.460	0.425	0.447	0.407	0.436	0.391	0.412	0.353	0.492	0.465
>	336	0.515	0.497	0.511	0.492	0.501	0.478	0.495	0.469	0.489	0.461	0.476	0.441	0.518	0.500
	720	0.540	0.532	0.538	0.530	0.534	0.524	0.530	0.519	0.527	0.515	0.520	0.504	0.544	0.537
	24	0.231	0.130	0.210	0.103	0.208	0.090	0.217	0.101	0.222	0.108	0.231	0.120	0.243	0.139
H	48	0.254	0.151	0.240	0.135	0.228	0.114	0.223	0.106	0.227	0.110	0.236	0.121	0.258	0.154
Electr.	168	0.279	0.178	0.273	0.172	0.268	0.163	0.264	0.157	0.259	0.151	0.251	0.139	0.276	0.176
函	336	0.300	0.198	0.296	0.194	0.293	0.189	0.289	0.184	0.286	0.180	0.278	0.170	0.296	0.195
	720	0.332	0.235	0.329	0.231	0.327	0.227	0.324	0.224	0.321	0.221	0.316	0.213	0.329	0.233
	24	0.291	0.213	0.232	0.141	0.155	0.071	0.160	0.075	0.169	0.084	0.175	0.094	0.306	0.241
ᅾ	48	0.489	0.538	0.436	0.444	0.287	0.212	0.209	0.113	0.182	0.093	0.192	0.104	0.484	0.526
Weath.	96	0.719	1.046	0.691	0.998	0.573	0.757	0.464	0.528	0.362	0.333	0.220	0.123	0.695	0.957
≥	288	1.013	1.773	1.032	1.910	0.967	1.750	0.895	1.548	0.834	1.379	0.711	1.108	0.859	1.296
	672	1.227	2.430	1.221	2.417	1.186	2.305	1.139	2.114	1.107	1.979	1.066	1.849	1.033	1.749
	24	0.440	0.745	0.438	0.731	0.445	0.732	0.448	0.737	0.447	0.742	0.443	0.748	0.431	0.756
۶÷	48	0.457	0.780	0.453	0.765	0.459	0.764	0.462	0.764	0.462	0.766	0.456	0.768	0.451	0.793
Traff.	96	0.469	0.802	0.464	0.790	0.470	0.796	0.472	0.797	0.469	0.793	0.465	0.783	0.475	0.809
Τ	288	0.469	0.813	0.464	0.803	0.467	0.806	0.468	0.806	0.467	0.804	0.463	0.798	0.472	0.815
	672	0.471	0.826	0.467	0.817	0.468	0.819	0.469	0.819	0.467	0.818	0.464	0.814	0.474	0.827
	24	1.007	2.471	0.904	1.975	0.912	1.862	0.955	2.116	0.988	2.296	0.994	2.488	1.048	2.640
	36	1.049	2.803	0.981	2.422	0.958	2.139	0.978	2.235	1.012	2.407	1.018	2.620	1.075	2.905
Ξ	48	1.106	3.124	1.055	2.809	1.016	2.547	1.040	2.546	1.054	2.618	1.058	2.825	1.124	3.183
	60	1.189	3.542	1.150	3.335	1.096	2.969	1.121	2.982	1.118	2.952	1.124	3.149	1.204	3.572
	Sum	28.809	43.414	27.847	41.130	26.438	37.983	25.913	37.028	25.621	36.603	25.224	36.651	28.848	42.939
	Avg	0.588	0.886	0.568	0.839	0.540	0.775	0.529	0.756	0.523	0.747	0.515	0.748	0.589	0.876

Table 7: CoST with different kernel size

	L	ks	=9	ks:	=25	ks:	=64	ks=	=96	ks=	:128	ks=	224	Or	ig.
		MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE
	24	0.416	0.366	0.440	0.416	0.381	0.298	0.425	0.400	0.433	0.400	0.451	0.438	0.427	0.383
11	48	0.457	0.426	0.484	0.485	0.433	0.386	0.437	0.411	0.439	0.403	0.455	0.439	0.463	0.434
ETTh1	168	0.585	0.648	0.609	0.694	0.591	0.660	0.578	0.644	0.576	0.638	0.548	0.589	0.578	0.633
ы	336	0.691	0.850	0.712	0.890	0.701	0.871	0.698	0.869	0.708	0.893	0.711	0.903	0.670	0.792
	720	0.789	1.027	0.822	1.109	0.813	1.092	0.818	1.106	0.820	1.116	0.828	1.160	0.748	0.904
	24	0.441	0.350	0.395	0.284	0.327	0.188	0.319	0.184	0.341	0.210	0.416	0.300	0.507	0.453
ETTh2	48	0.593	0.610	0.562	0.556	0.476	0.411	0.428	0.329	0.423	0.315	0.432	0.314	0.640	0.699
Ţ	168	1.004	1.638	0.997	1.611	0.965	1.514	0.946	1.460	0.919	1.439	0.854	1.281	0.983	1.538
Щ	336	1.070	1.856	1.071	1.863	1.057	1.827	1.045	1.789	1.032	1.741	0.962	1.481	1.050	1.743
	720	1.139	2.055	1.136	2.041	1.117	1.980	1.104	1.937	1.093	1.885	1.042	1.716	1.089	1.955
	24	0.305	0.217	0.269	0.165	0.240	0.117	0.379	0.326	0.300	0.185	0.364	0.287	0.329	0.246
m	48	0.375	0.316	0.354	0.287	0.304	0.202	0.386	0.336	0.295	0.181	0.366	0.288	0.386	0.330
ETTm1	96	0.416	0.373	0.408	0.362	0.390	0.331	0.441	0.425	0.361	0.279	0.361	0.275	0.419	0.377
Ш	288	0.485	0.471	0.483	0.467	0.483	0.465	0.514	0.530	0.475	0.451	0.465	0.437	0.485	0.471
	672	0.576	0.625	0.577	0.626	0.585	0.634	0.603	0.671	0.583	0.628	0.575	0.617	0.574	0.622
	24	0.237	0.114	0.221	0.097	0.201	0.076	0.217	0.090	0.220	0.093	0.248	0.123	0.259	0.134
ETTm2	48	0.301	0.177	0.287	0.160	0.258	0.125	0.247	0.111	0.234	0.101	0.250	0.121	0.320	0.196
Ţ	96	0.390	0.287	0.380	0.275	0.353	0.238	0.334	0.211	0.313	0.185	0.292	0.155	0.405	0.305
Щ	288	0.653	0.750	0.646	0.735	0.633	0.715	0.625	0.700	0.611	0.670	0.592	0.639	0.661	0.754
	672	1.067	1.937	1.067	1.947	1.068	1.950	1.066	1.948	1.058	1.928	1.035	1.866	0.982	1.589
	24	0.261	0.118	0.243	0.105	0.199	0.070	0.184	0.059	0.181	0.056	0.244	0.098	0.277	0.133
Exch.	48	0.378	0.248	0.361	0.230	0.317	0.182	0.283	0.146	0.256	0.117	0.292	0.140	0.383	0.250
ĔŽ	96	0.556	0.518	0.546	0.506	0.517	0.465	0.502	0.438	0.476	0.399	0.435	0.334	0.548	0.505
	288	0.923	1.340	0.923	1.339	0.919	1.327	0.902	1.289	0.902	1.283	0.903	1.272	0.883	1.278
	672	1.098	1.969	1.099	1.972	1.103	1.987	1.123	2.064	1.132	2.089	1.168	2.204	1.075	1.942
	24 48	0.337 0.397	0.271 0.343	0.304 0.374	0.231 0.314	0.282 0.324	0.203 0.248	0.313 0.318	0.234 0.236	0.344 0.342	0.263 0.261	0.386 0.385	0.308 0.306	0.361 0.412	0.299 0.360
WTH	168	0.397	0.343	0.374	0.314	0.324	0.425	0.318	0.236	0.342	0.201	0.363	0.351	0.412	0.360
≶	336	0.514	0.494	0.510	0.431	0.501	0.425	0.495	0.467	0.440	0.351	0.417	0.331	0.492	0.403
	720	0.539	0.530	0.537	0.528	0.532	0.521	0.529	0.516	0.526	0.439	0.473	0.437	0.542	0.533
	24	0.265	0.149	0.337	0.328	0.308	0.321	0.329	0.371	0.376	0.264	0.315	0.342	0.342	0.135
	48	0.283	0.149	0.307	0.271	0.321	0.191	0.464	0.369	0.370	0.250	0.433	0.342	0.241	0.153
Electr.	168	0.203	0.109	0.405	0.332	0.356	0.138	0.489	0.309	0.370	0.230	0.431	0.341	0.237	0.132
ĕ	336	0.326	0.219	0.423	0.351	0.373	0.247	0.500	0.439	0.415	0.321	0.455	0.372	0.275	0.175
	720	0.354	0.254	0.459	0.383	0.398	0.305	0.517	0.469	0.436	0.354	0.477	0.408	0.328	0.231
	24	0.310	0.226	0.272	0.179	0.212	0.114	0.220	0.118	0.285	0.171	0.284	0.176	0.337	0.258
-:	48	0.472	0.484	0.434	0.424	0.313	0.239	0.259	0.160	0.293	0.171	0.293	0.187	0.488	0.496
Weath.	96	0.655	0.841	0.632	0.800	0.541	0.631	0.464	0.485	0.428	0.403	0.292	0.186	0.642	0.787
≱	288	0.916	1.477	0.905	1.448	0.857	1.333	0.830	1.285	0.806	1.257	0.727	1.085	0.794	1.082
	672	1.199	2.327	1.191	2.299	1.152	2.182	1.121	2.092	1.076	1.944	1.027	1.808	0.977	1.535
	24	0.470	0.787	0.631	1.036	0.551	0.905	0.700	1.172	0.604	0.994	0.670	1.163	0.423	0.721
ن	48	0.482	0.816	0.621	1.046	0.548	0.925	0.719	1.221	0.608	1.007	0.666	1.154	0.437	0.745
Traff.	96	0.484	0.833	0.632	1.082	0.549	0.951	0.716	1.258	0.617	1.050	0.671	1.159	0.438	0.755
Ξ	288	0.482	0.840	0.634	1.094	0.555	0.969	0.719	1.280	0.609	1.071	0.674	1.196	0.434	0.764
	672	0.487	0.856	0.658	1.138	0.570	0.999	0.731	1.311	0.623	1.118	0.678	1.225	0.435	0.777
	24	1.058	2.811	0.998	2.389	0.997	1.991	0.988	2.146	1.032	2.392	1.034	2.528	1.077	2.872
	36	1.111	3.127	1.075	2.860	0.969	1.978	0.997	2.178	1.013	2.316	1.014	2.568	1.122	3.155
Ξ	48	1.165	3.413	1.136	3.188	1.014	2.363	1.036	2.389	1.003	2.331	1.010	2.657	1.178	3.439
	60	1.247	3.814	1.208	3.545	1.098	2.871	1.096	2.827	1.024	2.487	1.042	2.883	1.261	3.831
	Sum	29.549	45.023	30.441	45.394	28.210	39.631	29.739	42.316	28.331	39.774	28.788	41.148	28.903	42.926
	Avg	0.603	0.919	0.621	0.926	0.576	0.809	0.607	0.864	0.578	0.812	0.588	0.840	0.590	0.876
	. 0														

Table 8: MaskAE with different kernel size

	L	ks	=9	ks	=25	ks=	=64	ks:	=96	ks=	:128	ks=	:224	Oı	rig.
	_	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE
	24	0.821	1.136	0.783	1.047	0.711	0.921	0.689	0.898	0.681	0.867	0.678	0.864	0.958	1.484
17	48	0.839	1.162	0.851	1.166	0.841	1.152	0.842	1.150	0.840	1.151	0.840	1.160	0.997	1.544
ETTh1	168	0.827	1.147	0.825	1.144	0.831	1.147	0.829	1.144	0.826	1.144	0.828	1.151	0.913	1.320
딢	336	0.838	1.158	0.844	1.165	0.836	1.160	0.846	1.167	0.847	1.168	0.850	1.172	0.895	1.289
	720	0.836	1.160	0.836	1.158	0.835	1.159	0.836	1.160	0.837	1.163	0.837	1.165	0.934	1.370
	24	1.286	2.617	1.245	2.385	1.125	1.908	1.222	2.170	1.115	1.892	1.095	1.885	1.339	2.994
h2	48	1.233	2.422	1.152	2.091	1.105	1.947	1.128	2.132	1.118	2.137	1.019	1.787	1.311	2.820
ETTh2	168	1.236	2.491	1.265	2.598	1.303	2.745	1.257	2.550	1.213	2.400	1.222	2.418	1.406	3.141
Ш	336	1.334	2.715	1.402	2.932	1.370	2.900	1.369	2.927	1.351	2.925	1.271	2.631	1.317	2.741
	720	1.303	2.895	1.290	2.875	1.296	2.876	1.274	2.781	1.269	2.770	1.242	2.698	1.436	3.302
	24	0.498	0.497	0.468	0.424	0.343	0.227	0.374	0.277	0.392	0.317	0.409	0.345	1.106	2.028
ETTm1	48	0.680	0.902	0.563	0.650	0.451	0.406	0.422	0.346	0.413	0.332	0.420	0.357	1.074	1.840
T	96	0.666	0.886	0.631	0.779	0.595	0.668	0.597	0.696	0.552	0.586	0.490	0.453	1.002	1.692
ÌП	288	0.764	1.032	0.738	0.971	0.781	1.029	0.719	0.896	0.709	0.903	0.655	0.784	1.000	1.683
	672	0.760	1.039	0.769	1.073	0.819	1.121	0.788	1.046	0.845	1.151	0.740	1.003	1.041	1.706
•	24	0.575	0.530	0.494	0.388	0.517	0.424	0.434	0.313	0.455	0.347	0.507	0.426	1.160	2.576
ETTm2	48	0.844	1.048	0.801	1.025	0.643	0.629	0.532	0.439	0.531	0.461	0.531	0.435	1.201	2.499
T	96	0.841	1.127	0.862	1.140	0.849	1.060	0.724	0.785	0.748	0.847	0.634	0.643	1.261	2.600
Щ	288	0.898	1.216	0.869	1.157	0.886	1.188	0.912	1.241	1.060	1.642	0.954	1.316	1.287	2.685
	672	1.221	2.388	1.258	2.484	1.182	2.181	1.196	2.280	1.380	2.922	1.480	3.276	1.346	2.955
	24	1.170	2.257	1.174	2.273	1.268	2.513	1.306	2.656	1.327	2.742	1.367	2.903	1.151	2.029
h.	48	1.193	2.452	1.189	2.445	1.219	2.432	1.296	2.667	1.302	2.683	1.348	2.886	1.187	2.223
Exch.	96	1.226	2.448	1.226	2.452	1.270	2.555	1.306	2.692	1.345	2.849	1.396	3.079	1.190	2.227
	288	1.305	2.776	1.298	2.743	1.285	2.685	1.316	2.802	1.330	2.860	1.324	2.771	1.193	2.250
	672	1.391	3.229	1.382	3.185	1.362	3.084	1.399	3.247	1.440	3.431	1.496	3.698	1.171	2.305
	24	0.389	0.322	0.355	0.277	0.332	0.252	0.355	0.278	0.369	0.293	0.376	0.305	1.151	1.612
E	48 168	0.451 0.573	0.408 0.587	0.425 0.584	0.364 0.604	0.373 0.575	0.300 0.590	0.361 0.579	0.286 0.595	0.369 0.566	0.296 0.589	0.415 0.545	0.352 0.541	1.187 1.190	1.719 1.462
WTH	336	0.580	0.593	0.574	0.587	0.584	0.599	0.579	0.593	0.572	0.586	0.543	0.541	1.190	1.529
	720	0.561	0.595 0.559	0.562	0.560	0.564 0.561	0.560	0.568	0.592	0.563	0.565	0.567	0.567	1.193	1.529
	24	0.801	0.987	0.302	0.981	0.803	0.380	0.804	0.373	0.803	0.363	0.307	0.307	0.873	1.143
	48	0.797	0.987	0.802	0.981	0.799	0.987	0.798	0.988	0.800	0.986	0.799	0.978	0.869	1.145
ctr	168	0.797	0.974	0.799	0.978	0.799	0.973	0.798	0.972	0.804	0.973	0.801	0.984	0.866	1.130
Electr.	336	0.802	0.993	0.798	0.979	0.803	0.983	0.802	0.983	0.804	0.992	0.800	0.984	0.865	1.124
	720	0.804	0.976	0.802	0.973	0.804	0.978	0.806	0.974	0.804	0.976	0.803	0.977	0.860	1.106
	24	0.687	0.833	0.630	0.695	0.480	0.408	0.496	0.432	0.430	0.343	0.704	0.914	1.048	2.015
-:	48	0.706	0.839	0.664	0.779	0.601	0.607	0.561	0.553	0.552	0.566	0.547	0.554	1.075	2.000
Weath.	96	0.969	1.629	1.028	1.788	0.869	1.248	0.776	0.982	0.833	1.113	0.771	0.928	1.114	2.053
×	288	0.939	1.375	1.008	1.564	0.954	1.430	0.982	1.510	0.990	1.544	0.907	1.280	1.102	1.919
	672	0.995	1.517	0.993	1.502	1.119	1.897	1.185	2.111	1.091	1.813	1.119	1.919	1.057	1.785
	24	0.490	0.875	0.788	1.429	0.549	0.983	0.818	1.498	0.576	1.034	0.631	1.142	0.923	1.816
	48	0.506	0.900	0.810	1.481	0.573	1.031	0.644	1.136	0.588	1.052	0.588	1.065	0.899	1.752
Traff.	96	0.504	0.915	0.816	1.503	0.796	1.462	0.817	1.507	0.591	1.083	0.753	1.382	0.913	1.796
Ε	288	0.521	0.972	0.822	1.522	0.819	1.524	0.832	1.553	0.560	1.042	0.593	1.095	0.837	1.604
	672	0.532	1.006	0.819	1.533	0.579	1.067	0.835	1.576	0.655	1.223	0.827	1.575	0.868	1.692
	24	1.989	7.856	2.097	8.458	1.928	7.314	2.101	8.299	2.223	9.321	2.276	9.847	2.160	8.860
	36	1.990	7.861	2.109	8.724	1.960	7.565	2.122	8.814	2.009	8.078	2.170	9.333	2.163	9.049
Ħ	48	2.000	7.917	2.085	8.461	1.924	7.387	1.992	7.702	2.155	8.819	2.164	8.998	2.125	8.757
	60	1.964	7.725	2.045	8.211	1.941	7.564	2.039	8.120	2.066	8.279	2.068	8.338	2.175	9.195
	Sum	29.549	45.023	30.441	45.394	28.210	39.631	29.739	42.316	28.331	39.774	28.788	41.148	28.903	42.926
	Avg	0.603	0.919	0.621	0.926	0.576	0.809	0.607	0.864	0.578	0.812	0.588	0.840	0.590	0.876

Table 9: Short-term forecasting for prediction length from 6 to 22 timestamps.

			TS2	Vec			Sim	TS			Со	ST			Mas	kAE		Patcl	TST	DLi	near
	_	TED	4STL	Or	rig.	TED	4STL	Or	rig.	TED	4STL	Or	rig.	TED	4STL	Oı	rig.				
D	L 6	MAE 0.329	MSE 0.231	MAE 0.445	MSE 0.436	MAE 0.243	MSE 0.118	MAE 0.341	MSE 0.259	MAE 0.387	MSE 0.332	MAE 0.355	MSE 0.272	MAE 0.658	MSE 0.831	MAE 1.087	MSE 1.743	MAE 0.327	MSE 0.255	MAE 0.313	MSE 0.242
	8	0.328	0.227	0.462	0.462	0.245	0.119	0.363	0.292	0.388	0.331	0.376	0.305	0.681	0.834	1.075	1.786	0.344	0.282	0.333	0.271
h1	10 12	$0.331 \\ 0.341$	$0.230 \\ 0.244$	$0.475 \\ 0.489$	$0.483 \\ 0.507$	0.253 0.267	$0.127 \\ 0.142$	$0.382 \\ 0.391$	0.318 0.332	0.389 0.393	$0.330 \\ 0.333$	$0.389 \\ 0.400$	$0.326 \\ 0.343$	$0.632 \\ 0.663$	0.752 0.786	$0.976 \\ 1.004$	1.537 1.576	0.353 0.359	$0.297 \\ 0.307$	$0.342 \\ 0.349$	0.286 0.297
ETTh1	14 16	$0.352 \\ 0.361$	$0.264 \\ 0.282$	$0.498 \\ 0.500$	0.523 0.529	$0.286 \\ 0.304$	$0.170 \\ 0.198$	$0.398 \\ 0.404$	0.343 0.353	$0.401 \\ 0.413$	$0.346 \\ 0.367$	$0.408 \\ 0.414$	$0.355 \\ 0.364$	$0.744 \\ 0.628$	$0.964 \\ 0.764$	0.986 0.998	1.562 1.584	$0.364 \\ 0.367$	$0.315 \\ 0.319$	$0.354 \\ 0.357$	0.305 0.310
	18 20	$0.373 \\ 0.384$	0.301	$0.501 \\ 0.504$	0.530 0.535	0.320 0.333	$0.224 \\ 0.245$	0.409	$0.361 \\ 0.366$	$0.423 \\ 0.432$	0.386 0.403	$0.418 \\ 0.422$	0.370	0.727	0.965 0.945	1.016 1.018	1.654 1.586	0.369 0.371	$0.322 \\ 0.326$	0.359 0.362	0.314 0.317
	22	0.393	0.319 0.333	0.506	0.536	0.344	0.262	0.413 0.416	0.371	0.440	0.416	0.425	0.375 0.379	$0.735 \\ 0.824$	1.148	1.010	1.590	0.372	0.327	0.363	0.318
	6 8	$0.218 \\ 0.221$	0.097 0.099	0.316 0.341	$0.195 \\ 0.222$	$0.197 \\ 0.202$	$0.072 \\ 0.076$	0.293 0.317	0.166 0.189	0.260 0.271	0.124 0.135	0.337 0.363	0.205 0.237	1.139 0.985	1.953 1.502	1.311 1.285	2.811 2.782	$0.211 \\ 0.221$	0.106 0.116	0.209 0.219	0.105 0.114
12	10 12	0.226 0.234	0.102 0.109	0.362 0.385	$0.247 \\ 0.277$	0.217 0.239	0.088 0.110	0.337 0.355	$0.211 \\ 0.232$	$0.284 \\ 0.298$	$0.146 \\ 0.160$	$0.387 \\ 0.408$	$0.268 \\ 0.295$	0.964 0.989	1.426 1.460	1.323 1.228	2.914 2.489	$0.230 \\ 0.238$	0.125 0.133	0.228 0.235	0.123 0.131
ETTh2	14	0.245	0.121	0.401	0.299	0.257	0.129	0.372	0.254	0.317	0.182	0.427	0.324	0.998	1.517	1.264	2.650	0.244	0.141	0.244	0.140
Ш	16 18	0.257 0.271	0.134 0.150	$0.415 \\ 0.429$	$0.319 \\ 0.340$	$0.279 \\ 0.301$	$0.154 \\ 0.180$	$0.388 \\ 0.404$	$0.275 \\ 0.296$	$0.338 \\ 0.356$	$0.209 \\ 0.232$	$0.446 \\ 0.463$	$0.353 \\ 0.380$	1.144 1.080	2.062 1.717	1.238 1.296	$\frac{2.410}{2.784}$	0.249 0.255	$0.147 \\ 0.154$	$0.249 \\ 0.255$	0.146 0.153
	20 22	0.284 0.300	$0.164 \\ 0.183$	0.443 0.461	0.363 0.390	0.317 0.336	$0.197 \\ 0.221$	$0.418 \\ 0.429$	0.317 0.329	0.376 0.396	$0.262 \\ 0.292$	$0.478 \\ 0.494$	$0.405 \\ 0.430$	1.307 1.117	2.661 1.910	1.333 1.311	2.963 2.836	$0.258 \\ 0.262$	$0.160 \\ 0.165$	$0.260 \\ 0.263$	0.159 0.164
	6 8	0.170 0.177	0.061 0.066	0.250 0.283	0.145 0.184	0.141 0.144	0.042 0.043	0.204 0.224	0.098 0.119	0.170 0.173	0.059 0.060	0.211 0.231	0.101 0.121	0.258 0.258	0.137 0.140	1.172 1.095	2.189 1.992	0.177 0.193	0.079 0.095	0.185 0.202	0.089 0.106
1	10	0.189	0.075	0.314	0.227	0.148	0.046	0.243	0.139	0.179	0.064	0.249	0.141	0.243	0.119	1.126	2.114	0.207	0.108	0.217	0.123
ETTm1	12 14	$0.204 \\ 0.220$	$0.089 \\ 0.108$	$0.342 \\ 0.367$	0.269 0.308	0.157 0.169	0.052 0.063	$0.258 \\ 0.272$	$0.157 \\ 0.174$	$0.188 \\ 0.200$	$0.071 \\ 0.082$	$0.264 \\ 0.278$	0.159 0.176	$0.274 \\ 0.295$	$0.156 \\ 0.189$	1.101 1.059	2.080 1.902	$0.218 \\ 0.231$	$0.122 \\ 0.137$	$0.230 \\ 0.242$	0.138 0.153
EI	16 18	0.237 0.253	$0.128 \\ 0.148$	0.387 0.406	0.342 0.373	0.183 0.197	0.076 0.090	0.285 0.296	$0.189 \\ 0.204$	$0.213 \\ 0.226$	$0.096 \\ 0.111$	$0.291 \\ 0.302$	$0.192 \\ 0.208$	0.332 0.367	0.223 0.272	1.079 1.118	1.930 2.104	$0.241 \\ 0.251$	$0.149 \\ 0.162$	$0.252 \\ 0.266$	0.167 0.183
	20	0.268	0.168	0.421	0.400	0.211	0.106	0.306	0.217	0.239	0.126	0.312	0.221	0.380	0.301	1.075	1.955	0.260	0.178	0.274	0.193
	6	0.282	0.188	0.434	0.424	0.225	0.123	0.315	0.230	0.251	0.142	0.321	0.234	0.407	0.351	1.056	1.838 2.389	0.269	0.185	0.277	0.202
	8 10	$0.151 \\ 0.157$	$0.046 \\ 0.050$	$0.235 \\ 0.248$	$0.118 \\ 0.130$	0.136 0.143	$0.037 \\ 0.041$	0.173 0.183	0.068 0.075	$0.165 \\ 0.171$	0.053 0.056	$0.201 \\ 0.210$	0.082 0.090	$0.498 \\ 0.467$	$0.393 \\ 0.344$	1.084 1.154	2.272 2.563	0.150 0.158	$0.062 \\ 0.067$	$0.153 \\ 0.160$	0.063 0.069
ET Tm2	12 14	$0.166 \\ 0.175$	$0.057 \\ 0.064$	0.260 0.270	$0.142 \\ 0.152$	0.150 0.157	$0.044 \\ 0.049$	$0.192 \\ 0.200$	0.081 0.087	0.178 0.186	0.061 0.067	$0.219 \\ 0.227$	$0.097 \\ 0.104$	$0.437 \\ 0.512$	0.299 0.399	1.142 1.149	2.438 2.427	$0.164 \\ 0.171$	$0.072 \\ 0.078$	$0.168 \\ 0.174$	0.069 0.074 0.079
EL	16	0.185	0.073	0.279	0.162	0.165	0.055	0.208	0.093	0.194	0.073	0.234	0.110	0.367	0.235	1.096	2.262	0.175	0.081	0.178	0.083 0.087
	18 20	0.193 0.199	$0.080 \\ 0.086$	0.287 0.295	$0.170 \\ 0.178$	$0.173 \\ 0.181$	$0.061 \\ 0.067$	$0.215 \\ 0.222$	$0.098 \\ 0.103$	$0.201 \\ 0.209$	$0.079 \\ 0.085$	$0.240 \\ 0.247$	$0.116 \\ 0.122$	$0.447 \\ 0.480$	$0.338 \\ 0.362$	1.212 1.213	2.661 2.722	$0.179 \\ 0.185$	$0.085 \\ 0.088$	$0.184 \\ 0.190$	0.091
	6	0.206	0.091	0.302	0.186	0.187 0.109	0.072	0.228	0.108	0.217	0.092	0.254	0.128	0.452 1.197	0.347 2.572	1.120	2.351	0.189	0.092	0.192	0.095
	8	0.131	0.032	0.172	0.054	0.115	0.024	0.125	0.029	0.162	0.046	0.190	0.063	1.140	2.379	1.137	1.993	0.080	0.014	0.066 0.074	0.010
ų.	10 12	$0.137 \\ 0.149$	0.034 0.039	$0.179 \\ 0.184$	$0.058 \\ 0.061$	$0.122 \\ 0.120$	$0.027 \\ 0.026$	0.138 0.149	$0.035 \\ 0.041$	$0.173 \\ 0.184$	0.052 0.059	$0.204 \\ 0.215$	$0.072 \\ 0.081$	1.155 1.215	2.304 2.509	1.122 1.113	2.043 1.926	0.095 0.091	$0.015 \\ 0.018$	0.083	0.013 0.016
Exch.	14 16	$0.156 \\ 0.164$	$0.043 \\ 0.048$	$0.196 \\ 0.201$	$0.070 \\ 0.073$	0.128 0.137	$0.031 \\ 0.036$	$0.161 \\ 0.172$	$0.048 \\ 0.056$	$0.196 \\ 0.207$	0.068 0.076	$0.227 \\ 0.237$	0.090 0.098	1.157 1.198	2.324 2.343	1.131 1.130	2.141 2.006	0.095 0.099	$0.019 \\ 0.021$	0.083 0.088	0.016 0.018
	18 20	$0.173 \\ 0.192$	$0.054 \\ 0.064$	$0.212 \\ 0.222$	$0.081 \\ 0.090$	$0.147 \\ 0.158$	$0.042 \\ 0.049$	0.182 0.193	$0.062 \\ 0.070$	$0.218 \\ 0.228$	$0.084 \\ 0.092$	$0.245 \\ 0.255$	$0.105 \\ 0.113$	1.157 1.245	2.485 2.622	1.184 1.163	2.206 2.106	$0.104 \\ 0.108$	$0.023 \\ 0.025$	0.093 0.099	$0.019 \\ 0.021$
	22	0.201	0.071	0.224	0.092	0.166	0.054	0.203	0.078	0.240	0.102	0.266	0.124	1.178	2.437	1.153	2.071	0.112	0.026	0.103	0.023
	6 8	0.231 0.236	0.170 0.173	0.283 0.299	0.230 0.244	0.223 0.227	0.151 0.154	$0.279 \\ 0.294$	0.222 0.235	0.242 0.243	0.168 0.168	0.287 0.302	0.227 0.240	0.273 0.259	0.191 0.173	1.046 1.041	1.828 1.792	0.270 0.288	0.232 0.248	0.298 0.315	0.259 0.276
Ξ	10 12	$0.242 \\ 0.250$	$0.177 \\ 0.183$	$0.312 \\ 0.322$	0.257 0.267	$0.233 \\ 0.242$	0.158 0.165	$0.307 \\ 0.317$	$0.246 \\ 0.256$	$0.245 \\ 0.250$	$0.169 \\ 0.172$	0.313 0.323	0.250 0.259	0.273 0.295	0.185 0.209	1.054 1.119	1.839 2.031	$0.301 \\ 0.314$	$0.261 \\ 0.273$	$0.329 \\ 0.341$	0.291 0.303
WTH	14 16	$0.260 \\ 0.270$	$0.193 \\ 0.203$	0.332 0.339	$0.276 \\ 0.284$	$0.253 \\ 0.264$	0.177 0.189	0.326 0.333	$0.264 \\ 0.271$	$0.260 \\ 0.270$	0.182 0.193	$0.331 \\ 0.338$	$0.267 \\ 0.275$	$0.301 \\ 0.314$	0.216 0.232	1.109 1.024	1.989 1.730	$0.324 \\ 0.333$	$0.283 \\ 0.292$	0.350 0.359	$0.313 \\ 0.323$
	18	0.280	0.214	0.347	0.291	0.275	0.201	0.339	0.277	0.279	0.204	0.345	0.281	0.329	0.251	1.096	1.957	0.341	0.300	0.366	0.331
	20 22	$0.290 \\ 0.299$	$0.224 \\ 0.234$	$0.353 \\ 0.359$	0.299 0.305	$0.285 \\ 0.294$	$0.211 \\ 0.221$	$0.345 \\ 0.351$	$0.283 \\ 0.289$	$0.289 \\ 0.297$	$0.214 \\ 0.224$	0.351 0.356	0.287 0.293	$0.333 \\ 0.342$	$0.256 \\ 0.264$	1.119 1.017	2.037 1.702	$0.348 \\ 0.354$	$0.308 \\ 0.315$	0.373 0.379	0.338 0.346
	6 8	0.320 0.305	0.196 0.180	0.391 0.384	0.302 0.292	0.166 0.168	0.058 0.060	0.383 0.387	0.293 0.301	0.398 0.396	0.281 0.278	0.220 0.226	0.108 0.115	0.801 0.759	0.995 0.909	0.882 0.887	1.170 1.176	0.166 0.172	0.070 0.075	0.186 0.192	0.085 0.091
ت	10	0.305	0.179	0.388	0.299	0.170	0.061	0.390	0.307	0.393	0.273	0.231	0.120	0.796	0.969	0.886	1.177	0.177	0.079	0.197	0.096
Electr.	12 14	$0.310 \\ 0.316$	$0.184 \\ 0.191$	$0.398 \\ 0.402$	0.312 0.318	$0.174 \\ 0.182$	$0.064 \\ 0.072$	$0.393 \\ 0.397$	0.312 0.319	$0.391 \\ 0.388$	0.269 0.266	$0.233 \\ 0.236$	$0.124 \\ 0.127$	$0.794 \\ 0.792$	$0.968 \\ 0.972$	$0.886 \\ 0.881$	1.176 1.160	$0.180 \\ 0.183$	$0.083 \\ 0.086$	$0.200 \\ 0.203$	0.102 0.104
国	16 18	$0.314 \\ 0.318$	$0.191 \\ 0.197$	$0.393 \\ 0.390$	$0.307 \\ 0.304$	$0.190 \\ 0.196$	$0.080 \\ 0.086$	$0.398 \\ 0.398$	$0.321 \\ 0.321$	$0.392 \\ 0.391$	$0.271 \\ 0.269$	$0.238 \\ 0.239$	$0.130 \\ 0.132$	$0.802 \\ 0.803$	0.981 0.970	$0.875 \\ 0.880$	1.154 1.158	0.187 0.186	$0.089 \\ 0.089$	$0.205 \\ 0.206$	0.104 0.106
	20 22	$0.321 \\ 0.322$	0.202 0.206	0.387 0.382	0.299 0.296	$0.202 \\ 0.207$	$0.093 \\ 0.100$	0.396 0.395	0.320 0.319	$0.395 \\ 0.402$	$0.276 \\ 0.286$	$0.240 \\ 0.241$	$0.133 \\ 0.134$	0.798 0.799	0.976 0.978	$0.878 \\ 0.871$	1.153 1.136	0.188 0.189	0.091 0.093	0.207 0.208	0.107 0.108
	6	0.145	0.070	0.201	0.116	0.126	0.049	0.154	0.080	0.166	0.071	0.198	0.103	0.418	0.314	0.981	1.876	0.103	0.071	0.096	0.062
	8 10	$0.155 \\ 0.169$	$0.077 \\ 0.086$	$0.211 \\ 0.226$	$0.127 \\ 0.146$	$0.132 \\ 0.140$	$0.053 \\ 0.058$	0.169 0.185	$0.093 \\ 0.107$	$0.170 \\ 0.179$	$0.073 \\ 0.079$	$0.212 \\ 0.228$	$0.117 \\ 0.132$	$0.415 \\ 0.431$	$0.311 \\ 0.355$	1.037 0.906	2.011 1.675	0.086 0.088	$0.064 \\ 0.067$	$0.104 \\ 0.113$	0.069 0.075
Weath.	12 14	0.187 0.206	$0.100 \\ 0.117$	$0.236 \\ 0.253$	$0.156 \\ 0.179$	$0.150 \\ 0.162$	$0.064 \\ 0.074$	$0.203 \\ 0.220$	$0.123 \\ 0.141$	$0.190 \\ 0.203$	$0.088 \\ 0.099$	$0.244 \\ 0.260$	0.149 0.166	0.514 0.432	$0.452 \\ 0.341$	0.997 1.005	1.890 1.901	$0.094 \\ 0.101$	$0.072 \\ 0.076$	$0.120 \\ 0.127$	0.080 0.085
ĕ	16 18	0.227 0.250	0.139 0.167	0.272 0.292	0.204 0.233	0.174 0.188	0.084	0.238 0.256	0.160 0.179	0.213 0.227	0.110 0.124	0.275 0.291	0.183	0.489 0.515	0.456 0.461	1.044	1.950 1.772	0.103	0.079 0.082	0.133 0.139	0.085
	20	0.274	0.201	0.313	0.265	0.202	$0.097 \\ 0.110$	0.273	0.199	0.239	0.138	0.307	$0.200 \\ 0.220$	0.654	0.771	0.990 0.955	1.716	0.108 0.116	0.086	0.144	0.094 0.098
	6	0.285	0.220	0.327	0.284	0.217	0.125 0.691	0.290	0.219	0.256 0.581	0.156	0.322	0.239	0.593	0.600 1.043	1.026 0.890	1.885	0.117 0.214	0.088	0.149	0.101
	8 10	0.522 0.524	0.811 0.816	0.544 0.542	0.925 0.927	0.428 0.426	0.697 0.699	0.423 0.426	0.738 0.744	0.585 0.594	0.925 0.933	0.415 0.416	0.704	0.590 0.624	1.018 1.107	1.006 0.966	2.023 1.899	0.224 0.224	0.299 0.302	0.262 0.267	0.352 0.358
Œ.	12	0.530	0.825	0.543	0.930	0.428	0.705	0.428	0.748	0.599	0.936	0.419	0.707	0.620	1.094	0.948	1.888	0.229	0.309	0.266	0.362
Traff.	14 16	0.537 0.541	$0.838 \\ 0.850$	0.555 0.565	0.951 0.967	$0.431 \\ 0.434$	$0.711 \\ 0.716$	$0.430 \\ 0.432$	$0.751 \\ 0.754$	0.597 0.597	$0.942 \\ 0.951$	$0.421 \\ 0.423$	$0.715 \\ 0.718$	$0.570 \\ 0.672$	0.999 1.245	0.962 0.960	1.911 1.880	0.228 0.230	$0.310 \\ 0.314$	$0.269 \\ 0.270$	0.365 0.368
	18 20	$0.546 \\ 0.550$	$0.862 \\ 0.874$	0.568 0.568	$0.971 \\ 0.971$	$0.437 \\ 0.439$	$0.722 \\ 0.727$	$0.432 \\ 0.433$	0.755 0.757	0.597 0.596	0.957 0.960	$0.423 \\ 0.424$	$0.720 \\ 0.721$	$0.603 \\ 0.612$	1.108 1.100	0.914 0.980	1.806 1.980	$0.231 \\ 0.231$	0.317 0.318	$0.268 \\ 0.269$	0.369 0.370
	22	0.552	0.883	0.566	0.966	0.439	0.730	0.433	0.757	0.596	0.963	0.423	0.721	0.731	1.341	0.980	1.973	0.235	0.322	0.273	0.372
	6 8	0.630 0.695	0.856 1.086	0.811 0.955	2.096 2.732	0.556 0.575	0.708 0.734	0.766 0.843	1.417 1.693	0.718 0.739	1.069 1.128	0.819 0.883	1.584 1.878	1.663 1.750	5.351 5.582	1.831 1.789	6.774 6.622	0.528 0.686	0.693 1.144	0.674 0.768	1.041 1.316
	10 12	$0.787 \\ 0.980$	$\frac{1.405}{2.420}$	1.045 1.003	$\frac{3.075}{2.822}$	$0.602 \\ 0.644$	$0.783 \\ 0.892$	$0.902 \\ 0.944$	1.921 2.090	0.760 0.795	1.195 1.328	$0.927 \\ 0.960$	2.088 2.248	1.596 1.905	5.113 6.382	1.869 1.908	7.190 7.491	$0.768 \\ 0.752$	1.378 1.376	0.850 0.956	1.577 1.859
Ξ	14 16	1.165 1.203	3.737 3.865	1.056 1.097	2.997 3.137	0.699 0.760	1.065 1.301	0.971 0.991	2.210 2.306	0.835 0.873	1.497 1.682	0.986 1.008	2.376 2.487	1.795 1.898	5.944 7.011	1.906 2.010	6.991 8.112	0.811	1.634 1.707	0.949 0.931	1.914 1.933
	18	1.054	2.804	1.125	3.249	0.800	1.469	1.007	2.391	0.904	1.837	1.028	2.591	1.858	6.591	1.927	7.252	0.918	2.091	0.931	1.933
	20 22	1.104 1.150	3.033 3.218	1.147 1.168	3.346 3.434	0.848 0.878	1.700 1.844	1.023 1.037	2.478 2.562	0.929 0.951	1.958 2.068	1.047 1.064	2.692 2.787	2.001 2.028	7.443 7.844	2.039 2.127	8.040 8.850	0.855 0.764	1.673 1.351	1.023 1.012	2.197 2.157

Table 10: Ablation for the 1st pipeline application with kernel size of 25 timestamps - bold: best results, underlined: second best results.

(a) MSE ablation

(b) MAE ablation

	L _		Ts2Ve	ec .			SimT	S		D	L		Ts2Ve	ec			SimT	`S	
D		TED4STL	Trend	Err	Orig.	TED4STL	Trend	Err	Orig.	D		TED4STL	Trend	Err	Orig.	TED4STL	Trend	Err	Orig.
	24	0.342	0.515	1.081	0.549	0.274	0.418	0.952	0.374	_	24	0.400	0.477	0.810	0.509	0.352	0.439	0.794	0.418
	18	0.440	0.574	1.118	0.598	0.373	0.486	0.970	0.424	77	48	0.461	0.512	0.820	0.543	0.417	0.481	0.798	0.452
ETTh1	68	0.668	0.728	1.146	0.758	0.615	0.696	1.007	0.644	ETTh1	168	0.593	0.605	0.828	0.638	0.565	0.608	0.804	0.581
🖫 3	36	0.863	0.898	1.119	0.899	0.827	0.892	1.015	0.844	됴	336	0.698	0.701	0.821	0.713	0.681	0.715	0.800	0.690
7	20	1.044	1.098	1.046	1.060	1.004	1.083	0.947	1.014		720	0.794	0.799	0.783	0.795	0.781	0.818	0.762	0.786
	24	0.202	0.206	3.489	0.389	0.243	0.278	3.530	0.346		24	0.316	0.326	1.440	0.459	0.353	0.382	1.445	0.441
h2	18	0.412	0.407	3.476	0.562	0.498	0.529	3.523	0.586	h2	48	0.469	0.469	1.435	0.572	0.526	0.547	1.444	0.586
ETTh2	68	1.655	1.742	3.508	1.845	1.626	1.635	3.534	1.661	ETTh2	168	0.994	1.009	1.441	1.060	0.985	0.993	1.449	1.002
ъ 3	36	2.079	2.213	3.471	2.291	1.912	1.918	3.506	1.932	祌	336	1.148	1.180	1.432	1.210	1.087	1.095	1.444	1.098
7	20	2.389	2.471	3.503	2.717	2.115	2.134	3.574	2.148		720	1.293	1.299	1.445	1.396	1.168	1.183	1.465	1.185
	24	0.200	0.308	1.110	0.391	0.138	0.147	1.063	0.240		24	0.289	0.363	0.831	0.407	0.238	0.248	0.819	0.322
	48	0.352	0.479	1.120	0.498	0.265	0.270	1.072	0.319	ETTm1	48	0.389	0.465	0.833	0.472	0.334	0.340	0.819	0.377
Ë	96	0.441	0.567	1.123	0.564	0.344	0.347	1.068	0.369	Ē	96	0.448	0.529	0.832	0.518	0.391	0.396	0.817	0.413
	88	0.570	0.654	1.121	0.633	0.452	0.456	1.069	0.464	斑	288	0.532	0.579	0.828	0.569	0.470	0.475	0.815	0.480
	72	0.700	0.763	1.113	0.731	0.610	0.616	1.087	0.617		672	0.611	0.639	0.820	0.628	0.566	0.571	0.818	0.572
	24	0.097	0.105	3.433	0.155	0.078	0.079	3.499	0.113	•	24	0.213	0.227	1.426	0.273	0.195	0.194	1.432	0.234
'n,	18	0.162	0.181	3.431	0.219	0.139	0.141	3.501	0.168	ű,	48	0.277	0.300	1.425	0.332	0.265	0.267	1.432	0.295
\vdash	96	0.287	0.312	3.429		0.249	0.250		0.272	ETTm2	96	0.372	0.396	1.425	0.409	0.363	0.365	1.433	0.383
-	88	0.681	0.673	3.434		0.695	0.703	3.498	0.713	Щ	288	0.617	0.620	1.425	0.629	0.634	0.638	1.433	0.645
	72	1.796	1.984	3.443	1.831	1.651	1.647		1.658	_	672	1.020	1.077	1.427	1.030	0.992	0.996	1.435	0.999
	24	0.076	0.072	5.092	0.099	0.062	0.067	5.0905			24	0.206	0.200	1.834	0.235	0.177	0.184	1.8334	0.214
٠ ; ;	18	0.171	0.159	5.093		0.169	0.172	5.0882		4	48	0.314	0.303	1.833	0.319	0.296	0.298	1.8339	
	96	0.429	0.442	5.069		0.417	0.421	5.0648		Exch.	96	0.522	0.497	1.831		0.475	0.478	1.8279	
2	88	1.449	1.321	5.025		1.298	1.309	5.0447			288	0.967	0.880	1.818		0.907	0.911	1.819	0.914
	72	1.970	2.149	5.174		1.873	1.897	5.1729			672	1.094	1.104	1.855		1.094	1.102	1.8546	
	24	0.241	$\frac{0.262}{0.224}$	0.701	0.310	0.229	0.219	0.751	0.294		24	0.306	0.329	0.643	0.365	$\frac{0.301}{0.370}$	0.292	0.670	0.356
	18	0.320 0.458	$\frac{0.334}{0.477}$	0.712 0.742	0.377	$\frac{0.309}{0.451}$	0.305 0.449	0.761 0.774	0.356	Ξ	48 168	0.374 0.481	$\frac{0.391}{0.496}$	0.650 0.665	0.419 0.509	$\frac{0.370}{0.479}$	0.365 0.479	0.674 0.680	0.408 0.492
≥ ,	68 36	0.458	$\frac{0.477}{0.511}$	0.742	0.499	$\frac{0.451}{0.492}$	0.449	0.774	$\frac{0.465}{0.500}$	WTH	336	0.481	$\frac{0.496}{0.523}$	0.667	0.535	0.479	0.479	0.679	$\frac{0.492}{0.518}$
	20	0.536	$\frac{0.511}{0.543}$	0.747	0.553	0.492	0.530	0.774	0.537		720	0.539	$\frac{0.323}{0.547}$	0.668	0.559	0.511	0.538	0.678	0.544
	24	0.202	0.343	0.740	0.285	0.103	0.486	0.771	0.139		24	0.339	0.472	0.488	0.373	0.338	0.524	0.463	0.243
	18	0.237	0.387	0.454	$\frac{0.283}{0.307}$	0.105	0.508	0.423	$\frac{0.139}{0.154}$		48	0.343	0.472	0.494	$\frac{0.373}{0.389}$	0.240	0.535	0.466	0.258
===	68	0.281	0.417	0.472	$\frac{0.307}{0.331}$	0.172	0.523	0.427	$\frac{0.134}{0.176}$	Electr.	168	0.375	0.508	0.499	$\frac{0.367}{0.407}$	0.273	0.544	0.465	$\frac{0.236}{0.276}$
Ele	36	0.302	0.474	0.472	$\frac{0.331}{0.348}$	0.172	0.532	0.421	$\frac{0.176}{0.195}$	Ele	336	0.373	0.518	0.501	$\frac{0.407}{0.420}$	0.275	0.549	0.462	0.296
	20	0.334	0.498	0.474	0.375	0.231	0.530	0.414	0.233		720	0.414	0.530	0.504	0.439	0.329	0.549	0.458	0.329
	24	0.259	0.196	4.368	0.316	0.141	0.128	4.129	0.241		24	0.310	0.271	1.659	0.349	0.232	0.212	1.642	0.306
	18	0.792	0.588	4.355	0.808	$\frac{0.111}{0.444}$	0.421	4.139	0.526	ď	48	0.565	0.487	1.646	0.584	0.436	0.414	1.644	0.484
	96	1.518		4.422	1.297	0.998	0.920	4.108	0.957	af	96	0.842	0.709	1.661	0.788	0.691	0.665	1.635	0.695
ૐ 2	88	1.842	1.628		1.608	1.910	1.292	4.076	1.296	Weath.	288	0.991	0.955	1.652		1.032	0.854	1.628	0.859
	72	2.772	2.532	4.557		2.417	1.752	4.115	1.749		672	1.279	1.246	1.690		1.221	1.032	1.639	1.033
	24	0.883	1.052	0.870		0.731	1.328	0.754	0.756	_	24	0.550	0.589	0.523	0.541	0.438	0.740	0.449	0.431
	18	0.920	1.069	0.915	0.958	0.765	1.337	0.784	0.793	نے:	48	0.530	0.586	0.539	0.556	0.453	0.738	0.461	0.451
	96	0.969	1.080	0.974	1.017	0.790	1.347	0.802	0.809	Traff.	96	0.550	0.585	0.559	0.564	0.464	0.742	0.466	0.475
F 2	88	0.994	1.091	0.990		0.803	1.365	0.809	0.815	Ξ	288	0.564	0.589	0.562	0.571	0.464	0.746	0.464	$\frac{0.472}{0.472}$
6	72	1.009	1.107	1.001		0.817	1.420	0.821	0.827		672	0.568	0.594	0.566		0.467	0.778	0.466	0.474
	24	2.919	8.167	4.816	3.625	1.975	2.048	5.118	2.640	-	24	1.104	2.015	1.579	1.209	0.904	0.934	1.632	1.048
	36	3.506	4.207	5.033	3.821	2.422	$\frac{2.394}{2.394}$	5.246	2.905	E.	36	1.251	1.356	1.594	1.272	0.981	0.984	1.635	1.075
	18	4.027	4.317	5.302	4.058	2.809	2.712	5.439	3.183		48	1.335	1.371	1.627	1.324	1.055	1.040	1.660	1.124
	50	4.016		5.471	_	3.335	3.089	5.617			60	1.318	1.369	1.650		1.150	1.115	1.690	1.204
										_									

Table 11: Ablation for the 2st pipeline application with kernel size of 25 timestamps - bold: best results, underlined: second best results.

(a) MSE ablation

(b) MAE ablation

_			Caca	,			Mool- A	E					CoST	r -			Mool- A	E	
D	L		CoST	L			MaskA	/L		D	L.			L			Mask <i>A</i>	/C	
		TED4STL		Err			Trend	Err	Orig.			TED4STL		Err		TED4STL		Err	Orig.
	24	0.392	0.427		0.383	1.047	1.245	1.281	1.484		24	0.426	0.447	0.441	0.427	0.783	0.852	0.877	0.958
J.1	48	0.466	0.491		0.434	1.166	1.237	1.243	1.544	Th1	48	0.475	0.491		0.463	0.851	0.894	0.862	0.997
ETTh1	168	0.668	0.677		0.633	1.144	1.245	1.266	1.320		168	0.599	0.605		0.578	0.825	0.897	0.872	0.913
Ш	336	0.854	0.853		0.792	1.165	1.293	1.296	1.289	щ	336	0.700	0.700		0.670	0.844	0.915	0.882	0.895
	720	1.029	1.041		0.904	1.158	1.385	1.271	1.370		720	0.797	0.803		0.748	0.836	0.974	0.869	0.934
	24	0.320	0.319	0.312	0.453	2.385	2.418	3.292	2.994		24	0.414	0.415	0.415	0.507	1.245	1.285	1.369	1.339
ETTh2	48	0.606	0.605	0.585	0.699	2.091	2.372	3.262	2.820	rTh2	48	0.582	0.582	0.577		1.152	1.271		1.311
Ε	168	1.701	1.701		1.538	2.598	2.636	3.364	3.141		168	1.028	1.028		0.983	1.265	1.322		1.406
Щ	336	1.935	1.935	1.883	1.743	2.932	2.356	3.395	2.741	Щ	336	1.116	1.116	1.087	1.050	1.402	1.210	1.398	1.317
_	720	2.098	2.098	2.081	1.955	2.875	2.705	3.432	3.302	_	720	1.173	1.173	1.147	1.089	1.290	1.291		1.436
_	24	0.154	0.157	0.156	0.246	0.424	0.249	1.249	2.028	_	24	0.258	0.263	0.262	0.329	0.468	0.347	0.848	1.106
Ē,	48	0.277	0.280	0.279	0.330	0.650	0.521	1.272	1.840	lTm1	48	0.346	0.350	0.349	0.386	0.563	0.507		1.074
ETTm1	96	0.353	0.354	0.354	0.377	0.779	0.673	1.275	1.692	LI	96	0.401	0.403	0.403	0.419	0.631	0.601		1.002
Щ	288	0.463	0.463	0.464	0.471	0.971	0.978	1.257	1.683	딢	288	0.480	0.480	0.481	0.485	0.738	0.748		1.000
_	672	0.622	0.623	0.620	0.622	1.073	1.229	1.259	1.706	_	672	0.575	0.576		0.574	0.769	0.880		
01	24	0.099	0.099	0.099	0.134	0.388	0.176	3.335	2.576	~1	24	0.225	0.225	0.225	0.259	0.494	0.317	1.386	1.160
ETTm2	48	0.163	0.163	0.164	0.196	1.025	0.691	3.026	2.499	Tm2	48	0.290	0.290	0.292	0.320	0.801	0.657		1.201
Ę	96	0.274	0.274		0.305	1.140	1.344	3.346	2.600	ELL	96 288	0.380	0.380	0.382	0.405	0.862	0.968		1.261
щ	288	0.737	$\frac{0.736}{1.662}$	0.731		1.157 2.484	$\frac{1.418}{2.844}$	3.232	2.685	щ		0.647 1.003		0.647 1.010	-	0.869 1.258	$\frac{1.005}{1.362}$		1.287
_	672 24	1.663	1.663		0.122	2.273			2.955 2.029	_	672 24		1.003 0.252				1.362		1.346
		0.111 0.226	0.111 0.226	0.129	0.133		$\frac{2.215}{2.262}$					0.252		0.271	0.277	1.174	1.149		1.151
Exch.	48 96	0.226	0.226		0.250	2.445 2.452	$\frac{2.363}{2.425}$		2.223 2.227	Exch.	48 96	0.362 0.541		0.385 0.554	0.383	1.189 1.226	$\frac{1.169}{1.184}$		1.187
Ex	288	1.315	1.315	1.349		2.432	$\frac{2.425}{2.419}$		2.250	Ex	288	0.903	0.903	0.554		1.226	$\frac{1.184}{1.205}$		1.190 1.193
	672	$\frac{1.313}{2.020}$	$\frac{1.313}{2.020}$		1.942	3.185	$\frac{2.419}{3.065}$		2.305		672	$\frac{0.903}{1.104}$	$\frac{0.903}{1.104}$	1.098		1.382	$\frac{1.203}{1.344}$		1.171
_	24	0.232	0.233	0.228		0.277	0.264	0.462	1.612	_	24	0.305		0.303		0.355	0.334	0.492	1.151
_	48	0.232	0.233	0.226		0.277	0.264	0.462	1.719		48	0.303	0.376	0.375		0.333	$\frac{0.334}{0.419}$	0.492	1.131
WTH	168	0.313	$\frac{0.310}{0.452}$			0.604	0.639	0.564	1.462	WTH	168	0.373		0.373		0.584	0.605	0.559	1.190
≥	336	0.491	0.491	0.490		0.587	0.619	0.594	1.529	≽	336	0.512		0.512		0.574	0.597	$\frac{0.557}{0.571}$	1.193
	720	0.530	0.530		0.533	0.560	0.582	$\frac{0.571}{0.549}$	1.503		720	0.539		0.539		0.562	0.574	$\frac{0.571}{0.552}$	1.171
_	24	0.296	0.296	0.253	0.135	0.981	0.994	0.985	1.143	_	24	0.409	0.409		0.241	0.802	0.810	0.803	0.873
ن	48	0.320	0.319	$\frac{0.233}{0.277}$	0.152	0.978	0.982	0.988	1.136	ن	48	0.423	0.423		0.257	0.797	0.806	$\frac{0.805}{0.805}$	0.869
Electr.	168	0.355	0.355	0.314		0.979	0.989	0.996	1.130	lectr.	168	0.444	0.444		0.275	0.799	0.810	0.810	0.866
Ĕ	336	0.378	0.375	0.334	0.195	0.973	0.993	0.989	1.124	Εľ	336	0.459	0.457		0.296	0.798	0.812	0.810	0.865
	720	0.407	0.404	0.367	0.231	0.971	0.990	0.991	1.106		720	0.476	0.475		0.328	0.802	0.808	0.809	0.860
_	24	0.176	0.176	0.175	0.258	0.695	0.200	1.942	2.015		24	0.273	0.273	0.275	0.337	0.630	0.287	1.066	1.048
h.	48	0.432	0.432	0.447	0.496	0.779	0.577	1.977	2.000	Ч.	48	0.442	0.442		0.488	0.664	0.546	1.138	1.075
Weath.	96	0.827	0.827		0.787	1.788	1.364	1.536	2.053	eath.	96	0.645	0.645		0.642	1.028	0.863	0.992	1.114
≶	288	1.437	1.437	1.740	1.082	1.564	1.120	1.451	1.919	≶	288	0.895	0.895	0.989	0.794	1.008	0.806	0.965	1.102
	672	2.134	2.134		1.535	1.502	1.262	1.175	1.785		672	1.145	1.145		0.977	0.993	0.896	0.862	1.057
	24	0.910	0.966		0.721	1.429	1.209	1.293	1.816		24	0.559	0.595	0.566	0.423	0.788	0.649	0.693	0.923
<u></u>	48	0.938	0.989	0.958	0.745	1.481	1.083	1.210	1.752	<u></u>	48	0.567	0.599	0.577	0.437	0.810	0.585	0.658	0.899
Traff.	96	0.967	1.018	0.992	0.755	1.503	1.324	1.385	1.796	Traff.	96	0.574	0.604		0.438	0.816	0.711	0.738	0.913
Ε	288	0.986	1.043	1.008	0.764	1.522	1.548	1.235	1.604	Ξ	288	0.577	0.610	0.590	0.434	0.822	0.816	0.656	0.837
	672	0.990	1.068	1.044	0.777	1.533	1.524	1.481	1.692		672	0.577	0.622	0.606	0.435	0.819	0.796	0.778	0.868
_	24	2.166	2.190	2.263	2.872	8.345	9.406	7.626	8.860		24	0.961	0.974	0.978	1.077	2.082	2.193	1.989	2.160
Ħ	36	2.608	2.673	2.735	3.155	8.902	9.451	8.432	9.049	ä	36	1.030	1.048	1.057	1.122	2.128	2.201	2.069	2.163
	48	2.984	3.047	3.090	3.439	8.353	10.546	8.191	8.757		48	1.094	1.110		1.178	2.069	2.404	2.050	2.125
	60	3.356	3.380		3.831	8.254	9.399	8.252	9.195		60	1.169	1.179	1.202		2.053	2.217	2.050	2.175
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