: Cross Feature Interaction

: Cross Stock Interaction

: Different Features

$X \in \mathbb{R}^{T}$ → $Y \in \mathbb{R}^{T'}$

Close

(a) UTS

$X \in \mathbb{R}^{F \times T}$ → $Y \in \mathbb{R}^{F \times T'}$

AAPL

ADBE

PRAA

OR

5-day

10-day

Close

(b) MTS

5-day

10-day

Close

stocks

(c) 3D-MTS

$X \in \mathbb{R}^{S \times F \times T}$ → $Y \in \mathbb{R}^{S \times F \times T'}$

$X^{(1)} \in \mathbb{R}^{F \times T}$

$X^{(2)}$

$X^{(3)}$