

Step 4

Experimental validation

Preparation

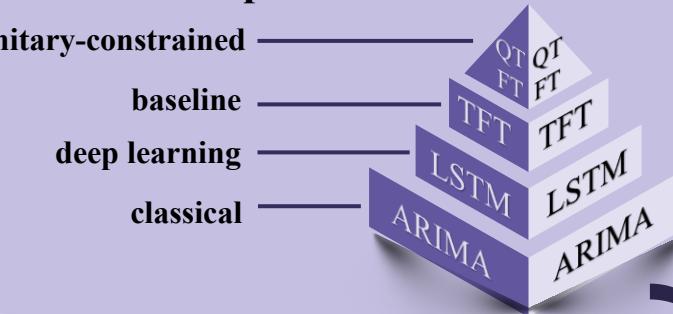
A. Datasets

*Quarterly macroeconomic data from five countries
(China, Germany, Japan, the United Kingdom, & the United States)*

B. Variables

*Target variables: real GDP growth
Forecast variables: inflation, unemployment*

Comparison Models



Forecast horizons and results

1-step	4-step	8-step
short-term	medium-term	long-term

QTFT significantly outperforms all baselines (at the 5% level)
Long-horizon error growth is smooth and monotonic

Step 5

Ablation experiments

Training stability

Convergence

Design efficiency

Validation objectives



Key validation

Placement

Apply the unitary constraint immediately after variable selection to prevent error accumulation in subsequent nonlinear transformations.

Depth

Macroeconomic data samples are limited, and excessive parameters in deep models lead to overfitting (shallow).

Parameterization

Product-gate decomposition is optimal in terms of accuracy, parameter efficiency, and computational speed.

Complex-valued vs. real-valued

The phase degrees of freedom of complex-valued parameters can better capture the cyclical dynamics of economic cycles.

Core results

Improved convergence speed of 72%

Reduced loss variance of 75%

Parameter overhead of only 4%

Step 6

Results

Core contributions

Robustness

Geometric constrains

Without sacrificing expressive power

Interpretability

Long-term accuracy enhancement

Error growth smoothing

Cross-Country generalization

Prediction performance

Interpretability & Stability

Consistency of variable importance
Stable attention patterns
Clear latent space structure

Dual enhancement

Application value

I. Policy-relevant forecasting



II. Bridging flexible ML with policy stability requirements

