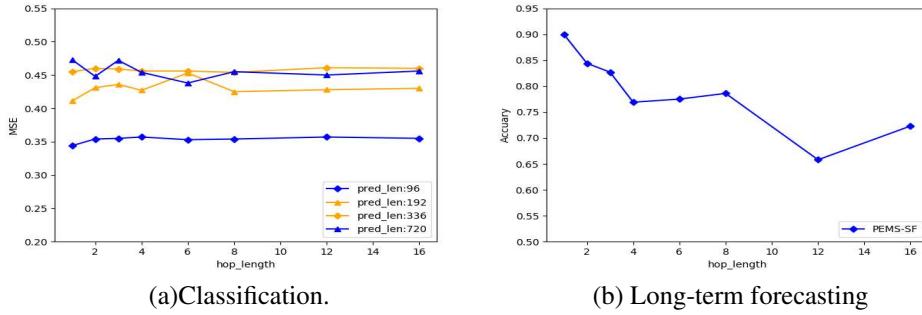


A APPENDIX

A.1 IMPLEMENTATION-DETAILS

The code used for the benchmark method in this experiment is from TimesNets. Additionally, the code for SpecAR-Net is based on the modification of the TimesNet framework, primarily by replacing TimesBlock with SpecAR-Block. The deep learning framework used is PyTorch (version 1.13.1), and the GPU is two NVIDIA RTX 3090 Ti 24GB.

Model Hyperparameter Configuration: window functions: Hanning, Hamming, and rectangular windows. The window length, denoted as `win_len`, and the FFT window length, denoted as `n_fft`, are chosen from the range [8, 16, 24]. The `hop_length` represents the overlap between adjacent windows to prevent loss of temporal information. The results of the long-term forecasting(ETTh2) and classification(PEMS-SF) for different values of `hop_length` (predicting time series lengths: 96, 192, 336, 720) are illustrated in Figure 1. It can be observed that the impact of `hop_length` on the long-term forecasting tasks is relatively small. Additionally, as `hop_length` gradually increases, classification accuracy also tends to decrease. So, `hop_length` is 1 in this paper.



(a)Classification.

(b) Long-term forecasting

Figure 1: Sensitivity analysis of the model to `hop_length`.

Parameters related to the complex-domain convolution network: `d_mode` and `d_ff` are selected from the range [16, 512]. `e_layers` denotes the number of SpecAR-Block, which ranges is [1,2,3,4, 5]. `conv_layers` represents the number of 1 *ComplexConv2D_Block*, which chosen from the range [3, 6].

Metrics: In the classification task, accuracy is used as the metric. For anomaly detection tasks, the F1 score is utilized, which is the harmonic mean of precision(P) and recall(R). In the long- and short-term forecasting tasks, as well as the imputation task, the mean squared error (MSE) and the mean absolute error (MAE) are employed as metrics. In the short-term forecasting task, inspired by N-BEATS, the metrics used include the symmetric mean absolute percentage error (SMAPE), the mean absolute scaled error (MASE), and the overall weighted average (OWA). Notably, OWA is the measurement criterion utilized in the M4 competition. The formulas for calculating these respective metrics are presented as follows:

$$SMAPE = \frac{200}{H} \sum_{i=1}^H \frac{|X_i - \hat{X}_i|}{|X_i| + |\hat{X}_i|}, MAPE = \frac{100}{H} \sum_{i=1}^H \frac{|X_i - \hat{X}_i|}{|X_i| + |\hat{X}_i|} \quad (1)$$

$$MASE = \frac{1}{H} \sum_{i=1}^H \frac{|X_i - \hat{X}_i|}{\frac{1}{H-m} \sum_{j=m+1}^H |X_j - X_{j-m}|}, OWA = \frac{1}{2} \left[\frac{SMAPE_{Naïve2}}{SMAPE_{Naïve2}} + \frac{MASE_{Naïve2}}{MASE_{Naïve2}} \right] \quad (2)$$

Where represents the period of the time series data, X, \hat{X} represent the original time series data and the corresponding predicted data, which the sequence length is H and the data dimension is C . F represents the data at the i -th future moment.

A.2 COMPARED ANALYSIS WITH OTHER CONV-BASED NETWORKS

To validate the capability of the multi-scale parallel complex domain convolutional network, this experiment employed a dual-channel convolutional network and a feature encoding network $Embed(\cdot)$ as control methods. Three sets of experiments were conducted, namely anomaly detection, classification, and imputation. The experimental results are presented in Tables 1, 2, and 3, respectively. The control method employed in this experiment, namely the dual-channel convolutional network,

shares the same network architecture as the multi-scale parallel complex-domain convolutional network. However, it differs in the computation process by omitting the calculation of the correlation between the real and imaginary parts. The experimental results indicate that our proposed multi-scale parallel complex-domain convolutional network achieved the best performance in three sets of controlled experiments: anomaly detection, classification, and missing value imputation. Firstly, in comparison to $\text{Embed}(\cdot)$, our method demonstrated overwhelming advantages in all experiments, highlighting its effectiveness in handling time-frequency data. Secondly, our method consistently outperformed the dual-channel convolutional network in all controlled experiments, suggesting that the interplay between the real and imaginary parts, as designed in our approach, is more suitable for processing complex-frequency domain data, thereby enhancing the capability of extracting time-frequency patterns.

Table 1: SoTA Comparison in Imputation Task

Backbone		Complex Domain Convolutional Network(Ours)		Dual Channel Convolutional Network		Feature Encoding Network(Embed)	
Metric		MSE	MAE	MSE	MAE	MSE	MAE
ETTm1	12.50%	0.018	0.089	0.018	0.089	0.045	0.133
	25%	0.022	0.098	0.022	0.099	0.07	0.165
	37.50%	0.028	0.111	0.027	0.109	0.104	0.196
	50%	0.035	0.124	0.034	0.122	0.14	0.229
ETTm2	12.50%	0.018	0.079	0.018	0.077	0.026	0.098
	25%	0.020	0.084	0.019	0.083	0.033	0.114
	37.50%	0.022	0.089	0.022	0.088	0.038	0.125
	50%	0.025	0.097	0.025	0.096	0.045	0.137
ETTh1	12.50%	0.044	0.144	0.049	0.152	0.069	0.171
	25%	0.061	0.169	0.063	0.171	0.102	0.208
	37.50%	0.079	0.190	0.081	0.193	0.14	0.241
	50%	0.098	0.210	0.108	0.22	0.186	0.277
ETTh2	12.50%	0.038	0.128	0.037	0.125	0.046	0.139
	25%	0.042	0.136	0.041	0.134	0.056	0.156
	37.50%	0.047	0.144	0.046	0.140	0.067	0.172
	50%	0.056	0.157	0.053	0.151	0.079	0.187
weather	12.50%	0.027	0.052	0.027	0.054	0.027	0.048
	25%	0.028	0.052	0.029	0.057	0.031	0.059
	37.50%	0.031	0.058	0.032	0.061	0.036	0.067
	50%	0.036	0.066	0.035	0.064	0.042	0.075
electricity	12.50%	0.086	0.202	0.086	0.202	0.086	0.205
	25%	0.089	0.206	0.09	0.207	0.095	0.216
	37.50%	0.094	0.212	0.095	0.213	0.104	0.227
	50%	0.100	0.220	0.100	0.221	0.115	0.24
1^{st} Count		29 1^{st}		29 1^{st}			

Table 2: Comparison of Different Feature Extraction Networks in Classification Task

DataSets	Complex Domain Convolutional Network(Ours)		Dual channel convolutional network	Feature Encoding Network(Embed)
	Accuracy			
EthanolConcentration	0.327		0.281	0.27
FaceDetection	0.701		0.652	0.675
Handwriting	0.421		0.328	0.284
Heartbeat	0.78		0.746	0.756
Japanese Vowels	0.984		0.951	0.978
PEMS-SF	0.902		0.844	0.850
SelfRegulationSCP1	0.922		0.891	0.925
SelfRegulationSCP2	0.572		0.528	0.533
SpokenArabicDigits	0.995		0.994	0.975
UWaveGestureLibrary	0.869		0.647	0.856
Average Accuracy	0.7473		0.6862	0.7102

Table 3: Comparison of Different Feature Extraction Networks in Anomaly Detection Task

DataSet	Complex Domain Convolutional Network			Dual channel convolutional network			Feature Encoding Network(Embed)		
	Precision	Recall	F-score	Precision	Recall	F-score	Precision	Recall	F-score
SMD	0.8874	0.8447	0.8655	0.8758	0.8104	0.8419	0.8671	0.7384	0.7976
MSL	0.8997	0.7487	0.8172	0.8777	0.7004	0.7791	0.7901	0.3707	0.5046
SMAP	0.8998	0.6181	0.7328	0.8997	0.555	0.6865	0.9011	0.5151	0.6555
SWaT	0.9155	0.9536	0.9342	0.9126	0.953	0.9324	0.9006	0.9559	0.9274
PSM	0.984	0.9619	0.9728	0.9854	0.9388	0.9615	0.9814	0.8375	0.9038
Average F1	0.8645			0.8403			0.7578		

A.3 GENERALIZATION ABILITY

To verify the benefits of large-scale pretraining on model performance, this experiment aims to evaluate the performance of the model on a mixed dataset, which includes ETTh1, ETTh2, ETTm1, and ETTm2. It is important to note that ETTh1 and ETTh2 have an hourly sampling period, ETTm1 and ETTm2 have an the sampling period of 15 minutes. As a result, this mixed dataset contains more complex time- and frequency-variations, posing significant challenges in constructing effective time series representations. The experiment yielded results as shown in Table 4, indicating that our method achieved improved performance on all four sub-datasets through pre-training on the mixed

dataset. When compared to other methods, our approach outperformed them after pre-training, showcasing its superior feature extraction capability to enable effective handling of large-scale and complex datasets. Furthermore, our method demonstrated remarkable generalization and adaptability on the mixed dataset, implying its potential as a universal network framework for representing temporal data.

Table 4: Comparison between unified training and independent training for imputation task.

Models	DataSets Mask Ratio	ETTm1					ETTm2					ETTh1					ETTh2				
		12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%	12.50%	25%	37.50%	50%
SpecAR-Net	Unified	MSE 0.017	0.210	0.027	0.033	0.017	0.019	0.021	0.024	0.033	0.045	0.057	0.072	0.030	0.034	0.039	0.045				
	Independent	MAE 0.018	0.022	0.028	0.035	0.018	0.020	0.022	0.025	0.044	0.061	0.079	0.098	0.038	0.042	0.047	0.056				
TimesNet	Unified	MSE 0.089	0.098	0.111	0.124	0.079	0.084	0.089	0.097	0.144	0.169	0.190	0.210	0.128	0.136	0.144	0.157				
	Independent	MAE 0.019	0.023	0.028	0.037	0.018	0.02	0.022	0.025	0.035	0.046	0.057	0.075	0.032	0.036	0.040	0.047				
FEDformer	Unified	MSE 0.041	0.057	0.073	0.099	0.06	0.089	0.125	0.172	0.077	0.101	0.13	0.164	0.087	0.125	0.161	0.214				
	Independent	MAE 0.143	0.169	0.192	0.224	0.166	0.205	0.244	0.287	0.196	0.228	0.258	0.289	0.204	0.246	0.283	0.326				
Autoformer	Unified	MSE 0.035	0.052	0.069	0.089	0.056	0.08	0.11	0.156	0.07	0.106	0.124	0.165	0.095	0.137	0.187	0.232				
	Independent	MAE 0.135	0.166	0.191	0.218	0.159	0.195	0.231	0.276	0.19	0.236	0.258	0.299	0.212	0.258	0.304	0.341				
	Unified	MSE 0.034	0.048	0.06	0.078	0.023	0.027	0.03	0.034	0.066	0.086	0.114	0.133	0.042	0.049	0.055	0.065				
	Independent	MAE 0.122	0.146	0.163	0.185	0.091	0.102	0.109	0.117	0.174	0.2	0.229	0.247	0.135	0.147	0.157	0.171				
	Unified	MSE 0.034	0.046	0.057	0.067	0.023	0.026	0.03	0.035	0.074	0.09	0.109	0.137	0.044	0.05	0.06	0.068				
	Independent	MAE 0.124	0.144	0.161	0.174	0.092	0.101	0.108	0.119	0.182	0.203	0.222	0.248	0.138	0.149	0.163	0.173				

A.4 FULL RESULT

The complete results of the five data analysis tasks are as follows: Table 5 contains the results of the classification task. Table 6 contains the results of the anomaly detection task. Tables 7 and 9 contain the results of the short-term foreacating task. Tables 8 and 10 contain the results of the long-term foreacating task. And Tables 11 and 12 contain the results of imputation task. Additionally, the red font and blue font in the table represent the best and second-best results, respectively. *. in the Transformers indicates the name of *.former.

Table 5: The result of classification task. We report the classification accuracy(%) as the result.

Models	Classical methods		RNN		TCN		Transformer		MLP		Dlinear		LightTS		SpecAR-Net					
	DTW	XGBoost	Rocket	LSTM	LSTNet	LSSL	TimesNet	TCN	Trans.	Re.	In.	Pyra.	Auto.	Station.	FED.	ETS.	Flow.	(2013)	(2022)	(ours)
EthanolConcentration	32.3	43.7	45.2	32.3	39.9	31.1	35.7	28.9	32.7	31.9	31.6	30.8	31.6	32.7	31.2	28.1	33.8	32.6	29.7	32.7
FaceDetection	52.9	63.3	64.7	57.7	65.7	66.7	68.6	52.8	67.3	68.6	67	65.7	68.4	68	66	66.3	67.6	68	67.5	70.1
Handwriting	28.6	15.8	58.8	15.2	25.8	24.6	32.1	53.3	32	27.4	32.8	29.4	36.7	31.6	28	32.5	33.8	27	26.1	42.1
Heartbeat	71.7	73.2	75.6	72.2	77.1	72.7	78	75.6	76.1	77.1	80.5	75.6	74.6	73.7	73.7	71.2	77.6	75.1	75.1	78
JapaneseVowels	94.9	86.5	96.2	79.7	98.1	98.4	98.4	98.9	98.7	97.8	98.9	98.4	96.2	99.2	98.4	95.9	98.9	96.2	96.2	98.4
PEMS-SF	71.1	98.3	75.1	39.9	86.7	86.1	89.6	68.8	82.1	82.7	81.5	83.2	82.7	87.3	80.9	86	83.8	75.1	88.4	90.2
SelfRegulationSCP1	77.7	84.6	90.8	68.9	84	90.8	91.8	84.6	92.2	90.4	90.1	88.1	84	89.4	88.7	89.6	92.5	87.3	89.8	92.2
SelfRegulationSCP2	53.9	48.9	53.3	46.6	52.8	52.2	57.2	55.6	53.9	56.7	53.3	53.3	50.6	57.2	54.4	55	56.1	50.5	51.1	57.2
SpokenArabicDigits	96.3	69.6	71.2	31.9	100	100	99	95.6	98.4	97	100	99.6	100	100	100	100	98.8	81.4	100	99.5
UWaveGestureLibrary	90.3	75.9	94.4	41.2	87.8	85.9	85.3	88.4	85.6	85.6	85.6	83.4	85.9	87.5	85.3	85	86.6	82.1	80.3	86.9
AverageAccuracy	67	66	72.5	48.6	71.8	70.9	73.6	70.3	71.9	71.5	72.1	70.8	71.1	72.7	70.7	71	73.0	67.5	70.4	74.7

Table 6: The result of anomaly detection task. The P, R and F1 represent the precision, recall and F1-score(%). A higher value of P, R and F1 indicates a better performance.

Datasets	SMD			MSL			SMAP			SWaT			PSM			Avg F1	
	P	R	F1														
LSTM(1997)	78.52	65.47	71.41	78.04	86.22	81.93	91.06	57.49	70.48	78.06	91.72	84.34	69.24	99.53	81.67	77.97	
Transformer(2017)	83.58	76.13	79.56	71.57	87.37	78.68	89.37	57.12	69.7	68.84	96.53	80.37	62.75	96.56	76.07	76.88	
LogTrans(2019)	83.46	70.13	76.21	73.05	87.37	79.57	89.15	57.59	69.97	68.67	97.32	80.52	63.06	98	76.74	76.6	
TCN(2019)	84.06	79.07	81.49	75.11	82.44	78.6	86.9	59.23	70.45	76.59	95.71	85.09	54.59	99.77	70.57	77.24	
Reformer(2020)	82.58	69.24	75.32	85.51	83.31	84.4	90.91	57.44	70.4	72.5	96.53	82.8	59.93	95.38	73.61	77.31	
Informer(2021)	86.6	77.23	81.65	81.77	86.48	84.06	90.11	57.13	69.92	70.29	96.75	81.43	64.27	96.33	77.1	78.83	
Anomaly*(2021)	88.91	82.23	85.49	79.61	87.37	83.31	91.85	58.11	71.18	72.51	97.32	83.1	68.35	94.72	79.4	80.5	
Pyraformer(2021a)	85.61	80.61	83.04	83.81	85.93	84.86	92.54	57.71	71.09	87.92	96	91.78	71.67	96.02	82.08	82.57	
Autoformer(2021)	88.06	82.35	85.11	77.27	80.92	79.05	90.4	58.62	71.12	89.85	95.81	92.74	99.08	88.15	93.29	84.26	
LSSL(2022)	78.51	65.32	71.31	77.55	88.18	82.53	89.43	53.43	66.9	79.05	93.72	85.76	66.02	92.93	77.2	76.74	
Stationary(2022a)	88.33	81.21	84.62	68.55	89.14	77.5	89.37	59.02	71.09	68.03	96.75	79.88	97.82	96.76	97.29	82.08	
Dlinear(2023)	83.62	71.52	77.1	84.34	85.42	84.88	92.32	55.41	69.26	80.91	95.3	87.52	98.28	89.26	93.55	82.46	
ETSformer(2022)	87.44	79.23	83.13	85.13	84.93	85.03	92.25	55.75	69.5	90.02	80.36	84.91	99.31	85.28	91.76	82.87	
LightTS(2022)	87.1	78.42	82.53	82.4	75.78	78.95	92.58	55.27	69.21	91.98	94.72	93.33	98.37	95.97	97.15	84.23	
FEDformer(2022)	87.95	82.39	85.08	77.14	80.07	78.57	90.47	58.1	70.76	90.17	96.42	93.19	97.31	97.16	97.23	84.97	
TimesNet(Inception)	87.76	82.63	85.12	82.97	85.42	84.18	91.5	57.8	70.85	88.31	96.24	92.1	98.22	92.21	95.21	85.49	
TimesNet(ResNeXt)	88.66	83.14	85.81	83.92	86.42	85.15	92.52	58.29	71.52	86.76	97.32	91.74	98.19	96.76	97.47	86.34	
SpecAR-Net(ours)	88.74	84.47	86.55	89.97	74.87	81.72	89.98	61.81	73.28	91.55	95.36	93.42	98.40	96.19	97.28	86.45	

Table 7: The result of short-term forecasting task.

Models	SpecAR-Net	TimesNet	NetN-HITS	BEATS	ETS	LightTS	Dlinear	FED	Stationary	Auto	Pyra	In.	LogTrans	Re.	LSTM	TCN	LSSL		
	(ours)	(2023)	(2022)	(2019)	(2020)	(2022)	(2022)	(2023)	(2022)	(2022a)	(2021)	(2021a)	(2021)	(2019)	(2020)	(1997)	(2019)	(2022)	
Yearly	SMAPE	13.417	13.387	13.418	13.436	18.009	14.247	16.965	13.728	13.717	13.974	15.53	14.727	17.107	16.169	17.604	14.920	61.675	
	MASE	2.992	2.996	3.045	3.043	4.487	3.109	4.283	3.048	3.078	3.134	3.711	3.418	4.177	3.800	31.033	3.364	19.953	
	OWA	0.787	0.786	0.793	0.794	1.115	0.827	1.058	0.803	0.807	0.822	0.942	0.881	1.049	0.973	9.29	0.880	4.397	
Quarterly	SMAPE	10.248	10.100	10.202	10.124	13.376	11.364	12.145	10.792	10.958	11.338	15.449	11.360	13.207	13.313	17.2	80.8	11.122	65.999
	MASE	1.201	1.182	1.194	1.169	1.906	1.328	1.520	1.283	1.325	1.365	2.35	1.401	1.827	1.775	19.753	1.360	17.662	
	OWA	0.903	0.890	0.899	0.886	1.302	1	1.106	0.958	0.981	1.012	1.558	1.027	1.266	1.252	15.049	1.001	9.436	
Monthly	SMAPE	12.921	12.670	12.791	12.677	14.588	14.014	13.514	14.260	13.917	13.958	17.642	14.062	16.149	20.128	14.3	23.7	15.626	64.664
	MASE	0.955	0.933	0.969	0.937	1.368	1.053	1.037	1.102	1.097	1.103	1.913	1.141	1.660	2.614	16.551	1.274	16.245	
	OWA	0.897	0.878	0.899	0.880	1.149	0.981	0.956	1.012	0.998	1.002	1.511	1.024	1.34	1.927	12.747	1.141	9.879	
Others	SMAPE	4.872	4.891	5.061	4.925	7.267	15.880	6.709	4.954	6.302	5.485	24.786	24.460	23.236	32.491	186.282	7.186	121.844	
	MASE	3.293	3.302	3.216	3.391	5.240	11.434	4.953	3.264	4.064	3.865	18.581	20.960	16.288	33.355	119.294	4.677	91.650	
	OWA	1.032	1.035	1.040	1.053	1.591	3.474	1.487	1.036	1.304	1.187	5.538	5.879	5.013	8.679	38.411	1.494	27.273	
W-Average	SMAPE	11.991	11.829	11.927	11.851	14.718	13.525	13.639	12.840	12.780	12.909	16.987	14.086	16.018	18.200	160.031	13.961	67.156	
	MASE	1.600	1.585	1.613	1.599	2.408	2.111	2.095	1.701	1.756	1.771	3.265	2.718	3.010	4.223	25.788	1.945	21.208	
	OWA	0.860	0.851	0.861	0.855	1.172	1.051	1.051	0.918	0.93	0.939	1.48	1.230	1.378	1.775	12.642	1.023	8.021	

Table 8: The result of long-term forecasting task. Avg is average from all four predicton lengths

Models	SpecAR-Net	TimesNet	ETsformer	LightTS	Dlinear	FEDformer	Stationary	Autoformer	Pyraformer	Informer	LogTrans	Reformer	LSSL	LSTM																	
	(ours)	(2023)	(2022)	(2022)	(2023)	(2022)	(2022)	(2021)	(2021)	(2021)	(2019)	(2020)	(2022)	(1997)																	
ETTm1	Metrics	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE																	
	96	0.378	0.397	0.338	0.375	0.375	0.398	0.374	0.4	0.345	0.372	0.379	0.419	0.386	0.398	0.505	0.475	0.541	0.51	0.672	0.571	0.4	0.546	0.538	0.528	0.45	0.477	0.863	0.664		
	192	0.425	0.419	0.374	0.387	0.408	0.41	0.4	0.407	0.38	0.389	0.426	0.441	0.459	0.444	0.553	0.496	0.557	0.573	0.795	0.669	0.84	0.7	0.658	0.592	0.469	0.481	1.113	0.776		
	336	0.413	0.417	0.41	0.411	0.435	0.428	0.438	0.438	0.413	0.413	0.445	0.459	0.495	0.464	0.621	0.537	0.754	0.655	1.212	0.871	1.12	0.832	0.898	0.721	0.583	0.574	1.267	0.832		
	720	0.499	0.466	0.478	0.450	0.499	0.462	0.527	0.502	0.474	0.453	0.543	0.49	0.585	0.516	0.671	0.561	0.908	0.724	1.166	0.823	1.15	0.82	1.102	0.841	0.632	0.596	1.324	0.858		
	Avg	0.42875	0.42475	0.400	0.406	0.425	0.435	0.457	0.403	0.407	0.448	0.452	0.481	0.456	0.588	0.517	0.691	0.671	0.734	0.93	0.725	0.599	0.671	0.533	0.532	1.142	0.782				
ETTm2	96	0.187	0.269	0.187	0.267	0.189	0.28	0.209	0.308	0.193	0.292	0.203	0.287	0.192	0.274	0.255	0.339	0.435	0.507	0.503	0.635	0.453	0.77	0.642	0.658	0.619	0.243	0.342	2.041	1.073	
	192	0.256	0.312	0.249	0.309	0.253	0.319	0.311	0.382	0.284	0.362	0.269	0.328	0.28	0.339	0.281	0.34	0.7	0.673	0.533	0.563	0.99	0.757	0.178	0.827	0.392	0.448	2.249	1.112		
	336	0.314	0.347	0.321	0.351	0.315	0.315	0.312	0.442	0.446	0.369	0.360	0.366	0.334	0.372	0.372	0.21	0.845	1.363	0.789	1.33	0.872	1.549	0.972	0.932	0.724	2.568	1.238			
	720	0.424	0.410	0.408	0.403	0.414	0.413	0.675	0.587	0.554	0.522	0.421	0.415	0.417	0.413	0.433	0.432	0.625	1.451	0.379	1.338	3.05	1.328	2.631	1.242	1.372	0.879	2.72	1.287		
	Avg	0.295	0.335	0.291	0.333	0.293	0.342	0.409	0.436	0.35	0.401	0.305	0.349	0.306	0.347	0.327	0.371	0.498	0.869	1.498	0.869	1.41	0.81	1.54	0.9	1.479	0.915	0.735	0.598	2.395	1.177
ETTh1	96	0.339	0.376	0.34	0.374	0.34	0.391	0.397	0.437	0.333	0.387	0.358	0.397	0.476	0.458	0.346	0.388	0.645	0.597	0.755	1.525	2.12	1.197	2.626	1.317	1.616	1.036	2.522	1.278		
	192	0.490	0.474	0.436	0.429	0.538	0.504	0.575	0.462	0.437	0.426	0.448	0.534	0.504	0.5	0.482	0.79	0.681	1.008	0.792	1.04	0.824	0.923	0.766	0.542	0.526	1.217	0.832			
	336	0.527	0.498	0.491	0.469	0.574	0.521	0.518	0.488	0.481	0.459	0.465	0.588	0.535	0.521	0.496	0.891	0.738	1.107	0.809	1.24	0.932	1.097	0.835	1.298	0.942	1.259	0.841			
	720	0.530	0.509	0.521	0.500	0.562	0.535	0.547	0.533	0.519	0.510	0.494	0.482	0.552	0.531	0.468	0.486	0.907	0.747	4.721	1.835	1.12	1.604	9.323	2.769	2.97	1.439	2.311	1.388		
	Avg	0.49725	0.4805	0.458	0.450	0.542	0.502	0.542	0.503	0.559	0.550	0.513	0.437	0.449	0.449	0.564	0.604	0.686	0.737	0.847	0.795	1.07	0.837	1.029	0.805	0.777	0.664	1.198	0.821		
ETTh2	96	0.339	0.376	0.34	0.374	0.34	0.391	0.397	0.437	0.333	0.387	0.358	0.397	0.476	0.458	0.346	0.388	0.645	0.597	0.755	1.525	2.12	1.197	2.626	1.317	1.616	1.036	2.522	1.278		
	192	0.444	0.431	0.402	0.414	0.43	0.459	0.524	0.504	0.477	0.476	0.429	0.439	0.512	0.493	0.456	0.452	0.452	0.486	0.883	0.681	1.04	0.824	0.923	0.766	0.542	0.526	1.217	0.832		
	336	0.475	0.457	0.452	0.450	0.485	0.479	0.626	0.559	0.594	0.541	0.496	0.487	0.552	0.551	0.482	0.482	0.486	0.487	0.907	0.747	4.721	1.835	1.12	1.604	9.323	2.769	2.97	1.439	2.311	1.388
	720	0.458	0.460	0.462	0.466	0.5	0.497	0.863	0.672	0.831	0.657	0.463	0.474	0.562	0.56	0.515	0.511	0.963	0.783	3.647	1.625	3.19	1.54	3.874	1.697	2.576	1.363	3.257	1.357		
	Avg	0.429	0.431	0.414	0.427	0.439	0.452	0.602	0.543	0.559	0.551	0.437	0.449	0.526	0.518	0.45	0.459	0.526	0.518	0.482	0.377	0.401	0.310	0.401	0.595	0.494	0.814	0.786	0.814		
Traffic	96	0.170	0.273	0.187	0.304	0.207	0.307	0.197	0.282	0.193	0.308	0.169	0.273	0.201	0.317	0.308	0.449	0.274	0.368	0.26	0.357	0.312	0								

Table 9: The result of short-term forecasting task(order-preserving).

Models	SpecAR-Net	TimesNet	N-HiTS	SN-BEATS	ETS	LightTS	Dlinear	FED	Stationary	Auto.	Pyra.	In.	LogTrans	Re.	LSTM	TCN	LSSL
	(ours)	(2023)	(2022)	(2019)	(2022)	(2023)	(2022)	(2023)	(2022)	(2021)	(2021a)	(2021)	(2019)	(2020)	(1997)	(2019)	(2022)
Yearly	SMAPE	13.27	13.387	13.418	13.436	18.009	14.247	16.965	13.728	13.717	13.974	15.53	14.727	17.107	16.169	176.04	14.92
	MASE	2.983	2.996	3.045	3.043	4.487	3.109	4.283	3.048	3.078	3.134	3.711	3.418	4.177	3.8	31.033	3.364
	OWA	0.781	0.786	0.793	0.794	1.115	0.827	1.058	0.803	0.807	0.822	0.942	0.881	1.049	0.973	9.29	0.88
Quarterly	SMAPE	10.071	10.100	10.202	10.124	13.376	11.364	12.145	10.792	10.958	11.338	15.449	11.36	13.207	13.313	172.808	11.122
	MASE	1.174	1.182	1.194	1.169	1.906	1.328	1.52	1.283	1.325	1.365	2.35	1.401	1.827	1.775	19.753	1.36
	OWA	0.885	0.89	0.899	0.886	1.302	1	1.106	0.958	0.981	1.012	1.558	1.027	1.266	1.252	15.049	1.001
Monthly	SMAPE	12.784	12.67	12.791	12.677	14.588	14.014	13.514	14.26	13.917	13.958	17.642	14.062	16.149	20.128	143.237	15.626
	MASE	0.944	0.933	0.969	0.937	1.368	1.053	1.037	1.102	1.097	1.103	1.913	1.141	1.66	2.614	16.551	1.274
	OWA	0.887	0.878	0.899	0.880	1.149	0.981	0.956	1.012	0.998	1.002	1.511	1.024	1.34	1.927	12.747	1.141
Others	SMAPE	4.762	4.891	5.061	4.925	7.267	15.88	6.709	4.954	6.302	5.485	24.786	24.46	23.236	32.491	186.282	7.186
	MASE	3.212	3.302	3.216	3.391	5.24	11.434	4.953	3.264	4.064	3.865	18.581	20.96	16.288	33.355	119.294	4.677
	OWA	1.008	1.035	1.04	1.053	1.591	3.474	1.487	1.036	1.304	1.187	5.538	5.879	5.013	8.679	38.411	1.494
W-Average	SMAPE	11.844	11.829	11.927	11.851	14.718	13.525	13.639	12.84	12.78	12.909	16.987	14.086	16.018	18.2	160.031	13.961
	MASE	1.582	1.585	1.613	1.599	2.408	2.111	2.095	1.701	1.756	1.771	3.265	2.718	3.01	4.223	25.788	1.945
	OWA	0.85	0.851	0.861	0.855	1.172	1.051	1.051	0.918	0.93	0.939	1.48	1.23	1.378	1.775	12.642	1.023

Table 10: The result of long-term forecasting task(order-preserving).

Models	SpecAR-Net	Timesformer	LightTS	Dlinear	FEDformer	Stationary	Autoformer	Pyraformer	Informer	LogTrans	Reformer	LSSL	LSTM	(2023)	(2022)	(1997)	
Metrics	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	
ETTm1	96	0.323	0.365	0.338	0.375	0.375	0.398	0.374	0.345	0.372	0.379	0.419	0.386	0.398	0.505	0.475	0.543
	192	0.375	0.395	0.374	0.387	0.408	0.41	0.4	0.407	0.38	0.389	0.426	0.441	0.459	0.444	0.553	0.496
	336	0.413	0.417	0.411	0.435	0.428	0.438	0.413	0.413	0.445	0.459	0.495	0.464	0.621	0.537	0.754	0.655
	720	0.482	0.451	0.478	0.450	0.499	0.462	0.527	0.502	0.474	0.453	0.543	0.49	0.585	0.516	0.671	0.561
	Avg	0.398	0.407	0.400	0.406	0.429	0.425	0.435	0.437	0.403	0.407	0.448	0.452	0.481	0.456	0.588	0.517
ETTm2	96	0.183	0.265	0.187	0.267	0.189	0.28	0.209	0.308	0.193	0.292	0.203	0.287	0.192	0.274	0.255	0.339
	192	0.251	0.308	0.249	0.309	0.253	0.319	0.311	0.382	0.284	0.362	0.269	0.328	0.28	0.339	0.281	0.34
	336	0.311	0.348	0.321	0.351	0.314	0.357	0.442	0.466	0.369	0.427	0.325	0.366	0.334	0.361	0.399	0.372
	720	0.417	0.408	0.408	0.403	0.414	0.413	0.675	0.587	0.554	0.522	0.421	0.415	0.417	0.413	0.433	0.362
	Avg	0.291	0.332	0.291	0.333	0.293	0.342	0.409	0.436	0.35	0.401	0.305	0.349	0.306	0.347	0.327	0.371
ETTh1	96	0.399	0.416	0.384	0.402	0.494	0.479	0.424	0.432	0.386	0.4	0.376	0.419	0.513	0.491	0.449	0.564
	192	0.448	0.446	0.436	0.429	0.538	0.504	0.475	0.462	0.437	0.432	0.42	0.448	0.534	0.504	0.5	0.482
	336	0.482	0.464	0.491	0.469	0.574	0.521	0.518	0.488	0.481	0.459	0.459	0.465	0.588	0.535	0.521	0.496
	720	0.504	0.494	0.521	0.500	0.562	0.535	0.547	0.533	0.519	0.516	0.506	0.507	0.643	0.616	0.512	0.963
	Avg	0.491	0.332	0.291	0.333	0.293	0.342	0.409	0.436	0.35	0.401	0.305	0.349	0.306	0.347	0.327	0.371
ETTh2	96	0.399	0.416	0.384	0.402	0.494	0.479	0.424	0.432	0.386	0.4	0.376	0.419	0.513	0.491	0.449	0.564
	192	0.448	0.446	0.436	0.429	0.538	0.504	0.475	0.462	0.437	0.432	0.42	0.448	0.534	0.504	0.5	0.482
	336	0.482	0.464	0.491	0.469	0.574	0.521	0.518	0.488	0.481	0.459	0.459	0.465	0.588	0.535	0.521	0.496
	720	0.504	0.494	0.521	0.500	0.562	0.535	0.547	0.533	0.519	0.516	0.506	0.507	0.643	0.616	0.512	0.963
	Avg	0.458	0.455	0.458	0.450	0.542	0.51	0.491	0.479	0.456	0.452	0.440	0.46	0.537	0.496	0.487	0.827
Electricity	96	0.352	0.385	0.340	0.374	0.34	0.391	0.479	0.424	0.424	0.386	0.476	0.458	0.346	0.388	0.645	0.597
	192	0.417	0.420	0.402	0.414	0.43	0.439	0.52	0.504	0.477	0.476	0.429	0.439	0.512	0.493	0.574	0.638
	336	0.447	0.447	0.452	0.452	0.485	0.479	0.626	0.559	0.594	0.541	0.496	0.487	0.552	0.551	0.482	0.486
	720	0.449	0.456	0.462	0.468	0.497	0.627	0.581	0.657	0.463	0.474	0.562	0.56	0.515	0.511	0.963	0.783
	Avg	0.416	0.427	0.414	0.427	0.439	0.452	0.562	0.543	0.559	0.515	0.437	0.449	0.526	0.516	0.45	0.459
Traffic	96	0.601	0.323	0.593	0.321	0.607	0.392	0.615	0.391	0.65	0.396	0.587	0.366	0.612	0.338	0.388	0.867
	192	0.616	0.329	0.617	0.336	0.621	0.399	0.601	0.382	0.598	0.37	0.604	0.373	0.613	0.340	0.389	0.865
	336	0.633	0.337	0.629	0.336	0.622	0.396	0.613	0.386	0.605	0.373	0.621	0.383	0.618	0.328	0.379	0.865
	720	0.651	0.352	0.64	0.35	0.632	0.396	0.658	0.407	0.645	0.394	0.626	0.382	0.653	0.355	0.606	0.849
	Avg	0.625	0.335	0.620	0.336	0.621	0.396	0.652	0.628	0.382	0.610	0.376	0.624	0.38	0.628	0.379	0.878
Weather	96	0.173	0.222	0.172	0.22	0.197	0.281	0.242	0.196	0.255	0.217	0.226	0.236	0.622	0.556	0.3	0.384
	192	0.220	0.261	0.219	0.261	0.237	0.312	0.227	0.287	0.239	0.276	0.336	0.245	0.287	0.307	0.367	0.739
	336	0.277	0.302	0.28	0.306	0.298	0.353	0.282	0.334	0.283	0.335	0.39	0.321	0.338	0.359	0.395	1.004
	720	0.357	0.352	0.365	0.359	0.352	0.288	0.352	0.386	0.345	0.381	0.403	0.428	0.414	0.419	0.428	1.42
	Avg	0.257	0.284	0.259	0.287	0.271	0.334	0.261	0.312	0.265	0.317	0.309	0.36	0.288	0.314	0.338	0.382
Exchange	96	0.109	0.238	0.107	0												

Table 11: The result of imputation task.

Models	SpecAR-Net (ours)	TimesNet (2023)	ETS. (2022)	LightTS (2023)	DLinear (2022)	FED. (2022a)	Stationary (2021)	Auto. (2021a)	Pyra. (2021)	In. (2021)	LogTrans (2019)	Re. (2020)	LSTM (1997)	TCN (2019)	LSSL (2022)																		
MaskRate																																	
ETTm1	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE																		
12.50%	0.019	0.093	0.019	0.092	0.067	0.188	0.075	0.18	0.058	0.162	0.035	0.135	0.026	0.107	0.034	0.124	0.67	0.541	0.047	0.155	0.041	0.141	0.032	0.126	0.974	0.78	0.51	0.493	0.101	0.231			
25%	0.024	0.104	0.023	0.101	0.096	0.229	0.093	0.206	0.08	0.193	0.052	0.166	0.032	0.119	0.046	0.144	0.689	0.553	0.063	0.18	0.044	0.144	0.042	0.146	0.1	0.210	0.807	0.518	0.5	0.106	0.235		
37.50%	0.029	0.113	0.029	0.111	0.133	0.271	0.113	0.231	0.103	0.219	0.069	0.191	0.039	0.131	0.057	0.161	0.737	0.581	0.079	0.2	0.052	0.158	0.063	0.182	0.999	0.792	0.516	0.499	0.116	0.246			
50%	0.036	0.126	0.036	0.124	0.186	0.323	0.134	0.255	0.132	0.248	0.089	0.218	0.047	0.145	0.067	0.174	0.77	0.605	0.093	0.218	0.063	0.173	0.082	0.208	0.952	0.763	0.519	0.496	0.129	0.26			
Avg	0.027	0.109	0.027	0.107	0.12	0.253	0.104	0.218	0.093	0.206	0.062	0.177	0.036	0.126	0.051	0.15	0.717	0.57	0.071	0.188	0.05	0.154	0.055	0.166	0.989	0.786	0.516	0.497	0.113	0.254			
ETTm2	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE				
12.50%	0.018	0.080	0.018	0.08	0.08	0.108	0.239	0.034	0.127	0.062	0.166	0.056	0.159	0.021	0.088	0.023	0.092	0.394	0.47	0.133	0.27	0.103	0.229	0.108	0.228	1	0.013	0.805	0.307	0.411	0.15	0.298	
25%	0.020	0.084	0.02	0.085	0.164	0.294	0.042	0.143	0.085	0.196	0.08	0.195	0.024	0.096	0.026	0.101	0.421	0.482	0.135	0.272	0.120	0.248	0.136	0.262	1	0.039	0.814	0.263	0.402	0.159	0.306		
37.50%	0.022	0.090	0.023	0.091	0.237	0.356	0.051	0.159	0.106	0.222	0.11	0.231	0.027	0.103	0.03	0.108	0.478	0.512	0.155	0.293	0.138	0.215	0.175	0.3	0.917	0.744	0.25	0.396	0.18	0.321			
50%	0.025	0.096	0.026	0.098	0.323	0.421	0.059	0.174	0.131	0.247	0.156	0.276	0.03	0.108	0.035	0.119	0.568	0.56	0.2	0.333	0.117	0.247	0.211	0.329	1	0.14	0.835	0.246	0.389	0.21	0.353		
ETTh1	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE				
12.50%	0.055	0.163	0.057	0.159	0.126	0.263	0.24	0.345	0.151	0.267	0.07	0.19	0.06	0.165	0.074	0.182	0.857	0.699	0.114	0.234	0.229	0.33	0.074	0.194	1	0.265	0.896	0.599	0.554	0.422	0.461		
25%	0.064	0.174	0.069	0.178	0.169	0.304	0.265	0.364	0.18	0.292	0.106	0.236	0.08	0.189	0.09	0.203	0.829	0.672	0.14	0.262	0.207	0.323	0.102	0.227	1	0.262	0.883	0.61	0.567	0.412	0.456		
37.50%	0.083	0.195	0.084	0.196	0.22	0.347	0.296	0.382	0.215	0.318	0.124	0.258	0.102	0.210	0.109	0.222	0.83	0.675	0.174	0.293	0.21	0.328	0.135	0.261	1	0.2	0.867	0.628	0.577	0.421	0.461		
50%	0.106	0.217	0.102	0.215	0.293	0.402	0.334	0.404	0.257	0.347	0.165	0.299	0.133	0.24	0.137	0.248	0.854	0.691	0.215	0.325	0.23	0.348	0.179	0.298	1	0.174	0.849	0.648	0.587	0.443	0.473		
Avg	0.077	0.187	0.087	0.187	0.202	0.329	0.284	0.373	0.201	0.306	0.117	0.246	0.094	0.201	0.103	0.214	0.842	0.682	0.161	0.279	0.219	0.332	0.122	0.245	1	0.225	0.873	0.621	0.571	0.424	0.481		
ETTh2	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE				
12.50%	0.040	0.132	0.040	0.130	0.187	0.319	0.101	0.231	0.1	0.216	0.095	0.212	0.042	0.133	0.044	0.138	0.976	0.754	0.305	0.431	0.173	0.308	0.163	0.289	2	0.112	0.41	0.494	0.521	0.555			
25%	0.045	0.140	0.4	0.141	0.279	0.39	0.115	0.246	0.127	0.247	0.137	0.258	0.049	0.147	0.05	0.149	1.037	0.774	0.322	0.444	0.175	0.31	0.206	0.331	2	0.071	1.105	0.419	0.487	0.535			
37.50%	0.049	0.147	0.052	0.151	0.4	0.465	0.126	0.257	0.158	0.276	0.187	0.304	0.056	0.158	0.06	0.163	0.107	0.8	0.353	0.462	0.185	0.315	0.252	0.37	2	0.031	1.111	0.429	0.498	0.487	0.529		
50%	0.056	0.158	0.6	0.162	0.602	0.572	0.136	0.268	0.183	0.299	0.132	0.312	0.037	0.168	0.073	0.173	1.193	0.838	0.369	0.472	0.212	0.339	0.316	0.419	2	0.054	1.190	0.467	0.529	0.484	0.523		
Avg	0.048	0.144	0.049	0.146	0.367	0.436	0.119	0.25	0.142	0.259	0.163	0.279	0.053	0.152	0.156	0.176	0.179	0.972	0.754	0.342	0.352	0.239	0.114	0.431	0.503	0.495	0.475						
Electricity	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE				
12.50%	0.089	0.205	0.085	0.202	0.196	0.321	0.102	0.229	0.092	0.214	0.107	0.237	0.093	0.21	0.089	0.21	0.297	0.383	0.218	0.326	0.164	0.299	0.127	0.301	0.277	0.366	0.621	0.62	0.217	0.341			
25%	0.092	0.209	0.089	0.206	0.207	0.332	0.121	0.252	0.118	0.247	0.12	0.251	0.097	0.214	0.096	0.22	0.294	0.38	0.219	0.326	0.169	0.299	0.197	0.312	0.281	0.369	0.559	0.585	0.219	0.341			
37.50%	0.096	0.214	0.094	0.213	0.219	0.344	0.141	0.273	0.144	0.286	0.120	0.304	0.056	0.222	0.022	0.328	0.222	0.328	0.178	0.305	0.203	0.315	0.275	0.364	0.567	0.588	0.223	0.343					
50%	0.102	0.222	0.100	0.221	0.235	0.357	0.160	0.293	0.175	0.303	0.158	0.312	0.037	0.680	0.037	0.67	0.164	0.249	0.053	0.114	0.042	0.082	0.046	0.099	0.431	0.483	0.195	0.303	0.054	0.123			
Avg	0.095	0.213	0.092	0.210	0.214	0.339	0.131	0.262	0.132	0.260	0.130	0.259	0.059	0.21	0.010	0.225	0.270	0.382	0.222	0.328	0.175	0.303	0.2	0.313	0.277	0.365	0.582	0.597	0.222	0.293			
Count 1 st	21	32																															

Table 12: The result of imputation task(order-preserving).

Models	SpecAR-NET (ours)	TimesNet (2023)	ETS. (2022)	LightTS (2023)	DLinear (2022)	FED. (2022a)	Stationary (2021)	Auto. (2021a)	Pyra. (2021)	In. (2021)	LogTrans (2019)	Re. (2020)	LSTM (1997)	TCN (2019)	LSSL (2022)																
MaskRate																															
ETTm1	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE	MSE																
12.50%	0.018	0.089	0.019	0.092	0.067	0.188	0.075	0.18	0.058	0.162	0.035	0.135	0.026	0.107	0.034	0.124	0.67	0.541	0.047	0.155	0.041	0.141	0.032	0.126	0.974	0.78	0.51	0.493	0.101	0.231	
25%	0.022	0.098	0.023	0.101	0.096	0.229	0.093	0.206	0.08	0.193	0.052	0.166	0.032	0.119	0.046	0.144	0.689	0.553	0.063	0.18	0.044	0.144	0.042	0.146	0.1	0.210	0.229	0.518	0.5	0.106	0.235
37.50%	0.028	0.111	0.029	0.																											