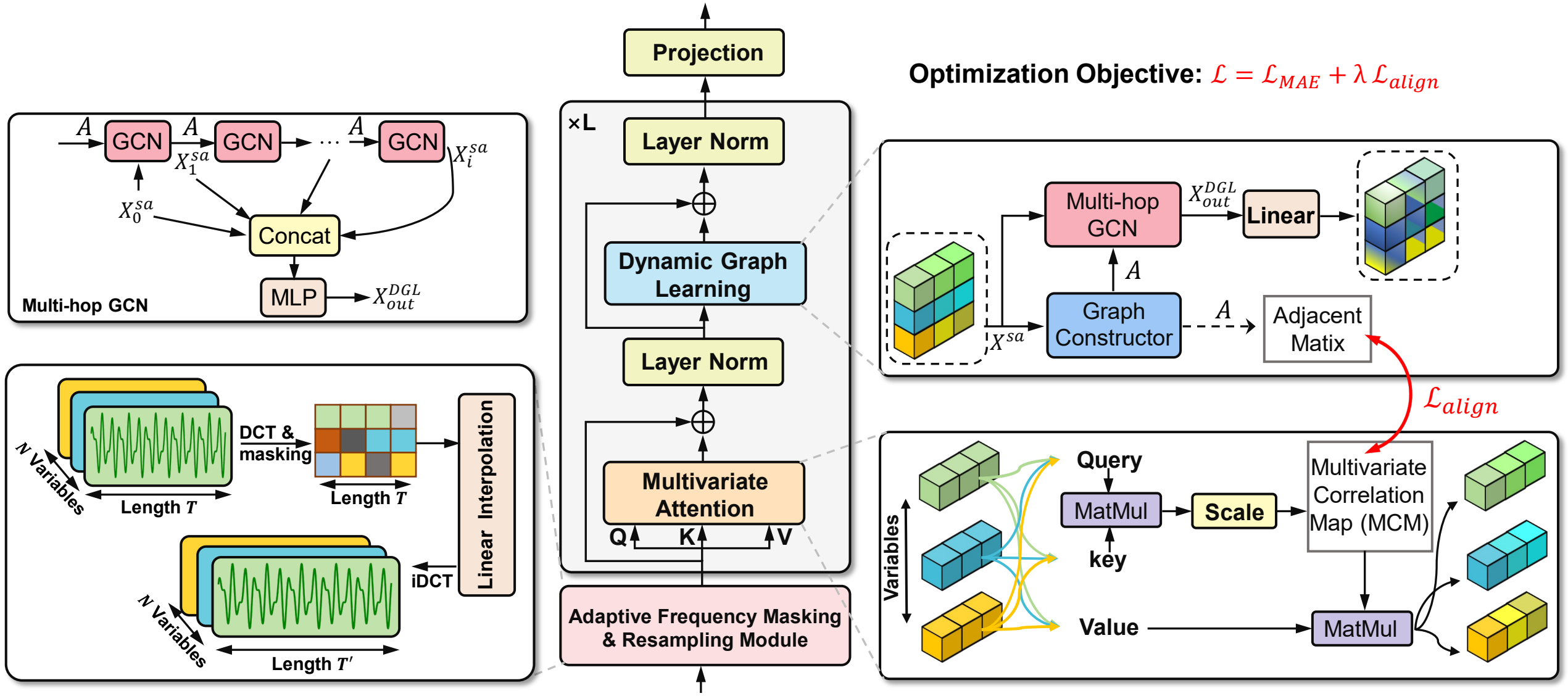
Optimization Objective: $\mathcal{L} = \mathcal{L}_{MAE} + \lambda \mathcal{L}_{align}$
Projection
×L
Layer Norm
Dynamic Graph Learning
Layer Norm
Multivariate Attention
Q
K
V
Adaptive Frequency Masking & Resampling Module
GCN
GCN
GCN
A
X_1^{sa}
X_i^{sa}
X_0^{sa}
Concat
MLP
X_{out}^{DGL}
Multi-hop GCN
N Variables
Length T
DCT & masking
Length T
Linear Interpolation
iDCT
N Variables
Length T'
Multi-hop GCN
X_{out}^{DGL}
Linear
A
X^{sa}
Graph Constructor
A
Adjacent Matix
$\mathcal{L}_{align}$
Variables
Query
MatMul
Scale
Multivariate Correlation Map (MCM)
key
Value
MatMul