FITS: Modeling Time Series with 10k **Parameters Supplementary Material**

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A Pipeline for Reconstruction

² The pipeline for the reconstruction task is shown in Fig. 1. Note that the input is a downsampled time ³ series segment, and the output is supervised on the original time series segment.



Figure 1: Pipeline of FITS, with a focus on the Reconstruction task.

4 B More Results on Forecasting Task

5 We show the comparison with transformer-based models, short-term forecasting on M4, and the

6 impact of random seeds below.

7 B.1 Comparison with Transformer-based Methods

- 8 We further compare FITS with Autoformer (Wu et al., 2021), Informer (Zhou et al., 2021) and
- 9 Pyraformer (Liu et al., 2022). The results are shown in Tab. 1 and Tab. 2.

Table 1: Long-term forecasting results on ETT datasets in MSE. The best result is highlighted in **bold**.

Dataset		ET	Th1			ET	Th2			ETI	`m1			ET	Гm2	
Horizon	96	192	336	720	96	192	336	720	96	192	336	720	96	192	336	720
Autoformer	0.449	0.500	0.521	0.514	0.358	0.456	0.482	0.515	0.505	0.553	0.621	0.671	0.255	0.281	0.339	0.433
Informer	0.865	1.008	1.107	1.181	3.755	5.602	4.721	3.647	0.672	0.795	1.212	1.166	0.365	0.533	1.363	3.379
FEDFormer	0.376	0.420	0.459	0.506	0.346	0.429	0.496	0.463	0.379	0.426	0.445	0.543	0.203	0.269	0.325	0.421
Pyraformer	0.664	0.790	0.891	0.963	0.645	0.788	0.907	0.963	0.543	0.557	0.754	0.908	0.435	0.730	1.201	3.625
FITS	0.375	0.408	0.429	0.427	0.274	0.333	0.340	0.374	0.305	0.339	0.367	0.418	0.164	0.217	0.269	0.347

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Dataset		Electricity			Traffic				Weather			
Horizon	96	192	336	720	96	192	336	720	96	192	336	720
Autoformer	0.201	0.222	0.231	0.254	0.613	0.616	0.622	0.660	0.266	0.307	0.359	0.419
Informer	0.274	0.296	0.300	0.373	0.719	0.696	0.777	0.864	0.300	0.598	0.578	1.059
FEDFormer	0.193	0.201	0.214	0.246	0.587	0.604	0.621	0.626	0.217	0.276	0.339	0.403
Pyraformer	0.386	0.386	0.378	0.376	2.085	0.867	0.869	0.881	0.896	0.622	0.739	1.004
FITS	0.138	0.152	0.166	0.205	0.401	0.407	0.420	0.456	0.145	0.188	0.236	0.308

Table 2: Long-term forecasting results on three popular datasets in MSE. The best result is highlighted in **bold**.

Table 3: Results on M4 dataset in SMAPE.

	FITS	DLinear	TimesNet	N-Hits	N-Beats
Yearly	14.00	16.96	13.38	13.41	13.43
Quarterly	10.72	12.14	10.1	10.2	10.12
Monthly	13.49	13.51	12.67	12.7	12.67

10 B.2 Short-term Forecasting on M4

We evaluate FITS' performance on the M4 dataset following the TimesNet (Wu et al., 2023). We 11 retrieve the following results from the TimesNet paper. As shown in Tab.3, FITS shows the suboptimal 12 results on the M4 dataset. The reason for this outcome is threefold. First, the M4 dataset is a collection 13 of many time series from different domains. These time series have different temporal information 14 and periodicity, and no correlations exist among them. We can not regard them as simple multivariate 15 forecasting tasks. Second, other models have a very large amount of parameters, especially TimesNet, 16 which makes them have enough capability to model such diverse datasets with one model. However, 17 considering the lightweight of FITS, it is hard for it to achieve ideal results. Finally, the setting for 18 the M4 dataset is not suitable for FITS. The look-back window is set to 12, 16, and 36 for yearly, 19 quarterly, and monthly prediction accordingly, which is twice the length of the forecasting horizon. 20 Such a short look-back window is very difficult to extract meaningful frequency representation, which 21 further worsens the FITS' performance. We compare FITS with lightweight model DLinear (Zeng 22 et al., 2022), state-of-the-art model TimesNet (Wu et al., 2023) and two hierarchical time series 23 modeling model N-Hits (Challu et al., 2022) and N-Beats (Oreshkin et al., 2019). 24

25 **B.3 Impact of Random Seeds**

We run the experiment 4 times with different chosen random seeds (i.e., 114, 514, 1919, 810) to get the standard deviation. As shown in Tab. 4, random seeds make very little impact on the FITS.

²⁸ Thanks to the small number of parameters, FITS is very robust to such noise.

Horizon	COF/nth Harmonic	90	180	360	720
	2	0.295414(1.03e-07)	0.290974(3.18e-07)	0.281156(1.0334e-05)	0.276398(1.35e-07)
06	3	0.294779(1.5e-07)	0.297235(1.73e-04)	0.284811(1.175e-04)	0.27579(2.088e-06)
90	4	0.29443(6.7e-08)	0.289059(8.5e-08)	0.27689(9.2e-08)	0.2733(1.5e-08)
	5	0.294409(1.194e-06)	0.291449(1.5622e-05)	0.277162(1.87e-07)	0.273262(2.9e-08)
	2	0.378869(2.763e-06)	0.361255(5.69e-07)	0.337159(9.6e-08)	0.334243(1e-09)
192	3	0.377842(8.3e-08)	0.360074(2.597e-06)	0.336451(3.1e-08)	0.333356(4e-09)
	4	0.377441(3.04e-07)	0.359773(4.75e-07)	0.335045(9e-09)	0.332138(3e-09)
	5	0.377859(7.4e-08)	0.358795(2.5e-07)	0.337158(1.2363e-05)	0.332015(1.8e-08)
	2	0.401767(8.53e-07)	0.37311(2.39e-07)	0.343065(2.3e-08)	0.341445(2.849e-06)
226	3	0.402027(6.81e-07)	0.37219(5.6e-07)	0.342487(7e-09)	0.340162(2e-09)
550	4	0.403194(7.561e-06)	0.373196(8.08e-07)	0.341473(7e-09)	0.33921(5e-09)
	5	0.404614(4.802e-05)	0.372623(5.05e-07)	0.341668(5.9e-08)	0.339122(1.2e-08)
	2	0.416372(6.678e-06)	0.400324(6.35e-07)	0.380281(4.9e-08)	0.374877(1.09e-07)
720	3	0.414283(2.18e-07)	0.410352(4.126e-04)	0.379871(1.39e-07)	0.374562(6e-09)
720	4	0.415606(2.705e-06)	0.398548(2.17e-07)	0.378965(5.4e-08)	0.373264(2.8e-08)
	5	0.414254(4.21e-07)	0.401551(2.6431e-05)	0.378391(9e-09)	0.373222(3e-09)

Table 4: Table of mean and standard deviation (std) of FITS on ETTh2 dataset. The data is in mean(std) format.

29 C Case Study on Other Datasets

30 We show the parameter table and performance on other datasets below.

31 C.1 ETTm1 & m2

- ³² Tab. 5 shows the parameter count of parameters of FITS with different settings on the ETTm1 &
- ³³ 2 datasets. Tab. 6 and Tab.7 show the corresponding results on ETTm1 and ETTm2 datasets with
- 34 different settings. Note that FITS constantly achieves SOTA performance on the ETTm2 dataset with
- ³⁵ under 10k parameters.

Table 5: The number of parameters under different settings on ETTm1 & ETTm2 dataset.

		L	ook-bacl	k Windo	w
Horizon	COF/nth Harmonic	90	180	360	720
	4	420	513	621	1330
	6	561	759	1015	2444
96	8	703	1053	1505	3835
	10	861	1426	2050	5609
	12	1035	1820	2726	7636
	4	645	703	759	1505
	6	850	1035	1218	2726
192	8	1064	1431	1820	4307
	10	1302	1922	2501	6248
	12	1564	2450	3290	8549
	4	990	969	966	1715
	6	1275	1449	1566	3149
336	8	1615	1998	2275	5015
	10	1974	2666	3157	7242
	12	2392	3395	4136	9960
	4	1890	1710	1518	2380
	6	2448	2530	2436	4324
720	8	3078	3510	3570	6844
	10	3780	4650	4920	9940
	12	4554	5950	6486	13612

Table 6: The results on the ETTm1 dataset. Values are visualized with a green background, where darker background indicates worse performance. The top-5 best results are highlighted with a red background, and the absolute best result is highlighted with red bold font. F represents supervision on the forecasting task, while **B+F** represents supervision on backcasting and forecasting tasks.

	Input length	9	0	1	80	30	50	72	20
Horizon	COF/nth Harmonic	F	B+F	F	B+F	F	B+F	F	B+F
	4	0.36539	0.368287	0.315333	0.314558	0.311276	0.310786	0.323238	0.321785
	6	0.366902	0.36644	0.316294	0.314923	0.308139	0.307256	0.320556	0.318702
96	8	0.363857	0.364832	0.314383	0.314648	0.305866	0.306163	0.313537	0.315031
	10	0.365007	0.366312	0.313453	0.312554	0.30812	0.308093	0.313483	0.315461
	12	0.362493	0.364372	0.314225	0.314401	0.306075	0.306781	0.313896	0.316464
-	4	0.402017	0.411609	0.350637	0.351265	0.344014	0.342416	0.347725	0.3501
	6	0.402813	0.413139	0.349372	0.352178	0.339382	0.34013	0.344214	0.345845
192	8	0.403378	0.408561	0.350732	0.35014	0.340666	0.339582	0.341009	0.341524
	10	0.402122	0.409548	0.35038	0.351084	0.340434	0.339451	0.341734	0.343237
	12	0.404392	0.416905	0.348248	0.350706	0.339771	0.339245	0.342307	0.341273
	4	0.457025	0.626306	0.38627	0.498018	0.376918	0.378298	0.373669	0.375122
	6	0.453296	0.604673	0.387365	0.444529	0.37518	0.374951	0.372264	0.371787
336	8	0.478034	0.631451	0.387241	0.440868	0.373784	0.374112	0.368906	0.37
	10	0.5171	0.629327	0.394267	0.468663	0.374651	0.373348	0.367833	0.369997
	12	0.443713	0.63693	0.386978	0.412943	0.373993	0.374413	0.370057	0.368717
	4	0.593805	0.664672	0.460092	0.634543	0.431741	0.459255	0.422784	0.422793
	6	0.599244	0.677897	0.47532	0.665818	0.430778	0.456598	0.422234	0.423324
720	8	0.620804	0.70239	0.462694	0.620843	0.433994	0.474499	0.418575	0.42085
	10	0.564101	0.723161	0.459982	0.653963	0.432989	0.470532	0.418746	0.419788
	12	0.604411	0.730127	0.542039	0.625938	0.432008	0.485034	0.420789	0.424112

Table 7: The results on the ETTm2 dataset. Values are visualized with a green background, where darker background indicates worse performance. The top-5 best results are highlighted with a red background, and the absolute best result is highlighted with red bold font. F represents supervision on the forecasting task, while **B+F** represents supervision on backcasting and forecasting tasks.

	Input length	9	0	18	30	3	50	7:	20
Horizon	COF/nth Harmonic	F	B+F	F	B+F	F	B+F	F	B+F
	4	0.189949	0.187104	0.175861	0.175653	0.168331	0.167802	0.167627	0.168365
	6	0.187921	0.187752	0.175081	0.174664	0.167421	0.166934	0.165331	0.166699
96	8	0.18755	0.186862	0.174284	0.174376	0.167456	0.166398	0.16545	0.165945
	10	0.186856	0.187068	0.174272	0.174055	0.166025	0.166027	0.164797	0.165304
	12	0.188115	0.187032	0.174164	0.17395	0.166229	0.16578	0.16419	0.164371
	4	0.250291	0.250258	0.235167	0.235682	0.222561	0.221472	0.221164	0.2204
	6	0.25162	0.251188	0.234177	0.234117	0.222139	0.221428	0.219001	0.218901
192	8	0.250965	0.252477	0.234083	0.234356	0.221141	0.221143	0.219023	0.21849
	10	0.251273	0.252961	0.233744	0.23406	0.220952	0.220169	0.218367	0.217286
	12	0.250632	0.250457	0.233587	0.234173	0.22108	0.220789	0.217687	0.217022
	4	0.311742	0.314966	0.289996	0.28909	0.27523	0.275501	0.272427	0.271816
	6	0.311689	0.315261	0.289143	0.289707	0.275103	0.275547	0.271085	0.270759
336	8	0.317793	0.319121	0.288993	0.294166	0.274604	0.274989	0.270647	0.270937
	10	0.311076	0.326517	0.289358	0.290076	0.274078	0.274672	0.270995	0.270266
	12	0.311036	0.323915	0.288891	0.291164	0.273783	0.274388	0.269596	0.269525
	4	0.41408	0.420778	0.385617	0.407686	0.365705	0.367553	0.350079	0.349886
	6	0.412397	0.423905	0.385204	0.410507	0.36524	0.369753	0.349508	0.348787
720	8	0.418551	0.43163	0.386254	0.406818	0.365354	0.371821	0.349908	0.349498
	10	0.415603	0.427358	0.387376	0.411223	0.364901	0.371391	0.348837	0.347984
	12	0.420396	0.43113	0.394693	0.404091	0.365673	0.370805	0.348593	0.347862

36 C.2 Traffic

Tab. 8 shows the parameter count of parameters of FITS with different settings on the Traffic dataset.

Tab. 9shows the result on the Traffic dataset with different settings correspondingly. The traffic

³⁹ dataset has a very large amount of channels, making many models need many parameters to model

the temporal information. FITS only needs 50k parameters to achieve comparable performance.

Table 8: The number of parameters under different settings on Traffic dataset.

		1	Look-bac	k Windov	v
Horizon	COF/nth Harmonic	90	180	360	720
96	3	1035	1820	4307	12064
	4	1431	2752	6975	20385
	5	1922	3876	10374	31042
192	3	1564	2450	5192	13520
	4	2187	3698	8475	22815
	5	2914	5253	12558	34694
336	3	2392	3395	6608	15704
	4	3321	5160	10725	26460
	5	4402	7293	15834	40006
720	3	4554	5950	10266	21424
	4	6318	9030	16650	36180
	5	8370	12750	24570	54780

Table 9: The results on the Traffic dataset. Values are visualized with a green background, where darker background indicates worse performance. The top-5 best results are highlighted with a red background, and the absolute best result is highlighted with red bold font. F represents supervision on the forecasting task, while **B+F** represents supervision on backcasting and forecasting tasks.

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	Input length	9	0	18	30	30	50	7.	20
Horizon	COF/nth Harmonic	F	B+F	F	B+F	F	B+F	F	B+F
	3	0.694065	0.694425	0.474606	0.475881	0.455815	0.457292	0.436317	0.436616
96	4	0.690741	0.691064	0.462886	0.463642	0.434575	0.434842	0.414185	0.415293
	5	0.688774	0.691499	0.459929	0.459652	0.423814	0.422843	0.401225	0.403405
	3	0.627212	0.636434	0.481686	0.485085	0.463516	0.46417	0.442661	0.443547
192	4	0.625307	0.649024	0.470148	0.483849	0.439995	0.440732	0.4198	0.419938
	5	0.623088	0.636091	0.466362	0.478839	0.429684	0.4296	0.407131	0.408353
	3	0.635301	0.662283	0.4962	0.510793	0.47309	0.476491	0.454243	0.456989
336	4	0.63295	0.656833	0.484066	0.50553	0.451054	0.454847	0.432025	0.433721
	5	0.631095	0.670716	0.480058	0.512274	0.439686	0.444552	0.420825	0.423244
	3	0.685472	0.732168	0.529004	0.606921	0.500635	0.587891	0.488116	0.489934
720	4	0.684401	0.752384	0.515154	0.617825	0.481284	0.58569	0.468166	0.469335
	5	0.688761	0.752565	0.523269	0.628914	0.472644	0.583838	0.456807	0.460696

		Lo	ok-back	windo	w
Horizon	COF/nth Harmonic	90	180	360	720
96	3	364	408	480	899
	4	420	513	621	1330
	5	496	630	806	1845
	8	703	1053	1505	3835
192	3	560	561	580	1015
	4	645	703	759	1505
	5	752	861	988	2050
	8	1064	1431	1820	4307
336	3	854	765	720	1189
	4	990	969	966	1715
	5	1136	1197	1248	2378
	8	1615	1998	2275	5015
720	3	1638	1360	1140	1624
	4	1890	1710	1518	2380
	5	2160	2100	1950	3280
	8	3078	3510	3570	6844

Table 10: The number of parameters under different settings on Weather dataset.

Table 11: The results on the Weather dataset. Values are visualized with a green background, where darker background indicates worse performance. The top-5 best results are highlighted with a red background, and the absolute best result is highlighted with red bold font. F represents supervision on the forecasting task, while **B+F** represents supervision on backcasting and forecasting tasks.

-	Input length	9	0	18	30	30	50	7.	20
Horizon	COF/nth Harmonic	F	B+F	F	B+F	F	B+F	F	B+F
	3	0.197956	0.198834	0.190438	0.190583	0.177569	0.176701	0.174107	0.173947
06	4	0.19808	0.198548	0.190979	0.19016	0.176951	0.175991	0.172446	0.172651
90	5	0.198305	0.197615	0.189992	0.190143	0.175894	0.176468	0.172261	0.173201
	8	0.197515	0.197714	0.189467	0.190344	0.175324	0.174741	0.171744	0.170606
	3	0.243689	0.244304	0.234231	0.233943	0.219906	0.219789	0.216264	0.21634
102	4	0.243442	0.244047	0.233548	0.233765	0.219619	0.2193	0.215846	0.215159
192	5	0.244325	0.244027	0.232503	0.233373	0.218952	0.219246	0.215042	0.214364
	8	0.243439	0.244354	0.233635	0.232369	0.218155	0.218985	0.214377	0.214347
	3	0.296318	0.299125	0.281715	0.284938	0.266293	0.266286	0.260424	0.259934
226	4	0.295563	0.298132	0.281794	0.284505	0.266475	0.266438	0.260124	0.259734
330	5	0.295225	0.299156	0.281916	0.287063	0.265812	0.26592	0.259221	0.259553
	8	0.295462	0.301229	0.281217	0.288032	0.26527	0.265357	0.259368	0.259352
	3	0.368714	0.373197	0.353147	0.358274	0.333046	0.334346	0.321251	0.32157
720	4	0.369893	0.374172	0.352436	0.355783	0.332602	0.335239	0.32068	0.322293
720	5	0.3691	0.373669	0.352941	0.358575	0.332862	0.336928	0.321146	0.321193
	8	0.368921	0.376838	0.353168	0.361575	0.33276	0.334887	0.32057	0.321736

41 C.3 Weather

42 Tab. 10 shows the parameter count of parameters of FITS with different settings on the Weather

dataset. Tab. 9shows the result on the Traffic dataset with different settings correspondingly. Note

that we achieve the result in the main table by setting the COF as 75 and the look-back window as 700.

46 C.4 Electricity

Tab. 12 shows the parameter count of parameters of FITS with different settings on the Electricity
 dataset. Tab. 13 shows the result on the Electricity dataset with different settings correspondingly. We

⁴⁹ find that the Electricity dataset is sensitive to the COF. This is because this dataset shows significant

50 multi-periodicity, which requires capturing high-frequency components. Otherwise, FITS will not

51 learn such information.

		1	Look-bac	k Window	v
Horizon	COF/nth Harmonic	90	180	360	720
	2	703	1053	2279	5913
	3	1035	1820	4307	12064
96	4	1431	2752	6975	20385
	5	1922	3876	10374	31042
	8	3698	8475	24186	75628
	2	703	1053	2279	5913
	3	1035	1820	4307	12064
192	4	1431	2752	6975	20385
	5	1922	3876	10374	31042
	8	3698	8475	24186	75628
	2	1615	1998	3483	7665
	3	2392	3395	6608	15704
336	4	3321	5160	10725	26460
	5	4402	7293	15834	40006
	8	8514	15900	36974	97902
	2	3078	3510	5418	10512
	3	4554	5950	10266	21424
720	4	6318	9030	16650	36180
	5	8370	12750	24570	54780
	8	16254	27750	57546	133644

Table 12: The number of parameters under different settings on Electricity dataset.

Table 13: The results on the Electricity dataset. Values are visualized with a green background, where darker background indicates worse performance. The top-5 best results are highlighted with a red background, and the absolute best result is highlighted with red bold font. F represents supervision on the forecasting task, while **B+F** represents supervision on backcasting and forecasting tasks.

	Input length	90		180		360		720	
Horizon	COF/nth Harmonic	F	B+F	F	B+F	F	B+F	F	B+F
96	2	0.219861	0.220638	0.180801	0.181306	0.187296	0.18764	0.182412	0.182459
	3	0.214897	0.220059	0.170256	0.170923	0.167465	0.167297	0.162607	0.16269
	4	0.211179	0.211584	0.164911	0.164888	0.156822	0.156631	0.151266	0.15207
	5	0.20964	0.210331	0.1614	0.162626	0.151409	0.15133	0.1457	0.146501
	8	0.205661	0.207206	0.155651	0.156382	0.142126	0.142532	0.139022	0.13841
192	2	0.216865	0.22451	0.195207	0.192494	0.200281	0.20018	0.195381	0.195814
	3	0.211918	0.224618	0.191438	0.182895	0.180623	0.180136	0.175342	0.175513
	4	0.210492	0.223837	0.179412	0.18544	0.169962	0.169827	0.164689	0.165129
	5	0.207801	0.217388	0.17504	0.177671	0.164243	0.165165	0.159636	0.160017
	8	0.205524	0.216681	0.169276	0.194963	0.155918	0.157119	0.154376	0.152842
336	2	0.232701	0.248004	0.213782	0.236475	0.2144	0.215592	0.209039	0.20925
	3	0.228432	0.253425	0.205334	0.230306	0.196429	0.195466	0.189955	0.189872
	4	0.223753	0.243039	0.207252	0.225273	0.18502	0.185789	0.180464	0.17935
	5	0.22162	0.252762	0.195054	0.23265	0.184309	0.181705	0.174788	0.175183
	8	0.220267	0.247537	0.190028	0.242119	0.171824	0.175581	0.166873	0.166276
720	2	0.279359	0.304686	0.25978	0.311533	0.255001	0.285431	0.249335	0.249288
	3	0.271019	0.303177	0.250443	0.319552	0.234653	0.266245	0.230563	0.23081
	4	0.272873	0.30215	0.267512	0.348516	0.228953	0.266807	0.219166	0.224155
	5	0.274384	0.308015	0.283174	0.346803	0.222556	0.259166	0.212817	0.215066
	8	0.274878	0.320414	0.271509	0.383154	0.221972	0.298277	0.205646	0.210626

52 **D** Full Anomaly Detection Results

The full results with Accuracy, Precision, Recall, and F1-score are shown in Tab. 14. For better performance, we also conduct experiments only on the first channel of the SML dataset, denoted as

55 (C0). We also trained FITS using only the analog channels of SWaT, denoted as (analog).

Datasets	Accuracy	Precision	Recall	F1-score
SMD	99.92	99.9	100	99.95
PSM	94.43	97.2	90.43	93.69
SWaT	99.42	97.84	100	98.9
SWaT(analog)	97.81	91.74	100	95.69
SMAP	89.39	77.52	65.05	70.74
MSL	81.52	61.38	80.16	69.52
MSL(C0)	83.77	81.34	75.15	78.12

Table 14: Full results on five datasets.

56 E Datasets Visualization on Anomaly Detection

57 As shown in Fig. 2 and Fig. 3, most PSM and SMD datasets channels are analog values. Especially

58 the PSM dataset shows great periodicity.



Figure 2: Waveform of PSM dataset.

⁵⁹ While some channels in the SWaT dataset are binary event values, as shown in Fig. 4.



Figure 3: Waveform of SMD dataset.



Figure 4: Waveform of SWAT dataset.

However, as shown in Fig. 5 and Fig. 6, for SMAP and MSL datasets, most channels are binary event
 values that are hard for FITS to learn frequency representation.



Figure 5: Waveform of SMAP dataset.



Figure 6: Waveform of MSL dataset.

62 F Parameter Counts for Anomaly Detection

⁶³ We use a fixed sliding window of 200 and 400 for all the datasets and do not apply any frequency ⁶⁴ filter. The downsample rate is set as 4 for any dataset. Thus, the number of parameters is as Tab. 15.

Table 15: MACs and parameter count of FITS on Anomaly Detection task. We report the MACs on the SWaT dataset which has 55 channels.

Window	Params	MACs
200	2600	137.5k
400	10200	550k

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