
LTSM-Bundle: A Toolbox and Benchmark on Large Language Models for Time Series Forecasting

Yu-Neng Chuang *
Rice University
yc146@rice.edu

Songchen Li *
Rice University
sl237@rice.edu

Jiayi Yuan *
Rice University
jy101@rice.edu

Guanchu Wang *
Rice University
gw22@rice.edu

Kwei-Herng Lai *
Rice University
khlai@rice.edu

Joshua Han
Rice University
jh273@rice.edu

Zihang Xu
Rice University
zx57@rice.edu

Songyuan Sui
Rice University
ss275@rice.edu

Leisheng Yu
Rice University
ly50@rice.edu

Sirui Ding
University of California,
San Francisco
sirui.ding@ucsf.edu

Chia-Yuan Chang
Texas A&M University
cychang@tamu.edu

Alfredo Costilla Reyes
Rice University
acostillar@rice.edu

Daochen Zha
Rice University
Daochen.Zha@rice.edu

Xia Hu
Rice University
xia.hu@rice.edu

Abstract

Time Series Forecasting (TSF) has long been a challenge in time series analysis. Inspired by the success of Large Language Models (LLMs), researchers are now developing Large Time Series Models (LTSMs), universal transformer-based models that use autoregressive prediction to improve TSF. However, training LTSMs on heterogeneous time series data poses unique challenges, including diverse frequencies, dimensions, scalability, and patterns across datasets. Though recent efforts have studied and evaluated various design choices aimed at enhancing LSTM training and generalization capabilities, these design choices are typically studied and evaluated in isolation and are not compared collectively. In this work, we introduce LTSM-Bundle, a comprehensive toolbox and benchmark for training LTSMs, spanning pre-processing techniques, model configurations, and dataset configurations. Modularized and benchmarked LTSMs from multiple dimensions, encompassing prompting strategies, tokenization approaches, training paradigms, base model selection, data quantity, and dataset diversity. Our findings provide practical guidance for configuring effective LTSMs in real-world settings. The source code is available at <https://anonymous.4open.science/r/LTSM-bundle-5B70/>

1 Introduction

Time series forecasting (TSF) aims to predict future values from historical observations. Recent advances in deep learning, especially Transformers [25], and the emergence of Large Time Series Models (LTSMs) [26, 10, 8, 23, 7, 11, 3, 33, 14] promise strong performance across tasks and domains. In particular, Transformer-based approaches have shown benefits for long-term horizons [29, 31, 15].

*These authors contributed equally to this research.

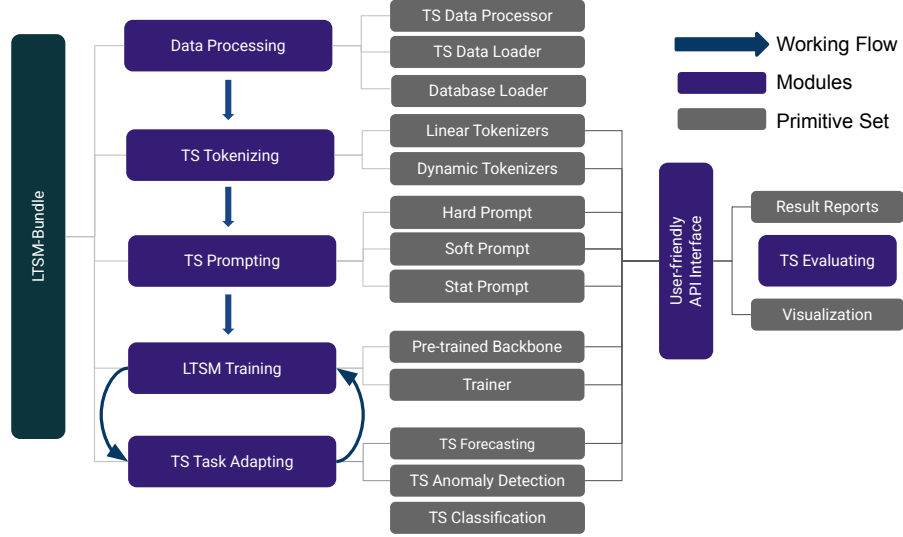


Figure 1: System Overview of LTSM-Bundle library. LTSM-Bundle provides an end-to-end training and evaluation pipeline constructed from data preprocessing to visualization.

However, unlike text, where tokens carry shared semantics, time series vary widely in frequency, dimensionality, and temporal patterns, making universal training and generalization difficult. Prior work has explored strategies in pre-processing (e.g., prompting [14] and tokenization [33, 1]), model configuration (e.g., reusing or adapting LLM backbones [33]), and dataset design [10, 33, 3], but these choices are typically evaluated in isolation. This fragmentation makes it hard to select components and understand their interactions.

To address the challenge, we introduce LTSM-Bundle, a modular toolbox and benchmark that unifies pre-processing, model, and dataset configurations into reproducible pipelines, covering prompting, tokenization, training paradigms, backbone selection, and data settings. We provide a consistent experimental protocol and systematically evaluate these components across eight datasets, identifying effective configurations and trade-offs. Our findings indicate that full fine-tuning generally converges faster and is more robust than training-from-scratch or LoRA in our setup; model size does not monotonically improve forecasting—smaller or medium backbones can match or exceed larger ones depending on horizon; and using roughly 5% of the training data often approaches full-data accuracy while reducing cost, with dataset diversity remaining important.

2 LTSM-Bundle Package Design

We present the system overview of LTSM-Bundle in Figure 1. LTSM-Bundle is a modular and extensible toolkit that supports the complete life cycle of large time series models (LTSMs), covering raw data ingestion, model training, evaluation, and deployment. The framework is organized into four tightly integrated subsystems, unified under a single API to eliminate boilerplate engineering and accelerate experimentation. First, **TS Tokenizing** converts multivariate time series into token sequences using both linear and dynamic schemes, preserving global trends and local temporal dynamics to make the data directly consumable by Transformer-style backbones. Second, **TS Prompting** embeds task instructions and statistical context through hard, soft, and statistics-aware prompts, enabling zero-shot and few-shot adaptation for forecasting, anomaly detection, and classification tasks. Third, the **Data Processing** layer provides scalable data loaders, windowing utilities, and feature-engineering pipelines that abstract dataset idiosyncrasies and handle large-scale benchmarks seamlessly. Finally, **LSTM Training** offers a unified optimization interface for fine-tuning or training from scratch across diverse backbones and parameter scales, with built-in support for curriculum learning, transfer learning, and large-scale hyperparameter sweeps. These subsystems are orchestrated by a reproducible workflow engine that integrates tokenizing, prompting, processing, and training into end-to-end pipelines. The toolkit further includes a comprehensive library of loss functions, data-augmentation routines, evaluation metrics, and visualization utilities, automatically generating publication-ready reports and artifacts. Moreover, LTSM-Bundle seamlessly integrates with the time series vector

Table 1: Performance of learning from scratch, LoRA fine-tuning, and fully fine-tuning

Metric		MSE				MAE			
Predict length		96	192	336	720	96	192	336	720
TS prompt	From scratch	0.325	0.296	0.323	0.355	0.355	0.375	0.374	0.409
	LoRA fine-tuning	0.343	0.381	0.399	0.466	0.374	0.403	0.426	0.478
	Fully fine-tuning	0.229	0.260	0.297	0.351	0.301	0.324	0.354	0.397
Text prompt	From scratch	0.494	0.434	0.597	0.485	0.463	0.438	0.512	0.475
	LoRA fine-tuning	0.347	0.379	0.406	0.473	0.373	0.404	0.431	0.484
	Fully fine-tuning	0.294	0.286	0.353	0.358	0.330	0.338	0.378	0.429

Table 2: Average performance of different sizes of LLM backbones

Metric		MSE				MAE			
		96	192	336	720	96	192	336	720
Small		0.252	0.306	0.316	0.352	0.313	0.363	0.367	0.400
Medium		0.229	0.260	0.297	0.351	0.301	0.324	0.354	0.397
Large		0.224	0.257	0.301	0.358	0.292	0.322	0.356	0.399
Extra Large		0.222	0.236	0.302	0.361	0.288	0.325	0.369	0.416

database TDengine, enabling a automated pipeline from raw data storage to result visualization and report. By reducing engineering overhead and simplifying experimentation, LTSM-Bundle lowers the barrier to reproducible research and accelerates industrial adoption.

3 Benchmarking LTSM Training

We benchmark existing LTSM components by involving and coordinating them into four fundamental components of LTSM-Bundle package. We aim to answer the following research questions: **(1) How do model sizes of LLMs impact time series forecasting performance?**; **2) How do training paradigms affect time series forecasting performance?**; **3) How does different training components benefit to time series forecasting performance?** and **4) How do different dataset configurations impact model generalization?** We follow the experimental settings outlined in Timesnet [28] and Time-LLM [14], employing the unified evaluation framework under 8 different datasets. The details of hyperparameter settings and datasets are in Appendix A and B, respectively.

3.1 Model Configuration: Training Paradigm

Different training paradigms exhibit unique characteristics that influence how well LLMs fit a specific training dataset. We explore three distinct training paradigms, fully fine-tuning, training from scratch, and LoRA [12], to identify the most effective approaches for training the LTSM framework.

Experimental Results. We assess the effectiveness of the training paradigm. Table 1 presents the results of various training strategies using GPT-2-Medium as the backbone. In general, the experimental results indicate that full fine-tuning is the most effective strategy for training the LTSM framework, whether leveraging time series prompts or text prompts. Based on the results, we summarize the observations as follows. ① Although training-from-scratch achieves competitive performance compared to full fine-tuning, the large number of trainable model parameters may lead to overfitting, ultimately degrading performance. ② Fully fine-tuning paradigm leads to the best performance with up to 11% improvement in MSE and up to 17% of improvement on MAE under the length of {96, 192, 336}, and performance competitive under the length of 720. Training LTSM-bundle under the full fine-tuning paradigm is recommended, as it converges twice as fast as training from scratch, ensuring efficient and effective forecasting.

3.2 Model Configuration: Model Size

Model Candidates To evaluate the impact of model size, we adopt four pre-trained LLM backbones: GPT-2-small, GPT-2-medium, GPT-2-large [22], and Phi-2 [13]. GPT-2 follows a transformer architecture with up to 48 layers and model sizes of 124M, 355M, and 774M parameters. Phi-2, also

Table 3: Performance of linear and time series tokenization

Metric	Tokenizer	ETTh1	ETTh2	ETTm1	ETTm2	Traffic	Weather	Exchange	Electricity	Avg.
MSE	Linear tokenizer	0.301	0.228	0.261	0.149	0.300	0.163	0.058	0.140	0.214
	Time series tokenizer	1.798	0.855	1.671	0.625	2.199	0.983	3.729	2.206	1.663
MAE	Linear tokenizer	0.372	0.319	0.346	0.265	0.268	0.230	0.173	0.241	0.281
	Time series tokenizer	1.057	0.606	0.991	0.488	1.083	0.619	1.495	1.108	0.895

Table 4: Average performance with different downsampling under different domain LSTM-Bundle

(MAE/MSE)	1 dataset	2 datasets	4 datasets	8 datasets
2.5%	0.446/0.450	0.435/0.485	0.396/0.357	0.352/0.293
5%	0.416/0.380	0.415/0.436	0.383/0.341	0.344/0.283
10%	0.414/0.375	0.415/0.440	0.394/0.355	0.348/0.288

transformer-based, contains 2.7B parameters and is trained on high-quality (“textbook-quality”) data with improved scaling strategies. Unlike GPT-2’s absolute positional encoding, Phi-2 employs relative positional encoding, capturing pairwise token distances for more robust position representations. Following [33], we utilize the top three self-attention layers from each pre-trained model as the backbone in the LSTM-bundle framework.

Experimental Results We investigate the effect of different pre-trained backbones on LSTM models for time series forecasting. Results are summarized in Table 2. Under a full fine-tuning paradigm, we observe the following: ③ GPT-2-small achieves up to **2% higher accuracy** than GPT-2-large on long-term forecasting tasks (336, 720). ④ GPT-2-medium outperforms GPT-2-large on short-term forecasting tasks (96, 192), suggesting that larger models are more prone to overfitting, which degrades performance. While Table 2 shows that parameter count within the same architecture has limited impact, we further compare Phi-2 with GPT-2 models of varying sizes (small, medium, large) under different prompting strategies. As detailed in Table 15 and Table 16 in Appendix H, GPT-2-small and GPT-2-medium consistently outperform Phi-2 across both time series prompts and textual instruction prompts.

3.3 Model Configuration: Tokenizations

In addition to leveraging instructional prompts to enhance generalization in LSTM training, we conduct a detailed analysis to identify the most effective tokenization strategy for LSTMs. We compare two distinct approaches—*linear tokenization* [33] and *time series tokenization* [1], to determine which method better supports LSTM training across complex and multi-domain datasets.

Experimental Results We evaluate the impact of the two tokenization strategies using pre-trained GPT-2-medium backbones and time series prompts, as reported in Table 3. Empirically, *linear tokenization* leads to more effective LSTM training than *time series tokenization*, especially when operating under limited-data regimes. This performance gap arises because time series tokenization relies on a pre-trained vocabulary derived from a specific LSTM architecture and dataset, which constrains its transferability across architectures and domains. In contrast, linear tokenization offers a more architecture-agnostic and adaptive representation, enabling better generalization under diverse LSTM configurations and low-resource settings. In summary, ⑤ *linear tokenization* emerges as a more effective and robust strategy for LSTM training, particularly when training data is scarce.

3.4 Dataset configuration: Quantity

The quantity of datasets often plays a key role in LLM performance. In this section, we investigate whether more training data consistently improves LSTMs. We apply down-sampling strategies to study the impact of the quantity of data on prediction performance. Each time series in the training set is periodically down-sampled along the timestamps to reduce granularity while maintaining general patterns. We include 2.5%, 5%, and 10% of the training data.

Experimental Results Table 4 reports the results across datasets. ⑥ We observe that increasing the amount of data does not always correlate with improved performance. Specifically, 5% of the data achieves a favorable balance between performance and computational cost: while 10% of the data

slightly improves forecasting, it nearly doubles training time, and 2.5% loses too much information. Thus, optimal performance requires carefully balancing data quantity and diversity.

4 Conclusion

We propose L^{TSM}-Bundle, a unified toolbox and benchmark for large time series models (L^{TSM}Ms). Our benchmarking reveals four key insights: (1) **full fine-tuning** converges faster and is more robust than training from scratch or LoRA; (2) **forecasting accuracy does not scale monotonically**: smaller backbones can match or exceed larger ones depending on the forecasting horizon; (3) **linear tokenization** offers more reliable cross-architecture transfer than time series tokenization, especially under low-data regimes; and (4) **Data efficiency is achievable**: training with only $\sim 5\%$ of the data can nearly match full-data performance when diversity is maintained.

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Appendix

A Details of Datasets

In this paper, the training datasets include ETT (Electricity Transformer Temperature) [31]², Traffic³, Electricity⁴, Weather⁵, and Exchange-Rate[16]. ETT⁶ [31] comprises four subsets: two with hourly-level data (ETTh) and two with 15-minute-level data (ETTm). Each subset includes seven features related to oil and load metrics of electricity transformers, covering the period from July 2016 to July 2018. The traffic dataset includes hourly road occupancy rates from sensors on San Francisco freeways, covering the period from 2015 to 2016. The electricity dataset contains hourly electricity consumption data for 321 clients, spanning from 2012 to 2014. The weather data set comprises 21 weather indicators, such as air temperature and humidity, recorded every 10 minutes throughout 2020 in Germany. Exchange-Rate[16] contains daily exchange rates for eight countries, spanning from 1990 to 2016. We first train our framework on the diverse time series data collection and then assess the abilities of LSTM-Bundle on jointly learning and zero-shot transfer learning to different domains of time series knowledge.

B Hyper-parameter Settings of Experiments

The hyper-parameter settings of LSTM-Bundle training for all experiments are shown in Table 5. Other training hyper-parameters follow the default values in the `TrainingArguments` class⁷ of the huggingface transformers package.

Table 5: Hyperparameter settings of LSTM-Bundle training

Hyperparameter name	Value
Number of Transformer layers N	3
Training / evaluation / testing split	0.7 / 0.1 / 0.2
Gradient accumulation steps	64
Learning rate	0.001
Optimizer	Adam
LR scheduler	CosineAnnealingLR
Number of epochs	10
Number of time steps per token	16
Stride of time steps per token	8
Dimensions of TS prompt	133
Transformer architectures	GPT-2- <code>{small, medium, large}</code> , Phi-2
Length of prediction	96, 192, 336, 720
Length of input TS data	336
Data type	<code>torch.bfloat16</code>
Downsampling rate of training data	20

C Computation Infrastructure

All experiments described in this paper are conducted using a well-defined physical computing infrastructure, the specifics of which are outlined in Table 6. This infrastructure is essential for ensuring the reproducibility and reliability of our results, as it details the exact hardware environments used during the testing phases.

²<https://github.com/zhouhaoyi/ETDataset>

³<http://pems.dot.ca.gov>

⁴<https://archive.ics.uci.edu/dataset/321/electricityloadaddiagrams20112014>

⁵<https://www.bgc-jena.mpg.de/wetter/>

⁶<https://github.com/laiguokun/multivariate-time-series-data>

⁷https://github.com/huggingface/transformers/blob/main/src/transformers/training_args.py

Table 6: Computing infrastructure for the experiments

Device attribute	Value
Computing infrastructure	GPU
GPU model	Nvidia A5000 / Nvidia A100
GPU number	$8 \times \text{A5000} / 4 \times \text{A100}$
GPU memory	$8 \times 24\text{GB} / 4 \times 80\text{GB}$

D Comparison with Other LTM Packages

In this section, we highlight the difference and advantages of LTM-Bundle comparing to other existing open source LTM packages, including OpenLTM⁸, Time-LLM⁹, and LLM-Time¹⁰. Our package involve more industrial-oriented and user-friendly features, such as database integration and report visualization.

Table 7: Feature comparison with other LTM open source packages

	LTM-Bundle	OpenLTM	Time-LLM	LLM-Time
Support for multiple model architectures and prompting strategies	Yes	Yes	No	No
Integration with database	Yes	No	No	No
Data preprocessing and pipeline integration	Yes	No	No	No
Zero-shot	Yes	Yes	Yes	Yes
Visualization	Yes	No	No	Yes

E Comparison with Baselines

Based on the observations in Section 3, we identify a strong combination using LTM-Bundle with the settings as follows: (1) Base model backbone: GPT-2-Medium, (2) Instruction prompts: the time series prompts, (3) Tokenization: linear tokenization, and (4) Training paradigm: fully fine-tuning. We compare this combination against SoTA TSF models on zero-shot and few-shot settings.

E.1 Experimental Settings

We follow the same settings as in Time-LLM [14]. Specifically, for zero-shot experiments, we test the model’s cross-domain adaptation under the long-term forecasting scenario and evaluate it on various cross-domain scenarios utilizing the ETT datasets. The hyperparameter settings of training LTM-Bundle are in Appendix B. For the few-shot setting, we train our LTM-Bundle on 5% of the data and compare it with other baselines under the 5% as well. We cite the performance of other models when applicable [33]. Furthermore, we compare LTM-Bundle trained on 5% training data against baselines trained on the full training set. Our findings in Appendix H indicate that LTM-Bundle achieves comparable results, further underscoring its superiority.

The baseline methods consist of various Transformer-based methods, including PatchTST [20], ETSformer [27], Non-Stationary Transformer [19], FEDformer [32], Autoformer [4], Informer [31], and Reformer [15]. Additionally, we evaluate our model against recent competitive models like Time-LLM [14], TEST [24], LLM4TS [3], GPT4TS [33], DLinear [30], TimesNet [28], and LightTS [2]. More details of the baseline methods can be found in Section G.

F Zero-shot and Few-shot Results of LTM-bundle

Zero-shot Performance In the zero-shot learning experiments shown in Table 8 shows that the best component combination from benchmarking LTM-Bundle consistently delivers superior perfor-

⁸<https://github.com/thuml/OpenLTM>

⁹<https://github.com/KimMeen/Time-LLM>

¹⁰<https://github.com/ngruver/llmtime>

Table 8: Zero-shot performance. “LSTM-Bundle” denotes the best combination of LSTM training components

	LSTM-Bundle		TIME-LLM		GPT4TS		LLMTime		DLinear		PatchTST		TimesNet	
Metric	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE
ETTh1 → ETTh2	0.319	0.402	0.353	0.387	0.406	0.422	0.992	0.708	0.493	0.488	0.380	0.405	0.421	0.431
ETTh1 → ETTm2	0.312	0.406	0.273	0.340	0.325	0.363	1.867	0.869	0.415	0.452	0.314	0.360	0.327	0.361
ETTh1 → ETTh2	0.306	0.391	0.381	0.412	0.433	0.439	0.992	0.708	0.464	0.475	0.439	0.438	0.457	0.454
ETTh1 → ETTm2	0.217	0.319	0.268	0.320	0.313	0.348	1.867	0.869	0.335	0.389	0.296	0.334	0.322	0.354
ETTh2 → ETTh2	0.314	0.393	0.354	0.400	0.435	0.443	1.867	0.869	0.455	0.471	0.409	0.425	0.435	0.443
ETTh2 → ETTm1	0.403	0.430	0.414	0.438	0.769	0.567	1.933	0.984	0.649	0.537	0.568	0.492	0.769	0.567

Table 9: The average performance of Few-shot under (5% training data)

Dataset	LSTM-Bundle		TIME-LLM		DLinear	
Metric	MSE	MAE	MSE	MAE	MSE	MAE
ETTh1	0.338	0.403	0.627	0.543	0.750	0.611
ETTh2	0.303	0.387	0.382	0.418	0.694	0.577
ETTh1	0.362	0.416	0.425	0.434	0.400	0.417
ETTh2	0.239	0.335	0.274	0.323	0.399	0.426
Weather	0.251	0.305	0.260	0.309	0.263	0.308
Electricity	0.175	0.276	0.179	0.268	0.173	0.266
Traffic	0.323	0.285	0.423	0.298	0.450	0.317
1 st Count	6		1		0	

mance across various cross-domain scenarios using the ETT datasets. For example, in the ETTh1 to ETTh2 dataset transfer task, LSTM-Bundle achieves an MSE of 0.319 and an MAE of 0.402, outperforming all other methods, including TIME-LLM, GPT4TS, and DLinear. Similarly, in the ETTm1 to ETTm2 dataset transfer scenario, LSTM-Bundle records the lowest MSE and MAE scores of 0.217 and 0.319, showing its strong generalization capability across different domains. The consistent improvements across transfer tasks of LSTM-Bundle in zero-shot learning.

Few-shot Performance Table 9 presents the performance of the best component combination from benchmarking compared to the baseline models in the few-shot setting, utilizing 5% of the training data. Notably, LSTM-Bundle exhibits a significant advantage over both traditional baselines and existing LSTMs. Across the 7 datasets, LSTM-Bundle outperforms all baselines regarding MSE in 5 datasets and regarding MAE in 4 datasets. Moreover, LSTM-Bundle achieves the top rank 40 times among the reported results. These findings underscore the effectiveness of our model in few-shot scenarios, where it demonstrates high accuracy even with limited training data. Its capability to excel with minimal data not only highlights its adaptability but also its potential for practical applications, particularly in contexts where data availability is constrained. All further and full versions of results on the full datasets are provided in Appendix H.

G Related Works

In this work, we focus on benchmarking the training paradigms of LSTMs on top of decoder-only single models. The other related works, as well as our benchmarking baselines, are illustrated as follows. PatchTST [20] employs a patch-based technique for time series forecasting, leveraging the self-attention mechanism of transformers. ETSformer [27] integrates exponential smoothing with transformer architectures to improve forecast accuracy. The Non-Stationary Transformer [19] addresses non-stationarity by adapting to changes in statistical properties over time. FEDformer [32] incorporates information in the frequency domain to handle periodic patterns. Autoformer [4] introduces an autocorrelation mechanism to capture long-term dependencies and seasonality patterns. Informer [31] optimizes transformers for long sequence forecasting with an efficient self-attention mechanism. Reformer [15] uses locality-sensitive hashing and reversible layers to improve memory and computational efficiency. Additionally, we also consider several competitive models in the pursuit of time series foundation models. Time-LLM [14] leverages large language models for time series

forecasting, treating data as a sequence of events. TEST [24] handles complex temporal dependencies with an enhanced transformer architecture. LLM4TS [3] uses large language models adapted for time series forecasting. GPT4TS [33] adapts the Frozen Pretrained Transformer (FPT) for generating future predictions. DLinear [30] that focuses on capturing linear trends with a linear layer model. TimesNet [28] integrates neural network architectures to capture complex patterns. LightTS [2] provides efficient and fast forecasting solutions suitable for real-time applications.

To the best of our knowledge, no prior art has provided a comprehensive benchmark to analyze the effectiveness of each component in training LSTMs. Some works [17, 18] maintain a fair platform to compare different time series forecasting methods. The others [9, 21] analyze the forecasting performance from the perspectives of time series patterns. This benchmark provides an accessible and modular pipeline for evaluating a diverse set of training components in LSTM development, leveraging a time series database and user-friendly visualization. With the debates on whether LLMs can benefit from time series forecasting tasks, our toolbox offers a scikit-learn-like API interface to efficiently explore each component’s effectiveness in training LSTMs.

H Additional Experimental Results on LSTM-Bundle

In this section, we show additional results regarding comparing LSTM-Bundle with other baselines in Tables 13 and 14, results of zero-shot transfer learning in Table 11, results of different training paradigms in Table 15, results of different backbones in Table 16, results of different downsampling ratios in Table 17.

H.1 Impacts of different prompts for LSTM training

Instruction prompts enhance the effectiveness of LSTM training by providing auxiliary information. This prompt helps the model adjust its internal state and focus more on relevant features in different domains of the dataset, thereby improving learning accuracy. With the aid of prompts, LSTM aims to optimize forecasting ability across diverse dataset domains. We explore two types of prompts: the *Text Prompts* [14] written in task-specific information, and the *time series prompts* developed by global features of time series data. This comparison determines the most effective prompt type for LSTM training.

Time Series Prompts Time series prompts aim to capture the comprehensive properties of time series data. Unlike instruct prompts, they are derived from a diverse set of global features extracted from the entire training dataset. This approach ensures a robust representation of the underlying dynamics, crucial for enhancing model performance. The time series prompts are generated by extracting global features from each variate of the time series training data. The extracted global features are specified in Appendix ???. After extracting the global features, we proceed to standardize their values across all varieties and instances within the dataset. This standardization is crucial to prevent the overflow issue during both training and inference stages. Let $\mathbf{P} = \{\mathbf{p}_1, \dots, \mathbf{p}_M\}$ denote the global features of $\mathbf{Z}$ after the standardization, where $\mathbf{p}_t \in \mathbb{R}^d$. Subsequently, $\mathbf{P}$ serves as prompts, being concatenated with each timestamp $\mathbf{X}$ derived from the Time series data. Consequently, the large Time series models take the integrated vector $\tilde{\mathbf{X}} = \mathbf{P} \cup \mathbf{X} = \{\mathbf{p}_1, \dots, \mathbf{p}_M, \mathbf{z}_{t_1}, \mathbf{z}_{t_2}, \dots, \mathbf{z}_{t_P}\}$ as input data throughout both training and inference phases, as illustrated in Figure ???. The time series prompts are generated separately for the training and testing datasets, without leaking the testing data information to the training process. We leverage the package¹¹ to generate the time series prompts.

After extracting the global features, we proceed to standardize their values across all varieties and instances within the dataset. This standardization is crucial to prevent the overflow issue during both training and inference stages. Let $\mathbf{P} = \{\mathbf{p}_1, \dots, \mathbf{p}_M\}$ denote the global features of $\mathbf{Z}$ after the standardization, where $\mathbf{p}_t \in \mathbb{R}^d$. Subsequently, $\mathbf{P}$ serves as prompts, being concatenated with each timestamp $\mathbf{X}$ derived from the Time series data. Consequently, the LSTMs take the integrated vector $\tilde{\mathbf{X}} = \mathbf{P} \cup \mathbf{X} = \{\mathbf{p}_1, \dots, \mathbf{p}_M, \mathbf{z}_{t_1}, \mathbf{z}_{t_2}, \dots, \mathbf{z}_{t_P}\}$ as input data throughout both training and inference phases, depicted in Figure ???. The time series prompts are generated separately for the training and testing datasets without leaking the testing data information to the training process.

¹¹<https://github.com/thuml/Time-Series-Library>

Table 10: Performance of different prompting strategies

Metric	Input	ETTh1	ETTh2	ETTh1	ETTh2	Traffic	Weather	Electricity	Avg.
MSE	No prompt	0.308	0.237	0.367	0.157	0.306	0.177	0.148	0.243
	TS prompt	0.307	0.234	0.285	0.155	0.305	0.172	0.145	0.229
	Text prompt	0.319	0.241	0.490	0.190	0.345	0.212	0.185	0.283
MAE	No prompt	0.375	0.325	0.411	0.258	0.272	0.232	0.246	0.303
	TS prompt	0.377	0.326	0.369	0.266	0.279	0.242	0.247	0.301
	Text prompt	0.386	0.329	0.476	0.289	0.326	0.269	0.299	0.339

Experimental Results We begin by evaluating the effectiveness of instruction prompts. Specifically, we assess two distinct types of instruction prompts, both initialized by the same pre-trained GP2-Medium weights within the context of commonly used linear tokenization. The experimental results are shown in Table 10. Our observations suggest that ① statistical prompts outperform traditional text prompts in enhancing the training of LSTM models with up to 8% lower MAE scores. Additionally, ② it is observed that the use of statistical prompts results in superior performance compared to scenarios where no prompts are employed, yielding up to 3% lower MSE scores. The superiority of statistical prompt is evident in the more effective leveraging of LSTM capabilities, leading to improved learning outcomes across various datasets. Based on the above observations, we select time series prompts as the focus in the following analysis and incorporate them into LSTM-Bundle.

H.2 Performance Comparison with Additional Baselines

Extending the analysis presented in Section F, we introduce full performance comparison with new baselines. We evaluate the proposed LSTM-Bundle in zero-shot and few-shot settings to highlight its efficacy and robustness in Table 13 and 14.

H.3 Zero-shot Transfer Learning Comparisons

In addition to the results in Section F, this section introduces the full zero-shot transfer learning comparisons. We evaluate the proposed LSTM-Bundle in the zero-shot transfer scenarios, detailed in shown in Table 11.

H.4 Training Paradigm Comparisons

Expanding upon the results in Section 3.1, this section presents the full experimental results for the training paradigms analysis, including different backbones and prompting strategies. The analytic results are detailed in Table 15.

H.5 Backbone Architecture Comparisons

We provide all the numbers of analytics on different backbone architectures. Results are in different language model backbones, including GPT-2-Small, GPT-2-Medium, GPT-2-Large, and Phi-2, shown in Table 16.

H.6 Down-sampling Ratio Comparisons

We here present the full version of our experimental results on the different down-sampling ratios in Section A. We test LSTM-Bundle with GPT-Medium as backbones with the proposed TS prompt under a fully tuning paradigm. The results in the ratio of {40, 20, 10} (i.e., downsample rate in {2.5%, 5%, 10% }) are all demonstrated in Table 17.

H.7 Different Numbers of Layer Adaptation Comparisons

We compared the average performance among all datasets of a 3-layer model and a full 24-layer model using GPT-medium as the backbone. Our results (in Table 12) show that the 24-layer model performs worse when trained with the same number of iterations. We believe this suggests that the 3-layer configuration is a reasonable strategy for benchmarking at this stage.

Table 11: Results of zero-shot transfer learning. A time-series model is trained on a source dataset and transferred to the target dataset without adaptation.

Methods		LSTM-Bundle		TIME-LLM		LLMTime		GPT4TS		DLinear		PatchTST		TimesNet		Autoformer	
	Metric	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE
ETTh1 → ETTh2	96	0.229	0.326	0.279	0.337	0.510	0.576	0.335	0.374	0.347	0.400	0.304	0.350	0.358	0.387	0.469	0.486
	192	0.310	0.395	0.351	0.374	0.523	0.586	0.412	0.417	0.417	0.460	0.386	0.400	0.427	0.429	0.634	0.567
	336	0.336	0.414	0.388	0.415	0.640	0.637	0.441	0.444	0.515	0.505	0.414	0.428	0.449	0.451	0.655	0.588
	720	0.401	0.474	0.391	0.420	2.296	1.034	0.438	0.452	0.665	0.589	0.419	0.443	0.448	0.458	0.570	0.549
	Avg	0.319	0.402	0.353	0.387	0.992	0.708	0.406	0.422	0.493	0.488	0.380	0.405	0.421	0.431	0.582	0.548
ETTh1 → ETTm2	96	0.197	0.318	0.189	0.293	0.646	0.563	0.236	0.315	0.255	0.357	0.215	0.304	0.239	0.313	0.352	0.432
	192	0.314	0.420	0.237	0.312	0.934	0.654	0.287	0.342	0.338	0.413	0.275	0.339	0.291	0.342	0.413	0.460
	336	0.313	0.405	0.291	0.365	1.157	0.728	0.341	0.374	0.425	0.465	0.334	0.373	0.342	0.371	0.465	0.489
	720	0.425	0.483	0.372	0.390	4.730	1.531	0.435	0.422	0.640	0.573	0.431	0.424	0.434	0.419	0.599	0.551
	Avg	0.312	0.406	0.273	0.340	1.867	0.869	0.325	0.363	0.415	0.452	0.314	0.360	0.327	0.361	0.457	0.483
ETTh2 → ETTh1	96	0.390	0.439	0.450	0.452	1.130	0.777	0.732	0.577	0.689	0.555	0.485	0.465	0.848	0.601	0.693	0.569
	192	0.417	0.460	0.465	0.461	1.242	0.820	0.758	0.559	0.707	0.568	0.565	0.509	0.860	0.610	0.760	0.601
	336	0.462	0.501	0.501	0.482	1.382	0.864	0.759	0.578	0.710	0.577	0.581	0.515	0.867	0.626	0.781	0.619
	720	0.568	0.588	0.501	0.502	4.145	1.461	0.781	0.597	0.704	0.596	0.628	0.561	0.887	0.648	0.796	0.644
	Avg	0.459	0.497	0.479	0.474	1.961	0.981	0.757	0.578	0.703	0.574	0.565	0.513	0.865	0.621	0.757	0.608
ETTh2 → ETTm2	96	0.200	0.316	0.174	0.276	0.646	0.563	0.253	0.329	0.240	0.336	0.226	0.309	0.248	0.324	0.263	0.352
	192	0.250	0.359	0.233	0.315	0.934	0.654	0.293	0.346	0.295	0.369	0.289	0.345	0.296	0.352	0.326	0.389
	336	0.327	0.416	0.291	0.337	1.157	0.728	0.347	0.376	0.345	0.397	0.348	0.379	0.353	0.383	0.387	0.426
	720	0.573	0.563	0.392	0.417	4.730	1.531	0.446	0.429	0.432	0.442	0.439	0.427	0.471	0.446	0.487	0.478
	Avg	0.337	0.413	0.272	0.341	1.867	0.869	0.335	0.370	0.328	0.386	0.325	0.365	0.342	0.376	0.366	0.411
ETTh1 → ETTh2	96	0.246	0.342	0.321	0.369	0.510	0.576	0.353	0.392	0.365	0.415	0.354	0.385	0.377	0.407	0.435	0.470
	192	0.290	0.374	0.389	0.410	0.523	0.586	0.443	0.437	0.454	0.462	0.447	0.434	0.471	0.453	0.495	0.489
	336	0.326	0.406	0.408	0.433	0.640	0.637	0.469	0.461	0.496	0.464	0.481	0.463	0.472	0.484	0.470	0.472
	720	0.363	0.440	0.406	0.436	2.296	1.034	0.466	0.468	0.541	0.529	0.474	0.471	0.495	0.482	0.480	0.485
	Avg	0.306	0.391	0.381	0.412	0.992	0.708	0.433	0.439	0.464	0.475	0.439	0.438	0.457	0.454	0.470	0.479
ETTh1 → ETTm1	96	0.144	0.257	0.169	0.257	0.646	0.563	0.217	0.294	0.221	0.314	0.195	0.271	0.222	0.295	0.385	0.457
	192	0.193	0.302	0.227	0.318	0.934	0.654	0.277	0.327	0.286	0.359	0.258	0.311	0.288	0.337	0.433	0.469
	336	0.240	0.342	0.290	0.338	1.157	0.728	0.331	0.360	0.357	0.406	0.317	0.348	0.341	0.367	0.476	0.477
	720	0.292	0.379	0.375	0.367	4.730	1.531	0.429	0.413	0.476	0.476	0.416	0.404	0.436	0.418	0.582	0.535
	Avg	0.217	0.320	0.268	0.320	1.867	0.869	0.313	0.348	0.335	0.389	0.296	0.334	0.322	0.354	0.469	0.484
ETTh2 → ETTh2	96	0.257	0.346	0.298	0.356	0.510	0.576	0.360	0.401	0.333	0.391	0.327	0.367	0.360	0.401	0.353	0.393
	192	0.309	0.382	0.359	0.397	0.523	0.586	0.434	0.437	0.441	0.456	0.411	0.418	0.434	0.437	0.432	0.437
	336	0.341	0.413	0.367	0.412	0.640	0.637	0.460	0.459	0.505	0.503	0.439	0.447	0.460	0.459	0.452	0.459
	720	0.350	0.432	0.393	0.434	2.296	1.034	0.485	0.477	0.543	0.534	0.459	0.470	0.485	0.477	0.453	0.467
	Avg	0.314	0.393	0.354	0.400	0.992	0.708	0.435	0.443	0.455	0.471	0.409	0.425	0.435	0.443	0.423	0.439
ETTh2 → ETTm1	96	0.364	0.410	0.359	0.397	1.179	0.781	0.747	0.558	0.570	0.490	0.491	0.437	0.747	0.558	0.735	0.576
	192	0.405	0.432	0.390	0.420	1.327	0.846	0.781	0.560	0.590	0.506	0.530	0.470	0.781	0.560	0.753	0.586
	336	0.413	0.433	0.421	0.445	1.478	0.902	0.778	0.578	0.706	0.567	0.565	0.497	0.778	0.578	0.750	0.593
	720	0.432	0.446	0.487	0.488	3.749	1.408	0.769	0.573	0.731	0.584	0.686	0.565	0.769	0.573	0.782	0.609
	Avg	0.403	0.430	0.414	0.438	1.933	0.984	0.769	0.567	0.649	0.537	0.568	0.492	0.769	0.667	0.755	0.591

Table 12: Performance comparison between 3-layer and 24-layer of LSTM-Bundle.

	3-layer	24-layer
MAE	0.2003	0.2439
MSE	0.2770	0.3162

Table 13: Performance comparison with additional baselines (Full data)

Methods	LTSH-Bundle		TIME-LLM		TEST		LLM4TS		GPT4TS		DLinear		PatchTST		TimesNet		FEDformer		Autoformer		Non-Stationary		ETSformer		LightTS		Informr		Reformer				
	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE			
ETTm1	96	0.307	0.377	0.362	0.392	0.372	0.400	0.371	0.394	0.376	0.397	0.375	0.399	0.370	0.399	0.384	0.402	0.376	0.419	0.449	0.459	0.513	0.491	0.494	0.479	0.424	0.432	0.865	0.713	0.837	0.728		
	192	0.329	0.391	0.398	0.418	0.414	0.422	0.403	0.412	0.416	0.418	0.405	0.416	0.413	0.421	0.436	0.420	0.448	0.500	0.482	0.534	0.504	0.538	0.504	0.475	0.462	0.432	1.008	0.792	0.923	0.766		
	336	0.346	0.405	0.430	0.427	0.422	0.437	0.420	0.422	0.442	0.433	0.439	0.443	0.422	0.436	0.491	0.469	0.459	0.465	0.521	0.496	0.588	0.535	0.574	0.521	0.518	0.488	1.107	0.809	1.097	0.835		
	720	0.370	0.441	0.442	0.457	0.447	0.467	0.422	0.444	0.477	0.456	0.472	0.490	0.447	0.466	0.521	0.500	0.506	0.507	0.514	0.512	0.643	0.616	0.562	0.535	0.547	0.533	1.181	0.865	1.257	0.889		
	Avg	0.338	0.403	0.408	0.423	0.414	0.431	0.404	0.418	0.465	0.455	0.422	0.437	0.413	0.430	0.458	0.450	0.440	0.460	0.496	0.487	0.570	0.537	0.542	0.510	0.491	0.479	1.040	0.795	1.029	0.805		
ETTm2	96	0.235	0.326	0.268	0.328	0.275	0.338	0.269	0.332	0.285	0.342	0.289	0.353	0.274	0.336	0.340	0.374	0.358	0.397	0.346	0.388	0.476	0.458	0.340	0.391	0.320	0.437	0.375	1.525	2.626	1.317		
	192	0.283	0.365	0.329	0.375	0.340	0.379	0.328	0.377	0.354	0.389	0.383	0.418	0.339	0.379	0.402	0.414	0.429	0.439	0.456	0.452	0.512	0.493	0.430	0.439	0.350	0.504	0.602	1.931	11.12	2.979		
	336	0.320	0.401	0.368	0.409	0.329	0.381	0.353	0.369	0.373	0.407	0.448	0.465	0.329	0.380	0.452	0.452	0.496	0.487	0.482	0.486	0.552	0.551	0.485	0.479	0.626	0.559	0.721	1.835	9.323	2.769		
	720	0.378	0.456	0.372	0.420	0.381	0.423	0.383	0.425	0.406	0.441	0.605	0.551	0.379	0.422	0.462	0.468	0.463	0.474	0.515	0.511	0.562	0.560	0.500	0.497	0.863	0.672	3.647	1.625	3.874	1.697		
	Avg	0.304	0.387	0.334	0.383	0.331	0.380	0.333	0.376	0.381	0.412	0.431	0.446	0.330	0.379	0.414	0.427	0.437	0.449	0.450	0.459	0.526	0.516	0.439	0.452	0.602	0.543	4.431	1.729	6.736	2.191		
ETTm1	96	0.285	0.369	0.272	0.334	0.293	0.346	0.285	0.343	0.292	0.346	0.299	0.343	0.290	0.342	0.338	0.375	0.379	0.419	0.505	0.475	0.396	0.398	0.375	0.398	0.374	0.400	0.672	0.571	0.538	0.528		
	192	0.319	0.393	0.310	0.358	0.332	0.369	0.324	0.366	0.332	0.372	0.335	0.365	0.332	0.369	0.374	0.387	0.426	0.441	0.553	0.496	0.444	0.408	0.410	0.400	0.407	0.795	0.669	0.688	0.592			
	336	0.378	0.425	0.352	0.384	0.368	0.392	0.353	0.385	0.366	0.394	0.369	0.386	0.366	0.392	0.410	0.411	0.445	0.459	0.621	0.577	0.495	0.464	0.435	0.428	0.438	0.458	1.212	0.871	0.898	0.721		
	720	0.464	0.477	0.383	0.411	0.418	0.420	0.408	0.419	0.417	0.421	0.425	0.421	0.416	0.420	0.478	0.450	0.543	0.490	0.671	0.561	0.585	0.516	0.499	0.462	0.527	0.502	1.166	0.823	1.102	0.841		
	Avg	0.362	0.416	0.329	0.372	0.353	0.382	0.343	0.378	0.388	0.403	0.357	0.378	0.351	0.380	0.400	0.406	0.448	0.452	0.588	0.517	0.481	0.456	0.429	0.425	0.435	0.437	0.961	0.734	0.799	0.671		
ETTm2	96	0.156	0.266	0.161	0.253	-	-	0.165	0.254	0.173	0.262	0.167	0.269	0.165	0.255	0.187	0.267	0.203	0.287	0.255	0.339	0.192	0.274	0.189	0.280	0.209	0.308	0.365	0.453	0.658	0.619		
	192	0.203	0.307	0.219	0.293	-	-	0.220	0.292	0.229	0.301	0.224	0.303	0.220	0.292	0.249	0.309	0.269	0.328	0.281	0.340	0.230	0.339	0.253	0.319	0.311	0.382	0.533	0.563	1.078	0.827		
	336	0.255	0.349	0.271	0.329	-	-	0.268	0.326	0.286	0.341	0.281	0.342	0.274	0.329	0.321	0.351	0.325	0.366	0.339	0.372	0.334	0.361	0.314	0.357	0.442	0.466	1.363	0.887	1.549	0.972		
	720	0.342	0.417	0.352	0.379	-	-	0.350	0.380	0.378	0.401	0.397	0.421	0.362	0.385	0.408	0.403	0.421	0.415	0.433	0.432	0.417	0.413	0.414	0.413	0.475	0.587	3.379	1.338	2.631	1.242		
	Avg	0.239	0.335	0.251	0.313	-	-	0.251	0.313	0.284	0.339	0.267	0.333	0.255	0.315	0.291	0.333	0.305	0.349	0.327	0.371	0.306	0.347	0.293	0.342	0.409	0.436	1.410	0.810	1.479	0.915		
Weather	96	0.172	0.242	0.147	0.201	0.150	0.202	0.147	0.196	0.162	0.212	0.176	0.237	0.149	0.198	0.172	0.220	0.217	0.296	0.266	0.336	0.173	0.223	0.197	0.281	0.182	0.242	0.300	0.384	0.689	0.596		
	192	0.218	0.278	0.189	0.234	0.198	0.246	0.191	0.238	0.204	0.248	0.220	0.282	0.194	0.241	0.219	0.261	0.276	0.336	0.307	0.367	0.245	0.285	0.237	0.312	0.227	0.287	0.598	0.544	0.752	0.638		
	336	0.276	0.329	0.262	0.279	0.245	0.286	0.241	0.277	0.254	0.286	0.265	0.319	0.245	0.282	0.280	0.306	0.339	0.380	0.359	0.395	0.321	0.338	0.298	0.353	0.282	0.334	0.578	0.523	0.639	0.596		
	720	0.339	0.373	0.304	0.316	0.324	0.342	0.313	0.329	0.326	0.337	0.333	0.362	0.314	0.334	0.365	0.359	0.403	0.428	0.419	0.428	0.414	0.410	0.352	0.288	0.352	0.386	1.059	0.741	1.130	0.792		
	Avg	0.251	0.305	0.225	0.229	0.223	0.260	0.237	0.270	0.248	0.300	0.225	0.264	0.259	0.287	0.309	0.360	0.338	0.382	0.288	0.314	0.271	0.334	0.261	0.312	0.634	0.548	0.803	0.656				
Electricity	96	0.145	0.247	0.131	0.224	0.132	0.223	0.128	0.223	0.139	0.238	0.140	0.237	0.129	0.222	0.168	0.272	0.193	0.308	0.201	0.317	0.169	0.273	0.187	0.304	0.207	0.307	0.274	0.368	0.312	0.402		
	192	0.159	0.259	0.152	0.241	0.158	0.241	0.146	0.240	0.153	0.251	0.153	0.249	0.157	0.240	0.184	0.289	0.201	0.315	0.222	0.334	0.182	0.286	0.199	0.315	0.213	0.316	0.296	0.386	0.348	0.433		
	336	0.180	0.284	0.160	0.248	0.163	0.260	0.163	0.258	0.169	0.266	0.169	0.267	0.163	0.259	0.198	0.300	0.214	0.329	0.231	0.338	0.200	0.304	0.212	0.329	0.230	0.330	0.300	0.394	0.350	0.433		
	720	0.215	0.317	0.192	0.298	0.199	0.291	0.200	0.292	0.206	0.297	0.203	0.301	0.197	0.290	0.220	0.320	0.246	0.355	0.254	0.361	0.222	0.321	0.233	0.345	0.265	0.360	0.373	0.439	0.340	0.420		
	Avg	0.175	0.276	0.158	0.252	0.162	0.253	0.159	0.253	0.167	0.263	0.166	0.263	0.161	0.252	0.192	0.295	0.214	0.327	0.227	0.338	0.193	0.296	0.208	0.323	0.229	0.329	0.311	0.397	0.338	0.422		
Electricity	96	0.305	0.279	0.362	0.248	0.407	0.282	0.372	0.259	0.388	0.282	0.410	0.282	0.360	0.249	0.593	0.321	0.387	0.366	0.613	0.388	0.612	0.338	0.607	0.392	0.615	0.391	0.719	0.391	0.732	0.423		
	192	0.313	0.274	0.374	0.247	0.423	0.287	0.391	0.265	0.407	0.290	0.423	0.287	0.379	0.256	0.617	0.336	0.604	0.373	0.616	0.382	0.613	0.340	0.621	0.399	0.601	0.382	0.696	0.379	0.733	0.420		
	336	0.326	0.287	0.385	0.271	0.430	0.296	0.405	0.275	0.412	0.294	0.436	0.296	0.392	0.264	0.629	0.336	0.621	0.383	0.622	0.337	0.618	0.328	0.622	0.396	0.613	0.386	0.777	0.420	0.742	0.420		
	720	0.346	0.301	0.430	0.288	0.463	0.315	0.437	0.292	0.450	0.312	0.466	0.315	0.390	0.286	0.640	0.350	0.626	0.382	0.660	0.408	0.653	0.355	0.632	0.396	0.658	0.407	0.864	0.472	0.755	0.423		
	Avg	0.323	0.285	0.388	0.264	0.430	0.295	0.401	0.273	0.414	0.294	0.433	0.295	0.390	0.273	0.620	0.336	0.610	0.376	0.628	0.379	0.624	0.340	0.632	0.396	0.622	0.392	0.764	0.416	0.741	0.422		

Table 14: Performance comparison with additional baselines (5% Few Shot data)

Methods	Metric	LTSM-Bundle			TIME-LLM			LLM4TS			GPT4TS			DLinear			PatchTST			TimesNet			FEDformer			Autoformer			Non-Stationary			ETSformer			LightTS			Informer			Reformer																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
		MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
ETTh1	96	0.307	0.377	0.483	0.464	0.509	0.484	0.543	0.506	0.547	0.503	0.557	0.519	0.892	0.62	5.0593	0.529	0.681	0.570	0.952	0.650	1.169	0.832	1.483	0.91	1.225	0.812	1.198	0.795																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
	192	0.329	0.391	0.629	0.540	0.717	0.581	0.748	0.580	0.720	0.604	0.711	0.570	0.940	0.665	0.652	0.523	0.725	0.602	0.943	0.645	1.221	0.853	1.525	0.93	1.249	0.828	1.273	0.853																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
	336	0.346	0.405	0.768	0.626	0.768	0.589	0.754	0.595	0.984	0.727	0.816	0.619	0.945	0.653	0.731	0.594	0.761	0.624	0.935	0.644	1.179	0.832	1.347	0.87	1.202	0.811	1.254	0.857																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
	720	0.370	0.441	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Table 15: Results of different backbones, training paradigms, and prompting strategies.

Datasets		ETTh1		ETTh2		ETTm1		ETTm2		Traffic		Weather		Exchange		ECL	
Metric		MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE
From scratch + GPT-Medium + TS prompt	96	0.354	0.415	0.259	0.350	0.551	0.507	0.215	0.319	0.393	0.377	0.222	0.292	0.108	0.246	0.250	0.342
	192	0.364	0.421	0.537	0.505	0.231	0.331	0.235	0.335	0.373	0.356	0.246	0.309	0.143	0.288	0.231	0.331
	336	0.359	0.420	0.321	0.402	0.423	0.454	0.267	0.360	0.357	0.329	0.283	0.335	0.207	0.344	0.217	0.323
	720	0.357	0.430	0.372	0.449	0.398	0.444	0.360	0.434	0.347	0.311	0.342	0.388	0.358	0.461	0.211	0.317
	Avg	0.358	0.421	0.372	0.427	0.401	0.434	0.269	0.362	0.367	0.343	0.273	0.331	0.204	0.335	0.227	0.328
From scratch + GPT-Medium + Text prompt	96	0.453	0.483	0.350	0.422	0.757	0.613	0.338	0.420	0.659	0.552	0.343	0.398	0.223	0.353	0.605	0.507
	192	0.422	0.470	0.348	0.423	0.708	0.601	0.326	0.415	0.509	0.475	0.323	0.388	0.212	0.352	0.352	0.403
	336	0.481	0.502	0.449	0.487	0.938	0.701	0.483	0.506	0.562	0.496	0.457	0.474	0.430	0.502	0.729	0.456
	720	0.437	0.482	0.396	0.461	0.634	0.563	0.408	0.459	0.536	0.463	0.415	0.434	0.457	0.517	0.460	0.438
	Avg	0.448	0.484	0.385	0.448	0.759	0.619	0.389	0.450	0.566	0.496	0.384	0.423	0.330	0.431	0.537	0.451
From scratch + GPT-Small + TS prompt	96	0.323	0.392	0.243	0.341	0.394	0.437	0.185	0.301	0.334	0.321	0.200	0.279	0.098	0.236	0.197	0.291
	192	0.332	0.399	0.275	0.362	0.369	0.426	0.204	0.313	0.333	0.306	0.219	0.286	0.127	0.268	0.195	0.290
	336	0.345	0.405	0.317	0.394	0.352	0.415	0.263	0.364	0.324	0.288	0.265	0.323	0.179	0.321	0.181	0.282
	720	0.362	0.432	0.364	0.447	0.389	0.439	0.324	0.402	0.341	0.300	0.339	0.377	0.333	0.457	0.207	0.309
	Avg	0.340	0.407	0.300	0.386	0.376	0.429	0.244	0.345	0.333	0.304	0.256	0.316	0.184	0.320	0.195	0.293
Fully tune + GPT-Small + TS prompt	96	0.317	0.383	0.240	0.334	0.431	0.443	0.178	0.285	0.315	0.293	0.188	0.257	0.083	0.208	0.161	0.265
	192	0.355	0.413	0.285	0.370	0.479	0.482	0.221	0.323	0.352	0.336	0.238	0.304	0.132	0.277	0.213	0.311
	336	0.357	0.414	0.302	0.388	0.486	0.486	0.252	0.346	0.339	0.310	0.275	0.326	0.196	0.336	0.203	0.302
	720	0.363	0.434	0.361	0.442	0.479	0.483	0.345	0.420	0.350	0.313	0.345	0.384	0.426	0.496	0.224	0.326
	Avg	0.348	0.411	0.297	0.384	0.469	0.473	0.249	0.343	0.339	0.313	0.261	0.317	0.209	0.329	0.200	0.301
Fully tune + GPT-Small + Text prompt	96	0.305	0.377	0.226	0.320	0.276	0.360	0.143	0.253	0.305	0.279	0.162	0.227	0.060	0.178	0.144	0.246
	192	0.335	0.397	0.278	0.359	0.314	0.389	0.191	0.295	0.315	0.283	0.212	0.275	0.118	0.253	0.161	0.261
	336	0.348	0.406	0.310	0.392	0.344	0.411	0.239	0.339	0.323	0.285	0.266	0.318	0.198	0.333	0.175	0.277
	720	0.371	0.454	0.364	0.446	0.404	0.452	0.352	0.405	0.344	0.305	0.332	0.366	0.379	0.470	0.208	0.309
	Avg	0.340	0.409	0.294	0.379	0.334	0.403	0.231	0.323	0.322	0.288	0.243	0.296	0.189	0.308	0.172	0.273
Fully tune + GPT-Medium + Text prompt	96	0.301	0.372	0.229	0.320	0.261	0.346	0.149	0.266	0.300	0.268	0.163	0.230	0.058	0.173	0.141	0.241
	192	0.332	0.397	0.290	0.368	0.288	0.370	0.204	0.303	0.316	0.282	0.215	0.282	0.133	0.277	0.158	0.258
	336	0.351	0.412	0.316	0.392	0.343	0.413	0.294	0.376	0.328	0.295	0.281	0.332	0.224	0.369	0.175	0.276
	720	0.368	0.436	0.378	0.452	0.371	0.431	0.492	0.494	0.344	0.303	0.350	0.385	0.321	0.442	0.207	0.308
	Avg	0.338	0.404	0.303	0.383	0.316	0.390	0.285	0.360	0.322	0.287	0.252	0.307	0.184	0.315	0.170	0.271
Fully tune + GPT-Medium + Text prompt	96	0.320	0.387	0.242	0.330	0.490	0.477	0.191	0.290	0.346	0.326	0.212	0.270	0.134	0.269	0.185	0.300
	192	0.342	0.403	0.270	0.352	0.376	0.423	0.196	0.287	0.355	0.327	0.236	0.286	0.173	0.305	0.204	0.316
	336	0.348	0.409	0.284	0.367	0.530	0.501	0.253	0.335	0.379	0.345	0.298	0.331	0.311	0.421	0.224	0.334
	720	0.368	0.433	0.424	0.479	0.375	0.429	0.361	0.423	OOM	OOM	OOM	OOM	0.333	0.457	0.206	0.307
	Avg	0.344	0.408	0.305	0.382	0.443	0.458	0.250	0.334	0.360	0.333	0.249	0.295	0.238	0.363	0.205	0.314
Fully tune + Phi-2 + TS prompt	96	0.296	0.371	0.234	0.328	0.309	0.381	0.150	0.263	0.299	0.278	0.175	0.248	0.073	0.204	0.145	0.249
	192	0.318	0.386	0.273	0.355	0.301	0.381	0.190	0.293	0.311	0.278	0.212	0.279	0.129	0.271	0.164	0.266
	336	0.337	0.402	0.311	0.389	0.346	0.419	0.283	0.381	0.323	0.290	0.282	0.345	0.233	0.374	0.179	0.281
	720	0.372	0.445	0.317	0.407	0.404	0.461	0.439	0.484	0.347	0.305	0.354	0.382	0.404	0.501	0.218	0.319
	Avg	0.331	0.401	0.284	0.370	0.340	0.411	0.265	0.355	0.320	0.288	0.256	0.313	0.210	0.337	0.176	0.279
Fully tune + Pi-2 + Text prompt	96	0.296	0.371	0.234	0.328	0.309	0.381	0.150	0.263	0.299	0.278	0.175	0.248	0.073	0.204	0.145	0.249
	192	0.319	0.385	0.269	0.355	0.309	0.383	0.188	0.295	0.307	0.275	0.212	0.283	0.134	0.281	0.161	0.262
	336	0.337	0.402	0.311	0.389	0.346	0.419	0.283	0.381	0.323	0.290	0.282	0.345	0.233	0.374	0.179	0.281
	720	0.356	0.430	0.359	0.442	0.392	0.454	0.383	0.451	0.345	0.302	0.345	0.377	0.561	0.606	0.212	0.315
	Avg	0.327	0.397	0.293	0.378	0.339	0.409	0.251	0.347	0.318	0.286	0.254	0.313	0.250	0.366	0.174	0.277
LoRA-dim-16 + GPT-Medium + TS prompt	96	0.362	0.419	0.273	0.363	0.589	0.533	0.225	0.332	0.428	0.396	0.224	0.293	0.129	0.274	0.227	0.333
	192	0.394	0.444	0.312	0.397	0.582	0.531	0.259	0.361	0.502	0.437	0.339	0.280	0.200	0.345	0.257	0.358
	336	0.403	0.457	0.321	0.413	0.560	0.532	0.293	0.392	0.547	0.457	0.320	0.369	0.266	0.409	0.291	0.386
	720	0.444	0.499	0.366	0.451	0.576	0.547	0.355	0.436	0.660	0.519	0.369	0.406	0.457	0.532	0.406	0.479
	Avg	0.401	0.455	0.318	0.406	0.577	0.536	0.283	0.380	0.534	0.452	0.313	0.337	0.263	0.390	0.295	0.389
LoRA-dim-32 + GPT-Medium + TS prompt	96	0.365	0.422	0.270	0.361	0.596	0.593	0.222	0.329	0.438	0.408	0.223	0.294	0.117	0.259	0.233	0.341
	192	0.401	0.449	0.314	0.398	0.594	0.537	0.261	0.363	0.503	0.443	0.281	0.340	0.204	0.346	0.259	0.361
	336	0.403	0.457	0.321	0.413	0.563	0.533	0.294	0.393	0.547	0.459	0.321	0.370	0.267	0.410	0.294	0.390
	720	0.444	0.498	0.367	0.452	0.572	0.545	0.357	0.437	0.647	0.513	0.369	0.406	0.454	0.530	0.399	0.473
	Avg	0.403	0.457	0.318	0.406	0.581	0.552	0.283	0.380	0.534	0.456	0.298	0.352	0.260	0.386	0.296	0.391
LoRA-dim-16 + GPT-Medium + Word prompt	96	0.377	0.431	0.284	0.376	0.603	0.538	0.239	0.348	0.462	0.423	0.244	0.313	0.154	0.302	0.242	0.348
	192	0.394	0.445	0.313	0.400	0.578	0.530	0.263	0.367	0.511	0.441	0.284	0.344	0.203	0.351	0.262	0.363
	336	0.412	0.465	0.325	0.417	0.571	0.538	0.299	0.397	0.567	0.471	0.323	0.373	0.267	0.413	0.308	0.402
	720	0.448	0.501	0.368	0.452	0.582	0.550	0.357	0.437	0.672	0.526	0.370	0.407	0.452	0.529	0.416	0.486
	Avg	0.408	0.461	0.322	0.411	0.583	0.539	0.289	0.387	0.553	0.465	0.305	0.359	0.269	0.399	0.307	0.400
LoRA-dim-32 + GPT-Medium + Word prompt	96	0.365	0.423	0.276	0.367	0.590	0.533	0.230	0.337	0.449	0.410	0.234	0.305	0.133	0.277	0.237	0.343
	192	0.400	0.449	0.311	0.397	0.572	0.527	0.261	0.364	0.515	0.447	0.284	0.345	0.207	0.352	0.265	0.366
	336	0.410	0.463	0.324	0.416	0.570	0.538	0.299	0.398	0.563	0.469	0.323	0.373	0.268	0.414	0.305	0.399
	720	0.447	0.500	0.368	0												

Table 16: Results of different backbones.

Datasets		ETTh1		ETTh2		ETTm1		ETTm2		Traffic		Weather		Exchange		ECL	
Metric		MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE
Fully tune + GPT-Large + TS prompt	96	0.297	0.368	0.224	0.319	0.277	0.360	0.147	0.259	0.304	0.280	0.168	0.240	0.069	0.192	0.148	0.251
	192	0.328	0.391	0.279	0.362	0.300	0.377	0.207	0.311	0.315	0.279	0.212	0.277	0.121	0.264	0.159	0.258
	336	0.347	0.407	0.365	0.420	0.322	0.397	0.284	0.364	0.324	0.287	0.291	0.341	0.356	0.461	0.174	0.276
	720	0.358	0.427	0.430	0.478	0.358	0.421	0.436	0.467	0.348	0.303	0.370	0.388	0.424	0.525	0.207	0.308
	Avg	0.333	0.398	0.325	0.395	0.314	0.389	0.269	0.350	0.323	0.287	0.260	0.311	0.242	0.360	0.172	0.273
Fully tune + GPT-Medium + TS prompt	96	0.307	0.377	0.235	0.326	0.285	0.369	0.156	0.266	0.305	0.278	0.172	0.242	0.065	0.186	0.145	0.247
	192	0.329	0.391	0.283	0.365	0.319	0.393	0.203	0.307	0.313	0.274	0.218	0.278	0.115	0.248	0.159	0.259
	336	0.346	0.405	0.320	0.401	0.378	0.425	0.255	0.349	0.326	0.287	0.276	0.329	0.206	0.339	0.180	0.284
	720	0.370	0.441	0.378	0.456	0.464	0.477	0.342	0.417	0.346	0.301	0.339	0.373	0.409	0.487	0.215	0.317
	Avg	0.338	0.403	0.304	0.387	0.362	0.416	0.239	0.335	0.323	0.285	0.251	0.305	0.199	0.315	0.175	0.276
Fully tune + GPT-Small + TS prompt	96	0.317	0.383	0.240	0.334	0.431	0.443	0.178	0.285	0.315	0.293	0.188	0.257	0.083	0.208	0.161	0.265
	192	0.355	0.413	0.285	0.370	0.479	0.482	0.221	0.323	0.352	0.336	0.238	0.304	0.132	0.277	0.213	0.311
	336	0.357	0.414	0.302	0.388	0.486	0.486	0.252	0.346	0.339	0.310	0.275	0.326	0.196	0.336	0.203	0.302
	720	0.363	0.434	0.361	0.442	0.479	0.483	0.345	0.420	0.350	0.313	0.345	0.384	0.426	0.496	0.224	0.326
	Avg	0.348	0.411	0.297	0.384	0.469	0.473	0.249	0.343	0.339	0.313	0.261	0.317	0.209	0.329	0.200	0.301
Fully tune + Phi-2 + TS prompt	96	0.296	0.371	0.234	0.328	0.309	0.381	0.150	0.263	0.299	0.278	0.175	0.248	0.073	0.204	0.145	0.249
	192	0.318	0.386	0.273	0.355	0.301	0.381	0.190	0.293	0.311	0.278	0.212	0.279	0.129	0.271	0.164	0.266
	336	0.337	0.402	0.311	0.389	0.346	0.419	0.283	0.381	0.323	0.290	0.282	0.345	0.233	0.374	0.179	0.281
	720	0.372	0.445	0.317	0.407	0.404	0.461	0.439	0.484	0.347	0.305	0.354	0.382	0.404	0.501	0.218	0.319
	Avg	0.331	0.401	0.284	0.370	0.340	0.411	0.265	0.355	0.320	0.288	0.256	0.313	0.210	0.337	0.176	0.279

Table 17: Results of different down-sampling ratios. Experiments with GPT-Medium as backbones, TS prompt, and fully tuning paradigm.

Datasets		ETTh1		ETTh2		ETTm1		ETTm2		Traffic		Weather		ECL	
Metric		MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE	MSE	MAE
Downsample Ratio = 40	96	0.4536	0.4787	0.3395	0.4097	0.7441	0.6068	0.3229	0.4055	0.6619	0.5636	0.3538	0.3979	0.6118	0.499
	192	0.4648	0.4935	0.386	0.4507	0.7659	0.6336	0.3797	0.4604	0.6644	0.5537	0.4106	0.454	0.6756	0.4915
	336	0.6629	0.6167	0.5982	0.5916	1.1366	0.8212	0.6904	0.6455	1.0706	0.7785	0.7359	0.65	1.6485	0.7188
	720	1.0518	0.8133	0.8802	0.7588	1.8609	1.1304	1.2011	0.9073	1.7276	1.062	1.3176	0.9268	3.9988	1.0223
	Avg	0.343	0.408	0.307	0.390	0.353	0.412	0.234	0.331	0.344	0.314	0.253	0.306	0.210	0.330
Downsample Ratio = 20	96	0.307	0.3767	0.2349	0.3263	0.285	0.3687	0.1555	0.2657	0.3053	0.2778	0.1717	0.2416	0.1447	0.2468
	192	0.3288	0.3908	0.2826	0.3649	0.3193	0.3925	0.2032	0.3069	0.3132	0.2744	0.2177	0.2782	0.1587	0.2588
	336	0.346	0.405	0.3198	0.4005	0.3782	0.4254	0.2549	0.3492	0.3263	0.2869	0.2761	0.3287	0.1803	0.2835
	720	0.3704	0.4405	0.378	0.456	0.4638	0.4773	0.3422	0.4172	0.3456	0.301	0.3386	0.3732	0.2151	0.3167
	Avg	0.338	0.404	0.303	0.383	0.316	0.390	0.285	0.360	0.322	0.287	0.252	0.307	0.184	0.315
Downsample Ratio = 10	96	0.2975	0.3698	0.2268	0.3175	0.2633	0.3462	0.1463	0.2583	0.2961	0.2626	0.2583	0.2247	0.1406	0.2411
	192	0.3293	0.3896	0.2848	0.3674	0.3286	0.3991	0.1995	0.3014	0.3089	0.2673	0.2151	0.2786	0.1568	0.2564
	336	0.3461	0.4039	0.3097	0.3938	0.3593	0.4198	0.259	0.3505	0.3206	0.2785	0.2651	0.3155	0.1744	0.2747
	720	0.3676	0.4333	0.4101	0.4738	0.4096	0.4505	0.3632	0.4242	0.3428	0.2983	0.3462	0.38	0.2099	0.3101
	Avg	0.335	0.402	0.321	0.392	0.341	0.399	0.235	0.332	0.312	0.274	0.252	0.308	0.232	0.360