BENCHMARKS AND CUSTOM PACKAGE FOR ENERGY FORECASTING

Anonymous authors

Paper under double-blind review

Abstract

Energy (load, wind, photovoltaic) forecasting is significant in the power industry as it can provide a reference for subsequent tasks such as power grid dispatch, thus bringing huge economic benefits. However, there are many differences between energy forecasting and traditional time series forecasting. On the one hand, traditional time series mainly focus on capturing characteristics like trends and cycles. In contrast, the energy series is largely influenced by many external factors, such as meteorological and calendar variables. On the other hand, energy forecasting aims to minimize the cost of subsequent tasks such as power grid dispatch, rather than simply pursuing prediction accuracy. In addition, the scale of energy data can also significantly impact the predicted results. In this paper, we collected large-scale load datasets and released a new renewable energy dataset that contains both station-level and region-level renewable generation data with meteorological data. For load data, we also included load domain-specific feature engineering and provided a method to customize the loss function and link the forecasting error to requirements related to subsequent tasks (such as power grid dispatching costs), integrating it into our forecasting framework. Based on such a situation, we conducted extensive experiments with 21 forecasting methods in these energy datasets at different levels under 11 evaluation metrics, providing a comprehensive reference for researchers to compare different energy forecasting models.

029 030

004

010 011

012

013

014

015

016

017

018

019

021

023

025

026

027

028

031

1 INTRODUCTION

Time series data are becoming ubiquitous in numerous real-world applications (Wen et al., 2022; 033 Lai et al., 2021; Zhou et al., 2022a; Wang et al., 2018). Among them, energy forecasting is crucial 034 for maintaining the supply and demand balance in the power system. Thanks to the development of machine learning in recent years, various methods have been developed for energy forecasting (Yildiz 035 et al., 2017; Zhang et al., 2021; Aslam et al., 2021; Benti et al., 2023; Yang et al., 2023; Zhu et al., 2023). To further promote the development of this field, many energy forecasting competitions 037 like the Global Energy Forecasting (GEF) Competition have been held over the years (Hong et al., 2014; 2016; 2019). In addition, many competitions target specific themes, like building energy management based on electricity demand and solar PV generation (Nweye et al., 2022), and the 040 impact of COVID-19 issues on the power systems (Farrokhabadi et al., 2022). 041

Although many advanced energy forecasting methods have emerged in the past decades, the winners 042 of forecasting competitions often use conventional machine learning models (like non-deep learning 043 models). The secret to their victory lies in targeted feature engineering, which is also the major 044 difference between energy forecasting and general time series forecasting (Sobhani et al., 2020). 045 However, no existing benchmarks focus on those parts of energy forecasting. Compared with 046 other time series, energy data are greatly affected by external factors such as temperature and 047 calendar variables, making it challenging to model the dynamics accurately. Therefore, exploring 048 the impact of external factors on energy forecasting has always been an important research direction in this field (Aprillia et al., 2020). For load data, temperature is considered to have a significant impact and many researchers have focused on using temperature variables to assist in constructing 051 load forecasting models (Haben et al., 2019; Sobhani et al., 2020; Liu et al., 2023). At present, the utilization of temperature variables can be roughly divided into two strategies. One is to make targeted 052 transformations on temperature variables, which are often based on relatively simple statistical learning methods (Guan et al., 2021; Farfar & Khadir, 2019). The other one is to extract features by

054 neural networks. Such models usually achieve better accuracy (Imani, 2021; Hafeez et al., 2020). 055 However, the interpretability of this kind of model decreases due to the black-box characteristic 056 of neural networks. Nevertheless, related feature engineering also has a guiding role for neural 057 network-based forecasting models. Currently, no large-scale experimental results have been provided 058 to demonstrate this. Therefore, we will provide various related feature engineering in our package and discuss the impact on load forecasting models based on temperature feature engineering. As for renewable energy data, the impact of external factors is even more significant, such as the effect 060 of wind speed on wind power. However, unlike load data, a common problem in the community is 061 that we often lack meteorological external factors that match the renewable energy data. As stated 062 in (Menezes et al., 2020), an excellent renewable energy dataset not only requires generation data but 063 also corresponding meteorological data, which is often difficult. For this situation, we have collected 064 and publicly released a renewable energy output dataset from a first-level administrative region, 065 covering different types of renewable energy data such as PV, onshore wind, and offshore wind, as 066 well as corresponding key meteorological factors such as real-time wind speed at wind turbine hubs.

067 Apart from feature engineering, another difference is that the most important concern of energy 068 forecasting models is to achieve the lowest cost instead of the best accuracy of predictions. Due to 069 the diversity of the time series data, general time series forecasting results are rarely optimized for a specific task. However, energy forecasting results mainly be used for subsequent power grid dispatch, 071 which inspires us to pay attention to the relationship between the prediction and subsequent decision-072 making cost. (Wang & Wu, 2017) discovered the asymmetry between cost and load forecasting 073 error and this asymmetry comes from actual scenarios. Underestimating predictions at peak points 074 will result in additional power purchase costs while overestimating predictions at low points will 075 waste power generation. Therefore, bias will be introduced if we just use traditional symmetric loss functions like MSE and MAE to train the model. Then, (Zhang et al., 2022) proposed to use the 076 characteristics of piecewise linearization and the Huber function to model the relationship between 077 forecasting error and real cost. Inspired by this work, our package provides methods for modeling the relationship between forecasting error and other variables and then constructing the corresponding 079 loss function.

081 To provide an accessible and extensible reference for future researchers in energy forecasting, our developed package differs from the existing time series packages (Alexandrov et al., 2020; Godahewa et al., 2021). Specifically, our package splits the entire energy forecasting process into 083 five modules: data preprocessing, feature engineering, forecasting methods, postprocessing, and evaluation metrics. Our package will cover both probabilistic forecasting and point forecasting, 085 providing feature engineering methods and predictors based on traditional machine learning models and deep learning models. Users can combine any of these components and obtain their customized 087 models. Furthermore, our package adds specific functionalities to address the characteristics of 088 energy forecasting like load forecasting and its differences from traditional time series forecasting, 089 greatly enhancing the user's flexibility to construct energy forecasting models. 090

Lastly, we conduct extensive experiments to evaluate both point and probabilistic forecasting performance of different models on multiple load datasets at different levels. As for renewable energy, due to the influence of meteorological factors, renewable energy often has significant volatility and uncertainty. Therefore, we mainly consider the probabilistic forecasting of renewable energy. These results not only provide insights about different forecasting models under various scenarios and evaluation metrics but also show the accessibility and extensibility of our package and benchmark.

096

098

099

100

101

102

103

104

105

- We summarize our primary contributions as follows:
- 1. A new open-source high-quality renewable energy dataset. We release a renewable energy output dataset, covering different types of data such as PV,onshore, and offshore wind, as well as corresponding key meteorological factors. Compared with other datasets, our advantage lies in providing different types of renewable energy generation data like PV and offshore wind, at different levels within the same region, including data from specific stations and some rather big regions (with multiple stations). Meanwhile, we also provide the relative positional relationships between different stations. It is beneficial for the community to study the relationship between different renewable energy types under similar climate conditions in a certain area. To our knowledge, this is the first high-quality renewable energy dataset with these characteristics.
- 107 2. Domain-specific feature engineering and self-defined loss function for load forecasting. Based on the characteristics of load, temperature, and calendar variables, we integrate the feature

engineering that reflects the ternary relationship into our package for users to use in any forecasting model. At the same time, we also provide users with a function to customize the loss function. Users can define the relationship between the forecasting error and any variable (such as the dispatching cost of the power grid) and integrate it into our forecasting framework as a loss function. In our experiment, we simulate an IEEE 30-bus system, provide the relationship between simulated forecasting error and cost, and construct the corresponding loss function.

3. Fully open-source platform with accessibility and extensibility. We release the relevant code 114 publicly ¹. Users can freely combine the components we provide to design their energy forecasting 115 framework to cope with different energy forecasting scenarios. We provide over 20 forecasting 116 methods, including both probabilistic forecasting and point forecasting. In addition, we also 117 encourage users to combine their forecasting methods based on our framework. After defining the 118 input and output of their method, users only need one command to add their forecasting model to 119 our framework to accomplish common 24-hour-ahead electricity forecasting tasks. At the same 120 time, we also provide various evaluation and visualization methods to facilitate users to evaluate 121 the predictive performance of different models from multiple perspectives.

4. The first large-scale benchmark for energy forecasting. Based on 12 energy datasets in different scales (e.g., building-level and aggregated-level), we conduct experiments on both probabilistic forecasting and point forecasting for load forecasting. For probabilistic forecasting, we compare 21 probabilistic forecasting methods and apply 11 metrics to comprehensively compare their performance. For point forecasting, we focus on 12 widely used deep learning methods and compare the traditional MSE loss function with our proposed loss function based on the relationship between forecasting error and cost. For the renewable energy dataset, we conduct probabilistic forecasting with 12 methods. To the best of our knowledge, this is the first work to construct comprehensive benchmarks with large-scale datasets for energy forecasting scenarios.

2 DATA DESCRIPTION

In this section, we will introduce how our data is collected and the characteristics of the datasets, including electrical load datasets and the renewable energy dataset.

135 136 137

122

123

124

125

126

127

128

129

130 131

132 133 134

137 2.1 ELECTRICAL LOAD DATASET

We have collected a total of **11** load datasets for our collection, and a detailed description of each 139 dataset is provided in the Appendix A. In summary, the load data we collect mainly comes from UCI 140 machine learning databases (Dua & Graff, 2017), Kaggle data competition platforms (Nicholas, 2019; 141 Yeafi, 2021; Shahane, 2021), and the famous global energy forecasting competitions (Hong et al., 142 2014; 2016; 2019). In addition, we also include a dataset reflecting the impact of the COVID-19 143 epidemic on the power system in our archives. Under the influence of COVID-19, an influential 144 external factor, the power load has changed significantly, posing a challenge to the robustness of 145 the forecasting model (Farrokhabadi et al., 2022). From the perspective of load hierarchy, 7 of 146 the data we collect are aggregated-level datasets, and the remaining 4 are building-level datasets. 147 Aggregated-level load refers to the total load that aggregates multiple independent loads (such as the 148 power demand of various buildings in the power system) together. More specifically, we classify the load of an area greater than one building as aggregated level. Because the aggregated-level 149 load results from multiple load aggregations, it typically exhibits more pronounced periodicity and 150 seasonality. For this reason, calendar variables significantly impact load forecasting at this level. 151 In contrast, the load of the building level, which can also be seen as a part of the aggregated load, 152 change very dramatically, resulting in significant uncertainty. Therefore, many works related to 153 building-level load forecasting often focus on probabilistic forecasting (Xu et al., 2019; Jeong et al., 154 2021b). To provide a reference for researchers in related fields, we also collect building-level datasets 155 from the Building Data Genome 2 (BDG2) Data-Set (Miller et al., 2020). In addition to different 156 levels, the data we collect also has the characteristic of almost covering all meteorological data 157 (actual measurement) such as temperature, which may be greatly beneficial to forecasting because of 158 the great impact of external variables (especially temperature) on load. The number of time series 159 contained in each dataset and their corresponding features are listed in Table 1. And all the data will be released under appropriate licenses. 160

¹⁶¹

¹https://anonymous.4open.science/r/ProEnFo-17CC

	Dataset	No. of series	Length	Resolution	Missing	License	Туре	External variables
1	Covid19(Farrokhabadi et al., 2022)	1	31912	hourly	No	CC BY 4.0	aggregated-level	airTemperature, Humidity, etc
2	GEF12(Hong et al., 2014)	20	39414	hourly	No	CC BY 4.0	aggregated-level	airTemperature
3	GEF14(Hong et al., 2016)	1	17520	hourly	No	CC BY 4.0	aggregated-level	airTemperature
4	GEF17(Hong et al., 2019)	8	17544	hourly	No	CC BY 4.0	aggregated-level	airTemperature
5	PDB(Yeafi, 2021)	1	17520	hourly	No	CC0 1.0	aggregated-level	airTemperature
6	Spain(Nicholas, 2019)	1	35064	hourly	Yes	CC0 1.0	aggregated-level	airTemperature, seaLvlPressure, e
7	Hog(Miller et al., 2020)	24	17544	hourly	Yes	CC BY 4.0	building-level	airTemperature, wind speed, etc
8	Bull(Miller et al., 2020)	41	17544	hourly	Yes	CC BY 4.0	building-level	airTemperature, wind speed, etc
9	Cockatoo(Miller et al., 2020)	1	17544	hourly	Yes	CC BY 4.0	building-level	airTemperature, wind speed, etc
10	ELF(Shahane, 2021)	1	21792	hourly	No	CC BY 4.0	aggregated-level	No
11	UCI(Dua&Graff, 2017)	321	26304	hourly	No	CC BY 4.0	building-level	No

Table 1: Datasets in the load forecasting archive.

2.2 RENEWABLE ENERGY DATASET

We collect and release a renewable energy dataset from a first-level administrative region. For station-level, there are 10 onshore wind series with its corresponding wind speed and wind direction at the wind turbine hubs(1 only has the wind speed), 1 offshore wind series with wind speed and wind direction, and **10** PV series with corresponding irradiance and air temperature. For the region-level, we provide 16 onshore wind series, 8 offshore wind series, and 13 PV series in different cities. In addition, 5 of onshore wind series, 4 of offshore wind series, and 5 of PV series in different regions are also provided(as summarized in Table 2 and the detailed description can be found in the Appendix A).

Table 2: Datasets in the renewable energy forecasting archive.

Data	No. of series	Туре	Level	Missing	Resolution	External variables
1 LW_S	10	Onshore Wind	Station	No	15 min	Wind speed, Wind direction, Location
2 OW_S	1	Offshore Wind	Station	No	15 min	Wind speed, Wind direction, Location
3 PV_S	10	PV	Station	No	15 min	Irradiance, Temperature, Location
4 LW_C	16	Onshore Wind	City	No	15 min	-
5 OW_C	8	Offshore Wind	City	No	15 min	
6 PV_C	13	PV	City	No	15 min	-
7 LW_R	5	Onshore Wind	Region	No	15 min	
8 OW_R	4	Offshore Wind	Region	No	15 min	
9 PV_R	5	PV	Region	No	15 min	

PACKAGE FUNCTIONS

3.1 OVERVIEW OF THE PACKAGE

Fig. 1 shows the overview of our package. As stated before, we divide the overall forecasting process into several parts to address potential issues in energy forecasting for the power industry. First of all, energy data like load is obtained by physical devices such as electricity meters. During this process, it is inevitable to encounter missing values, omissions, and other situations. In this regard, our package provides various methods such as ARIMA based on Kalman filtering (Harvey & Pierse, 1984), K-nearest neighbor algorithm (García-Laencina et al., 2010) to fill in missing values, ensuring minimum data information distortion. Secondly, our model provides a variety of feature selection strategies to meet the needs of different scenarios. For example, users can choose the corresponding data from the previous seven days for day-ahead forecasting or use Autocorrelation Function (ACF) and Partial Autocorrelation Function (PACF) metrics to help select the lagged values. In addition, our framework allows users to add external variables such as temperature and calendar variables that may impact the forecasting model. As for the forecasting methods, we provide both probabilistic forecasting and point forecasting methods. Among them, probabilistic forecasting will be based on quantile forecasting. However, quantile regression may lead to confusion about quantile, that is,



third powers as features. The specific formula is as follows:

273 274 275

$$\begin{aligned} \hat{y}_t = & \beta_0 + \beta_1 \underbrace{\operatorname{Trend}_t}_{\text{replaced by sequence model}} + \beta_2 M_t + \beta_3 W_t + \beta_4 H_t + \beta_5 W_t H_t + \beta_6 T_t + \beta_7 T_t^2 \\ & + \beta_8 T_t^3 + \beta_9 T_t M_t + \beta_{10} T_t^2 M_t + \beta_{11} T_t^3 M_t + \beta_{12} T_t H_t + \beta_{13} T_t^2 H_t + \beta_{14} T_t^3 H_t \end{aligned}$$

276 where M_t, W_t, H_t , and T_t represent the month, workday, and hour vectors after one-hot encoding and 277 temperature at the corresponding time. Due to the one-hot coding, one categorical variable is changed 278 into multiple binary categorical variables. When the corresponding variable is 0, the parameters 279 of the linear model will not have any effect on it. Therefore, the result of doing so is constructing multiple personalized models based on calendar variables. Such a feature engineering strategy can 281 help the forecasting model cope with situations where the temperature and load relationship shifts under different calendar variables. To preserve such characteristics and integrate existing sequence 282 modeling methods (such as LSTM, and N-BEATS), we treat the information extracted by sequence 283 modeling methods as trend variables and concatenate them with the previously obtained calendar 284 temperature coupling variables. Finally, a fully connected layer is used to map the final output result. 285 In section 5, we will compare the impact of this feature engineering on forecasting results across multiple datasets. 287

288 3.2.2 CUSTOM LOSS FUNCTION

Based on (Zhang et al., 2022), our framework provides corresponding piecewise linearization func-290 tions to help users model the relationship between forecasting errors and real requirements (such as 291 scheduling costs) and integrate it into the gradient descent training. Specifically, we need data pairs 292 $(\epsilon_i, C_i)_{i=1,\dots,N}$, where ϵ_i is the forecasting error and C_i is the real requirement (here we mainly refer 293 to the dispatching cost). Here, we consider using Forecasting Error Percentage (FEP) $\epsilon_i = \frac{f(x_i) - y_i}{2}$ as our error metric. At the same time, we normalize $\{C\}_{i=1,\dots,N}$, making its value fall between 0 and 295 1. Now, our goal has become how to construct $L(\epsilon)$ to estimate C. To achieve high fitting accuracy, 296 we can use a spline cubic function, denoted as s, to fit it. However, the disadvantage of doing so is 297 that there will be many discontinuities, which is not convenient to integrate them into our forecasting 298 framework as a loss function. To ensure the fitting ability of the function while making it as simple 299 as possible, a piecewise linearization strategy is adopted here. The number of segments K can be 300

determined by setting the upper bound of the fitting error $||s - L(\epsilon)||_2 \le \frac{\left(\int_{\epsilon_{\min}}^{\epsilon_{\max}} s''(\epsilon)^{\frac{2}{5}} d\epsilon\right)^{\frac{5}{2}}}{\sqrt{120K^2}}$ (Berjón et al., 2015). Regarding the position of the corresponding interval points, we strive to distribute the data points within the interval formed by each pair of endpoints (De Boor & De Boor, 1978). So far, we have obtained a piecewise linearization function. To take it as a loss function, we need to ensure its differentiability. Specifically, we use a quadratic function in a cell around each breakpoint to smooth it. Note that the quadratic function does not need to fit the data, but only needs to ensure its left and right continuity and the continuity of the corresponding first derivative to obtain the parameters.

308 Adapted from (Zhang et al., 2022), we employ a modified 309 IEEE 30-bus test system to simulate an economic dispatch optimization problem (Hota & Naik, 2016). This system 310 comprises 6 generators and 3 Battery Energy Storage Sys-311 tems (BESS) connected to the network to supply power 312 to 21 loads. We will address two dispatch optimization 313 problems: the Day-Ahead Economic Dispatch (DAED) 314 problem and the Intra-day Power Balancing (IPB) problem, 315 to obtain the dispatch cost. The DAED problem primarily 316 focuses on dispatching the power output of all online gen-317 erators based on forecasted results, while the IPB problem 318 fine-tunes the outputs of generators, charging/discharging 319 behavior of BESS, and load shedding to balance the intra-320 day load deviation. The simulation process can be found



Figure 2: Visualization of the simulated loss function.

in Appendix C.1. The simulated visualization result can be found in Fig. 2. From the simulation
 results, we can identify two key distinctions in comparison to traditional Mean Squared Error (MSE)
 losses. First, there is a significant asymmetry between forecasting error and dispatching cost, which
 is evidenced by the considerable discrepancy in dispatching costs between instances when predicted

324 values are higher than the true value and instances when predicted values are lower than the true 325 value. This difference stems from varying sources of dispatching costs. When the predicted value is 326 too high, the system may over-dispatch power generation equipment, whereas when the predicted 327 value is too low, the system may need to purchase emergency power supplies. Second, to minimize 328 dispatching costs, we often do not need to require that predicted values perfectly match true values. Instead, we only need to meet specific accuracy requirements to minimize dispatching costs. This 329 finding can guide the model to focus more on data points with low forecasting accuracy, thereby 330 minimizing the final dispatching cost. We have packaged the loss function based on these simulated 331 data for users to call. 332

333 334

3.3 USAGE OF THE PACKAGE

Our package provides multiple components for users to freely combine and construct various power forecasting scenarios. Meanwhile, we also encapsulate the default strategy, where users only need one command to achieve the default 24-hour ahead power probabilistic forecasting task and obtain detailed result files, including multiple forecasting methods and evaluation metrics for further analysis.

339 340

341

342 343

344

345

346

1

2

```
err_tot, forecast_tot, true = calculate_scenario(data=data,
target=target, methods_to_train=methods_to_train)
```

In addition, our package has a good extensibility and we also encourage users to implement more forecasting methods based on our framework and construct more energy forecasting scenarios. Similarly, after adding a new model, users can also add the new forecasting model to the forecasting task with a simple command.

347 348

349 350

351

352

353 354

355 356

357

methods_to_train.append(mi.MY_model())

We will provide a detailed description process in the Appendix C.2 and corresponding code documents to help users use our package to incorporate more power forecasting methods into the framework and construct different energy forecasting scenarios to adapt to different power forecasting tasks.

4 BENCHMARKING PROCESS

4.1 ELECTRICIAL LOAD FORECASTING

In our archive, we will mainly discuss the results of probabilistic load forecasting. At the same time, to explain our proposed custom loss function, we will also compare the point forecasting performance of the forecasting model trained using gradient descent in Appendix D.5.

361 Data preprocessing and 24 hours-ahead forecasting. We first use the functions provided by our 362 framework to fill in missing values and address the issue of zero padding. For forecasting scenarios, we chose the most common load forecasting, which is to forecast 24 hours in advance, as our main 363 task for evaluation (our framework also supports the construction of other forecasting scenarios). 364 To meet the needs of subsequent power grid scheduling, load forecasting needs to reserve sufficient time for subsequent tasks, which means that there is a certain gap between the available historical 366 sequences and the forecasting range. Therefore, we adopt the widely used forecasting setting in the 367 power industry (Qin et al., 2023; Wang et al., 2022), which uses the historical values of the previous 368 7 days at the same time to forecast the corresponding power load on the 8th day. And the basis for 369 doing so mainly comes from the periodicity of the load sequence. 370

Feature engineering. As mentioned in Section 3.2, we apply the transformation of feature engineering based on temperature and calendar variables to our forecasting models. For sequence models like the LSTM, we concatenate the features with the output of the models and input them into a single-layer MLP to get the final output. As for the non-sequence models, we concatenate all the features and input lagged values. As a comparison, we also conduct experiments on non-transformed features simultaneously, directly inputting calendar variables and temperature as features.

Forecasting models. We introduce **21** probabilistic forecasting methods for comparison, covering multiple types. These include two simple moving quantile methods based on global historical data

378 (BEQ) and fixed-length windows (BMQ), as well as two models that account for forecasting errors, 379 based on the Persistence (BECP) and linear regression methods (CE). In addition, there are 5 non-380 deep learning methods, and they are quantile regression methods based on the K-nearest neighbor 381 algorithm (Hastie et al., 2009), quantile regression methods based on random forest and sample 382 random forest (Meinshausen & Ridgeway, 2006), and quantile regression methods based on extreme random tree and sample extreme random tree (Geurts et al., 2006). Finally, we introduce 12 deep 383 learning methods, including simple forward propagation networks (Jain et al., 1996), LSTM net-384 works (Hochreiter & Schmidhuber, 1997) for sequence modeling, convolutional neural networks (Li 385 et al., 2021) (where we use one-dimensional convolutional kernels), Transformer (Vaswani et al., 386 2017) networks applying attention mechanisms. In addition, we include methods that modify the 387 above neural network structures to make them more suitable for forecasting tasks, such as LST-388 Net (Lai et al., 2018), which is designed to simultaneously capture both long-term and short-term 389 patterns of time series, WaveNet based on causal convolution (Oord et al., 2016), N-BEATS stacked 390 into blocks using multiple linear layers (Oreshkin et al., 2020), Dlinear, and NLinear (Zeng et al., 391 2023) which only use linear layer to model the series. In recent years, Transformer-based forecasting 392 models have been widely applied. Therefore, we also include related models like Informer (Zhou 393 et al., 2021), Autoformer (Wu et al., 2021), and Fedformer (Zhou et al., 2022b). Among them, the neural network is trained based on gradient descent. For probabilistic forecasting, we take the 394 sum of nine quantile losses from 0.1 to 0.9 as the loss function. For point forecasting, we provide 395 an asymmetric differentiable loss function through data fitting and integrate it into our forecasting 396 framework as a loss function. At the same time, we also construct neural networks based on the 397 traditional MSE Loss function for comparison(in Appendix D.5.2). 398

399 400

4.2 RENEWABLE ENERGY FORECASTING

401 Similar to load forecasting, we also conduct 24 hours ahead on renewable energy. Compared to the 402 load, due to the great uncertainty of meteorological factors, the periodicity of the renewable energy 403 sequence is weaker. Therefore, we will use a multi-step output approach for prediction. Firstly, we 404 downsample the renewable energy data to a 1-hour resolution. Next, we will input the renewable 405 energy sequence and meteorological factors of the past 24 hours, as well as the meteorological factors 406 of the next 24 hours, into the model and predict the renewable energy sequence for the next 24 hours. 407 Due to the need to adapt to multi-step and multi-quantile output formats. We mainly compared deep learning models based on gradient training (as described in the previous section). 408

409 410

5 BENCHMARK EVALUATION

411 5.1 BENCHMARK ON ELECTRICAL LOAD FORECASTING

With the help of the framework, we conduct extensive experiments on the collected load dataset based on the 21 probabilistic forecasting methods mentioned above. In addition, we also provide relevant point forecasting results for our proposed custom loss function. All experiments were conducted on Intel (R) Xeon (R) W-3335 CPU @ 3.40GHz and NVIDIA GeForce RTX3080Ti. Here, we primarily discuss the forecasting results of datasets with corresponding temperature data and the methods that can combine external data like temperature. The complete forecasting results as well as the running time of all the datasets are summarized in the Appendix D.4, and D.6, and our code repository.

419

420 5.1.1 COMPARISON OF TEMPERATURE FEATURE ENGINEERING

In this section, we will examine the impact of the temperature feature engineering we provide on
the forecasting results from the perspective of probabilistic forecasting. We use Pinball Loss↓ to
evaluate the results of probabilistic forecasting and the point forecasting situation will be shown in
the Appendix D.5.2.

Fig. 3 reports partial probabilistic and point forecasting results, where the blue part represents the
results of incorporating our feature engineering, while the green one represents the results without
doing so. From the perspective of forecasting models, non-deep learning methods perform better than
deep learning methods without the temperature transformation strategy. In deep learning methods,
simple FFNN, LSTM, and CNN methods usually perform better than the more complicated ones.
Moreover, complex deep learning models like the Wavenet and N-BEATS may even yield poor results.
With the temperature transformation strategy, non-deep learning methods do not experience much improvement. The KNNR method experienced significant performance degradation on all datasets.

481 482

484

432 This is because our feature engineering makes the input features very sparse, which seriously affects 433 the performance of the K-nearest neighbor clustering algorithm, leading to a decrease in performance. 434 However, deep learning methods have great improvements with this feature engineering.

435 Table 3 summarizes partial probabilistic forecasting results with PinBall Loss↓ under different deep 436 models. Among them, for the COVID-19 dataset, adding feature engineering significantly worsens 437 the result. The characteristic of this data is that after the impact of COVID-19, the load of the power 438 system has changed significantly, and there is a large deviation between the training set and the test 439 set. Therefore, the decrease in forecasting performance indicates that after this feature engineering, 440 the model tends to learn more about the relationship between temperature and load, while ignoring 441 the influence of historical load to a certain extent. In addition, the probabilistic forecasting results 442 in the Spanish dataset also indicate the negative effect of feature engineering. This is because the temperature data of this dataset does not exactly match the load data (see Appendix A for details). On 443 the contrary, in datasets such as GEF12, 14, and 17, it can be seen that for relatively stable aggregated 444 level loads with corresponding temperature data, such feature engineering can significantly improve 445 the performance of the forecasting model. 446



We provide more complete results in the Appendix D.6 and the corresponding code repository.

Figure 3: Pinball Loss \downarrow comparison on parts of datasets.

483 BENCHMARK ON RENEWABLE ENERGY FORECASTING 5.2

Table 4 reports the performance of different models in renewable energy probabilistic forecasting 485 tasks. Overall, the best-performing one is FFNN. The main reason for this is that the forecast of Table 3: Comparison of temperature feature engineering on deep learning-based probabilistic forecasting by PinBall Loss (the lower the better, the underline indicates a performance improvement after incorporating temperature-calendar feature engineering).

(a) Without temperature feature engineering (partial)

Pinball Loss \downarrow	FFNN	LSTM	CNN	Transformer	LSTNet	N-BEATS	WaveNet	Informer	DLinear	NLinear	Autoformer	Fedformer
Covid19	18214.73	17019.92	16278.11	18269.58	17422.96	19832.39	17772.31	21430.63	25734.82	25191.69	18859.62	19440.16
GEF12	5373.21	7166.41	5360.12	7315.20	7218.51	7469.99	13636.99	7201.01	6662.59	6755.06	7054.01	7458.82
GEF14	79.64	110.77	74.56	120.17	364.50	118.37	106.42	110.14	112.72	112.63	118.62	124.07
GEF17	56.00	80.00	57.36	79.75	77.00	119.27	197.13	84.74	80.13	81.42	83.11	92.88
Spain	1270.92	1376.77	1195.38	1471.55	1338.71	1208.81	3008.40	1380.52	1678.62	1709.13	1473.18	1750.63
Bull	10.75	11.50	10.39	12.03	12.66	16.89	18.42	11.15	10.66	11.19	11.41	12.08
Hog	323.05	400.44	361.30	406.06	437.80	582.80	683.65	394.52	396.44	397.12	438.58	439.51
Cockatoo	41.33	56.91	30.14	57.50	54.91	103.64	103.50	42.38	45.58	44.92	46.56	49.56
PDB	346.48	552.28	319.26	531.36	532.23	1641.57	1645.28	574.33	572.37	573.86	569.49	620.75

(b) With temperature feature engineering (partial)

Pinball Loss \downarrow	FFNN	LSTM	CNN	Transformer	LSTNet	N-BEATS	WaveNet	Informer	DLinear	NLinear	Autoformer	Fedformer
Covid19	30636.34	26788.86	31530.93	30390.19	30904.02	71500.55	40318.88	37133.51	31253.05	31378.25	29774.95	32859.48
GEF12	<u>5130.83</u>	<u>5484.70</u>	<u>5151.87</u>	5676.91	5330.05	6055.38	6682.23	<u>5458.70</u>	<u>5278.93</u>	5288.89	5362.22	5635.71
GEF14	54.96	<u>67.67</u>	53.56	<u>72.46</u>	66.85	67.12	84.27	70.15	<u>65.48</u>	65.00	69.47	76.31
GEF17	45.28	<u>50.09</u>	46.46	53.00	50.87	52.61	63.25	50.49	49.96	<u>50.15</u>	<u>50.49</u>	54.51
Spain	1376.97	1455.07	1320.11	1391.20	<u>1313.57</u>	1721.35	1293.63	1320.79	1446.80	1451.83	<u>1354.39</u>	1507.72
Bull	<u>10.47</u>	10.79	10.80	11.77	11.54	13.09	13.27	<u>10.95</u>	10.60	10.66	10.85	11.60
Hog	344.12	<u>394.67</u>	400.85	378.20	<u>400.75</u>	<u>528.91</u>	560.97	375.49	<u>380.58</u>	382.55	393.13	422.22
Cockatoo	30.31	37.00	29.41	36.75	36.38	40.22	35.97	31.85	31.65	31.55	31.63	31.11
PDB	217.92	304.66	218.38	330.37	289.94	303.33	298.58	315.94	298.51	301.07	308.49	353.26

renewable energy is greatly influenced by external factors, namely meteorological factors. Relatively speaking, fitting time series is not as important. In this case, the advantage of advanced time series forecasting models in modeling sequence relationships is diluted. It can be seen that Fedformer and Autoformer perform poorly in most cases, while simpler Transformer and Informer models perform better compared to them. In terms of the types of renewable energy, even for the same type of renewable energy, there may be deviations in the performance of the model at different levels. Similarly, for renewable energy sources at the same level, no model can perform the best in all types. Constructing different forecasting strategies based on different situations is significant in providing a reference.

Table 4: Pinball Loss \downarrow comparison in the renewable energy forecasting.

Pinball Loss \downarrow	Data	FFNN	LSTM	CNN	Transformer	LSTNet	WaveNet	NBEATS	Informer	DLinear	NLinear	Autoformer	Fedformer
1	LW_S	2.65	2.74	2.86	2.77	2.80	3.58	3.47	2.76	2.94	2.96	3.55	3.37
2	OW_S	7.99	7.53	8.42	6.42	10.92	21.46	10.96	6.30	18.01	18.41	20.05	19.03
3	PV_S	0.55	0.73	0.67	0.56	1.05	1.79	1.01	0.51	0.82	1.09	1.36	1.18
4	LW_C	23.49	25.71	26.04	25.62	24.18	36.29	41.99	25.02	23.33	24.01	28.20	26.16
5	OW_C	27.63	31.85	30.54	36.84	30.96	48.64	57.84	35.06	27.91	28.53	33.14	31.20
6	PV_C	6.10	6.26	6.15	6.96	8.80	15.47	10.81	6.88	6.25	7.39	9.81	11.24
7	LW_R	60.04	64.02	63.28	65.04	65.38	99.82	118.34	63.41	62.82	63.47	76.78	70.27
8	OW_R	192.68	221.41	223.96	238.14	217.48	275.10	324.37	219.76	179.30	179.86	240.54	235.92
9	PV_R	25.07	26.26	26.20	27.66	46.80	70.51	62.87	40.09	25.27	25.52	39.28	64.21

6 CONCLUSIONS

In this paper, we construct a package and benchmark specifically designed for energy forecasting. Our forecasting package comes with high accessibility and extensibility by dividing the entire energy forecasting process into several modules for users to freely combine and construct their forecasting frameworks. In addition, our package also provides the engineering implementation of features based on temperature and the construction method of custom loss functions by data fitting. Meanwhile, with the help of our package, we have provided comprehensive forecasting benchmark results using multiple forecasting methods and multiple datasets as well as detailed discussion and analysis, serving as an important reference for researchers in the community.

540 REFERENCES

549

561

571

572

573 574

575

576

580

581

582

583

592

542	Alexander Alexandrov, Konstantinos Benidis, Michael Bohlke-Schneider, Valentin Flunkert, Jan
543	Gasthaus, Tim Januschowski, Danielle C Maddix, Syama Rangapuram, David Salinas, Jasper
544	Schulz, et al. Gluonts: Probabilistic and neural time series modeling in python. The Journal of
545	Machine Learning Research, 21(1):4629–4634, 2020.

- Happy Aprillia, Hong-Tzer Yang, and Chao-Ming Huang. Statistical load forecasting using optimal quantile regression random forest and risk assessment index. *IEEE Transactions on Smart Grid*, 12(2):1467–1480, 2020.
- Sheraz Aslam, Herodotos Herodotou, Syed Muhammad Mohsin, Nadeem Javaid, Nouman Ashraf,
 and Shahzad Aslam. A survey on deep learning methods for power load and renewable energy
 forecasting in smart microgrids. *Renewable and Sustainable Energy Reviews*, 144:110992, 2021.
- V Barnett. An introduction to bayesian inference and decision, 1973.
- Natei Ermias Benti, Mesfin Diro Chaka, and Addisu Gezahegn Semie. Forecasting renewable energy generation with machine learning and deep learning: Current advances and future prospects.
 Sustainability, 15(9):7087, 2023.
- Shane Bergsma, Tim Zeyl, Javad Rahimipour Anaraki, and Lei Guo. C2far: Coarse-to-fine autoregressive networks for precise probabilistic forecasting. *Advances in Neural Information Processing Systems*, 35:21900–21915, 2022.
- Daniel Berjón, Guillermo Gallego, Carlos Cuevas, Francisco Morán, and Narciso García. Opti mal piecewise linear function approximation for gpu-based applications. *IEEE transactions on cybernetics*, 46(11):2584–2595, 2015.
- Douglas G Bonett. Confidence interval for a coefficient of quartile variation. *Computational statistics* & data analysis, 50(11):2953–2957, 2006.
- Youngseog Chung, Willie Neiswanger, Ian Char, and Jeff Schneider. Beyond pinball loss: Quantile
 methods for calibrated uncertainty quantification. *Advances in Neural Information Processing Systems*, 34:10971–10984, 2021.
 - Carl De Boor and Carl De Boor. *A practical guide to splines*, volume 27. springer-verlag New York, 1978.
 - Dheeru Dua and Casey Graff. Uci machine learning repository. http://archive.ics.uci.edu/ml, 2017.
- Kheir Eddine Farfar and Mohamed Tarek Khadir. A two-stage short-term load forecasting approach
 using temperature daily profiles estimation. *Neural Computing and Applications*, 31:3909–3919,
 2019.
 - Mostafa Farrokhabadi, Jethro Browell, Yi Wang, Stephen Makonin, Wencong Su, and Hamidreza Zareipour. Day-ahead electricity demand forecasting competition: Post-covid paradigm. *IEEE Open Access Journal of Power and Energy*, 9:185–191, 2022.
- Pedro J García-Laencina, José-Luis Sancho-Gómez, and Aníbal R Figueiras-Vidal. Pattern classifica tion with missing data: a review. *Neural Computing and Applications*, 19:263–282, 2010.
- Pierre Geurts, Damien Ernst, and Louis Wehenkel. Extremely randomized trees. *Machine learning*, 63:3–42, 2006.

Rakshitha Godahewa, Christoph Bergmeir, Geoffrey I Webb, Rob J Hyndman, and Pablo Montero Manso. Monash time series forecasting archive. In *Thirty-fifth Conference on Neural Information Processing Systems (NeurIPS) Datasets and Benchmarks Track (Round 2)*, 2021.

593 Yaonan Guan, Dewei Li, Shibei Xue, and Yugeng Xi. Feature-fusion-kernel-based gaussian process model for probabilistic long-term load forecasting. *Neurocomputing*, 426:174–184, 2021.

594 595 596	Stephen Haben, Georgios Giasemidis, Florian Ziel, and Siddharth Arora. Short term load forecasting and the effect of temperature at the low voltage level. <i>International Journal of Forecasting</i> , 35(4): 1469–1484, 2019.
597 598 599 600	Ghulam Hafeez, Khurram Saleem Alimgeer, and Imran Khan. Electric load forecasting based on deep learning and optimized by heuristic algorithm in smart grid. <i>Applied Energy</i> , 269:114915, 2020.
601 602	Andrew C Harvey and Richard G Pierse. Estimating missing observations in economic time series. Journal of the American statistical Association, 79(385):125–131, 1984.
603 604 605	Trevor Hastie, Robert Tibshirani, Jerome H Friedman, and Jerome H Friedman. <i>The elements of statistical learning: data mining, inference, and prediction</i> , volume 2. Springer, 2009.
606 607	Sepp Hochreiter and Jürgen Schmidhuber. Long short-term memory. <i>Neural computation</i> , 9(8): 1735–1780, 1997.
609	Tao Hong, Pierre Pinson, and Shu Fan. Global energy forecasting competition 2012, 2014.
610 611	Tao Hong, Pierre Pinson, Shu Fan, Hamidreza Zareipour, Alberto Troccoli, and Rob J Hyndman. Probabilistic energy forecasting: Global energy forecasting competition 2014 and beyond, 2016.
613 614	Tao Hong, Jingrui Xie, and Jonathan Black. Global energy forecasting competition 2017: Hierarchical probabilistic load forecasting. <i>International Journal of Forecasting</i> , 35(4):1389–1399, 2019.
615 616	PK Hota and AP Naik. Analytical review of power flow tracing in deregulated power system. <i>American Journal of Electrical and Electronic Engineering</i> , 4(3):92–101, 2016.
618 619	Maryam Imani. Electrical load-temperature cnn for residential load forecasting. <i>Energy</i> , 227:120480, 2021.
620 621 622	Anil K Jain, Jianchang Mao, and K Moidin Mohiuddin. Artificial neural networks: A tutorial. <i>Computer</i> , 29(3):31–44, 1996.
623 624	Dongyeon Jeong, Chiwoo Park, and Young Myoung Ko. Missing data imputation using mixture factor analysis for building electric load data. <i>Applied Energy</i> , 304:117655, 2021a.
625 626 627	Dongyeon Jeong, Chiwoo Park, and Young Myoung Ko. Short-term electric load forecasting for buildings using logistic mixture vector autoregressive model with curve registration. <i>Applied Energy</i> , 282:116249, 2021b.
629 630 631	Md Arif Khan, John W Pierre, Josh I Wold, Daniel J Trudnowski, and Matthew K Donnelly. Impacts of swinging door lossy compression of synchrophasor data. <i>International Journal of Electrical Power & Energy Systems</i> , 123:106182, 2020.
632 633 634	Guokun Lai, Wei-Cheng Chang, Yiming Yang, and Hanxiao Liu. Modeling long-and short-term temporal patterns with deep neural networks. In <i>The 41st international ACM SIGIR conference on research & development in information retrieval</i> , pp. 95–104, 2018.
635 636 637 638	Kwei-Herng Lai, Daochen Zha, Junjie Xu, Yue Zhao, Guanchu Wang, and Xia Hu. Revisiting time series outlier detection: Definitions and benchmarks. In <i>Thirty-fifth conference on neural information processing systems (NeurIPS) datasets and benchmarks track (round 1)</i> , 2021.
639 640 641	Zewen Li, Fan Liu, Wenjie Yang, Shouheng Peng, and Jun Zhou. A survey of convolutional neural networks: analysis, applications, and prospects. <i>IEEE transactions on neural networks and learning systems</i> , 2021.
642 643 644 645 646	 Hengbo Liu, Ziqing Ma, Linxiao Yang, Tian Zhou, Rui Xia, Yi Wang, Qingsong Wen, and Liang Sun. Sadi: A self-adaptive decomposed interpretable framework for electric load forecasting under extreme events. In <i>ICASSP 2023-2023 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP)</i>, pp. 1–5, 2023.

647 Nicolai Meinshausen and Greg Ridgeway. Quantile regression forests. *Journal of machine learning research*, 7(6), 2006.

- ⁶⁴⁸ Diogo Menezes, Mateus Mendes, Jorge Alexandre Almeida, and Torres Farinha. Wind farm and resource datasets: A comprehensive survey and overview. *Energies*, 13(18):4702, 2020.
- Clayton Miller, Anjukan Kathirgamanathan, Bianca Picchetti, Pandarasamy Arjunan, June Young
 Park, Zoltan Nagy, Paul Raftery, Brodie W Hobson, Zixiao Shi, and Forrest Meggers. The building
 data genome project 2, energy meter data from the ASHRAE great energy predictor III competition. *Scientific Data*, 7:368, October 2020.
- J Nicholas. Hourly energy demand generation and weather. https://www.kaggle.com/datasets/nicholasjhana/ energy-consumption-generation-prices-and-weather, 2019. Kaggle.
- Kingsley Nweye, Zoltan Nagy, Sharada Mohanty, Dipam Chakraborty, Siva Sankaranarayanan, Tianzhen Hong, Sourav Dey, Gregor Henze, Jan Drgona, Fangquan Lin, et al. The citylearn challenge 2022: Overview, results, and lessons learned. *NeurIPS 2022 Competition Track*, pp. 85–103, 2022.
- Aaron van den Oord, Sander Dieleman, Heiga Zen, Karen Simonyan, Oriol Vinyals, Alex Graves,
 Nal Kalchbrenner, Andrew Senior, and Koray Kavukcuoglu. Wavenet: A generative model for raw
 audio. *arXiv preprint arXiv:1609.03499*, 2016.
- Boris N. Oreshkin, Dmitri Carpov, Nicolas Chapados, and Yoshua Bengio. N-beats: Neural basis
 expansion analysis for interpretable time series forecasting. In *International Conference on Learning Representations (ICLR)*, 2020.
- Aris Perperoglou, Willi Sauerbrei, Michal Abrahamowicz, and Matthias Schmid. A review of spline
 function procedures in r. *BMC medical research methodology*, 19(1):1–16, 2019.
- Dalin Qin, Chenxi Wang, Qingsong Wen, Weiqi Chen, Liang Sun, and Yi Wang. Personalized
 federated darts for electricity load forecasting of individual buildings. *IEEE Transactions on Smart Grid*, 2023.
- 676
 677
 678
 Saurabh Shahane. Electricity load forecasting. https://www.kaggle.com/datasets/ saurabhshahane/electricity-load-forecasting, 2021. Kaggle.
- Masoud Sobhani, Tao Hong, and Claude Martin. Temperature anomaly detection for electric load
 forecasting. *International Journal of Forecasting*, 36(2):324–333, 2020.
- Ashish Vaswani, Noam Shazeer, Niki Parmar, Jakob Uszkoreit, Llion Jones, Aidan N Gomez, Łukasz Kaiser, and Illia Polosukhin. Attention is all you need. *Advances in neural information processing systems*, 30, 2017.
- Chenxi Wang, Dalin Qin, Qingsong Wen, Tian Zhou, Liang Sun, and Yi Wang. Adaptive probabilistic
 load forecasting for individual buildings. *iEnergy*, 1(3):341–350, 2022.
- Yamin Wang and Lei Wu. Improving economic values of day-ahead load forecasts to real-time power system operations. *IET Generation, Transmission & Distribution*, 11(17):4238–4247, 2017.
- Yi Wang, Qixin Chen, Tao Hong, and Chongqing Kang. Review of smart meter data analytics: Applications, methodologies, and challenges. *IEEE Transactions on Smart Grid*, 10(3):3125–3148, 2018.
- 693
 694 Qingsong Wen, Linxiao Yang, Tian Zhou, and Liang Sun. Robust time series analysis and applications:
 695 An industrial perspective. In *Proceedings of the 28th ACM SIGKDD Conference on Knowledge*696 Discovery and Data Mining (KDD'22), pp. 4836–4837, 2022.
- Haixu Wu, Jiehui Xu, Jianmin Wang, and Mingsheng Long. Autoformer: Decomposition transformers
 with auto-correlation for long-term series forecasting. *Advances in neural information processing systems*, 34:22419–22430, 2021.
- 700

666

672

Lei Xu, Shengwei Wang, and Rui Tang. Probabilistic load forecasting for buildings considering weather forecasting uncertainty and uncertain peak load. *Applied energy*, 237:180–195, 2019.

- 702 Linxiao Yang, Rui Ren, Xinyue Gu, and Liang Sun. Interactive generalized additive model and its 703 applications in electric load forecasting. KDD '23, pp. 5393-5403, New York, NY, USA, 2023. 704 Association for Computing Machinery. ISBN 9798400701030. doi: 10.1145/3580305.3599848. 705 URL https://doi.org/10.1145/3580305.3599848. 706 Ashfak Yeafi. Pdb electric power load history. https://www.kaggle.com/datasets/ 707 ashfakyeafi/pbd-load-history, 2021. Kaggle. 708 709 Baran Yildiz, Jose I Bilbao, and Alistair B Sproul. A review and analysis of regression and machine 710 learning models on commercial building electricity load forecasting. Renewable and Sustainable 711 Energy Reviews, 73:1104-1122, 2017. 712 Ailing Zeng, Muxi Chen, Lei Zhang, and Qiang Xu. Are transformers effective for time series 713 forecasting? In Proceedings of the AAAI conference on artificial intelligence, volume 37, pp. 714 11121-11128, 2023. 715 716 Jialun Zhang, Yi Wang, and Gabriela Hug. Cost-oriented load forecasting. Electric Power Systems 717 Research, 205:107723, 2022. 718 Liang Zhang, Jin Wen, Yanfei Li, Jianli Chen, Yunyang Ye, Yangyang Fu, and William Livingood. A 719 review of machine learning in building load prediction. Applied Energy, 285:116452, 2021. 720 721 Haoyi Zhou, Shanghang Zhang, Jieqi Peng, Shuai Zhang, Jianxin Li, Hui Xiong, and Wancai Zhang. 722 Informer: Beyond efficient transformer for long sequence time-series forecasting. In Proceedings 723 of the AAAI conference on artificial intelligence, volume 35, pp. 11106–11115, 2021. 724 Tian Zhou, Ziqing Ma, Qingsong Wen, Liang Sun, Tao Yao, Wotao Yin, Rong Jin, et al. Film: 725 Frequency improved legendre memory model for long-term time series forecasting. Advances in 726 Neural Information Processing Systems, 35:12677–12690, 2022a. 727 728 Tian Zhou, Ziqing Ma, Qingsong Wen, Xue Wang, Liang Sun, and Rong Jin. Fedformer: Frequency 729 enhanced decomposed transformer for long-term series forecasting. In International conference on 730 machine learning, pp. 27268-27286. PMLR, 2022b. 731 Zhaoyang Zhu, Weiqi Chen, Rui Xia, Tian Zhou, Peisong Niu, Bingqing Peng, Wenwei Wang, 732 Hengbo Liu, Ziqing Ma, Xinyue Gu, Jin Wang, Qiming Chen, Linxiao Yang, Qingsong Wen, and 733 Liang Sun. Energy forecasting with robust, flexible, and explainable machine learning algorithms. 734 AI Mag., 44(4):377-393, December 2023. ISSN 0738-4602. doi: 10.1002/aaai.12130. URL 735 https://doi.org/10.1002/aaai.12130. 736 737 738 А DATASET DESCRIPTION 739 740 A.1 ELECTRICAL LOAD DATASET 741 742 As shown in Table 1, we collected multiple load datasets at different levels and organized them into a user-friendly '.pkl' format and users can obtain them through the URL at GitHub we provide. Now 743 we will introduce their sources and detailed information one by one. 744 745 A.1.1 GEF12 746 747 The GEF12 dataset is sourced from the Global Energy Forecasting Competition 2012 (Hong et al., 748 2014). This competition has multiple tracks, and we have compiled the dataset provided by the 749 load forecasting tracks as one of our benchmark datasets. In this dataset, there are a total of 20 750 aggregated-level load series data and 11 temperature series. It is worth noting that the one-to-one 751 correspondence between these temperature data and load data has not been clearly defined. For 752 simplicity, the strategy used in our benchmark testing is to simply use only one temperature series data
- as the temperature variable for all series (the randomly selected result here is the second temperature data). Each time series covers load data with a resolution of 1 hour from 0:00 on January 1, 2004, to
 5:00 on June 30, 2008. Because this dataset is used for competitions and the integrity of the data is relatively good, we did not preprocess the data (such as filling in missing values).



Figure 5: Visualization of the second load series in the GEF12 dataset.

785 Fig. 4 and Fig. 5 visualize the partial load sequence in the GEF12 dataset. From it, we can see 786 that these load series have obvious periodicity and seasonality. And this is an important feature of 787 aggregated-level load. 788

789 A.1.2 GEF14 790

791 The GEF14 dataset is from the Global Energy Forecasting Competition 2014 (Hong et al., 2016). 792 This competition also has multiple tracks, and we focus on load forecasting tracks. The competition 793 provides load data spanning up to 8 years from 2006 to 2014. Unlike the 2012 competition, We truncate the load data and only use the data from 2013 and 2014 for testing. On the one hand, it is 794 because the impact of load data from many years ago on the current forecast is very small, and on 795 the other hand, it is because most of the load data we collect is about 2 years in length. For relative 796 consistency, we only took the last two years to construct our load forecast archive. Our adjusted load 797 data covers load data with a resolution of 1 hour from 1:00 on January 1, 2013, to 0:00 on January 1, 798 2015. Fig. 6 shows the adjusted load data, similar to the data in GEF12, which is also aggregated 799 level data. Therefore, the data in GEF14 also shows obvious periodicity and seasonality.

800 801

783 784

A.1.3 GEF17 802

803 The GEF17 dataset is from the Global Energy Forecasting Competition 2017 (Hong et al., 2019). 804 Similar to GEF12, this dataset also provides multiple aggregated-level load data. However, the 805 difference is that it clarifies the corresponding relationship between the temperature series and load 806 series, providing a one-to-one temperature series corresponding to the load series. In terms of period, 807 it provides load data from 2013 to 2017. For the reasons mentioned above, we have intercepted the load data and only used the load data from the past two years (i.e. 2016 and 2017). Finally, we used 808 8 aggregated-level load data from 2016 to 2017 and their corresponding temperature data to construct 809 our load forecasting archive. Fig. 7 and Fig. 8 visualize some data in the GEF17 dataset, similarly, it



A.1.4 COVID19

857

The Covid19 dataset is from the Day-Ahead Electricity Demand Forecasting Competition: Post-COVID Paradigm (Farrokhabadi et al., 2022). This dataset covers the load data from 0:00 on March 18, 2017, to 15:00 on November 5, 2020. In addition to load data and temperature, this dataset also provides other meteorological factors such as humidity and wind speed. To maintain the consistency of the forecasting archives, we did not consider such factors. Unlike the datasets mentioned above, this dataset focuses on the impact of COVID-19 on the power system. Fig. 9 shows the load data in the Covid19 dataset. The blue part indicates that the power system has not yet been impacted



Figure 9: Visualization of the load series in the Covid19 dataset.

by COVID-19, similar to other aggregated level load data, showing periodicity. The orange section displays the load data after COVID-19. It can be seen that it is different from the blue part. The absolute value of the load rapidly decreases during the period being impacted, and then recovers smoothly after a period of time. However, compared to the same period when it was not impacted, the load value has decreased. This transformation poses a challenge to the robustness of forecasting models. As shown in the main text, our temperature-calendar variable feature engineering will make the model more inclined to remember the impact of the temperature and calendar variable on the load and ignore the historical value to a certain extent, which ultimately leads to the decline of the forecasting performance. Therefore, when encountering strong external events like this, day-ahead forecasting should focus more on historical values.

A.1.5 PDB

The PDB dataset is a public dataset from the Kaggle data competition platform (Yeafi, 2021). It covers load and temperature data from 1:00 on January 1, 2013, to 0:00 on January 1, 2015. Due to its moderate length, we did not intercept it. Fig. 10 shows its load data visualization results.



Figure 10: Visualization of the load series in the Spanish dataset.

A.1.6 Spanish

The Spanish dataset is also a public dataset from the Kaggle data competition platform (Nicholas, 2019). It provides nationwide load data for Spain from 0:00 on January 1, 2015, to 23:00 on December 31, 2018. At the same time, it also provides meteorological data (such as temperature and wind speed) corresponding to the five major cities in Spain. This situation is similar to GEF12. For the same reason, we select relevant meteorological data from the economically developed Barcelona region as the corresponding meteorological data. In addition, the load data of this dataset is partially missing (with a missing rate of 0.1%). Because of the low missing rate, we used a simple Linear interpolation method to fill the data. Fig. 11 shows the corresponding load visualization results. Compared to other



Figure 11: Visualization of the load series in the PDB dataset.

aggregated level loads, the periodicity and seasonality of the Spanish national load have become relatively less pronounced.

936 A.1.7 HOG

931 932

933

934 935

966

967

937 The Hog dataset comes from The Building Data Genome 2 (BDG2) Data-Set (Miller et al., 2020). 938 BDG2 is an open dataset that includes building-level data collected from 3053 electricity meters, 939 which covers 1636 buildings. From the perspective of the area where the building is located, it 940 includes the load, cooling, and heating data of buildings in multiple areas such as Hog and Bull. From 941 a period perspective, it covers data from 2016 and 2017. In addition, BDG2 also classifies buildings, 942 including buildings for educational purposes, offices, and so on. Based on the characteristics of this dataset, we divide it by region, and the Hog dataset is composed of relevant load data from buildings 943 in the Hog region in the BDG2 dataset. Because the data in this dataset is all building-level data and 944 we often find situations such as missing values and outliers in data at this level (Jeong et al., 2021a). 945 Therefore, we first use the functions provided by the package to check for outliers. Specifically, we 946 first calculate the lower quartile (Q1) and the upper quartile (Q3) and then calculate the quartile 947 interval (IQR), that is, IQR = Q3 - Q1. Here, the outlier is defined as the point that is lower than 948 $Q1 - q \times IQR$ or higher than $Q3 + q \times IQR$. The outlier factor q here is set to 1.5. We set the 949 detected outlier as the missing value, and discard the sequence with a missing rate of more than 10%. 950 For sequences with a missing rate of less than 10%, we interpolate them (using linear, polynomial, 951 etc.). Finally, we obtained 24 available load sequences and their corresponding temperature sequences 952 for the Hog region.



Figure 12: Visualization of the Hog education Haywood in the Hog dataset.

Fig. 12 and Fig. 13 show two load sequences in the Hog dataset. They belong to educational facilities
and offices respectively. It can be seen that compared to aggregate-level datasets, building-level
datasets exhibit greater uncertainty. The similarity of data for the same period in different years is
also significantly lower than those aggregate-level ones. Although the data is only two years old,
the building dataset also exhibits significant seasonality. Specifically, the load during summer and



Figure 13: Visualization of the Hog office Elizbeth series in the Hog dataset.

autumn is relatively high, while the load during winter and spring is relatively low. In addition, despite the different properties of buildings, they still maintain a relatively similar seasonality.

A.1.8 BULL

985 986 987

988 989 990

991

992

993

994

995

996

1010

Similar to the Hog dataset, the Bull dataset also comes from the BDG2 dataset. Similarly, we screen and preprocess the building load data in the Bull area, resulting in 41 available sequences covering multiple building properties. Fig. 14 and Fig. 15 show the load data of two representative building types in the Bull area. Similar to other building-level load data, the manifestation of periodicity is not obvious. Meanwhile, sudden changes also occur from time to time, posing challenges for the forecasting model to accurately model and forecast.



Figure 14: Visualization of the Bull education Luke series in the Bull dataset.



Figure 15: Visualization of the Bull office Yvonne series in the Bull dataset.

1026 A.1.9 Соскатоо 1027

1028 Cockatoo is also from the BDG2 dataset. However, after our screening, only one load sequence met our requirements, which is "Cockatoo Office Laila". Fig. 16 shows the load characteristics of this 1029 building. It is worth noting that during the period from February to April 2016, the load data appeared 1030 relatively stable. This may be caused by the fault of the measuring meters, by human error in the 1031 reading, or it may be the real situation. These errors typically occur in building-level load data and it 1032 is difficult to avoid this situation through data cleansing unless we directly discard the relevant data. 1033 Here, we retain this data to evaluate its impact on the final forecasting performance. 1034



Figure 16: Visualization of the Cockatoo office Laila series in the Cockatoo dataset.

A.1.10 ELF

1039

1040

1041

1043 1044

1047

1048 1049 1050

1051

1052 The ELF dataset comes from the Kaggle data platform (Shahane, 2021). It is worth noting that the platform provides temperature data from multiple Panama cities as well as other meteorological 1053 data such as wind speed and humidity. However, the relationship between these meteorological data 1054 and load data has not been clarified, and unlike datasets such as Spanish, we are not clear about the 1055 detailed regions to which the load value data belongs. Therefore, we only conduct experiments on 1056 historical load series and calendar variables. However, users can also add relevant meteorological 1057 variables to the forecasting model through simple code. Fig. 17 shows the load data for this dataset. 1058 Similar to the Covid19 dataset, this dataset also shows the impact of COVID-19 on the power system 1059 (see the data after April 2020). 1060



Figure 17: Visualization of the load series in the ELF dataset.

A.1.11 UCI





Figure 18: Visualization of the load series in the UCI dataset.

A.2 RENEWABLE ENERGY DATASET

1092

1093 1094 1095

1096

1105

1097 We have collected and released a new dataset on renewable energy generation, which includes onshore wind power (represented by LW), offshore wind power (represented by OW), and photovoltaics 1098 (represented by PV). At the same time, we also divide the new energy output data into station level 1099 (represented by S), city level (represented by C), and regional level (represented by R) according 1100 to geographical scale from small to large. The data at the station level also includes real-time 1101 measurement of meteorological factors (see Table 5). Because these stations are all located in the 1102 same geographical zone, we have provided the relative distances between different stations in Fig. 19. 1103 People can download this dataset in our provided code repository. 1104



1135			
1136	Data	Installed Capacity(MW)	External Variables
1138	PV_S_1	20	Irradiance(W/m^2), Temperature(°C)
1139	PV_S_2	46	Irradiance(W/m^2), Temperature(°C)
1140	PV S 3	20	Irradiance(W/m^2), Temperature(°C)
1142	PV S 4	114.47	Irradiance(W/m^2). Temperature(°C)
1143 1144	PV S 5	100	Irradiance (W/m^2) Temperature(°C)
1145	PV = 6	50	Irradiance (W/m^2) Temperature (°C)
1146 1147		30	$\operatorname{High}(W/M), \operatorname{High}(W/M)$
1148	PV_S_7	30	Irradiance(W/m^2), Temperature(°C)
1149	PV_S_8	120	Irradiance(W/m^2), Temperature(°C)
1150	PVS9	99	Irradiance(W/m^2), Temperature(°C)
1151		100	Irradiance (W/m^2) Temperature (°C)
1152	<u>1 v_3_10</u>	100	madiance(<i>w</i> / <i>m</i>), remperature(<i>C</i>)
1154	LW_S_1	48	Wind speed (m/s) , Wind direction
1155	LW_S_2	40	Wind speed (m/s) , Wind direction
1156	LW_S_3	49.5	Wind speed (m/s) , Wind direction
1158	LW_S_4	36	Wind speed (m/s) , Wind direction
1159	LW S 5	45.05	Wind speed (m/s) , Wind direction
1161		66	Wind speed (m/s) Wind direction
1162	LW_3_0	00	while speed (n_i/s) , while direction
1163	LW_S_7	49.5	Wind speed (m/s) , Wind direction
1164	LW_S_8	49.5	Wind speed (m/s) , Wind direction
1165	LWS9	88	Wind speed (m/s) , Wind direction
1167	IWS10	30 5	Wind speed (m/s)
1168	LW_3_10	57.5	wind speed(<i>ni</i> /5)
1169	OW_S_1	300	Wind speed (m/s) , Wind direction

Table 5: Datasets in the load forecasting archive.

1173

1134

B FEATURE ANALYSIS FOR LOAD FORECASTING

As we mentioned before, external features have a significant impact on load forecasting. And among 1174 them, temperature variables and calendar variables have the greatest impact. This is also recognized 1175 by the famous global energy forecasting competition. Based on this, the organizer developed a linear 1176 model called the HongTao vanilla model, which considers load, calendar variables, and temperature 1177 as the main variables and it serves as the benchmark for the forecasting competition (Hong et al., 1178 2014). Therefore, in this section, we will visualize the relevant features in different levels of datasets 1179 to explore the relationship between load, calendar variables, and temperature. At the same time, we 1180 will also provide feature engineering based on the relationship among load, calendar variables, and 1181 temperature.

1182

1183 B.1 TEMPERATURE-LOAD ANALYSIS

Fig. 20 and 21 show scatter plots of the relationship between temperature load at two different levels, respectively. The data at the aggregated level comes from the GEF14 competition, while the building level is randomly selected from the BDG2(Bull) dataset. It is worth noting that in the BDG2 dataset, each building has its corresponding attribute usage, such as educational facilities,

office space, and so on. We divided the scatter plot of load and temperature into 12 blocks by month, with the aim of expanding the relationship between temperature and load to the ternary relationship between temperature, load, and calendar variables. Among them, we can consider calendar variables as indicators of seasons, months, workdays (weekends), and hours, and explore the temperature load relationships of different seasons (months, etc.). Similarly, we will only analyze the months here and include the remaining analysis.

1194 From figure 20, we can see that, in line with common sense, the relationship between load and 1195 temperature shows significant differences when in different months. From May to September, 1196 there is a significant positive correlation between load and temperature. Starting from October, the 1197 relationship between load and temperature gradually shifted from a significant positive correlation to 1198 an insignificant correlation. May to September is also a period of frequent high-temperature weather, indicating that when the temperature is high, there is a significant positive correlation between 1199 temperature and load. It is worth noting that this positive correlation is not always true. If we directly hand over the temperature variables to the model for modeling without processing, such changes in 1201 the relationship may cause confusion and ultimately lead to a decrease in forecasting performance. 1202

When it comes to building-level load, figure 21 shows that the uncertainty of the detected load is significantly greater than that of the aggregated load since each month presents different temperatureload relationships. As this is the load data from educational facilities, there may be classifications such as teaching days or rest days, as shown in the figure, where there is a clear phenomenon of fragmentation within multiple months.

In summary, the two levels of load exhibit different load-temperature relationships in different
 months. This situation also occurs in other time scales such as the hour. Therefore, to make the
 forecasting model understand this relationship correctly, it is necessary to consider calendar variables
 and temperature together.



Figure 20: Temperature-aggregated load scatter plots for 12 months.



Figure 21: Temperature-building load scatter plots for 12 months.

С PACKAGE USAGE

1269 1270

1272

1273 C.1 **ASYMMETRIC LOSS FUNCTION** 1274

1275 The ultimate goal of energy is to minimize subsequent scheduling costs, which are closely related 1276 to prediction errors. Inspired by (Zhang et al., 2022), our package provides a piecewise linearized 1277 function to fit forecasting errors with other variables (which can be corresponding scheduling costs, 1278 etc.). At the same time, we also give an asymmetric loss function to replace the symmetric MSE loss 1279 function. Specifically, in actual power grid dispatch, the economic losses caused by forecasting values 1280 being less than the true values are often greater than the losses caused by forecasting values being 1281 greater than the true values. Therefore, we use a simple quadratic function to construct a piecewise 1282 generating function.

1283 Here, ϵ represents the Forecasting Error Percentage(FEP) $\epsilon = \frac{f(x)-y}{y}$. We first use this function to 1284 sample and obtain many data points and then use a smoothing spline, denoted as s, to fit them. To 1285 avoid many breakpoints, which may make it difficult to integrate into our forecasting framework as 1286 a loss function (Perperoglou et al., 2019), we use piecewise linearization to approximate the spline 1287 function. The selection of breakpoints can be based on the following formula(Berjón et al., 2015), 1288

1289
1290
1291
$$\|s - L(\epsilon)\|_2 \le \frac{\left(\int_{\epsilon_{\min}}^{\epsilon_{\max}} s''(\epsilon)^{\frac{2}{5}} d\epsilon\right)^{\frac{5}{2}}}{\sqrt{120}K^2}$$

where K is the number of breakpoints, and the integration interval we choose here is (-0.15, 0.15). 1293 By controlling the error between piecewise linear functions and spline functions, we can obtain an 1294 appropriate number of breakpoints. Here we control the error lower than 0.005. As for the location 1295 of the breakpoints, we first calculate the cumulative breakpoint distribution function according

¹²⁹⁶ to (De Boor & De Boor, 1978),

$$F\left(\epsilon_{k}\right) = \frac{\int_{\epsilon_{\min}}^{\epsilon_{k}} \left|s''(x)\right|^{2/5} dx}{\int_{\epsilon_{\min}}^{\epsilon_{\min}} \left|s''(x)\right|^{2/5} dx}$$

1300 1301

1298 1299

The breakpoints $\{\epsilon_k\}_{k=1}^{K-1}$ will be placed such that each subinterval can contribute equally to the value of the cumulative breakpoint distribution function. To eventually integrate it into our forecasting framework as a loss function, we need to ensure that it is differentiable. And we can achieve this by inserting a quadratic function at each breakpoint. Specifically, we insert a quadratic function within the 0.000001 distance before and after each breakpoint and obtain the parameters of the quadratic function by ensuring the continuity of the function and its first derivative at the two connections before and after.

1309 As mentioned in section 3.2.2, we simulate an IEEE 30 bus system to get the relationship between forecasting error and dispatching cost. Fig. 22 shows the specific process of simulation. Here we 1310 mainly focus on two optimization problems DEAD and IPB. The mathematical definitions of these 1311 two can be found in (Zhang et al., 2022). To solve these two optimization problems, we have provided the corresponding MATLAB code. Based on the above process, we have provided the relationship 1313 between the load forecasting error and the actual dispatching cost for each hour within 24 hours of a 1314 day, as shown in Fig 23. All corresponding data is saved in the file "breakpoint_new.mat" we provide 1315 and we can construct the corresponding loss function through a single line of code. Note that our 1316 experiment is conducted based on hour 9.





datetime_features Define what calendar variables to consider, such as day, month, year, whether it is a holiday, etc.

target_lag_selection Define how to select historical data for forecasting. In our default settings and
 our benchmark, we will select values from the same time point in the past seven days to forecast the
 corresponding values for the eighth day. In addition, we also provide a strategy for selecting highly
 correlated historical data based on the autocorrelation of the data.

1412 1413

1407

external_feature_selection We provide two strategies for selecting external variables: direct inputand based on temperature calendar variable relationships.

1416 1417

post_processing_quantile
 Quantile-based forecasting may sometimes result in lower quantiles
 being greater than higher quantiles, and the main focus here is to rearrange them.

1420

post_processing_value
 the final output result, such as forcing the forecasting result not to exceed a certain value.

evaluation_metrics We include various evaluation metrics for users to choose from, which can be referenced specifically from D.3.

1428 1429

1430 1431

1432

1433 1434 1435

1436

1437

1438

1439

1440 5

1441 6

1442 7

1444

1447

1449 14

1450 ₁₅

1

2

3

4

1443 ⁸

1445 ⁹

1446¹⁰

1448 13

1424

C.2.2 HOW TO ADD NEW MODELS

Our framework mainly focuses on quantile-based probabilistic forecasting, and to add new models, we need to make definitions for the new models.

```
class MYQuantile_Regressor (MultiQuantileRegressor) :
    def __init__(self, quantiles: List[float] =
        [0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9]):
        super().__init__(
            X scaler=StandardScaler(),
            y_scaler=StandardScaler(),
            quantiles=quantiles)
    def set_params(self, input_dim:
        int, external features diminsion: int):
        self.model = models.pytorch.PytorchRegressor(
            model=models.pytorch.MYQuantile Model(input dim,
            external_features_diminsion,
            n_output=len(self.quantiles)),
            loss_function=
            pytorchtools.PinballLoss(self.quantiles))
        return self
```

1451 1452

In addition, users also need to provide specific details of the forecasting model, that is, how to handle the output of the model and ultimately convert it into output. Note that here we must provide information on how the model handles external variables. Generally speaking, the specific form of external variables is related to the external variable processing strategy we define. Common external variables include meteorological factors such as temperature. If there are no external variables, we will use the corresponding calendar variables as external variables.

```
class MYQuantile_Model(nn.Module):
    def ___init___(self, input_parameters):
        super(MYQuantile Model, self). init ()
        1 1 1
        Build your model here
        1.1.1
    def forward(self, X_batch, X_batch_ex):
        1.1.1
        input the data into the model,
        here X batch is the sequence data while
        X batch ex is the external variable.
        1.1.1
        return output
```

BENCHMARK EVALUATION D

ELECTRICAL LOAD FORECASTING D.1

In this section, we will introduce the hyperparameter settings in our load forecasting archive. Table 6 shows the parameter settings for non-deep learning methods. Here, BMQ represents the moving quantity method based on a fixed number of past time points, while BEQ is based on all historical data. BECP represents that the forecasting error obtained by the persistence method on the training set is directly added to the forecasting results obtained by the persistence method as quantile forecasting. QCE is similar but replaces the persistence method with linear regression. In addition, there are quantile regression methods based on the K-nearest neighbor algorithm (Hastie et al., 2009), quantile regression methods based on random forest and sample random forest (Meinshausen & Ridgeway, 2006), and quantile regression methods based on extreme random tree and sample extreme random tree (Geurts et al., 2006).

Table 6: Parameter settings for non-deep learning methods.

1489	M - 411	Parameters								
1490 1491	Method	Window size	N_neighbors	N_estimators	Quantiles					
1492	BMQ	7	-	-	0.1~0.9					
1493	BEO	all	_	-	0.1~0.9					
1494 1495	BCEP	_	_	-	0.1~0.9					
496	CE	-	-	-	0.1~0.9					
497	KNNR	-	20	-	0.1~0.9					
498	RFR	-	-	100	0.1~0.9					
500	SRFR	-	-	100	0.1~0.9					
501	ERT	_	_	100	0.1~0.9					
1502	SERT	-	-	100	0.1~0.9					
504										

Apart from those, we introduce several deep learning methods and they are feed-forward neural networks(FFNN) (Jain et al., 1996), LSTM networks (Hochreiter & Schmidhuber, 1997) for sequence modeling, convolutional neural networks (Li et al., 2021), and Transformer (Vaswani et al., 2017) networks applying attention mechanisms. Additionally, we also have methods that modify the above neural network structures to make them more suitable for time series forecasting, such as LSTNet (Lai et al., 2018), which is designed to simultaneously capture both long-term and short-term patterns of time series, Wavenet-based on causal convolution (Oord et al., 2016), N-BEATS stacked into blocks using multiple linear layers (Oreshkin et al., 2020), DLinear(NLinear) (Zeng et al., 2023) based on MLP layers, and some Transformer-based varients(Informer (Zhou et al., 2021), Autoformer (Wu et al., 2021), Fedformer (Zhou et al., 2022b)). Tables 7 and 8 respectively show the hyperparameter settings of the training process and the network structure and parameters of the relevant deep learning methods. We divide the entire dataset into training and test sets at a ratio of 0.2, and then divide the training set into the final training and validation sets at a ratio of 0.2. To reduce the impact of neural network overfitting, we enable the early stop mechanism. Specifically, when the loss on the validation does not decrease for 15 epochs, we will stop training.

	Table 7: Train	ning proces	ss parame	eters.	
		Parameter	s		
Loss function	Validation rat	tio Epochs	Patience	Optimizer	Learning rat
MSE custom loss function PinballLoss(0.1~0.9)	0.2	1000	15	torch.Adam	0.0005

Table 8: Parameter settings for deep learning methods, here *e* represents the dimension of the external variables.

1530	Method	Parameters								
1531	Withiou	Network structure	Network parameters	Quantiles						
1532	FFNN	2 Dense layers	Dense_1: (1+e,50) Dense_2: (50,quantiles)	0.1~0.9						
1533 1534	LSTM	1 LSTM layer 1 Dense layer	LSTM: (1,64,2) Dense: (1+ <i>e</i> ,quantiles)	0.1~0.9						
1535 1536 1537	CNN	3 Convld layers 2 Maxpoolld layers 2 Dense layers	Conv1d_1: (1+e, batch size, 1, 1) Conv1d_2: (batch size, 128, 1, 3) Conv1d_3: (128, 256, 1, 3) Dense_1: (256, 128) Dense_2: (128, quantiles)	0.1~0.9						
1538 1539 1540 1541	Transformer	1 Positional Encoding layer 1 Encoding layer 1 Decoding layer 1 Transformer layer 1 Dense layer	Encoding: (1, 256) Decoding: (1, 256) Transformer: d_model=256, n_head=4, dim_forward=512 Dense: (7×256+e, quantiles)	0.1~0.9						
1542 1543 1544 1545 1546	LSTNet	1 Conv2d layer 2 GRU layers 2 hidden(Dense) layers 1 Dense layer	Conv2d: (1, 16, 2, 1) GRU_1: (16, 16) GRU_2: (16, 32) hidden_1: (16+1×32, 1) hidden_2: (16, 1) Dense: (1+e, quantiles) skip=1 highway=7	0.1~0.9						
1547 1548 1549 1550	WaveNet	1 CausalConv1d layer 1 DilatedStack 2 Conv1d layers 1 Dense layer	CausalConv1d: $(1, 16, 2, 1)$ DilatedStack: residual size=16 skip size=4 dilation depth=2 Conv1d_1: $(4, 1, 1, 0)$ Conv1d_2: $(1, 1, 1, 0)$ Dense: $(1+e, quantiles)$	0.1~0.9						
1551 1552 1553	N-BEATS	1 Trend Stack 1 Seasonal Stack 1 Dense layer	Trend: hidden=64, theta dim=(4,8) Seasonal: hidden=64, theta dim=(4,8) Dense: (1+e,quantiles)	0.1~0.9						
1554 1555 1556	DLinear, NLinear	1 DLinear(NLinear) layer 1 Dense layer	Individual:False pred_len = 1 Dense: (1+e,quantiles)	0.1~0.9						
1557 1558 1559	Informer, Autoformer, Fedformer	l Informer(Autoformer, Fedformer) layer l Dense layer	n_head=8 d_model = 16 pred_len = 1 Dense: (1+ <i>e</i> ,quantiles)	0.1~0.9						

1560

1519

1561 D.2 RENEWABLE ENERGY FORECASTING 1562

In renewable energy forecasting, we conduct multi-step forecasting. For non-sequential models such as FFNN, we simply concatenate all the features into the model. For sequence models such as Informer, we have eliminated the operation of concatenating external factors with model-extracted features in load forecasting. Instead, we directly concatenate external information with the original sequence in the feature dimension and input all information into the model. Then, compared to the parameters in Table 8, we mainly changed the pred_length from 1 to 24. In addition, we adjust the total number of training epochs to 100 and the patience to 10.

1570 D.3 EVALUATION METRICS 1571

To evaluate the forecasting performance of different methods in our set day-ahead forecasting, we will
introduce many evaluation metrics, which are divided into metrics for point forecasting and metrics
for probabilistic forecasting. It is worth noting that not all metrics are used to directly distinguish
forecasting performance, and some of them may be used to describe the shape of probabilistic
forecasting, thereby more comprehensively presenting the forecasting characteristics of different
models. We will provide a detailed introduction below.

157

1585

1586

1587

1590 1591

1598

D.3.1 POINT FORECASTING EVALUATION

1580 Similar to (Godahewa et al., 2021), we adopt **4 metrics** that are widely used to evaluate the results 1581 of deterministic forecasting, and they are MAPE (Mean Absolute Percentage Error), MASE (Mean 1582 Absolute Scaled Error), RMSE (Root Mean Squared Error), and MAE (Root Mean Squared Error) 1583 respectively. Their mathematical definitions are listed below, note that $\{y_t\}_{t=1}^n$ represents the actual 1584 value and $\{F_t\}_{t=1}^n$ represents the predicted one.

• MAPE. MAPE is a metric of forecasting accuracy that calculates the average percentage of forecasting error for all data points. The smaller the value of MAPE, the higher the forecasting accuracy. Due to its percentage error, it can be used to compare forecasting performance at different scales. However, MAPE may result in an infinite or very large error percentage for zero or near zero actual values. The formal definition of MAPE is given below

$$\mathsf{MAPE} = \frac{1}{n} \sum_{t=1}^{n} \left| \frac{y_t - F_t}{y_t} \right| \times 100\%$$

MASE. MASE is a scale-independent error measure that calculates errors by comparing the forecasting error with the average absolute first-order difference of the actual value sequence. The advantage of MASE is that it is not affected by the size of actual values, so it is more robust for forecasting problems of different sizes. The formal definition of MASE is given below

MASE =
$$\frac{1}{n} \sum_{t=1}^{n} \frac{|y_t - F_t|}{\frac{1}{n-1} \sum_{t=1}^{n} |y_t - y_{t-1}|}$$
.

• **RMSE**. RMSE is a commonly used measure of forecasting error that calculates the square root of the average of the sum of squares of forecasting errors for all data points. The smaller the value of RMSE, the higher the forecasting accuracy. It is sensitive to outliers, which may lead to large forecasting errors. However, RMSE has good interpretability because its units are the same as the actual and predicted values. The formal definition of RMSE is given below

$$\text{RMSE} = \sqrt{\frac{1}{n} \sum_{t=1}^{n} (y_t - F_t)^2}.$$

• MAE. MAE is also a commonly used measure of forecasting error, which calculates the average of the absolute value of forecasting errors for all data points. The smaller the value of MAE, the higher the forecasting accuracy. Compared with RMSE, MAE is less sensitive to outliers, so it may be more robust in the case of outliers. The formal definition of MAE is given below

$$MAE = \frac{1}{n} \sum_{t=1}^{n} |y_t - F_t|.$$

1614 1615 1616

1618

1609

1610

1611

1612

1613

1617 D.3.2 PROBABILISTIC FORECASTING EVALUATION

1619 Compared to point forecasting, probabilistic forecasting can provide more information. Therefore, we can evaluate the results of probabilistic forecasting from more aspects. We have summarized a

total of **11 metrics** to comprehensively evaluate the load probabilistic forecasting results and list
 them below. Note that we will also perform matrix visualization based on some metrics to help users
 better evaluate different prediction models.

• CoverageError (CE). CoverageError is a method of measuring the quality of forecasting intervals, which measures the difference between the proportion of actual observations falling within the forecasting interval and the expected coverage rate. A smaller CoverageError indicates that the forecasting interval captures actual observations more accurately. Here, L_t and U_t represent the lower and upper bound of the forecasting interval while UB and LB respectively represent the upper and lower bounds of the interval we want. It is worth noting that when we visualize it, we call it ReliabilityMatrix. Specifically, we first divide the quantiles into the upper half and the lower half with 0.5 as the boundary. And perform pairwise combinations to obtain different nominal coverage rates as the horizontal axis, while the vertical axis represents the actual coverage rate.

$$CE = \frac{1}{n} \sum_{t=1}^{n} (I(L_t \le y_t \le U_t) - (UB - LB))$$

• Winkler Score (WS). Winkler Score (WS) is a metric that measures the quality of forecasting intervals. The forecasting interval is the forecasting range for future observations, usually represented by a lower bound and an upper bound. Winkler Score is used to evaluate whether the forecasting interval accurately captures actual observations, taking into account the width of the interval. A lower Winkler Score indicates better forecasting interval quality. Here, the symbols used are the same as CE while $\delta = U_t - L_t$. Similar to CE, in the corresponding visualization matrix, the abscissa should be different nominal coverage rates, and for a central $(1-\alpha)$ % forecasting interval, it is defined as follows:

$$WS_{a,t} = \begin{cases} \delta, & L_t \leq y_t \leq U_t \\ \delta + \frac{2(y_t - U_t)}{\alpha}, & y_t > U_t. \\ \delta + \frac{2(L_t - y_t)}{\alpha}, & y_t < L_t. \end{cases}$$

• **Pinball Loss (PL).** Pinball Loss considers the difference between the forecasting value and the actual observation value, and weights the error based on whether the forecasting value falls on the side of the actual observation value (above or below). This enables Pinball Loss to capture the uncertainty in probabilistic forecasting and assign different weights to symmetric errors in loss calculations. A lower Pinball Loss indicates a smaller error between probabilistic forecasting and actual observations. Here, L_{τ} represents the Pinball Loss at the quantile τ and $\hat{y}_{\tau,t}$ is the forecasting value of corresponding time and quantile. In our setting, we consider the sum of 99 quantiles from 0.1 to 0.9, and it is defined as follows:

$$PL = \frac{1}{n_{\tau} \cdot n} \sum_{t=1}^{n} \sum_{i=1}^{n_{\tau}} L_{\tau} \left(\hat{y}_{\tau,t}, y_t \right)$$

- RampScore (RS). RampScore measures the consistency of the slope (i.e. increasing or decreasing trend) between the forecasting sequence and the actual observation sequence. Firstly, we use the Swing Door compression algorithm (Khan et al., 2020) to compress the forecasting sequence and the observed sequence, and then calculate the first-order difference values of these two sequences separately. Finally, we calculate the absolute difference between the first-order difference values of the two sequences and take the average to obtain the RampScore. A lower RampScore indicates that the model is more capable of capturing trends in sequence changes. Here, we calculate RampScore for 9 quantiles from 0.1 to 0.9.
 CalibrationError. CalibrationError (Chung et al., 2021) mainly evaluates the accuracy of forecasting models in representing uncertainty. The CalibrationError represents the difference want and the forecasting event and the actual observed actual calibrationError.
- ence between the forecasting quantile and the actual quantile. A smaller CalibrationError
 means that the forecasting model has higher accuracy in representing uncertainty, while a
 larger calibration error means that the forecasting model has lower accuracy in representing
 uncertainty. In the visualization matrix, we show the proportion of the predicted value
 greater than the true value under different quantiles. The closer the forecasting method is to
 the line y=x, the better the performance will be.

1674 In addition to the metrics mentioned above, we also provide many other metrics. Although we will 1675 not present each of them in detail here, interested users can easily visualize them with the open-source 1676 code we provide. These evaluation metrics include IntervalWidth, QuantileCrossing, BoundaryCross-1677 ing, Skewness, Kurtosis, and QuartileDispersion. Among them, IntervalWidth calculates the width 1678 of probabilistic forecasting intervals given by different methods while QuantileCrossing gives the ratio of any two quantiles in which the predicted value of the lower quantile is greater than the 1679 predicted value of the higher quantile. BoundaryCrossing calculates the probability that the true value 1680 falls outside the forecasting range. Skewness and Kurtosis are metrics that describe the shape of a probability distribution. As for QuartileDispersion, its detailed description can be found in (Bonett, 1682 2006). 1683

- 1684
- 1685 D.4 **EVALUATION RESULTS** 1686

1687 In this section, we will mainly demonstrate the forecasting performance of 14 out of the 16 probabilis-1688 tic forecasting methods we mentioned earlier, as well as 7-point forecasting methods. The relevant 1689 results of the two methods based on moving average can be obtained in the repository we provide.

1690

1693

D.4.1 **RUNNING TIME** 1692

In our archive, all experiments were conducted on Intel (R) Xeon (R) W-3335 CPU @ 3.40GHz 1694 and NVIDIA GeForce RTX3080Ti. Table 9, Table 10, Table 11, and Table 12 report the training 1695 and inference time of various methods separately (note that the time for calculating metrics is not included). From the perspective of deep learning probabilistic forecasting models, incorporating 1697 temperature feature engineering not only improves the forecasting performance (see section 5.1.1 and Appendix D.6) but also reduces the time spent. For non-deep learning models, incorporating 1699 temperature feature engineering greatly increases the required time. This may be because our feature 1700 engineering incorporates a large amount of sparse data, which is difficult for nondeep learning models 1701 to handle. From the perspective of point forecasting, the traditional MSE loss and asymmetric loss 1702 functions take approximately the same amount of time.

1703 1704

Table 9: Comparison of running time for probabilistic forecasting (except for ELF and UCI).

1705 1706

1707

1708

1709

1721

(a) Deep learning methods

Time(s) FFNN CNN LSTM LSTN WaveNet NBEATS Transformer Informer DLinear NLinear Autoformer Fedformer With feature engineering 671.898 668.576 1565.256 2396.536 3665.051 3915.706 6484.478 9994.297 2323.525 2339.317 12605.944 12043.003 Without feature engineering 1107.768 608.697 1738.488 4651.474 4717.738 5292.745 5097.802 6351.088 1478.425 1946.943 8697.968 11289.180

		(b) N	on-deep	learning	method	ls			
Time(s)	BMQ	BEQ	BCEP	CE	KNNR	RFR	SRFR	ERT	SERT
With feature engineering	46.436	109.675	108.340	60.916	70.052	4548.035	3967.662	4542.447	4538.864
Without feature engineering	-	-	108.395	0.934	60.196	1861.025	1318.141	1276.955	1315.708

Table 10: Comparison of running time for probabilistic forecasting (for ELF and UCI).

(a) Deep learning methods

Without feature engineering 6465.294 3187.983 8666.618 21245.597 23781.845 31907.537 26157.561 39601.757 5431.757 7583.6	8 46356.421 48030.044				mansionnei	NDEAL3	wavemet	LSIN	LSIM	CNN	FFNN	Time(s)
		7583.688 463	5431.757 758	39601.757	26157.561	31907.537	23781.845	21245.597	8666.618	3187.983	6465.294	Without feature engineering
(b) Non-deep learning methods					nethods	arning n	-deep le	b) Non-	(
						U	1					

Table 11: Comparison of running time for different loss functions (except for ELF and UCI).

1		e			,			· · · · ·						
Time	(s)	FF	NN CNN	LSTM	LSTN	WaveNet	NBEAT	S Transforme						
MSE without feature	ure engineering	1110	5.204 545.85	2 1145.189	2918.964	2869.714	4043.89	2 4475.159						
MSE with featur	e engineering	585	.367 716.68	0 1388.907	2369.784	3680.179	3606.02	6356.714						
ustom loss function wit	h feature engin	eering 127:	5.936 1146.16	6 2106.425	3439.587	4615.414	4400.44	6 7074.623						
Table 12: Cor	nparison of	running t	ime for diff	erent loss	function	s (for E	LF and	UCI).						
Time(s)	FFNN	CNN	LSTM	LSTN	Wavel	Net NB	EATS	Transforme						
MSE	5216.818	2386.388	7562.510	15905.827	15621.	957 236	84.826	20519.646						
custom loss function	12066.808	4485.706	14169.861	23616.685	5 21856.	217 297	54.229	23146.784						
D.5 POINT FORECASTING RESULTS D.5.1 Comparison of asymmetric fitting loss function														
According to (Zhang causes is not symme different. Therefore, in Fig. 2 to estimate function. Among the engineering significa of the methods.	g et al., 202 strical; the co , we use the the costs of m, because the ntly improve	2), the re ost of und relations different he results es the deep	lationship lerestimatin hip betwee methods an in the previ- p learning n	between lang at peak n forecast nd evaluat ous section etwork, w	oad erro and ove ing erro e the im show the apply t	r and therestima r and co pact of c hat tempo his featu	e scheo ting at $\hat{\epsilon}_i$, $\hat{\epsilon}_i$, $\hat{\epsilon}_i$, $\hat{\epsilon}_i$ our asy erature- ure engi	luling cos low values C_i) as show mmetric lo based feature neering to						
Table 13 reports the asymmetric loss brin the performance of function. Due to our some differences in perform poorly on a	e point fore ngs improve the asymmetr r estimation scale comp ggregated-le	casting re ements in etric loss of dispat ared to a evel data l	esults with most cases function i cching costs real large-s ike the GE	different b. However s generall s coming f scale power E17. On the	loss fun er, in the y lower from a 3 er system	ctions. GEF17 than th 0-bus sy n, so ou	It can and Sp at of th stem, t r loss f	be seen the bain datase he MSE lo there may function m						
our custom loss func					ie contre	iiy, witi	bullun	ig-level da						
error and cost, bring	tion can hel	p the mo	del recogni ve effects o	ze the asy	mmetric	nature	betwee	n forecasti mmetric lo						

1728

1765 1766

1767 D.5.2 COMPARISON OF POINT FORECASTING

minimizing the dispatching costs.

1769 Tables 14, 15, and 16 respectively report the performance comparison of forecasting models based on 1770 the MSE loss function in several different datasets. Among them, only a portion of the UCI dataset is 1771 reported. The remaining results and other evaluation metrics can be found in the Github². From the 1772 perspective of MAPE metrics, in some datasets, existing forecasting models cannot provide reasonable 1773 forecasting results. This situation is particularly severe in building-level datasets. Fortunately, in the aggregated level data, the vast majority of prediction models can provide reasonable prediction 1774 results. This is due to the stronger stationarity of aggregated level data compared to the building-level 1775 ones. From the perspective of predictive models, models based on simple structures perform better 1776 than relatively complex models such as LSTNet, WaveNet, and N-BEATS. Among them, WaveNet 1777 performs the worst in multiple datasets, indicating that it is not suitable for application in the scenario 1778 of day-ahead forecasting of the power grid. 1779

¹⁷⁸¹

²https://anonymous.4open.science/r/ProEnFo-17CC

Cost↓	FFNN	LSTM	CNN	Transformer	LSTNet	N-BEATS	Wavenet
Covid19	0.2048	0.1965	0.2242	0.1749	0.2911	0.6141	0.6140
GEF12	0.3259	0.3213	0.3337	0.3298	0.3314	0.3571	0.4438
GEF14	0.0384	0.0417	0.0413	0.0421	0.0412	0.0648	0.0651
GEF17	0.1109	0.0982	0.1028	0.1095	0.1075	0.1177	0.1614
Spain	0.2248	0.2192	0.2244	0.2025	0.2067	0.2038	0.2684
Bull	1.8616	1.7499	1.8071	1.7603	1.7768	1.7765	2.2614
Hog	1.4099	1.3431	1.2443	1.1334	1.3918	1.5175	1.8091
Cockatoo	1.7939	1.4710	1.8784	1.4991	1.3170	1.4124	1.7414
PDB	0.2487	0.1808	0.1848	0.1733	0.1906	0.1568	0.2412

Table 13: Comparison of different loss functions on deep learning-based forecasting by cost (see the description in section 3.2.2).

(a) Trained by MSE loss function

(b) Trained by asymmetric fitting loss function

Cost↓	FFNN	LSTM	CNN	Transformer	LSTNet	N-BEATS	Wavenet
Covid19	0.1977	0.1866	0.2005	0.2238	0.2308	0.2242	0.6949
GEF12	0.3227	0.3324	0.3207	0.3412	0.3365	0.3542	0.4178
GEF14	0.0380	0.0461	0.0392	0.0422	0.0703	0.0715	0.0707
GEF17	0.1352	0.1165	0.1298	0.1272	0.1287	0.1792	0.1728
Spain	0.2301	0.2340	0.2276	0.2441	0.2142	0.2318	0.2163
Bull	1.8245	1.7592	1.7679	1.7314	1.8759	1.7930	2.1777
Hog	1.3157	1.2560	1.4364	1.2189	1.4511	1.3205	1.5243
Cockatoo	1.2561	1.1589	1.1991	1.2367	1.2486	1.2493	1.2455
PDB	0.0449	0.0597	0.0451	0.0583	0.0608	0.1192	0.1211
GEF17 Spain Bull Hog Cockatoo PDB	0.1352 0.2301 1.8245 1.3157 1.2561 0.0449	0.0401 0.1165 0.2340 1.7592 1.2560 1.1589 0.0597	0.0392 0.1298 0.2276 1.7679 1.4364 1.1991 0.0451	0.1272 0.2441 1.7314 1.2189 1.2367 0.0583	$\begin{array}{c} 0.0703\\ 0.1287\\ 0.2142\\ 1.8759\\ 1.4511\\ 1.2486\\ 0.0608 \end{array}$	0.1792 0.2318 1.7930 1.3205 1.2493 0.1192	0.0 0.1 0.2 2.1 1.5 1.2 0.1

1811

1816

1817

1818

1819

1820

1821

1824

1825

1784

1795

1797

1799

1801

1803

1810 D.6 PROBABILISTIC FORECASTING RESULTS

Similar to point forecasting, we present the PinballLoss results of the forecasting model on some datasets in Tables 17, 18, 19, and 20, while placing other results in repository for users to read. These tables present the forecasting results for all datasets with temperature variables.

- From the perspective of forecasting models, the performance of non-deep learning forecasting models is generally better than that of deep learning models. Among them, ERT and SERT perform relatively well. In deep learning methods, LSTM networks perform well while Transformer, FFNN, and CNN can also achieve the best results on certain datasets. However, the relatively complex neural network methods are lagging on the vast majority of datasets, which is relatively consistent with the results of point forecasting methods.
- From the perspective of feature engineering, when there is no one-to-one correspondence between temperature data and load data in some data sets, such as Spain and GEF12, feature engineering on temperature may reduce forecasting accuracy. When there is a clear one-to-one correspondence, such as GEF17, feature engineering of temperature-calendar variables will greatly improve the model's forecasting performance.

Fig. 24, 25 report the evaluation result of two data in the GEF17 dataset respectively as an illus-1826 tration. These three figures show the results after adding the temperature-calendar variable feature 1827 engineering. In most of these figures, the abscissa represents different quantiles, and the ordinate is 1828 the corresponding evaluation metric. The best-performing methods on these three datasets by the PinballLoss metric are FFNN, CNN, and QCE. Take CT as an example. Although FFNN performs 1830 best in PinballLoss, it cannot maintain an advantage in other metrics. For WinklerScoreMatrix, the 1831 LSTM model performs better than the FFNN method under high nominal coverage. This indicates that the LSTM model is superior to FFNN in considering extreme scenarios. For RampScoreMatrix, although FFNN has achieved good results in low quantiles, it is not better than the simple QCE method in high quantiles. Similar results have also been observed in other datasets and it is rare for a 1834 forecasting method to overwhelm all other forecasting methods in all aspects. These examples show 1835 that different quantiles can be considered separately as well as different metrics are needed to focus







Figure 25: Visualization evaluation metrics in the GEF17 ME dataset.

1880 E DOCUMENTATION

Long-term preserve plan: Currently, our relevant datasets and prediction results are saved in the folder in a cloud service. This is mainly because we are still updating it, and the main direction is to add more fine-grained data related to smart meters. After our dataset is fully developed, we will apply for the relevant DOI for it.

Author statement: We confirm that the relevant dataset sources comply with relevant regulations and we bear all responsibility in case of violation of rights, etc., and confirmation of the data license.

Table 14: MAPE comparison results based on MSE Loss function in datasets with temperature 1891 variables (I), the coloring indicates that the current forecasting model cannot obtain reasonable results 1892 on this dataset. 1893

1894					Metho	ods		
1895 1896	MAPE (%)	FFNN	LSTM	CNN	LSTNet	WaveNet	N-BEATS	Transformer
1897	GEF12_1	9.21	9.53	9.16	9.32	9.77	11.72	9.73
1898	GEF12_2	5.58	5.41	5.53	5.57	6.99	7.03	5.49
1899	GEF12_3	5.65	5.48	5.59	5.46	7.02	6.97	5.51
1900	GEF12_4	27.36	26.28	26.67	26.8	28.4	27.04	26.96
1901	GEF12_5	9.3	9.19	9.17	9.47	11.05	9.52	9.62
1902	GEF12_6	5.53	5.48	5.65	5.53	6.89	5.57	5.57
1903	GEF12_7	5.65	5.48	5.59	5.46	7.02	6.97	5.51
1904	GEF12_8	8.48	8.08	8.12	8.45	11.16	8.16	8.02
1905	GEF12_9	118.52	107.78	124.49	122.08	141.54	140.2	99.19
1906	GEF12_10	26.21	31	27.29	26.81	39.4	33.38	31.74
1007	GEF12_11	6.87	6.97	6.8	7.01	10.08	6.6	6.38
1000	GEF12_12	7	7.17	6.46	7.36	10.03	7.16	7.1
1900	GEF12_13	7.67	7.67	7.96	7.76	9.67	7.74	7.88
1909	GEF12_14	10.57	10.97	10.58	10.86	13.29	11.77	11.08
1910	GEF12_15	8.32	8.21	8.29	8.36	10.61	8.88	8.67
1911	GEF12_16	8.46	8.88	8.54	8.84	10.26	9.82	9.21
1912	GEF12_17	7.26	7.01	6.79	7.08	9.76	7.41	7.01
1913	GEF12_18	8.21	8.27	8.14	8.28	10.35	8.67	8.32
1914	GEF12_19	9.85	9.83	9.56	9.78	12.66	10.16	9.98
1915	GEF12_20	6.8	6.44	6.64	6.39	9.36	9.4	6.5
1916	GEF14	2.26	2.48	2.52	2.36	3.02	3.01	2.44
1917	GEF17_CT	3.76	3.75	3.63	3.78	5.02	4	4.29
1918	GEF17_ME	3.08	3.08	3.21	3.07	3.2	3.22	3.06
1919	GEF17_NEMASSBOST	3.85	3.51	3.84	3.69	4.67	3.98	3.88
1920	GEF17_NH	3.67	3.7	3.66	4.76	4.61	3.85	3.93
1021	GEF17_RI	3.3	3.38	3.34	3.36	4.4	4.48	3.55
1921	GEF17_SEMASS	4.76	4.84	4.8	4.85	5.58	5.17	5.07
1922	GEFI7_VT	5.01	4.96	5.03	5	6.2	6.11	5.55
1923	GEFI7_WCMASS	3.88	3.8	3.8	3.7	4.86	4.11	3.92
1924	Covid19	5.19	5.16	5.55	6.54	11.71	11.71	4.9
1925	Bull_assembly_Amalia	21.92	20.96	21.02	21.53	24.07	23.86	21.19
1926	Bull_assembly_Goldie	20.34	18.49	18.27	23.78	24.79	19.79	20.12
1927	Bull_assembly_Lance	26.42	26.6	26.43	27.26	27.7	27.38	27.27
1928	Bull_assembly_Maren	80.83 10.10	00.80	89.0 10.00	111.2	124.41	12.67	55.54
1929	Bull_assembly_Nathaniai	12.12	11.07	10.00	11.19	12.08	13.07	11.42
1930	Bull_assembly_valessa	21.52	20.12	21.34	19.4	23.4 42.9	19.88	20.22
1931	Bull advantion Parnica	04.40 01.11	31.22 20.13	20.00	52.57 20.24	43.8	21.21	30.82
1932	Bull advantion Prain	21.11	20.15	20.99	20.24	20.00	22.33	20.74
1933	Dull_education_Dranda	29.12	27.00	27.5	29.32	31.01 42.16	30.89	27.35
103/	Bull advantion Dan	29.29 22.70	20.99	35.44 21.46	20.29	45.10	30.07	39.90 01.90
1025	Bull education Dora	22.79	21.09	21.40 27.67	25.00	29.00	22.00	21.62
1935	Bull education Dottie	33.02	29.44	27.07	29.32	29.0 15.3	10.77	10.03
1930	Bull education Elva	37.03	21.07	3/ 51	20.57	43.5	19.70	36.0
1937	Bull education Gregory	127.84	52 35	148 31	85.61	4J.1 84 84	429.83	36.06
1938	Bull education Iae	14.36	14 55	14 92	14 13	20.3	18.81	15 57
1939	Bull education Joseph	22.98	24 14	23.07	23.27	31.05	24 45	26.48
1940	Bull education Kendra	20.69	21 31	20.71	21.71	35 31	21.45	19.91
1941	Bull education Krista	65.97	62.57	60.66	64.12	85.78	86.32	63.59
1942	Bull education Lenny	34.1	29.99	31 52	31 53	47 07	30.59	30.66
1943	Bull_education_Linnie	31.24	29.19	31.6	35.97	36.4	29.77	29.62

Table 15: MAPE comparison results based on MSE Loss function in datasets with temperature variables (II), the coloring indicates that the current forecasting model cannot obtain reasonable results on this dataset.

1950					Metho	ods		
1951 1952	MAPE (%)	FFNN	LSTM	CNN	LSTNet	WaveNet	N-BEATS	Transformer
1953	Bull education Luke	22.73	22.23	22.68	22.9	23 75	22.48	22.28
1954	Bull education Magaret	137.24	108.8	138.13	109.81	190.14	109.75	109.24
1955	Bull education Mervin	37.97	33.91	33.68	34.04	34.33	47.01	39.5
1956	Bull education Miranda	21.35	20.8	21.38	21.35	25.53	20.36	20.38
1957	Bull education Patrina	30.02	29.06	30	28.97	34.97	29.27	29.82
1058	Bull education Racheal	56.78	65.22	58.9	64.3	55.41	67.88	68.37
1050	Bull education Reina	30.04	28.79	25.6	26.84	32.55	28.89	26.5
1959	Bull education Roland	378.96	418.75	356.88	375.33	381.9	478.95	467.88
1960	Bull education Roseann	45.68	43.38	44.55	43.97	46.57	45.81	42.81
1961	Bull lodging Carie	107.47	98.5	112.22	103.09	146.3	84.83	101.97
1962	Bull lodging Hugo	55.93	53.55	70.42	59.78	65.33	55.56	61.16
1963	Bull_lodging_Jeremiah	13.18	12.22	13.9	14.38	21.95	14.73	13.43
1964	Bull lodging Lettie	25.19	25.65	24.71	24.7	29.7	25.14	27.04
1965	Bull_lodging_Melissa	20.8	23.35	20.77	22.64	24.37	22.49	25.61
1966	Bull_lodging_Perry	25.13	24.1	23.45	24.54	24.15	26.96	28.28
1967	Bull_lodging_Terence	24.65	22.94	27.15	22.26	32.09	22.7	22.67
1968	Bull lodging Travis	15.37	15.3	17.97	22.81	31.7	14.67	14.25
1969	Bull office Chantel	78.93	68.54	79.19	73.42	96.3	68.03	68.57
1070	Bull office Yvonne	29.72	23.36	34.93	25.04	48.33	22.8	23.29
1071	Bull public Hyun	21.22	20.7	19.61	21.09	22.19	21.48	23.34
1971	Hog_education_Haywood	16.44	16.58	12.97	20.98	19.96	16.01	17.47
1972	Hog education Jewel	22.53	22.04	23.67	31.47	30.49	21.26	20.21
1973	Hog_education_Leandro	120.88	234.08	211.67	182.21	241.2	192.01	208.26
1974	Hog_education_Luvenia	21.09	18.64	16.75	18.26	20.38	18.4	19.44
1975	Hog_education_Sonia	186.16	224.47	214.12	223.01	319.63	205.18	279.88
1976	Hog_lodging_Shanti	106.31	81.9	101.81	88.25	161.28	158.54	75.17
1977	Hog_office_Betsy	16.82	23.57	18	21.91	21.6	17.92	18.74
1978	Hog_office_Byron	30.03	27.33	25.12	27.51	49.41	49.59	27.7
1979	Hog_office_Candi	169.49	167.73	179.04	173.45	322.46	175.25	164.42
1980	Hog_office_Charla	11.72	12.44	11.61	15.07	14.74	14.91	12.48
1981	Hog_office_Corey	58.37	72.63	56.7	70.6	76.69	78.21	76.82
1082	Hog_office_Cornell	22.39	19.87	25.47	20.82	20.82	30	19.27
1092	Hog_office_Elizbeth	14.07	16.62	17.09	15.37	21.97	15.78	16.19
1903	Hog_office_Elnora	16.56	16	14.87	19.62	19.73	20.04	16.43
1984	Hog_office_Leanne	78.77	47.73	78.73	72.48	90.79	92.55	71.63
1985	Hog_office_Nia	25.21	23.6	23.77	23.44	29.73	32.57	25.06
1986	Hog_office_Richelle	100.88	73.73	96.45	74.58	74.87	63.8	74.83
1987	Hog_office_Roger	8.05	7.67	8.47	6.76	13.67	9.05	7.54
1988	Hog_office_Rolando	15.16	18.08	14.55	18.63	21.87	16.8	17.2
1989	Hog_office_Terry	12.29	12.34	12.81	12.06	25.49	12.24	11.19
1990	Hog_public_Brad	11.16	11.6	12.25	12.89	17.74	20.97	11.67
1991	Hog_public_Crystal	450.2	280.87	426.0	274.48	291.52	592.19	281.31
1992	Hog_public_Kevin	227.29	258.55	205.92	223.34	250.82	227.99	238.8
1993	Hog_public_Octavia	19.01	17.12	19.94	17.96	21.71	21.15	17.67
100/	Cockatoo	26.39	25.64	24.64	26.93	26.12	27.69	26.07
1005	PDB	6.35	5.24	5.34	5.35	6.04	4.75	5.02
1000	Spain	6.05	5.83	6	5.58	6.94	5.55	5.63

Table 16: MAPE comparison results based on MSE Loss function in datasets without temperature
variables (Partial), the coloring indicates that the current forecasting model cannot obtain reasonable
results on this dataset.

2001								
2002					Meth	nods		
2003								
2004	MAPE(%)	FFNN	LSTM	CNN	LSTNet	WaveNet	N-BEATS	Transformer
2005	ELE load	4.07	4 26	4 07	4 38	4 64	4 39	4 33
2006	UCL 0	85.93	83.47	68.91	96.69	90.91	253.25	89.81
2007	UCI 1	5.52	5.36	5.55	5.41	18.3	6.55	5.35
2008	UCI 2	27.81	15.52	19.39	186.33	176.38	17	18.9
2009	UCI 3	7.1	7.47	7.25	7.26	24.75	8.07	7.45
2010	UCI 4	11.5	11.89	12.08	38.47	26.91	12.76	11.74
2010	UCI_5	6.92	7.32	6.95	7.23	24.88	8.24	7.66
2011	UCI_6	36.15	36.92	40.84	32.01	72.87	42.37	41.16
2012	UCI_7	5.93	6.18	6.17	6.17	14.55	6.64	6.24
2013	UCI_8	13.51	14.43	13.6	15.03	14.94	28.97	14.02
2014	UCI_9	23.01	22.4	22.88	23.15	43.88	23.65	24.65
2015	UCI_10	8.27	8.48	8.47	8.51	21.28	21.32	8.37
2016	UCI_11	13.31	13.48	13.48	14.54	13.9	13.65	13.52
2017	UCI_12	7.64	7.8	8.07	23.69	24.29	10.35	8.31
2018	UCI_13	8.77	8.97	9.09	8.94	25.66	11.36	10.21
2019	UCI_14	5.66	5.91	5.56	5.81	16.87	6.35	5.84
2020	UCI_15	11.35	11.44	11.29	11.61	23.52	23.63	11.61
2021	UCI_16	9.79	9.46	9.81	19.3	19.31	10.08	9.47
2022	UCI_17	12.35	12.47	12.42	12.5	12.5	18.71	12.51
2023	UCI_18	5.83	6.02	5.86	6.09	21.16	6.66	6.54
2024	UCI_19	12.78	13.11	12.79	13.94	37.44	18.66	13.5
2025	UCI_20	11.32	11./6	11.23	26.05	12.08	26.04	11.79
2026	UCI_{21}	9.97	9.97	9.79	10.07	31.48 25.04	31.38 0.25	10.14
2027	UCI_22	0.37	0.30	0.33 0.14	0.07 33.44	23.04	9.23	0.79
2028	UCI_23	9.02 7.25	9.11 7.42	9.14 7.56	7 53	27.28	20.14	9.22 7.51
2029	UCL 25	14 35	14 78	14 42	15.63	20.24 51 78	14 38	16.06
2030	UCL 26	6.91	7 12	6.88	21 33	21.70	7 76	7 13
2030	UCL 27	8 79	8 88	8 88	8.71	22.93	22.93	8.92
2031	UCI 28	9	8.97	9.16	9.18	18.54	9.94	9.48
2032	UCI 29	38.46	40.07	37.95	37.85	101.18	49.83	39.39
2033	UCI_30	9.94	9.72	10.49	10.04	23.17	10.78	9.9
2034	UCI_31	5.82	5.91	5.81	5.79	18.68	6.17	5.93
2035	UCI_32	41.21	67.08	23.04	113.77	362.63	47.05	89.83
2036	UCI_33	7.98	8.08	8.16	15.86	8.15	8.31	8.32
2037	UCI_34	6.71	6.95	6.77	7.21	7.03	7.76	7
2038	UCI_35	7.1	7.32	7.16	19.73	19.75	19.72	7.42
2039	UCI_36	21.95	22.8	22.11	23.09	63.61	24.83	22.97
2040	UCI_37	8.72	8.79	8.77	9.01	22.42	9.61	8.83
2041	UCI_38	9.34	9.71	9.48	9.73	21.71	10.4	9.65
2042	UCI_39	11.2	11.22	11.56	11.54	21.86	11.76	11.33
2043	UCI_40	6.28	6.45	6.25	6.56	18.2	18.1	6.62
2044	UCI_41	1.75	7.86	7.48	8.28	8.44	25.07	8.1
2045	UCI_42	10.75	10.8	10.9	10.87	22.12	11.37	10.84
2046	UCI_{43}	8.10 8.00	0.07	8.13 8 80	8.12 0.24	23.93 21.72	24.04 0.78	0.1/ 0.22
2047	UCI_44	0.90 5 1	9.51 5.51	0.00 5 56	9.24 5.4	51.75 14.02	9.10 5.68	9.32 5.53
2048	UCI_43	3.4 15 56	J.J4 13.09	J.JU 15.95	3.4 36.2	14.05	J.00 13 56	5.55 13 57
2049	UCL 47	5 87	6.03	6 1 1	5 07	10 44	нэ.50 10 <i>Д</i> Л	1 3. 37
2050	UCI 48	14 31	14.27	14 88	33 58	33.63	33 55	14 52
2051	UCL 49	9.17	9.26	9 52	9.28	26.85	10.28	9 38
	UCI_50	12.4	12.56	12.41	13.39	22.93	15.04	12.58

	1
	1
	1
	1
	4
	4
	1
Ē	1
β	1
ŝri	1
nee	1
ng.	1
e	1
tur	1
ea	1
le 1	1
lab	1
var	1
lar	1
enc	1
cal	1
-e-	1
atu	1
)er	1
Ĩ	1
t te	1
noi	
/ith	1
N N	4
SO	1
ari	1
mp	1
3	1
SSC	1
ΙĽ	1
bal	1
lui	1
7: F	1
E	1
ble	1
Та	1

052	ler	48	: ŗ:	85	81	4	Ω,	62	38		2 ¢	2 T	22	26	21	4	33	x x		212	8	15	26	16	4	22	<u>4</u>	22	2	35	37	5	<u>.</u>	4	ې بو	57	9 r	1	9	20	79	52	55
053 054 055	Transform	819.4 4780.0	5337	14.8	327.8	5049.	5337	140.0	4493.3	8780.	4049.1 5707.5	689	1168.6	2365.0	1481.2	1206.9	9308.2	3/40.3	1.0802	72.57	19	59.1	26.2	18.1	37.4	13.7	39.9	8823.8 0	2.0	10.(10.3	9.0	0.		0	0 0	4. C	<i>c</i>	15	1.0	0.0	2.3	3.5
057 058 059	N-BEATS	994.08 5692.54	6027.58	33.27	369.07	5781.23	6027.58	322.58	5200.39	13377.83	4891.5 6760 46	770.82	2065.36	2815.18	1765.04	1420	10810.68	4408.83	2914.90	88.17	24.45	62.81	66.96	23.46	49.51	28.94	89.44	10083.83	2.66	12.14	10.41	11.91	6.99	4.19	7.47	5.83	4.09 7 21	L C	49.68	1.85	0.97	3.22	4.34
060 061 062	WaveNet	1641.21 9834.17	10611.12	14.8	334.8	10422.66	10611.12	322.55	4869.88	7227.35	8447.85	10.17511	2063.91	4499.06	2797.11	2240.27	19009.57	/466.08	00.511C	40.02 171.73	20.81	131.2	66.91	43.34	87.18	28.99	89.4	8822.23	2.65	9.4	17.63	13.44	6.99 2 2 2 2	3.87	8.8/	8.31 2.04	9.5 8 77	2.74 2.74	49.43	1.84	11.19	3.21	4.34
064 065 066	LSTNet	848.73 4815.41	5198.52	14.75	324.26	4998.5	5198.52	140.25	4658.06	4869.23	4266.63	41.0100 677.34	1170.62	2344.5	1528.32	1229.87	9238.37	3/38.1/	10.17/0	71.01	19.77	57.66	24.79	17.69	38.41	13.42	37.9	70.1 CC8	2.21	15.91	9.87	9.91	5.92	3.85	6.29 7.20	2.5.0	0.40 6.9	2.17	18.68	1.74	0.96	2.15	3.24
067 068 069	CNN	804.71 4824.55	5191.55	14.69	323.29	5044.73	5191.55	138.1	4443.25	8958.3	4090.46	5663 49	1147.92	2310.94	1452.98	1187.26	9132.19	36//.03	CC.4CC2	71.94	19.59	56.49	24.12	18.22	37.6	13.09	39	69.C/68 09.0	5	9.33	9.91	8.42	5.84	3.7	6.10 2	1.0	/C.C	10.0	17.11	1.67	0.88	2.12	3.22
070 071 072	LSTM	683.45 3782.73	4069.16	13.01	249.73	3959.89	4069.16	119.98	4365.51	5865.75	2656.91	580.09	886.16	2031.35	966.35	908.97	7066.79	3066.99	2230.28	55.44	15.7	42.92	18.51	12.92	30.51	11.7	27.8	9002.39 8 95	1.86	9.77	9.54	9.33	5.30	3.64	4.74	5.04 7.14		1 99	30.76	1.5	5.6	1.95	2.75
073 07 s 07 lethods	FFNN	702.53	4141.54	13.1	248.75	4022.64	4141.54	124.55	4346.4	5984.29	2939.71	584 34	863.35	1977.17	967.25	920.18	7244.96	3038.81	2510.42	51.24	15.57	40.77	18.78	12.34	29.5	11.41	27.47	89/0.64 8 92	2.04	9.59	9.53	7.93	5.30	3.62	4/.4		5.40 7.81	10.2 C	19.7	1.63	2.19	1.84	2.74
072 077 078	SERT	680.57 3839.79	4161.63	12.86	245.75	4056.44	4161.63	121.87	4168.92	9262.13	2596.46	574 40	840.45	1947.94	938.68	899.87	6892.25	29/3.39	2245.54	50.24	16.1	38.89	18.53	12.64	29.2	10.96	27.15	801/11 0.04	1.91	9.59	9.65	8.29	5.5	3.65	4.28	11.0	2.01 5 87	1 99	23.26	1.5	0.99	1.87	2.74
079 080 081	ERT	680.09 3836.54	4158.01	12.87	245.85	4053.26	4158.01	121.75	4167.93	9223.33	2402 00.05	574 14	839.76	1945.94	938.5	899.1	6886.9	80.0/62	2241.39	50.28	16.09	38.92	18.53	12.66	29.21	10.96	27.16	8011.24 0.04	1.91	9.58	9.64	8.26	5.5 [3.65	4.27).1 1.0 c	2.01 5 81	1 98	23.25	1.5	1	1.87	2.74
083 084 085	SRFR	687.88 3841.02	4138.46	12.99	244.67	4031.43	4138.46	124.04	4152.87	9835.7	2633.16	583 30	845.06	1991.64	938.27	907.62	6972.98	3029.26	7.6177	50.3 50.3	15.97	39.51	18.29	12.76	29.01	11.29	26.41	8221.93 9.61	1.99	9.95	9.84	8.23	5.38	3.7	4.38	27.0	6.2 6.30	1 96	27.01	1.48	1.08	1.91	2.83
086 087 088	RFR	686.68 3833.62	4130.81	12.98	244.48	4024.48	4130.81	123.8	4150.93	9834.3	2627.3	582 43	843.39	1987.33	936.78	905.7	6958.4	3022.4	00.0172	50.24	15.95	39.46	18.26	12.75	28.98	11.27	26.38	66.1128 9.0	1.98	9.92	9.83	8.21	5.38	3.69	4.38	7.0	6.7 6.37	1.96	26.86	1.48	1.06	1.91	2.83
089 090 091	KNNR	809.8 4603.71	4967.21	14.72	302.65	4838.77	4967.21	143.97	4691.03	7967.5	3690.62	603.47	1079.63	2383.49	1353.54	1122.98	8858.85	3/11.0/	17.8002	74.72	19.88	58.26	25.44	19.41	40.32	13.2	38.61	96.18811 96.0	2.11	10.51	10.87	9.92	5.03	3.88	0.00 1	1/.0	20.0 2010	10.0	20.01	1.65	1.68	2.35	3.11
092 093 094	CE	831.6 4689.94	5060.46	14.75	327.22	4961.67	5060.46	138.06	4618.3	2160.21	41.7.72	70.110C	1181.48	2367.5	1481.79	1217.72	9398.41	3804.97	06.6007	40.02 74.25	18.57	59.46	24.75	18.96	38.73	12.82	38.6	0 27	1.79	9.52	10.17	9.53	C8.C	3.9	0.40 1	4.7 0	5.85	20.0 20.0	18.77	1.68	1.7	1.97	2.96
095 096 097	BCEP	882.79 5391.21	5817.13	16.74	356.52	5636.84	5817.13	150.66	5416.44	2352.38	4499.19 6250 77	11.6020	1275.08	2479.91	1629.23	1333.39	10033.59	40/3.7	C0.5U82	82.43	21.63	68.12	29.33	21.24	41.76	15.22	45.71	11 07	2.17	9.76	10.98	7.61	6.99	4.24	CI.7	5.05 2 00 5	5.09 6.55	0.20 0.50	16.54	7	0.85	2.41	3.76
098 099 100 101																						SSBOST			SS	i i	SS																
102 103 104	aset	F12_1 412_2	F12_3	F12_4	F12_5	F12_6	F12_7	F12_8	F12_9	F12_10	H12_11	112_12 13	F12 14	$F12_15$	$F12_16$	F12_17	F12_18	F12_19	F12_20	F17 CT	F17 ME	F17_NEMA	F17_NH	F17_RI	F17_SEMA	F17_VT	F17_WCMA	/1d19_load	Goldie	Lance	l_Maren	l_Nathanial	L_Vanessa	L_Arthur	L_Bernice		L_Drellua	Dora	Dottie	l Elva	L_Gregory	l_Jae	l_Joseph
105	Dat	GEI	GE	GEI	GEI	GEI	GEI	GEI	GEI	EB		見	BB	GEI	GEI	GEI	GEI	E E	35		ΕB	GEI	GEI	GEI	GEI	GEI	GEI		Bull	Bul	Bul	Bul	Bul	Bul	Bul	Bul	n n Bull	Bull	Bull	Bull	Bul	Buli	Bul

A
U
60
Ξ.
Ы
ĕ
Ξ.
60
E.
0
Ľ
Ξ
Sa
ų
e,
Ы
Ia
L.
V 6
Ĺ,
la
ы
G
al
ပု
ė
Ы
at
H
ď
Ξ
eı
t
E
g
Ŧ
2
_
OL
Š
.E
03
Ē
o
õ
S
õ
Ľ
Ξ
Зa
nt
5
ö
Ξ
e
p
Ъ

							M	ethods						
Dataset2 12 12 12 12 12 12 12 12 12	and BCBB 21	21 21 21 21	KNNR ₂	21 RFR 21	SRFR 15	21 21 21	12 SERT 12	2NN112	2MTS	21 NND21	FSTNets	WaveNet 12	N-BEATS	Transformen
53 54 55 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	ଅନ 51 52	46 4 ² 48 49	43 49 45	498 49 42	39 38 39	36 35 35	30 315 32 32 33	27 28 29	24 2 5 26	21 225 23	18985 19 20	14 1 8 - 1 6 17	1 E .92 12	06 05 08 09
3ull_Krista	5.99	5.67	5.47	4.75	4.76	4.74	4.74	5.34	5.45	5.99	7.11	10.28	10.3	5.96
3ull_Lenny	1.73	1.51	1.71	1.53	1.54	1.49	1.49	1.92	1.57	1.58	2.74	2.8	2.75	1.76
3ull_Linnie	2.96	2.51	2.64	2.53	2.53	2.44	2.44	2.46	2.6	2.48	2.51	3.4	2.71	2.52
Bull_Luke	7.17	5.85	5.87	5.54	5.54	5.53	5.53	5.72	5.71	5.84	6.06	6.12	6.28	5.86
Bull_Magaret	3.25	2.84	2.84	2.97	2.98	2.92	2.93	2.98	3.04	2.89	3.01	4.56	3.35	2.8
Bull_Mervin	11.21	12	13.23	10.93	10.98	10.72	10.76	11.26	11.09	10.98	20.48	20.48	20.64	13
Bull_Miranda	6.48	5.44	5.69	5.46	5.47	5.52	5.52	5.68	5.38	5.39	5.68	7.05	6.08	5.37
Bull_Patrina	1.31	1.11	1.1	1.07	1.07	1.06	1.06	1.11	1.12	1.09	1.19	1.19	1.19	1.11
Bull_Racheal	14.63	11.81	12.98	8.67	8.68	8.59	8.59	9.65	8.84	13.35	14.36	20.36	20.44	13.99
Bull Reina	3.14	2.75	2.58	2.28	2.29	2.26	2.27	2.53	2.61	2.84	3.23	4.53	3.71	3.26
Bull Roland	7.63	6.08	5.58	4.41	4.41	4.43	4.45	4.63	4.62	6.2	6.41	7.57	7.04	6.41
Bull Roseann	12.46	10.31	9.58	8.92	8.93	8.87	8.87	9.47	9.09	10.12	10.38	10.42	12.34	10.39
Bull Carie	1.73	1.49	1.52	1.56	1.56	1.42	1.41	1.82	1.96	1.71	1.81	2.58	2.58	1.69
Bull Hugo	3.51	2.84	2.9	3.44	3.44	3.34	3.35	2.76	2.74	2.9	3.04	3.05	3.07	2.93
Bull_Jeremiah	1.34	1.14	1.23	1.18	1.18	1.18	1.18	1.33	1.21	1.35	1.76	2.59	1.89	1.4
Bull Lettie	1.24	1.04	1.04	0.97	0.97	0.98	0.98	1.04	1.03	1.01	1.12	1.28	1.26	1.08
Bull Melissa	6.65	5.22	5.75	4.58	4.59	4.58	4.59	4.72	4.77	5.98	5.93	8.26	8.28	6.18
Bull Perry	1.99	1.61	1.54	1.35	1.35	1.34	1.34	1.38	1.37	1.64	1.71	1.72	2.17	1.69
Bull Terence	1.38	1.24	1.47	1.32	1.32	1.25	1.25	1.28	1.24	1.23	1.23	2.05	1.33	1.2
Bull Travis	14.9	12.75	14.05	12.62	12.65	11.45	11.44	11.5	11.07	14.05	14.17	18.71	29.16	16.54
Bull Chantel	3.66	4.1	3.28	4.88	4.89	4.89	4.9	4.63	5	3.17	3.37	5.89	5.91	3.15
Bull Yvonne	2.96	2.7	3.23	2.59	2.59	2.58	2.58	3.32	3.1	2.84	2.98	5.95	5.99	2.89
Bull_Hyun	5.07	4.37	4.53	4.19	4.19	3.87	3.87	4.3	3.76	4.39	4.62	4.95	7.04	4.68
Hog_Haywood	29.5	23.35	31.62	14.7	14.75	13.52	13.54	22.82	23.48	25.34	29.21	48.08	47.87	27.48
Hog_Jewel	27.34	23.71	41.9	33.73	33.91	29.35	29.43	27.8	39.62	26.78	64.18	64.04	33.06	35.83
Hog_Leandro	48.12	46.31	41.71	55.09	55.38	41.37	41.49	41.59	42.16	43.39	47.82	52.75	135.57	49.87
Hog_Luvenia	76.84	57.27	69.76	43.69	43.75	44.56	44.57	49.03	46.87	66.46	70.8	97.61	78.94	74.26
Hog Sonia	309.32	194.12	285.98	142.78	143.12	149.8	149.92	155.7	170.05	284.13	289.36	321.1	549.81	343.58
Hog_Shanti	154.57	191.36	199.24	170.25	170.09	169.17	168.96	136.03	150.18	155.8	171.41	372.71	372.28	158.28
Hog Betsv	21.33	18.67	23.33	15.74	15.77	15.09	15.08	16.26	18.01	19.12	45.39	46.23	45.47	20.69
Hog_Byron	341.86	322.83	421.84	271.74	272.27	244.02	243.22	264.32	320.55	321.08	350.63	389.05	432.47	364.99
Hog_Candi	291.15	292.27	322.53	224.92	224.81	228.42	227.86	217.16	239.73	290.05	324.25	645.56	646.74	305.03
Hog_Charla	30.11	23.08	29.1	14.42	14.48	13.56	13.57	16.62	17.68	26.45	29.2	69.4	68.71	29.64
Hog_Corey	34.42	17.49	16.18	12.66	12.69	12.25	12.24	14.09	14.25	15.95	16.89	28.18	18.44	18.46
Hog_Cornell	801.5	791.99	912.23	757.16	758.46	706.8	705.89	770.89	822.21	784.29	812.57	945.43	957.07	798.79
Hog_Elizbeth	25.95	22.2	32.98	17.01	17.08	17.02	17.09	16.29	18.32	25.02	25.01	64.53	64.64	24.37
Hog_Elnora	46.73	38.86	52.7	35.94	35.98	35.47	35.49	33.01	32.9	40.19	42.71	98.5	98.64	43
Hog_Leanne	32.82	31.83	45.41	44.17	44.3	4	41.14	41.2	33.86	41.55	69.46	68.55	69.03	46.68
Hog_Nia	1272.45	1205.98	1399.11	1168.12	1173.71	1053.79	1052.55	1079.62	1255.2	1213.4	1346.26	1961.3	1472.29	1217.33
Hog_Richelle	59.28	42.82	55.28	32.06	32.08	33.29	33.2	34.8	34.09	53.21	55.08	61.12	80.65	60.35
Hog_Roger	18.24	15.09	18.47	14.57	14.61	14.95	14.97	13.45	18.63	17.2	18.19	40.15	24	17.64
Hog_Rolando	55.35	40.45	53	23.49	23.55	22.51	22.52	27.42	26.88	48.79	63.06	97.15	97.01	48.57
Hog_Terry	28.89	23.96	33.53	22.61	22.65	22.14	22.13	23.62	24.56	26.91	29.84	67.47	42.11	31.56
Hog_Brad	33.26	26.36	31.2	19.84	19.9	20.04	20.05	21.62	19.98	30.05	31.77	85.02	85.56	39.03
Hog_Crystal	179.37	170.84	218.41	154.01	154.93	149.23	149.57	159.93	154.74	164.21	170.49	307.39	206.16	169.59
Hog_Kevin	194.64	152.94	152.34	112.82	112.8	118.45	118.3	135.06	130.94	151.88	156.89	378.66	375.61	174.55
Hog_Octavia	186.5	135.01	188.27	119.67	17.611	124.28	124.2	118.92	127.85	1/3.48	177.4 24.20	353.52	225.68	188.56
COCKALOU_UIIICE_LAIIA	20.02	06./1	73 100	14.43	14.20	150 45	14.11	06.CI	14.00	11.02	90.42	CC.14	41.41	24.01
PUB_10ad	501.08	248.83	00.422	24.UCI	20.421	24.101 24.144	07 177 07 170	107.1/	46.001	200.002 20014	60.052	020.42 1104 00	600.04	61.C42
opain_opain	747.15	0.001	70.0/C	04.004	00.404	C+.1++	0C.144	10.000	+n.ccc	4T.00C	0.000	1104.02	00.740	1 ,010

2160 2161 2162 2163		Transformer	696.92	3648.04 3905.57	12.58	245.03	3821.42	3905.57	121.27	4581.38	11200.39 2842.46	3671.35	596.2	863.4	1993.46	944.81	918.U2 6057 57	7958 42	2227.21	32.14	47.35	14.63	40.11	18.15	11.44 30.57	10.00	27.43	21218.05	9.35	21.2 21.01	14.26	9.26	5.49	4	5.11	5.3	5.48 2.4	0.0	19.91	1.66	0.98 7 20	3.16
2164 2165 2166 2167		N-BEATS	682.71	4937.44 5321.56	15.58	287.14	5080.66	5321.56	122.05	4779.79	/009.93 4506	5299.93	735.5	1056.14	2046.2	027711	7400 11	7924.04	2237.38	30.33	46.77	14.32	42.28	17.59	12.31	11.07	31.78	53663.3	9.88	1./0 0 83	12.68	10.72	6.18	3.92	5.19	5.44	20.0	0. C	39.46	1.76	1.97	3.09
2168 2169 2170)	WaveNet	723.47	4922.92 5265.43	15.59	283.04	5030.4	5265.43	184.78	4815.01	13 /00.91 4612.44	5279.55	584.51	1046.68	2485.13	60.6111	1208.32	27:0716	3520.92	35.23	60.33	18.07	46.63	21.6	14.38 35 17	12.73	27.37	30400.54	9.89	10.7	12.33	10.63	5.58	5.12	5.26	6.31	10.0	066	21.68	1.65	8.88 9.02	3.96
2171		LSTNet	690.12	3739.57 4034.83	12.35	242.78	3958.71	4034.83	127.58	4422.99	2969.87 2969.87	3797.72	580.79	851	1929.21	14.606	1.100	24.460	2343.9	28.45	42.81	14.31	36.17	16.82	CI.4I	10.36	24.53	20288.67	9.33	2.02	11.56	9.77	5.52	3.94	4.81	5.67	5.02 102	0.01	21.5	1.65	2.22	2.95
0175 0175 0176 0177		CNN	694.97	3721.58 4028.87	12.51	243.05	3915.28	4028.87	124.59	4377.72	11022.92 2849.07	3657.71	572.5	842.62	1941.18	C0.046	898.94 6771 83	2875.58	2242.74	29.48	41.93	13.73	34.74	16.94	C/.01	10.28	23.99	17190.73	9.12	1.91	11.29	8.56	5.46	3.95	4.72	5.67	2.70	6/.6 10 c	20.65	1.61	1.57	2.96
able featu 179 179 179 179 179 179 179 179 179 179)	LSTM	704.28	3770.95 4070.02	12.83	240.67	4047.47	4070.02	127.81	4389.98	10.1016 2787.91	3445.59	576.65	839.54	1951.66	11.016	66.666 10 3317	2008 16	2404.11	27.18	46.4	14.14	39.46	17.58	11.40 28.18	10.58	26.84	21192.83	9.31	2.08	15.79	9.24	6.11	4.23	4.7	5.8	6.7	0.23	32.33	1.57	3.99	2.97
endars/181	lethods	FFNN	715.31	3826.33 4129.25	12.97	233.94	4022.17	4129.25	136.57	4432.2 0405 51	3107.47	3675.24	587.06	823.71	1958.72	67.816	7307 57	3073 55	2497.93	25.97	41.68	13.93	37.64	16.53	10.44 26.05	10.34	24.83	22225.41	9.19	1.2	14.31	8.92	5.54	4.09	4.5	6.12	6.7	0.20 2.06	28.45	1.58	2.77	2.89
181 181 181 181 181 181 181 181 181 181		SERT	696.53	3938.02 4249.45	13.09	247.31	4105.21	4249.45	125.19	4386.59	105/3.90 2666.19	3581.01	582.19	860.45	1989.12	908.9	CL.919	3065 37	2309.19	31.86	48.81	15.55	39.16	18.06	12.45 20.01	10.62	26.86	8407.02	9.54	20.2	10.21	8.72	5.39	3.69	4.59	5.97	76.7	0.17	26.66	1.6	1.01	2.87
vith tempe 68188		ERT	694.73	3927.23 4237.31	13.07	246.98	4093.91	4237.31	124.88	4376.26	2659.96	3574.22	580.82	858.12	1983.43	C4.006	40.016 2 2015	3056.9	2303.38	31.82	48.73	15.53	39.08	18.03	12.41	11.07	26.81	8391.88	9.52	10.2	10.18	8.68	5.38	3.68	4.56	5.93	7.91	0.14 2 11	26.57	1.6	1.02	2.86
2191 2103 192 193		SRFR	701.29	4019.72 4335.41	13.51	259.96	4201.12	4335.41	126.88	4318.72	2784.7	3777.7	599.31	880.18	2030.33	1012.07	00 70 70 00	3124.88	2312.2	34.83	52.04	16.53	40.92	18.89	15.32 30 32	11.74	29.05	8266.91	9.35	0.07	10.08	8.8	5.41	3.69	4.5	5.3	7.00	0.0 2010	26.28	1.53	0.84	2.98
HO2/SSI07		RFR	699.95	4009.86 4324.67	13.48	259.61	4191.94	4324.67	126.6	4313.31	9778.62	3771.98	598.01	878.26	2025.29	6.0101	7771 A	3117 22	2307.43	34.77	51.96	16.5	40.83	18.86	30.76	07.00	28.99	8248.89	9.33	1.97	10.05	8.77	5.41	3.68	4.49	5.28	10.7	07.0 2.03	26.12	1.53	0.84	2.97
9: Pinbal		KNNR	924.99	5217.01 5629.18	15.82	342.2	5468.26	5629.18	162.84	4784.21	4692.21	6226.82	779.87	1259.24	2755.36	26.6261	10002.66	4284.08	3241.79	44.24	75.63	22.82	57.87	26.41	19.20	13.48	39.2	47826.94	10.43	2.03	12.2	10.02	6.05	4.67	5.74	5.51	70.0	7.14 2.14	30.28	1.77	3.34	3.29
2200 9201 9202 2203		CE	725.94	3685.88 3981.61	13.02	240.85	3857.07	3981.61	125.8	4522.87	8/82.93 2675.11	3508.65	589.98	834.09	1942.29	907/16	04048 09 2105	303013	2411.74	27.71	42.78	13.87	37.68	16.18	77.86	11 41	24.9	18202.22	9.1	10.77	11.22	9.38	5.76	4.14	4.67	6.13	7.04 707	2.00 2.18	20.08	1.68	2.2	2.85
2204 2205 2206		BCEP	882.79	5391.21 5817.13	16.74	356.52	5636.84	5817.13	150.66	5416.44	4499.19	6259.77	729.03	1275.08	2479.91	1029.23	10022 50	7 2013 T	2803.65	57.42	82.43	21.63	68.12	29.33	21.24	15.22	45.71	13847.17	11.02	0.76	10.98	7.61	6.99	4.24	7.15	5.63	5.09	00 73 C	16.54	7	0.85	3.76
2207 2208 2209 2210 2211 2212 2212		Dataset	GEF12_1	GEF12_2 GEF12_3	GEF12_4	GEF12_5	GEF12_6	GEF12_7	GEF12_8	GEF12_9 GEF12_10	GEF12_10 GEF12_11	GEF12_12	$GEF12_{-13}$	$GEF12_14$	GEF12_15		GEF12_1/ GEE12_18	GEF12 19	GEF12 20	GEF14_load	GEF17_CT	GEF17_ME	GEF17_NEMASSBOST	GEF17_NH	GEF17_KI GEF17_SEMASS	GEF17 VT	GEF17_WCMASS	Covid19_load	Bull_Amalia	Buil Goldie	Bull Maren	Bull_Nathanial	Bull_Vanessa	Bull_Arthur	Bull_Bernice	Bull_Brain		Bull Dora	Bull_Dottie	Bull_Elva	Bull_Gregory	Bull_Joseph

<i></i>
\square
Ċ
ering (
ingine
eature e
بته
able
variŝ
endar
-cal
ature
empera
Ę
Ч
t,
· -
~
on v
paris
funoc
osso,
T
Π
a
9
q
5
Ц
••
0
\sim
e
5
at
Ë
- ·

								Methods						
220 220 220 220 220 220 220 220	and and a second	22! 22! 22!	NNNN 22	222 222 222 222	SRERZ	22 LNG 22	aland 22	NNEE 22	Z WALSA 22	22 CNN2 22 22	LSTNet	WayeNet 22	NBEATS	Transformers
Bull Kendra S	56.55 50	6.34	59 [.] 53	\$2.36 the second	15866	26432 14	397-39 19-39 11	88 ~6.2 ⁴	2 42:04 2	2960:9	8134 ^b	22 98.04 25	16.0H	4 <u>5</u> 29 16
Bull_Krista	5.99	6.08	6:39	4.65	4.67	5.33	5.35	6.16	6.31	6.1	6.68	8.05	6.38	6.68
Bull_Lenny	1.73	1.67	1.58	1.46	1.47	1.52	1.52	2.72	1.81	1.4	1.53	2.71	2.71	1.53
Bull_Linnie	2.96	2.65	2.68	2.49	2.5	2.59	2.6	2.84	2.79	2.68	2.94	3.87	3.82	2.52
Bull_Luke	7.17	5.89	6.16	5.52	5.53	5.79	5.81	6.08	6.02	5.82	6.02	6.41	6.07	5.93
Bull_Magaret	3.25	2.97	3.23	2.95	2.96	3.21	3.22	3.54	3.71	2.96	2.97	4.38	4.32	3.11
Bull_Mervin	11.21	12.20	10.11	11.2	11.20	91.11	11.24	11./4	CZ.21	10.90 202	15	10.72	15.52	11.81
Bull_Miranda	0.48	08.0	0 1	80.C	60.C	0.28	0.51	0.51	07.0	06.C	0.22	1.80	5.8.C 1.C 1	5.85
Duil_Fauma Duil Dachaol	10.1	0.12	11.11	0.1L 0 7E	00.1	60.1 LL 0	0.0	1.1	0.10	1.11	11.1	17.1	17.1	12.02
Buil Racileal Buil Paina	0.41 717	01.6 02.0	CC.11 C8 C	c/.0 736 C	11.0	11.0	0.0 7.5.7	10.6	91.4 0 T C	7.63 2	06.6 67.0	9.94 2.02	10./4 2.61	CD.CI CD.C
Buil Roland	7.63	0C-7	20.2	0C:7 7 A 5	157	01.7	4 83 4 83	4.5 1.67	4 53 A	00 7	61.7 8 V	77.C 7 00 V	40.7 C C V	20.7
Bull Roseann	12 46	0.87	10.01	8 91 10 8	0.5	0.27	0.41	40.H	0 58	0.61	0.48	10.04	0 67	0.53
Bull Carie	1 73	7.07 1.68	2.06	1.58	0.72	153	154	0. c	00.0 88.0	1.84	00.6 1 94	2.04	1.86	1 93
Bull Hugo	3.51	3.23	3.32	3.31	3.32	3.6	3.61	3.15	2.97	. 6	3.02	2.99	3.31	2.87
Bull Jeremiah	1.34	1.1	1.71	1.15	1.16	1.2	1.2	1.45	1.54	1.28	1.61	1.94	2.39	1.41
Bull_Lettie	1.24	1.02	0.99	0.97	0.97	1	1.01	1.04	1.06	1.03	1.05	1.16	1.12	1.04
Bull Melissa	6.65	4.6	5.67	4.69	4.7	4.69	4.71	4.56	4.68	5.19	4.64	4.75	5.85	5.8
Bull_Perry	1.99	1.41	1.52	1.33	1.33	1.41	1.43	1.38	1.34	1.4	1.42	1.42	1.46	1.65
Bull_Terence	1.38	1.29	1.98	1.35	1.35	1.34	1.34	1.48	1.54	1.28	1.29	2.1	2.08	1.27
Bull_Travis	14.9	12.16	17.93	11.34	11.42	11.49	11.52	12.58	13.83	12.15	23.02	24.39	24.23	16.16
Bull_Chantel	3.66	4.63	5.26	4.95	4.97	5.57	5.6	5.46	5.58	4.78	4.95	6.28	6.25	4.2
Bull_Yvonne	2.96	2.66	3.53	2.55	2.56	2.57	2.58	3.66	3.92	2.71	2.94	6.05	3.63	2.92
Bull_Hyun	5.07	3.82	5.2	3.99	4	4.32	4.35	3.85	3.88	4.1	4.18	4.33	4.3	4.27
Hog_Haywood	29.5	17.5	29.59	14	14.06	13.56	13.63	23.61	26.58	22.57	26.83	29.19	26.8	24.64
Hog_Jewel	27.34	29.29	32.95	28.34	28.45	28.15	28.26	37.4	40.15	29.31	30.57	41.53	41.51	40.97
Hog_Leandro	48.12	55.65	83.09	42.1	42.29	40.94	41.13	53.8	56.32	44.6	52.9	77.6	77.96	49.23
Hog_Luvenia	76.84	49.78	66.64	46.41	46.52	45.14	45.26	48.37	48.35	58.12	55.58	64.65	64.62	64.9
Hog_Sonia	309.32	202.72	266.93	168.39	169	170.43	171.2	194.9	195.13	201.2	206.19	217.3	208.54	214.78
Hog_Shanti	154.57	247.07	240.88	167.87	168.63	178.76	180.29	207.91	226.18	172.04	197.76	333.64	333.89	171.55
Hog_Betsy	21.33	16.56	22.16	16.64	16.68	15.86	15.89	15.79	16.94	16.75	17.04	20.16	17.75	18.96
Hog_Byron	341.80	510.98	422.65	C6.C22	230.54	16.622	CU.CZZ	468.27	481.04	451.13	4/4.50	/9/.00 115.00	802.84	463.98
	CI.167	06.007	428.92	10.062	20.007	240.99	C. 642	60.207	249.22	01.112	17.002	410.00	917 017	00.002
Hog_Charla	11.00	14./	51.48 12 00	10.01	CC.CI	14.40	0.41 0.42	02 V I	10./1	20.48 1 4 00	20.99 1 4 5	CQ.C2	C1.47	20.48
Hog_Coley Hog_Cornell	801 5	20.01 800 75	1376.41	00.21	76.71 20.77	10777	24.01 776 01	1101 50	11.76.15	14.00 878 17	1083 78	1348 96	1356 0	82711 87711
Hog Elizheth	25.95	31.27	32.32	16.49	1656	16.36	16.07	17.95	22.16	24.85	28.05	34.2	35.1	21.19
Hog Elnora	46.73	54.45	50.33	35.1	35.17	38.22	38.32	37.16	37.26	33.26	37.97	47.93	37.57	35.97
Hog_Leanne	32.82	42.67	48.12	42.84	43.01	41.76	41.91	47.17	44.12	32.03	36.71	49.19	46.17	41.56
Hog_Nia	1272.45	1327.4	1870.7	1082.83	1085.92	1174.08	1177.99	1461.89	1474.52	1337.24	1498.89	1887.36	1890.6	1243.84
Hog_Richelle	59.28	38.2	60.21	38.68	38.76	36.75	36.85	36.32	38.99	42.08	41.36	54.4	46.82	40.37
Hog_Roger	18.24	13.78	25.78	15.26	15.32	17.05	17.13	14.89	16.95	15.08	15.05	28.05	20.08	15.82
Hog_Rolando	55.35	26.46	55.16	22.92	22.99	23.03	23.12	25.83	26.67	42.05	41	42.98	42.87	41.34
Hog_Terry	28.89	24.91	34.21	23.78	23.85	22.85	22.91	23.36	24.59	23.74	24.08	45.05	44.89	31.16
Hog_Brad	33.26	22.34	37.19	22	22.07	21.19	21.26	17.97	18.61	22.52	21.08	31.88	31.81	23.3
Hog_Crystal	10.51	18/.7	145.00	91.041 114	140.0	150.001	1.951	350.42	26.705	188.18	C.661	100.00	C0.502	25.071
Hog_NevIII	194.04	CC.771	140.00	124.14	127.65	12150	121 00	0/.7CI	40.001 147.02	120.94	14650	196.05	100.14	10.001
nog_Octavia Cockaton office Laila	78.87	14.05	10.0/1	14 59	14.63	20.101	15.00	13.61	CU. 14 10 20	16 36	140.00	16.67	18.08	1637
PDB load	301.68	126.17	233.53	155.93	156.07	141.14	141.17	111.09	111.62	129.62	128.64	131.84	142.72	132.61
Spain_Spain	949.13	640.76	654.03	567.73	568.4	559.93	561.06	603.6	632.48	598.73	590.36	579.11	718.85	575.12