Umformer: A Transformer Dedicated to Univariate Multistep Prediction

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ABSTRACT Univariate multi-step time series forecasting (UMTF) has many applications, such as the forecast of access traffic. The solution to the UMTF problem needs to efficiently capture key information in univariate data and improve the accuracy of multi-step forecasting. The advent of deep learning (DL) enables multi-level, high-performance prediction of complex multivariate inputs, but the solution and research of UMTF problems is extremely scarce. Existing methods cannot satisfy recent univariate forecasting tasks in terms of forecasting accuracy, efficiency, etc. This paper proposes a Transformer-based univariate multi-step forecasting model: Umformer. The contributions include: (1) To maximize the information obtained from a single variable, we propose a Prophet-based method for variable extraction, additionally considering some correlated variables for accurate predictions. (2) Gated linear units variants with three weight matrices (GLUV3) are designed, as a gating to improve the function of selective memory in long sequences, thereby obtaining more helpful information from a limited number of univariate variables and improving prediction accuracy. (3) Shared Double-heads Probsparse Attention (SDHPA) mechanism reduces memory footprint and improves attention-awareness. We combine the latest research results of current DL technology to achieve high-precision prediction in UMTF. Extensive experiments on public datasets from five different domains have shown that five metrics demonstrate that the Umformer approach is significantly better than existing methods. We offer a more efficient solution for UMTF.

INDEX TERMS Multi-step, univariate, time series forecasting, transformers.

I. INTRODUCTION

Time series data (TSD) is applied widely in agriculture, business, meteorology, and many other fields [1], [2]. Researchers were asked to focus on discovering internal patterns in TSD and making predictions [3]. Traditional univariate prediction methods usually use the TSD from the previous steps as model input, the data from the next step as labels. Due to the minimal number of features in the univariate data, traditional models for solving the UMTF problem learn very little information, resulting in inaccurate results. Moreover, some other challenges have remained. For example, applying the latest multivariate time series forecasting [4], [5], [6] to specific univariate forecasting is hard, including extracting features and improving accuracy.

UMTF currently faces two key challenges: one is to be able to effectively extract some of the features that influence prediction from the limited data available. The second is to improve the multi-step prediction accuracy of the model to meet the current and growing needs of society. These challenges require researchers to provide:

1) a mechanism for univariate variable feature extraction scientifically extracting feature variables in TSD;

2) a DL model dedicated to UMTF, which has efficient computing power.

Recent studies have found that the Prophet algorithm [7] can effectively extract time variables, and the TFT model [8] can accurately predict multivariate data in multiple steps. The Prophet algorithm is based on the time series decomposition
technology, which decomposes each data in a TSD into four parts, i.e., seasonal, trend, holiday, and remaining. Its data decomposition method excels in univariate forecasting and is currently one of the most popular tools for data analysts.

The TFT model introduces a variety of heterogeneous techniques into the structure of the Transformer [9]. It provides inputs of known variables for prediction in the future and improves the training capability by performing feature selection and weight calculation of different variables. TFT is a significant innovation in time series forecasting. Although TFT has emerged as a sophisticated method for solving multivariate prediction problems, it cannot solve the UMTF problem. The reasons include:

1) Univariate data limits the learning capability and cannot provide the variety of variables necessary for the TFT.
2) The Gated Linear Unit (GLU) [10] module in TFT mimics and improves upon the LSTM [11] in terms of selectively remembering and acquiring information about long sequences. However, when the feature variables are limited, the GLU is less effective in accurately extracting the critical information for the UMTF.
3) The Interpretable Multi-Head Attention mechanism used by TFT has high time complexity. It is also unable to capture long-term dependent focus when making univariate predictions.

This paper proposes a Transformer-based univariate multi-step prediction framework: Umformer. Based on the above two models, the method achieves high performance prediction for univariate data. Contributions are as follows.

1) This paper proposes a data processing method based on the Prophet algorithm, followed by setting variables at specific time points. We considered the impact of multiple real-world variables on the forecast, combining the specificity of UMTF data and specific problems, the added feature variables are classified into Static seasonal variables, Past observed variables, and Known time variables, which can effectively overcome the feature limitations of TSD.
2) GLUv3 is defined to replace the original gated linear unit. The new variant is more conducive to meeting the denoising targets of the pre-training phase and improves the model’s accuracy.
3) The SDHPA mechanism is presented to ensure low time complexity and improve the attention-aware capability and prediction accuracy.
4) On various real data sets we show how umformer can be applied in practice, as well as comparing existing methods and demonstrating the advantages of the proposed approach.

II. RELATED WORK

A. UNIVARIATE TIME SERIES FORECASTING

Time series forecasting methods are categorized into univariate and multivariate forecasting. The methods [12] are used for univariate forecasting [13], [14], [15] based on the observation data of a given sequence. The multivariate forecasting methods [16], [17] combine the observation data of exogenous variables for prediction [18]. This paper mainly studies the methods of univariate sequence prediction.

The Autoregression (AR) [19] is a linear regression model that describes random variables at a future time in terms of a linear combination of random variables at a particular time in the previous period, which was the standard method used in early time series forecasting [20], [21]. However, it has high requirements for data autocorrelation and can only be used to predict scenarios that are heavily influenced by historical factors, but not those that are heavily influenced by social, natural, and other factors. Moving average(MA) [22], [23] uses a moving average of white noise to simulate TSD and calculates the average of the historical data as the forecast for the next period. When there are more forecast data, a large amount of data needs to be stored. Many studies have shown that the forecast accuracy of moving averages is low [24]. Autoregressive Moving Average (ARMA) [25], [26] combine AR and MA models to reduce the number of past parameters, Autoregressive Integrated Moving Average Model(ARIMA) [27], [28], [29], [30] is a model built by regressing the lagged values of the dependent variable on the present and lagged values of the random error term, both of them require the TSD to be stable after differentiation and can only capture linear relationships. Exponential smoothing (ES) [31], [32], [33] is a forecasting method that introduces the smoothing factor, a simplified weighting factor, to obtain a time series of averages based on the actual quantity and the forecast quantity for the current period of a particular indicator. It is a particular weighted average method in which historical data closer to the forecast period is given with a larger weight, and the weight decreases exponentially. But it cannot discriminate the data turning point and is mainly used for short-term forecasting.

In recent years, models based on deep learning have been used for time series forecasting, including convolutional neural networks(CNNs) and recurrent neural networks(RNNs). The LSTM [34], [35], a kind of special RNN, is currently used in practical prediction applications for the future by selectively memorizing sequences [36]. However, one of the main limitations of using LSTM to predict time series is that the model relies heavily on asymptotic forecasting, so remote forecasting may not be effective. Moreover, it is highly prone to hysteresis [37]. In recent years, the Transformer [38], [39] has gradually been used for time series prediction [40]. The seq2seq [41] model based on the Attention mechanism has emerged in prediction [42], but it has not yet been used in univariate time series prediction. A study [43] comparing Transformer and LSTM solutions to prediction problems pointed out the limitations of Transformer in terms of computation and parameter handling.

B. MULTI-STEP TIME SERIES FORECASTING

Based on the above discussion, there is another vital issue: an inaccurate grasp of data characteristics affects the accuracy of multi-step time series prediction. TBPTT [44] does not modify the input when calculating the gradient and only uses...
the gradient from the previous step to estimate the current weight update. The literature [45] used the auxiliary loss to learn the dependencies in the sequence and add auxiliary to strengthen the gradient flow. But its performance is still not optimistic. Other attempts include explaining the breadth of Graph neural networks [46] to learn long-term dependencies. These methods try to improve the long-path gradient flow of the recursive network, but in the UMTF problem, the performance is limited due to the increase of the predicted time step. CNN-based methods [47], [48], [49] use convolutional filters to capture long-term dependence, and their receptive fields increase exponentially with the number of layers, which impairs the alignment between sequences. In the multi-step accurate prediction, the main task is to extract the required data from multiple input time steps, which requires more output. Therefore, the above methods cannot be directly used for univariate multi-step forecasting. Attention-based models proposed additive attention [50] to improve the word alignment of the encoder-decoder structure in translation tasks. The self-attention-based Transformer [9] has recently been proposed as a new idea of sequence modeling and has achieved great success, especially in NLP. Various studies have proved that it has better sequence tracking capabilities.

In order to reduce the time complexity, many researchers presented heuristic methods to reduce the complexity of the self-attention mechanism to O(LlogL) [51], but their efficiency is limited. Reformer [52] achieves O(LlogL) through locally sensitive hash self-attention, but its application scope has been limited. Using the hidden auxiliary state to capture remote dependencies [53] may increase the time complexity, but it may not necessarily improve efficiency. The Prob-Sparse self-attention [54] reduces the time complexity and space complexity. It maintains the original accuracy but does not consider interpretability. In the Interpretable Multi-Head Attention of the TFT [8], multi-head attention shares the value of each head, and aggregates all the heads to enhance the interpretability. However, it does not consider accuracy and efficiency when self-attention is used.

In our work, a Transformer-based Umformer is proposed for multi-step accurate prediction. The most relevant works [55], [56] all use Transformer in TSD, but as they use an ordinary Transformer, multi-step prediction is not very effective. In addition, other works [27], [52], [57] have noted the scarcity of self-attention mechanisms and discussed them in the main context of long-term dependencies based on Transformers, such as a sparse cluster-based Transformer for remote dependency encoding [40].

III. PREDEFINE

Our research aims to provide a solution to the UMTF problem by addressing the problem of temporal feature decomposition in this domain and improving the accuracy of multi-step prediction.

To begin with, we need to define the UMTF problem. We provide the machine input: \( I = \{x_{t-n+1}, \ldots, x_t, x_{t-1}, x_t\} \), where each \( x \) is univariate data observed before the current timestamp \( t \). Then the predicted output values are output by the prediction model: \( Y = \{y_{t+1}, y_{t+2}, \ldots, y_{t+m}\} \), where each \( y \) in the model output \( Y \) is the value of the data for an equal time difference after the current timestamp \( t \). We assume that \( n \) observations are input to the model, predicting values for \( m \) future time steps. Specifically, we input \( n \) timestamps and corresponding label values up to the current timestamp \( t \) into the model, and the model predicts and outputs the values at \( m \) time steps in the future to complete the prediction.

IV. METHODOLOGY

The initial methods used for time series forecasting were mainly mathematical and statistical models, including AR [58], MA [59], ARMA [60], and ARIMA [28]. In recent years, recurrent neural networks (RNNs) [35] and convolutional neural networks (CNNs) [61] have also been gradually used in prediction. The Attention mechanism-based seq2seq model [62] and the Transformer lead to a new round of research on time series forecasting.

This paper is dedicated to addressing the challenges of current univariate prediction methods and finding optimal solutions. We propose an Umformer framework(Future 1) that is unique and novel in terms of feature engineering, model construction, etc. Major components of Umformer are

1. Univariate TSD feature engineering: This includes prophet-based feature decomposition, data pre-processing, data classification, and feature selection. The consideration of multiple variables greatly improves the effectiveness of univariate prediction.

2. Sequence to sequence: The encoder and decoder are used for the input and output of the time series respectively, predicting the change in TSD based on the first few inputs.

3. GLUV3: as a gating to improve the function of selective memory in long sequences, thereby obtaining more helpful information from a limited number of variables.

4. Transformer decoder: The designed Static Variable Enhancement GRN (SVEGRN) considers the effect of seasonal variables, and the proposed SDHPA reduces memory footprint and improves attention-awareness, increasing prediction accuracy.

Figure 1 demonstrates the entire process of univariate multi-step prediction by the Umformer model. First, univariate data with feature expansion is classified. After the feature selection, the static seasonal variables enter the separate GRN encoders. Different vectors are generated and enter the seq2seq model. The Static Variable Enhancement GRN (SVEGRN) enhances the temporal characteristics of static seasonal variables. The Known time variables enter the encoder, and the known dynamic variables are used for feature selection. The output from SVEGRN enters the SDHPA after the GLUV3 and GRN layers. In this process, Static seasonal variables affect the calculation of GRN again and enhance the static characteristics. After the feature variable selection and the LSTM-based encoder/decoder, the information is screened through a layer of GRN. Finally, the results of
the Attention mechanism are input into GLUV3, GRN, and GLUV3 in turn, and the predicted value is output through a dense layer.

**A. UNIVARIATE TSD FEATURE ENGINEERING**

1) FEATURE DECOMPOSITION AND DATASET PREPROCESSING

In this stage, multiple data features are extracted and expanded by Prophet algorithm from the original data. Suppose \( y(t) \) is a time series, \( s(t) \) is the periodicity in weeks or years, \( g(t) \) is non-periodical change trend of \( y(t) \), \( h(t) \) is whether there are holidays in the day, and \( \epsilon_t \) is the error term.

\[
y(t) = s(t) + g(t) + h(t) + \epsilon_t
\]

Umformer selectively extracts characteristic variables from the feature extraction of Prophet. We also added time terms such as year, month, week, and day to the original variable.

In addition, we use research methods such as scientific reasoning and practical analysis to add fundamental variables that affect the prediction outcomes of specific data sets, such as bool-type holidays and major events. For univariate prediction, we combine deep learning and mathematical statistics techniques to achieve data feature extraction and scaling.

The Prophet is based on time series decomposition and machine learning for univariate time series forecasting. Its internally improved time series decomposition technology provides us with new solutions. The time series \( y(t) \) are decomposed into the following parts. The period term \( s(t) \) represents the periodicity in weeks or years; the trend term \( g(t) \) represents the non-periodical change trend of the time series; the holiday term \( h(t) \) represents whether there are holidays in the day; the remaining term \( \epsilon_t \) represents the error term or is called the residual term, when \( y(t) = s(t) + g(t) + h(t) + \epsilon_t \), the Prophet algorithm is to fit these items, and then finally add them to get the predicted value of the time series. We use the variable processing method of the algorithm to apply to data preprocessing and decompose the data to obtain multivariate time series data.

In conclusion, we have solved one of the bottlenecks of univariate time series forecasting - univariate TSD cannot be predicted with existing multivariate time series forecasting models, it has too few correlated variables. We extracted some important relevant variables through the prophet feature extraction method, and added periodic variables, which will improve the predictive ability of the model.

2) DATA CHARACTERISTICS CLASSIFICATION

This paper divides the data into Static seasonal variables, Past observed variables, and Known time variables.

1) Static seasonal variables are seasonally relevant characteristics. As seasonal variables remain constant over a given continuous-time data, they can be used as static covariates to control the overall situation. The model will pay more attention to changes in data characteristics within the same season,
reduce the prediction error caused by seasonal changes and improve the model’s ability to fit cyclical factors.

2) Past observed variables are known and observed as the dynamic variables before the prediction point. In this part, the variables are impossible to know when predicting the future time. Past observed variables are essential features that affect the model’s prediction, so it is necessary to input the dynamic variables from the previous period to predict the label value for a period later.

3) Known time variables are known in advance throughout the forecasting system. Such variables can influence the training of the model parameters prior to forecasting. They can provide the model with data on variables at various future time points, such as annual, monthly, and daily variables known at the various times around the forecast time \( t \).

Figure 2 shows more clearly how the classified data play a role in the novel model and the Umformer model on how to learn these variables after expanding and classifying the data. First, variables and labels developed by the Prophet algorithm are used as the Past observation variables and known at the various times around the forecast time \( t \).

FIGURE 2. Model input and output.

The static seasonal variable is the time points, including annual, monthly, and daily variables known at the various times around the forecast time \( t \).

3) FEATURE SELECTION NETWORK

Past observed variables \( p \), Static seasonal variable \( s \) and Known time variables \( k \) after classification independently through the feature selection network. Let \( p_T^{(j)} \in \mathbb{R}^{model} \) denotes the transformed input of the \( j \)-th variable at moment \( T \), and \( P_T = p_T^{(1)}T \ldots , p_T^{(j)}T p_T^{(j)}T \ldots \) being the flattened vector of all past observation inputs at time \( T \). Feeding both \( P_T \) and static covariate \( c_s \) to GRN, followed by a Softmax layer, variable selection weights \( \omega_{vs} \) is obtained that

\[
\omega_{vs} = \text{Softmax} (\text{GRN}_{vs} (P_T, c_s)) \quad (5)
\]

At each time step, an additional non-linear processing layer is added, feeding \( p_T^{(j)} \) into its GRN that

\[
p_T^{(j)} = \text{GRN}_{p(j)} (p_T^{(j)}) \quad (6)
\]

where \( p_T^{(j)} \) is the processed feature vector for variable \( j \). Each variable has its calculation, sharing weights at all time steps \( T \). The processed features are weighted and combined according to their variable selection weights as follows:

\[
p_T = \sum_{j=1}^{\max \omega_{vs}} \omega_{vs}^{(j)} \quad (7)
\]

where \( \omega_{vs}^{(j)} \) is the \( j \)-th element of vector \( \omega_{vs} \).

The strengths of TFT are mainly reflected in the feature selection of GRN, similar to principal component analysis (PCA) and the explainable multi-head self-attention mechanism. Moreover, its GRN, as a threshold device in TFT, is more like a replacement for the Dense layer. However, compared with the Dense layer, it extracts the effective components and improves the performance and learning efficiency of the model.

The TFT framework is shown in Figure 3. Different types of variables are fed into the corresponding variable selection network. After the sequence-to-sequence model, the multi-head self-attention mechanism gets the weight of each variable into multiple gate and GRN layers, and finally into a multi-step time series prediction value.

Next, in order to make accurate predictions for specific data after univariate feature decomposition, this work improves the GLU layer and the Multi-headed Attention mechanism to increase the accuracy of multi-step prediction. We propose GLUV3 to replace the original GLU to improve

where \( ELU \) is the exponential linear unit(ELU) activation function, \( \eta_1, \eta_2 \in \mathbb{R}^{model} \) are intermediate layers, LayerNorm is standard layer normalization, and \( \omega \) is an index to denote weight sharing. ELU activation will act as an identity function when \( W_{1,omega} + W_{3,omega} + b_{2,omega} \gg 0 \), and will produce a constant output when \( W_{1,omega} + W_{3,omega} + b_{2,omega} \ll 0 \), resulting in linear layer behaviour. We present a GLUV3-based component gating layer to suppress the flexibility of any part of the structure not necessary for a given dataset. Thus GRN can play the role of variable feature selection.

Umformer passes the Past observation variables \( p \), Static seasonal variable \( s \) and Known time variables \( k \) after classification independently through the feature selection network. Let \( p_T^{(j)} \in \mathbb{R}^{model} \) denote the transformed input of the \( j \)-th variable at moment \( T \), and \( P_T = p_T^{(1)}T \ldots , p_T^{(j)}T \ldots \) being the flattened vector of all past observation inputs at time \( T \). Feeding both \( P_T \) and static covariate \( c_s \) to GRN, followed by a Softmax layer, variable selection weights \( \omega_{vs} \) is obtained that

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the model’s selective memory and forgetting functions in long sequences. Moreover, the SDHPA mechanism improves the attention-aware ability of the Attention mechanism under the premise of ensuring time complexity.

B. SEQUENCE TO SEQUENCE

Umformer integrates seasonal information for seasonal variables using a separate GRN encoder, which generates four different vectors $c_s, c_e, c_c, c_h$, these vectors are sent to different locations so that the four vectors play different roles in different layers. Specifically, this includes $c_s$ that influences the choice of variables for each variable, $c_e, c_h$ for local processing of temporal features and $c_c$ used in SVEGRN for seasonal information enhancement. For example, $\xi$ is used as the output of the variable selection network and the $c$ vector is encoded by GRN $(\zeta)$ for output. Except for the static seasonal variables, the other variables are generated by the LSTM encoder and decoder to produce vectors into the next layer.

In TSD, the label values of each timestamp are usually related to the values around them. However, as past and future inputs are different, this prevents them from being entered together as the same characteristic variable. Therefore, our work applied a seq2seq model to handle these differences with $X_{t-h} : X_t$ going into the encoder and $X_{t+1} : X_{t+m}$ into the decoder. A consistent set of temporal features is generated, which are used as inputs to the next layer. Considering $T \in \{t-h : t+m\}$, $t$ is the current time point, $h$ is the maximum time step known before $t$, and $m$ is the maximum time step predicted after $t$. This can also be used as an alternative to the standard position coding to provide an appropriate inductive bias for the time sequence of the input. $\phi_T \in \phi(t-h), \ldots, \phi(t), \ldots, \phi(t+m)$, where $\phi_T$ is the output of the encoder and decoder at a certain point in time. In addition, in order to allow seasonal variable data to affect processing, we use $c_s, c_h$ vectors from the above GRN encoder to initialize the cell state and hidden state of the first LSTM in the layer. It also uses gated skip connections after this layer

$$\phi_T = \text{LayerNorm} \left( X_T + GLUV3_\phi (\phi_T) \right)$$ (8)

C. GLUV3

GLU was initially proposed in language model [10]. Its availability keeps information strictly according to the time sequence position when performing sequential data processing, improving performance and speeding up the operation through the parallel processing structure. GLU was initially defined as the component product of two linear input transformations, and one is activated by the Sigmoid function. The descriptor ignores the activation and calls it the “bilinear” layer [63], which has been explained in a study. Recent studies have proved that GLU can also be changed by using a different activation function instead of the Sigmoid function [64].

This paper proposed GLUV3 to improve the ability to retain important information in chronological order when processing data, and the capacity to selectively forget and remember information is also enhanced.

$$\text{GLUV3} (a) = W_1 \left( (a \ast W_2 + \alpha) \otimes \text{Gelu} (a \ast W_3 + \beta) \right) + \chi$$

(9)

where $a$ indicates the output of the previous layer and the input of this layer, $W_1, W_2$ and $W_3$ are the convolutions kernel parameter, $\alpha, \beta$ and $\chi$ are the bias parameters, Gelu is the Gelu activation function [65]. We replace the Sigmoid activation with a Gelu activation and add a one-dimensional product calculation.

To solve the gradient disappearance of the Sigmoid function, we selected the Gelu function. As an activation function that adjusts the output through a gating mechanism, the idea of random regularity of the Gelu can more conveniently improve the speed of gradient descent and learning. No matter how large the input value is, its derivative will not tend to be 0. To a certain extent, it avoids the problem of gradient disappearance, and its fitting ability is faster and better than Sigmoid.

Figure 4 shows the specific structure of GLUV3. The input of this layer is a series of continuous TSD. A vector represents the original series data. The calculation of the hidden layer is calculated according to the above formula.

The output of each layer has a linear projection $a \ast W_2 + \alpha$ modulated by the gated Gelu $a \ast W_3 + \beta$. Similar to LSTM, these gates multiply each element of the matrix. In addition, we add an overall linear projection, so these layers are passed through three weight matrices to improve the accuracy of the calculation.

Our method wraps the convolution and GLU in a pre-activated residual block and adds the input of the residual block to the output. One of the most effective choices is using the Gelu layer and adding a one-dimensional weight matrix, which does training and testing faster and more accurate.

D. SDHPA

This paper has employed a self-attentive mechanism to learn long-term relationships between different time steps, and modified the transformer-based architecture. We propose
Attention $(Q, K, V)$ according to $K_u$:

$$\text{Attention}(Q, K, V) = \text{softmax}(\frac{Q^T K}{\sqrt{d}})V$$  \hspace{1em} (11)

where $\tilde{Q}$ is a sparse matrix of the same size as $Q$, containing only $u$ queries under the sparse metric $M (q_i, K_u).Q_u$ is the matrix composed of the selected $u$ number of $q_i$, and the unselected $q_i$ is initialized to the original $Q$, matrix by finding the mean value after Attention $(Q, K, V)$, and the non-zero values in the $Q_u$ matrix are updated to the $Q$ matrix to obtain the final $Q$ matrix. In fact, in the self-attentive computation, the input lengths of queries and keys are usually equal, i.e., $L_Q = L_K = L_V$, making the total time complexity and space complexity of Probsparse self-attentive $O(L \ln L)$.

Multi-headed attention is used to enable models to jointly focus on information from different representation subspaces at different locations, which is extremely important in the NLP domain for semantic extraction and can also be effective in the UMTF domain when adequately utilized, i.e.

$$\text{MultiHead}(Q, K, V) = [H_1, \ldots, H_{mH}] W_H$$  \hspace{1em} (12)

and

$$H_h = \text{Attention}(Q W_Q^{(h)}, K W_K^{(h)}, V W_V^{(h)})$$  \hspace{1em} (13)

where $W_K^h \in R^{d_{model} \times d_{attm}}, W_Q^h \in R^{d_{model} \times d_{attm}}, W_V^h \in R^{d_{model} \times d_{model}}$ are head-specific weights for key, query and value, and $W_H \in R^{mH \times d_V \times d_{model}}$, combine the outputs of all heads $H_h$. As mentioned above, because each head uses a different value, the weight of attention alone does not guarantee that the importance of a particular feature is reflected and exploited. Therefore, the interpretability is enhanced by modifying multi-head attention to shared values in each head and additive aggregation of all heads when seeking a two-head Attention mechanism.

The formula for finding double-headed attention is as follows:

$$\text{Doublehead}(Q, K, V) = HW_H$$  \hspace{1em} (14)

$$= \frac{1}{2} \left[ \text{Attention}(Q W_Q^{1}, K W_K^{1}, V W_V^{1}) + \text{Attention}(Q W_Q^{2}, K W_K^{2}, V W_V^{2}) \right]$$  \hspace{1em} (15)

where $W_V^1 \in R^{d_{model} \times d_V}$ are value weights shared across heads, and $W_H \in R^{d_{attm} \times d_{model}}$ are used for final linear mapping. It can be found that different temporal patterns can be learned between the two heads while noticing a common set of input features, which can be interpreted as a simple aggregation of attention.

The final value $\text{Doublehead}(Q, K, V)$, output by the Attention mechanism, goes to the next level of computation.
E. Transformer Decoder

In order to be able to consider the effect of seasonal variables on forecasts globally, the SVEGRN we built integrates \( c_e \) variables and sequence to sequence outputs to improve the efficiency of the model’s fit to the variables.

\[
\text{SVNGRN}_T = \text{GRN} \left( \phi_T, c_e \right)
\]  

(16)

After making the seasonal information augmented, we applies self-attention. All input temporal features are first grouped into single matrix \( \theta (t) = [\theta_{t-k}, \ldots, \theta_{t+m}] \), when \( \theta_T \) is time feature, \( T \in (t-h, \ldots, t+m) \). Double-headed interpretable Attention mechanism applied to each prediction time.

\[
B(t) = \text{DoubleHead} \left( \theta (t), \theta (t), \theta (t) \right)
\]  

(17)

Denote \( B(t) = [\beta_{t-h}, \ldots, \beta_{t+m}] \), decoder masking is applied to the multi-headed attention layer to ensure that each temporal dimension can only notice the previous features. After the self-attention layer, an additional gating layer is applied to facilitate training that

\[
\gamma_T = \text{LayerNorm} \left( \text{SVEGRN}_T + \text{GLUV3}_Y (\gamma_T) \right)
\]  

(18)

Our approach applies additional non-linear processing and GRN operations to the output of the self-attention layer, and we also apply a gated residual connection that skipped the entire transformer module, providing a direct path to the seq2seq layer.

\[
\psi_T = \text{LayerNorm} \left( \phi_T + \text{GLUV3}_\psi (\psi_T) \right)
\]  

(19)

F. Output and Loss

The output of Umformer uses quantile prediction, which is realized by three percentiles, 0.1, 0.5, and 0.9, where \( Y_T = y(q, T) = W_q \cdot \psi_T + b_q \), \( b_q \) is the linear coefficient of the specified quantile \( q \). The \( T \) is different from the previous one in that ranges only between \( \{t+1 : t+m\} \), because the forecast must be at a point in time at \( t \). For different datasets, we find that the prediction levels are different for different quantiles, and we choose the quantile with the best result as the final prediction output.

The quantile loss is defined as

\[
E_i = \text{tar} - \text{pred}_i
\]  

(20)

\[
L_i = \max(0, (q_i - 1) \cdot E, q_i \cdot E)
\]  

(21)

\[
\text{loss} = \frac{\sum_{i=1}^{n} L_i}{n}
\]  

(22)

where \( \text{tar} \) is the label value, \( i \) takes the value 0, 1, 2, \( \text{pred}_i \) are the model prediction output value of the t-th \( q \) and \( q \) takes the value 0.1, 0.5, 0.9.

V. Experiment

A. Datasets

We conduct experiments on datasets from three different domains. These data consist of only two columns, including each timestamp and the corresponding label value, and are univariate TSD. The next task is to conduct comparative experiments on our method in these univariate datasets.

1) VISITS

The time series data of daily visits to Peyton Manning’s Wikipedia homepage (2007/12/10-2016/01/20). Each variable in the original data for this dataset is a logarithmic (log) value of specific access data.

2) TEMPERATURE

This dataset is called the “Daily Minimum Temperature Dataset”, which describes the minimum daily temperature in Melbourne, Australia, for ten years (1981-1990). The unit is Celsius, and there are 3650 observations in total from Australia’s Bureau of Meteorology.

3) SUNSPOT

This dataset is called the “Monthly Sunspot Dataset”, which describes the monthly count of the number of sunspots observed in the past 230 years (1749-1983). A total of 2,820 observations were counted in the unit.

4) ECN:(A EUROPEAN CITY CORE NETWORK)

Data (in bits) from a private ISP in 11 cities in Europe. The data correspond to transatlantic links and were collected between 7 June 2005, 06:57 and 31 July 2005, 11:17. Data were collected at 5-minute intervals. There are 14,772 data items.

5) TAXI

New York City taxi demand dataset, recording the number of taxis in demand in the city at different times, covering the period 2014-07-01 to 2015-01-32. Data was collected at 30 minute intervals. A total of 10,321 data items are available.

B. Environment

The pytorch framework version 1.9.0, combined with CUDA version 11.1 and cuDNN version 8.0, can be used to run the code for this article. The model training and inference in this paper are performed on NVIDIA RTX 3080 and intel i9-9900k@5GHz. NVIDIA RTX 3080 has 4352 CUDA cores and 10GB of GDDR6X video memory, 320 bit width, 760GB/s maximum bandwidth, and 320W TGP. The Intel i9-9900k has eight cores and sixteen threads. Umformer are trained on CPUs in all datasets and can be deployed with
TABLE 2. Components level comparison table.

| Components | MSE | RMSE | MAE  | MAPE |
|------------|-----|------|------|------|
|             | 20  | 0.166| 0.408| 0.334| 4.201|
|             | 30  | 0.180| 0.424| 0.355| 4.451|
|             | 40  | 0.201| 0.448| 0.369| 4.629|
|             | 50  | 0.222| 0.471| 0.389| 4.903|
|             | 60  | 0.143| 0.379| 0.312| 3.920|
|             | 70  | 0.281| 0.531| 0.440| 5.523|
|             | 80  | 0.163| 0.403| 0.322| 4.066|

| Components | MSE | RMSE | MAE  | MAPE |
|------------|-----|------|------|------|
|            | 20  | 0.232| 0.482| 0.398| 4.909|
|            | 30  | 0.214| 0.463| 0.362| 4.581|
|            | 40  | 0.189| 0.435| 0.337| 4.264|
|            | 50  | 0.200| 0.448| 0.359| 4.490|
|            | 60  | 0.197| 0.444| 0.353| 4.432|
|            | 70  | 0.166| 0.408| 0.311| 3.928|
|            | 80  | 0.182| 0.426| 0.329| 4.139|

| Components | MSE | RMSE | MAE  | MAPE |
|------------|-----|------|------|------|
|            | 20  | 0.258| 0.508| 0.401| 5.124|
|            | 30  | 0.351| 0.593| 0.507| 6.238|
|            | 40  | 0.195| 0.441| 0.348| 4.455|
|            | 50  | 0.208| 0.456| 0.357| 4.574|
|            | 60  | 0.180| 0.424| 0.325| 4.162|
|            | 70  | 0.162| 0.402| 0.307| 3.928|
|            | 80  | 0.156| 0.395| 0.300| 3.822|

| Components | MSE | RMSE | MAE  | MAPE |
|------------|-----|------|------|------|
|            | 20  | 0.143| 0.379| 0.288| 3.641|
|            | 30  | 0.156| 0.395| 0.311| 3.943|
|            | 40  | 0.097| 0.311| 0.236| 3.002|
|            | 50  | 0.097| 0.311| 0.252| 3.178|
|            | 60  | 0.087| 0.295| 0.221| 2.824|
|            | 70  | 0.106| 0.326| 0.238| 3.043|
|            | 80  | 0.123| 0.351| 0.260| 3.308|

*SDA: Scaled Dot-Product Attention.  
*SDPA: Shared Double-Heads Probsparse Attention. 
*GLU: Gated Linear Unit.  
*GLUV2: Gated Linear Unit Variants with two weight matrix matrices.  
*GLUV3: Gated Linear Unit Variants with three weight matrix matrices.

FIGURE 5. Training and validation loss.

non-large computational resources. Of course, the computing speed and results are better in a GPU environment and with specific hardware environment optimizations.

C. EXPERIMENTAL DETAILS

We split all the time series into three parts for each dataset: the training set for learning, the validation set for hyperparameter tuning, and a reserved test set for performance evaluation. We finally determine the experimental parameters, as shown in table 1.

In this paper, we have conducted ablation experiments, i.e., six sets of experiments, to compare the accuracy of the results obtained by our proposed components and the original components. In order to better demonstrate the accuracy of the prediction, we use mean square error (MSE), root means square error (RMSE), mean absolute error (MAE), mean absolute perceivable error (MAPE) and symmetric mean absolute percentage error (SMAPE), these five predictive evaluation indicators as benchmarks. The following shows the prediction results of related experiments we have done.
| Methods | MSE | RMSE | MAE | MAPE | SMAPE |
|---------|-----|------|-----|------|-------|
| time steps | Uniformer | TFFT |       |       |       |
| 30      | 0.086 | 0.293 | 0.231 | 3.051 | 3.123 |
| 60      | 0.069 | 0.263 | 0.221 | 2.912 | 2.909 |
| 90      | 0.079 | 0.281 | 0.228 | 2.914 | 2.918 |
| 120     | 0.086 | 0.294 | 0.232 | 2.923 | 2.947 |
| 135     | 0.086 | 0.295 | 0.239 | 2.945 | 2.947 |
| 185     | 0.094 | 0.307 | 0.234 | 2.88  | 2.919 |
| 2       | MSE   | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.156 | 0.395 | 0.305 | 4.246 | 4.318 |
| 60      | 0.189 | 0.435 | 0.341 | 4.525 | 4.534 |
| 90      | 0.22  | 0.469 | 0.379 | 4.782 | 4.732 |
| 120     | 0.237 | 0.487 | 0.396 | 4.691 | 4.633 |
| 135     | 0.247 | 0.497 | 0.399 | 4.557 | 4.497 |
| 185     | 0.352 | 0.593 | 0.484 | 4.8   | 4.711 |
| 3       | MSE   | RMSE | MAE | MAPE | SMAPE |
| 30      | 159.094 | 12.613 | 9.658 | 10.708 | 10.948 |
| 60      | 253.261 | 15.914 | 12.493 | 17.3 | 15.885 |
| 90      | 286.597 | 16.929 | 13.605 | 20.021 | 20.564 |
| 120     | 364.196 | 19.084 | 15.567 | 22.297 | 24.088 |
| 135     | 382.972 | 19.57  | 16.024 | 22.002 | 23.527 |
| 185     | 426.72 | 20.657 | 16.85  | 20.458 | 21.629 |
| 4       | MSE   | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.002 | 0.043 | 0.035 | 0.163 | 0.163 |
| 60      | 0.007 | 0.081 | 0.069 | 0.315 | 0.316 |
| 90      | 0.01  | 0.102 | 0.09  | 0.413 | 0.414 |
| 120     | 0.009 | 0.093 | 0.079 | 0.362 | 0.363 |
| 135     | 0.008 | 0.09  | 0.076 | 0.348 | 0.349 |
| 185     | 0.006 | 0.08  | 0.066 | 0.303 | 0.303 |
| 5       | MSE   | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.211 | 0.46  | 0.404 | 4.582 | 4.493 |
| 60      | 0.193 | 0.439 | 0.383 | 4.316 | 4.232 |
| 90      | 0.157 | 0.396 | 0.348 | 3.852 | 3.781 |
| 120     | 0.14  | 0.382 | 0.326 | 3.602 | 3.533 |
| 135     | 0.143 | 0.378 | 0.325 | 3.568 | 3.5 |
| 185     | 0.193 | 0.439 | 0.37  | 4.064 | 3.964 |
| 6       | MSE | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.142 | 0.377 | 0.313 | 30.139 | 37.43 |
| 60      | 0.157 | 0.396 | 0.327 | 99.506 | 64.407 |
| 90      | 0.14  | 0.373 | 0.312 | 145.465 | 89.605 |
| 120     | 0.221 | 0.47  | 0.374 | 170.805 | 109.057 |
| 135     | 0.248 | 0.498 | 0.4  | 188.352 | 114.906 |
| 185     | 0.476 | 0.69  | 0.538 | 438.01 | 124.5 |
| 7       | MSE | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.866 | 0.931 | 0.754 | 10.706 | 11.705 |
| 60      | 0.866 | 0.931 | 0.754 | 10.706 | 11.705 |
| 90      | 2.769 | 1.664 | 1.49  | 17.662 | 19.806 |
| 120     | 2.987 | 1.728 | 1.582 | 17.6 | 19.047 |
| 135     | 3.625 | 1.904 | 1.75  | 18.633 | 20.874 |
| 185     | 0.023 | 0.153 | 0.131 | 46.091 | 29.755 |
| 8       | MSE | RMSE | MAE | MAPE | SMAPE |
| 30      | 178.996 | 13.379 | 11.811 | 13.727 | 12.596 |
| 60      | 581.424 | 24.113 | 20.425 | 31.448 | 24.859 |
| 90      | 3513.537 | 59.275 | 44.399 | 96.211 | 50.068 |
| 120     | 5500.447 | 74.165 | 58.096 | 118.099 | 59.018 |
| 135     | 4982.304 | 70.585 | 54.091 | 107.514 | 54.58 |
| 185     | 4020.305 | 63.406 | 48.986 | 86.768 | 49.871 |
| 9       | MSE | RMSE | MAE | MAPE | SMAPE |
| 30      | 0.177 | 0.421 | 0.331 | 1.519 | 1.525 |
| 60      | 0.199 | 0.446 | 0.362 | 1.662 | 1.654 |
| 90      | 0.283 | 0.532 | 0.397 | 1.822 | 1.802 |
| 120     | 0.32  | 0.568 | 0.447 | 2.048 | 2.022 |
| 135     | 0.314 | 0.561 | 0.445 | 2.038 | 2.013 |
| 185     | 0.29  | 0.538 | 0.437 | 2.003 | 1.978 |
In Table 2, we divided the training counts into seven categories and respectively trained [20,30,40,50,60,70,80] times on the training set and tested them on the test set. The final prediction results are compared for different components and different training times. The experimental results demonstrate that the SDHPA and GLUV3 proposed in this paper have a better performance compared to the traditional attention mechanism and gating unit.

The figure5 shows the loss of Umformer model training and validation in each dataset.

1) BASELINES
Based on the three data sets above, we chose five-time series forecasting methods for comparison, including TFT, DeepAR, Prophet, ARMA, and ARIMA, to better demonstrate the model’s performance in multi-step time series forecasting in univariate data sets. We calculate the result set of each model prediction in sections and calculate the average error of 30, 60, 90, 120, 135, and 185 time steps respectively. In order to better show the accuracy of the prediction, we use MSE, RMSE, MAE, MAPE and SMAPE as benchmarks. The experimental results are shown in Table 3. The results demonstrate the advantages of umformer on UMTF problems.

2) FEATURE SELECTION
For univariate datasets, feature selection often needs to be performed after univariate feature decomposition, and

### Table 3. Model comparison results table.

|  | MSE  | RMSE | MAE  | MAPE | SMAPE |
|---|------|------|------|------|-------|
| 30 | 0.733 | 0.856 | 0.663 | 7.056 | 7.506 |
| 60 | 0.661 | 0.813 | 0.601 | 6.403 | 5.680 |
| 90 | 0.457 | 0.676 | 0.453 | 4.814 | 5.089 |
| 120 | 0.486 | 0.697 | 0.47 | 4.987 | 5.279 |
| 135 | 0.435 | 0.66 | 0.432 | 4.582 | 4.841 |
| 185 | 0.402 | 0.634 | 0.412 | 4.368 | 4.601 |
| 30 | 0.122 | 0.35 | 0.281 | 3.984 | 3.873 |
| 60 | 0.354 | 0.595 | 0.489 | 6.96 | 6.626 |
| 90 | 0.282 | 0.934 | 0.752 | 10.727 | 9.925 |
| 120 | 1.028 | 1.014 | 0.85 | 12.144 | 11.195 |
| 135 | 1.11 | 1.083 | 0.889 | 12.713 | 11.689 |
| 185 | 1.458 | 1.208 | 0.992 | 14.219 | 12.91 |

1 is the Visits dataset
2 is the Temperature dataset
3 is the Sunspot dataset
4 is the ECN dataset
5 is the Taxi dataset

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the methods used are generally different for the various datasets. We add to different datasets their large number of relevant attributes that affect the final prediction results. And in the prophet-based feature decomposition method mentioned above, the output features are to some extent unknown in terms of their impact on the prediction results. We need to extract the relevant features that are useful for prediction, and discard irrelevant and redundant features. This will help to improve model accuracy, reduce algorithm learning time and also increase the interpretability of the model.

In the experimental process, we mainly used a Decision Tree (DT) based feature selection method, using information gain as the evaluation function. For example, The C4.5 algorithm is used in the training set until the DT grows sufficiently, and then pruning is performed using the evaluation function. Finally, the concatenation of all feature subsets appearing on the path of any one leaf node is the result of feature selection.

The DT lists all feasible solutions to the decision problem and the various possible states of nature, as well as the expected values of each feasible method in the various states, and provides a visual representation of the entire decision problem at different stages of the decision process in time and decision sequence. Figure 7, Figure 8 shows a graph of the expected values of each feasible method in the various states, and the various possible states of nature, as well as the feature selection. Appearing on the path of any one leaf node is the result of feature selection.

The DT lists all feasible solutions to the decision problem and the various possible states of nature, as well as the expected values of each feasible method in the various states, and provides a visual representation of the entire decision problem at different stages of the decision process in time and decision sequence. Figure 7, Figure 8 shows a graph of the weights of each feature after the model features have been selected. To improve the ease of operation and generalization of the model, we have embedded the feature selection algorithm into the model. This includes algorithms such as ID3, C4.5, CART, etc. To ensure the scientific nature of the experimental results, we uniformly used random forest for feature selection in our comparison experiments. It is worth noting that other algorithms can also achieve satisfactory results in practical applications.

3) HYPERPARAMETER OPTIMISATION ALGORITHMS
All the research described above in this paper is an optimization of the model itself. In addition, finding the optimal hyperparameters is also an essential part of the research. Taking different values of the hyperparameters has different effects on the performance of the model, and grid search and stochastic search are important ways of optimizing the hyperparameters. Finding the optimal hyperparameters from the hyperparameter space, grid search can be seen almost as violently trying to select the most optimal set of hyperparameters from each set of parameters in the parameter space, which is obviously not efficient. Stochastic search has been shown in our experiments to be a more efficient method, which allows the computational cost to be chosen independently of the number of parameters and possible values, and adding parameters that do not affect performance does not reduce efficiency. To fulfill the experimental requirements of this study, we chose to use stochastic search for hyperparameter optimisation. Previous research has provided us with a great deal of assistance [66].

4) FRIEDMAN AND NEMENYI TEST
In order to compare the generalisation performance of different learning algorithms across the board, it is not enough to rely on a measure of sexiness on a particular dataset. We need to use hypothesis testing, which provides an important basis for our algorithm comparisons. Also we generally need to compare the performance of multiple algorithms on multiple datasets, and here the Friedman test and the Nemenyi test are often used for comparison.

We tested the MSE of the results of each model in 185 long series predictions. The hypothesis test rejected the hypothesis that the performance of the six algorithms did not differ across the five data sets. This indicates that the algorithms perform significantly differently, at which point a follow-up test is required to further distinguish each algorithm. We calculated the critical value domain CD = 3.372 for the difference in mean ordinal values by the Nemenyi test and the Friedman plot is shown figure 6. It is demonstrated that the algorithms differ significantly directly and that umformer has a greater advantage over the other algorithms.

5) ANALYSIS OF CHARACTERISTIC VARIABLES
During the experiment, we specifically analyzed the influence of various variables on the experiment. We analyze all the features extracted in feature engineering and examine the weights of variables affecting predictions. It enables us to deeply analyze the influence of various variables on the prediction results, and to more flexibly select various variables to input into the model when solving practical problems.

As shown in the figure 7 and 8, the influence degree of each variable on the prediction is displayed. We use the visualization tool to show the influence weight of different variables on the prediction result. This is the input after we remove some variables with small influence. For different datasets, our input variables to the model are different. The results show that known future variables have an impact on the predicted results, especially some cyclical variables, it is necessary to input into the model.
For the three data sets, we entered 11, 8, and 8 related variables respectively. It can be seen that the effect of periodic terms such as weeks and months is higher than that of other variables. For datasets with strong periodicity, it is necessary for us to enter the periodic term when entering.

**D. RESULTS ANALYSIS**

Table 2 shows a comparison between our improved component and the original component. We show the results of the impact of different epochs through experiments comparing the accuracy of different components on the same dataset. It is finally demonstrated that SDHPA and GLUV3 as an improved Attention mechanism and gated linear units result in more significant prediction accuracy after the model is trained to a certain level. It is worth noting that Scaled Dot-Product Attention+GLUV2 may also be helpful at certain times that require further research in the future. SDHPA and GLUV3 in the Umformer model are excellent structures to use for prediction.

Table 3 summarizes the prediction evaluation results for the three datasets across the six methods. As the demand for predictive power increases, we gradually lengthen the prediction time step. The best results are highlighted in bold. Compared with some existing models, the results of
uniformer for univariate prediction are satisfactory. When solving specific problems in life, we need to consider the impact of correlated variables on predictions. Most univariate data have strong periodicity, which makes us need to consider various cyclical variables, as well as various continuous variables, when making predictions. Furthermore, dividing past variables and future variables is a very efficient approach for model training. When the model predicts, it is necessary for us to input known time variables, as shown in Figure 2, which can greatly improve model performance.

VI. CONCLUSION

This paper studies the univariate multi-step time series prediction and proposes a Uniformer Framework. Specifically, we propose a temporal feature extraction approach based on the Prophet algorithm to decompose the univariate time series, design a SDHPA to deal with the complexity, interpretability, and accuracy problems in the Attention mechanism in Transformer, and design GLUV3 as a novel network layer to play the role of feature information extraction in the model. We demonstrate the optimism of the method’s predictive power in univariate temporal prediction problems with several publicly available datasets.

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