

MM4ST: MM'25 TUTORIAL

# MULTIMODAL LEARNING FOR SPATIO-TEMPORAL DATA MINING

□ 11:00 AM – 12:30 PM, Monday, October 27th

□ Swift 1 & Swift 2, Radisson

□ Dublin Ireland

# Organizers



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Scientist  
Squirrel Ai Learning



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Professor  
National University of Singapore



电子科技大学  
University of Electronic Science and Technology of China



1

## Background & Examples

2

## Foundation of ST Data

3

## Why Multimodal ST Data Fusion

4

## Principle of ST Multimodal Fusion

5

## Visual/Language Knowledge Transfer

6

## Conclusions



ACM multimedia



Dublin, Ireland **27-31.10.2025**



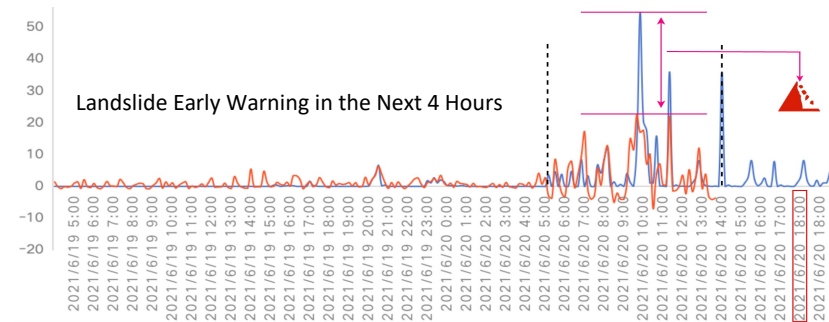
# Big Challenges in Big Cities





- **Geological disaster response**

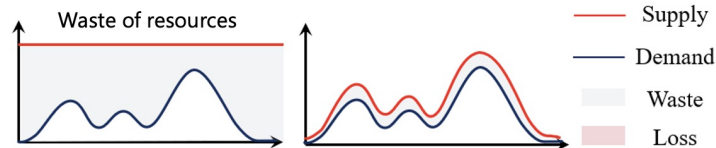
1. Current and historical rainfall
2. Predicting whether geological disaster will happen in the future
3. When to take what precautionary measures



**Time series: Rainfall**

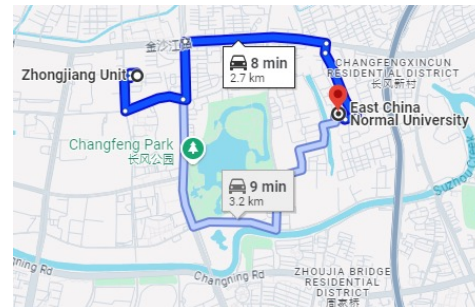
- **Autoscaling of cloud resources**

1. Current and historical user load
2. Predicting future user load
3. Decision on whether to scale up or scale down at future time, and by how much.

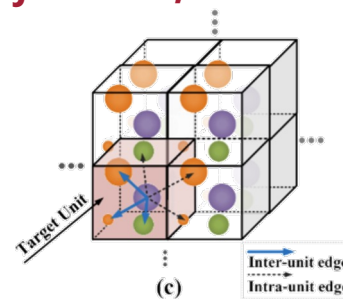


**Time series: User Load**

- **Navigation from a source to a destination**
  - Current and historical traffic flow
  - Predicting traffic flows, identifying congested areas
  - Selecting fastest/greenest paths; whether using highways, bridges vs. tunnels
- **Design new materials/drugs**
  - Structure of existing materials and their properties
  - Predicting properties of unknown material structures
  - Potential candidates for new materials that satisfy specific properties



**Spatio-temporal Data:  
Trajectories, Traffic Flows**



**Molecular structure spatial  
data: geometric coordinates  
and topological graphs**

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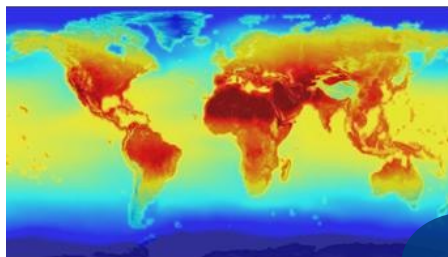


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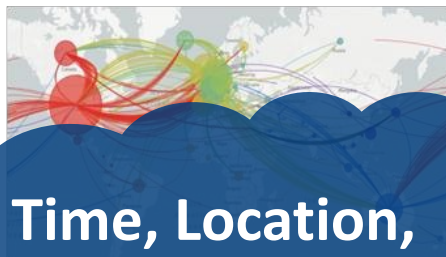


# What is Spatio-Temporal (ST) Data

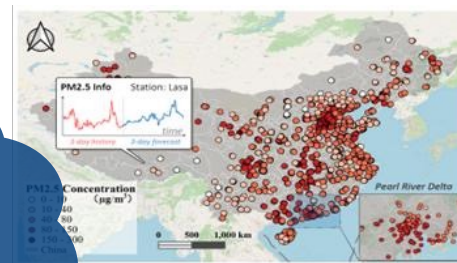
- ST data refers to data that integrates spatial (location), temporal (time), and event-related information, capturing how phenomena change across both space and time.



Climate



**Time, Location,  
Event**



Environment



Social Science

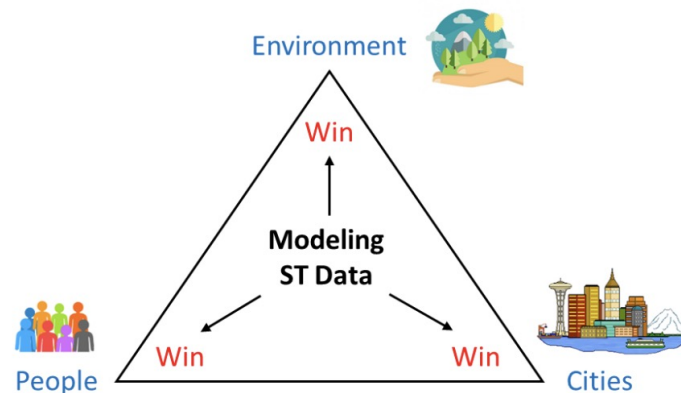
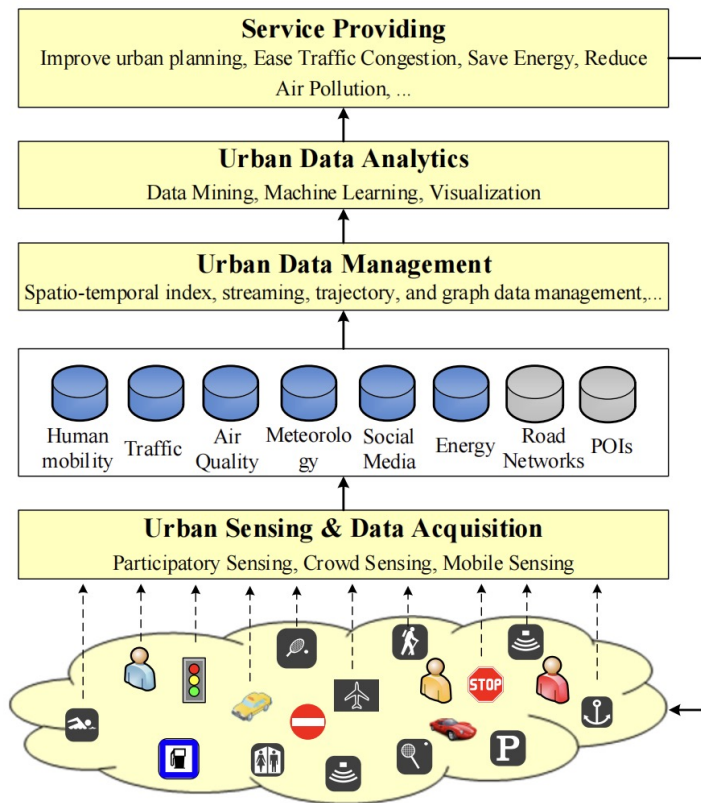


Transportation



Sports Analysis

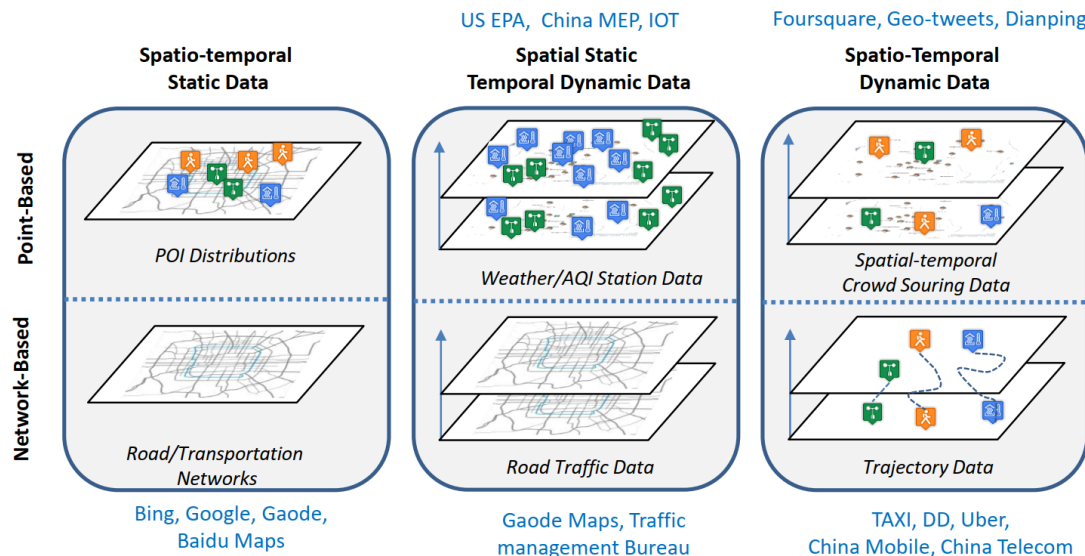
# ST Data Intelligence Framework



*Tackle the **Big** challenges  
in **Big** cities  
using **Big** data!*

**Urban Computing: concepts, methodologies, and applications.**  
Zheng, Y., et al. *ACM transactions on Intelligent Systems and Technology*.

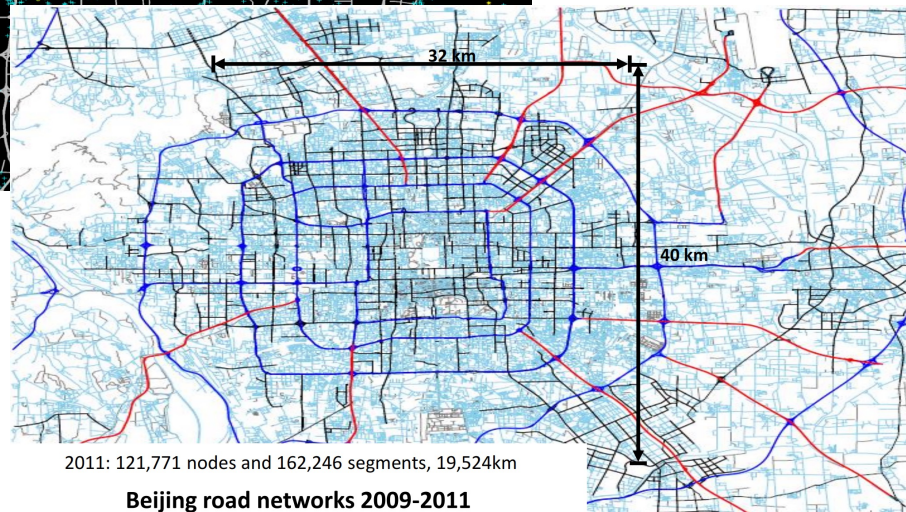
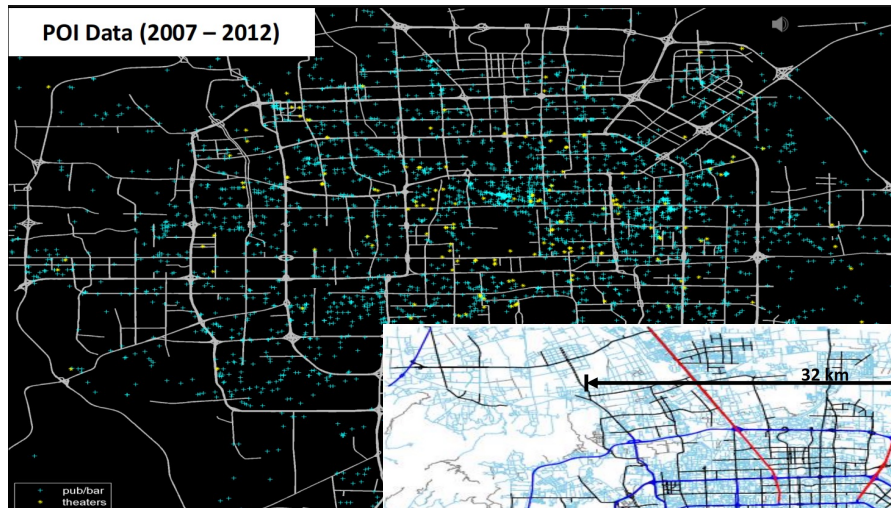
- **Spatially** and **temporally** static data
- **Spatially** static and **temporally** dynamic data
- **Spatially** and **temporally** dynamic data





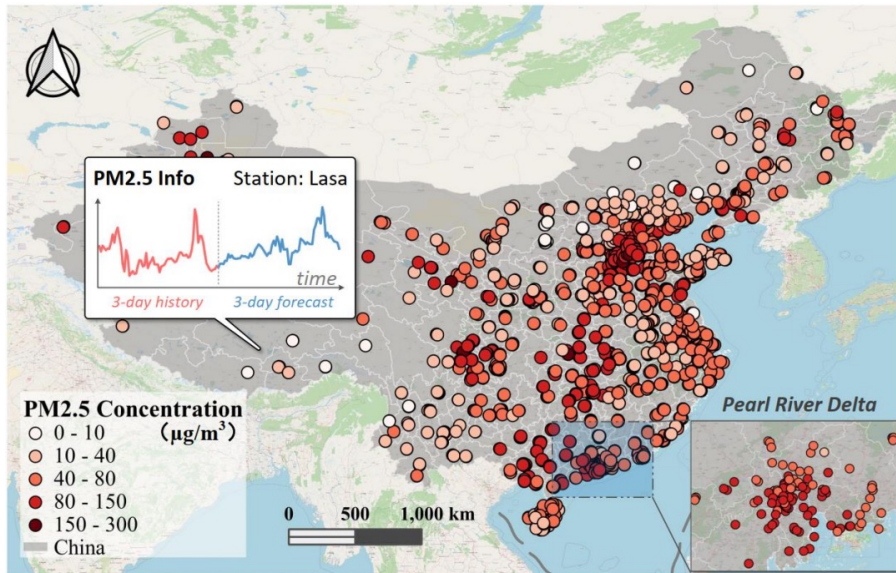
# Spatially and Temporally Static Data

- Points & Locations
- Lines
  - Route, pipeline,
  - Rivers, coast,...
- Graphs
  - Road networks
  - Air lines

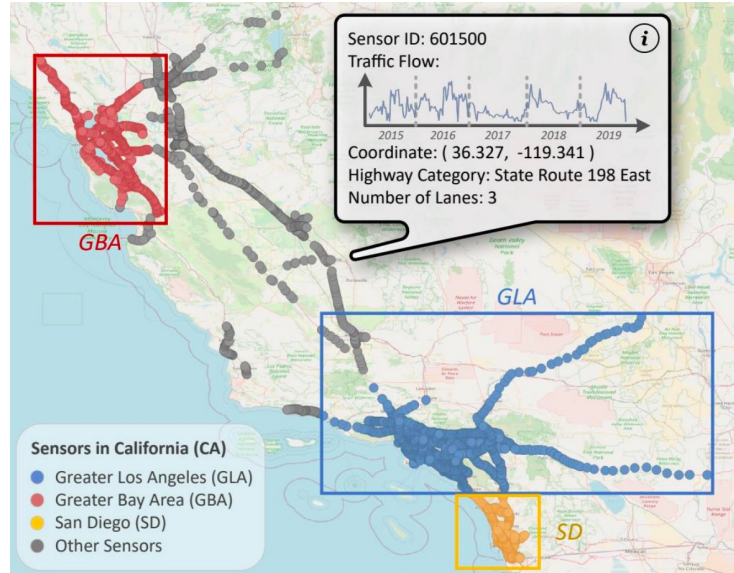


# Spatially Static and Temporally Dynamic Data

- Usually derived from sensors deployed in different locations.
- Also can be called **standard time series** and **spatial time series**.



PM2.5 Concentration



Traffic flow

- Spatial and temporal values varying in time

- Moving objects

$$T = p_1 \rightarrow p_2 \rightarrow \cdots \rightarrow p_n, \quad p_i = (\underbrace{a_i, b_i}_{\text{Location (latitude \& longitude)}}, \overbrace{t_i}^{\text{Timestamp}})$$

- Trajectories

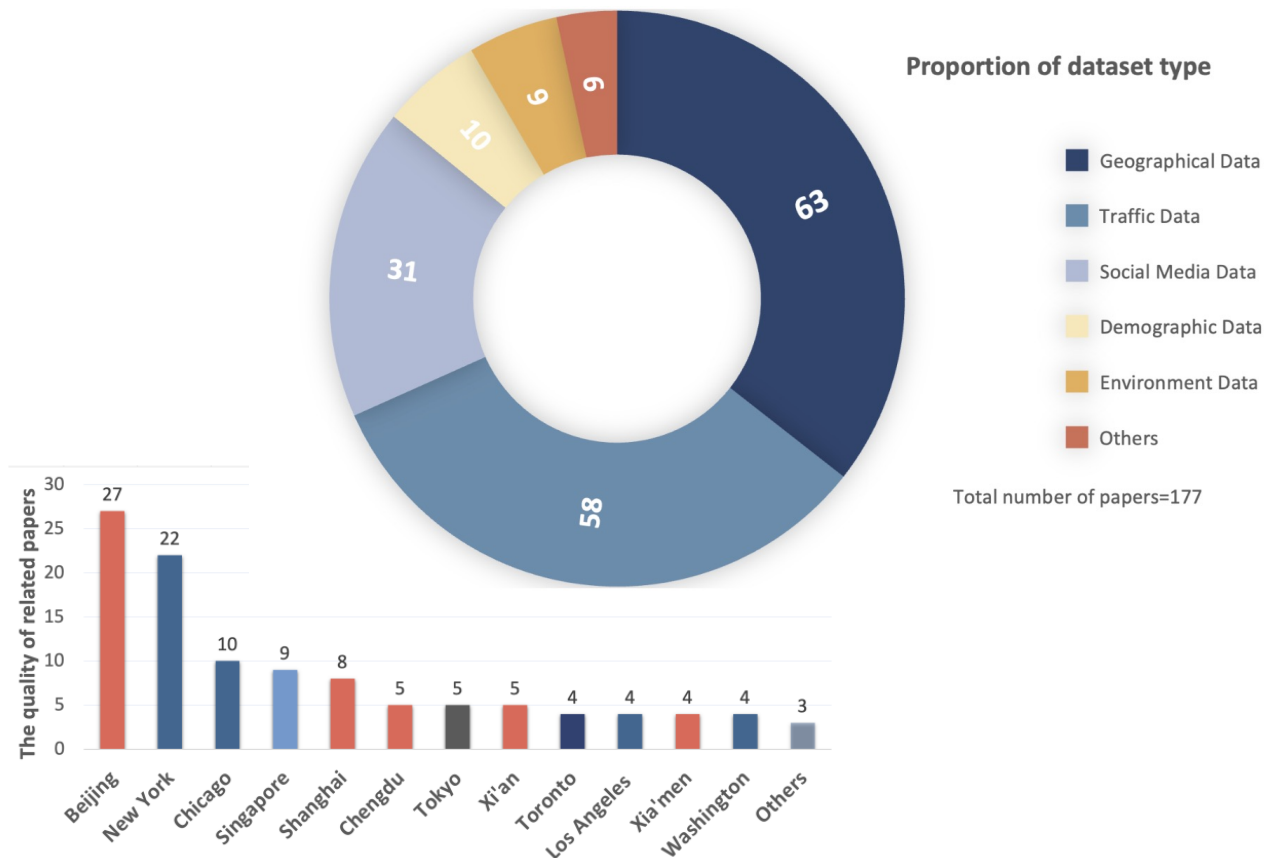
- E.g. Human mobility (travel logs, check-ins, credit card transactions, trajectories of taxis / airplanes / ferries, ...), Animals migration, Natural phenomena.



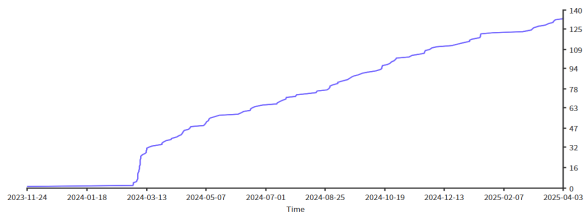


# Data Types and Data Sources

- Geographical data
- Traffic data
- Social media data
- Demographic data
- Environment data
- Others



# Data Types and Data Sources



Awesome-Multimodal-Urban-Computing Public

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main 1 Branch 0 Tags

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About

|                              |  |              |
|------------------------------|--|--------------|
| XingchenZOU Update README.md | 902K027 · 4 months ago                                     | 208 Commits  |
| README.md                    | Update README.md   | 4 months ago |
| intro.png                    | <a href="#">Rename image.png to intro.png</a>              | last year    |
| taxonomy_framework.png       | <a href="#">Rename image.png to taxonomy_framework.png</a> | last year    |

A professional list on Multi-modal Data Fusion Models and Key Datasets for Urban Computing.

[arxiv.org/pdf/2402.19348.pdf](#)

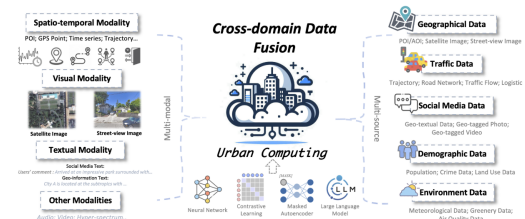
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README

Readme  
Activity  
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Report repository

## Awesome-Multimodal-Urban-Computing

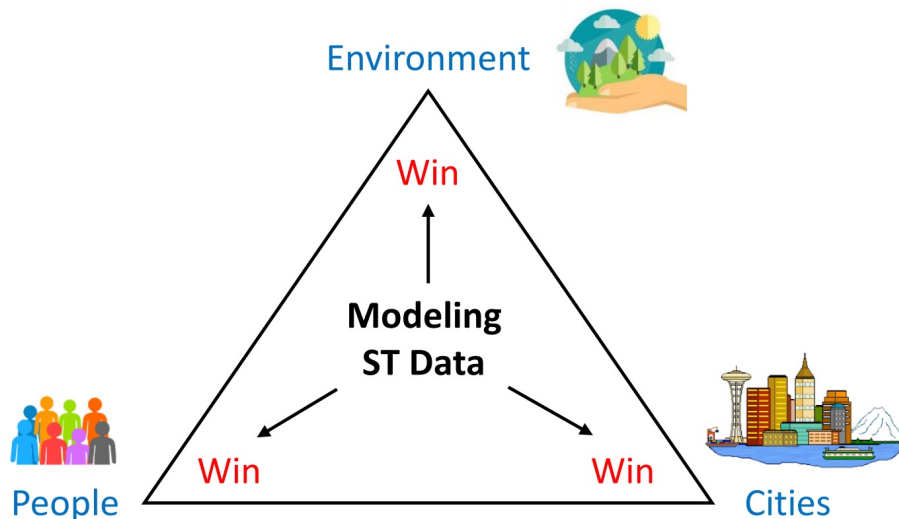
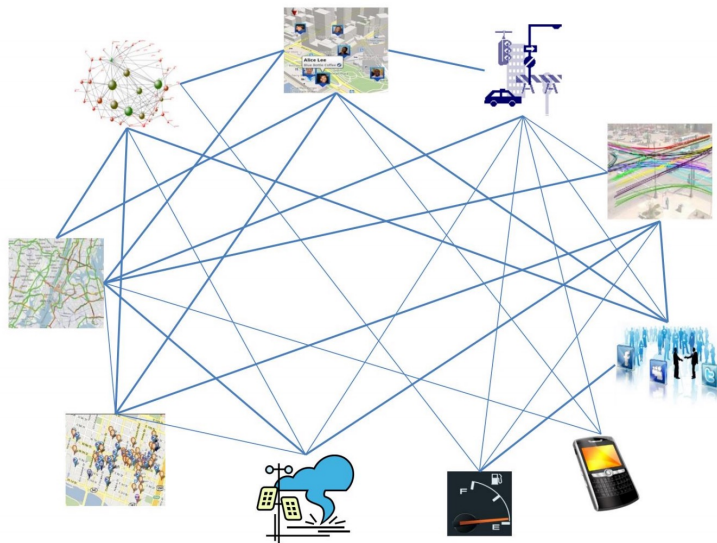
Welcome to our carefully curated collection of amazing Multimodal Urban Computing models! This repository serves as a valuable addition to our comprehensive survey paper. Rest assured, we are committed to consistently updating it to ensure it remains up-to-date and relevant.



By [Citymind LAB](#), [HKUST\(GZ\)](#). If there are any areas, papers, and datasets I missed, please let me know!

| Category          | Content                  | Format                     | Dataset   | Link  | Reference                           |
|-------------------|--------------------------|----------------------------|---|---|-------------------------------------|
| Geographical Data | Satellite Image          | Image                      | ArcGIS  | <a href="https://developers.arcgis.com">https://developers.arcgis.com</a>   | [1180]                              |
|                   |                          |                            | PlanetScope   | <a href="https://developers.planet.com/docs/data/planetoscope/">https://developers.planet.com/docs/data/planetoscope/</a>     | [1154]                              |
|                   |                          |                            | Google Earth  | <a href="https://developers.google.com/maps/documentation/">https://developers.google.com/maps/documentation/</a>             | [1110]                              |
|                   |                          |                            | OpenStreetMap   | <a href="https://www.openstreetmap.org/">https://www.openstreetmap.org/</a>   | [1337]                              |
|                   |                          |                            | Baidu Maps  | <a href="https://lbsyun.baidu.com">https://lbsyun.baidu.com</a>   | [1324, 313]                         |
|                   | Street View Image        | Image                      | Baidu Map   | <a href="https://lbsyun.baidu.com">https://lbsyun.baidu.com</a>   | [1386, 124]                         |
|                   |                          |                            | Google Street   | <a href="https://developers.google.com/maps/">https://developers.google.com/maps/</a>   | [1386, 4]                           |
|                   |                          |                            | Tencent Map   | <a href="https://lbs.qq.com/tool/streetview/index.html">https://lbs.qq.com/tool/streetview/index.html</a>                     | [1112]                              |
|                   |                          |                            | Tencent Map Service   | <a href="https://lbs.qq.com/getPoint/">https://lbs.qq.com/getPoint/</a>   | [1309, 225]                         |
|                   |                          |                            | WeChat POIs   | <a href="https://open.weixin.qq.com">https://open.weixin.qq.com</a>   | [1277]                              |
| Traffic Data      | Traffic Trajectory       | Spatio-temporal Trajectory | Baidu Map POIs  | <a href="https://lbsyun.baidu.com">https://lbsyun.baidu.com</a>   | [1355, 172, 175, 110, 313]          |
|                   |                          |                            | NYC Open POIs   | <a href="https://opendata.cityofnewyork.us/">https://opendata.cityofnewyork.us/</a>   | [170, 272, 20, 366, 288]            |
|                   |                          |                            | FourSquare  | <a href="https://developer.foursquare.com/docs/checkins/checkins">https://developer.foursquare.com/docs/checkins/checkins</a> | [120, 42, 13, 42, 107, 110]         |
|                   |                          |                            | Wikipedia POIs  | <a href="https://www.wikipedia.org">https://www.wikipedia.org</a>   | [1380]                              |
|                   |                          |                            | AMap Service  | <a href="https://lbs.amap.com">https://lbs.amap.com</a>   | [109]                               |
|                   | Road Network             | Spatial Graph              | Yelp POIs   | <a href="https://www.yelp.com/developers">https://www.yelp.com/developers</a>   | [115, 380, 383]                     |
|                   |                          |                            | Dianping POIs   | <a href="https://api.dianping.com/">https://api.dianping.com/</a>   | [135, 63]                           |
|                   |                          |                            | Weibo POIs  | <a href="https://open.weibo.com/wiki/API">https://open.weibo.com/wiki/API</a>   | [135, 134, 77]                      |
|                   |                          |                            | Flickr POIs   | <a href="https://www.flickr.com/services/developer/api/">https://www.flickr.com/services/developer/api/</a>                   | [122]                               |
|                   |                          |                            | Bing Map POIs   | <a href="https://www.bingmapportal.com">https://www.bingmapportal.com</a>   | [137]                               |
| Social Media Data | Geo-tagged Image & Video | Image & Video              | Shenzhen UCar   | <a href="https://bit.ly/2M047xz">https://bit.ly/2M047xz</a>   | [193]                               |
|                   |                          |                            | Chicago Transportation VED  | <a href="https://data.cityofchicago.org/">https://data.cityofchicago.org/</a>   | [172, 288, 110]                     |
|                   |                          |                            | Taxi Shenzhen   | <a href="https://github.com/gushy87/STL">https://github.com/gushy87/STL</a>   | [209, 172]                          |
|                   |                          |                            | NYC Open Taxi Data  | <a href="https://opendata.cityofnewyork.us/how-to/">https://opendata.cityofnewyork.us/how-to/</a>                             | [113, 209]                          |
|                   |                          |                            | GoLife  | <a href="http://urban-computing.com/index-B03.htm">http://urban-computing.com/index-B03.htm</a>                               | [196, 308, 400, 304, 347]           |
|                   | Users' Info              | Time Series                | FDrive Taxi   | <a href="http://urban-computing.com/index-58.htm">http://urban-computing.com/index-58.htm</a>                                 | [196, 353, 217, 191]                |
|                   |                          |                            | DiD Traffic   | <a href="https://outreach.didichuang.com/research/opendata/">https://outreach.didichuang.com/research/opendata/</a>           | [149, 186, 228, 328, 261]           |
|                   |                          |                            | Xiamen Taxi   | <a href="https://data.meendley.com/dataseta/6xg39xvgt/1">https://data.meendley.com/dataseta/6xg39xvgt/1</a>                   | [142, 40, 134, 39]                  |
|                   |                          |                            | Grab-Poisi  | <a href="https://goo.gl/W3y05a">https://goo.gl/W3y05a</a>   | [137, 239]                          |
|                   |                          |                            | California-PEMS   | <a href="http://pems.dot.ca.gov">http://pems.dot.ca.gov</a>   | [19, 254]                           |
| Environment Data  | Greenery                 | Time Series                | METR LA   | <a href="https://www.metro.net">https://www.metro.net</a>   | [145, 111]                          |
|                   |                          |                            | Large ST  | <a href="https://github.com/liuxu77/LargeST">https://github.com/liuxu77/LargeST</a>   | [110]                               |
|                   |                          |                            | MobileBJ  | <a href="https://github.com/FIBLAB/DeepSTN/issues/4">https://github.com/FIBLAB/DeepSTN/issues/4</a>                           | [170, 134, 33]                      |
|                   |                          |                            | TaxiBJ  | <a href="https://goo.gl/a0y7Jz2">https://goo.gl/a0y7Jz2</a>   | [164, 11, 226, 120, 368, 74]        |
|                   |                          |                            | BikeNYC   | <a href="https://citibike.nyc.gov/">https://citibike.nyc.gov/</a>   | [170, 11, 226, 120]                 |
|                   | Air Quality              | Time Series                | OpenStreetMap US Census Bureau  | <a href="https://www.openstreetmap.org">https://www.openstreetmap.org</a>   | [139, 13, 188, 349, 84]             |
|                   |                          |                            | LaDe  | <a href="https://www.census.gov/data.html">https://www.census.gov/data.html</a>   | [190]                               |
|                   |                          |                            | JD Logistics  | <a href="https://cainiotechai.github.io/LaDe-website/">https://cainiotechai.github.io/LaDe-website/</a>                       | [1302]                              |
|                   |                          |                            | JD Logistics  | <a href="https://corporate.jd.com/ourBusiness#JdLogistics">https://corporate.jd.com/ourBusiness#JdLogistics</a>               | [1235]                              |
|                   |                          |                            | Twitter   | <a href="https://developer.twitter.com/en/docs">https://developer.twitter.com/en/docs</a>                                     | [120, 381, 383, 352, 270, 301, 240] |
| Demographic Data  | Text                     | Text                       | Common Crawl  | <a href="https://registry.opendata.aws/commoncrawl/">https://registry.opendata.aws/commoncrawl/</a>                           | [289, 283, 285, 284, 200, 184]      |
|                   |                          |                            | Yelp Reviews  | <a href="https://www.yelp.com/dataset">https://www.yelp.com/dataset</a>   | [130]                               |
|                   |                          |                            | Weibo Traffic Police  | <a href="http://open.weibo.com/developers/">http://open.weibo.com/developers/</a>   | [130, 383]                          |
|                   |                          |                            | YFCC100M  | <a href="https://www.yelp.com/dataset">https://www.yelp.com/dataset</a>   | [134]                               |
|                   |                          |                            | NUS-WIDE  | <a href="https://www.yelp.com/dataset">https://www.yelp.com/dataset</a>   | [136, 340, 309]                     |
|                   | Metereology              | Time Series                | Go4CV   | <a href="https://github.com/lorenzodavoli/databases/video/">https://github.com/lorenzodavoli/databases/video/</a>             | [140, 380]                          |
|                   |                          |                            | Jiepan User Check-in  | <a href="https://jiepan.app/">https://jiepan.app/</a>   | [174]                               |
|                   |                          |                            | Gowalla User Location   | <a href="http://konect.cc/networks/loc-gowalla_edges/">http://konect.cc/networks/loc-gowalla_edges/</a>                       | [145, 352]                          |
|                   |                          |                            | WeChat Mobility   | <a href="https://open.weixin.qq.com/">https://open.weixin.qq.com/</a>   | [1277]                              |
|                   |                          |                            | NYC Crime   | <a href="https://opendata.cityofnewyork.us/">https://opendata.cityofnewyork.us/</a>   | [1308]                              |
| Metereology       | Land Use                 | Time Series                | Land Use SG   | <a href="https://www.ura.gov.sg/Corporate/Planning/Master-Plan">https://www.ura.gov.sg/Corporate/Planning/Master-Plan</a>     | [150]                               |
|                   |                          |                            | Land Use NYC  | <a href="https://goo.gl/pufu0">https://goo.gl/pufu0</a>   | [150]                               |
|                   |                          |                            | WorldPop  | <a href="https://www.worldpop.org/">https://www.worldpop.org/</a>   | [1309, 154, 10]                     |
|                   |                          |                            | TiPDM China Weather   | <a href="https://www.tipdm.org/">https://www.tipdm.org/</a>   | [1128]                              |
|                   |                          |                            | DarkSky WeatherNY   | <a href="https://support.apple.com/en-us/102594">https://support.apple.com/en-us/102594</a>                                   | [1349]                              |
|                   | Greenery                 | Time Series                | WeatherNY   | <a href="https://opendata.cityofnewyork.us/">https://opendata.cityofnewyork.us/</a>   | [1222]                              |
|                   |                          |                            | WeatherChicago  | <a href="https://data.cityofchicago.org/">https://data.cityofchicago.org/</a>   | [1222]                              |
|                   |                          |                            | Weather Underground   | <a href="https://www.wunderground.com/">https://www.wunderground.com/</a>   | [1343]                              |
|                   |                          |                            | DiD5Y   | <a href="https://www.didiglobal.com/">https://www.didiglobal.com/</a>   | [113]                               |
|                   |                          |                            | WD.BJ weather   | <a href="https://goo.gl/DwHfM4">https://goo.gl/DwHfM4</a>   | [1193]                              |
| Air Quality       | Time Series              | WD.USA weather             | <a href="https://goo.gl/RVh8A">https://goo.gl/RVh8A</a>                                     | [1193]  |                                     |
|                   |                          | Google Earth               | <a href="https://earth.google.com/">https://earth.google.com/</a>                           | [1342]  |                                     |
|                   |                          | UrbanAir KnowAir           | <a href="https://goo.gl/hfz80S3">https://goo.gl/hfz80S3</a>                                 | [1409, 206, 202]  |                                     |
|                   |                          | UrbanAir KnowAir           | <a href="https://github.com/shuang-si/PW2.5-GRV">https://github.com/shuang-si/PW2.5-GRV</a> | [1305, 246, 370, 118]   |                                     |
|                   |                          | UrbanAir KnowAir           | <a href="https://github.com/shuang-si/PW2.5-GRV">https://github.com/shuang-si/PW2.5-GRV</a> | [1305, 246, 370, 118]   |                                     |

- Modeling ST data is the foundation of real-world applications, **creating win-win-win solutions** that improve the environment, human life quality, and city operation systems.
- ST data are anywhere, connecting with each other.





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ACM multimedia



Dublin, Ireland **27-31.10.2025**

- Single-modality information fails to address the complexity of real-world scenarios.
- Example 1: Air Quality Inference — Unlock the power from multiple (**sparse**) data across **different domains**



Meteorology



Traffic



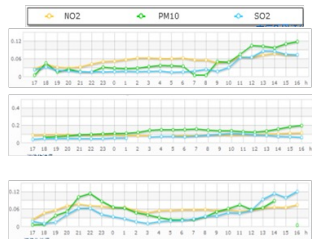
Human Mobility



POIs



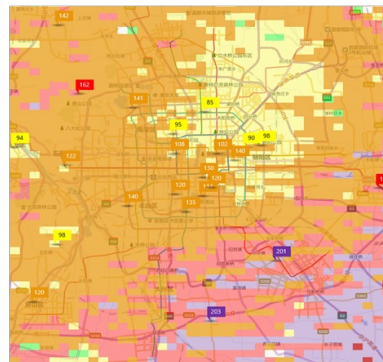
Road networks



Historical air quality data

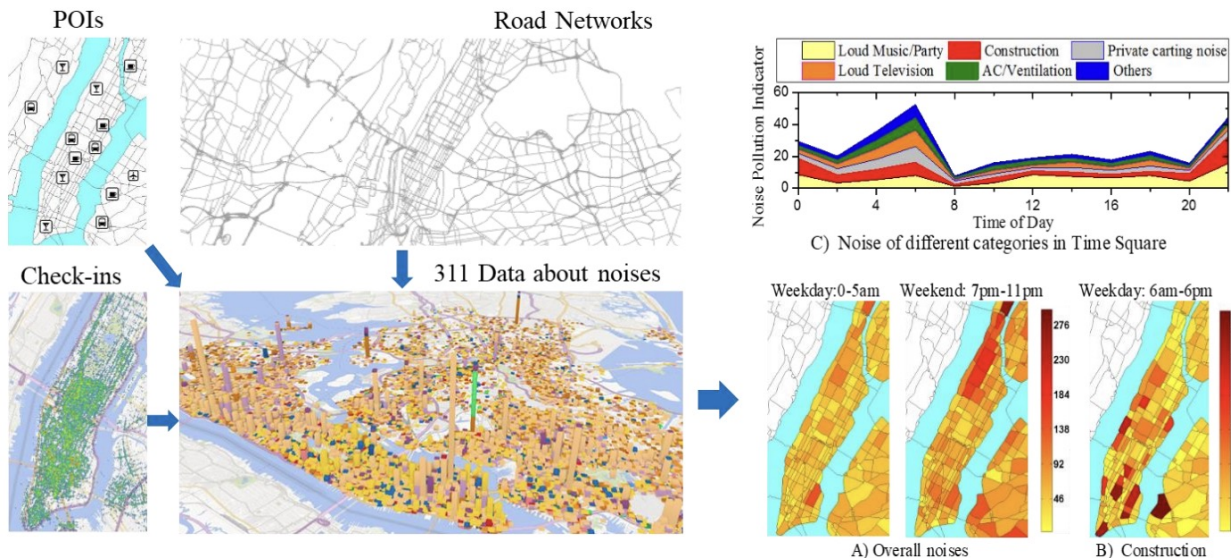


Real-time air quality reports

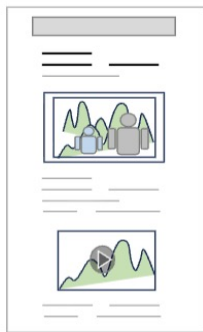


# Why Multimodal ST Data Mining

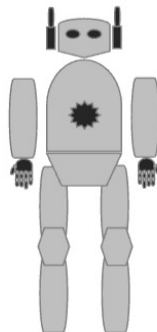
- Single-modality information fails to address the complexity of real-world scenarios.
- Example 2: Noise Diagnosis — Unlock the power from multiple (**sparse**) data across **different domains**



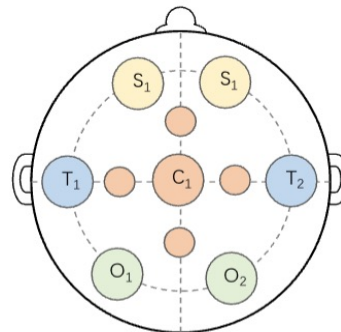
- Multimodal ST Data Mining vs Traditional Multimodal Learning
- Multimodal ST Data Mining  $\Leftrightarrow$  Cross Domain Knowledge Fusion
- Existing research focuses on **single-domain** multimodal fusion, data are originally aligned (collected for same problem), which fails in **cross-domain** ST scenarios.



A) A Webpage



B) A robot

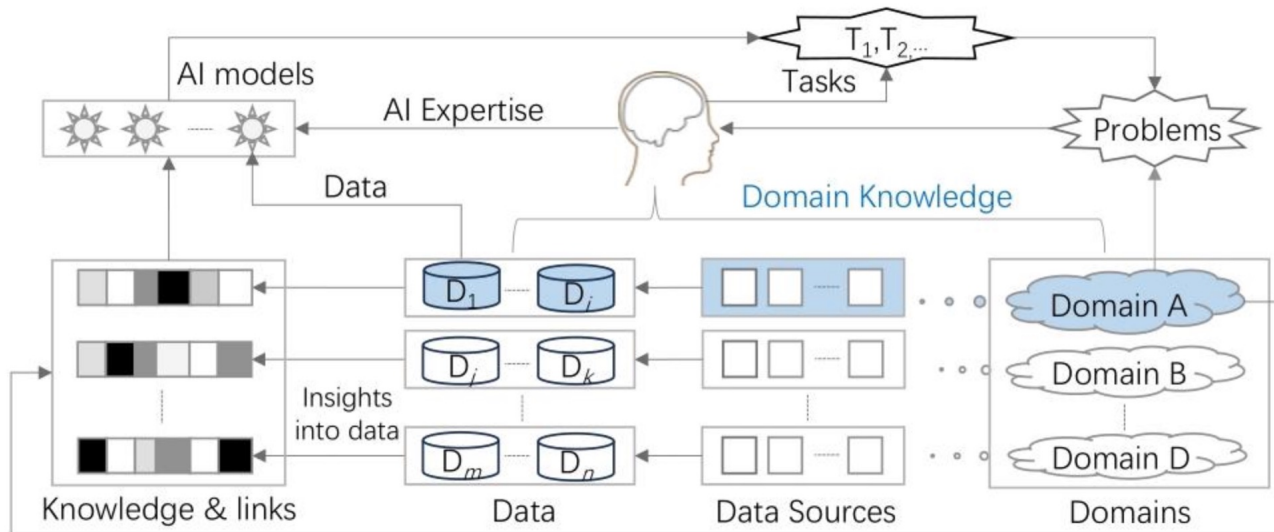


C) Sensors for Brains

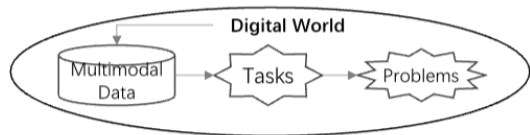


# What is Cross-domain Data Fusion

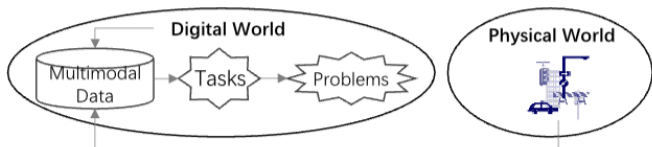
- Data from **different domains**, collected for **different problems**, originally **not aligned**.
- E.g. Air Quality Inference (history AQI, traffic, land uses, meteorology data)



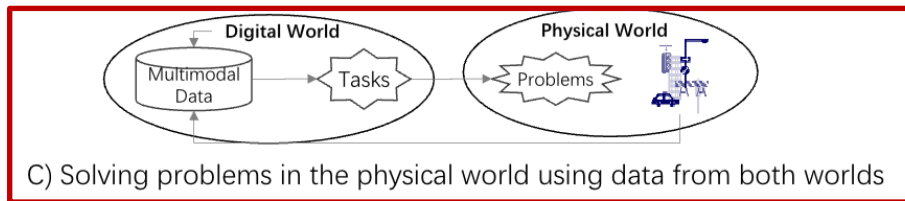
- Current research on multimodal learning is mainly focus on solving problems in **digital world** (stage a & b), rarely stepping into the **physical world** (stage c).



A) Solving digital problems using data in the digital world



B) Solving problems in digital world using data from both worlds



C) Solving problems in the physical world using data from both worlds

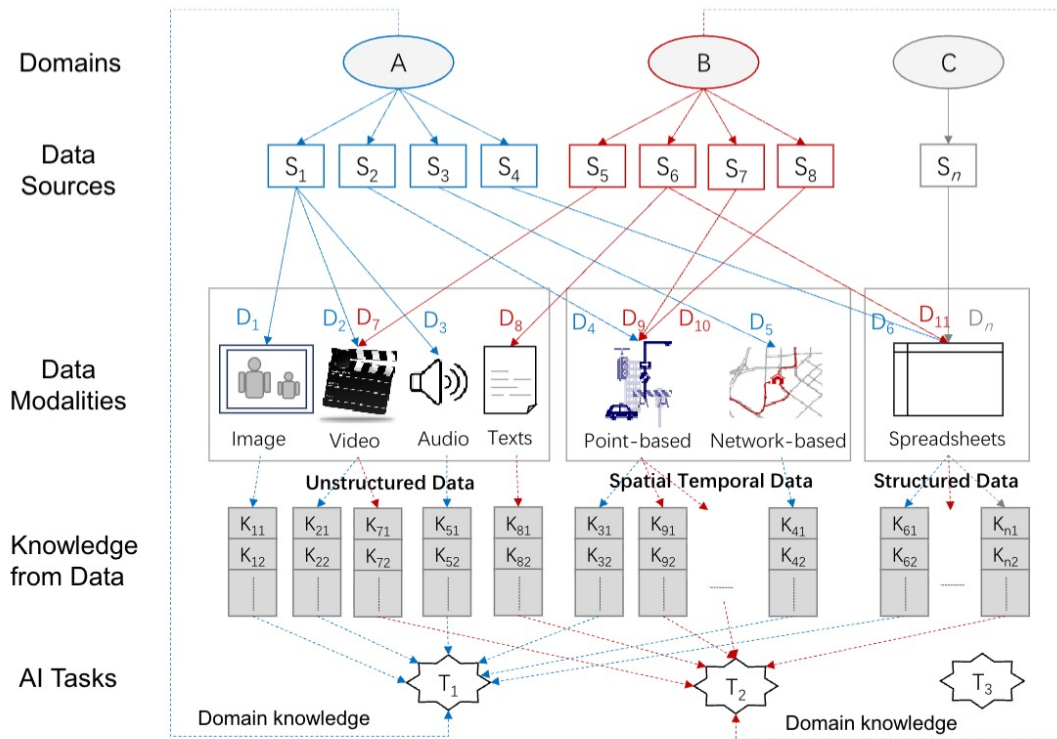
1) Daily Multimodal Apps, Image/Video Generation

2) Motion-sensing Game, e.g. Switch

3) Real World Problems, e.g. AQI

**Essential difference between multimodal ML  
in ST compared to the common multimodal.**

# ST Multimodal Data Fusion System



1

Background & Examples

2

Foundation of ST Data

3

Why Multimodal ST Data Fusion

4

**Principle of ST Multimodal Fusion**

5

Visual/Language Knowledge Transfer

6

Conclusions



ACM multimedia



Dublin, Ireland **27-31.10.2025**



## Machine Learning Era

### Methodologies for Cross-Domain Data Fusion: An Overview

Publisher: IEEE

[Cite This](#)

[PDF](#)

Yu Zheng [All Authors](#)

310  
Cites in  
Papers

59  
Cites in  
Patents

13016  
Full  
Text Views

500+ citations  
on Google  
Scholar!

#### Abstract

##### Document Sections

- 1 Introduction
- 2 Related Work
- 3 Stage-Based Data Fusion Methods
- 4 Feature-Level-Based Data Fusion
- 5 Semantic Meaning-Based Data Fusion

[Show Full Outline ▼](#)

#### Authors

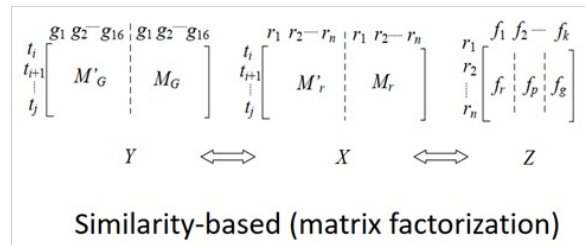
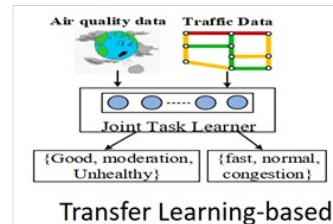
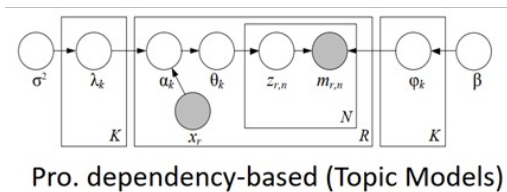
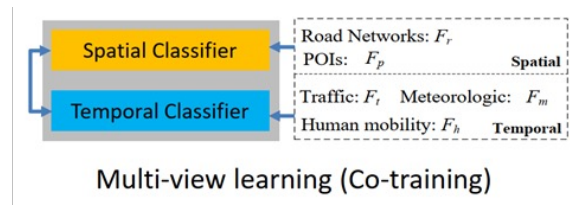
#### Abstract:

Traditional data mining usually deals with data from a single domain. In the big data era, we face a diversity of datasets from different sources in different domains. These datasets consist of multiple modalities, each of which has a different representation, distribution, scale, and density. How to unlock the power of knowledge from multiple disparate (but potentially connected) datasets is paramount in big data research, essentially distinguishing big data from traditional data mining tasks. This calls for advanced techniques that can fuse knowledge from various datasets organically in a machine learning and data mining task. This paper summarizes the data fusion methodologies, classifying them into three categories: stage-based, feature level-based, and semantic meaning-based data fusion methods. The last category of data fusion methods is further divided into four groups: multi-view learning-based, similarity-based, probabilistic dependency-based, and transfer learning-based methods. These methods focus on knowledge fusion rather than schema mapping and data merging, significantly distinguishing between cross-domain data fusion and traditional data fusion studied in the database community. This paper does not only introduce high-level principles of each category of methods, but also give examples in which these techniques are used to handle real big data problems. In addition, this paper positions existing works in a framework, exploring the relationship and difference between different data fusion methods. This paper will help a wide range of communities find a solution for data fusion in big data projects.

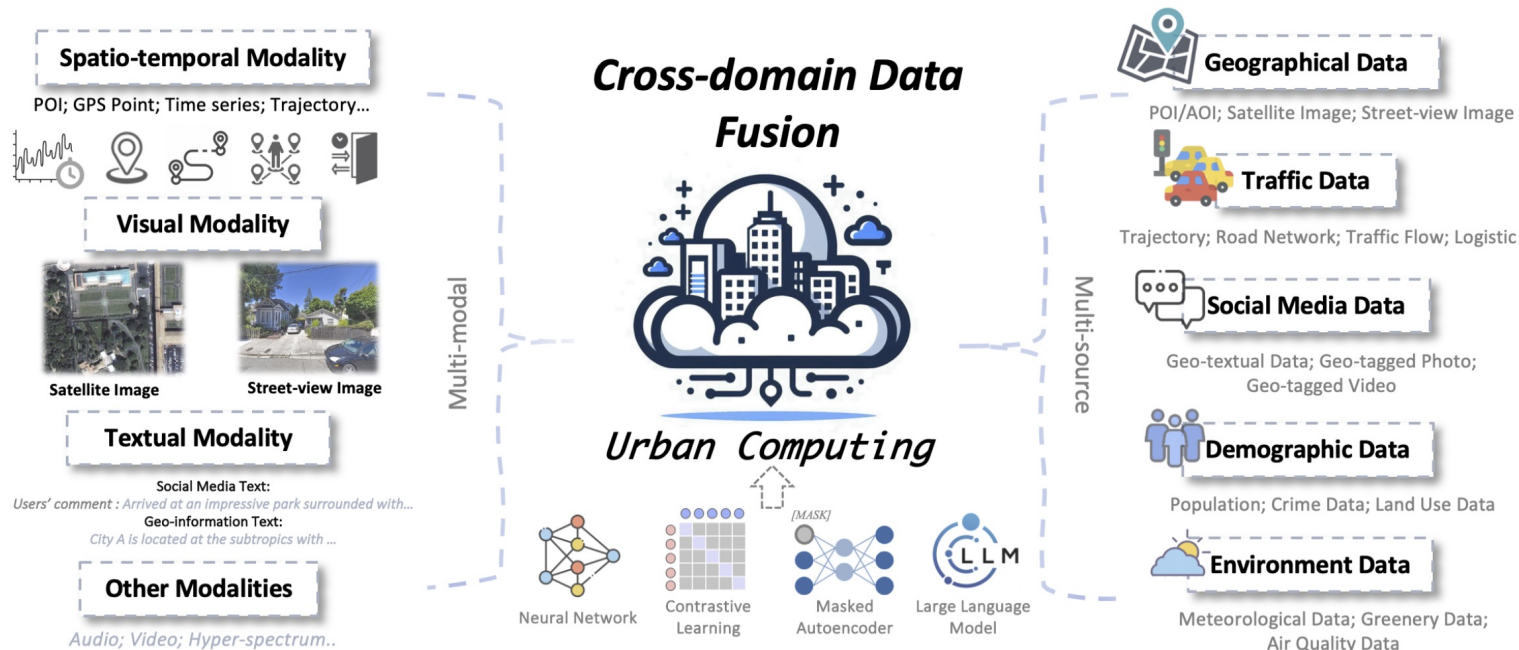
**Published in:** [IEEE Transactions on Big Data](#) ( Volume: 1 , Issue: 1, 01 March 2015)

## Machine Learning Era

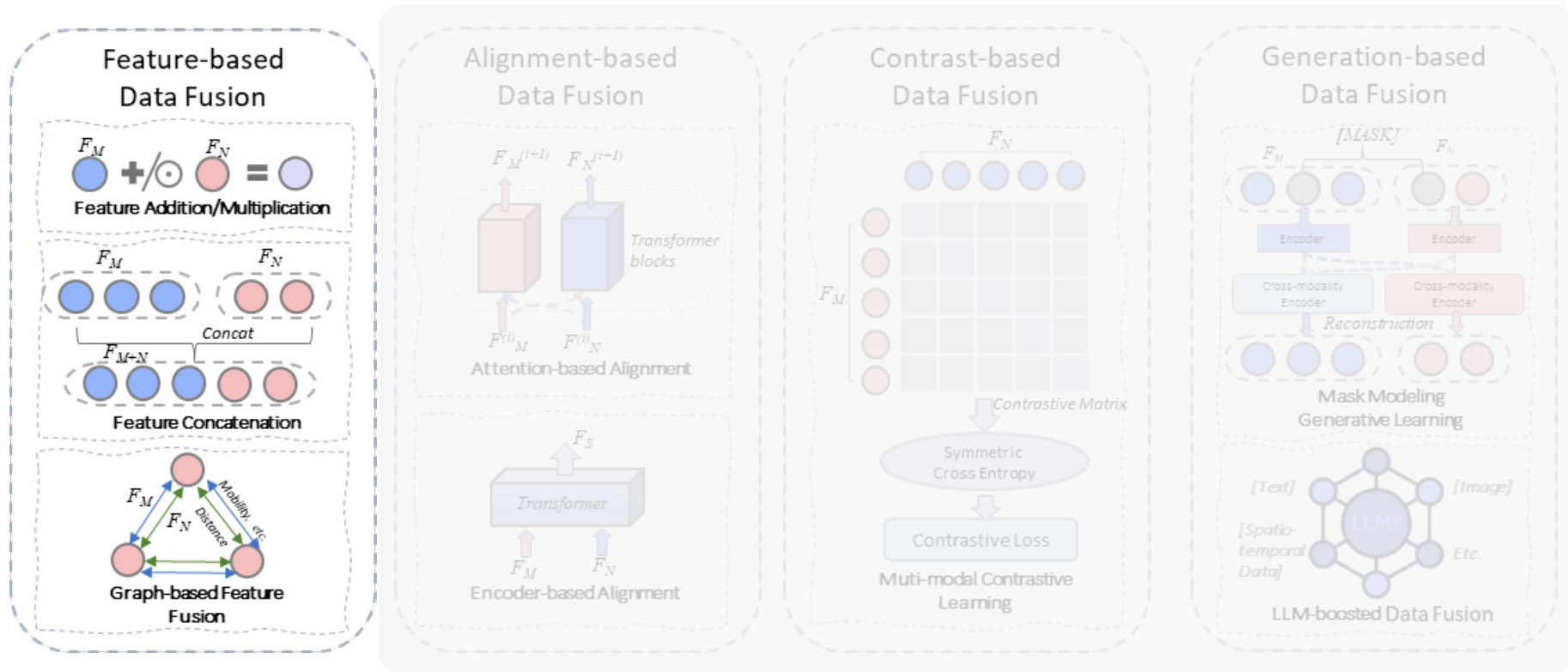
- **Stage-based data fusion**
- **Feature-level-based data fusion**
  - Feature concatenation + regularization
  - DNN-based
- **Semantic meaning-based fusion**
  - Multiple-view-based: like co-training
  - Similarity-based: Coupled matrix factorization
  - PGM-based
  - Transfer learning-based



## Deep Learning Era



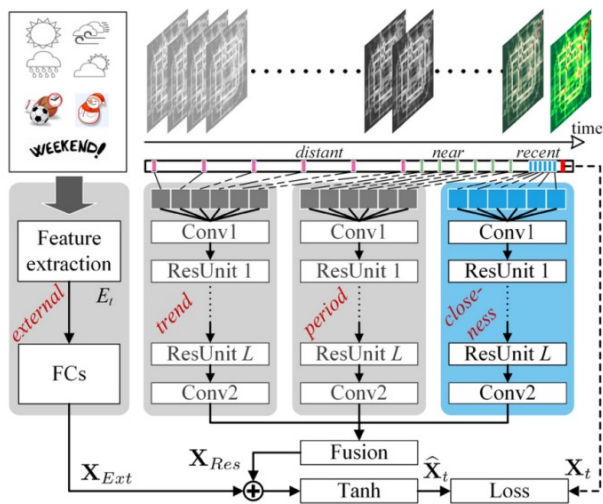
# Deep Learning-based Fusion Methods





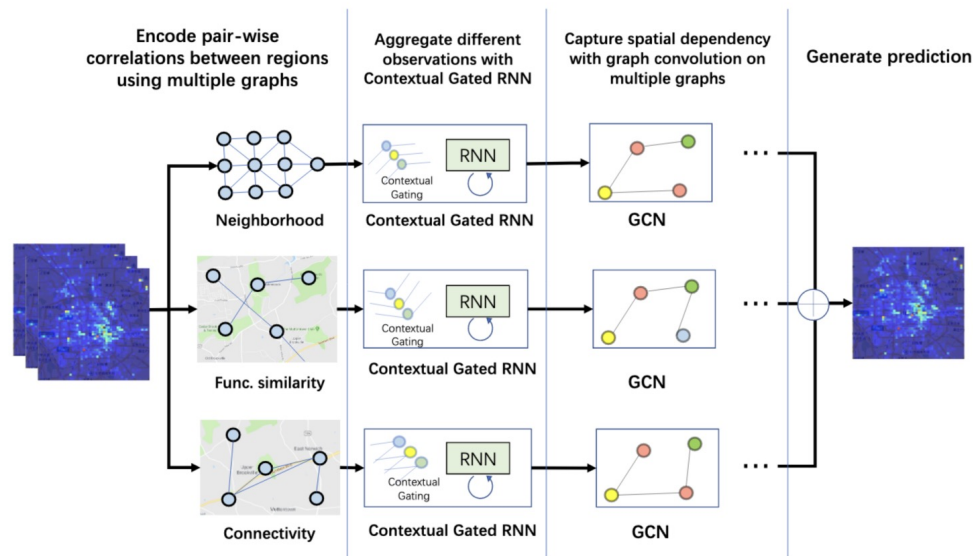
# Feature-based Fusion (Simplest!)

- Feature Addition/Multiplication
- Feature Concatenation



Deep Spatio-Temporal Residual Networks for Citywide Crowd Flows Prediction, AAAI 2017

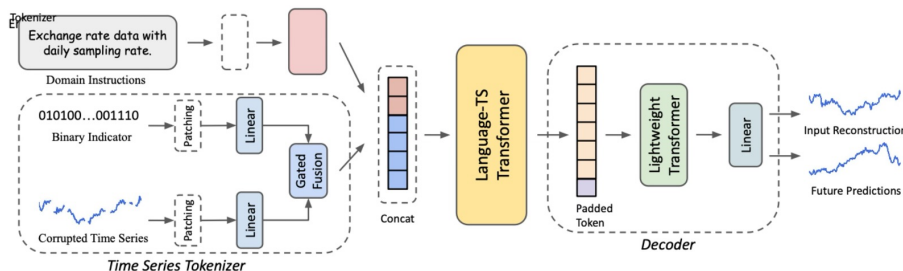
- Graph-based Data Fusion



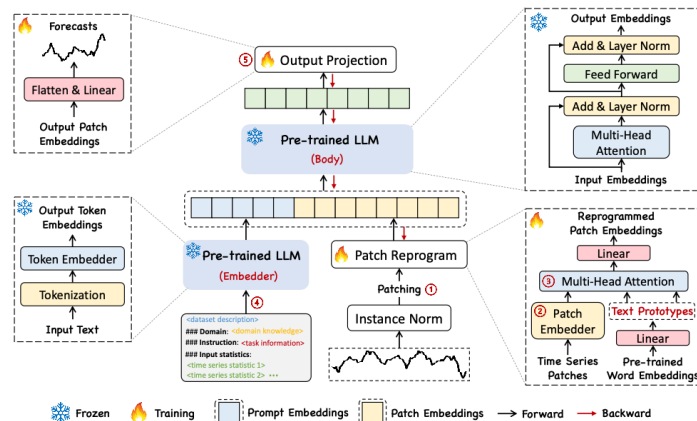
Spatiotemporal multi-graph convolution network for ride-hailing demand forecasting, AAAI 2019

# Feature-based Fusion (Simplest!)

- **UniTime** (Unified TS Modeling): Directly concatenates TS patch tokens with Text tokens and feeds them into the LLM.
- **Time-LLM** (end-to-end LLM4TS): Converts TS patch tokens into Text tokens, combines them with prompt embeddings, and feeds them into the LLM.



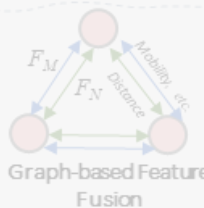
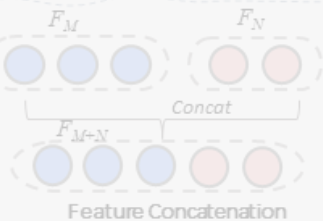
UniTime: A Language-Empowered Unified Model for Cross-Domain  
Time Series Forecasting. WWW 2024



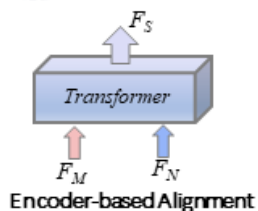
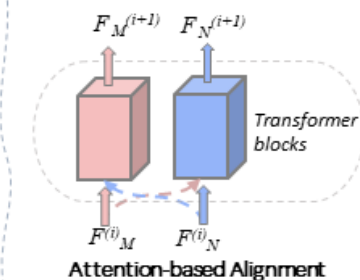
Time Series Forecasting by Reprogramming Large Language  
Models. ICLR 2024

# Deep Learning-based Fusion Methods

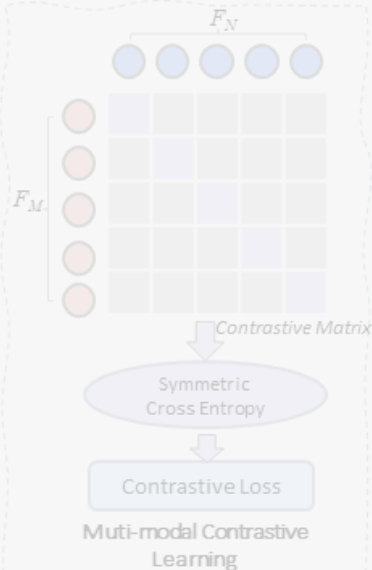
## Feature-based Data Fusion



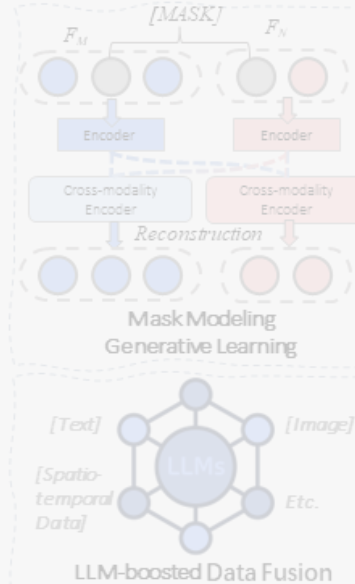
## Alignment-based Data Fusion



## Contrast-based Data Fusion

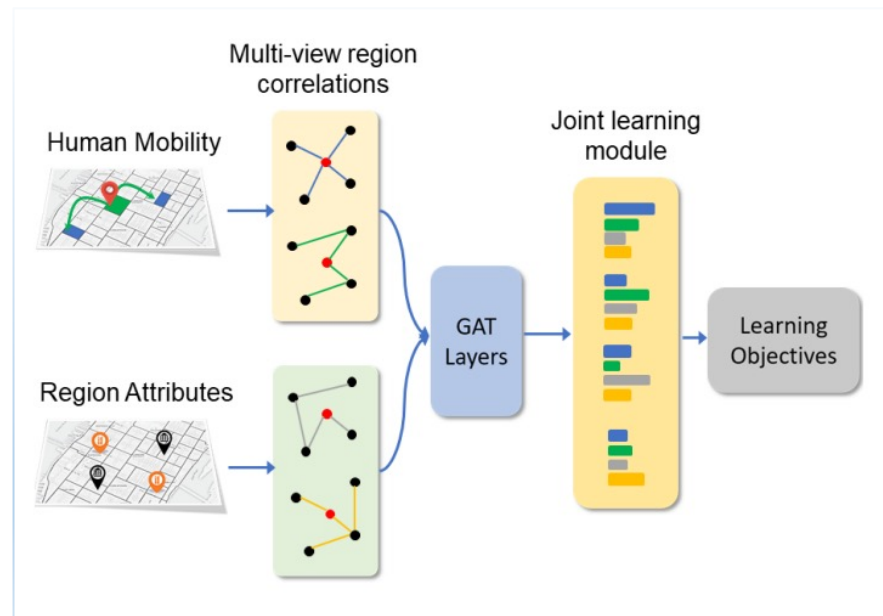
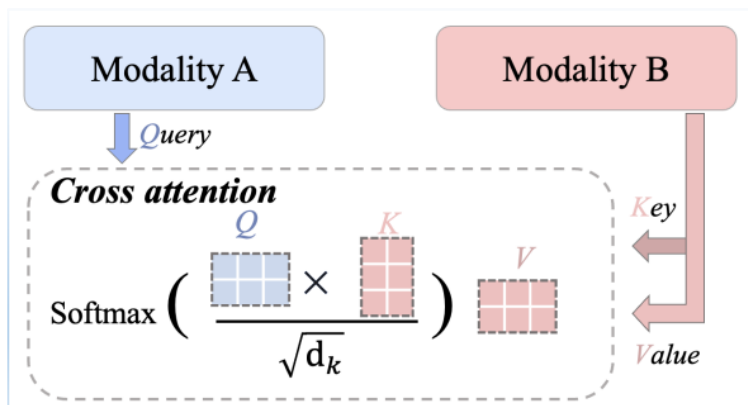


## Generation-based Data Fusion



# Alignment-based Fusion

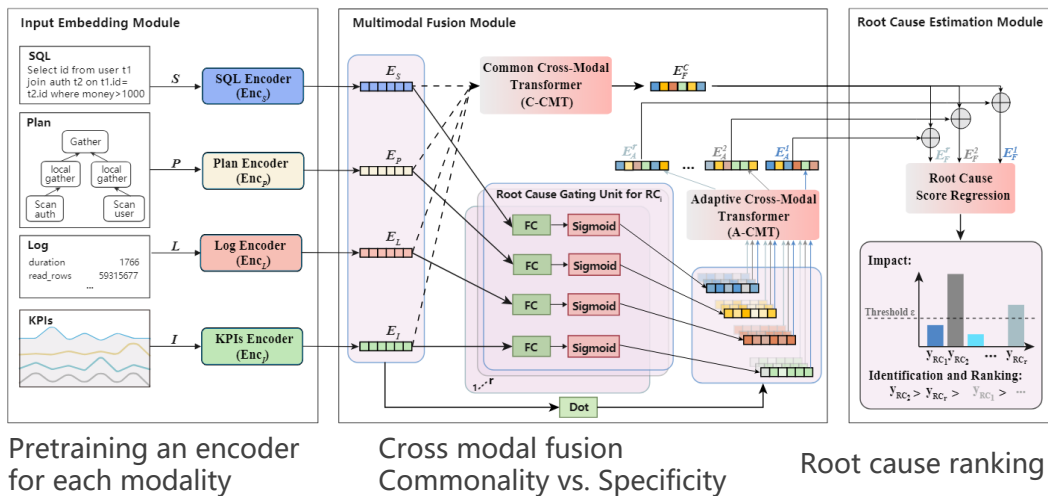
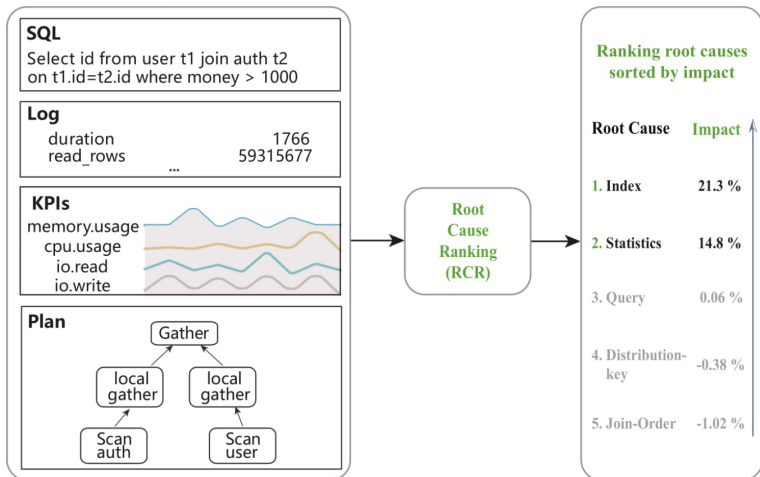
- Based on Cross-Attention mechanism
- Query and Keys (Values) are from different modalities





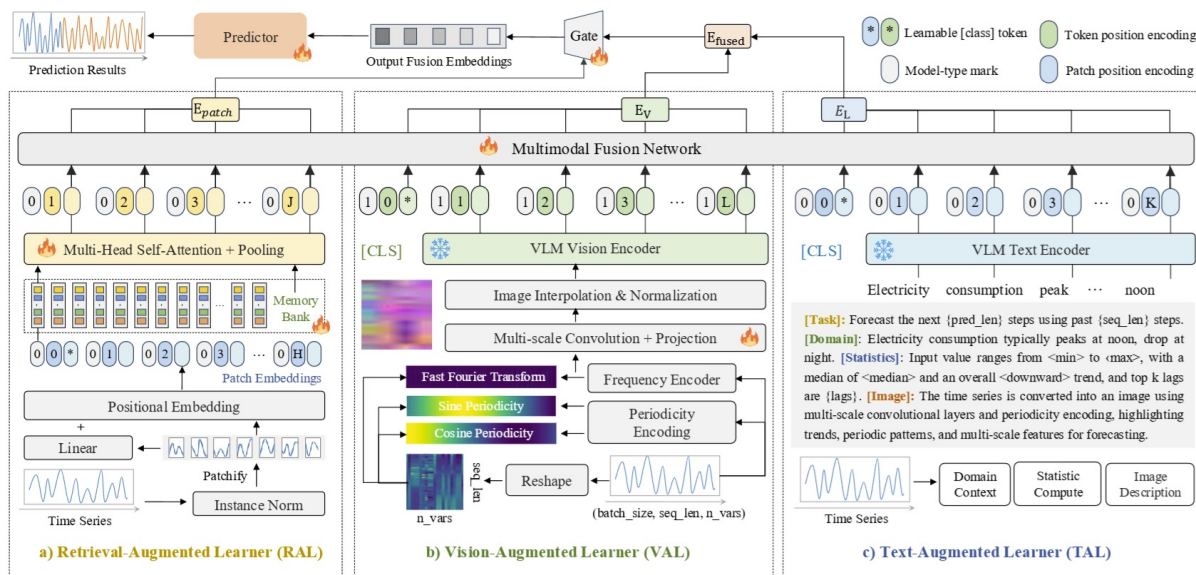
- RCRank: Ranking of root causes of slow SQL queries in cloud databases
  - SQL statements, logs, KPIs, and query plans
  - Ranking of potential root causes that result in slow queries

## Full Observability



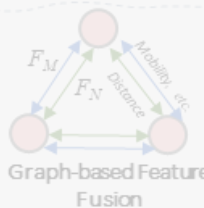
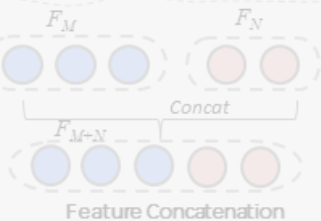
# Encoder-based Fusion

- Token-level concatenation: Unified representations across modalities;
- Usually based on Self-Attention

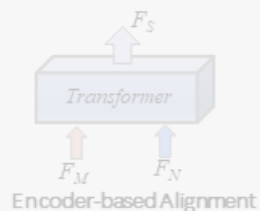
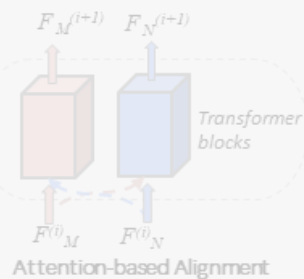


# Deep Learning-based Fusion Methods

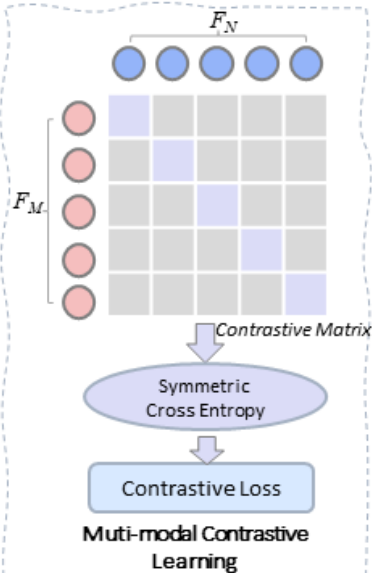
## Feature-based Data Fusion



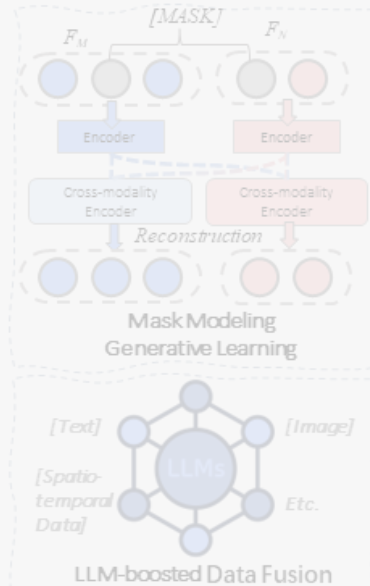
## Alignment-based Data Fusion



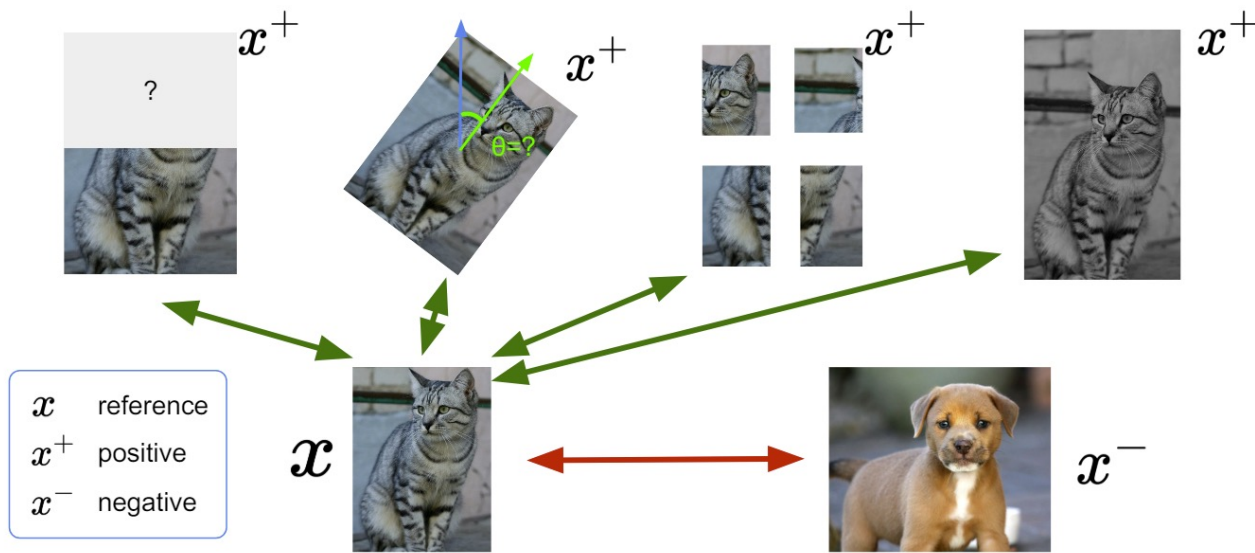
## Contrast-based Data Fusion



## Generation-based Data Fusion

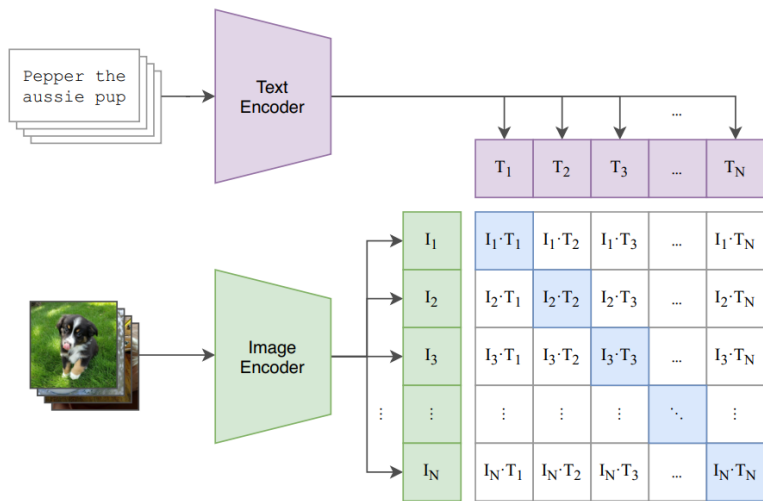


- A representative class of self-supervised learning
- Building negative and positive samples to provide supervision signals

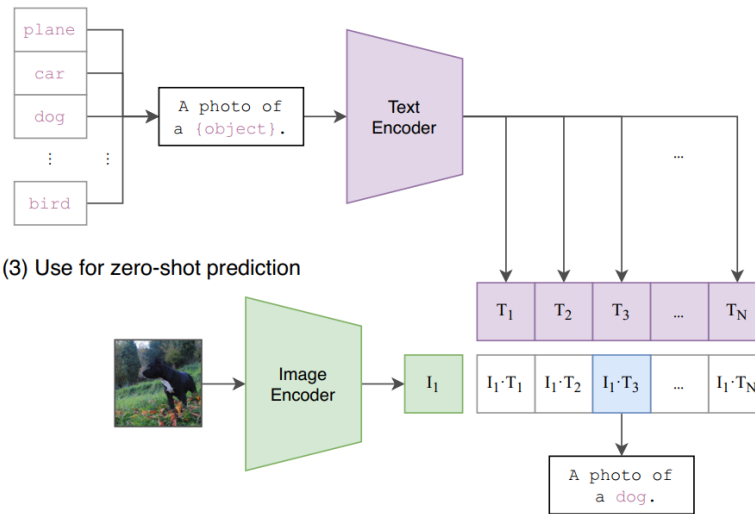


- How to fuse two modalities using contrastive learning?
- The answer is CLIP!

(1) Contrastive pre-training



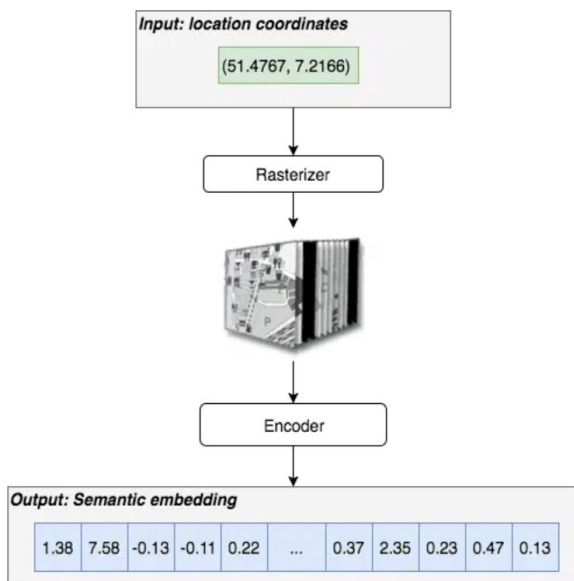
(2) Create dataset classifier from label text



(3) Use for zero-shot prediction



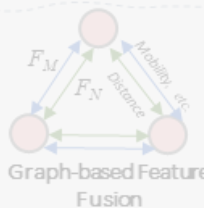
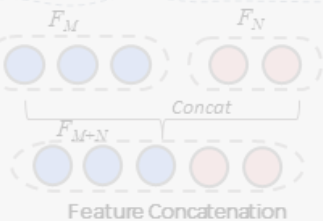
- Urban Contrastive Language-Image Pre-training (UrbanCLIP) is the first framework that integrates the knowledge of text modality into urban region profiling.



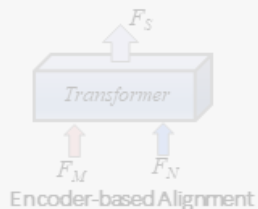
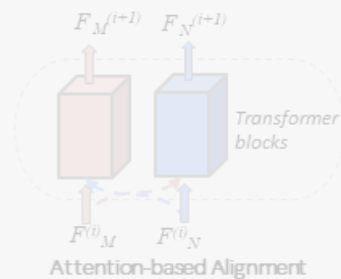
# Deep Learning-based Fusion Methods



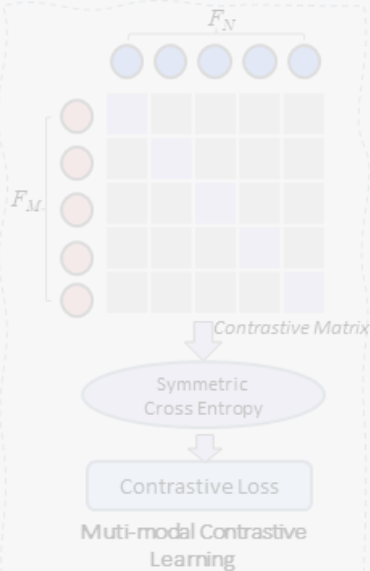
## Feature-based Data Fusion



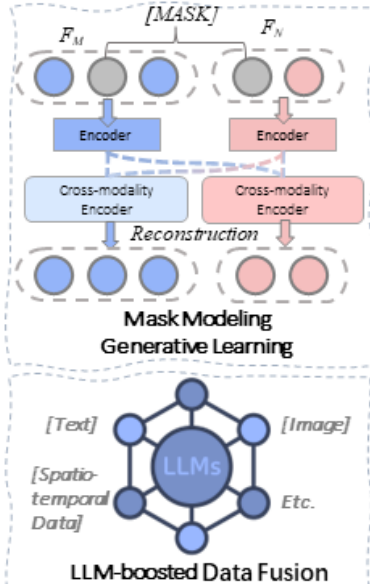
## Alignment-based Data Fusion



## Contrast-based Data Fusion

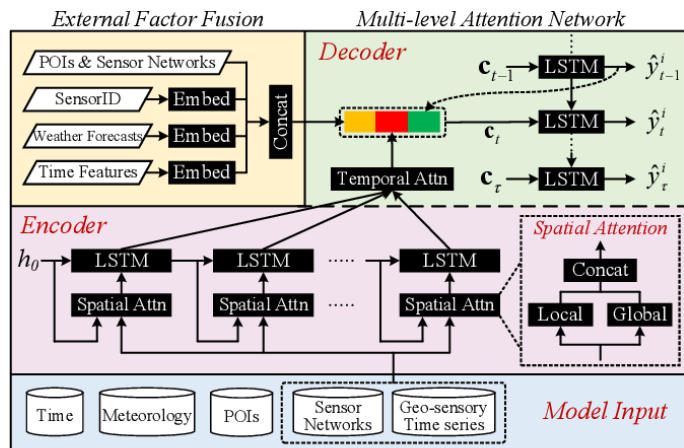


## Generation-based Data Fusion

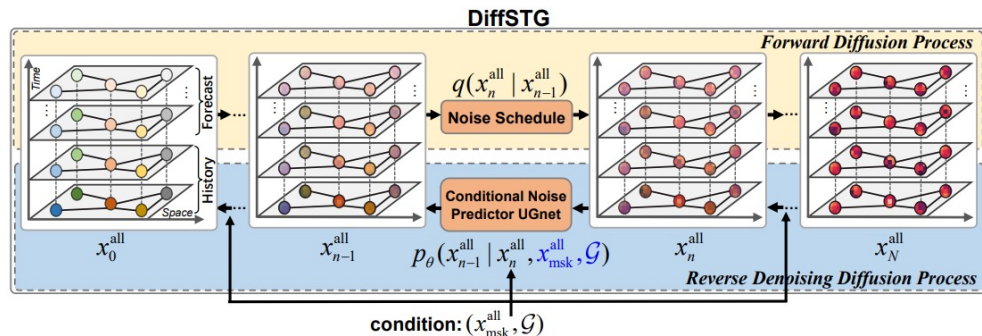


# Generation-based Data Fusion

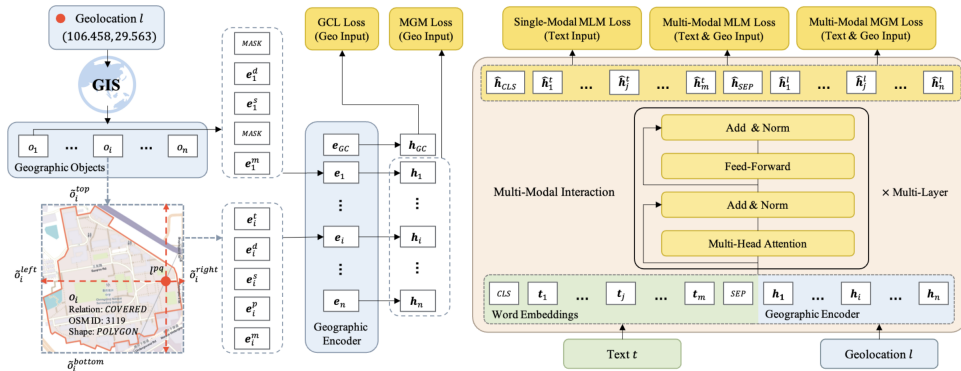
- Autoregression-based fusion
- Masked modeling-based fusion
- Diffusion-based fusion



GeoMAN: Multi-Level Attention Networks for Geo-Sensory Time Series Prediction. IJCAI 2018



DiffSTG: Probabilistic Spatio-Temporal Graph Forecasting with Denoising Diffusion Models. SIGSPATIAL 2023



MGeo: Multi-Modal Geographic Language Model Pre-Training. SIGIR 2023

# More Works



THE HONG KONG  
UNIVERSITY OF SCIENCE AND  
TECHNOLOGY (GUANGZHOU)

## Summary Table



| Category                     | Method                       | Data Source | Modality                |              |                         |          |           |                 |                   |                   |                      |                | Application     | Institution | Year |
|------------------------------|------------------------------|-------------|-------------------------|--------------|-------------------------|----------|-----------|-----------------|-------------------|-------------------|----------------------|----------------|-----------------|-------------|------|
|                              |                              |             | General Spatio-temporal |              |                         |          |           | Visual          |                   | Textual           |                      |                |                 |             |      |
|                              |                              |             | Time series             | POI/Location | Trajectory/Road network | Mobility | ST events | Satellite image | Street-view image | Social media text | Geo-information text |                |                 |             |      |
| Feature Based Data Fusion    | DeepST [363]                 | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Microsoft       | 2016        |      |
|                              | ST-ResNet [364]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Microsoft       | 2018        |      |
|                              | ST-MetaNet [218]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | JD Research     | 2020        |      |
|                              | DeepCrime [108]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Social         | JD Research     | 2020        |      |
|                              | STUKG [279]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | THU             | 2021        |      |
|                              | DeepSTN+ [170]               | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | THU             | 2019        |      |
|                              | DeepTP [369]                 | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | THU             | 2021        |      |
|                              | Guo et al. [94]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | BUAA            | 2019        |      |
|                              | PhotoTrip [286]              | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | Transportation | SU/BU/CA        | 2017        |      |
|                              | ST-SHN [311]                 | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Public Safety  | SCUT/HKU        | 2021        |      |
|                              | GeoMAN [162]                 | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | General        | XDU             | 2018        |      |
|                              | Huang et al. [112]           | +           | +                       | +            | +                       |          |           |                 | +                 | +                 |                      | Urban planning | PKU             | 2021        |      |
|                              | Liang et al. [164]           | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | NUS             | 2021        |      |
|                              | Balscheb et al. [13]         | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Urban Planning | NTU             | 2021        |      |
|                              | Ruan et al. [235]            | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | NTU             | 2022        |      |
|                              | Liu et al. [172]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Economy        | HKUST(GZ)       | 2021        |      |
|                              | PANDA [342]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Public Safety  | XMU             | 2021        |      |
|                              | UVLEns [40]                  | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | Urban Planning | XMU             | 2021        |      |
|                              | Miyazawa et al. [200]        | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Transportation | SUSTech         | 2019        |      |
|                              | NodeSenseVec [133]           | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Social         | UCF             | 2021        |      |
|                              | Keerthi Chandra et al. [134] | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Urban Planning | UCF             | 2020        |      |
| Alignment Based Data Fusion  | Fu et al. [24]               | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | General        | UCF             | 2019        |      |
|                              | Liu et al. [184]             | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Social         | GaTech          | 2021        |      |
|                              | Yuan et al. [349]            | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | RMIT            | 2021        |      |
|                              | Bai et al. [12]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Shanghai AI Lab | 2019        |      |
|                              | Ke et al. [132]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Alibaba         | 2021        |      |
|                              | Geng et al. [83]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Alibaba         | 2019        |      |
|                              | Yao et al. [329]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | PSU             | 2018        |      |
|                              | Gao et al. [29]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | SWJTU           | 2021        |      |
|                              | DeepMob [249]                | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Public Safety  | SUSTech         | 2017        |      |
|                              | Geng et al. [82]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | HKUST           | 2019        |      |
| Contrast Based Data Fusion   | Xi et al. [309]              | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | General        | THU             | 2021        |      |
|                              | Zhang et al. [268]           | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | General        | THU             | 2021        |      |
|                              | Yuan et al. [349]            | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | THU             | 2021        |      |
|                              | Yin et al. [339]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Urban Planning | NUS             | 2020        |      |
|                              | GSNet [272]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Public Safety  | BITU            | 2021        |      |
|                              | Hashem et al. [26]           | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | General        | NTU             | 2022        |      |
|                              | TrajGAT [328]                | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | NTU             | 2021        |      |
|                              | RADAR [39]                   | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | General        | XMU             | 2018        |      |
| Generation Based Data Fusion | Wang et al. [267]            | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | General        | CSU             | 2021        |      |
|                              | Todjounomo et al. [261]      | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | RMIT            | 2021        |      |
|                              | ERNIE-Geo [110]              | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | General        | Baidu           | 2021        |      |
|                              | SAIM [193]                   | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | JD Research     | 2022        |      |
|                              | Gao et al. [27]              | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | SWJTU           | 2021        |      |
|                              | KnowCL [186]                 | +           | +                       | +            | +                       |          |           |                 | +                 | +                 |                      | Economy        | THU             | 2021        |      |
|                              | Li et al. [154]              | +           | +                       | +            | +                       |          |           |                 | +                 | +                 |                      | Economy        | THU             | 2021        |      |
|                              | MMGR [10]                    | +           | +                       | +            | +                       |          |           |                 | +                 | +                 |                      | General        | NTU             | 2021        |      |
| Contrast Based Data Fusion   | ReMYC [366]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Urban Planning | NTU             | 2021        |      |
|                              | HMTL [173]                   | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | UCF             | 2021        |      |
|                              | Mao et al. [196]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | Shanghai AI Lab | 2021        |      |
|                              | UrbanSTC [226]               | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | JD Research     | 2021        |      |
|                              | UrbanCLIP [323]              | +           | +                       | +            | +                       |          |           |                 | +                 |                   | +                    | General        | HKUST(GZ)       | 2021        |      |
|                              | SG-GAN [178]                 | +           | +                       | +            | +                       |          |           |                 | +                 |                   |                      | Urban Planning | NUS             | 2021        |      |
|                              | AGSTD [354]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | THU             | 2021        |      |
|                              | DBSTG [292]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | General        | BJTU            | 2021        |      |
| Generation Based Data Fusion | CP-Route [292]               | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | BITU            | 2021        |      |
|                              | G2PT [304]                   | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Transportation | Cainiao         | 2021        |      |
|                              | DiffUPFlow [401]             | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | CSU             | 2021        |      |
|                              | DP-TP [329]                  | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Transportation | UESTC           | 2021        |      |
|                              | Wang et al. [212]            | +           | +                       | +            | +                       |          |           |                 |                   |                   |                      | Urban Planning | UCF             | 2021        |      |
|                              | Chaitral [358]               | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | Transportation | BJUT            | 2021        |      |
|                              | MGeo [61]                    | +           | +                       | +            | +                       |          |           |                 |                   |                   | +                    | General        | Alibaba         | 2021        |      |

- 1 Background & Examples
- 2 Foundation of ST Data
- 3 Why Multimodal ST Data Fusion
- 4 Principle of ST Multimodal Fusion
- 5 **Visual/Language Knowledge Transfer**
- 6 Conclusions



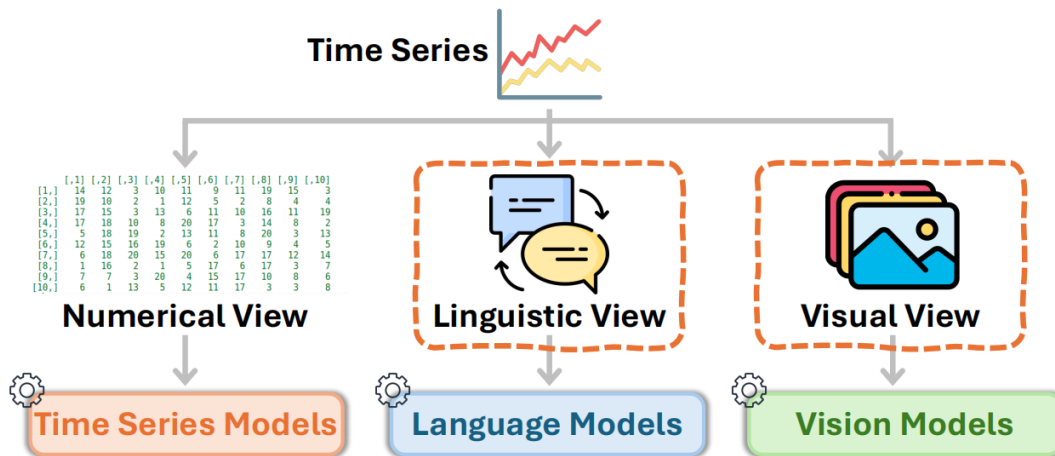
ACM multimedia



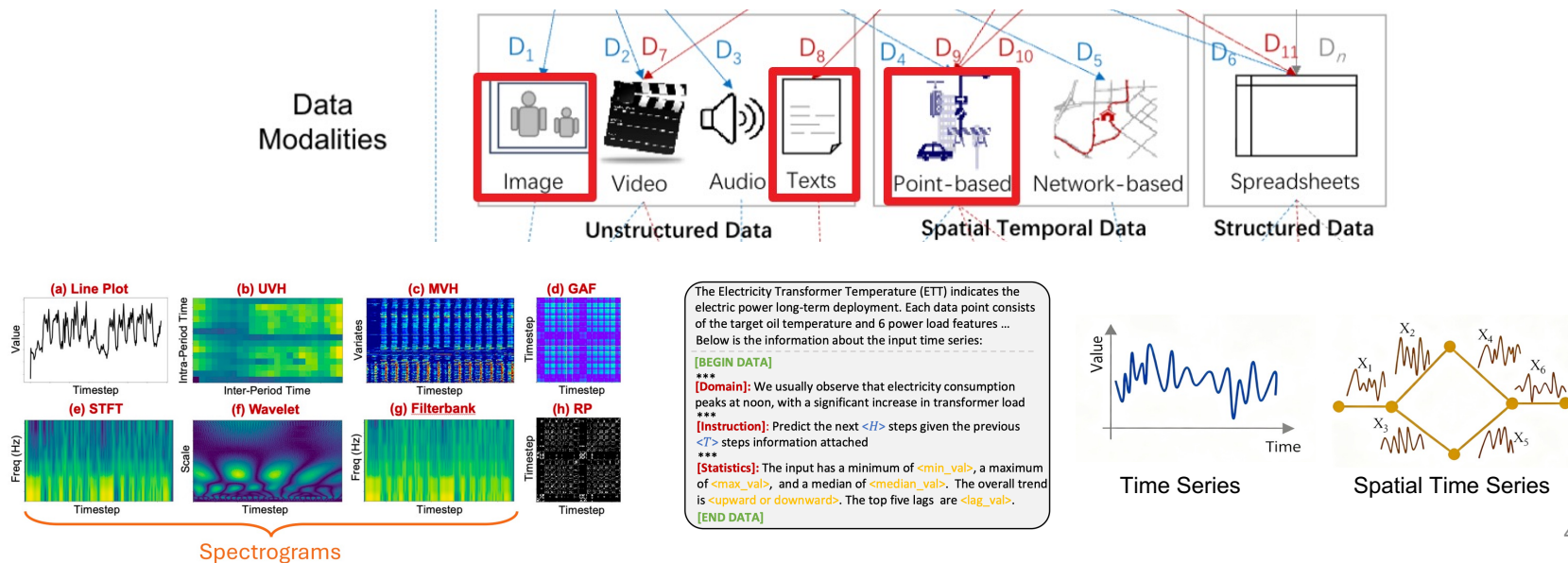
Dublin, Ireland **27-31.10.2025**



- We focus on **spatially static** and **temporally dynamic** data.  
i.e. standard time series and spatial time series data (e.g. traffic flow, air quality).
- We focus on how **vision** and **language** can enhance ST forecasting.



- We focus on **spatially static** and **temporally dynamic** data.  
i.e. standard time series and spatial time series data (e.g. traffic flow, air quality).
- We focus on how **vision** and **language** can enhance ST forecasting.



# Part 1

## Language-enhanced Spatio-Temporal Analysis



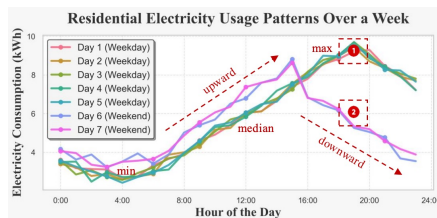
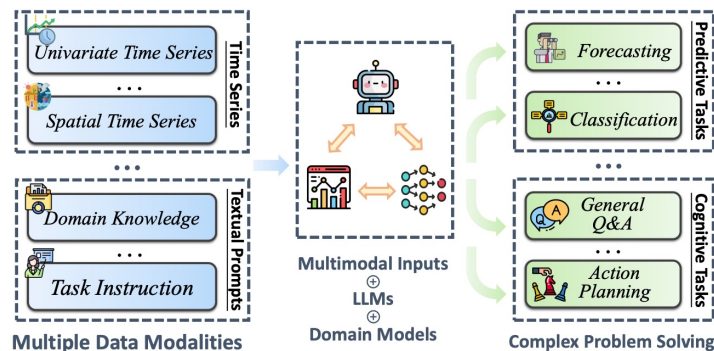
# Why Language for ST

- **Limitations** of traditional methods

- incomplete information
- lack of causality
- poor response to shocks

- **Advantages** brought by language

- context provided
- interpretability
- robustness



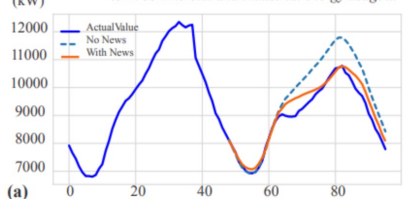
Late Down Early Up ... Steady Short Long Increase

[Context]: These are residential electricity usage patterns.

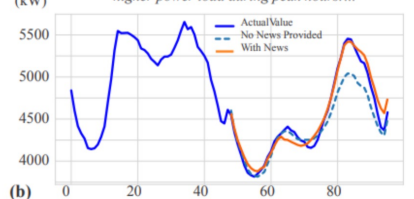
[Dataset]: Electricity consumption **peaks on weekday** evenings, **drops during daytime**, and reverses on rest days.

[Statistic]: The input range from **<min>** to **<max>**, with a median of **<median>**. The overall trend is **<upward>**.

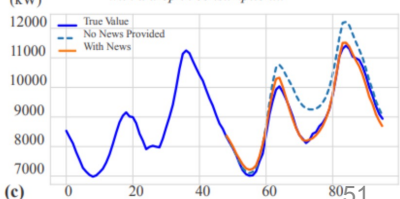
Load (kW) News: ...Sydney's lockdown expected to decrease short-term commercial and industrial energy usage...



Load (kW) News: ...increasing residential electricity use, leading to higher power load during peak hours...



Load (kW) News: A power outage is expected to affect electricity load with a drop in consumption...



- **Data heterogeneity**

Time-series data are orderly continuous numerical signals, while text is a high-dimensional, discrete symbolic expression.

- **Temporal alignment**

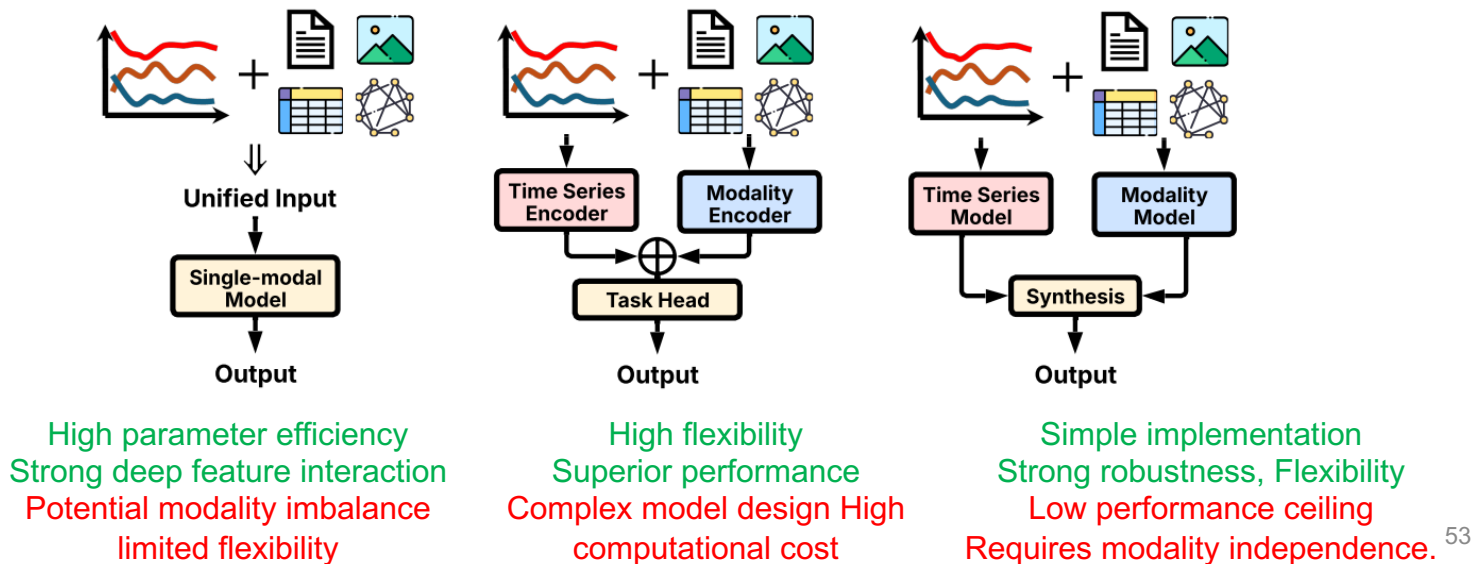
There exists an uncertain lag effect or asynchrony between textual events and peaks in numerical sequences.

- **Noise and irrelevant context**

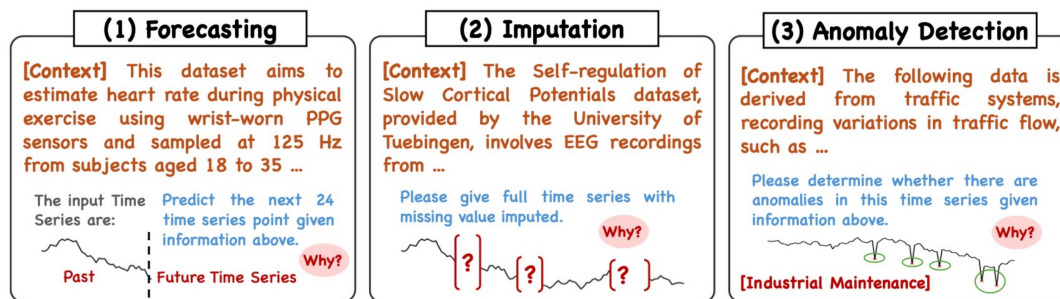
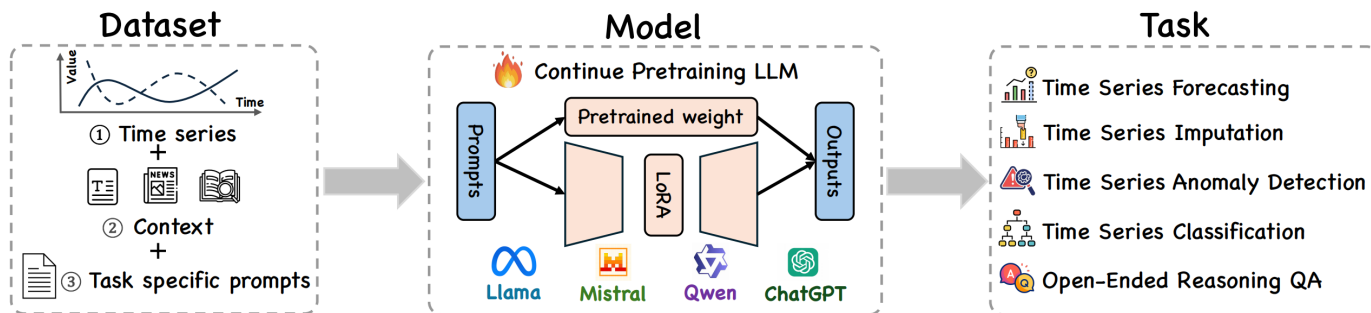
Compared to the vast amount of daily text, event descriptions truly related to temporal dynamics are extremely sparse and often implicitly expressed.



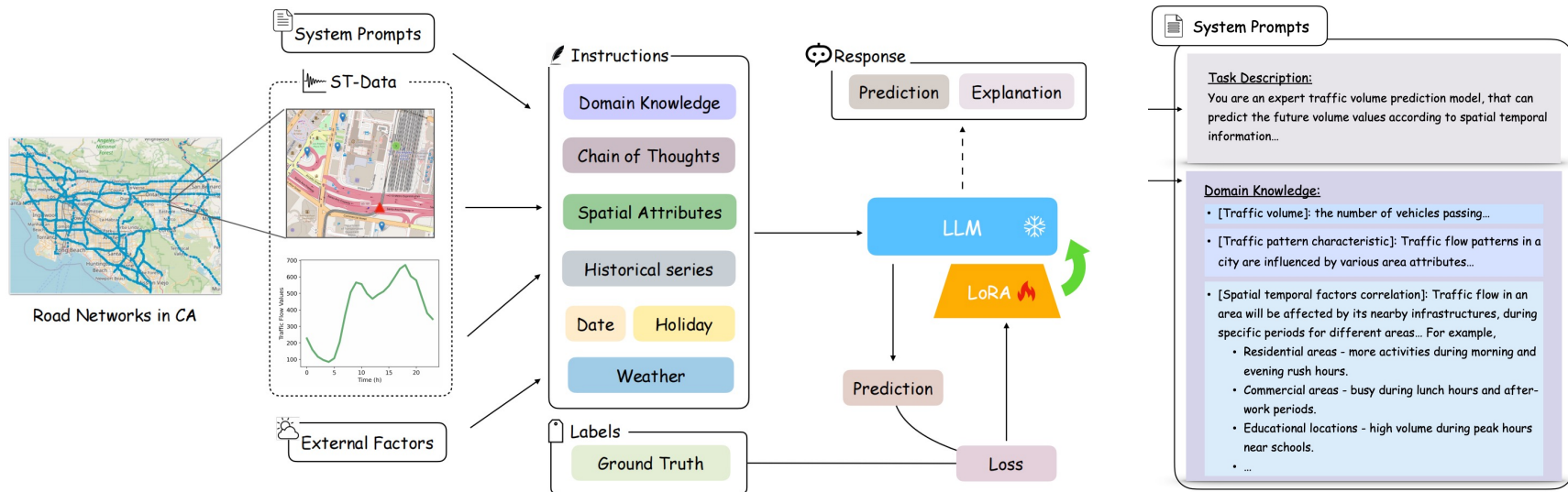
- The process of Integrating heterogeneous modalities (Text, ST Data) in a way that captures **complementary** information across diverse sources.
- Three stages of fusion: **input** level, **intermediate** level, **output** level



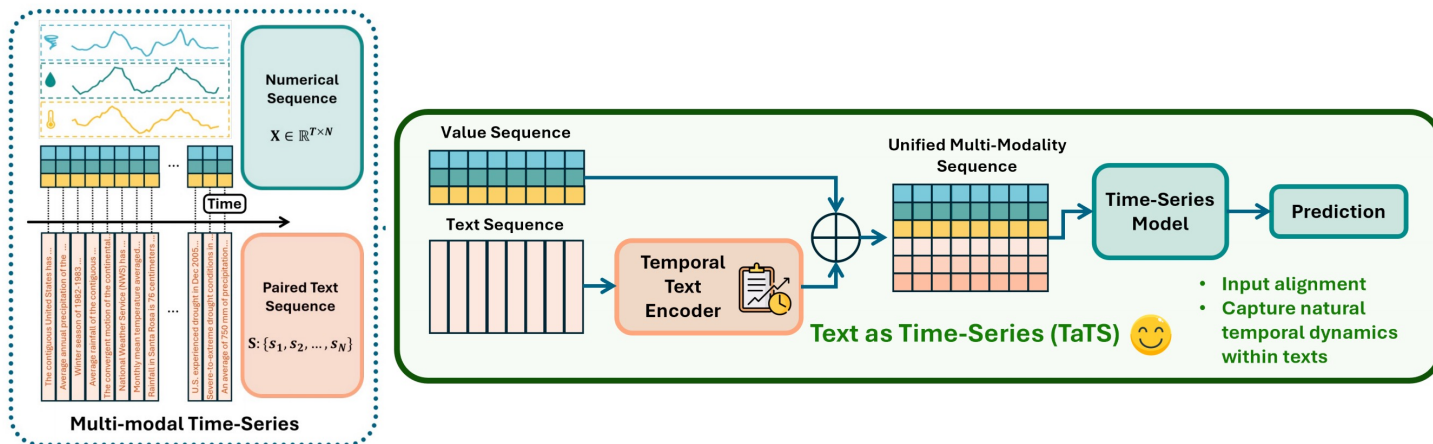
- Integrate time series and texts into a unified textual prompt.



- Integrate time series and texts into a unified textual prompt.

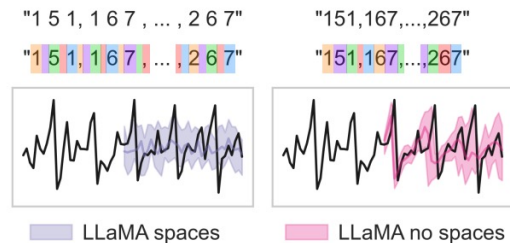
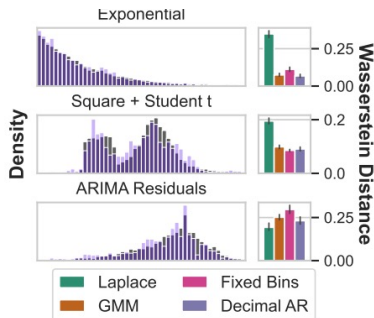
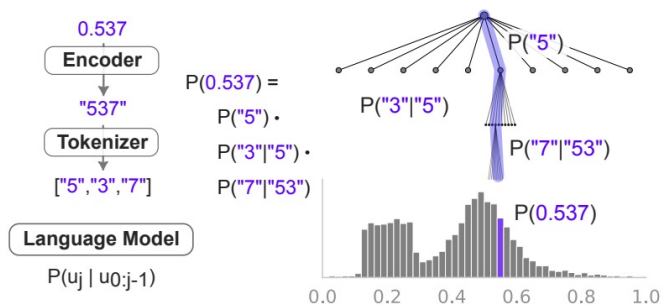
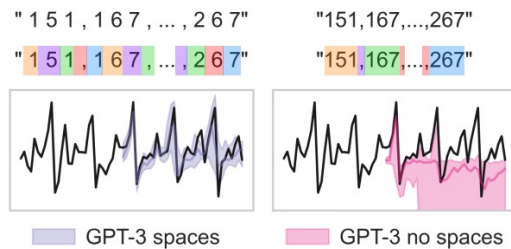
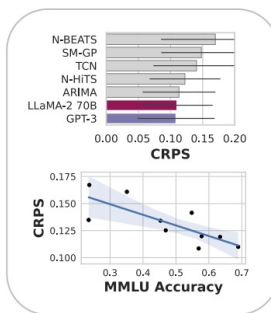
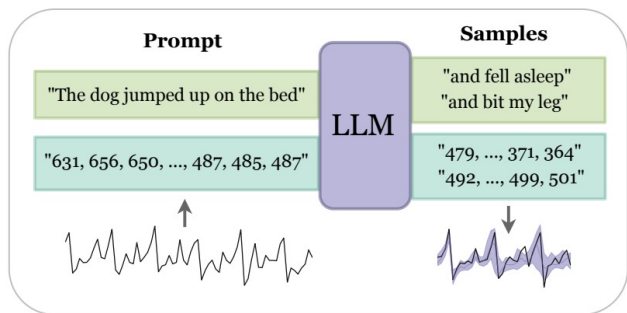


- Integrate paired text embedding as an additional variable of time series.



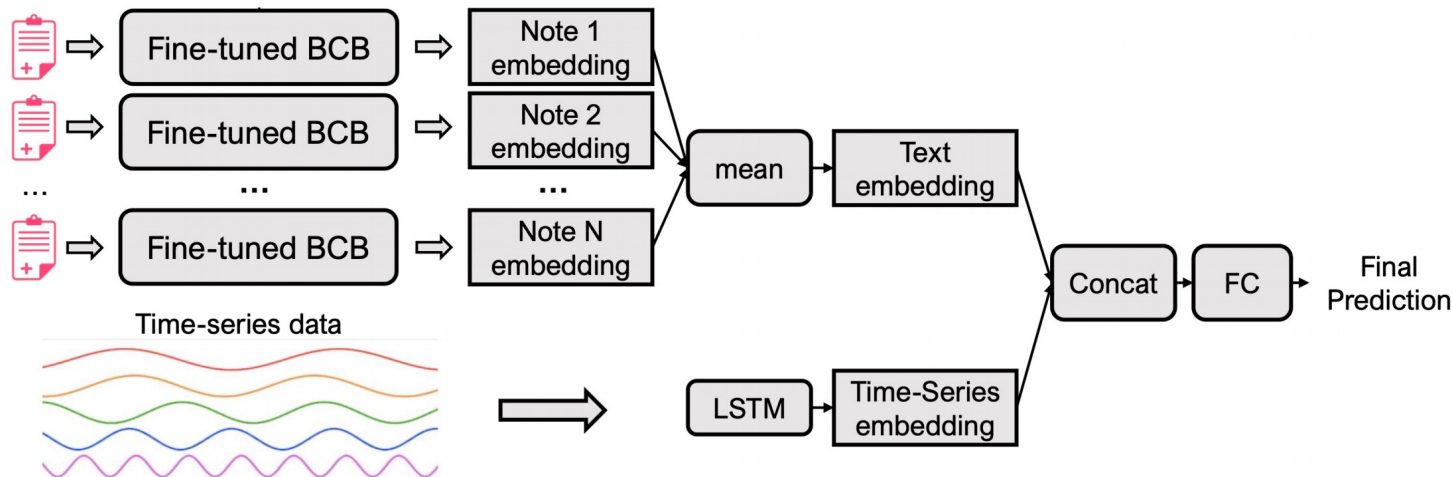
# Input Level Fusion

- Describe time series as discrete marks, using LLM's autoregressive generation ability



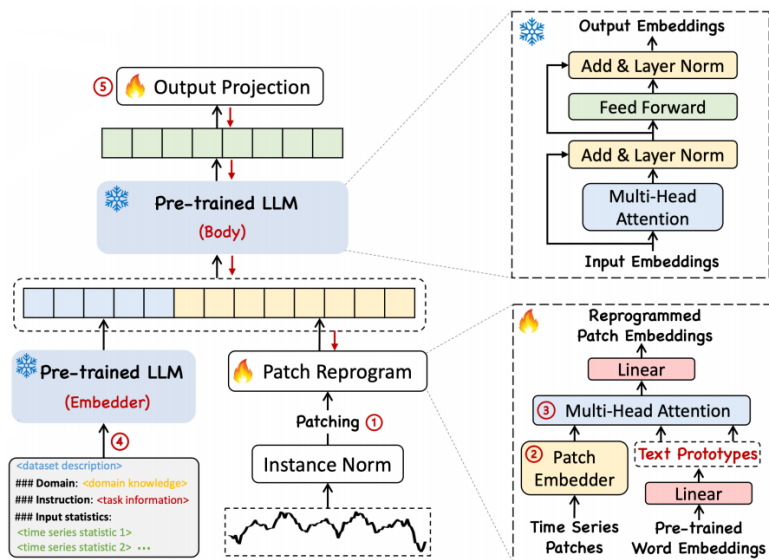


- Simple aggregations (e.g., mean, addition, concatenation, etc.) of time series embedding and text embeddings.

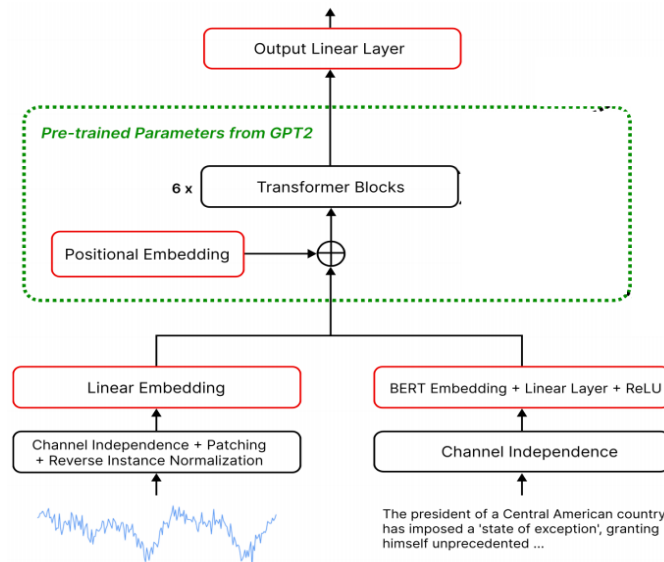


- The fusion of modality embeddings is usually followed by alignments.
- **Alignment** is the process of preserving inter-modal relationships and ensuring semantic coherence when integrating different modalities into a unified framework.
  - self-attention, cross-attention, gating
  - graph convolution
  - learning objectives

- Self-attention**: a joint and undirected alignment across all modalities by dynamically attending to important features.

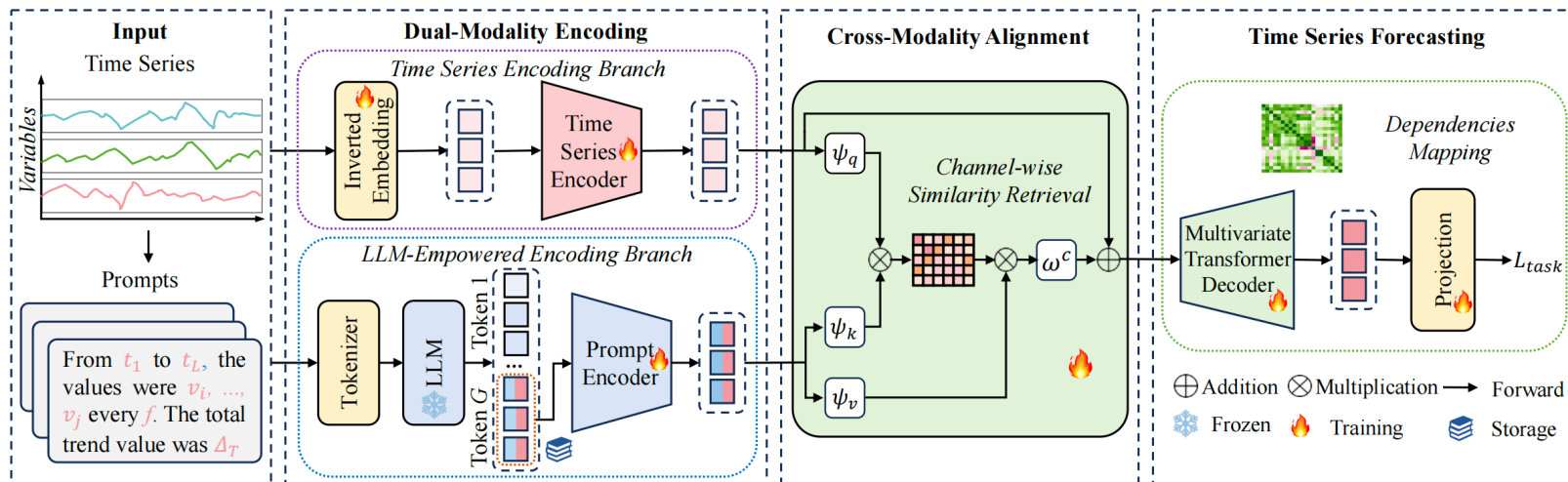


Time-LLM: Time Series Forecasting by Reprogramming  
Large Language Models, In ICLR, 2024.



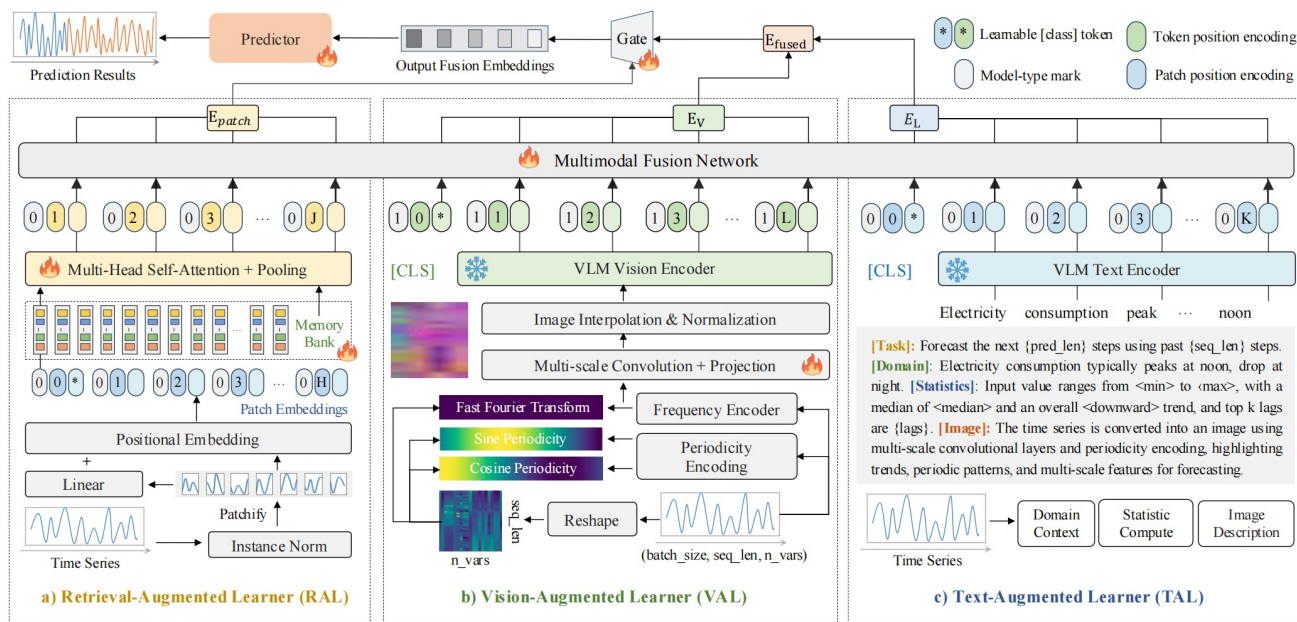
GPT4MTS: Prompt-Based Large Language Model for  
Multimodal Time Series Forecasting, In AAAI, 2024.

- Cross-attention:** time series serves as the query modality to get contextualized by other modalities, providing a directed alignment that ensure auxiliary modalities contribute relevant contexts while preserving the temporal structure of time series.

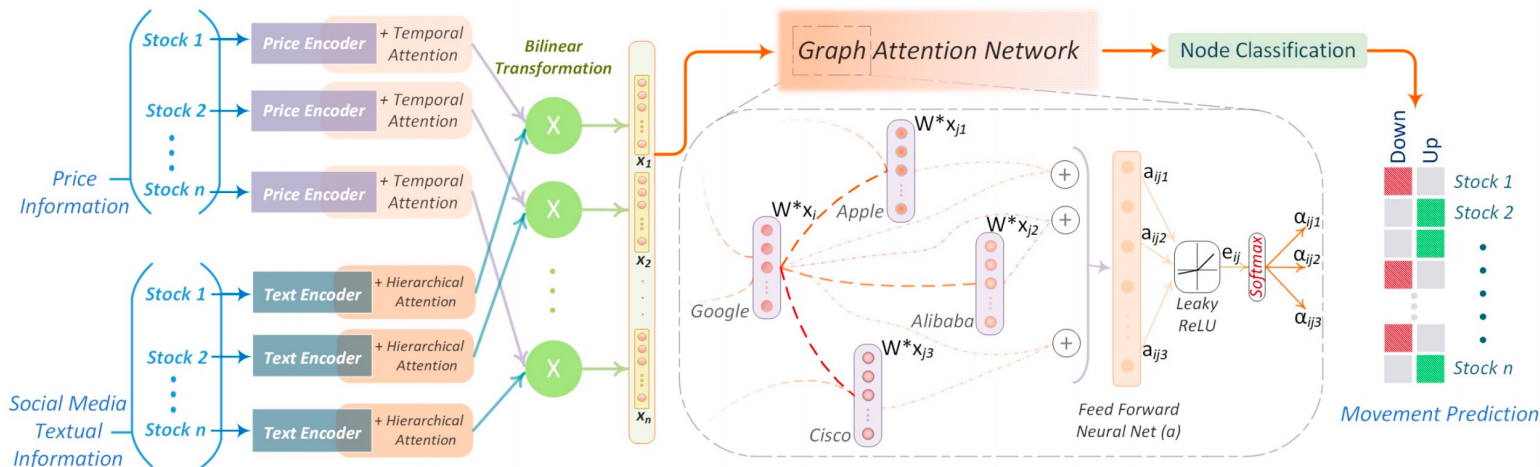


# Intermediate Level Fusion

- Gating:** a parametric filtering operation that explicitly regulates the influence of time series and other modalities on the fused embeddings.

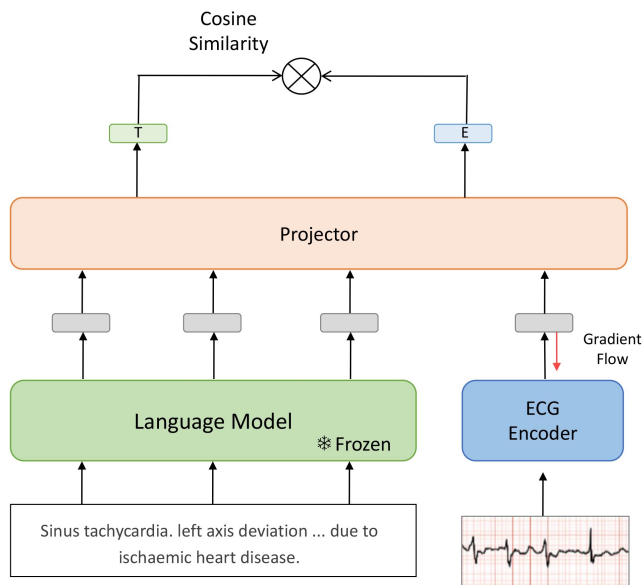


- Graph convolution:** The topological structure from external contexts can be used for alignment. It explicitly aligns representations with relational structures, enabling context-aware feature propagation across modalities.

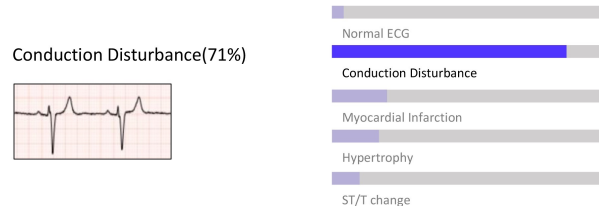




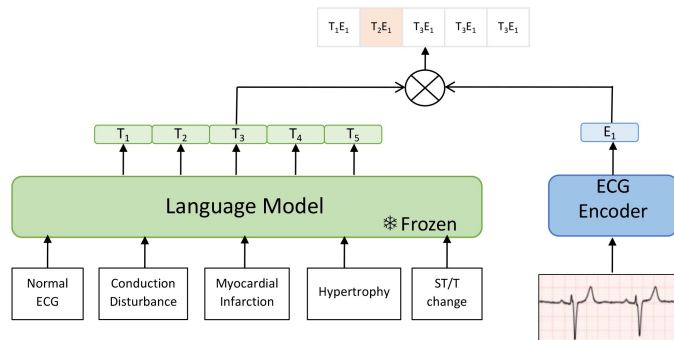
- Contrastive Learning:** maximize the cosine similarity between paired multi-modal embeddings and minimize that of unpaired ones.



(a) Self-supervised Learning pre-training

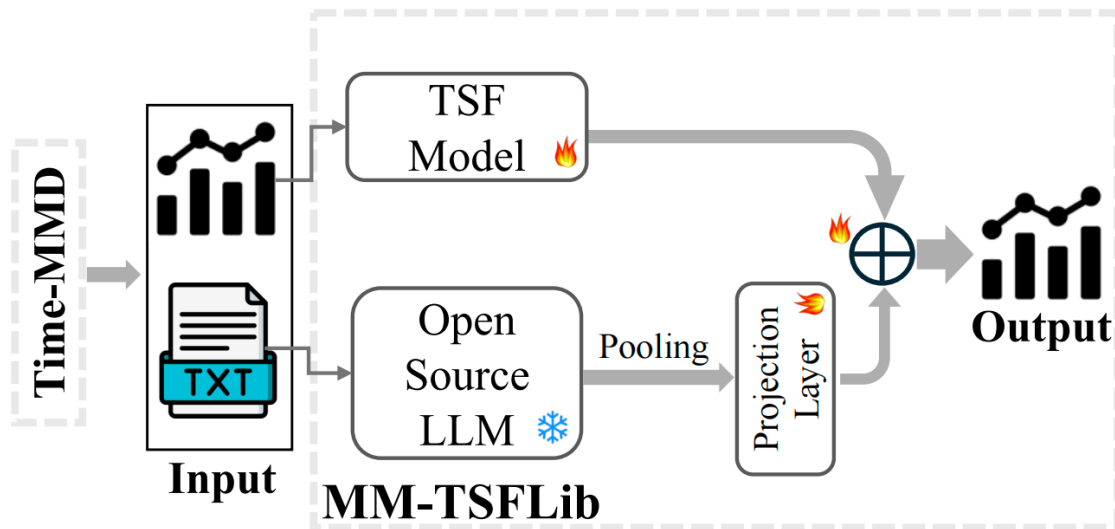


(c) Visualization of Classification Results



(b) Zero-Shot Learning for Classification

- Project multiple modality outputs onto a unified space.



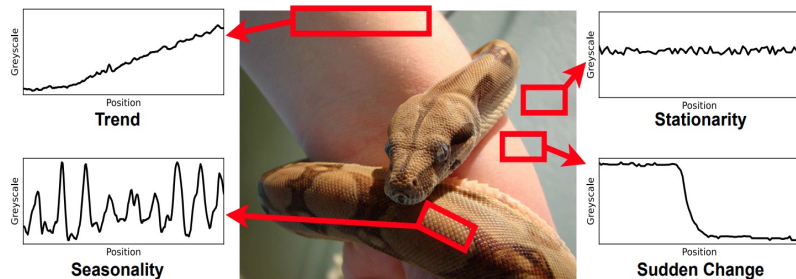
- ✓ Leveraging LLMs' reasoning capabilities
- ✓ Straightforward to integrate additional textual data
- ✓ Potential to provide explanation
- ✗ Model long time series
- ✗ Model multivariate time series (e.g., spatiotemporal data)
- ✗ Perform long-term forecasting

## Part 2

# Vision-enhanced Spatio-Temporal Analysis

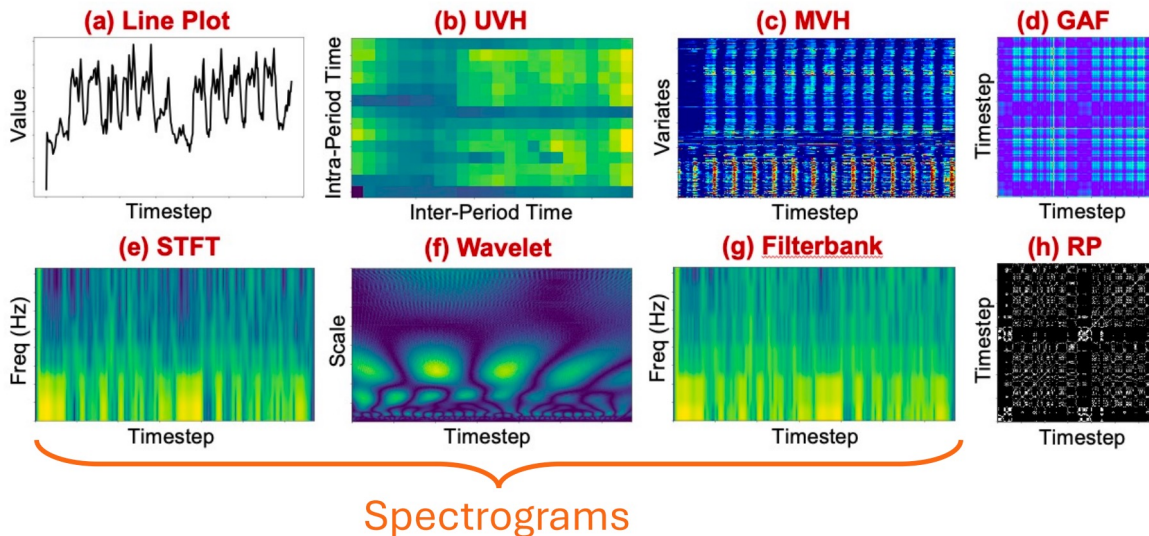


- Compared to LLM, **vision model** has more advantages:
  - Using continuous pixel sequences (vs. text's discrete tokens).
  - Supporting multivariate time series (vs. LLM follows channel independence).
  - Compactly encoding long time series (vs. LLM's context length/precision limits).
  - Enabling more intuitive human/system understanding.
- Multimodal LLM perhaps simultaneously integrate the advantages of both.



|             | Characteristics | Origin                    | Information        |
|-------------|-----------------|---------------------------|--------------------|
| Time series | continuous      | physical systems          | high redundancy    |
| Image       | continuous      | physical systems          | high redundancy    |
| Text        | discrete        | human cognitive construct | semantically dense |

- There are 8 major time-series imaging methods:



| Method             | TS-Type  | Advantages   | Limitations   |
|--------------------|----------|--|---|
| Line Plot (§3.1)   | UTS, MTS | matches human perception of time series            | limited to MTS with a small number of variates              |
| Heatmap (§3.2)     | UTS, MTS | straightforward for both UTS and MTS               | the order of variates may affect their correlation learning |
| Spectrogram (§3.3) | UTS      | encodes the time-frequency space                   | limited to UTS; needs a proper choice of window/wavelet     |
| GAF (§3.4)         | UTS      | encodes the temporal correlations in a UTS         | limited to UTS; $O(T^2)$ time and space complexity          |
| RP (§3.5)          | UTS      | flexibility in image size by tuning $m$ and $\tau$ | limited to UTS; information loss after thresholding         |



**Line Plot** is a 2D image with time on x-axis, values on y-axis, and a line connecting points.

- Ex.1:** Line Plot Imaging for Financial Univariate Time Series Classification.

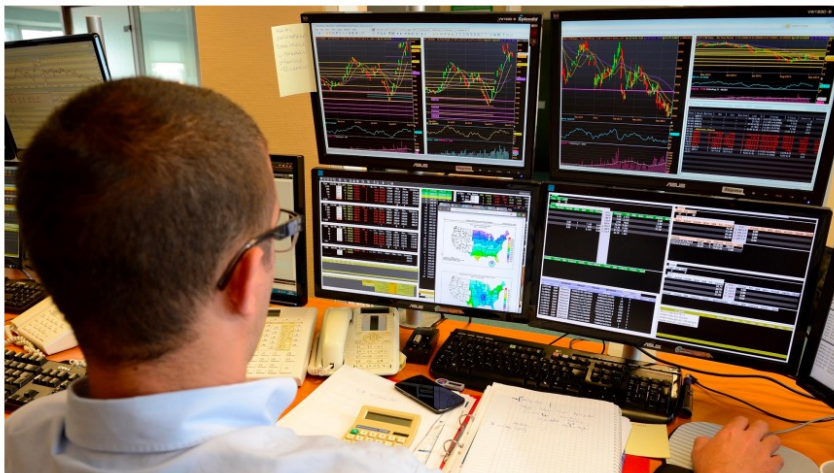


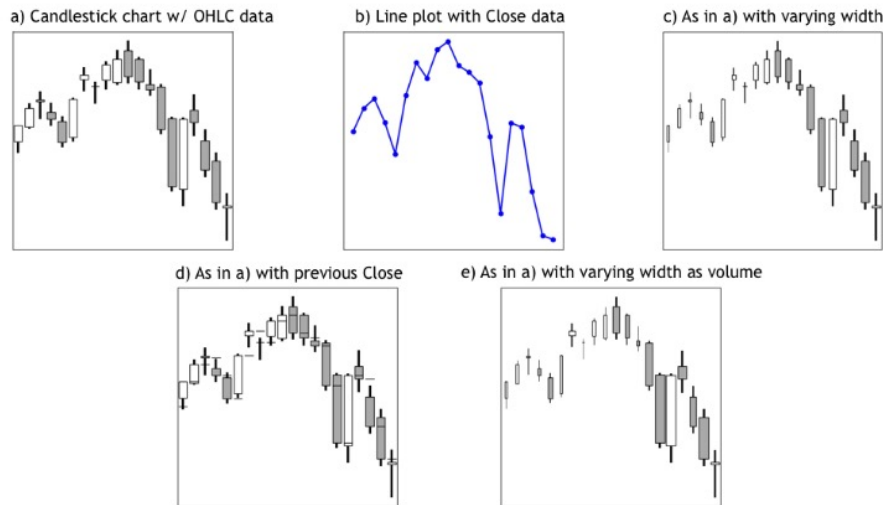
Figure 1: Typical workstation of a professional trader.



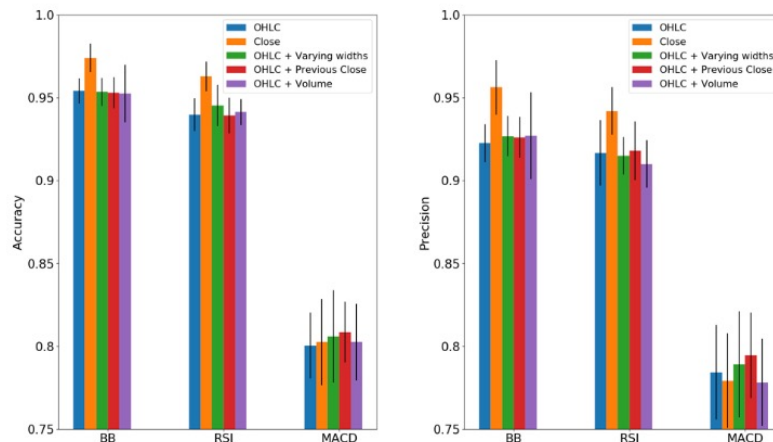
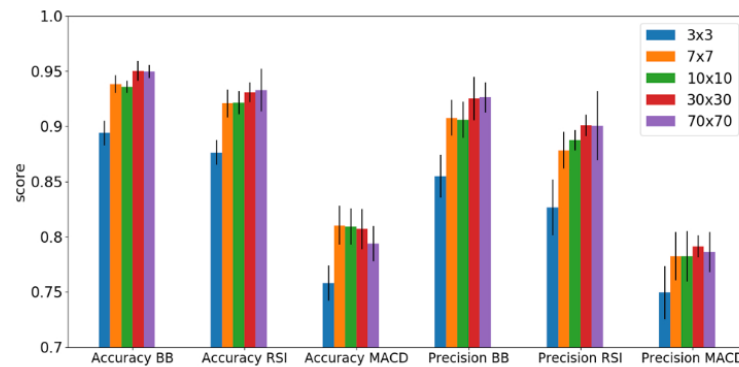
Figure 2: Converting continuous time series to images.

# Line Plot — e.g. Univariate TSC

- Ablations on Imaging Details and Resolution.

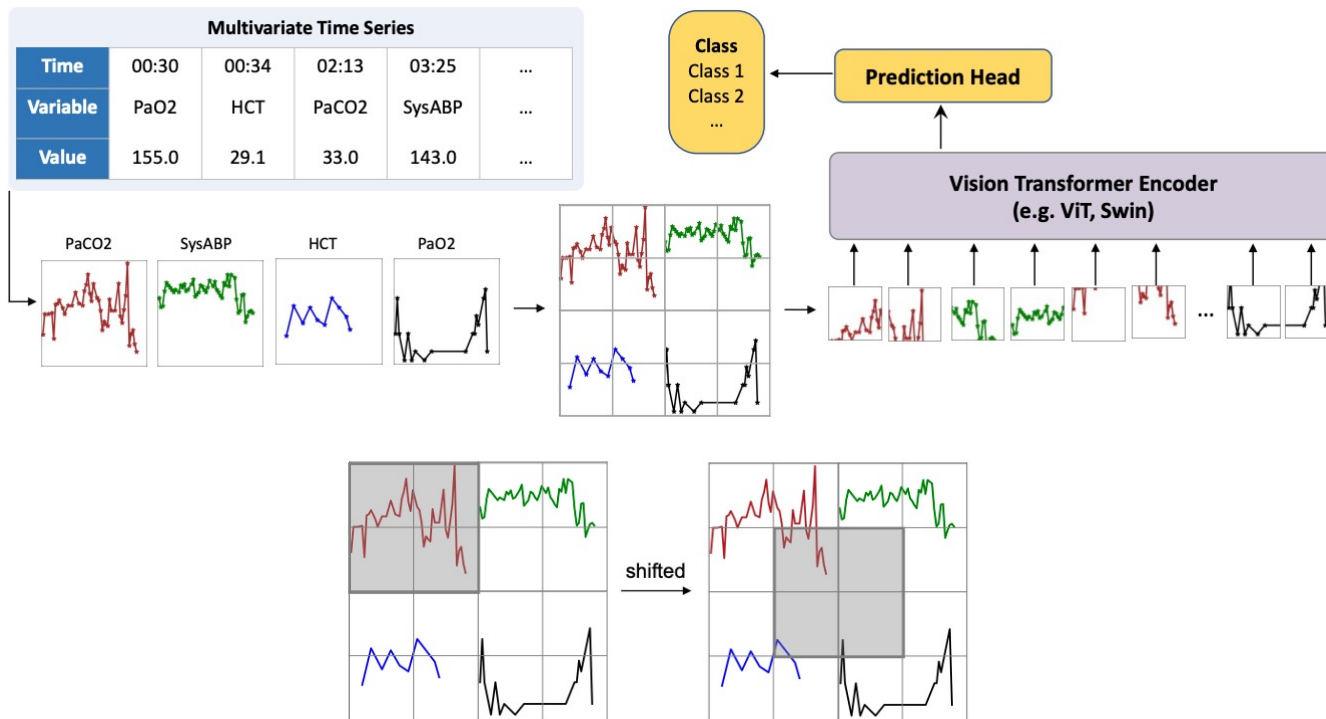


- Simple line plot is better
- Sufficient resolution is important



# Line Plot — e.g. Multivariate TSC

- Ex.2:** Line Plot Imaging for irregularly Multivariate Time Series Classification.



## • Ablations on Time Series Imaging Strategies and Details.

Table 3: Ablation studies on different strategies of time series-to-image transformation.

| Methods           | P19            |                | P12            |                | PAM            |                |                |                |
|-------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
|                   | AUROC          | AUPRC          | AUROC          | AUPRC          | Accuracy       | Precision      | Recall         | F1 score       |
| Default           | 89.2 $\pm$ 2.0 | 53.1 $\pm$ 3.4 | 85.1 $\pm$ 0.8 | 51.1 $\pm$ 4.1 | 95.8 $\pm$ 1.3 | 96.2 $\pm$ 1.1 | 96.2 $\pm$ 1.3 | 96.5 $\pm$ 1.2 |
| w/o interpolation | 89.6 $\pm$ 2.1 | 52.9 $\pm$ 3.4 | 85.7 $\pm$ 1.0 | 51.9 $\pm$ 3.4 | 95.6 $\pm$ 1.1 | 96.6 $\pm$ 0.9 | 95.9 $\pm$ 1.0 | 96.2 $\pm$ 1.0 |
| w/o markers       | 89.0 $\pm$ 2.1 | 51.7 $\pm$ 2.5 | 85.3 $\pm$ 0.9 | 50.3 $\pm$ 3.2 | 95.8 $\pm$ 1.1 | 96.9 $\pm$ 0.7 | 96.0 $\pm$ 1.0 | 96.4 $\pm$ 0.9 |
| w/o colors        | 88.8 $\pm$ 1.8 | 51.4 $\pm$ 4.1 | 84.4 $\pm$ 0.7 | 47.0 $\pm$ 2.9 | 95.0 $\pm$ 1.0 | 96.2 $\pm$ 0.7 | 95.3 $\pm$ 1.0 | 95.7 $\pm$ 0.9 |
| w/o order         | 89.3 $\pm$ 2.3 | 52.7 $\pm$ 4.5 | 84.0 $\pm$ 1.8 | 47.8 $\pm$ 4.6 | -              | -              | -              | -              |

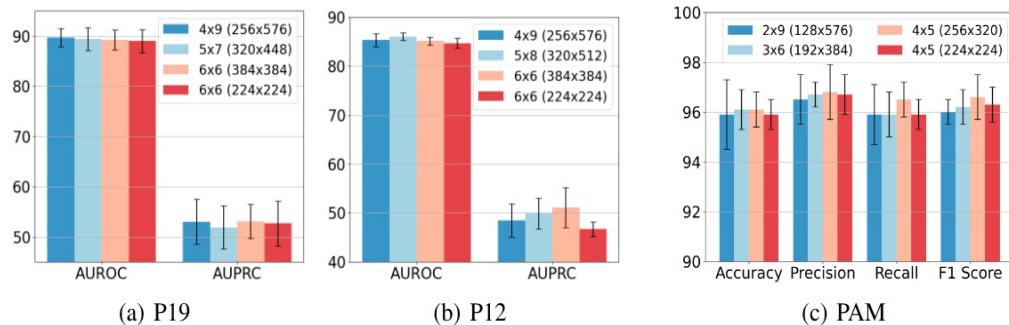


Figure 5: Ablation study of the influence of grid layouts and image sizes. For instance, 4x9 (256x576) denotes a grid layout of 4x9 with an image size of 256x576 pixels.

Table 4: Robustness regarding the style and size of lines and markers. In the brackets, the first element denotes style, and the second represents size.

| Line        | Marker | AUROC          | AUPRC          |
|-------------|--------|----------------|----------------|
| (solid,1)   | (*,2)  | 89.2 $\pm$ 2.0 | 53.1 $\pm$ 3.4 |
| (dashed,1)  | (*,2)  | 89.2 $\pm$ 2.1 | 53.7 $\pm$ 4.1 |
| (dotted,1)  | (*,2)  | 89.2 $\pm$ 2.1 | 52.8 $\pm$ 4.0 |
| (solid,0.5) | (*,2)  | 88.6 $\pm$ 1.7 | 53.0 $\pm$ 3.6 |
| (solid,1)   | (*,2)  | 89.2 $\pm$ 2.0 | 53.1 $\pm$ 3.4 |
| (solid,2)   | (*,2)  | 88.5 $\pm$ 2.3 | 53.6 $\pm$ 3.1 |
| (solid,1)   | (*,2)  | 89.2 $\pm$ 2.0 | 53.1 $\pm$ 3.4 |
| (solid,1)   | (^,2)  | 89.3 $\pm$ 1.9 | 52.6 $\pm$ 4.0 |
| (solid,1)   | (o,2)  | 89.1 $\pm$ 1.9 | 51.3 $\pm$ 4.2 |
| (solid,1)   | (*,1)  | 88.2 $\pm$ 1.4 | 52.1 $\pm$ 4.5 |
| (solid,1)   | (*,2)  | 89.2 $\pm$ 2.0 | 53.1 $\pm$ 3.4 |
| (solid,1)   | (*,3)  | 88.9 $\pm$ 1.9 | 52.8 $\pm$ 3.2 |

1. Linear interpolation of two nodes is useless.
2. The style and size of marks and lines are robust.
3. Color differentiation is very important for MTS.
4. The order of multivariate subgraphs is robust.

# Line Plot — e.g. Multivariate TSC

- Vision backbone analysis

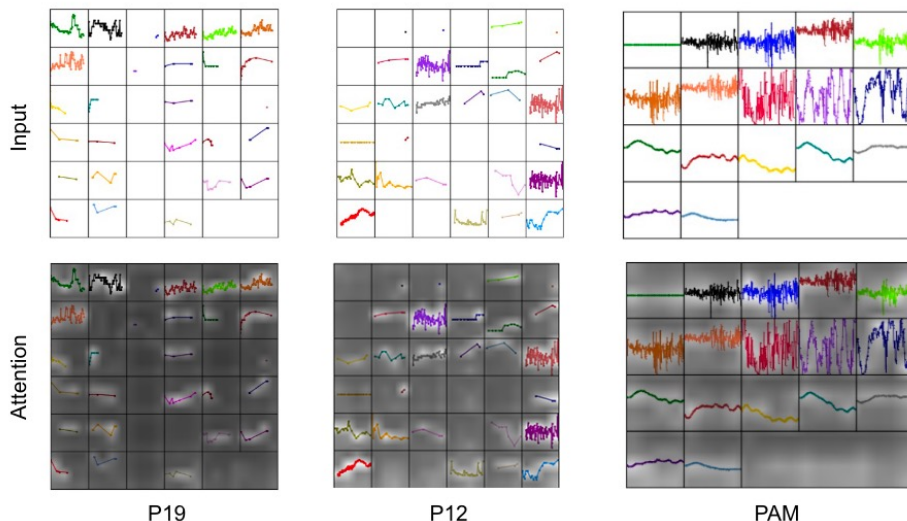


Figure 6: Illustration of the averaged attention map of ViTST.

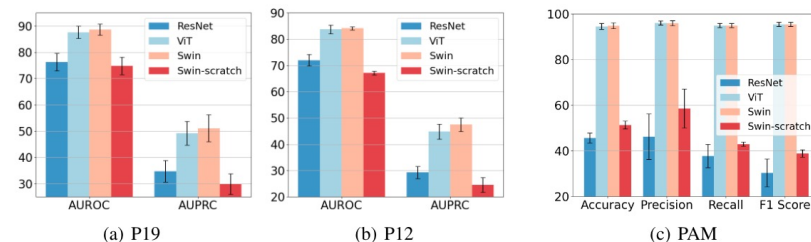
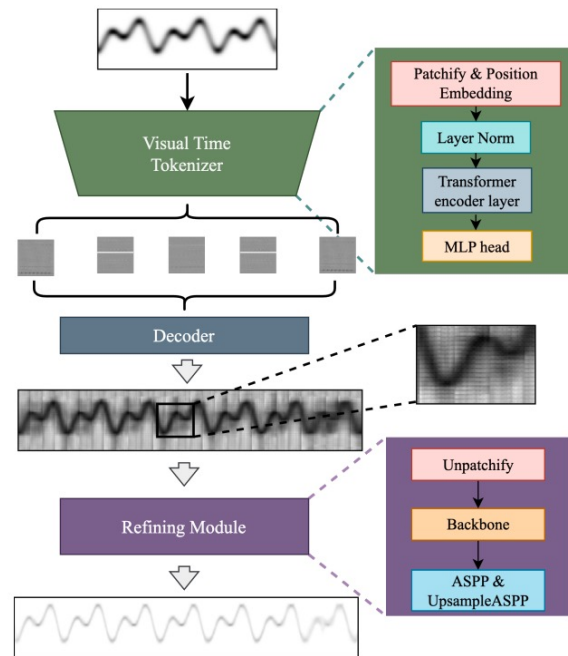
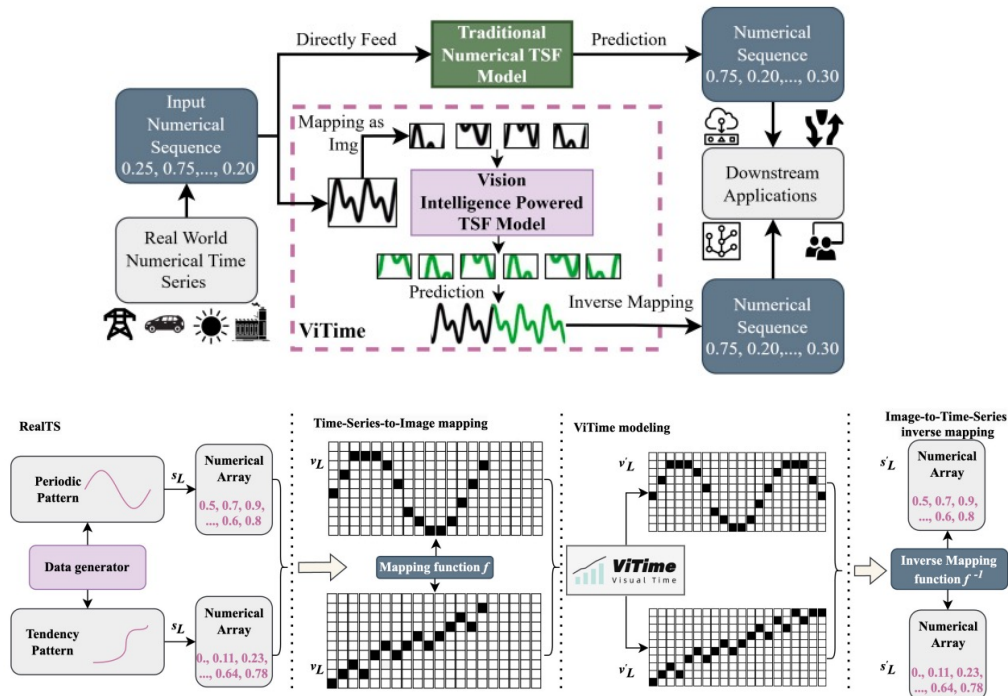


Figure 4: Performance of different backbone vision models on P19, P12, and PAM datasets. We do not use static features for our approach here to exclude their influence.

1. Transformer (ViT) better captures spatial correlations compared to CNN (ResNet).
2. it can focus on the meaningful parts of TS images.
3. The pretrained vision knowledge is useful.

# Line Plot — e.g. TSFM (ViTime)

## Ex.3: First Vision-based Foundation Model for TSF.



$$\mathcal{L} = d(\mathbf{v}'_L, \mathbf{v}_L) + \alpha \text{KLD}(\mathbf{v}'_L, \mathbf{v}_L)$$

Eearth Moving Distance + KL Divergence



# Line Plot — e.g. TSFM (ViTime)

- Theoretical Advantages of Visual Intelligence for TSF.

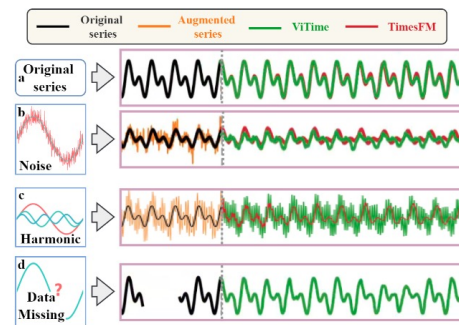
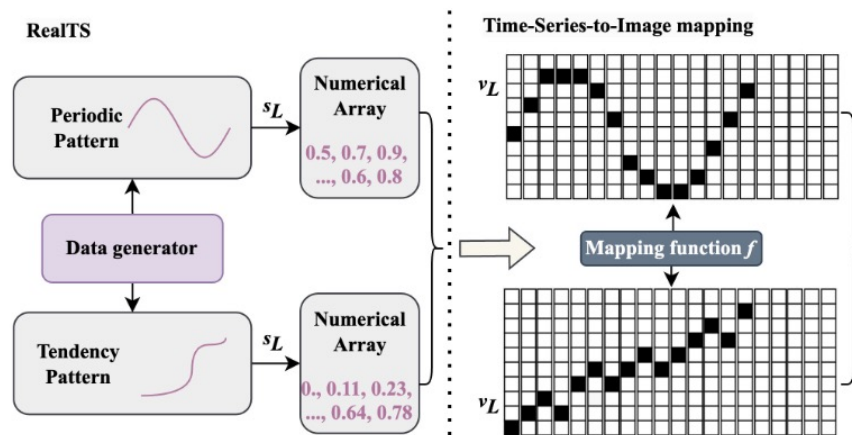


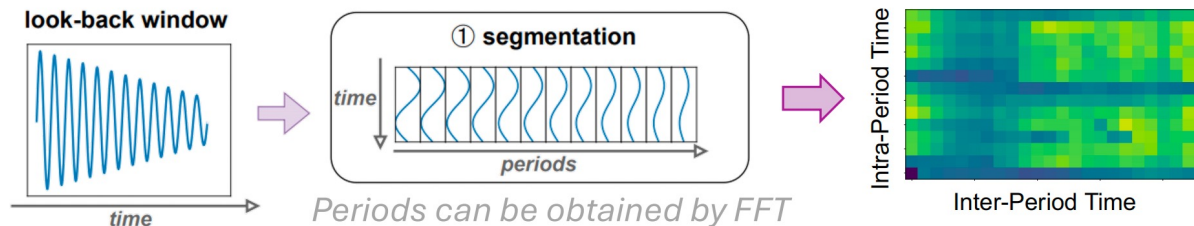
Figure 6: Performance comparison of ViTime versus TimesFM on TSF tasks under various data perturbations: a. Original time series. b. Time series with noises injected. c. Time series with harmonic added. d. Time series with missing data.

- Spatiotemporal Isometry:** value changes in TS is proportional to pixel variations in images.
- Pattern Preservation:** Visual Fourier spectra matching original time series.
- Geometric Regularization:** limited resolution of the image resists disturbance, small disturbance in TS only causes bitty changes in visual embedding.

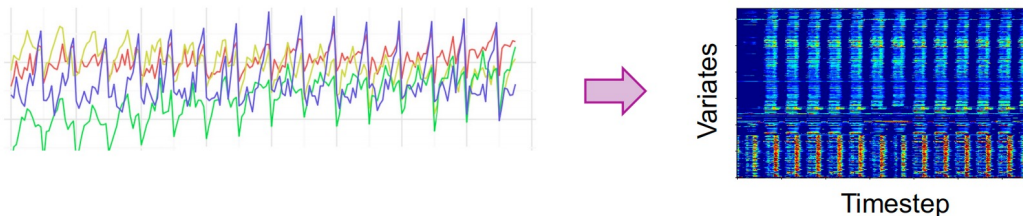
Heatmap visualizes the magnitudes of the values in matrix using color.

- Naturally supports MTS.

## (b) UVH – Univariate Heatmap

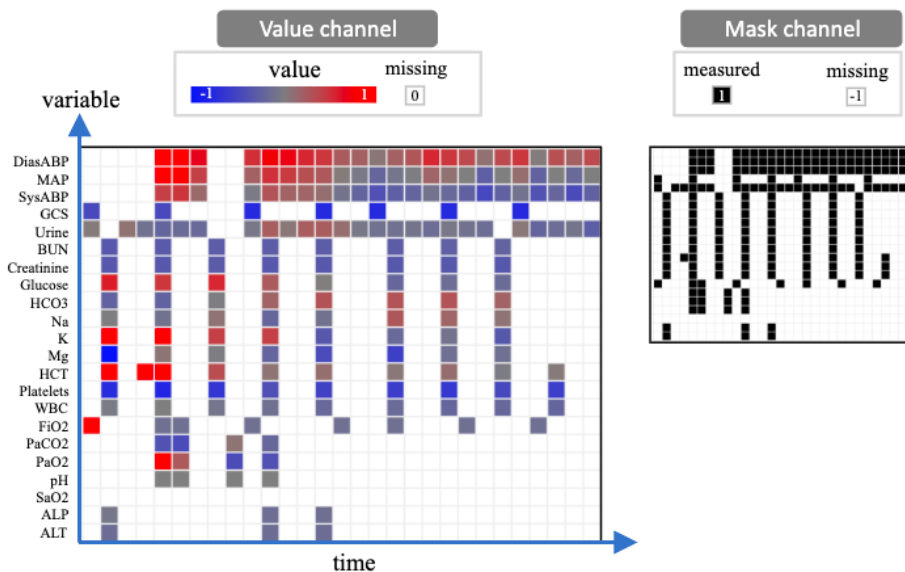


## (c) MVH – Multivariate Heatmap

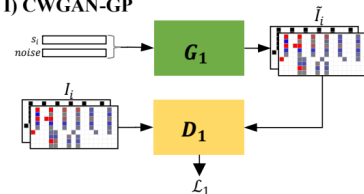


# Heatmap — e.g. MVH TSG (TimEHR)

- Ex.1:** a GAN-based model for Electronic Health Records (EHR) time series generation, it aims to solve the Irregular sampling, missing value and high dimensional challenges.

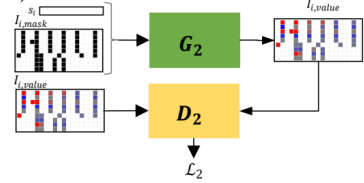


I) CWGAN-GP



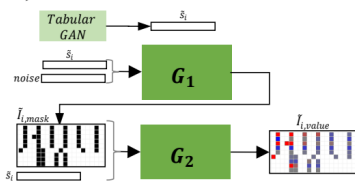
$$\mathcal{L}_{L1} = \frac{1}{N} \sum_{i=1}^N |y_i - \hat{y}_i|$$

II) Pix2Pix

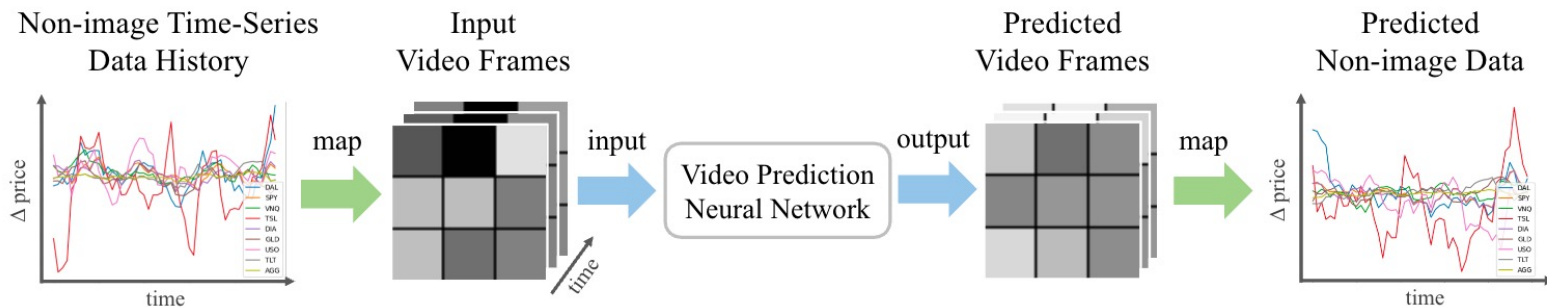


$$\mathcal{L}_{L2} = \frac{1}{N} \sum_{i=1}^N (y_i - \hat{y}_i)^2$$

III) Inference



- Ex.2: Video Prediction Model for TSF**

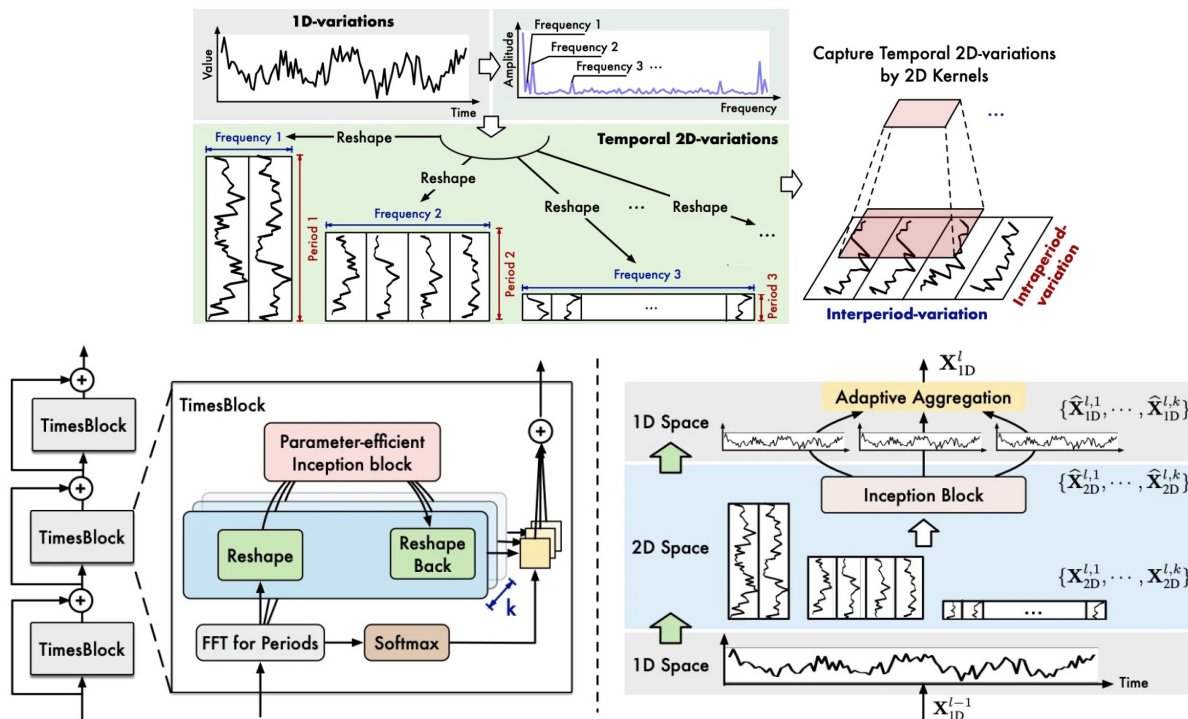


**Figure 2: Method overview.** First, we turn non-image time-series data history into a video frame at each time stamp. Then, we use a video prediction neural network to predict future video frames. Finally, we map the predicted video frames back to the numerical data space.

- Based on domain knowledge, variables with strong relevance are arranged spatially adjacent, facilitating the extraction of local correlation features by CNNs.

# Heatmap — e.g. UVH TSF (TimesNet)

- Ex.3:** Perform periodic folding to capture inter-period and intra-period patterns via 2D CNNs.



# Heatmap — e.g. UVH TSF (TimesNet)

## • Sota Performance in Forecasting, Imputation, Classification and Anomaly Detection

Table 2: Long-term forecasting task. The past sequence length is set as 36 for ILI and 96 for the others. All the results are averaged from 4 different prediction lengths, that is {24, 36, 48, 60} for ILI and {96, 192, 336, 720} for the others. See Table 13 in Appendix for the full results.

| Models      | TimesNet<br>(Ours) | ETSformer<br>(2022) | LightTS<br>(2022)  | DLinear<br>(2023)  | FEDformer<br>(2022) | Stationary<br>(2022a) | Autoformer<br>(2021) | Pyrformer<br>(2021a) | Informer<br>(2021) | LogTrans<br>(2019) | Reformer<br>(2020) |
|-------------|--------------------|---------------------|--------------------|--------------------|---------------------|-----------------------|----------------------|----------------------|--------------------|--------------------|--------------------|
| Metric      | MSE MAE            | MSE MAE             | MSE MAE            | MSE MAE            | MSE MAE             | MSE MAE               | MSE MAE              | MSE MAE              | MSE MAE            | MSE MAE            | MSE MAE            |
| ETTh1       | <b>0.400 0.406</b> | 0.429 0.425         | 0.435 0.437        | <b>0.403 0.407</b> | 0.448 0.452         | 0.481 0.456           | 0.588 0.517          | 0.691 0.607          | 0.961 0.734        | 0.929 0.725        | 0.799 0.671        |
| ETTh2       | <b>0.291 0.333</b> | <b>0.293 0.342</b>  | 0.409 0.436        | 0.350 0.401        | 0.305 0.349         | 0.306 0.347           | 0.327 0.371          | 1.498 0.869          | 1.410 0.810        | 1.535 0.900        | 1.479 0.915        |
| ETTm1       | 0.458 <b>0.450</b> | 0.542 0.510         | 0.491 0.479        | <b>0.456 0.452</b> | <b>0.440</b> 0.460  | 0.570 0.537           | 0.496 0.487          | 0.827 0.703          | 1.040 0.795        | 1.072 0.837        | 1.029 0.805        |
| ETTm2       | <b>0.414 0.427</b> | 0.439 0.452         | 0.602 0.543        | 0.559 0.515        | <b>0.437 0.449</b>  | 0.526 0.516           | 0.450 0.459          | 0.826 0.703          | 4.431 1.729        | 2.686 1.494        | 6.736 2.191        |
| Electricity | <b>0.192 0.295</b> | 0.208 0.323         | 0.229 0.329        | 0.212 0.300        | 0.214 0.327         | <b>0.193 0.296</b>    | 0.227 0.338          | 0.379 0.445          | 0.311 0.397        | 0.272 0.370        | 0.338 0.422        |
| Traffic     | <b>0.620 0.336</b> | 0.621 0.396         | 0.622 0.392        | 0.625 0.383        | <b>0.610</b> 0.376  | 0.624 <b>0.340</b>    | 0.628 0.379          | 0.878 0.469          | 0.764 0.416        | 0.705 0.395        | 0.741 0.422        |
| Weather     | <b>0.259 0.287</b> | 0.271 0.334         | <b>0.261 0.312</b> | 0.265 0.317        | 0.309 0.360         | 0.288 0.314           | 0.338 0.382          | 0.946 0.717          | 0.634 0.548        | 0.696 0.602        | 0.803 0.656        |
| Exchange    | 0.416 0.443        | 0.410 <b>0.427</b>  | <b>0.385</b> 0.447 | <b>0.354 0.414</b> | 0.519 0.500         | 0.461 0.454           | 0.613 0.539          | 1.913 1.159          | 1.550 0.998        | 1.402 0.968        | 1.280 0.932        |
| ILI         | <b>2.139 0.931</b> | 2.497 1.004         | 7.382 2.003        | 2.616 1.090        | 2.847 1.144         | <b>2.077 0.914</b>    | 3.006 1.161          | 7.635 2.050          | 5.137 1.544        | 4.839 1.485        | 4.724 1.445        |

Table 3: Short-term forecasting task on M4. The prediction lengths are in [6, 48] and results are weighted averaged from several datasets under different sample intervals. See Table 14 for full results.

| Models | TimesNet<br>(Ours) | N-HiTS<br>(2022) | N-BEATS<br>(2019) | ETSformer<br>(2022) | LightTS<br>(2022) | DLinear<br>(2023) | FEDformer<br>(2022) | Stationary<br>(2022a) | Autoformer<br>(2021) | Pyrformer<br>(2021a) | Informer<br>(2021) | LogTrans<br>(2019) | Reformer<br>(2020) |
|--------|--------------------|------------------|-------------------|---------------------|-------------------|-------------------|---------------------|-----------------------|----------------------|----------------------|--------------------|--------------------|--------------------|
| SMAPE  | <b>11.829</b>      | 11.927           | <b>11.851</b>     | 14.718              | 13.525            | 13.639            | 12.840              | 12.780                | 12.909               | 16.987               | 14.086             | 16.018             | 18.200             |
| MASE   | <b>1.585</b>       | 1.613            | <b>1.599</b>      | 2.408               | 2.111             | 2.095             | 1.701               | 1.756                 | 1.771                | 3.265                | 2.718              | 3.010              | 4.223              |
| OWA    | <b>0.851</b>       | 0.861            | <b>0.855</b>      | 1.172               | 1.051             | 1.051             | 0.918               | 0.930                 | 0.939                | 1.480                | 1.230              | 1.378              | 1.775              |

Table 4: Imputation task. We randomly mask {12.5%, 25%, 37.5%, 50%} time points in length-96 time series. The results are averaged from 4 different mask ratios. See Table 16 for full results.

| Models      | TimesNet<br>(Ours) | ETSformer<br>(2022) | LightTS<br>(2022) | DLinear<br>(2023) | FEDformer<br>(2022) | Stationary<br>(2022a) | Autoformer<br>(2021) | Pyrformer<br>(2021a) | Informer<br>(2021) | LogTrans<br>(2019) | Reformer<br>(2020) |
|-------------|--------------------|---------------------|-------------------|-------------------|---------------------|-----------------------|----------------------|----------------------|--------------------|--------------------|--------------------|
| Mask Ratio  | MSE MAE            | MSE MAE             | MSE MAE           | MSE MAE           | MSE MAE             | MSE MAE               | MSE MAE              | MSE MAE              | MSE MAE            | MSE MAE            | MSE MAE            |
| ETTm1       | <b>0.027 0.107</b> | 0.120 0.253         | 0.104 0.218       | 0.093 0.206       | 0.062 0.177         | <b>0.036 0.126</b>    | 0.051 0.150          | 0.717 0.570          | 0.071 0.188        | 0.050 0.154        | 0.055 0.166        |
| ETTm2       | <b>0.022 0.088</b> | 0.208 0.327         | 0.046 0.151       | 0.096 0.208       | 0.101 0.215         | <b>0.026 0.099</b>    | 0.029 0.105          | 0.465 0.508          | 0.156 0.292        | 0.119 0.246        | 0.157 0.280        |
| ETTh1       | <b>0.078 0.187</b> | 0.202 0.329         | 0.284 0.373       | 0.201 0.306       | 0.117 0.246         | <b>0.094 0.201</b>    | 0.103 0.214          | 0.842 0.682          | 0.161 0.279        | 0.219 0.332        | 0.122 0.245        |
| ETTh2       | <b>0.049 0.146</b> | 0.367 0.436         | 0.119 0.250       | 0.142 0.259       | 0.163 0.279         | <b>0.053 0.152</b>    | 0.055 0.156          | 1.079 0.792          | 0.337 0.452        | 0.186 0.318        | 0.234 0.352        |
| Electricity | <b>0.092 0.210</b> | 0.214 0.339         | 0.131 0.262       | 0.132 0.260       | 0.130 0.259         | <b>0.100 0.218</b>    | 0.101 0.225          | 0.297 0.382          | 0.222 0.328        | 0.175 0.303        | 0.200 0.313        |
| Weather     | <b>0.030 0.054</b> | 0.076 0.171         | 0.055 0.117       | 0.052 0.110       | 0.099 0.203         | 0.032 0.059           | <b>0.031 0.057</b>   | 0.152 0.235          | 0.045 0.104        | 0.039 0.076        | 0.038 0.087        |

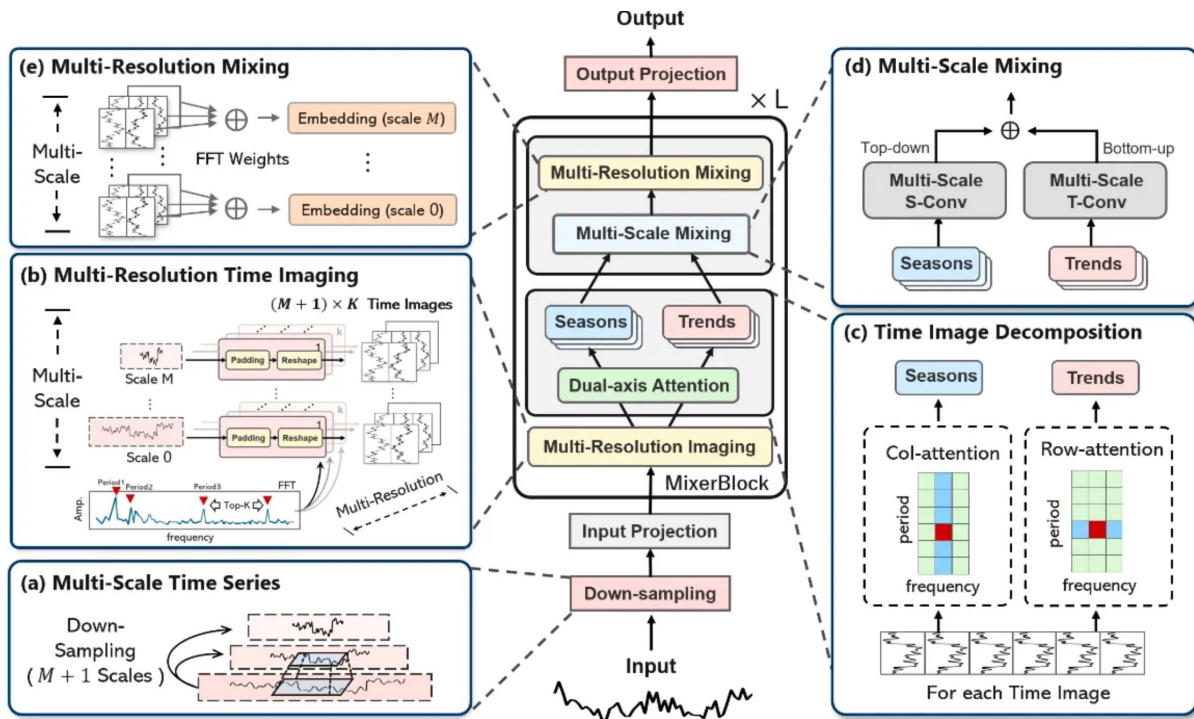
Table 5: Anomaly detection task. We calculate the F1-score (as %) for each dataset. \*. means the \*former. A higher value of F1-score indicates a better performance. See Table 15 for full results.

| Models | TimesNet<br>(ResNeXt) | TimesNet<br>(Inception) | ETS<br>(2022) | FED<br>(2022) | LightTS<br>(2022) | DLinear<br>(2023) | Stationary<br>(2022a) | Auto.<br>(2021) | Pyra.<br>(2021a) | Anomaly*<br>(2021) | In.<br>(2021) | Re.<br>(2020) | LogTrans<br>(2019) | Trans.<br>(2017) |
|--------|-----------------------|-------------------------|---------------|---------------|-------------------|-------------------|-----------------------|-----------------|------------------|--------------------|---------------|---------------|--------------------|------------------|
| SMD    | <b>85.81</b>          | 85.12                   | 83.13         | 85.08         | 82.53             | 77.10             | 84.72                 | 85.11           | 83.04            | <b>85.49</b>       | 81.65         | 75.32         | 76.21              | 79.56            |
| MSL    | <b>85.15</b>          | 84.18                   | <b>85.03</b>  | 78.57         | 78.95             | 84.88             | 77.50                 | 79.05           | 84.86            | 83.31              | 84.06         | 84.40         | 79.57              | 78.68            |
| SMAP   | <b>71.52</b>          | 70.85                   | 69.50         | 70.76         | 69.21             | 69.26             | 71.09                 | 71.12           | 71.09            | <b>71.18</b>       | 69.92         | 70.40         | 69.97              | 69.70            |
| SWaT   | 91.74                 | 92.10                   | 84.91         | <b>93.19</b>  | <b>93.33</b>      | 87.52             | 79.88                 | 92.74           | 91.78            | 83.10              | 81.43         | 82.80         | 80.52              | 80.37            |
| PSM    | <b>97.47</b>          | 95.21                   | 91.76         | 97.23         | 97.15             | 93.55             | <b>97.29</b>          | 93.29           | 82.08            | 79.40              | 77.10         | 73.61         | 76.74              | 76.07            |
| Avg F1 | <b>86.34</b>          | <b>85.49</b>            | 82.87         | 84.97         | 84.23             | 82.46             | 82.08                 | 84.26           | 82.57            | 80.50              | 78.83         | 77.31         | 76.60              | 76.88            |



# Heatmap — e.g. UVH TSF (TimeMixer++)

- Ex.4:** Periodic folding in frequency domain and multi-scale down-sapling in time domain.



# Heatmap — e.g. UVH TSF (TimeMixer++)

## • Sota in long/short/few/zero Forecasting, Imputation, Classification and Anomaly Detection

Table 1: Long-term forecasting results. We average the results across 4 prediction lengths: {96, 192, 336, 720}. The best performance is highlighted in **red**, and the second-best is underlined. Full results can be found in Appendix H.

| Models       | TimeMixer++<br>(Ours) |              | TimeMixer<br>(2024b) |              | iTransformer<br>(2024) |              | PatchTST<br>(2023) |       | Crossformer<br>(2023) |       | TIDE<br>(2023a) |       | TimesNet<br>(2023) |       | DLinear<br>(2023) |       | SCINet<br>(2022a) |       | FEDformer<br>(2022b) |       | Stationary<br>(2022c) |       | Autoformer<br>(2021) |       |
|--------------|-----------------------|--------------|----------------------|--------------|------------------------|--------------|--------------------|-------|-----------------------|-------|-----------------|-------|--------------------|-------|-------------------|-------|-------------------|-------|----------------------|-------|-----------------------|-------|----------------------|-------|
| Metric       | MSE                   | MAE          | MSE                  | MAE          | MSE                    | MAE          | MSE                | MAE   | MSE                   | MAE   | MSE             | MAE   | MSE                | MAE   | MSE               | MAE   | MSE               | MAE   | MSE                  | MAE   | MSE                   | MAE   | MSE                  | MAE   |
| Electricity  | <b>0.165</b>          | <b>0.253</b> | 0.182                | 0.272        | <u>0.178</u>           | <u>0.270</u> | 0.205              | 0.290 | 0.244                 | 0.334 | 0.251           | 0.344 | 0.192              | 0.295 | 0.212             | 0.300 | 0.268             | 0.365 | 0.214                | 0.327 | 0.193                 | 0.296 | 0.227                | 0.338 |
| ETT (Avg)    | <b>0.349</b>          | 0.399        | <u>0.367</u>         | <u>0.388</u> | 0.383                  | <b>0.377</b> | 0.381              | 0.397 | 0.685                 | 0.578 | 0.482           | 0.470 | 0.391              | 0.404 | 0.442             | 0.444 | 0.689             | 0.597 | 0.408                | 0.428 | 0.471                 | 0.464 | 0.465                | 0.459 |
| Exchange     | <u>0.357</u>          | <b>0.391</b> | 0.391                | 0.453        | 0.378                  | <b>0.360</b> | 0.403              | 0.404 | 0.940                 | 0.707 | 0.370           | 0.413 | 0.416              | 0.443 | <b>0.354</b>      | 0.414 | 0.750             | 0.626 | 0.519                | 0.429 | 0.461                 | 0.454 | 0.613                | 0.539 |
| Traffic      | <b>0.416</b>          | <b>0.264</b> | 0.484                | 0.297        | <u>0.428</u>           | <u>0.282</u> | 0.481              | 0.304 | 0.550                 | 0.304 | 0.760           | 0.473 | 0.620              | 0.336 | 0.625             | 0.383 | 0.804             | 0.509 | 0.610                | 0.376 | 0.624                 | 0.340 | 0.628                | 0.379 |
| Weather      | <b>0.226</b>          | <b>0.262</b> | <u>0.240</u>         | <u>0.271</u> | 0.258                  | 0.278        | 0.259              | 0.281 | 0.259                 | 0.315 | 0.271           | 0.320 | 0.259              | 0.287 | 0.265             | 0.317 | 0.292             | 0.363 | 0.309                | 0.360 | 0.288                 | 0.314 | 0.338                | 0.382 |
| Solar-Energy | <b>0.203</b>          | <b>0.238</b> | <u>0.216</u>         | 0.280        | 0.233                  | <u>0.262</u> | 0.270              | 0.307 | 0.641                 | 0.639 | 0.347           | 0.417 | 0.301              | 0.319 | 0.330             | 0.401 | 0.282             | 0.375 | 0.291                | 0.381 | 0.261                 | 0.381 | 0.885                | 0.711 |

Table 2: Univariate short-term forecasting results, averaged across all M4 subsets. Full results are available in Appendix H.

| Models | TimeMixer++<br>(Ours) | TimeMixer<br>(2024b) | iTransformer<br>(2024) | TIDE<br>(2023a) | TimesNet<br>(2023) | N-HITS<br>(2019) | N-BEATS<br>(2023) | PatchTST<br>(2023) | MICN<br>(2023) | FILM<br>(2023) | LightTS<br>(2022a) | DLinear<br>(2023) | FED.<br>(2022b) | Stationary<br>(2022c) | Auto.<br>(2021) |
|--------|-----------------------|----------------------|------------------------|-----------------|--------------------|------------------|-------------------|--------------------|----------------|----------------|--------------------|-------------------|-----------------|-----------------------|-----------------|
| SMAPE  | <b>11.448</b>         | <b>11.723</b>        | 12.684                 | 13.950          | 11.829             | 11.927           | 11.851            | 13.152             | 19.638         | 14.863         | 13.525             | 13.639            | 12.840          | 12.780                | 12.909          |
| MASE   | <b>1.487</b>          | <b>1.559</b>         | 1.764                  | 1.940           | 1.585              | 1.613            | 1.559             | 1.945              | 5.947          | 2.207          | 2.111              | 2.095             | 1.701           | 1.756                 | 1.771           |
| OWA    | <b>0.821</b>          | <b>0.840</b>         | 0.929                  | 1.020           | 0.851              | 0.861            | 0.855             | 0.998              | 2.279          | 1.125          | 1.051              | 1.051             | 0.918           | 0.930                 | 0.939           |

Table 3: Results of multivariate short-term forecasting, averaged across all PEMS datasets. Full results can be found in Table I.8 of Appendix H.

| Models | TimeMixer++<br>(Ours) | TimeMixer<br>(2024b) | iTransformer<br>(2024) | TIDE<br>(2023a) | Crossformer<br>(2022a) | PatchTST<br>(2023) | TimesNet<br>(2023) | MICN<br>(2023) | DLinear<br>(2023a) | FEDformer<br>(2023) | Stationary<br>(2022c) | Autoformer<br>(2021) |       |
|--------|-----------------------|----------------------|------------------------|-----------------|------------------------|--------------------|--------------------|----------------|--------------------|---------------------|-----------------------|----------------------|-------|
| MAE    | 15.91                 | 17.41                | 19.87                  | 21.86           | 19.12                  | 19.03              | 23.01              | 20.54          | 19.34              | 23.31               | 23.50                 | 21.32                | 22.62 |
| MAPE   | 10.08                 | 10.59                | 12.55                  | 13.80           | 12.24                  | 12.22              | 14.95              | 12.69          | 12.38              | 14.68               | 15.01                 | 14.09                | 14.89 |
| RMSE   | 27.06                 | 28.01                | 31.29                  | 34.42           | 30.12                  | 30.17              | 36.05              | 33.25          | 30.40              | 37.32               | 36.78                 | 36.20                | 34.49 |

Table 5: Few-shot learning on 10% training data. All results are averaged from 4 prediction lengths: {96, 192, 336, 720}.

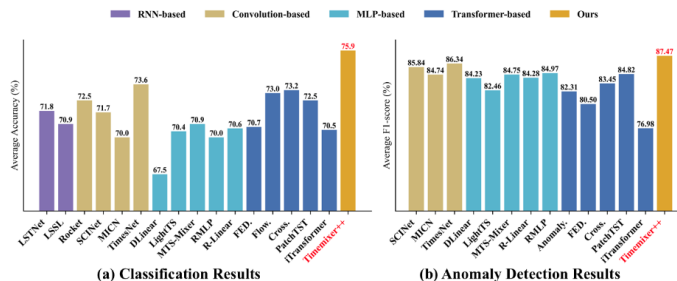
| Models   | TimeMixer++<br>(Ours) | TimeMixer<br>(2024b) | iTransformer<br>(2024) | TIDE<br>(2023a) | Crossformer<br>(2023) | DLinear<br>(2023) | PatchTST<br>(2023) | TimesNet<br>(2023) | FEDformer<br>(2023) | Autoformer<br>(2021) | Stationary<br>(2022c) | ETStormer<br>(2023) | LightTS<br>(2022b) | Informr<br>(2021) | Reformer<br>(2020) |       |
|----------|-----------------------|----------------------|------------------------|-----------------|-----------------------|-------------------|--------------------|--------------------|---------------------|----------------------|-----------------------|---------------------|--------------------|-------------------|--------------------|-------|
| Metric   | MSE                   | MAE                  | MSE                    | MAE             | MSE                   | MAE               | MSE                | MAE                | MSE                 | MAE                  | MSE                   | MAE                 | MSE                | MAE               | MSE                | MAE   |
| ETT(Avg) | <b>0.396</b>          | <b>0.421</b>         | 0.453                  | 0.445           | 0.458                 | 0.497             | <u>0.433</u>       | <u>0.440</u>       | 0.470               | 0.471                | 0.506                 | 0.480               | 0.461              | 0.440             | 0.573              | 0.532 |
| Weather  | <b>0.241</b>          | <b>0.271</b>         | 0.242                  | <u>0.281</u>    | 0.291                 | 0.331             | 0.249              | 0.291              | 0.267               | 0.306                | <u>0.241</u>          | <u>0.242</u>        | 0.279              | 0.279             | 0.301              | 0.284 |
| ECL      | <b>0.168</b>          | <b>0.271</b>         | 0.187                  | 0.277           | 0.241                 | 0.337             | 0.196              | 0.289              | 0.214               | 0.308                | <u>0.180</u>          | <u>0.180</u>        | 0.273              | 0.323             | 0.392              | 0.346 |

Table 4: Results of imputation task across six datasets. To evaluate our model performance, we randomly mask {12.5%, 25%, 37.5%, 50%} of the time points in time series of length 1024. The final results are averaged across these 4 different masking ratios.

| Models   | TimeMixer++<br>(Ours) |              | TimeMixer<br>(2024b) |       | iTransformer<br>(2024) |       | PatchTST<br>(2023) |              | Crossformer<br>(2023) |       | FEDformer<br>(2022b) |       | TIDE<br>(2023a) |       | DLinear<br>(2023) |       | TimesNet<br>(2023) |              | MICN<br>(2023a) |       | Autoformer<br>(2021) |       |
|----------|-----------------------|--------------|----------------------|-------|------------------------|-------|--------------------|--------------|-----------------------|-------|----------------------|-------|-----------------|-------|-------------------|-------|--------------------|--------------|-----------------|-------|----------------------|-------|
| Metric   | MSE                   | MAE          | MSE                  | MAE   | MSE                    | MAE   | MSE                | MAE          | MSE                   | MAE   | MSE                  | MAE   | MSE             | MAE   | MSE               | MAE   | MSE                | MAE          | MSE             | MAE   | MSE                  | MAE   |
| ETT(Avg) | <b>0.055</b>          | <b>0.154</b> | 0.097                | 0.220 | 0.096                  | 0.205 | 0.120              | 0.225        | 0.150                 | 0.258 | 0.124                | 0.230 | 0.340           | 0.366 | 0.115             | 0.229 | <b>0.079</b>       | <b>0.183</b> | 0.119           | 0.234 | 0.104                | 0.215 |
| ECL      | <b>0.109</b>          | <b>0.197</b> | 0.142                | 0.261 | 0.140                  | 0.223 | 0.129              | <b>0.198</b> | <b>0.125</b>          | 0.204 | 0.181                | 0.314 | 0.182           | 0.202 | 0.080             | 0.200 | 0.135              | 0.255        | 0.138           | 0.246 | 0.141                | 0.234 |
| Weather  | <b>0.049</b>          | <b>0.078</b> | 0.091                | 0.114 | 0.095                  | 0.102 | 0.082              | 0.149        | 0.150                 | 0.111 | 0.064                | 0.139 | 0.063           | 0.131 | 0.071             | 0.107 | <b>0.061</b>       | <b>0.098</b> | 0.075           | 0.126 | 0.066                | 0.107 |

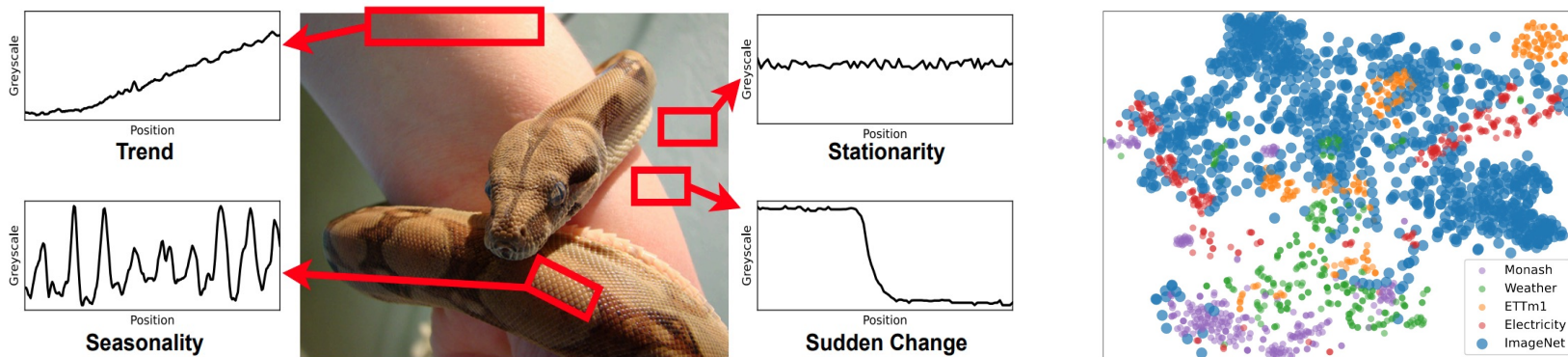
Table 6: Zero-shot learning results. The results are averaged from 4 different prediction lengths: {96, 192, 336, 720}.

| Methods       | TimeMixer++<br>(Ours) | TimeMixer<br>(2024b) | LLMTime<br>(2023) | DLinear<br>(2023) | PatchTST<br>(2023) | TimesNet<br>(2023) | iTransformer<br>(2024) | Crossformer<br>(2023) | Fedformer<br>(2022b) | Autoformer<br>(2021) | TIDE<br>(2023a) |       |
|---------------|-----------------------|----------------------|-------------------|-------------------|--------------------|--------------------|------------------------|-----------------------|----------------------|----------------------|-----------------|-------|
| Metric        | MSE                   | MAE                  | MSE               | MAE               | MSE                | MAE                | MSE                    | MAE                   | MSE                  | MAE                  | MSE             | MAE   |
| ETTh1 → ETTh2 | <b>0.367</b>          | <b>0.391</b>         | 0.427             | 0.424             | 0.992              | 0.708              | 0.493                  | 0.488                 | <u>0.380</u>         | <u>0.405</u>         | 0.421           | 0.431 |
| ETTh1 → ETTm2 | <b>0.301</b>          | <b>0.357</b>         | 0.361             | 0.397             | 1.867              | 0.869              | 0.415                  | 0.452                 | <u>0.314</u>         | <u>0.360</u>         | 0.327           | 0.361 |
| ETTh2 → ETTh1 | <b>0.511</b>          | <b>0.498</b>         | 0.679             | 0.577             | 1.961              | 0.981              | 0.703                  | 0.574                 | 0.565                | 0.513                | 0.865           | 0.621 |
| ETTh2 → ETTm1 | <b>0.417</b>          | <b>0.422</b>         | 0.452             | 0.441             | 0.992              | 0.708              | 0.464                  | 0.475                 | 0.439                | <u>0.438</u>         | 0.457           | 0.454 |
| ETTh2 → ETTm2 | <b>0.291</b>          | <b>0.331</b>         | 0.329             | 0.357             | 1.867              | 0.869              | 0.335                  | 0.389                 | <u>0.296</u>         | <u>0.334</u>         | 0.322           | 0.354 |
| ETTh1 → ETTm2 | <b>0.427</b>          | <b>0.448</b>         | 0.554             | <u>0.478</u>      | 1.933              | 0.984              | 0.649                  | 0.537                 | <u>0.568</u>         | <u>0.492</u>         | 0.769           | 0.567 |

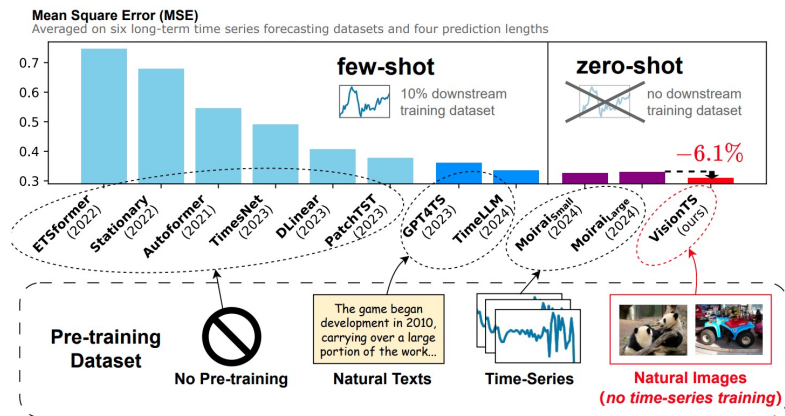
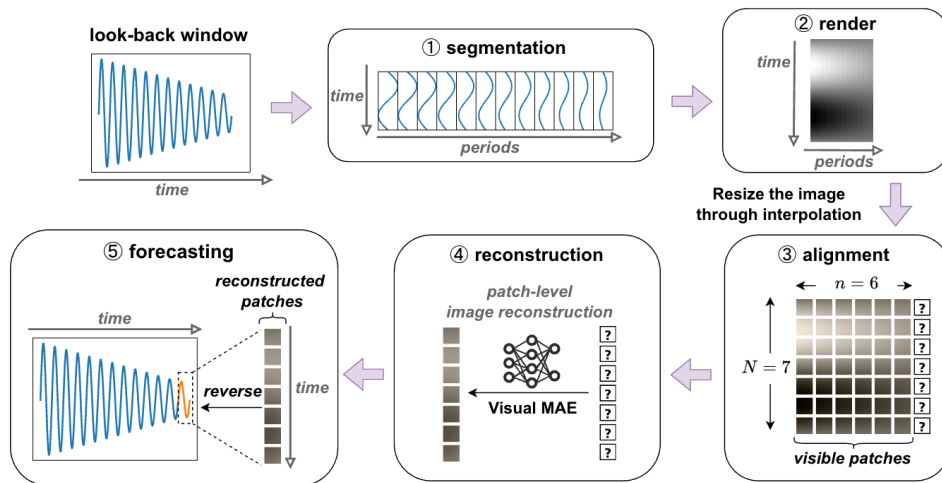


- **Ex.5:** Also adopts the periodic folding imaging, leveraging vision models for TSF.
- VisionTS reformulates TSF into an image reconstruction task via MAE.

|             | Characteristics | Origin                    | Information        |
|-------------|-----------------|---------------------------|--------------------|
| Time series | continuous      | physical systems          | high redundancy    |
| Image       | continuous      | physical systems          | high redundancy    |
| Text        | discrete        | human cognitive construct | semantically dense |



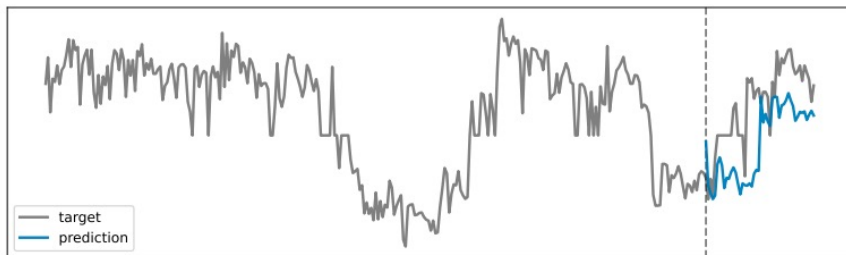
# Heatmap — e.g. UVH TSF (VisionTS)



(a) Input Image



(b) Reconstructed Image

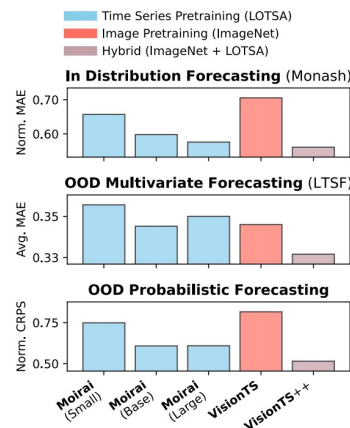
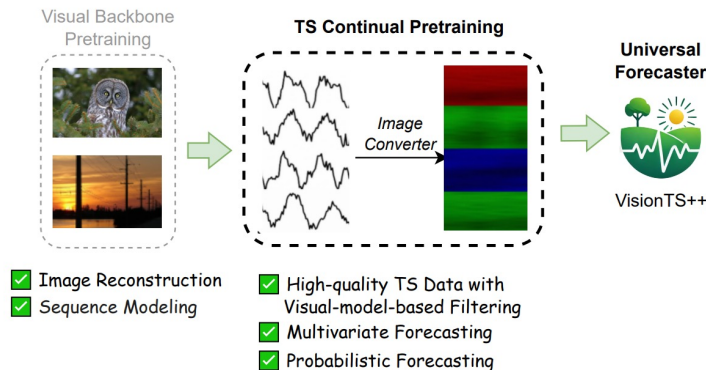


(c) VISIONTS (MAE = 0.821)

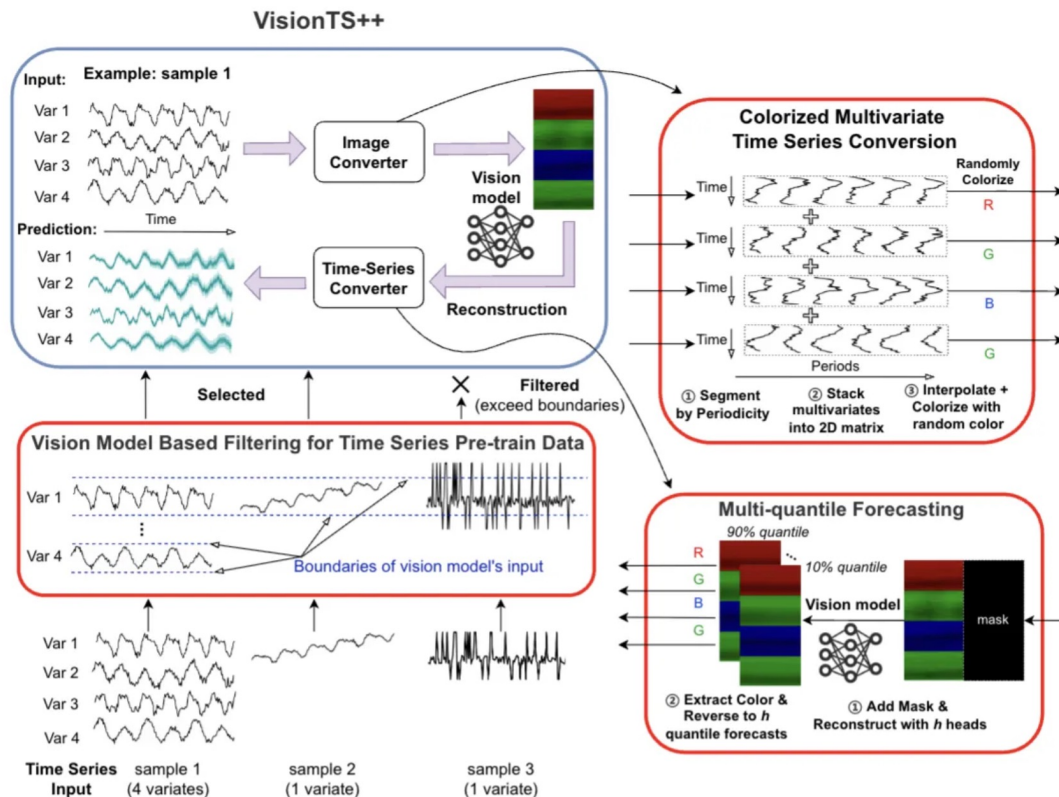
# Heatmap — e.g. MVH TSFM (VisionTS++)

- Three gaps between TS and Image:

|       | Modality Gap                | Dimensional Gap                  | Probabilistic-forecasting Gap                       |
|-------|-----------------------------|----------------------------------|---|
| TS    | unbounded,<br>heterogeneous | arbitrary numbers<br>of variates | need uncertainty-aware<br>probabilistic predictions |
| Image | structured,<br>bounded      | 3 channels<br>(RGB)              | deterministic output<br>of most vision models       |



# Heatmap — e.g. MVH TSFM (VisionTS++)



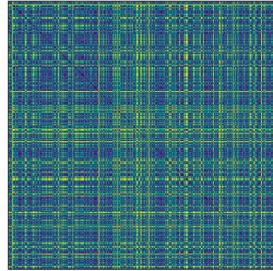
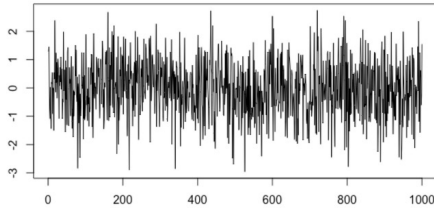


RP (Recurrent Plot) capture periodicity, chaos, and other dynamic patterns of the sequence.

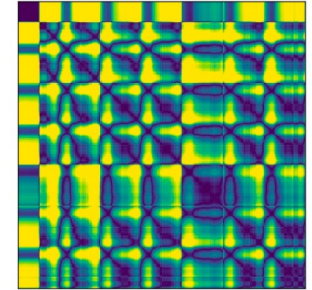
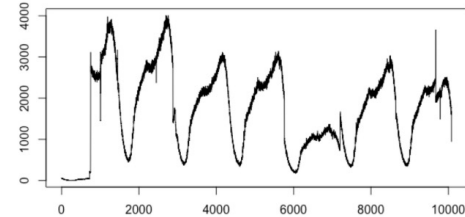
$$\mathbf{x} \in \mathbb{R}^{1 \times T} \quad \mathbf{v}_t = [x_t, x_{t+\tau}, x_{t+2\tau}, \dots, x_{t+(m-1)\tau}] \in \mathbb{R}^{m\tau}, \quad 1 \leq t \leq l$$

$$RP_{i,j} = \Theta(\varepsilon - \|\mathbf{v}_i - \mathbf{v}_j\|), \quad 1 \leq i, j \leq l$$

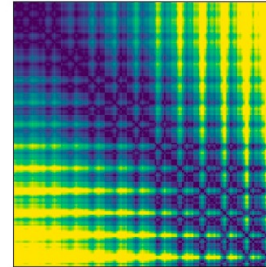
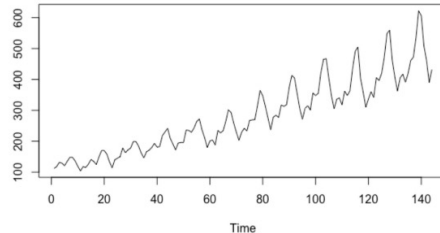
Uncorrelated stochastic data(white noise)



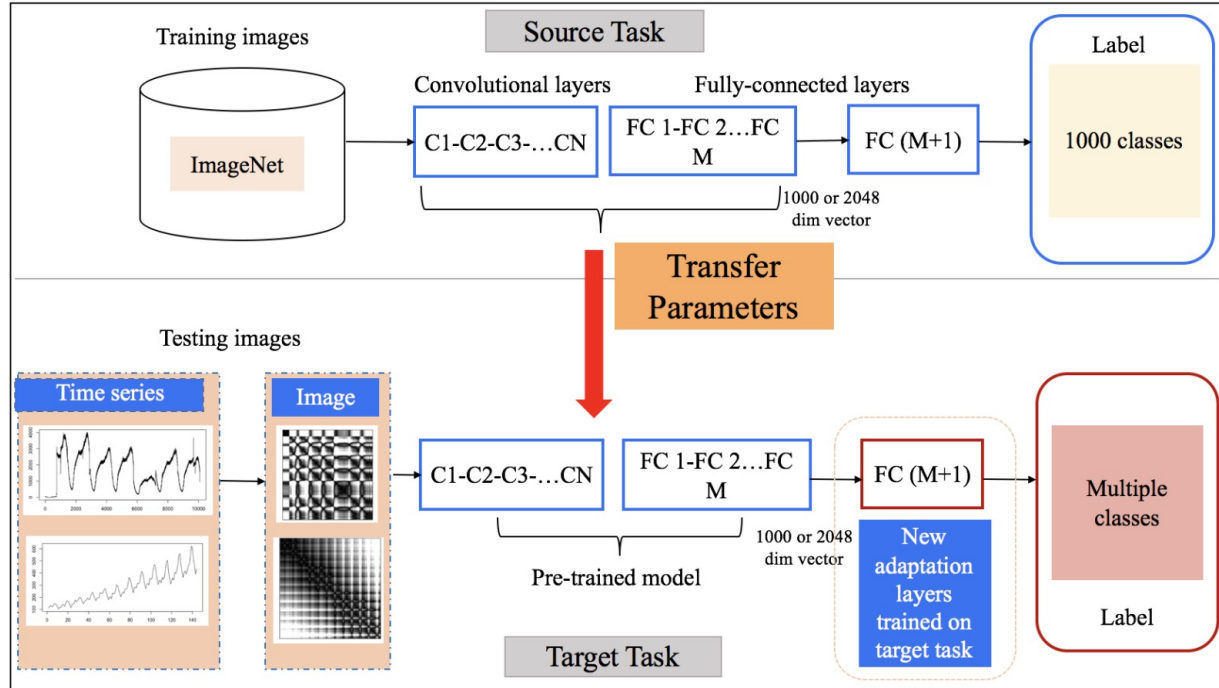
Time series with periodicity and chaotic data



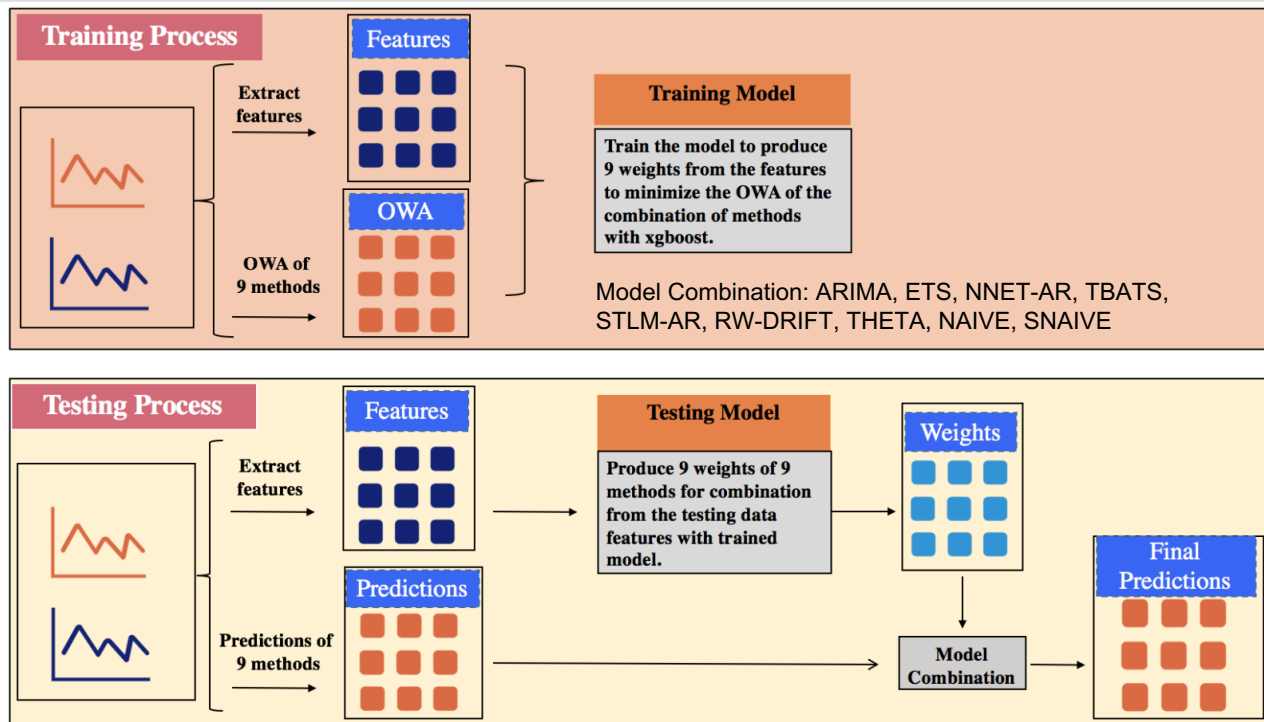
Time series with periodicity and trend



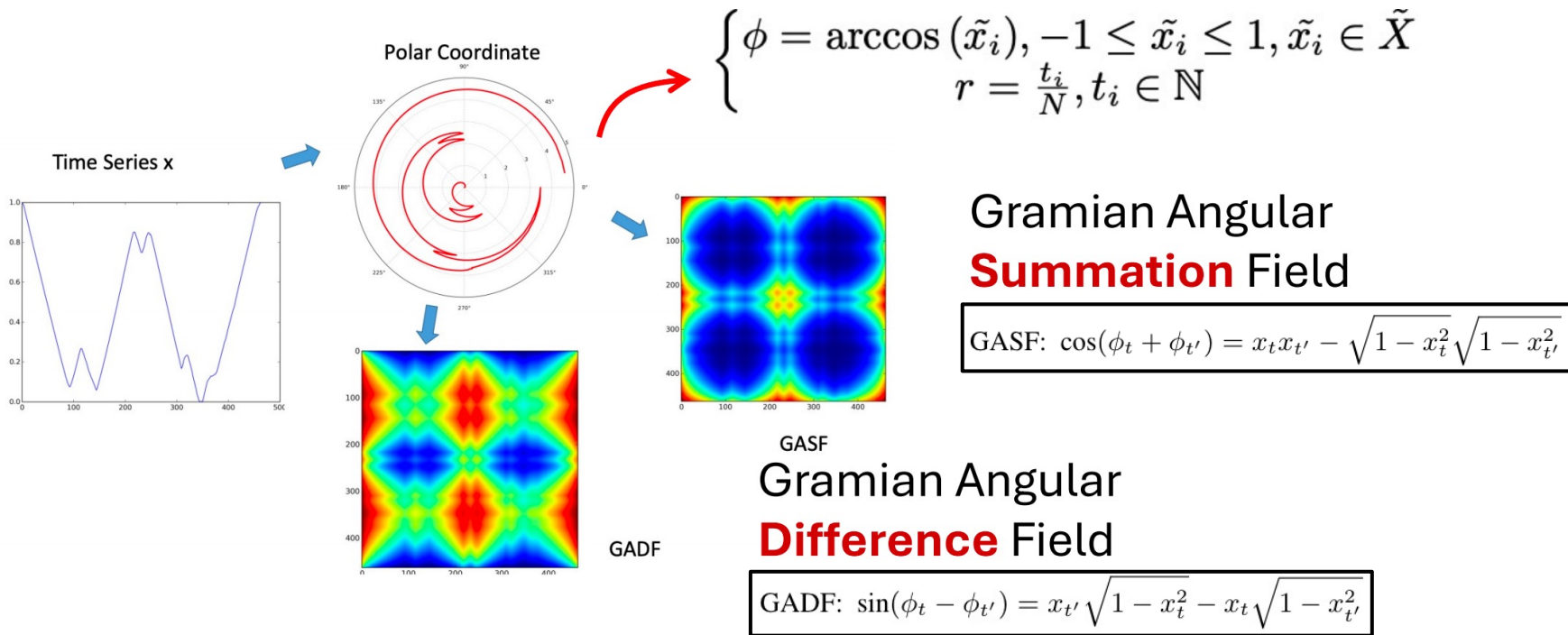
- Ex.1: Vision Models for TS Classification.**



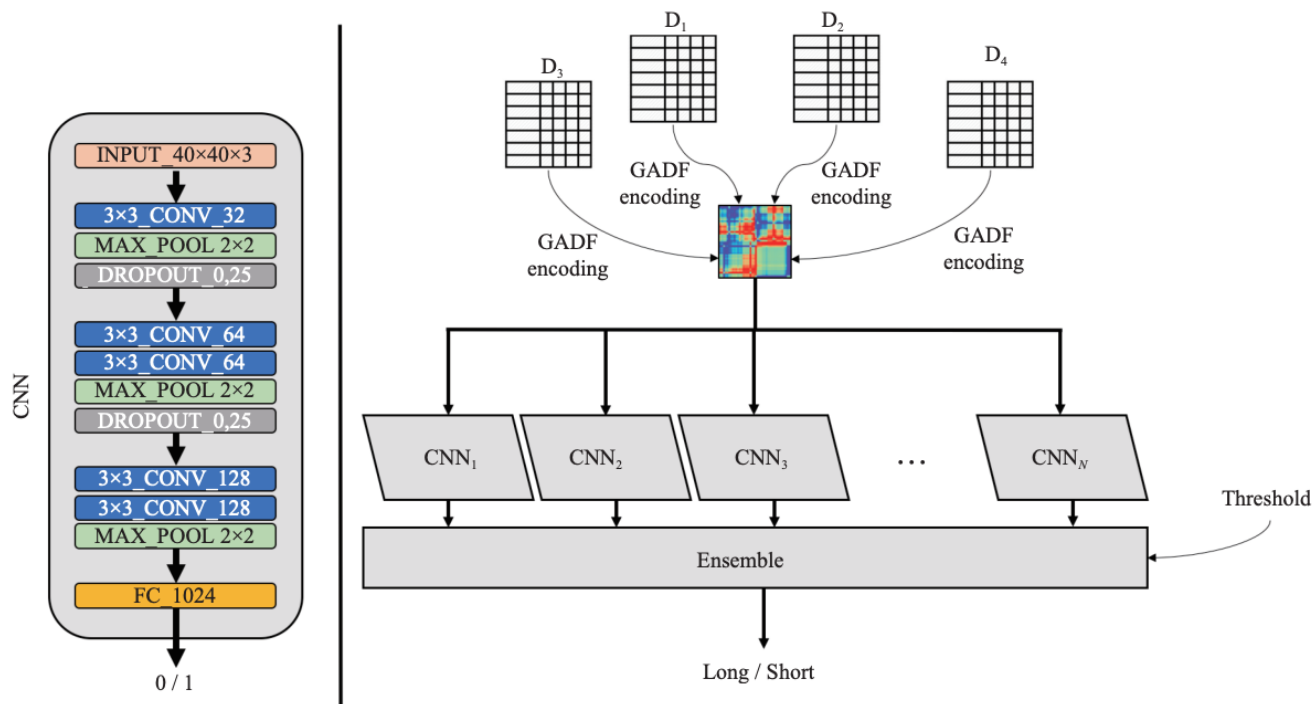
- Ex.2: Vision Models for TS Forecasting.**



GAF (Gramian Angular Field) encodes the correlation of time series at different time steps.

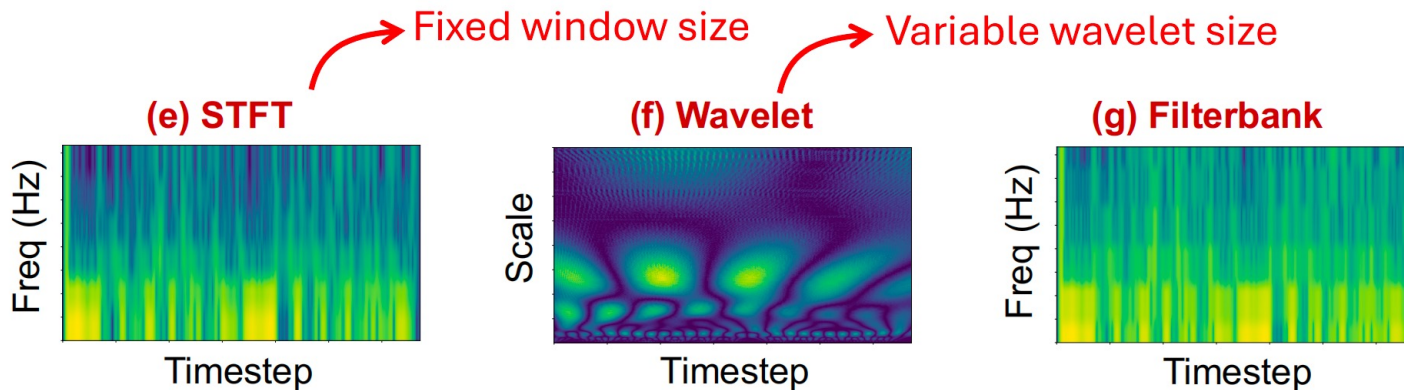


- Ex.1: CNNs for TS Anomaly Detection**



Spectrogram is a visual representation of frequencies of a signal as it varies with time.

- Extensively used for audio signals analysis, type of UTS.



"Signal estimation from modified short-time fourier transform." IEEE Trans. Acoust., 1984.

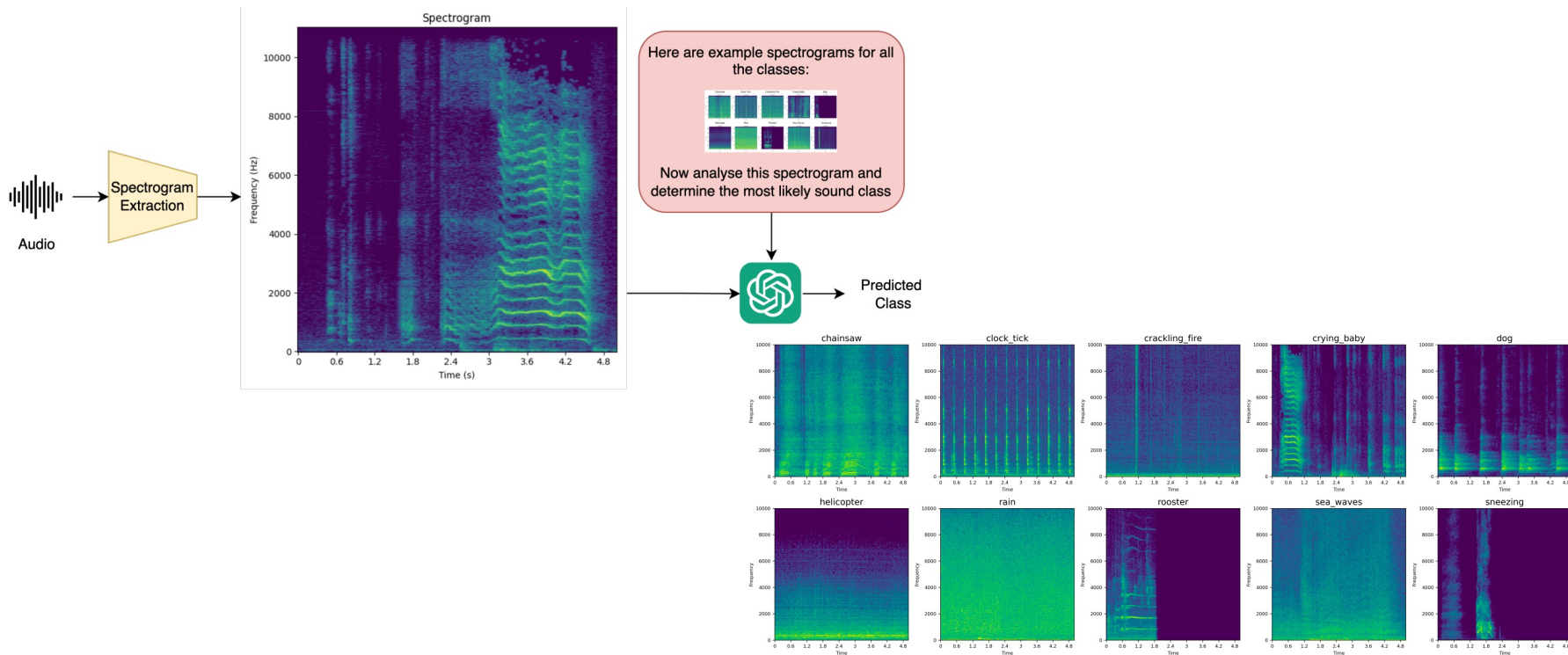
"The wavelet transform, time-frequency localization and signal analysis." IEEE Trans. Inf. Theory, 1990.

"Wavelets and filter banks: Theory and design." IEEE Trans. Signal Process., 1992.

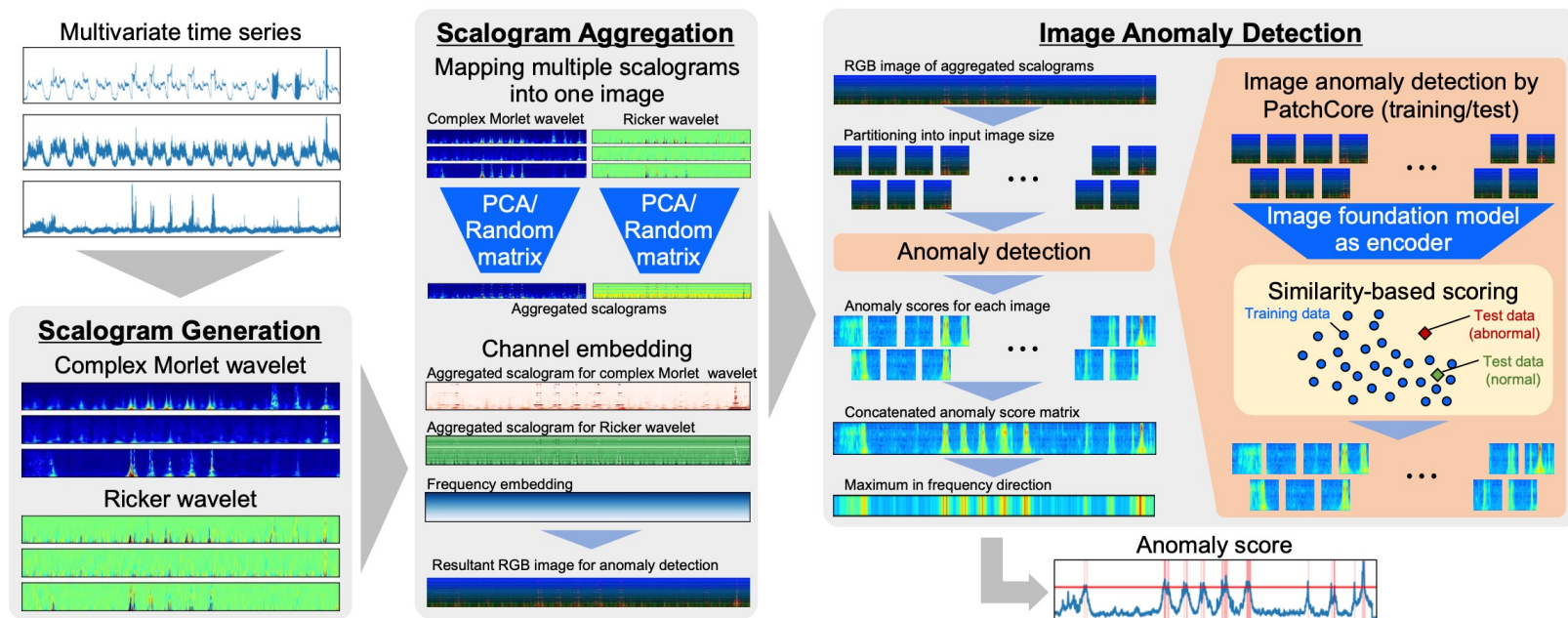


# Spectrogram — e.g. TSC

- Ex.1: VLMs for Few-shot Audio Spectrogram Classification.**



- Ex.2: Vision Models for TS Anomaly Detection**



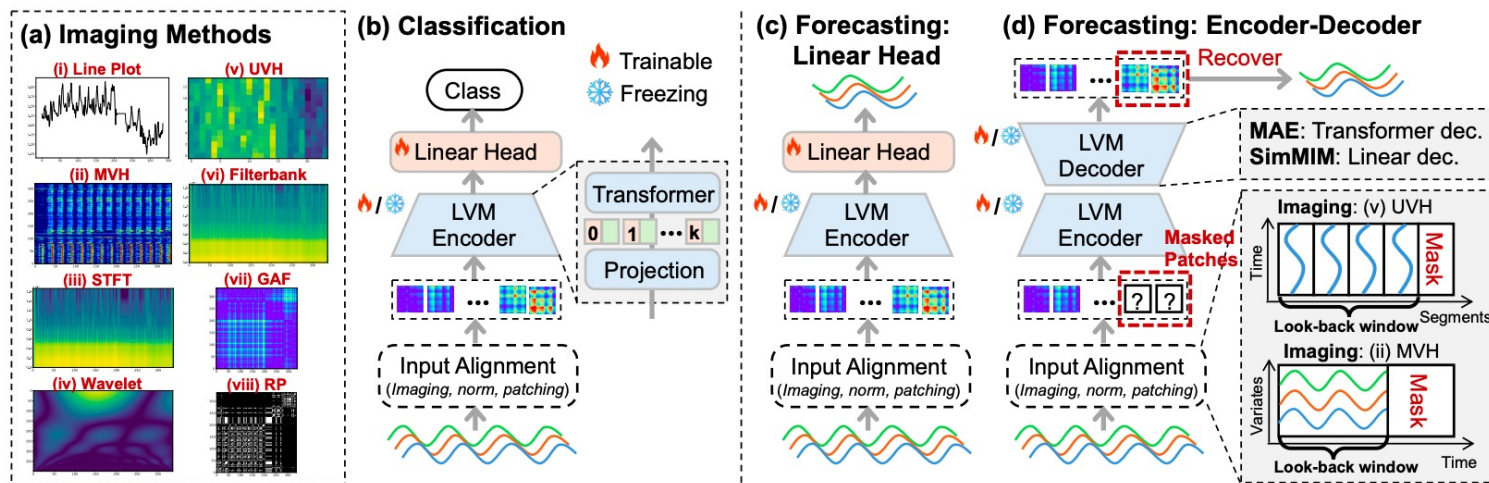
| Method             | TS-Type  | Advantages   | Limitations   |
|--------------------|----------|--|---|
| Line Plot (§3.1)   | UTS, MTS | matches human perception of time series            | limited to MTS with a small number of variates              |
| Heatmap (§3.2)     | UTS, MTS | straightforward for both UTS and MTS               | the order of variates may affect their correlation learning |
| Spectrogram (§3.3) | UTS      | encodes the time-frequency space                   | limited to UTS; needs a proper choice of window/wavelet     |
| GAF (§3.4)         | UTS      | encodes the temporal correlations in a UTS         | limited to UTS; $O(T^2)$ time and space complexity          |
| RP (§3.5)          | UTS      | flexibility in image size by tuning $m$ and $\tau$ | limited to UTS; information loss after thresholding         |

| Method                                    | TS-Type | Imaging      | Imaged Time Series Modeling |                         |                |                | TS-Recover | Task           | Domain  | Code              |
|---|---------|--------------|-----------------------------|-------------------------|----------------|----------------|------------|----------------|---------|-------------------|
|   |         |              | Multimodal                  | Model                   | Pre-trained    | Fine-tune      | Prompt     |                |         |                   |
| [Silva <i>et al.</i> , 2013]              | UTS     | RP           | ✗                           | K-NN                    | ✗              | ✗              | ✗          | Classification | General | ✗                 |
| [Wang and Oates, 2015a]                   | UTS     | GAF          | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Classification | General | ✗                 |
| [Wang and Oates, 2015b]                   | UTS     | GAF          | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Multiple       | General | ✗                 |
| [Ma <i>et al.</i> , 2017]                 | MTS     | Heatmap      | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Forecasting    | Traffic | ✗                 |
| [Hatami <i>et al.</i> , 2018]             | UTS     | RP           | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Classification | General | ✗                 |
| [Yazdanbakhsh and Dick, 2019]             | MTS     | Heatmap      | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Classification | General | ✓ <sup>(1)</sup>  |
| MSCRED [Zhang <i>et al.</i> , 2019]       | MTS     | Other (§3.6) | ✗                           | ConvLSTM                | ✗              | ✓ <sup>b</sup> | ✗          | Anomaly        | General | ✓ <sup>(2)</sup>  |
| [Li <i>et al.</i> , 2020]                 | UTS     | RP           | ✗                           | CNN                     | ✓              | ✓              | ✗          | Forecasting    | General | ✓ <sup>(3)</sup>  |
| [Cohen <i>et al.</i> , 2020]              | UTS     | LinePlot     | ✗                           | Ensemble                | ✗              | ✓ <sup>b</sup> | ✗          | Classification | Finance | ✗                 |
| [Barra <i>et al.</i> , 2020]              | UTS     | GAF          | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Classification | Finance | ✗                 |
| VisualAE [Sood <i>et al.</i> , 2021]      | UTS     | LinePlot     | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Forecasting    | Finance | ✗                 |
| [Zeng <i>et al.</i> , 2021]               | MTS     | Heatmap      | ✗                           | CNN, LSTM               | ✗              | ✓ <sup>b</sup> | ✗          | Forecasting    | Finance | ✗                 |
| AST [Gong <i>et al.</i> , 2021]           | UTS     | Spectrogram  | ✗                           | DeiT                    | ✓              | ✓              | ✗          | Classification | Audio   | ✓ <sup>(4)</sup>  |
| TTS-GAN [Li <i>et al.</i> , 2022]         | MTS     | Heatmap      | ✗                           | ViT                     | ✗              | ✓ <sup>b</sup> | ✗          | Ts-Generation  | Health  | ✓ <sup>(5)</sup>  |
| SSAST [Gong <i>et al.</i> , 2022]         | UTS     | Spectrogram  | ✗                           | ViT                     | ✓ <sup>2</sup> | ✓              | ✗          | Classification | Audio   | ✓ <sup>(6)</sup>  |
| MAE-AST [Baade <i>et al.</i> , 2022]      | UTS     | Spectrogram  | ✗                           | MAE                     | ✓ <sup>2</sup> | ✓              | ✗          | Classification | Audio   | ✓ <sup>(7)</sup>  |
| AST-SED [Li <i>et al.</i> , 2023a]        | UTS     | Spectrogram  | ✗                           | SSAST, GRU              | ✓              | ✓              | ✗          | EventDetection | Audio   | ✗                 |
| ForCNN [Semenoglou <i>et al.</i> , 2023]  | UTS     | LinePlot     | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Forecasting    | General | ✗                 |
| Vit-num-spec [Zeng <i>et al.</i> , 2023]  | UTS     | Spectrogram  | ✗                           | ViT                     | ✗              | ✓              | ✗          | Forecasting    | Finance | ✗                 |
| VITST [Li <i>et al.</i> , 2023b]          | MTS     | LinePlot     | ✗                           | Swin                    | ✓              | ✓              | ✗          | Classification | General | ✓ <sup>(8)</sup>  |
| MV-DTSA [Yang <i>et al.</i> , 2023]       | UTS     | LinePlot     | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Forecasting    | General | ✓ <sup>(9)</sup>  |
| TimesNet [Wu <i>et al.</i> , 2023]        | MTS     | Heatmap      | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Multiple       | General | ✓ <sup>(10)</sup> |
| ITF-TAD [Namura <i>et al.</i> , 2024]     | UTS     | Spectrogram  | ✗                           | CNN                     | ✓              | ✓              | ✗          | Anomaly        | General | ✗                 |
| [Kacwarkumuk <i>et al.</i> , 2024]        | UTS     | GAF          | ✗                           | CNN                     | ✓              | ✓              | ✗          | Classification | Sensing | ✗                 |
| HCR-AdaAD [Lin <i>et al.</i> , 2024]      | MTS     | RP           | ✗                           | CNN, GNN                | ✗              | ✓ <sup>b</sup> | ✗          | Anomaly        | General | ✗                 |
| FIRTS [Costa <i>et al.</i> , 2024]        | UTS     | Other (§3.6) | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Classification | General | ✓ <sup>(11)</sup> |
| CAFO [Kim <i>et al.</i> , 2024]           | MTS     | RP           | ✗                           | CNN, ViT                | ✗              | ✓ <sup>b</sup> | ✗          | Explanation    | General | ✓ <sup>(12)</sup> |
| ViTime [Yang <i>et al.</i> , 2024]        | UTS     | LinePlot     | ✗                           | ViT                     | ✓ <sup>2</sup> | ✓              | ✗          | Forecasting    | General | ✓ <sup>(13)</sup> |
| ImagenTime [Naiman <i>et al.</i> , 2024]  | MTS     | Other (§3.6) | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Ts-Generation  | General | ✓ <sup>(14)</sup> |
| TimEHR [Karami <i>et al.</i> , 2024]      | MTS     | Heatmap      | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Ts-Generation  | Health  | ✓ <sup>(15)</sup> |
| VisionTS [Chen <i>et al.</i> , 2024]      | UTS     | Heatmap      | ✗                           | MAE                     | ✓              | ✓              | ✗          | Forecasting    | General | ✓ <sup>(16)</sup> |
| TimeMixer++ [Wang <i>et al.</i> , 2025]   | MTS     | Heatmap      | ✗                           | CNN                     | ✗              | ✓ <sup>b</sup> | ✗          | Multiple       | General | ✓ <sup>(17)</sup> |
| InsightMiner [Zhang <i>et al.</i> , 2023] | UTS     | LinePlot     | ✓                           | LLaVA                   | ✓              | ✓              | ✓          | Txt-Generation | General | ✗                 |
| [Wimmer and Rekabsaz, 2023]               | MTS     | LinePlot     | ✓                           | CLIP, LSTM              | ✓              | ✓              | ✗          | Classification | Finance | ✗                 |
| [Dixit <i>et al.</i> , 2024]              | UTS     | Spectrogram  | ✓                           | GPT4o, Gemini & Claude3 | ✓              | ✗              | ✓          | Classification | Audio   | ✗                 |
| [Daswani <i>et al.</i> , 2024]            | MTS     | LinePlot     | ✓                           | GPT4o, Gemini           | ✓              | ✗              | ✓          | Multiple       | General | ✗                 |
| TAMA [Zhuang <i>et al.</i> , 2024]        | UTS     | LinePlot     | ✓                           | GPT4o                   | ✓              | ✗              | ✗          | Anomaly        | General | ✗                 |
| [Prithyani <i>et al.</i> , 2024]          | MTS     | LinePlot     | ✓                           | LLaVA                   | ✓              | ✓              | ✓          | Classification | General | ✓ <sup>(18)</sup> |

1. More research focuses on Line Plot and Heatmap, as they support MTS, more common in reality.
2. TS2Vision enables a wide range of tasks, mainly classification, forecasting, anomaly detection.

# Are LVM useful for TSF?

- Select two supervised (ViT/Swin) and two self-supervised pre-trained LVMs (MAE/SimMIM).
- Employ 8 common time series visualization methods.
- Analyze the effects on 10 TSC datasets and 8 TSF datasets.



# Are LVM useful for TSF?

- Comparison results between LVM and non-LVM methods.

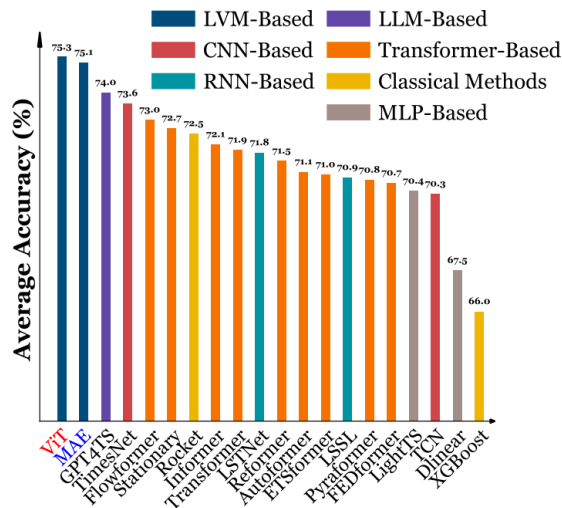


Figure 2: Model comparison in TSC. The results are averaged over 10 UEA datasets. See Table 9 in Appendix B.1 for full results.

| Method      | MAE   |       | ViT   |       | Time-LLM |       | GPT4TS |       | CALF  |       | Dlinear |       | PatchTST |       | TimesNet |       | FEDformer |       | Autoformer |       |
|-------------|-------|-------|-------|-------|----------|-------|--------|-------|-------|-------|---------|-------|----------|-------|----------|-------|-----------|-------|------------|-------|
| Metrics     | MSE   | MAE   | MSE   | MAE   | MSE      | MAE   | MSE    | MAE   | MSE   | MAE   | MSE     | MAE   | MSE      | MAE   | MSE      | MAE   | MSE       | MAE   | MSE        | MAE   |
| ETTh1       | 0.409 | 0.419 | 0.445 | 0.449 | 0.418    | 0.432 | 0.418  | 0.421 | 0.432 | 0.431 | 0.423   | 0.437 | 0.413    | 0.431 | 0.458    | 0.450 | 0.440     | 0.460 | 0.496      | 0.487 |
| ETTh2       | 0.357 | 0.390 | 0.389 | 0.411 | 0.361    | 0.396 | 0.354  | 0.389 | 0.351 | 0.384 | 0.431   | 0.447 | 0.330    | 0.379 | 0.414    | 0.427 | 0.437     | 0.449 | 0.450      | 0.459 |
| ETTm1       | 0.345 | 0.374 | 0.409 | 0.422 | 0.356    | 0.377 | 0.363  | 0.378 | 0.396 | 0.391 | 0.357   | 0.379 | 0.351    | 0.381 | 0.400    | 0.406 | 0.448     | 0.452 | 0.588      | 0.517 |
| ETTm2       | 0.268 | 0.327 | 0.300 | 0.337 | 0.261    | 0.316 | 0.254  | 0.311 | 0.283 | 0.323 | 0.267   | 0.334 | 0.255    | 0.315 | 0.291    | 0.333 | 0.305     | 0.349 | 0.327      | 0.371 |
| Weather     | 0.225 | 0.258 | 0.234 | 0.273 | 0.244    | 0.270 | 0.227  | 0.255 | 0.251 | 0.274 | 0.249   | 0.300 | 0.226    | 0.264 | 0.259    | 0.287 | 0.309     | 0.360 | 0.338      | 0.382 |
| Illness     | 1.837 | 0.883 | 2.179 | 1.016 | 2.018    | 0.894 | 1.871  | 0.852 | 1.700 | 0.869 | 2.169   | 1.041 | 1.443    | 0.798 | 2.139    | 0.931 | 2.847     | 1.144 | 3.006      | 1.161 |
| Traffic     | 0.386 | 0.256 | 0.430 | 0.343 | 0.422    | 0.281 | 0.421  | 0.274 | 0.444 | 0.284 | 0.434   | 0.295 | 0.391    | 0.264 | 0.620    | 0.336 | 0.610     | 0.376 | 0.628      | 0.379 |
| Electricity | 0.159 | 0.250 | 0.173 | 0.266 | 0.165    | 0.259 | 0.170  | 0.263 | 0.176 | 0.266 | 0.166   | 0.264 | 0.162    | 0.253 | 0.193    | 0.295 | 0.214     | 0.327 | 0.227      | 0.338 |
| # Wins      | 9     |       | 0     |       | 0        |       | 3      |       | 0     |       | 0       |       | 4        |       | 0        |       | 0         |       | 0          |       |

Table 2: Model comparison in TSF. The results are averaged over different prediction lengths. See Table 11 in Appendix B.2 for full results. Red and Blue numbers are the the best and second best results. # Wins is the number of times the method performed best.

Pre-trained LVMs are useful in TSC !

But pose challenges when used for TSF !



- RQ1:** What type of LVM best fits TSC (TSF) task?

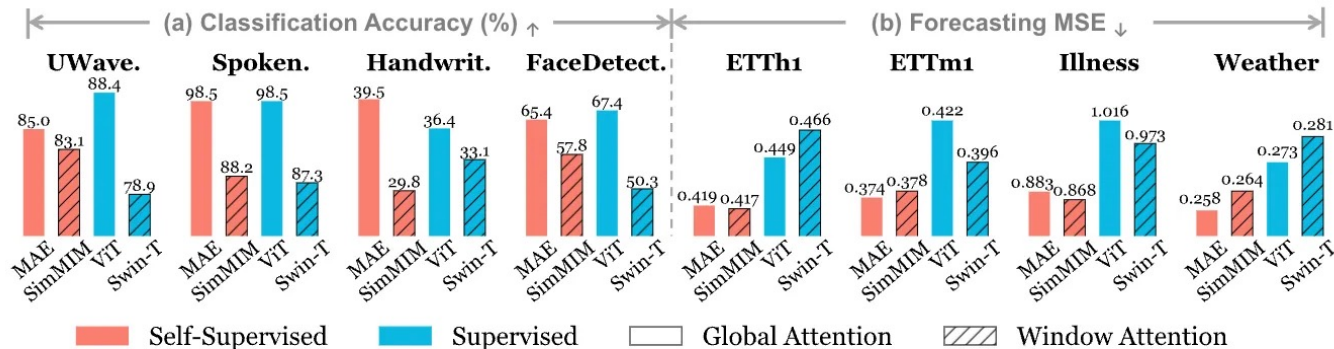


Figure 3: Comparison of 4 LVMs on TSC (accuracy) and TSF (MSE).  $\uparrow$  ( $\downarrow$ ) indicates a higher (lower) value is better. Two taxonomies of the LVMs: (1) supervised (ViT, Swin) vs. self-supervised (MAE, SimMIM), (2) using global attention (ViT, MAE) vs. window-based attention (Swin, SimMIM).

**Self-supervised LVM outperforms supervised LVM in TSF !**

**Global attention is more suitable for time series than window attention !**



- **RQ2:** Which imaging method best fits TSC (TSF) task?

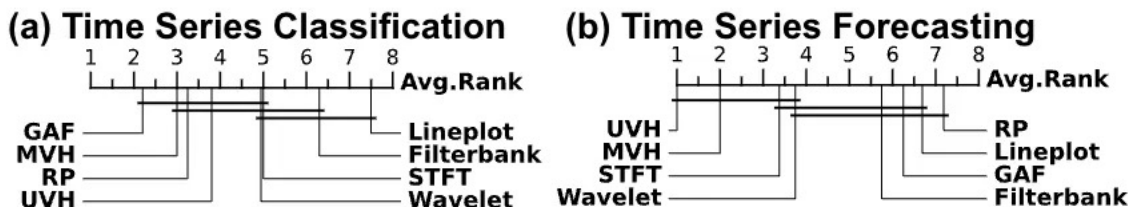


Figure 4: Average rank of different imaging methods in (a) TSC task, and (b) TSF task. Lower rank is better.

In TSC, GAF and MVH have the best effect !

In TSF, heatmap are more suitable for reconstruction frameworks due to retaining the original values !

- **RQ3:** Are the pre-trained parameters in LVMs useful in time series tasks?
- **RQ4:** How useful are LVMs' architectures

| Task    |                        | TSC Task (accuracy (%)) $\uparrow$ |             |             |             | TSF Task (MSE) $\downarrow$ |              |              |              |
|---------|------------------------|------------------------------------|-------------|-------------|-------------|-----------------------------|--------------|--------------|--------------|
| Dataset |                        | UWave.                             | Spoken.     | Handwrit.   | FaceDetect. | ETTh1                       | ETTm1        | Illiness     | Weather      |
| RQ3     | (a) All parameters     | 88.4                               | <b>98.5</b> | <b>36.4</b> | <b>67.4</b> | 0.558                       | 0.399        | 1.781        | 0.273        |
|         | (b) All but CLS & Mask | 87.5                               | 98.2        | 35.2        | 66.3        | 0.530                       | 0.408        | 1.783        | 0.275        |
|         | (c) MLP & norm         | <b>88.7</b>                        | 98.4        | 35.5        | 67.1        | 0.532                       | 0.396        | 1.737        | 0.264        |
|         | (d) Norm               | 81.6                               | 98.0        | 28.5        | 65.2        | <b>0.409</b>                | <b>0.345</b> | 1.837        | <b>0.225</b> |
|         | (e) Zero-shot          | 84.0                               | <b>98.5</b> | 27.8        | 66.7        | 0.452                       | 0.420        | 2.037        | 0.308        |
|         | (f) Train from scratch | 73.4                               | 97.0        | 24.3        | 65.0        | 0.475                       | 0.372        | <b>1.723</b> | 0.241        |
| RQ4     | w/o-LVM                | 78.6                               | 96.4        | 22.4        | 64.1        | 0.423                       | 0.376        | 2.291        | 0.255        |
|         | LVM2ATTN               | 80.1                               | 96.5        | 20.7        | 66.2        | 0.428                       | 0.357        | 2.108        | 0.254        |

Table 3: Ablation analysis of LVMs. For classification, higher accuracy indicates better performance. For forecasting, lower MSE is preferred. Full results are in Appendices B.5 and B.6.

Fine-tuning all parameters in TSF is best, only fine-tuning the norm layer in TSF can improve performance !

LVM may two complicated for TS, but its pretrained knowledge is useful !

# Are LVM useful for TSF?

- **RQ5:** Do LVMs capture temporal order of time series?

| Task    |          | Classification |         |           |             | Forecasting |        |         |         |
|---------|----------|----------------|---------|-----------|-------------|-------------|--------|---------|---------|
| Dataset |          | UWave.         | Spoken. | Handwrit. | FaceDetect. | ETTh1       | ETTm1  | Illness | Weather |
| Sf-All  | w/o-LVM  | 78.2%          | 49.7%   | 81.7%     | 19.3%       | 76.2%       | 98.4%  | 116.4%  | 24.1%   |
|         | LVM2ATTN | 86.4%          | 50.6%   | 89.9%     | 22.4%       | 79.7%       | 117.1% | 109.1%  | 24.4%   |
|         | LVM      | 80.7%          | 84.7%   | 91.5%     | 29.2%       | 83.8%       | 118.4% | 162.8%  | 44.5%   |
| Sf-Half | w/o-LVM  | 6.6%           | 12.4%   | 74.6%     | 10.8%       | 14.4%       | 28.3%  | 41.6%   | 2.4%    |
|         | LVM2ATTN | 8.7%           | 11.6%   | 83.6%     | 11.3%       | 19.5%       | 44.8%  | 69.3%   | 2.4%    |
|         | LVM      | 36.4%          | 30.2%   | 86.5%     | 9.3%        | 14.5%       | 48.2%  | 21.3%   | 9.6%    |
| Ex-Half | w/o-LVM  | 98.8%          | 82.2%   | 83.5%     | 22.8%       | 13.0%       | 145.3% | 11.0%   | 34.0%   |
|         | LVM2ATTN | 98.9%          | 82.3%   | 87.0%     | 24.6%       | 9.1%        | 158.3% | 27.9%   | 35.5%   |
|         | LVM      | 59.4%          | 89.9%   | 97.0%     | 9.2%        | 14.2%       | 242.3% | 23.0%   | 67.2%   |
| Masking | w/o-LVM  | -1.0%          | 3.1%    | 22.3%     | -1.2%       | 47.3%       | 58.5%  | 94.1%   | 33.4%   |
|         | LVM2ATTN | 1.0%           | 3.6%    | 20.3%     | 2.7%        | 46.0%       | 70.3%  | 127.8%  | 33.6%   |
|         | LVM      | 29.0%          | 41.8%   | 56.0%     | 7.4%        | 47.5%       | 58.4%  | 128.9%  | 49.6%   |

Table 4: Performance drop of the compared models under different temporal perturbations. Red color marks the largest drop for each perturbation strategy. Full results are in Appendix B.7.

**LVM is sensitive to time disturbance, proving its effective utilization of temporal patterns.**

- RQ6:** What are the computational costs of LVMs?

| Method |           | LVM         |             |               | 1st Baseline (task specific) |             |               | 2nd Baseline (task specific) |            |               |
|--------|-----------|-------------|-------------|---------------|------------------------------|-------------|---------------|------------------------------|------------|---------------|
| Task   | Dataset   | # Param (M) | Train (min) | Inference(ms) | # Param (M)                  | Train (min) | Inference(ms) | # Param (M)                  | Time (min) | Inference(ms) |
| TSC    | UWave.    | 89.43       | 2.83        | 11.52         | 82.23                        | 1.19        | 57.61         | 2.42                         | 0.39       | 1.69          |
|        | Handwrit. | 97.59       | 5.18        | 23.72         | 83.62                        | 1.33        | 50.51         | 2.47                         | 0.51       | 0.78          |
| TSF    | ETTh1     | 111.91      | 9.99        | 4.32          | 3.75                         | 0.52        | 0.18          | 85.02                        | 10.46      | 0.50          |
|        | Weather   | 111.91      | 207.83      | 1.50          | 6.90                         | 16.97       | 0.10          | 86.64                        | 94.10      | 0.35          |

Table 5: Computational costs of LVMs and two best baselines in TSC (GPT4TS, TimesNet) and TSF (PatchTST, GPT4TS). The forecasting costs are measured with prediction length 96.

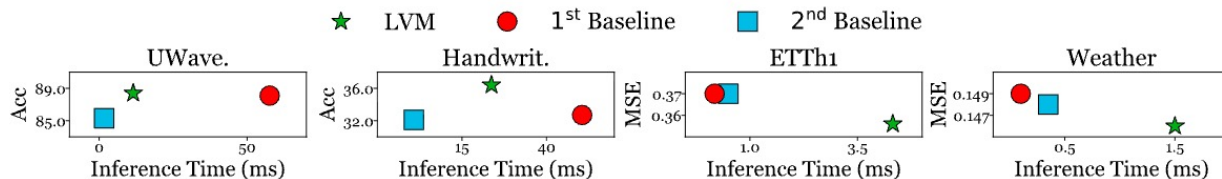


Figure 6: Inference time vs. performance of compared methods on TSC (accuracy) using UWaveGesture, SpokenArabicDigits, and TSF (MSE) using ETTh1, Weather. Full results are in Appendix B.8.

Although the calculation cost is higher, it has potential.

- RQ7:** Which component of LVMs contributes more to forecasting?

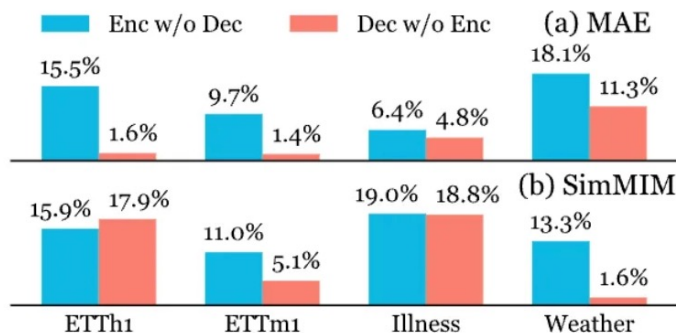


Figure 7: Forecasting performance drop (%) of (a) MAE and (b) SimMIM when only using encoder (blue) and decoder (red).

Decoder of SimMIM is a linear layer accounting for only 3.8% of all parameters

The decoder of the self-supervised LVM is more critical in prediction than the encoder.

# Are LVM useful for TSF?

- RQ8:** Will period-based imaging method induce any bias?

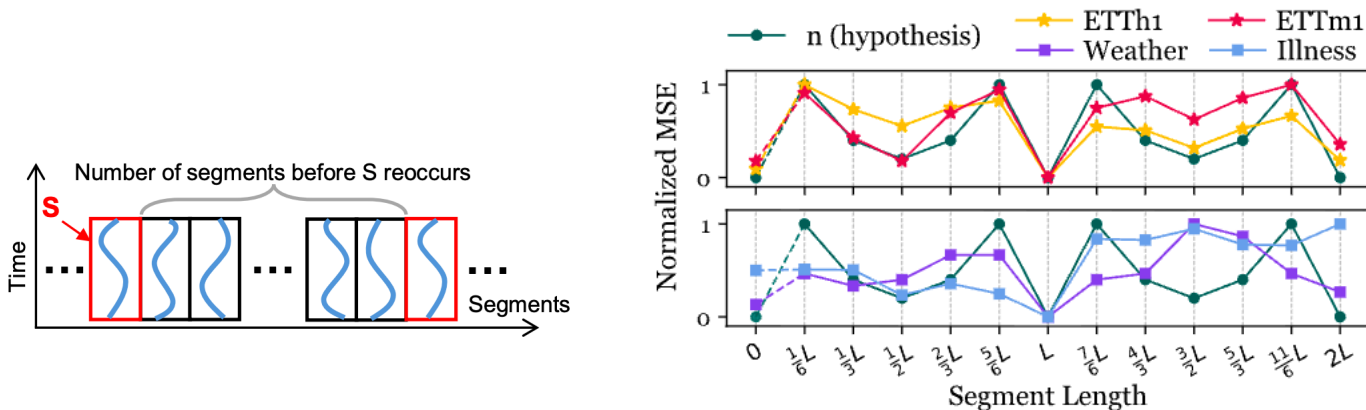


Figure 8: Forecasting performance of MAE *w.r.t.* varying segment length used in UVH imaging.  $n$  (green) estimates the difficulty of forecasting.

UVH imaging leads to LVM tending to "combine past cycles" prediction



- **RQ9:** Can LVMs make effective use of look-back windows?

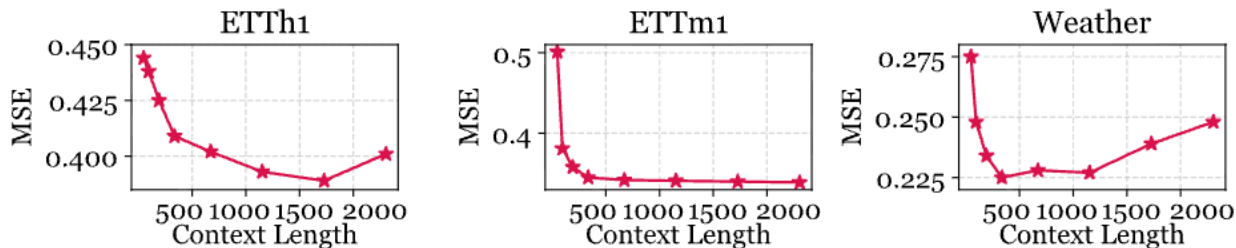
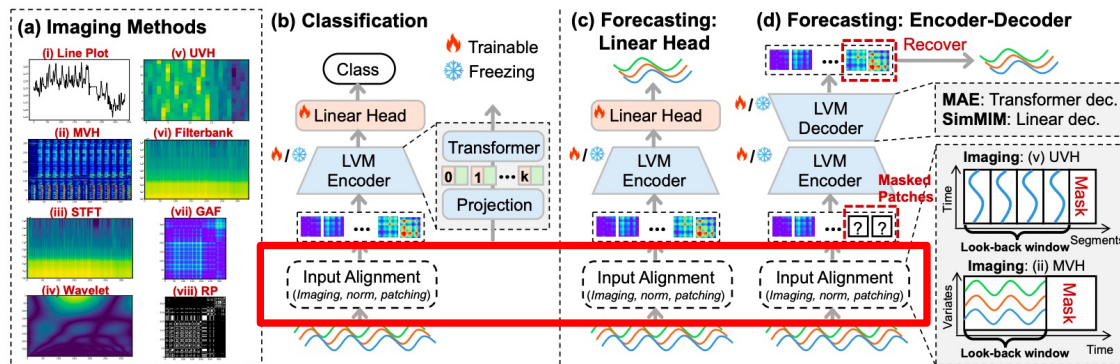


Figure 10: TSF performance (MSE) of MAE with varying look-back window (or context) lengths.

MAE prediction performance tends to stabilize as the window length increases to 1000, but too long windows may result in information loss due to image compression.

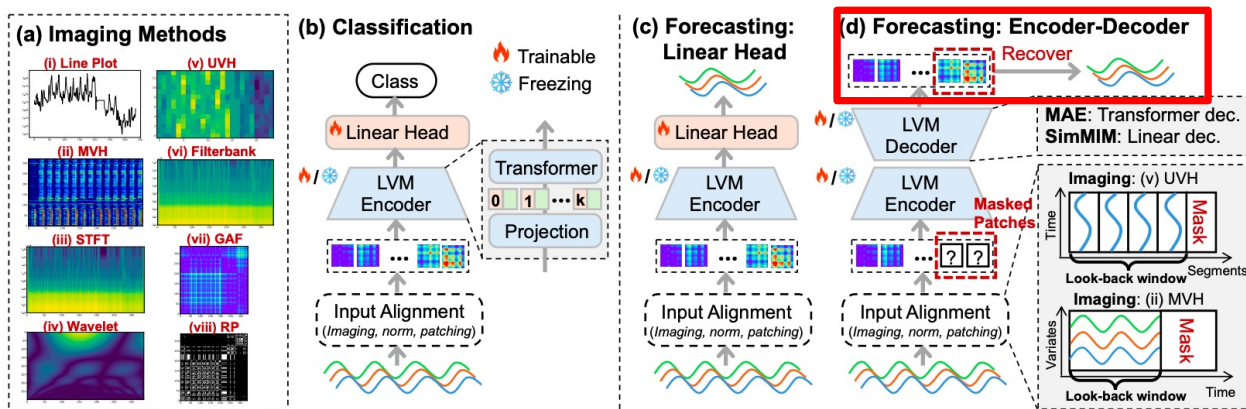
When using vision models for time series analysis, several things are important:

- **Normalization:** Targeted processing (controlling mean/std, instance normalization, removing outliers) is needed to fit visual model training characteristics.
- **Image alignment:** Adjust channels (1→3 via duplication/weight averaging) and size (interpolation) for pre-trained models, risking information loss.



When using vision models for time series analysis, several things are important:

- **Temporal recovery:** Recovering raw time series from predicted images: heatmaps and GAFs enable simple/accurate recovery; line plots require dedicated functions; spectrograms are underexplored; RPs are unsuitable due to information loss.



- Enhance vision encoder for TSF (e.g., distillation), as decoders dominate TSF performance.
- Mitigate inductive bias from period-based imaging (e.g., UVH) for non-periodic data.
- Optimize time series imaging to resolve information density misalignment when mapping varying input steps to fixed-resolution images.
- Improve TSF performance via tailored components or new training paradigms.
- Reduce computational costs via compression or efficient attention.
- Explore multimodal TS analysis by integrating VLM Agents.

1

Background & Examples

2

Foundation of ST Data

3

Why Multimodal ST Data Fusion

4

Principle of ST Multimodal Fusion

5

Visual/Language Knowledge Transfer

6

**Conclusions**

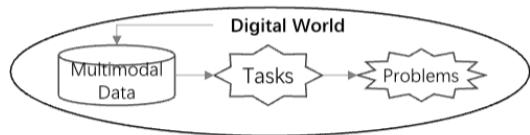


ACM multimedia

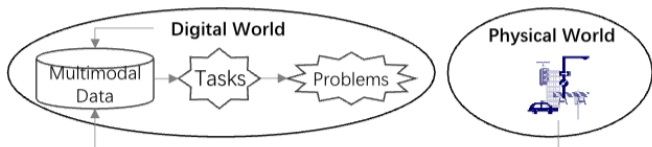


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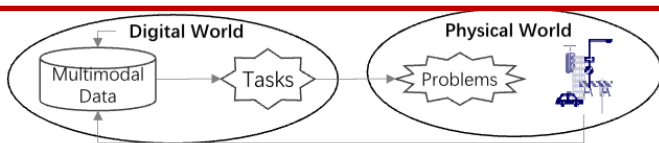
- Current research on multimodal learning is mainly focus on solving problems in **digital world** (stage a & b), rarely stepping into the **physical world** (stage c).



A) Solving digital problems using data in the digital world



B) Solving problems in digital world using data from both worlds



C) Solving problems in the physical world using data from both worlds

1) Daily Multimodal Apps, Image/Video Generation

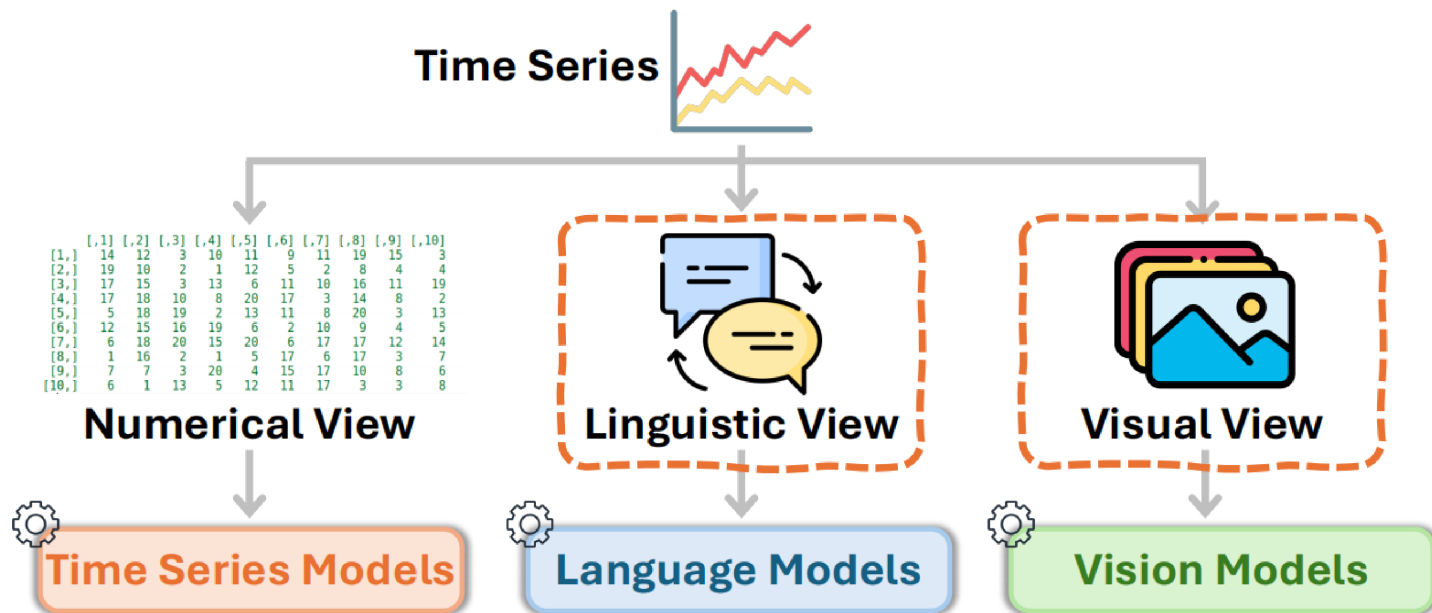
2) Motion-sensing Game, e.g. Switch

3) Real World Problems, e.g. AQI

**Essential difference between multimodal ML  
in ST compared to the common multimodal.**



- Knowledge transfer across multi-domain is a promising direction.



# Thank you!

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