

1 **To R #1 and R #2** for dual submission concerns: Although both papers are among the first to explore Transformer  
2 in time series forecasting and achieve SOTA results, these two papers investigate different problems of time series  
3 with Transformer (long-term dependencies & memory V.S. abrupt changes). ❶ As mentioned by R #3, this paper  
4 conducts experiments on both synthetic and real-world datasets to demonstrate the superior of Transformer to LSTM  
5 on forecasting time series with long-term dependencies, which submission 6113 (S6113) does not mention. ❷ This  
6 paper pays much attention to memory issues in Transformer and develops *LogSparse* Transformer to break its notorious  
7 memory bottleneck from  $O(L^2)$  to  $O(L(\log_2 L)^2)$  with theoretical justification, which S6113 also does not deal with.  
8 ❸ S6113 focuses on how to enable fast responses to abrupt changes in time series, which this paper does not discuss.

9 As for *causal convolution*, both papers have their own motivations (robustness V.S. quick response) to use it and utilize  
10 different solutions to achieve their corresponding goals. ❶ **Motivation**: This paper uses it to generate more local  
11 context-aware queries and keys in **EVERY** layer so that they can be matched by referring to local information, enhancing  
12 the robustness of Transformer. In contrast, S6113 deploys it only in **First** layer to equip the model with capability to  
13 adapt to abrupt changes quickly. ❷ **Solutions**: In this paper, queries and keys are produced by  $Q = \text{Conv}_k(Y)$   
14 and  $K = \text{Conv}_k(Y)$  in every layer to enhance the robustness of Transformer while S6113 only extracts features  
15 from **RAW DATA** for abrupt changes by  $F = \text{Conv}_k(Z) + \text{Conv}_1(Z)$  in the first layer and then produces them by  
16  $Q = W_K F$  and  $K = W_V F$  as in the standard Transformer.

17 **To R #1**: ❶ **Empirical contribution & Bridging fields**: Time series forecasting has been extensively studied  
18 in the past few decades and RNNs have been the new norms in modern large scale forecasting tasks [3] and [6]. However,  
19 we figure out their long-term modeling issues through carefully designed experiments and only use simple modified  
20 Transformer networks to outperform existing works. As elaborated by R #3, these results bring fresh air to time series  
21 forecasting and demonstrate the great potential of Transformer, which is our main contribution. ❷ **Dataset overlap**:  
22 The only overlapping datasets with S6113 are *electricity-c* and *traffic-c*. They are publicly available and  
23 extensively used in [3], [6], [7], [9] and [17]. In addition, for comparison with [6], whose source code is not available  
24 after contacting its authors, we need to run experiments on them. Moreover, this paper also includes experiments on  
25 five other non-overlapping datasets. ❸ **Local and Restart attention**: They are already used in our experiments  
26 as elaborated in Sec. 5.2 *Sparse attention*. We plan to add ablation study to illustrate this in the new version. ❹ **Sample**  
27 **plot**: We will add some plots to help readers see the challenges and how well the model can capture them.

28 **To R #2**: We are sorry that we have to simplify many details due to space limitations and place them in the Appendix. ❶  
29 **Text space**: We demonstrate simulated data in details since it is used to quantitatively prove the superior of Transformer  
30 to LSTM in capturing long-term dependencies, a key component of our story. We will try to find a better way to present  
31 this part clearly and concisely. ❷ **Rolling window**: It is used in [3], [6] and [17], our main baselines. Taking rolling-day  
32 predication of 7 days as an example, prediction horizon is one day and forecasts start time is shifted by one day 7 times  
33 after evaluating the prediction for the current day [6]. ❸ **Loss function, train/validation/test split procedure, hardware,**  
34 **training procedures, optimizer, evaluation, hyperparameters, and other details** are elaborated in Appendix A.2 and  
35 A.3. Note that loss function, split procedure and some other details are the same as [3] for fair comparisons. Test set  
36 (interval) is chosen by [3] and [6], which won't be preferable to our model, and will never be accessed by the model  
37 during training. ❹ **For TRMF**, we change *lag\_set* according to the periods of our data as indicated in [17] and note  
38 that the results we report are much better than those in [3] and [6]. For *DeepAR*, we use results in [6] if it reports,  
39 otherwise fine tune its hidden size and learning rate, and report the best performance according to the validation set. For  
40 *kernel size*, we try {1,2,3,6,9} and report their best performance according to validation set. Thanks to the potential of  
41 Transformer, even though we almost didn't tune any hyperparameters, e.g. learning rate, layers, and hidden size, it can  
42 still achieve better results than SOTA.

43 **To R #3**: ❶ **Positional encoding**: We use learnable position embedding. ❷ **Covariate**: Following [3], we  
44 use all or part of year, month, day\_of\_week, hour, minute, absolute\_position and time\_series\_ID according  
45 to the granularities of datasets. Each of them except time\_series\_ID has only one dimension and is normalized  
46 to have zero mean and unit variance (if applicable). For time\_series\_ID, it has the same dimension as position  
47 embedding through ID\_embedding matrix so that they can be summed up (with broadcasting). The summation is  
48 then concatenated with aforementioned other covariates as the input of 1st layer in Transformer. We will add a table  
49 in Appendix to elaborate more details for each dataset in the new version. ❸ **Mismatch**: Yes, they used different  
50 kernel sizes and we will clarify this in the new version. ❹ **Window size**: For *electricity-c* and *traffic-c*, their  
51 window sizes are  $192 = 168$  (one week) + 24 (one day). The full history is split into short windows for efficient training  
52 (for example, directly feeding hourly data with one year history into LSTM or Transformer is impossible). This is a  
53 follow-up of [3]. The window selection procedures and other details are elaborated in Appendix A.2. During evaluation,  
54 we feed the last one week data before test interval into the model and do prediction. ❺ **Questions about Table 2**:  
55 Its results are from models trained with full attention as described in Sec. 5.2 *Convolutional self attention*. Therefore,  
56 with  $k = 1$ , it is the original Transformer. ❻ **Source code**: We plan to release our source code if it is accepted to help  
57 the community testify ideas quickly.