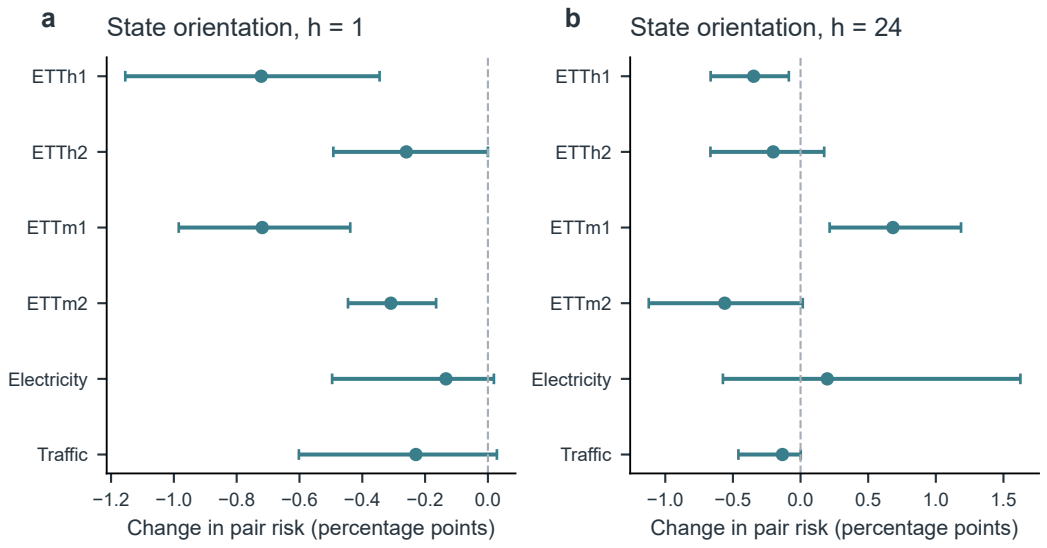

a
State orientation, h = 1
ETTh1
ETTh2
ETTm1
ETTm2
Electricity
Traffic
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
0.0
Change in pair risk (percentage points)
b
State orientation, h = 24
ETTh1
ETTh2
ETTm1
ETTm2
Electricity
Traffic
−1.0
−0.5
0.0
0.5
1.0
1.5
Change in pair risk (percentage points)