

# 1 Metrics

## 1.1 Regression Metrics

$$MAE = \frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}_i| \quad (1)$$

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2} \quad (2)$$

$$MAPE = \frac{1}{n} \sum_{i=1}^n \left| \frac{y_i - \hat{y}_i}{y_i} \right| \times 100\% \quad (3)$$

$$PCC = \frac{\sum_{i=1}^n (y_i - \bar{y})(\hat{y}_i - \bar{\hat{y}})}{\sqrt{\sum_{i=1}^n (y_i - \bar{y})^2} \sqrt{\sum_{i=1}^n (\hat{y}_i - \bar{\hat{y}})^2}} \quad (4)$$

$$FC_{PCC}(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\sqrt{\sum_{i=1}^n (X_i - \bar{X})^2} \sqrt{\sum_{i=1}^n (Y_i - \bar{Y})^2}} \quad (5)$$

$$FN = \sqrt{\sum_{i,j} |A_{ij} - B_{ij}|^2} \quad (6)$$

## 1.2 Classification Metrics

$$\text{Precision} = \frac{TP}{TP + FP} \quad (7)$$

$$\text{Accuracy} = \frac{TP + TN}{TP + TN + FP + FN} \quad (8)$$

$$\text{F1 Score} = \frac{2 \times \text{Precision} \times \text{Recall}}{\text{Precision} + \text{Recall}} = \frac{2TP}{2TP + FP + FN} \quad (9)$$

$$\text{Specificity} = \frac{TN}{TN + FP} \quad (10)$$

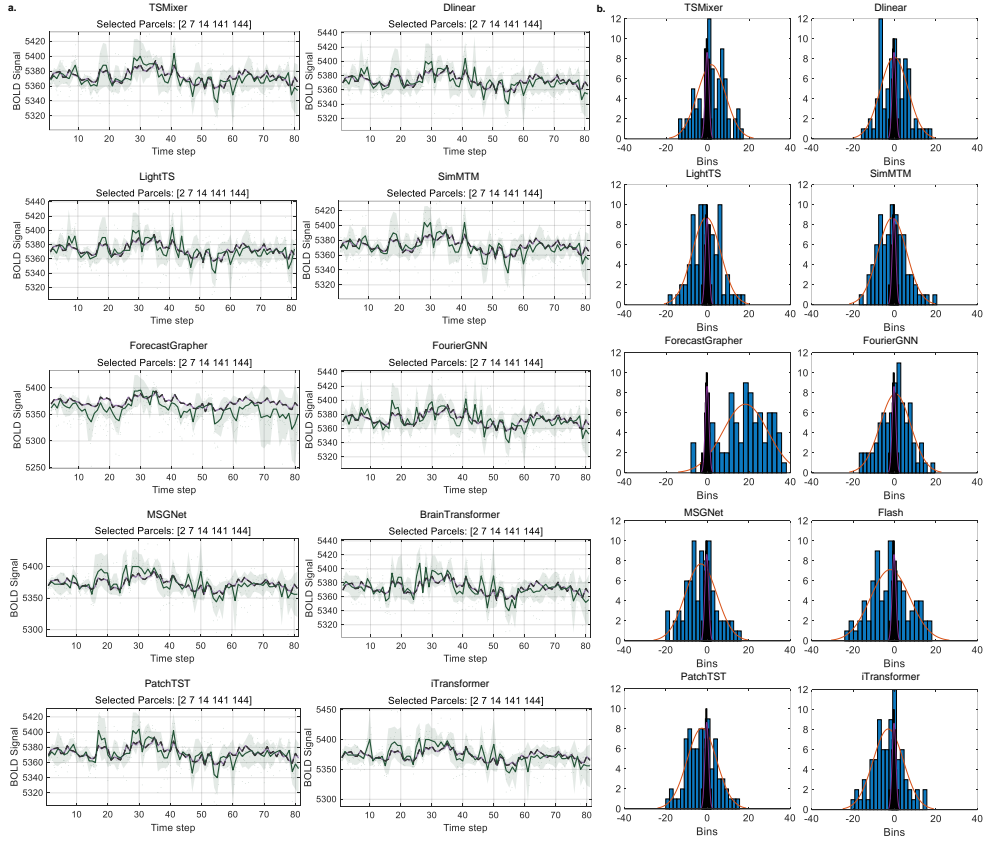
## 2 Performance

**Table 1:** Comparative experimental results on UKB. The best result is **bolded**, and the second best is underlined. Metrics include Mean Absolute Error ( $MAE$ ), Root Mean Square Error ( $RMSE$ ), Mean Absolute Percentage Error ( $MAPE$ ), Correlation Coefficient ( $PCC$ ), Functional Connectivity PCC ( $FC_{PCC}$ ), and Feature Norm ( $FN$ ).

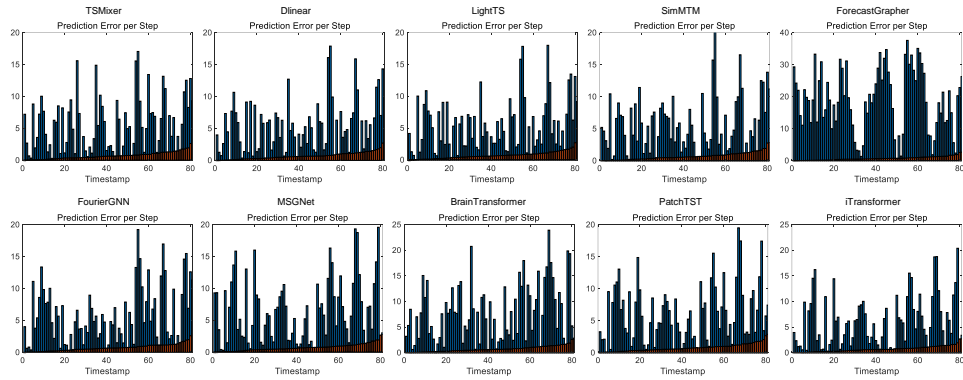
Category	Model	$MAE$	$RMSE$	$MAPE$	$PCC$	$FC_{PCC}$	$FN$
Transformer	BrainTransformer [35]	20.2087	30.0437	0.2419	0.0029	0.0705	120.99
	iTransformer [34]	19.5380	29.0149	0.2346	0.1045	0.2305	128.69
	PatchTST [36]	18.9038	27.9970	0.2298	0.2039	0.7732	34.96
Linear	DLinear [38]	15.0546	21.4078	0.1969	<u>0.5116</u>	0.9703	15.87
	TSMixer [37]	15.9711	22.9913	0.2037	0.4818	0.8163	36.21
	LightTS [39]	<u>15.1007</u>	21.5178	<u>0.1968</u>	0.5094	0.9688	17.17
Graph	MSGNet [31]	19.7222	29.2989	0.2363	0.0520	0.2977	94.97
	FourierGNN [33]	17.5481	25.5135	0.2193	0.3612	0.8776	25.30
	ForecastGrapher [32]	31.2625	46.1902	0.3742	0.0471	0.6004	46.83
LLM Model	One Fit All [41]	15.1127	<u>21.4374</u>	0.1985	0.5020	<u>0.9766</u>	<u>13.25</u>
	SimMTM [40]	15.9283	22.8618	0.2045	0.4537	0.9080	22.15
	BOLD-Cast	<b>5.9595</b>	<b>15.8012</b>	<b>0.0744</b>	<b>0.9594</b>	<b>0.9960</b>	<b>4.80</b>

**Table 2:** Experimental results on **HCP-YA**, **HCP-A**, **HCP-D**, and **ABIDE**

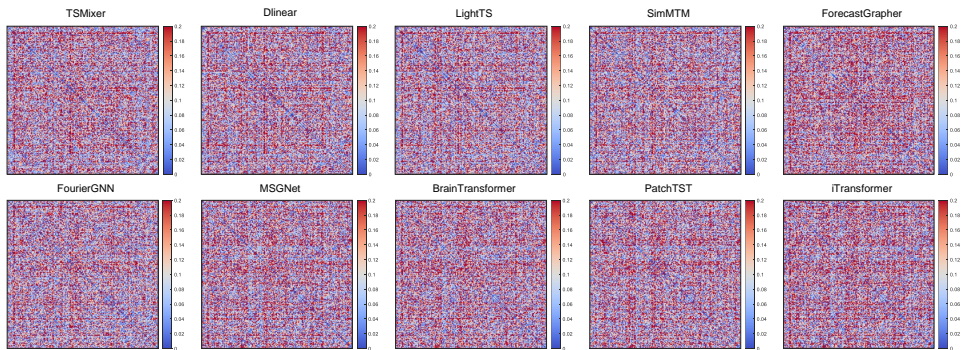
Method	$MAE$	$RMSE$	$MAPE$	$PCC$	$FC_{PCC}$	$FN$
HCP-YA	7.3909	10.2241	0.1045	0.9562	0.9929	5.0612
HCP-A	10.5163	14.2336	0.1263	0.9847	0.9864	5.6261
HCP-D	12.6548	16.3170	0.1549	0.9722	0.9830	6.5438
ABIDE	10.1812	18.4301	0.1868	0.9614	0.9459	7.4615



**Fig. 1:** Benchmarking BOLD-Cast on UK Biobank fMRI dataset. **a**, Representative BOLD signal trajectories from two resting-state networks (parietal and supra-marginal), each visualized by averaging the signals across their constituent parcels. Individual parcels are shown as scattered points. Ground-truth (black), 10 SOTAs (green) are overlaid. Shaded bands indicate inter-parcel variability. **b**, Histogram of voxel-wise prediction errors, aggregated across all samples. BOLD-Cast (purple), 10 SOTAs (blue) are overlaid.



**Fig. 2:** Step-wise absolute prediction errors across time. Compared to 10 SOTAs, BOLD-Cast yields consistently smaller and more stable errors across the horizon. BOLD-Cast (red), 10 SOTAs (blue) are overlaid.

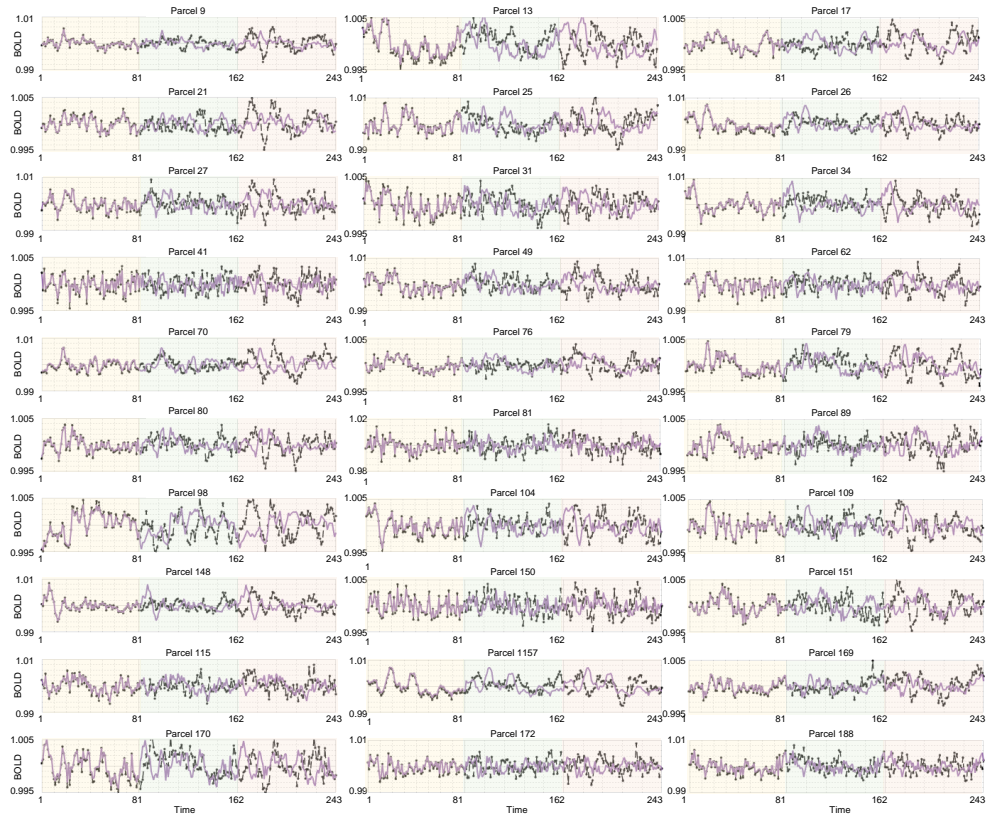


**Fig. 3:** Heatmaps of FC deviation from ground-truth FC.

### 3 Scalability

**Table 3:** Scalability evaluation of the proposed model on the UKB dataset. Here, “1” denotes prediction with  $1\times$  sequence length, “2” denotes  $2\times$  prediction length, and “3” denotes  $3\times$  prediction length.

<b>UKB</b>	<i>MAE</i>	<i>RMSE</i>	<i>MAPE</i>	<i>PCC</i>	<i>FC<sub>PCC</sub></i>	<i>FN</i>
1	5.960272	15.80382	0.074366	0.959444	0.99737	4.80696
2	14.16711	27.88933	0.169294	0.749358	0.87334	27.4937
3	18.17853	32.16586	0.215275	0.588536	0.82327	32.8177



**Fig. 4:** Time-series prediction results of the proposed BOLD-Cast model. The plots show a comparison between the ground-truth BOLD signals (black lines) and the self-tested predictions (colored lines) for 30 randomly selected parcels from the CC200 atlas. Predictions corresponding to  $1\times$ ,  $2\times$ , and  $3\times$  the input length are displayed in yellow, green, and orange, respectively. Each sub-plot represents a distinct parcel, arranged in a grid layout, with the x-axis indicating time and the y-axis representing the blood-oxygen-level dependent (BOLD) signal. The results demonstrate close alignment between the predicted and actual time series across various parcels and prediction horizons.

## 4 Generalization

**Table 4:** Results predicted directly on **HCP-YA** using the model trained on UKB.

<b>Method</b>	<i>MAE</i>	<i>RMSE</i>	<i>MAPE</i>	<i>PCC</i>	<i>FC<sub>PCC</sub></i>	<i>FN</i>
BOLD-Cast	2.5344	3.5230	0.0334	0.9862	0.9963	5.0043
ForecastGrapher [32]	20.4581	27.2546	0.2594	0.4152	0.8258	35.0849
FourierGNN [33]	22.1698	29.6735	0.2790	0.3157	0.8306	25.3962
MSGNet [31]	22.4069	29.8570	0.2792	0.0478	0.2188	99.4921
BrainTransformer [35]	24.6038	32.7973	0.3065	0.0010	0.0496	82.6730
iTransformer [34]	22.3124	29.7395	0.2782	0.0841	0.2036	130.2870
PatchTST [36]	20.7234	27.6625	0.2611	0.4106	0.9183	18.0014
SimMTM [40]	20.0715	26.7488	0.2553	0.4273	0.8767	22.7491
DLinear [38]	19.4890	26.0447	0.2495	0.4790	0.9583	16.6756
LightTS [39]	19.4474	25.9918	0.2487	0.4801	0.9554	18.3423
TSMixer [37]	20.7952	27.8729	0.2635	0.4215	0.7786	34.5488
One Fit All [41]	19.8574	26.6801	0.2541	0.4500	0.9478	14.7505

**Table 5:** Results predicted directly on **HCP-A** using the model trained on UKB.

<b>Method</b>	<i>MAE</i>	<i>RMSE</i>	<i>MAPE</i>	<i>PCC</i>	<i>FC<sub>PCC</sub></i>	<i>FN</i>
BOLD-Cast	5.9359	13.8357	0.0765	0.9555	0.9902	6.3423
ForecastGrapher [32]	18.2882	32.1008	0.2174	0.3678	0.7046	39.7370
FourierGNN [33]	39.0462	46.2622	0.2310	0.3044	0.8385	26.0966
MSGNet [31]	19.7092	26.5311	0.2468	0.0334	0.2214	102.3460
BrainTransformer [35]	58.1294	67.0210	0.6858	0.0015	0.0520	84.9479
iTransformer [34]	19.7286	26.5496	0.2472	0.0627	0.2155	128.1340
PatchTST [36]	18.4321	32.7639	0.2116	0.3683	0.8987	21.2430
SimMTM [40]	17.9924	32.7336	0.2120	0.3900	0.8560	27.9462
DLinear [38]	29.7842	35.8975	0.2063	0.4556	0.9600	16.9521
LightTS [39]	30.0381	36.2487	0.2057	0.4549	0.9565	18.7103
TSMixer [37]	33.4622	41.3429	0.2206	0.3975	0.7694	37.9118
One Fit All [41]	16.0127	21.1898	0.2110	0.4130	0.9492	15.4822

**Table 6:** Results predicted directly on **HCP-D** using the model trained on UKB.

<b>Method</b>	<i>MAE</i>	<i>RMSE</i>	<i>MAPE</i>	<i>PCC</i>	<i>FC<sub>PCC</sub></i>	<i>FN</i>
BOLD-Cast	7.2284	10.6253	0.0928	0.9867	0.9964	5.0443
ForecastGrapher [32]	38.7098	52.2318	0.5005	0.5022	0.7571	43.1136
FourierGNN [33]	45.1674	60.4220	0.5826	0.2646	0.7581	36.9197
MSGNet [31]	51.3598	68.4068	0.6508	0.0454	0.2477	95.2288
BrainTransformer [35]	65.4545	84.1394	0.8115	0.0140	0.0501	82.1174
iTransformer [34]	51.8758	68.9667	0.6575	0.0625	0.1950	121.1810
PatchTST [36]	37.6136	51.0902	0.4802	0.5144	0.7881	36.8174
SimMTM [40]	35.3273	48.2508	0.4562	0.5394	0.8346	31.3364
DLinear [38]	34.6864	46.6826	0.4521	0.5538	0.9280	21.1483
LightTS [39]	34.6591	46.6462	0.4504	0.5547	0.9254	22.0792
TSMixer [37]	42.4833	57.5424	0.5532	0.3926	0.6270	48.8311
One Fit All [41]	33.4636	45.9985	0.4342	0.5729	0.9192	21.1432

**Table 7:** Results predicted directly on **ABIDE** using the model trained on UKB.

<b>Method</b>	<i>MAE</i>	<i>RMSE</i>	<i>MAPE</i>	<i>PCC</i>	<i>FC<sub>PCC</sub></i>	<i>FN</i>
BOLD-Cast	7.3172	10.1247	6.1070	0.8748	0.9846	9.5438
ForecastGrapher [32]	NaN	NaN	NaN	NaN	NaN	NaN
FourierGNN [33]	NaN	NaN	NaN	NaN	NaN	NaN
MSGNet [31]	NaN	NaN	NaN	NaN	NaN	NaN
BrainTransformer [35]	23.8716	33.7675	3.8878	0.0048	-0.0020	29.6531
iTransformer [34]	21.9021	31.2413	1.9725	0.0375	0.1203	24.9755
PatchTST [36]	22.8526	32.4712	4.1760	0.0649	0.1077	4.0259
SimMTM [40]	23.0017	32.7778	4.2146	0.0752	0.1102	4.1215
DLinear [38]	23.4458	33.3469	5.1087	0.1084	0.3826	11.2021
LightTS [39]	21.9021	31.2413	1.9725	0.0375	0.1203	24.9755
TSMixer [37]	10.8325	15.4289	1.9768	0.0533	0.1027	4.5713
One Fit All [41]	22.8819	32.6108	4.1938	0.0737	0.1096	4.0998

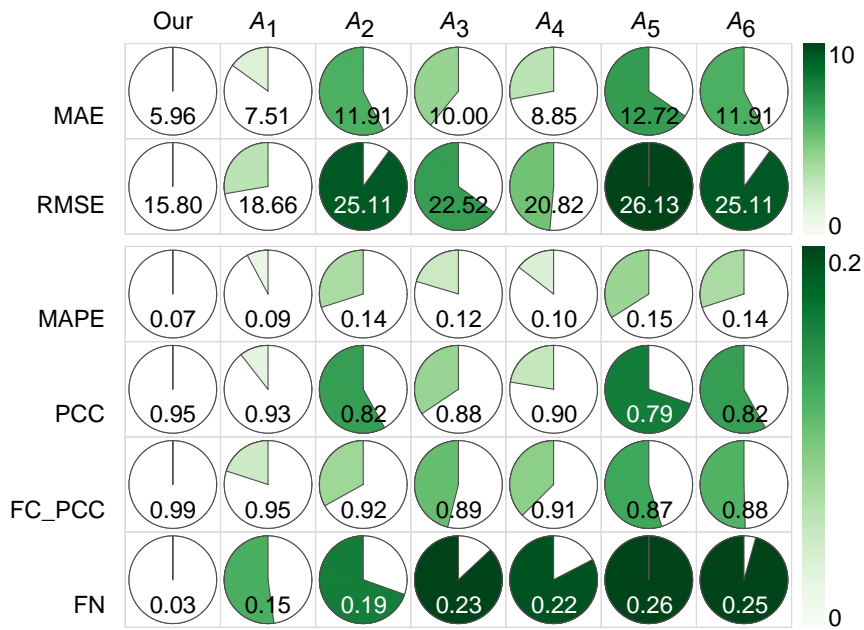
## 5 Explainability



**Fig. 5:** Individual FC matrices generated from BOLD-Cast predictions using the CC200 partitioning method and visualized with Yeo-17 network boundaries. Intra- and inter-network similarity scores are reported (e.g., intra-network: 0.51, inter-network: 0.19 in ABIDE;  $\Delta = 0.32$ ). Typical resting-state modularity was preserved across all datasets, confirming that the shared latent representations learned by BOLD-Cast generalize across groups while maintaining neurobiologically meaningful structure.

## 6 Ablation Study

	Our	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	A <sub>4</sub>	A <sub>5</sub>	A <sub>6</sub>
<i>Loss<sub>match</sub></i>	-	×	-	-	-	×	-
<i>Loss<sub>pear</sub></i>	-	-	×	-	-	×	-
<i>Loss<sub>recon</sub></i>	-	-	-	×	-	×	-
<i>Loss<sub>con</sub></i>	-	-	-	-	×	×	-
TE	-	-	-	-	-	-	×



**Fig. 6:** Ablation experiment settings and results. The table above shows the ablation experiment settings. Modules marked with a cross are ablated, and modules marked with a check mark are retained. The figure below shows the degradation of model performance under different ablation settings. Greater degradation indicates larger sector areas.

## 7 fMRI Data Preprocessing Pipeline

**Table 8:** Summary of fMRI preprocessing pipelines for the datasets used in this study. All datasets were preprocessed following their official pipelines to ensure consistency and comparability.

<b>Preprocessing Step</b>	<b>UKB</b>	<b>HCP-YA</b>	<b>HCP-A</b>	<b>HCP-D</b>	<b>ABIDE</b>
Processing Pipeline	FSL	HCP pipeline	HCP pipeline	HCP pipeline	AFNI
Slice Time Correction	O	O	O	O	O
Head Motion Correction	O	O	O	O	O
Motion Co-registration	FSL applywarp	O	O	O	O
Spatial Smoothing	X	X	X	X	6 mm
High-pass Filtering	O	Gaussian (200s)	Gaussian (200s)	Gaussian (200s)	0.009
Low-pass Filtering	X	X	X	X	0.08
Denoising	ICA-FIX	ICA-FIX	ICA-FIX	ICA-FIX	3dDeconvolve (nuisance regression)
Discarding First Timepoints	X	X	X	X	X

## 8 Model training

**Table 9:** Summary of key hyperparameters and settings for **BOLD-Cast**.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
task_name	'long_term_forecast'	Task name
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
his_len	81	Historical sequence length
pre_len	81	Prediction length
<i>Model Configuration</i>		
epoch	100	Training epoch
lr	0.001	Learning rate
bs	32	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	7	Encoder input size
dec_in	7	Decoder input size

**Table 10:** Summary of key hyperparameters and settings for **Brain-Transformer/iTransformer/Dlinear/TSMixer**.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
task_name	'long_term_forecast'	Task name
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
seq_len	162	Input sequence length
his_len	81	Start token length
pre_len	81	Prediction sequence length
moving_avg	25	Window size of moving average
d_ff	2048	Dimension of fcn
features	'M'	Forecasting task
freq	's'	Freq for time features encoding
d_model	512	Dimension of model
c_out	7	Output size
<i>Model Configuration</i>		
epoch	100	Training epoch
lr	0.001	Learning rate
bs	32	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	7	Encoder input size
dec_in	7	Decoder input size

**Table 11:** Summary of key hyperparameters and settings for LightTS/PatchTST.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
task_name	'long_term_forecast'	Task name
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
seq_len	162	Input sequence length
his_len	81	Start token length
pre_len	81	Prediction sequence length
moving_avg	25	Window size of moving average
d_ff	2048	Dimension of fc
features	'M'	Forecasting task
freq	's'	Freq for time features encoding
d_model	64	Dimension of model
c_out	7	Output size
<i>Model Configuration</i>		
epoch	100	Training epoch
lr	0.001	Learning rate
bs	32	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	190	Encoder input size
dec_in	190	Decoder input size
stride	8	Stride
patch_len	16	Patch length
head_dropout	0.0	Head dropout

**Table 12:** Summary of key hyperparameters and settings for **One Fit All**.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
task_name	'long_term_forecast'	Task name
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
seq_len	162	Input sequence length
his_len	81	Start token length
pre_len	81	Prediction sequence length
moving_avg	25	Window size of moving average
d_ff	2048	Dimension of fc
features	'M'	Forecasting task
freq	's'	freq for time features encoding
d_model	768	Dimension of model
is_gpt	1	Use GPT
pretrain	1	Use pretrained model
patch_size	16	Use GPT
gpt_layer	3	layer number of GPT
<i>Model Configuration</i>		
epoch	20	Training epoch
lr	0.0001	Learning rate
bs	8	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	7	Encoder input size
dec_in	7	Decoder input size

**Table 13:** Summary of key hyperparameters and settings for **SimMTM**.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
seq_len	162	Input sequence length
his_len	81	Start token length
pre_len	81	Prediction sequence length
moving_avg	25	Window size of moving average
d_ff	2048	Dimension of fcn
features	'M'	Forecasting task
freq	's'	Freq for time features encoding
d_model	512	Dimension of model
c_out	7	Output size
<i>Model Configuration</i>		
task_name	'finetune'	Task name
epoch	100	Training epoch
lr	0.001	Learning rate
bs	32	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	7	Encoder input size
dec_in	7	Decoder input size
temperature	0.2	temperature
lm	3	Average masking length
positive_nums	3	Masking series numbers
rbtp	1	(0: rebuild the embedding of oral series; 1: rebuild oral series)
masked_rule	'geometric'	(geometric, random, masked tail, masked head)
mask_rate	7	Mask ratio
stride	12	Stride
patch_len	12	Patch length
head_dropout	0.1	Head dropout

**Table 14:** Summary of key hyperparameters and settings for **ForecastGrapher**.

Parameter	Default Value	Description
<i>Data Loader Configuration</i>		
task_name	'long_term_forecast'	Task name
drop_last	True	Drop last incomplete batch
val_set_shuffle	False	Shuffle validation set
drop_short	True	Drop short sequences
seq_len	162	Input sequence length
his_len	81	Start token length
pre_len	81	Prediction sequence length
moving_avg	25	Window size of moving average
d_ff	2048	Dimension of fc
features	'M'	Forecasting task
freq	's'	Freq for time features encoding
d_model	512	Dimension of model
c_out	190	Output size
num_nodes	190	To create graph
subgrpah_size	3	Neighbors number
k	3	Number of GNN block
num_dim	10	Node embbed to dim dimentions
<i>Model Configuration</i>		
epoch	100	Training epoch
lr	0.001	Learning rate
bs	32	Batch size
patience	5	Early stop patience
loss	MSE	Loss function
is_training	1	Training status (1=train, 0=test)
llm_ckp_dir	gpt2	Pre-trained LLM checkpoint
dropout	0.1	Dropout rate
enc_in	7	encoder input size
dec_in	7	decoder input size

**Table 15:** Summary of BrainGB and PTGB implementation details in our downstream tasks.

<b>Aspect</b>	<b>BrainGB (Classification)</b>	<b>PTGB (Regression)</b>
<b>Task Type</b>	ASD diagnosis, Sex prediction	fMRI-based phenotype regression
<b>Output Layer</b>	Softmax classifier (original)	Linear projection layer (no softmax)
<b>Loss Function</b>	Cross-entropy loss	Mean squared error
<b>Evaluation Metrics</b>	Accuracy, Precision, F1-score, Specificity	MAE, RMSE, MPAE, PCC
<b>Graph Input</b>	Static FC matrix per subject	Static FC matrix per subject
<b>Graph Backbone</b>	GIN / GAT (unchanged)	GIN / GAT (unchanged)
<b>Pooling Method</b>	Global mean or attention pooling	Global mean or attention pooling
<b>Optimizer</b>	Adam	Adam
<b>Learning Rate</b>	0.001	0.001
<b>Epochs</b>	100 (early stop)	100 (early stop)
<b>Batch Size</b>	32	32
<b>Model Structure</b>	3 GNN layers + 2-layer MLP	3 GNN layers + 2-layer MLP