## Supplementary material

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## 1. Necessary concepts

### 1.1 The conventional GM(1,1) model

For a given system, we can obtain the original time sequence that is $X^{(0)}=\left(x^{(0)}(1), x^{(0)}(2), \cdots, x^{(0)}(n)\right)$, where $x^{(0)}(i)>0, i=1,2, \cdots, n$ is equally-spaced over time and $n$ is more than four in number. Subsequently, the detailed steps of $\mathrm{GM}(1,1)$ are outlined below:

Step 1: Conducting the first-order accumulated generated operation (1-AGO) for the collected $X^{(0)}$, the new generalized accumulation sequence is presented:

$$
\begin{equation*}
X^{(1)}=\left(x^{(1)}(1), x^{(1)}(2), \cdots, x^{(1)}(n)\right) \tag{1}
\end{equation*}
$$

where $x^{(0)}(1)=x^{(1)}(1)$ and the $k$ thentry is defined as $x^{(1)}(k)=\sum_{i=1}^{k} x^{(0)}(i), k=1,2, \cdots, n$.
Step 2: Establishing $\mathrm{GM}(1,1)$ for the new time series. The form of the first-order grey differential equation of $\mathrm{GM}(1,1)$ is given by

$$
\begin{equation*}
x^{(0)}(k)+a z^{(1)}(k)=b \tag{2}
\end{equation*}
$$

where $z^{(1)}(k)$ is called the background value, for which the $k$ thentry is defined as $z^{(1)}(k)=$ $0.5 x^{(1)}(k)+0.5 x^{(1)}(k-1), k=2,3, \cdots, n$. Then, the corresponding albinism differential equation of $\operatorname{GM}(1,1)$ is:

$$
\begin{equation*}
\frac{d x^{(1)}(t)}{d t}+a x^{(1)}(t)=b \tag{3}
\end{equation*}
$$

where $a$ means the development coefficient and $b$ represents the grey action item.
Step 3: Calculating the parameters $a$ and $b$. Substituting the values of $k$ into Eq. (2), one can obtain

$$
\begin{gather*}
x^{(0)}(2)+a z^{(1)}(2)=b \\
x^{(0)}(3)+a z^{(1)}(3)=b  \tag{4}\\
\vdots \\
x^{(0)}(n)+a z^{(1)}(n)=b
\end{gather*}
$$

In matrix form, $\mathbf{B}=\mathbf{A} \widehat{\boldsymbol{\theta}}$, where

$$
\mathbf{A}=\left[\begin{array}{cc}
-z^{(0)}(2) & 1  \tag{5}\\
-z^{(0)}(3) & 1 \\
\vdots & \vdots \\
-z^{(0)}(n) & 1
\end{array}\right], \mathbf{B}=\left[\begin{array}{c}
x^{(0)}(2) \\
x^{(0)}(3) \\
\vdots \\
x^{(0)}(n)
\end{array}\right], \widehat{\boldsymbol{\theta}}=\left[\begin{array}{c}
\hat{a} \\
\hat{b}
\end{array}\right] .
$$

By solving the above matrix form in Eq. (4), the least-squares estimation for $a$ and $b \operatorname{are} \widehat{\boldsymbol{\theta}}=[\hat{a}, \hat{b}]^{T}=\left(\mathbf{A}^{\mathbf{T}} \mathbf{A}\right)^{\mathbf{- 1}} \mathbf{A}^{\mathbf{T}} \mathbf{B}$.

Step 4: Obtaining the newly-generated sequence for forecasting, based on the initial condition of $\hat{x}^{(1)}(1)=x^{(0)}(1)=x^{(1)}(1)$, which is given by

$$
\begin{equation*}
\hat{x}^{(1)}(k)=\left[x^{(1)}(1)-\hat{b} / \hat{a}\right] e^{-\hat{a}(k-1)}+\hat{b} / \hat{a}, k=2,3, \cdots, n, n+1, \cdots \tag{6}
\end{equation*}
$$

Step 5: Calculating the fitted and forecasted values in the original domain by using the inverse 1-AGO with the expression $\hat{x}^{(0)}(k)=\hat{x}^{(1)}(k)-\hat{x}^{(1)}(k-1)$, which can be expressed by

$$
\begin{equation*}
\hat{x}^{(0)}(k)=\left[x^{(1)}(1)-\hat{b} / \hat{a}\right]\left(1-e^{\hat{a}}\right) e^{-\hat{a}(k-1)}, k=2,3, \cdots, n, n+1, \cdots \tag{7}
\end{equation*}
$$

where $\hat{x}^{(0)}(k)(k=1,2, \cdots, n)$ are fitted values and $\hat{x}^{(0)}(k)(k \geq n+1)$ are forecasted values.

### 2.2 The seasonal $\mathbf{G M}(1,1)$ model

As Eq. (7) reveals, the prediction equation in the conventional $\mathrm{GM}(1,1)$ model is essentially a function for describing the exponential time series. If a given sequence has seasonal fluctuations, this model will perform unsatisfactory results due to its exponential mechanism. To address such issues, Wang et al. (2018c) put forward a seasonal grey model ( $\operatorname{SGM}(1,1)$ ) based on the accumulation operators that are generated by using seasonal factors. The detailed process of this model can be introduced as follows.

Suppose that $X^{(0)}$ represents the seasonally-influenced original data, which is defined in Section 2.1 and $S$ stands for a first-order seasonal accumulated generated operation (1-SAGO), then one can obtain

$$
\begin{equation*}
X_{S}^{(1)}=X^{(0)} S=\left(x^{(1)}(1) s, x^{(1)}(2) s, \cdots, x^{(1)}(n) s\right) \tag{8}
\end{equation*}
$$

where

$$
\begin{equation*}
x^{(1)}(k) s=\sum_{j=1}^{k} x^{(0)}(j) / f_{s}(j), k=1,2, \cdots, n \tag{9}
\end{equation*}
$$

for which $f_{s}(j)$ is the seasonal factor acting at the $j$ th data point in the collected data sequence. It represents a dimensionless parameter that can reflect the average seasonally-affected degree, for which the actual value in different data point deviates from the system trend due to the seasonal fluctuations. Then, its precise expression can be obtained by

$$
\begin{equation*}
f_{S}(j)=\frac{\bar{x}_{M}^{(0)}(j)}{\bar{x}_{M N}^{(0)}(j)} \tag{10}
\end{equation*}
$$

where $M$ stands for the number of seasonal cycles and $N$ is the year of the $j$ th data point. For instance, $M=4$ means the quarterly time series, while $M=12$ represents the monthly seasonal cycles. Besides, $\bar{x}_{M}^{(0)}(j)$ and $\bar{x}_{M N}^{(0)}(j)$ represent the average value for the quarter or month at the $j$ th data point and the total average value for all quarters or months, respectively.

Subsequently, based on the processed time series by using the $1-S A G O$, we can have the functions of $\operatorname{SGM}(1,1)$ as follows.

The form of the grey differential equation of $\operatorname{SGM}(1,1)$ is given by

$$
\begin{equation*}
x^{(0)}(k) / f_{s}(k)+a_{s} z_{s}^{(1)}(k)=b_{s} \tag{11}
\end{equation*}
$$

where $z_{s}^{(1)}(k)=0.5 x_{s}^{(1)}(k)+0.5 x_{s}^{(1)}(k-1), k=2,3, \cdots, n$. Then, the corresponding albinism differential equation of $\operatorname{SGM}(1,1)$ is:

$$
\begin{equation*}
\frac{d x_{s}^{(1)}(t)}{d t}+a_{s} x_{s}^{(1)}(t)=b_{s} . \tag{12}
\end{equation*}
$$

where $a_{s}$ means the development coefficient and $b_{s}$ represents the grey action item. The parameter $\widehat{\boldsymbol{\eta}}=\left[\hat{a}_{s}, \hat{b}_{s}\right]^{T}$ can be estimated by using the least square method: $\widehat{\boldsymbol{\eta}}=\left[\hat{a}_{s}, \hat{b}_{s}\right]^{T}=$ $\left(\mathbf{C}^{\mathbf{T}} \mathbf{C}\right)^{\mathbf{- 1}} \mathbf{C}^{\mathbf{T}} \mathbf{D}$, where

$$
\mathbf{C}=\left[\begin{array}{cc}
-z_{s}^{(0)}(2) & 1  \tag{13}\\
-z_{s}^{(0)}(3) & 1 \\
\vdots & \vdots \\
-z_{s}^{(0)}(n) & 1
\end{array}\right], \mathbf{D}=\left[\begin{array}{c}
x^{(0)}(2) / f_{s}(2) \\
x^{(0)}(3) / f_{s}(3) \\
\vdots \\
x^{(0)}(n) / f_{s}(4)
\end{array}\right], \widehat{\boldsymbol{\theta}}=\left[\begin{array}{c}
\hat{a}_{s} \\
\hat{b}_{s}
\end{array}\right] .
$$

Based on the estimated parameters, the formation of $\operatorname{SGM}(1,1)$ is

$$
\begin{equation*}
\hat{x}_{s}^{(1)}(k)=\left[x^{(1)}(1) / f_{s}(1)-\hat{b}_{s} / \hat{a}_{s}\right] e^{-\hat{a}_{s}(k-1)}+\hat{b}_{s} / \hat{a}_{s}, k=2,3, \cdots, n, n+1, \cdots \tag{14}
\end{equation*}
$$

The final fitted and forecasted value in the original domain can be obtained by

$$
\begin{equation*}
\hat{x}^{(0)}(k)=f_{s}(k)\left[\hat{x}_{s}^{(1)}(k)-\hat{x}_{s}^{(1)}(k-1)\right], k=2,3, \cdots, n, n+1, \cdots \tag{15}
\end{equation*}
$$

Though the $\mathrm{GM}(1,1)$ and its variants have certain advantages, such as simple structure and high precision, even facing a limited amount of data, it has certain disadvantages that are not suitable for middle- and long-term forecasting due to the inherent errors generated by the transformation from the discrete function to the continuous one (Ding, 2019; Xie and Liu, 2009). To be specific, these transformation errors might significantly reduce the accuracy of estimating the grey coefficient $a$, thereby generating unsatisfactory forecasting results. Table S1 demonstrates the relationships between the development and applicability of $\operatorname{GM}(1,1)$. Therefore, to deal with such issues, the discrete grey model $(\operatorname{SGM}(1,1))$ model is proposed by Xie and Liu (Xie and Liu, 2009), which can strikingly improve the forecasting performance in modeling various time sequences.

Table S1 Relationships between the development coefficient and applicability of GM(1,1) (Liu and Deng,
2000)

| Range of $a$ | Applicability |
| :--- | :--- |
| $-0.3 \leq a$ | Suitable for middle- and long-term forecasting |

$-0.5 \leq a<-0.3$
$-0.8 \leq a<-0.5$
$-1.0 \leq a<-0.8$
$-1.0>a$

Suitable for short-term forecasting and harmful for middle- and long-term forecasting
Suitable for short-term forecasting, but negative results
Applications with corrected results by the residual errors
Not applicable in any situation

### 3.3 The DGM $(1,1)$ model

In order to eliminate the transformation errors inherently stacked in the conventional
$\mathrm{GM}(1,1)$ model, Xie and Liu (2009) proposed the discrete grey model, whose detailed procedures are outlined as follows.

Step 1: Collecting the raw observations $X^{(0)}=\left(x^{(0)}(1), x^{(0)}(2), \cdots, x^{(0)}(n)\right)$ and conducting the first-order accumulated generated operation (1-AGO), the new generalized accumulation sequence is presented:

$$
\begin{equation*}
X^{(1)}=\left(x^{(1)}(1), x^{(1)}(2), \cdots, x^{(1)}(n)\right) \tag{16}
\end{equation*}
$$

where $x^{(0)}(1)=x^{(1)}(1)$ and the $k$ thentry is defined as $x^{(1)}(k)=\sum_{i=1}^{k} x^{(0)}(i), k=1,2, \cdots, n$.
Step 2: Establishing $\operatorname{DGM}(1,1)$ for the new time series, whose form can be given by

$$
\begin{equation*}
x^{(1)}(k+1)=\beta_{1} x^{(1)}(k)+\beta_{2} \tag{17}
\end{equation*}
$$

where $\beta_{1}$ means the development coefficient and $\beta_{2}$ represents the grey constant.
Step 3: Calculating the parameters $\beta_{1}$ and $\beta_{2}$. Substituting the values of $k$ in to Eq. (17), one can obtain

$$
\begin{gather*}
x^{(1)}(2)=\hat{\beta}_{1} x^{(1)}(1)+\hat{\beta}_{2} \\
x^{(1)}(3)=\hat{\beta}_{1} x^{(1)}(2)+\hat{\beta}_{2}  \tag{18}\\
\vdots \\
x^{(1)}(n)=\hat{\beta}_{1} x^{(1)}(n-1)+\hat{\beta}_{2}
\end{gather*}
$$

In matrix form, $\mathbf{H}=\mathbf{G} \widehat{\boldsymbol{\beta}}$, where

$$
\mathbf{G}=\left[\begin{array}{cc}
-x^{(1)}(1) & 1  \tag{19}\\
-x^{(1)}(2) & 1 \\
\vdots & \vdots \\
-x^{(1)}(n-1) & 1
\end{array}\right], \mathbf{H}=\left[\begin{array}{c}
x^{(1)}(2) \\
x^{(1)}(3) \\
\vdots \\
x^{(1)}(n)
\end{array}\right], \widehat{\boldsymbol{\beta}}=\left[\begin{array}{c}
\hat{\beta}_{1} \\
\hat{\beta}_{2}
\end{array}\right] .
$$

By solving the above matrix form in Eq. (18), the least-squares estimation for $\beta_{1}$ and $\beta_{2}$ $\operatorname{are} \widehat{\boldsymbol{\beta}}=\left[\hat{\beta}_{1}, \hat{\beta}_{2}\right]^{T}=\left(\mathbf{G}^{\mathbf{T}} \mathbf{G}\right)^{\mathbf{- 1}} \mathbf{G}^{\mathbf{T}} \mathbf{H}$.

Step 4: Obtaining the newly-generated sequence for forecasting based on the initial condition of $\hat{x}^{(1)}(1)=x^{(0)}(1)=x^{(1)}(1)$, which is given by

$$
\begin{equation*}
\hat{x}^{(1)}(k+1)=\hat{\beta}_{1}^{k} x^{(1)}(1)+\frac{1-\widehat{\beta}_{1}^{k}}{1-\widehat{\beta}_{1}} * \hat{\beta}_{2}, k=1,2, \cdots, n, n+1, \cdots \tag{20}
\end{equation*}
$$

Step 5: Calculating the fitted and forecasted values in the original domain by using the inverse 1-AGO with the expression $\hat{x}^{(0)}(k)=\hat{x}^{(1)}(k)-\hat{x}^{(1)}(k-1)$, which can be expressed by

$$
\begin{equation*}
\hat{x}^{(0)}(k+1)=\left(\hat{\beta}_{1}-1\right) *\left[x^{(1)}-\frac{\widehat{\beta}_{2}}{1-\widehat{\beta}_{1}}\right] * \hat{\beta}_{1}^{k}, k=1,2, \cdots, n, n+1, \cdots \tag{21}
\end{equation*}
$$

where $\hat{x}^{(0)}(k)(k=1,2, \cdots, n)$ are fitted values and $\hat{x}^{(0)}(k)(k \geq n+1)$ are forecasted values.
Although the $\operatorname{DGM}(1,1)$ model can eliminate the inherent jumping errors of the conventional GM $(1,1)$ model, it still limited capability to describe seasonal time series that are widely existed in the real world. Thus, to accurately estimate the seasonal fluctuations, a novel seasonal discrete grey model is put forward in this work for predicting electricity consumption and production in China.
2. The forecasted error of the competing models when $m=33$

Table S2 Error analysis of the competing models when $m=33$

|  | Electricity consumption forecasting |  |  |  | Electricity production forecasting |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Model | MAE | MARE | MSE | MSRE | MAE | MARE | MSE | MSRE |
| SDGM 1,1 ) | $\mathbf{3 9 8 . 1 2 3 5}$ | $\mathbf{0 . 0 8 6 1}$ | $\mathbf{2 5 6 0 9 5 . 3 2 0 0}$ | $\mathbf{0 . 0 1 0 5}$ | $\mathbf{1 2 4 . 2 3 4 2}$ | $\mathbf{0 . 0 4 2 2}$ | $\mathbf{3 9 8 7 8 . 4 9 6 0}$ | $\mathbf{0 . 0 0 3 1}$ |
| SGM(1,1) | 390.4013 | 0.0847 | 244982.4286 | 0.0104 | 167.3441 | 0.0635 | 56546.7458 | 0.0066 |
| SARIMA | 468.7037 | 0.0966 | 391690.4211 | 0.0144 | 150.2226 | 0.0588 | 55456.3081 | 0.0068 |
| LSSVR | 581.8624 | 0.1255 | 592609.4834 | 0.0223 | 337.0271 | 0.1022 | 459368.2021 | 0.0225 |
| LSTM | 739.9751 | 0.1762 | 784881.0025 | 0.0464 | 388.1003 | 0.1499 | 310346.1707 | 0.0340 |
| MLP | 865.0773 | 0.1894 | 1344691.2820 | 0.0516 | 546.8208 | 0.2019 | 711490.7436 | 0.0590 |
| HW | 489.2145 | 0.1067 | 449044.6649 | 0.0208 | 218.0218 | 0.0694 | 144734.4185 | 0.0094 |
| Snavie | 656.8130 | 0.1484 | 577455.9010 | 0.0272 | 386.5183 | 0.1477 | 244927.5598 | 0.0285 |

Note: the best performance values are given in bold.
As Table S2 shows, a similar conclusion can be found with the results $(m=11)$ that the proposed model still generates the best forecasting performance when $\mathrm{m}=33$. Therefore, the empirical cases demonstrate that the newly-designed model is reliable and practical to predict electricity consumption and production.

## 3. The results of the MCS test when $m=33$

Table S3 The results of the MCS test when $\mathrm{m}=33$


## 4. The results of the $D M$ test when $m=33$

Table S 4 The results of the $D M$ test when $\mathrm{m}=33$

|  |  |  | SGM (1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Electricity consumption forecasting | MAE | DW | 1.007 | -3.104 | -3.588 | -7.291 | -4.031 | -2.726 | -7.798 |
|  |  | $p$ | 0.316 | 0.002 | 5E-04 | 3E-11 | $9 \mathrm{E}-05$ | 0.007 | 2E-12 |
|  | MARE | DW | 0.2 | -3.001 | -4.871 | -6.543 | -7.595 | -4.24 | -7.907 |
|  |  | $p$ | 0.842 | 0.003 | 3E-06 | 1E-09 | 5E-12 | 4E-05 | 1E-12 |
|  | MSE | DW | 1.346 | -2.191 | -1.62 | -3.65 | -2.049 | -1.904 | -2.64 |
|  |  | $p$ | 0.18 | 0.03 | 0.108 | 4E-04 | 0.042 | 0.059 | 0.009 |
|  | MSRE | DW | -0.719 | -2.237 | -2.512 | -3.211 | -3.986 | -3.634 | -5.249 |
|  |  | $p$ | 0.473 | 0.027 | 0.013 | 0.002 | 1E-04 | 4E-04 | 6E-07 |
| Electricity <br> production <br> forecasting | MAE | DW | -2.962 | -1.698 | -3.385 | -6.65 | -4.121 | -4.337 | -10.08 |
|  |  | $p$ | 0.003 | 0.091 | 8E-04 | 1E-10 | 5E-05 | 2E-05 | 1E-20 |
|  | MARE | DW | -6.934 | -6.042 | -5.022 | -11.33 | -13.61 | -7.084 | -13.92 |
|  |  | $p$ | 3E-11 | 5E-09 | 9E-07 | 8E-25 | 8E-33 | 1E-11 | 6E-34 |


| MSE | $D W$ | -0.443 | -0.265 | -2.224 | -2.913 | -1.52 | -2.588 | -4.686 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $p$ | 0.658 | 0.791 | 0.027 | 0.004 | 0.13 | 0.01 | $4 \mathrm{E}-06$ |
|  | MSRE | $D W$ | -4.012 | -5.279 | -2.375 | -5.883 | -7.315 | -5.535 |
|  | $p$ | $8 \mathrm{E}-05$ | $3 \mathrm{E}-07$ | 0.018 | $1 \mathrm{E}-08$ | $3 \mathrm{E}-12$ | $7 \mathrm{E}-08$ | $2 \mathrm{E}-15$ |

5. The results of the SPA test when $m=11$ and $m=33$

Table S5 The results of the $S P A$ test when $m=11$

|  |  | Electricity consumption forecasting |  |  |  |  |  |  | Electricity production forecasting |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW | Snaive | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW | Snaive |
|  | MAE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| SDGM (1,1) | MARE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive | SDGM(1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive |
|  | MAE | 0.425 | 1 | 1 | 1 | 1 | 1 | 1 | 0.062 | 1 | 1 | 1 | 1 | 1 | 1 |
| SGM(1,1) | MARE | 0.314 | 1 | 1 | 1 | 1 | 1 | 1 | 0.004 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 0.317 | 1 | 1 | 1 | 1 | 1 | 1 | 0.444 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 0.114 | 1 | 1 | 1 | 1 | 1 | 1 | 0.011 | 1 | 1 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | LSSVR | LSTM | MLP | нW | Snaive | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | LSSVR | LSTM | MLP | нW | Snaive |
|  | MAE | 0.099 | 0.119 | 1 | 1 | 1 | 1 | 1 | 0.083 | 0.161 | 1 | 1 | 1 | 0.286 | 1 |
| SARIMA | MARE | 0.089 | 0.112 | 1 | 1 | 1 | 1 | 1 | 0.087 | 0.297 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 0.078 | 0.081 | 1 | 1 | 1 | 0.132 | 0.379 | 0.056 | 0.061 | 1 | 1 | 1 | 0.052 | 1 |
|  | MSRE | 0.059 | 0.08 | 1 | 1 | 1 | 0.158 | 0.165 | 0.059 | 0.086 | 1 | 1 | 1 | 0.158 | 1 |
|  |  | SDGM (1,1) | SGM(1,1) | SARIMA | LSTM | MLP | HW | Snaive | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSTM | MLP | HW | Snaive |
|  | MAE | 0.002 | 0.003 | 0.015 | 1 | 1 | 0.018 | 0.093 | 5E-04 | 0.002 | 0.011 | 1 | 1 | 0.009 | 1 |
| LSSVR | MARE | 7E-04 | 9E-04 | 0.027 | 1 | 1 | 0.035 | 0.098 | 2E-04 | 0.002 | 0.001 | 1 | 1 | 0.004 | 1 |
|  | MSE | 0.017 | 0.015 | 0.048 | 0.13 | 1 | 0.033 | 0.041 | 0.01 | 0.012 | 0.127 | 1 | 1 | 0.051 | 0.369 |
|  | MSRE | 0.008 | 0.01 | 0.155 | 0.191 | 1 | 0.069 | 0.03 | 0.014 | 0.02 | 0.268 | 1 | 1 | 0.122 | 1 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | MLP | HW | Snaive | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | MLP | HW | Snaive |
|  | MAE | 0 | 0 | 4E-04 | 0.513 | 1 | 8E-04 | 9E-04 | 0 | 0 | 0 | 0 | 1 | 0 | 0.098 |
| LSTM | MARE | 0 | 0 | 0.008 | 0.412 | 1 | 0.008 | 0.005 | 0 | 0 | 0 | 0 | 1 | 0 | 1 |
|  | MSE | 1E-04 | 1E-04 | 0.036 | 1 | 1 | 0.006 | 0.001 | 0 | 0 | 0.007 | 0.026 | 1 | 0.001 | 0.009 |
|  | MSRE | 0 | 0 | 0.386 | 1 | 1 | 0.122 | 0.002 | 0 | 0 | 0.003 | 0.001 | 1 | 6E-04 | 0.195 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | HW | Snaive | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | HW | Snaive |
|  | MAE | 0 | 0 | 1E-04 | 0.058 | 0.039 | 1E-04 | 0.001 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MLP | MARE | 0 | 0 | 2E-04 | 0.041 | 0.024 | 3E-04 | 3E-04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
|  | MSE | 0.014 | 0.014 | 0.029 | 0.221 | 0.07 | 0.023 | 0.026 | 0.002 | 0.003 | 0.005 | 0.009 | 0.012 | 0.005 | 0.007 |
|  | MSRE | 0 | 0 | 0.032 | 0.204 | 0.016 | 0.006 | 6E-04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
|  |  | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | Snaive | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | Snaive |
|  | MAE | 0.054 | 0.066 | 0.383 | 1 | 1 | 1 | 1 | 0.106 | 0.21 | 1 | 1 | 1 | 1 | 1 |
| HW | MARE | 0.043 | 0.058 | 0.313 | 1 | 1 | 1 | 1 | 0.075 | 0.279 | 0.466 | 1 | 1 | 1 | 1 |
|  | MSE | 0.07 | 0.082 | 1 | 1 | 1 | 1 | 1 | 0.113 | 0.119 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 0.046 | 0.06 | 1 | 1 | 1 | 1 | 0.229 | 0.072 | 0.105 | 1 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW |
|  | MAE | 0 | 0 | 0.039 | 1 | 1 | 1 | 0.028 | 0 | 0 | 0 | 1E-04 | 1 | 1 | 0 |
| Snaive | MARE | 0 | 0 | 0.145 | 1 | 1 | 1 | 0.167 | 0 | 0 | 0 | 0 | 0.29 | 1 | 0 |
|  | MSE | 2E-04 | 4E-04 | 1 | 1 | 1 | 1 | 0.289 | 0 | 0 | 0.143 | 1 | 1 | 1 | 0.012 |
|  | MSRE | 0.008 | 0.022 | 1 | 1 | 1 | 1 | 1 | 0 | 0 | 0.007 | 0.009 | 1 | 1 | 0 |

Table S6 The results of the $S P A$ test when $m=33$

|  |  | Electricity consumption forecasting |  |  |  |  |  |  | Electricity production forecasting |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | SGM(1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive | SGM (1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive |
|  | MAE | 0.273 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| SDGM(1,1) | MARE | 0.356 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 0.164 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 0.414 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive | SDGM (1,1) | SARIMA | LSSVR | LSTM | MLP | HW | Snaive |
|  | MAE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | $2 \mathrm{E}-04$ | 0.044 | 1 | 1 | 1 | 1 | 1 |
| SGM(1,1) | MARE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 0.05 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0.021 | 0.45 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | LSSVR | LSTM | MLP | HW | Snaive | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | LSSVR | LSTM | MLP | HW | Snaive |
|  | MAE | 0.023 | 0.022 | 1 | 1 | 1 | 1 | 1 | 0.056 | 1 | 1 | 1 | 1 | 1 | 1 |
| SARIMA | MARE | 0.06 | 0.082 | 1 | 1 | 1 | 1 | 1 | 0.001 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSE | 0.006 | 0.005 | 1 | 1 | 1 | 1 | 1 | 0.103 | 1 | 1 | 1 | 1 | 1 | 1 |
|  | MSRE | 0.008 | 0.023 | 1 | 1 | 1 | 1 | 1 | 1E-04 | 0.315 | 1 | 1 | 1 | 1 | 1 |
|  |  | $\operatorname{SDGM}(1,1)$ | $\operatorname{SGM}(1,1)$ | SARIMA | LSTM | MLP | HW | Snaive | $\operatorname{SDGM}(1,1)$ | $\operatorname{SGM}(1,1)$ | SARIMA | LSTM | MLP | HW | Snaive |
|  | MAE | 0 | 0 | 0.041 | 1 | 1 | 0.139 | 1 | 6E-04 | 0.002 | 0.003 | 1 | 1 | 0.031 | 1 |
| LSSVR | MARE | 0 | 0 | 0.02 | 1 | 1 | 0.16 | 1 | 0 | 1E-04 | 3E-04 | 1 | 1 | 0.005 | 1 |
|  | MSE | 0.002 | 0.003 | 0.075 | 1 | 1 | 0.199 | 0.374 | 0.027 | 0.032 | 0.034 | 0.195 | 1 | 0.07 | 0.13 |
|  | MSRE | 2E-04 | 1E-04 | 0.029 | 1 | 1 | 0.41 | 1 | 0.006 | 0.014 | 0.013 | 1 | 1 | 0.034 | 1 |
|  |  | SDGM (1,1) | SGM(1,1) | SARIMA | LSSVR | MLP | HW | Snaive | SDGM(1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | MLP | HW | Snaive |
|  | MAE | 0 | 0 | 2E-04 | 1E-04 | 1 | 8E-04 | 0.018 | 0 | 0 | 0 | 0.123 | 1 | 0 | 0.474 |
| LSTM | MARE | 0 | 0 | 0 | 1E-04 | 1 | 1E-04 | 0.009 | 0 | 0 | 0 | 1E-04 | 1 | 0 | 0.353 |
|  | MSE | 0 | 0 | 0.004 | 0.022 | 1 | 0.016 | 0.008 | 0 | 0 | 0 | 1 | 1 | 3E-04 | 0.036 |
|  | MSRE | 1E-04 | 0 | 3E-04 | 0.002 | 1 | 0.002 | 0.007 | 0 | 0 | 0 | 0.024 | 1 | 0 | 0.009 |
|  |  | SDGM (1,1) | SGM(1,1) | SARIMA | LSSVR | LSTM | HW | Snaive | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | HW | Snaive |
|  | MAE | 0 | 0 | 0 | 2E-04 | 0.044 | 0 | 0.002 | 0 | 0 | 0 | 1E-04 | 1E-04 | 0 | 2E-04 |
| MLP | MARE | 0 | 0 | 0 | 0 | 0.155 | 0 | 1E-04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
|  | MSE | 5E-04 | 5E-04 | 0.002 | 0.005 | 0.027 | 7E-04 | 0.006 | 0.002 | 0.002 | 0.003 | 0.14 | 0.022 | 0.006 | 0.011 |
|  | MSRE | 0 | 0 | 0 | 0 | 0.212 | 0 | 2E-04 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
|  |  | $\operatorname{SDGM}(1,1)$ | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | Snaive | $\operatorname{SDGM}(1,1)$ | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | Snaive |
|  | MAE | 0.059 | 0.061 | 0.327 | 1 | 1 | 1 | 1 | 0.001 | 0.044 | 0.007 | 1 | 1 | 1 | 1 |
| HW | MARE | 0.038 | 0.063 | 0.14 | 1 | 1 | 1 | 1 | 1E-04 | 0.16 | 0.023 | 1 | 1 | 1 | 1 |
|  | MSE | 0.031 | 0.035 | 0.25 | 1 | 1 | 1 | 1 | 0.007 | 0.016 | 0.012 | 1 | 1 | 1 | 1 |
|  | MSRE | 0.005 | 0.008 | 0.031 | 1 | 1 | 1 | 1 | 0 | 0.033 | 0.034 | 1 | 1 | 1 | 1 |
|  |  | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW | SDGM (1,1) | $\operatorname{SGM}(1,1)$ | SARIMA | LSSVR | LSTM | MLP | HW |
|  | MAE | 0 | 0 | 0.001 | 8E-04 | 1 | 1 | 0.013 | 0 | 0 | 0 | 0.159 | 1 | 1 | 0 |
| Snaive | MARE | 0 | 0 | 0 | 0 | 1 | 1 | 0.006 | 0 | 0 | 0 | 0 | 1 | 1 | 0 |
|  | MSE | 0 | 0 | 0.031 | 1 | 1 | 1 | 0.173 | 0 | 0 | 0 | 1 | 1 | 1 | 0.009 |
|  | MSRE | 0 | 0 | 0.001 | 0.011 | 1 | 1 | 0.137 | 0 | 0 | 0 | 0.173 | 1 | 1 | 0 |

