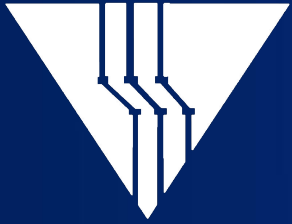


Bridges-2 Webinar

Recent Advances in Time Series Foundation Modeling

Artur Dubrawski, Ph.D., M. Eng.
Mononito Goswami, Ph.D.

Auton Lab, Carnegie Mellon University



Pittsburgh Supercomputing Center

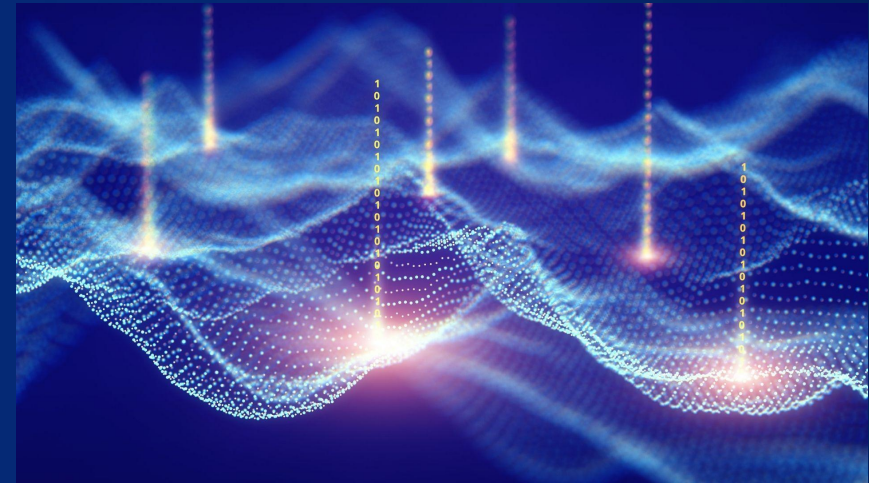
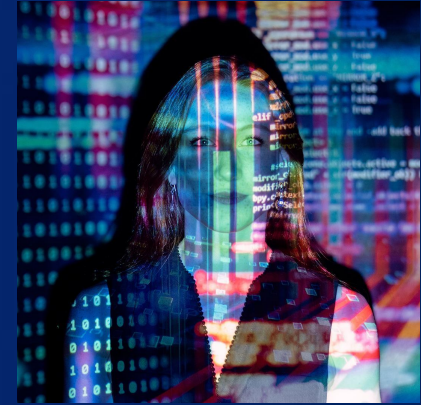
enabling discovery since 1986

The **Pittsburgh Supercomputing Center (PSC)** provides advanced research computing capability, education, and expertise to the national research community.

Since 1986, PSC has provided university, government, and industry researchers with access to some of the most powerful systems available for high-performance computing, enabling discovery across all fields of science.

OUR AREAS OF EXPERTISE

- high-performance and data-intensive computing
- data management technologies
- software architecture, implementation, and optimization
- enabling ground-breaking science, computer science, and engineering
- user support for all phases of research and education
- STEM outreach in data science, bioinformatics, and coding



Welcome!



Bridges-2

Bridges-2 Overview

Bridges-2 is a hybrid supercomputing platform for scientific and engineering research. It combines high-performance computing (HPC) with artificial intelligence (AI) and machine learning (ML) capabilities. The system is designed to support a wide range of applications, from data analysis to simulation.

Bridges-2 is available at top 1000 research centers across the United States and other international locations, as well as at a number of other sites.

The Bridges-2 project is led by principal investigators (PIs) from various institutions, including Carnegie Mellon University, the University of Pittsburgh, and the University of Maryland. The project is supported by the National Science Foundation (NSF) and the Department of Energy (DOE).

 **Hewlett Packard Enterprise** is delivering *Bridges-2*

Bridges-2 Leadership Team



Sergiu Sanielevici
PI & Dir. Support
for Sci. Apps.



Robin Scibek
Dir. Comms.
co-PI



Paola Buitrago
Dir. AI & Big Data
co-PI



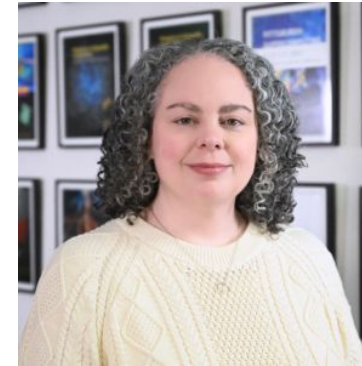
Edward Hanna
Dir. Systems & Ops.
co-PI



Tom Maiden
User Services Mgr.
co-PI



Riaz Khatri
Project Manager



Joanne Peca
Information Security Officer

Bridges-2 Webinars

- A forum for the Bridges-2 community to learn and share ideas and achievements: [Bridges-2 Webinar series | PSC](#)
- Topics and speakers of interest to work that is being done, or that may be done in future.
- Please suggest future speakers (including from your own team) and/or topics (including your own)!

Just email: sergiu@psc.edu

Introducing today's presenters

- **Artur Dubrawski, Ph.D. M.Eng**, is an Alumni Research Professor Chair of Computer Science at Carnegie Mellon University where he directs the Auton Lab, one of the largest applied machine learning and artificial intelligence teams in academia. For more than 3 decades he has been working on the forefront of development of AI serving in technical leadership roles in industry and leading multiple research endeavors in academia.
- **Mononito Goswami** recently graduated with a **Ph.D. in Robotics** from Carnegie Mellon University. He is interested in developing foundational machine learning (ML) techniques for real-world applications. His research tackles the limitations of traditional ML approaches, focusing on scenarios with inaccurate, decentralized, and insufficient data, all in effort to democratize ML. He led the development of one of the first open-source foundation models for time series data.

Q&A Logistics

- **We abide by <https://support.access-ci.org/code-of-conduct>**
- All of us except our speakers will be muted during their presentation.
- Please type your questions into the Zoom chat.
- After the presentation, our speakers will answer questions live during the final ~10 minutes of this webinar.
- The video recording and slides of this webinar will be linked from <https://www.psc.edu/events/bridges-2-webinar-series/time-series-foundation-modeling/> next week.

Recent Advances in Time Series Foundation Modeling



Artur Dubrawski

Alumni Research Professor of Computer Science
awd@cs.cmu.edu



Mononito Goswami

PhD Graduate
mgoswami@cs.cmu.edu



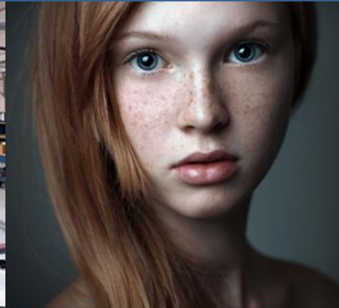
Radiation Safety



Food Safety



Predictive Maintenance



Counter-Trafficking



Predictions in Emergency, Intensive, and Surgical Care; Infection Control

- ✓ Making AI accessible, immersive, and useful in the Real World
- ✓ Making intelligent systems easy to deploy and maintain
- ✓ Learning from limited feedback
- ✓ Learning on various types and abstracts of data

**Artur
Dubrawski**
**Auton
Lab**

**CMU
Auton Lab**

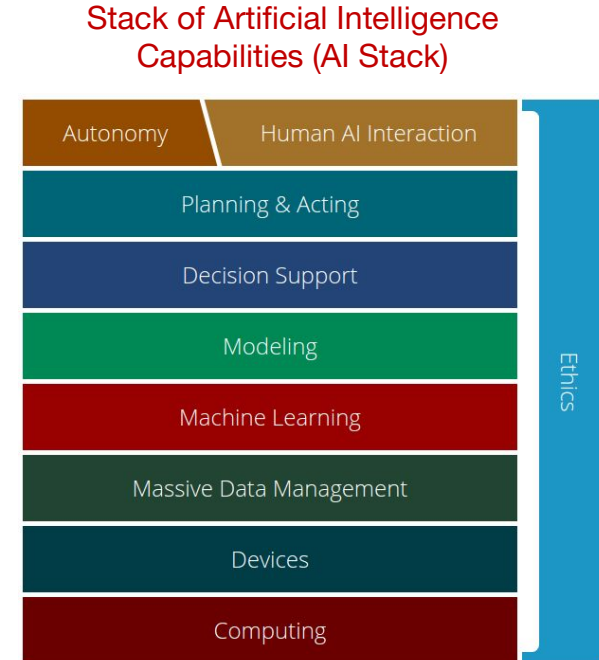


**Celebrated
30th
Anniversary
in 2023**

How to Realize the Potential of AI in Applications?

With a Systematic Approach: The AI Capability Stack

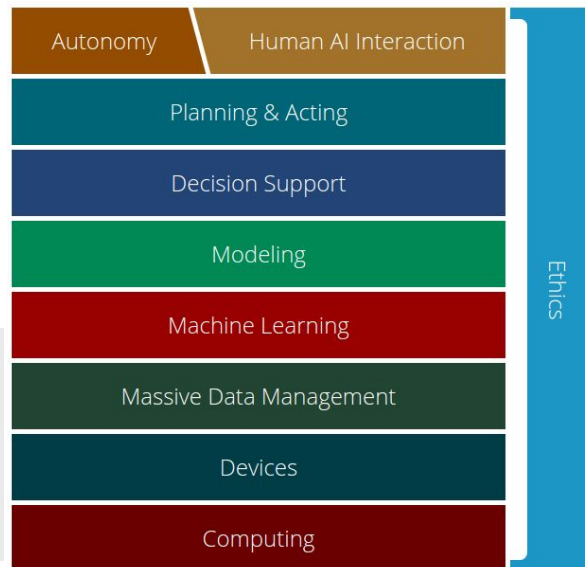
- ❖ There are only a few general principles on how to succeed at developing and deploying AI solutions in practice
 - The real-world application of AI is relatively young; recently we can see a broad interest in it as a potential differentiator
- ❖ Many experts claim that one cannot fully capitalize on the potential of Artificial Intelligence unless every layer of the AI Stack is involved (or at least considered) in the AI-driven solution



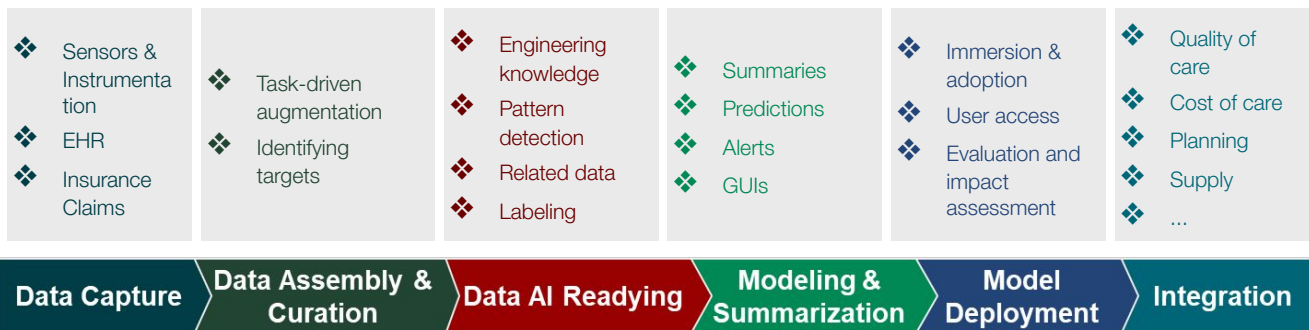
AI Project Cycle Aligns with the AI Stack

- ❖ In the AI Stack and the AI Project Cycle, opportunities downstream depend on the capabilities upstream

Stack of Artificial Intelligence Capabilities (AI Stack)

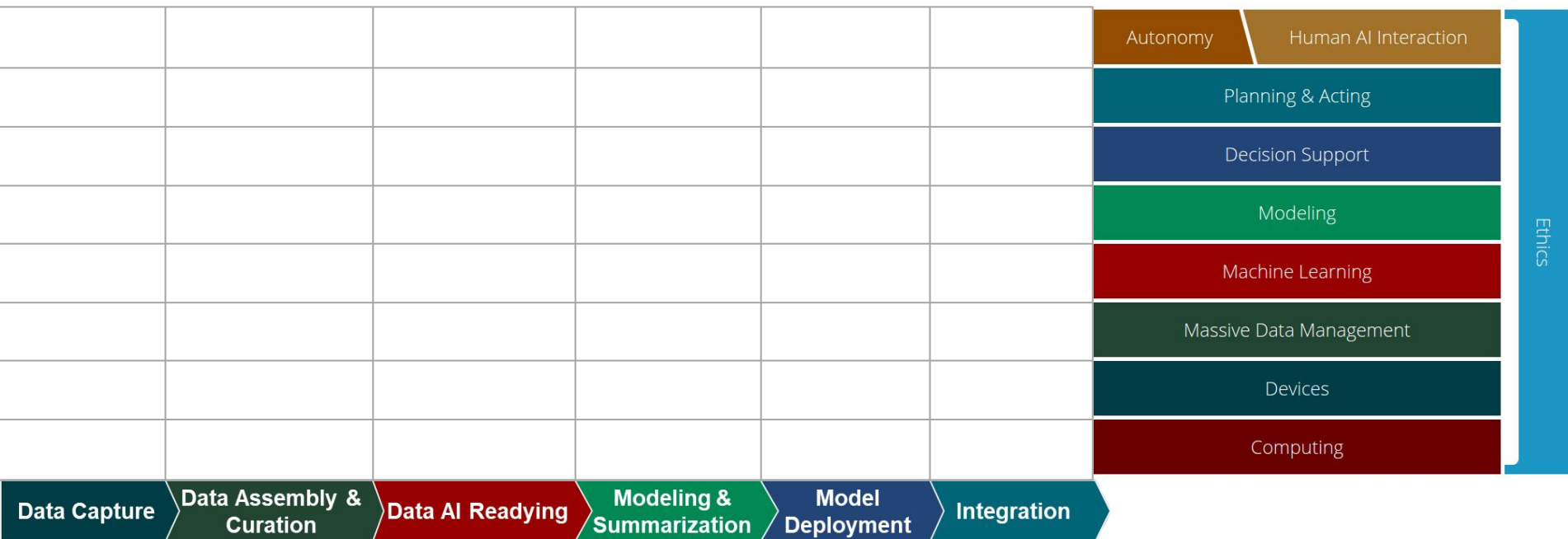


Artificial Intelligence Project Cycle



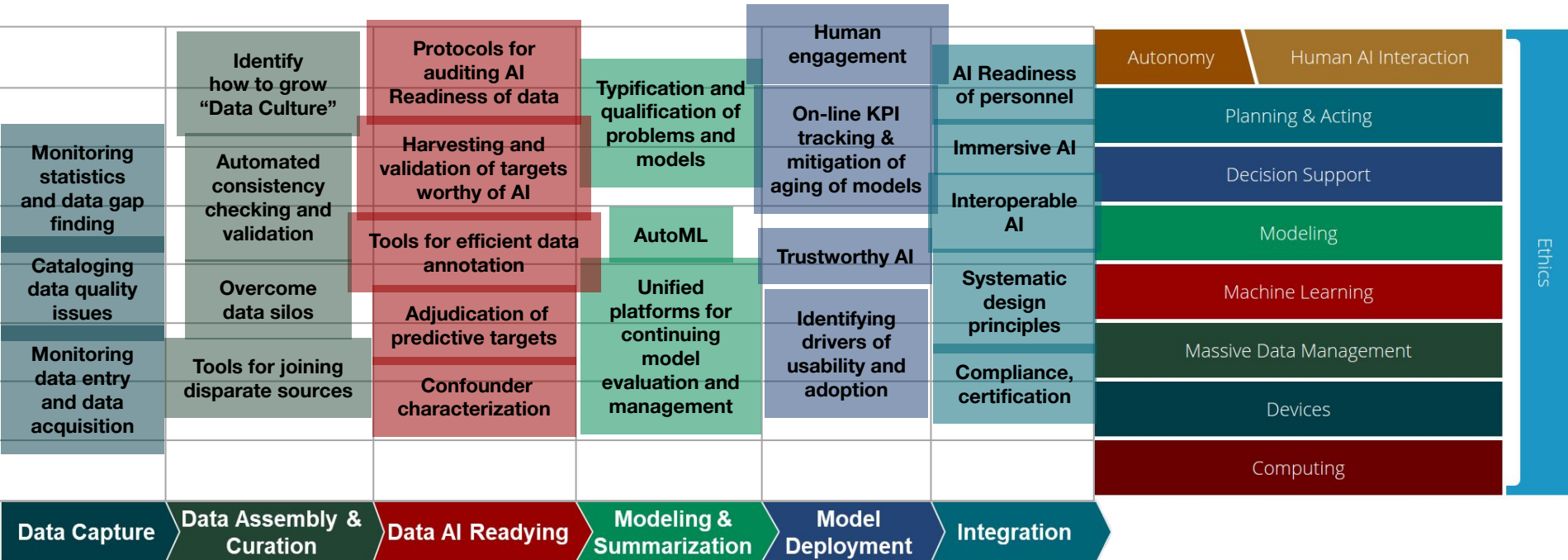
AI Project Cycle Aligns with the AI Stack

- ◆ The capability grid, occurring at the intersection, scopes the potential impact of AI



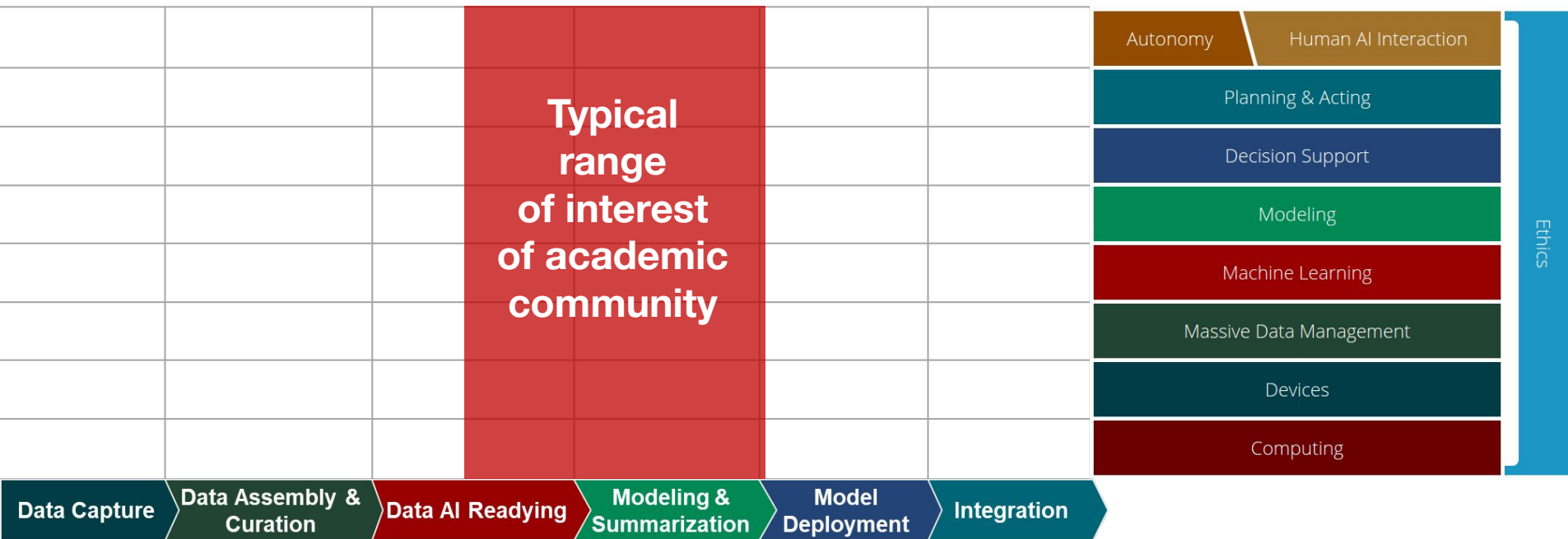
The Capability Grid Scopes Potential Impact of AI

- ❖ The capability grid, occurring at the intersection, scopes the potential impact of AI
- ❖ It allows us to systematically map the existing capabilities and capability gaps

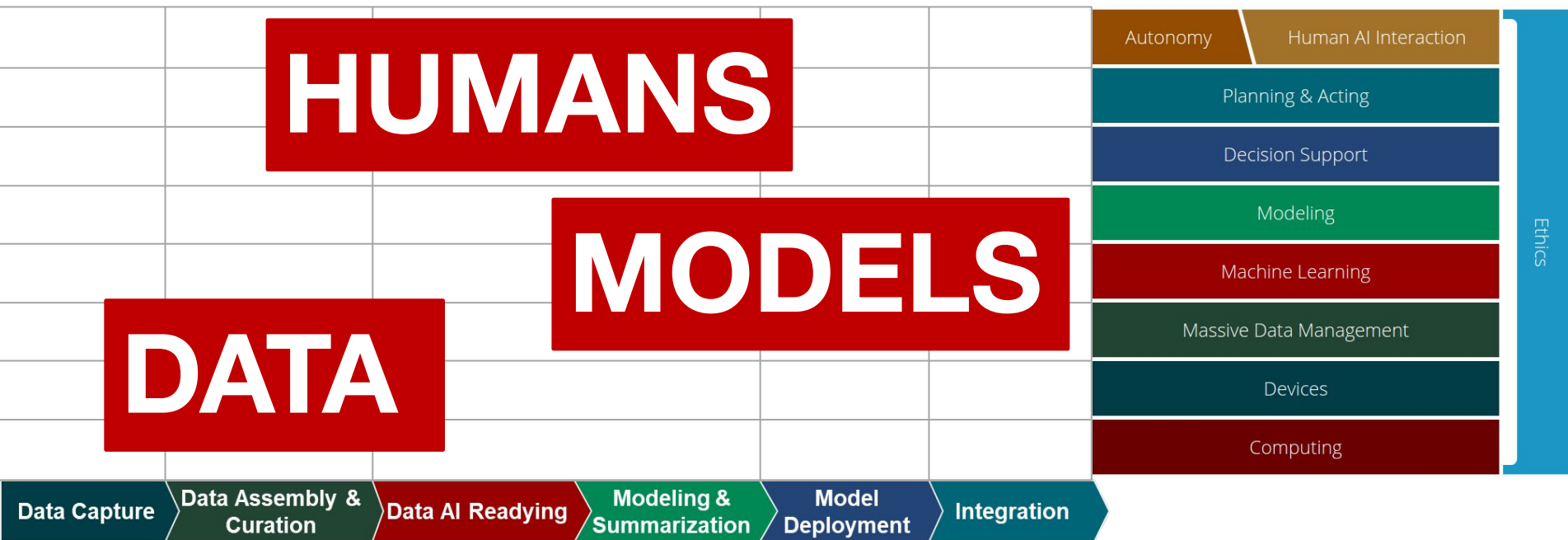


The Capability Grid Scopes Potential Impact of AI

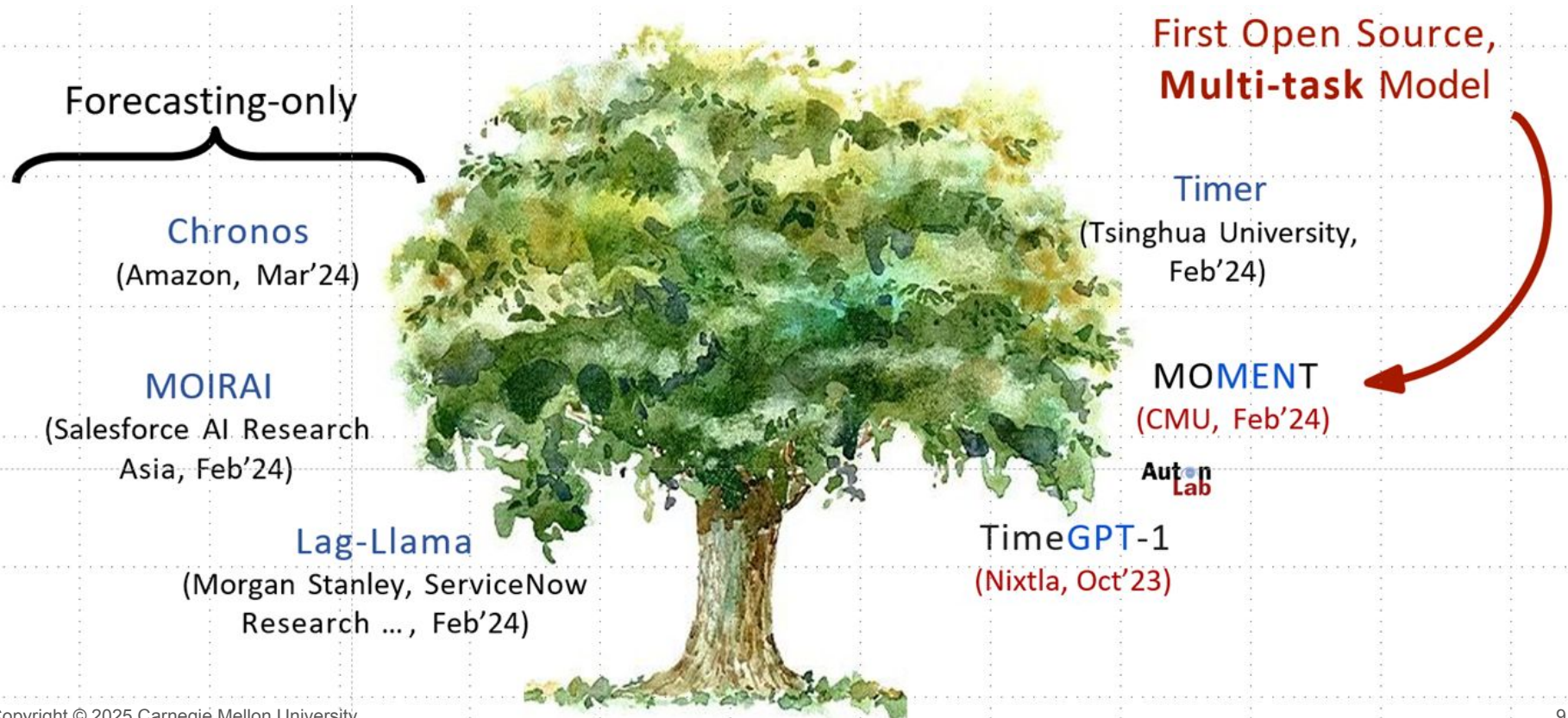
- ❖ Self-limiting reduces the potential impact of academic AI initiatives



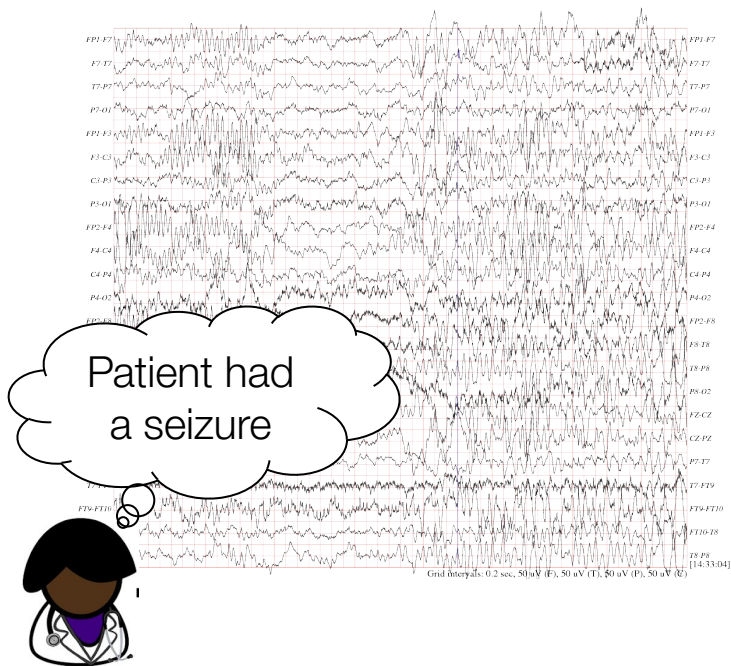
Key Limitations of AI in Practice are due to the **DATA**, the **MODELS** ...and **HUMANS**



Foundation Models for Language and Vision Data Are Prevalent (unlike other modalities such as Time Series or Tabular Data)



Imagine a Neurologist Reviewing Brain EEG



Long, Multivariate Time Series
Hours of data, 240 Hz, 21 leads (features)

Review Complementary Modalities

Biological covariates
(age, sex, ...),
past medical history etc.

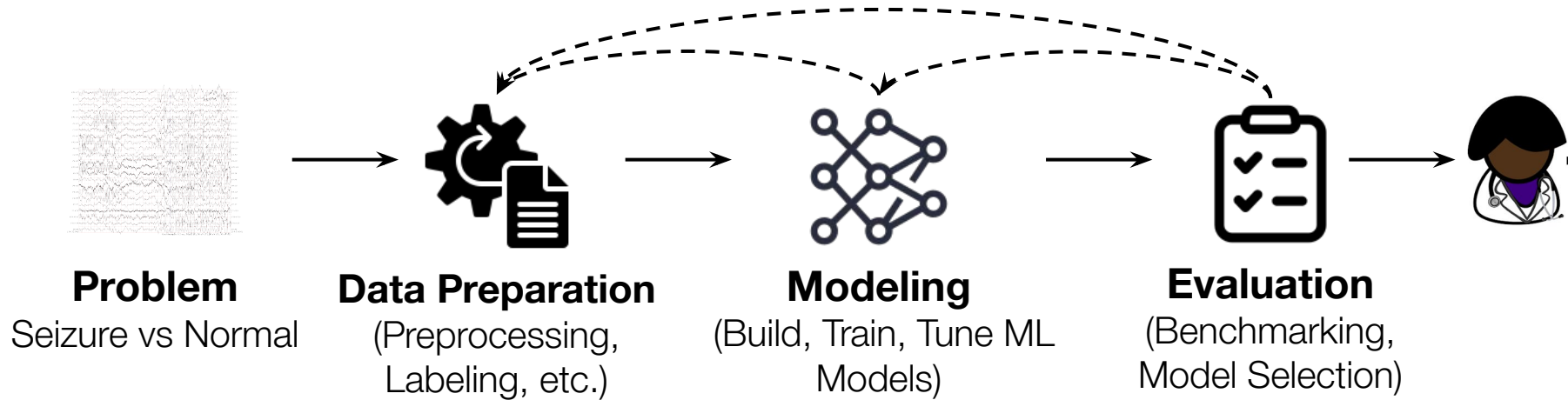
Text Data

Blood Report	
Haemoglobin	14.0
RBC Count	5.21

Tables

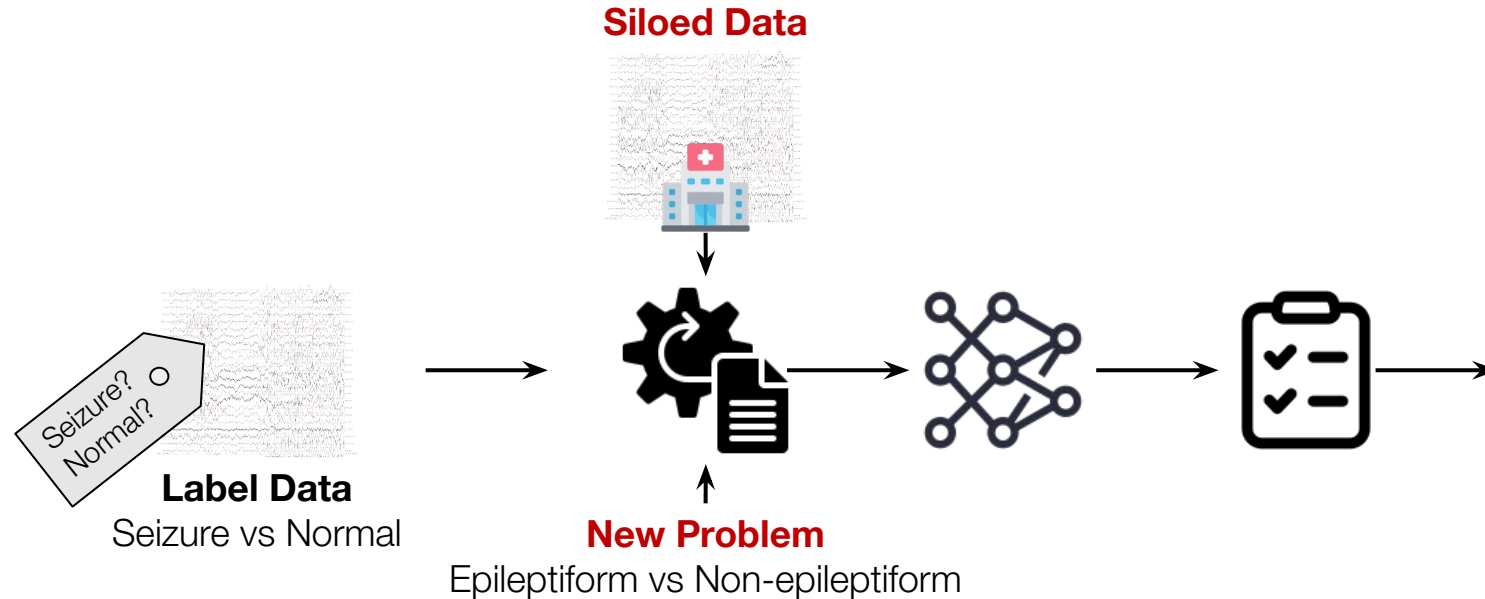
**Challenge 1: Domain Experts Must Review
Complex Multimodal Information**

Building ML Models that Save Lives is Tedious



Challenge 2: Building ML Models for a Specific Problem
is Tedious and Repetitive

Most Data is Not Ready for Machine Learning



Challenge 3: Preparing Data for Machine Learning
is Time Consuming, Cumbersome, and Error Prone

Challenges Limiting Widespread Adoption of Time Series Machine Learning



Prepare Data

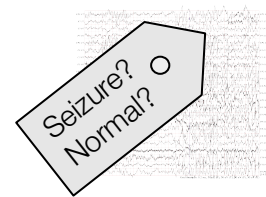


Model

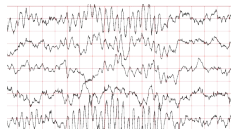


Evaluate

Building ML Models is
Tedious & Repetitive



Preparing Data for ML
is Costly, and Error Prone



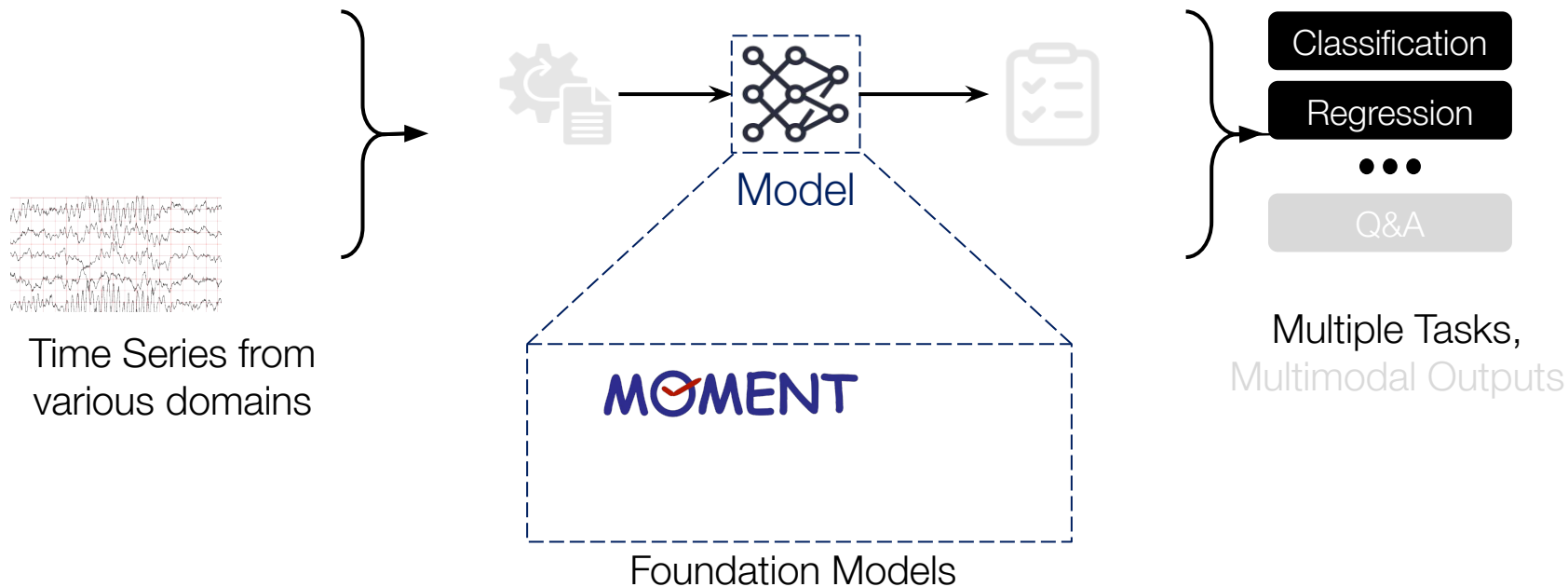
Time Series



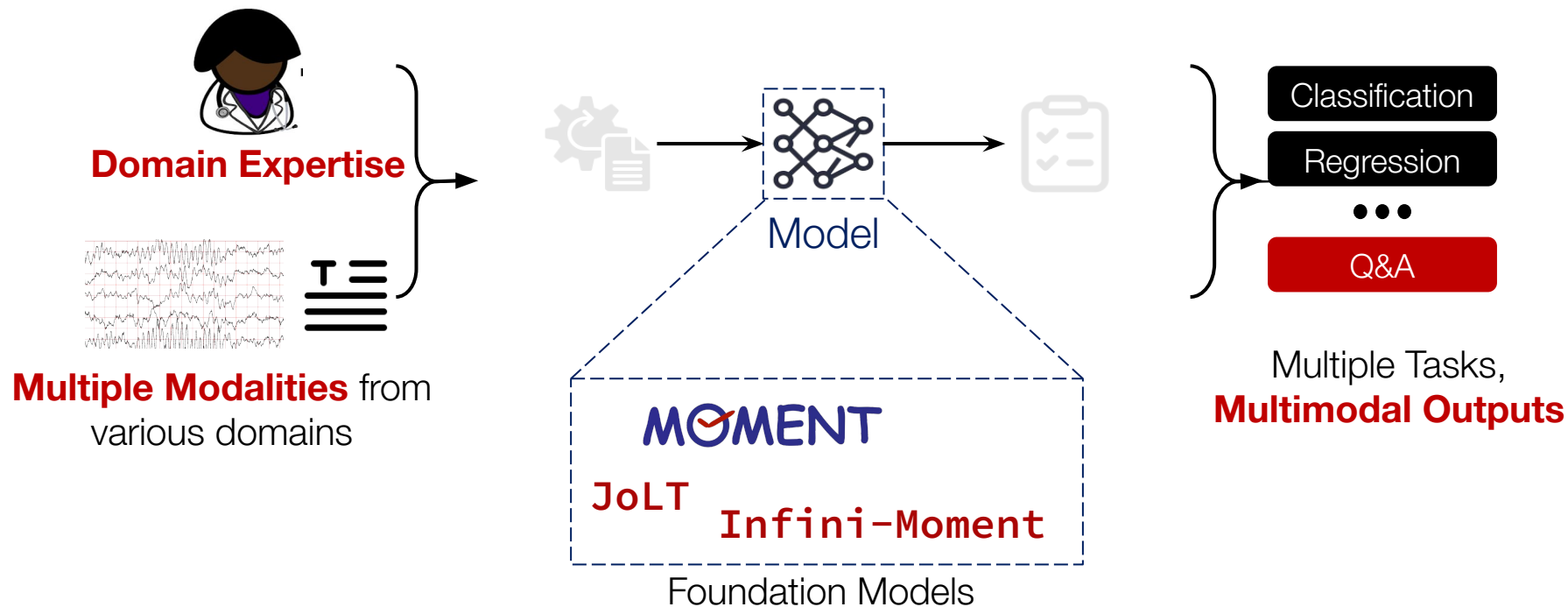
Text

Large Volumes of Complex
Multimodal Information

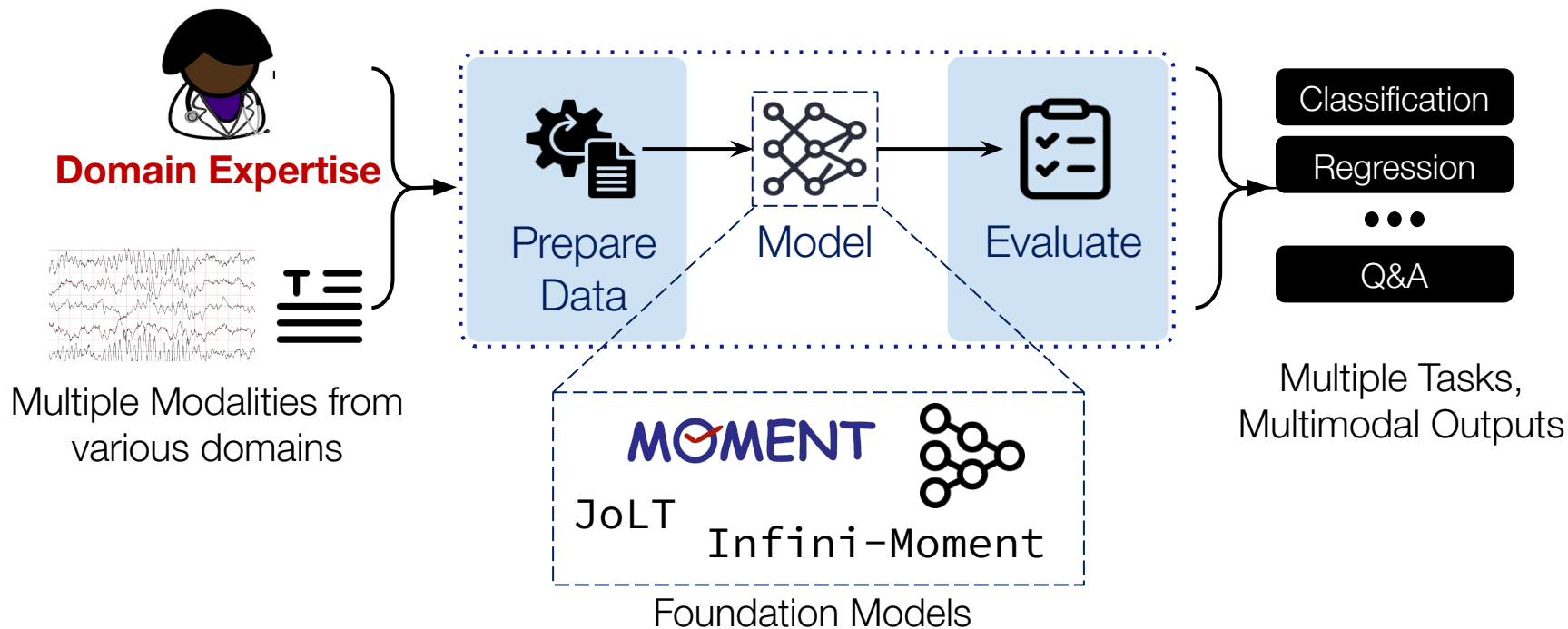
Building ML Models is Tedious → **Foundation Models**



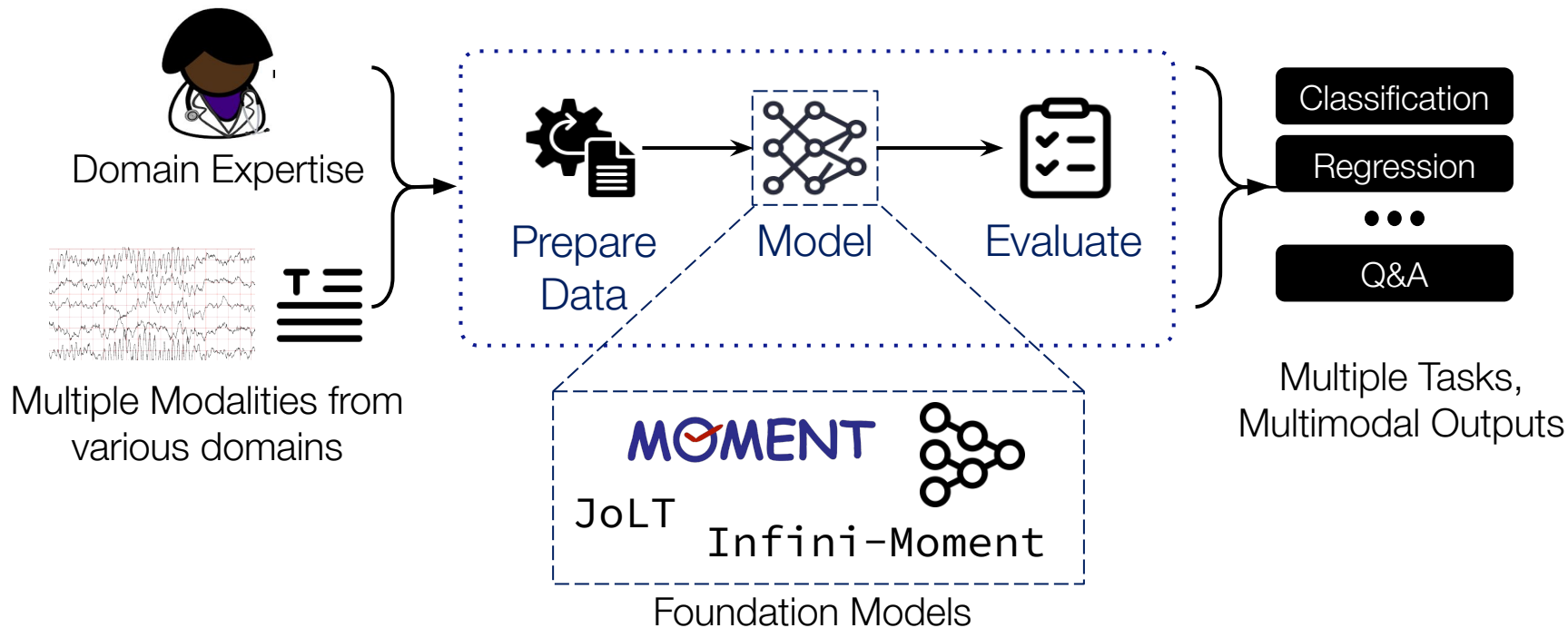
Complex Information → Long Context, Multimodal Foundation Models



Most Data is Not Ready for Modeling → Tools to Prepare Data for Machine Learning



Empower Domain Experts with Time Series Intelligence at their Fingertips



Empower Domain Experts with Time Series Intelligence at their Fingertips

Our hypothesis:

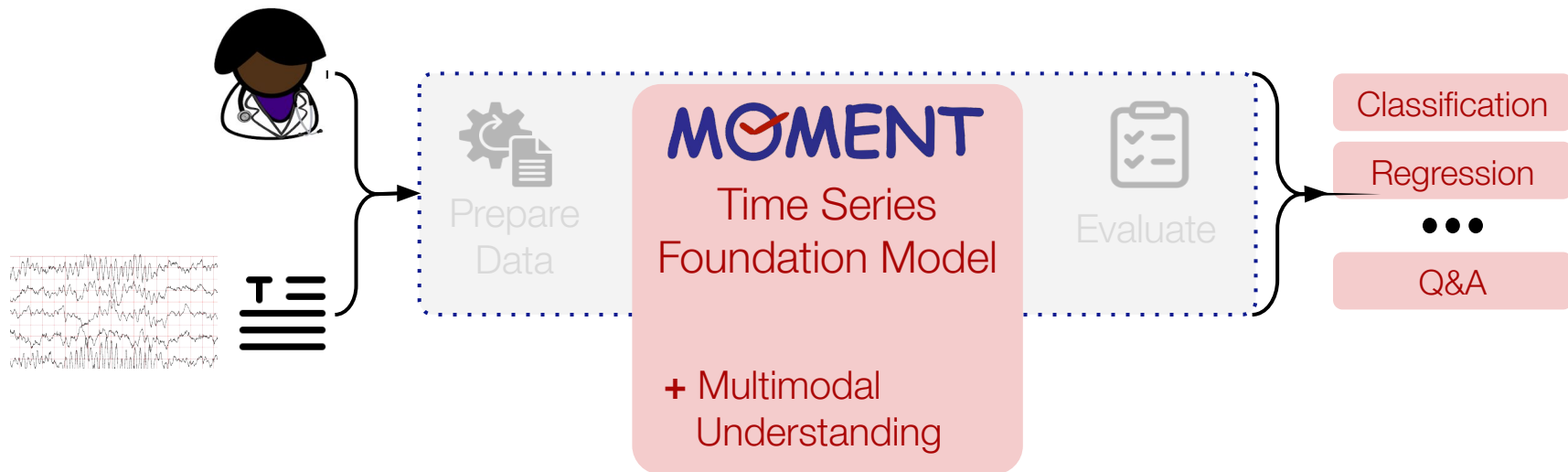
Time series intelligence can be substantially **advanced** by

1. **Building capable foundation models dedicated to time series data,**
2. **Improving our understanding of these models,** and
3. **Addressing practical challenges.**

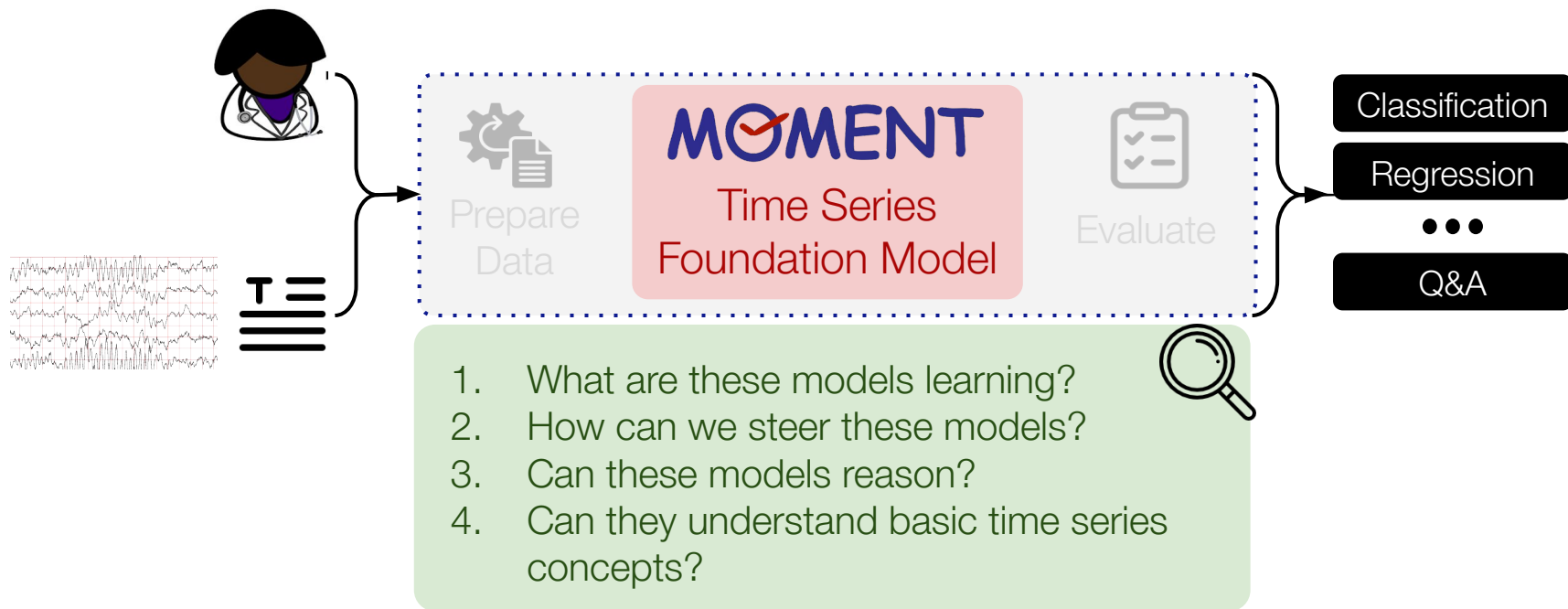
Foundation Models

Part 1: Building Capable Foundation Models

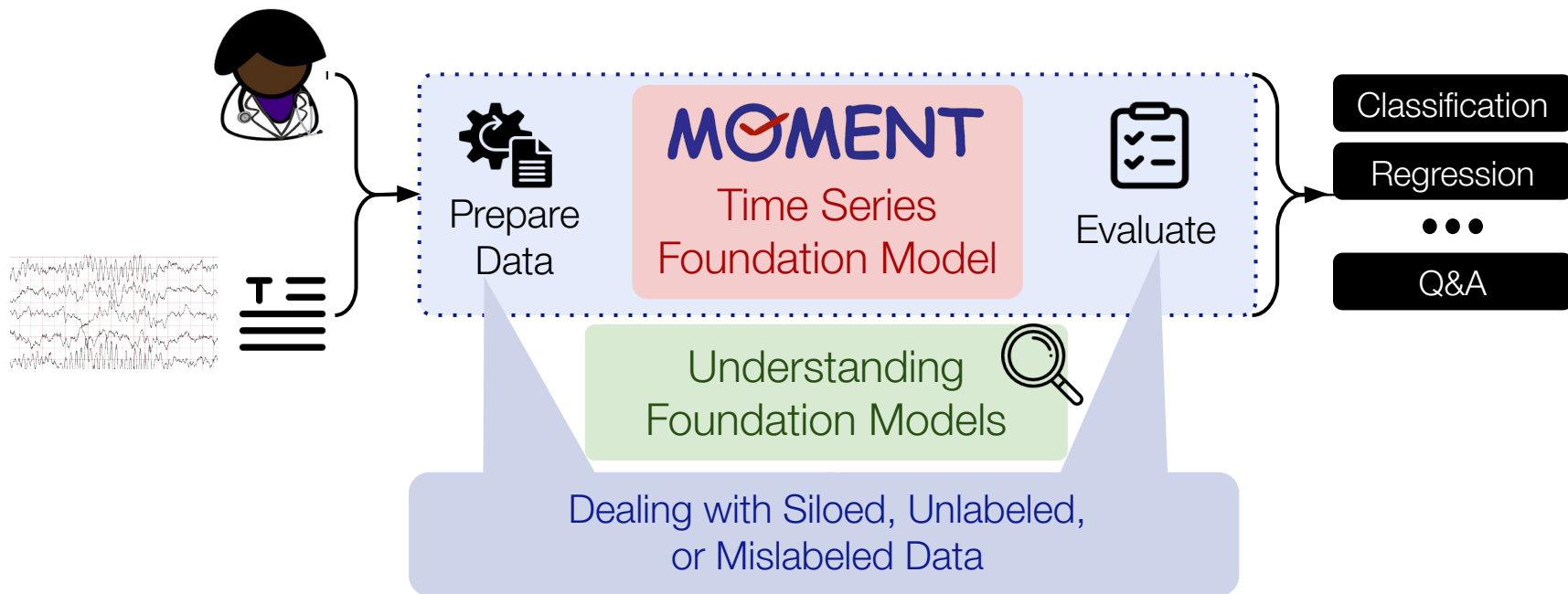
+ Long-Context



Part 2: Improving Understanding of Foundation Models

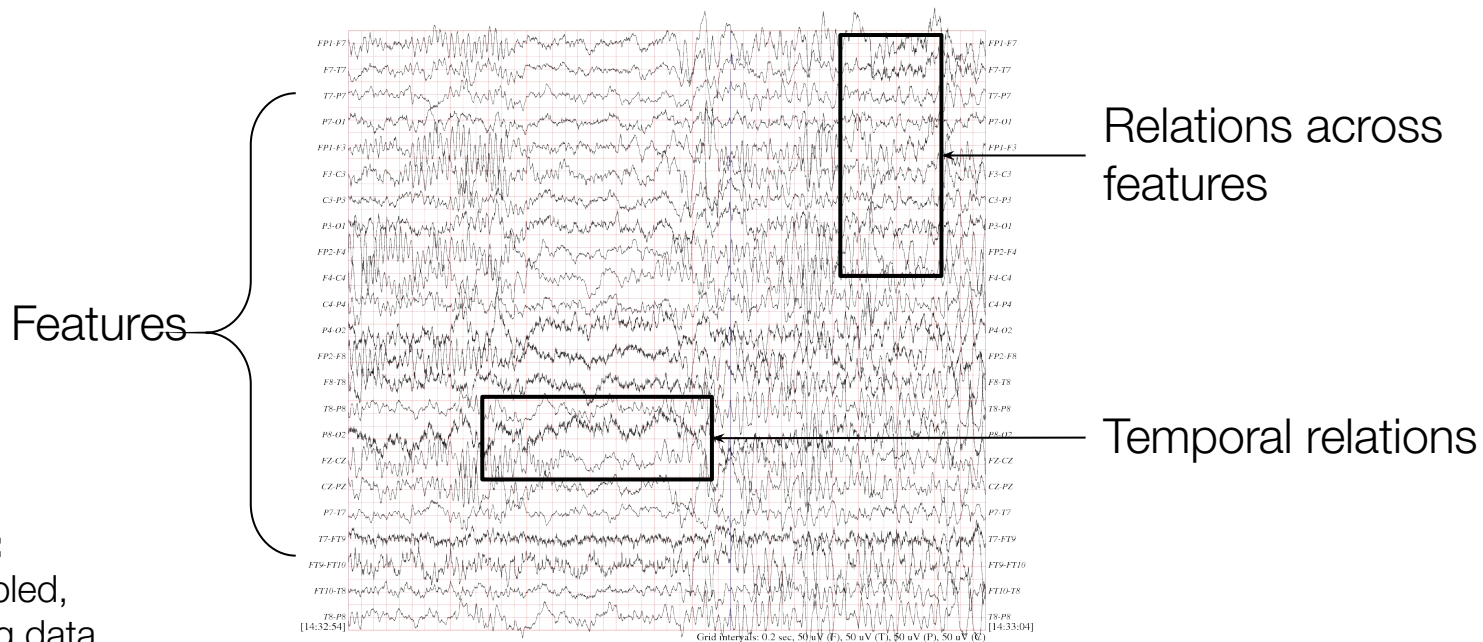


Part 3: Addressing Practical Challenges



Time Series

Sequence of **numerical observations** of a set of **features** obtained sequentially in **time**

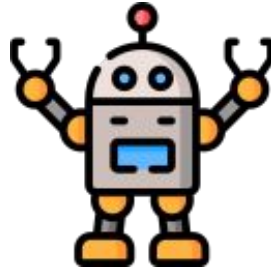


Time Series Data are Prevalent and Modeling it is Impactful



Weather

Temperature



Robotics

Trajectories



Economics

GDP



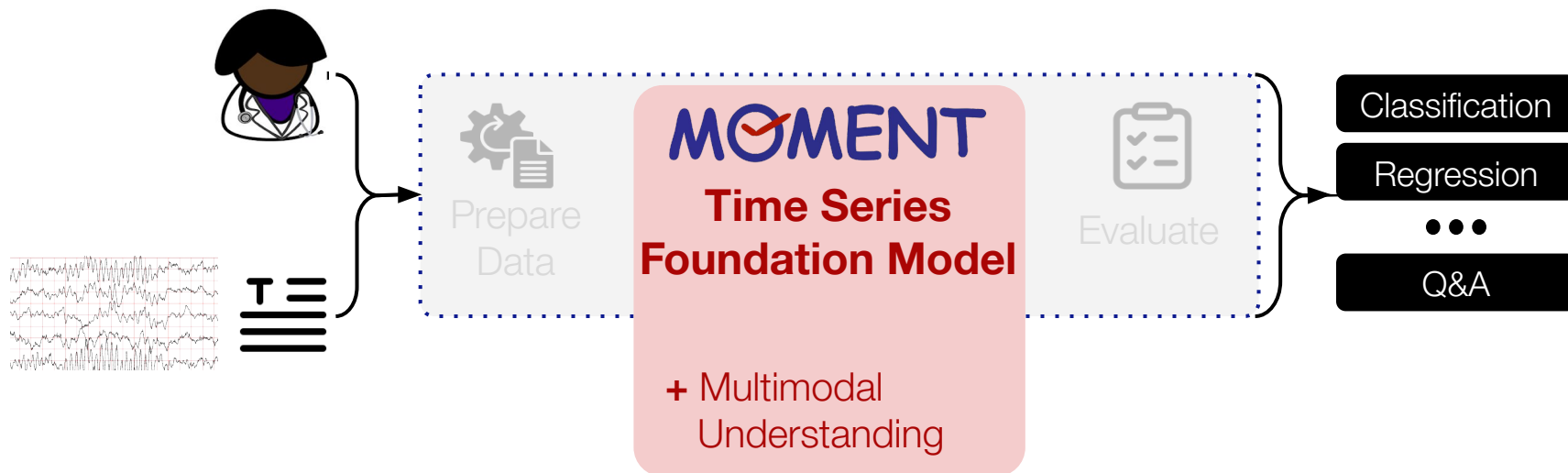
Healthcare

Electrocardiogram

And many more...

Part 1: Building Capable Foundation Models

+ Long-Context



Goswami, M., Szafer, K., Choudhry, A., Cai, Y., Li, S., & Dubrawski, A. (2024, July). MOMENT: A Family of Open Time-series Foundation Models. In International Conference on Machine Learning (pp. 16115-16152). PMLR.

What is a Time Series Foundation Model?



ChatGPT

✓ Multiple Tasks
✓ Fewer Labels

✓ Multimodality
✓ Cost Efficiency

Classification

Forecasting

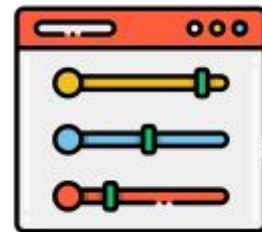
Anomaly Detection

Imputation

Building block for diverse
time series analysis tasks



Effective out-of-the-box
(Zero-shot performance)



Tunable using in-distribution
and task-specific data

Missing Ingredients of a Time Series Foundation Model

as of February 2024

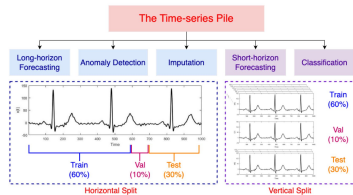
Data

LLM

The Pile

**Time Series
Foundation
Model**

Time Series Pile



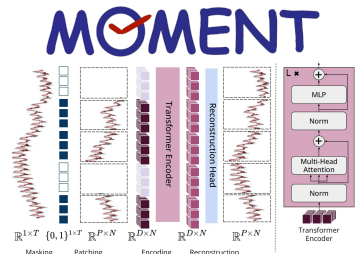
Roadblocks

No Large, Cohesive,
Public Dataset

Modeling

(Model & Training Objective)

Decoder-only Transformer &
Next token Prediction

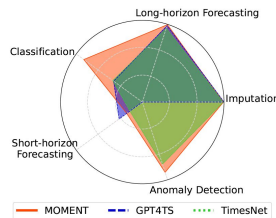


Time series
characteristics

This Talk

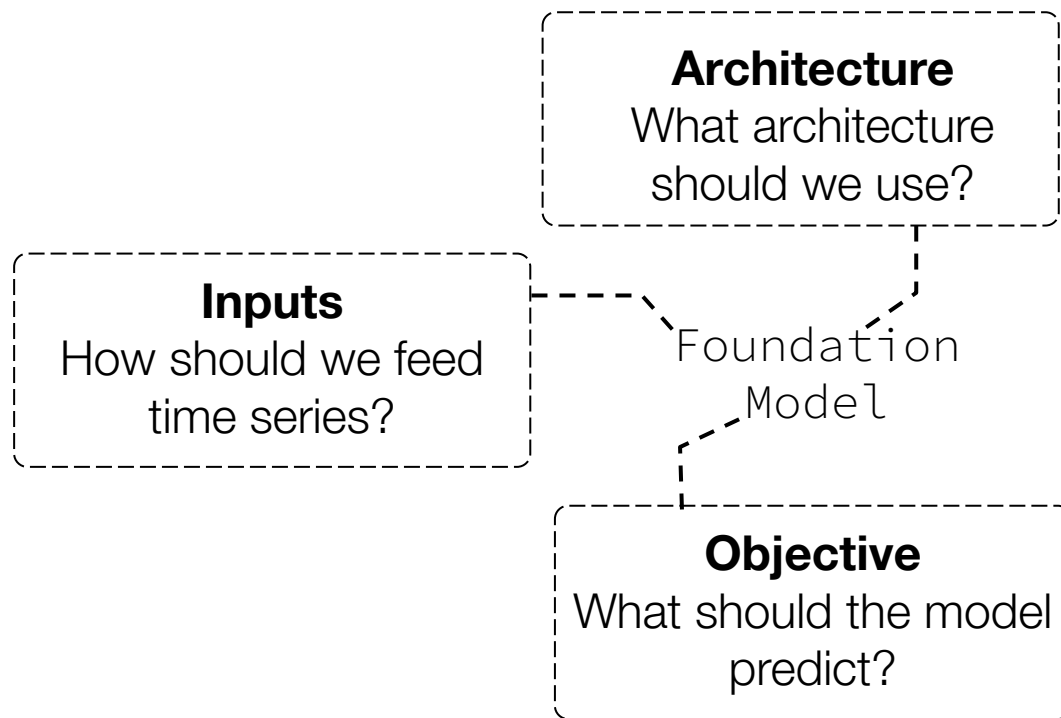
Benchmarking

Massive Multitask
Language Understanding

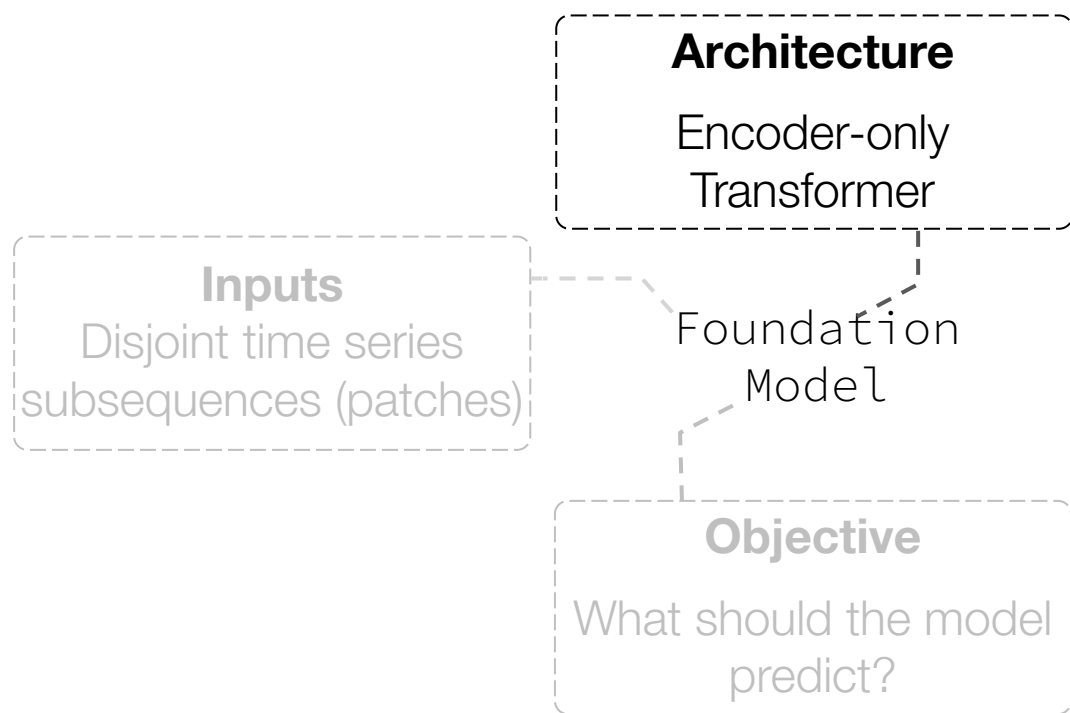


Task specific
benchmarks, unfit to
evaluate FMs

Design Space of a Time Series Foundation Model



What Type of Architecture Should We Use?

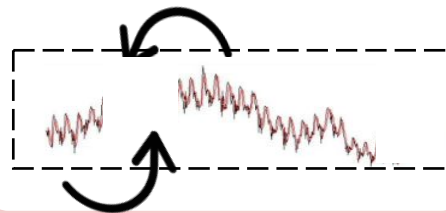


Intuition

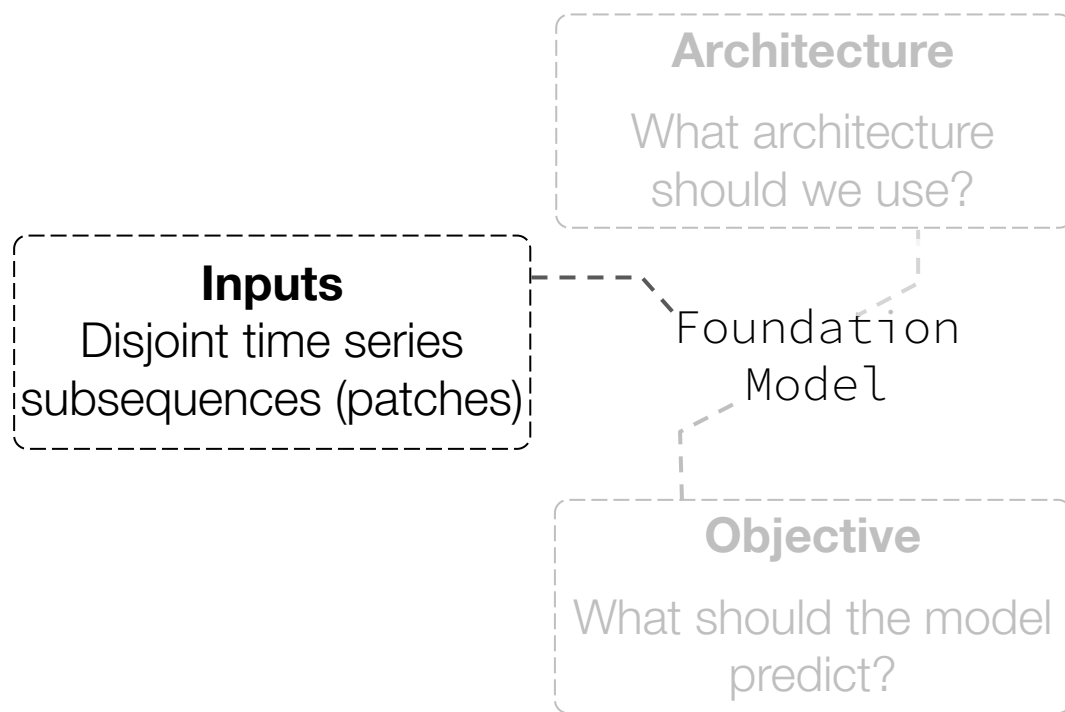
Primary choice for LLMs

Leverage advances in LLMs

Bidirectional attention
important for imputation

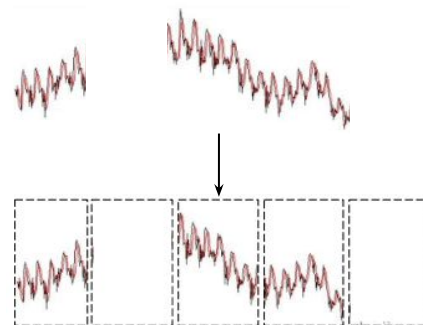


How Should We Feed Time Series Data?

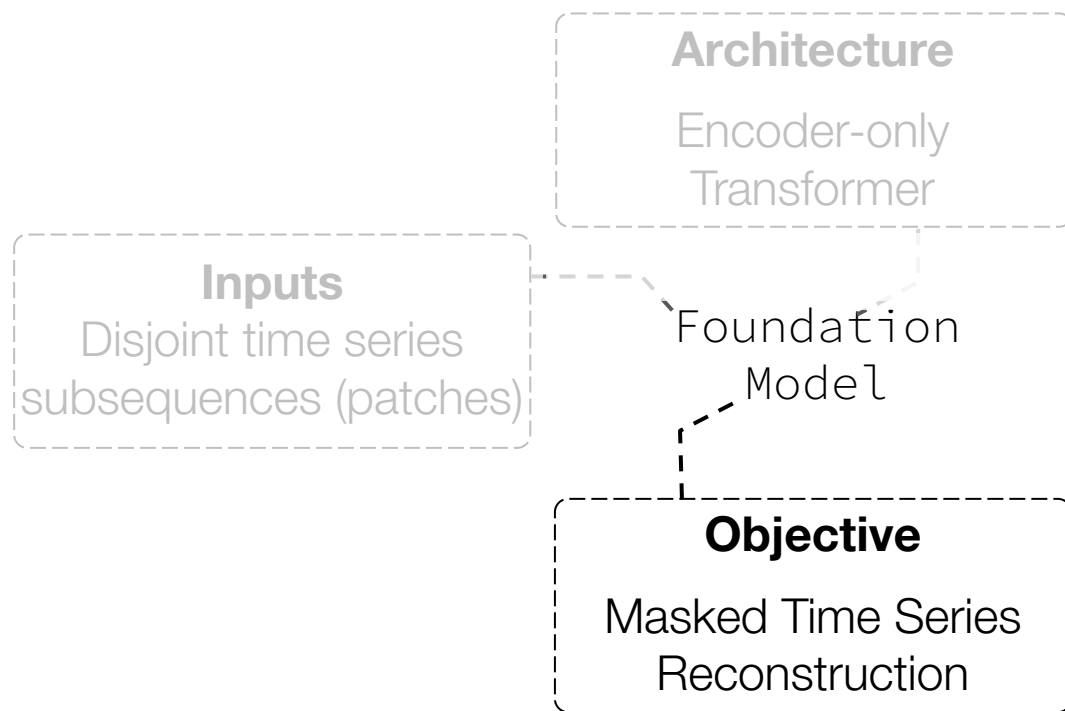


Intuition

Masking patches (vs. timesteps) is efficient & it forces the model to learn good representations

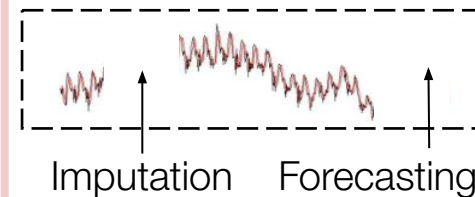


What Should the Model Predict?

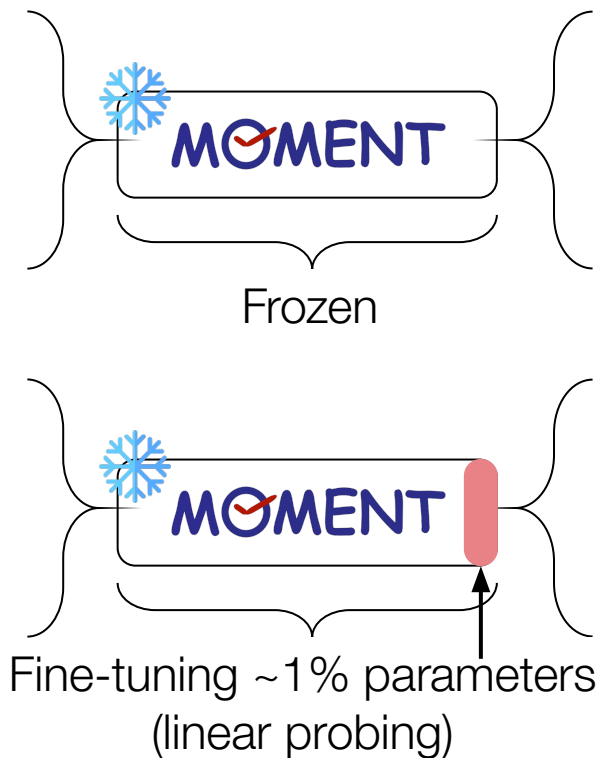


Intuition

All tasks are instances of masked time series reconstruction



One Model, Multiple Tasks, Datasets & Domains



On par with statistical baselines

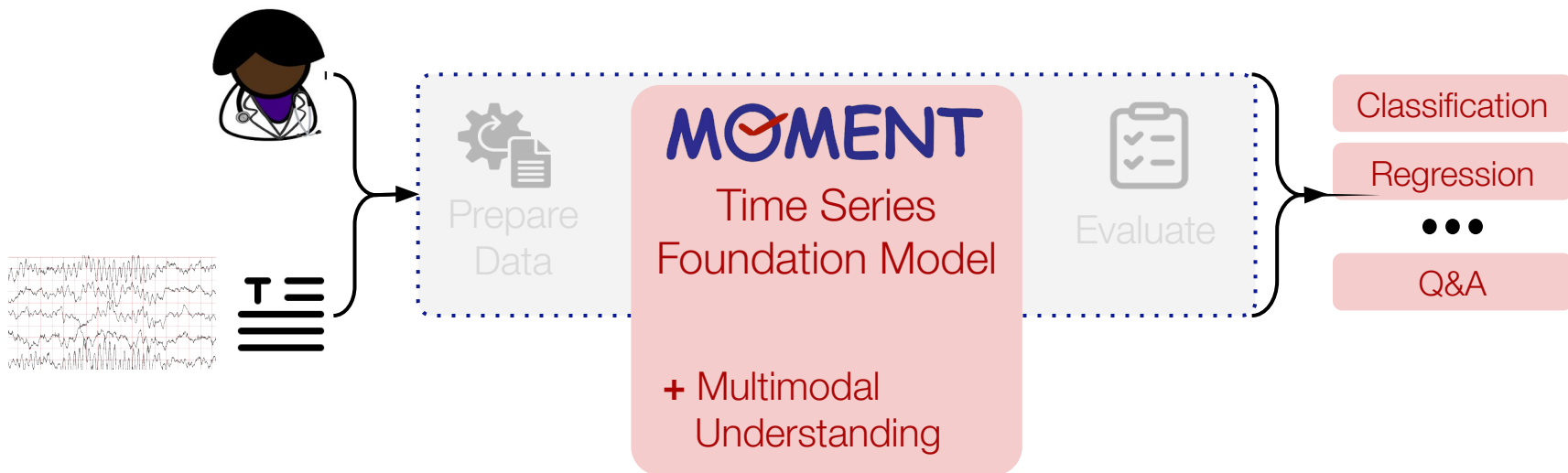


Large-scale pre-training enables MOMENT to accelerate the development of good time series ML models

Competitive with state-of-the-art

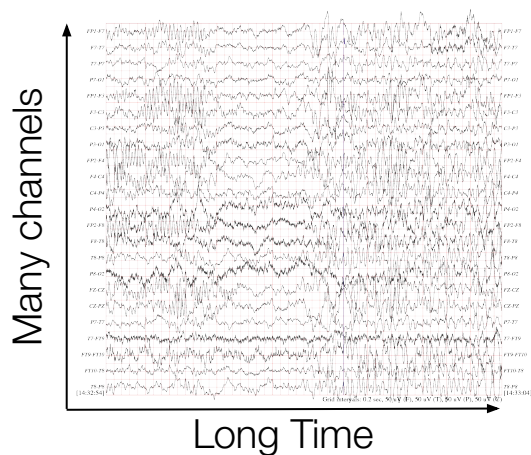
Part 1: Building Capable Foundation Models

+ Long-Context



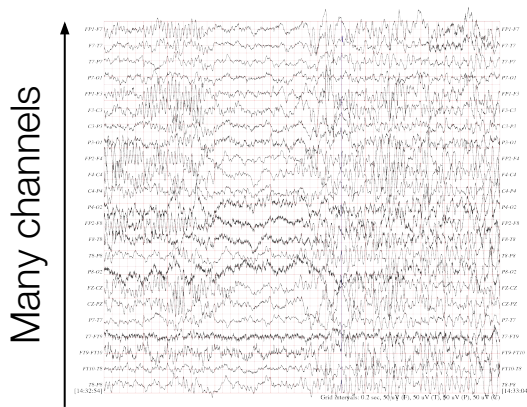
Żukowska, N., Goswami, M., Wiliński, M., Potosnak, W., & Dubrawski, A. Towards Long-Context Time Series Foundation Models With A Handful Of Additional Parameters. In NeurIPS 2024 Workshop on Fine-Tuning in Modern Machine Learning: Principles and Scalability.

Long Context Time Series Foundation Models



Long Context models should be able to model both long and **multivariate** time series

Focus on Multivariate Time Series Foundation Models



Long Context models should be able to model both long and **multivariate** time series



Multivariate models can be easily extended to model long time series



The Ideal Approach

Minimal changes to the architecture and training procedure



Key Challenge

Standard transformers can only model a univariate sequences of limited lengths



Naive Solution

Training with a larger context length (# of input patches) does not scale due quadratic complexity of attention

Key Idea: Introduce Memory in Transformers

Recurrent Neural Networks

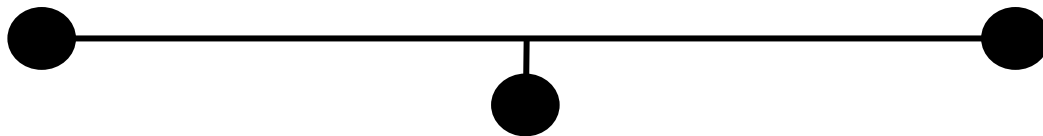
$$\text{RNN}(x_t, h_{t-1})$$

Update hidden state as additional
tokens are processed

Stateless Transformers

$$O_s = \text{attention}(X_s)$$

Process a sequence of tokens,
but don't maintain state

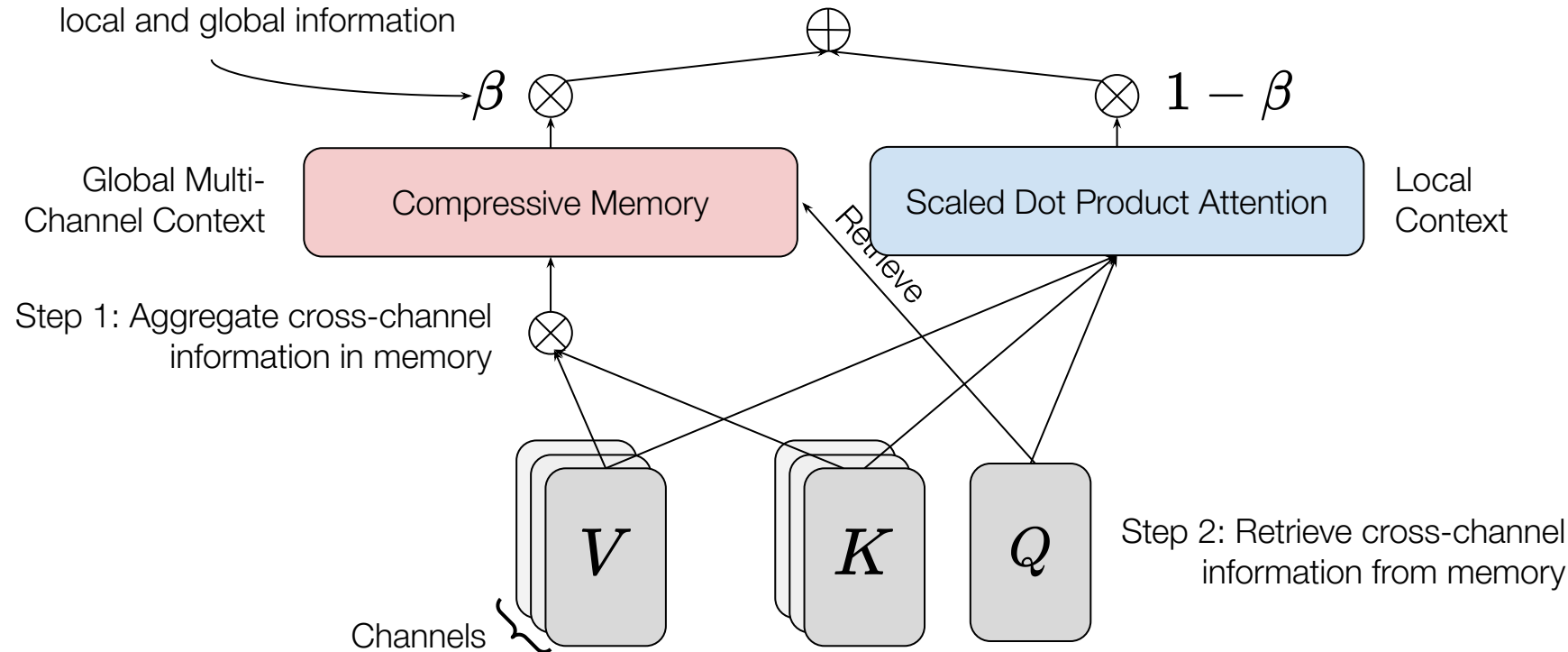


Infini-Attention: **Recurrent Attention Layer**

Attend to sequence of tokens in context,
and in the memory

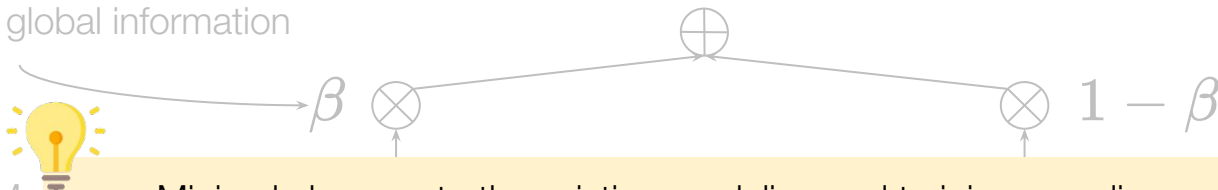
Infini-Attention: Recurrent Attention Layer

Learnable parameter, balances
local and global information



Infini-MOMENT has Nice Properties

Learnable parameter, balances
local and global information

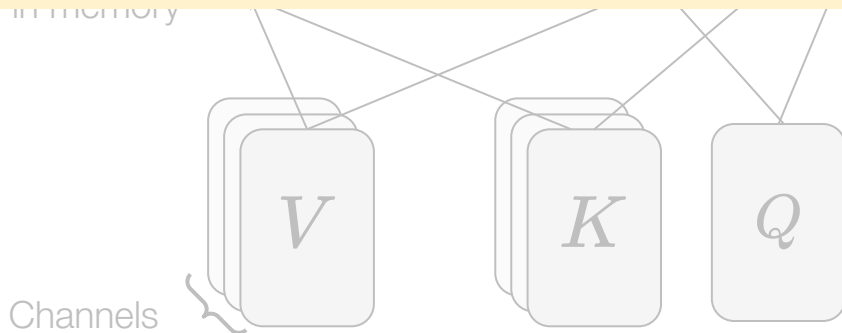


Global Multi-Channel Context

Local Context

Step 1: Aggregate information in memory

- Minimal changes to the existing modeling and training paradigm,
- Complexity is linear in the number of channels,
- Multi-channel attention is invariant to the order of channels,
- Only 1 trainable parameter per attention layer $\rightarrow$ low memory footprint.



Step 2: Retrieve cross-channel
information from memory

Infini-MOMENT Outperforms MOMENT on some Multivariate Tasks

MSE ($\downarrow$) on Multivariate Forecasting Datasets

	Exchange	ETTh1	ETTm1
MOMENT	0.240	0.435	0.340
Infini-MOMENT	0.232	0.416	0.333

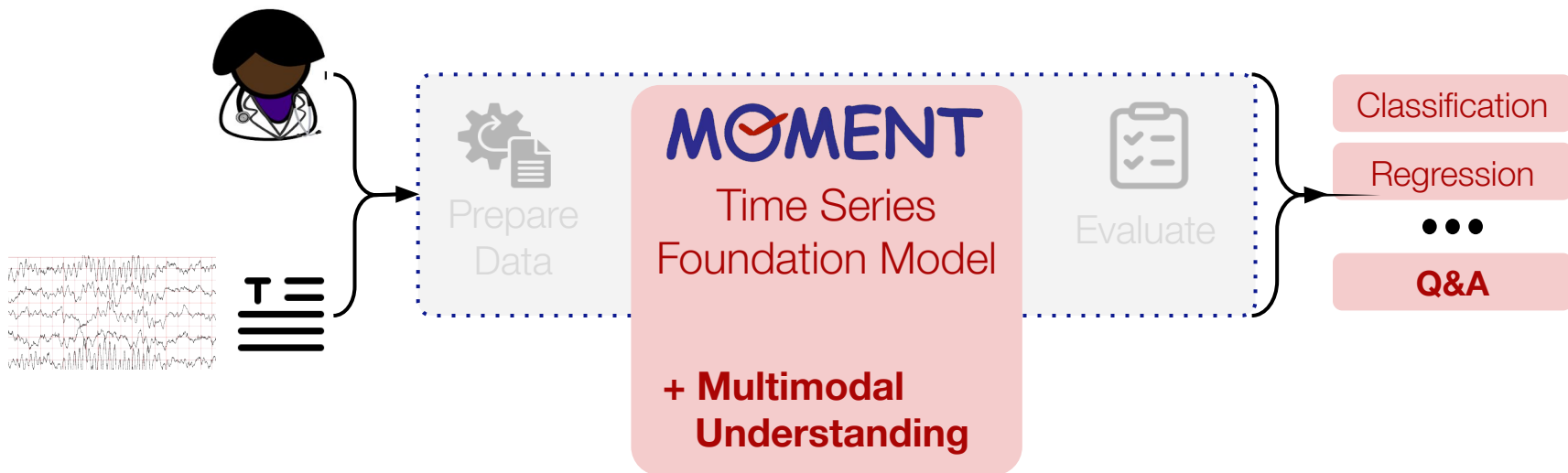
Infini-MOMENT outperforms MOMENT with only 20 additional parameters



- Fine-tuning beta parameters improves performance,
- Multivariate modeling doesn't always improve performance.

Part 1: Building Capable Foundation Models

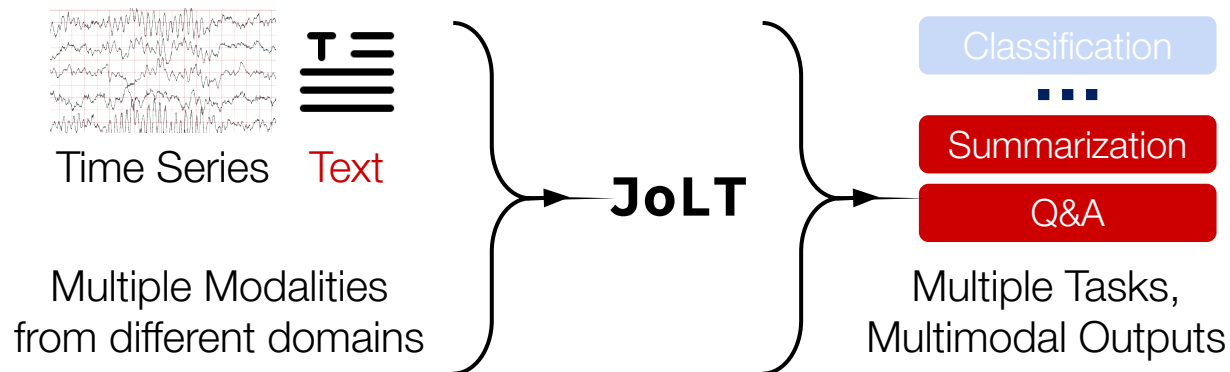
+ Long-Context



Cai, Y., Goswami, M., Choudhry, A., Srinivasan, A., & Dubrawski, A. (2023). Jolt: Jointly learned representations of language and time-series. In Deep Generative Models for Health Workshop NeurIPS 2023.

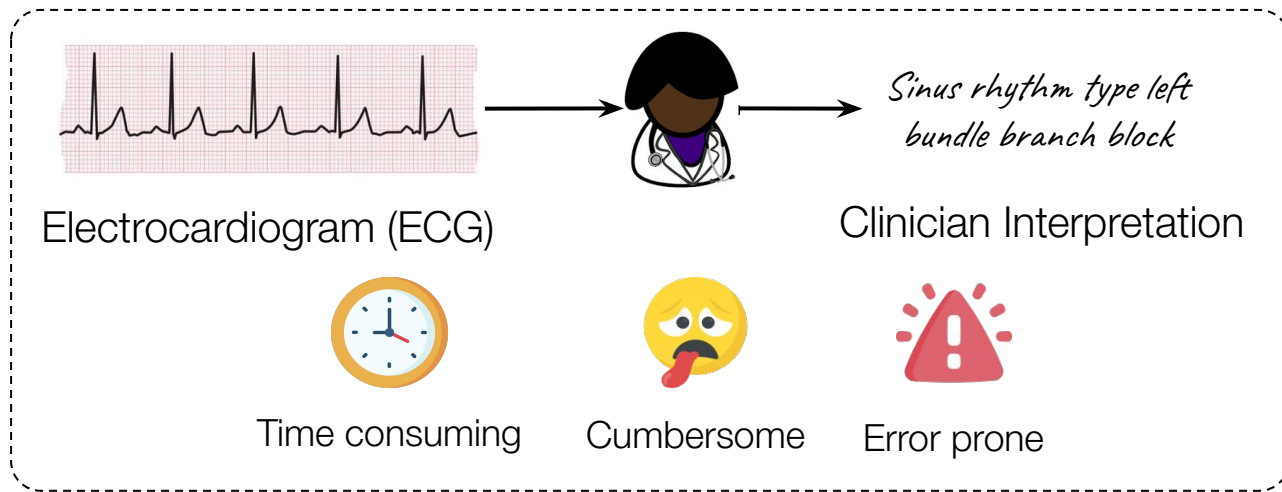
Cai, Y., Srinivasan, A., Goswami, M., Choudhry, A., & Dubrawski, A. (2024, March). JoLT: jointly learned representations of language and time-series for clinical time-series interpretation (student abstract). AAAI International Conference on Artificial Intelligence (Vol. 38, No. 21, pp. 23447-23448).

Multimodal Time Series Foundation Models



Focus on time series & text-conditioned text generation

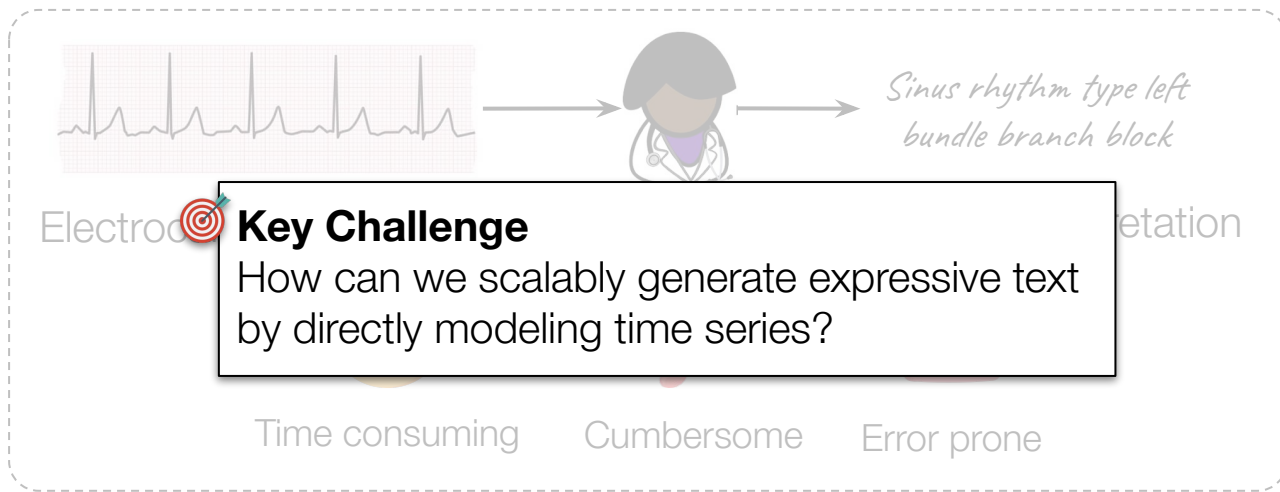
Generating Text Conditioned on Time Series is a Useful Task



Existing ML Solutions

- ✗ Hand-designed rule-based
- ✗ Model time series as an image or graph

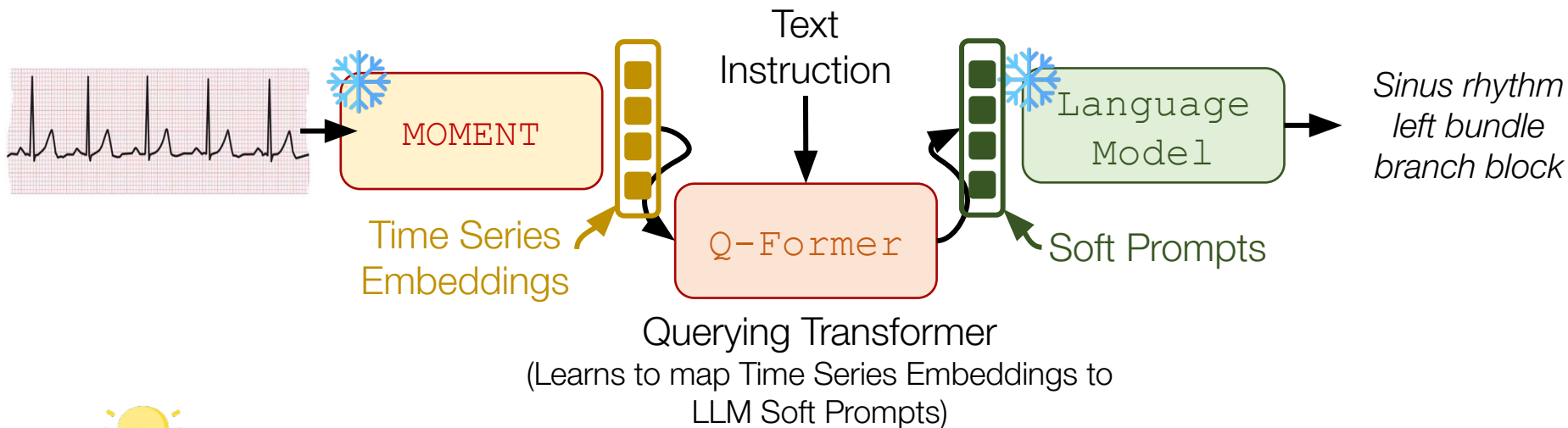
Generating Text Conditioned on Time Series is a Useful Task



Existing ML Solutions

- ✗ Hand-designed rule-based
- ✗ Model time series as an image or graph

JoLT: Align Pre-trained Unimodal Foundation Models



- Leverage frozen pre-trained models, so little training needed,
- Enables conditioning by text (instructions, questions).



means Frozen

New Time Series to Text Generation Tasks



PTB-XL ECG Arrhythmia
Classification Dataset

Paired ECG time series
& clinical interpretation

ECG Clinical Summarization (New Task)

*sinus rhythm position type normal left bundle branch block
left hypertrophy possible 4.46 unconfirmed report*

Not natural language!
ECG statements in German, translated to English

ECG Question Answering (New Task)

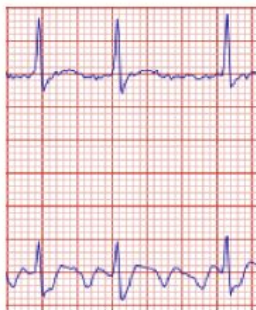
Question: Which of these 3 diagnostic classes does this ECG belong to?

Options: (a) Normal ECG, (b) ST/T Change, (c) Hypertrophy

Answer: (a) Normal ECG

Time Series Should be Modeled Explicitly

ECG Clinical Summarization (New Task)



*sinus rhythm position type normal left bundle branch block left
hypertrophy possible 4.46 unconfirmed report*

***sinus rhythm left type left bundle branch block left
hypertrophy possible 4.46 unconfirmed report***

sinus rhythm. normal ecg

Ground Truth

JoLT (Ours)

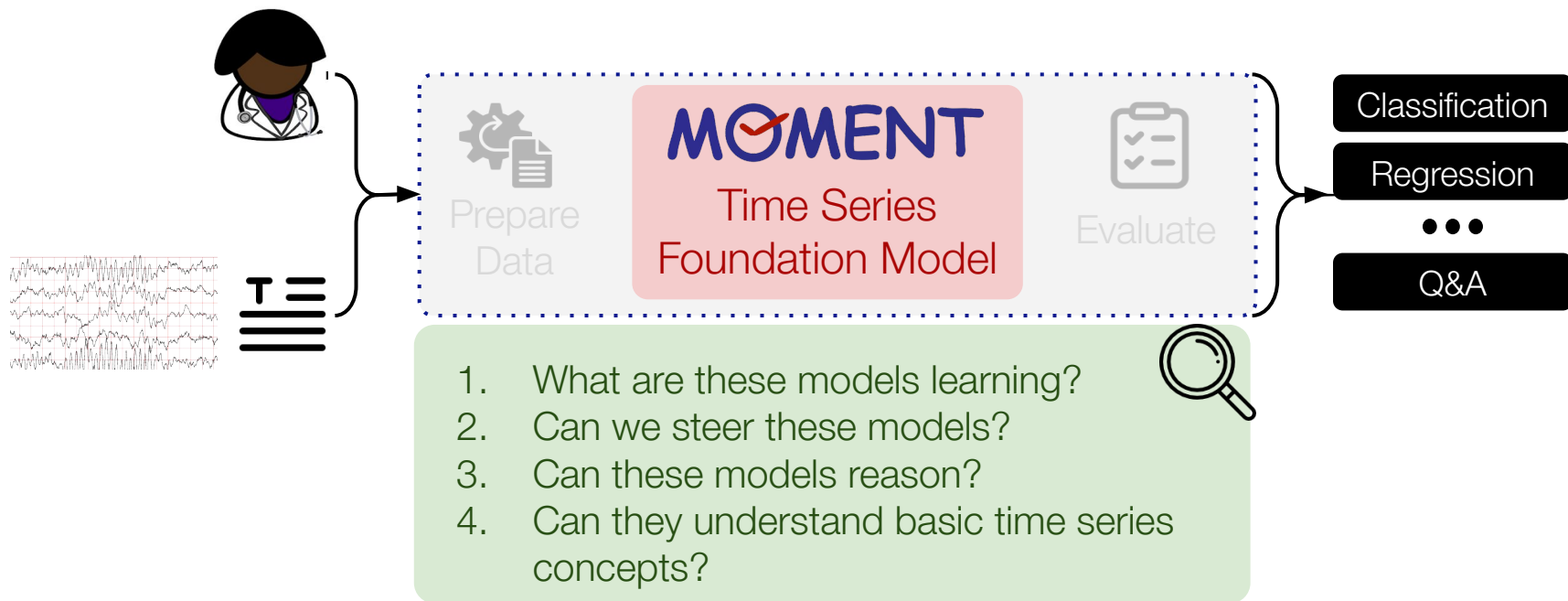
BLIP-2

BLIP-2 takes an image of ECG as input

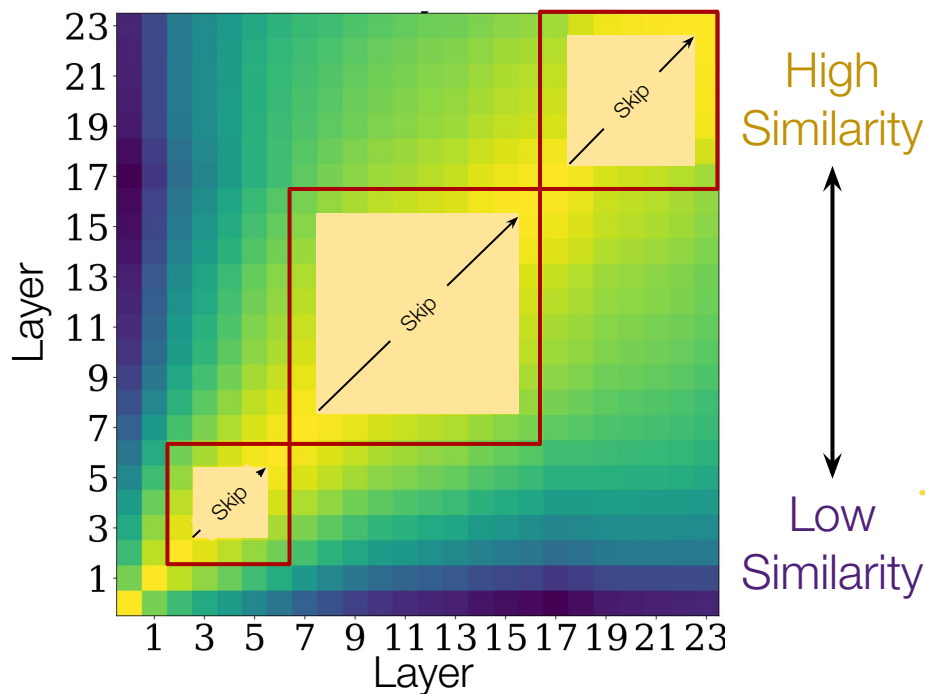


- Time series should be modeled explicitly.
- We are limited by the availability of paired data and not technology

Part 2: Improving Understanding of Foundation Models



1. What are These Models Learning? Representational Similarity



MOMENT pairwise similarity of hidden activations, measured using **Centered Kernel Alignment**

MSE ($\downarrow$) of Fine-Tuned Vanilla & Pruned Models on Forecasting Datasets

	ETTM2	Illness	Weather
Vanilla	0.171	3.260	0.153
Pruned	0.173	2.981	0.152

Marginal reduction in performance, but **50% faster** inference time



TSFMs learn redundant representations. Reducing redundancy improves speed, while maintaining accuracy.

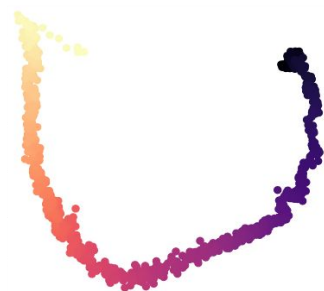
Wiliński, M., Goswami, M., Żukowska, N., Potosnak, W., & Dubrawski, A. (2024). Exploring Representations and Interventions in Time Series Foundation Models. In NeurIPS'24 Workshop on Foundation Model Interventions.

1. What are These Models Learning? Output Embeddings

Embeddings of
penultimate layer
projected using
PCA

Frequency

Trend



High c

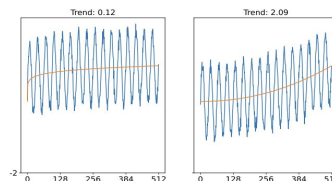
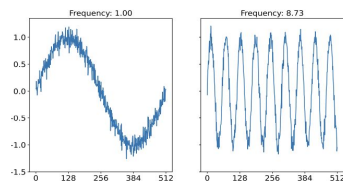


Low c



TSFMs capture the language of
time series.

Example
Time Series

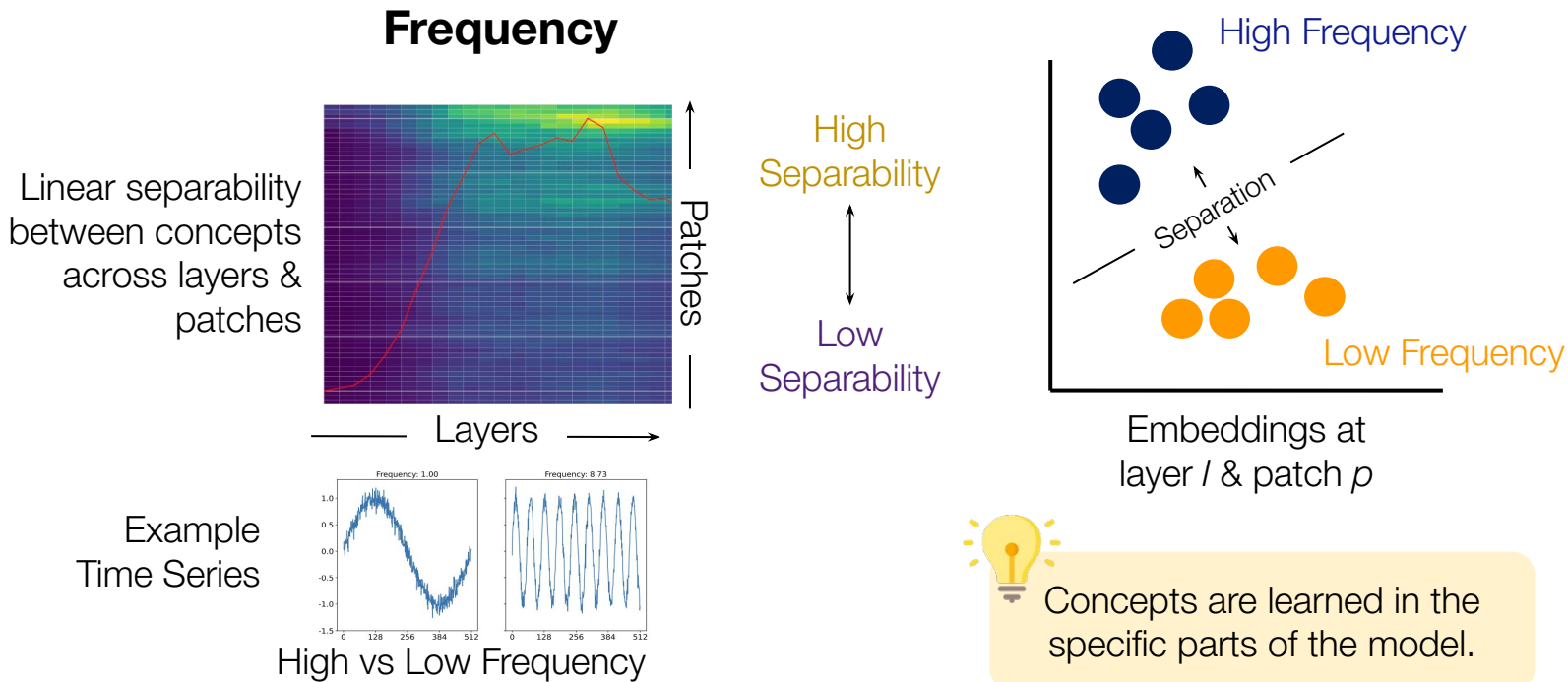


Data Generating
Process

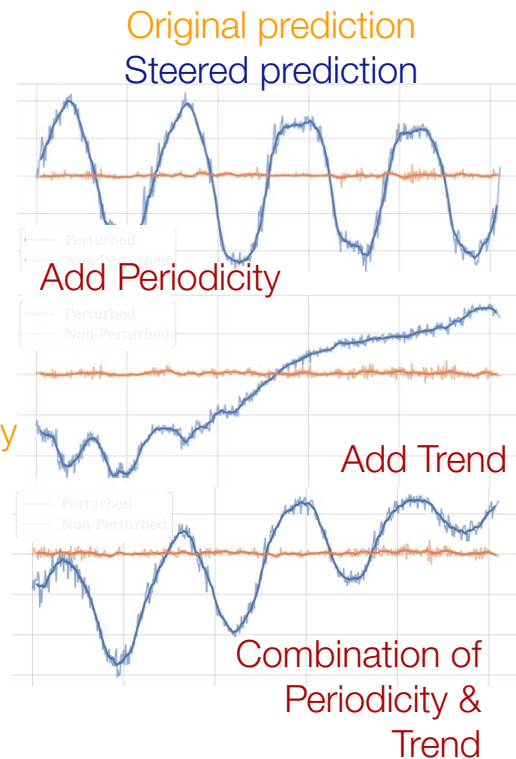
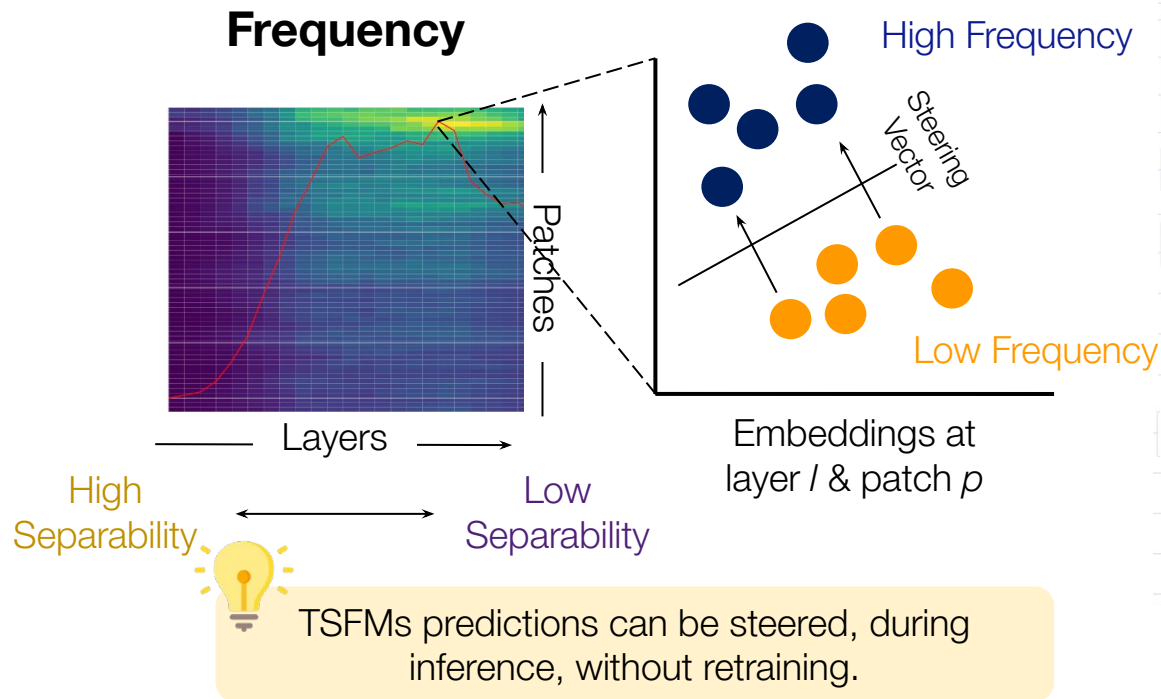
$$y = \sin(2c\pi x) + \epsilon \quad y = x^c + \sin(32\pi x) + \epsilon$$

$$c = [1, 32] \quad c = [1/8, 8]$$

1. What are These Models Learning? All Embeddings



2. Can we Steer These Models?

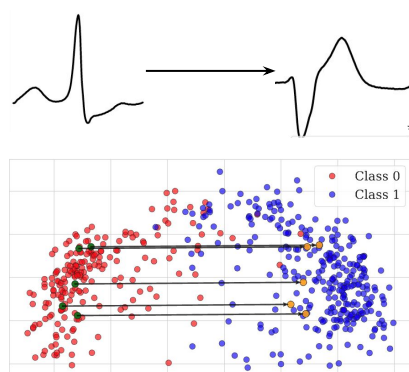


Marks et al. "The geometry of truth: Emergent linear structure in large language model representations of true/false datasets." *arXiv preprint arXiv:2310.06824* (2023).

Wiliński, M., Goswami, M., Żukowska, N., Potosnak, W., & Dubrawski, A. (2024). Exploring Representations and Interventions in Time Series Foundation Models. In *NeurIPS'24 Workshop on Foundation Model Interventions*.

Many Practical Applications of Steering

Normal to Abnormal Heartbeat



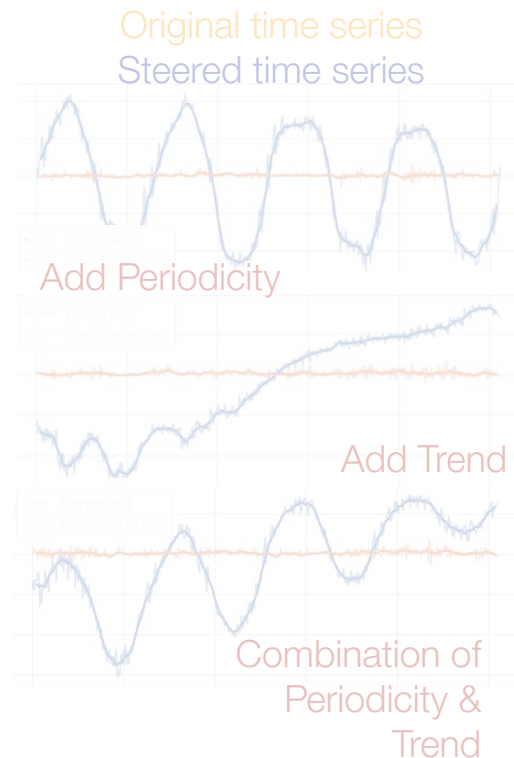
✓ Introduce
Inductive Bias

✓ Generate
Synthetic Data



TFSMs predictions can be steered during inference,
improving performance without retraining.

* These images are for
illustrative purposes only!

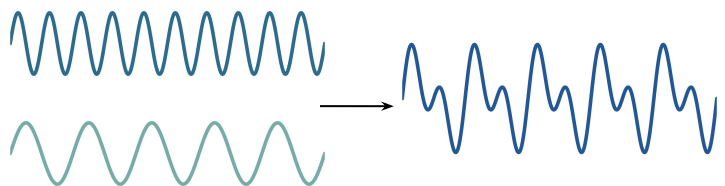


3. Do These Models Reason?

Do Time Series Foundation Models simply memorize training patterns?
Or do they **reason** about patterns?

Compositional Reasoning

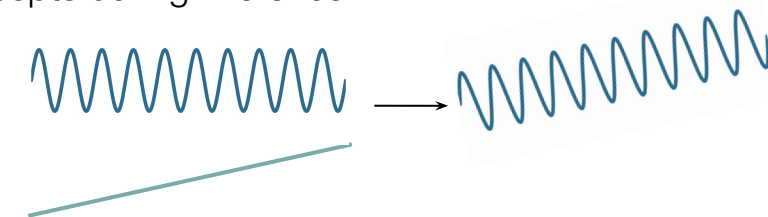
Learn simple concepts during training.
Combine learned concepts during inference.



Simple time series
(single-frequency)

Complex time series
(multi-frequency)

Training Set → Test Set



Simple time series with
seasonality **or** trend

Complex time series with
seasonality **and** trend

Training Set → Test Set

3. Do These Models Reason?

Do Time Series Foundation Models simply memorize training patterns?
Or do they **reason** about patterns?

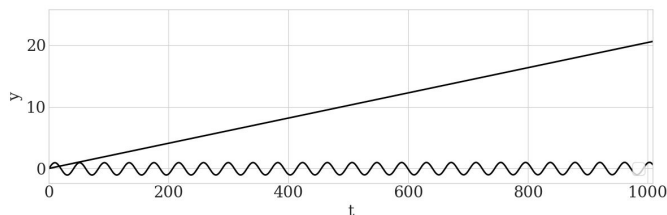
Compositional Reasoning

Learn simple concepts during training.
Combine learned concepts during inference.

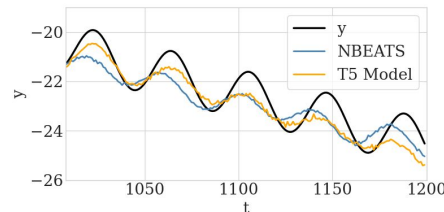


3. Do These Models Reason?

Train on **simple** time series
with seasonality **or** trend



Test on **complex** time series
with seasonality **and** trend



Models never trained
on negative trends!

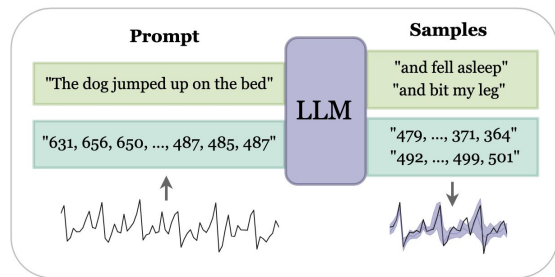


- Patched-transformers (e.g. T5) and MLP-based (e.g. NHITs) showed sparks of compositional reasoning
- Input patching unlocks reasoning in Transformer-based TSFMs

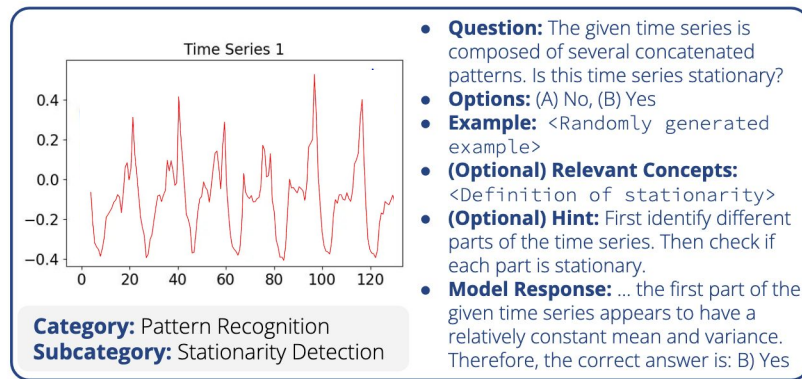
4. Can these Models Understand Basic Concepts?

LLMs are used for Time Series Tasks

TimeSeriesExam tests LLMs on 5 core understanding categories



Zero-shot forecasting



700 questions

Procedurally generated
using templates

Refined using Item
Response Theory

Gruver, N., Finzi, M., Qiu, S., & Wilson, A. G. (2023). Large language models are zero-shot time series forecasters. *Advances in Neural Information Processing Systems*, 36, 19622-19635.

Cai, Y., Choudhry, A., Goswami, M., & Dubrawski, A. TimeSeriesExam: A Time Series Understanding Exam. In *NeurIPS Workshop on Time Series in the Age of Large Models*.

Randomly Generated Questions are Improved using Item Response Theory

Each question can maximally distinguish the abilities of candidate LLMs

2 parameter logistic model: $\mathbb{P}(r_{ij} = 1 | a_i, b_i, \theta_j) = \frac{1}{1 + e^{-a_i(\theta_j - b_i)}}$

Probability that LLM j responds to question i correctly

Question i 's difficulty and discrimination ability

LLM j 's ability

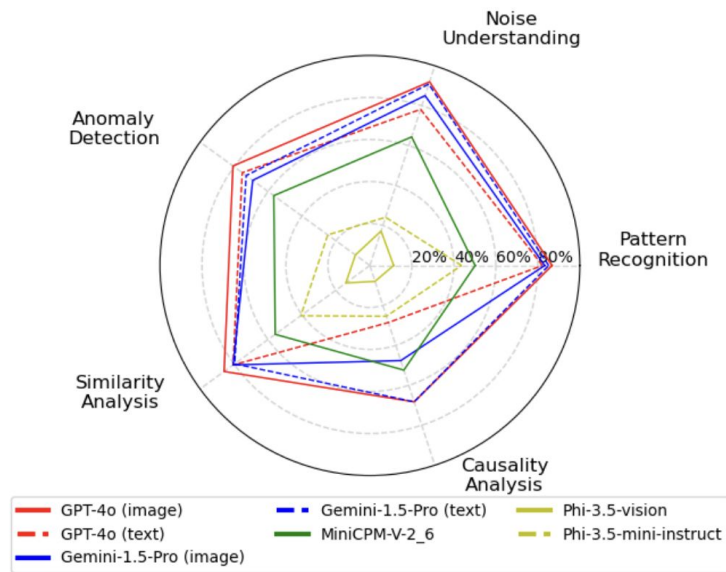
1–3 rounds of iterative improvement

All candidate LLMs take the exam

Parameters fit using MLE based on LLM responses

Questions with low difficulty & discrimination are dropped

Insights into LLMs



Insights

- LLMs understand basic time series concepts,
- If using LLMs, tokenizing time series as images is better than text.



Benchmarks can be generated at scale

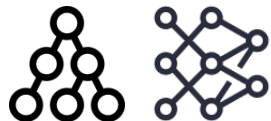
Understanding of Foundation Models Can Help Improve their Performance

Questions	Actionable Insight
What are these models learning?	Redundant representations can be pruned to improve efficiency
Can we steer these models?	Steering TSFM predictions can imbue missing domain knowledge
Can these models reason?	Input patching can unlock compositional reasoning
Can they understand basic time series concepts?	Targeted model interrogation can reveal capability gaps

Research Impact: Empower Domain Experts with Time Series Intelligence on their Fingertips

Before

Different models for different tasks, trained from scratch



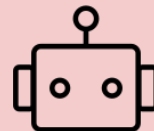
Now

One model, minimal task-specific adaptation



Near Future

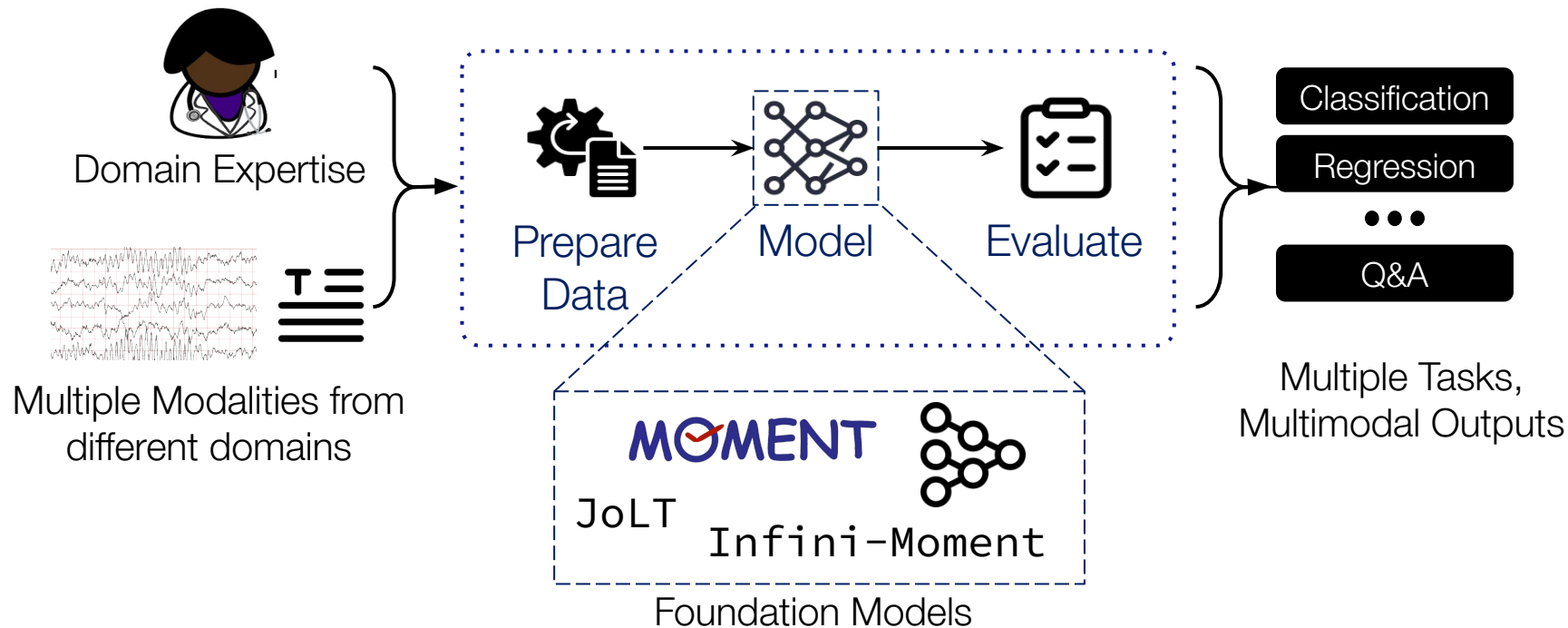
LLM agent uses TSFMs & learns from feedback



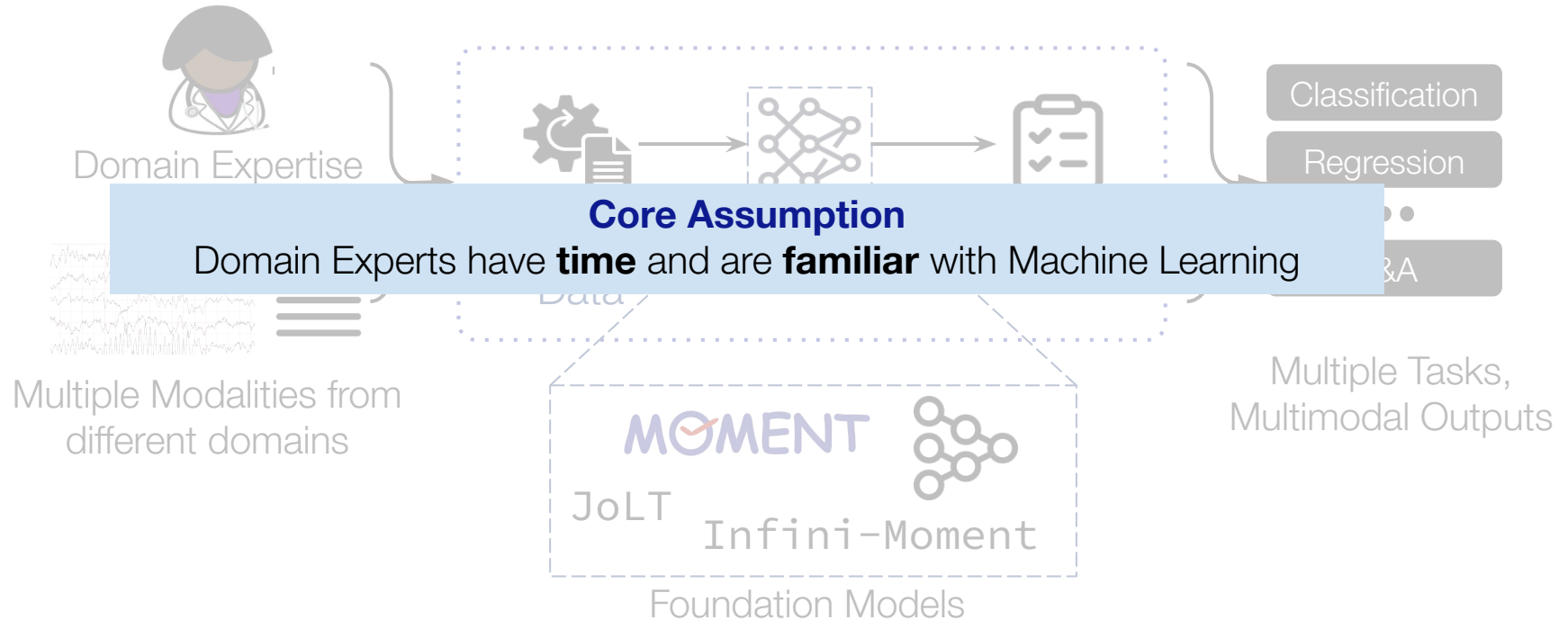
Better Human-AI Collaboration

Lower Human Effort

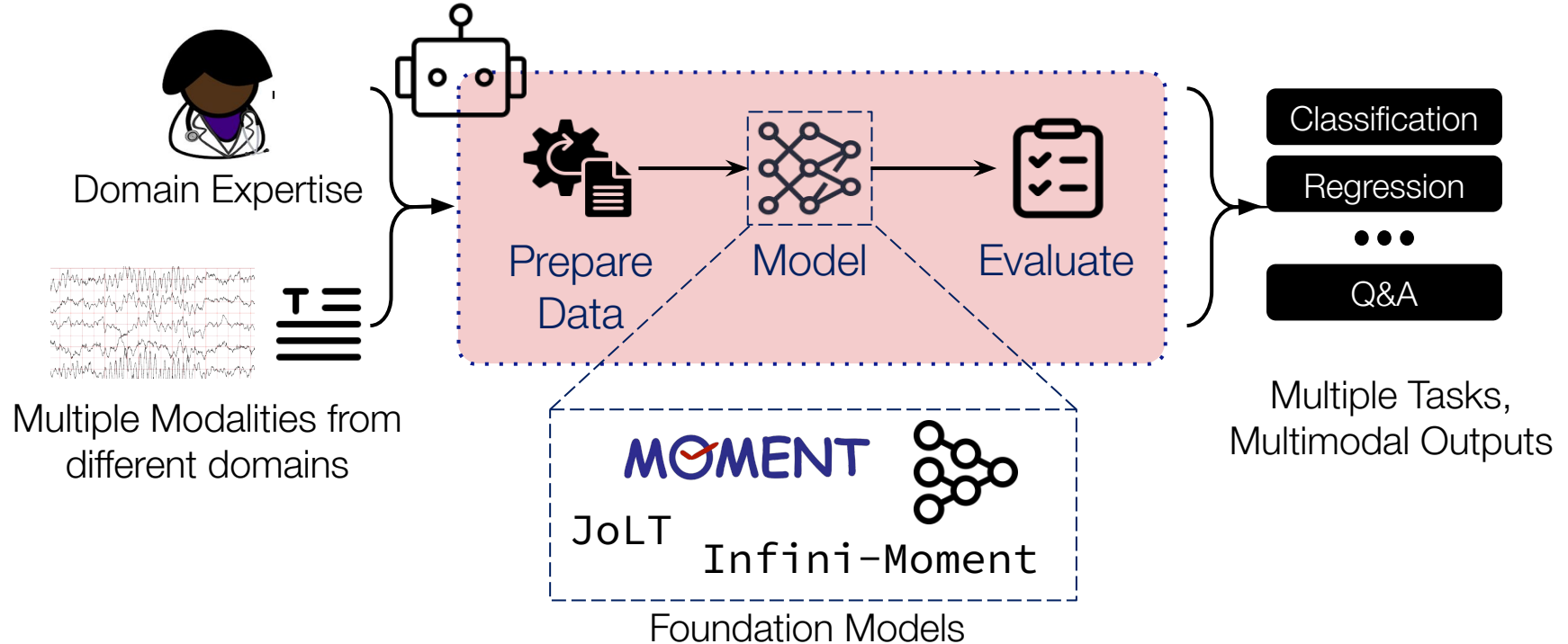
Empower Domain Experts with Time Series Intelligence at their Fingertips



Empower Domain Experts with Time Series Intelligence at their Fingertips



LLM Agents can Automate ML Workflows Using Our Tools



AI Agents are Not Ready Yet for Practical Use

Machine Learning Agents

- Research Agent (Huang, 2024)
- AIDE (Jiang, 2025)
- OpenHands (Wang, 2024)

kaggle

- Minimal ambiguity
- Well structured input/output
- Few time series tasks



Labeling



Hyper Parameter
Tuning



Logging



Debugging



Research Code



Ambiguity

Skills of a Seasoned ML Engineers



TimeSeriesGym

Building Time Series ML Engineering agents
will require thinking beyond Kaggle

Cai, Y., Li, X., Goswami, M., Wilirski, M., Welter, G., & Dubrawski, A. (2025). TimeSeriesGym: A Scalable Benchmark for (Time Series) Machine Learning Engineering Agents. arXiv preprint arXiv:2505.13291.

Research on **MOMENT** Has Been Impactful



Datasets

Time Series Pile

Pre-train & Evaluate Multi-task
Time Series Foundation Models

TimeSeriesExam-1

Evaluate LLMs (and Agents)
on Time Series Understanding

10K+ downloads

Research on **MOMENT** Has Been Impactful

First Open Source, **Multi-task** Model

Models



1.8M+
downloads



500+ stars



Attracted \$2M+ in
government &
industrial funding



Stellar Flare Forecasting
(Zhu et la., 2025)



Machine Fault Diagnosis
(Eldele et la., 2025)



Human Activity Recognition
(Chen et al., 2025)



Classification
(Feofanov et la., 2025)

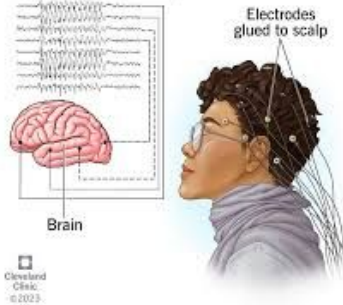


Anomaly Detection
(Liu et la., 2025)

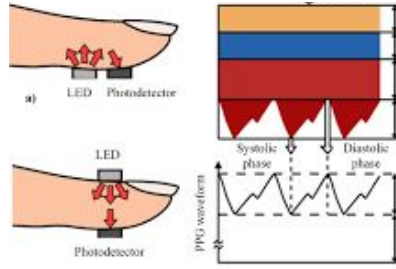


Building Predictive Analytics
(Mulayim et la., 2024;
Dumitru et la., 2024)

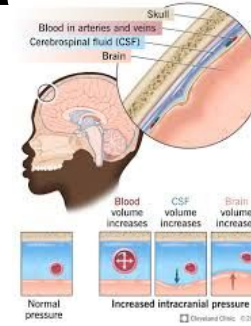
Research on **MOMENT** Has Been Impactful



Electroencephalogram
(EEG) (Yuan et al., 2025)

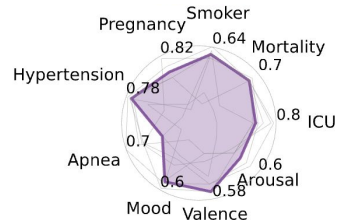


Photoplethysmography
(PPG) (Chen et al., 2024)



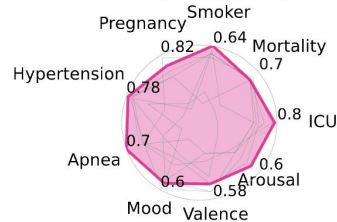
Intracranial Pressure
(ICP) (Leeuwen et al., 2025)

MOMENT
(Generic)



PaPaGei

(PPG-specific; Pillai, 2024)



Lower Area → Better



MOMENT without substantial domain-specific training performs well against custom-built domain-specific models.

It Takes a Village to Build a Foundation Model

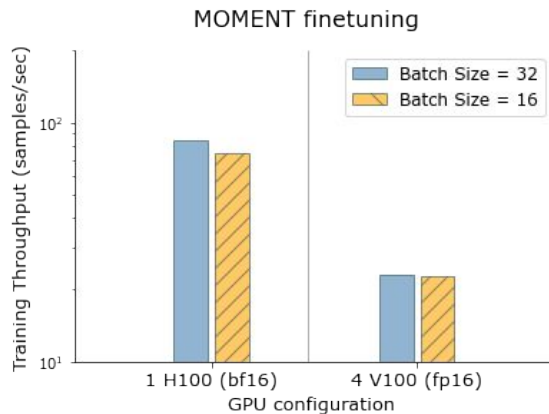


Running MOMENT on Bridges-2



<https://www.psc.edu/resources/bridges-2/user-guide/#moment>

- It is straightforward to run MOMENT on Bridges-2 with pre-configured environment!
- Scan the QR code or click on the link for documentation showing the steps to run through all the tutorials in the MOMENT Github repo. Examples include:



Anomaly Detection

Classification/PTBXL dataset classification

Forecasting

Imputation

Representation learning

Model Finetuning

Thank You!

Time series intelligence can be substantially **advanced** by

