Hi Ather Abbas,

Thank you for posting this comment out. The feature importance test for our 4-layer GRU models were conducted by perturbation importance method. Specifically, we replaced one input feature of synthetic data with a Gaussian noise with mean \( \mu=0 \) and standard deviation \( \sigma=0.01 \), while keeping others untouched. The experiment was conducted during testing stage and performance drop (\( \Delta \text{RMSE} \)) was used as the score of feature importance. More details can be found in lines 220-225 of mantext.

Best regards,

Licheng Liu