Reply on CC1
Licheng Liu et al.


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 ($\Delta$RMSE) was used as the score of feature importance. More details can be found in lines 220-225 of maintext.

Best regards,

Licheng Liu