Table S2. Comparison of using and not using rotary positional encoding.

|  |  |  |
| --- | --- | --- |
|  | **(2CAT not using** **rotary positional encoding** **– proposed technique)** | **(2CAT using** **rotary positional encoding****– ablation study)** |
| **MSE** | **MAE** | **R²** | **MSE** | **MAE** | **R²** |
|  DJIA | 0.0655  | 0.2023  | 0.9169  | **0.0598**  | **0.1904**  | **0.9241**  |
|  N225 | 0.3081  | 0.4242  | 0.7129  | **0.2979**  | **0.4155**  | **0.7224**  |
|  HSI | 0.0146  | 0.0945  | 0.8212  | **0.0138**  | **0.0925**  | **0.8306**  |
|  SSE | 0.0457  | 0.1626  | 0.8782  | **0.0431**  | **0.1573**  | **0.8850**  |
|  BSE | 0.0467  | 0.1692  | 0.8881  | **0.0437**  | **0.1596**  | **0.8954**  |
|  SET | 0.1606  | 0.3189  | 0.9094  | **0.1562**  | **0.3171**  | **0.9119**  |