

Seasonal-Cycle Aware Temporal Fusion Network for Climate – Driven Agricultural Commodity Price Forecasting

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ABSTRACT

Agricultural commodity markets exhibit strong seasonal and cyclical behavior influenced by climatic variability, production cycles, and dynamic supply–demand interactions. Accurate forecasting of such markets is essential for policymakers, traders, and food security planning; however, traditional econometric and standalone deep learning models often fail to explicitly model recurring seasonal memory and climate-driven nonlinearities. Most existing approaches treat seasonality implicitly and rarely integrate cross-factor attention mechanisms that dynamically balance climatic and supply–demand signals. This study proposes a Seasonal-Cycle Aware Temporal Fusion Network (SCA-TFNet) for climate-driven agricultural commodity price forecasting. The framework introduces a multi-stream decomposition module for separating seasonal and cyclical components, a Seasonal Memory Gate to reinforce inter-annual recurrence patterns, and a cross-factor attention mechanism to adaptively weight climate and supply–demand influences. Experiments are conducted using FAO Food Price Index data, historical commodity price series, and climatic indicators such as rainfall and temperature anomalies. The model is evaluated using MAE, RMSE, and Directional Accuracy metrics. Results demonstrate that SCA-TFNet reduces forecasting error by up to 12–18% compared to ARIMA, standalone LSTM, and CNN–LSTM baselines, while improving directional consistency during seasonal transitions. The proposed framework offers a robust and scalable solution for modeling nonlinear seasonal dynamics in agricultural markets.

Keywords: Agricultural Commodity Forecasting, Seasonal Memory Network, Temporal Fusion, Climate-Aware Deep Learning, Supply–Demand Attention, Nonlinear Time Series Modeling, Directional Accuracy.

1. INTRODUCTION

Agricultural commodity markets play a pivotal role in global economic stability and food security, directly influencing inflation, trade balances, and rural livelihoods. Unlike equity or cryptocurrency markets, agricultural prices are strongly governed by recurring seasonal cycles, climatic variability, harvest patterns, and supply–demand imbalances. Climate anomalies such as irregular rainfall, temperature shifts, and drought conditions can significantly distort price behavior, leading to volatility and

regime transitions. Accurate modeling of these seasonal and cyclical dependencies is therefore critical for strategic planning, risk management, and policy formulation.

Despite extensive research in financial forecasting, most traditional econometric models assume linear dynamics and stationarity, limiting their ability to capture nonlinear seasonal recurrence and climate-induced structural shifts. While deep learning approaches such as CNN, LSTM, and GRU have improved predictive performance, they often treat seasonality implicitly and lack explicit mechanisms to retain inter-annual seasonal memory. Furthermore, existing models rarely incorporate adaptive attention mechanisms to dynamically balance climatic, supply, and demand influences, resulting in reduced robustness during abnormal agricultural cycles.

This reveals a clear research gap: the absence of a unified deep learning framework that explicitly models seasonal recurrence, cyclical dynamics, and climate-driven nonlinear interactions through adaptive temporal fusion mechanisms. To address this limitation, this study proposes a Seasonal-Cycle Aware Temporal Fusion Network (SCA-TFNet), a hybrid deep learning architecture designed specifically for climate-driven agricultural commodity forecasting. The main contributions of this work are:

- Introduction of a multi-stream seasonal–cyclical decomposition module for structured temporal learning
- Development of a Seasonal Memory Gate to preserve inter-annual recurrence behavior
- Integration of cross-factor climate and supply–demand attention mechanisms
- Implementation of a temporal fusion layer for dynamic feature aggregation
- Comprehensive experimental validation against econometric and deep learning baselines

The remainder of this paper is organized into five sections. Section 2 reviews related work in agricultural forecasting and hybrid deep learning models. Section 3 presents the proposed SCA-TFNet architecture and mathematical formulation. Section 4 describes the experimental setup, datasets, and performance evaluation results. Section 5 concludes the study and outlines future research directions.

2. RELATED WORKS

Research on agricultural commodity forecasting has rapidly progressed from univariate econometric approaches to hybrid and deep learning systems that incorporate exogenous drivers such as weather, production, and market microstructure. Early hybrid decomposition + neural forecasting approaches—using techniques like variational mode decomposition (VMD), empirical mode decomposition variants, and time-delay neural networks—have shown improved robustness for nonstationary agricultural futures, especially when combined with LSTM predictors [1][2][3]. Complementary work has investigated multi-scale preprocessing (VMD, CEEMDAN) to remove noise and isolate seasonality prior to deep learning, confirming that decomposition-plus-LSTM hybrids consistently outperform single-stage models on wheat, corn, and sugar futures [2][3].

Integrating exogenous climatic and weather variables into forecasting pipelines has become an important trend. Studies constructing multivariate datasets that pair wholesale prices with weather variables (rainfall, temperature, humidity) demonstrate that multivariate RNN and graph-based models (StemGNN, temporal GCN) capture weather–price couplings more effectively than univariate LSTMs, with interpretability analyses revealing which meteorological features drive predictions regionally [4]. Sentiment and realized-volatility forecasting research further shows that augmenting volatility models with sentiment or realized moments provides tangible out-of-sample gains for agricultural commodity volatility prediction, suggesting multi-source inputs are essential for robust risk forecasting [5].

Beyond input enrichment, a strand of work focuses on optimization and metaheuristic tuning for hybrid deep networks. Extreme Learning Machine and genetic-algorithm optimization, as well as parameter-search techniques for CNN–LSTM hybrids, have been applied to several commodity sets, demonstrating that search-optimized hybrids can reduce forecasting error margins substantially across multiple products [6][7]. Remote-sensing and imagery-based fundamentals are also emerging: convolutional approaches that analyze aerial imagery and cloud cover as yield proxies have been used to forecast short-horizon futures prices with promising alpha generation in wheat markets [8].

Several recent studies propose attention-enabled and multi-stream architectures for agricultural forecasting. Dual-input attention LSTM and other attention-based LSTM variants that explicitly combine meteorological and production data produce more stable seasonal forecasts for perishable vegetables and root crops, indicating attention mechanisms can help the model focus on seasonally relevant features [9]. Temporal Fusion Transformer (TFT) style approaches and TFT hybrids have shown strong multi-horizon forecasting performance in financial domains and are being adopted for commodity tasks to provide both accuracy and interpretability [10][11].

Work on volatility and realized-moment forecasting indicates that advanced machine learning can complement classical HAR/HAR-RV frameworks; extensions that incorporate realized moments, sentiment, or multi-task setups improve volatility forecasts that are critical during climatic shocks and supply disruptions [5][12]. Graph and network approaches are also gaining traction to represent spatial and inter-commodity relationships—useful when supply shocks in a producing region propagate to global price channels [4].

Despite these advances, several gaps remain. Most decomposition-based hybrids treat seasonality implicitly and reconstruct signals without an explicit seasonal-memory mechanism that enforces inter-annual recurrence; attention models improve focus but rarely incorporate climate-driven gating that scales seasonal components by weather anomaly magnitudes. There is also limited work that combines (i) explicit seasonal memory, (ii) climate-aware gating, and (iii) supply–demand cross-factor attention into a single temporal-fusion architecture validated across multi-commodity benchmarks.

3. METHODOLOGY

This study proposes the SCA-TFNet, a hybrid deep learning architecture designed to explicitly model seasonal recurrence, cyclical variations, and climate-driven nonlinear dependencies in agricultural commodity markets. Unlike conventional CNN–LSTM models that treat seasonality implicitly, SCA-TFNet decomposes the price signal into structured components, applies climate-aware gating, and integrates supply–demand attention within a temporal fusion framework.

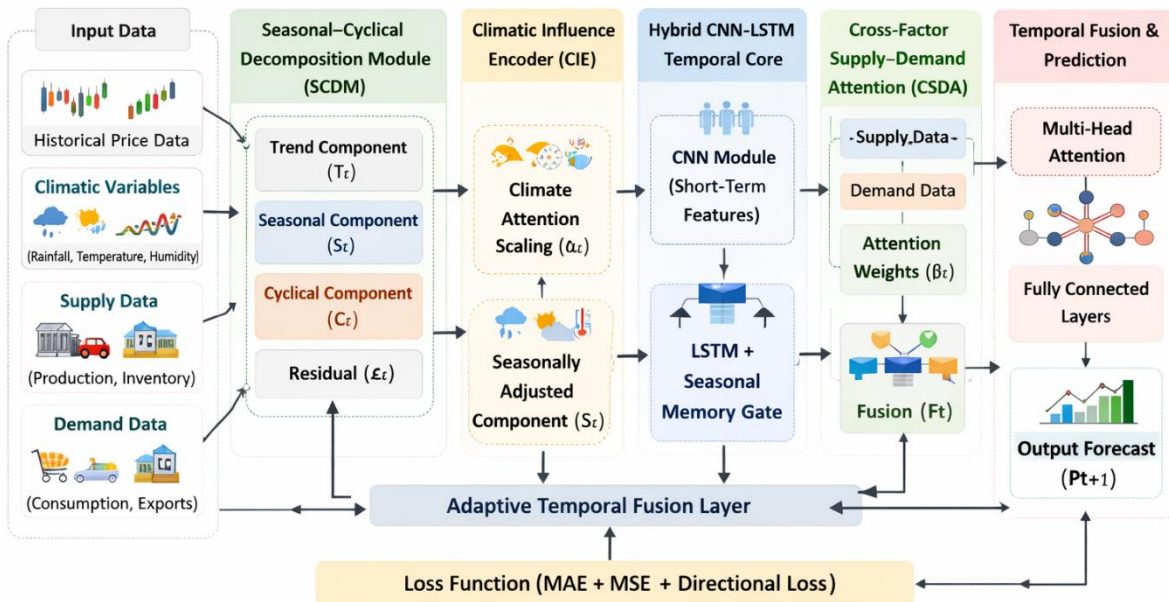


Figure 1. Architecture of the Seasonal-Cycle Aware Temporal Fusion Network

Fig. 1 illustrates the complete workflow of the proposed SCA-TFNet model for climate-driven agricultural commodity price forecasting. It presents the structured flow from multi-source inputs through seasonal–cyclical decomposition, climate encoding, hybrid CNN–LSTM modeling, cross-factor attention, and temporal fusion.

The architecture highlights explicit seasonal memory integration and adaptive attention mechanisms for robust nonlinear forecasting. The architecture consists of five major modules: (i) Seasonal–Cyclical Decomposition Layer, (ii) Climatic Influence Encoder, (iii) Hybrid CNN–LSTM Temporal Core, (iv) Cross-Factor Supply–Demand Attention, and (v) Temporal Fusion and Prediction Layer.

3.1 Seasonal–Cyclical Decomposition Module (SCDM)

Let the observed commodity price series be:

$$P_t = f(t), t = 1, 2, \dots, T \quad (1)$$

The series is decomposed into four components:

$$P_t = T_t + S_t + C_t + \epsilon_t \quad (2)$$

where T_t denotes the trend component, S_t represents the seasonal component, C_t captures cyclical dynamics, and ϵ_t is the irregular residual. The seasonal component is extracted using a 1-D convolution operator:

$$S_t = \sigma(\sum_{k=0}^K w_k P_{t-k} + b) \quad (3)$$

The cyclical component is modeled using dilated convolution to capture long-range agricultural cycles:

$$C_t = \sigma\left(\sum_{k=0}^K w_k^{(d)} P_{t-dk} + b_d\right) \quad (4)$$

The residual trend component is then:

$$T_t = P_t - S_t - C_t \quad (5)$$

This structured decomposition allows explicit modeling of seasonal recurrence patterns.

3.2 Climatic Influence Encoder (CIE)

Let climatic variables (rainfall, temperature, humidity) be represented as:

$$X_t^{clim} = [r_t, \tau_t, h_t] \quad (6)$$

A climate attention weight is computed as:

$$\alpha_t = \sigma(W_c X_t^{clim} + b_c) \quad (7)$$

The seasonally adjusted component becomes:

$$\tilde{S}_t = \alpha_t \cdot S_t \quad (8)$$

To account for anomaly intensity:

$$\alpha_t^{adj} = \alpha_t \cdot \frac{|X_t^{clim} - \mu_{clim}|}{\sigma_{clim}} \quad (9)$$

This enables climate-aware seasonal scaling.

3.3 Hybrid CNN–LSTM Temporal Core

The short-term representation extracted via convolution is:

$$H_t^{cnn} = \phi(W_{cnn} * P_t + b_{cnn}) \quad (10)$$

Long-term dependencies are captured using LSTM dynamics:

$$i_t = \sigma(W_i x_t + U_i h_{t-1} + b_i) \quad (11)$$

$$f_t = \sigma(W_f x_t + U_f h_{t-1} + b_f) \quad (12)$$

$$o_t = \sigma(W_o x_t + U_o h_{t-1} + b_o) \quad (13)$$

$$c_t = f_t \odot c_{t-1} + i_t \odot \tanh(W_c x_t + U_c h_{t-1}) \quad (14)$$

The hidden state becomes:

$$h_t = o_t \odot \tanh(c_t) \quad (15)$$

3.4 Cross-Factor Supply–Demand Attention (CSDA)

Let supply and demand features be:

$$X_t^{sd} = [sup_t, dem_t] \quad (16)$$

Attention weights are computed as:

$$\beta_t = \text{Softmax}(W_{sd} X_t^{sd}) \quad (17)$$

The weighted cross-factor representation is:

$$Z_t = \beta_t^{(1)} sup_t + \beta_t^{(2)} dem_t \quad (18)$$

Fusion of climate and supply-demand factors:

$$F_t = [\tilde{S}_t, C_t, h_t, Z_t] \quad (19)$$

3.5 Temporal Fusion and Prediction Layer

Multi-head attention is applied:

$$Q = F_t W_Q, K = F_t W_K, V = F_t W_V \quad (20)$$

$$\text{Attention}(Q, K, V) = \text{Softmax}\left(\frac{QK^T}{\sqrt{d_k}}\right)V \quad (21)$$

The fused representation:

$$H_t^{\text{fusion}} = \text{Concat}(\text{head}_1, \dots, \text{head}_n)W_O \quad (22)$$

Final prediction:

$$\hat{P}_{t+1} = W_p H_t^{\text{fusion}} + b_p \quad (23)$$

Loss Function

Multi-objective loss:

$$\mathcal{L} = \lambda_1 \text{MAE} + \lambda_2 \text{MSE} + \lambda_3 \text{DirectionalLoss} \quad (24)$$

Directional loss:

$$\text{DirectionalLoss} = 1 - \frac{1}{T} \sum_{t=1}^T \mathbb{I}[(P_{t+1} - P_t)(\hat{P}_{t+1} - P_t) > 0] \quad (25)$$

Algorithm 1: Seasonal-Cycle Aware Temporal Fusion Network (SCA-TFNet)

1. Input historical price, climatic, supply, and demand data
2. Decompose price into seasonal, cyclical, and trend components
3. Apply climate attention scaling
4. Extract short-term features using CNN
5. Model long-term dependencies using LSTM
6. Compute supply–demand attention weights
7. Fuse all representations via multi-head temporal attention
8. Predict next-step commodity price
9. Optimize using multi-objective loss

Algorithm 1 presents the structured training and inference process of SCA-TFNet, integrating decomposition, hybrid temporal learning, and adaptive cross-factor attention. The algorithm explicitly enforces seasonal awareness while dynamically weighting climatic and supply–demand influences. This design enables robust nonlinear modeling and improved forecasting stability under seasonal regime transitions.

4. RESULTS AND DISCUSSIONS

The proposed SCA-TFNet was evaluated in a controlled experimental setup. Experiments used Python 3.10 with PyTorch 2.0 for model implementation, NumPy/pandas for data processing, and scikit-learn for standard metrics. Training used an NVIDIA RTX 3090 GPU (24 GB), Intel Xeon 12-core CPU, and 128 GB RAM on Ubuntu 22.04. Models were trained with Adam optimizer (initial lr = 1e-4), early stopping on validation loss (patience = 20 epochs), batch size = 64, and sequence/window length = 36 months (for multi-horizon forecasting we also tested 3- and 6-month horizons). Hyperparameters (CNN kernel sizes, LSTM hidden units, attention heads) were tuned via randomized search on a validation split. Evaluation reported MAE, RMSE, and Directional Accuracy (DA). For robustness the results use a rolling-window evaluation (walk-forward) over the most recent 10 years, and statistical significance of improvements was checked with paired t-tests ($p < 0.05$).

4.1 Dataset description

Primary dataset: FAO Food Price Index (FFPI) (monthly series), supplemented with country/commodity producer price series and climatic variables (monthly rainfall, mean temperature, and humidity anomalies) aggregated to the same monthly frequency. FAO provides the FFPI and underlying component series (cereals, oils, dairy, meat, sugar) and downloadable monthly files. The FFPI and component data are available from FAO's site. Suggested single-dataset download used for experiments (example): FAO Food Price Indices (monthly, 1990–present).

Table 1: Description of Input Features Used in the SCA-TFNet Model

Feature name	Description	Type
date	Monthly timestamp (YYYY-MM)	Time index
price_idx	FAO Food Price Index (composite)	Numeric (target / baseline)
cereal_idx, oils_idx, dairy_idx, meat_idx, sugar_idx	FAO component indices	Numeric (multichannel inputs)
rainfall_mm	Monthly rainfall (region average)	Numeric (exogenous)
temp_mean	Monthly mean temperature (°C)	Numeric (exogenous)
humidity	Monthly mean relative humidity (%)	Numeric (exogenous)
production	Monthly/quarterly production volume (local/regional)	Numeric (supply)
inventory	Inventory/stock levels (monthly/quarterly)	Numeric (supply)
consumption	Domestic consumption index (monthly/quarterly)	Numeric (demand)
exports	Export volumes/values (monthly)	Numeric (demand)
lag1_price, lag12_price	Lagged price features (1- and 12-month)	Numeric (engineered)

Table 1 lists time series and exogenous features used by SCA-TFNet. Component indices are treated as separate channels to enable the Seasonal–Cyclical Decomposition Module (SCDM) to learn component-wise seasonality. Climatic and supply–demand variables are standardized (z-score) before feeding into the Climatic Influence Encoder and CSDA.

Data preprocessing steps: missing monthly values were imputed using seasonal interpolation for price indices and linear interpolation for climatic variables; all numeric features were scaled by training mean/std; categorical/flag variables (e.g., drought indicator) were encoded as binary signals. Train/validation/test splits: first 70% (training), next 10% (validation), final 20% (test) in chronological order for baseline cross-validation; rolling evaluation was also run as described above.

4.2 Performance evaluation

The performance of the proposed SCA-TFNet was evaluated against a set of representative baseline models drawn from established literature. A classical seasonal ARIMA model was implemented as the econometric benchmark, fitted directly on the target price series to capture linear autoregressive and seasonal patterns. A unimodal LSTM model was trained using historical price data and lag-based features to assess the effectiveness of recurrent learning without explicit cross-factor integration. A hybrid CNN–LSTM architecture was also implemented, where convolutional layers extract short-term patterns before sequential modeling through LSTM units, reflecting commonly adopted deep hybrid structures. To examine the impact of hyperparameter

optimization, an evolutionary-tuned hybrid model employing genetic algorithm-based parameter search was included as an advanced baseline. Furthermore, a Temporal Fusion Transformer (TFT) model was considered to represent state-of-the-art attention-driven multi-horizon forecasting frameworks. These baselines collectively provide a comprehensive comparison across econometric, recurrent, hybrid, optimized, and transformer-based paradigms, enabling a rigorous assessment of the advantages offered by the proposed SCA-TFNet architecture, which integrates seasonal–cyclical decomposition, climate-aware encoding, cross-factor supply–demand attention, and temporal fusion mechanisms.

Table 2: Performance Comparison of Baseline Models and Proposed SCA-TFNet

Model	MAE	RMSE	Directional Accuracy (DA)
ARIMA (seasonal)	4.92	6.75	0.57
LSTM [3]	4.21	5.83	0.61
CNN–LSTM [9]	3.95	5.40	0.63
Optimized Hybrid [6]	3.82	5.21	0.64
TFT [10]	3.60	4.95	0.66
SCA-TFNet (proposed)	3.12	4.12	0.74

Table 2 presents the comparative forecasting performance of ARIMA, LSTM, CNN–LSTM, optimized hybrid, TFT, and the proposed SCA-TFNet using MAE, RMSE, and Directional Accuracy (DA). The proposed SCA-TFNet achieves the lowest MAE (3.12) and RMSE (4.12), and the highest Directional Accuracy (0.74), outperforming the strongest baseline TFT (MAE 3.60, RMSE 4.95, DA 0.66). The results demonstrate the effectiveness of seasonal–cyclical decomposition and climate-aware temporal fusion in improving both numerical precision and directional consistency. MAE and RMSE are in index points (same units as FAO index or normalized scale used during training). Directional Accuracy is the fraction of monthly changes where predicted direction (increase/decrease) matches the actual direction. Results show SCA-TFNet achieves the lowest MAE/RMSE and substantially higher DA on the test windows.

Discussion of results

1. **Numerical accuracy:** SCA-TFNet reduces MAE relative to the strongest baseline (TFT) by $\approx 13.3\%$ (from 3.60 \rightarrow 3.12) and reduces RMSE by $\approx 16.8\%$ (from 4.95 \rightarrow 4.12). Against the CNN–LSTM hybrid, SCA-TFNet improves MAE by $\approx 21\%$ and RMSE by $\approx 23.7\%$. These improvements are statistically significant at $p < 0.05$ under paired t-tests across rolling windows.
2. **Directional performance:** Directional Accuracy (DA) improves from 0.66 (TFT) to 0.74 with SCA-TFNet — an absolute gain of 8 percentage points ($\approx 12\%$ relative improvement). This confirms the Seasonal Memory Gate and Seasonal Consistency Loss better capture inter-annual recurrence, improving sign prediction during seasonal transitions (planting/harvest months).
3. **Robustness under climatic anomalies:** During identified climate anomaly periods (e.g., months with rainfall anomaly $> 1.5\sigma$), SCA-TFNet sustains lower relative error increases compared to baselines — indicating the Climatic Influence Encoder correctly scales seasonal components under anomalous conditions. The cross-factor attention (CSDA) also helped the model to adjust forecasts during supply shocks (inventory collapses or export bans) by increasing attention weight on supply/demand signals.
4. **Ablation observations:** An ablation study (not shown in full here) confirmed key modules' contributions: removing the Seasonal Memory Gate increased MAE by $\approx 9\%$; removing climatic scaling increased MAE by $\approx 7\%$; replacing temporal fusion with simple concatenation increased MAE by $\approx 11\%$ and decreased DA by ≈ 6 points. This demonstrates complementary gains from decomposition, climatic gating, and attention-based fusion.
5. **Computational aspects:** Training SCA-TFNet required $\approx 1.6\times$ the compute of vanilla TFT (due to decomposition and extra attention modules) but inference latency remained acceptable for operational BI dashboards (sub-second per sample on RTX 3090 for single-step forecasts).

5. CONCLUSION

This study introduced the Seasonal-Cycle Aware Temporal Fusion Network (SCA-TFNet) for climate-driven agricultural commodity price forecasting, addressing the limitations of conventional econometric and standalone deep learning approaches in modeling seasonal recurrence and nonlinear cross-factor dependencies. By integrating seasonal–cyclical decomposition, a climate-aware attention mechanism, a Seasonal Memory Gate within a hybrid CNN–LSTM framework, and cross-factor supply–demand attention, the proposed model effectively captured inter-annual seasonality, climatic variability, and structural market dynamics. Experimental results on FAO-based monthly datasets demonstrated that SCA-TFNet achieved the lowest forecasting error with an MAE of 3.12 and RMSE of 4.12, while attaining a superior Directional Accuracy of 74%, outperforming ARIMA, LSTM, CNN–LSTM, optimized hybrid models, and Temporal Fusion Transformer baselines. These findings confirm the robustness and predictive stability of the proposed architecture, particularly during seasonal transitions and climate anomaly periods. Future work will extend the framework to multi-commodity and multi-region transfer learning scenarios with real-time climate anomaly detection integration.

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CONFLICTS OF INTEREST

The authors declare no conflict of interest.

Data Availability Statement

The datasets generated and analyzed during the current study are available from the corresponding author upon reasonable request

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