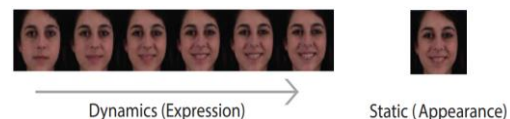


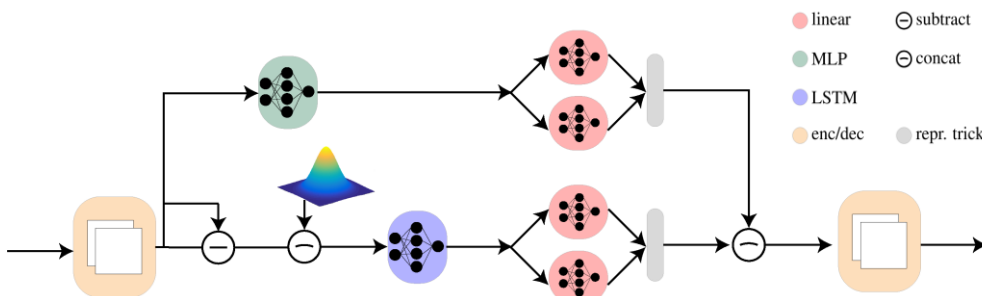


## Problem Formulation

Given a dataset,  $D = \{x_{1:T}^j\}_{j=1}^N$  compute a single static factor  $s$  and multiple dynamic components  $d_{1:T}$ .



## Architecture and Objective



Consider the following distribution:

$$P = [p(s) \prod_{t=1}^T p(d_t | d_{<t}; \psi)] \cdot \prod_{t=1}^T p(x_t | s, d_t; \theta)$$

The posterior is approximated via:

$$q(s, d_{1:T} | x_{1:T}; \phi) = q_{\phi_s} \cdot q_{\phi_d} =: q(s | x_1; \phi_s) \cdot \prod_{t=1}^T q(d_t | d_{<t}, x_{\leq t}; \phi_d)$$

Loss Function:

$$\mathcal{L}_{\text{recon}} = \mathbb{E}_{s \sim q_{\phi_s}} [\mathbb{E}_{d_{1:T} \sim q_{\phi_d}} \log p(x_{2:T} | s, d_{2:T}; \theta)] + \alpha \mathbb{E}_{s \sim q_{\phi_s}} \log p(x_1 | s, d_1; \theta)]$$

$$\mathcal{L}_{\text{reg}} = \beta KL[q(s | x_1; \phi_s) \parallel p(s)] + \beta KL[q(d_{1:T} | x_{1:T}; \phi_d) \parallel p(d_{1:T}; \psi)]$$

$$\mathcal{L} = \max_{\theta, \phi, \psi} \mathbb{E}_{p_D} (\mathcal{L}_{\text{recon}} - \mathcal{L}_{\text{reg}})$$

## Contributions

- A **novel** sequential disentanglement model for extracting static and dynamic factors.
- Our approach supports complex dynamics, **mitigates information leakage**, and simplifies training.
- SOTA** quantitative and qualitative results on **challenging benchmarks** in comparison to recent strong baselines.

## Results

### Standard Benchmarks

Method	MUG				PhysioNet		Air Quality				
	Acc $\uparrow$	IS $\uparrow$	$H(y x)\downarrow$	$H(y)\uparrow$	Method	static EER $\downarrow$	dynamic EER $\uparrow$	Disentanglement Gap $\uparrow$			
MoCoGAN	63.12%	4.332	0.183	1.721	VAE	34.71 $\pm$ 0.23	27.17 $\pm$ 0.03	FHVAE	5.06%	22.77%	17.71%
DSVAE	54.29%	3.608	0.374	1.657	GP-VAE	42.47 $\pm$ 2.92	36.73 $\pm$ 1.40	DSVAE	5.64%	19.20%	13.56%
R-WAE	71.25%	5.149	0.131	1.771	C-DSVAE	32.54 $\pm$ 0.00	47.07 $\pm$ 1.20	R-WAE	4.73%	23.41%	18.68%
S3VAE	70.51%	5.136	0.135	1.760	GLR	38.93 $\pm$ 2.48	50.32 $\pm$ 3.87	S3VAE	5.02%	25.51%	20.49%
SKD	77.45%	5.569	0.052	1.769	SPYL	46.98 $\pm$ 3.04	57.93 $\pm$ 3.53	SKD	4.46%	26.78%	22.32%
C-DSVAE	81.16%	5.341	0.092	1.775	Ours w.o. loss	42.16 $\pm$ 0.104	50.14 $\pm$ 0.013	C-DSVAE	4.03%	31.81%	27.78%
SPYL	85.71%	5.548	0.066	1.779	Ours w.o. sub	46.15 $\pm$ 0.014	56.11 $\pm$ 0.021	SPYL	<b>3.41%</b>	<b>33.22%</b>	<b>29.81%</b>
Ours	<b>86.90%</b>	<b>5.598</b>	<b>0.041</b>	<b>1.782</b>	Ours w.o. both	41.42 $\pm$ 0.019	48.32 $\pm$ 0.102	Ours	3.50%	<b>34.62%</b>	<b>31.11%</b>
					RF	56.87 $\pm$ 0.34	65.87 $\pm$ 0.01				
						62.00 $\pm$ 2.10	62.43 $\pm$ 0.54				

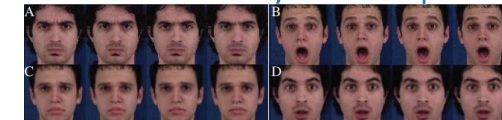
### Information Leakage

Classifier	Method	Static Features			Dynamic Features		
		Static Acc $\uparrow$	Dynamic Acc $\downarrow$	Leakage Gap $\uparrow$	Static Acc $\downarrow$	Dynamic Acc $\uparrow$	Leakage Gap $\uparrow$
random	random	-	16.66%	-	1.92%	-	-
	C-DSVAE	99.12%	29.9%	69.22%	3.75%	81.16%	77.41%
	SPYL	<b>99.45%</b>	27.65%	71.8%	6.33%	85.71%	82.08%
	Ours	99.42%	<b>20.85%</b>	<b>78.57%</b>	<b>2.89%</b>	<b>86.90%</b>	<b>84.01%</b>
Generation	Ours w.o. loss	52.97%	18.93%	34.04%	2.58%	66.28%	63.70%
	Ours w.o. sub	34.41%	19.22%	15.19%	39.82%	83.31%	43.18%
	Ours w.o. both	10.94%	17.86%	6.92%	15.76%	71.95%	56.19%
Latent	random	-	16.66%	-	1.92%	-	-
	C-DSVAE	98.75%	76.25%	22.25%	26.25%	82.50%	56.25%
	SPYL	98.12%	68.75%	29.37%	<b>10.00%</b>	<b>85.62%</b>	<b>75.62%</b>
	Ours	<b>99.35%</b>	<b>45.06%</b>	<b>54.29%</b>	11.36%	85.51%	74.15%

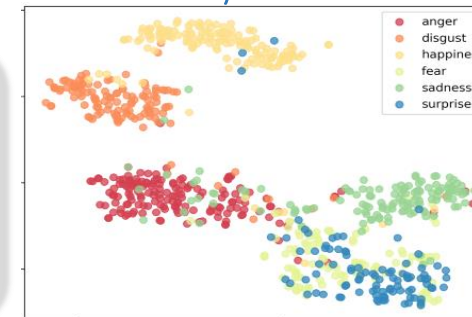
### Dynamic Generation



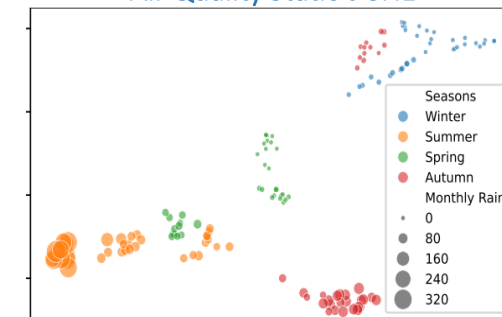
### Static and Dynamic Swap



### MUG Dynamic t-SNE



### Air Quality Static t-SNE



## Challenges

### Mode Collapse



### Hyper-parameter Tuning



### Domain-Dependent Data Augmentation

