

# PDE-DRIVEN SPATIOTEMPORAL DISENTANGLEMENT

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Jérémie Donà,<sup>1</sup> Jean-Yves Franceschi,<sup>1</sup>  
Sylvain Lamprier,<sup>1</sup> Patrick Gallinari<sup>1,2</sup>

<sup>1</sup>Sorbonne Université, CNRS, LIP6, F-75005 Paris, France

<sup>2</sup>Criteo AI Lab, Paris, France



## Fact

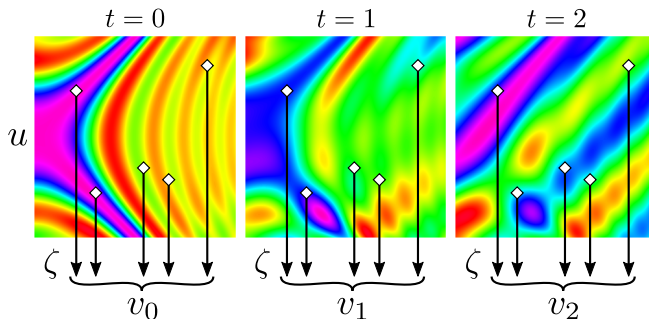
Disentanglement improves interpretability thanks to factorization

## Hypothesis

A well designed spatiotemporal disentanglement would help prediction

- ▶ Prior spatiotemporal disentanglement works are often complex and do seldom analysis of its meaning
- ▶ We aim at grounding spatiotemporal disentanglement on stronger foundations

- Observations  $v = (v_{t_0}, \dots, v_{t_1})$
- State of the system  $u_v = u: (x, t) \mapsto u_v(x, t)$
- We suppose that  $v$  is a measurement of  $u$ :  $v_t = \zeta(u_v(\cdot, t))$



- ▶ We propose a novel interpretation of spatiotemporal disentanglement based on the separation of variables in PDEs
- ▶ Example with the heat equation:

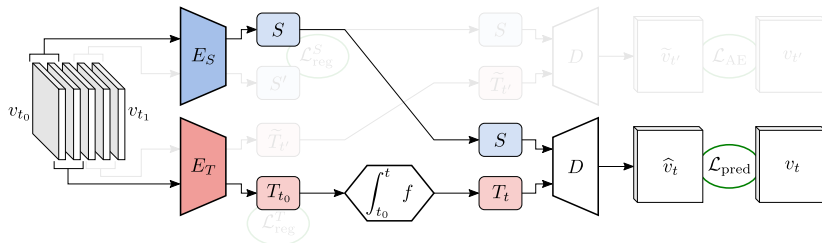
$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}, \quad u(0, t) = u(L, t) = 0, \quad u(x, 0) = f(x),$$

with separable solutions:

$$u(x, t) = \underbrace{\mu \sin\left(\frac{n\pi}{L}x\right)}_{\phi(x)} \times \underbrace{\exp\left(-\left(\frac{cn\pi}{L}\right)^2 t\right)}_{\psi(t)} = \xi(\phi(x), \psi(t))$$

- ▶  $\phi$  and  $\psi$  can be found by solving an ODE on  $t$  and a PDE on  $x$





- $T \equiv \psi$  is driven by an ODE:

$$\frac{\partial T_t}{\partial t} = f(T_t)$$

- Forecasting and alignment losses:

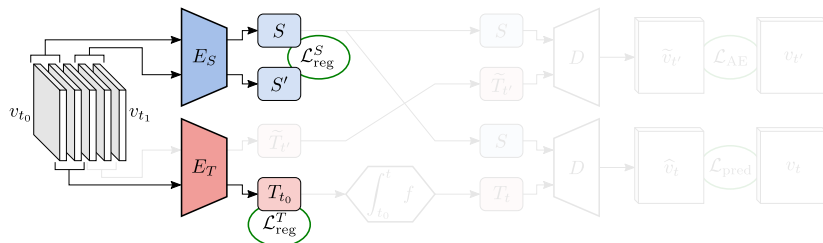
$$\mathcal{L}_{\text{pred}} = \sum_t \|\hat{v}_t - v_t\|_2^2, \quad \mathcal{L}_{\text{AE}} = \left\| D\left(S, E_T\left(V_\tau(t')\right)\right) - v_{t'} \right\|_2^2$$



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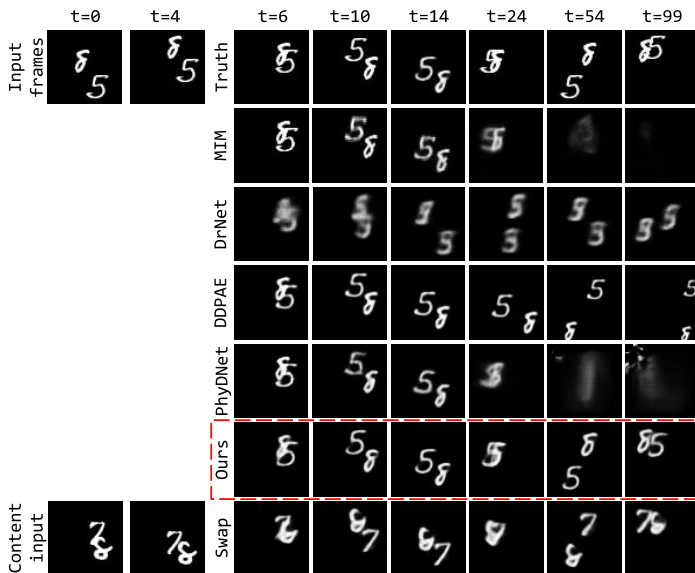
- From a strict  $S$  invariance constraint to a weaker one to take into account variations of observable content:

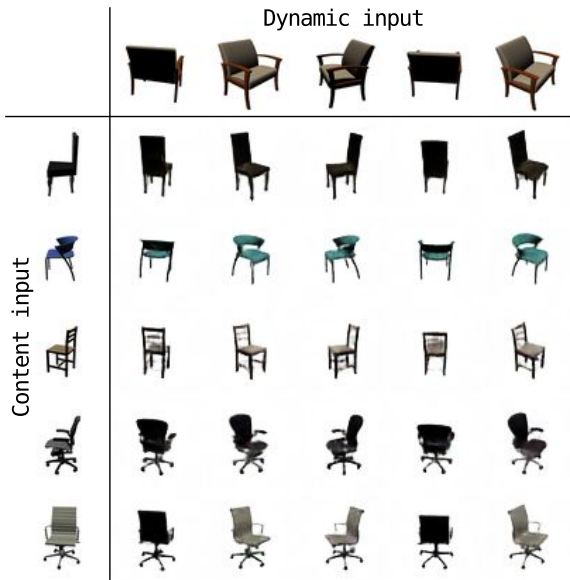
$$\frac{\partial E_S(V_\tau(t))}{\partial t} = 0 \Rightarrow \mathcal{L}_{\text{reg}}^S = \left\| E_S(V_\tau(t_0)) - E_S(V_\tau(t_1 - \tau)) \right\|_2^2$$

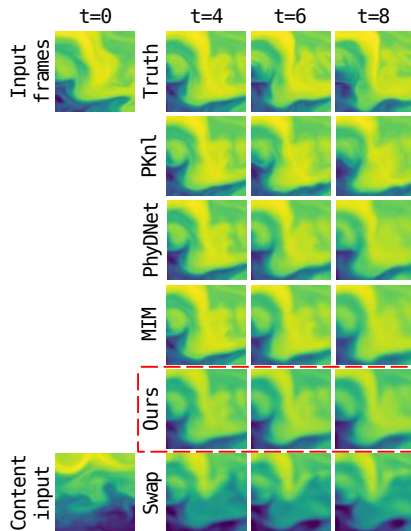
- Disentanglement loss:

$$\mathcal{L}_{\text{reg}}^T = \|T_{t_0}\|_2^2 = \left\| E_T(V_\tau(t_0)) \right\|_2^2$$









- ▶ We learn a simpler PDE acting on fewer variables thanks to the separation of variables inspiration
- ▶ This induces a simple model with better prediction and disentanglement performances
- ▶ Thorough experiments, comparisons and ablation studies confirm the benefits of the model.