

Generative ML for time series

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0.1 Stage 1

As mentioned in the section on representation learning, one needs to determine a set of tasks one wish to evaluate on, in order to say anything about the quality of the representations. We evaluate the representations based on two tasks

- **Reconstruction:** We evaluate the models ability to reconstruct the original data from latent representation. Success indicating perservation of information.
- **Downstream classification:** We evaluate the latent representations on its ability linear classification.

0.1.1 Reconstruction

0.1.2 Classification

0.2 Stage 2