I. TRAINING PROCESS

48:

Training of the DAFNet can be described with the pseudocode described in Algorithm 1. This corresponds to a case with fully annotated data from two input modalities. If no labels are available for the second modality, then lines 64 and 71 are omitted.

Algorithm 1 Pseudocode for training DAFNet with fully annotated images from two modalities.

```
1: {parameter initialisation}
 2: \theta_{a1} \leftarrow parameters of encoder f_{anatomy} for modality 1
 3: \theta_{a2} \leftarrow parameters of encoder f_{anatomy} for modality 2
 4: \theta_m \leftarrow parameters of modality encoder f_{modality}
 5: \theta_h \leftarrow parameters of segmentor h
 6: \theta_q \leftarrow parameters of decoder g
 7: \theta_{stn} \leftarrow parameters of spatial transformer stn
 8: \psi \leftarrow parameters of mask discriminator D_M
 9: \omega_1 \leftarrow weights of image discriminator D_{I,1} (modality 1)
10: \omega_2 \leftarrow weights of image discriminator D_{I,2} (modality 2)
11: repeat
12:
         {forward pass for modality 1 inputs}
         x_1, l_1 \leftarrow get batch of images and masks of modality 1
13:
         s_1 \leftarrow f_{anatomy}(x_1)
14:
         z_1^{mean}, z_1^{std} \leftarrow f_{modality}(x_1, s_1)
15:
         \epsilon \leftarrow \text{random sample from } \mathcal{N}(\mathbf{0}, \mathbf{I})
16:
         z_1 \leftarrow z_1^{mean} + z_1^{std} \odot \epsilon {reparameterisation trick}
17:
18:
         m_1 \leftarrow h(s_1)
         y_1 \leftarrow g(s_1, z_1)
19:
         z_{sample1} \leftarrow \text{random sample from } \mathcal{N}(\mathbf{0}, \mathbf{I})
20:
         z_{rec1} \leftarrow f_{modality}(g(s_1, z_{sample1}), x_1)
21:
22:
23:
         {forward pass for modality 2 inputs}
         x_2, l_2 \leftarrow get batch of images and masks of modality 2
24:
25:
         s_2 \leftarrow f_{anatomy}(x_2)
         z_2^{mean}, z_2^{std} \leftarrow f_{modality}(x_2, s_2)
26:
         \epsilon \leftarrow \text{random sample from } \mathcal{N}(\mathbf{0}, \mathbf{I})
27:
         z_2 \leftarrow z_2^{mean} + z_2^{std} \odot \epsilon {reparameterisation trick}
28:
29:
         m_2 \leftarrow h(s_2)
         y_2 \leftarrow g(s_2, z_2)
30:
         z_{sample2} \leftarrow \text{random sample from } \mathcal{N}(\mathbf{0}, \mathbf{I})
31:
32:
         z_{rec2} \leftarrow f_{modality}(g(s_2, z_{sample2}), x_2)
33.
          {forward pass for multimodal inputs}
34:
         Forward pass for multimodal s_1^{deformed} \leftarrow stn(s_1, s_2) m_1^{deformed} \leftarrow h(s_1^{deformed}) y_1^{deformed} \leftarrow g(s_1^{deformed}, z_2) s_2^{deformed} \leftarrow stn(s_2, s_1) m_2^{deformed} \leftarrow h(s_2^{deformed}) y_2^{deformed} \leftarrow g(s_2^{deformed}, z_1)
35:
36:
37:
38:
39:
40:
41:
          {forward pass for discriminators}
42:
         l \leftarrow \text{get batch of masks from either modality}
43:
         m \leftarrow \text{sample batch of predicted masks from } \{m_1, m_2, m_1^{deformed}, m_2^{deformed}\}
44:
45:
         rx_1 \leftarrow \text{get batch of images from modality } 1
46:
         px_1 \leftarrow \text{sample batch of predicted modality 1 images}
         from \{g(s_1, z_1), g(s_2^{deformed}, z_1), g(s_1^{deformed}, z_1)\}
         rx_2 \leftarrow \text{get batch of images from modality } 2
47:
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px_2 \leftarrow \text{sample batch of predicted modality 2 images from } \{g(s_2, z_2), g(s_2^{deformed}, z_2), g(s_1^{deformed}, z_2)\}
             true label \leftarrow D_M(l)
49:
             false label \leftarrow D_M(m)
50:
             true label \leftarrow D_{I,1}(rx_1)
51:
             false label \leftarrow D_{I,1}(px_1)
52:
             true label \leftarrow D_{I,2}(rx_2)
53:
54:
             false label \leftarrow D_{I,2}(px_2)
55:
56:
              {calculate gradients for modality 1 inputs}
             G_1 \leftarrow \nabla_{\theta_m, \theta_{a1}} L_{KL}(z_1^{mean}, z_1^{std})
57:
             G_2 \leftarrow \nabla_{\theta_h, \theta_{a1}} L_{sup}(m_1, l_1)
58:
             G_3 \leftarrow -\nabla^{\widetilde{H}}_{\theta_h,\theta_{a1}} L_{adv}^{\widetilde{M}}(m_1)
59:
60:
             G_4 \leftarrow \nabla_{\theta_q, \theta_{a1}, \theta_m} L_{rec}(x_1, y_1)
             G_5 \leftarrow -\tilde{\nabla}_{\theta_a,\theta_{a1},\theta_m} L^I_{adv}(y_1)
61:
62:
             G_6 \leftarrow \nabla_{\theta_q,\theta_m} L^z_{rec}(z_{sample1}, z_{rec1})
63:
              {calculate gradients for modality 2 inputs}
64:
             G_7 \leftarrow \nabla_{\theta_m,\theta_{a2}} L_{KL}(z_2^{mean}, z_2^{std})
65:
             G_8 \leftarrow \nabla_{\theta_h, \theta_{a2}} L_{sup}(m_2, l_2)
66:
             G_9 \leftarrow -\nabla_{\theta_h,\theta_{a2}} L_{adv}^M(m_2)
67:
             G_{10} \leftarrow \nabla_{\theta_g,\theta_{a2},\theta_m} L_{rec}(x_2,y_2)
68:
             G_{11} \leftarrow -\nabla^{I}_{\theta_g,\theta_{a2},\theta_m} L^{I}_{adv}(y_2)
69:
             G_{12} \leftarrow \nabla_{\theta_a,\theta_m} L_{rec}^z(z_{sample2}, z_{rec2})
70:
71:
              {calculate gradients for multimodal inputs}
72:
             G_{11} \leftarrow \nabla_{\theta_h, \theta_{stn}, \theta_{a1}\theta_{a2}} L_{sup}(m_1^{deformed}, l_2)
73:
             G_{12} \leftarrow -\nabla_{\theta_h,\theta_{stn},\theta_{a1}\theta_{a2}} L_{adv}^{M}(m_1^{deformed})
74:
             G_{13} \leftarrow \nabla_{\theta_h,\theta_{stn},\theta_{a1}\theta_{a2}} L_{sup}(m_2^{deformed}, l_1)
G_{14} \leftarrow -\nabla_{\theta_h,\theta_{stn},\theta_{a1}\theta_{a2}} L_{adv}^M(m_2^{deformed})
G_{15} \leftarrow \nabla_{\sigma_{a1}} L_{stn}^M(m_2^{deformed})
75:
76:
             G_{15} \leftarrow \nabla_{\theta_g,\theta_{stn},\theta_{a1}\theta_{a2},\theta_m} L_{rec}(y_1^{deformed}, x_2)
G_{16} \leftarrow \nabla_{\theta_g,\theta_{stn},\theta_{a1}\theta_{a2},\theta_m} L_{rec}(y_2^{deformed}, x_1)
77:
78:
             G_{17} \leftarrow -\nabla_{\theta_g,\theta_{stn},\theta_{a1}\theta_{a2},\theta_m} L_{adv}^{Teec(y_2)}(y_1^{deformed})
G_{18} \leftarrow -\nabla_{\theta_g,\theta_{stn},\theta_{a1}\theta_{a2},\theta_m} L_{adv}^{I}(y_2^{deformed})
79:
80:
81:
              {accumulate gradients and backpropagate}
82:
             \theta_{a1}, \theta_{a2}, \theta_m, \theta_h, \theta_q, \theta_{stn} \leftarrow \text{update network parameters}
83:
             using gradients G_1 \dots G_{18} and Adam optimiser
84:
              {train discriminators}
85:
             G_{19} \leftarrow \nabla_{\psi} L_{adv}^{M}(l, m)
G_{20} \leftarrow \nabla_{\omega_{1}} L_{adv}^{I}(rx_{1}, px_{1})
G_{21} \leftarrow \nabla_{\omega_{2}} L_{adv}^{I}(rx_{2}, px_{2})
86:
87:
88:
89:
             \psi, \omega_1, \omega_2 \leftarrow update network parameters using gradients
             G_{19}, G_{20}, G_{21} and Adam optimiser
90: until convergence of objective
```