Universal Domain Adaptation Benchmark for Time Series Data Representation

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Summary

- 1. Introduction
- 2. The Challenges of Universal Domain Adaptation
- 3. UniDABench: Universal Domain Adaptation Benchmark
- 4. Experimental Results
- 5. Conclusion





Introduction







Time Series and Distribution Shift

Time Series

• Univariate: sequence of real-valued observations

$$\{x_t\}_{t=1}^T, \quad x_t \in \mathbb{R}$$

• Multivariate: multiple synchronized channels

$$\{\mathbf{x}_t\}_{t=1}^T, \quad \mathbf{x}_t \in \mathbb{R}^d$$



Time Series and Distribution Shift

Why Distribution Shift Matters

Deep models often assume training and test data follow the same distribution:

$$\mathcal{D}_{\mathsf{train}} = \mathcal{D}_{\mathsf{test}}$$

In practice, time series data frequently violates this assumption, leading to degraded performance.

Examples

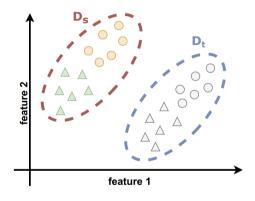
- Sensor drift in biomedical signals (e.g., ECG).
- Seasonal or regime changes in financial time series.
- Different devices or acquisition protocols in speech signals.



The Challenges of Universal Domain **Adaptation**



Distribution Shift



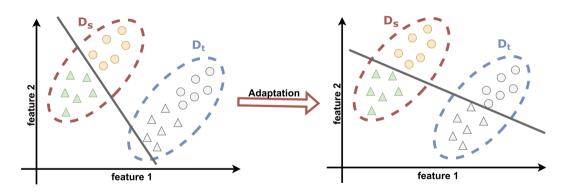
Covariate Shift

Datasets & Distributions

- Source Domain : $\mathcal{D}_s = \{x_i^s, y_i^s\}_{i=0}^{n_s} \sim P_s(x, y)$
- Target Domain : $\mathcal{D}_t = \{x_i^t\}_{i=0}^{n_t} \sim P_t(x,y)$
- $P_s(x) \neq P_t(x)$



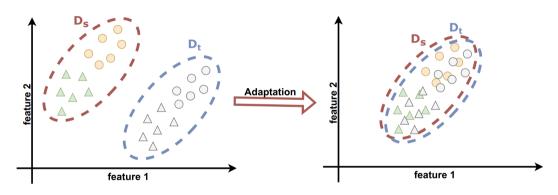
(Unsupervised) Domain Adaptation



Domain Adaptation



(Unsupervised) Domain Adaptation



Domain Adaptation



(Unsupervised) Domain Adaptation in Practice

Model:

$$h(\cdot)=f\circ g(\cdot),$$

with:

- $g(\cdot): \mathcal{X} \to \mathcal{Z}$ a feature extractor
- $f(\cdot): \mathcal{Z} \to \mathcal{Y}$ a classifier

Risk Minimization:

$$\min_{f,g} \frac{1}{n_s} \sum_{i=1}^{n_s} \mathcal{L}_{ce}(f(g(x_i^s)), y_i^s) + \lambda D(g(x_i^s), g(x_i^t))$$

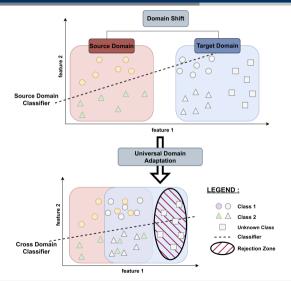
- \mathcal{L}_{ce} is the cross-entropy on source domain
- D align the distributions over the representation space \mathcal{Z}







Universal Domain Adaptation



Objectives:

- Alignment: Align source and target common samples
- OOD Discovery: Detect target private samples (OOD samples)

No prior assumption is made regarding target set distribution!

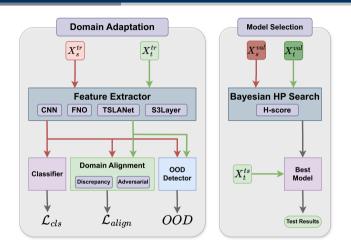


UniDABench: Universal Domain Adaptation Benchmark





Benchmark



Benchmark Overview





Model Selection in UniDA

Algorithm 1 Model Selection Procedure

```
Require: Number of runs N_r, number of validation scenarios
     N_{val}, number of test scenarios N_{eval}
Require: Dataset \mathbf{D} = \{\mathcal{D}^1, \mathcal{D}^2, \cdots \mathcal{D}^d\}
 1: S_{val}, S_{eval} \leftarrow \text{select}(\mathbf{D}, N_{val}), \text{select}(\mathbf{D}, N_{eval})
 2: Initialize scores ← [] #Vector to store H-scores
 3: for n \leftarrow 1 to N_r do
          for each pair \{\mathcal{D}^s, \mathcal{D}^t\} \in \mathcal{S}_{val} do
 5: Split \mathcal{D}^t into \{\mathcal{D}_{tn}^t, \mathcal{D}_{tn}^t\}
 6: Train model using (\mathcal{D}^s, \mathcal{D}_{t_n}^t)
 7: h \leftarrow \text{compute H score}(\mathcal{D}_{t_e}^t)
               append(scores, h)
       end for
10: end for
11: return arg max scores_i
                                                          #Select best models
```



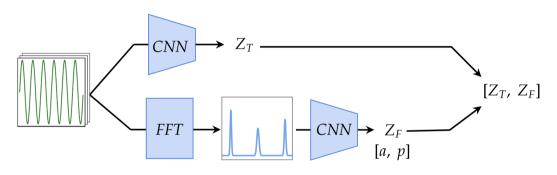
UniDA State-of-the-Art

Method	Alignment	OOD Discovery	Threshold Based
UAN [1]	Adversarial Discriminator	Non Adversarial Discriminator	✓
DANCE [2]	Neighborhood Clustering	Entropy Separation	✓
OVANet [3]	Entropy	One-vs-All Rejection	X
UniOT [4]	Neighborhood Clustering	Optimal Transport	✓
PPOT [5]	Prototypical Wasserstein	Softmax Thresholding	✓
UniJDOT [6]	Optimal Transport	Auto-thresholding	X





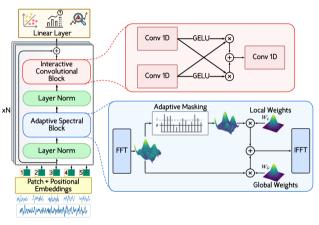
Time Series Oriented Representation Layer



Time-Frequency Feature Extractor



Time Series Oriented Representation Layer

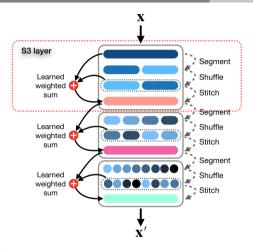


TSLANet: Rethinking Transformers for Time Series Representation Learning [7]



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Time Series Oriented Representation Layer



Segment, Shuffle, and Stitch: A Simple Layer for Improving Time-Series Representations [8]





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Time Series Datasets

Dataset	# Users/Domains	# Channels	# Classes	Sequence Length	Training set	Testing set
UCIHAR	30	9	6	128	2300	990
HHAR	9	3	6	128	12716	5218
EDF	20	1	5	3000	14280	6130





Experimental Results







Results

Methods	CNN	FNO	TSLANet	S 3
UAN	60.1	62.3	32.3	52.2
OVANet	24.9	31.2	32.0	27.3
PPOT	<u>37.6</u>	62.1	6.9	35.9
DANCE	<u>53.0</u>	54.1	2.0	46.7
UniOT	47.7	49.1	53.5	37.6
UniJDOT	<u>61.0</u>	64.6	59.7	54.1

H-score (%) for HAR dataset

Methods	CNN	FNO	TSLANet	S 3
UAN	47.8	41.1	34.0	41.9
OVANet	27.0	43.7	28.3	23.3
PPOT	40.6	48.6	2.1	39.4
DANCE	40.6	41.8	0.0	42.4
UniOT	<u>51.0</u>	54.3	39.9	44.6
UniJDOT	56.6	61.2	55.7	<u>57.8</u>

H-score (%) for HHAR dataset

Methods	CNN	FNO	TSLANet	S 3
UAN	<u>54.2</u>	57.6	30.2	52.1
OVANet	55.4	42.2	23.5	52.7
PPOT	45.0	36.9	3.8	36.8
DANCE	51.9	41.4	19.2	50.6
UniOT	41.4	41.2	32.3	37.7
UniJDOT	44.3	55.6	<u>55.0</u>	50.4

H-score (%) for EDF dataset

$$\textbf{H-score} = \frac{2A_cA_u}{A_c + A_u}$$

 A_c is the accuracy of known classes. A_u is the accuracy of target unknown classes.





Results

H-scores (%) for HAR

Scenario	UAN*	OVANet [†]	PPOT*	DANCE*	UniOT [†]	UniJDOT*
$12 \rightarrow 16$	<u>56.8</u>	41.8	61.0	49.9	48.9	50.6
$13 \rightarrow 3$	67.3	16.4	78.0	71.4	64.4	<u>76.3</u>
$15 \rightarrow 21$	<u>78.4</u>	53.7	36.8	66.6	53.2	81.5
$17 \rightarrow 29$	63.5	32.0	72.8	65.3	52.9	78.3
$1 \rightarrow 14$	<u>63.8</u>	33.5	62.8	64.8	58.2	39.2
$22 \rightarrow 4$	63.0	36.7	68.4	41.2	54.0	72.4
$24 \rightarrow 8$	<u>50.7</u>	40.8	58.2	38.6	<u>50.7</u>	47.0
$30 \rightarrow 20$	47.2	9.2	54.0	49.4	51.9	<u>53.4</u>
$6 \rightarrow 23$	66.6	12.4	<u>75.8</u>	68.5	52.8	78.7
$9 \rightarrow 18$	<u>65.4</u>	43.8	53.2	25.4	48.5	68.6
Mean	62.3	32.0	62.1	54.1	53.5	64.6

^{*} Models trained with FNO † Models trained with TSLANet





Results CNN

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HAR 12 → 16	56.9	20.5	26.2	39.4	22.2	45.8
HAR $13 \rightarrow 3$	72.3	39.7	57.8	87.3	61.4	77.6
HAR $15 \rightarrow 21$	76.3	20.6	39.6	87.5	61.8	79.0
HAR $17 \rightarrow 29$	68.2	16.5	47.6	74.6	48.9	64.8
HAR $1 \rightarrow 14$	80.0	17.2	24.5	19.2	55.8	46.0
HAR $22 \rightarrow 4$	73.4	40.2	46.7	82.3	52.2	70.4
HAR $24 \rightarrow 8$	42.7	21.3	27.0	58.0	44.1	54.2
HAR $30 \rightarrow 20$	37.7	15.4	27.2	32.9	35.1	45.2
HAR $6 \rightarrow 23$	24.5	11.6	34.2	00.0	50.5	68.8
HAR $9 \rightarrow 18$	69.0	46.3	45.2	49.0	45.3	58.3
HAR mean	60.1	24.9	37.6	53.0	47.7	61.0

H-score (%) for HAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HHAR $0 \rightarrow 2$	46.8	31.1	30.6	36.5	42.0	41.3
HHAR $0 \rightarrow 6$	41.4	34.0	31.8	49.8	61.6	64.2
HHAR $1 \rightarrow 6$	53.0	29.1	67.4	40.5	63.0	78.3
HHAR $2 \rightarrow 7$	36.2	13.6	12.3	42.1	15.8	14.7
HHAR $3 \rightarrow 8$	53.8	27.3	48.8	49.2	70.6	72.3
HHAR $4 \rightarrow 5$	62.2	37.4	35.6	25.6	52.9	67.5
HHAR $5 \rightarrow 0$	13.1	07.4	02.2	12.7	11.0	00.0
HHAR $6 \rightarrow 1$	73.4	20.4	70.0	57.4	81.3	87.2
HHAR $7 \rightarrow 4$	50.1	38.5	61.9	24.6	62.7	74.3
HHAR $8 \rightarrow 3$	48.1	31.5	44.9	67.3	49.5	66.6
HHAR mean	47.8	27.0	40.6	40.6	51.0	56.6

H-score (%) for HHAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
EEG $0 \rightarrow 11$	39.9	18.6	17.3	44.6	33.1	25.2
EEG $12 \rightarrow 5$	58.2	67.0	45.5	57.2	42.9	52.6
EEG $13 \rightarrow 17$	32.3	41.1	44.1	42.5	41.4	33.8
EEG $16 \rightarrow 1$	56.4	59.2	53.7	48.3	43.6	54.6
EEG $18 \rightarrow 12$	44.6	43.2	32.9	39.2	43.1	35.4
EEG $3 \rightarrow 19$	55.6	59.9	41.8	43.0	40.8	40.2
EEG $5 \rightarrow 15$	61.6	64.3	59.2	55.7	33.0	43.4
EEG $6 \rightarrow 2$	57.5	59.2	36.1	57.8	53.3	43.8
EEG $7 \rightarrow 18$	66.8	61.2	61.7	63.2	45.7	58.9
EEG $9 \rightarrow 14$	69.6	80.3	57.5	67.2	37.3	55.2
EEG mean	54.2	55.4	45.0	51.9	41.4	44.3

H-score (%) for EDF dataset

$$\mathbf{H\text{-}score} = \frac{2A_cA_u}{A_c + A_u}$$

 A_c is the accuracy of known classes. A_u is the accuracy of target unknown classes.



Results FNO

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HAR 12 → 16	56.8	29.2	61.0	49.9	36.5	50.6
HAR $13 \rightarrow 3$	67.3	45.5	78.0	71.4	51.9	76.3
HAR $15 \rightarrow 21$	78.4	14.5	36.8	66.6	56.4	81.5
HAR $17 \rightarrow 29$	63.5	20.7	72.8	65.3	53.0	78.3
HAR $1 \rightarrow 14$	63.8	28.4	62.8	64.8	44.8	39.2
HAR $22 \rightarrow 4$	63.0	64.0	68.4	41.2	57.4	72.4
HAR $24 \rightarrow 8$	50.7	24.0	58.2	38.6	47.8	47.0
HAR $30 \rightarrow 20$	47.2	24.8	54.0	49.4	45.2	53.4
HAR $6 \rightarrow 23$	66.6	26.4	75.8	68.5	50.6	78.7
HAR $9 \rightarrow 18$	65.4	34.5	53.2	25.4	47.5	68.6
HAR mean	62.3	31.2	62.1	54.1	49.1	64.6

H-score (%) for HAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HHAR $0 \rightarrow 2$	41.8	55.4	28.0	37.8	42.4	45.4
HHAR $0 \rightarrow 6$	41.6	59.8	36.6	32.8	52.5	59.7
HHAR $1 \rightarrow 6$	41.8	51.2	71.2	44.0	71.5	78.7
HHAR $2 \rightarrow 7$	23.1	23.4	08.5	27.6	16.2	25.7
HHAR $3 \rightarrow 8$	44.1	69.8	65.9	62.9	71.1	77.9
HHAR $4 \rightarrow 5$	45.3	27.2	54.2	50.4	58.3	77.0
HHAR $5 \rightarrow 0$	24.5	16.2	07.9	23.8	20.9	12.9
HHAR $6 \rightarrow 1$	55.0	27.1	63.1	56.4	81.5	86.0
HHAR $7 \rightarrow 4$	43.0	39.0	77.9	38.8	71.5	76.7
HHAR $8 \rightarrow 3$	50.6	67.4	73.2	43.3	57.2	71.8
HHAR mean	41.1	43.7	48.6	41.8	54.3	61.2

H-score (%) for HHAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
EEG $0 \rightarrow 11$	39.9	25.5	21.3	33.9	34.8	38.1
EEG $12 \rightarrow 5$	58.5	46.1	60.0	39.5	39.1	65.2
EEG $13 \rightarrow 17$	42.3	47.7	15.5	36.6	43.4	42.9
EEG $16 \rightarrow 1$	66.7	45.6	54.3	45.5	44.6	60.5
EEG $18 \rightarrow 12$	49.3	39.7	16.9	35.7	41.0	42.8
EEG $3 \rightarrow 19$	65.2	40.4	36.6	42.6	40.3	54.8
EEG $5 \rightarrow 15$	45.4	38.7	47.6	32.8	32.0	67.7
EEG $6 \rightarrow 2$	62.3	50.9	9.9	49.0	50.9	49.9
EEG $7 \rightarrow 18$	66.6	41.4	58.8	50.9	45.3	64.3
EEG $9 \rightarrow 14$	80.4	46.3	47.7	47.6	40.9	69.2
EEG mean	57.6	42.2	36.9	41.4	41.2	<u>55.6</u>

H-score (%) for EDF dataset

$$\mathbf{H\text{-}score} = \frac{2A_cA_u}{A_c + A_u}$$

 A_{c} is the accuracy of known classes. A_{u} is the accuracy of target unknown classes.





Results TSLANet

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HAR 12 → 16	30.5	41.8	01.3	00.0	48.9	32.6
HAR $13 \rightarrow 3$	43.9	16.4	12.3	02.2	64.4	73.5
HAR $15 \rightarrow 21$	28.9	53.7	06.7	02.7	53.2	83.1
HAR $17 \rightarrow 29$	43.2	32.0	04.8	06.1	52.9	82.7
HAR $1 \rightarrow 14$	48.1	33.5	01.3	00.0	58.2	55.7
HAR $22 \rightarrow 4$	34.0	36.7	02.7	0.00	54.0	83.1
HAR $24 \rightarrow 8$	21.8	40.8	09.0	00.0	50.7	66.2
HAR $30 \rightarrow 20$	30.3	09.2	06.0	00.0	51.9	0.00
HAR $6 \rightarrow 23$	23.7	12.4	01.2	02.3	52.8	61.1
HAR $9 \rightarrow 18$	19.0	43.8	23.5	06.3	48.5	58.9
HAR mean	32.3	32.0	06.9	02.0	53.5	59.7

H-score (%) for HAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HHAR 0 → 2	39.8	18.8	01.2	00.0	42.4	67.5
HHAR $0 \rightarrow 6$	23.6	43.7	03.4	00.0	34.3	37.0
HHAR $1 \rightarrow 6$	48.2	28.9	01.2	00.0	51.5	75.2
HHAR $2 \rightarrow 7$	20.4	10.4	00.5	00.0	08.5	22.7
HHAR $3 \rightarrow 8$	48.8	70.0	02.2	00.0	70.0	77.1
HHAR $4 \rightarrow 5$	30.2	24.9	01.2	0.00	37.1	67.4
HHAR $5 \rightarrow 0$	04.3	02.5	00.2	0.00	03.7	02.0
HHAR $6 \rightarrow 1$	43.3	17.1	02.6	00.2	60.4	67.8
HHAR $7 \rightarrow 4$	32.3	33.5	05.3	0.00	39.0	61.4
HHAR $8 \rightarrow 3$	49.2	32.8	02.8	00.0	52.0	79.1
HHAR mean	34.0	28.3	02.1	00.0	39.9	55.7

H-score (%) for HHAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
EEG $0 \rightarrow 11$	36.0	25.3	00.7	02.9	37.8	53.2
EEG $12 \rightarrow 5$	36.1	18.4	01.0	32.0	41.5	64.3
$EEG\ 13 \to 17$	15.2	01.5	04.6	05.5	17.9	15.8
$EEG\ 16 \to 1$	27.8	05.9	01.4	20.3	04.7	49.1
$EEG\ 18 \to 12$	27.6	29.1	10.2	18.5	9.8	39.0
EEG $3 \rightarrow 19$	34.8	28.4	01.7	12.8	39.5	73.4
EEG $5 \rightarrow 15$	28.2	13.9	03.0	8.80	66.0	76.4
EEG $6 \rightarrow 2$	29.0	55.7	08.5	36.8	32.2	55.8
EEG $7 \rightarrow 18$	31.7	8.80	8.00	12.0	36.0	61.9
EEG $9 \rightarrow 14$	35.9	48.2	05.7	42.6	37.9	61.4
EEG mean	30.2	23.5	03.8	19.2	32.3	55.0

H-score (%) for EDF dataset

$$\mathbf{H}\text{-score} = \frac{2A_cA_u}{A_c + A_u}$$

 A_c is the accuracy of known classes. A_u is the accuracy of target unknown classes.





Results S3Layer

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HAR 12 → 16	43.6	26.0	30.2	40.3	21.8	39.8
HAR $13 \rightarrow 3$	63.0	30.0	42.1	68.4	34.0	60.6
HAR $15 \rightarrow 21$	37.2	35.3	36.8	34.9	46.1	38.1
HAR $17 \rightarrow 29$	63.9	30.5	56.4	57.3	36.4	61.0
HAR $1 \rightarrow 14$	56.9	28.2	9.8	46.2	39.0	52.6
HAR $22 \rightarrow 4$	51.8	18.5	32.4	53.5	41.8	53.8
HAR $24 \rightarrow 8$	41.5	21.1	33.5	28.8	34.5	51.4
HAR $30 \rightarrow 20$	53.7	25.1	42.3	50.9	33.6	58.1
HAR $6 \rightarrow 23$	51.0	22.6	43.2	43.4	54.1	69.0
HAR $9 \rightarrow 18$	59.0	35.8	32.1	43.1	35.0	56.7
HAR mean	52.2	27.3	35.9	46.7	37.6	54.1

H-score (%) for HAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
HHAR 0 → 2	42.0	11.1	28.0	40.5	43.2	39.0
HHAR $0 \rightarrow 6$	39.3	65.0	37.7	51.0	47.8	65.9
HHAR $1 \rightarrow 6$	50.6	16.2	62.9	36.9	51.3	74.7
HHAR $2 \rightarrow 7$	27.7	12.5	33.3	42.6	15.7	25.1
HHAR $3 \rightarrow 8$	58.9	44.3	41.1	54.0	63.5	77.7
HHAR $4 \rightarrow 5$	43.8	06.4	33.3	25.1	53.7	61.0
HHAR $5 \rightarrow 0$	15.6	02.6	00.7	16.9	13.1	10.3
HHAR $6 \rightarrow 1$	49.0	04.7	63.2	55.9	56.7	82.5
HHAR $7 \rightarrow 4$	43.9	11.3	62.0	31.1	52.8	74.9
HHAR $8 \rightarrow 3$	48.6	59.1	31.4	69.5	47.9	67.1
HHAR mean	41.9	23.3	39.4	42.4	44.6	57.8

H-score (%) for HHAR dataset

Scenario	UDA	OVANet	PPOT	DANCE	UniOT	UniJDOT
EEG $0 \rightarrow 11$	36.4	20.1	22.6	40.0	27.7	46.0
EEG 12 \rightarrow 5	64.9	57.5	35.4	57.0	40.9	60.6
EEG $13 \rightarrow 17$	34.8	49.6	17.1	41.8	36.2	36.1
EEG $16 \rightarrow 1$	57.8	51.4	50.9	45.3	40.2	55.4
EEG $18 \rightarrow 12$	36.1	42.0	25.7	39.5	14.5	37.1
EEG $3 \rightarrow 19$	54.1	50.8	31.5	42.1	37.3	48.9
EEG $5 \rightarrow 15$	50.0	63.1	54.8	57.2	50.1	50.5
EEG $6 \rightarrow 2$	56.8	59.9	22.9	58.5	24.9	53.1
EEG $7 \rightarrow 18$	62.0	54.9	50.3	61.6	50.6	60.8
EEG $9 \rightarrow 14$	68.3	77.5	56.7	62.7	54.2	55.9
EEG mean	52.1	52.7	36.8	50.6	37.7	50.4

H-score (%) for EDF dataset

$$\mathbf{H\text{-}score} = \frac{2A_cA_u}{A_c + A_u}$$

 A_c is the accuracy of known classes. A_{u} is the accuracy of target unknown classes.





Conclusion







Conclusion

Wrap-Up:

- We proposed a framework for UniDA model training and testing
- We studied time-series—oriented architectures in UniDA
- Our study showed that recent architectures may not be well-suited for UniDA

Future Work:

- Focus on time series: How can we learn good representations of such data?
- Explore more methods and datasets
- Investigate whether foundation models improve performance





Thank You!



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Questions?







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