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| | id abstract | Time series with non-uniform intervals occur in many applications, and are difficult to model using standard recurrent neural networks (RNNs). We generalize RNNs to have continuous-time hidden dynamics defined by ordinary differential equations (ODEs), a model we call ODE-RNNs. Furthermore, we use ODE-RNNs to replace the recognition network of the recently-proposed Latent ODE model. Both ODE-RNNs and Latent ODEs can naturally handle arbitrary time gaps between observations, and can explicitly model the probability of observation times using Poisson processes. We show experimentally that these ODE-based models outperform their RNN-based counterparts on irregularly- | abstract | Time series with non-uniform intervals occur in many applications, and are difficult to model using standard recurrent neural networks (RNNs). We generalize RNNs to have continuous-time hidden dynamics defined by ordinary differential equations (ODEs), a model we call ODE-RNNs. Furthermore, we use ODE-RNNs to replace the recognition network of the recently-proposed Latent ODE model. Both ODE-RNNs and Latent ODEs can naturally handle arbitrary time gaps between observations, and can explicitly model the probability of observation times using Poisson processes. We show experimentally that these ODE-based models outperform their RNN-based counterparts on irregularly-sampled data. | | |
| | versions | sampled data. | versions | | | |