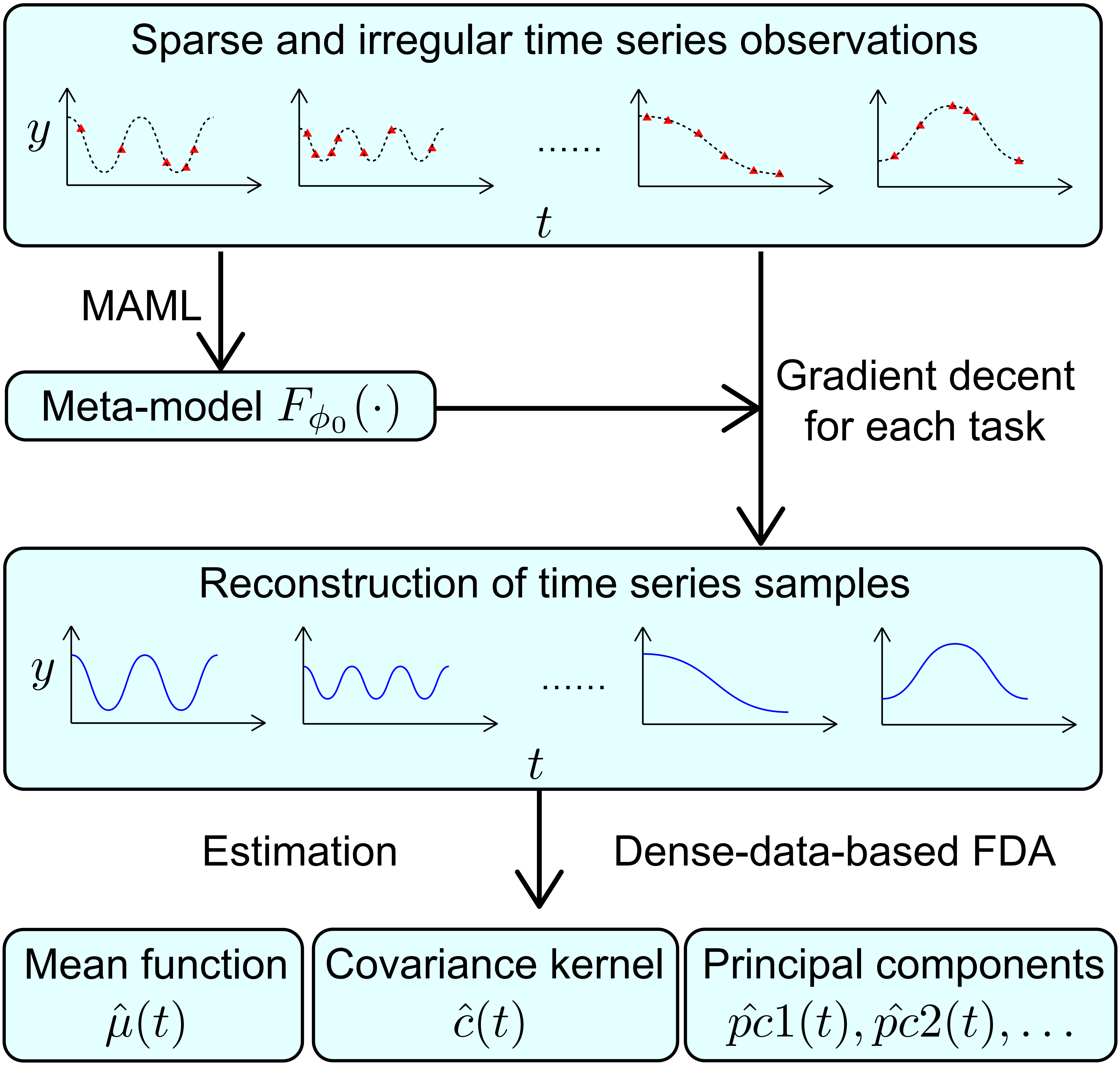
Sparse and irregular time series observations
y
......
t
MAML
Meta-model $F_{\phi_0}(\cdot)$
Gradient decent for each task
Reconstruction of time series samples
y
......
t
Estimation
Dense-data-based FDA
Mean function $\hat{\mu}(t)$
Covariance kernel $\hat{c}(t)$
Principal components $\hat{pc}1(t), \hat{pc}2(t), \ldots$