

1. Introduction to Domain Adaptation (DA)

Affine Distribution Alignment Across Domains

How to deal with ...?

- ...target shifts, i.e. joint shifts (X, y) ?
- ...several source domains, i.e. multi-source adaptation?
- ... $\mathcal{X} = \mathcal{M}$, i.e. data on manifolds?
- ...time-series, e.g. $\mathcal{X} = \mathbb{R}^d$ with d large?
- ...feature maps in neural network, i.e. end-to-end normalization?

3. Joint shifts in (X, y) on manifolds: GOPSA

Apolline Mellot*, AC*, Sylvain Chevallier,
Alexandre Gramfort, Denis A. Engemann

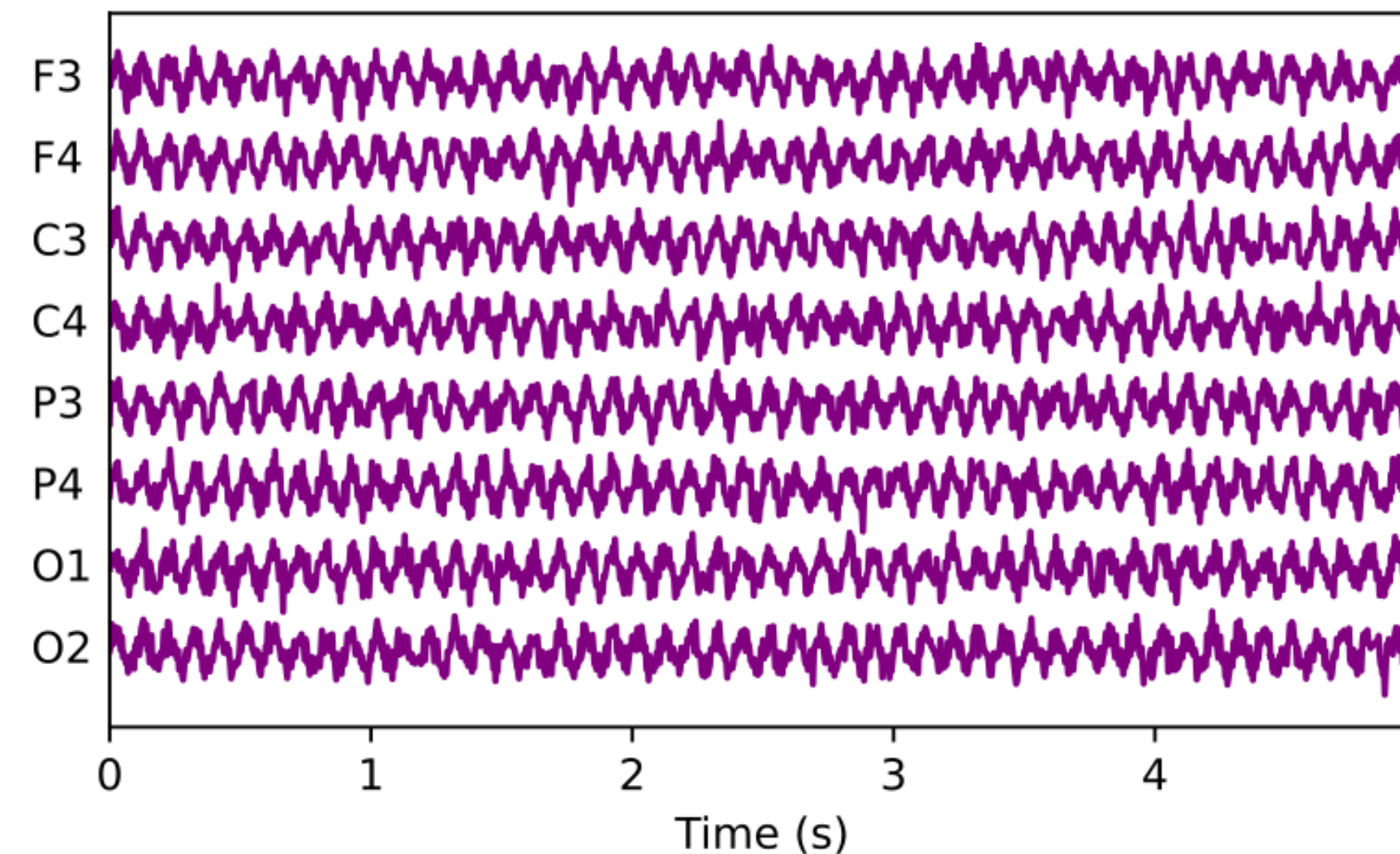
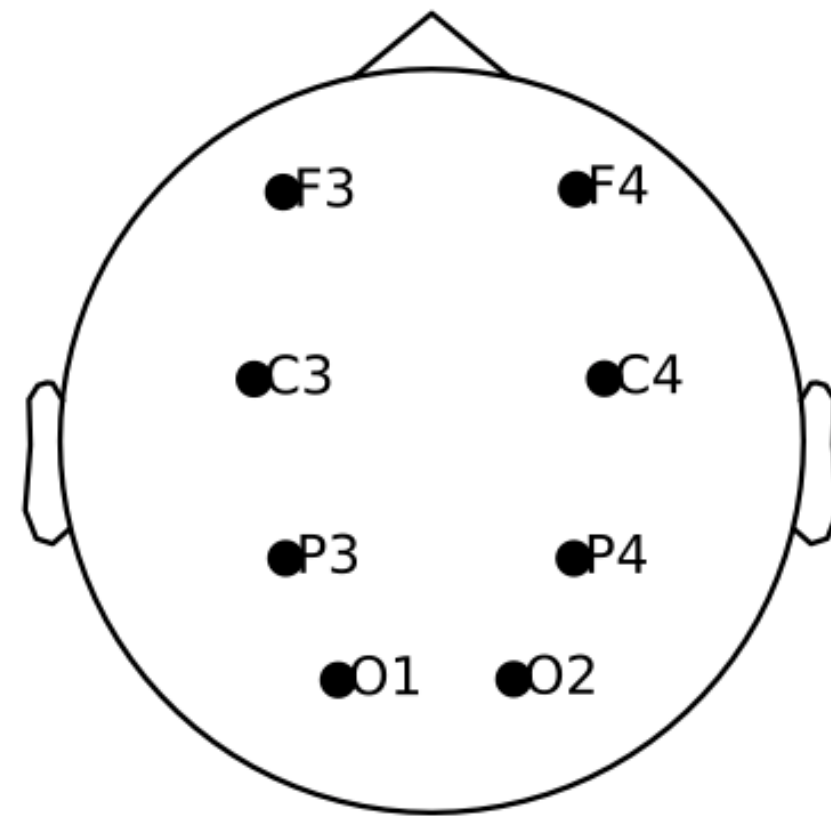
*Equal contribution

NeurIPS 2024, Spotlight

<https://arxiv.org/abs/2407.03878>

Machine learning on EEG data

Predicting an outcome from neural activity measured by EEG, a non-invasive technique that records brain signals from the scalp.

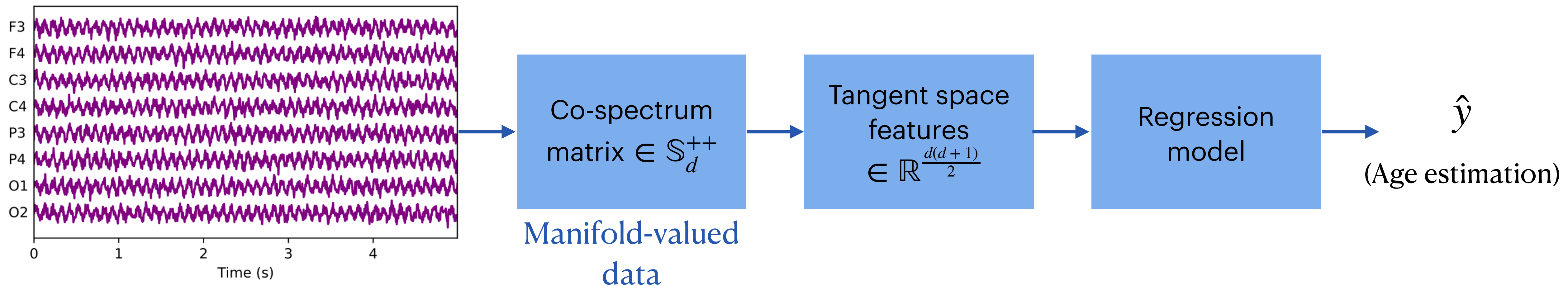


Applications:

sleep staging (awake, deep sleep, ...), brain-computer interface, biomarker regression, ...

Brain age: subject-level regression

1 time series = 1 subject



Brain age is a proxy for cognitive health and detects deviations from typical aging

Co-spectrum

Let $x_\ell \in \mathbb{R}^d$ be a stationary zero-mean time series

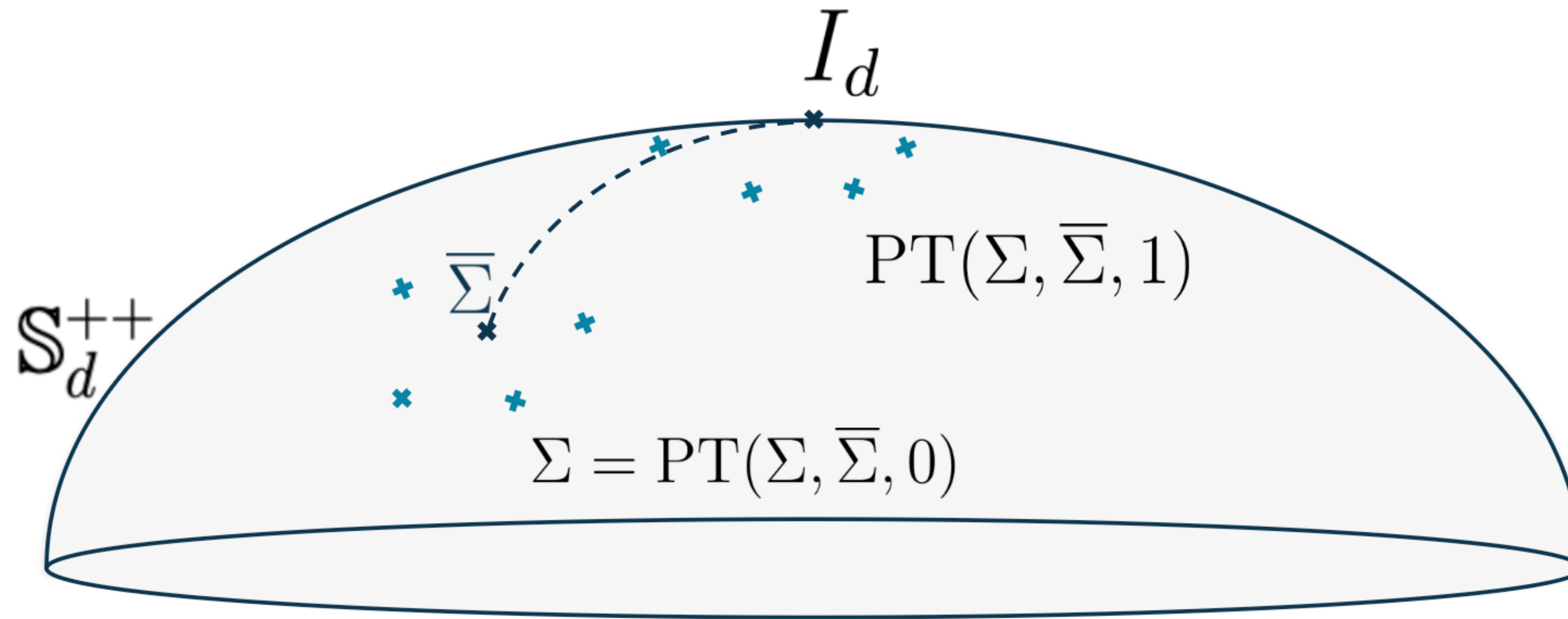
$$R(\tau) = \mathbb{E} \left[x_{\ell+\tau} x_\ell^\top \right] \in \mathbb{R}^{d \times d}$$

$$C(s) = \operatorname{Re} \left\{ \sum_{\tau=-\infty}^{\infty} e^{-i2\pi s\tau} R(\tau) \right\} \in \mathbb{S}_d^{++}$$

$[C(s_0), \dots, C(s_{F-1})]$ represents the time-series and belongs to the manifold $(\mathbb{S}_d^{++})^F$

Regression on $\mathcal{S}_d^{++}$

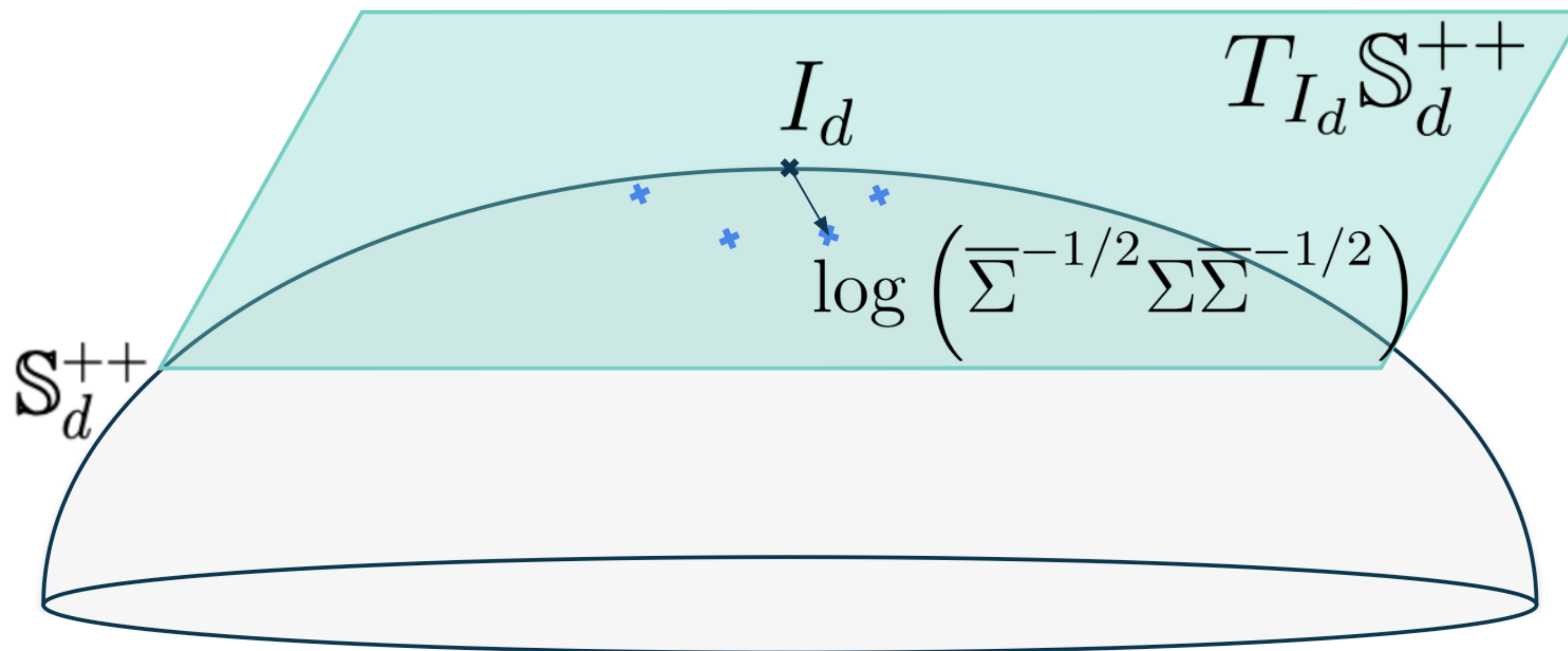
- ① Parallel transport moves Σ from $\bar{\Sigma}$ to I_d at $\alpha \in [0,1]$: $\text{PT}(\Sigma, \bar{\Sigma}, \alpha) = \bar{\Sigma}^{-\alpha/2} \Sigma \bar{\Sigma}^{-\alpha/2}$



[Sabbagh, et al., 2019]

Regression on $\mathcal{S}_d^{++}$

② Riemannian logarithm of Σ at I_d



[Sabbagh, et al., 2019]

Regression on $\mathcal{S}_d^{++}$

③ Upper-triangular vectorization

$$\phi(\Sigma, \bar{\Sigma}) \triangleq \text{uvec}\left(\log\left(\bar{\Sigma}^{-1/2}\Sigma\bar{\Sigma}^{-1/2}\right)\right) \in \mathbb{R}^{d(d+1)/2}$$

④ Regression

$$\hat{y} = \beta^\top \phi(\Sigma, \bar{\Sigma})$$

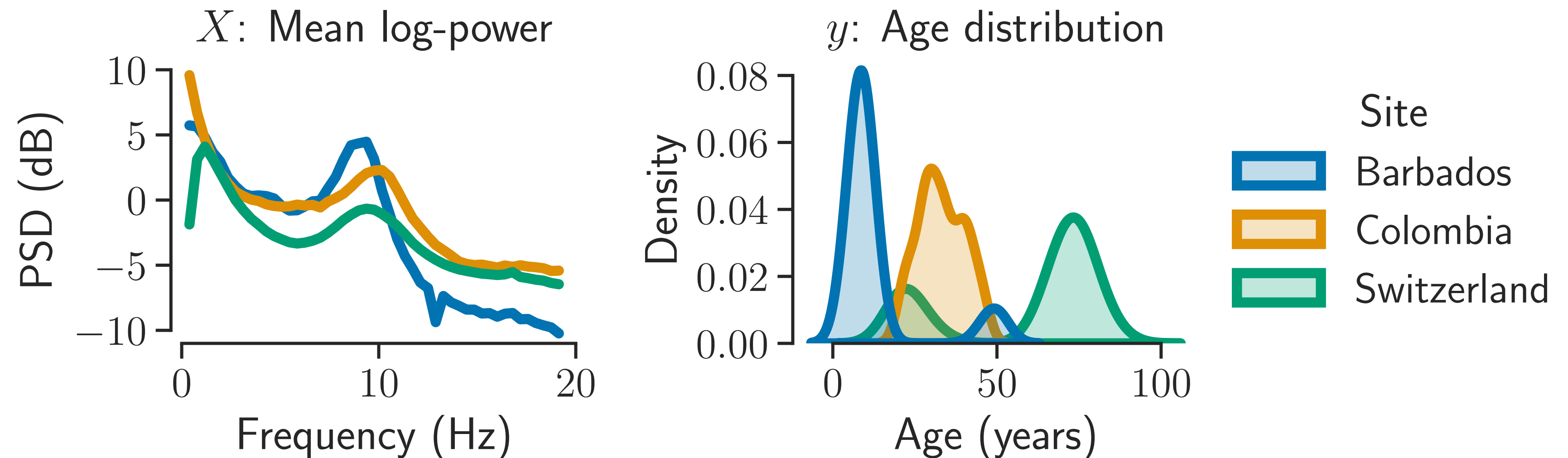
[Sabbagh, et al., 2019]

Data shifts in neuroscience

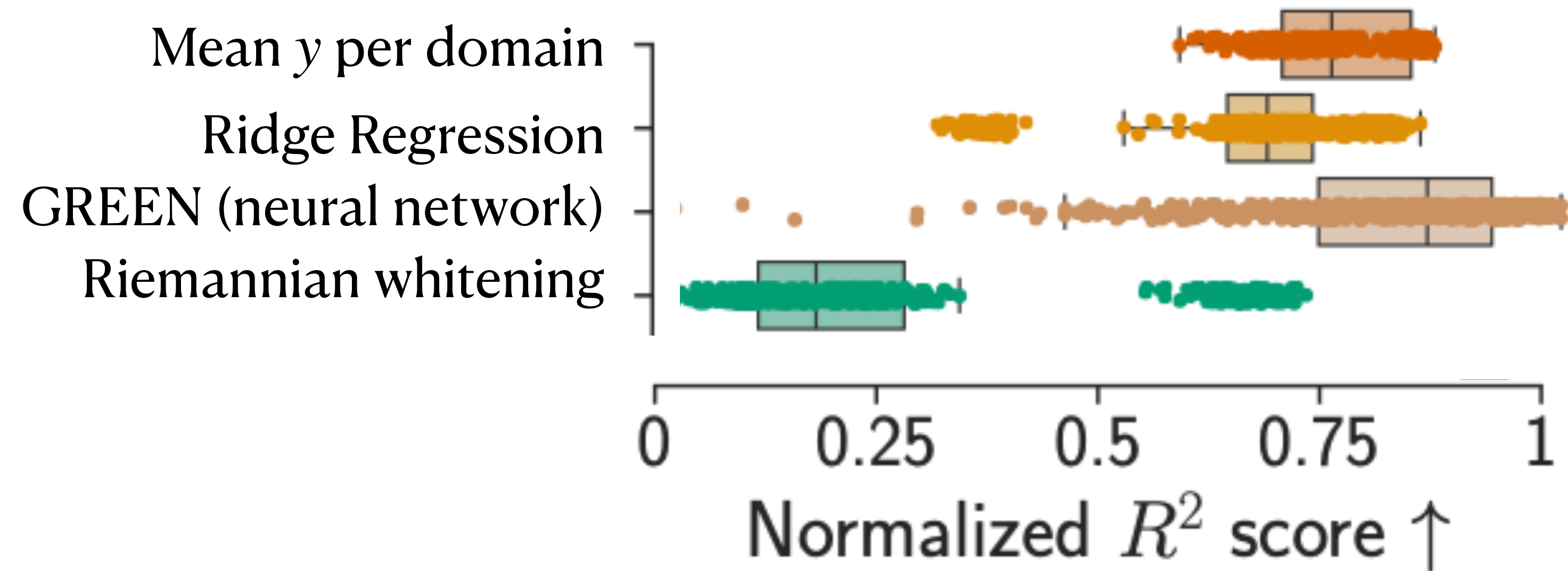
Sources of variability:

- population: age, gender, diseased or healthy, ...
- hardware and preprocessing: sensors, positions, sampling rates, ...
- task-related variability: tasks during recording, level of engagement, external stimuli, ...

HarMNqEEG
dataset
[Li et al., 2022]



Data shifts in neuroscience



GOPSA: Geodesic Optimization for Predictive Shift Adaptation

Setup:

K source domains: $\{(\Sigma_{k,n}, y_{k,n})\}_{n=1}^{N_k}$ for $k \in \{1, \dots, K\}$ and $N_{\mathcal{S}} = \sum_{k=1}^K N_k$

One target domain: $\{\Sigma_{\mathcal{T},n}\}_{n=1}^{N_{\mathcal{T}}}, \bar{y}_{\mathcal{T}}$ (mean value)

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Learn the parallel transport $\alpha \in [0,1]$ per domain:

$$\phi(\Sigma, \bar{\Sigma}, \alpha) \triangleq \text{uvec} \left(\log_{I_d} (\text{PT}(\Sigma, \bar{\Sigma}, \alpha)) \right) = \text{uvec} \left(\log \left(\bar{\Sigma}^{-\alpha/2} \Sigma \bar{\Sigma}^{-\alpha/2} \right) \right)$$

GOPSA: Geodesic Optimization for Predictive Shift Adaptation

Learnable source and target data matrices w.r.t. $\alpha_{\mathcal{S}} \in [0,1]^K$ and $\alpha_{\mathcal{T}}$:

$$Z_{\mathcal{S}}(\alpha_{\mathcal{S}}) \triangleq \left[\phi(\Sigma_{1,1}, \bar{\Sigma}_1, \alpha_1), \dots, \phi(\Sigma_{K,N_K}, \bar{\Sigma}_K, \alpha_K) \right]^{\top} \in \mathbb{R}^{N_{\mathcal{S}} \times d(d+1)/2}$$

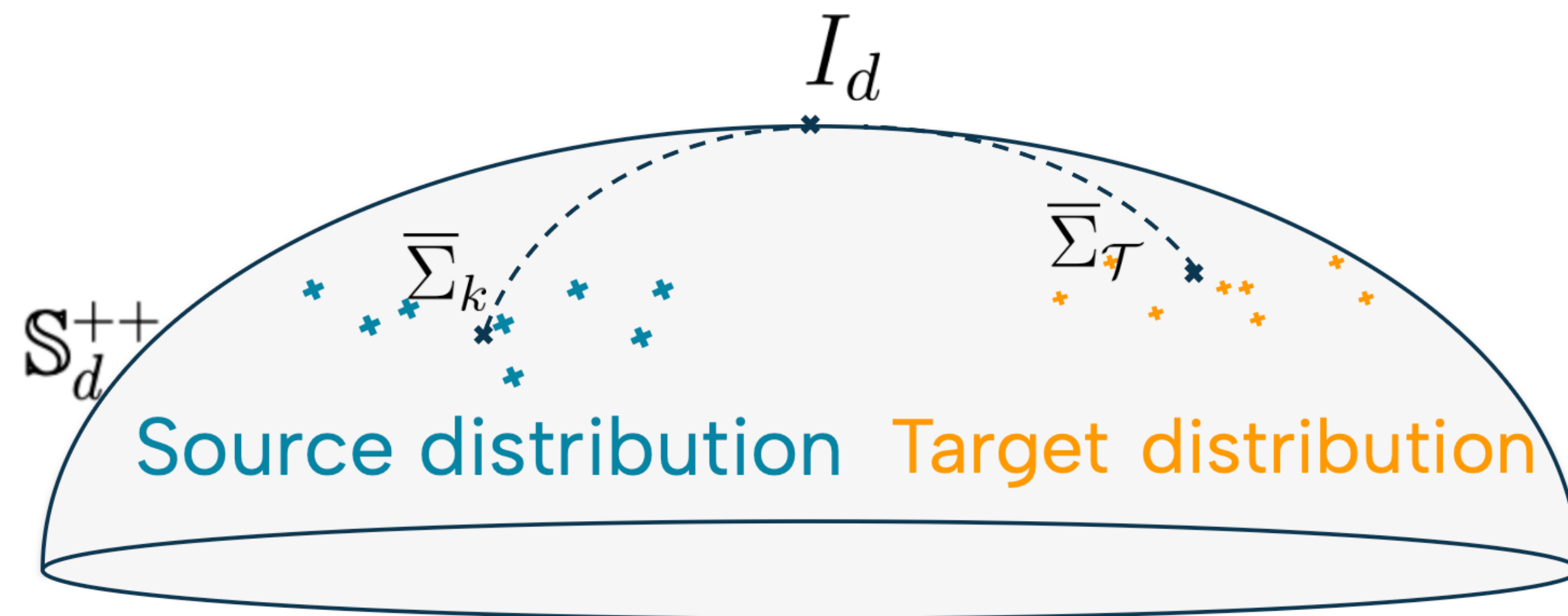
$$Z_{\mathcal{T}}(\alpha_{\mathcal{T}}) \triangleq \left[\phi(\Sigma_{\mathcal{T},1}, \bar{\Sigma}_{\mathcal{T}}, \alpha_{\mathcal{T}}), \dots, \phi(\Sigma_{\mathcal{T},1}, \bar{\Sigma}_{\mathcal{T}}, \alpha_{\mathcal{T}}) \right]^{\top} \in \mathbb{R}^{N_{\mathcal{T}} \times d(d+1)/2}$$

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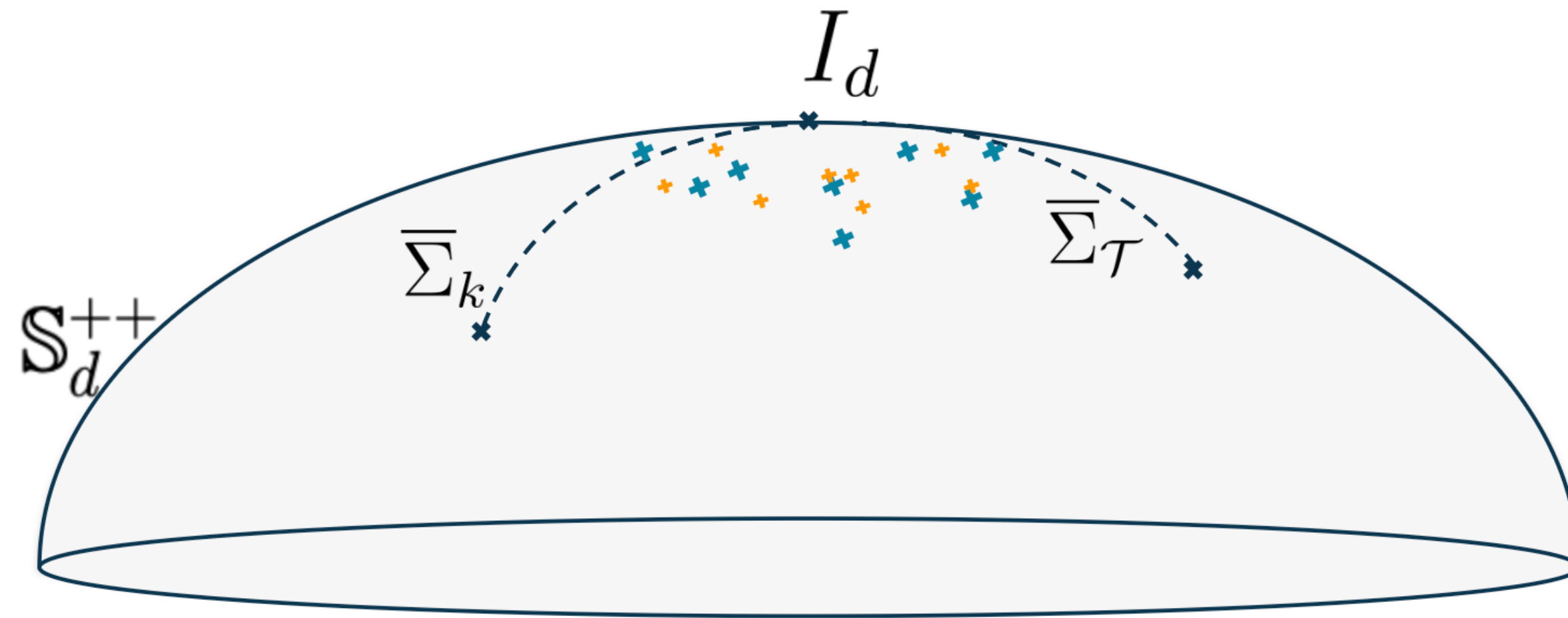


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GOPSA: Geodesic Optimization for Predictive Shift Adaptation

Train-time:

$$\alpha_{\mathcal{S}}^* \triangleq \arg \min_{\alpha \in [0,1]^K} \left\| y_{\mathcal{S}} - Z_{\mathcal{S}}(\alpha) \beta_{\mathcal{S}}^*(\alpha) \right\|_2^2$$

subject to $\beta_{\mathcal{S}}^*(\alpha)$ is the ridge estimator

Test-time:

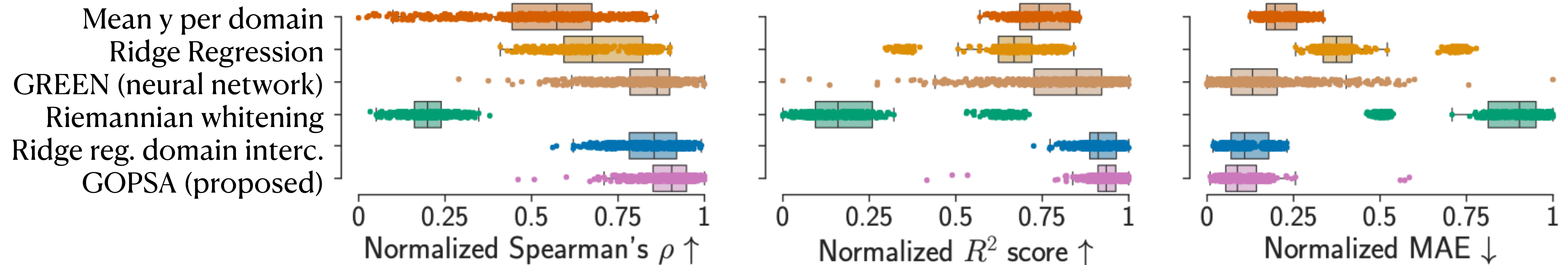
(Optimization) $\alpha_{\mathcal{T}}^* \triangleq \arg \min_{\alpha \in [0,1]} \left(\bar{y}_{\mathcal{T}} - \text{mean} \left(Z_{\mathcal{T}}(\alpha) \beta_{\mathcal{S}}^*(\alpha_{\mathcal{S}}^*) \right) \right)^2$

(Prediction) $\hat{y}_{\mathcal{T}} \triangleq Z_{\mathcal{T}}(\alpha_{\mathcal{T}}^*) \beta_{\mathcal{S}}^*(\alpha_{\mathcal{S}}^*)$

Evaluation

HarMNqEEG dataset [Li et al., 2022]

14 recording sites, 1500 human participants, random combination of source sites, single random target site



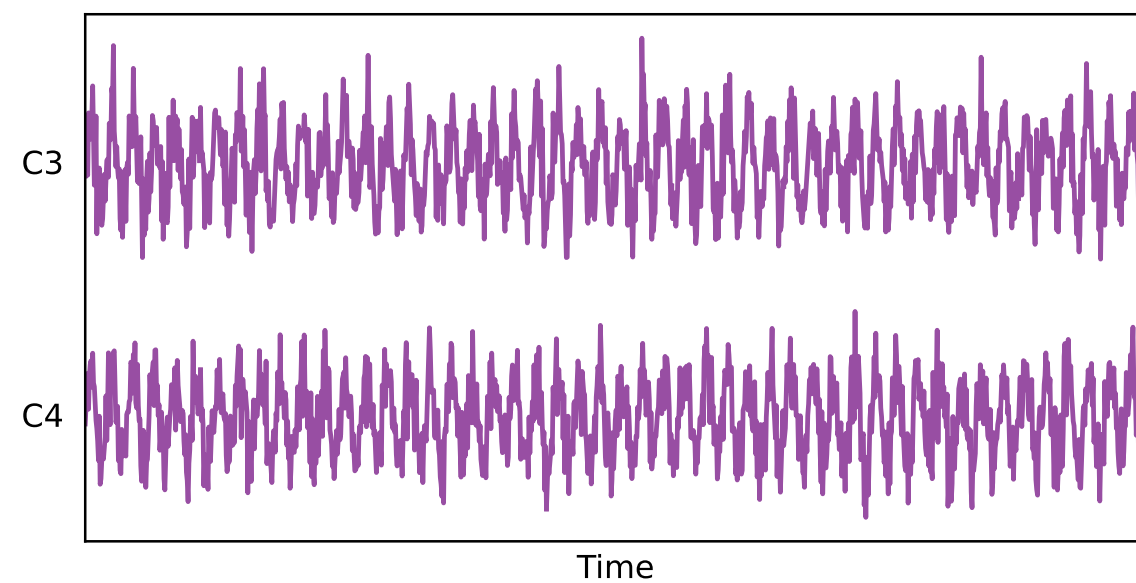
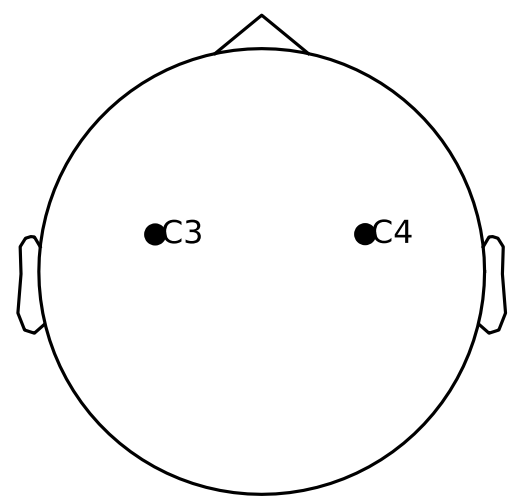
4. Temporal Normalization: PSDNorm layer

Théo Gnassounou, AC,
Rémi Flamary, Alexandre Gramfort

<https://arxiv.org/abs/2503.04582>

Sleep staging: epoch-level classification

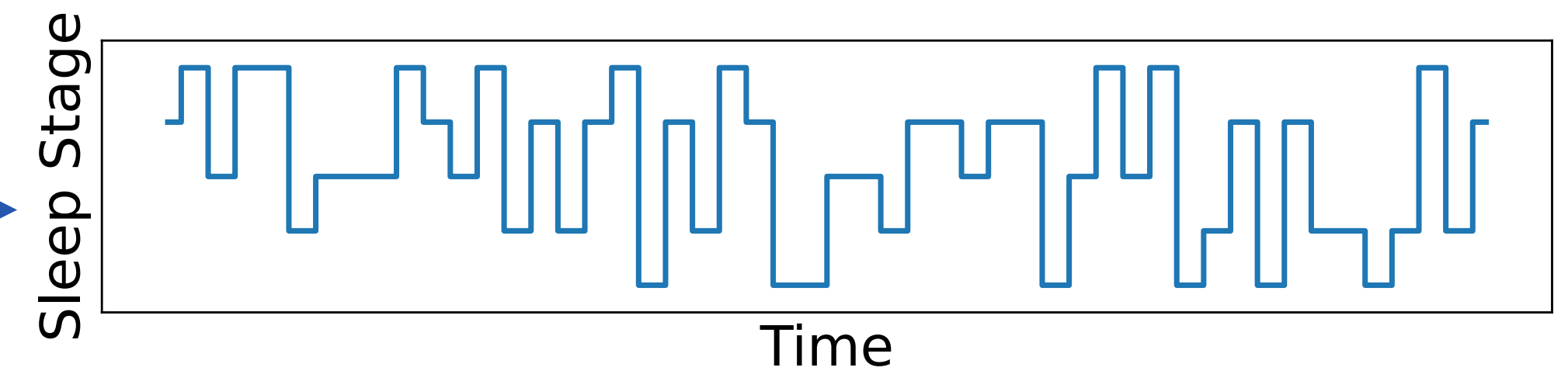
1 time series = 1 night = 8 hours



Neural
Network



1 prediction every epoch (30s.)

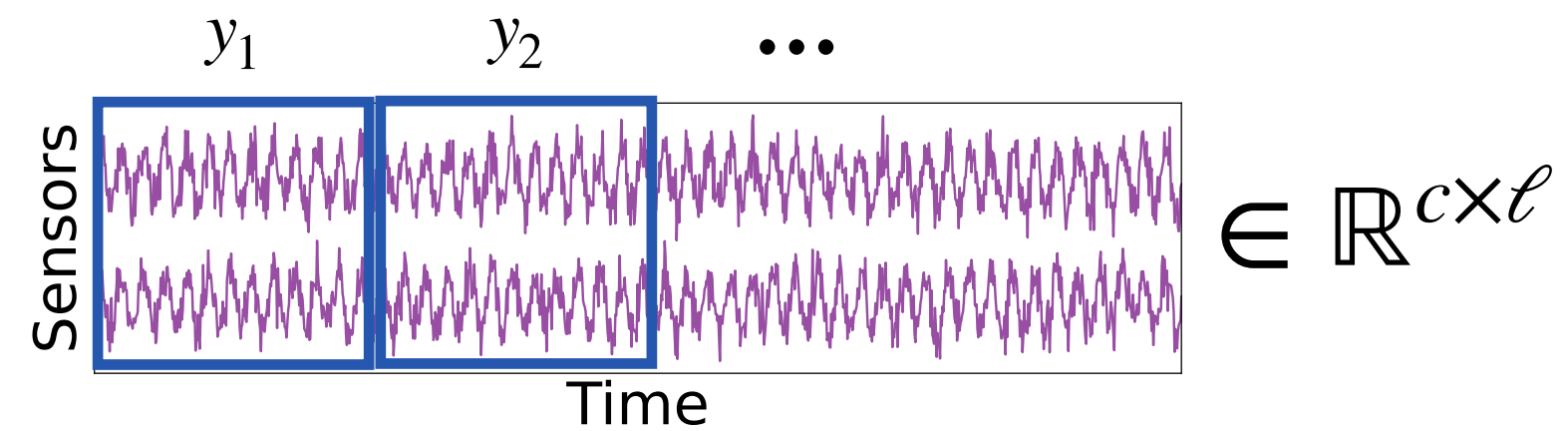


Multi-source sleep staging

Classification setup: (e.g. 1 domain = 1 hospital)

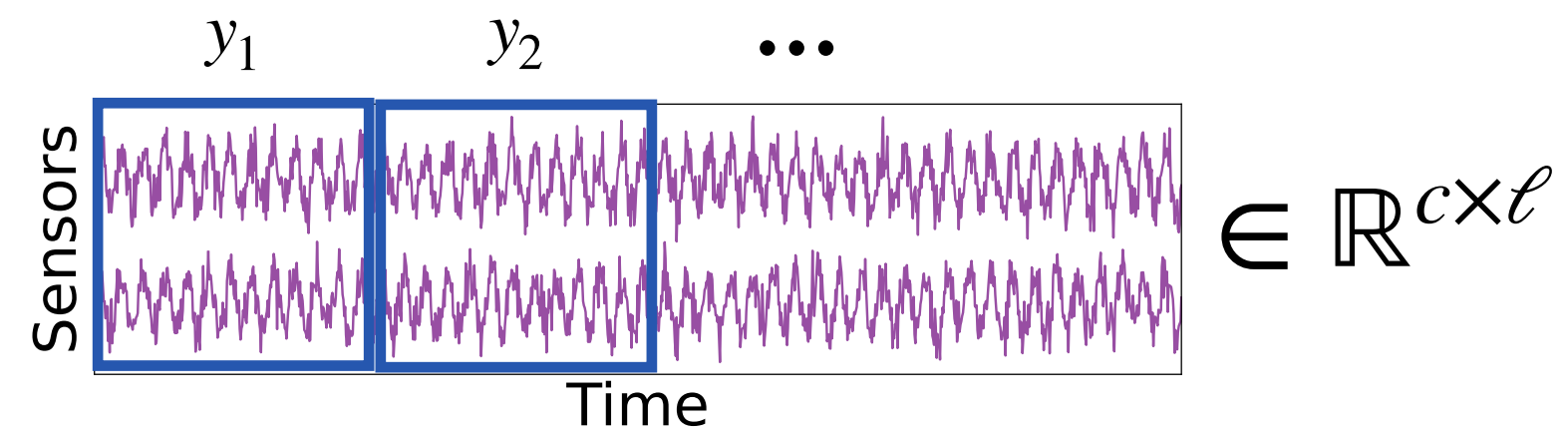
Sources: (X, y)

Domain 1:



$\vdots$

Domain K:



InstanceNorm layer

Normalizes a feature map $G \in \mathbb{R}^{c \times \ell}$ to have zero mean and unit variance

$$\widetilde{G}_{m,l} \triangleq \frac{G_{m,l} - \hat{\mu}_m}{\sqrt{\hat{\sigma}_m^2 + \varepsilon}}$$

InstanceNorm

$$\hat{\mu}_m \triangleq \frac{1}{\ell} \sum_{l=1}^{\ell} G_{m,l}$$

Mean across time

$$\hat{\sigma}_m^2 \triangleq \frac{1}{\ell} \sum_{l=1}^{\ell} (G_{m,l} - \hat{\mu}_m)^2$$

Variance across time

[Ulyanov et al., 2016]

Algorithms

Train time:

$$\mathcal{B} = \{G^{(1)}, \dots, G^{(N)}\} \subset \mathbb{R}^{c \times \ell}$$

PSD estimation $\hat{P}^{(j)} = \text{Welch} \left(G^{(j)} - \hat{\mu}^{(j)} \mathbf{1}_c^\top \right)$

Batch barycentre $\hat{\tilde{P}}_{\mathcal{B}} = \left(\frac{1}{N} \sum_{n=1}^N (\hat{P}^{(j)})^{\odot \frac{1}{2}} \right)^{\odot 2}$

Running mean $\hat{\tilde{P}} \leftarrow \left((1 - \alpha) \hat{\tilde{P}}^{\odot \frac{1}{2}} + \alpha \hat{\tilde{P}}_{\mathcal{B}}^{\odot \frac{1}{2}} \right)^{\odot 2}$

Filter computation $\hat{H}^{(j)} = \frac{1}{\sqrt{f}} \left(\hat{\tilde{P}} \oslash \hat{P}^{(j)} \right)^{\odot \frac{1}{2}} F_f^*$

f -Monge mapping $\tilde{G}^{(j)} = \left(G^{(j)} - \hat{\mu}^{(j)} \mathbf{1}_\ell^\top \right) * \hat{H}^{(j)}$

Algorithms

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f -Monge mapping

$$\tilde{G}^{(j)} = \left(G^{(j)} - \hat{\mu}^{(j)} \mathbf{1}_\ell^\top \right) * \hat{H}^{(j)}$$

Test time:

$$\text{feature map: } G \in \mathbb{R}^{c \times \ell}$$

$$\hat{P} = \text{Welch} \left(G - \hat{\mu} \mathbf{1}_c^\top \right)$$

$$\hat{H} = \frac{1}{\sqrt{f}} \left(\hat{\tilde{P}} \oslash \hat{P} \right)^{\odot \frac{1}{2}} F_f^*$$

$$\tilde{G} = \left(G - \hat{\mu} \mathbf{1}_\ell^\top \right) * \hat{H}$$

Evaluation

Setup:

- 10 datasets (11K subjects, >100K hours, >10M labels, 360 gb)
- leave-one-dataset-out
- averaged on 3 random seeds

