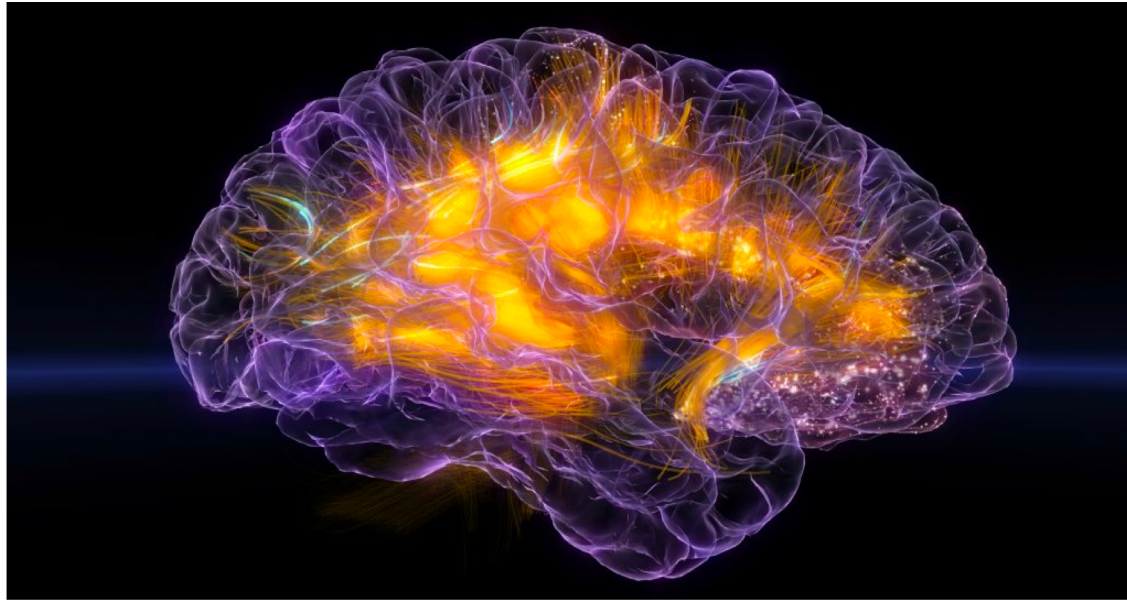
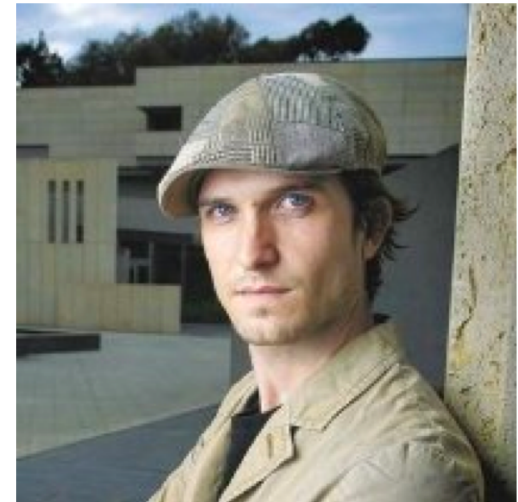
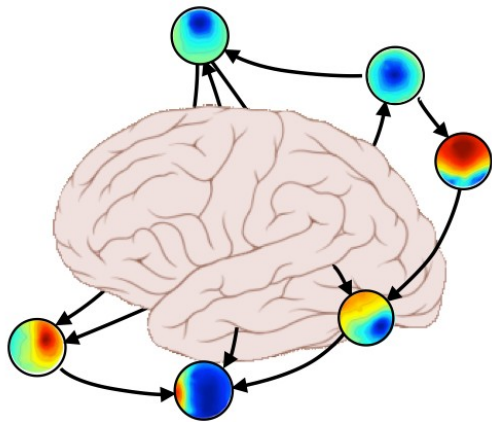


# Brain connectivity



Tim Mullen





# SIFT

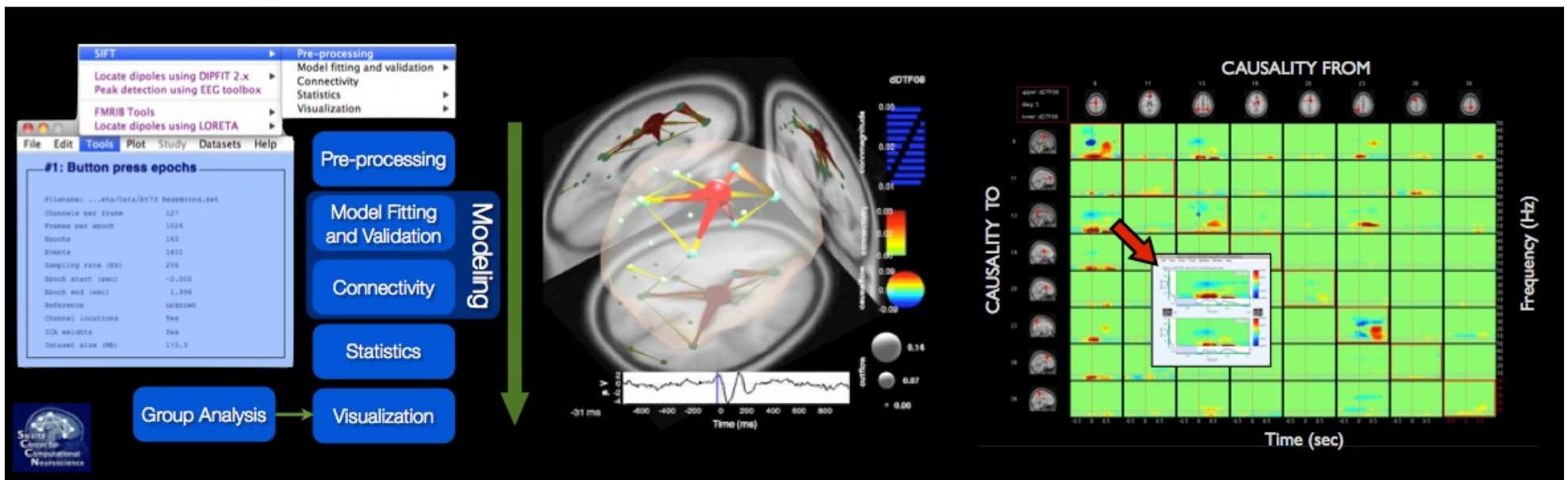
Source Information Flow Toolbox

<http://sccn.ucsd.edu/wiki/SIFT>

Mullen, et al, *Journal of Neuroscience Methods* (in prep, 2012)

Mullen, et al, *Society for Neuroscience*, 2010

Delorme, Mullen, Kothe et al, *Computational Intelligence and Neuroscience*, vol 12, 2011



- A toolbox for (source-space) electrophysiological information flow and causality analysis (single- or multi-subject) integrated into the EEGLAB software environment.
- Emphasis on vector autoregression and time-frequency domain approaches
- Standard and novel interactive visualization methods for exploratory analysis of connectivity across time, frequency, and spatial location





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  - [MoBI Lab Wiki](#)
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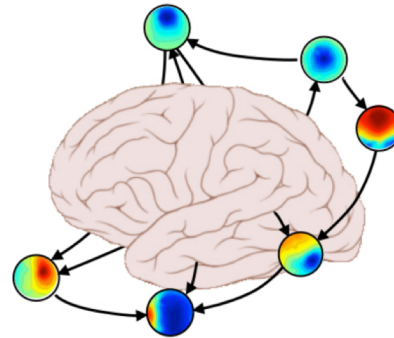
search

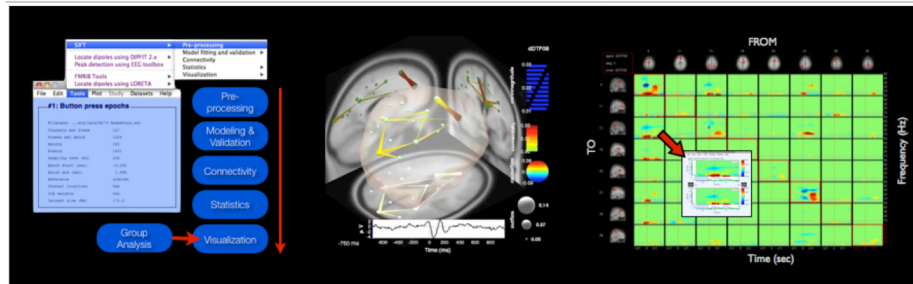
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# SIFT



**SIFT**  
Source Information Flow Toolbox  
Version 0.1-Alpha



**Contents** [\[hide\]](#)

- 1 Welcome to the repository for the Source Information Flow Toolbox (SIFT)
  - 1.1 SIFT Downloads
  - 1.2 Citing SIFT
- 2 SIFT Online Handbook and User Manual

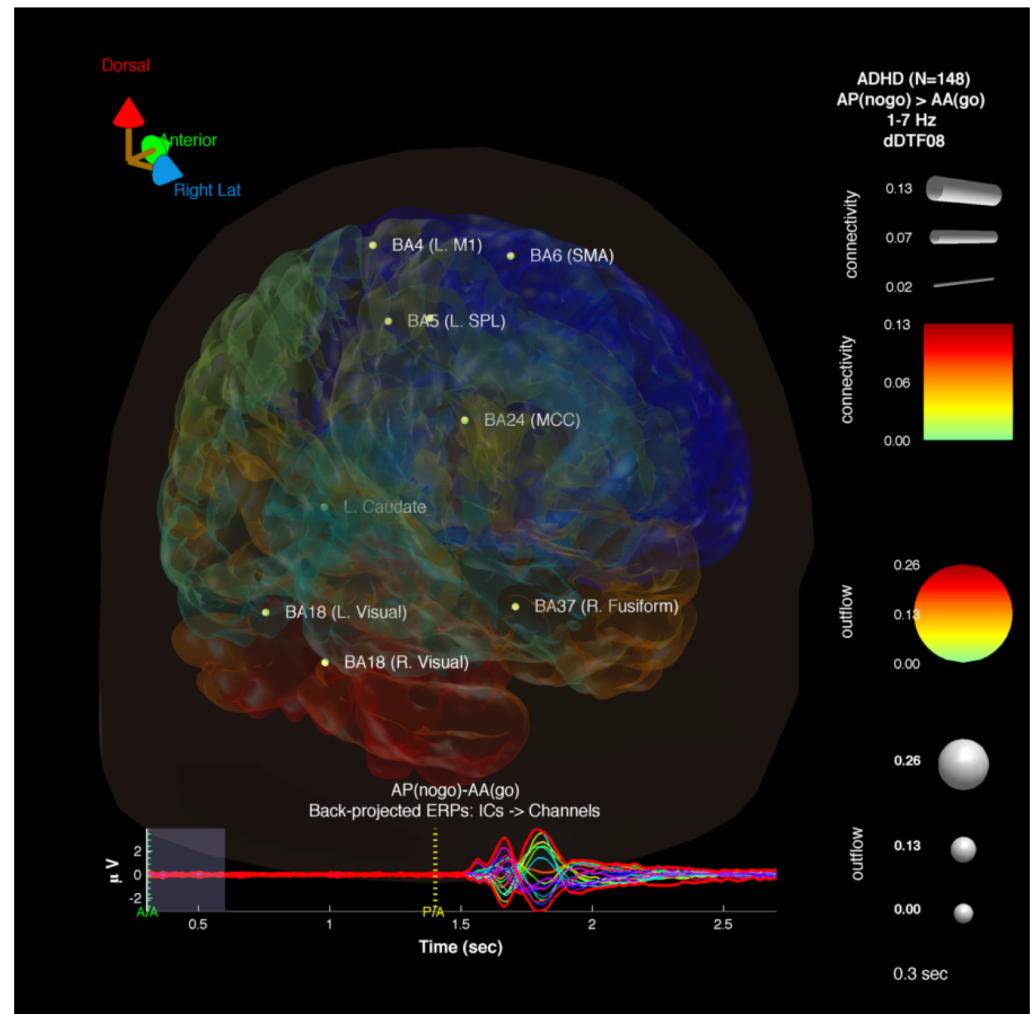
## Welcome to the repository for the Source Information Flow Toolbox (SIFT)

Developed and Maintained by: Tim Mullen (SCCN, INC, UCSD)  
Web: <http://www.antillipsi.net>  
Email: <Tim's first name> (at) sccn (dot) ucsd (dot) edu

SIFT is an EEGLAB-compatible toolbox for analysis and visualization of multivariate causality and information flow between sources of electrophysiological (EEG/ECOG/MEG) activity. It consists of a suite of command-line functions with an integrated Graphical User Interface for easy access to multiple features. There are currently four modules: data preprocessing, model fitting and connectivity estimation, statistical analysis, and visualization.

# The Dynamic Brain

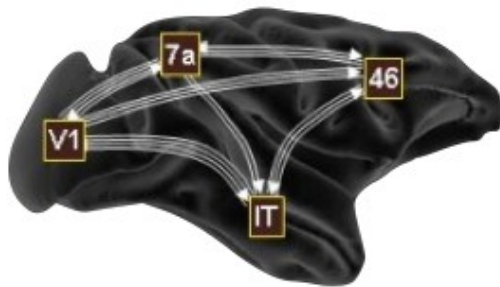
- A key goal: To model temporal changes in neural **dynamics** and **information flow** that **index** and **predict** task-relevant changes in **cognitive state and behavior**
- Open Challenges:
  - Non-invasive measures (**source inference**)
  - Robustness and Validity (**constraints statistics**)
  - Scalability (**multivariate**)
  - Temporal Specificity / Non stationarity / Single-trial (**dynamics**)
  - Multi-subject Inference
  - Usability and Data Visualization (**software**)



# Large-scale brain connectivity

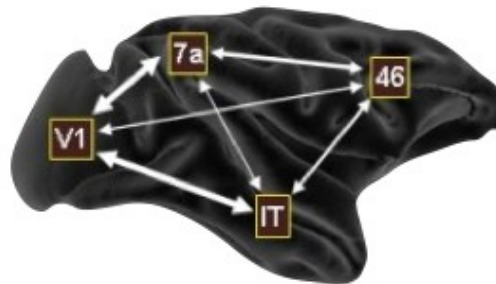
(Bullmore and Sporns, *Nature*, 2009)

## Structural



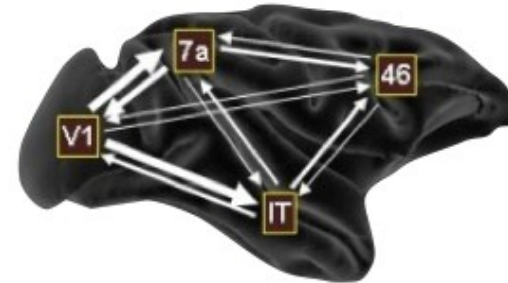
state-invariant,  
anatomical

## Functional



dynamic, state-dependent,  
correlative, symmetric

## Effective



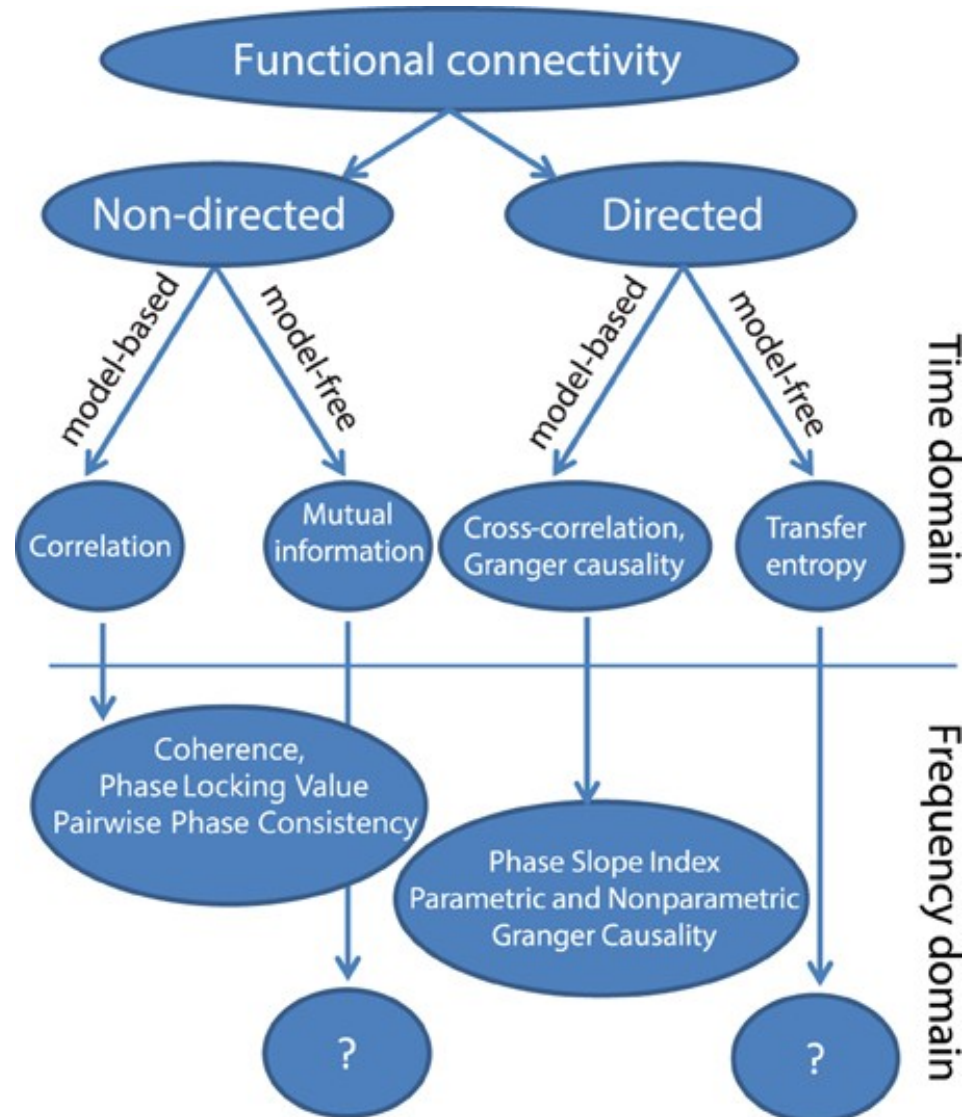
dynamic, state-dependent,  
asymmetric, causal,  
information flow

Hours-Years

milliseconds-seconds

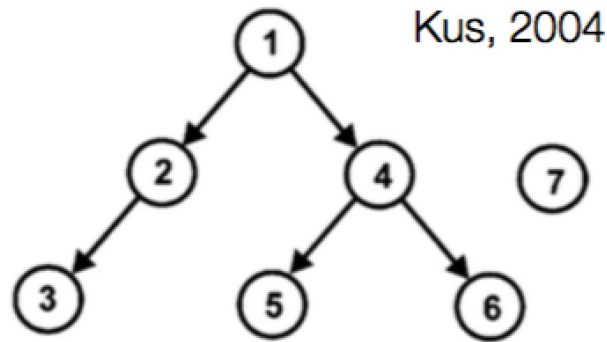
Temporal Scale





Bastos AM, Schoffelen J-M: **A Tutorial Review of Functional Connectivity Analysis Methods and Their Interpretational Pitfalls.** *Front Sys Neurosci* 2016, **9**:413.

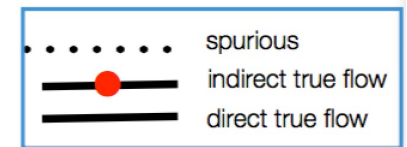
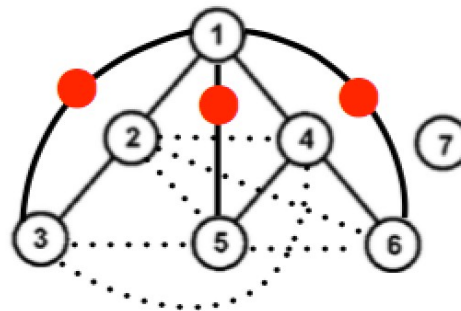
# The problem of spurious connectivity



Coherency

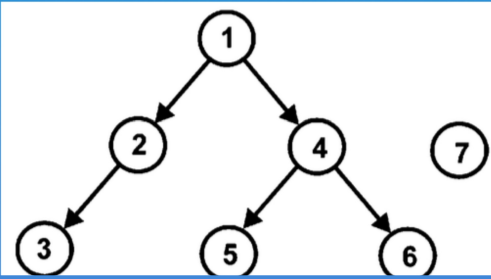
$$C_{ij}(f) = \frac{S_{ij}(f)}{\sqrt{S_{ii}(f)S_{jj}(f)}}$$

(Bendat and Piersol, 1986)

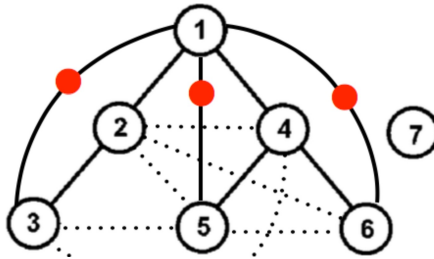


Bivariate measures such as coherence (but also original GC), find spurious connections between nodes if they share a common input.

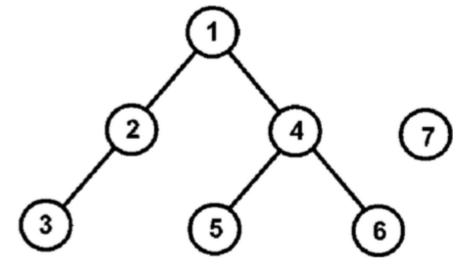
## Ground Truth



## Coherence

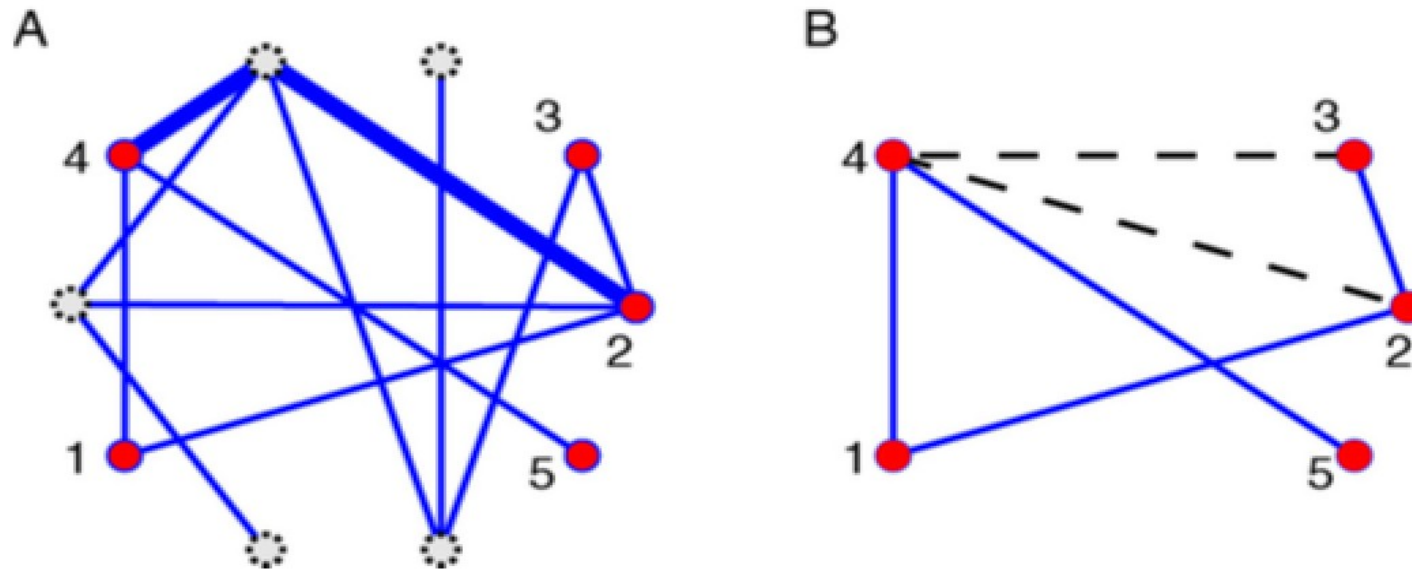


## Partial coherence





# A deeper problem – unobserved nodes



With EEG, it's unavoidable that there will be contributing network nodes (e.g. thalamus) that we cannot observe.

We also can't be sure ICA will identify all important sources...

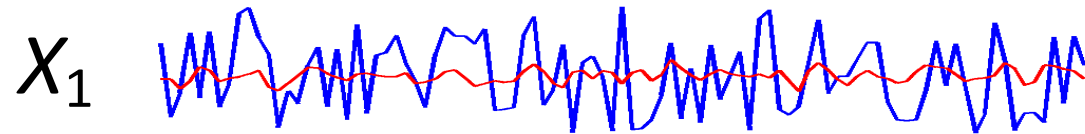
# Granger-causality



- A measure of *statistical* causality based on prediction.
- Widely used in time-series econometrics.
- Nobel Prize in economics, 2003.

*If a signal  $A$  causes a signal  $B$ , then knowledge of the past of both  $A$  and  $B$  should improve the predictability of  $B$ , as compared to knowledge of  $B$  alone.*

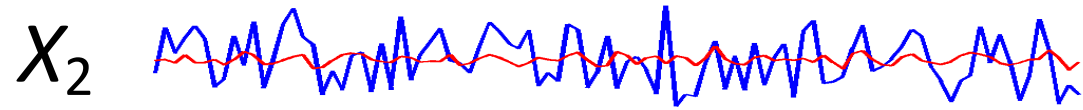
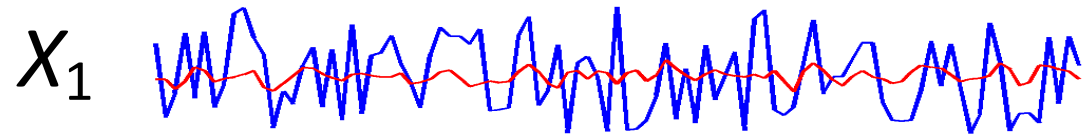
AR Models (prediction of future of a signal by its past)



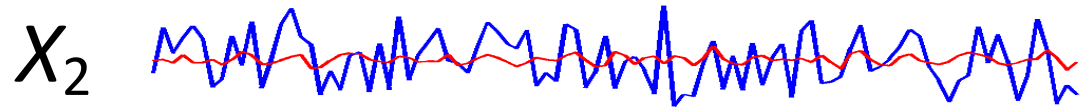
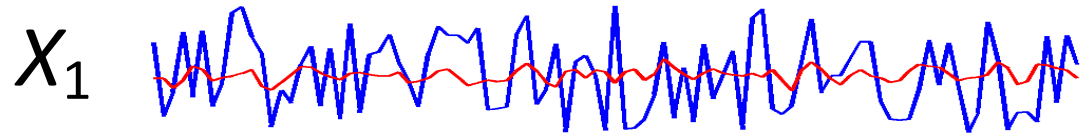
$$X_1(t) = -0.5X_1(t-1) + 0.3X_1(t-2) + 0.1X_1(t-3) \dots$$



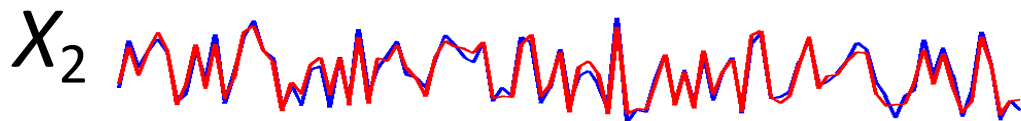
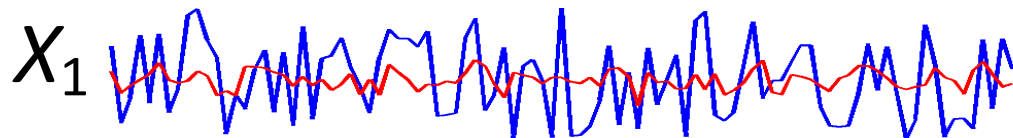
AR Models (prediction of future of a signal by its past)



AR Models (prediction of future of a signal by its past)

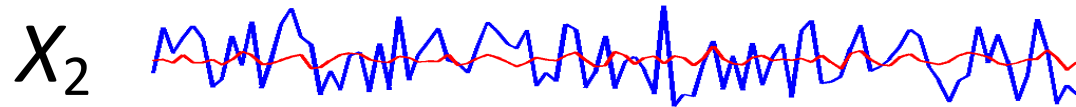
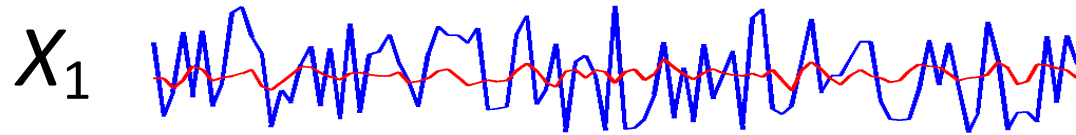


VAR Models (prediction of future of a signal by its past + the other signal's past)

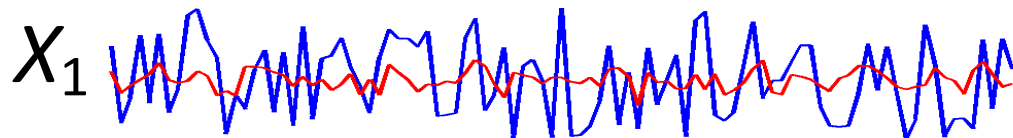


Incorporating information about  $X_1$  improves the prediction of  $X_2$ ! We say " $X_1$  granger causes  $X_2$ "

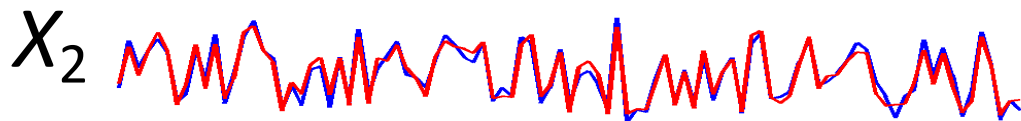
AR Models (prediction of future of a signal by its past)



VAR Models (prediction of future of a signal by its past + the other signal's past)



$$X_1(t) = -0.5X_1(t-1) + 0.3X_2(t-1) + \dots$$

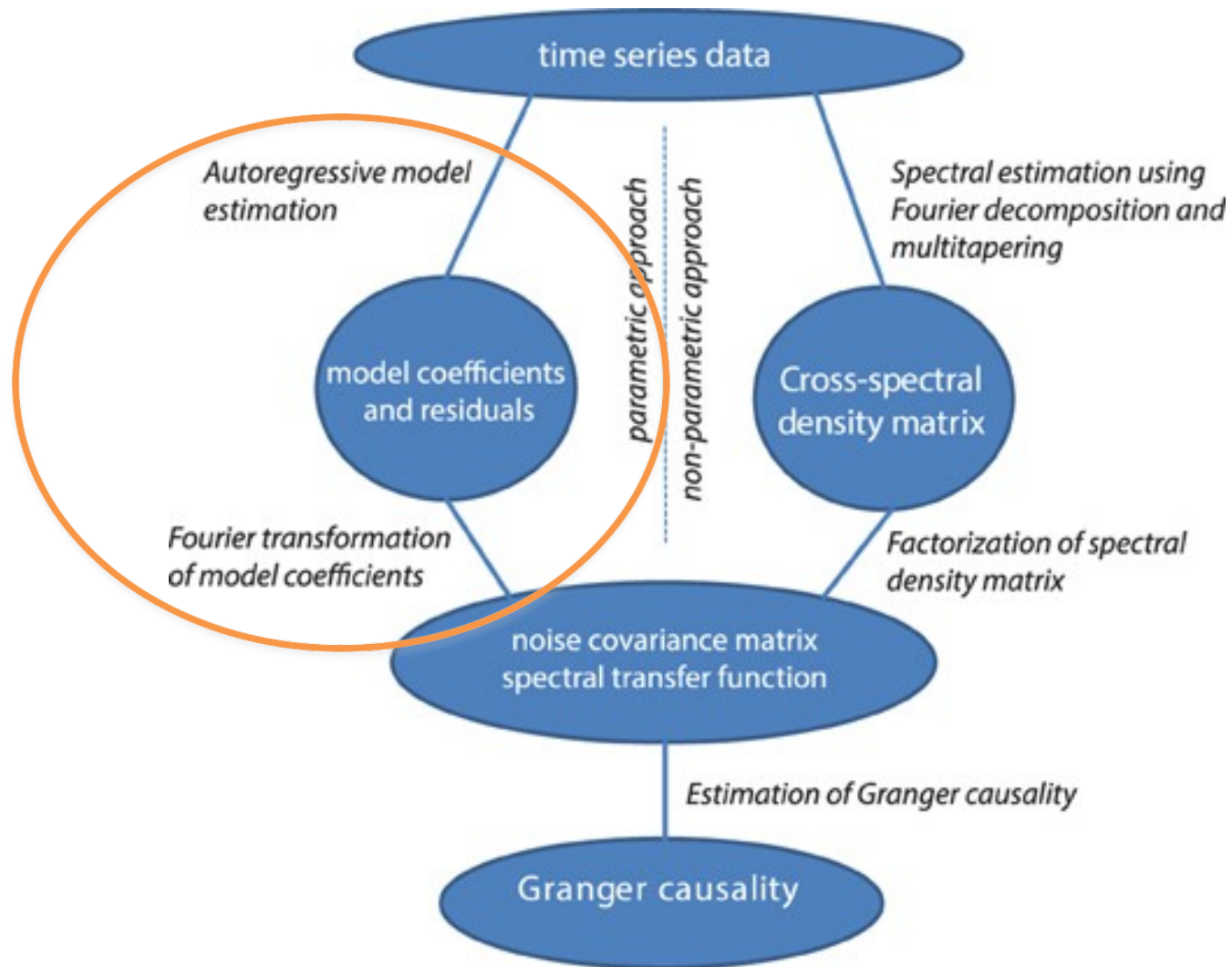


$$X_2(t) = -5X_1(t-1) - 0.1X_2(t-1) + \dots$$

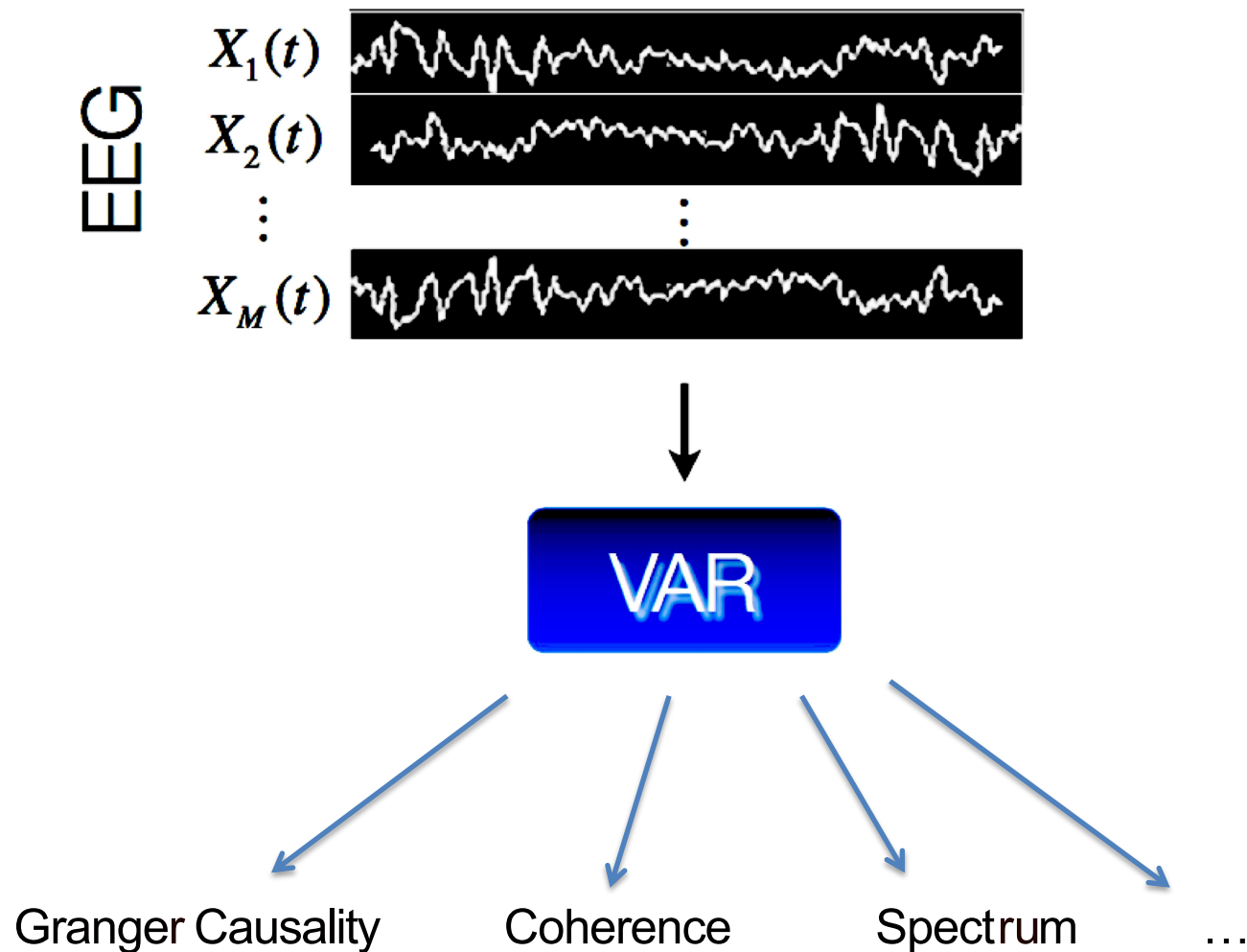
Incorporating information about  $X_1$  improves the prediction of  $X_2$ ! We say " $X_1$  granger causes  $X_2$ "



# Calculation of GC

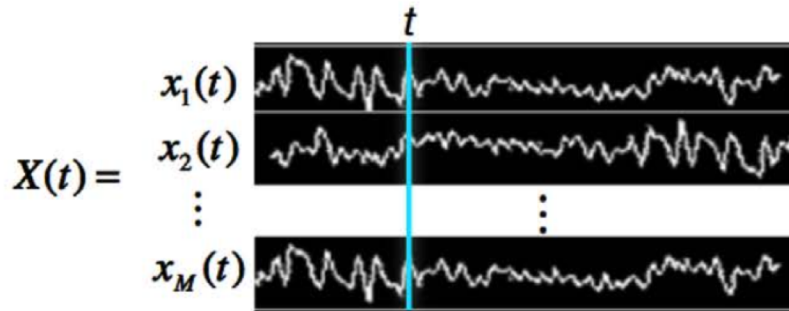


# Vector Autoregressive (VAR / MAR / MVAR) Modeling



# The Linear Vector Auto-regressive (VAR) Model

Ordinary Least-Squares



VAR[p] model

$$\mathbf{X}(t) = \sum_{k=1}^p \mathbf{A}^{(k)}(t) \mathbf{X}(t-k) + \mathbf{E}(t)$$

M-channel data vector at current time  $t$

M x M matrix of (possibly time-varying) model coefficients indicating variable dependencies at lag  $k$

random noise process

multichannel data  $k$  samples in the past

$$\mathbf{A}^{(k)}(t) = \begin{pmatrix} a_{11}^{(k)}(t) & \dots & a_{1M}^{(k)}(t) \\ \vdots & \ddots & \vdots \\ a_{M1}^{(k)}(t) & \dots & a_{MM}^{(k)}(t) \end{pmatrix} \quad \mathbf{E}(t) = N(0, \mathbf{V})$$

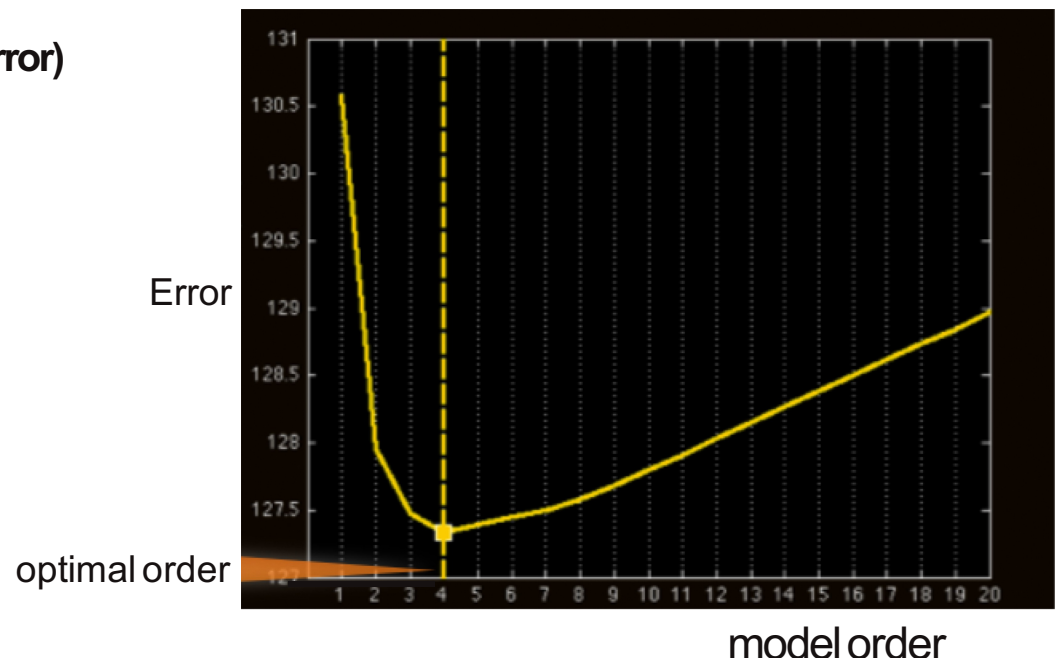
# Selecting a VAR Model Order

- Model order is typically determined by minimizing information criteria such as Akaike Information Criterion (AIC) for varying model order ( $p$ ):

$$\text{AIC}(p) = 2\log(\det(V)) + M2p/N \quad \leftarrow \text{Penalizes high model orders (parsimony)}$$

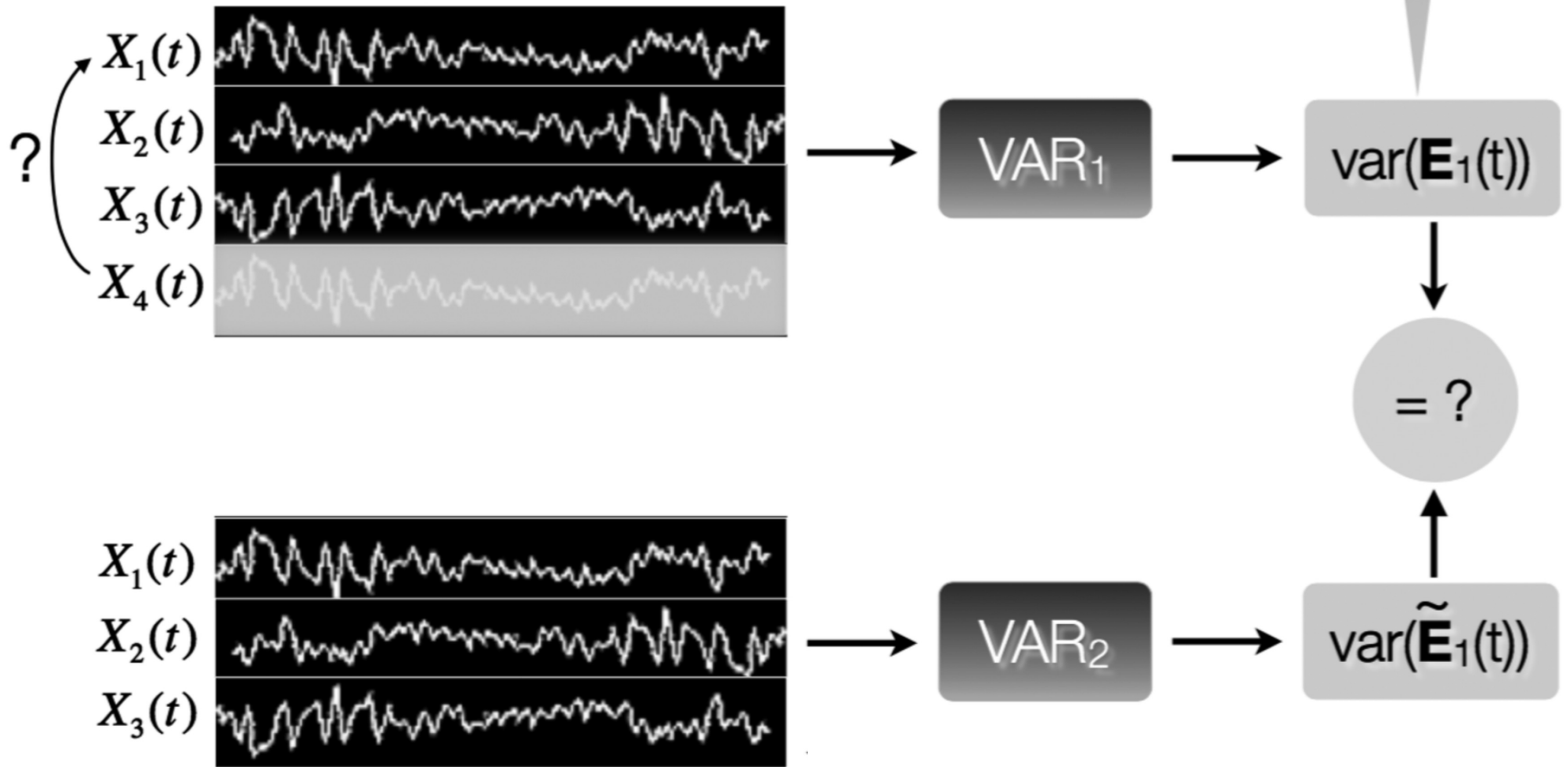
↑  
entropy rate (amount of prediction error)

- Optimal model order depends on sampling rate (higher sampling rate often requires higher model orders)

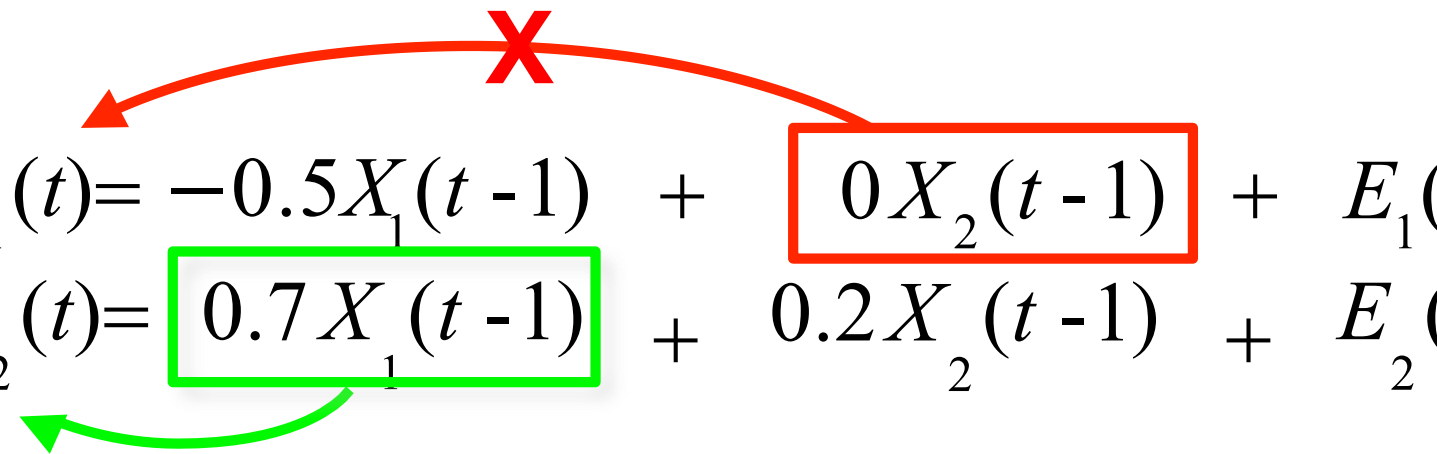


# Granger Causality

Does  $X_4$  granger-cause  $X_1$ ?  
(conditioned on  $X_2, X_3$ )



# Granger-causality quiz

$$\begin{aligned} X_1(t) &= -0.5X_1(t-1) + \boxed{0X_2(t-1)} + E_1(t) \\ X_2(t) &= \boxed{0.7X_1(t-1)} + 0.2X_2(t-1) + E_2(t) \end{aligned}$$


Which causal structure does this model correspond to?

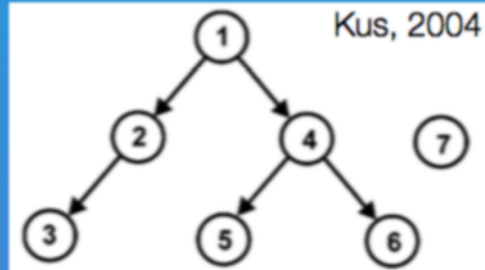
a) 

b) 

c) 



# Ground Truth



## Functional

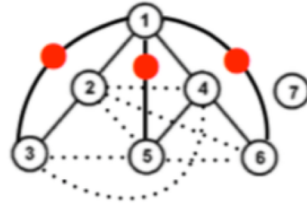
## Effective

### Bivariate

#### Coherency

$$C_{ij}(f) = \frac{S_{ij}(f)}{\sqrt{S_{ii}(f)S_{jj}(f)}}$$

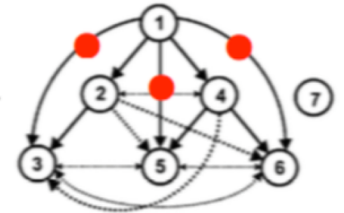
(Bendat and Piersol, 1986)



#### Granger-Geweke Causality

$$F_{ij}(f) = \frac{\Sigma_{jj} - (\Sigma_{ij}^2 / \Sigma_{ii}) |H_{ij}(f)|^2}{S_{ii}(f)}$$

(Geweke, 1982; Bressler et al., 2007)

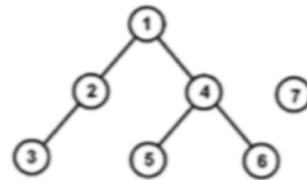


### Multivariate

#### Partial Coherence

$$P_{ij}(f) = \frac{S_{ij}^{-1}(f)}{\sqrt{S_{ii}^{-1}(f)S_{jj}^{-1}(f)}}$$

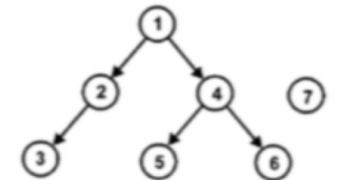
(Bendat and Piersol, 1986; Dalhaus, 2000)



#### Partial Directed Coherence

$$\pi_{ij}^2(f) = \frac{|A_{ij}(f)|^2}{\sum_{k=1}^M |A_{kj}(f)|^2}$$

(Baccalá and Sameshima, 2001)

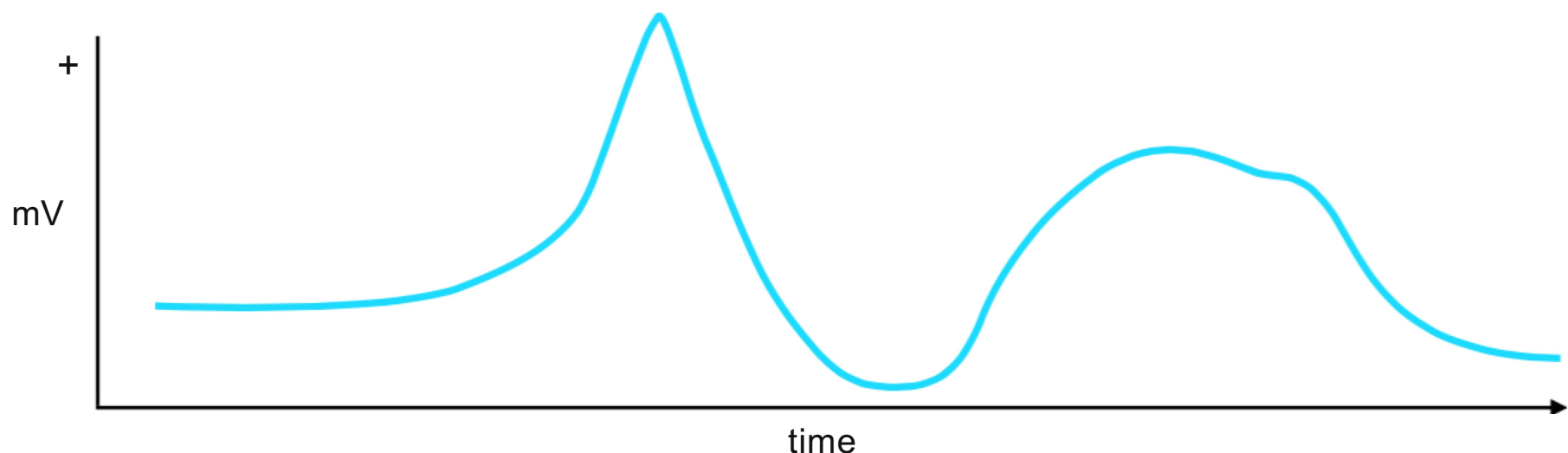


# Time-Frequency GC

- Brain network dynamics often change rapidly with time
  - event-related responses
  - transient network changes during sequential information processing
- Electrophysiological processes often exhibit oscillatory phenomena, making them well-suited for frequency domain analysis

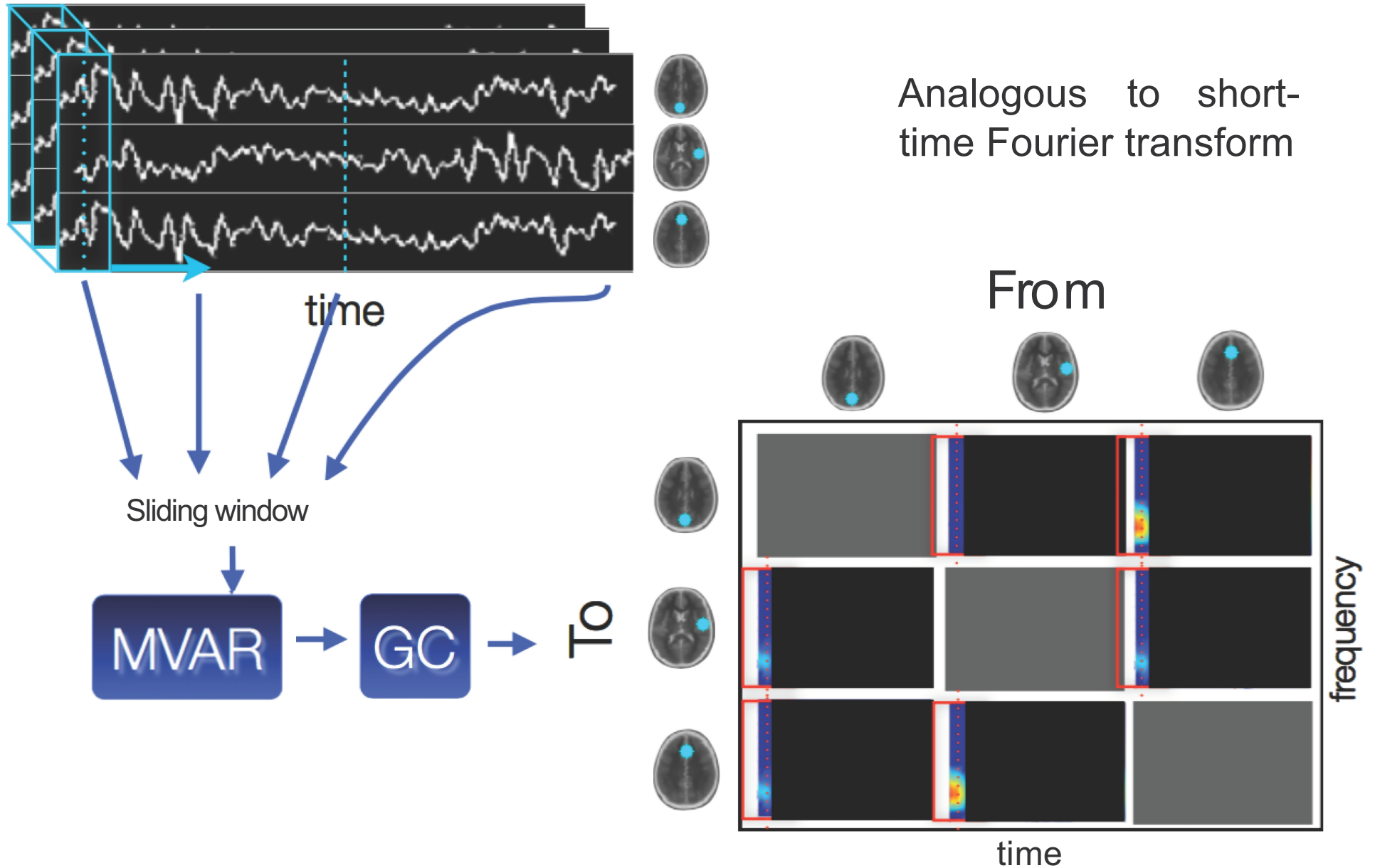
# Adapting to Non-Stationarity

- The brain is a **dynamic system** and measured brain activity and coupling can change rapidly with time (non-stationarity)
  - event-related perturbations (ERSP, ERP, etc)
  - structural changes due to learning/feedback
- How can we adapt to non-stationarity?



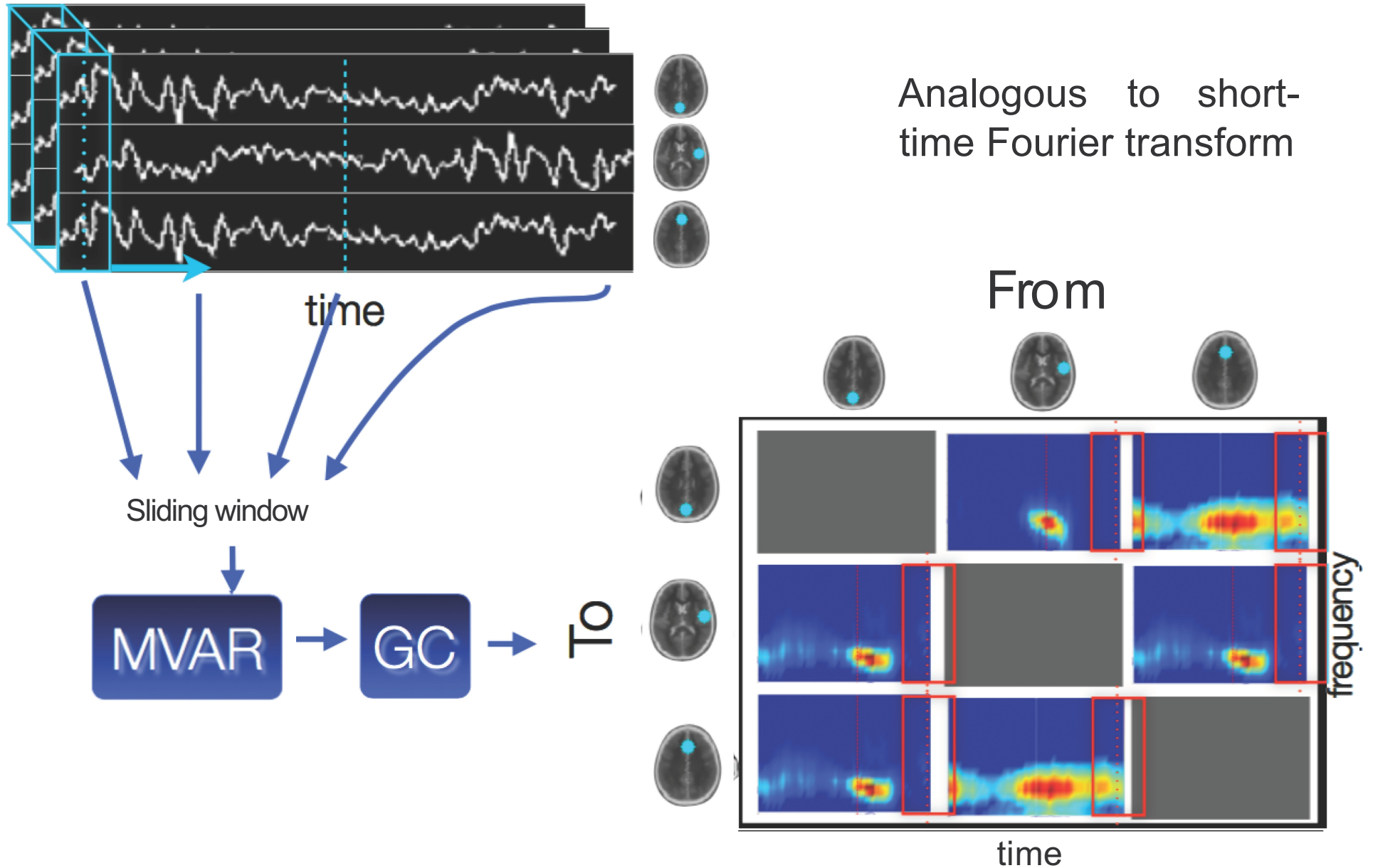
# Segmentation-based VAR

(Jansen et al., 1981; Florian and Pfurtscheller, 1995; Ding et al, 2000)



# Segmentation-based VAR

(Jansen et al., 1981; Florian and Pfurtscheller, 1995; Ding et al, 2000)

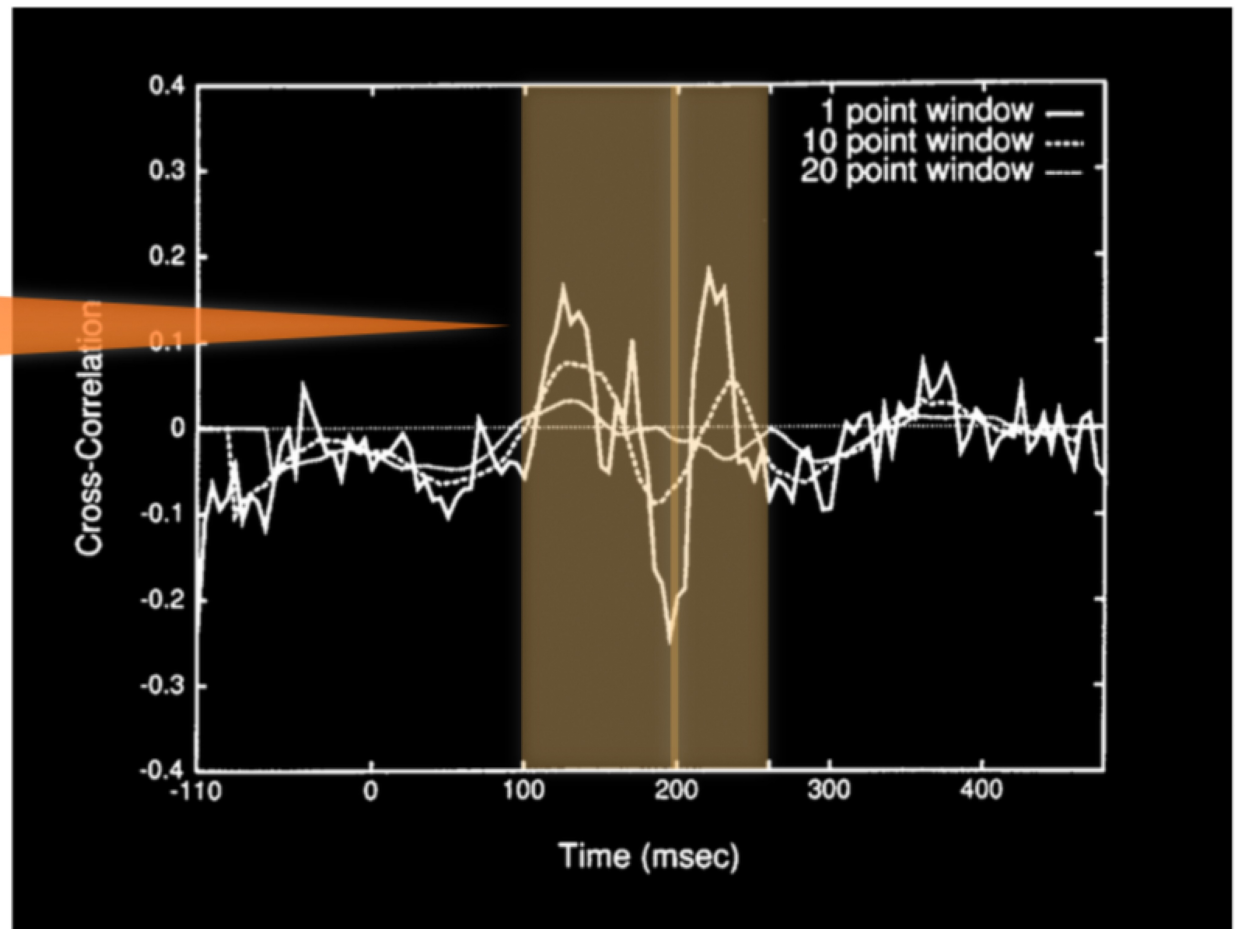


# Important Choices

- Model Order
  - Determines complexity of spectrum you can model
  - Larger orders need more data
- Window Length
  - Window must be long enough to contain sufficient data for your chosen model order
  - Must be long enough to encompass the time-scale of interactions
  - Yet not too long as to smear temporal dynamics or include non-stationary data
  - *If trials are present, can optimize AR model over trials*

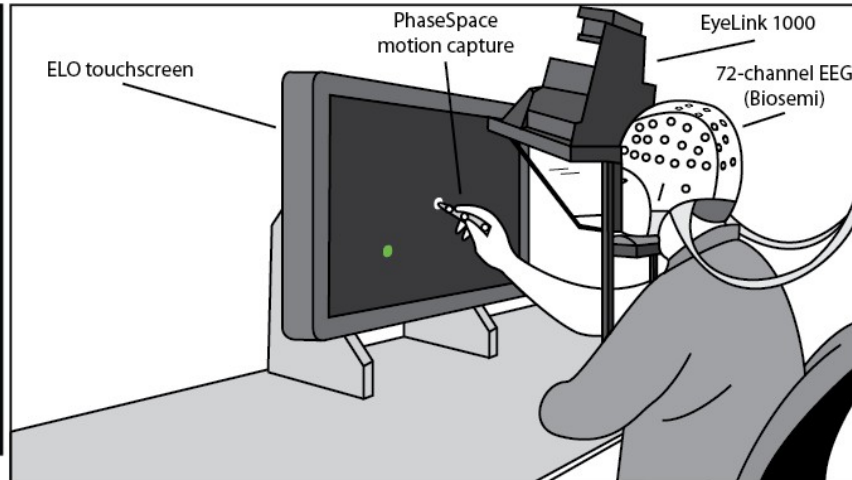
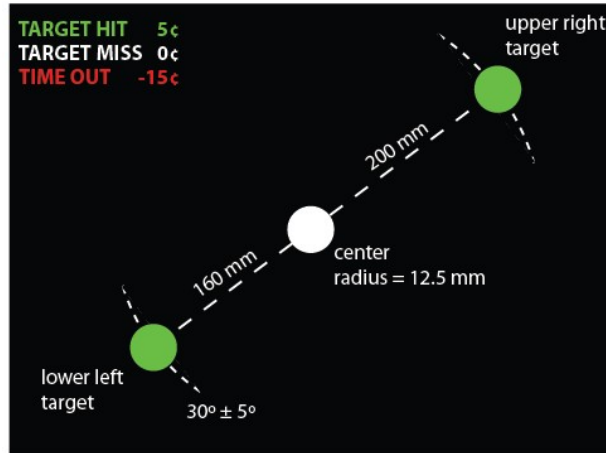
## Consideration: Local Stationarity

Too-large, windows may not be locally-stationary





# How does brain plan visually guided movements?

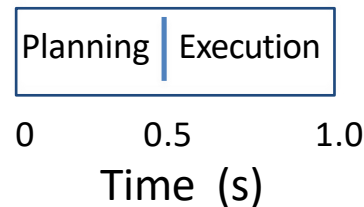


vs.



1	2	3	4	5
hold	target onset hold	center offset	eye/hand initiation	eye/hand arrival, feedback
500 - 700	500 - 700	< time window (e.g., 450 ms)		

N=10 (right-handed, mean age=21) 70 channel EEG (Biosemi)  
512 Hz; 128Hz for connectivity

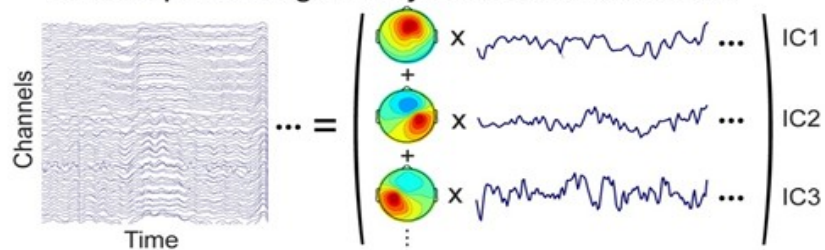


Network causal information flow during motor planning and execution  
(2014) John R. Iversen, Alejandro Ojeda, Tim Mullen, Markus Plank, Joseph Snider, Gert Cauwenberghs, Howard Poizner. EMBC 2014.

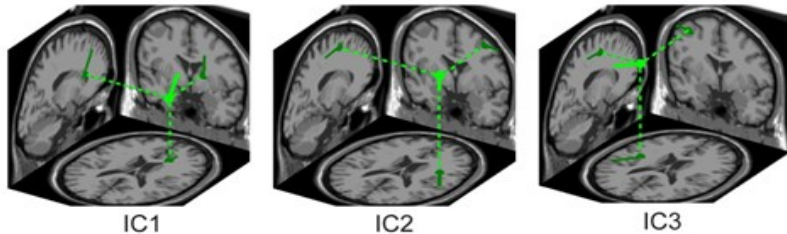
# ICA source space analysis

## Independent Component Analysis

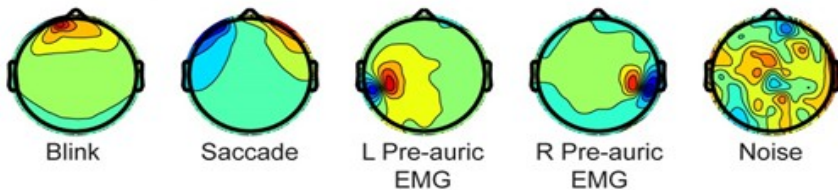
Decompose single-subject data with AMICA



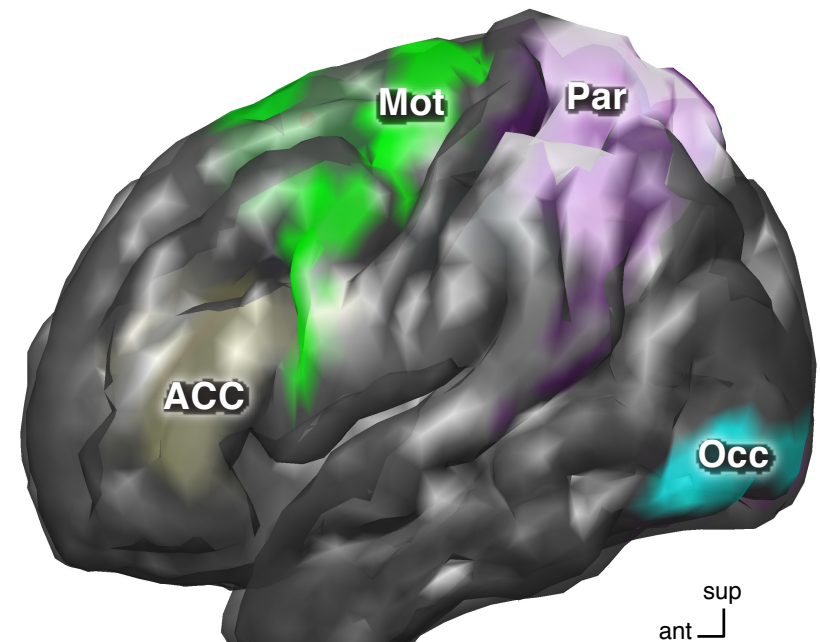
Estimate IC equivalent dipole locations



Identify & remove non-brain artifact ICs

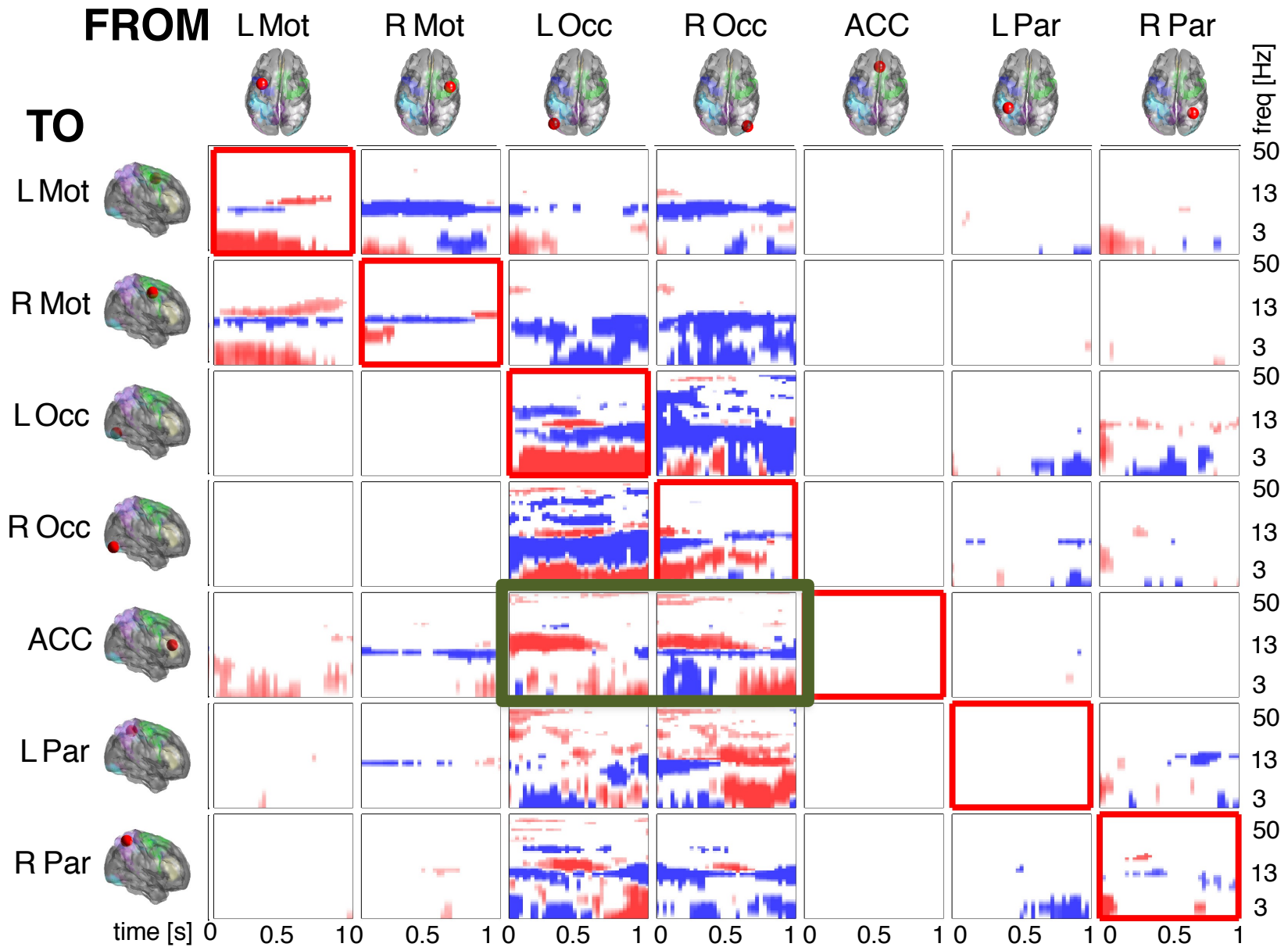


## Cortical ROIs



**Group SIFT:** Project ICs onto cortical surface using LORETA; extract ROI time series. Advantage: Same ROIs for all subjects enables statistical comparison. (*Use BCILAB srcpot*)

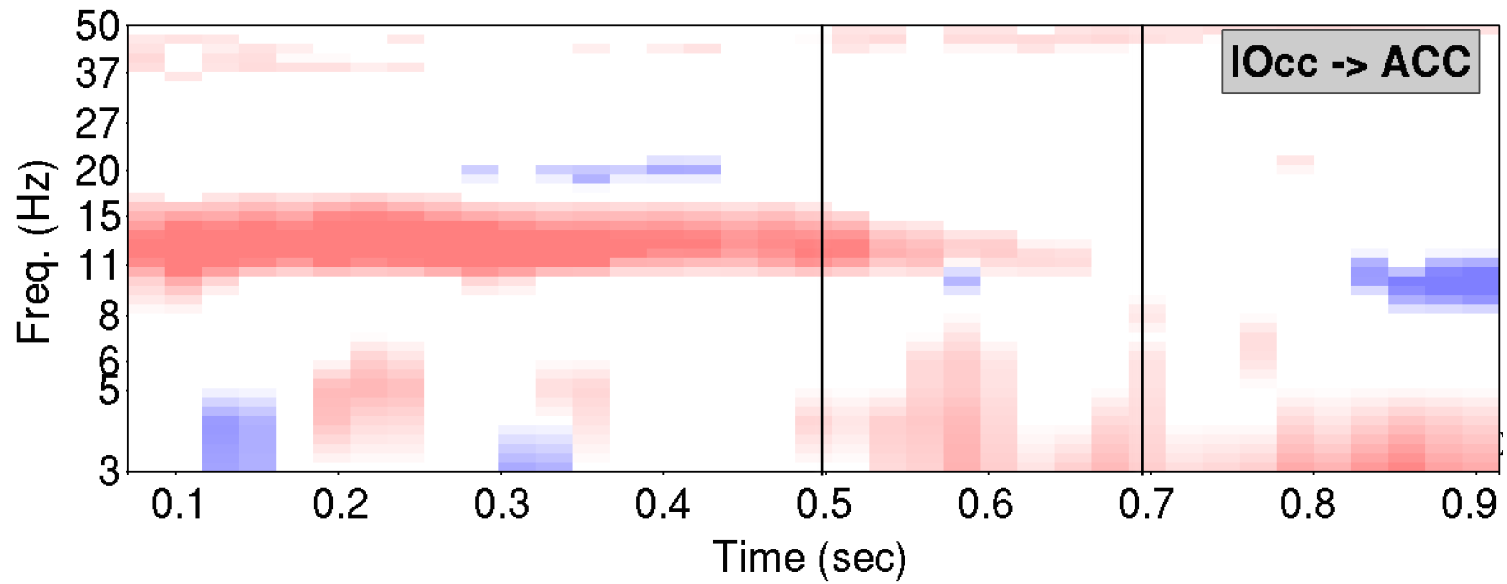
# Changed causal flow during reaching



# Occipital -> ACC

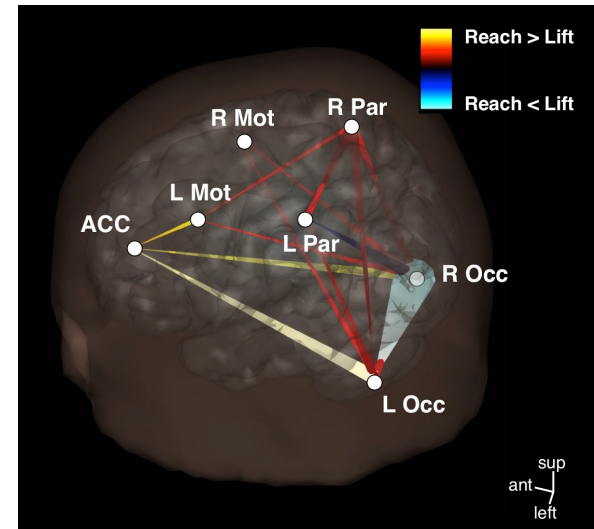
Planning

Execution

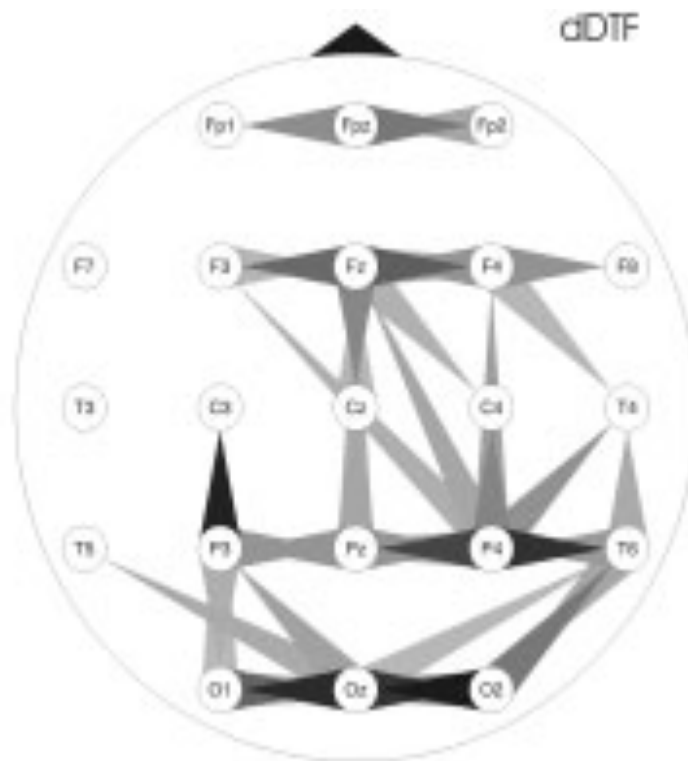


# Result discussion

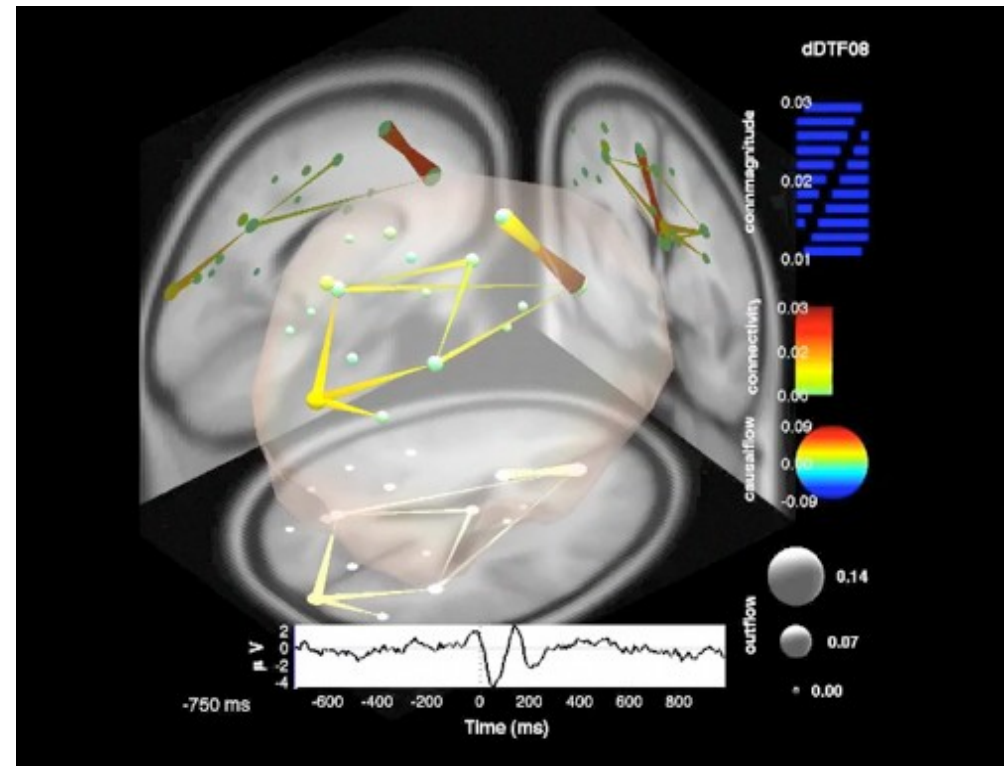
- SIFT is a capable toolkit for causal dynamical analysis at source level
- Parietal network expected for visually guided action (e.g. Heider, et al., 2010)
- ACC more strongly driven by Occipital Motor. Locus for translation of intention into action (Paus, 2001; Srinivasan, et al. 2013). ACC drives SMA (not shown).
- Causal network results depend on the number of nodes
  - E.g. Occipital " ACC could be mediated by region not included in model
  - There will always be a tradeoff between network size and amount of data needed to fit the model.
  - Regularization



# Scalp or Source?



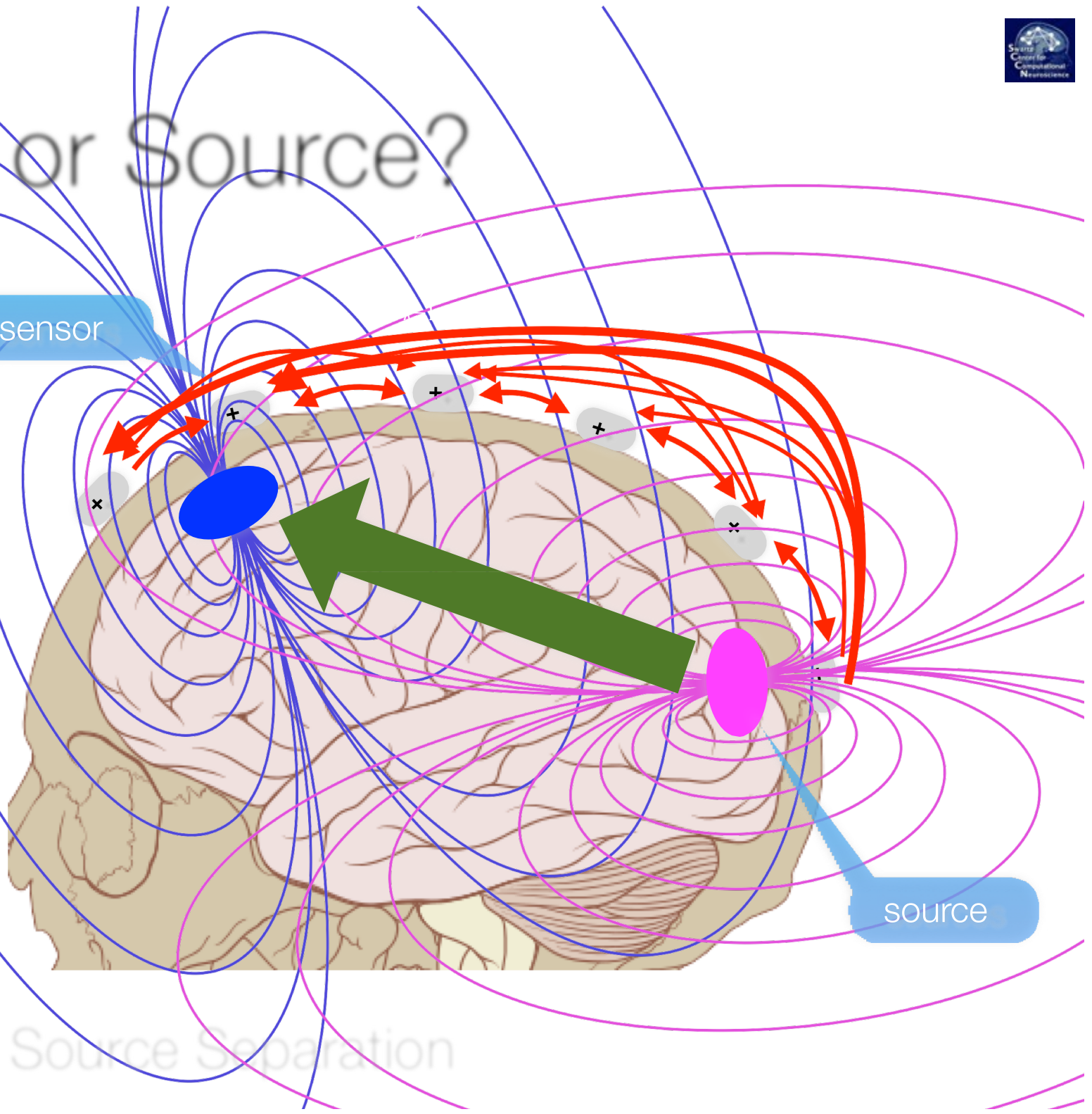
or





# Scalp or Source?

sensor

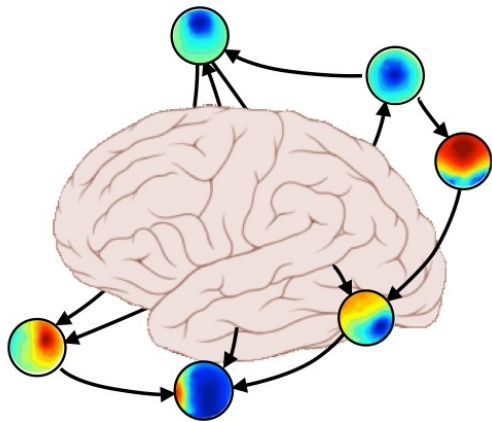


source

- ICA
- SB
- L
- Beamforming
- Minimum-norm
- ...

Solution? Source Separation





# SIFT

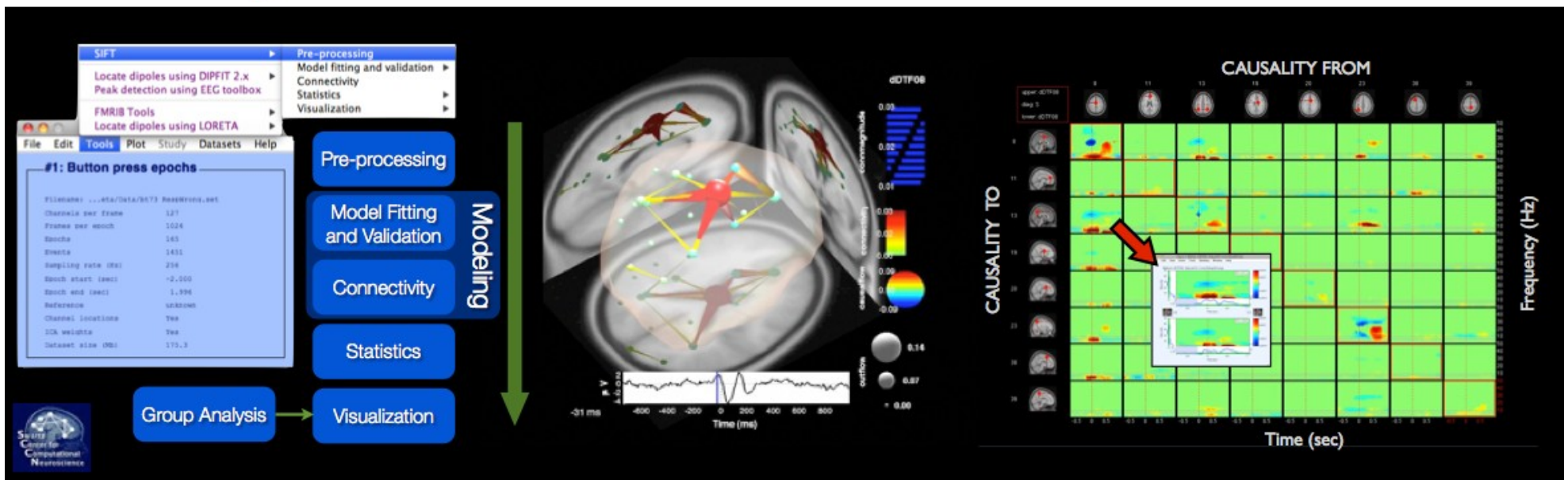
Source Information Flow Toolbox

<http://sccn.ucsd.edu/wiki/SIFT>

Mullen, et al, *Journal of Neuroscience Methods* (in prep, 2012)

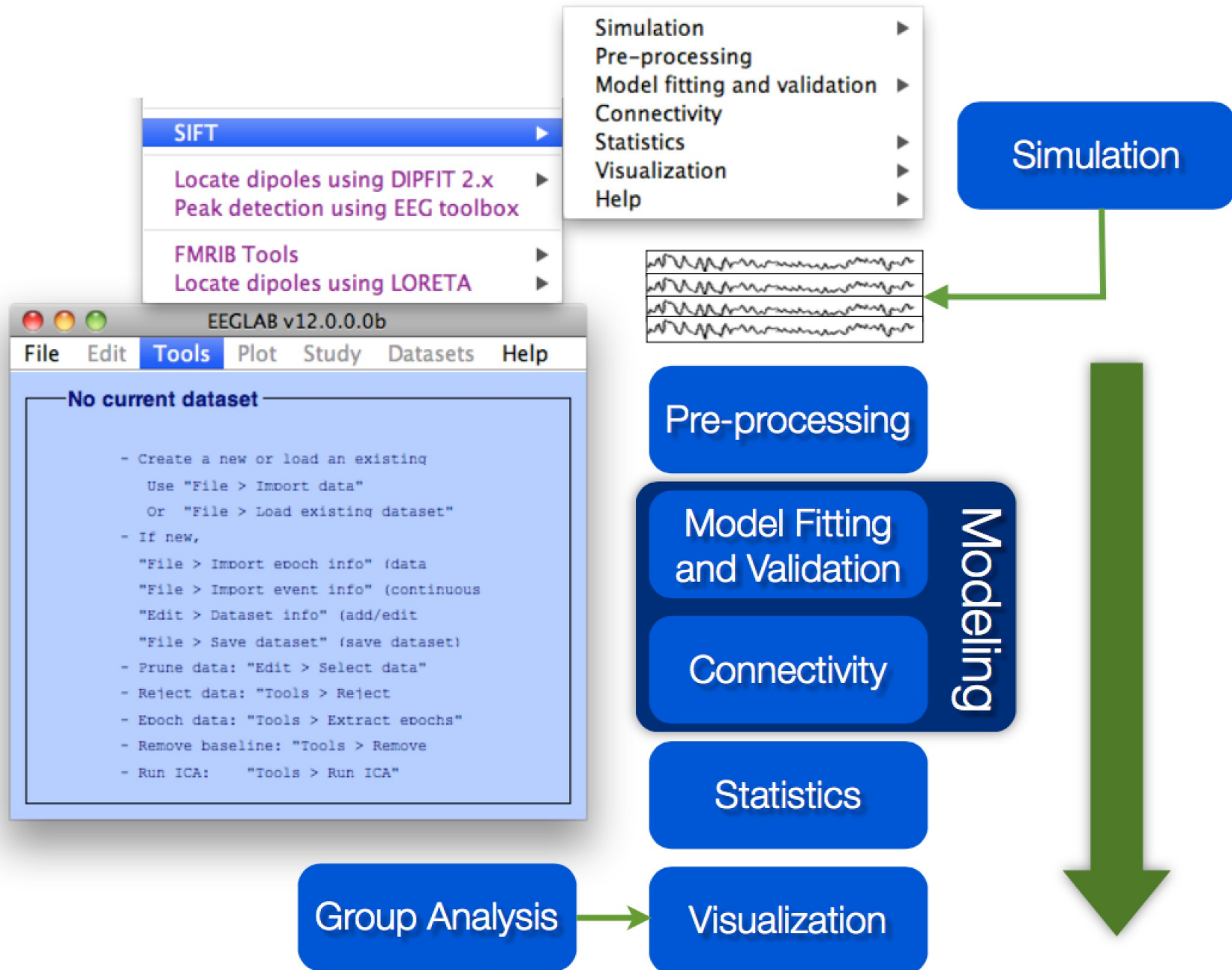
Mullen, et al, *Society for Neuroscience*, 2010

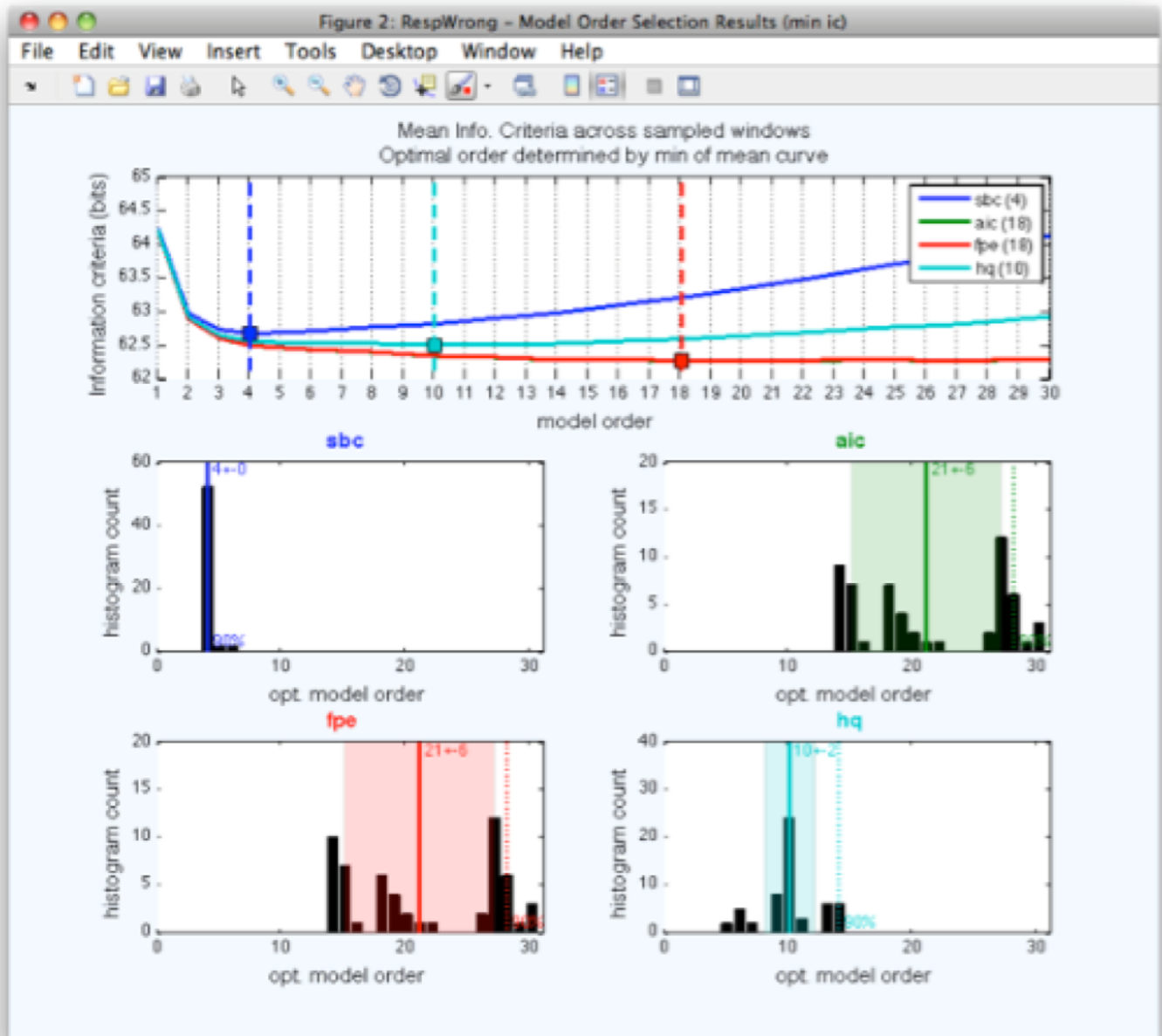
Delorme, Mullen, Kothe et al, *Computational Intelligence and Neuroscience*, vol 12, 2011

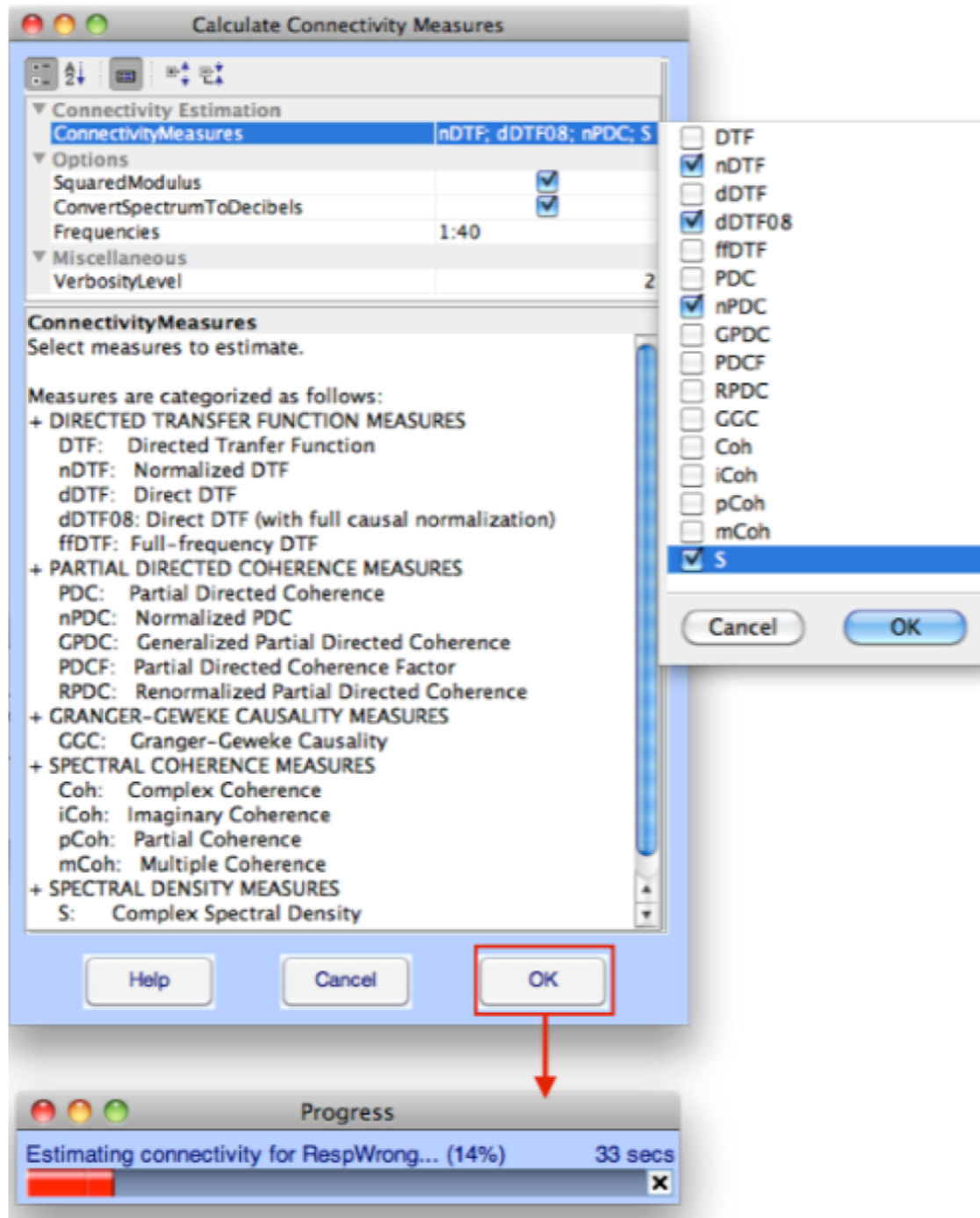


- A toolbox for (source-space) electrophysiological information flow and causality analysis (single- or multi-subject) integrated into the EEGLAB software environment.
- Emphasis on vector autoregression and time-frequency domain approaches
- Standard and novel interactive visualization methods for exploratory analysis of connectivity across time, frequency, and spatial location

# SIFT Workflow











9

# Visualization: Causal BrainMovie3D

BrainMovie3D Control Panel

File

DataProcessing

ConnectivityMethod	dDTF08
MovieTimeRange	[-0.826171875 1.0...
FrequenciesToCollapse	1:15
FreqCollapseMethod	max
TimeResamplingFactor	0
SubtractConditions	<input type="checkbox"/>
Baseline	[]

DisplayProperties

ShowNodeLabels

NodeLabels	1 2 3 4 5 6 7 8
NodesToExclude	
EdgeColorMapping	PeakFreq
EdgeSizeMapping	Connectivity
NodeColorMapping	Outflow
NodeSizeMapping	Power

FooterPanelDisplaySpec

ICA_ERPenvelope	<input checked="" type="checkbox"/>
ICs	1; 2; 3; 4; 5; 6; 7; 8
BackProjectToChans	A1; A2; A6; A7; A8;...

FooterPanelDisplaySpec

Configure footer panel displayed at the bottom of the figure. If 'off', don't render footer. If 'ICA\_ERP\_Envelope', then display the ERP envelope of backprojected

Preview BrainMovie

Select a time point to image (click to refresh)

-0.826172      0.00585938      1.06055

Help      Cancel      Make Movie!

