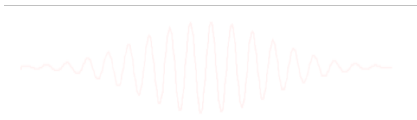
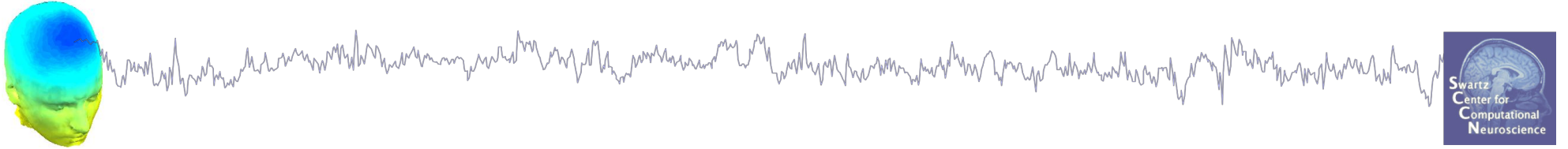


# Time-frequency measures

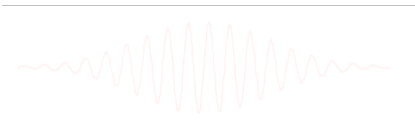
## Theory and Practice

EEGLAB Workshop 2018  
UCSD  
Day 2, 11:30



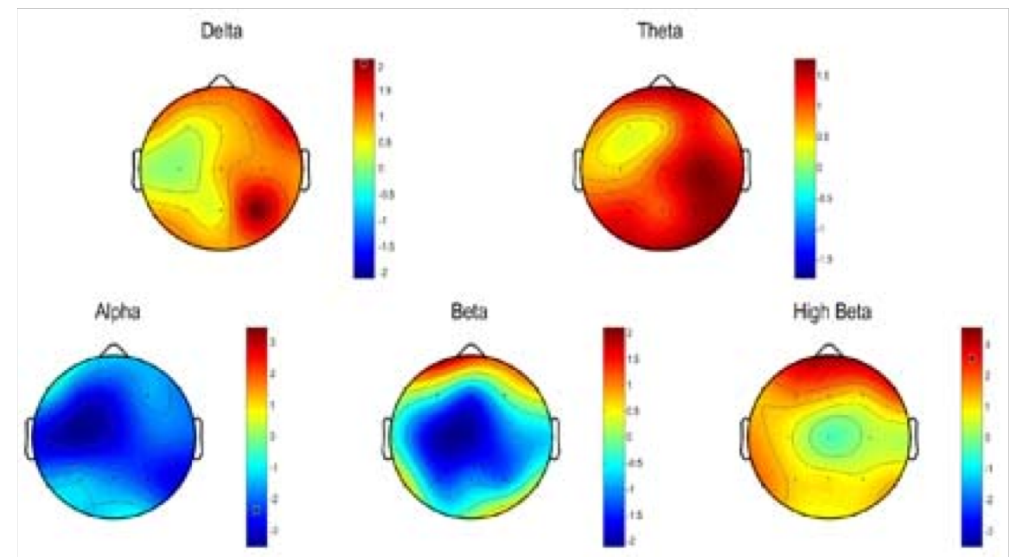
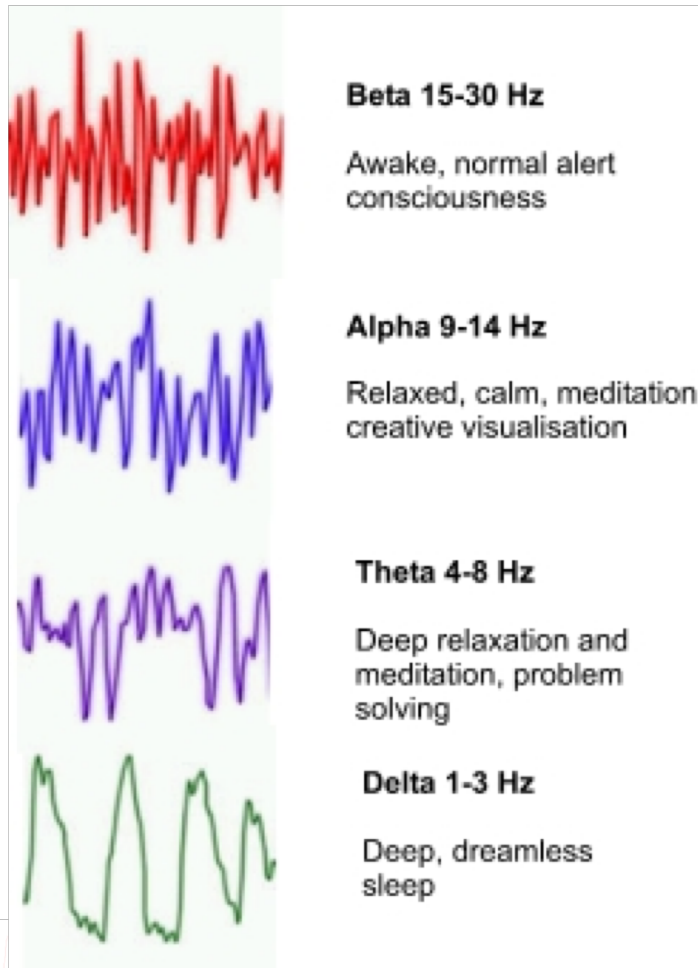
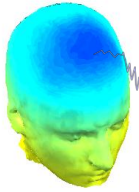


- Signals – M/EEG
- Goals
  - Describe dynamic characteristics of brain activity
  - Describe relation between different regions of brain
- Approaches
  - Time domain
  - Frequency domain
  - Time/Frequency

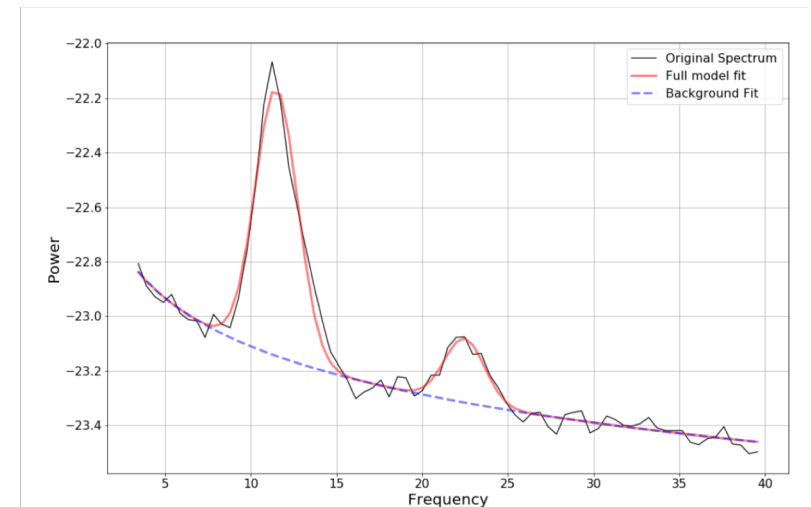
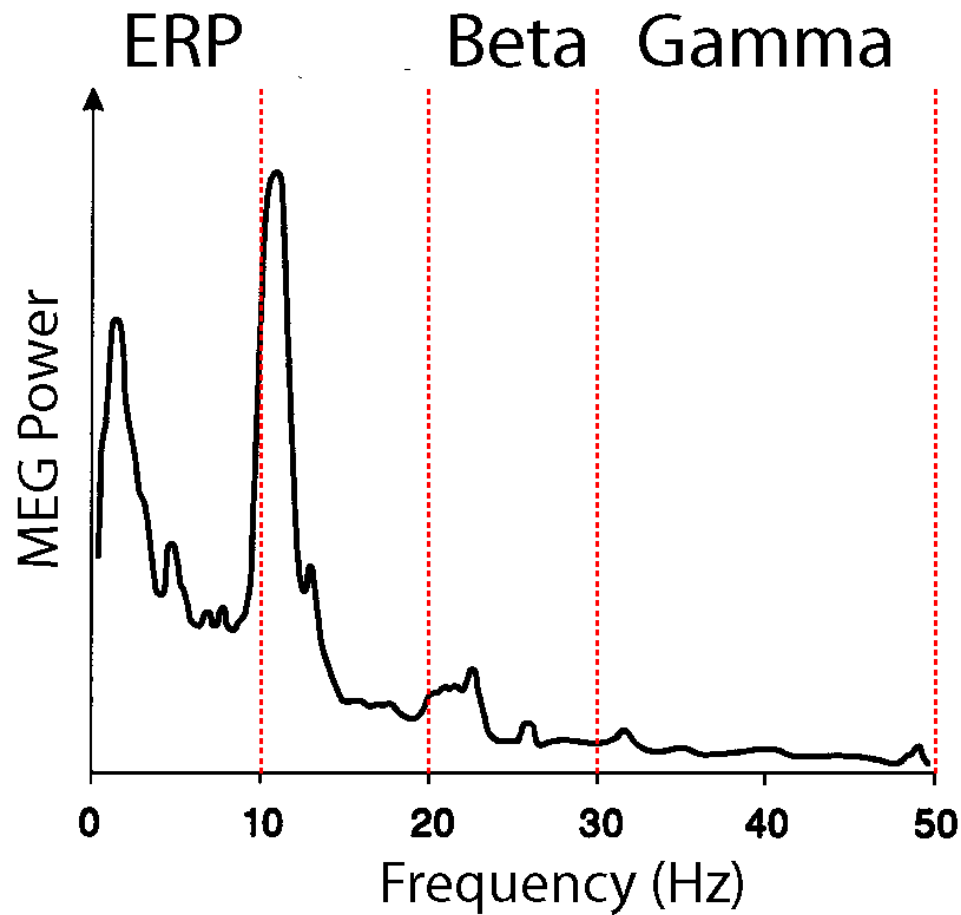
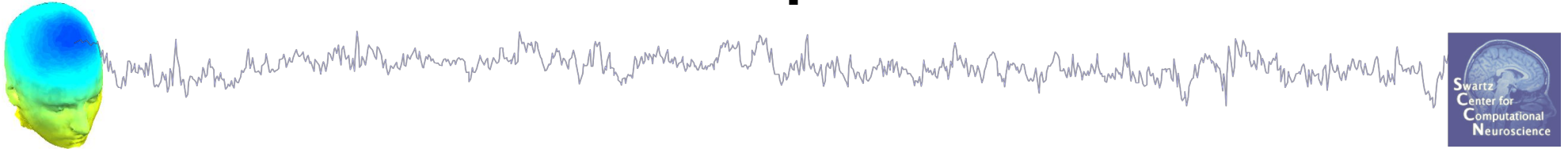




# Different meanings traditionally given to different frequency bands



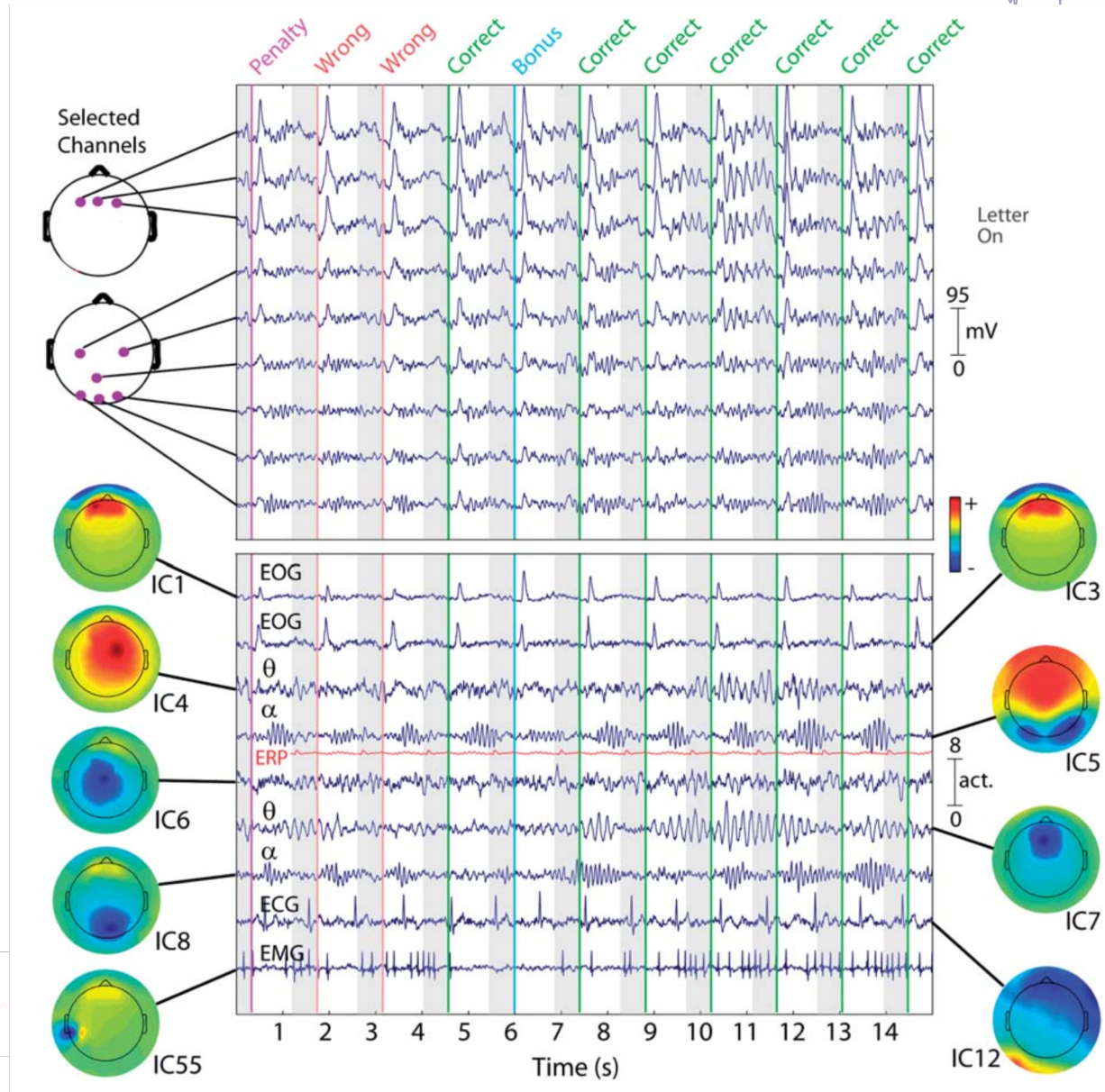
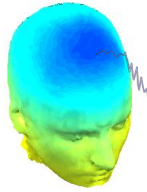
# MEEG spectrum



"FOOOF"

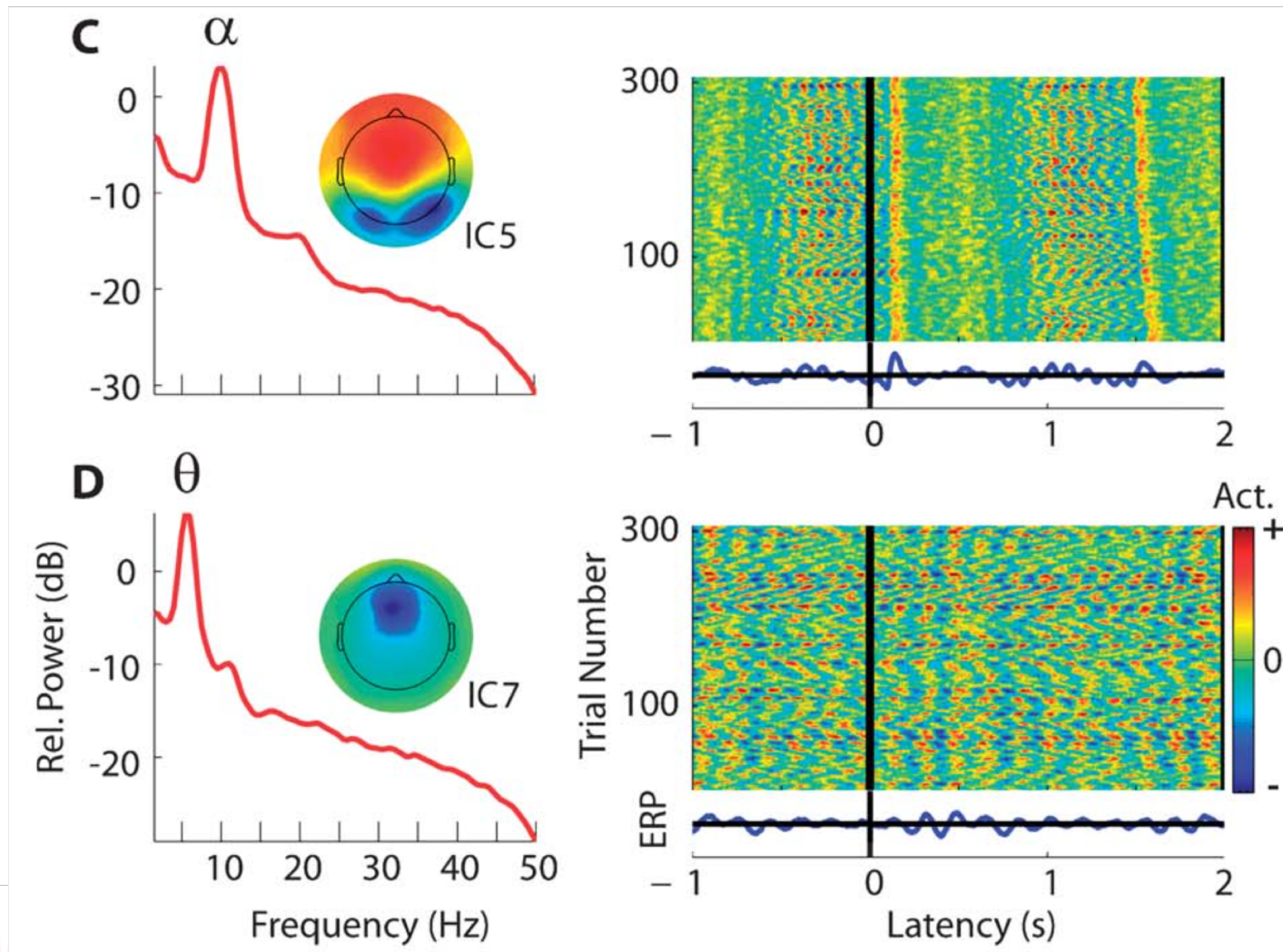
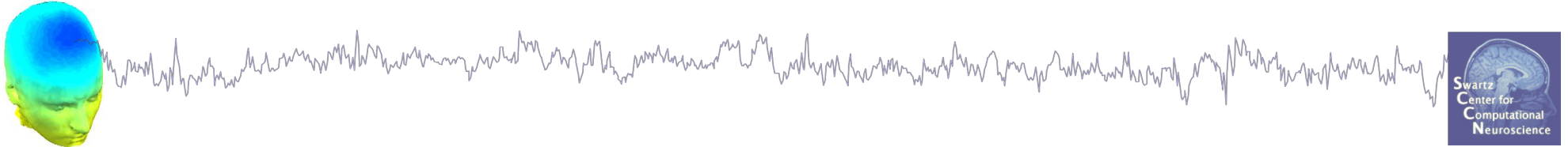
Haller M et al (2018)  
Parameterizing Neural  
Power Spectra. bioRxiv,  
299859

# Time-varying frequency content



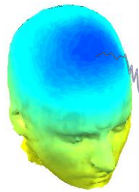
Onton & Makeig, 2006

# Power Spectrum does not describe temporal variation

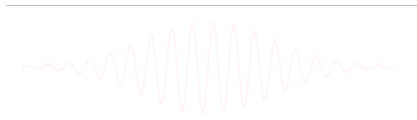
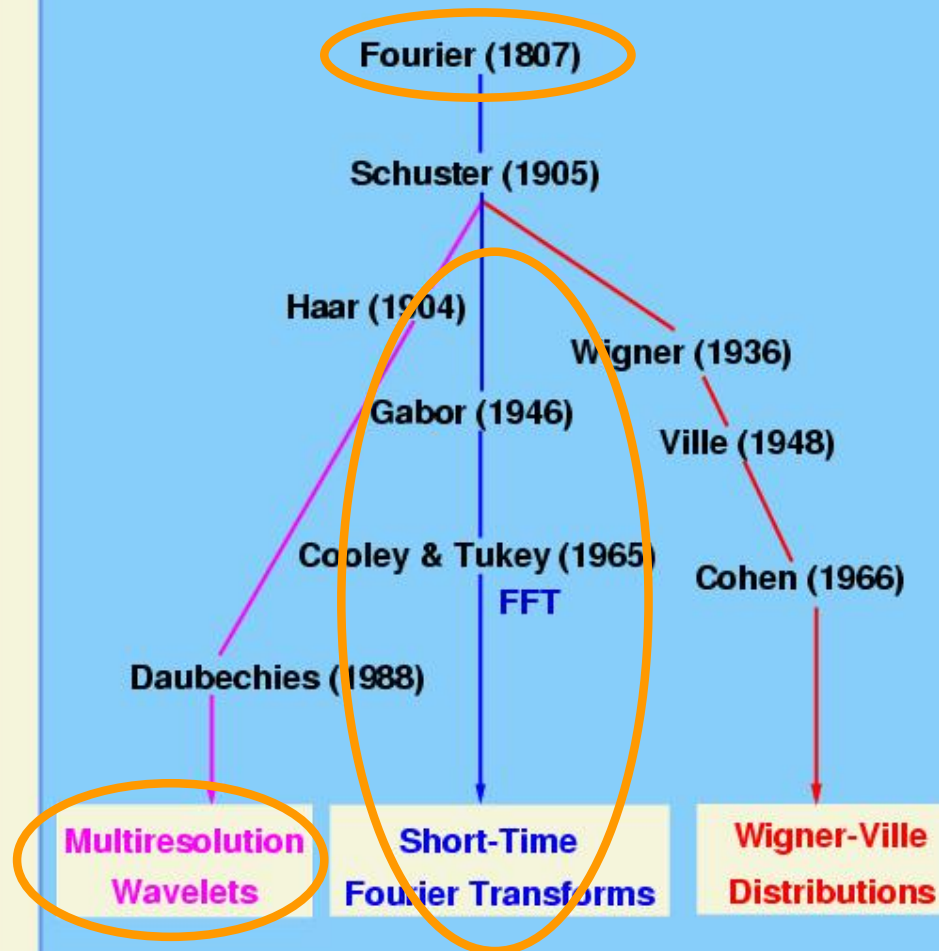


Onton & Makeig, 2006



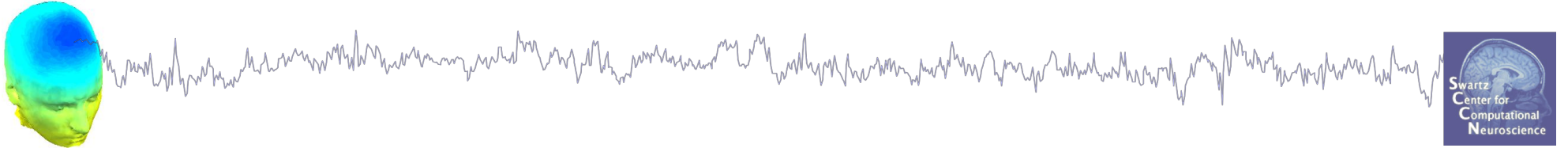


## Time-Frequency Analysis



S. Makeig, 2005

# Plan



- **Part 1: Frequency Analysis**

- Power Spectrum
  - Windowing

- **Part 2: Time-Frequency Analysis**

- Short Time Fourier Transform
- Wavelet Transform
- ERSP

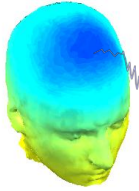
- **Part 3: Coherence Analysis**

- Inter-Trial Coherence
- Event-Related Coherence

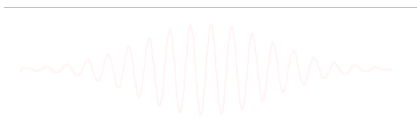
- **Part 4: Other Applications**

- TF Directional Causality (e.g. SIFT)
- Cross-frequency analysis, e.g. Phase Amplitude Coupling (PAC)

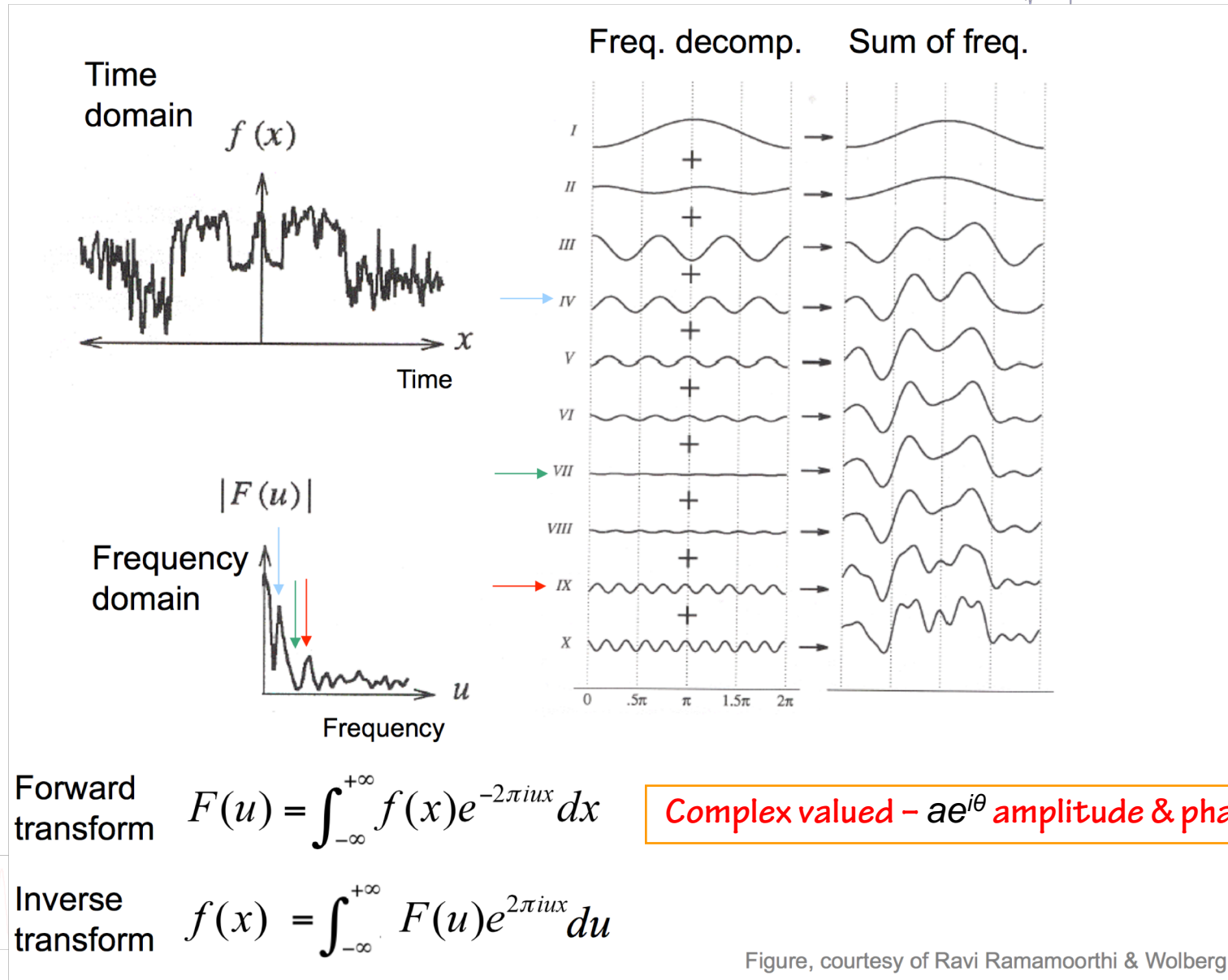
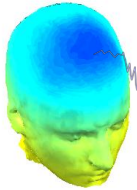
# Part 1: Frequency Analysis



- Goal: What frequencies are present in signal?
- What is power at each frequency?
- Considerations
  - Amplitude & phase
  - Windowing



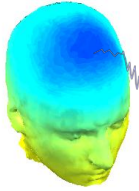
# Fourier Analysis



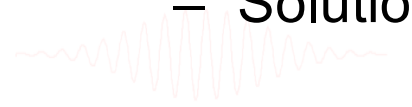
Figure, courtesy of Ravi Ramamoorthi & Wolberg



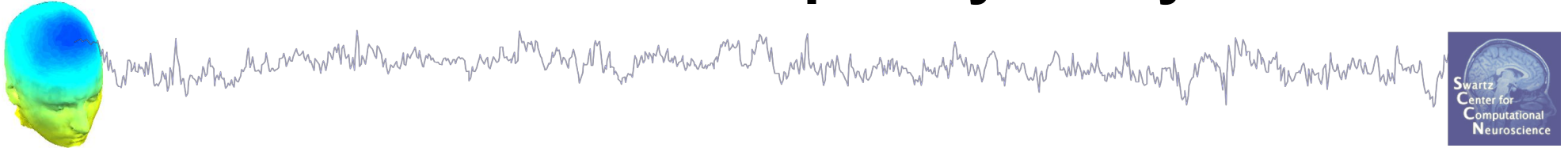
# Power Spectrum. Approach 1: FFT



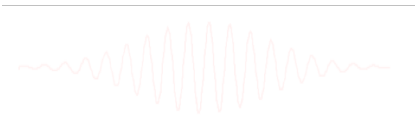
- Why not just take FFT of our entire signal of interest?
- Advantage – fine frequency resolution
  - $\Delta F = 1 / \text{signal duration (s)}$
  - E.g. 100s signal has 0.01 Hz resolution
  - But, do we really need this?
- Disadvantage 1 – bias and variance
  - Solution: e.g. Welch's method
- Disadvantage 2 – no temporal resolution
  - Solution 1: Short-Time Fourier Transform

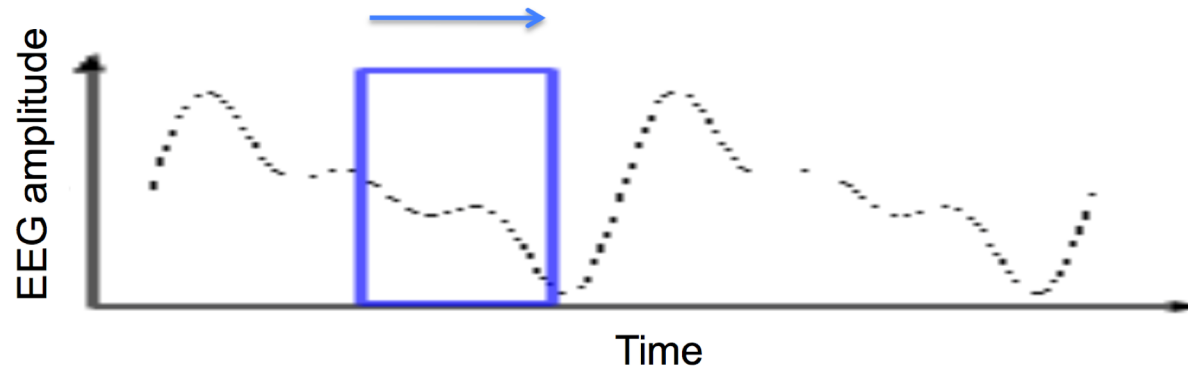
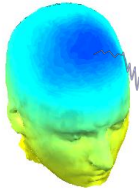


# Part 2: Time-Frequency Analysis

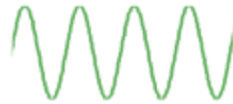


- Short-Time Fourier Transform
  - Find power spectrum of short windows
  - Time-varying power spectrum  $\equiv$  “Spectrogram”
- Advantage: Analyze time-varying frequency content
- Disadvantage: Fixed temporal resolution is not optimal



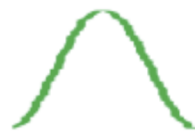


Sinusoid

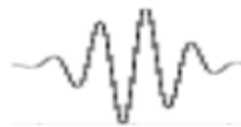


\*

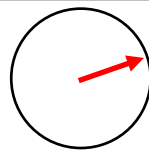
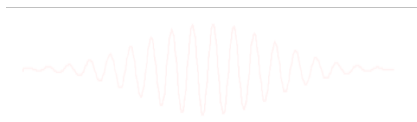
Gaussian



Tapered  
sinusoid

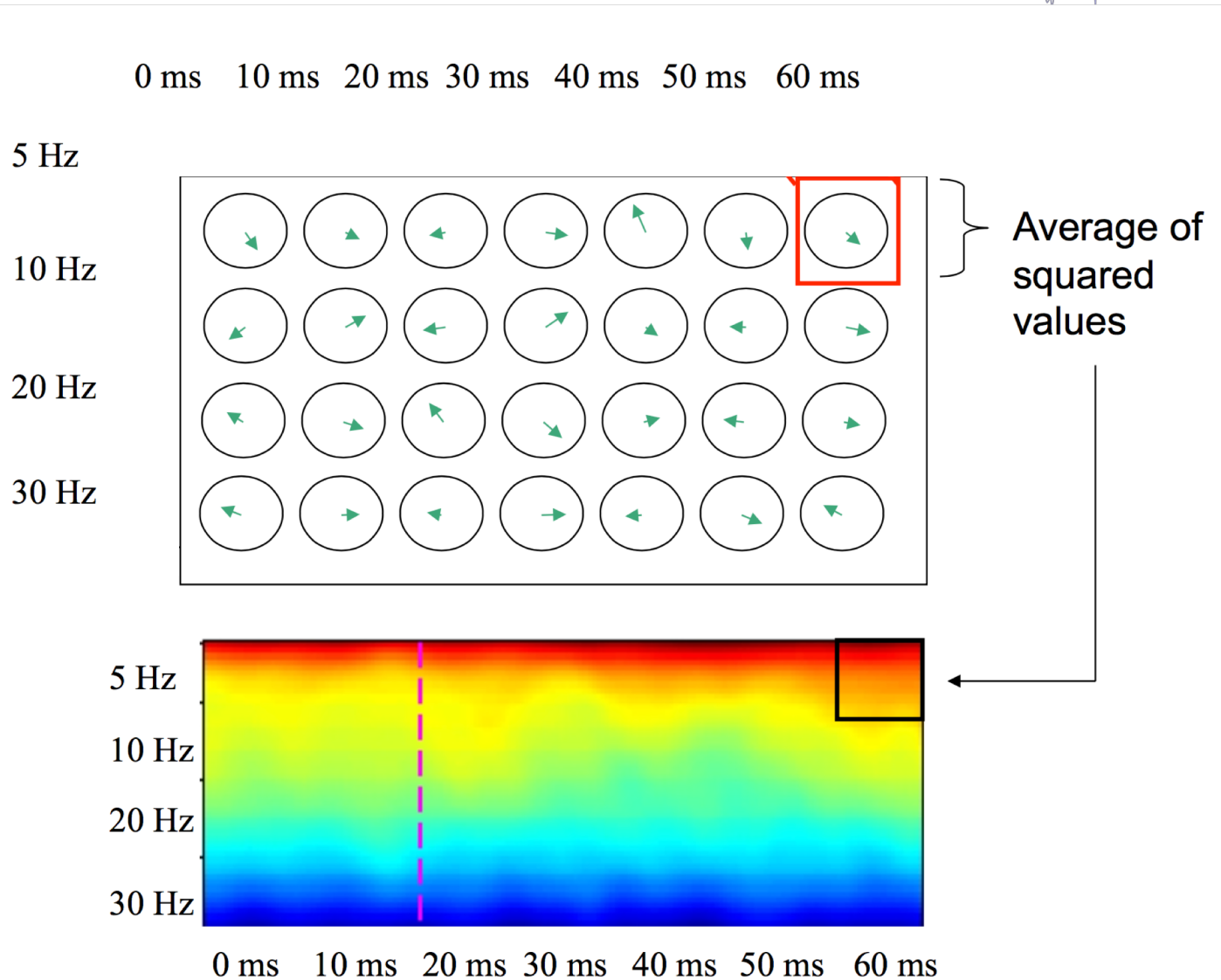
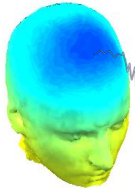


For each time window  
Analyze signal at different frequencies.

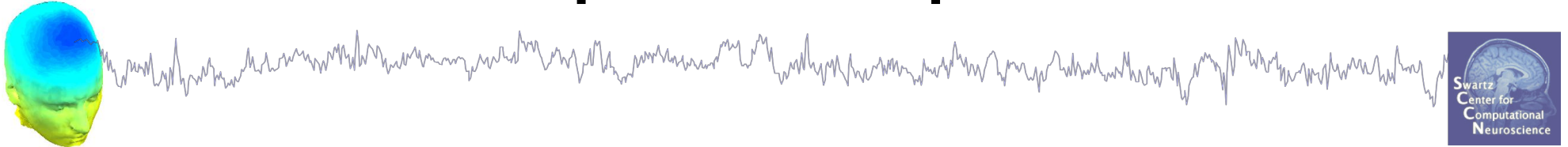


Complex Phasor representation:  
 $amplitude * \exp(i * phase)$

# Computing Spectrogram Power



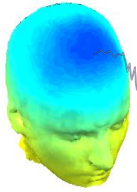
# Amplitude and phase



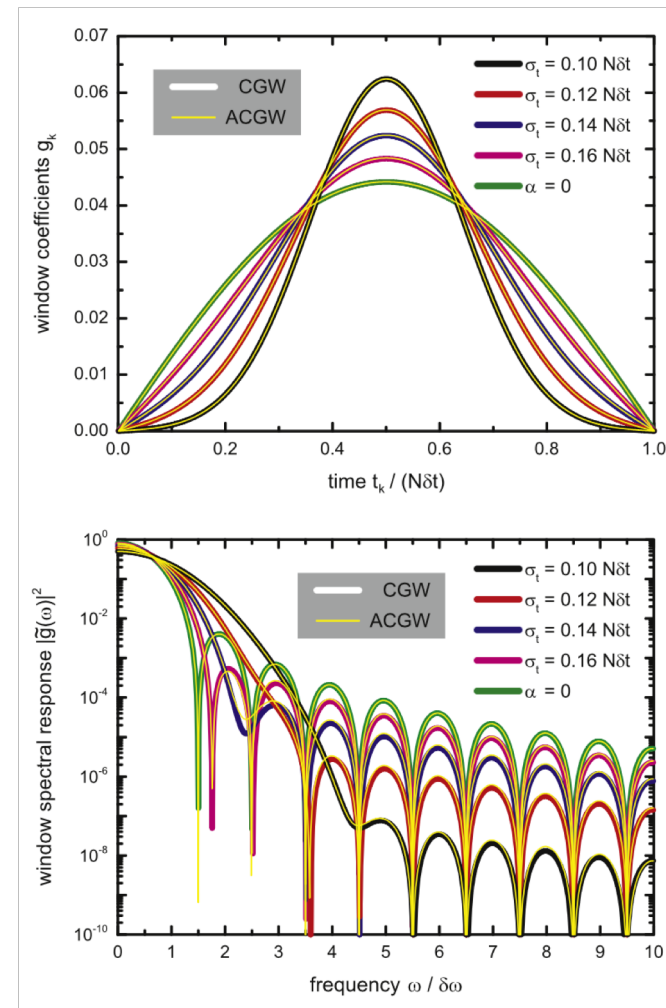
- Power spectra describe the *amount* of a given frequency present
- NOT a complete description of a signal: We also must know the *phase* at each frequency
- FFT/STFT/Wavelet return an amplitude and phase at each time and frequency (represented as complex #).
- To find power, we compute the magnitude, which discards phase.



# Time-Frequency Uncertainty

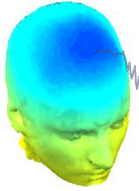


- You cannot have both arbitrarily good temporal and frequency resolution!
  - $\sigma_t * \sigma_f \geq 1/2$
- If you want sharper temporal resolution, you will sacrifice frequency resolution, and vice versa.
- (Optimal: Confined Gaussian)

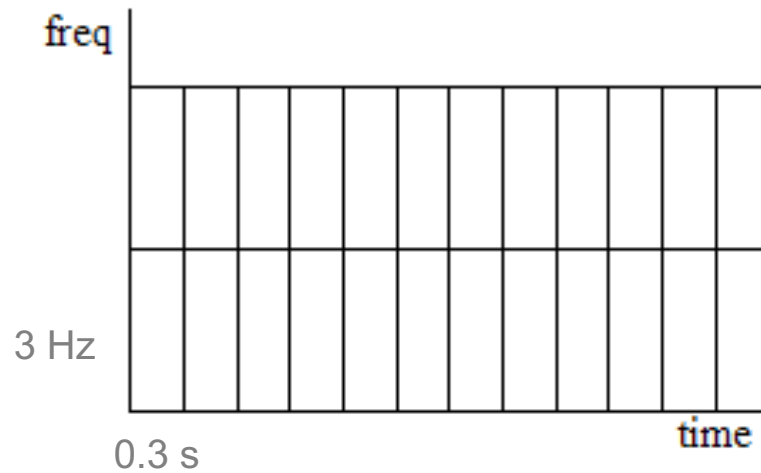


Starosielec S, Hägele D (2014) Discrete-time windows with minimal RMS bandwidth for given RMS temporal width. Signal Processing 102:240–6.

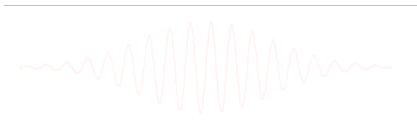
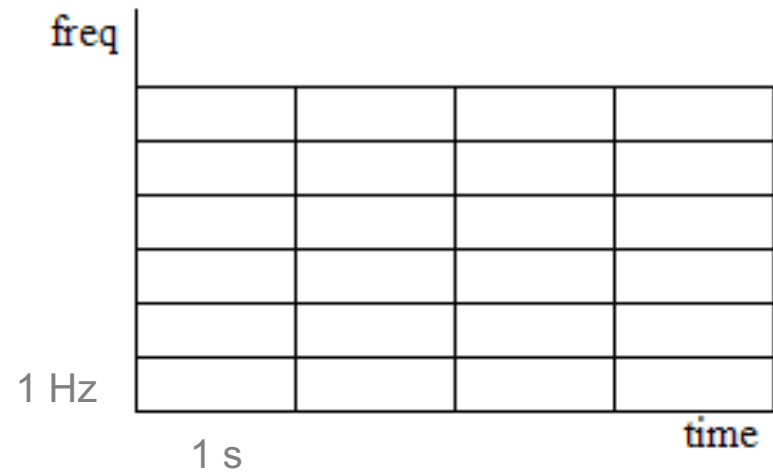
# Consequence for STFT



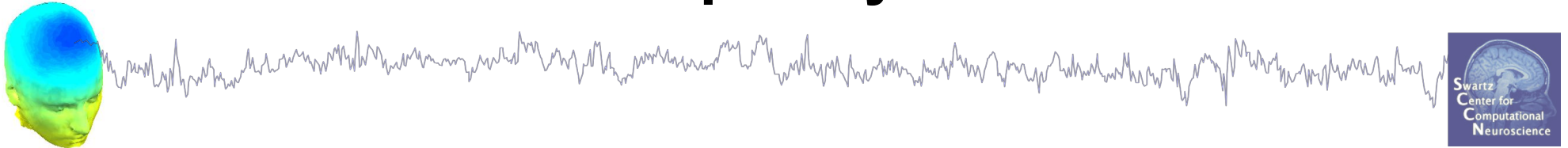
**Shorter Windows**  
**poorer frequency resolution**



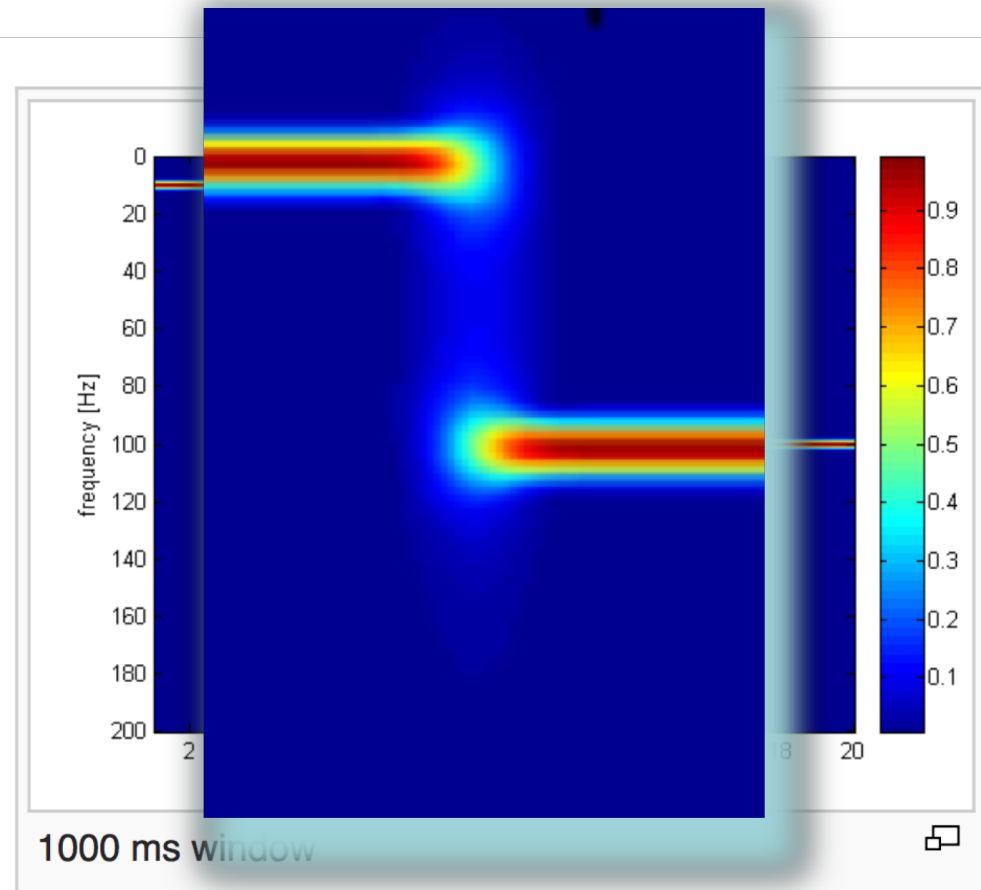
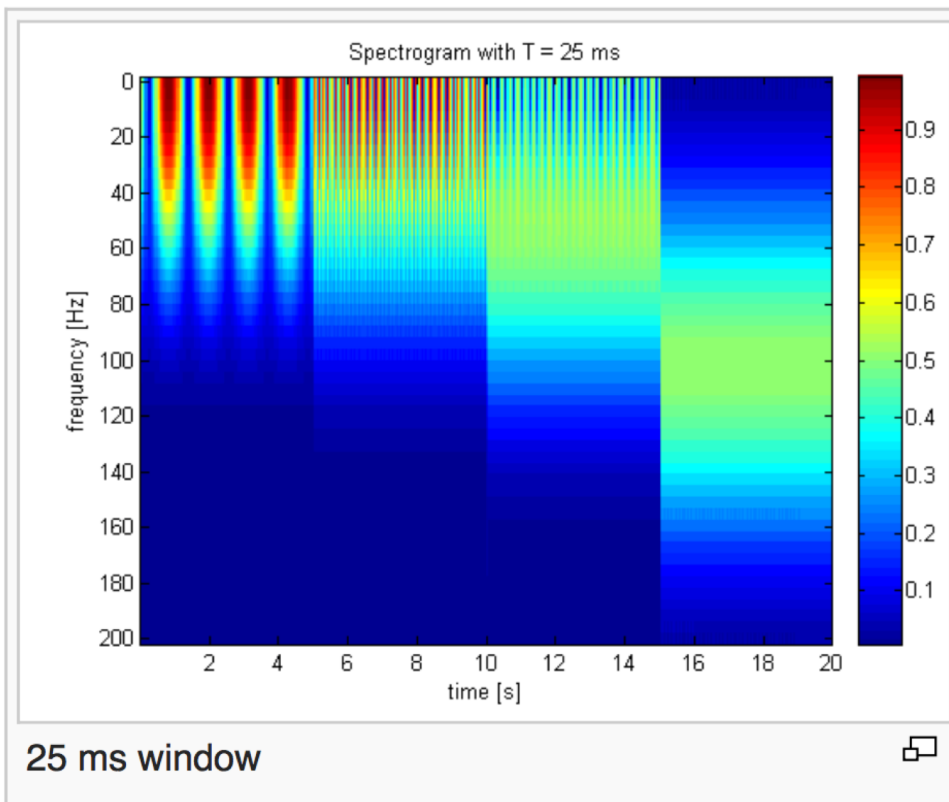
**Longer Windows**  
**finer frequency resolution**



# Time-Frequency Tradeoff

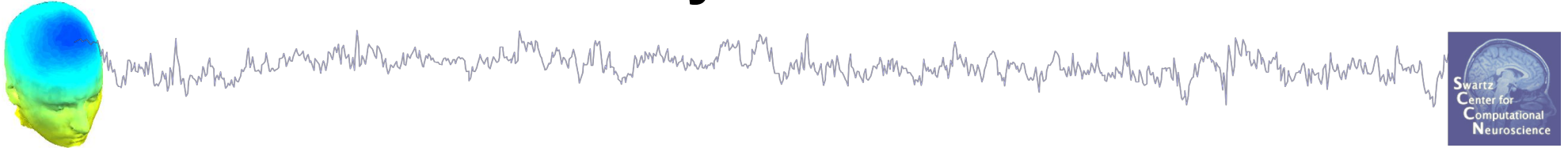


Signal: 10, 25, 50, 100 Hz

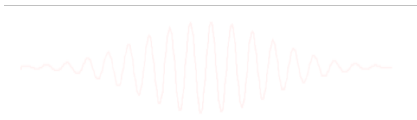




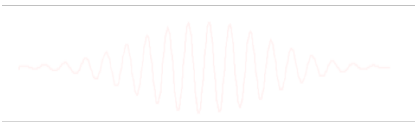
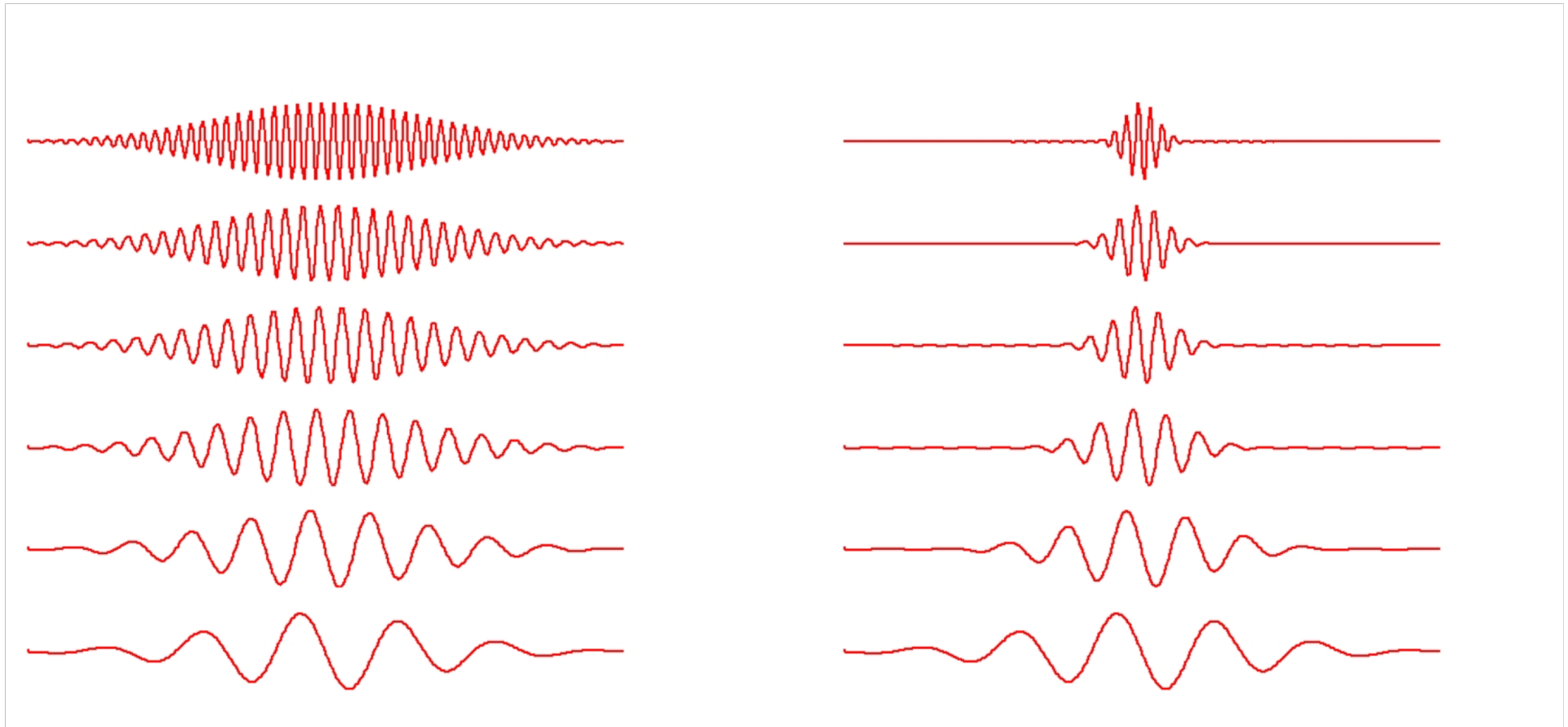
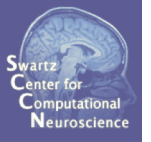
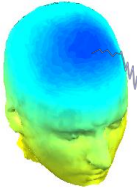
# One better way: Wavelet transform



- Wavelet transform is a ‘multi-resolution’ time-frequency decomposition.
- Intuition: Higher frequency signals have a shorter time scale
- So, vary window length with frequency!
  - longer window at lower frequencies
  - shorter window at higher frequencies

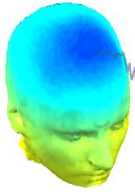


# Comparison of FFT & Wavelet bases

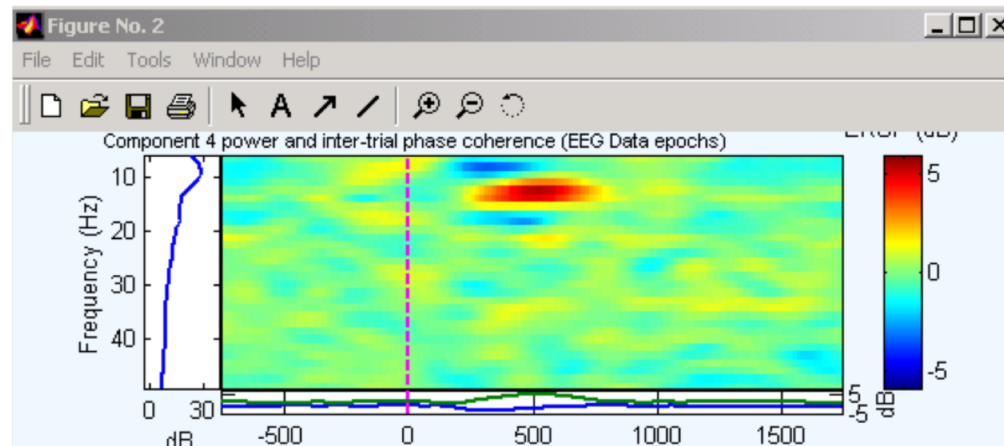


*Scaled versions of one shape*  
*Constant\* number of cycles*

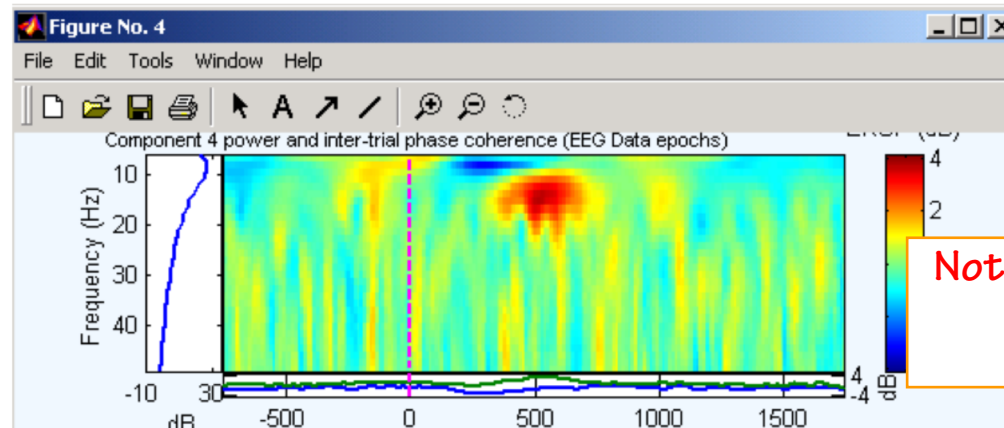
# Comparison of FFT & Wavelet Spectrograms



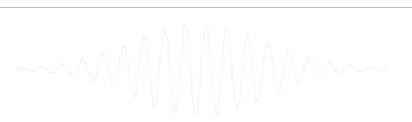
FFT



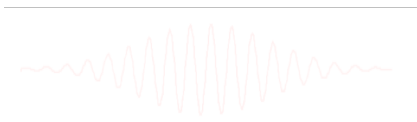
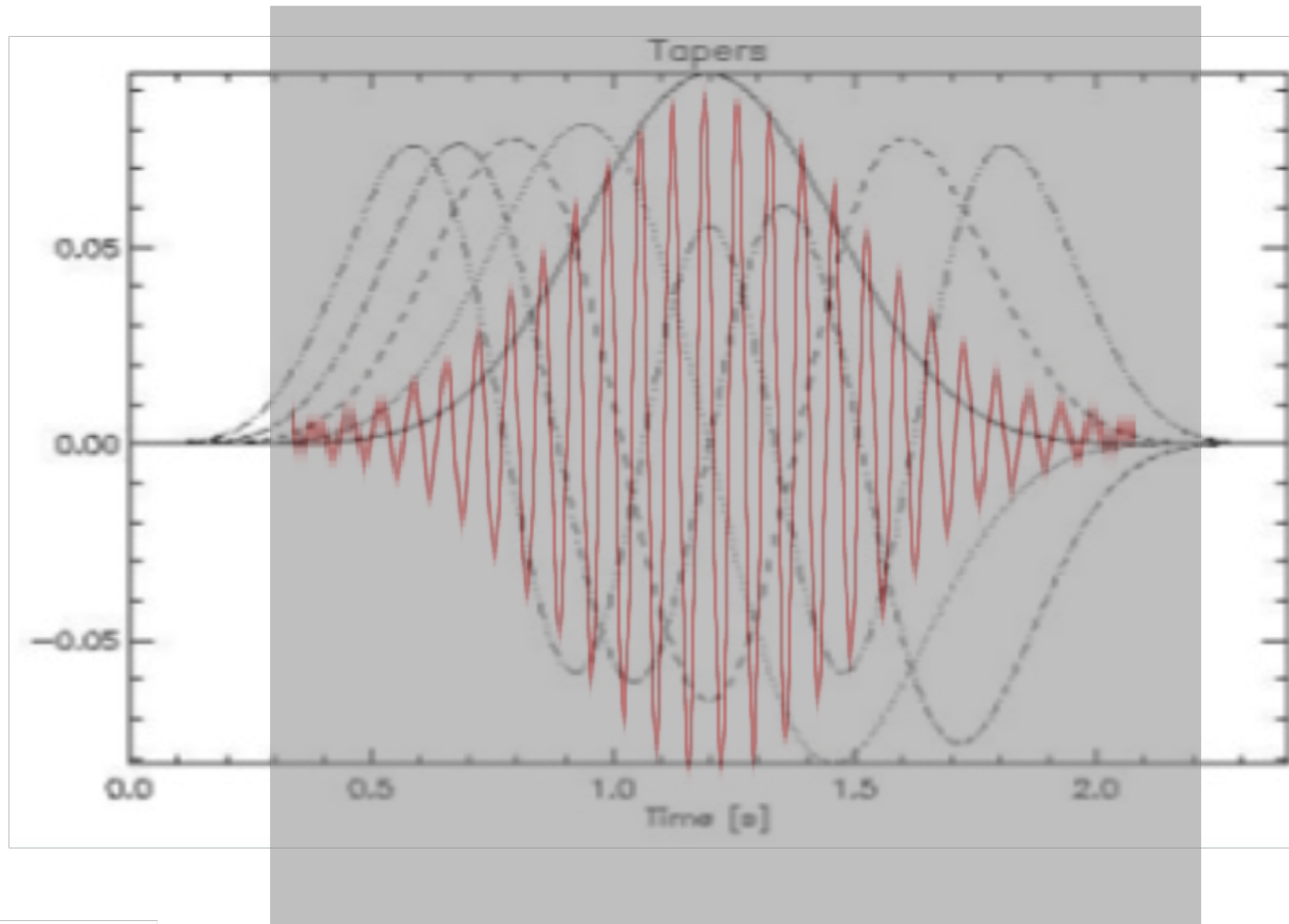
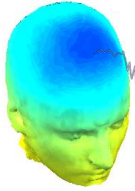
Wavelet



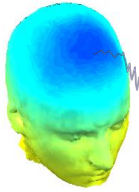
Note: Finer temporal resolution  
at higher frequencies



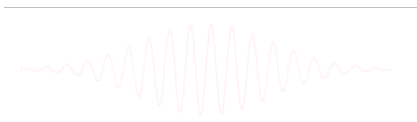
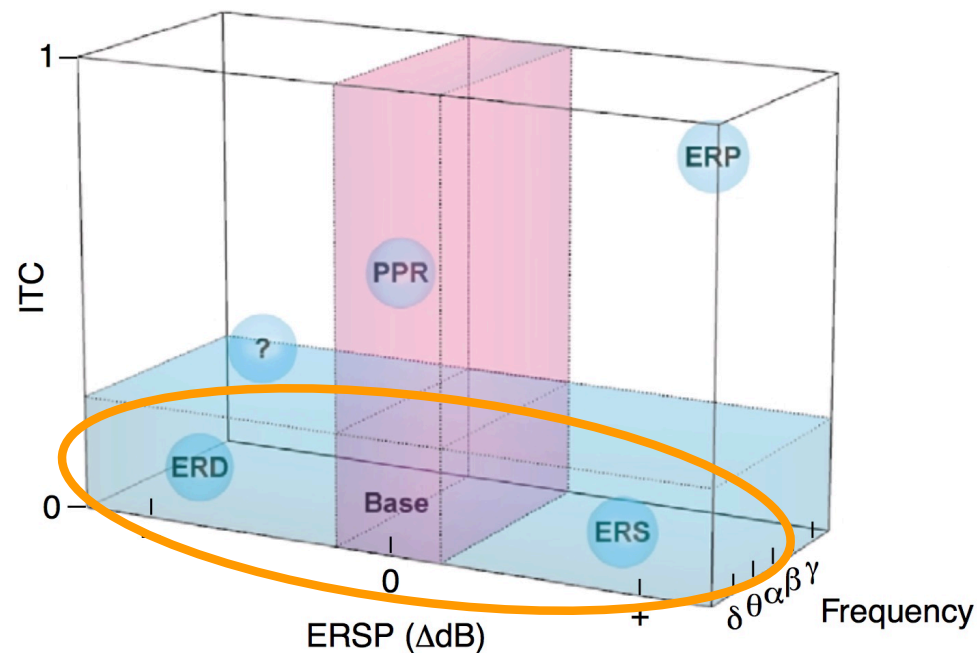
# Multitaper Spectral Estimates



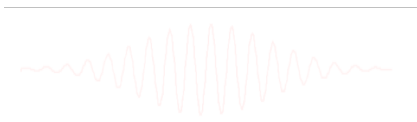
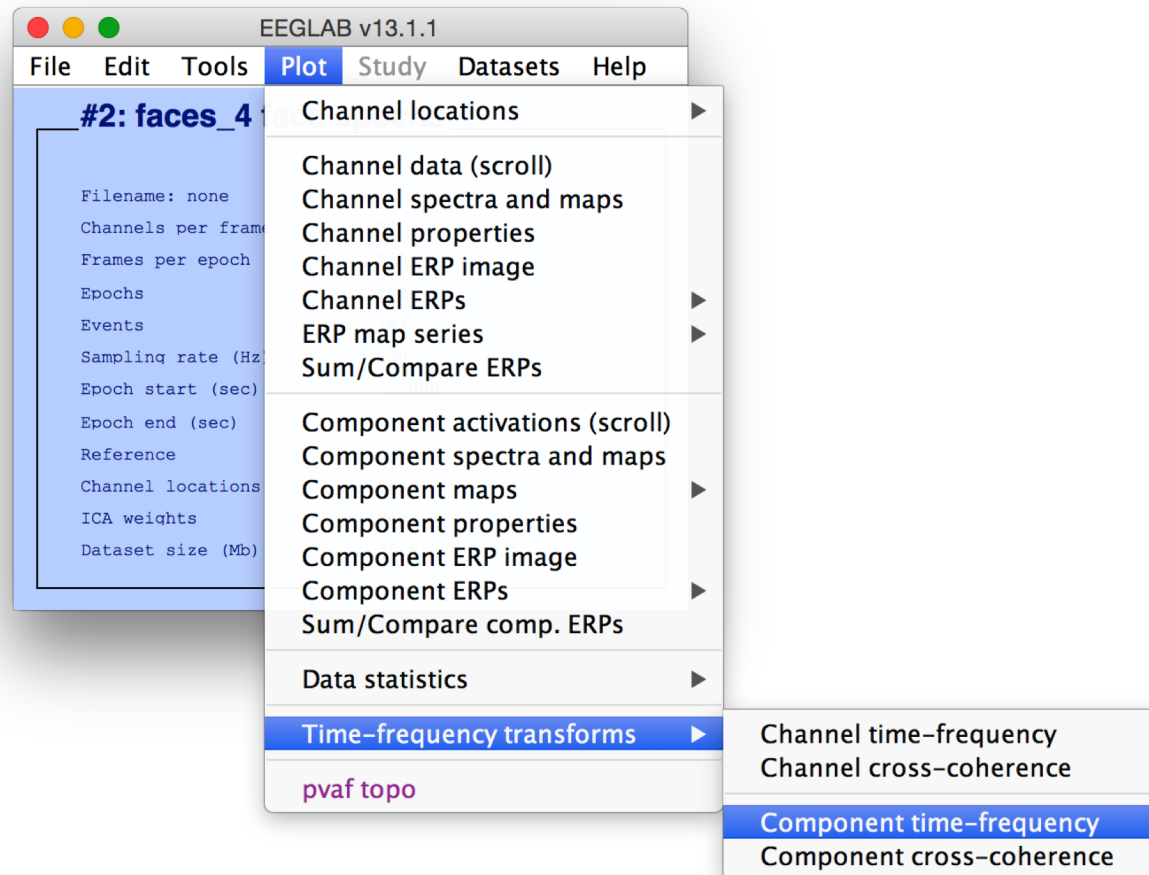
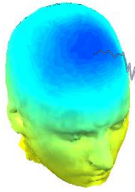
# Definition: ERSP



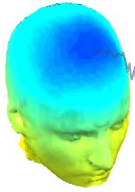
- Event Related Spectral Perturbation
- Change in power in different frequency bands *relative to a baseline*. ERS , ERD



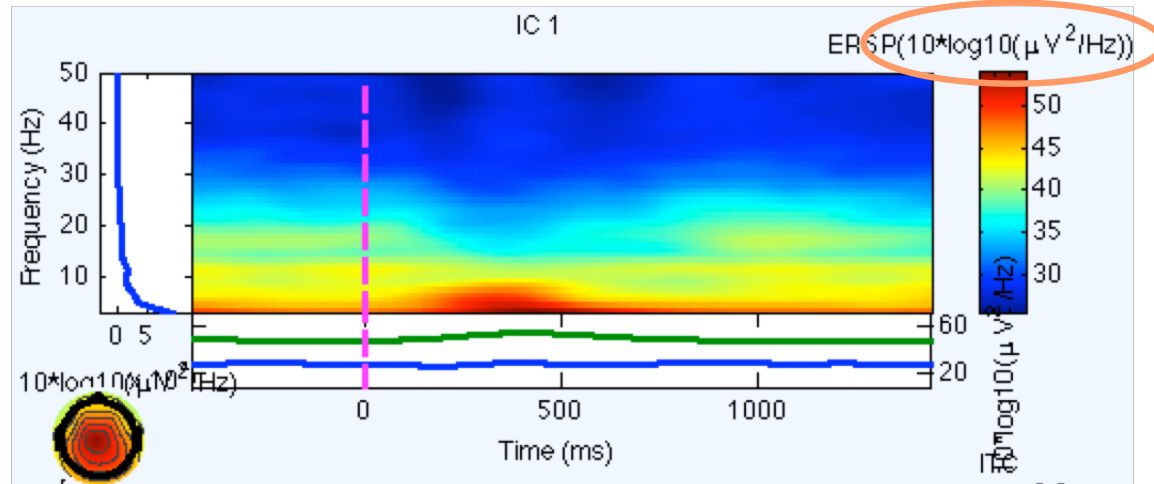
# Try it out (faces\_4.set)



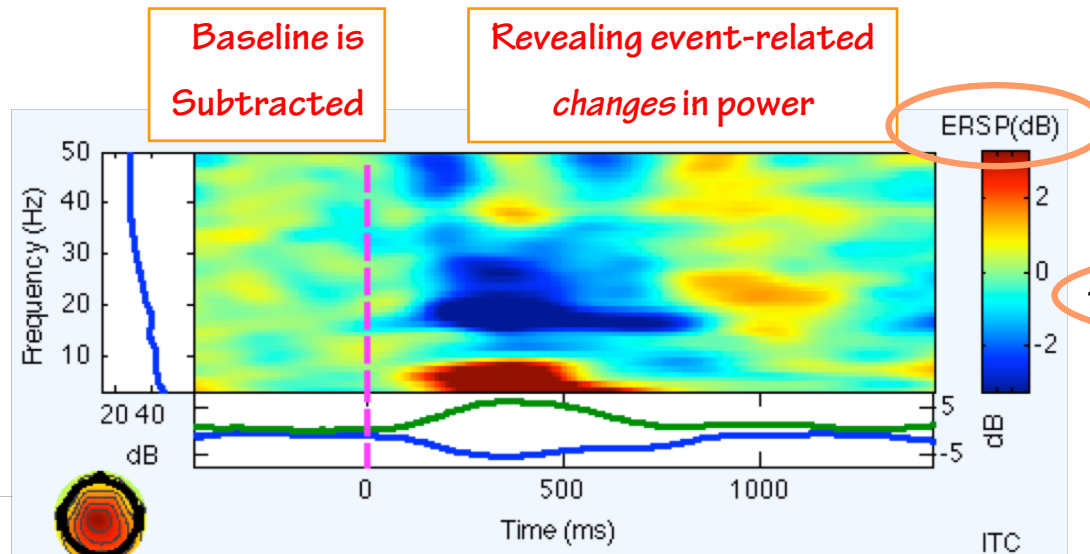
# ERS and ERSP



Event-related  
Spectrogram (ERS)



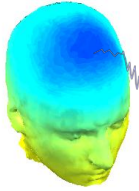
Event-Related  
Spectral Perturbation  
(ERSP)



$$10 \cdot \log_{10} \left( \frac{SG(t,f)}{\text{baseline}(f)} \right)$$



# Wavelet Specification



Wavelet cycles [min max/fact] or sequence

3 0.5

Answer: The first value (#cycles) controls the basic *duration of the wavelet in cycles*.

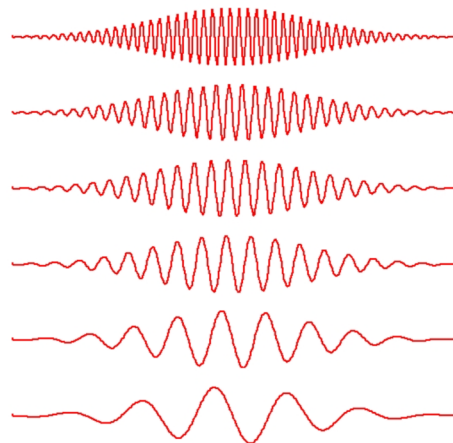
The second value controls the *degree of shortening of time windows as frequency increases*

0 = no shortening = FFT (duration remains constant with frequency)

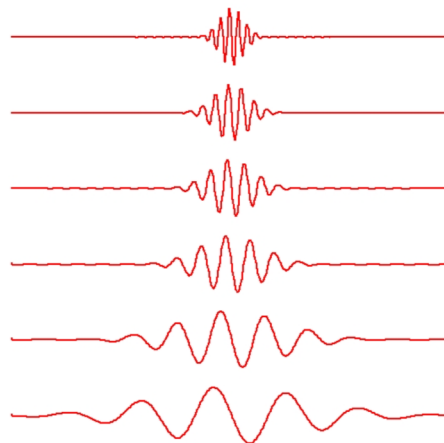
1 = pure wavelet (#cycles remains constant with frequency)

0.5 = intermediate, a compromise that reduces HF time resolution to gain more frequency resolution

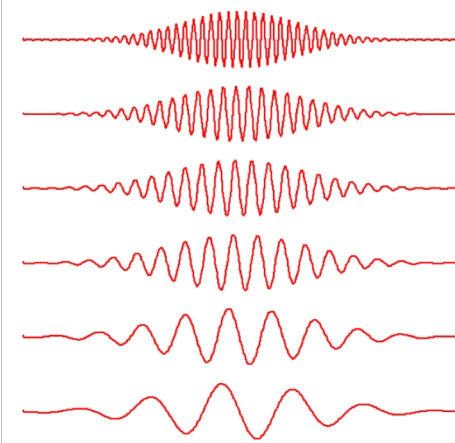
3 0 (FFT)



3 1 (Wavelet)

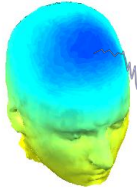


3 0.5

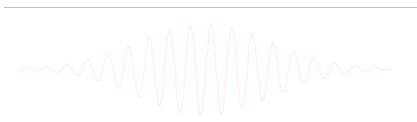




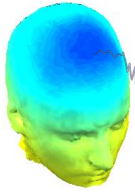
# Part 3: Coherence Analysis



- Goal: How much do two signals resemble each other
- Coherence = complex version of correlation: how similar are power and phase at each frequency?
- Variant: phase coherence (phase locking, etc.) considers only phase similarity, ignoring power
  - Regular coherence is simply a power-weighted phase coherence

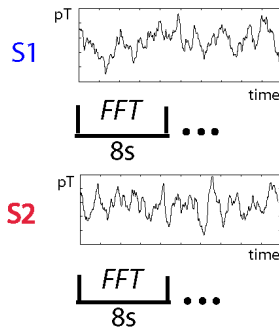
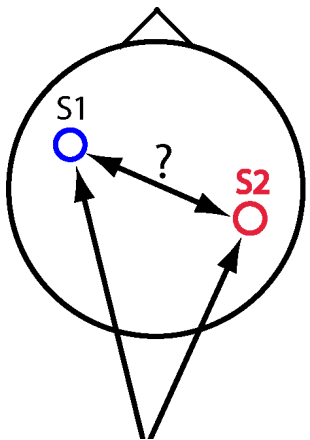


# Coherence

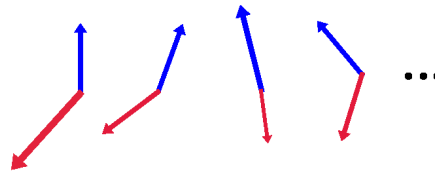


$$C(f, t) \propto \sum_{k=\text{trials}} F1_k(f, t) \overline{F2_k(f, t)}$$

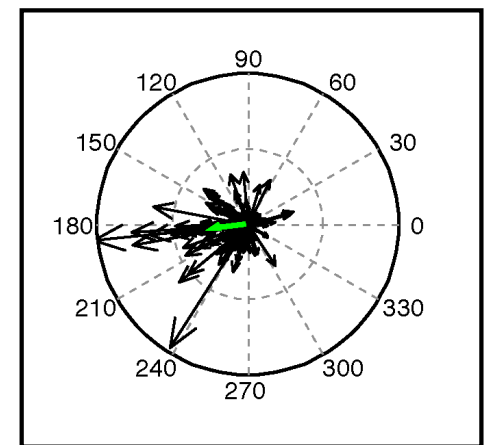
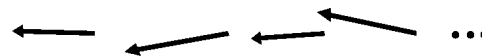
$$a_1 e^{i\theta_1} a_2 e^{-i\theta_2} \propto e^{i(\theta_1 - \theta_2)}$$



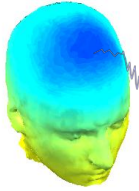
Fourier time series  $F_{S1}$  and  $F_{S2}$



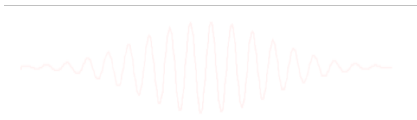
Phase difference between  $S1$  and  $S2$ ,



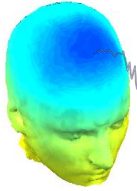
# Part 3a: Inter-Trial Coherence



- Goal: How much do different trials resemble each other?
- Phase coherence not between two processes, but between multiple trials of the same process
- Defined over a (generally) narrow frequency range



# EEGLAB's Inter-Trial Coherence is *phase* ITC

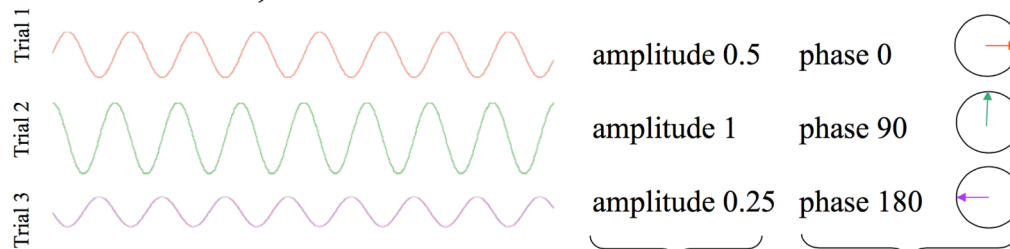


Phase ITC

$$ITPC(f, t) = \frac{1}{n} \sum_{k=1}^n \frac{F_k(f, t)}{\underbrace{|F_k(f, t)|}_{\text{Normalized (no amplitude information)}}}$$

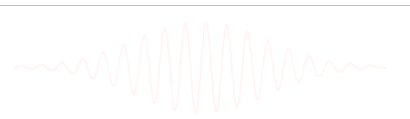
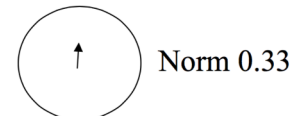
Normalized  
(no amplitude information)

same time, different trials

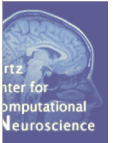
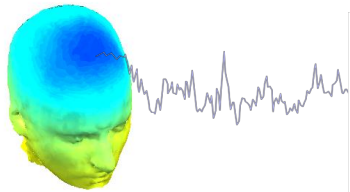


POWER = mean(amplitudes<sup>2</sup>)  
0.44 or -8.3 dB

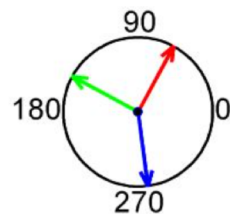
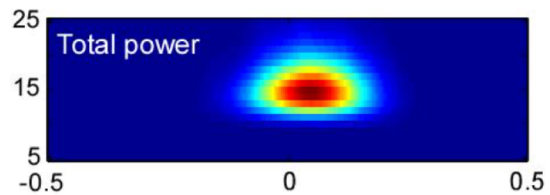
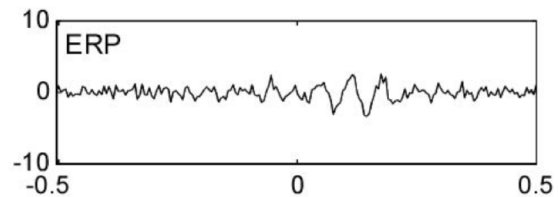
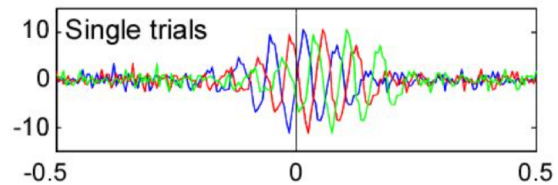
COHERENCE = mean(phase vector)



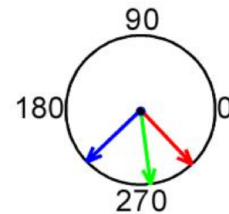
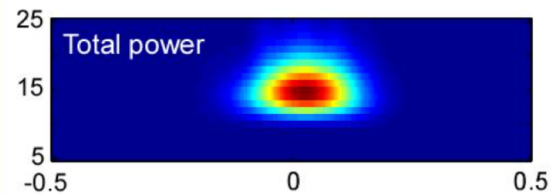
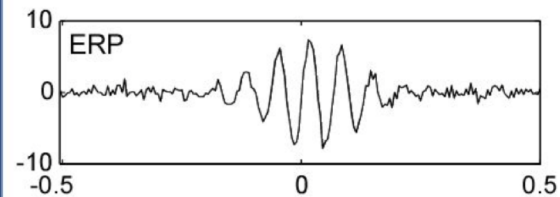
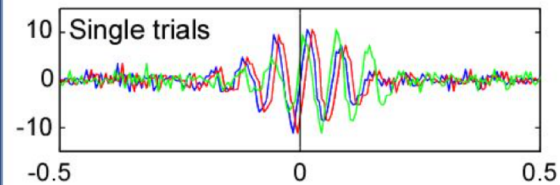
# ITC Example (3 trials)



## Intertrial Coherence (ITC)



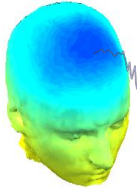
ITC: .05



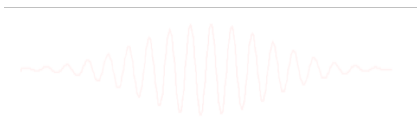
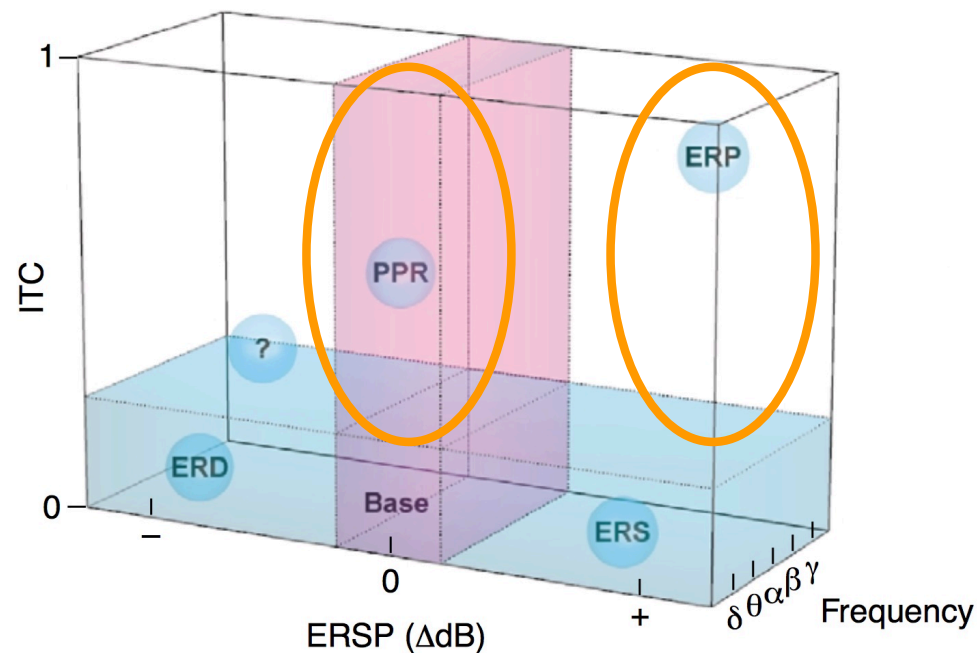
ITC: .80

Slide courtesy of Stefan Debener

# Several possible origins of an ERP

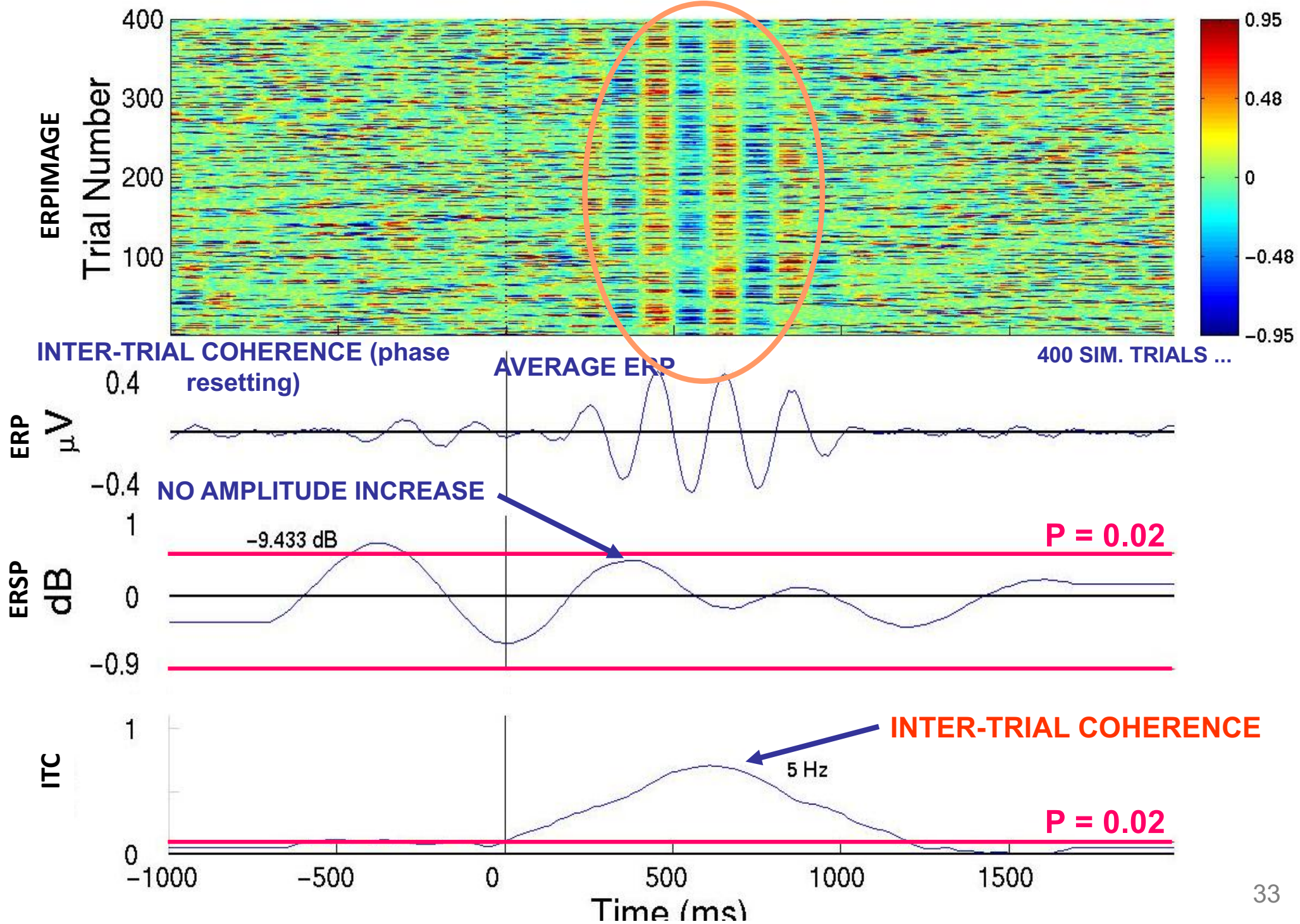


- Event Related Potential can result from
  - ITC increase (with no change in power)
  - ITC & Power change

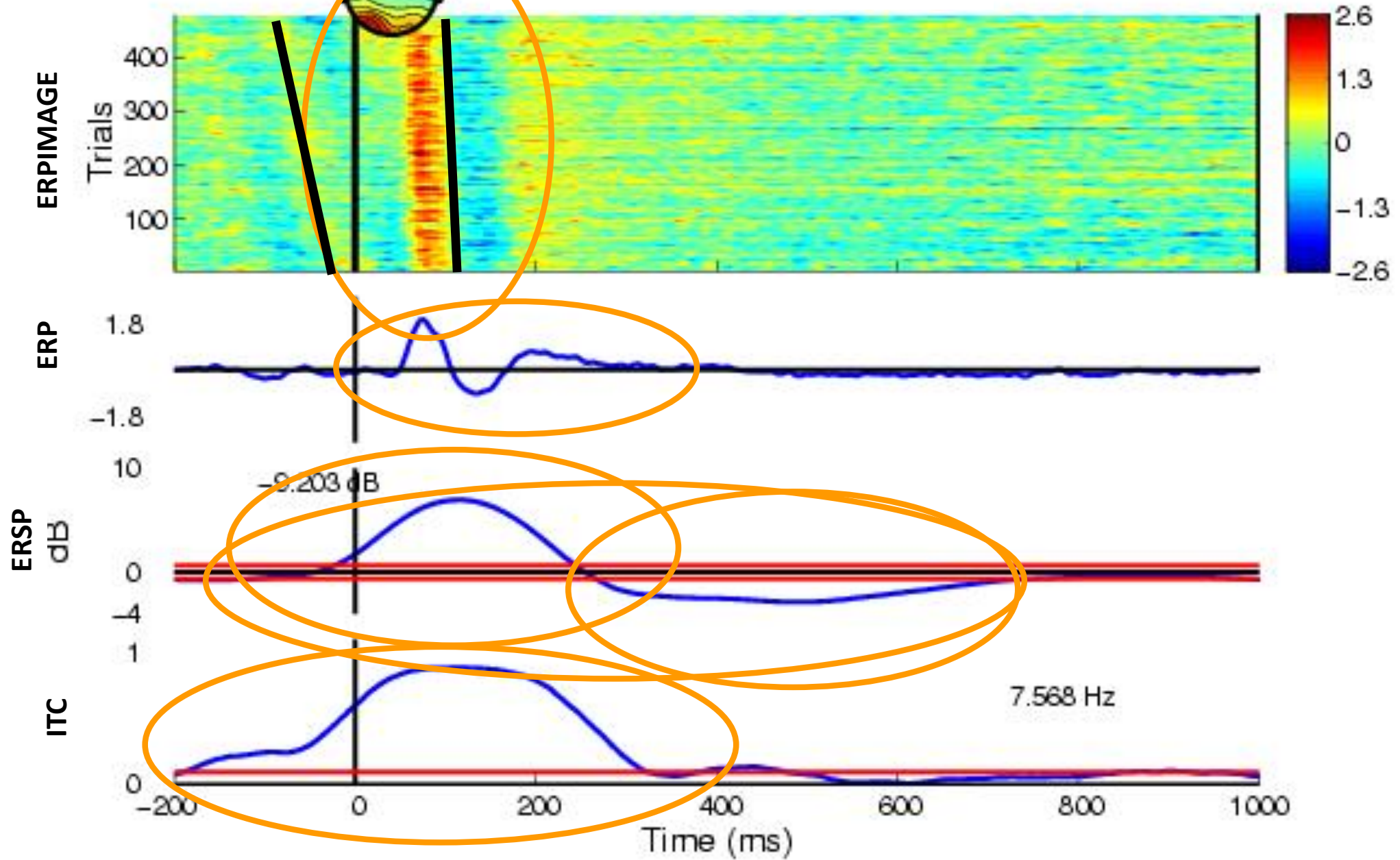




## ERPIMAGE showing ERP arising from only ITC

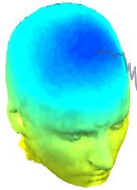


Compare: ERP arising from both  
ITC and increased power

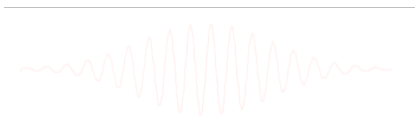
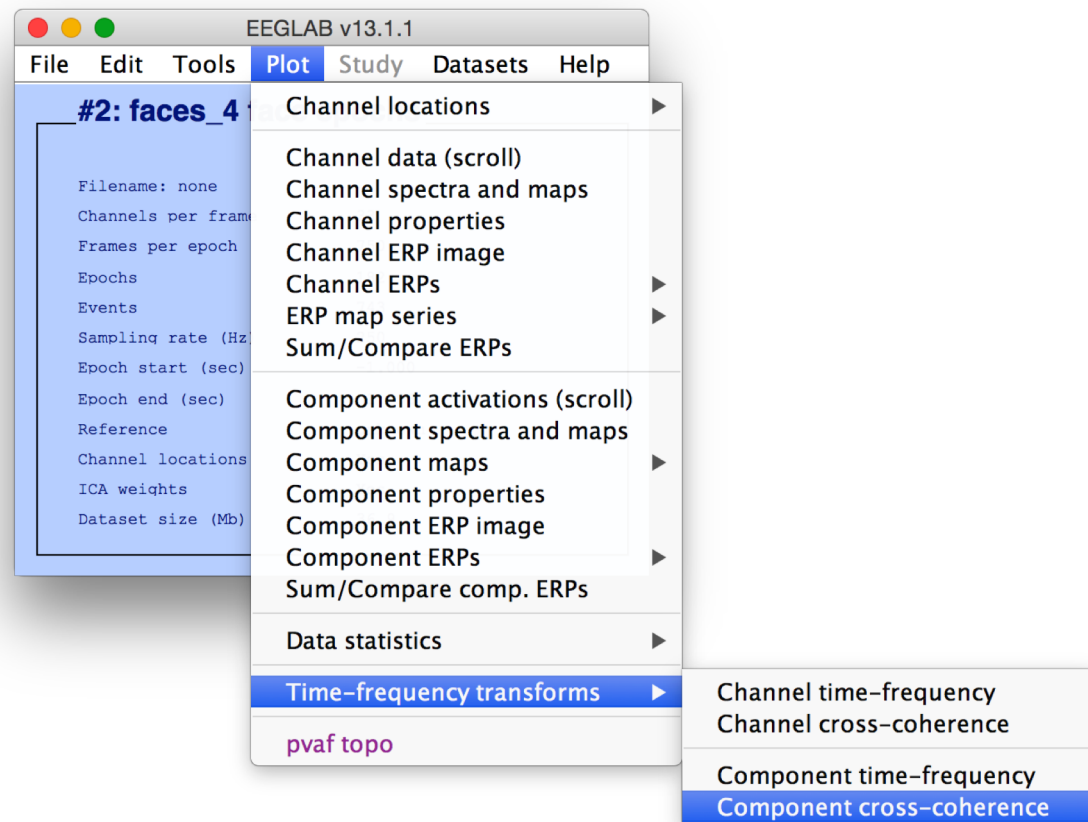




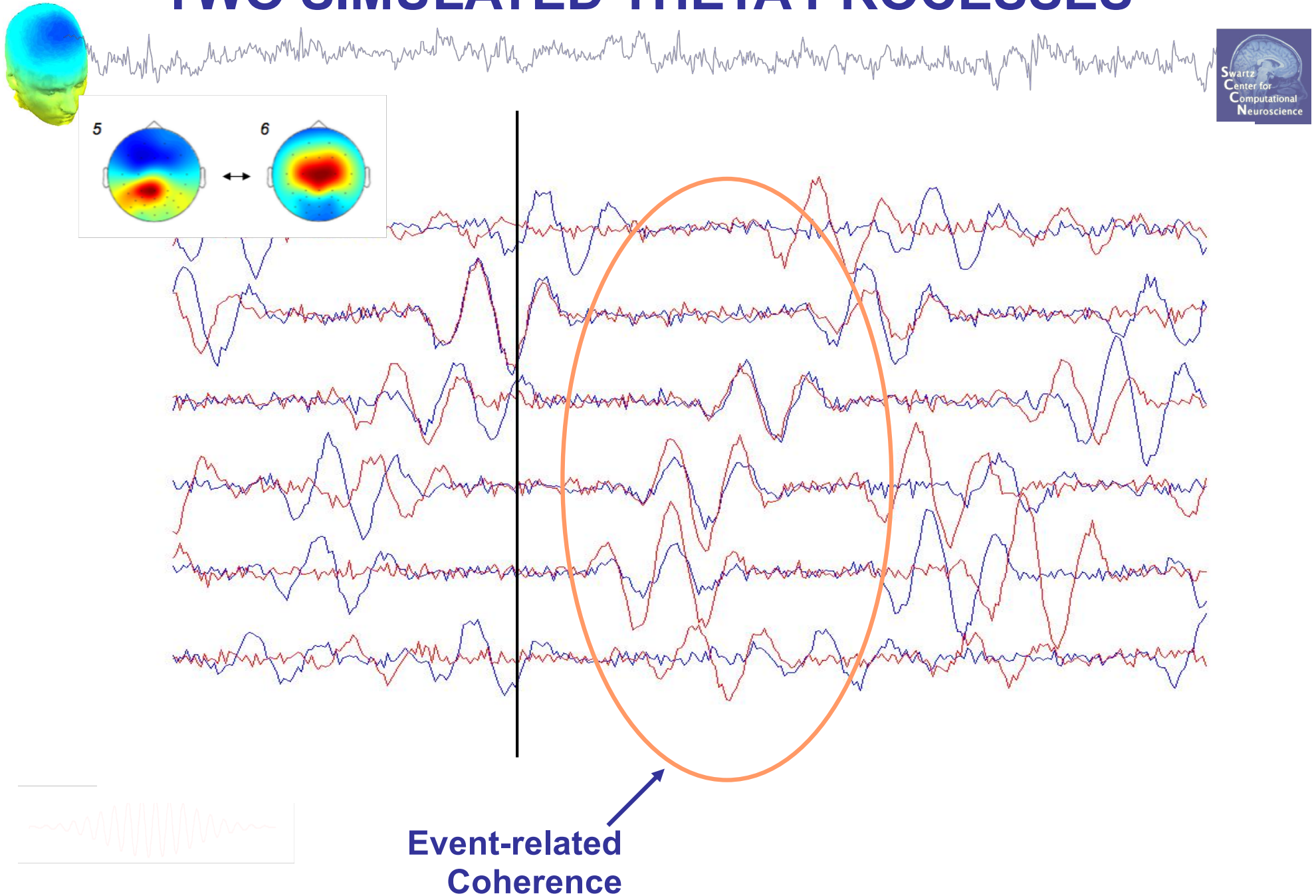
# Part 3b: Event Related Coherence

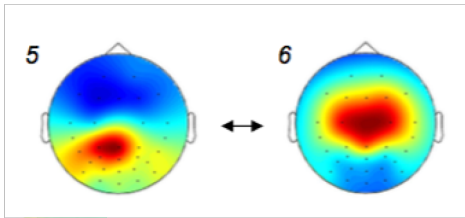


- Goal: How similar is the event-related response of two signals?
  - Traditionally between-channels (problematic due to volume conduction)
  - or *between-ICs*



# TWO SIMULATED THETA PROCESSES

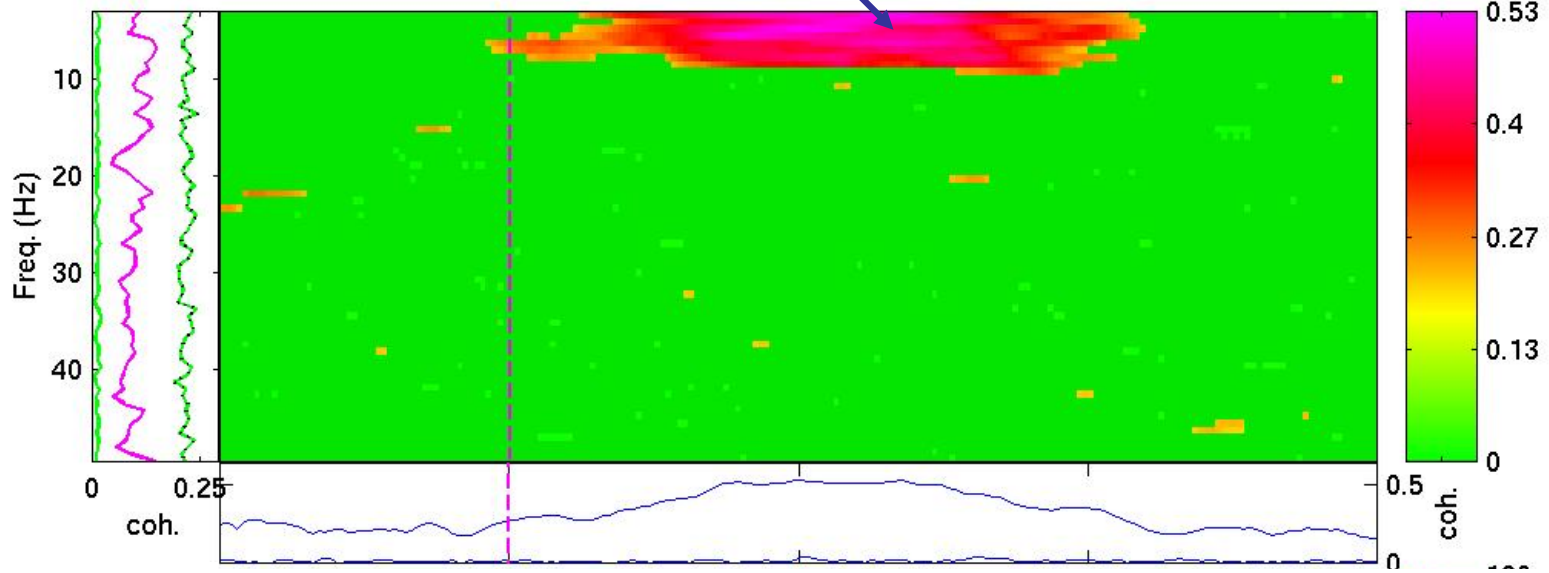




# EVENT-RELATED COHERENCE

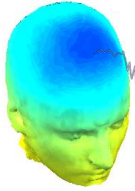
ERCOH

FREQUENCY

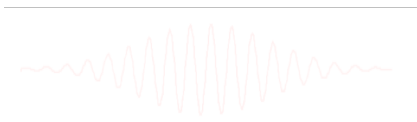


TIME

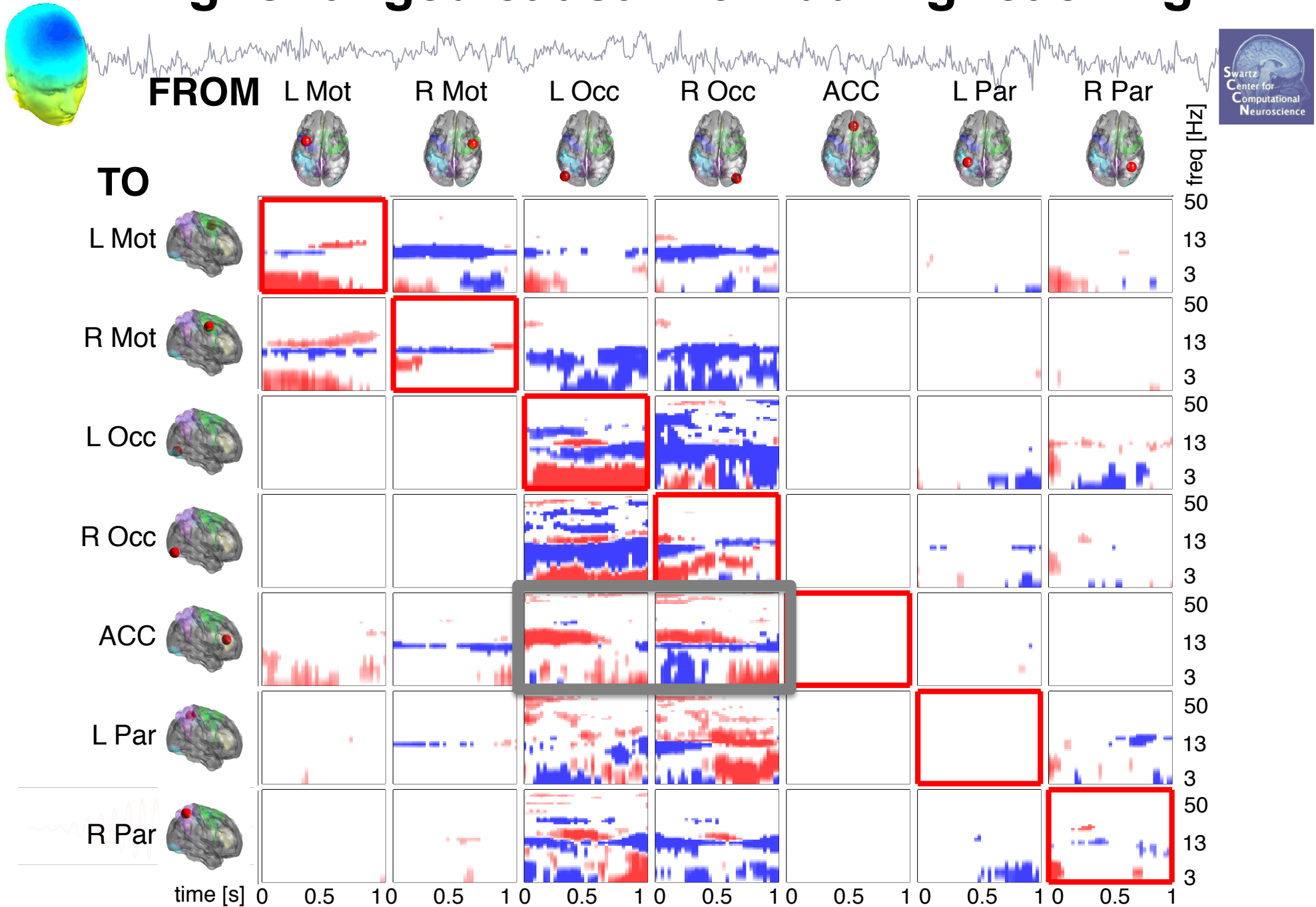
# Part 4: Other Applications



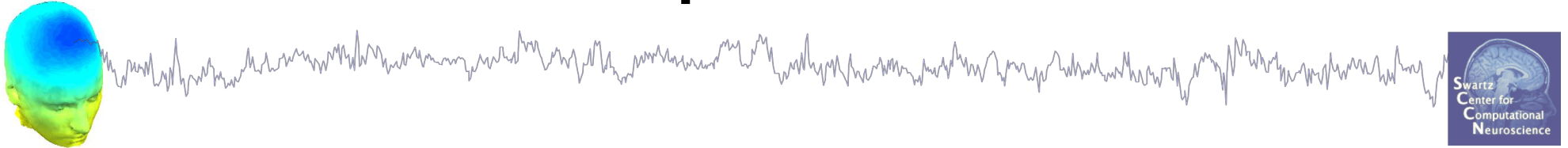
- Information Flow: Autoregressive modeling  
→ time/frequency resolved directed information flow
  - SIFT: Day 3 & 4, Track C
- Cross-frequency Analysis
  - Day 2, Track D / Day 4, Track B
    - 3:50 **Phase/amplitude coupling (PAC)** - Ramón Martinez-Cancino



# E.g. Changed causal flow during reaching

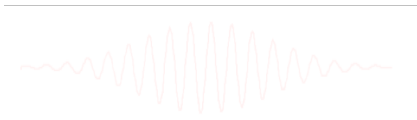
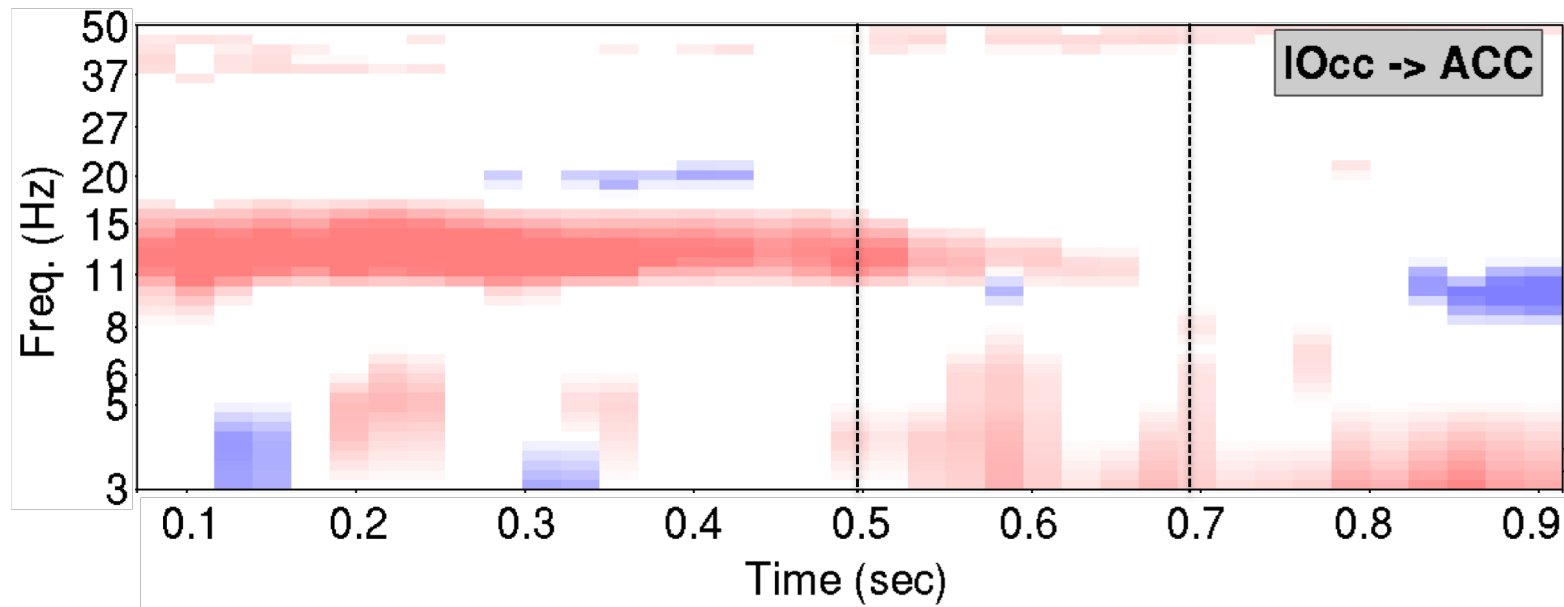


# Occipital → ACC

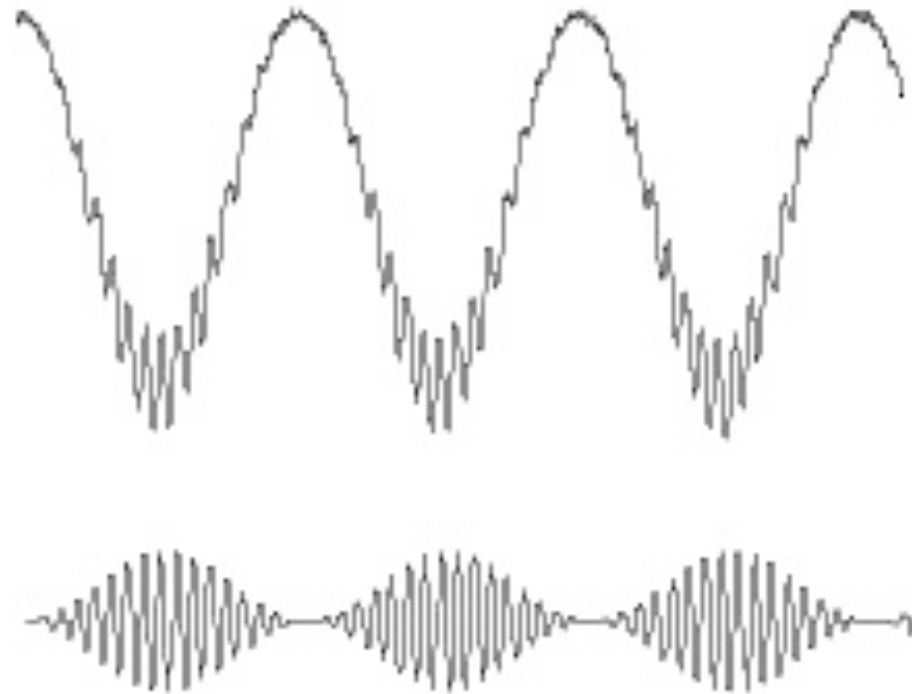
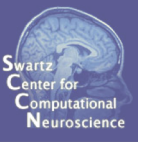
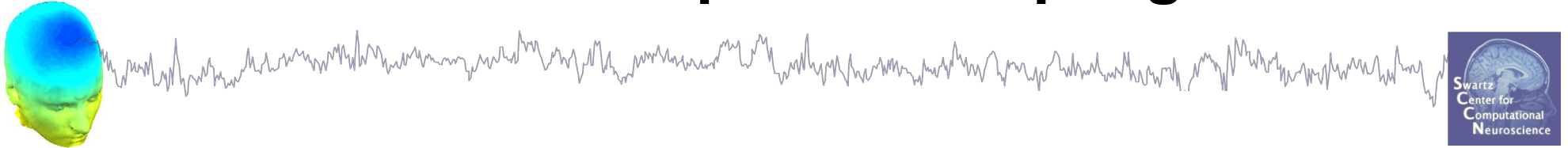


Planning

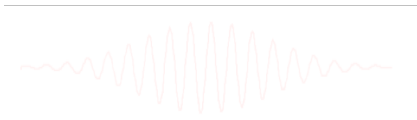
Execution



# Phase-amplitude coupling



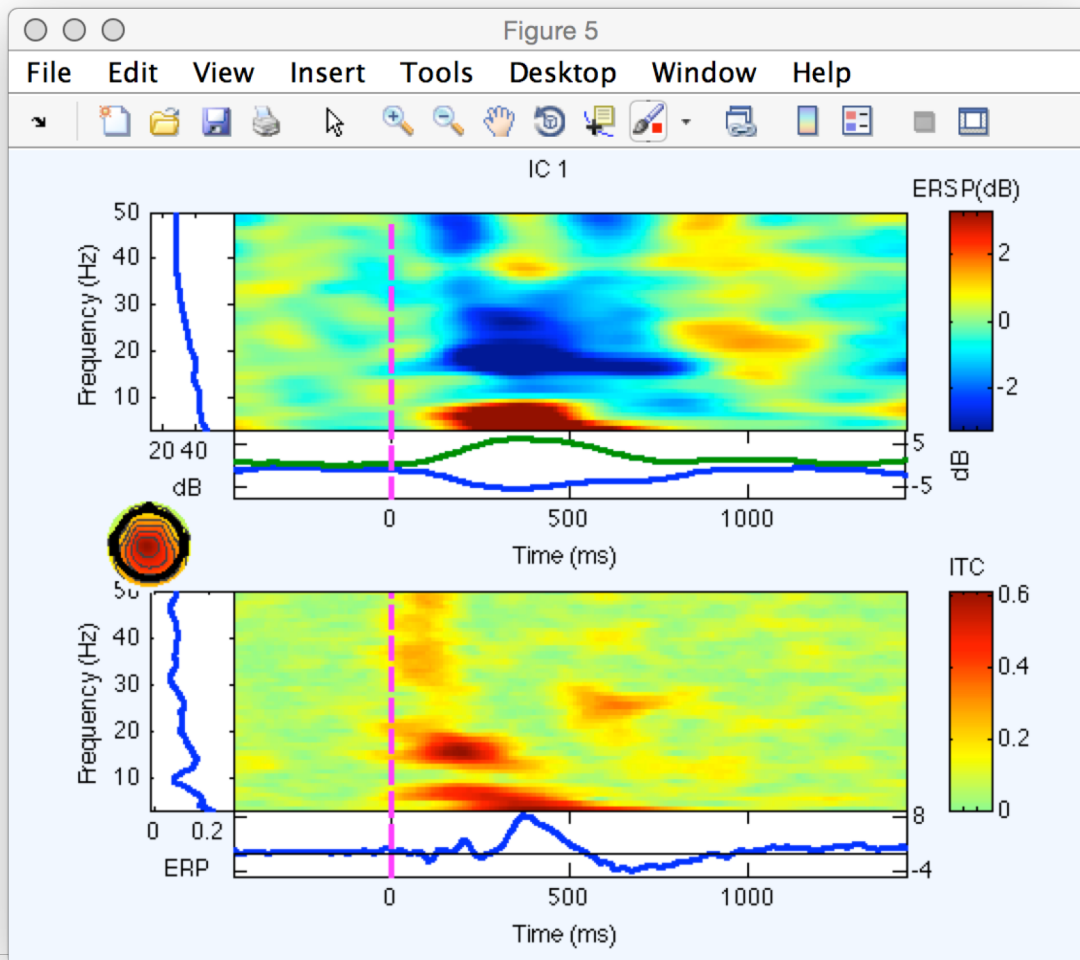
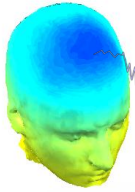
Day 2, Track D / Day 4, Track B



3:50 **Phase/amplitude coupling (PAC)** -  
Ramón Martínez-Cancino



# Putting it all together



## Exercise

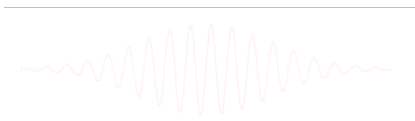
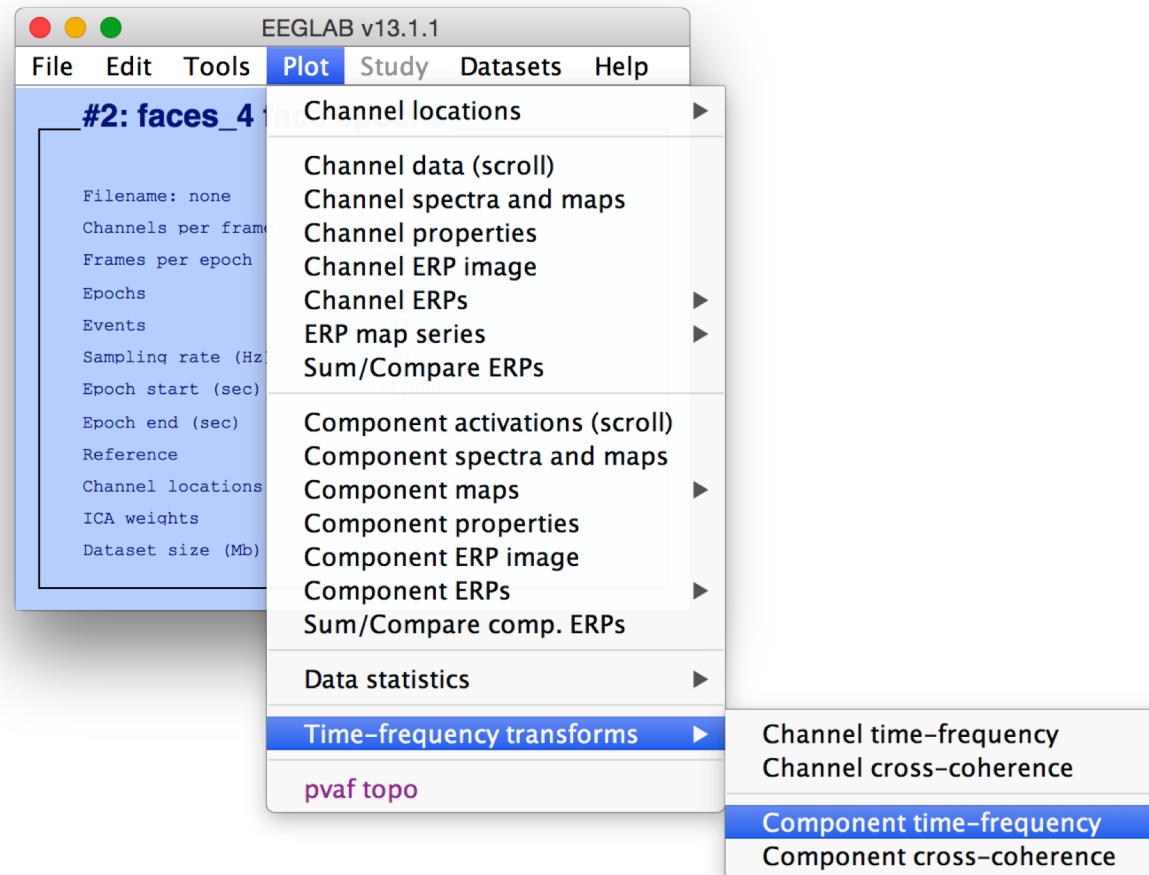
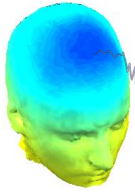
All: Compute ERSP/ITC for a component of your choice

Compute ERP Image (with ERSP and ITC displayed\*)

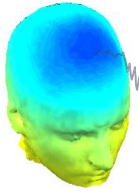
Use all of this information to explain the origin of the Evoked Response

Question: Which changes are significant? Use the options in ERP Image and ERSP dialogs to set significance threshold e.g. 0.01. Do the results survive?

# Try it out (faces\_4.set)



# Display ERS vs. ERSP (faces\_4.set)



Event-related  
Spectrogram (ERS)

Plot component time frequency -- pop\_newtimef()

Component number	1	
Sub epoch time limits [min max] (msec)	-1000 1996	Use 200 time points
Frequency limits [min max] (Hz) or sequence		Use limits, paddin...
Baseline limits [min max] (msec) (0->pre-stim.)	0	Use divisive basel...
Wavelet cycles [min max/fact] or sequence	3 0.5	<input type="checkbox"/> Log spaced
ERSP color limits [max] (min=-max)		<input checked="" type="checkbox"/> No baseline
ITC color limits [max]		<input type="checkbox"/> Use FFT
Bootstrap significance level (Ex: 0.01 -> 1%)		<input checked="" type="checkbox"/> see log power (set)
Optional newtimef() arguments (see Help)		<input type="checkbox"/> plot ITC phase (set)
		<input type="checkbox"/> FDR correct (set)

☒ Plot Event Related Spectral Power ☒ Plot Inter Trial Coherence ☐ Plot curve at each frequency

Help Cancel Ok

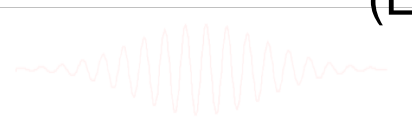
Event-Related  
Spectral Perturbation  
(ERSP)

Plot component time frequency -- pop\_newtimef()

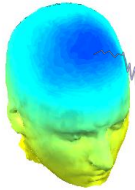
Component number	1	
Sub epoch time limits [min max] (msec)	-1000 1996	Use 200 time points
Frequency limits [min max] (Hz) or sequence		Use limits, paddin...
Baseline limits [min max] (msec) (0->pre-stim.)	0	Use divisive basel...
Wavelet cycles [min max/fact] or sequence	3 0.5	<input type="checkbox"/> Log spaced
ERSP color limits [max] (min=-max)		<input type="checkbox"/> No baseline
ITC color limits [max]		<input type="checkbox"/> Use FFT
Bootstrap significance level (Ex: 0.01 -> 1%)		<input checked="" type="checkbox"/> see log power (set)
Optional newtimef() arguments (see Help)		<input type="checkbox"/> plot ITC phase (set)
		<input type="checkbox"/> FDR correct (set)

☒ Plot Event Related Spectral Power ☒ Plot Inter Trial Coherence ☐ Plot curve at each frequency

Help Cancel Ok



# Try different wavelet parameters



Wavelet cycles [min max/fact] or sequence

3 0.5

Answer: The first value (#cycles) controls the basic *duration of the wavelet in cycles*.

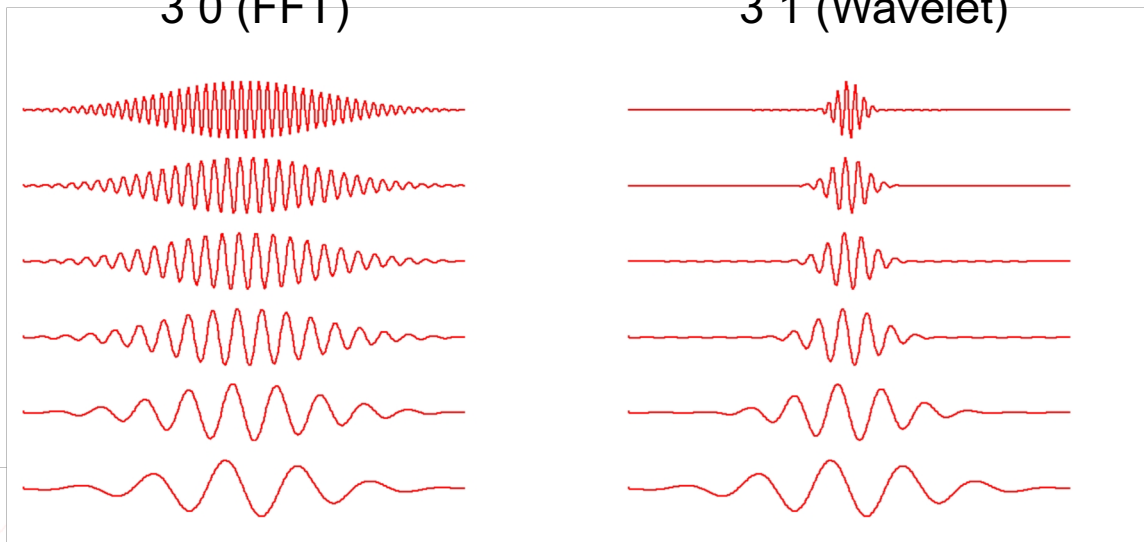
The second value controls the *degree of shortening of time windows as frequency increases*

0 = no shortening = FFT (duration remains constant with frequency)

1 = pure wavelet (#cycles remains constant with frequency)

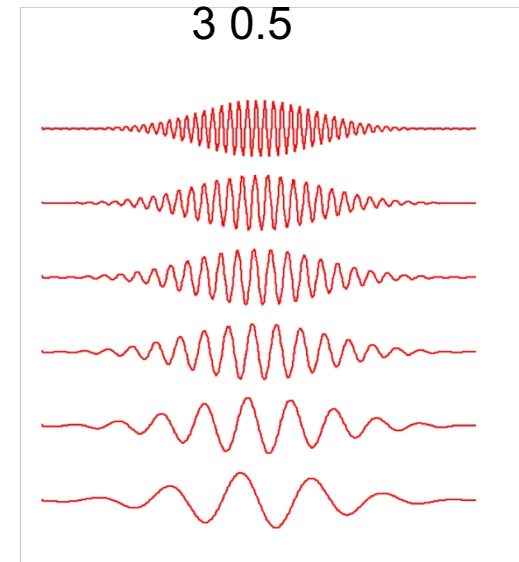
0.5 = intermediate, a compromise that reduces HF time resolution to gain more frequency resolution

3 0 (FFT)

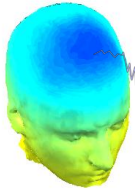


3 1 (Wavelet)

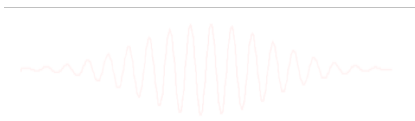
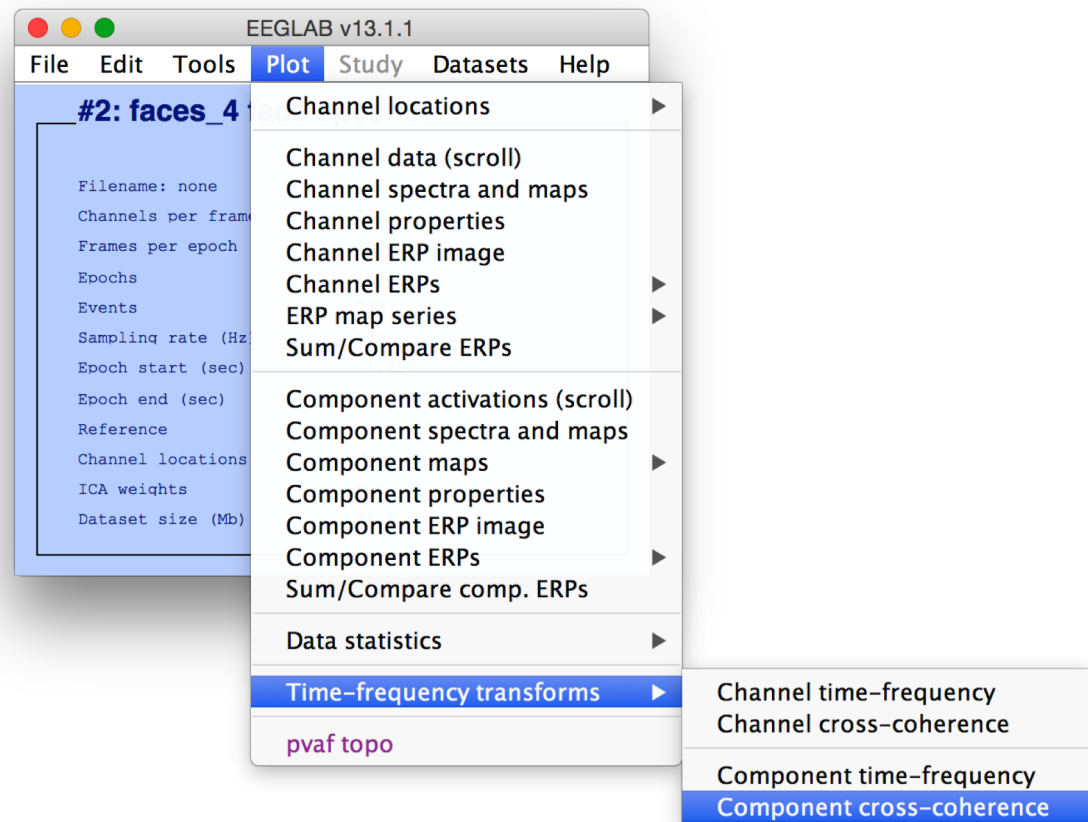
3 0.5



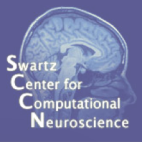
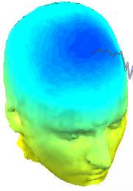
# Part 3b: Event Related Coherence



- Goal: How similar is the event-related response of two signals
  - Typically between channels (problematic due to volume conduction)
  - or between ICs



# Try it!



Plot component cross-coherence -- pop\_newcrossf()

First component number

Second component number

Epoch time range [min max] (msec)

Wavelet cycles (0->FFT, see >> help timef)

[set]->log. scale for frequencies (match STUDY) ☐

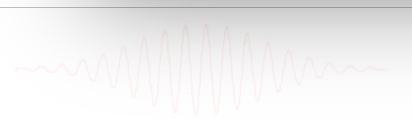
[set]->Linear coher / [unset]->Phase coher ☐

Bootstrap significance level (Ex: 0.01 -> 1%)

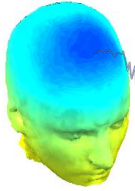
Optional timef() arguments (see Help)  [Help](#)

☒ Plot coherence amplitude ☒ Plot coherence phase

[Help](#) [Cancel](#) [Ok](#)



# Event-Related Coherence Exercise



- Examine event-related coherence between two ICs
  - Which pair did you pick, and why? What do you predict?
  - What did you learn?
- Explore other options:
  - Significance threshold
  - Figure out how to subtract a baseline
  - Phase vs. Linear Coherence

