

# Time-Frequency analysis of biophysical time series

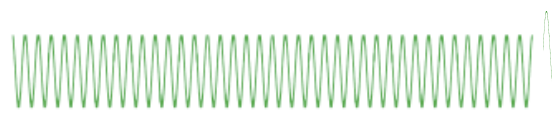
*Nov 18<sup>th</sup> 2010, 12<sup>th</sup> EEGLAB workshop*

Arnaud Delorme

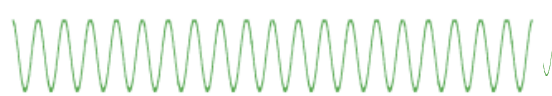
SCCN, UCSD  
CERCO, CNRS

# Frequency analysis

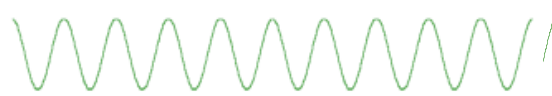
synchronicity of cell  
excitation determines  
amplitude and rhythm  
of the EEG signal



30-60 Hz Gamma



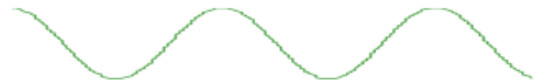
18-21 Hz Beta



9-11 Hz Alpha



4-7 Hz Theta

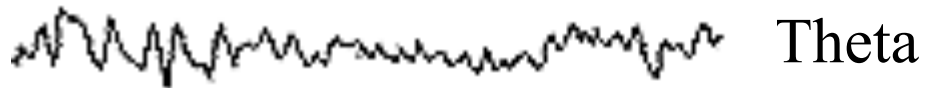
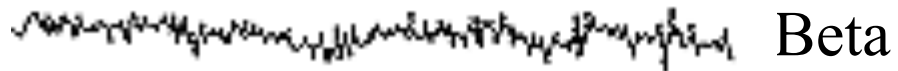


0.5-2 Hz Delta

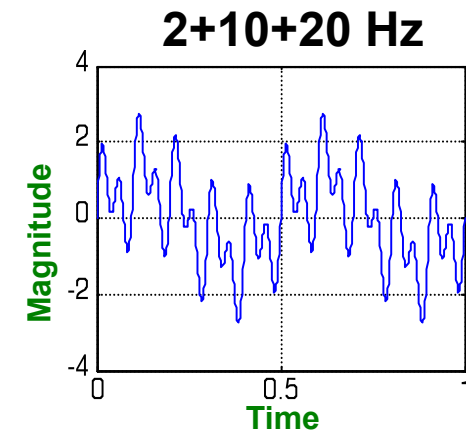
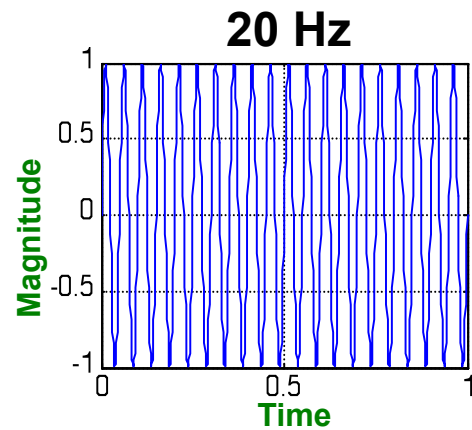
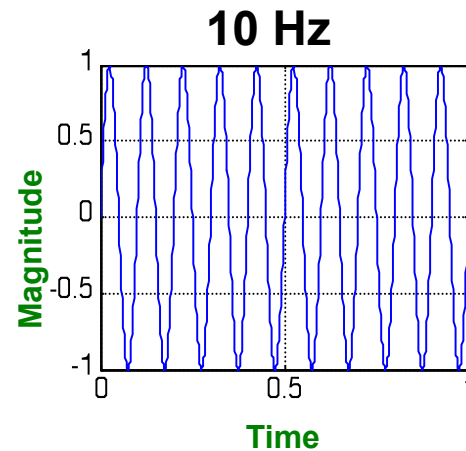
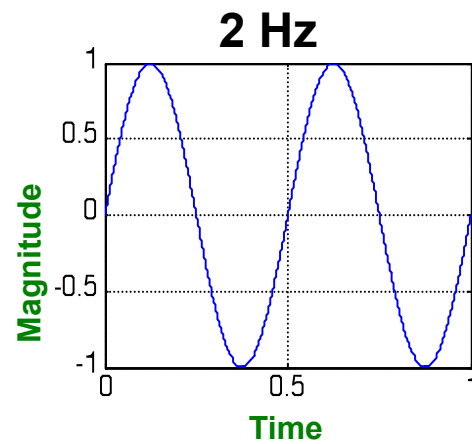


1 second

# Frequency analysis

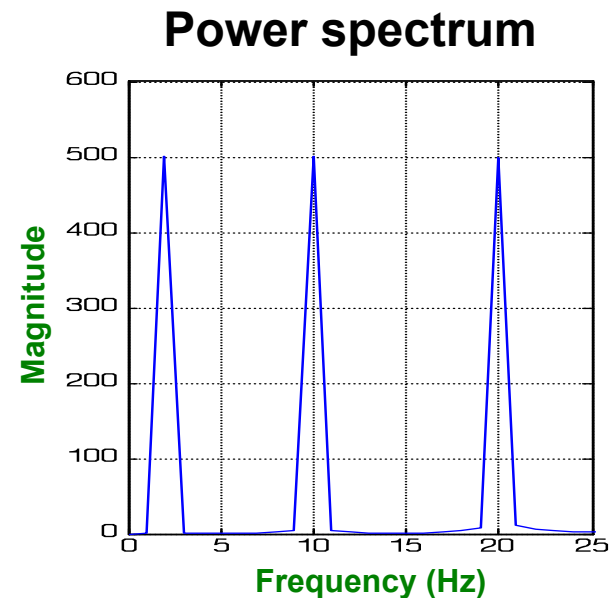
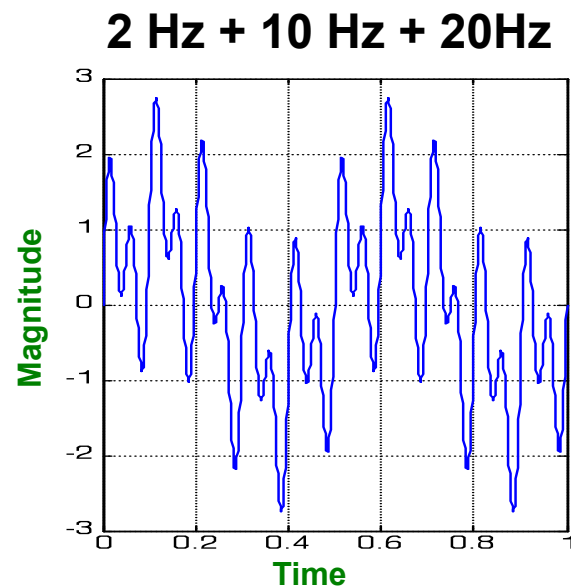


# Stationary signals



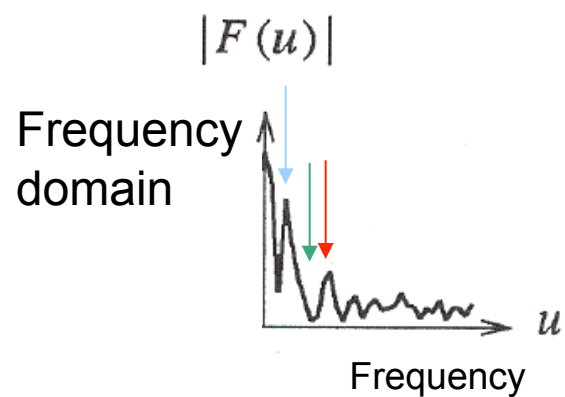
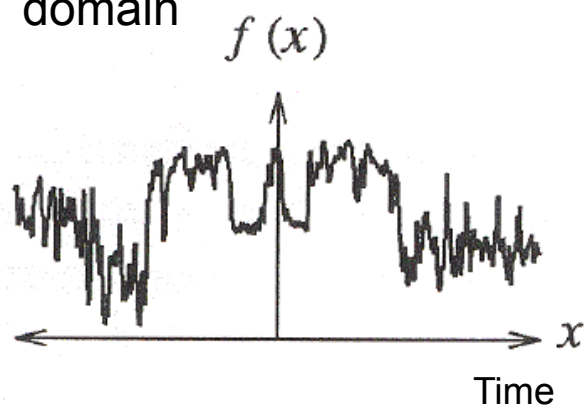
# Stationary signal

Stationary



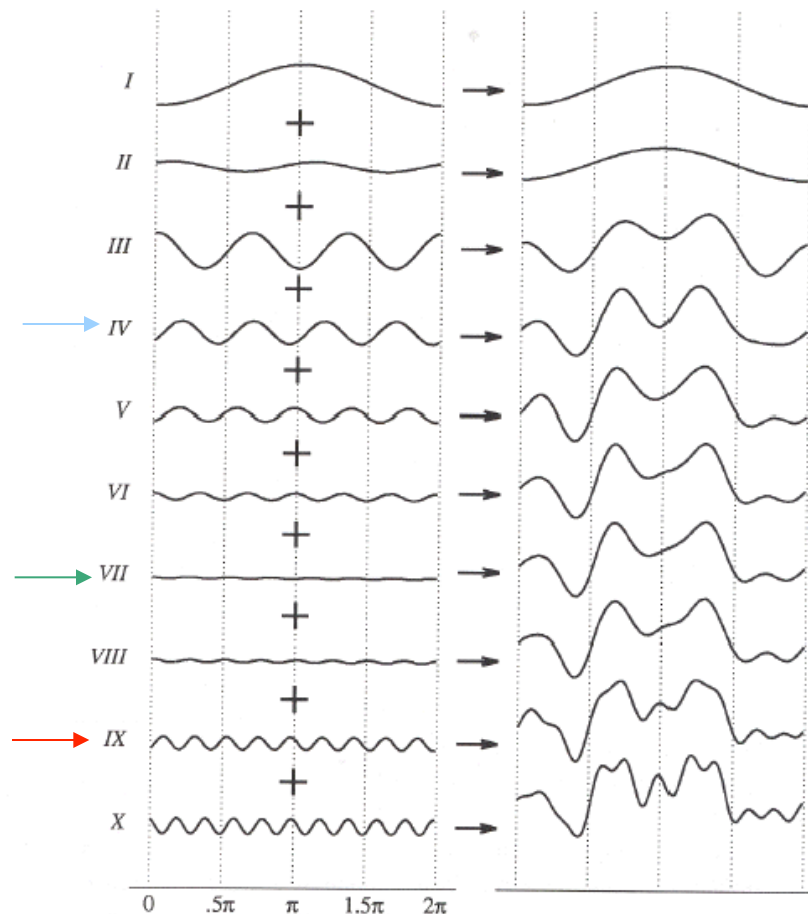
By looking at the Power spectrum of the signal we can recognize three frequency Components (at 2,10,20Hz respectively).

Time  
domain



Freq. decomp.

Sum of freq.

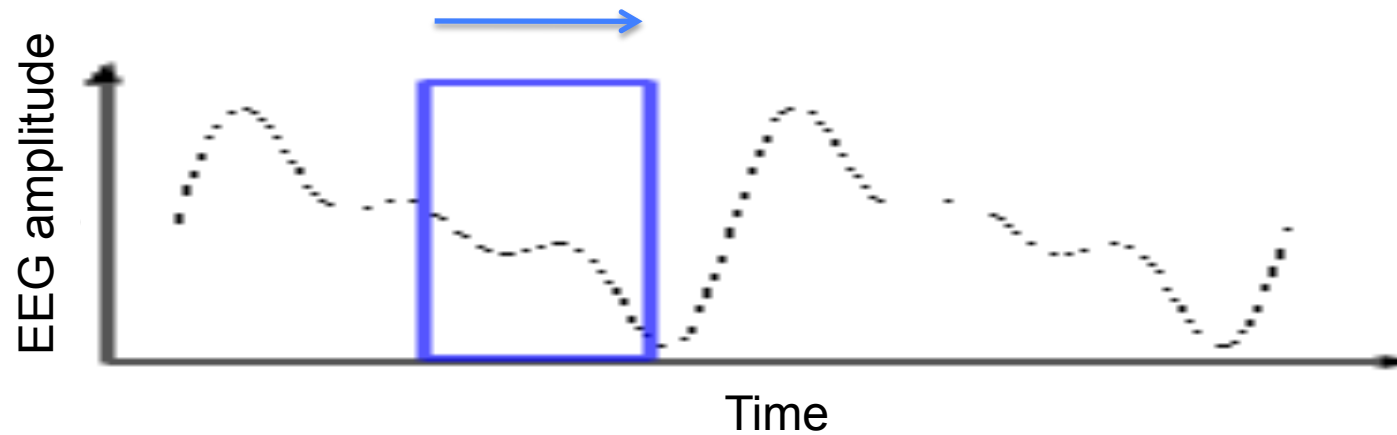


Forward  
transform

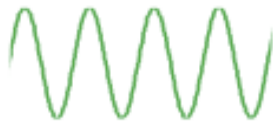
$$F(u) = \int_{-\infty}^{+\infty} f(x) e^{-2\pi i u x} dx$$

Inverse  
transform

$$f(x) = \int_{-\infty}^{+\infty} F(u) e^{2\pi i u x} du$$



Sinusoid



\*

Gaussian

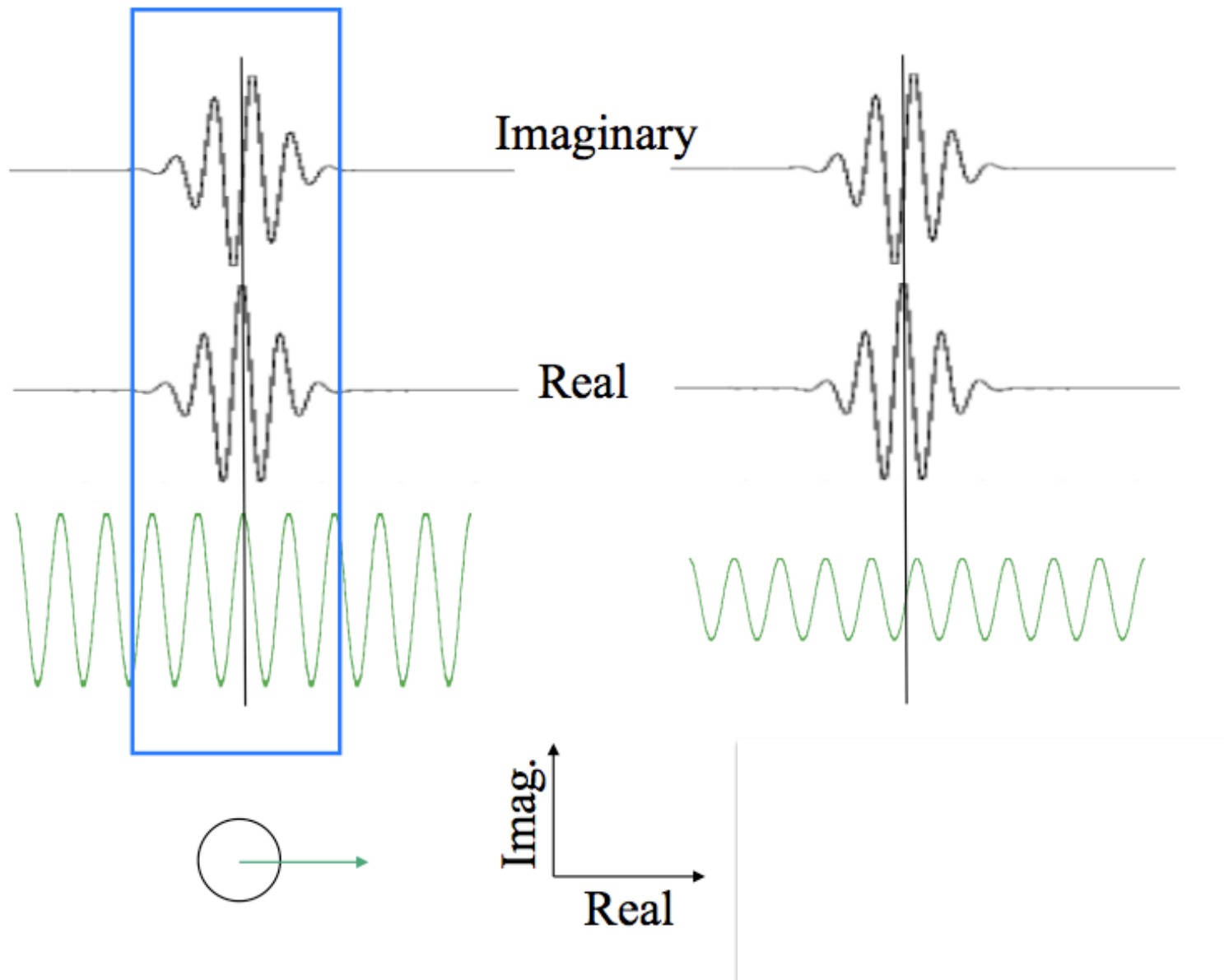


Tapered  
sinusoid



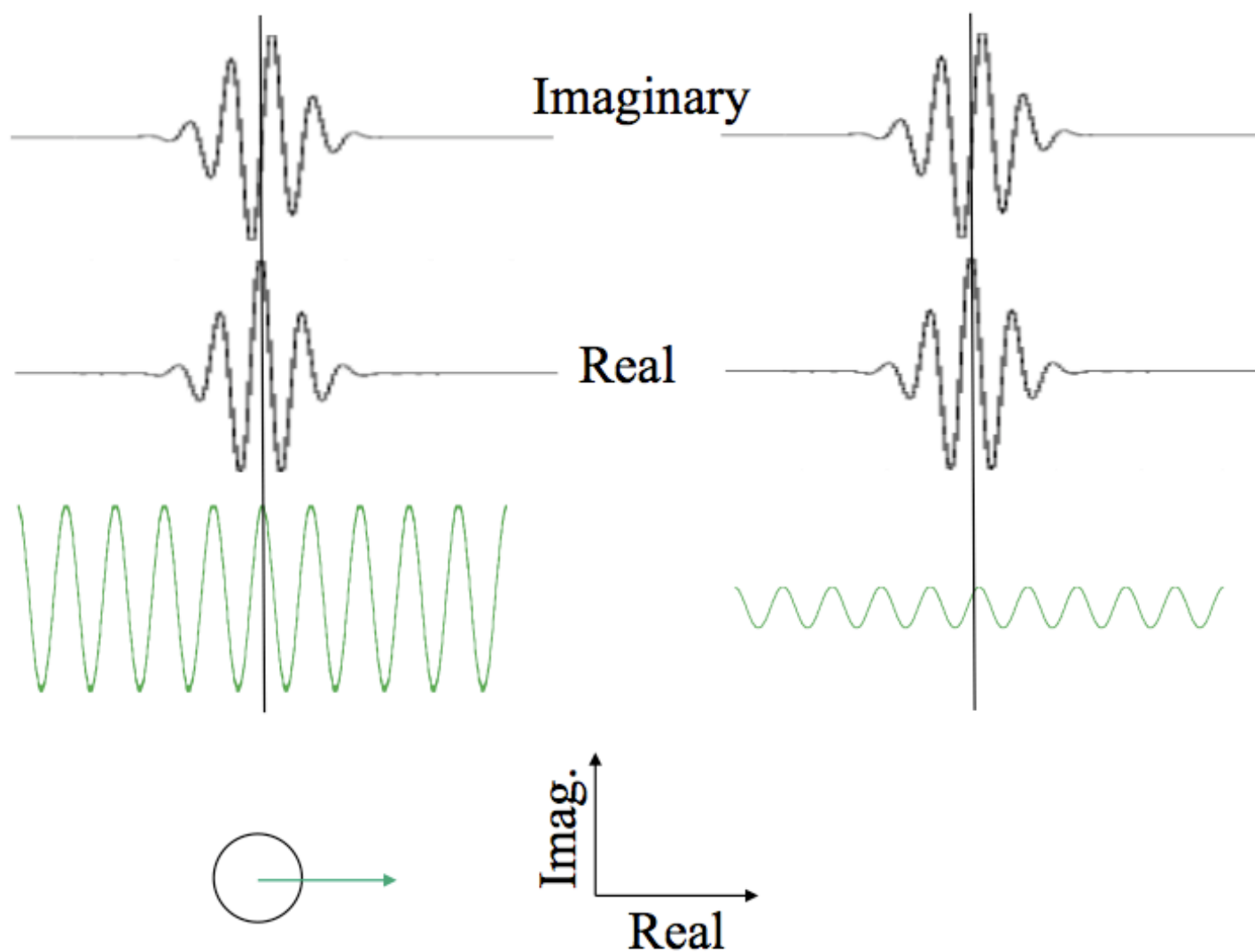
Performing Fourier  
transform by using  
a time moving  
window

# Spectral phase and amplitude





# Spectral phase and amplitude



# Discrete Fourier Transform function

```
function X = dft(x)
```

```
[N,M] = size(x);  
n = 0:N-1;
```

```
for k=n
```

```
    X(k+1) = exp(-j*2*pi*k*n/N)*x;
```

```
end
```


Loop on frequency



Multiply with signal

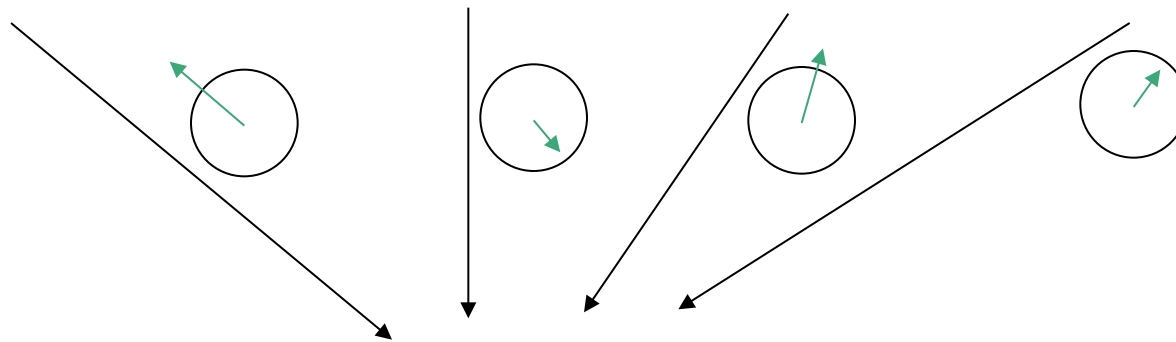
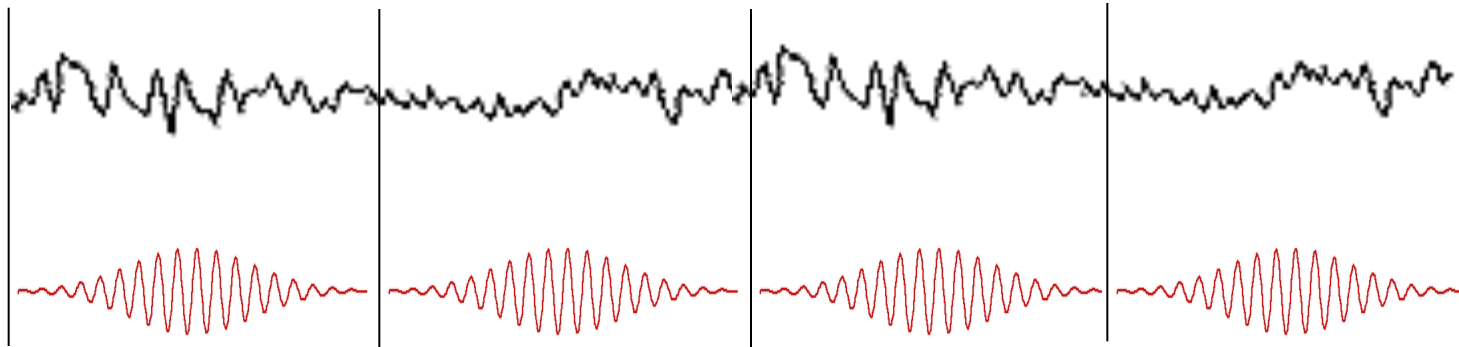


Imaginary part  
Sine component

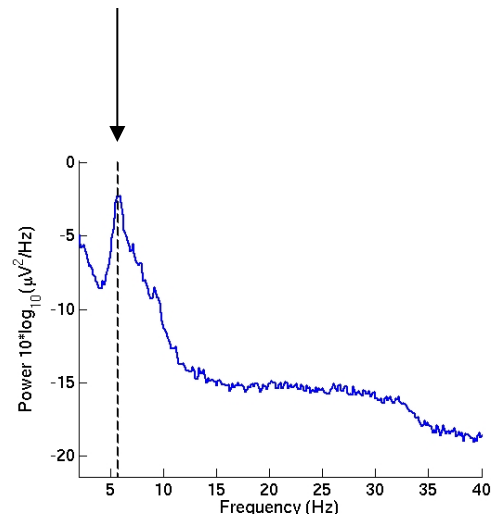


Real part  
Cosine component

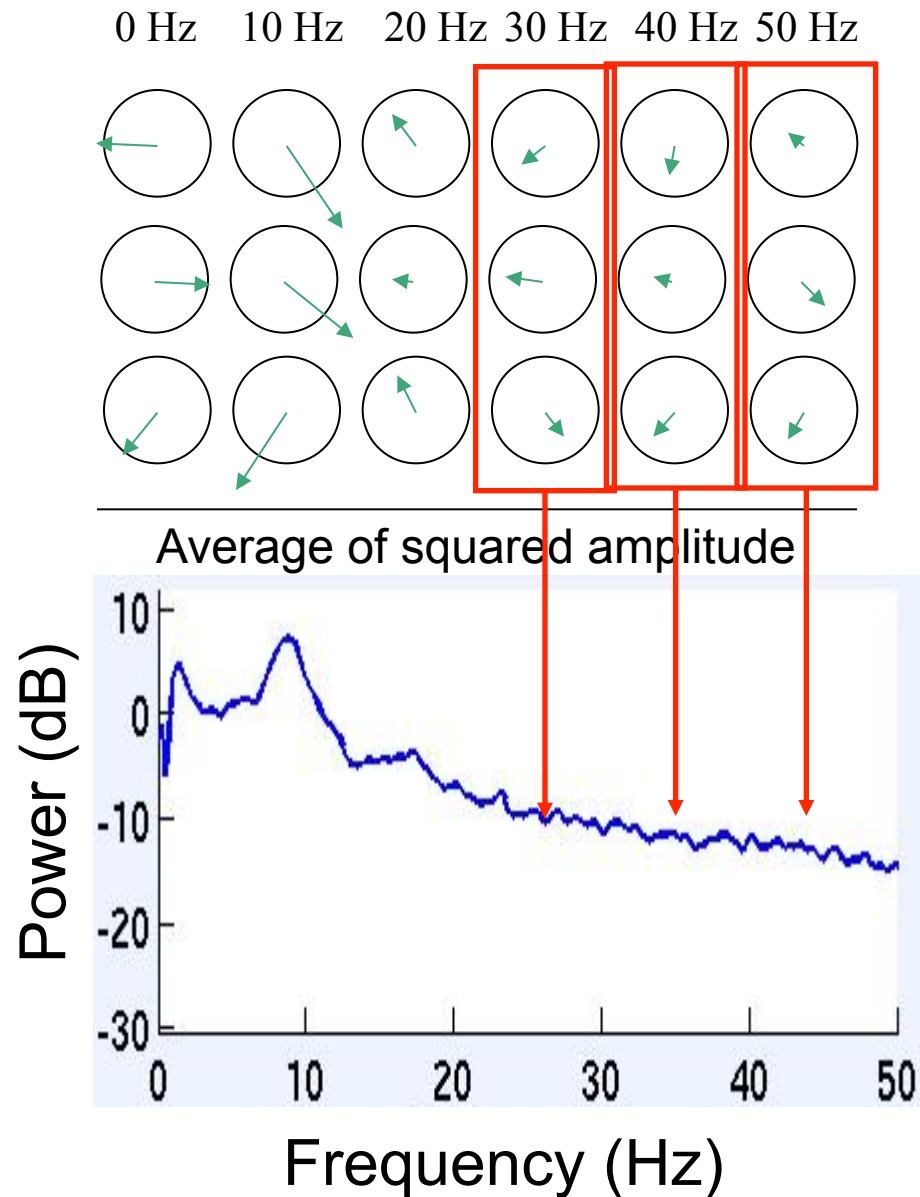


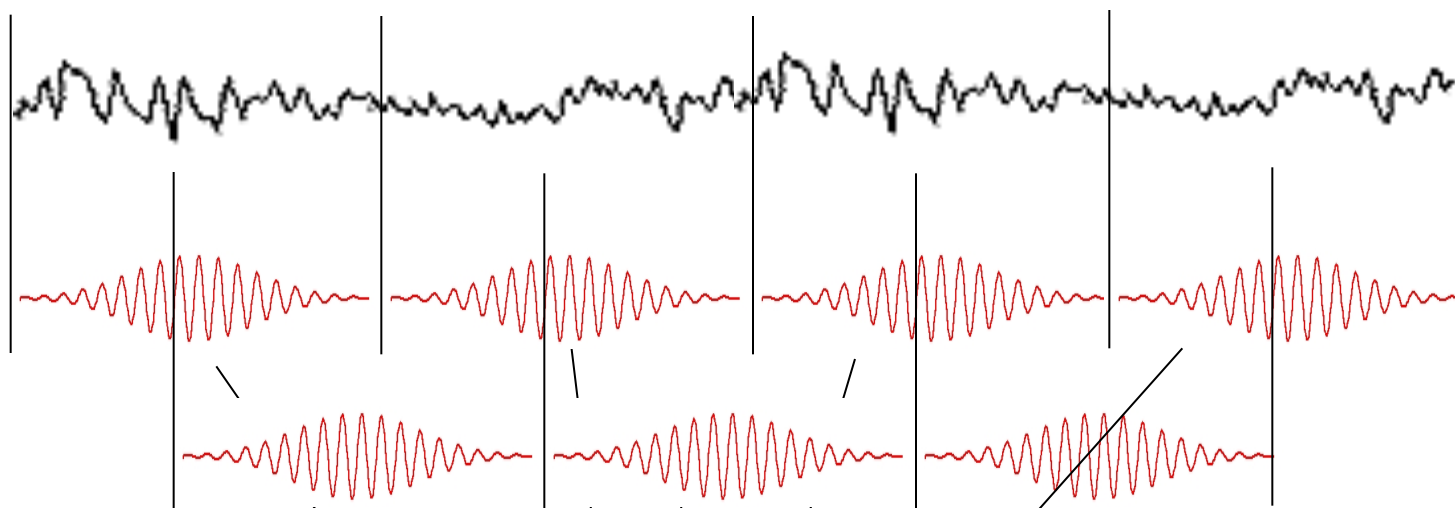


Average of squared absolute values



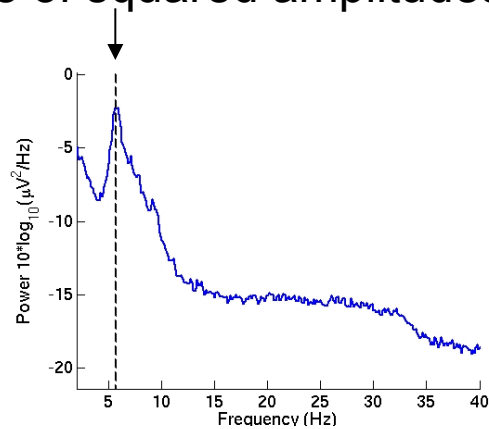
# Spectral power





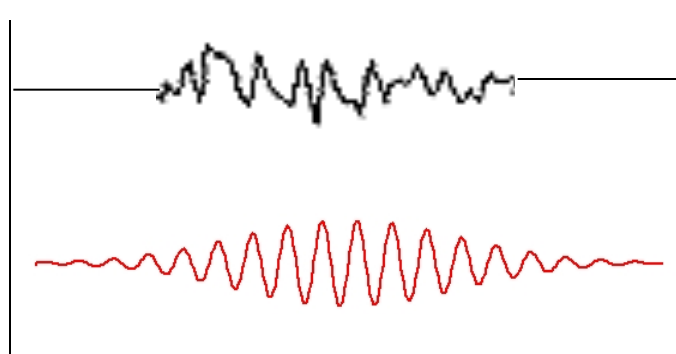
**Overlap 50%**

**Average of squared amplitudes**

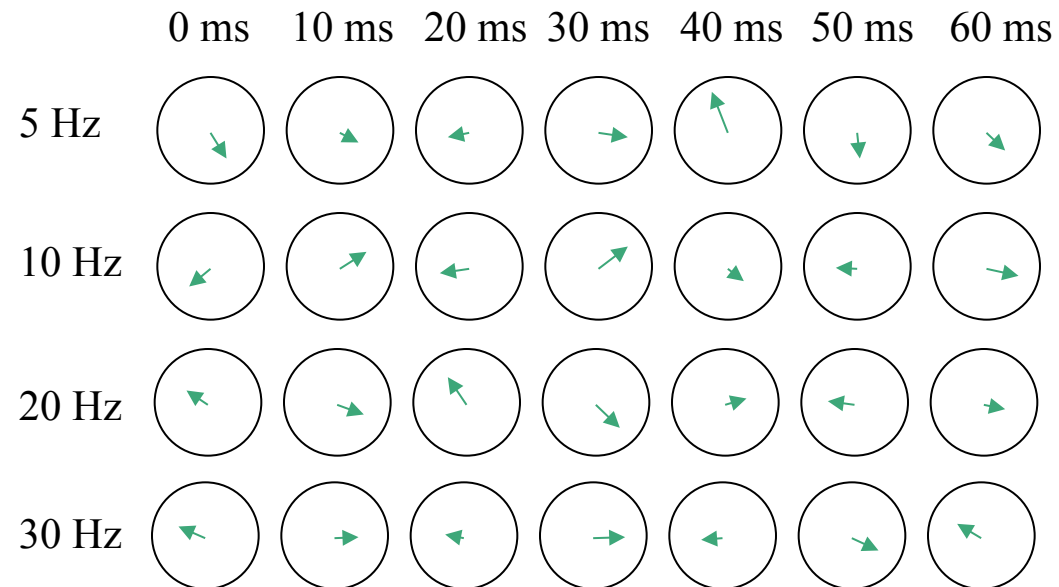




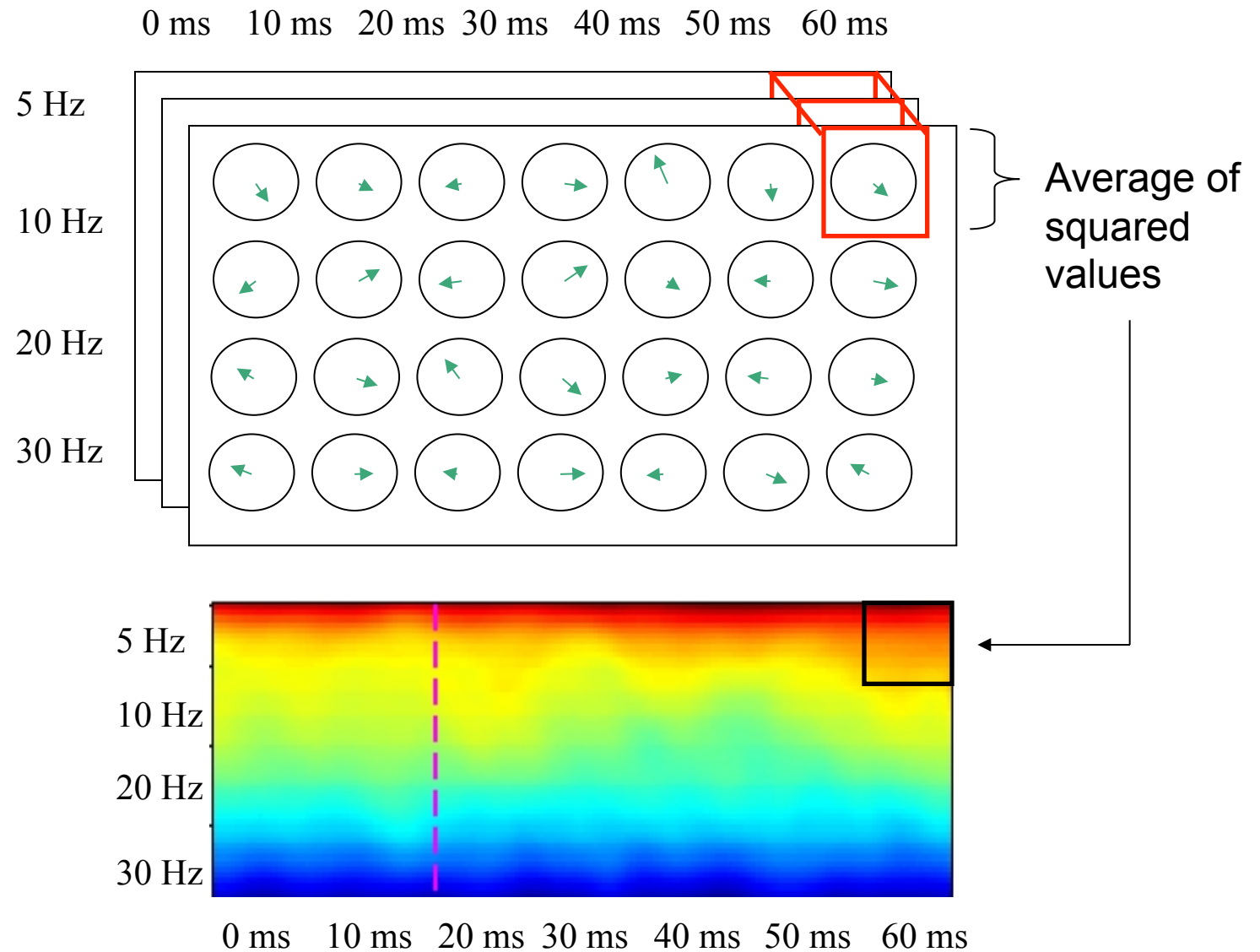
**padding**



# Spectrogram or ERSP



# Spectrogram or ERSP





# Power spectrum and event-related spectral perturbation

$$ERSP(f, t) = \frac{1}{n} \sum_{k=1}^n |F_k(f, t)|^2$$



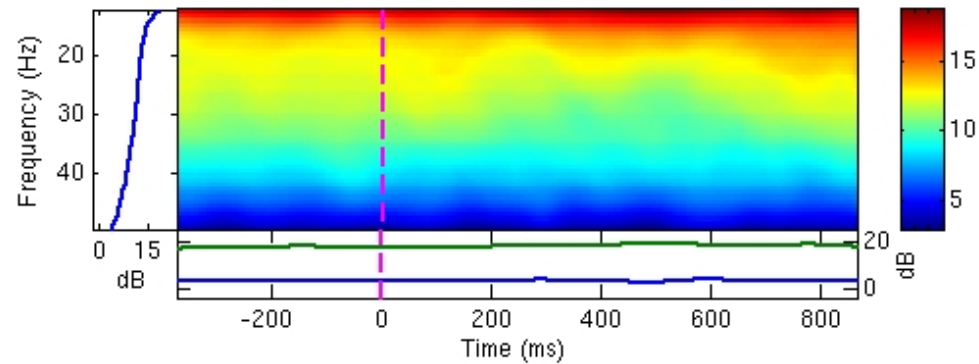
Scaled to dB  $10\text{Log}_{10}(\text{ERSP})$



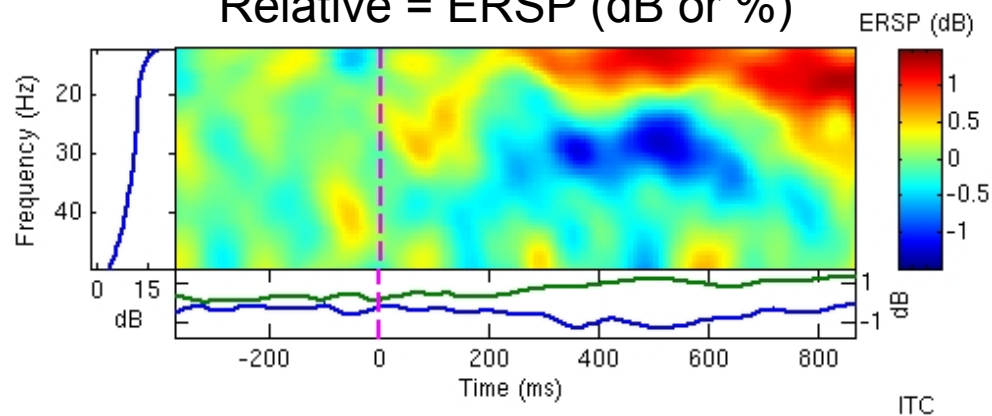
Complex number

# Absolute versus relative power

Absolute = ERS

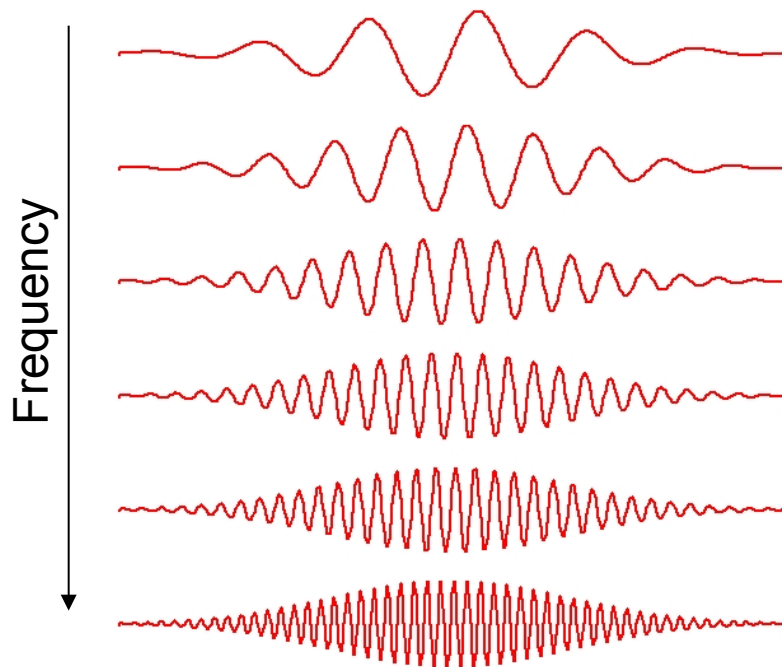


Relative = ERSP (dB or %)

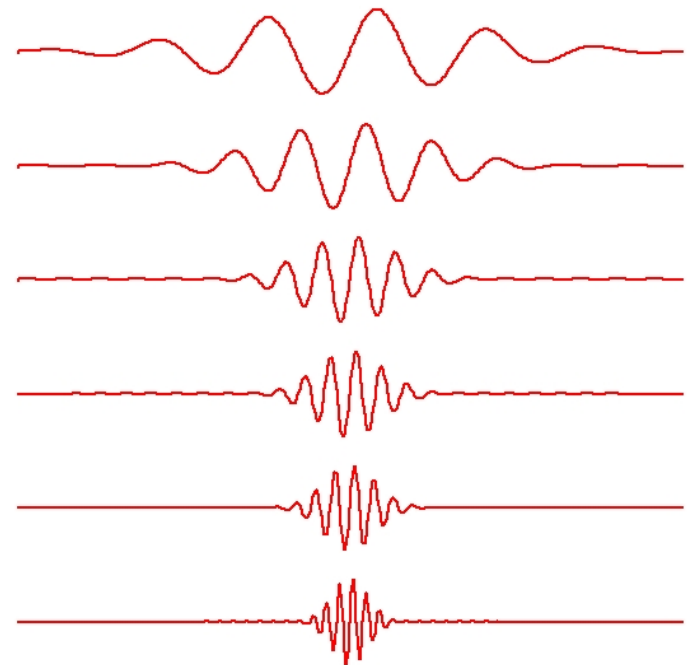


# Difference between FFT and wavelets

FFT

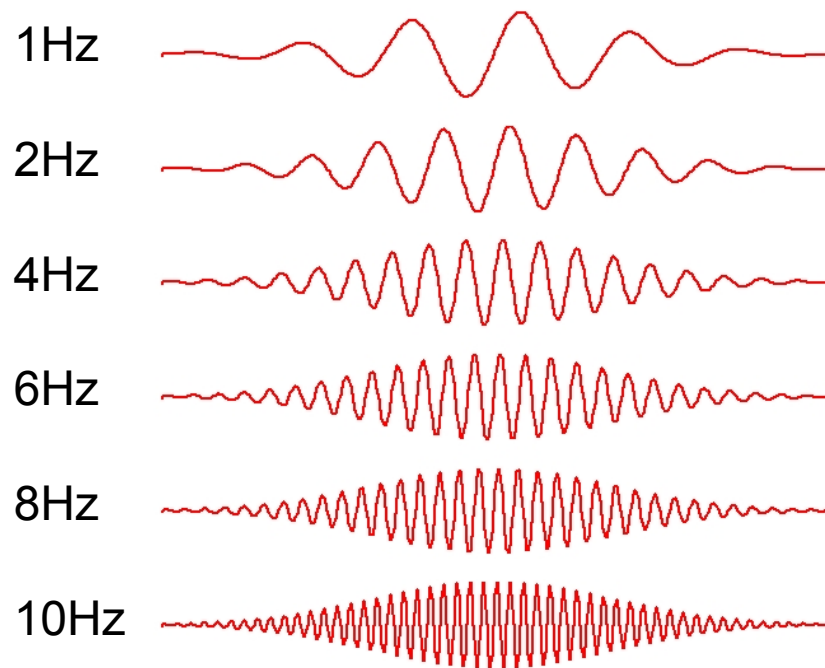


Wavelet

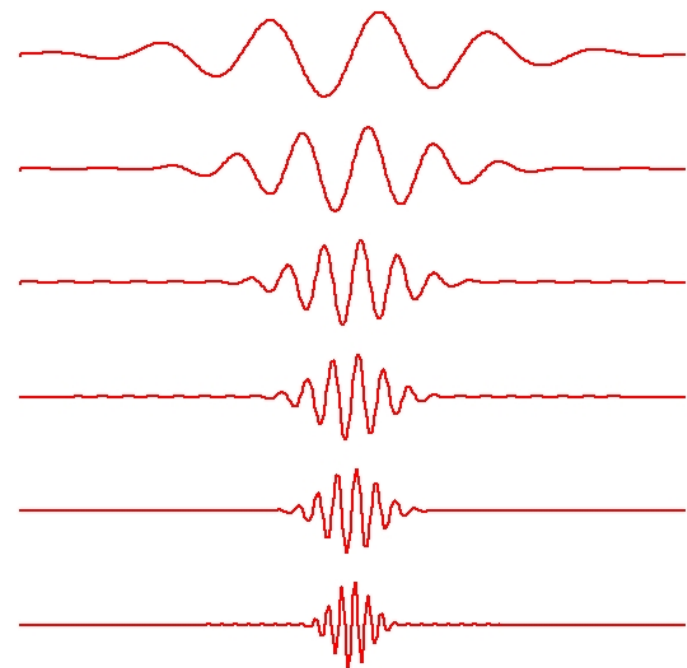


# Wavelets factor

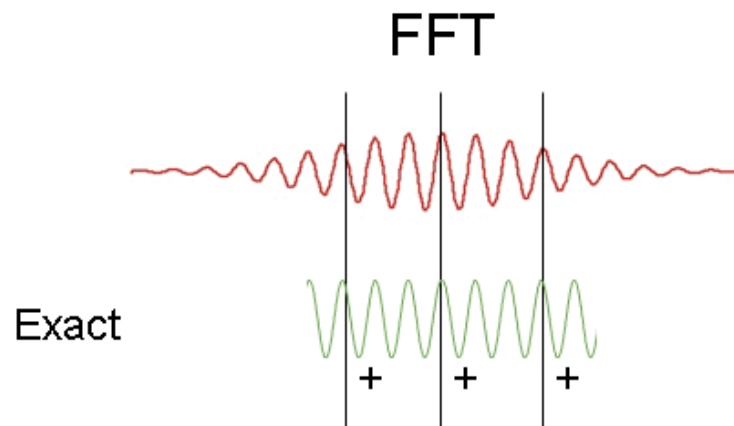
Wavelet (0)= FFT



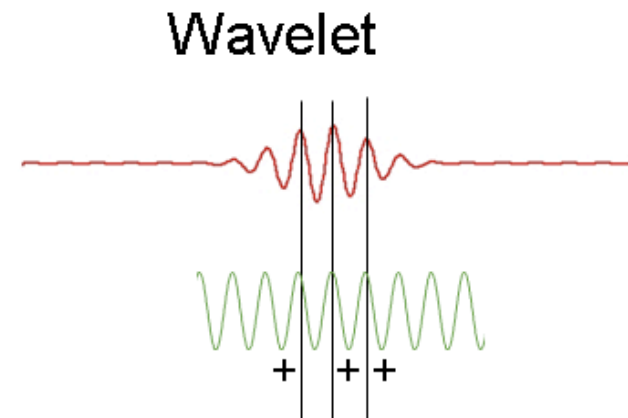
Wavelet (1)



# Time-frequency resolution trade off

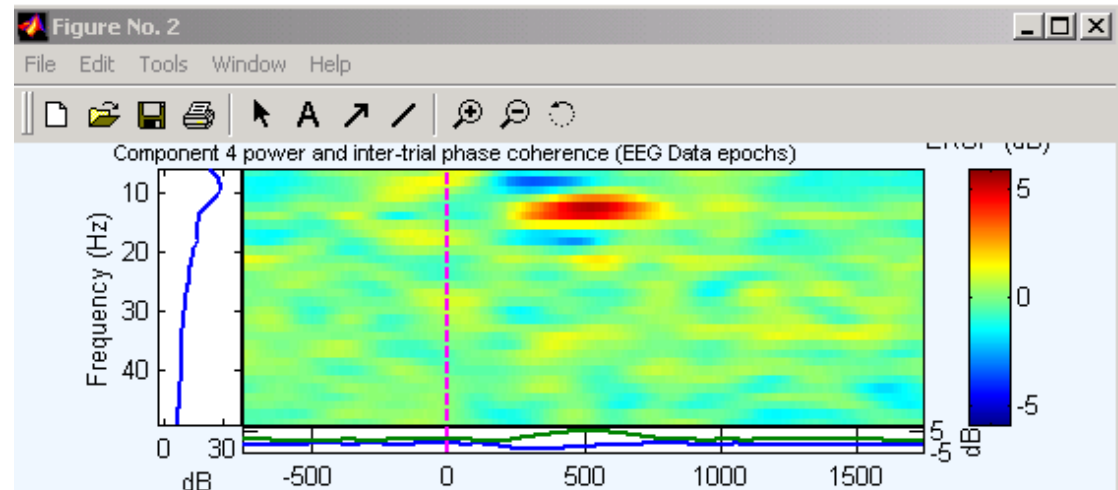


High freq. resolution  
low time-resolution

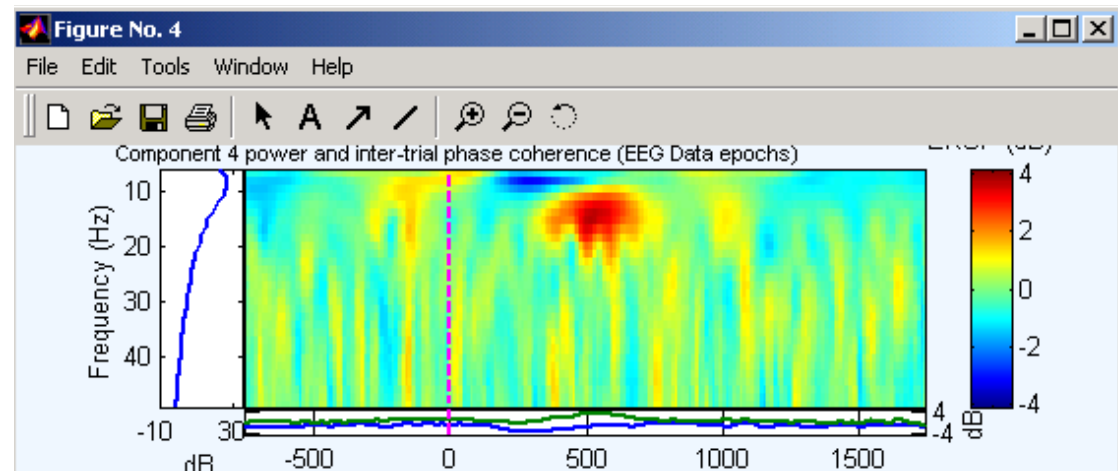


Low freq. resolution  
high time-resolution

FFT



Pure wavelet



# The Uncertainty Principle

A signal cannot be localized arbitrarily well both in time/position and in frequency/momentum.

There exists a lower bound to the Heisenberg's product:

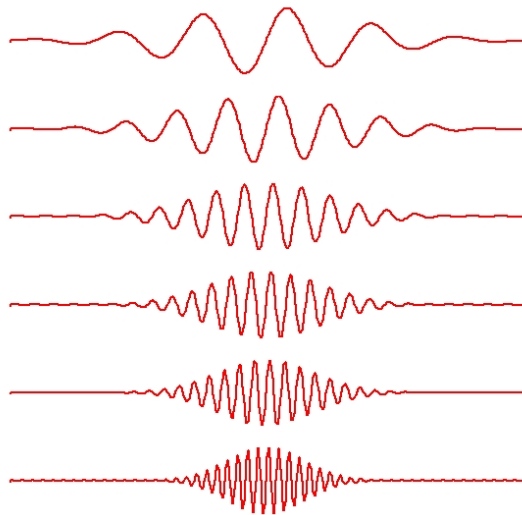
$$\Delta t \Delta f \geq 1/(4\pi)$$



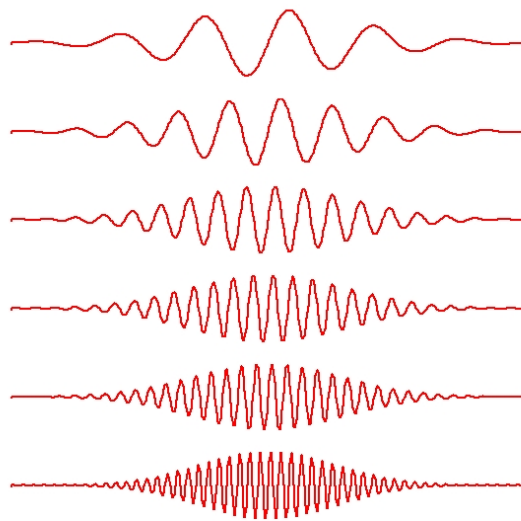
$$\Delta f = 1\text{Hz}, \Delta t = 80 \text{ msec or } \Delta f = 2\text{Hz}, \Delta t = 40 \text{ msec}$$

# Modified wavelets

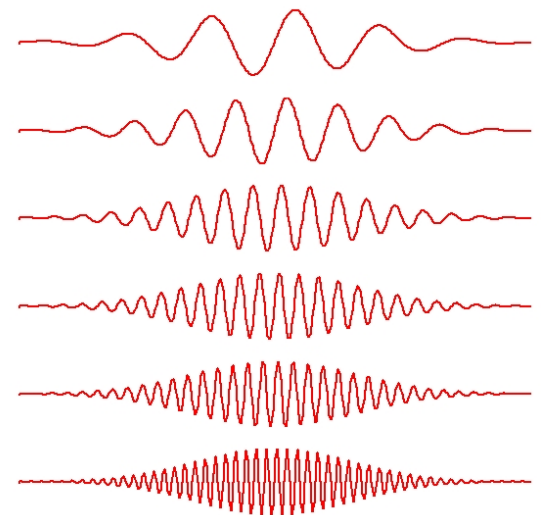
Wavelet (0.8)



Wavelet (0.5)



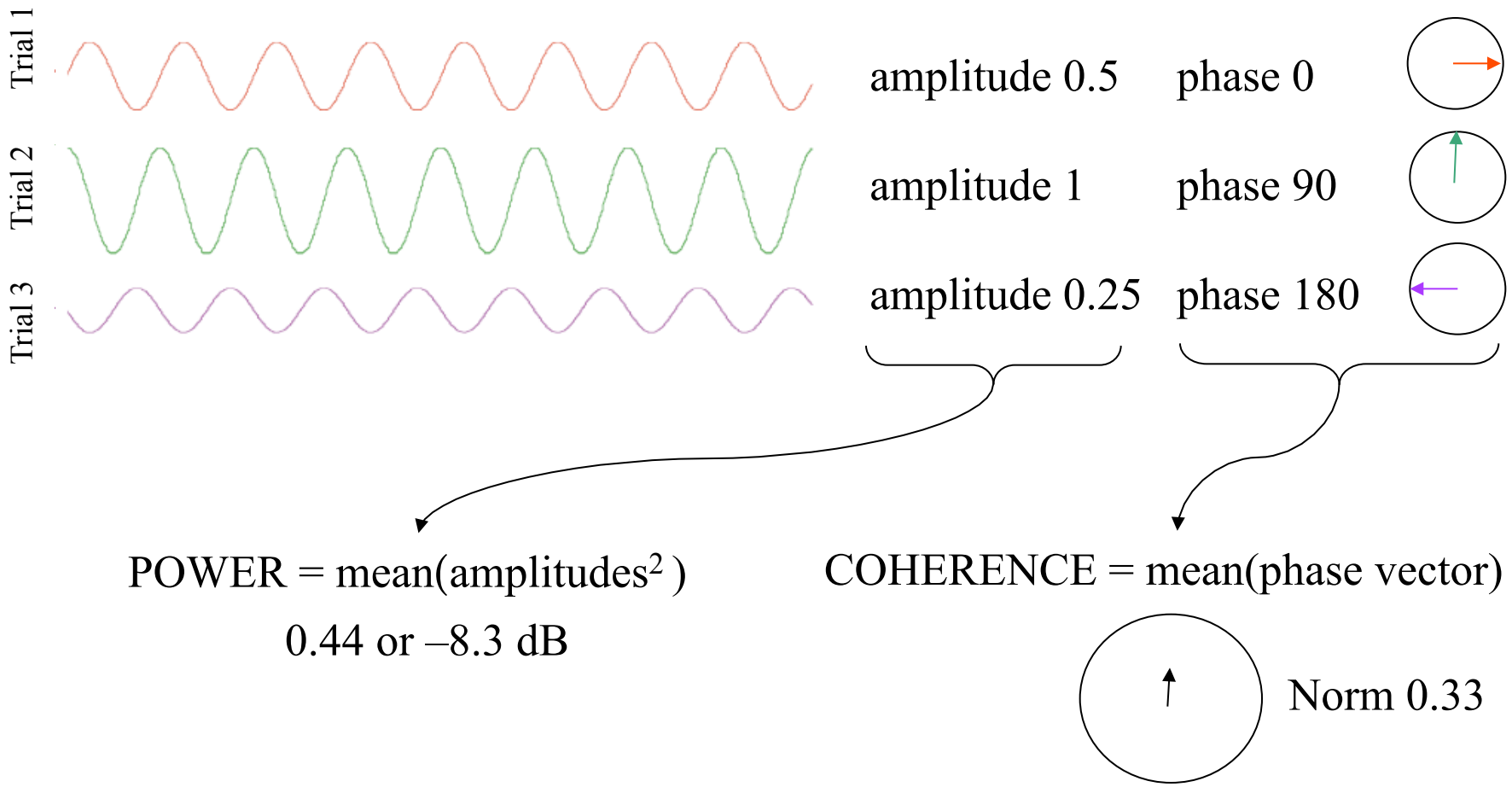
Wavelet (0.2)



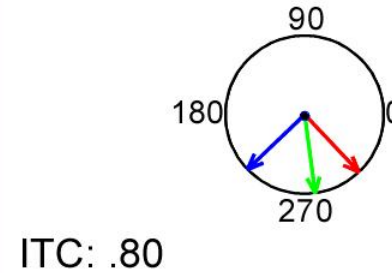
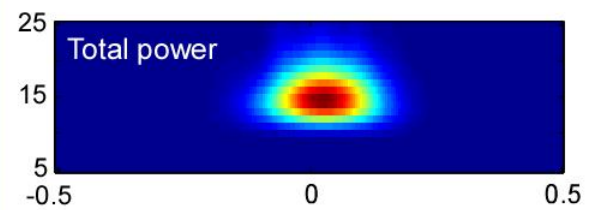
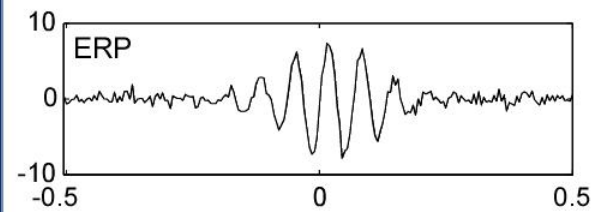
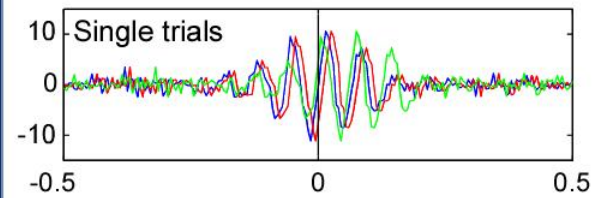
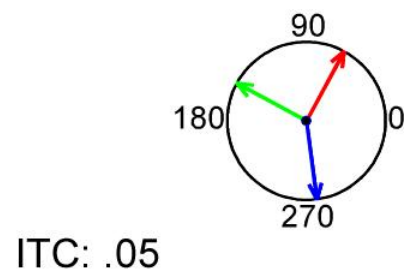
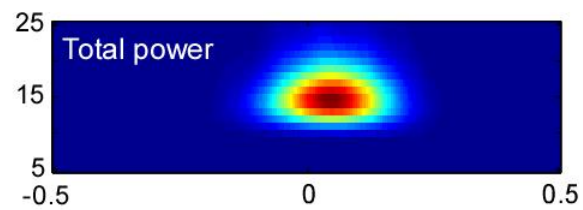
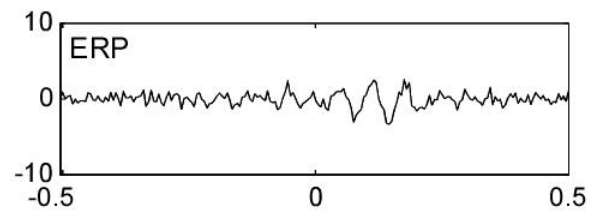
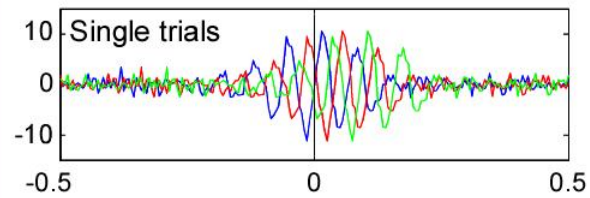


# Inter trial coherence

same time, different trials



## Intertrial Coherence (ITC)



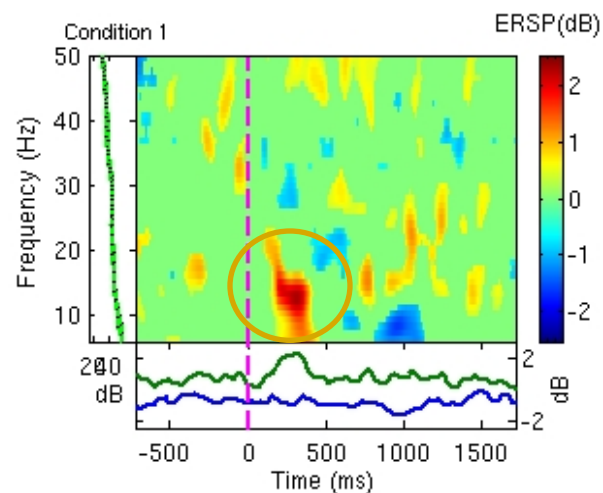
Phase ITC

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

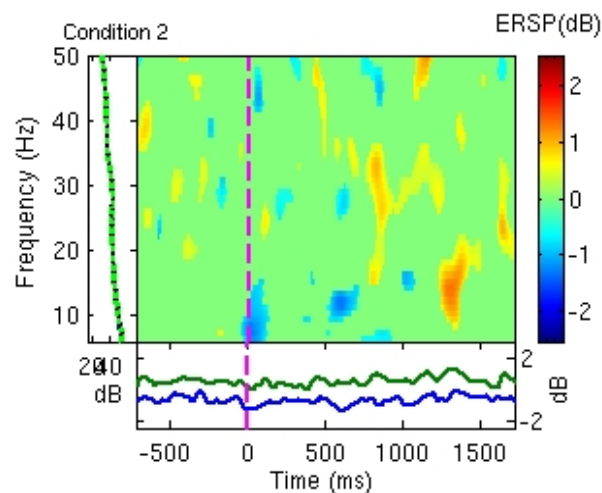
Normalized  
(no amplitude information)

# Power and inter trial coherence

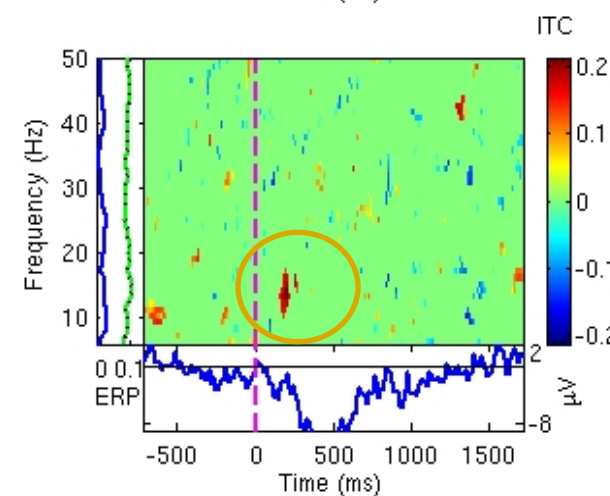
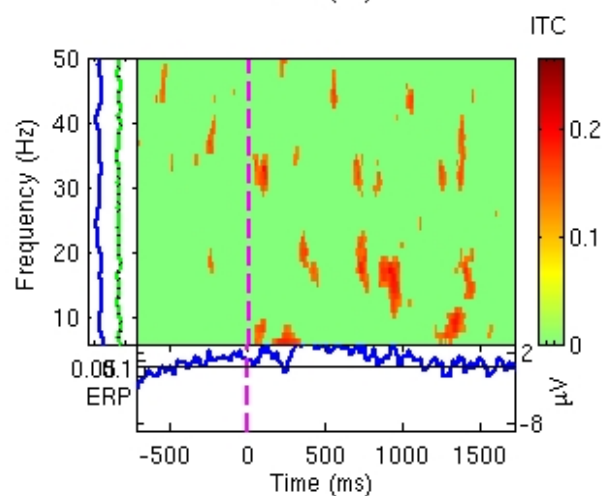
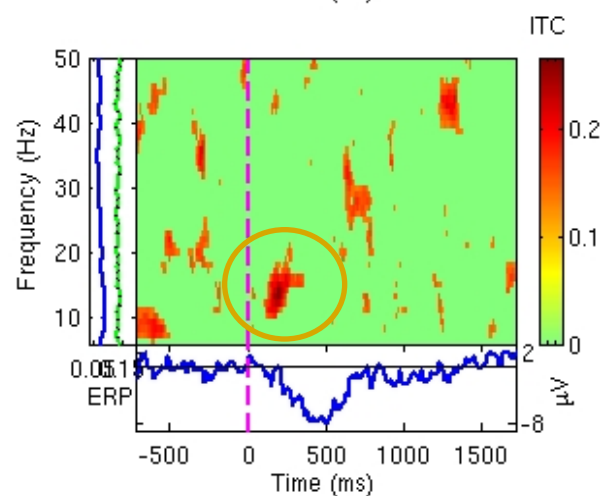
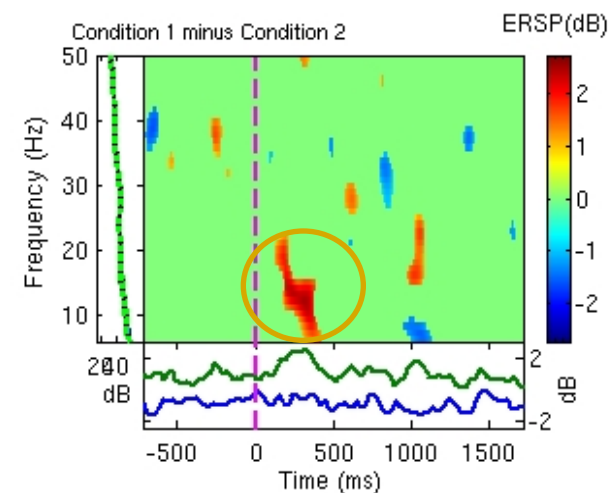
*Attend left-stim left*



*Attend left-stim right*



*Difference*



**Plot component time frequency -- pop\_newtimef()**

Component number: 1

Sub epoch time limits [min max] (msec): -1000 1996

Frequency limits [min max] (Hz) or select: Use 200 time points

Baseline limits [min max] (msec) (0->present):

Wavelet cycles [min max/fact] or sequence:

ERSP color limits [max] (min=-max):

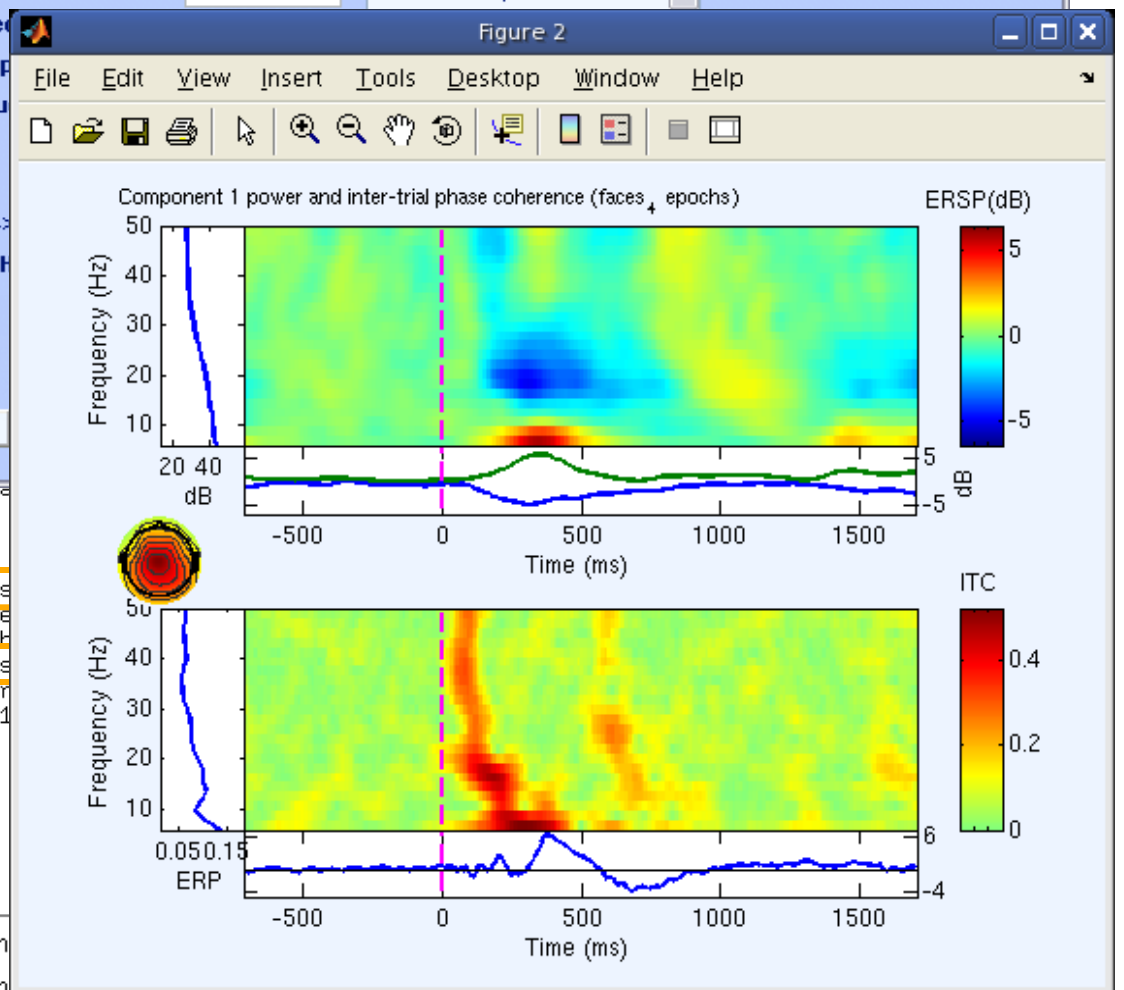
ITC color limits [max]:

Bootstrap significance level (Ex: 0.01 ->0.99):

Optional newtimef() arguments (see help):

☒ Plot Event Related Spectral Power

Cancel



File Edit Tools

#2: face

Filename: r

Channels p

Frames per

Epochs

Events

Sampling rat

Epoch start (

Epoch end (s

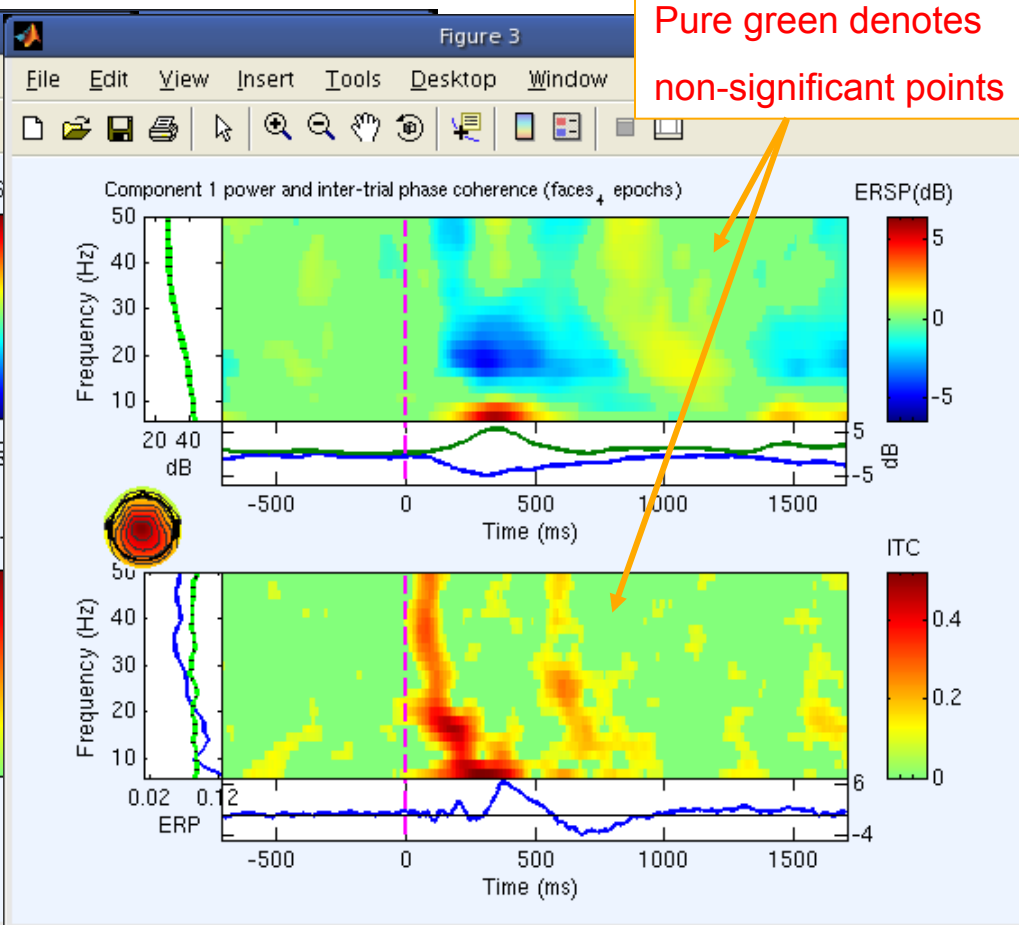
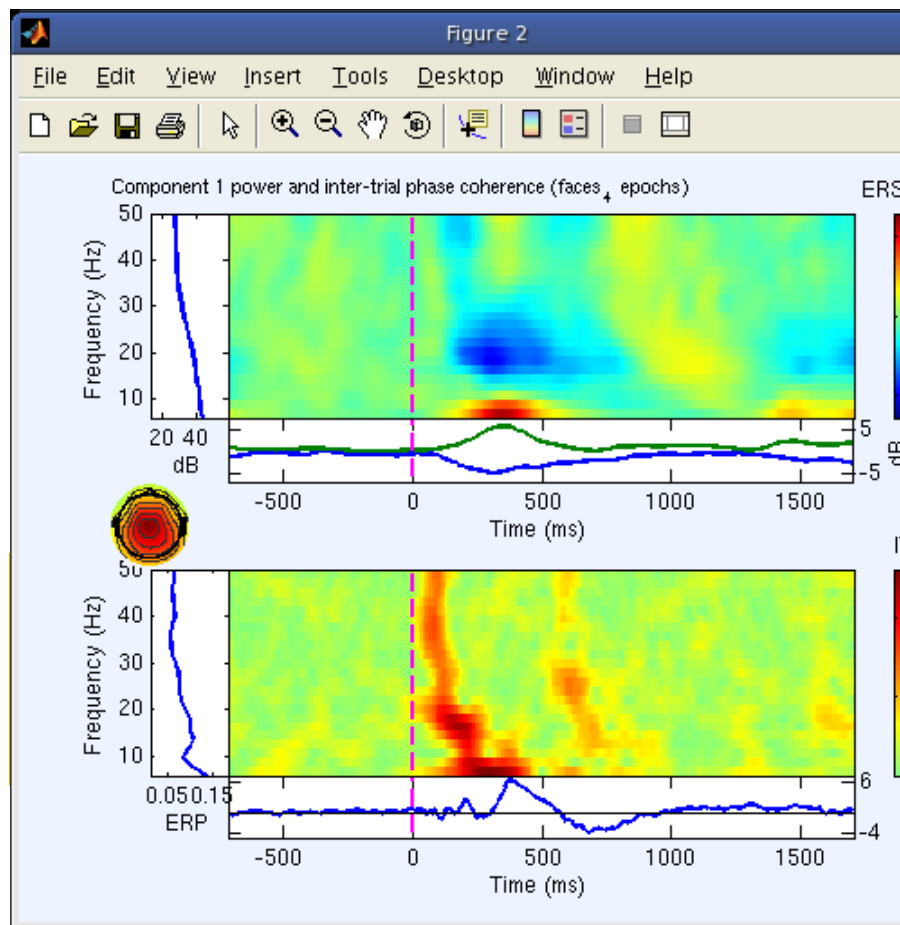
Average refe

Channel loca

ICA weights

Dataset size

- ERP map series
- Sum/Compare ERPs
- Component activations (scroll)
- Component spectra and maps
- Component maps
- Component properties
- Component ERP image
- Component ERPs
- Sum/Compare comp. ERPs
- Data statistics
- Time-frequency transforms
- Average time-frequency
- Cluster dataset ICs
- Component time-frequency
- Component cross-coherence



Pure green denotes  
non-significant points

Wavelet cycles [min max/fact] or sequence  
ERSP color limits [max] (min=-max)  
ITC color limits [max]  
Bootstrap significance level (Ex: 0.01 -> 1%)  
Optional newtimef() arguments (see Help)

3 0.5

Use limits

☐ Use FFT

☒ see log power (set)

☐ plot ITC phase (set)

☐ FDR correct (set)

0.01

☒ Plot Event Related Spectral Power

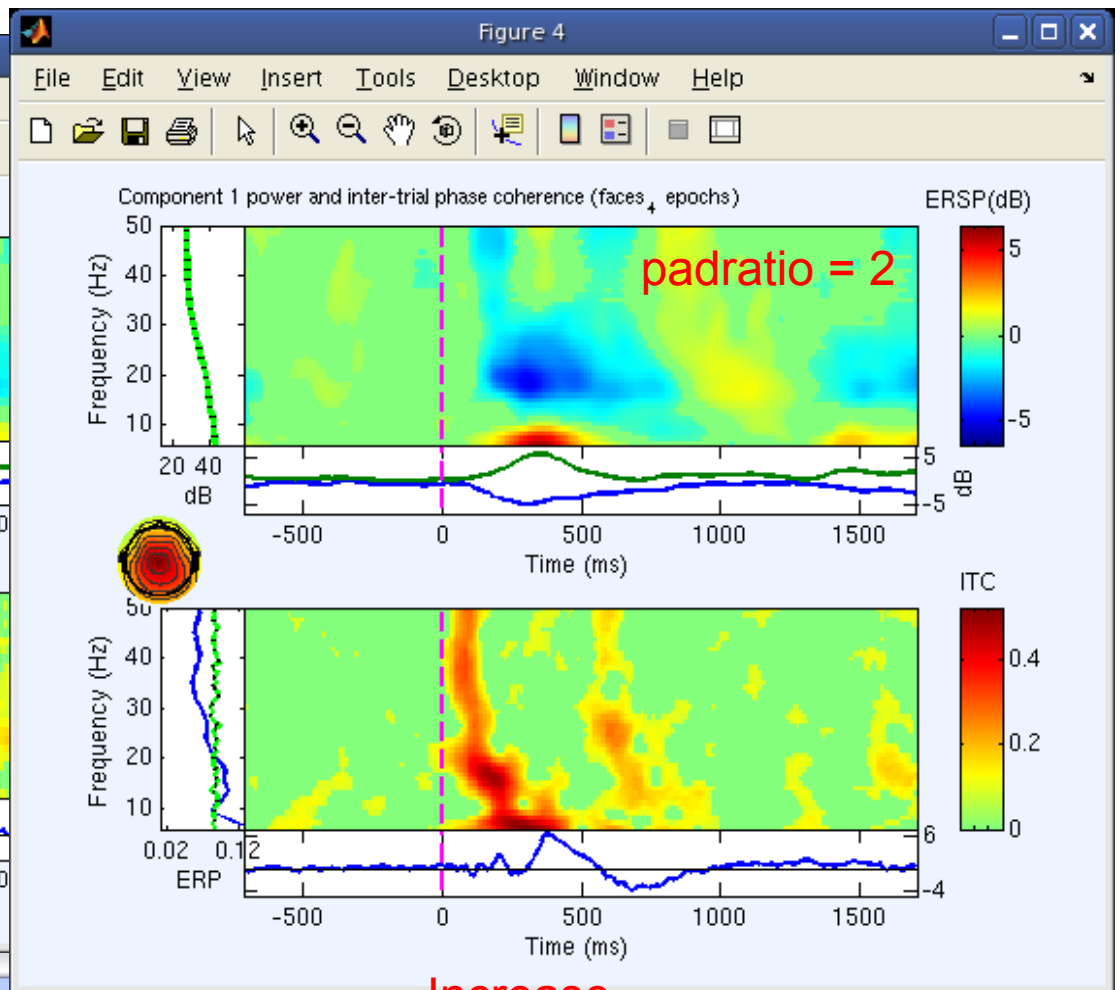
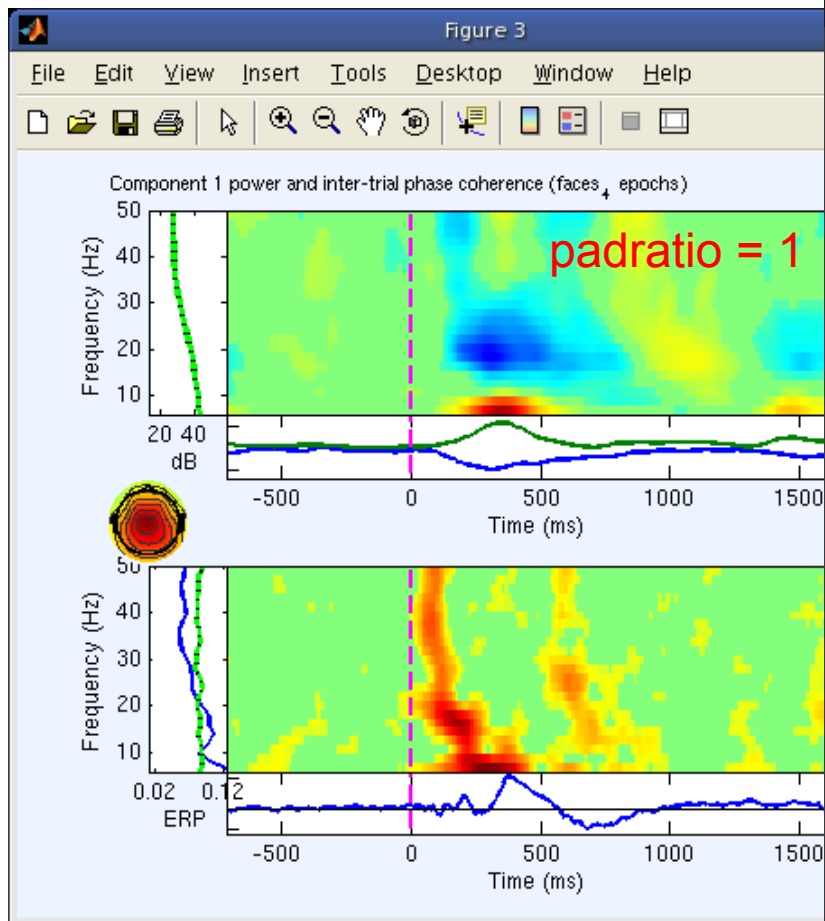
☒ Plot Inter Trial Coherence

☐ Plot curve at each frequency

Cancel

Help

Ok



Component number

Sub epoch time limits [min max] (msec)

Frequency limits [min max] (Hz) or sequence

Baseline limits [min max] (msec) (0->pre-stim.)

Wavelet cycles [min max/fact] or sequence

ERSP color limits [max] (min=-max)

ITC color limits [max]

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

Optional newtimef() arguments (see Help)

1

-1000 1996

0

3 0.5

Use 256 time points

Use limits, padding 1

Use divisive baseline

Use limits

☒ see log power (set)

☐ plot ITC phase (set)

☐ FDR correct (set)

☐ Log spaced

☐ No baseline

☐ Use FFT

☒ Plot Event Related Spectral Power

☒ Plot Inter Trial Coherence

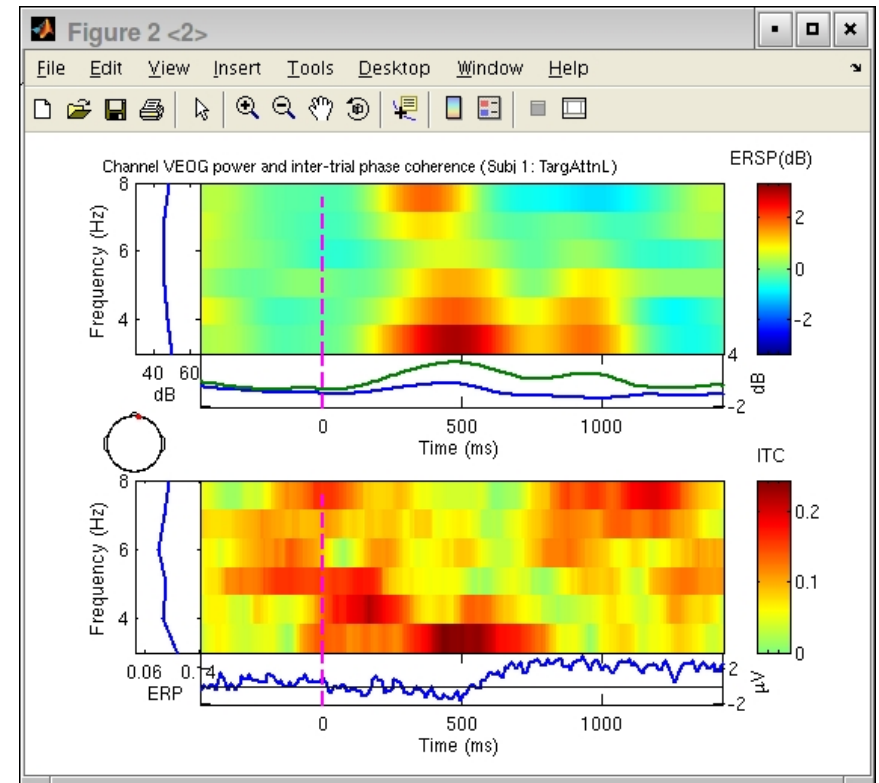
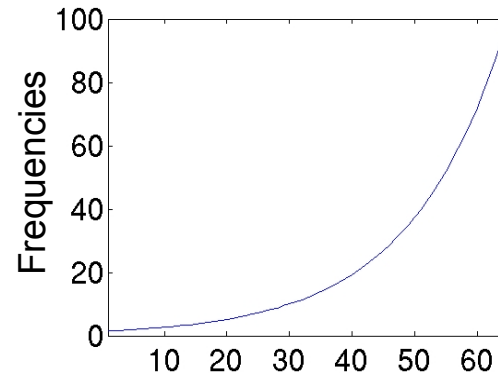
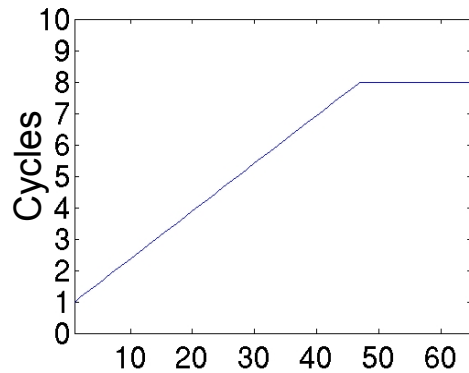
☐ Plot curve at each frequency

Increase  
# freq bins



To visualize both low and high frequencies

```
freqs = exp(linspace(log(1.5), log(100), 65));
cycles = [ linspace(1, 8, 47) ones(1,18)*8 ];
```



**Plot component time frequency -- pop\_newtimef()**

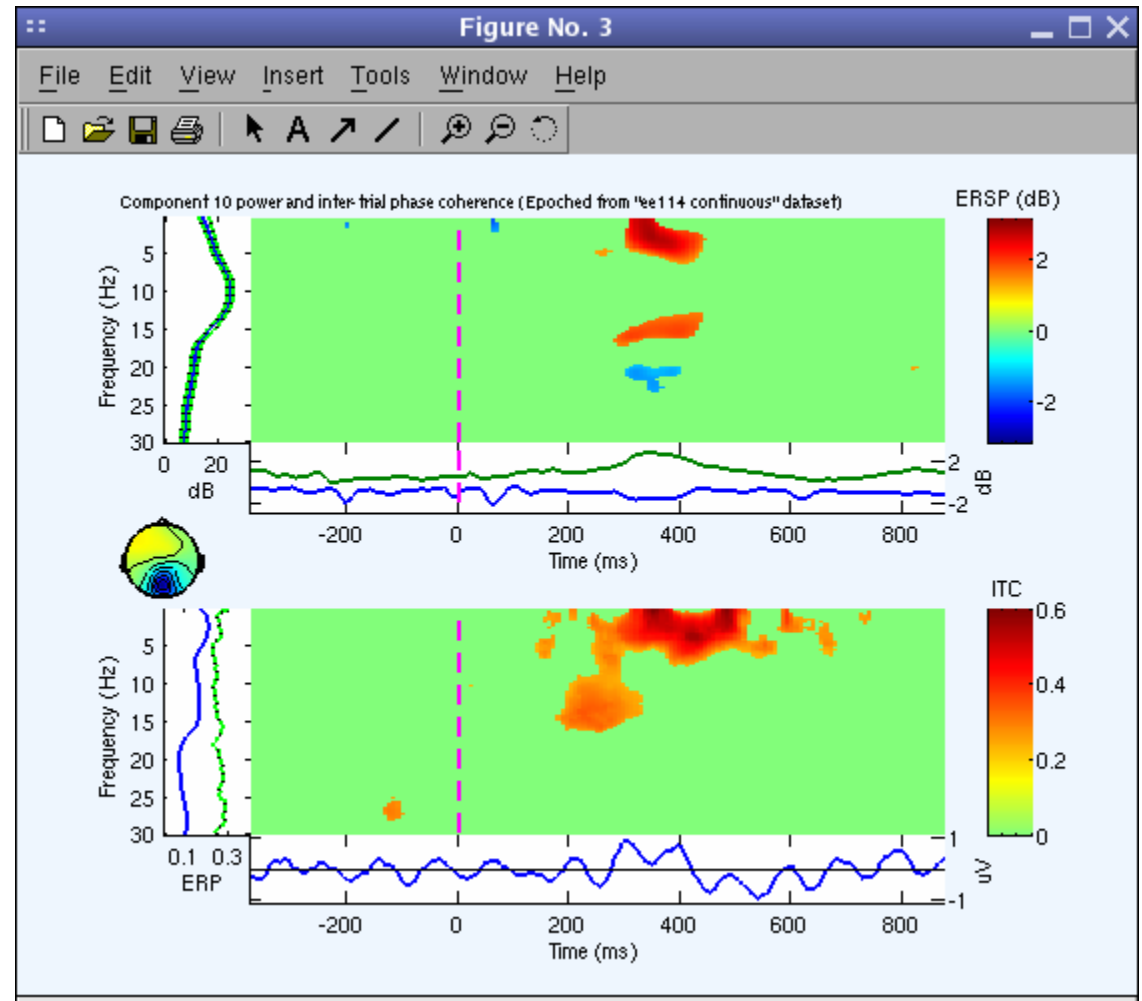
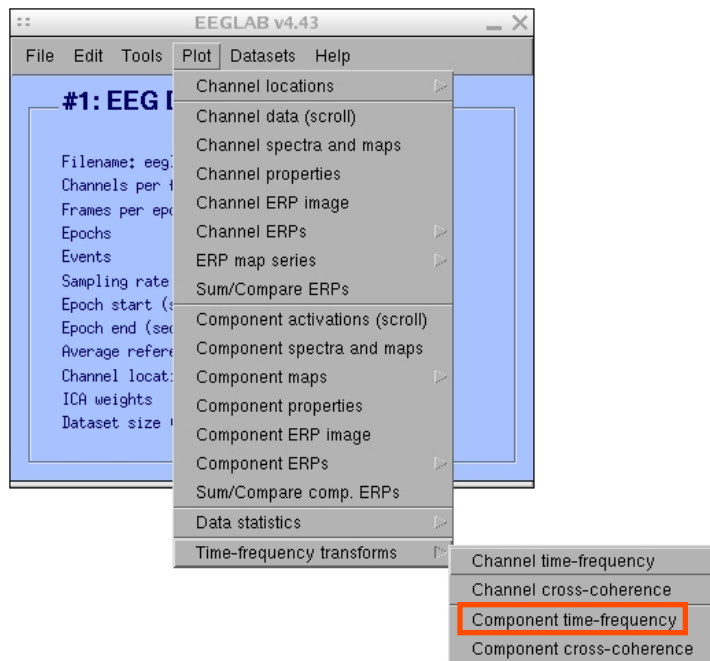
<b>Component number</b>	1	
<b>Sub epoch time limits [min max] (msec)</b>	-1000 1996	Use 200 time points
<b>Frequency limits [min max] (Hz) or sequence</b>	1 2 3 4 5 6	Use limits, padding 1
<b>Baseline limits [min max] (msec) (0-&gt;pre-stim.)</b>	0	Use divisive baseline
<b>Wavelet cycles [min max/fact] or sequence</b>	1 2 3 4 5 6	Use limits
<b>ERSP color limits [max] (min=-max)</b>		<input checked="" type="checkbox"/> see log power (set)
<b>ITC color limits [max]</b>		<input type="checkbox"/> plot ITC phase (set)
<b>Bootstrap significance level (Ex: 0.01 -&gt; 1%)</b>		<input type="checkbox"/> FDR correct (set)
<b>Optional newtimef() arguments (see Help)</b>		

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

Cancel     Help     Ok

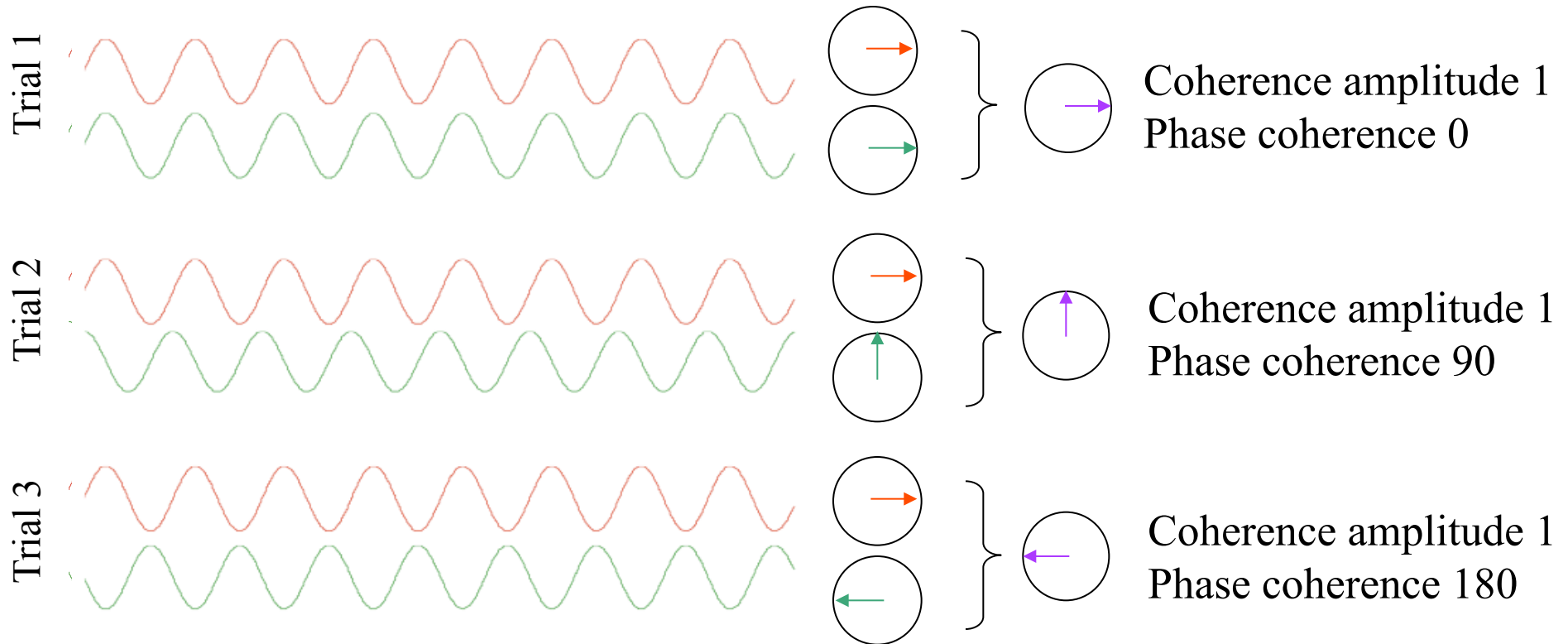


# Component time-frequency

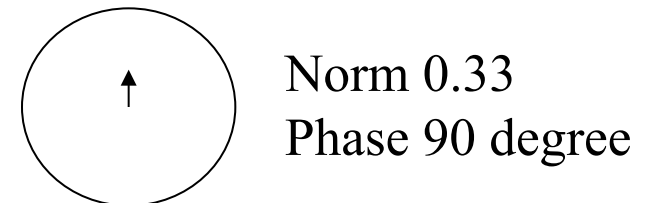


# Cross-coherence amplitude and phase

2 components, comparison on the same trials



COHERENCE = mean(phase vector)



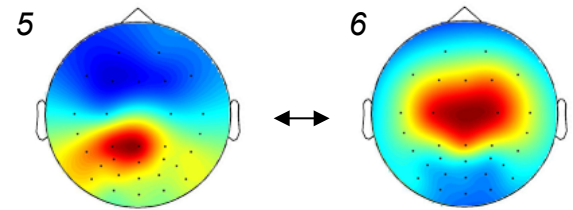
# Phase coherence (default)

$$ERPCOH^{a,b}(f,t) = \frac{1}{n} \sum_{k=1}^n \frac{F_k^a(f,t) F_k^b(f,t)^*}{|F_k^a(f,t)| |F_k^b(f,t)|}$$

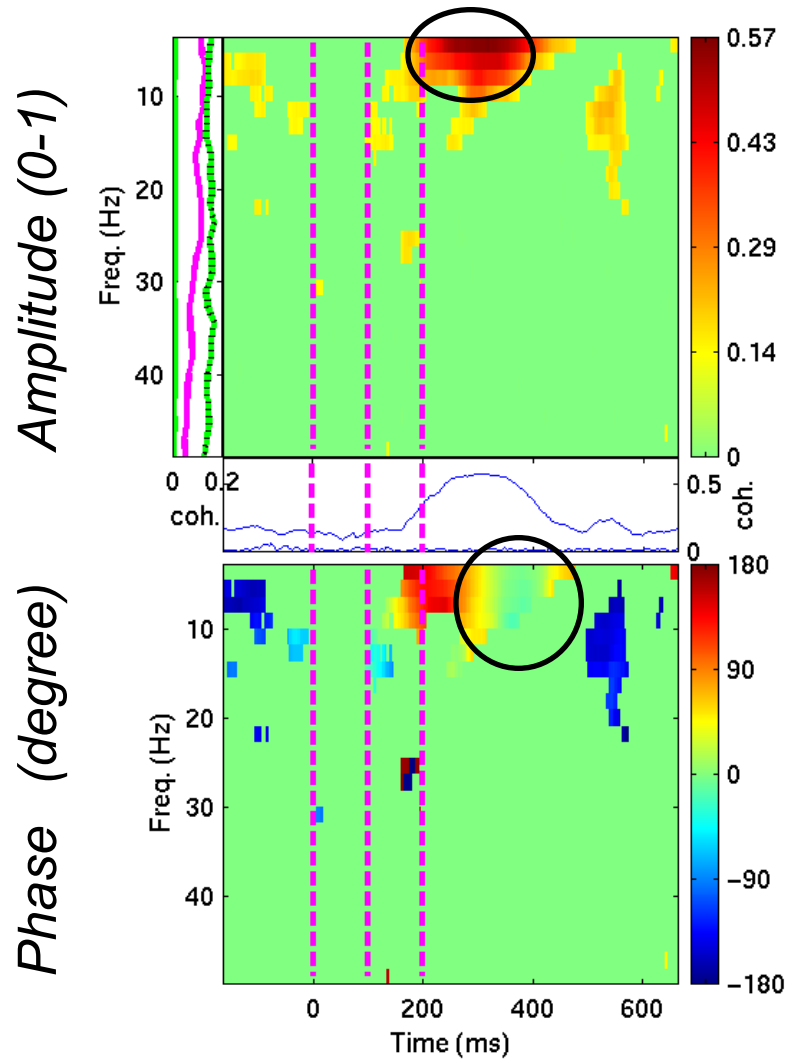
Only phase information component a

Only phase information component b

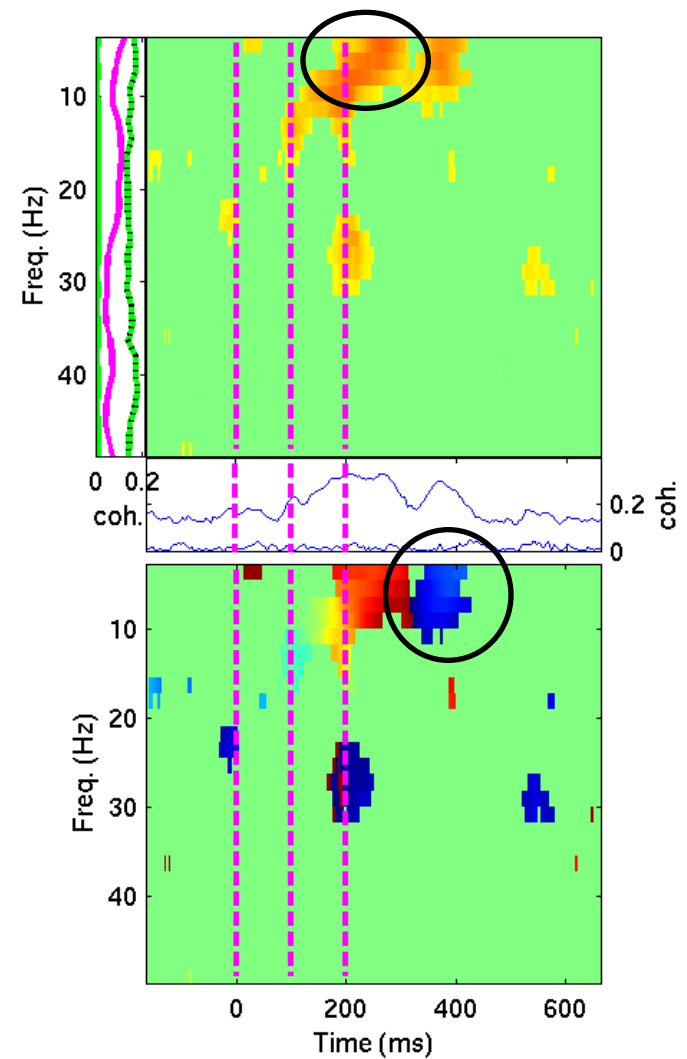
# Cross-coherence amplitude and phase

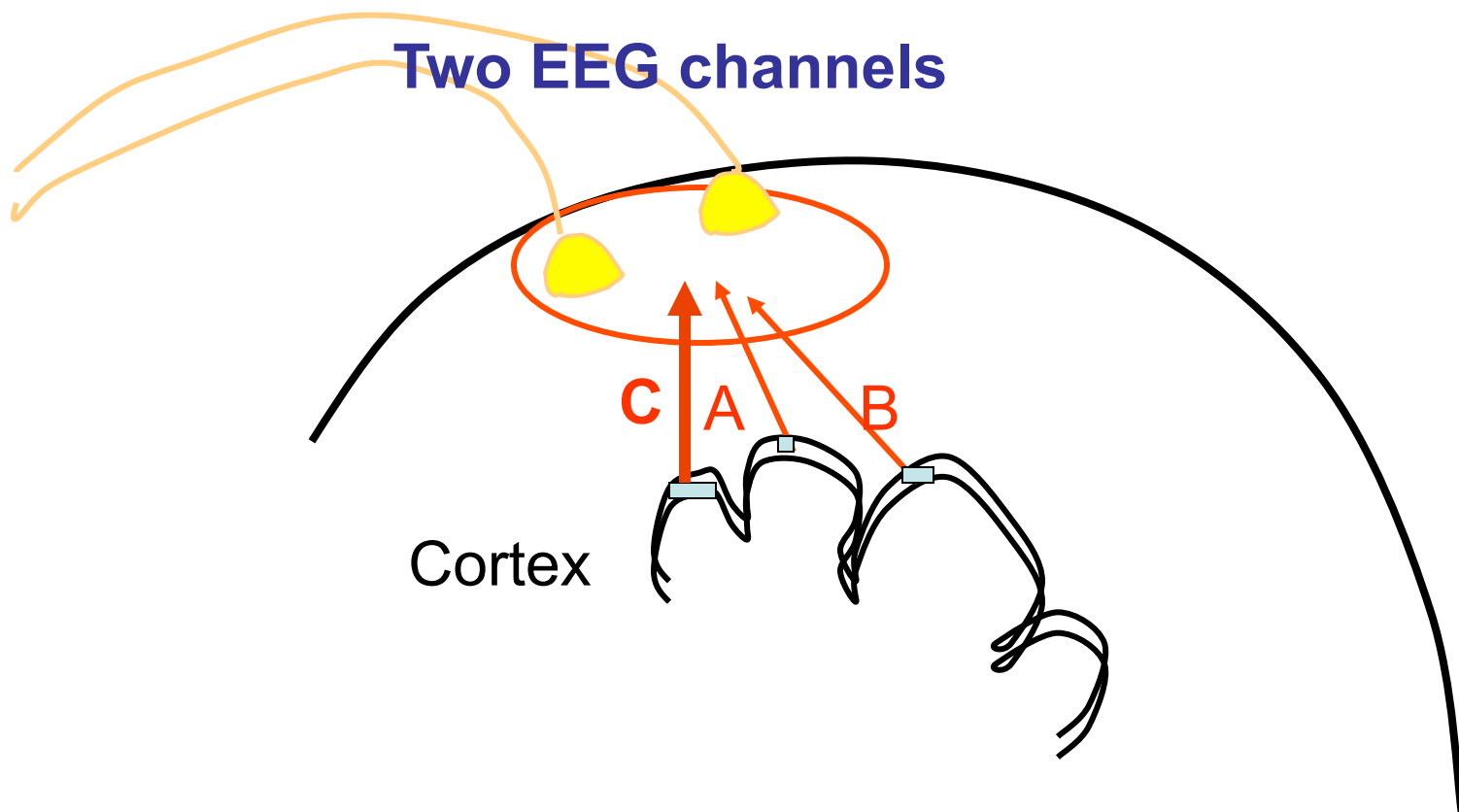


*Animal picture*

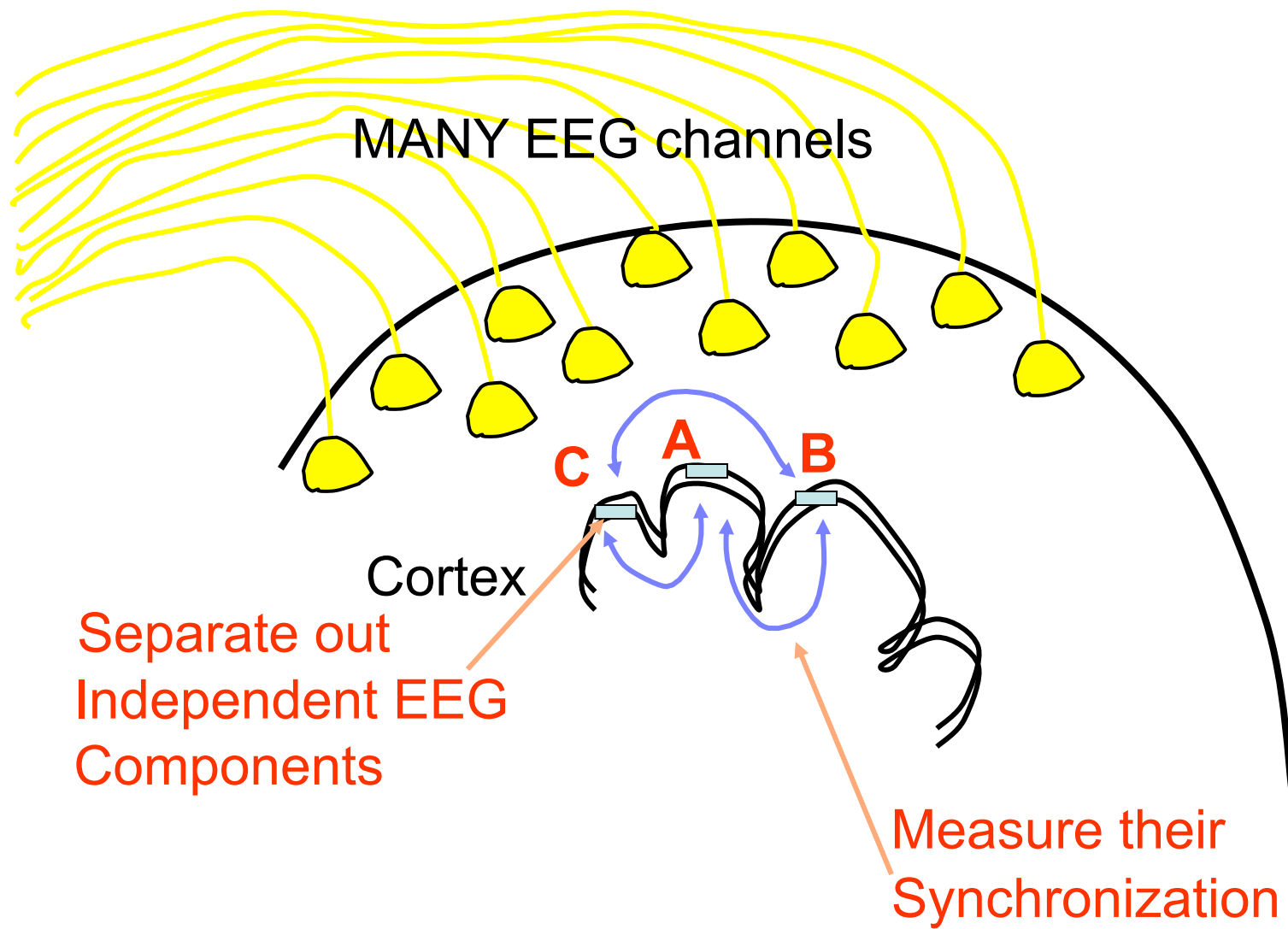


*Distractor picture*



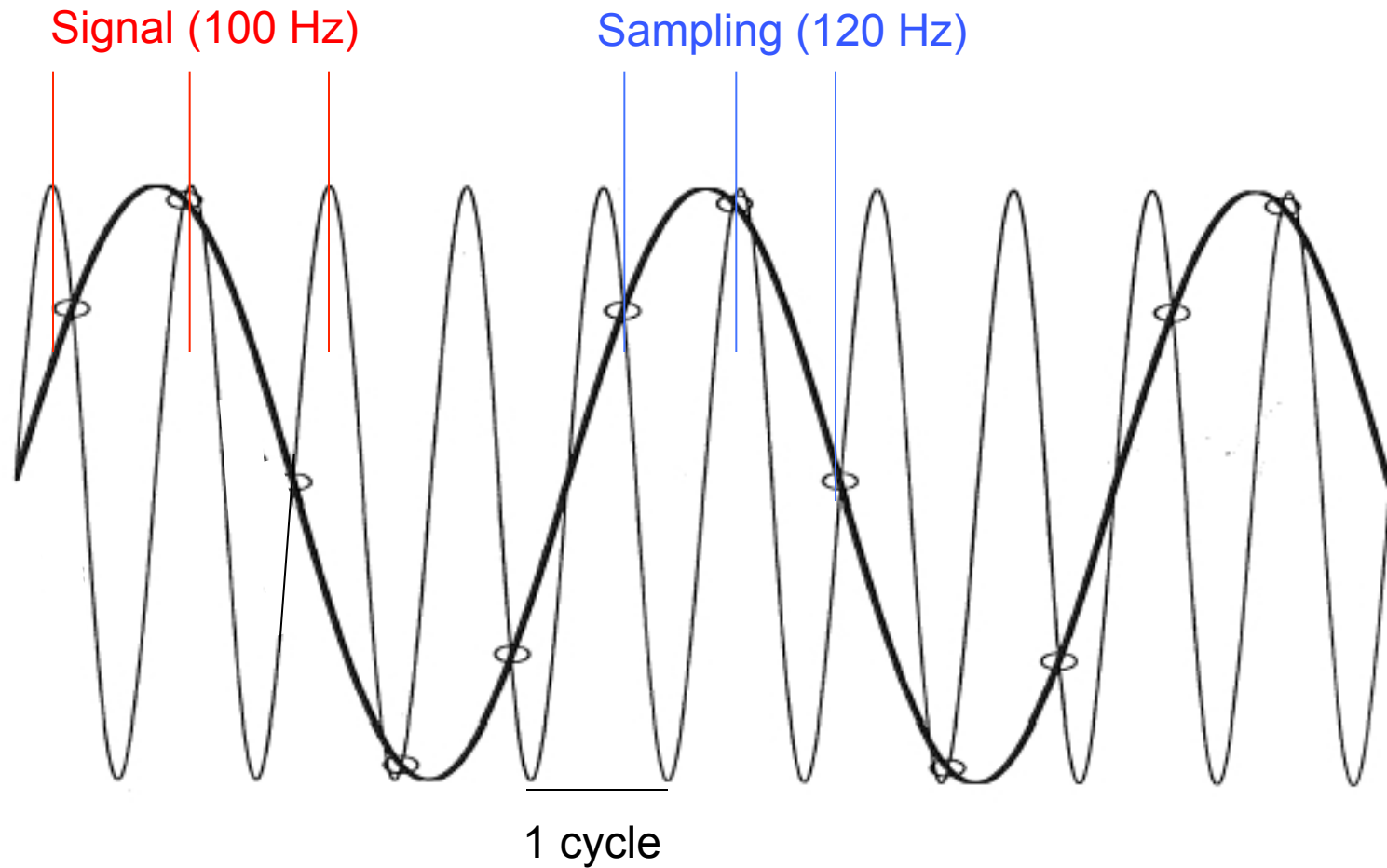


**Scalp channel coherence → source confounds!**



**source dynamics!**

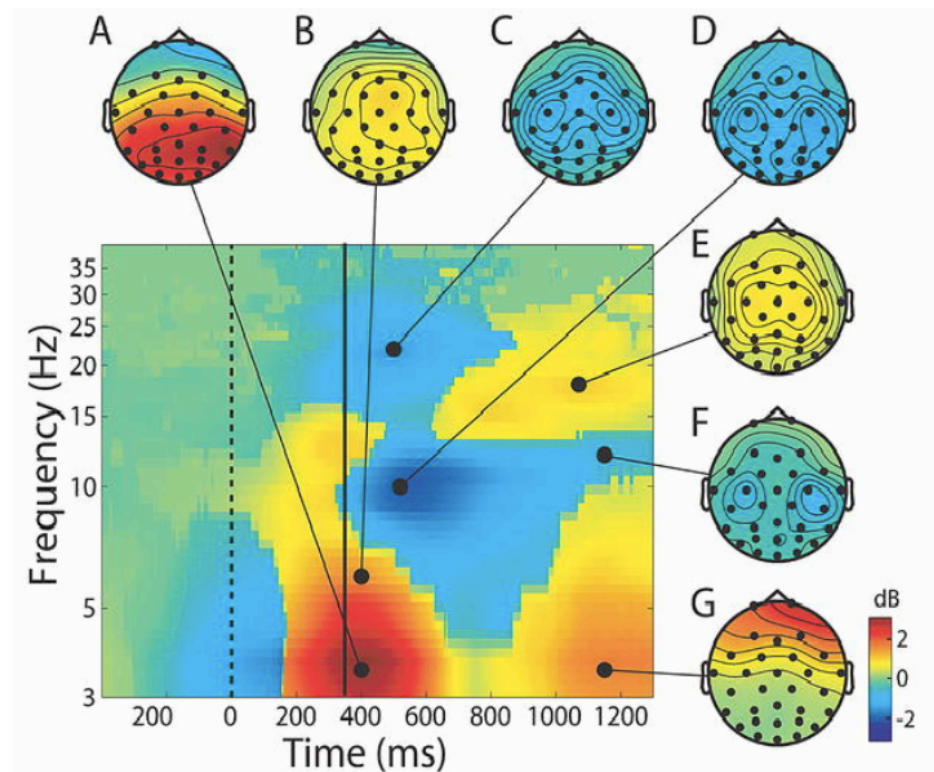
# Niquist frequency: Aliasing



e.g. 100 Hz sampled at 120 Hz

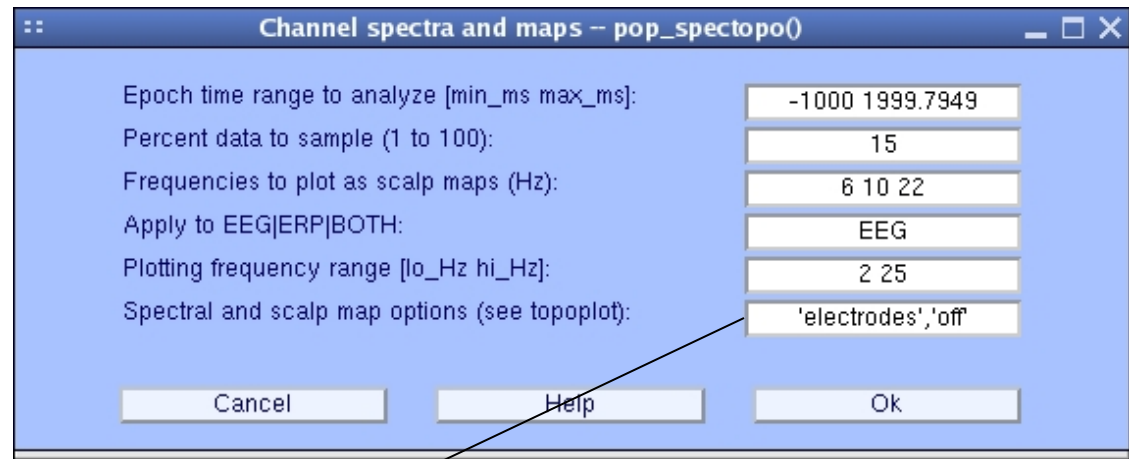
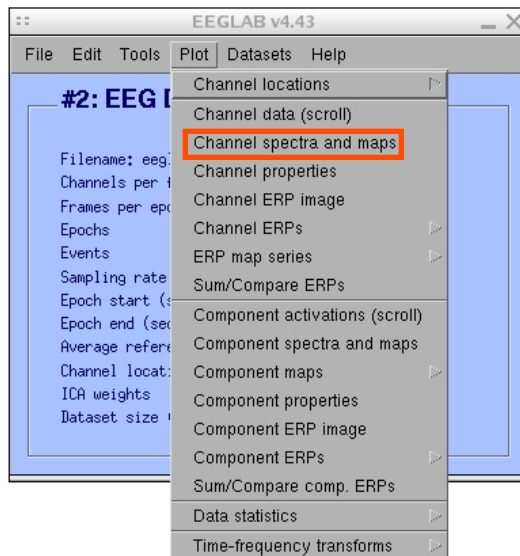
# Advanced time-frequency functions

- Tftopo(): allow visualizing time-frequency power distribution over the scalp

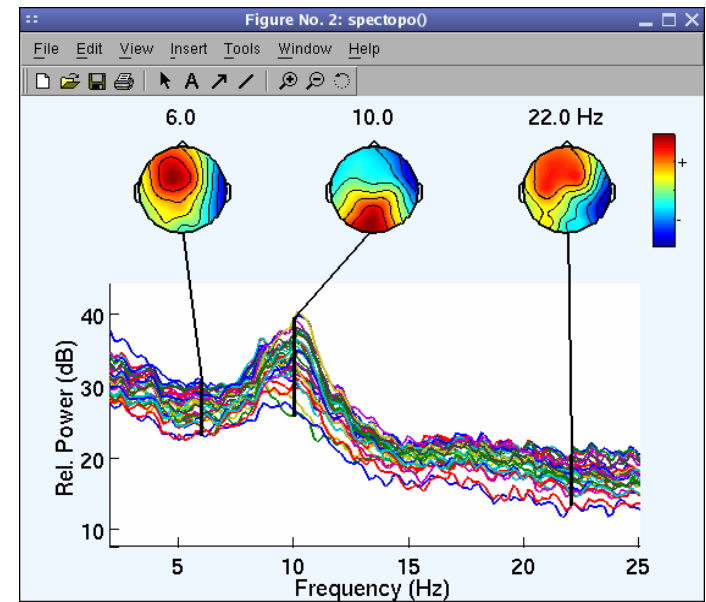




# Plot data spectrum using EEGLAB



**'winsize', 256** (change FFT window length)  
**'nfft', 256** (change FFT padding)  
**'overlap', 128** (change window overlap)



- **ALL**

Start EEGLAB, from the menu load *sample\_data/eeGLAB\_data\_epochs\_ica.set* or your own data (epoch, reject noise if not done already)

- **Novice**

From the GUI, Plot spectral decomposition with 100% data and 50% overlap ('overlap'). Try reducing window length ('winsize') and FFT length ('nfft')

- **Intermediate**

Same as novice but using a command line call to the *pop\_spectopo()* function. Use GUI then history to see a standard call ("eegh").

- **Advanced**

Same as novice but using a command line call to the *spectopo()* function.

## Exercise

