

# Source information flow and Granger-Causal modeling tools

## EEGLAB Workshop XXVI Ben-Gurion University, Be'er-Sheva, Israel Day 3

#### John Iversen

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## Part 3b: Event Related Coherence

- Goal: How similar is the event-related response of two signals?
  - Between channels
     (problematic due to volume conduction)
  - Between ICs
  - Useful to quickly begin to understand relationships between components

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### **TWO SIMULATED THETA PROCESSES**



## Try it!



## Cross coherence between IC 1 and IC 3



 $\alpha = 0.01$ 



coherence) in alpha/beta bands IC 1 tonically leads IC 3 (negative phase), but phase relationships are changed post-stimulus

Directional measures of effective connectivity are present in the SIFT toolbox.





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

## **Tim Mullen**







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## 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 / Nonstationarity / Single-trial (dynamics)
- Multi-subject Inference
- Usability and Data Visualization (software)





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## Large-scale brain connectivity

(Bullmore and Sporns, Nature, 2009)



## A taxonomy of connectivity measures



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



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

## Calculation of GC



## **Granger Causality**

![](_page_14_Picture_1.jpeg)

- 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.

## Granger Causality

Granger (1969) quantified this definition for **bivariate** processes in the form of an F-ratio: reduced model

$$F_{X_1 \leftarrow X_2} = \ln \left( \frac{var(\tilde{E}_1)}{var(E_1)} \right) = \ln \left( \frac{var(X_1(t) \mid X_1(\cdot))}{var(X_1(t) \mid X_1(\cdot), X_2(\cdot))} \right)$$
full model

Alternately, for a multivariate interpretation we can fit a single MVAR model to all channels and apply the following definition:

![](_page_15_Picture_4.jpeg)

### **Autoregressive Models**

Goal: Predict future values of a data time series (EEG signal) from its past.

**X** WMMMMMMM 
$$x(t) = \sum_{\tau=1}^{p} a(\tau)x(t-\tau) + e(t)$$
  
weighted error  
sum of  
past values

$$x(t) = a(1)x(t-1) + a(2)x(t-2) + e(t)$$

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)

$$\begin{split} X_{1} \mid X_{2} & \text{MMMMMMM} & GC_{2 \to 1} = ln \frac{var(e_{1})}{var(e_{1|2})} \\ x_{1|2}(t) &= \sum_{\tau=1}^{p} c(\tau)x_{1}(t-\tau) + \sum_{\tau=1}^{p} d(\tau)x_{2}(t-\tau) + \frac{e_{1|2}(t)}{e_{1|2}(t)} & \approx \ln(1) = 0 \end{split}$$

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  $X_2$ "

## Granger Causality

Granger (1969) quantified this definition for **bivariate** processes in the form of an F-ratio: reduced model

$$\begin{split} F_{X_1 \leftarrow X_2} = \ln & \left( \frac{var(\tilde{E}_1)}{var(E_1)} \right) = \ln & \left( \frac{var(X_1(t) \mid X_1(\cdot))}{var(X_1(t) \mid X_1(\cdot), X_2(\cdot))} \right) \end{split}$$
 full model

Problem: Pairwise GC for multichannel data has problems of spurious connectivity due to common inputs

Solution: Multivariate VAR (MVAR)

![](_page_19_Picture_5.jpeg)

## Vector Autoregressive (VAR / MAR / MVAR) Modeling

![](_page_20_Figure_1.jpeg)

## The Linear Vector Autoregressive (VAR) Model

![](_page_21_Figure_1.jpeg)

VAR[p] model

2

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## Granger Causality

Granger (1969) quantified this definition for **bivariate** processes in the form of an F-ratio: reduced model

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full model

Alternately, for a multivariate interpretation we can fit a single MVAR model to all channels and apply the following definition:

![](_page_23_Picture_4.jpeg)

## Granger Causality – Frequency Domain

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

Fourier-transforming **A**<sup>(k)</sup> we obtain

Likewise, X(f) and E(f) correspond to the fourier transforms of the data and residuals, respectively

$$\mathbf{A}(f) = -\sum_{k=0}^{p} \mathbf{A}^{(k)} e^{-i2\pi f k}; \mathbf{A}^{(0)} = I$$

We can then define the spectral matrix X(f) as follows:

 $\mathbf{X}(f) = \mathbf{A}(f)^{-1}\mathbf{E}(f) = \mathbf{H}(f)\mathbf{E}(f)$ 

Where **H**(*f*) is the *transfer matrix* of the system.

![](_page_24_Figure_8.jpeg)

![](_page_25_Figure_0.jpeg)

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## 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 frequencydomain 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?

![](_page_27_Figure_5.jpeg)

## Adapting to Non-Stationarity

- Many ways to do adaptive VAR estimation
  - Segmentation-based adaptive VAR estimation
  - Factorization of time-varying spectral density matrices (e.g. from STFTs, Wavelets, etc)
  - State-Space Modeling

. . .

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![](_page_29_Figure_0.jpeg)

![](_page_30_Figure_0.jpeg)

## **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

# 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):

![](_page_32_Figure_2.jpeg)

## Selecting a VAR Model Order

- Other considerations:
  - A M-dimensional VAR model of order p has at most Mp/2 spectral peaks distributed amongst the M variables. This means we can observe at most p/2 peaks in each variables' spectrum (or in the causal spectrum between each pair of variables)

![](_page_33_Figure_3.jpeg)

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

### Order selection in reality

![](_page_34_Figure_1.jpeg)

#### **Consideration: Local Stationarity**

![](_page_35_Figure_1.jpeg)

### **Consideration: Sufficient data**

M = number of variables

- p = model order
- Ntr = number of trials
- W = length of each window (sample points)

We have  $M^2p$  model coefficients to estimate. This requires a minimum of  $M^2p$  independent samples. So we have the constraint  $M^2p \le N_{tr}W$ . In practice, however, a better heuristic is  $M^2p \le (1/10)N_{tr}W$ .

10x more data points than parameters to estimate

SIFT will let you know if your window length is not optimal

## **Example Application**

### EEG-Based Quantification of Cortical Current Density and Dynamic Causal Connectivity Generalized across Subjects Performing BCI-Monitored Cognitive Tasks

Hristos Courellis<sup>1,2\*</sup>, Tim Mullen<sup>1</sup>, Howard Poizner<sup>3</sup>, Gert Cauwenberghs<sup>2,3</sup> and John R. Iversen<sup>1</sup>

Frontiers in Neuroscience | www.frontiersin.org

May 2017 | Volume 11 | Article 180

### How does brain plan visually guided movements?

• Pointing Task (Park, et al. 2014, IEEE Trans Neural Syst Rehabil Eng)

![](_page_38_Figure_2.jpeg)

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## ICA source space analysis

#### Independent Component Analysis

![](_page_39_Figure_2.jpeg)

Estimate IC equivalent dipole locations

![](_page_39_Picture_4.jpeg)

![](_page_39_Picture_5.jpeg)

![](_page_39_Picture_6.jpeg)

Identify & remove non-brain artifact ICs

![](_page_39_Figure_8.jpeg)

![](_page_39_Picture_9.jpeg)

EMG

Noise

Cortical ROIs

![](_page_39_Figure_13.jpeg)

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)

### Analysis Methods I

## Segmentation–based MVAR

$$\mathbf{X}(t) = \sum_{k=1}^{p} \mathbf{A}^{(k)}(t) \mathbf{X}(t-k) + \mathbf{E}(t)$$
$$\mathbf{A}(f) = -\sum_{k=0}^{p} \mathbf{A}^{(k)} e^{-i2\pi fk}; \mathbf{A}^{(0)} = I$$
$$\mathbf{A}(f)^{-1} = \mathbf{H}(f)$$

![](_page_40_Figure_3.jpeg)

Analysis Methods II

•Time-varying SdDTF ("short-time direct directed transfer function")

 Directed measure of direct (unmediated) causal flow between ROIs

•Combines DTF and partial coherence; windowed (0.5s, 30ms).

$$\eta_{ij}^2(f,t) = \frac{|H_{ij}(f,t)|^2 |P_{ij}(f,t)|^2}{\sum_{klf\tau} |H_{kl}(f,\tau)|^2 |P_{kl}(f,\tau)|^2}$$

(Korzeniewska, et al. 2008)

## dDTF

### **Partial Coherence**

![](_page_42_Figure_2.jpeg)

## **SIFT Analysis**

![](_page_43_Figure_1.jpeg)

•Time-varying SdDTF

Directed measure of direct causal flow between ROIs

Averaged across subjects

## dDTF during reaching

![](_page_44_Figure_1.jpeg)

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## Changed causal flow during reaching

![](_page_45_Figure_1.jpeg)

46

### Occipital $\rightarrow$ ACC

![](_page_46_Figure_1.jpeg)

## Greater causal flow during movement planning

![](_page_47_Figure_1.jpeg)

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## 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)

![](_page_48_Figure_3.jpeg)

- 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

## History of group-level SIFT

- Approaches
  - Tim Mullen & Wes Thompson (since 2010)
     'Hierarchical Bayesian Modeling' that interpolate missing values (i.e. inconsistency in dipole locations across subjects).
- ROI-based approaches
  - Iversen, et al, 2014; Courellis, et al, 2017: project IC activation onto cortical surface and define activity in anatomically defined cortical ROIs.
  - Nima Bigdely-Shamlo (in his PhD dissertation in 2014) 'Network Projection' that uses dipole density and anatomical ROI. (Makoto Miyakoshi)

![](_page_50_Picture_0.jpeg)

![](_page_50_Picture_1.jpeg)

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

![](_page_50_Figure_4.jpeg)

- A toolbox for (source-space) electrophysiological information flow and causality analysis (single- or multi-subject) integrated into the EEGLAB software environment.
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## SIFT Workflow

![](_page_51_Figure_1.jpeg)

### Preprocessing: Select Components

3

![](_page_52_Figure_1.jpeg)

![](_page_53_Figure_0.jpeg)

### Model Order Selection

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\*

OK

Algorithm: Vieira-Morf

#### Description:

Help Cancel

Model Order Selection

Fit AMVAR Model

Validate model

![](_page_55_Figure_0.jpeg)

![](_page_56_Picture_0.jpeg)

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Visualization Locate dipoles using LORETA . Help

![](_page_56_Figure_3.jpeg)

![](_page_57_Picture_0.jpeg)

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![](_page_59_Figure_0.jpeg)

![](_page_60_Figure_0.jpeg)

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### Visualization: Time-Frequency Grid

Simulation	•	
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Model fitting and validation	*	
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8

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![](_page_63_Figure_0.jpeg)

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![](_page_64_Figure_0.jpeg)

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![](_page_65_Figure_0.jpeg)

### Visualization: Causal BrainMovie3D

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Preview BrainMovie-

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BackProjectToChans

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00585938

then display the ERP envelope of backprojected

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![](_page_66_Figure_1.jpeg)

Figure 2

Tools Desktop Window Help

Insert

![](_page_67_Picture_0.jpeg)