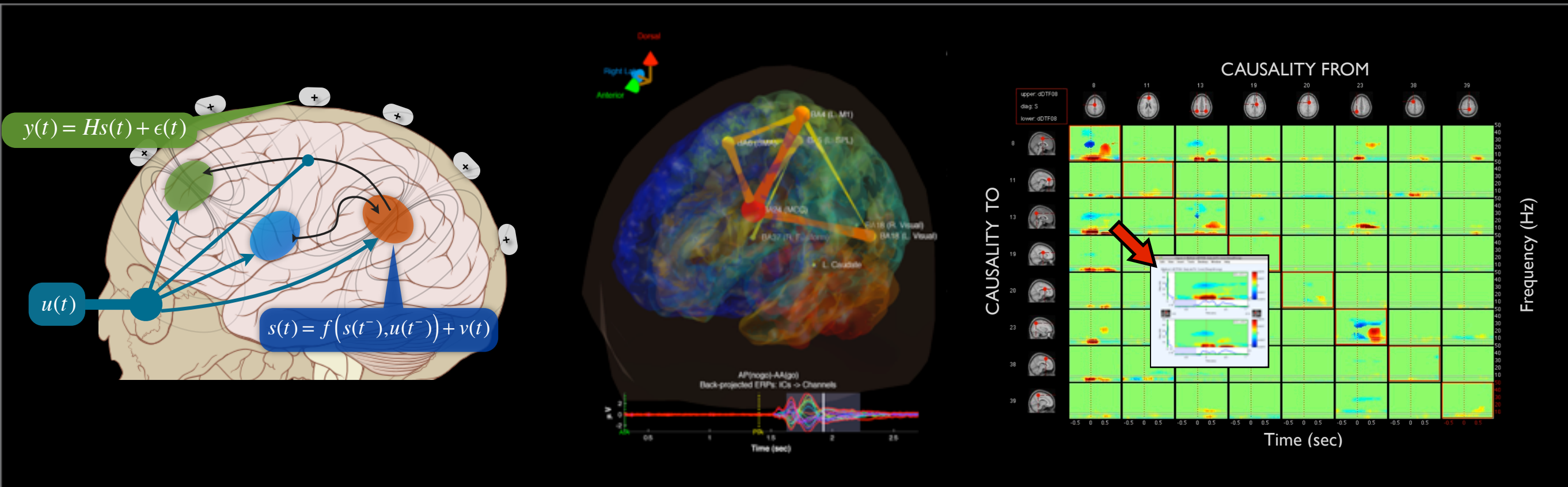
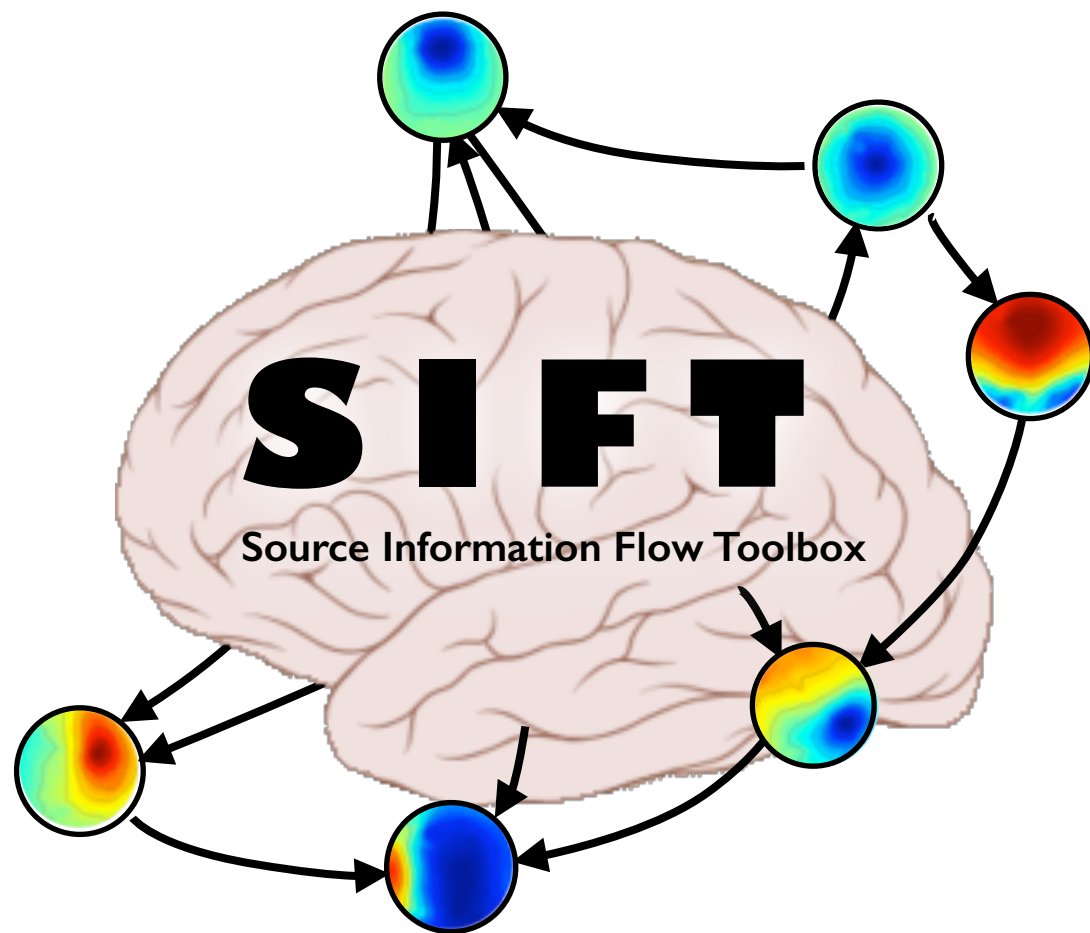


The Source Information Flow Toolbox

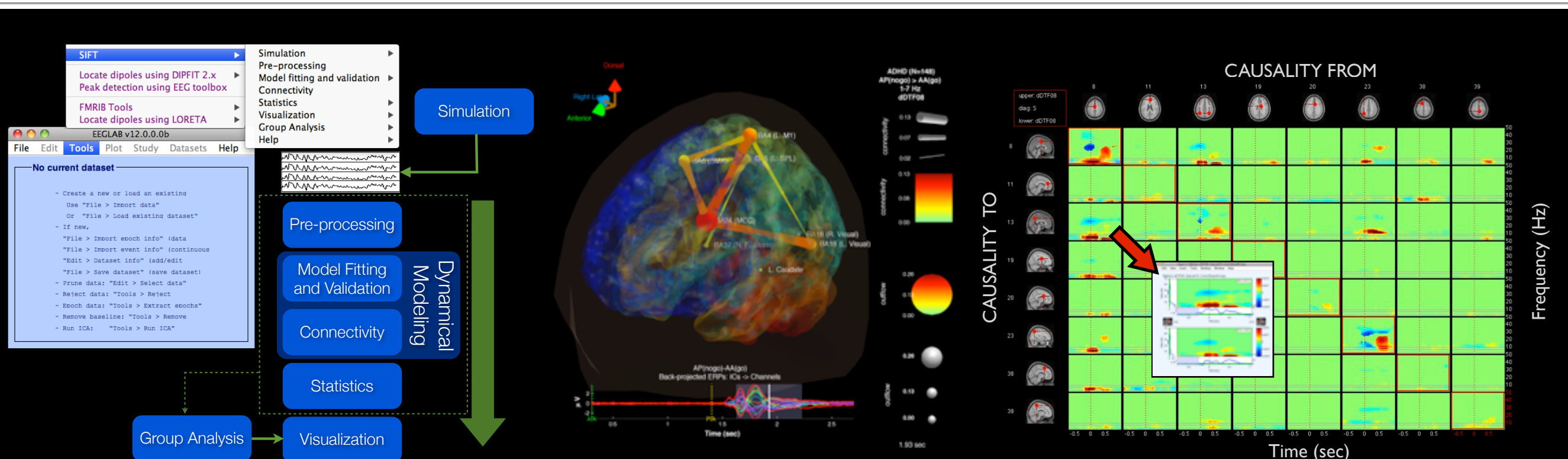


Tim Mullen, PhD

Swartz Center for Computational Neuroscience
Institute for Neural Computation
UC San Diego
and Qusp Labs



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



SIFT Workshop Sessions

Theoretical Foundations I

Functional Connectivity Measures (PLV, PAC, Coherence)

Linear Dynamical Systems and the VAR model

Granger Causality and Effective Connectivity Measures

Scalp versus Source

Adapting to Time-Varying Dynamics

Practicum: Hands-On Walkthrough of SIFT

Friday, 18th
2:00-5:00pm
Session D1
Track C (VizLab)

Theoretical Foundations II

Model Validation

Multivariate vs. Bivariate

Imposing Constraints

Single-trial Estimation and State-Space Models

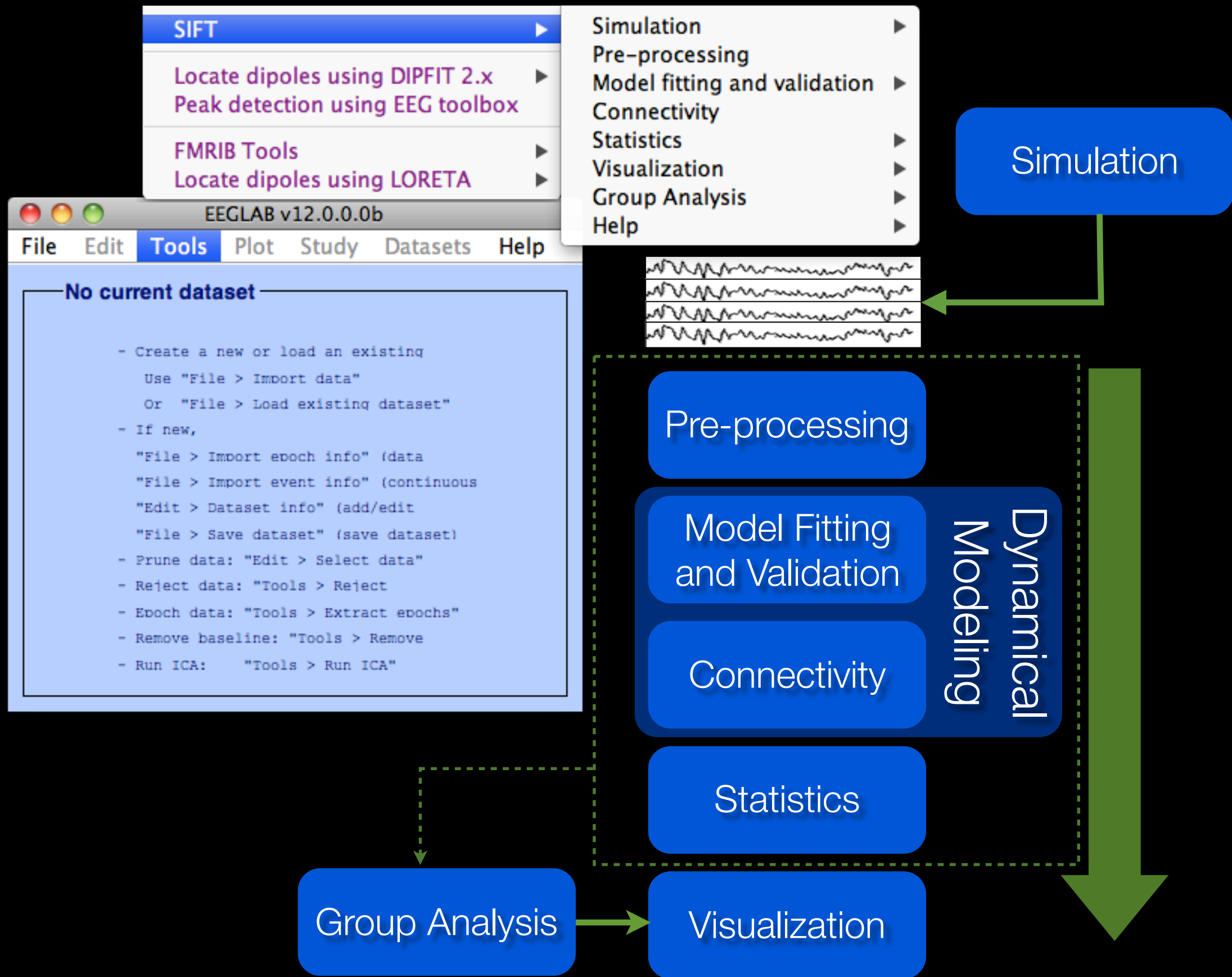
Statistical Testing

Practicum: Hands-On Simulation-based training

Saturday, 19th
2:00-5:00pm
Session D2
Track C (INC Open Space)

Source Information Flow Toolbox (SIFT)

- ✦ **Requirements:** EEGLAB, MATLAB 2008a - 2013b
- ✦ Some functions leverage: Signal Processing Toolbox, Statistics Toolbox



Preprocessing

Modeling

Statistics

Visualization

Pre-processing

Model fitting and validation ►

Connectivity

Statistics ►

Visualization ►

Source reconstruction

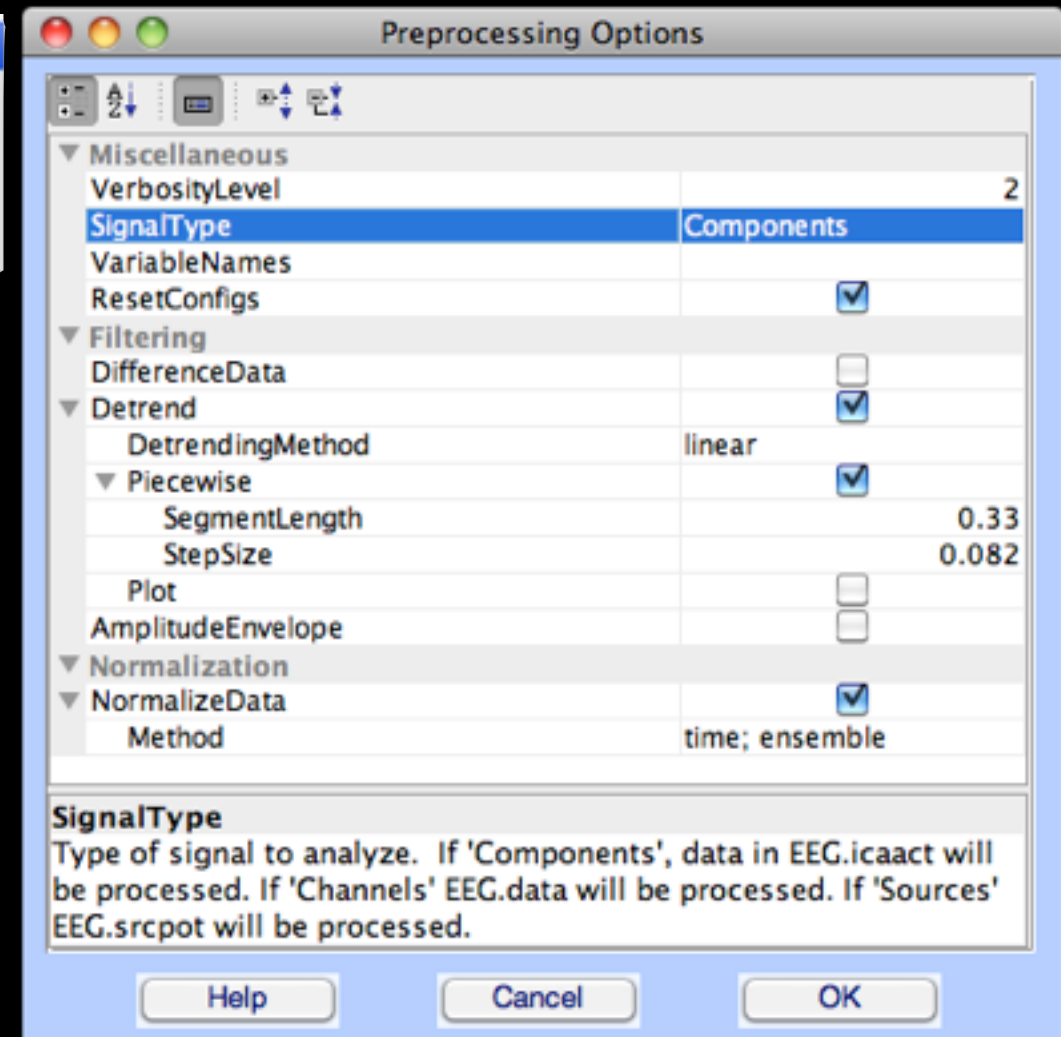
(performed externally using EEGLAB or other toolboxes)

Local Detrending or Filtering

Downsampling (EEGLAB)

Differencing

Normalization (temporal or ensemble)



Preprocessing

Modeling

Statistics

Visualization

Model Fitting

Validation

Connectivity

Preprocessing

Modeling

Statistics

Visualization

Model Fitting

Validation

Connectivity

Modeling Algorithm (1)	Linear	Nonlinear
Segmentation VAR (Sliding Window)		
Unconstrained		
Vieira-Morf	✓	
ARfit	✓	
Regularized		
Ridge Regression (L_2)	✓	
Group Lasso ($L_{1,2}$) ADMM, DAL	✓	
Sparse Bayesian Learning (L_p) TMSBL, BSBL	✓	

Preprocessing

Modeling

Statistics

Visualization

Model Fitting

Validation

Connectivity

Modeling Algorithm (2)	Linear	Nonlinear
State-Space Modeling		
Linear Kalman Filtering	✓	
Dual Extended Kalman Filtering		✓
Cubature Kalman Filtering		✓
Sparsely Connected Components Analysis (SCSA)	✓	

Preprocessing

Modeling

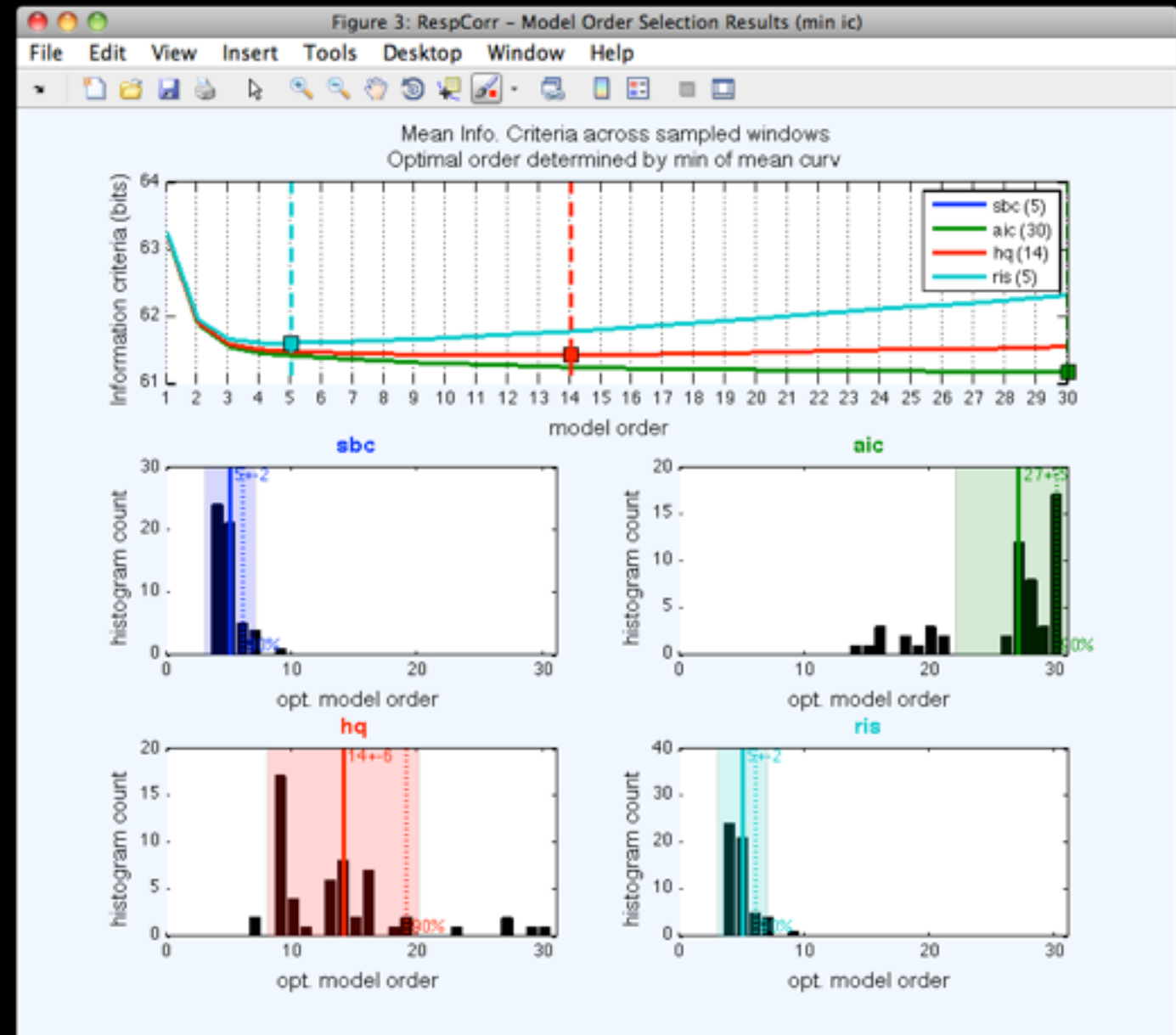
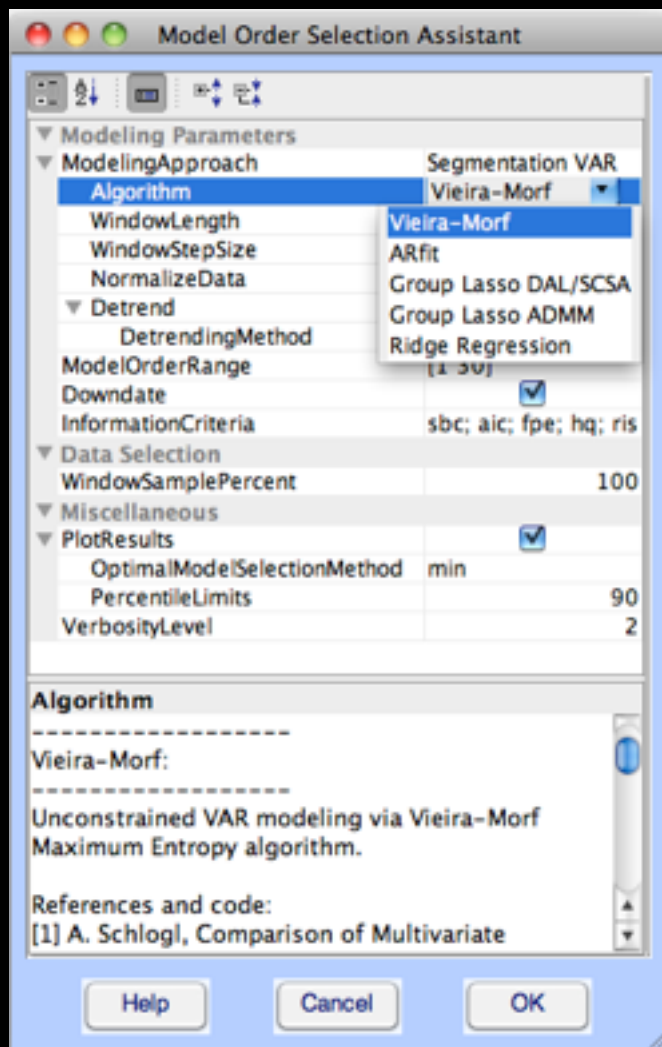
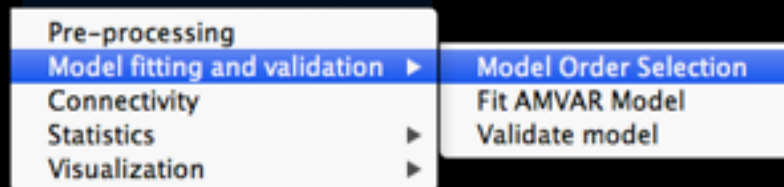
Statistics

Visualization

Model Fitting

Validation

Connectivity



Preprocessing

Modeling

Statistics

Visualization

Model Fitting

Validation

Connectivity

VAR Model Validation

Residual 'Whiteness' Tests

Multivariate portmanteau tests

Residual autocorrelation probability test

Model Consistency

Model Stability

Preprocessing

Modeling

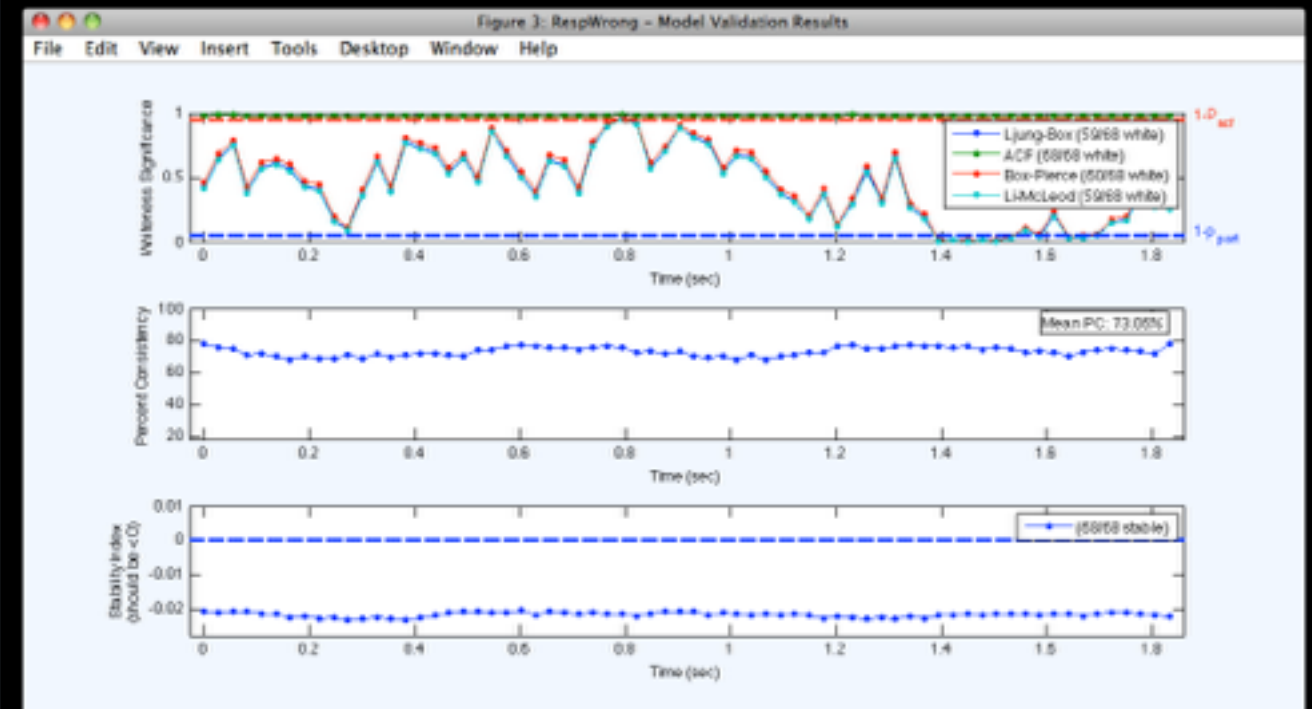
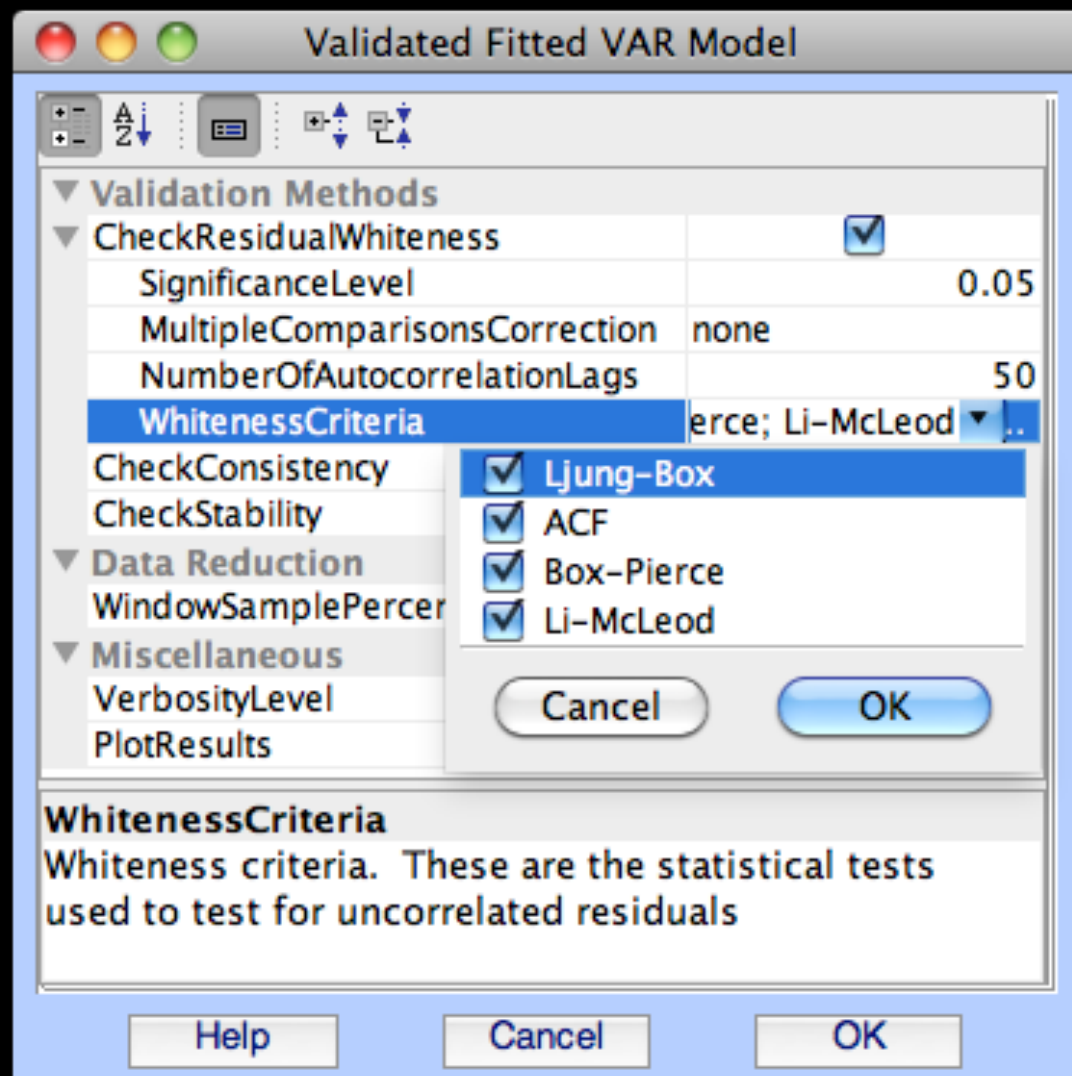
Statistics

Visualization

Model Fitting

Validation

Connectivity



Preprocessing

Modeling

Statistics

Visualization

Model Fitting

Validation

Connectivity

Pre-processing
Model fitting and validation ▶
Connectivity
Statistics ▶
Visualization ▶

VAR-based Measures

Power spectrum (ERSP)

Coherence (Coh), Partial Coherence (pCoh),
Multiple Coherence (mCoh)

Partial Directed Coherence (PDC)

Generalized PDC (GPDC)

Partial Directed Coherence Factor (PDCF)

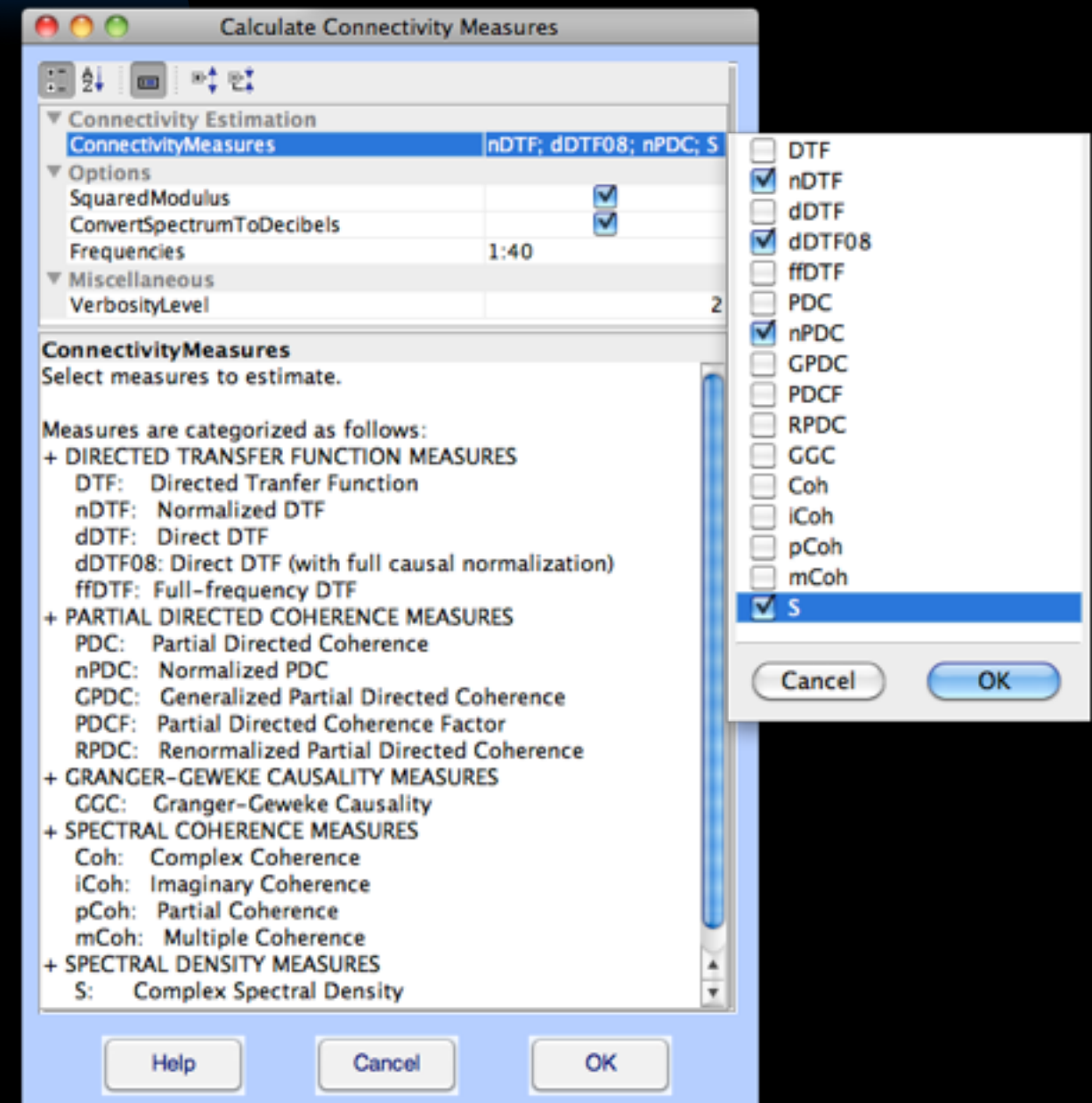
Renormalized PDC (rPDC)

Directed Transfer Function (DTF)

Direct Directed Transfer Function (dDTF)

Bivariate Granger-Geweke Causality (GGC)

Principal Oscillation Pattern Analysis (POP)



Preprocessing

Modeling

Statistics

Visualization

Statistical Approach	Test	Parametric	Nonparam.
Asymptotic analytic estimates of confidence intervals. Applies to: PDC, nPDC, DTF, nDTF, rPDC	$H_{\text{null}},$ $H_{\text{base}},$ H_{AB}	✓	
Theiler phase randomization Applies to: all	H_{null}		✓
Bootstrap, Jackknife, Cross-Validation Applies to: all	$H_{\text{AB}},$ H_{base}		✓
Confidence intervals using Bayesian B-spline smoothing Applies to: all	$H_{\text{base}},$ H_{AB}	✓	✓

$$H_{\text{null}} : \mathbf{C}_{ij} = 0$$

$$H_{\text{base}} : \mathbf{C}_{ij} = \mathbf{C}_{\text{baseline}}$$

$$H_{\text{AB}} : \mathbf{C}_{ij}^{\text{A}} = \mathbf{C}_{ij}^{\text{B}}$$

Preprocessing

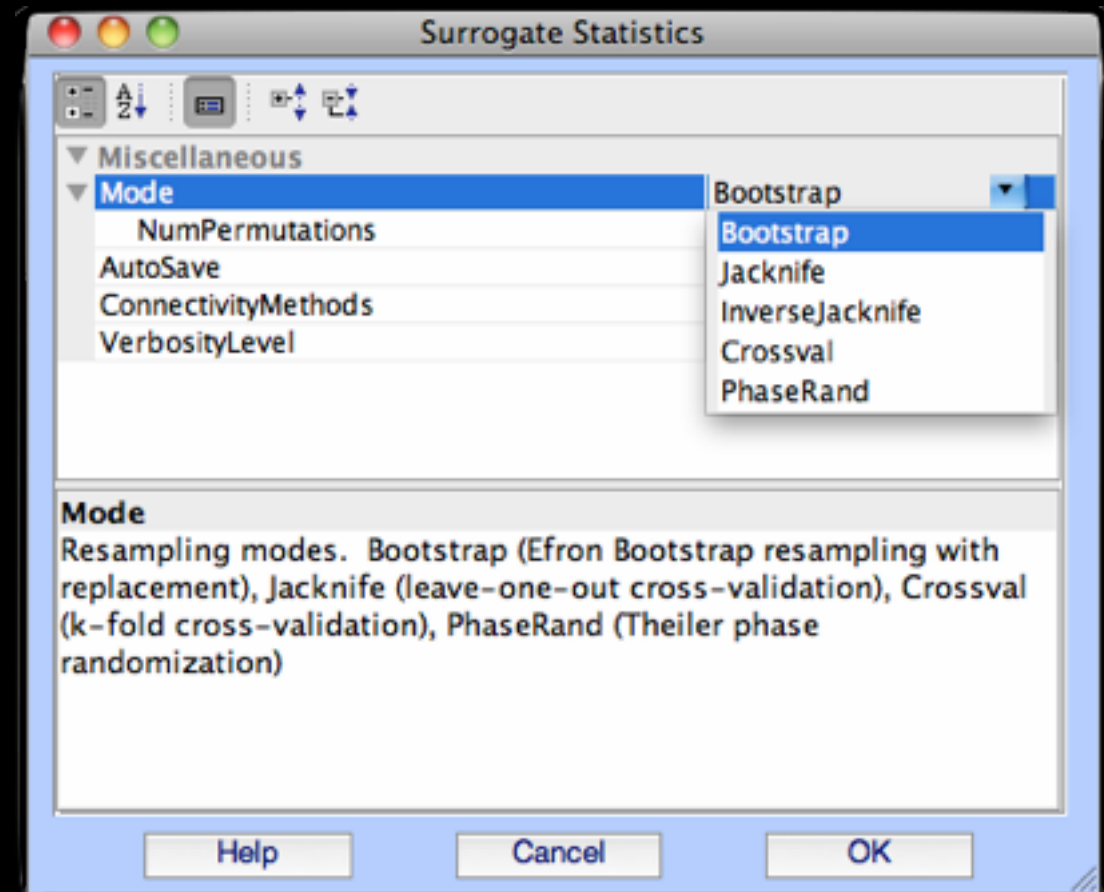
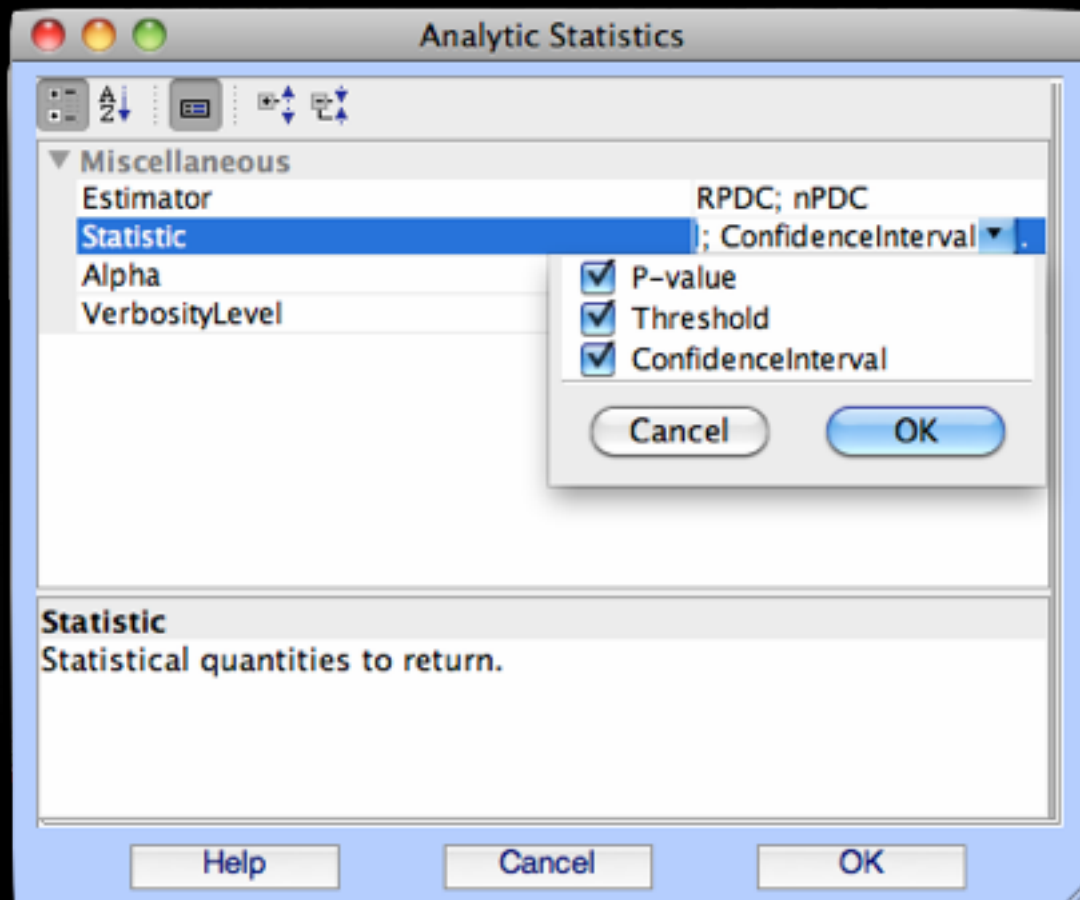
Modeling

Statistics

Visualization

Parametric

Non-parametric



Preprocessing

Modeling

Statistics

Visualization

Interactive Visualizers

Interactive Time-Frequency Grid

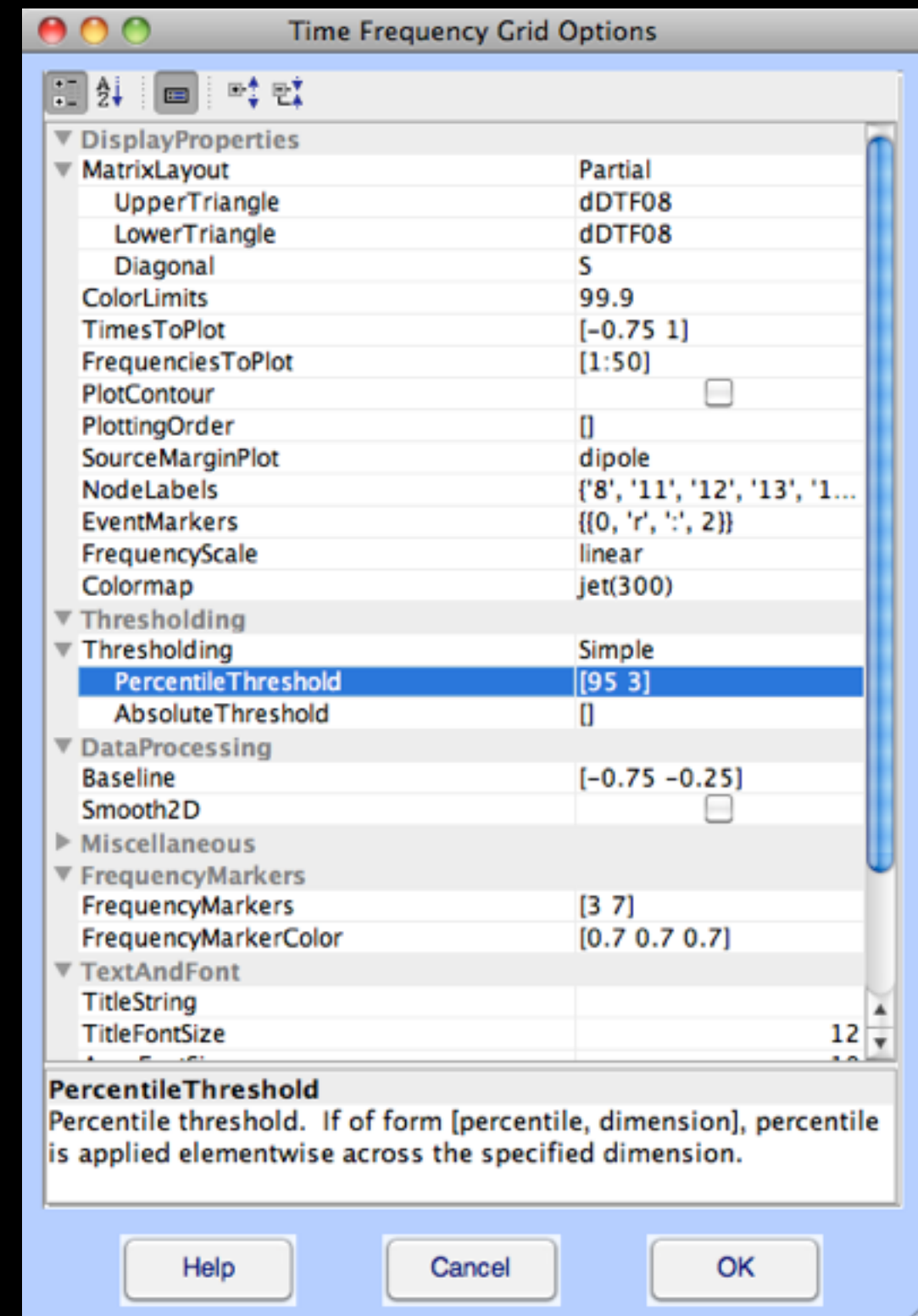
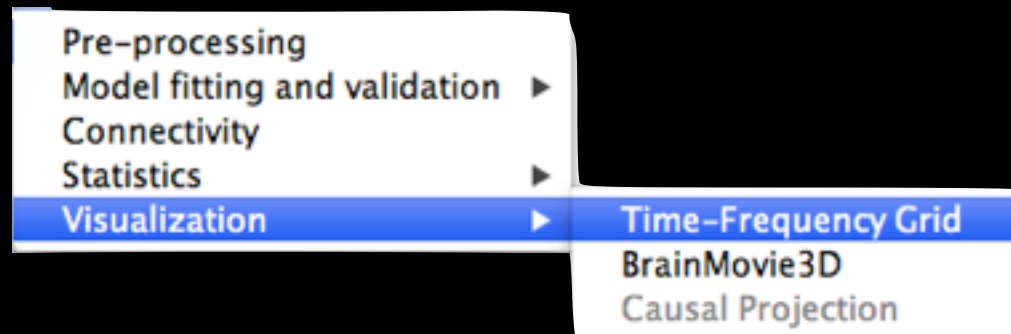
Interactive 3D Causal Brainmovie

Causal Projection Movie

Directed Graphs and Graph Theoretic Analysis
(Bioinformatics Toolbox Interface)

and more ...

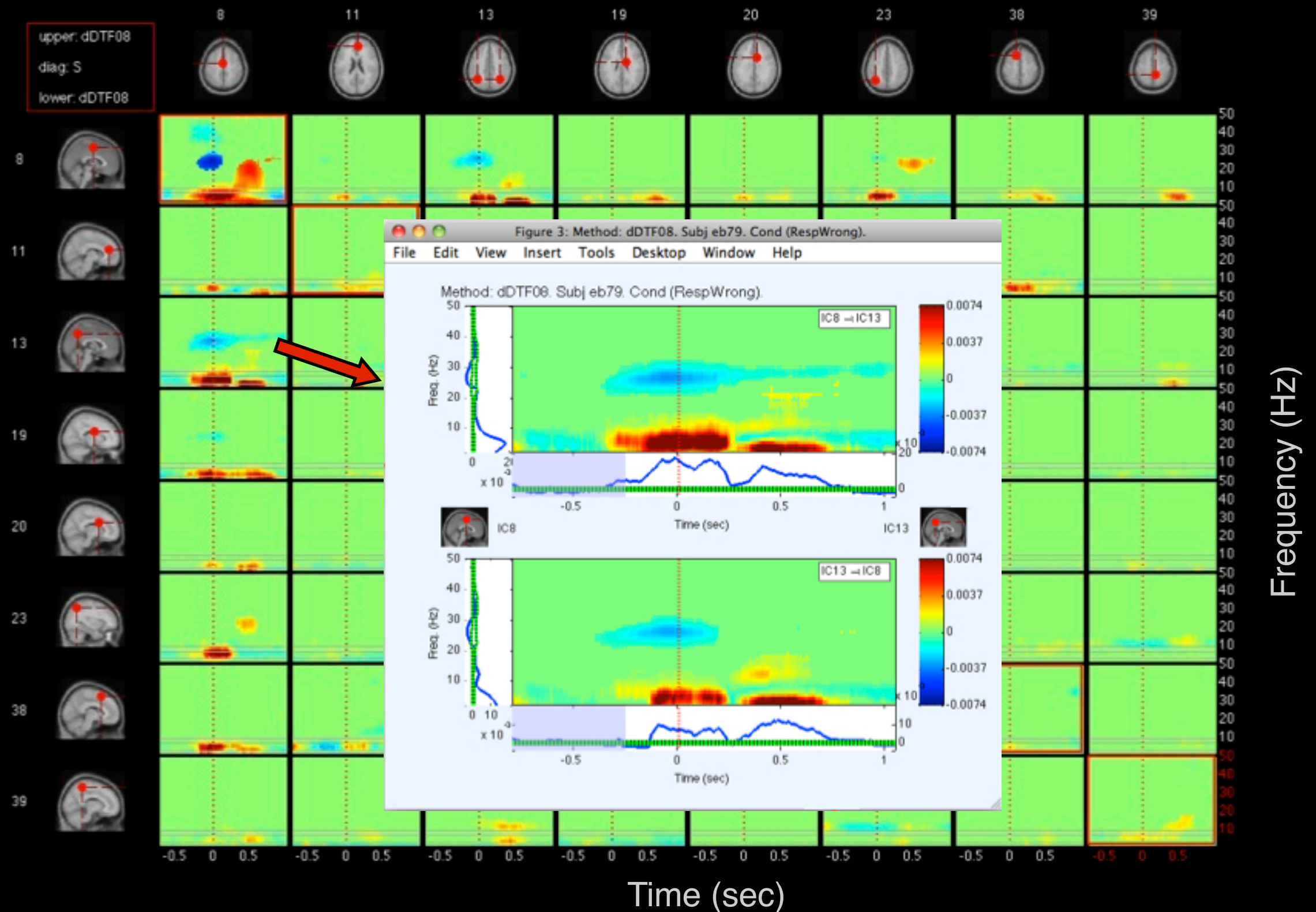
Interactive Time-Frequency Grid



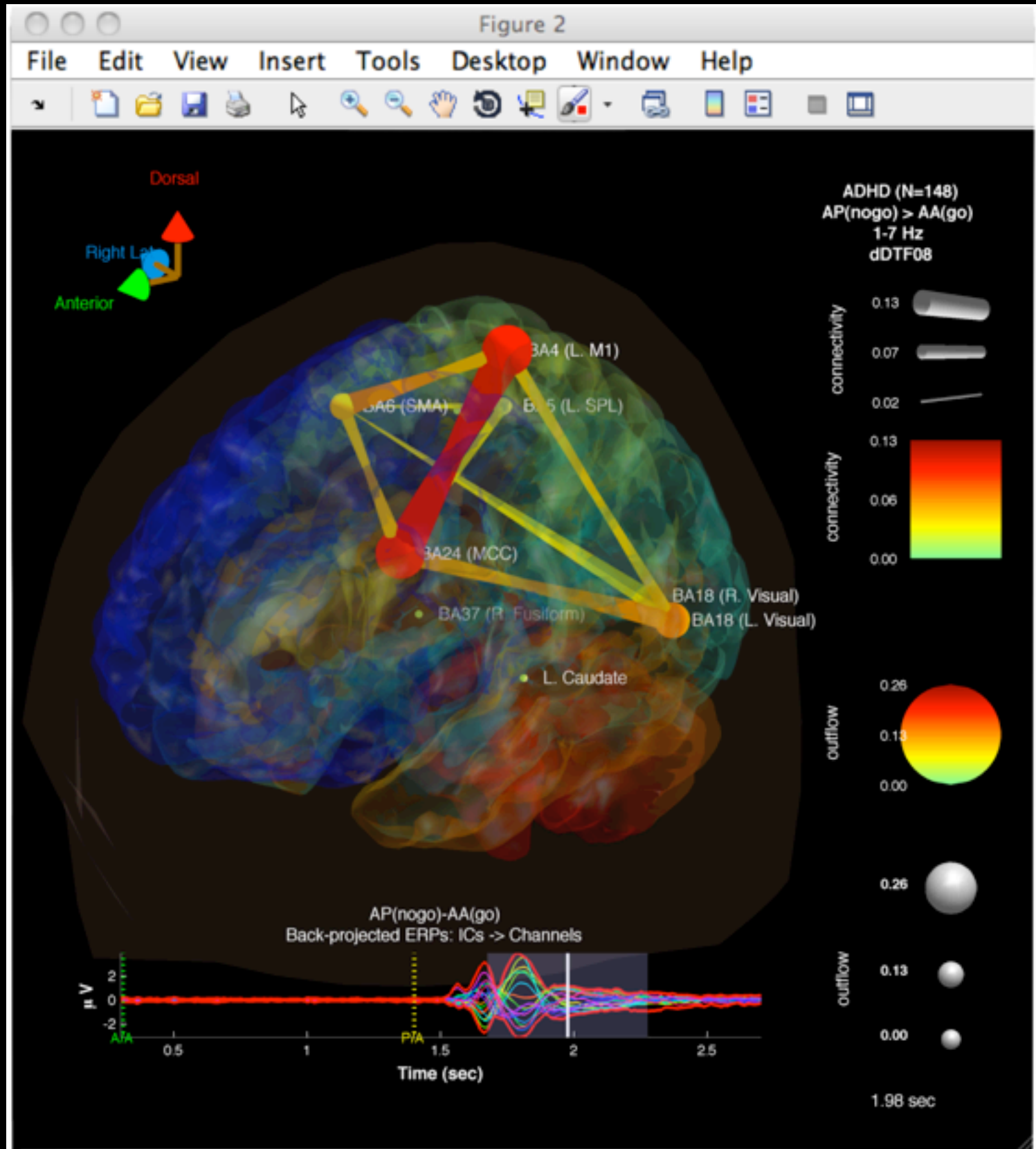
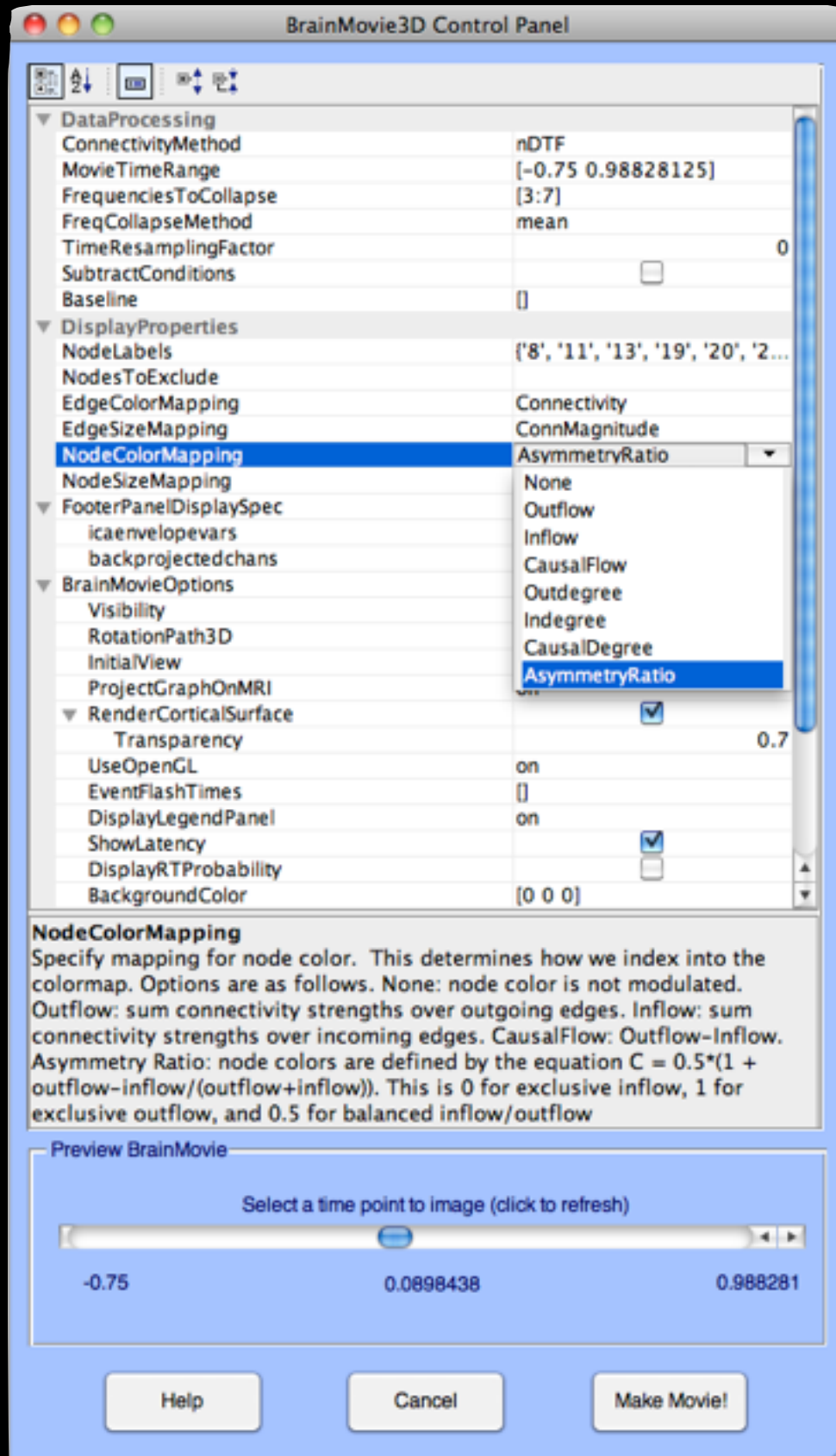
Interactive Time-Frequency Grid

Causality FROM

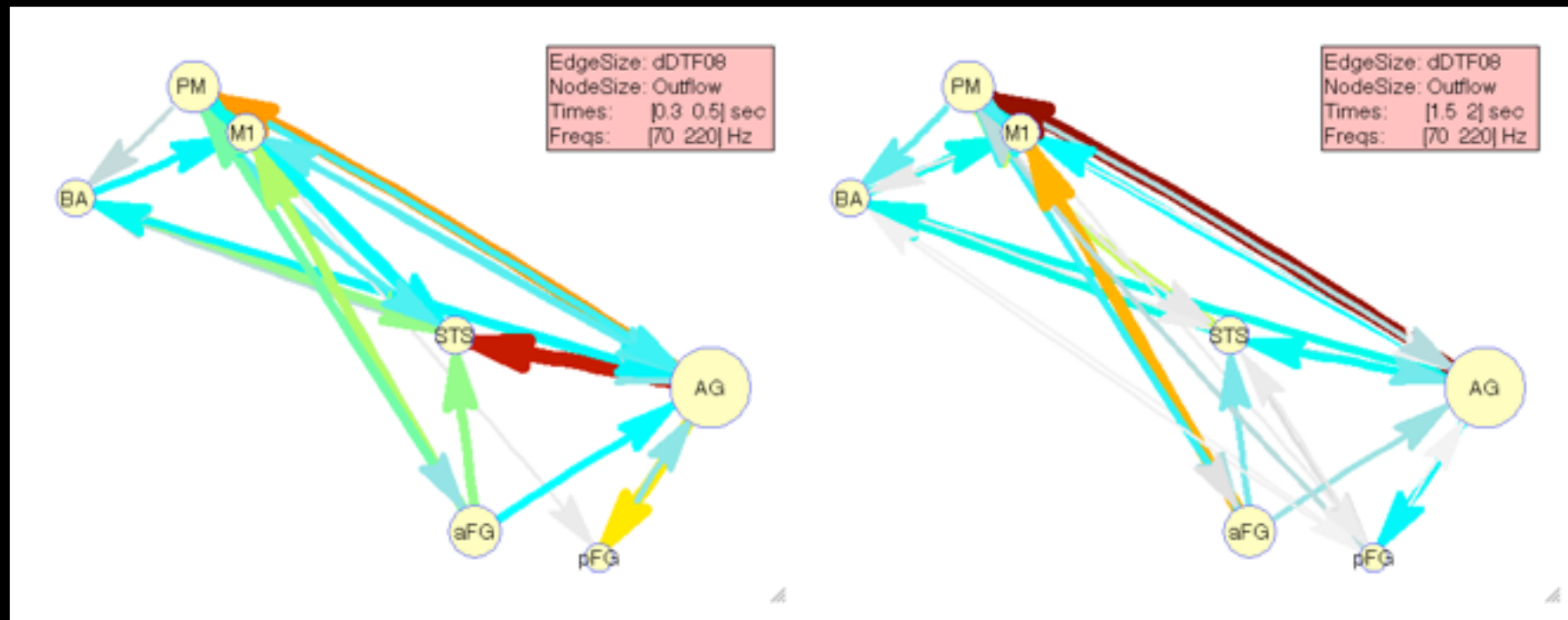
Causality TO



Interactive Causal BrainMovie3D



Bioinformatics Toolbox IFace

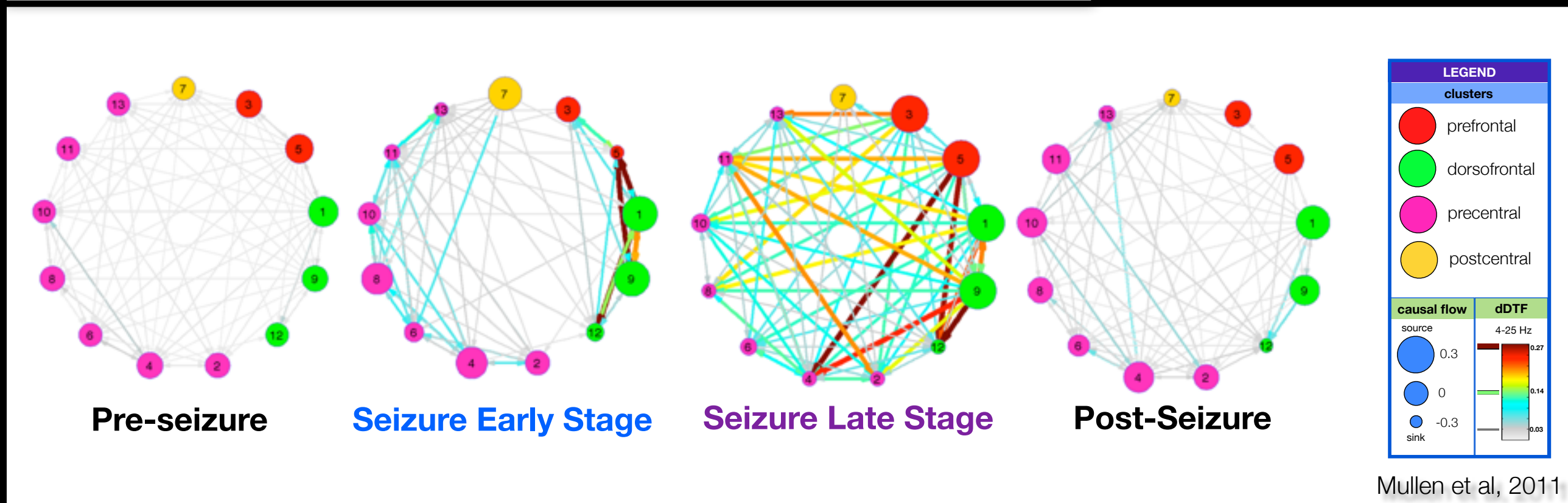


Interactive Directed Graphs

Radial, Hierarchical, or Customized Node Layout

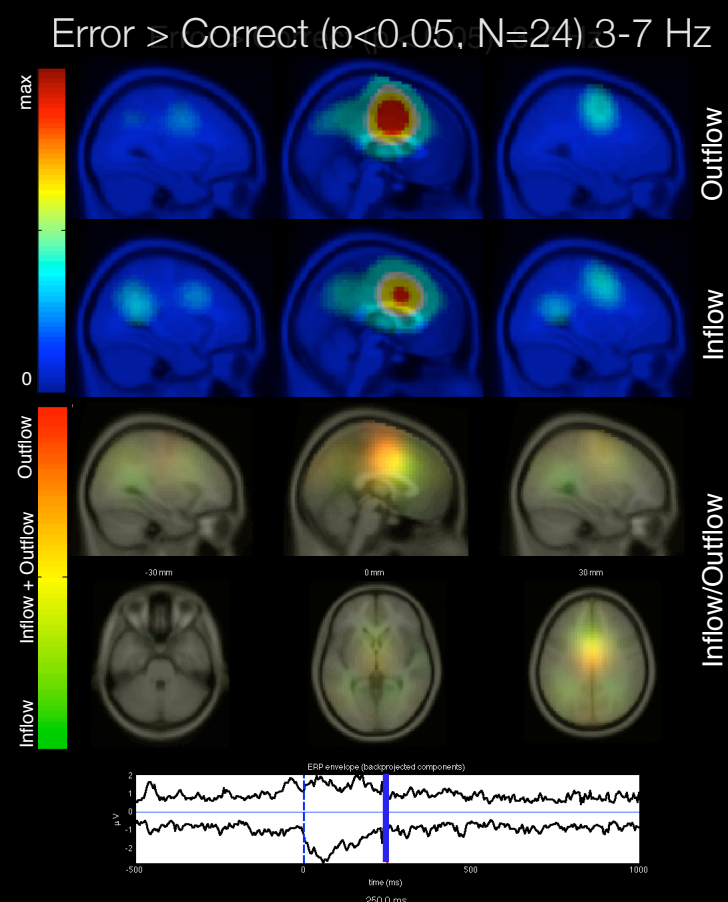
Graph-Theoretic Analysis (SCCs, Shortest-Path, MaxFlow, etc)

Assignment of useful quantities to Node and Edge size/color



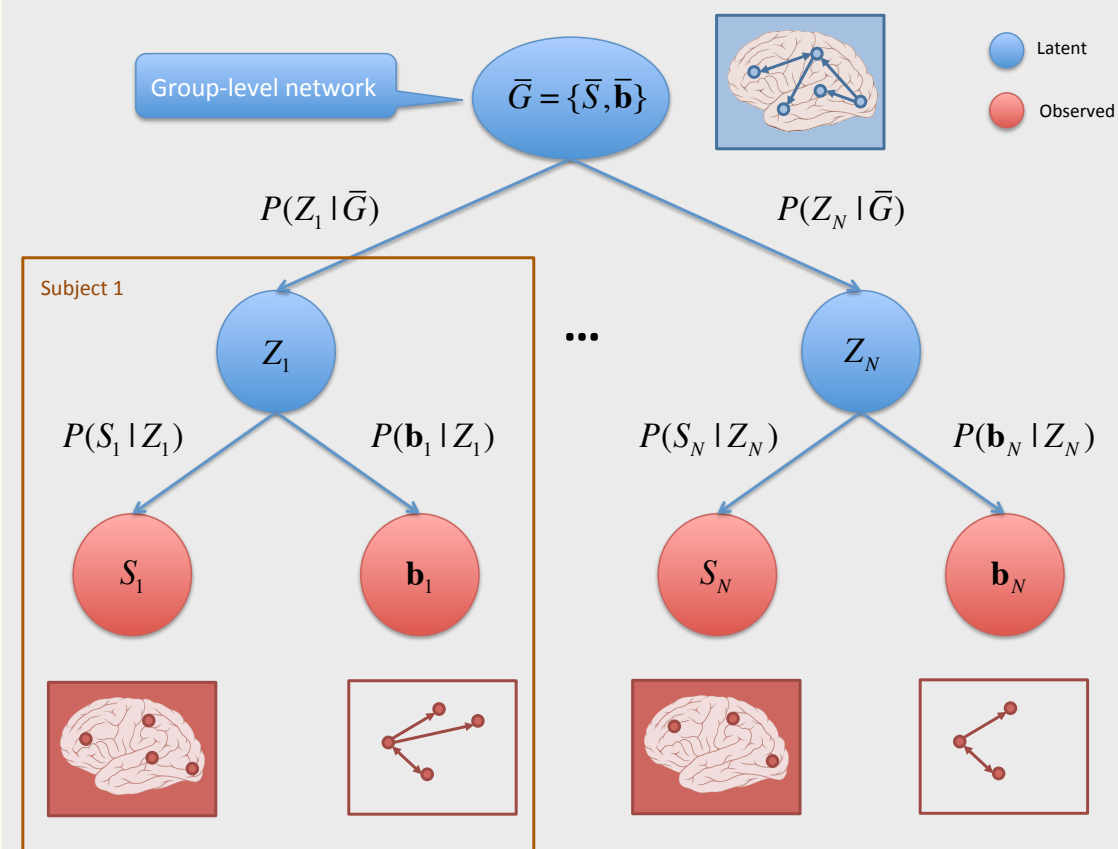
Group Analysis (beta)

Causal/Measure Projection



Mullen, et al, 2010, HBM, Barcelona
Bigdely-Shamlo, et al, 2013, *NeuroImage*

Bayesian Hierarchical Model



Thompson, Mullen, Makeig, 2011, *ICONXI*
Thompson, Mullen, Makeig, 2012, *in prep*

Group Analysis (beta)

- Simulation ▶
- Pre-processing ▶
- Model fitting and validation ▶
- Connectivity ▶
- Statistics ▶
- Visualization ▶
- Group Analysis ▶**
- Help

Causal Projection (MPT) ▶

Project

Create Domains

Domains ▶

Show volume

Show cortex

Show colored by Significance

Show colored by Measure

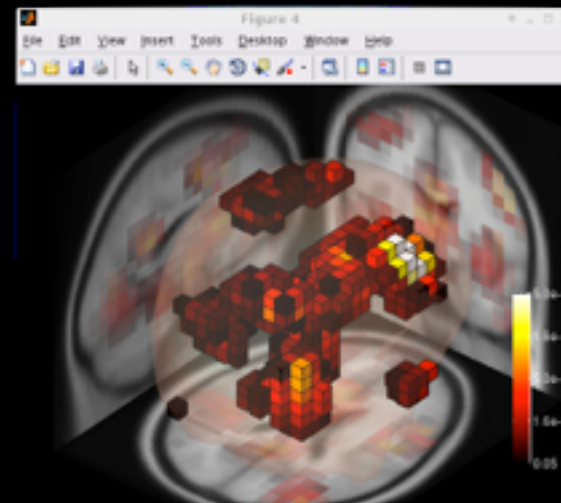
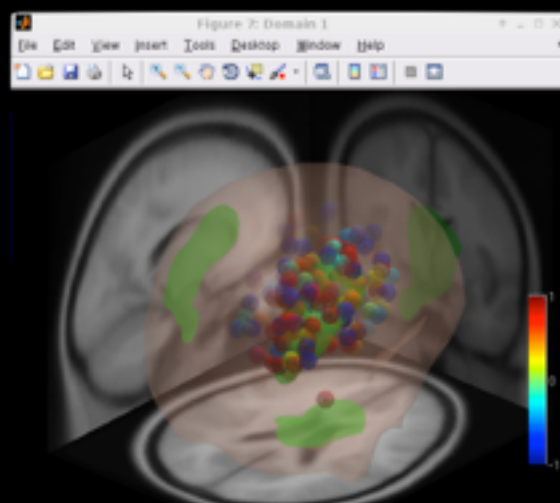
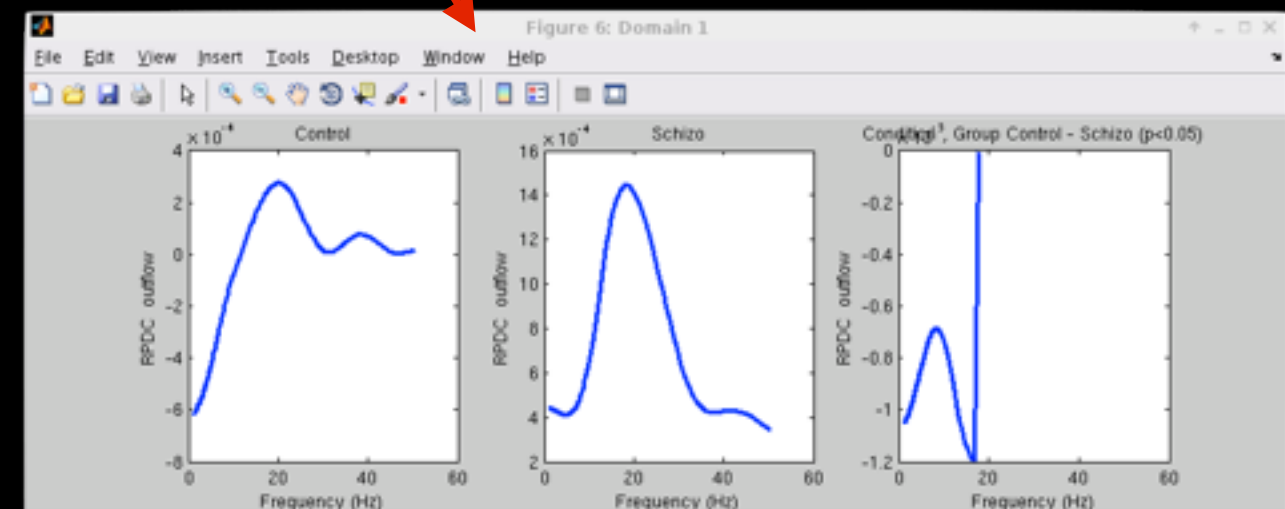
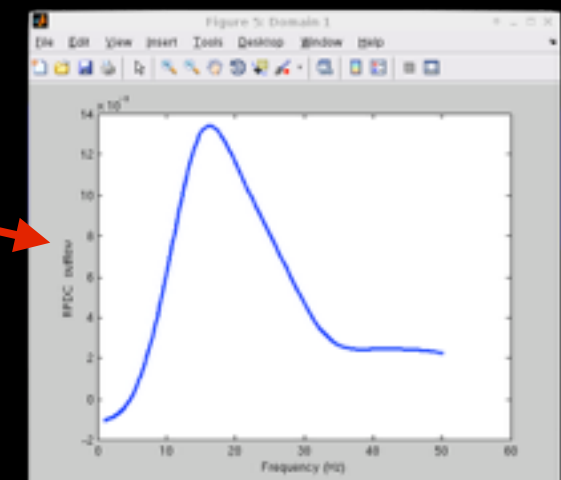
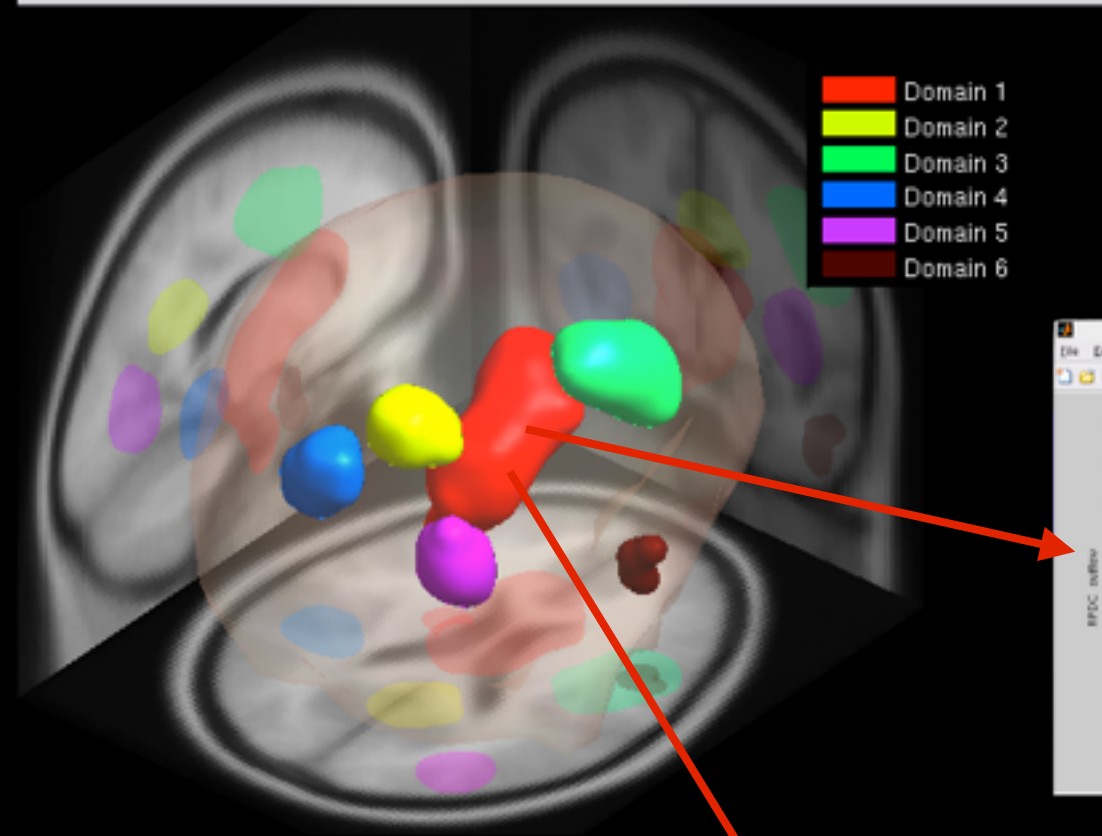
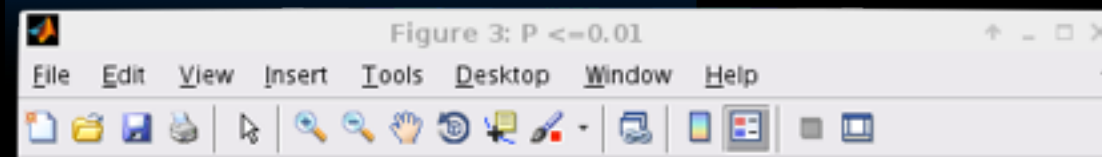
Show colored by Domain

Show volume as MRI

Options

About

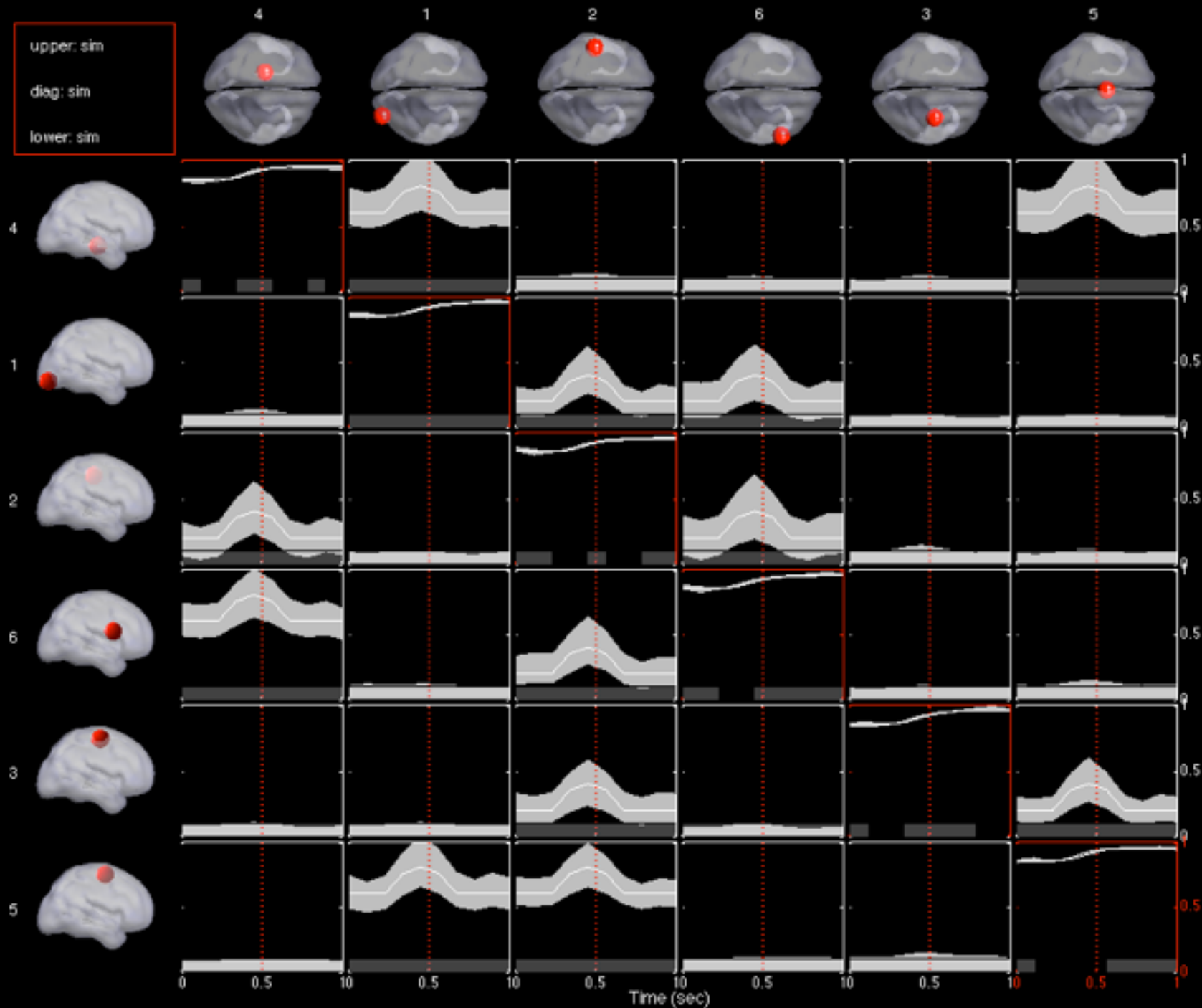
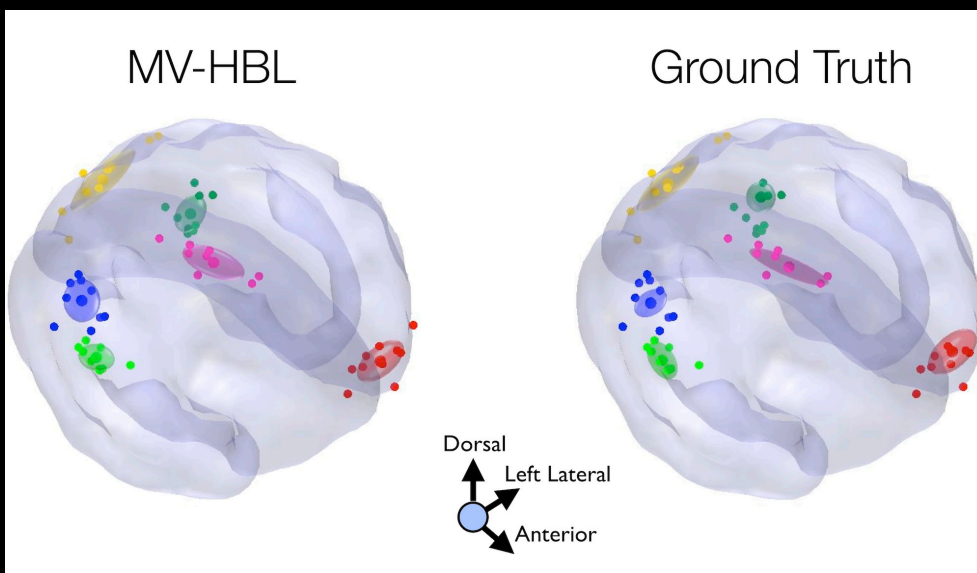
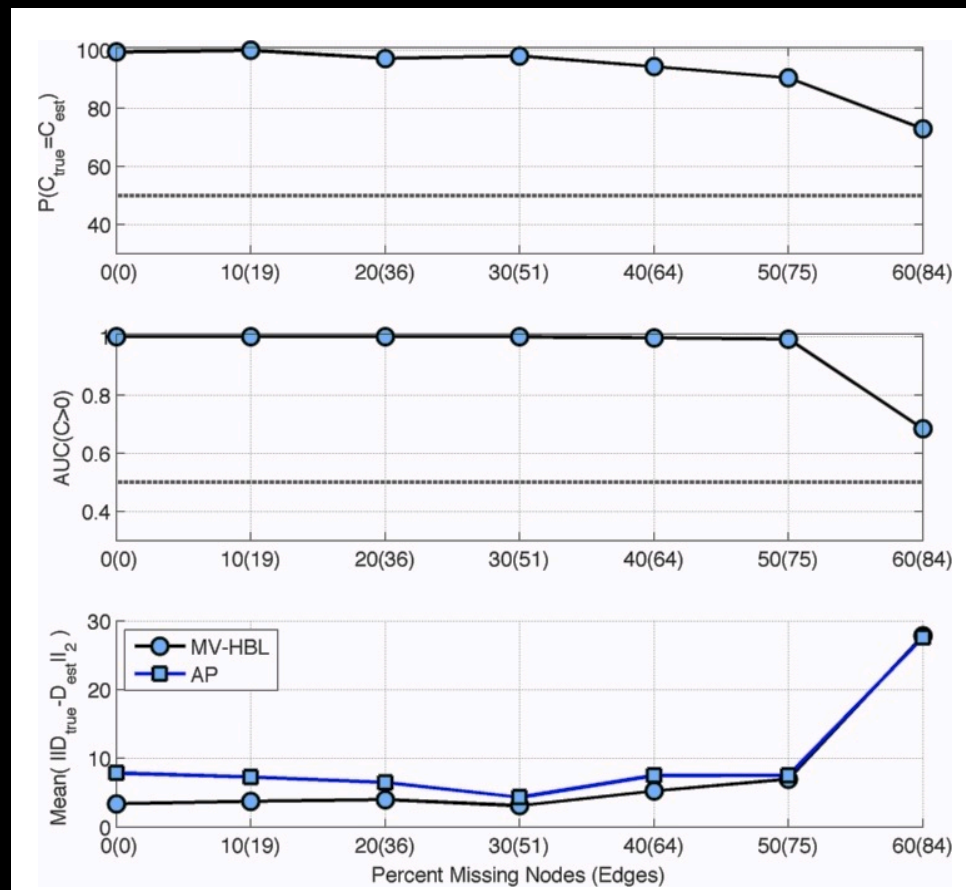
Measure
Projection
Toolbox



MV-HBL

Sim: 10 Subjects, 30% missing dipoles

**Estimated 95% CI (gray) with
Ground Truth Superimposed (white)**



Est = True ($p < 0.05$)



Est. 95% CI

Simulation

Dynamical System Simulation Workbench

Realistic source dynamics

Systems of linear stochastically-forced damped coupled oscillators

Support for arbitrary time-varying (non-stationary) coupling dynamics

Intuitive equation-based model definition

Support for generalized gaussian or hyperbolic secant innovations

Nonlinear Dynamical Systems

Rössler and Lorenz Systems

Realistic scalp EEG generation through forward head model

Convenient source definitions via cortical atlas (Mobilab Object)


```
% Example: Trivariate damped coupled oscillators with sinusoidally-modulated coupling
```

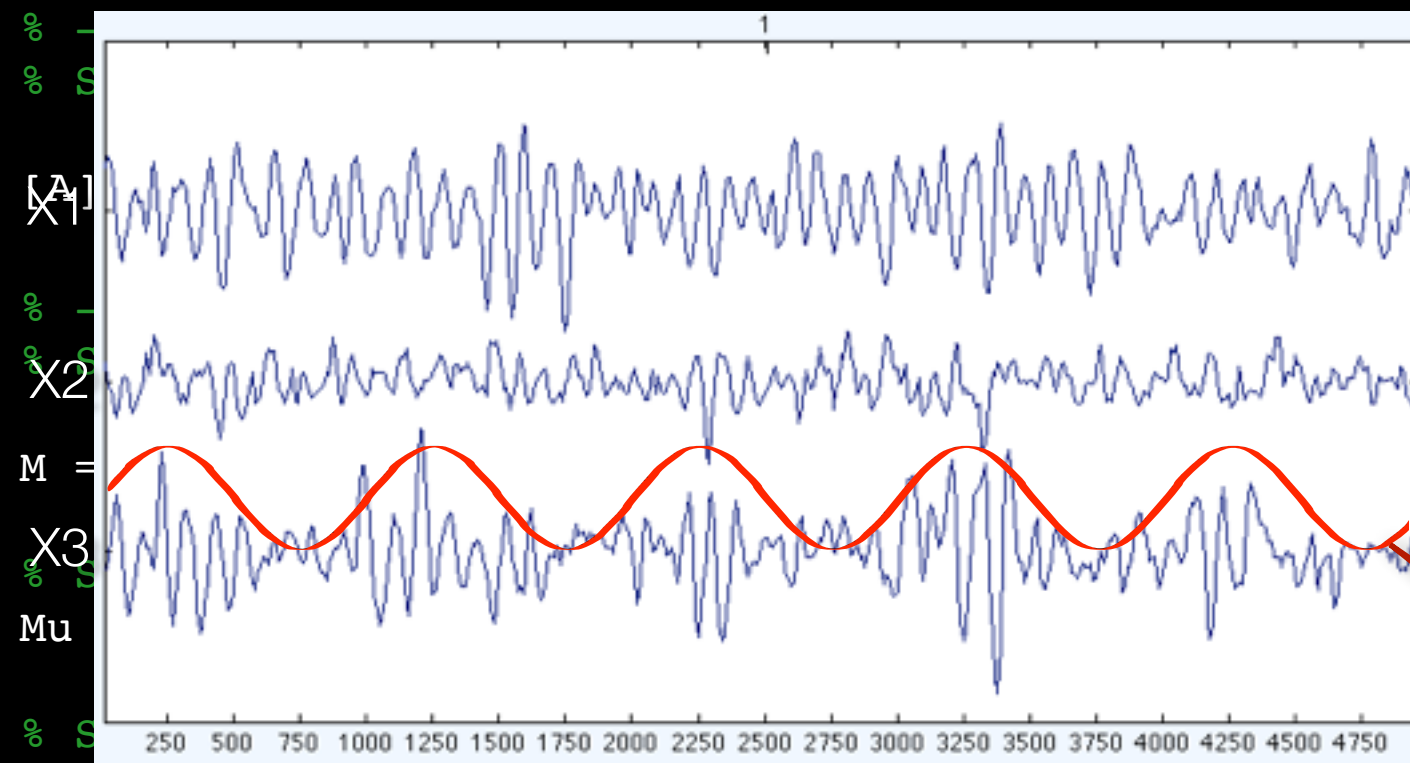
```
% -----
```

```
% STEP 1: create prototype VAR structure
```

```
Fs = 100; % Sampling Rate (Hz)
Nl = 500; % length of each epoch (samples)
Nr = 100; % number of trials (realizations)
ndisc = 1000; % number of startup samples to discard
ModelOrder = 2; % model order
f0 = 10; % central oscillation frequency (Hz)
```

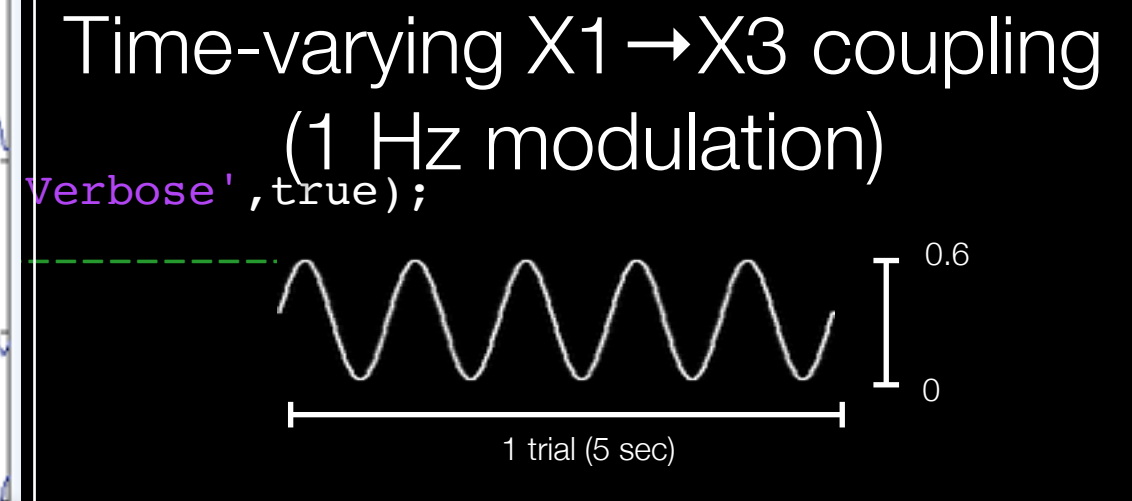
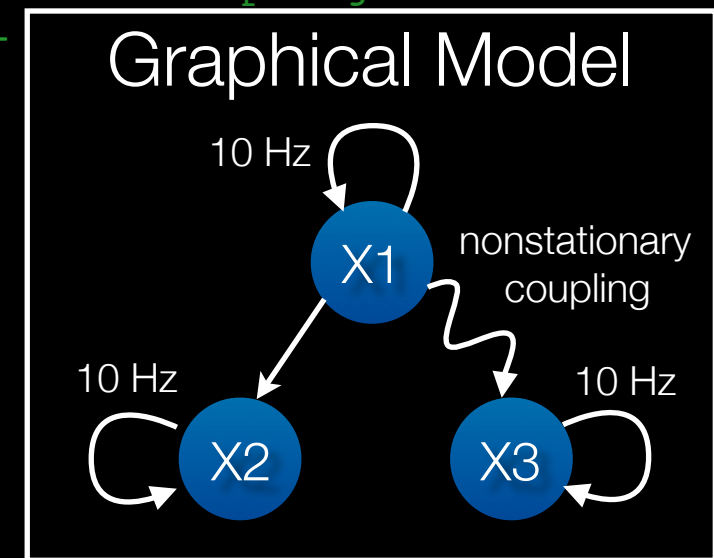
```
expr = {...
    ['x1(t) = ' sim_dampedOscillator(f0,9,Fs,1) ' + e1(t)'] ...
    ['x2(t) = ' sim_dampedOscillator(f0,2,Fs,2) ' + -0.1*x1(t-2) + e2(t)'] ...
    ['x3(t) = ' sim_dampedOscillator(f0,2,Fs,3) ' + {0.3*sin(2*pi*t/100)+0.3}*x1(t-2) + e3(t)'] ...
};
```

```
Aproto = sim_genVARModelFromEq(expr,ModelOrder);
```



```
sigma = 1;
E = sigma*eye(M);
```

```
% generate simulated data with laplacian (supergaussian) innovations
data = sim_tvarsim(Mu,A,E,[Nl Nr],ndisc,1,1,'gengauss');
```



Amplitude Modulation (PAC)

Simulation ▶ Linear Dynamical System ▶ Vector Autoregressive Process

✓ Pre-processing
Model fitting and validation ▶
✓ Connectivity

Simulate Autoregressive Data

Miscellaneous

Simulation

DynamicalEquations

ModelOrder

SetDynamics

SimParams

SamplingRate

TrialLength

NumTrials

BurnInSamples

CheckStability

DataGenParams

NoiseCovMat

ProcessMean

NoiseDistribution

ScaleParam

ShapeParam

VerbosityLevel

OutputFormat

BuildEEGLABStructure

ExportGroundTruth

SetName

Visualization

PlotData

PlotGraphicalModel

Epileptic Seizure

$x_1(t) = \{2 \cdot \exp(-1/(0.2))\}$

6

☐

100

5

100

1,000

☒

1

☐

gengauss

1

2

2

☒

☐

☒

☒

Simulation

Select a simulation.

Help

Cancel

OK

Epileptic Seizure
 Schelter 2005 Eq 5
 Schelter 2009 Eq 3.1
 Schelter 2009 Eq 3.2
 Bivariate Coupled Oscillator
 Trivariate Coupled Oscillator

Simulation

Simulated Seizure

The diagram illustrates a simulated seizure network with 13 nodes (1-13) and their interactions. Nodes are grouped into three clusters: Alpha (green), Beta (blue), and another Alpha (green). Each node has a frequency and a time constant (tau) associated with it.

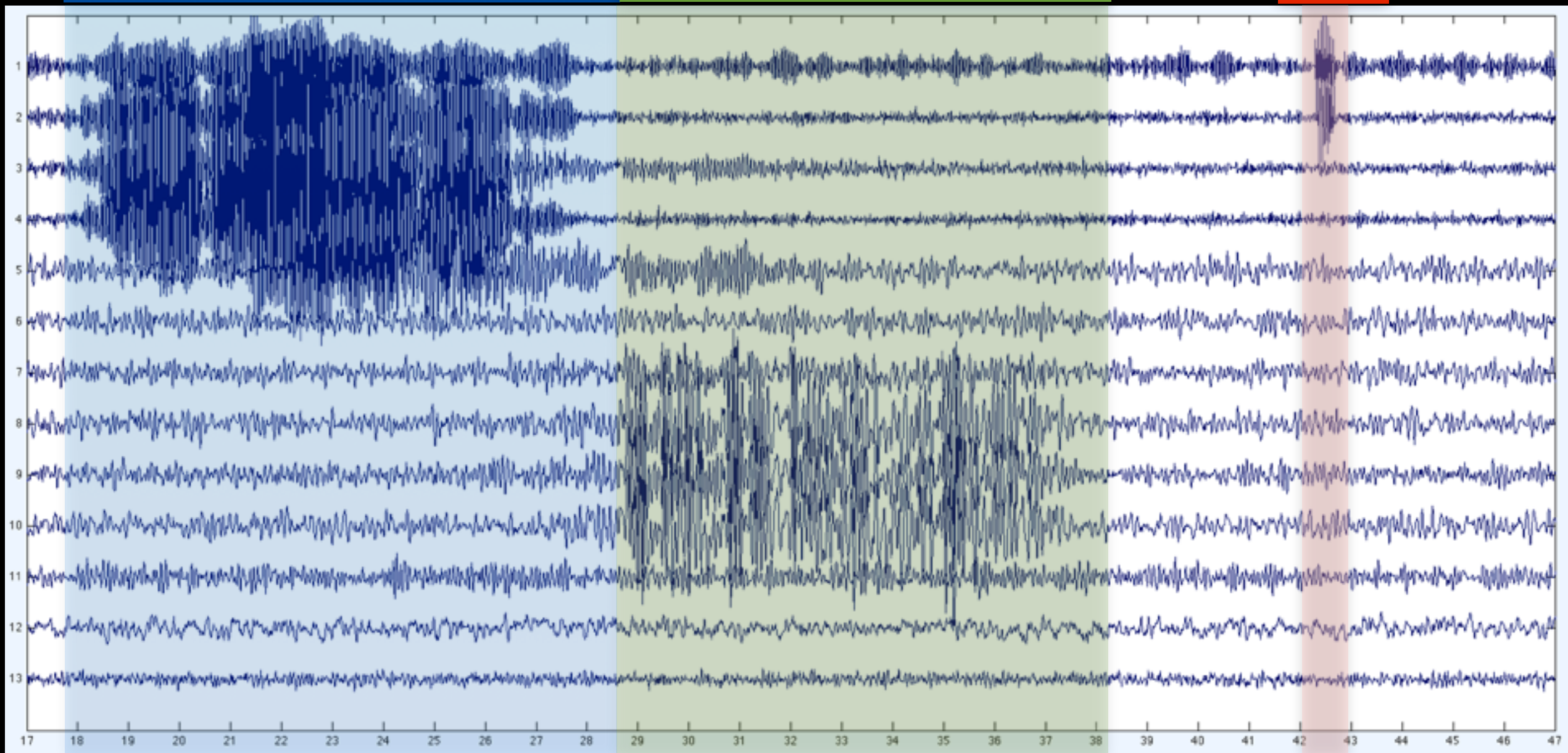
- Node 1 (Beta):** 20 Hz, tau = 20. Connected to Node 2 (S1, 1.3).
- Node 2 (Beta):** 20 Hz, tau = 3. Connected to Node 1 (S1, 1.3), Node 3 (S1, 0.4), Node 4 (S1, 0.4), and Node 7 (S3, 0.9).
- Node 3 (Beta):** 19 Hz, tau = 3. Connected to Node 2 (S1, 0.4), Node 4 (S2+S3, 0.5), and Node 5 (S2, 0.3).
- Node 4 (Beta):** 21 Hz, tau = 3. Connected to Node 2 (S1, 0.4), Node 3 (S2+S3, 0.5), and Node 7 (S3, 0.9).
- Node 5 (Alpha):** 10 Hz, tau = 6. Connected to Node 3 (S2, 0.3) and Node 6 (10 Hz).
- Node 6 (Alpha):** 10 Hz. Connected to Node 5 (10 Hz).
- Node 7 (Alpha):** 10 Hz, tau = 7. Connected to Node 2 (S3, 0.9), Node 4 (S3, 0.9), Node 8 (10 Hz, tau = 7), Node 9 (11 Hz, tau = 7), and Node 10 (9 Hz, tau = 7).
- Node 8 (Alpha):** 10 Hz, tau = 7. Connected to Node 7 (10 Hz, tau = 7).
- Node 9 (Alpha):** 11 Hz, tau = 7. Connected to Node 7 (11 Hz, tau = 7).
- Node 10 (Alpha):** 9 Hz, tau = 7. Connected to Node 7 (9 Hz, tau = 7).
- Node 11:** 40 Hz. Isolated.
- Node 12:** 40 Hz. Isolated.
- Node 13:** 40 Hz. Isolated.

Simulated Seizure Sources

Beta

Alpha

IED

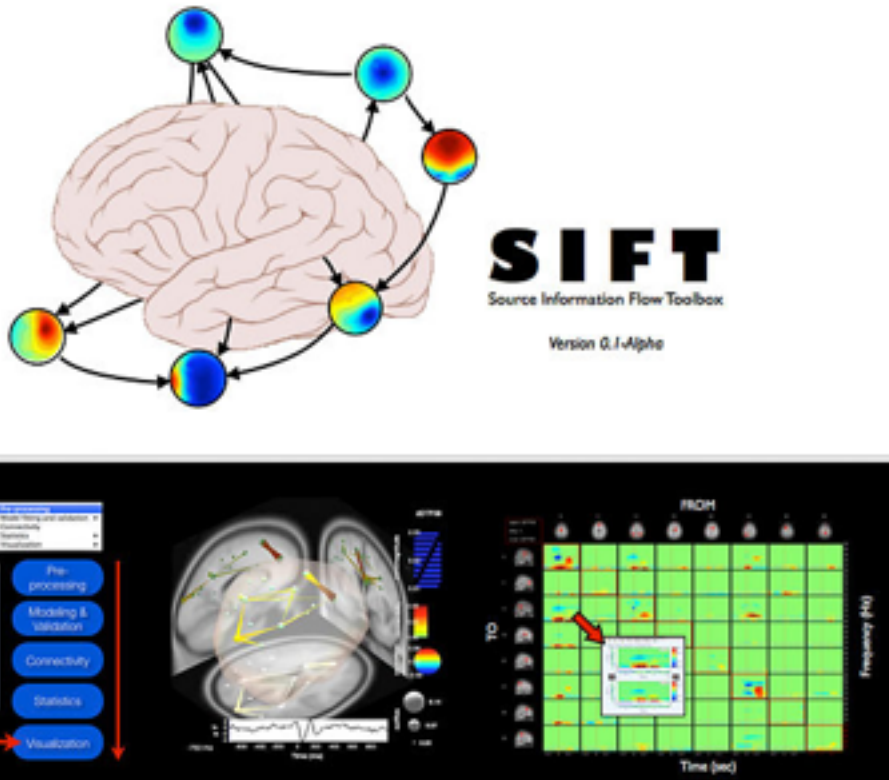


- # Simulation

Distribution and Educational Resources

sccn.ucsd.edu/wiki/SIFT

SIFT
Source Information Flow Toolbox
Version 0.1-Alpha



Contents [hide]

- Welcome to the repository for the Source Information Flow Toolbox (SIFT)
 - SIFT Downloads
 - Citing SIFT
- 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.

SIFT Online Handbook and User Manual

A video-lecture on the (very) basic theory of application of SIFT to modeling distributed brain dynamics in EEG is available here

Table of Contents [hide]

- [Introduction](#)
- [Multivariate Autoregressive Modeling](#)
 - Stationarity and Stability
 - The Multivariate Least-Squares Estimator
 - Frequency-Domain Representation
 - Modeling non-stationary data using adaptive VAR models
 - Segmentation-based Adaptive VAR (AMVAR) models
 - Model order selection
 - Model Validation
 - Checking the whiteness of the residuals
 - Autocorrelation Function (ACF) Test
 - Portmanteau Tests
 - Checking the consistency of the model
 - Checking the stability and stationarity of the model
 - Comparing parametric and nonparametric spectra and coherence
- [Granger Causality and Extensions](#)
 - Time-Domain GC
 - Frequency-Domain GC
 - A partial list of VAR-based spectral, coherence and GC estimators
 - Time-Frequency GC
 - (Cross-) correlation does not imply (Granger-) causation
- [Statistics](#)
 - Asymptotic analytic statistics
 - Nonparametric surrogate statistics
 - Bootstrap resampling
 - Phase Randomization
- [Using SIFT to analyze neural information flow dynamics](#)
 - System Requirements
 - Configuring EEGLAB
 - Loading the data
 - The SIFT analysis pipeline
 - Preprocessing
 - Theory: preprocessing
 - Component Selection
 - Epoching
 - Filtering

Can also get from
EEGLAB Plugin
Manager or
NITRC.org