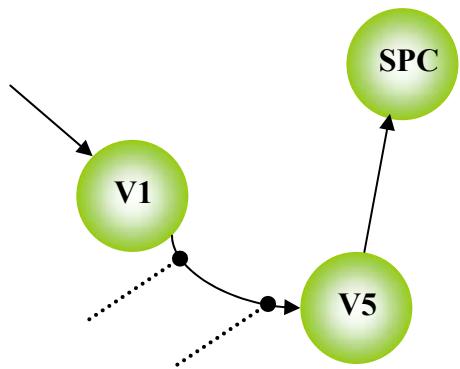
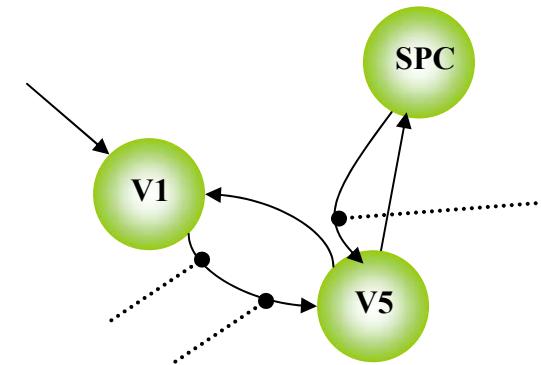


# Dynamic Causal Models



Will Penny

Olivier David, Karl Friston, Lee Harrison,  
Andrea Mechelli, Klaas Stephan



*Wellcome Department of Imaging Neuroscience, ION, UCL, UK.*

Mathematics in Brain Imaging, IPAM, UCLA, USA, July 22 2004.

# Contents

- Neurodynamic model
- Hemodynamic model
- Model estimation and comparison
- Attention to visual motion
- Single word processing



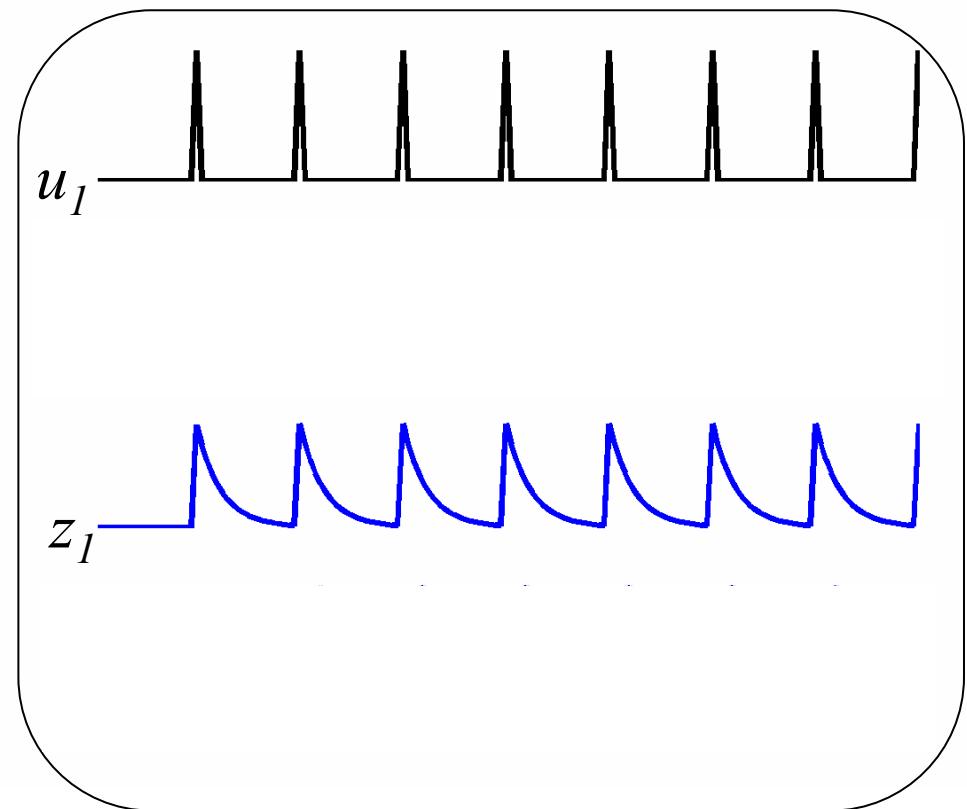
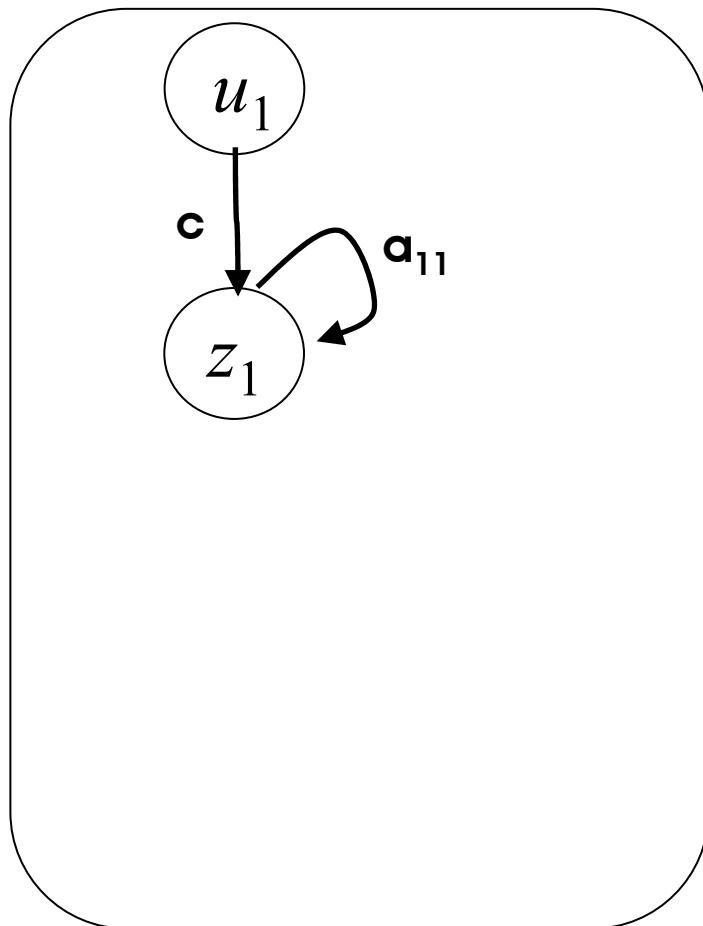
*Friston et al. (2003) Neuro-Image, 19 (4), pp. 1273-1302.*

# Contents

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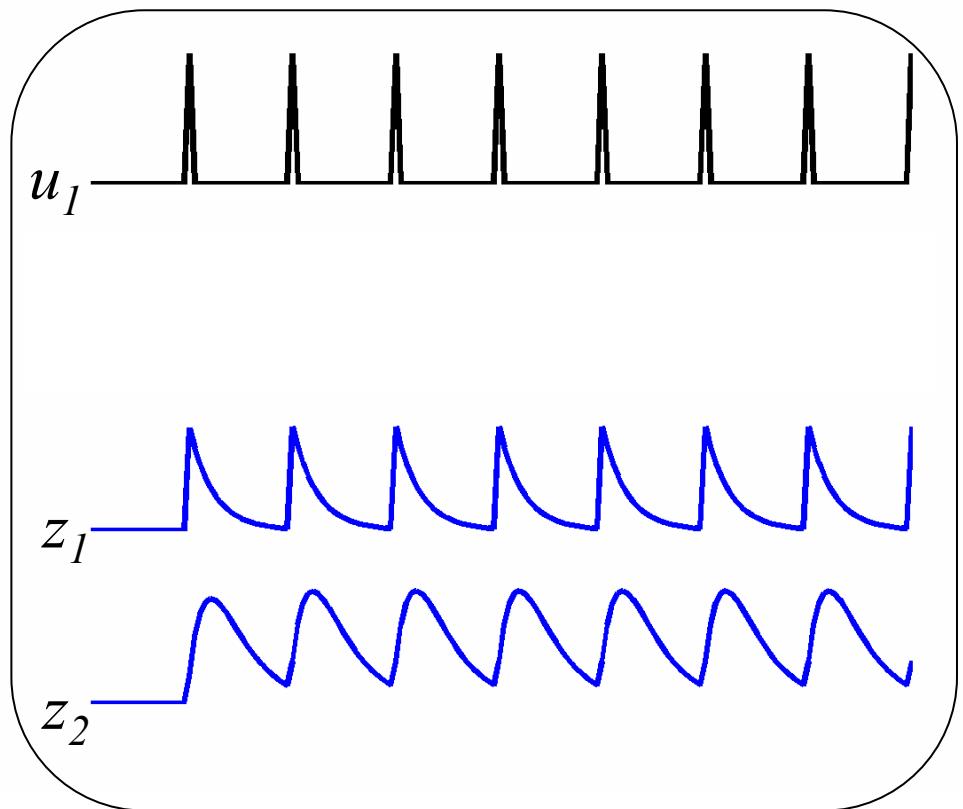
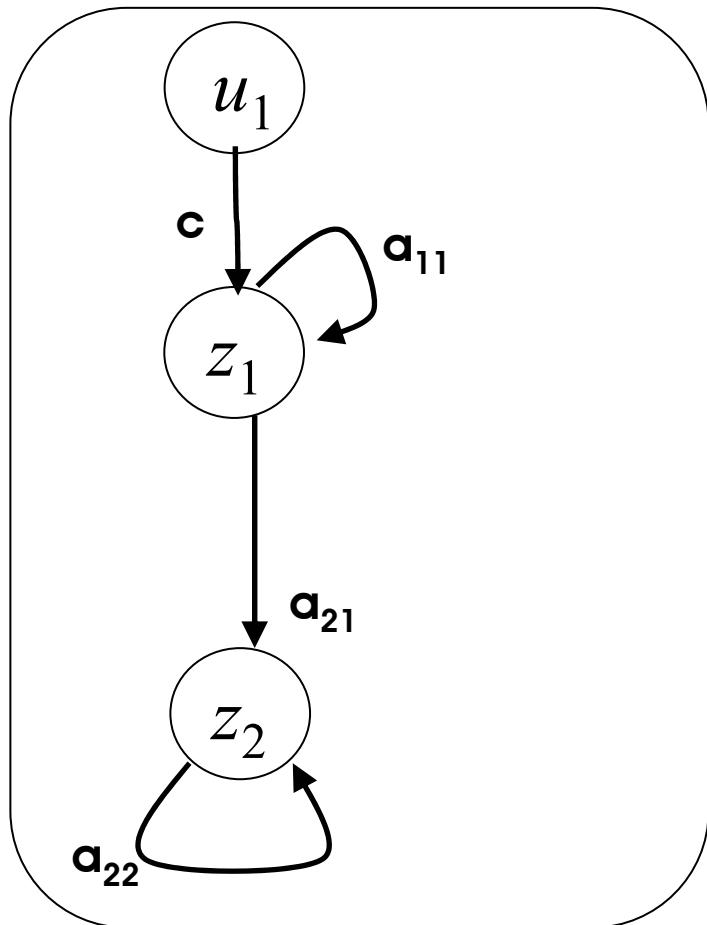
# Single region

$$\dot{z}_1 = a_{11}z_1 + cu_1$$



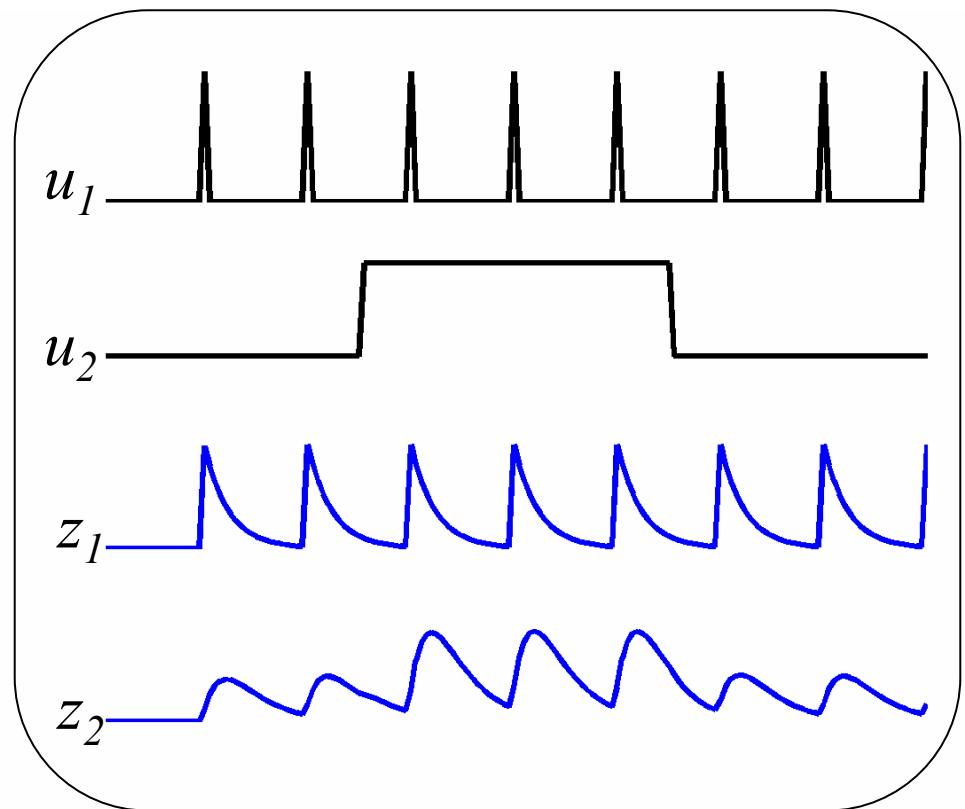
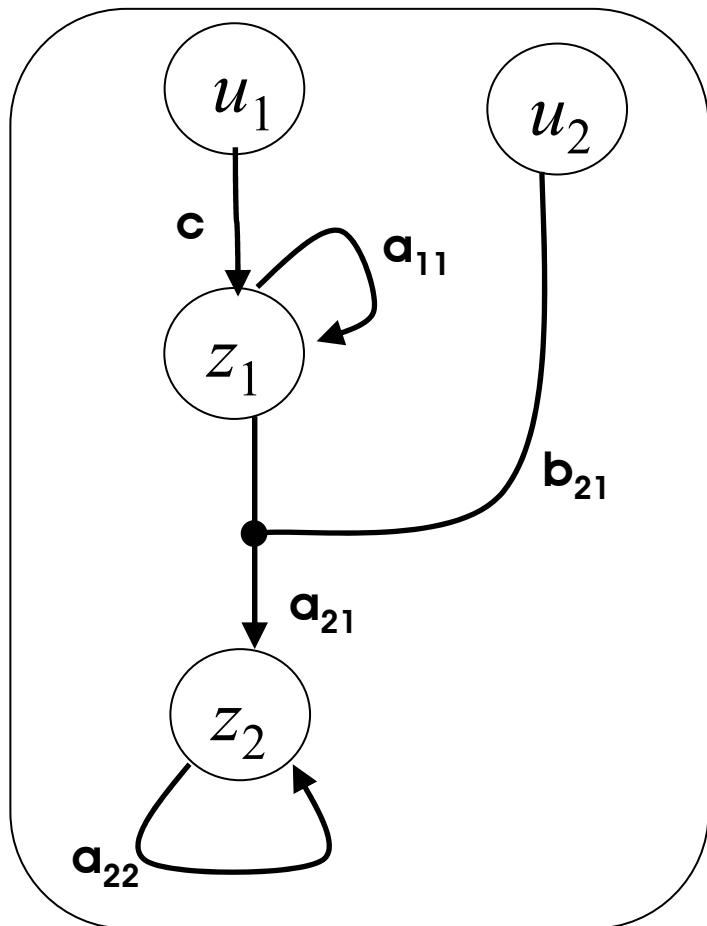
# Multiple regions

$$\begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \end{bmatrix} = \begin{bmatrix} a_{11} & 0 \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + \begin{bmatrix} c \\ 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$



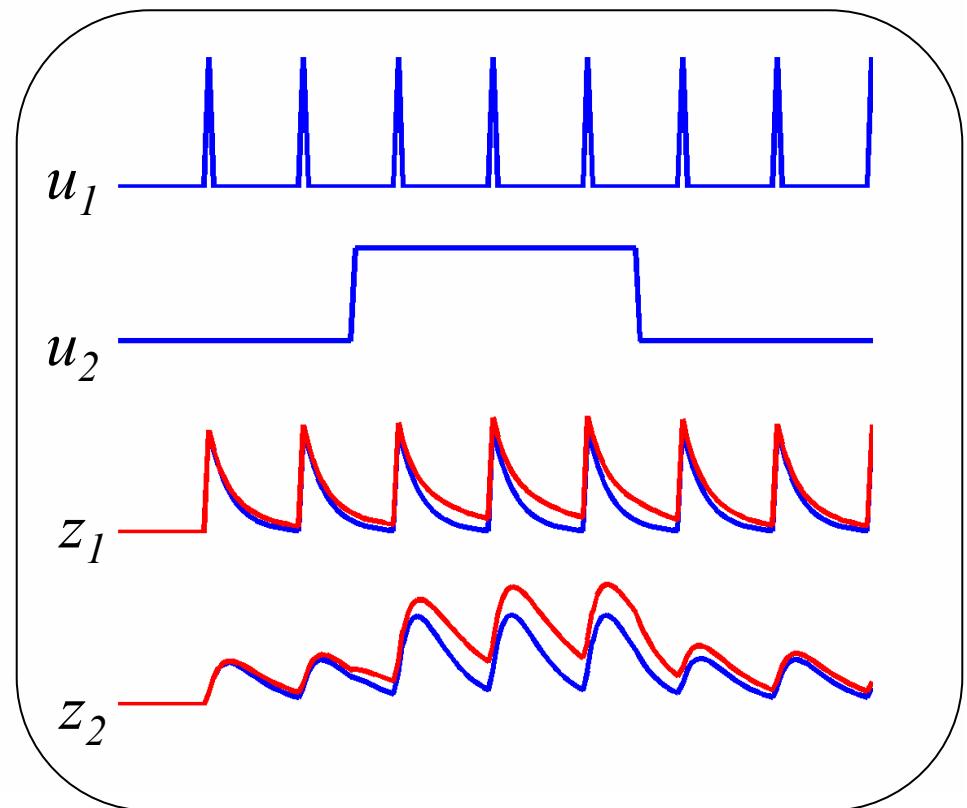
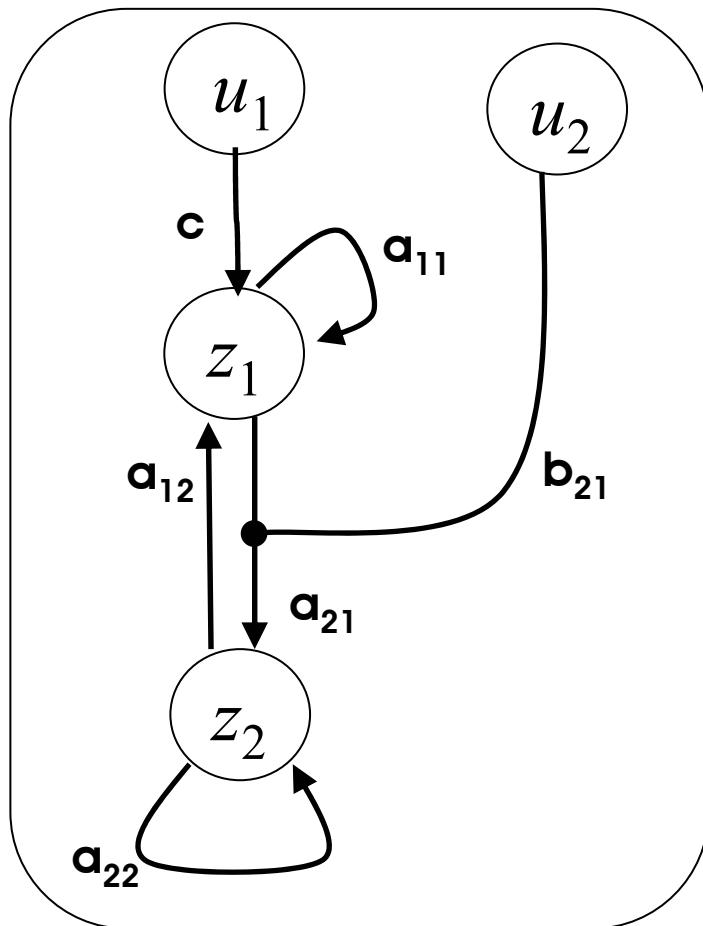
# Modulatory inputs

$$\begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \end{bmatrix} = \begin{bmatrix} a_{11} & 0 \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ b_{21} & 0 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + \begin{bmatrix} c \\ 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$



# Reciprocal connections

$$\begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ b_{21} & 0 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + \begin{bmatrix} c \\ 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$



# Neurodynamics

$$\dot{\mathbf{z}} = \mathbf{A}\mathbf{z} + \sum_i \mathbf{u}_i \mathbf{B}_i \mathbf{z} + \mathbf{C}\mathbf{u}$$

Change in Neuronal Activity

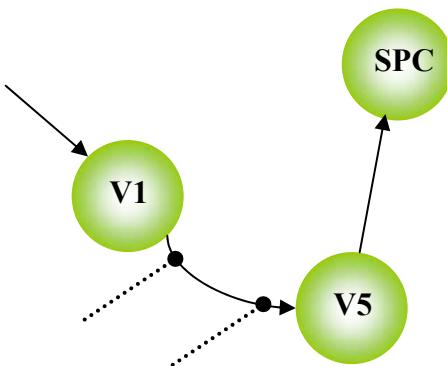
Neuronal Activity

Intrinsic Connectivity Matrix

Modulatory Connectivity Matrices

Inputs

Input Connectivity Matrix



# Contents

- Neurodynamic model
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# Hemodynamics

For each region:

Hemodynamic variables

$$\mathbf{x} = [s, f, v, q]$$

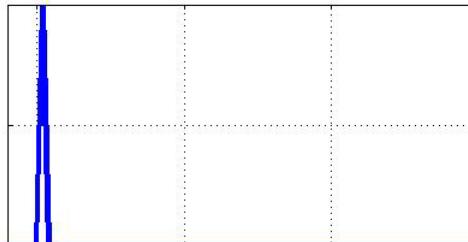
Dynamics

$$\dot{\mathbf{x}} = g(\mathbf{x}, z, \mathbf{h})$$

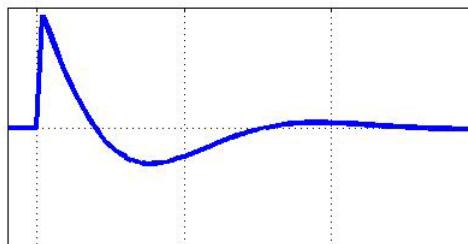
$$y = b(\mathbf{x})$$

Hemodynamic parameters

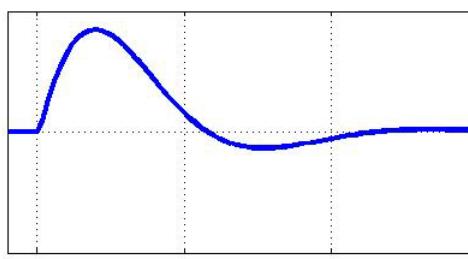
Neuronal, z



Flow signal, s

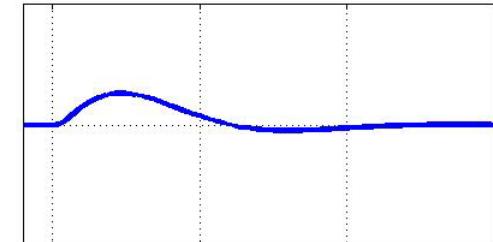


Inflow, f

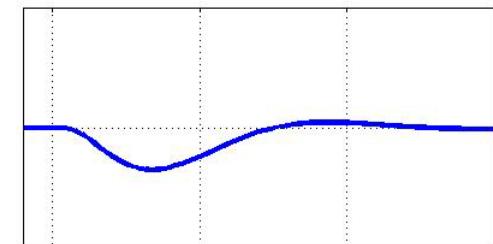


0 5 10 15

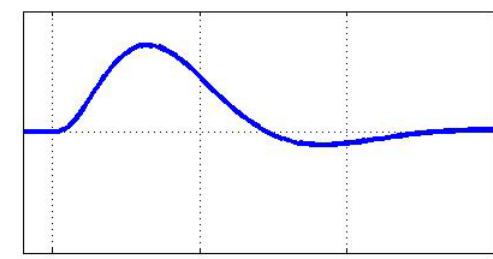
Volume, v



dHB, q



BOLD, y

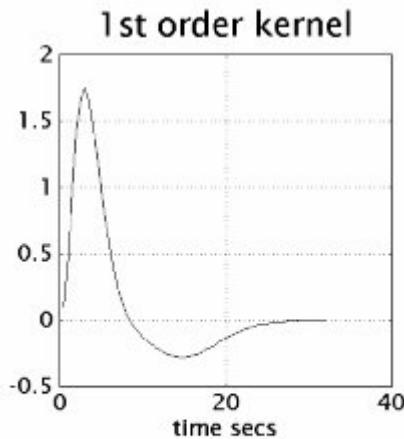
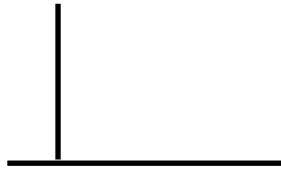


0 5 10 15

Seconds

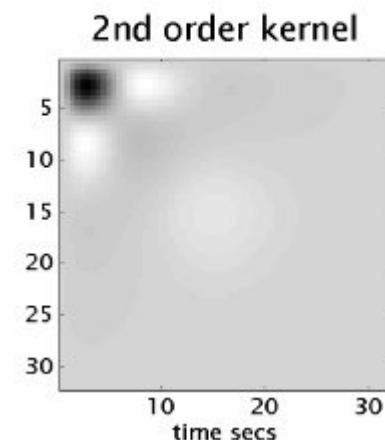
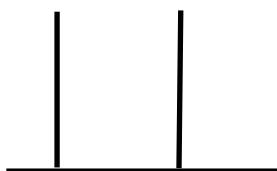
# Hemodynamic saturation

Neuronal impulse



Equivalent  
input-output  
functions

Neuronal impulses



Sub-linear and super-linear  
responses to pairs of stimuli

# Why have explicit models for neurodynamics and hemodynamics ?

For 4 event types  $u_1, u_2, u_3, u_4$ :

In a GLM for a single region,  $\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \mathbf{e}$ , with 3 basis functions per event type (canonical, shifter, stretcher) there are 12 parameters to estimate. These relate hemodynamics *directly* to each stimulus.

In a (single region) DCM there are 4 neuronal efficacy parameters relating neuronal activity to each stimulus

$$\dot{z} = az + c_1u_1 + c_2u_2 + c_3u_3 + c_4u_4$$

And 5 hemodynamic parameters relating neuronal activity to the BOLD signal.

$$y = b(z, h)$$

A total of 9 parameters.

# DCM Priors

## Hemodynamics

$E[h]$

Rate of signal decay: 0.65

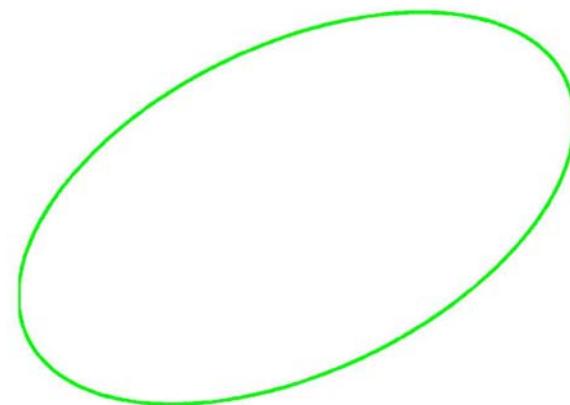
Elimination rate: 0.41

Transit time: 0.98

Grubbs exponent: 0.32

Oxygenation fraction: 0.34

$Cov[h]$



## Neurodynamics

Stability priors ensure principal Lyapunov exponent is less than zero with high probability.

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# Bayesian Estimation

Normal densities

$$p(\theta) = N(\theta; \mu_p, \sigma_p^2)$$

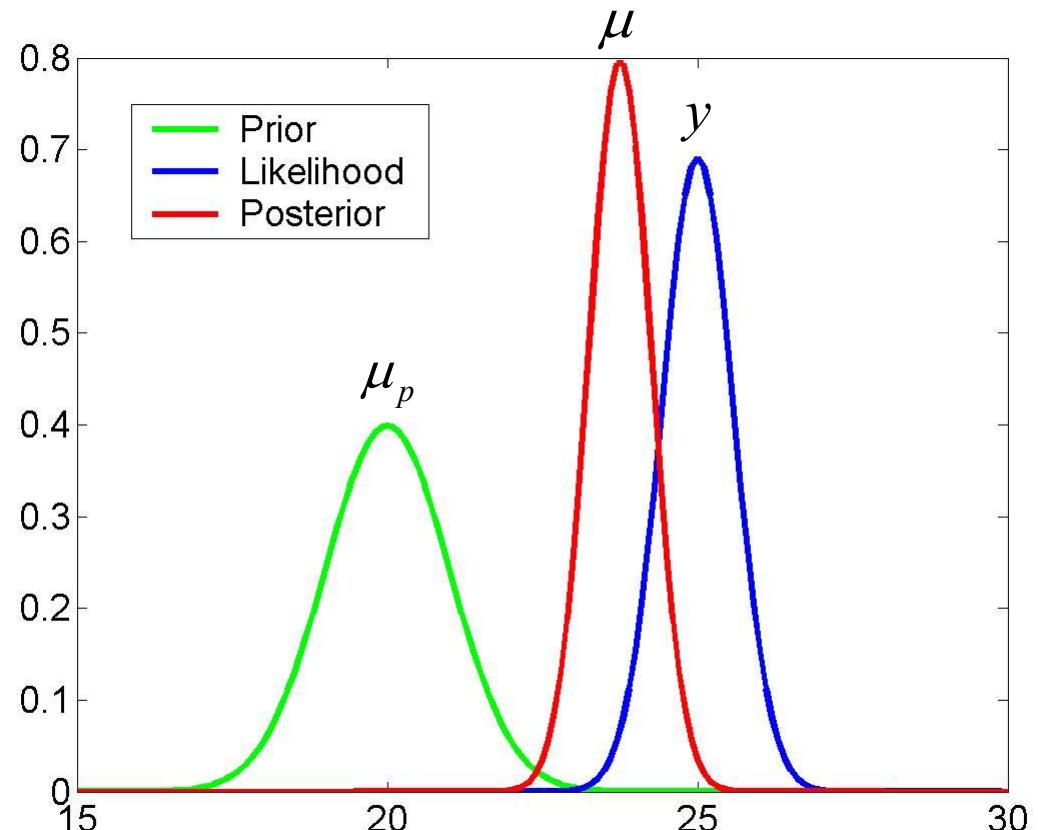
$$p(y | \theta) = N(y; \theta, \sigma_e^2)$$

$$p(\theta | y) = N(\theta; \mu, \sigma^2)$$

$$\frac{1}{\sigma^2} = \frac{1}{\sigma_e^2} + \frac{1}{\sigma_p^2}$$

$$\mu = \sigma^2 \left( \frac{1}{\sigma_e^2} y + \frac{1}{\sigma_p^2} \mu_p \right)$$

$$y = \theta + e$$



Relative Precision Weighting

# Multiple parameters

General  
Linear  
Model

$$\mathbf{y} = \mathbf{X}\boldsymbol{\theta} + \mathbf{e}$$

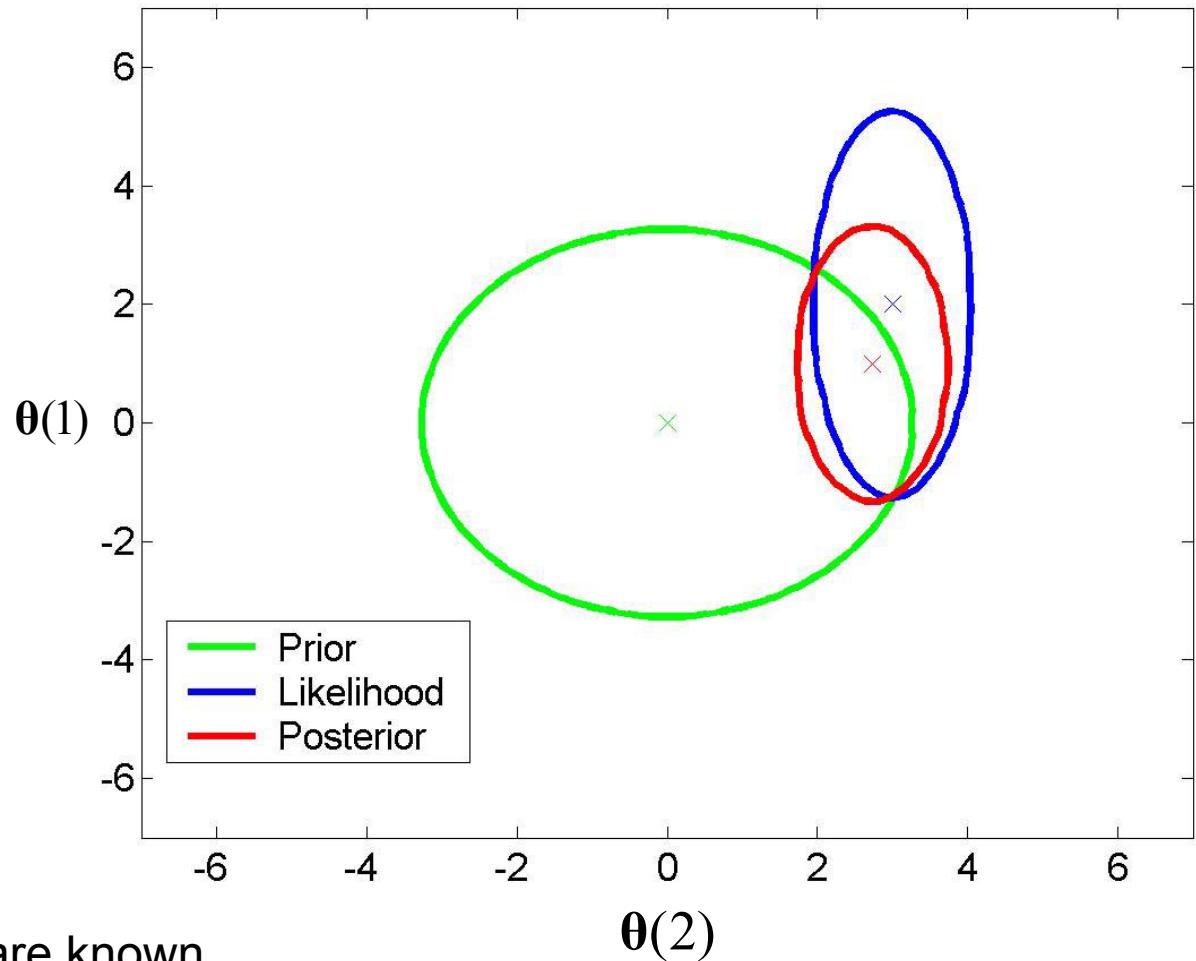
$$p(\boldsymbol{\theta}) = N(\boldsymbol{\theta}; \boldsymbol{\mu}_p, \mathbf{C}_p)$$

$$p(\mathbf{y} | \boldsymbol{\theta}) = N(\mathbf{y}; \mathbf{X}\boldsymbol{\theta}, \mathbf{C}_e)$$

$$p(\boldsymbol{\theta} | \mathbf{y}) = N(\boldsymbol{\theta}; \boldsymbol{\mu}, \mathbf{C})$$

$$\begin{aligned}\mathbf{C}^{-1} &= \mathbf{X}^T \mathbf{C}_e^{-1} \mathbf{X} + \mathbf{C}_p^{-1} \\ \boldsymbol{\mu} &= \mathbf{C} \left( \mathbf{X}^T \mathbf{C}_e^{-1} \mathbf{y} + \mathbf{C}_p^{-1} \boldsymbol{\mu}_p \right)\end{aligned}$$

One-step if  $\mathbf{C}_e$ ,  $\mathbf{C}_p$  and  $\boldsymbol{\mu}_p$  are known



# Nonlinear models

$$\boldsymbol{\theta} = \{\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{h}\}$$

Current  
Estimates

$$\boldsymbol{\mu}_i, \mathbf{C}_i$$

$$\mathbf{y} = b(\boldsymbol{\theta}) + \mathbf{e}$$

$$p(\boldsymbol{\theta}) = N(\boldsymbol{\theta}; \boldsymbol{\mu}_p, \mathbf{C}_p)$$

$$p(\Delta\boldsymbol{\theta}) = N(\Delta\boldsymbol{\theta}; \boldsymbol{\mu}_p - \boldsymbol{\mu}_i, \mathbf{C}_p)$$

$$p(\mathbf{y} | \boldsymbol{\theta}) = N(\mathbf{y}; b(\boldsymbol{\theta}), \mathbf{C}_e)$$

$$p(\mathbf{r} | \Delta\boldsymbol{\theta}) = N(\mathbf{r}; \mathbf{J}\Delta\boldsymbol{\theta}, \mathbf{C}_e)$$

$$\mathbf{C}_{i+1}^{-1} = \mathbf{J}^T \mathbf{C}_e^{-1} \mathbf{J} + \mathbf{C}_p^{-1}$$

$$\boldsymbol{\mu}_{i+1} = \boldsymbol{\mu}_i + \mathbf{C}_{i+1} \left( \mathbf{J}^T \mathbf{C}_e^{-1} \mathbf{r} + \mathbf{C}_p^{-1} (\boldsymbol{\mu}_p - \boldsymbol{\mu}_i) \right)$$

Gauss-Newton ascent with priors

Linearization

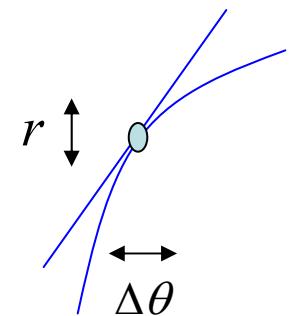
$$b(\boldsymbol{\theta}) = b(\boldsymbol{\mu}_i) + \frac{\partial b(\boldsymbol{\mu}_i)}{\partial \boldsymbol{\theta}} (\boldsymbol{\theta} - \boldsymbol{\mu}_i)$$

$$\mathbf{J} = \frac{\partial b(\boldsymbol{\mu}_i)}{\partial \boldsymbol{\theta}}$$

$$\Delta\boldsymbol{\theta} = \boldsymbol{\theta} - \boldsymbol{\mu}_i$$

$$r = y - b(\boldsymbol{\mu}_i)$$

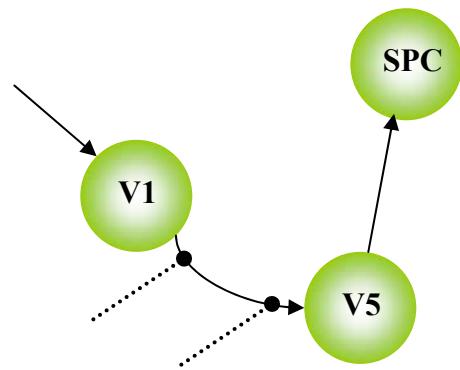
$$r = \mathbf{J}\Delta\boldsymbol{\theta} + \mathbf{e}$$



Friston et al.(2002) Neuro-  
Image, 16 (2), pp. 513-530.

# Model Comparison I

Model, m



Parameters:  $\theta = \{A, B, C, h\}$

Posterior      Likelihood      Prior

$$p(\theta | y, m) = \frac{p(y | \theta, m)p(\theta | m)}{p(y | m)}$$

Evidence

$$p(y | m) = \int p(y | \theta, m)p(\theta | m)d\theta$$



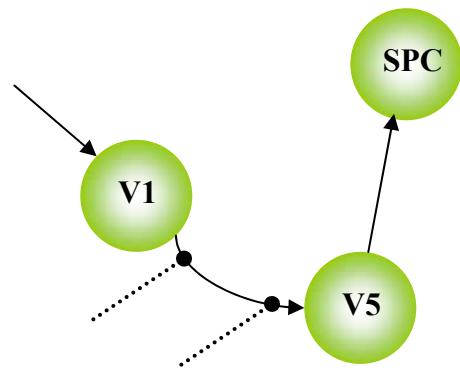
Penny et al. (2004)  
NeuroImage, 22  
(3), pp. 1157-1172.

Laplace, AIC, BIC approximations

Model fit + complexity

# Model Comparison II

Model,  $m$



Parameters:  $\boldsymbol{\theta} = \{\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{h}\}$

Parameter  
Posterior

Likelihood

Parameter  
Prior

$$p(\boldsymbol{\theta} | \mathbf{y}, m) = \frac{p(\mathbf{y} | \boldsymbol{\theta}, m) p(\boldsymbol{\theta} | m)}{p(\mathbf{y} | m)}$$

Model  
Posterior

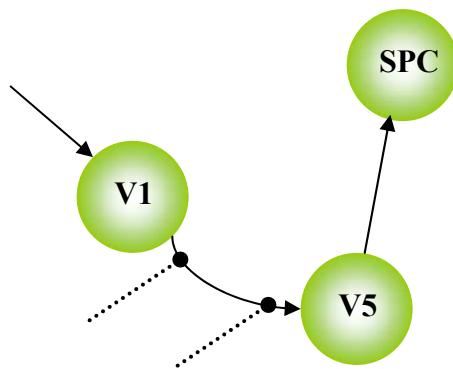
Evidence

Model  
Prior

$$p(m | \mathbf{y}) = \frac{p(\mathbf{y} | m) p(m)}{p(\mathbf{y})}$$

# Model Comparison III

Model,  $m=i$



Model Evidences:

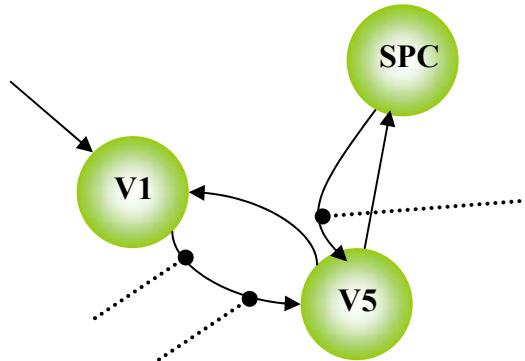
$$p(\mathbf{y} | m = i) = \int p(\mathbf{y} | \boldsymbol{\theta}, m = i) p(\boldsymbol{\theta} | m = i) d\boldsymbol{\theta}$$

$$p(\mathbf{y} | m = j) = \int p(\mathbf{y} | \boldsymbol{\theta}, m = j) p(\boldsymbol{\theta} | m = j) d\boldsymbol{\theta}$$

Bayes factor:

$$B_{ij} = \frac{p(\mathbf{y} | m = i)}{p(\mathbf{y} | m = j)}$$

Model,  $m=j$



1 to 3:	Weak
3 to 20:	Positive
20 to 100:	Strong
>100:	Very Strong

# Contents

- Neurodynamic model
- Hemodynamic model
- Bayesian estimation
- Attention to visual motion
- Single word processing

# Attention to Visual Motion

Buchel et al. 1997

## STIMULI

250 radially moving dots at 4.7 degrees/s

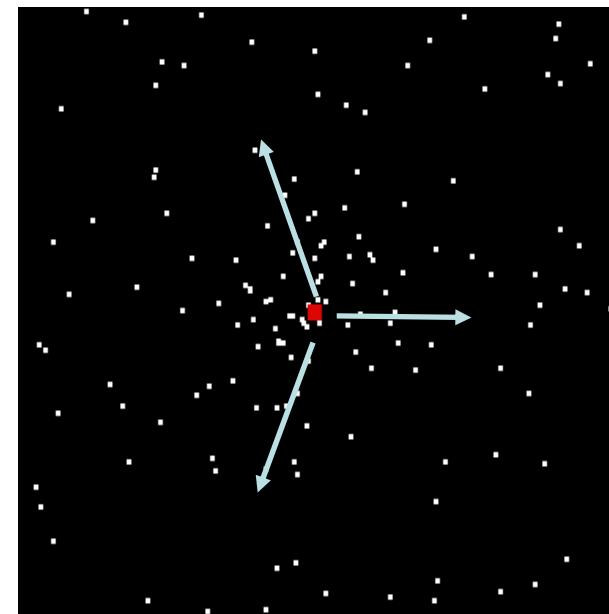
## PRE-SCANNING

5 x 30s trials with 5 speed changes (reducing to 1%)

Task - detect change in radial velocity

## SCANNING (no speed changes)

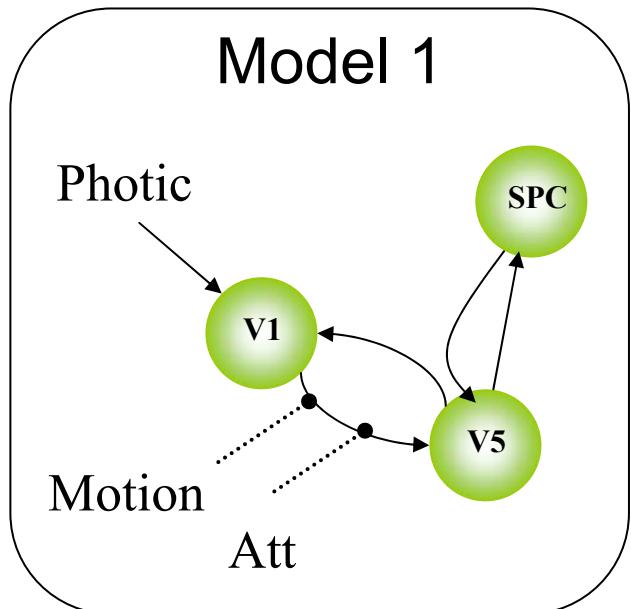
6 normal subjects, 4 100 scan sessions;  
each session comprising 10 scans of 4 different condition



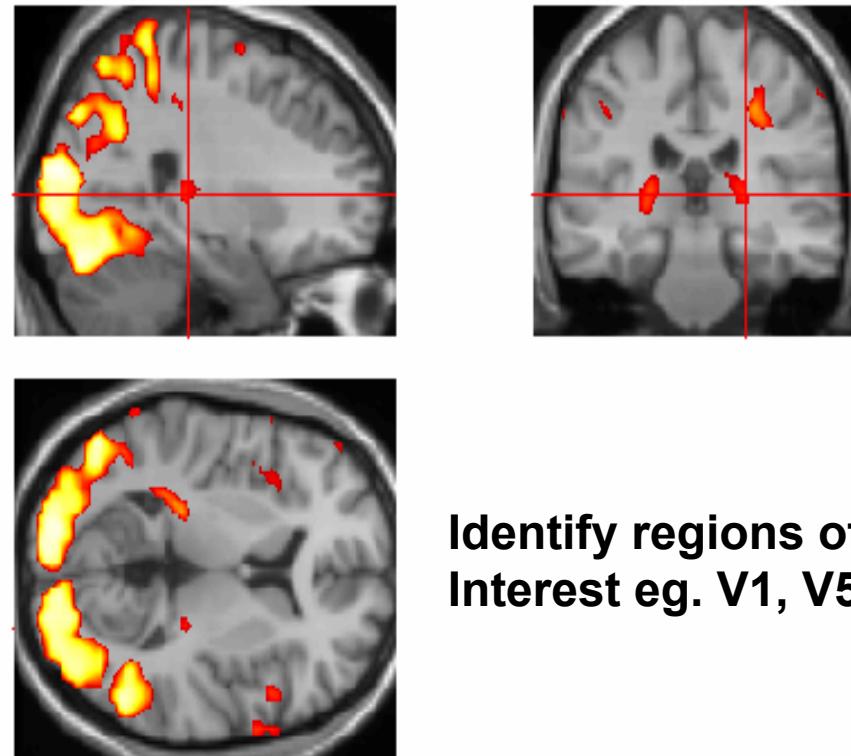
## Experimental Factors

1. Photic
2. Motion
3. Attention

# Specify regions of interest

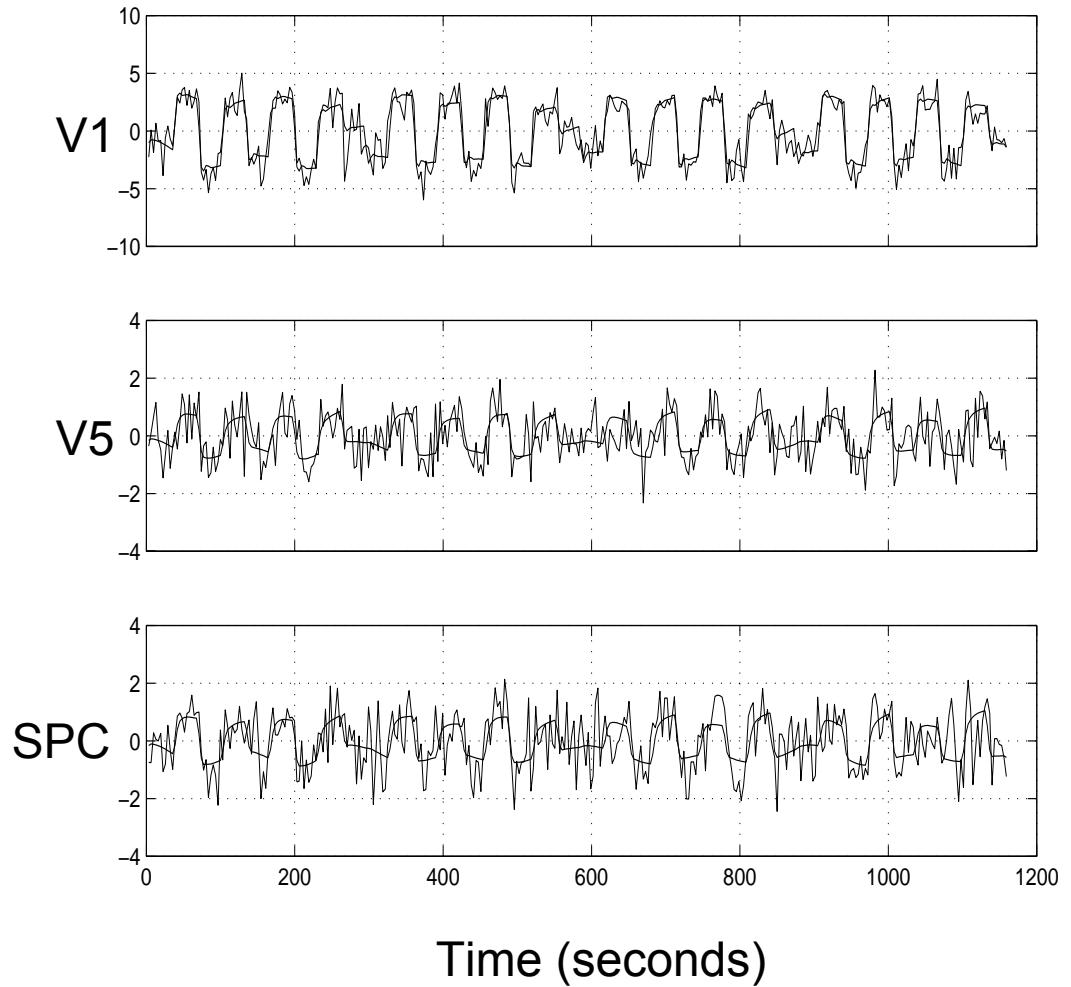
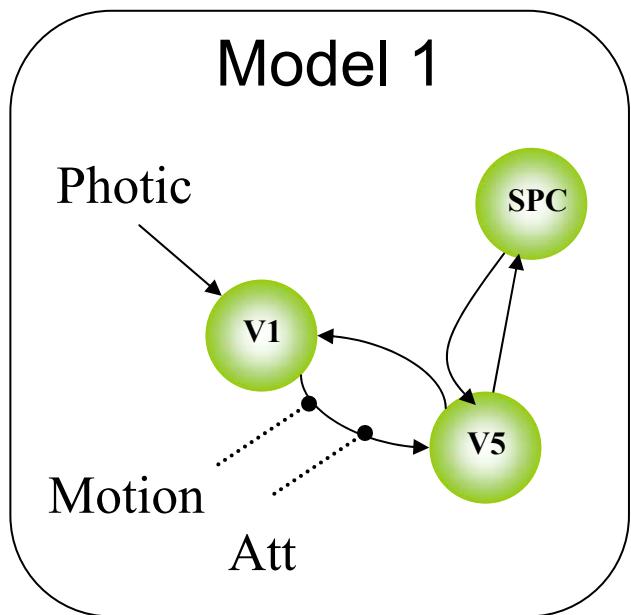


**GLM analysis**

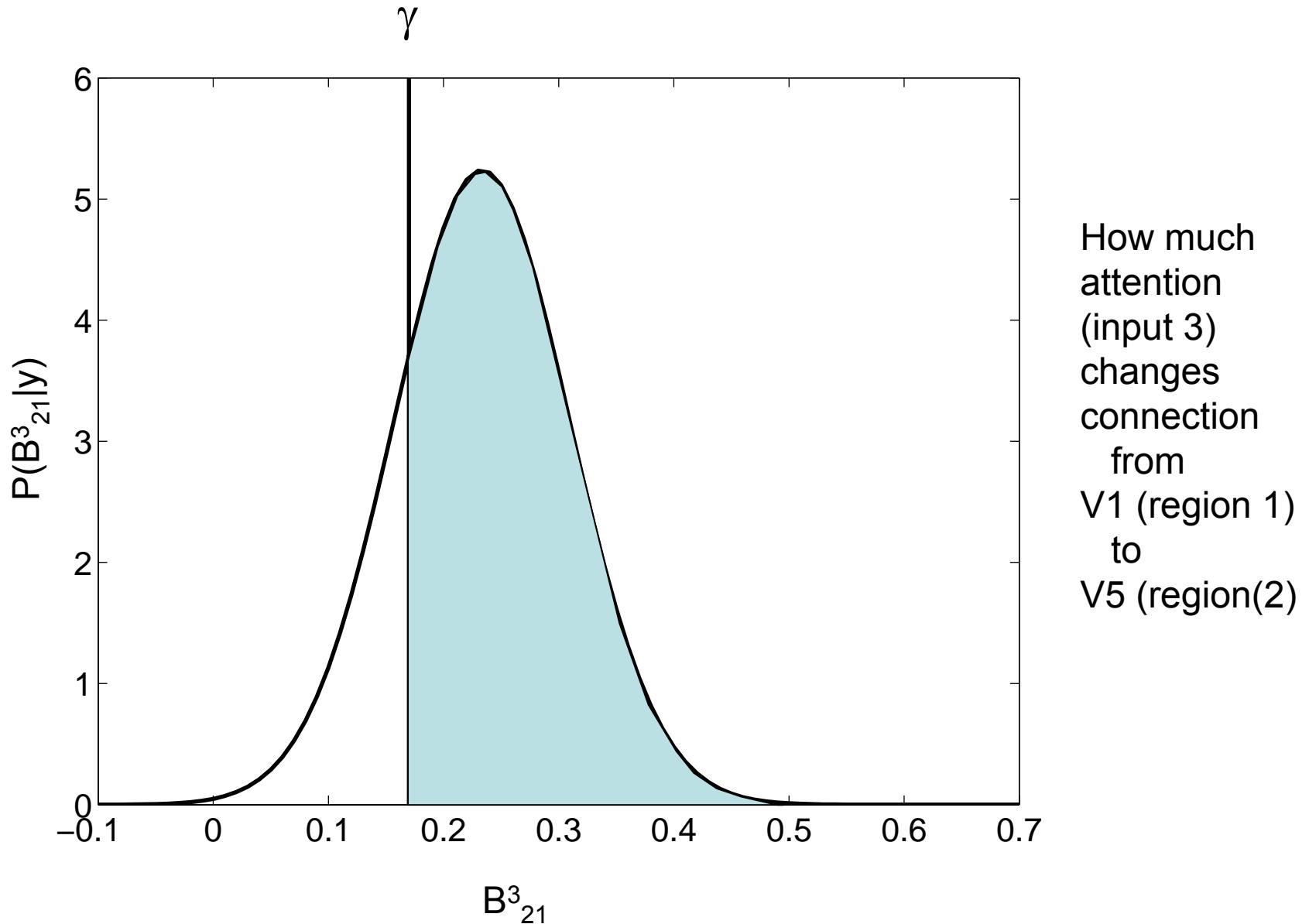


**Identify regions of  
Interest eg. V1, V5, SPC**

# Estimation



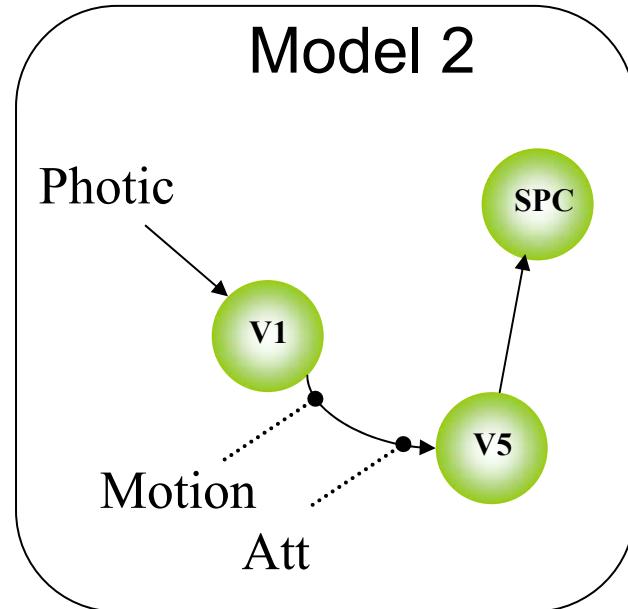
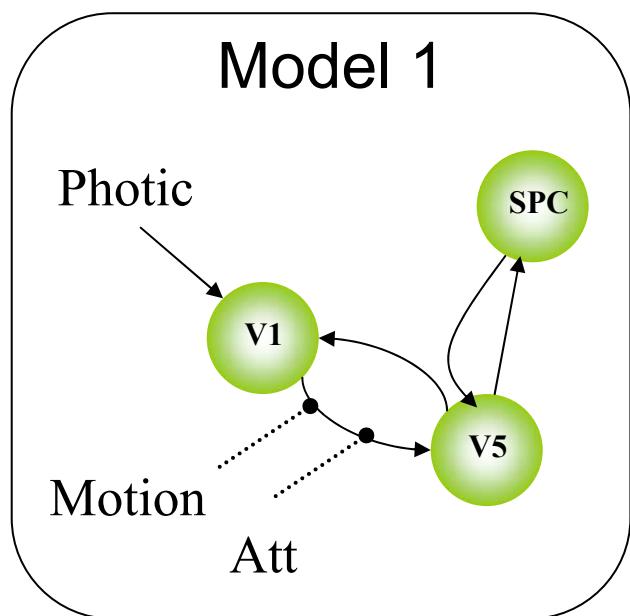
# Posterior Inference



# Bayes Factor

$$B_{12} > 10^{19}$$

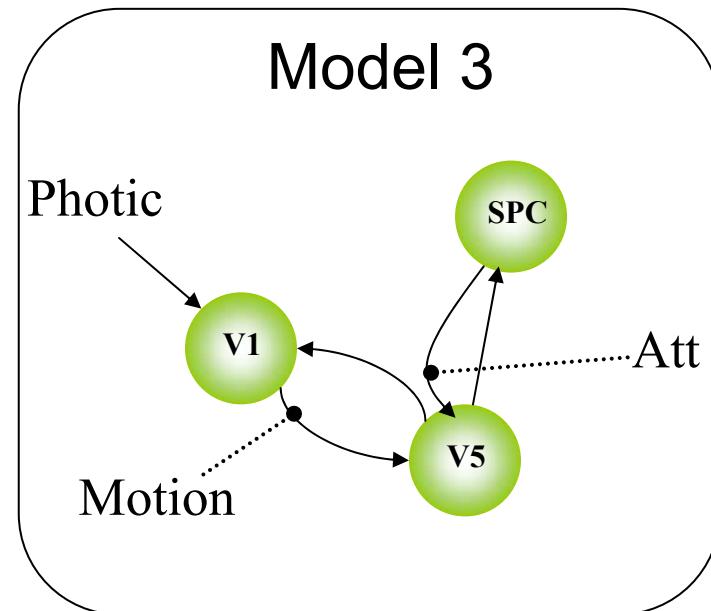
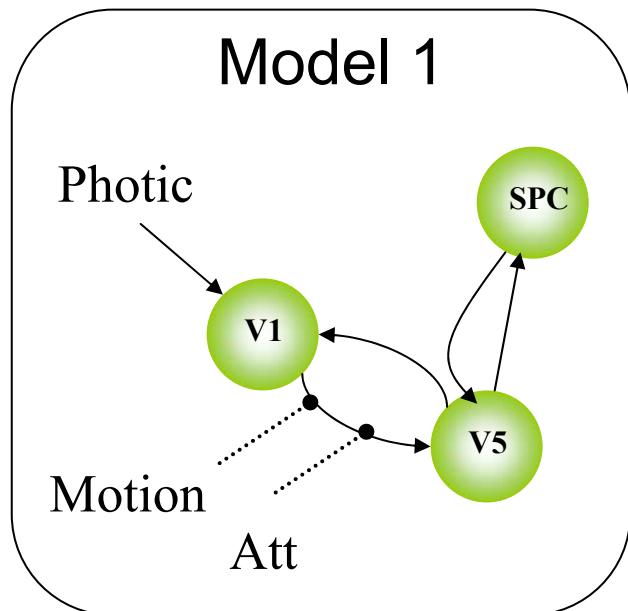
Very  
Strong



# Bayes Factor

$$B_{13}=3.6$$

Positive



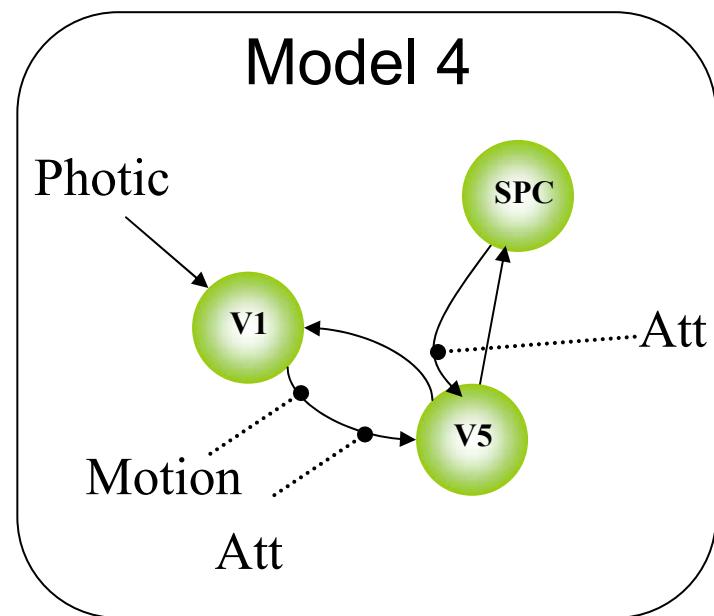
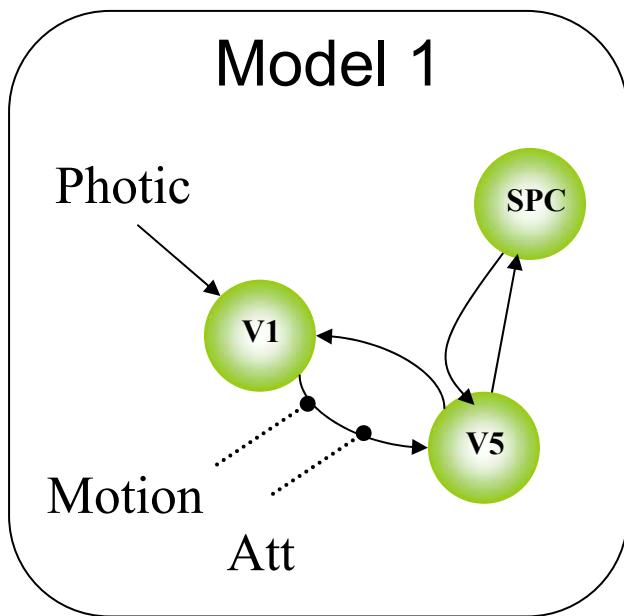


Penny et al. (2004)  
NeuroImage, Special Issue.

Weak

# Bayes Factor

$$B_{14}=2.8$$

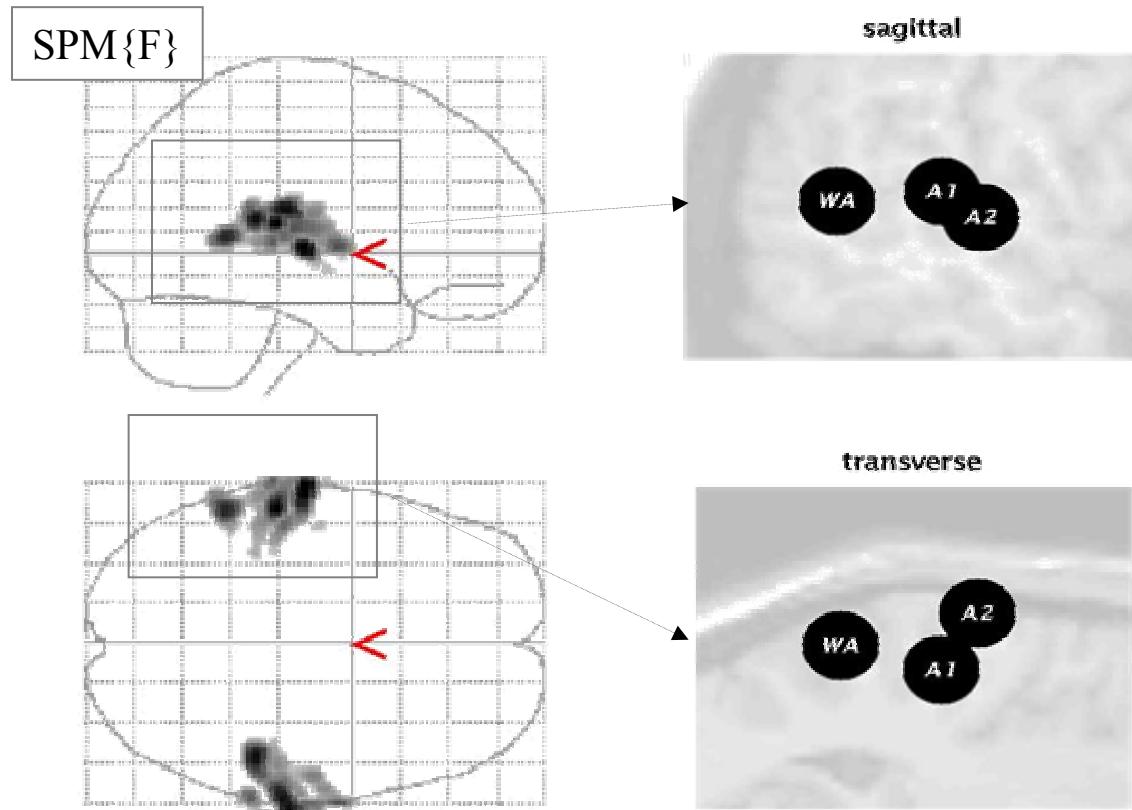


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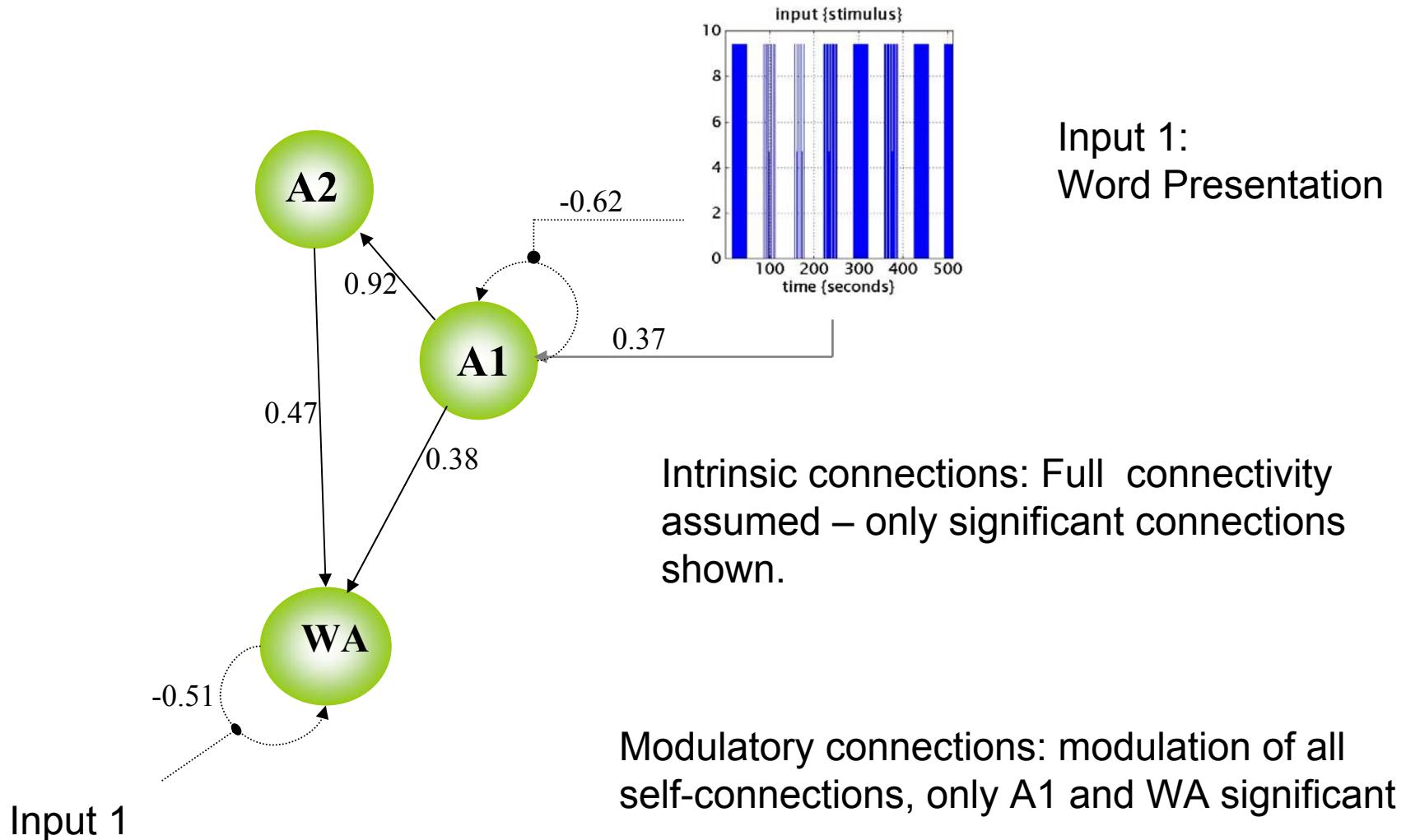
# Single word processing

“dog”  
“radio”  
“gate”  
....

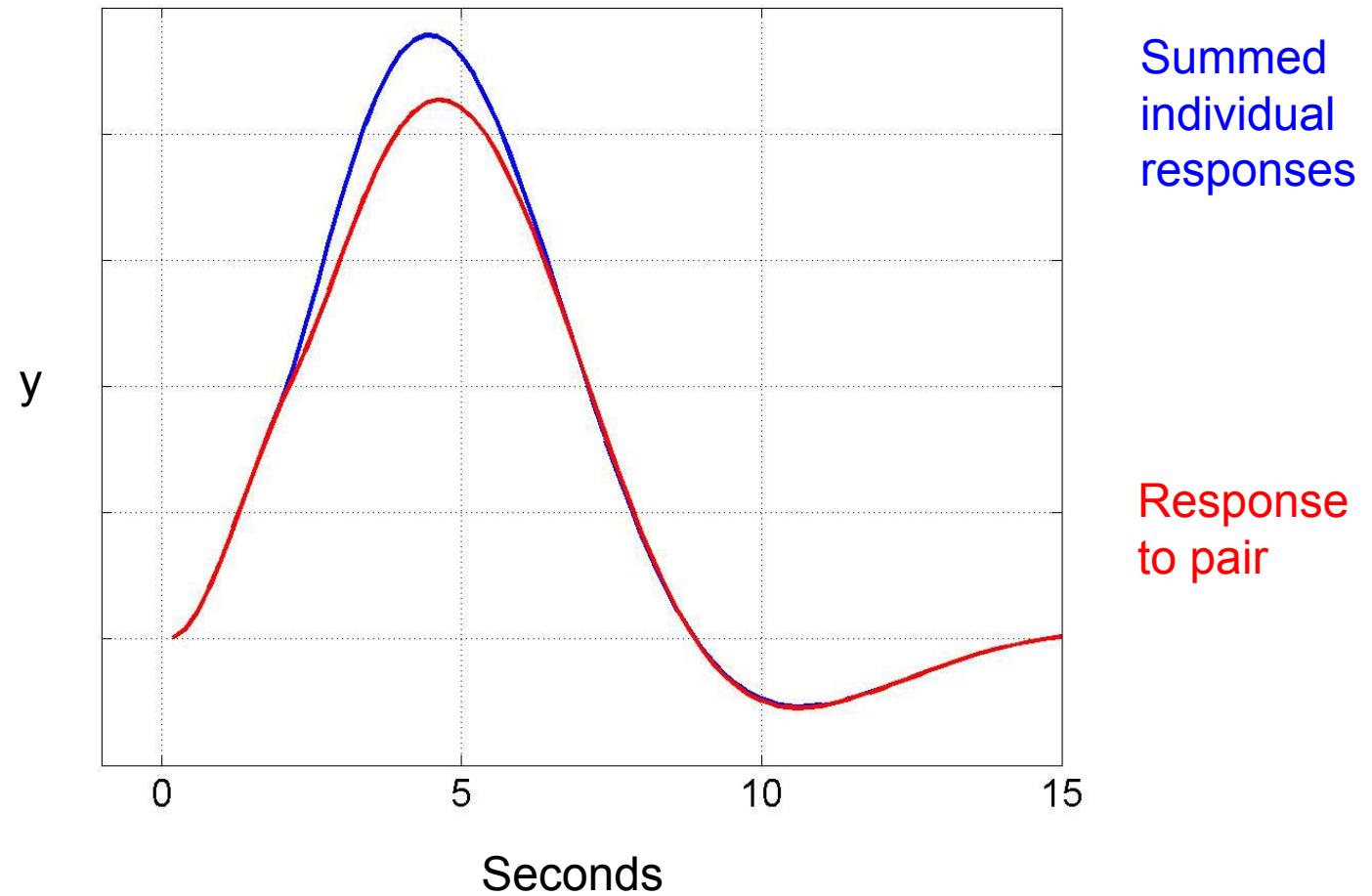
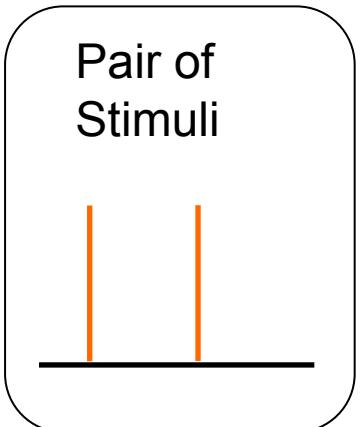
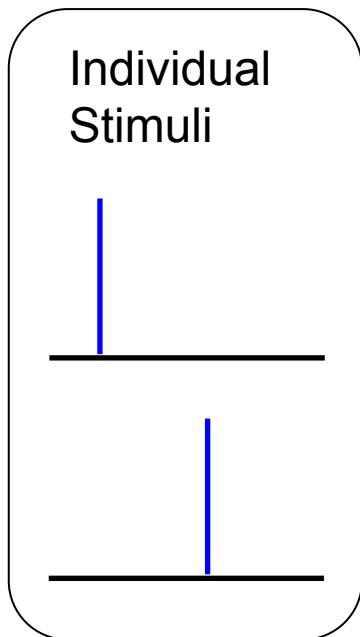


10,15,30,  
60 and 90  
words per  
minute

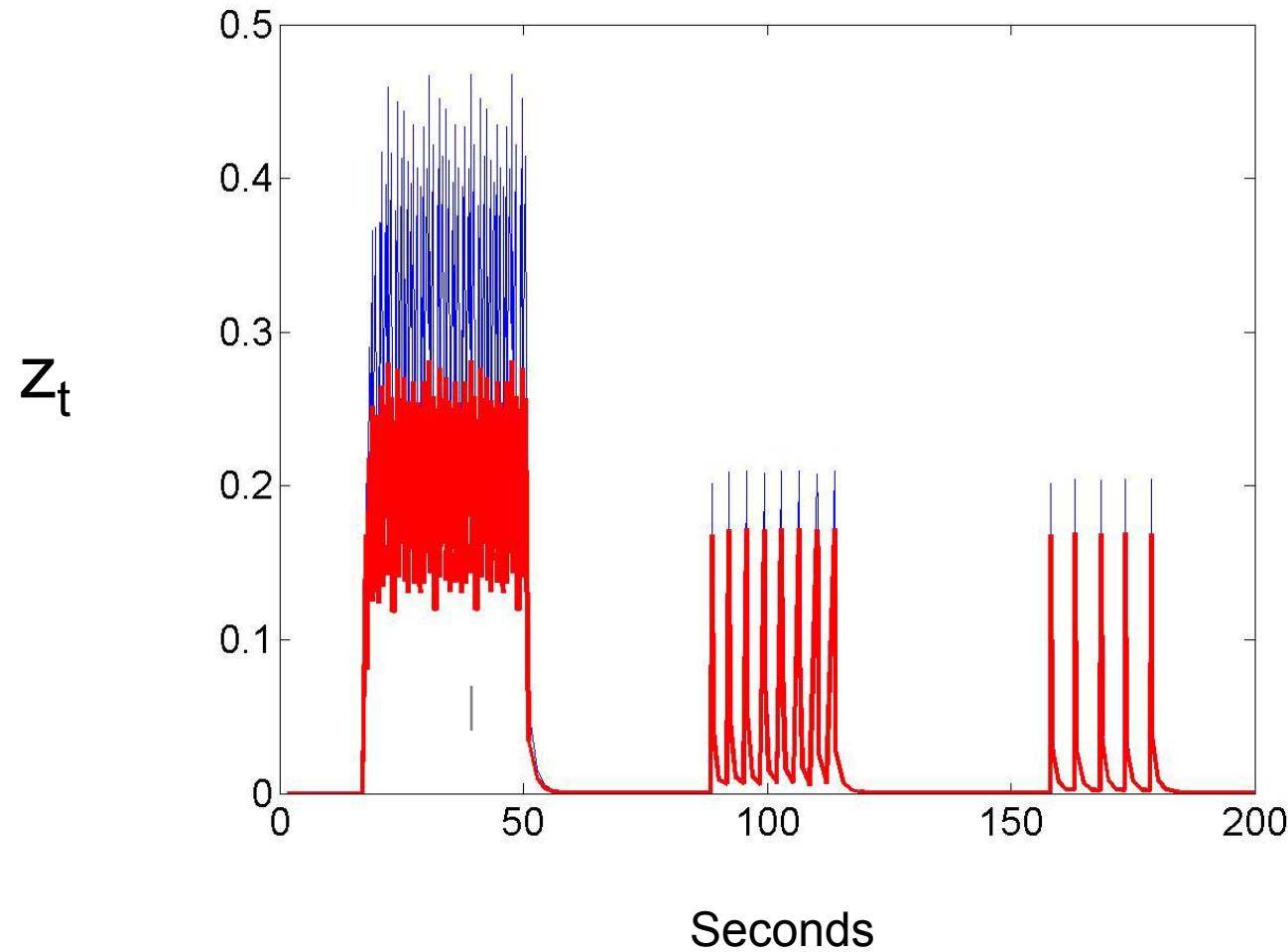
# Estimated Model



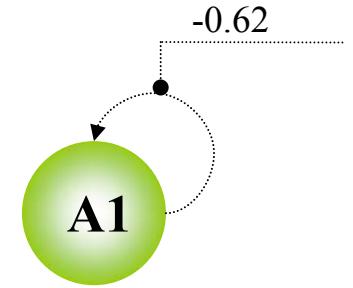
# Hemodynamic saturation in A1



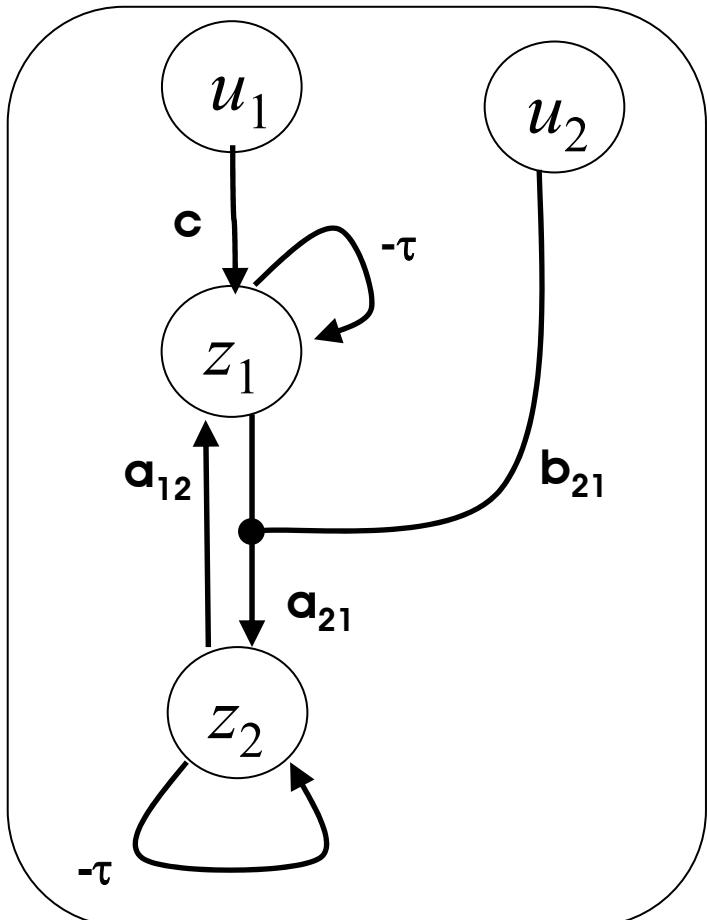
# Neuronal Saturation in A1



With  
or  
without  
modulation  
of A1 self  
connection



# Identifiability



$$A = \tau \begin{bmatrix} -1 & a_{12} & a_{13} \\ a_{21} & -1 & a_{23} \\ a_{31} & a_{32} & -1 \end{bmatrix}$$

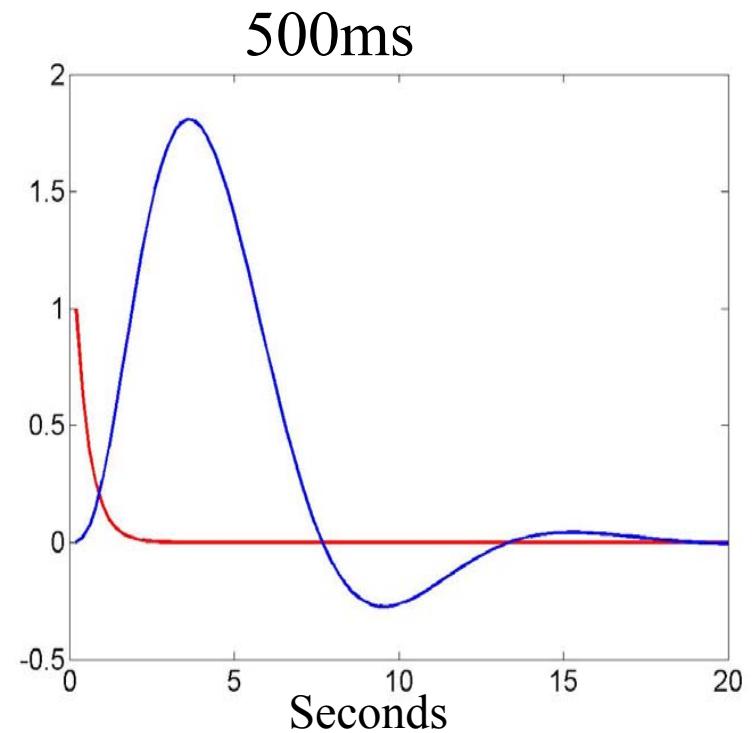
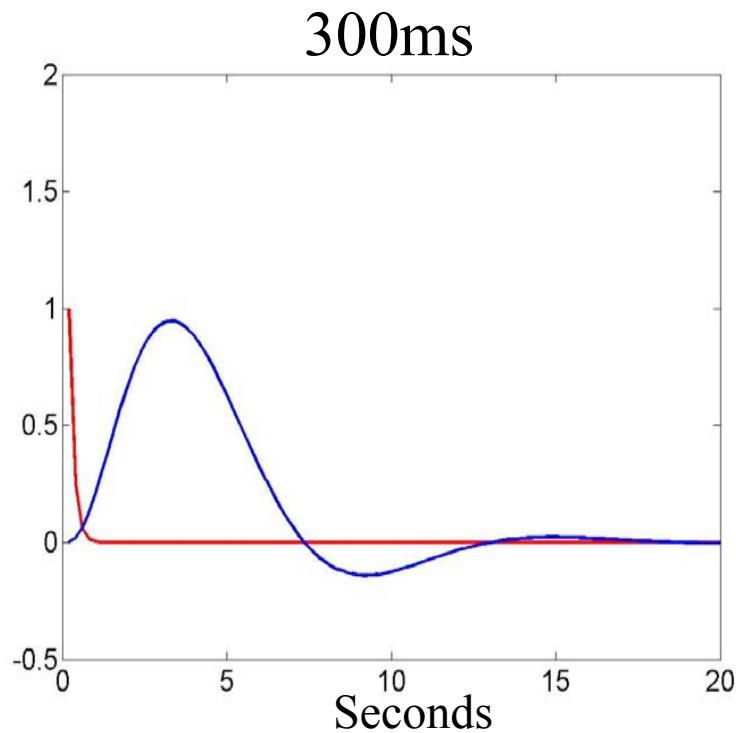
Estimation of relative intrinsic connections and modulatory connections is robust to errors in estimation of hemodynamics due to eg. slice timing problems

Indeterminacy in neurodynamic and hemodynamic time constants is soaked up in  $\tau$

# Summary

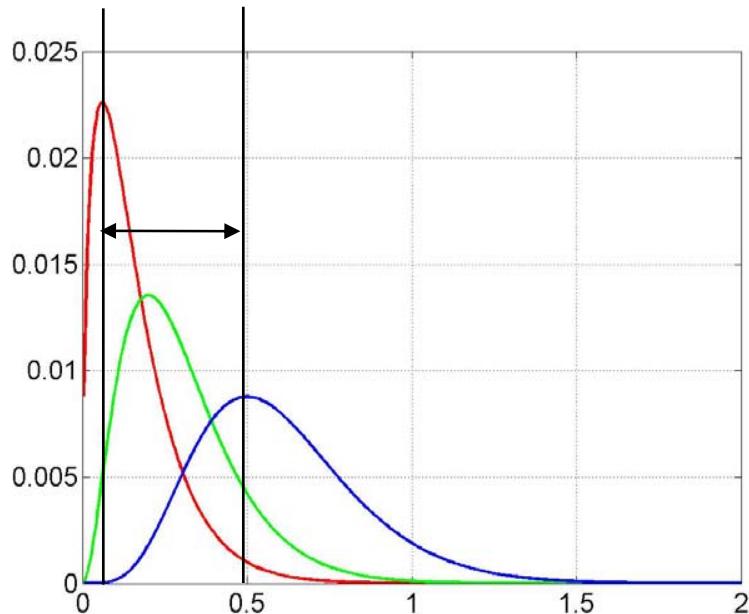
- Neurodynamic model
- Hemodynamic model
- Bayesian estimation
- Attention to visual motion
- Single word processing

# Neuronal Transients and BOLD



More enduring transients produce bigger BOLD signals

## Neurodynamics



BOLD is sensitive to frequency content of transients

Relative timings of transients are amplified in BOLD

## Hemodynamics

