

Modelling temporal structure

(in noise *and* signal)

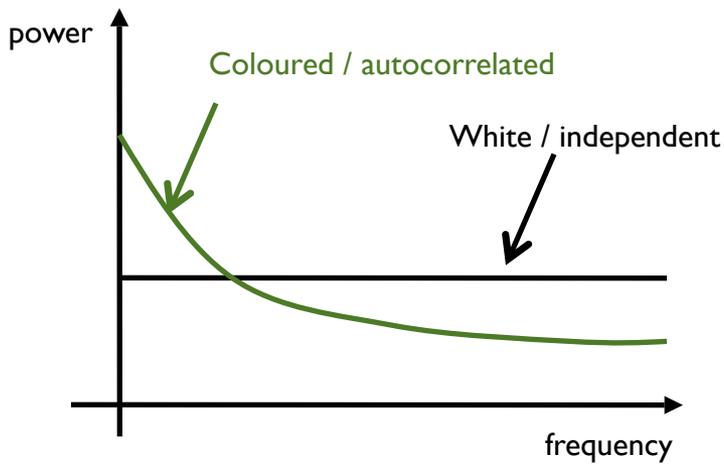
Mark Woolrich, Christian Beckmann*, Salima Makni & Steve Smith

FMRIB, Oxford *Imperial/FMRIB

- temporal noise: modelling temporal autocorrelation
- temporal signal: FLOBS HRF optimal basis functions
- temporal signal: HRF deconvolution
- spatiotemporally structured signal / noise: ICA
- “functional grand-plan”: integrating ICA+GLM



Non-independent/Autocorrelation/ Coloured FMRI noise



Even after high-pass filtering, FMRI noise has extra power at low frequencies (positive autocorrelation or temporal smoothness)

Uncorrected, this causes:

- biased stats (increased false positives)
- decreased sensitivity



FMRIB's Improved Linear Modelling (FILM)

- FILM is used to fit the GLM voxel-wise in FEAT
- Deals with the autocorrelation **locally** and uses prewhitening

FILM estimates autocorrelation by looking at the residuals of the GLM fit:

$$Y = X\beta + \epsilon$$

$$\text{residuals} = Y - X\hat{\beta}$$



FMRIB's Improved Linear Modelling (FILM)

I) Fit the GLM and estimate the autocorrelation on the residuals

Power vs. freq in the residuals



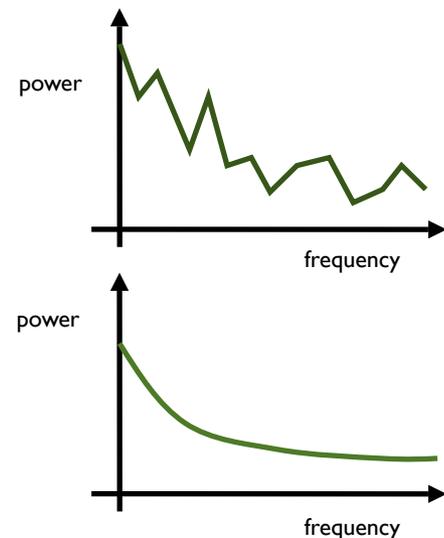


FMRIB's Improved Linear Modelling (FILM)

1) Fit the GLM and estimate the autocorrelation on the residuals

2) Spatially and spectrally smooth the data

Power vs. freq in the residuals

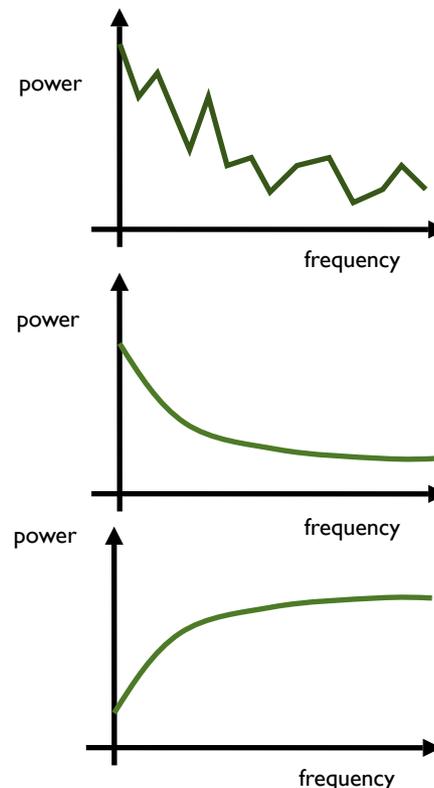




FMRIB's Improved Linear Modelling (FILM)

- 1) Fit the GLM and estimate the autocorrelation on the residuals
- 2) Spatially and spectrally smooth the data
- 3) Construct prewhitening filter to “undo” autocorrelation

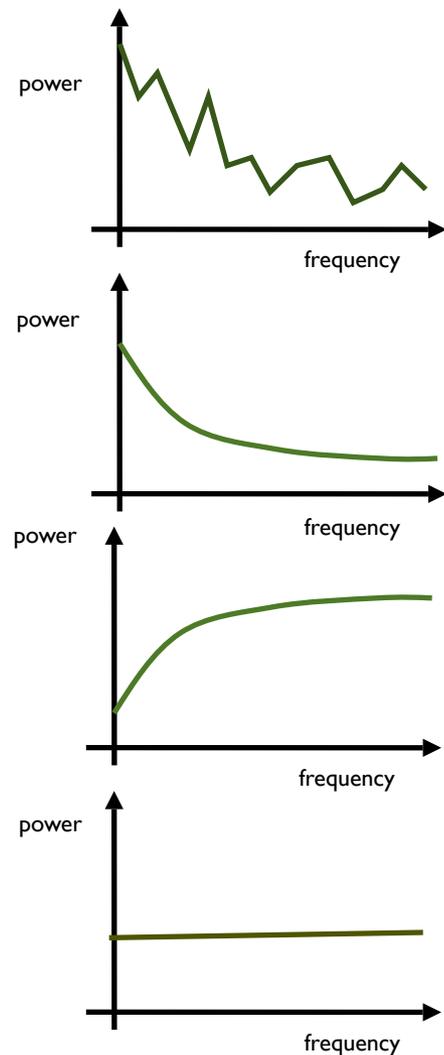
Power vs. freq in the residuals





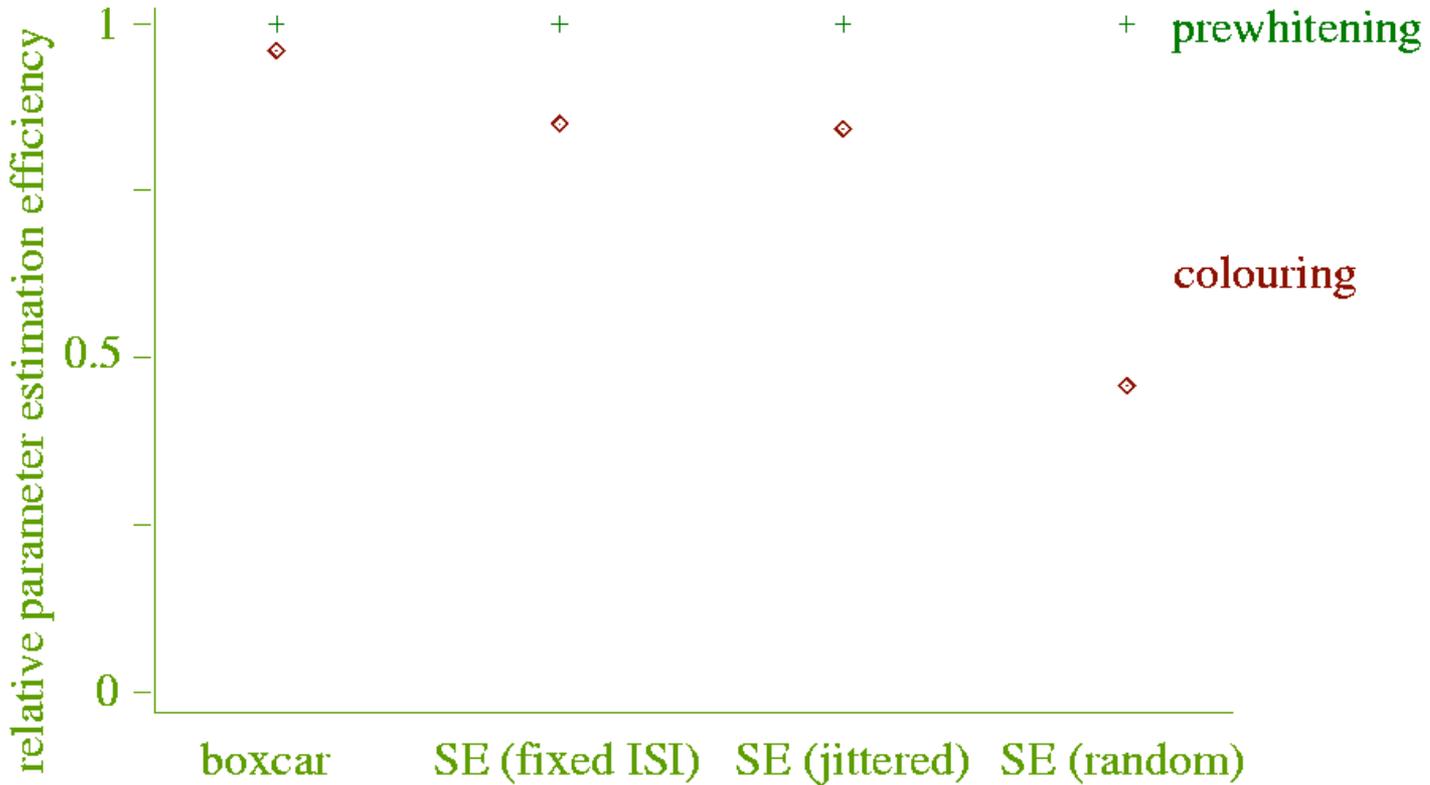
FMRIB's Improved Linear Modelling (FILM)

- 1) Fit the GLM and estimate the autocorrelation on the residuals
- 2) Spatially and spectrally smooth the data
- 3) Construct prewhitening filter to “undo” autocorrelation
- 4) Apply filter to data **and** design matrix and refit





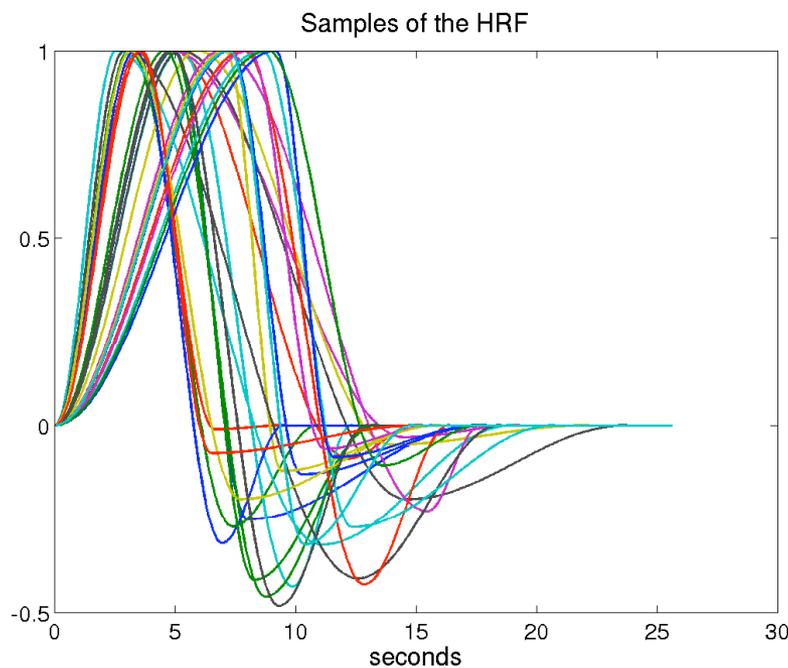
FMRIB's Improved Linear Modelling (FILM)





Dealing with Variations in Haemodynamics

- The haemodynamic responses vary between subjects and areas of the brain
- How do we allow haemodynamics to be flexible but remain plausible?

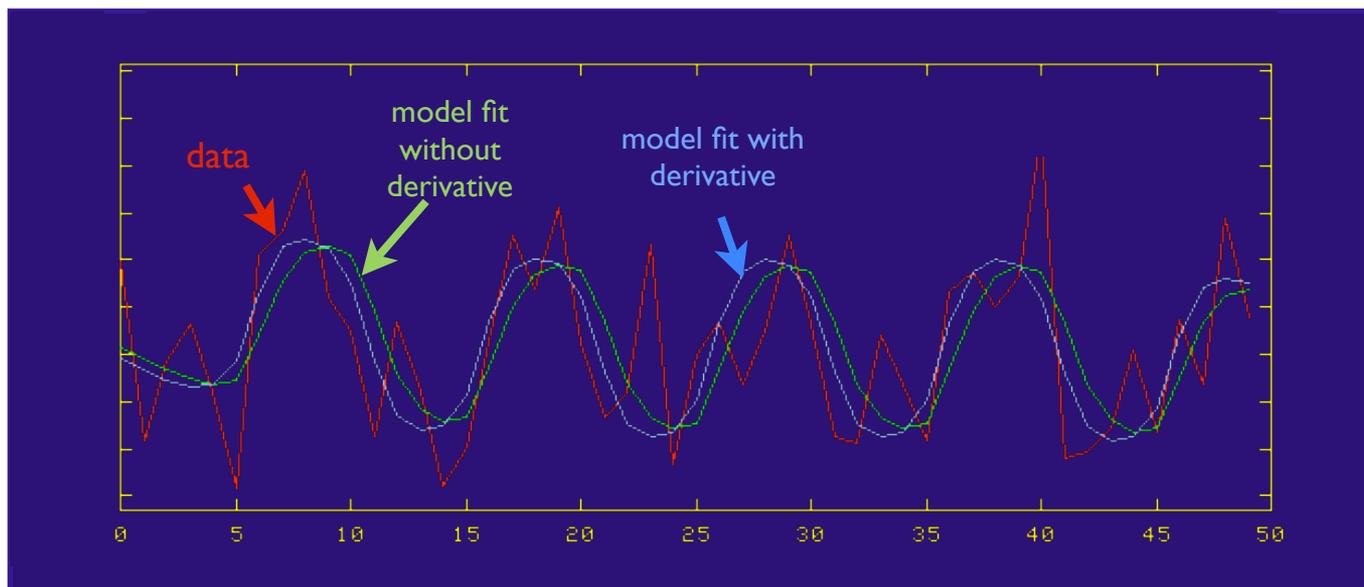
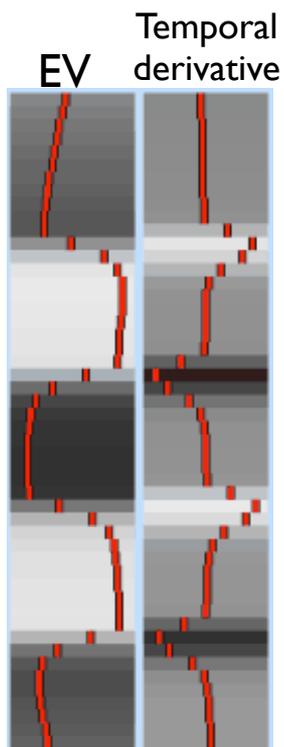


Reminder: the haemodynamic response function (HRF) describes the BOLD response to a short burst of neural activity



Temporal Derivatives

- A very simple approach to providing HRF variability is to include (alongside each EV) the EV temporal derivative
- Including the temporal derivative of an EV allows for a small shift in time of that EV
- This is based upon a first order Taylor series expansion

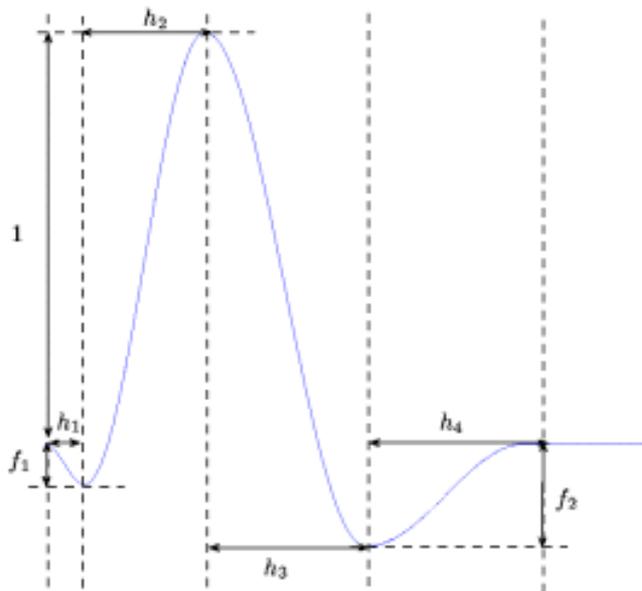




Using Parameterised HRFs

- We need to allow flexibility in the shape of the fitted HRF

Parameterise HRF shape and fit shape parameters to the data



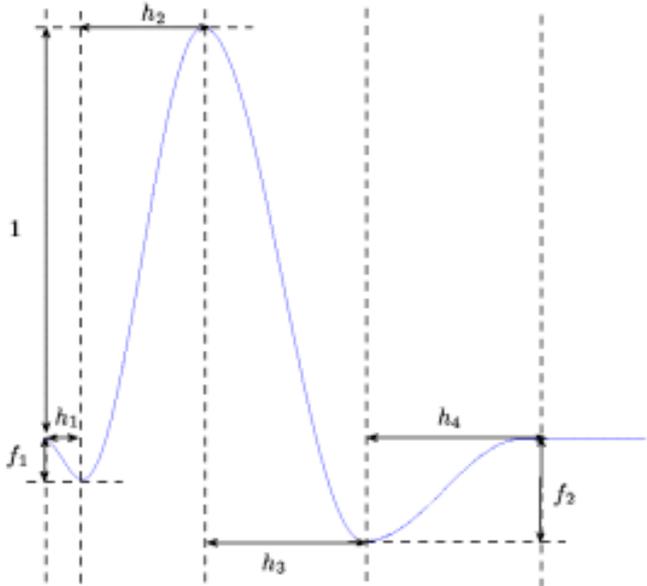
Needs nonlinear fitting - HARD



Using Basis Sets

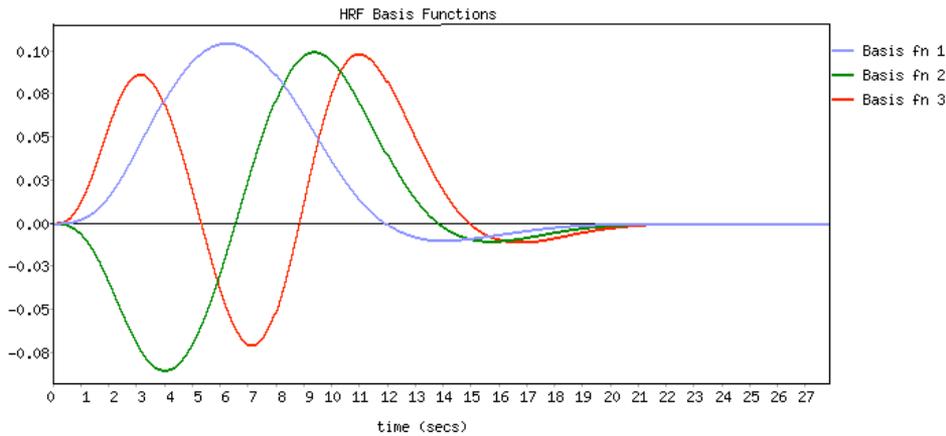
- We need to allow flexibility in the shape of the fitted HRF

Parameterise HRF shape and fit shape parameters to the data



Needs nonlinear fitting - HARD

We can use **linear basis sets** to span the space of expected HRF shapes

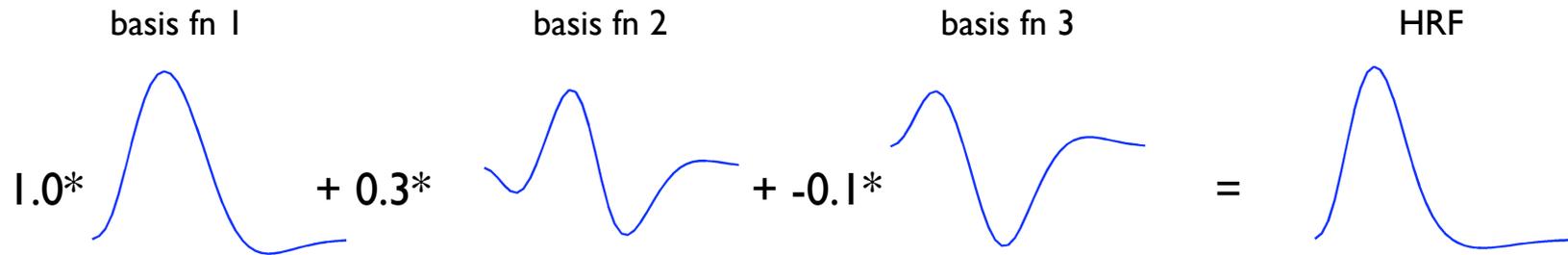


Linear fitting (use GLM) - EASY



How do HRF Basis Sets Work?

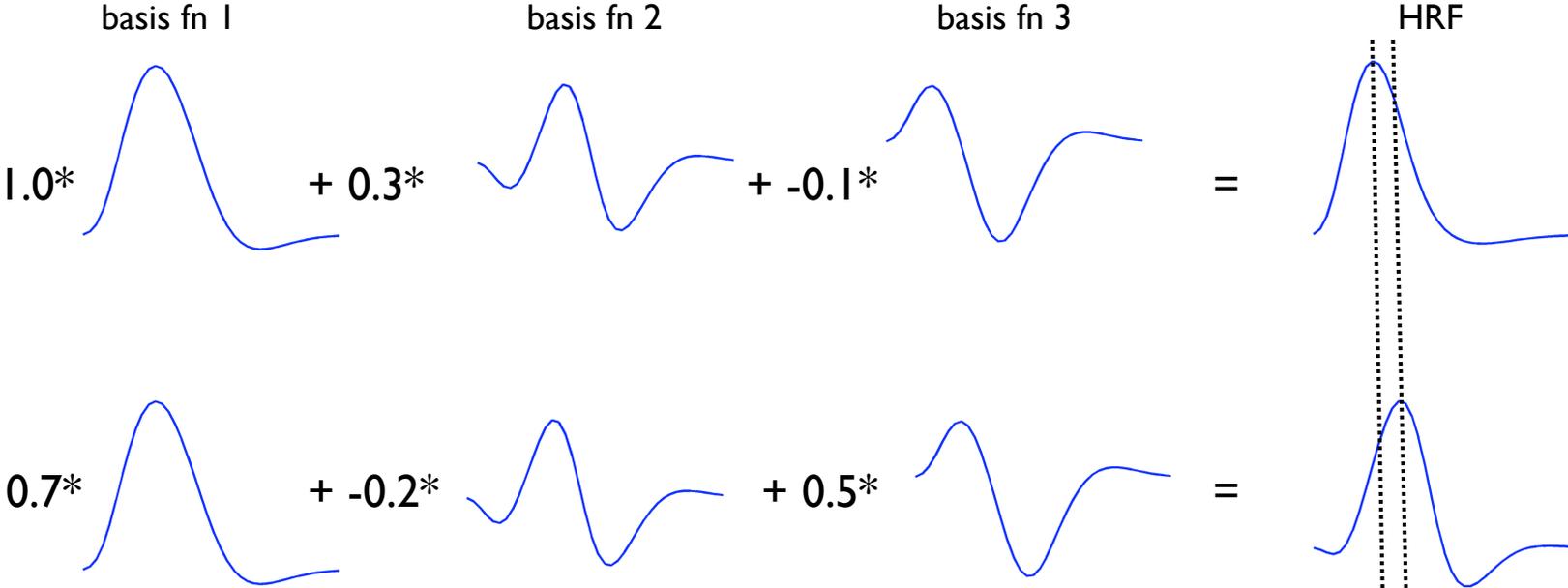
Different linear combinations of the basis functions can be used to create different HRF shapes





How do HRF Basis Sets Work?

Different linear combinations of the basis functions can be used to create different HRF shapes

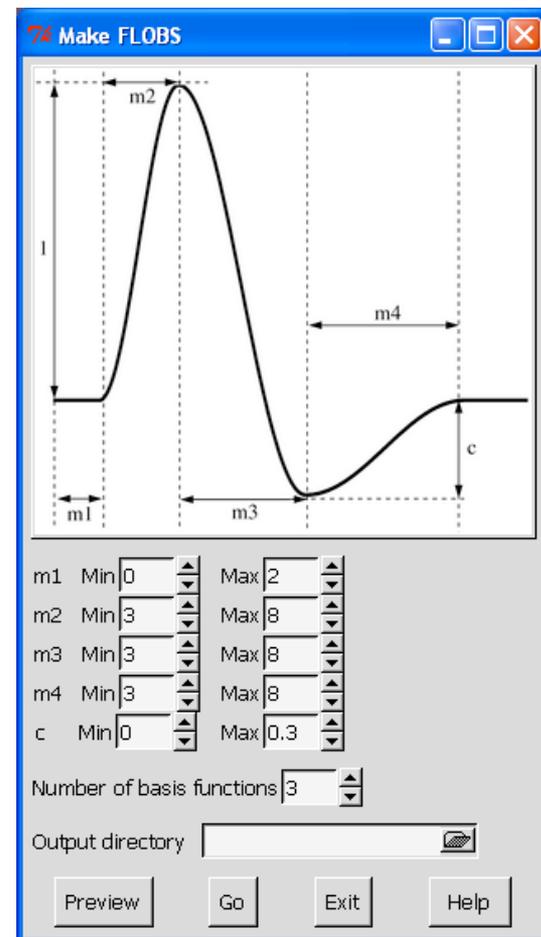




FMRIB's Linear Optimal Basis Set (FLOBS)

Using FLOBS we can:

- Specify a priori expectations of parameterised HRF shapes
- Generate an appropriate basis set





Generating FLOBs

74 Make FLOBS

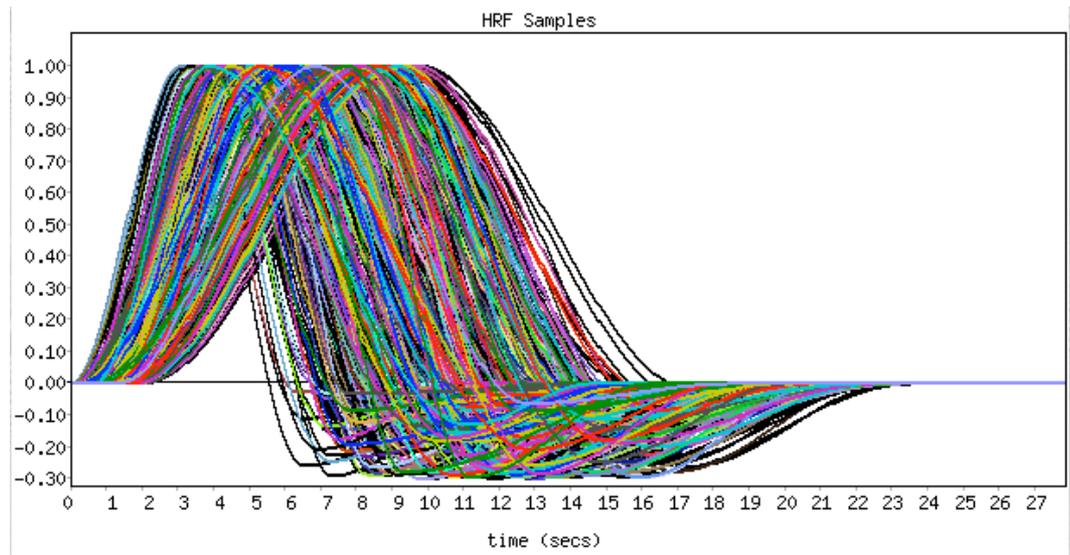
m1 Min 0 Max 2
m2 Min 3 Max 8
m3 Min 3 Max 8
m4 Min 3 Max 8
c Min 0 Max 0.3

Number of basis functions 3

Output directory

Preview Go Exit Help

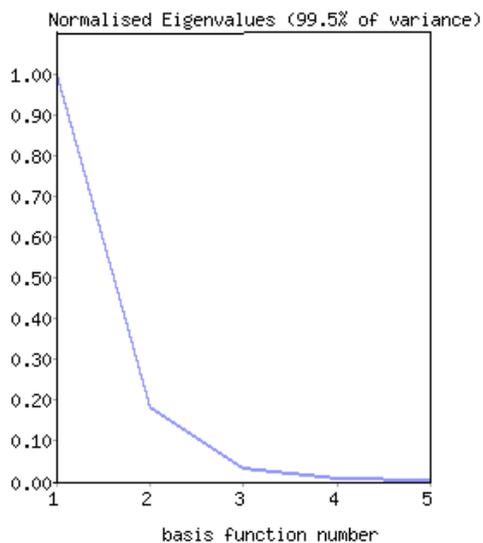
(I) Take samples of the HRF



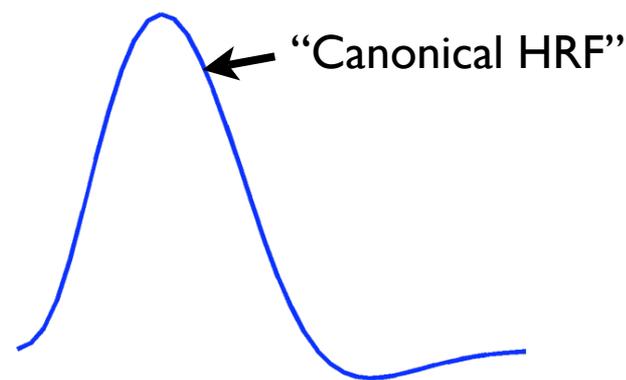


Generating FLOBs

(2) Perform SVD



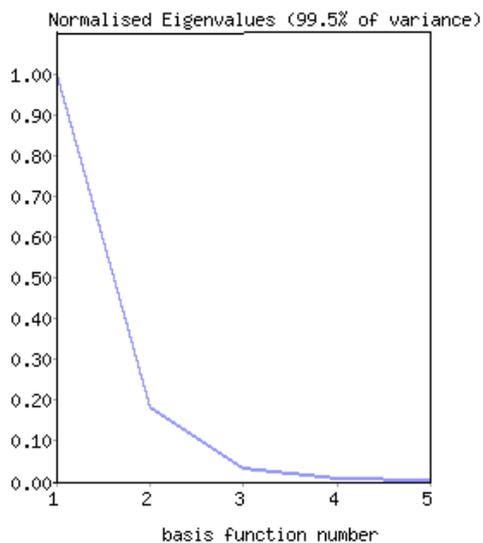
(3) Select the top eigenvectors as the optimal basis set



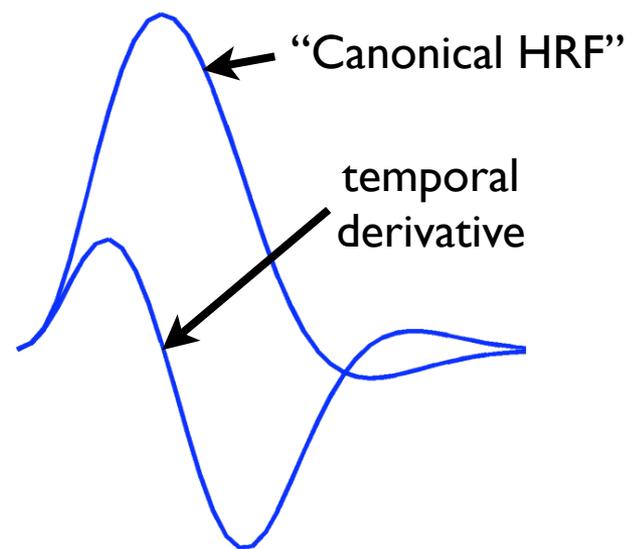


Generating FLOBs

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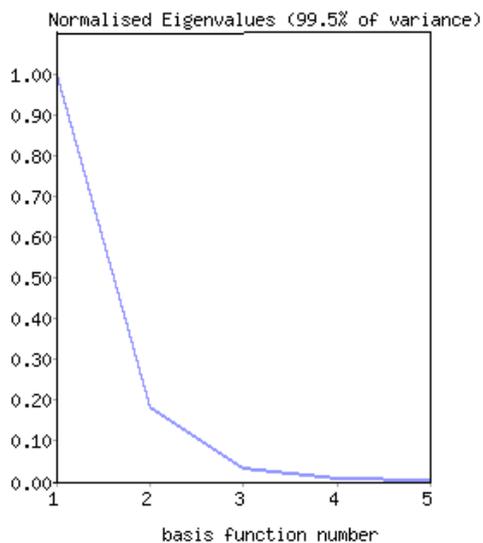
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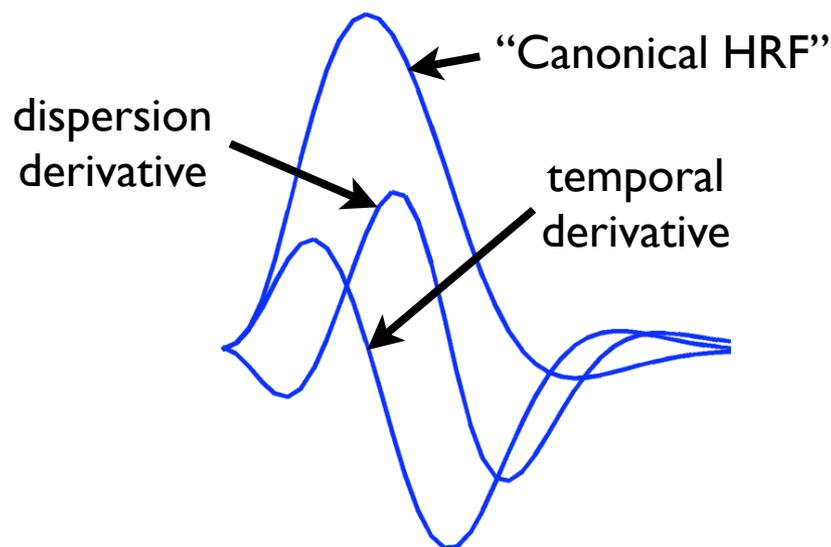


Generating FLOBs

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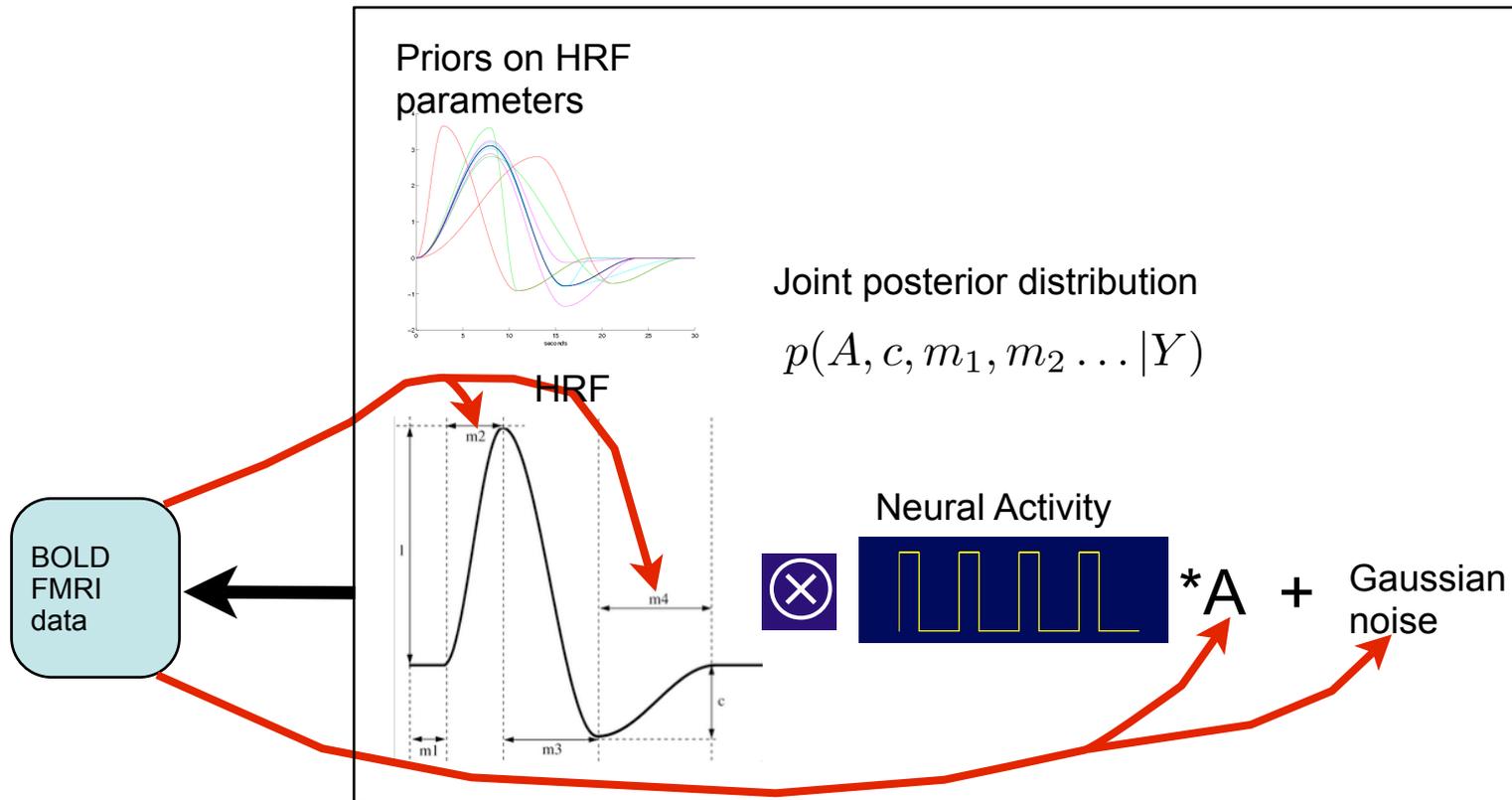


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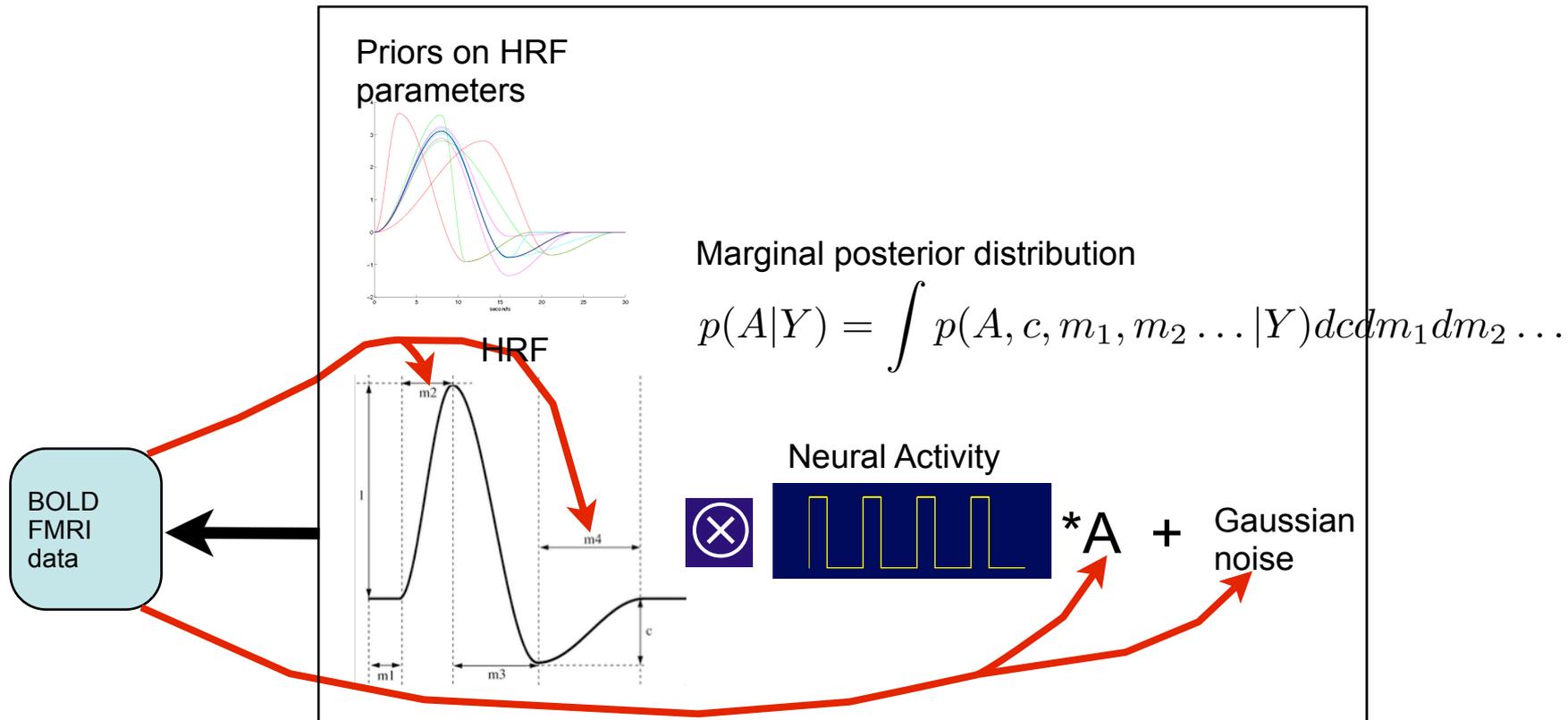


The resulting basis set can then be used in FEAT

Bayesian Inference



Bayesian Inference



Infer using MCMC



Temporal deconvolution of FMRI timecourses

- Inputs are raw paradigm (stimulation and “modulation”) timecourses
- Model based on Bilinear Dynamical Systems (Penny 2005), where modulatory input changes neural response to stimulation
- What’s new:
 - estimate HRF from data
 - full Bayesian inference on model, using VB



$$s_n = \left(a + \mathbf{b}^T \mathbf{u}_n \right) s_{n-1} + \mathbf{d}^T \mathbf{v}_n + w_n,$$

$$\mathbf{x}_n = [s_n, s_{n-1}, \dots, s_{n-L+1}]^T,$$

$$y_n = \mathbf{h}^T \mathbf{x}_n + e_n.$$

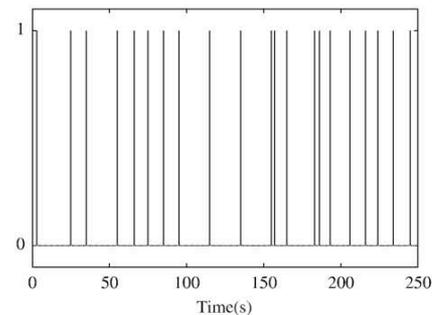
(1) Initialisation: choose s^0 and Θ^0 .

(2) Iteration k :

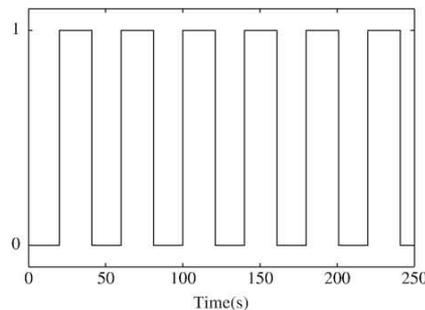
- * Update $q(a)$ using C.2, a is the intrinsic connection coefficient
- * Update $q(\mathbf{b})$ using C.3, \mathbf{b} is the modulatory coefficient
- * Update $q(\mathbf{d})$ using C.4, \mathbf{d} is the driving coefficient
- * Update $q(\mathbf{h})$ using C.5, \mathbf{h} is the HRF
- * Update $q(s)$ using C.6, s is the neuronal response
- * Update $q(s_1)$ using C.7, s_1 is the neuronal response at $t = 1$
- * Update $q(\phi_w^{-1})$ using C.8, ϕ_w^{-1} is the inverse state noise precision
- * Update $q(\phi_e^{-1})$ using C.9, ϕ_e^{-1} is the inverse space noise precision
- * Compute F^k using D.1.

(3) Stop when $F^k - F^{k-1} < \text{tolerance value}$

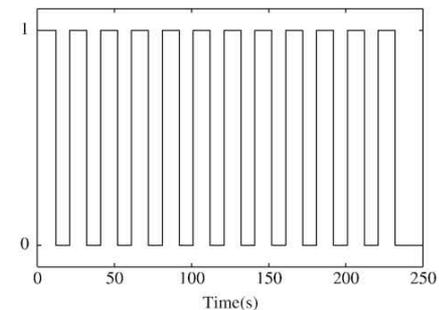
(a): \mathbf{v} (Driving inputs)



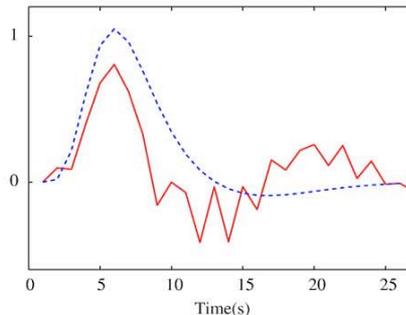
(b): $u_n(1)$ (Modulatory inputs)



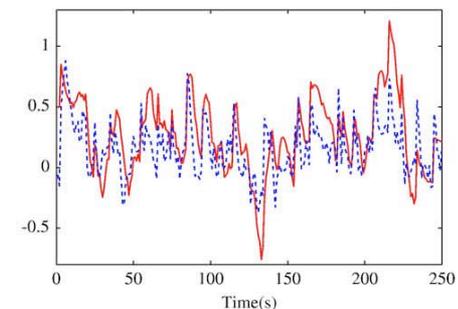
(c): $u_n(2)$ (Modulatory inputs)



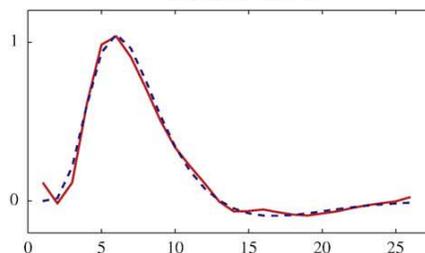
(d): HRF (EM)



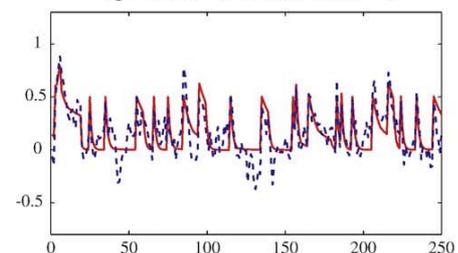
(e): Neuronal response (EM)



(f): HRF (VB)



(g): Neuronal response (VB)





To do the Bayes, either:

- MCMC (computer takes ages)
- Variational Bayes (maths takes ages)

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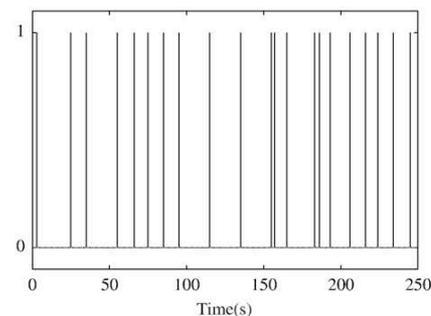
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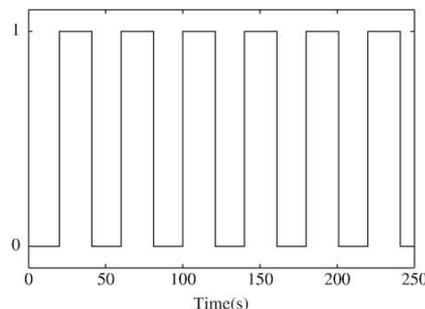
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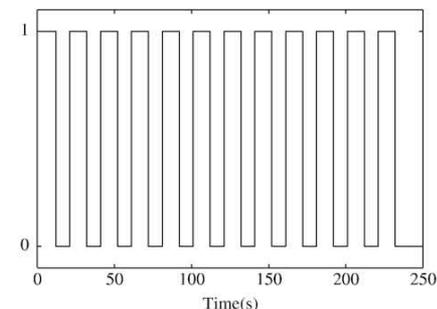
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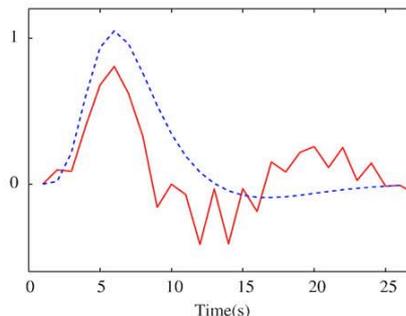
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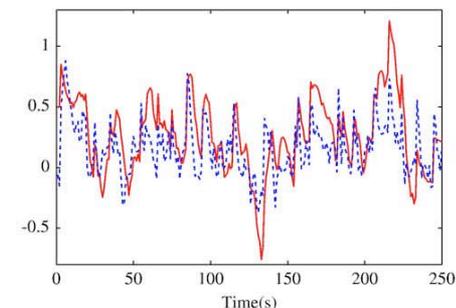
(c): $\mathbf{u}_n(2)$ (Modulatory inputs)



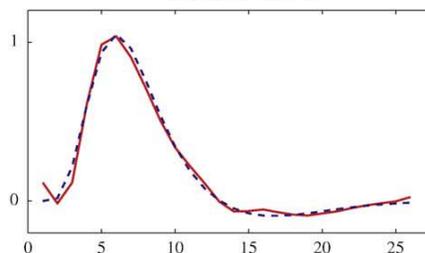
(d): HRF (EM)



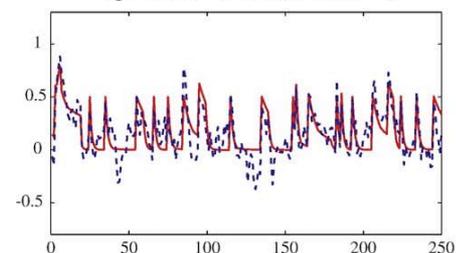
(e): Neuronal response (EM)



(f): HRF (VB)



(g): Neuronal response (VB)



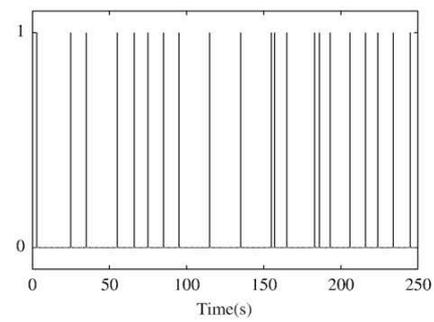


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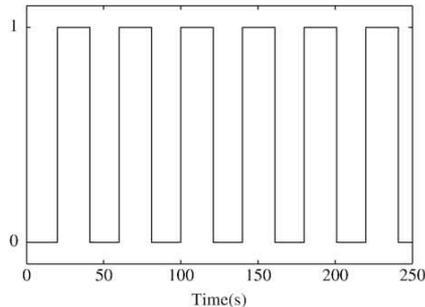
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- Variational Bayes (maths takes ages)

$$\begin{aligned}
 \mathcal{F} = & \frac{N}{2} [\Psi(\tau_e) + \log(\alpha_e) - \log(2\pi)] - \frac{\alpha_e \tau_e}{2} \xi_1 \\
 & + \frac{1}{2} \log |\Sigma_a \phi_a^{-1}| + \frac{1}{2} [1 - (\Sigma_a + m_a^2) \phi_a^{-1}] \\
 & + \frac{1}{2} \log |\Sigma_b \text{diag}(\Phi_b)^{-1}| + \frac{1}{2} \text{tr} \\
 & \times [\mathbf{I} - (\Sigma_b + \mathbf{m}_b \mathbf{m}_b^T) \text{diag}(\Phi_b)^{-1}] + \frac{1}{2} \log \\
 & \times |\Sigma_d \text{diag}(\Phi_d)^{-1}| + \frac{1}{2} \text{tr} [\mathbf{I} - (\Sigma_d + \mathbf{m}_d \mathbf{m}_d^T) \text{diag}(\Phi_d)^{-1}] \\
 & \times \frac{1}{2} \sum_{n=1}^N \log |\Sigma_{s_n} (\beta)_n^{-1}| + \frac{1}{2} [1 - (\Sigma_{s_n} + m_{s_n}^2) (\beta)_n^{-1}] \\
 & + \alpha_w^0 \log(\tau_w^0) - \alpha_w \log(\tau_w) + \log \frac{\Gamma(\alpha_w)}{\Gamma(\alpha_w^0)} + (\alpha_w^0 - \alpha_w) \\
 & \times (\Psi(\alpha_w) - \log(\tau_w)) \alpha_w \left(1 - \frac{\tau_w^0}{\tau_w}\right) + \frac{1}{2} \log \\
 & \times |\Sigma_h \mathbf{R}^{-1} | \phi_h^{-N_h} + \frac{1}{2} \text{tr} [\mathbf{I} - (\Sigma_h + \mathbf{m}_h \mathbf{m}_h^T) \mathbf{R}^{-1} \phi_h^{-1}] \\
 & + \alpha_e^0 \log(\tau_e^0) - \alpha_e \log(\tau_e) + \log \frac{\Gamma(\alpha_e)}{\Gamma(\alpha_e^0)} \\
 & + (\alpha_e^0 - \alpha_e) [\Psi(\alpha_e) - \log(\tau_e)] + \alpha_e \left(1 - \frac{\tau_e^0}{\tau_e}\right)
 \end{aligned}$$

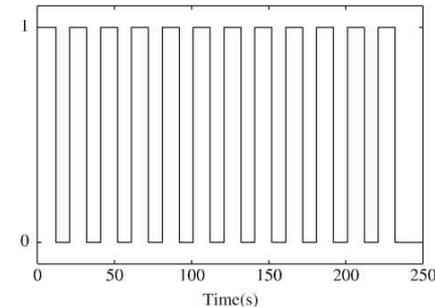
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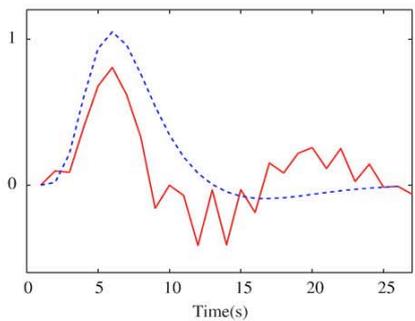
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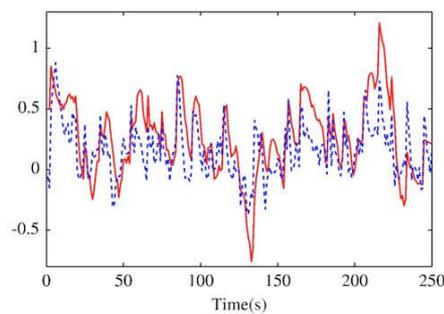
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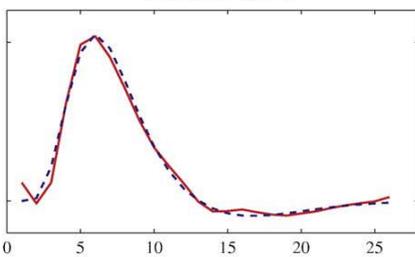
(d): HRF (EM)



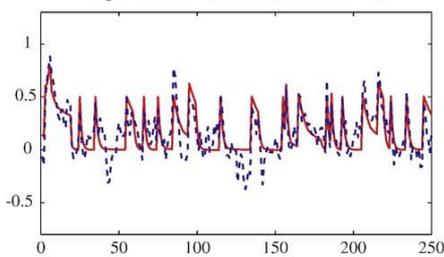
(e): Neuronal response (EM)



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(g): Neuronal response (VB)





Model-free Functional Data Analysis

MELODIC

Multivariate Exploratory Linear Optimised Decomposition
into Independent Components

- decomposes data into a set of statistically independent spatial component maps and associated time courses
- can perform multi-subject/ multi-session analysis
- fully automated (incl. estimation of the number of components)
- inference on IC maps using alternative hypothesis testing

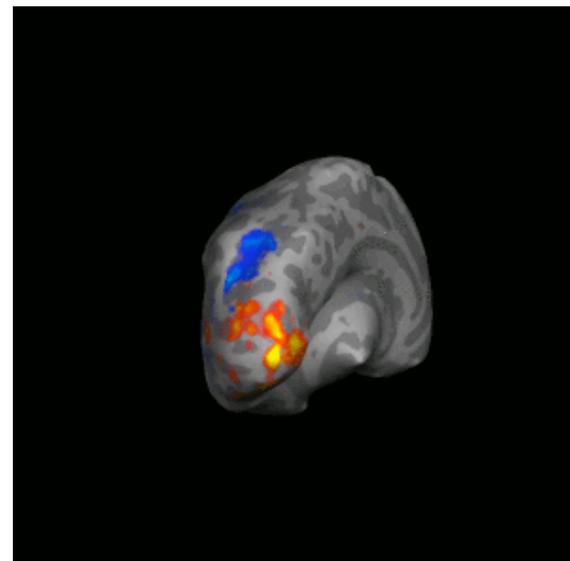


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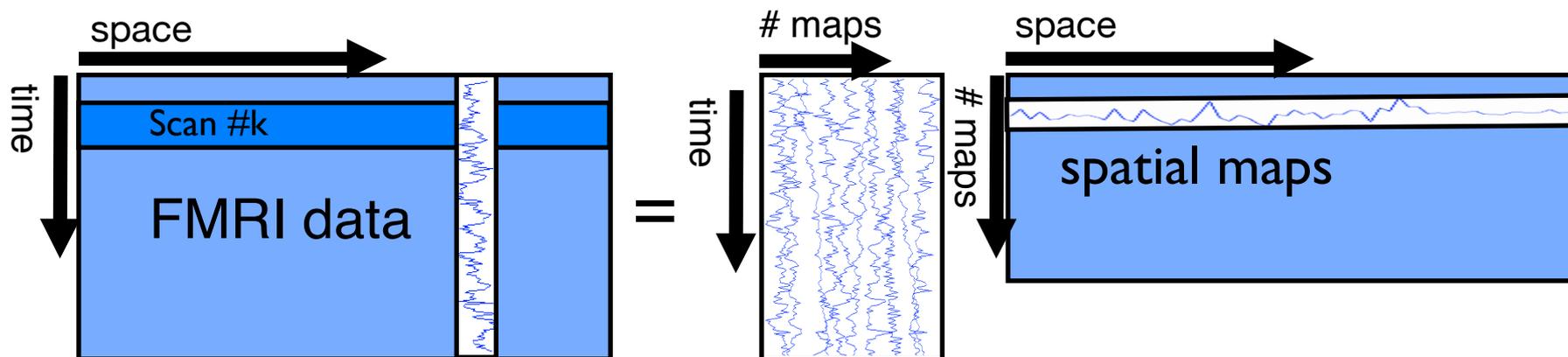
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EDA techniques for FMRI

- are mostly multivariate
- often provide a multivariate linear decomposition:

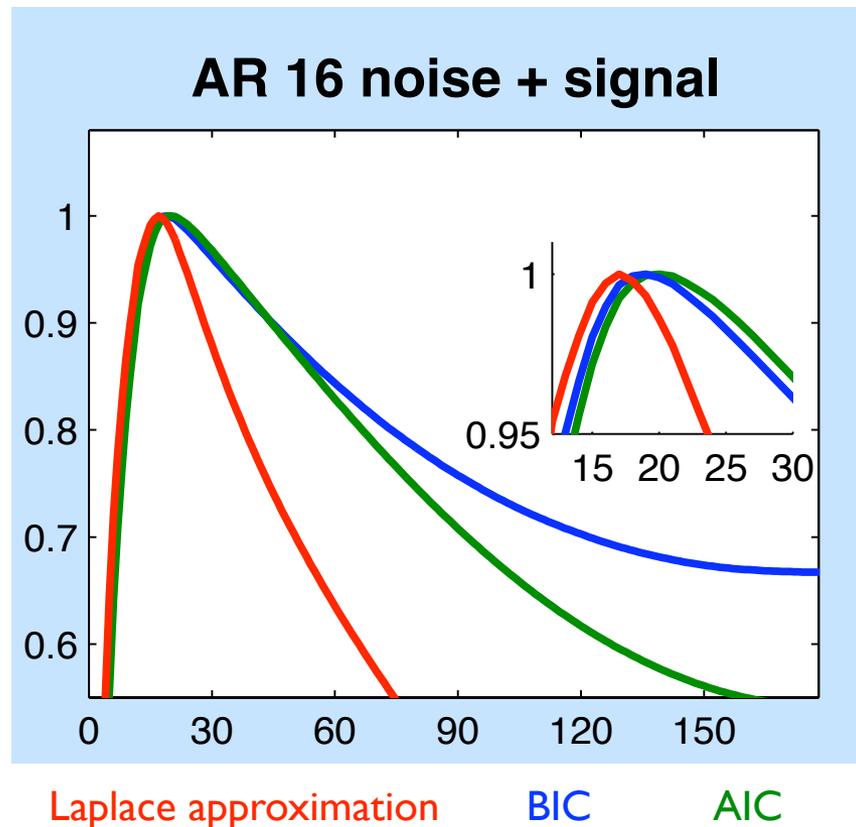


Data is represented as a 2D matrix and decomposed into factor matrices (or modes)



Model Order Selection

- can estimate the model order from the Eigenspectrum of the data covariance matrix (corrected using Wishart random matrix theory)
- approximate the Bayesian evidence for the model order for a probabilistic PCA model (PPCA)

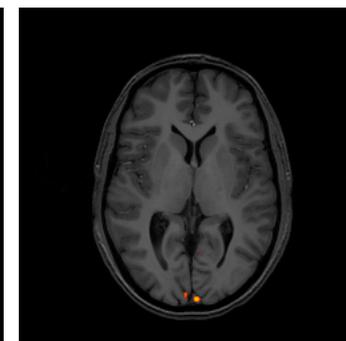
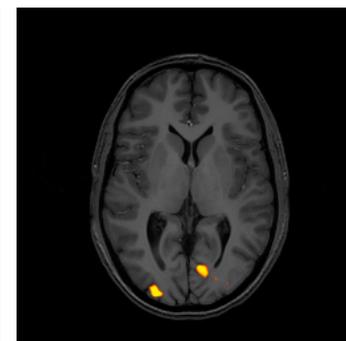
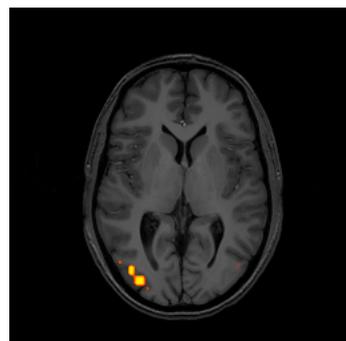
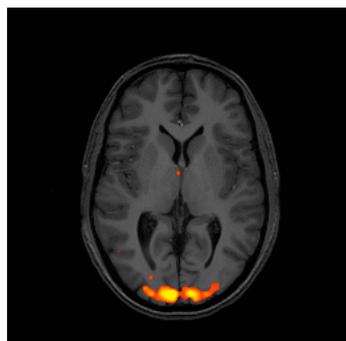
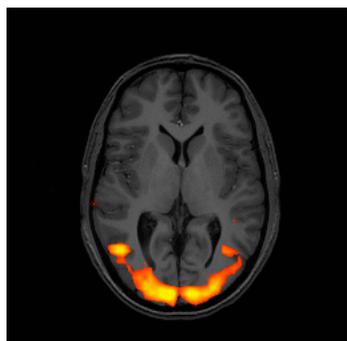




Probabilistic ICA

GLM analysis

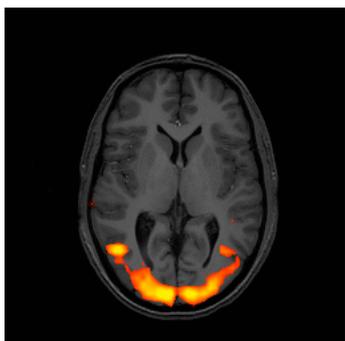
standard ICA (unconstrained)



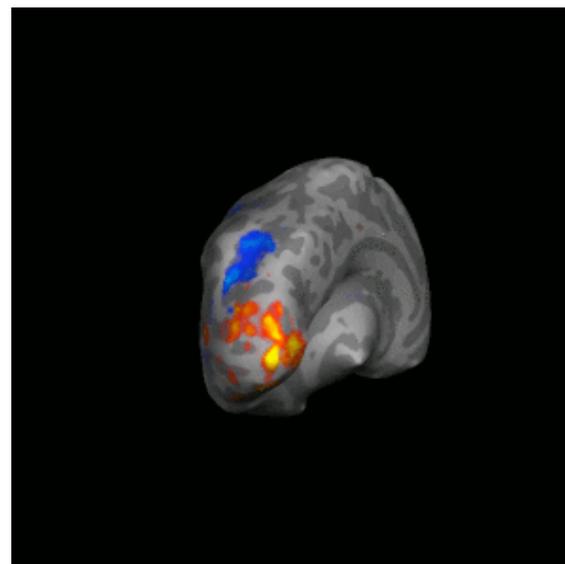
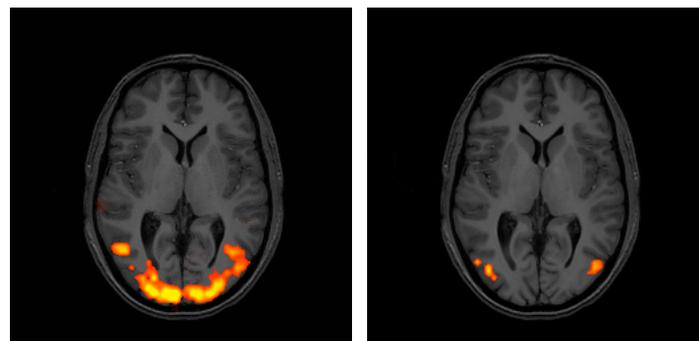


Probabilistic ICA

GLM analysis



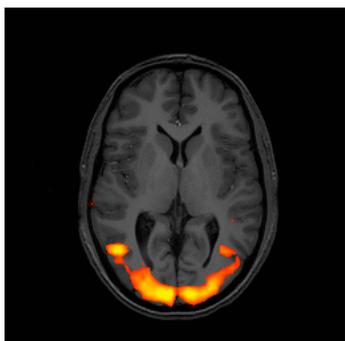
probabilistic ICA



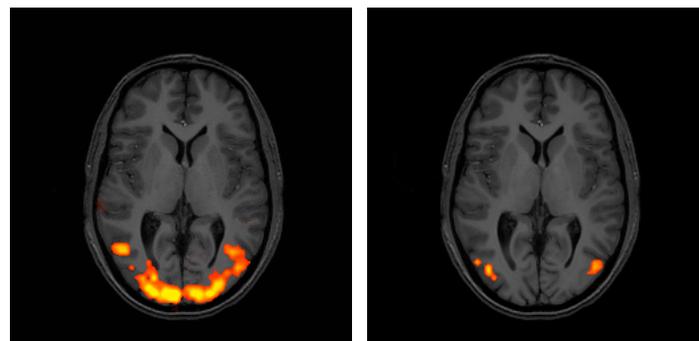


Probabilistic ICA

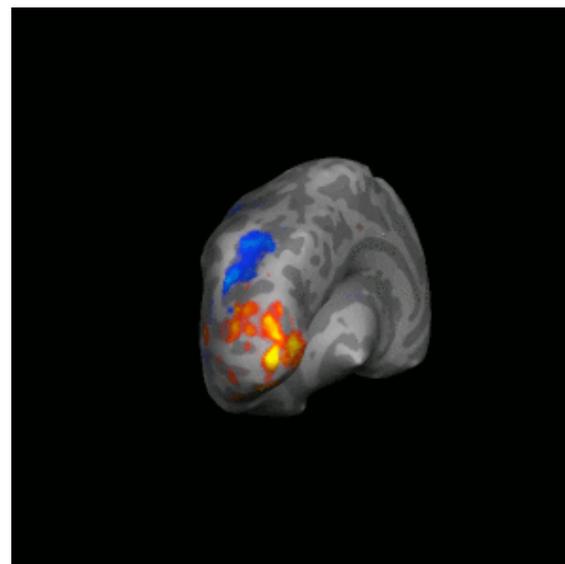
GLM analysis



probabilistic ICA



- designed to address the ‘overfitting problem’:
- tries to avoid generation of ‘spurious’ results
- high spatial sensitivity and specificity





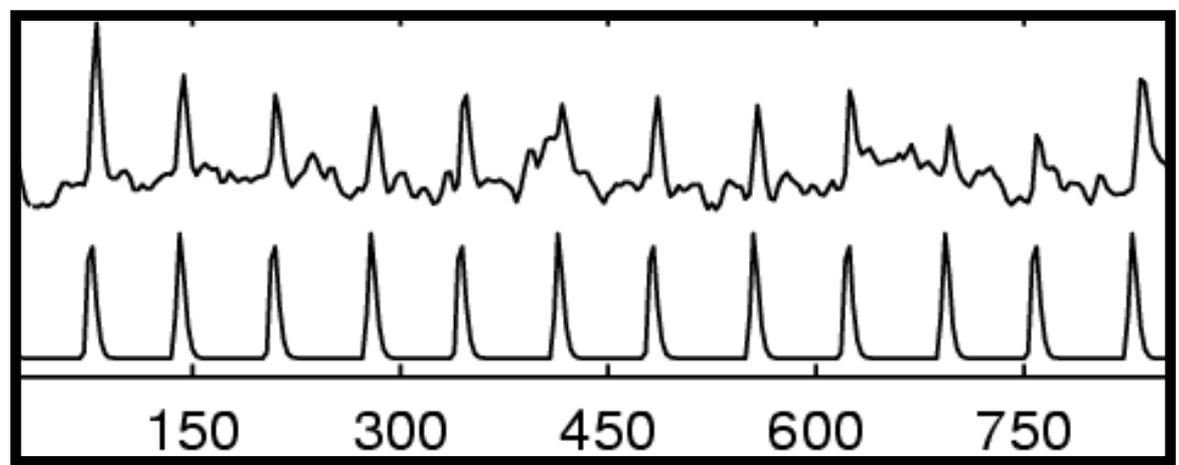
Applications

EDA techniques can be useful to

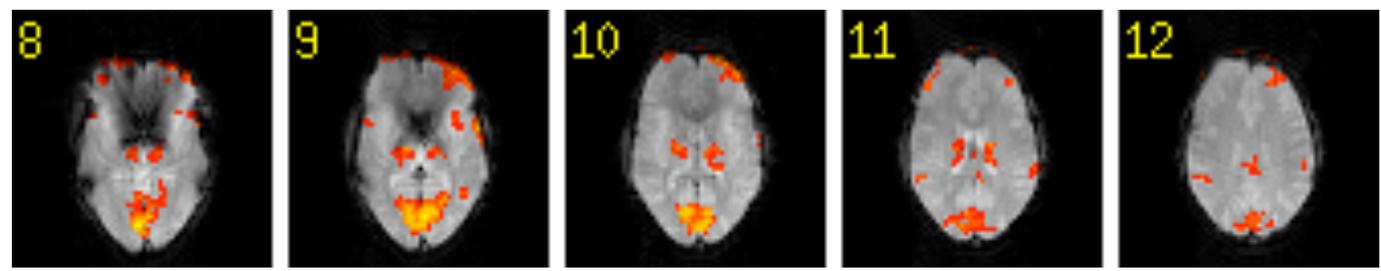
- ▶ investigate the BOLD response
- estimate artefacts in the data
- find areas of 'activation' which respond in a non-standard way
- analyse data for which no model of the BOLD response is available



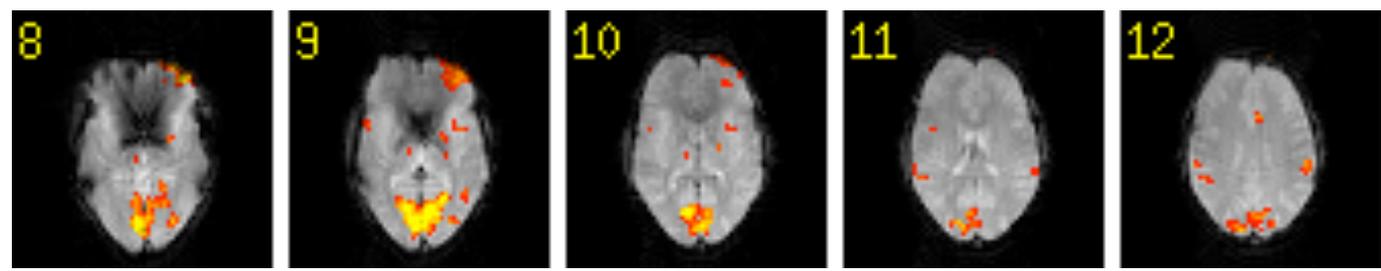
Investigate BOLD response



estimated
signal time
course



standard
hrf model





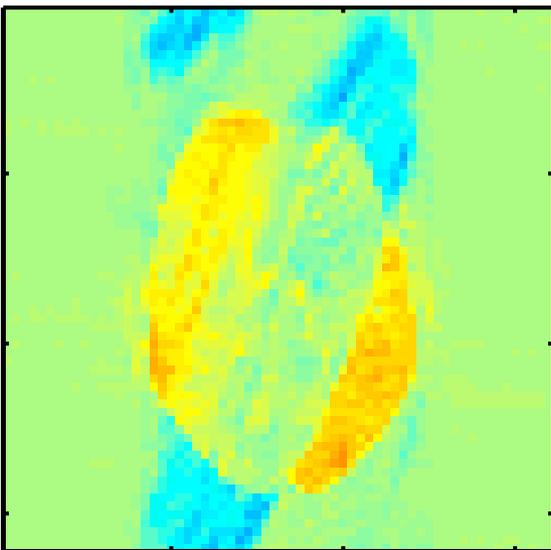
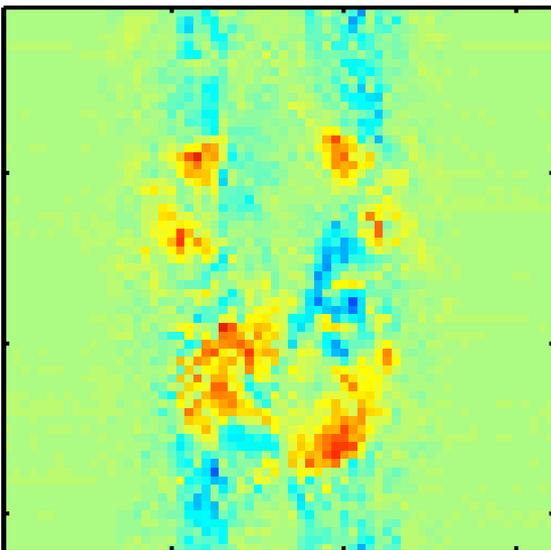
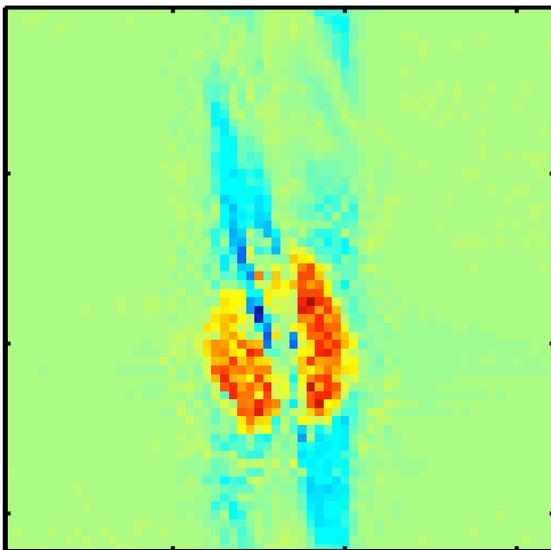
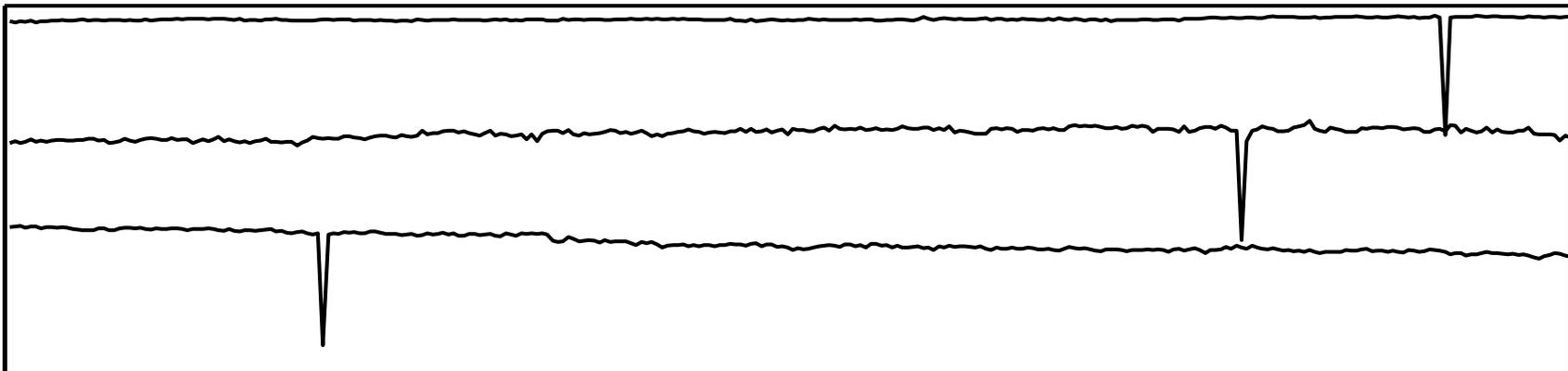
Applications

EDA techniques can be useful to

- investigate the BOLD response
- ▶ estimate artefacts in the data
- find areas of 'activation' which respond in a non-standard way
- analyse data for which no model of the BOLD response is available

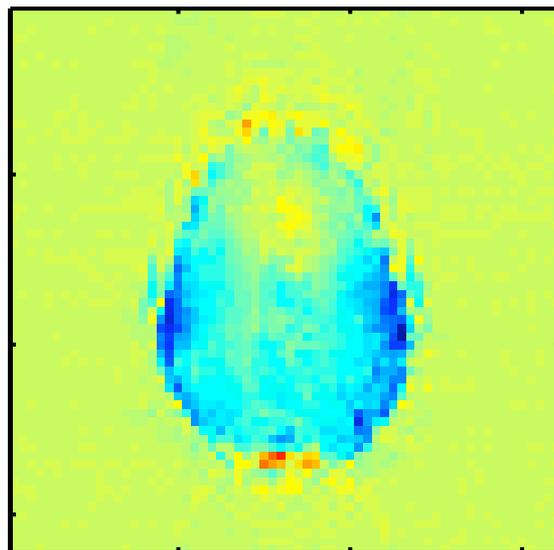
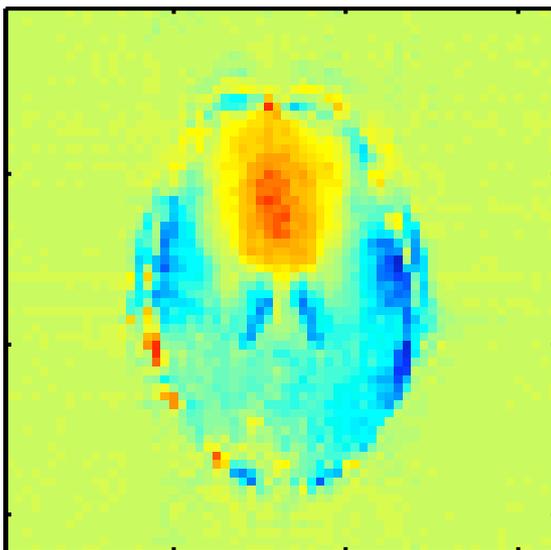
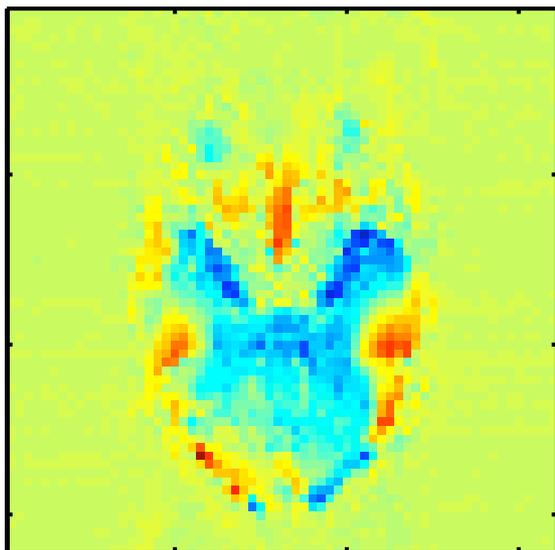


slice drop-outs



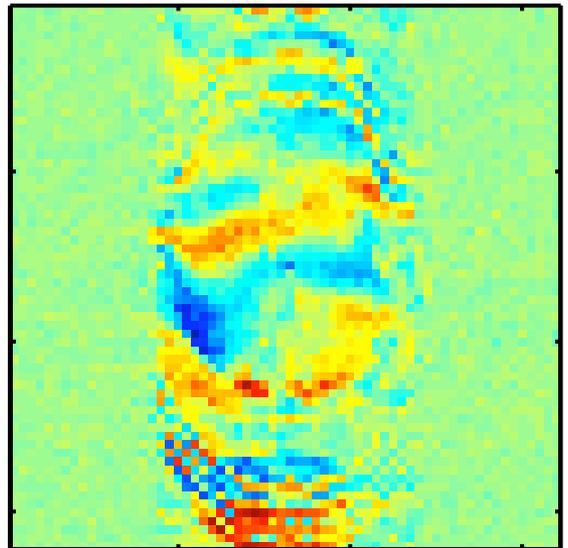
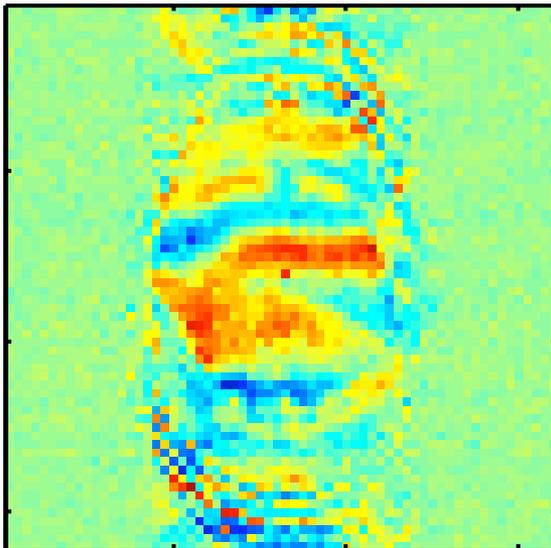
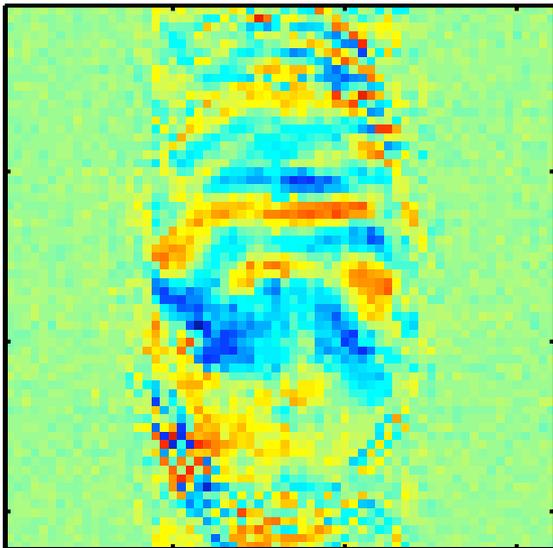
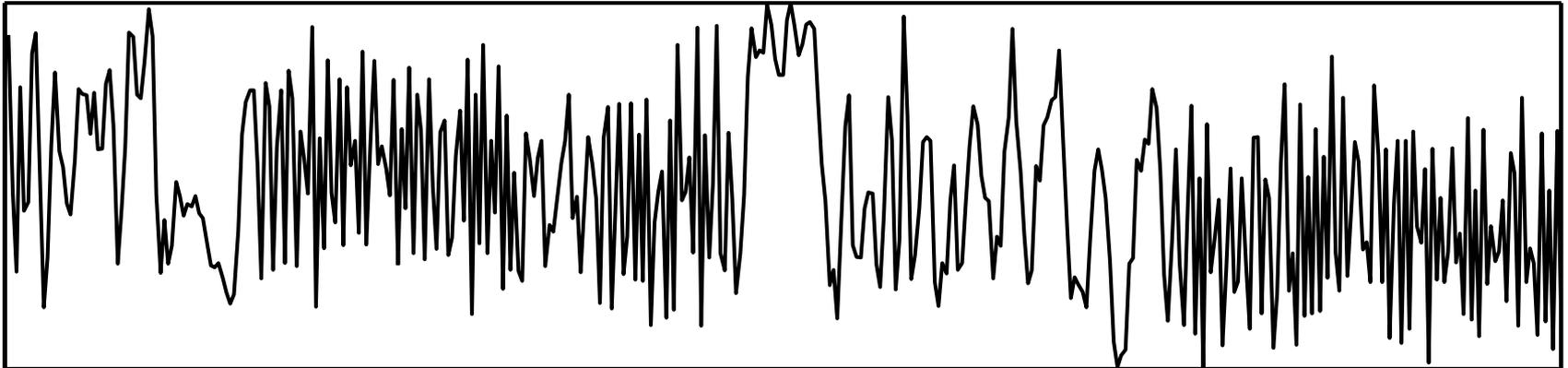


gradient instability



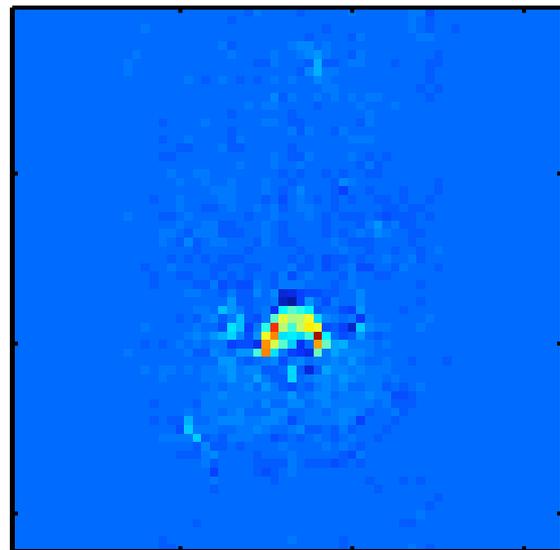
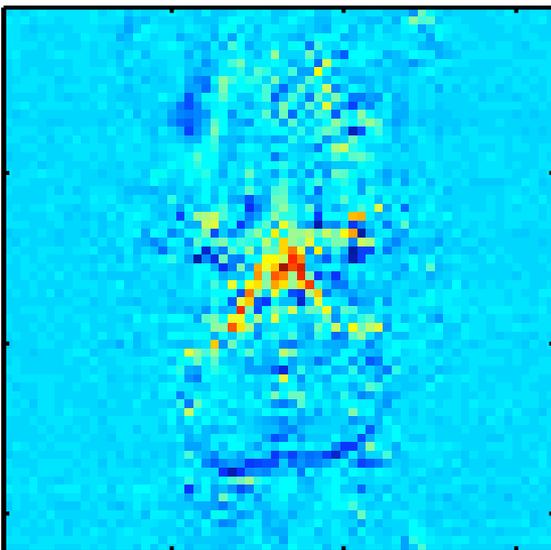
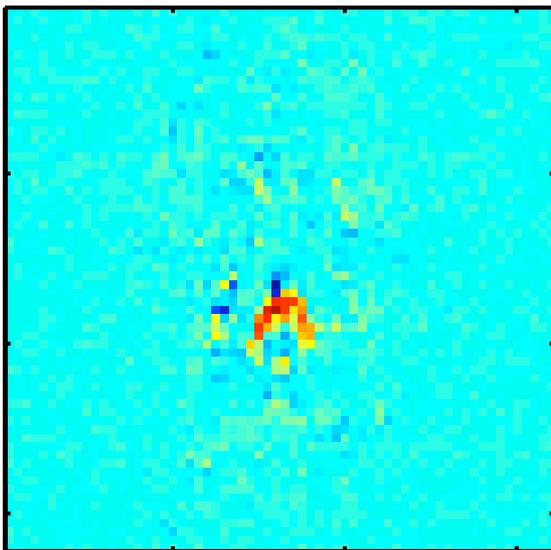
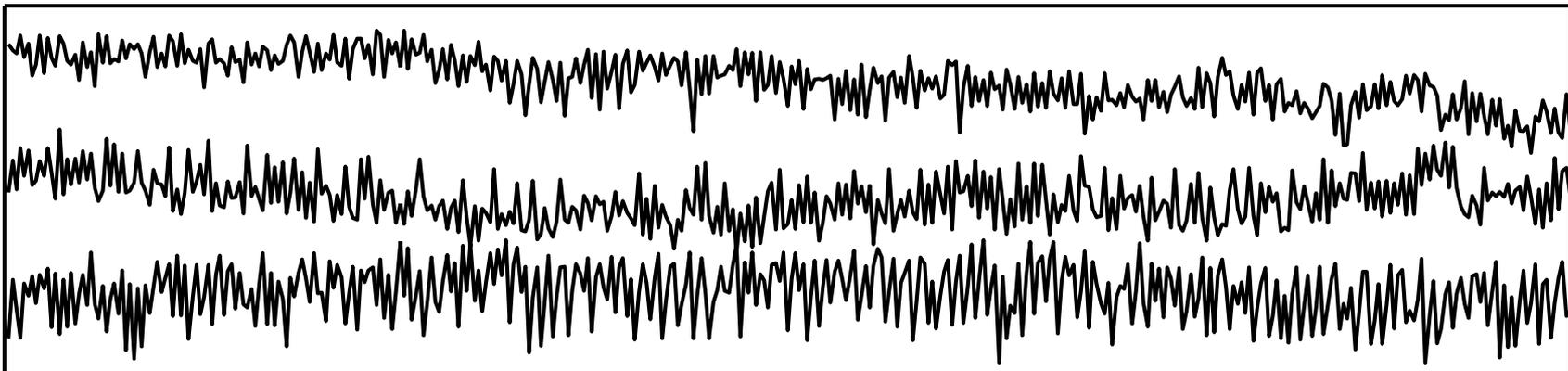


EPI ghost



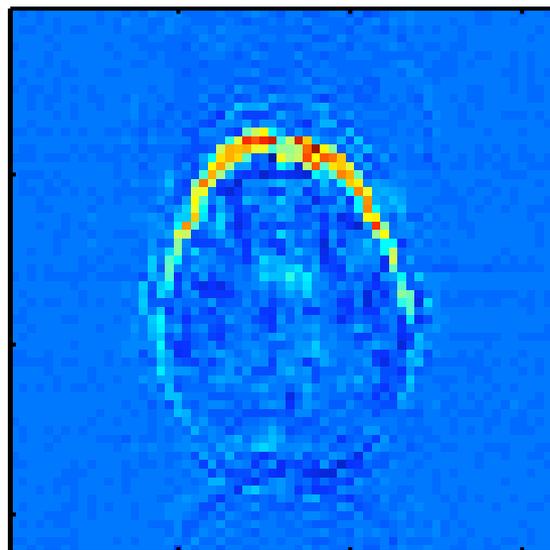
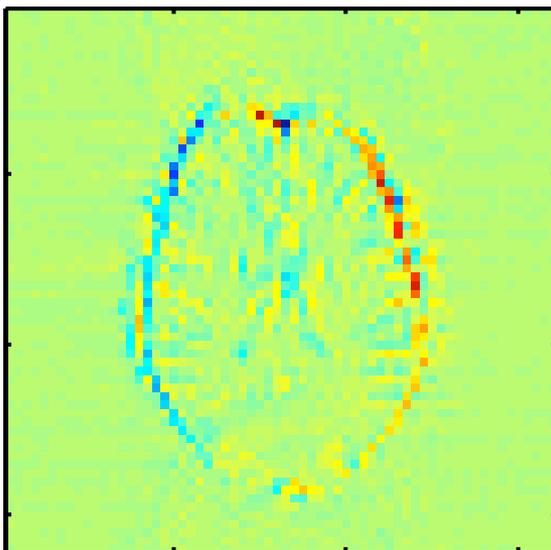
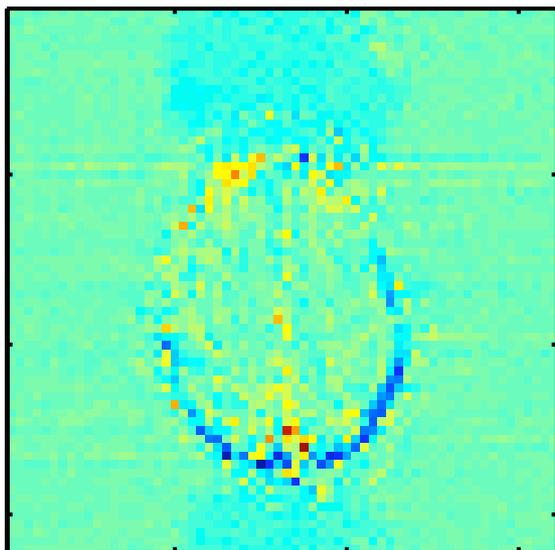
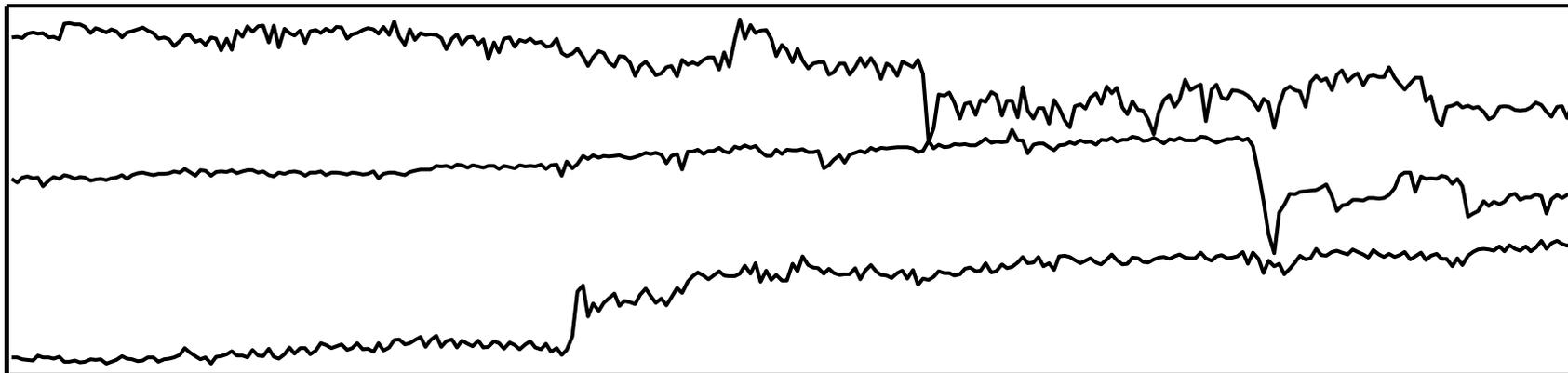


high-frequency noise



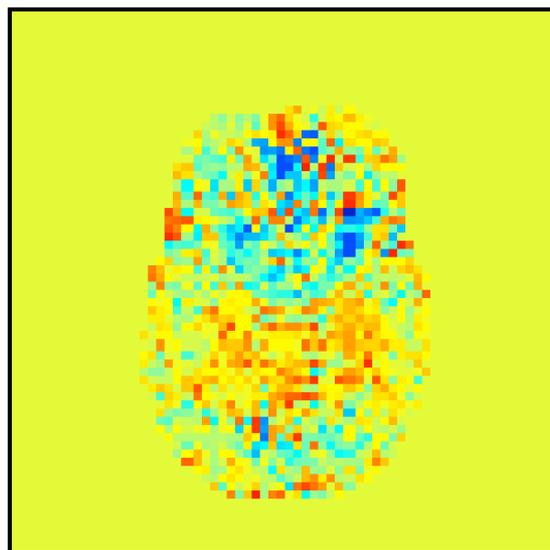
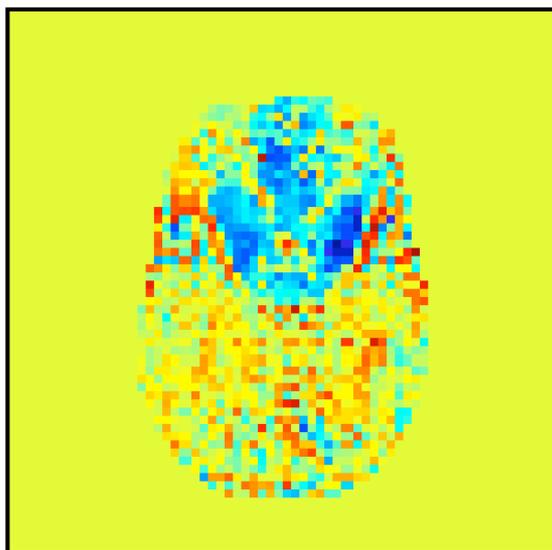
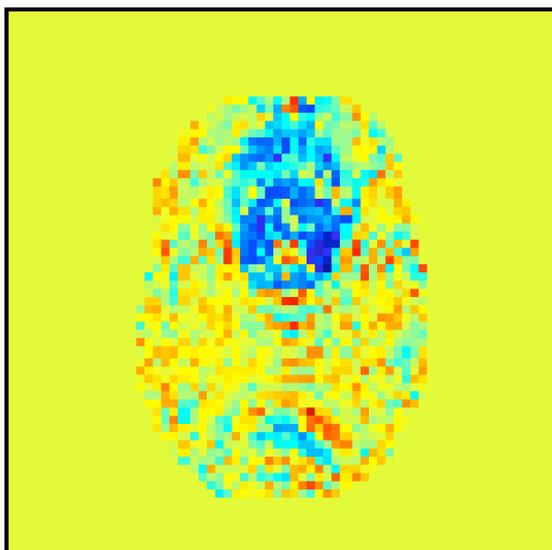
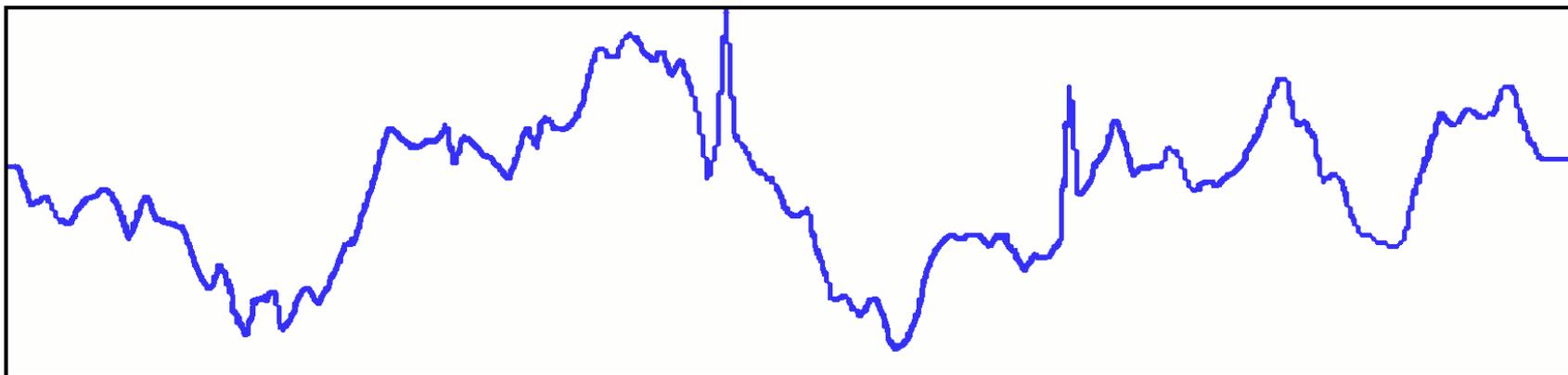


head motion



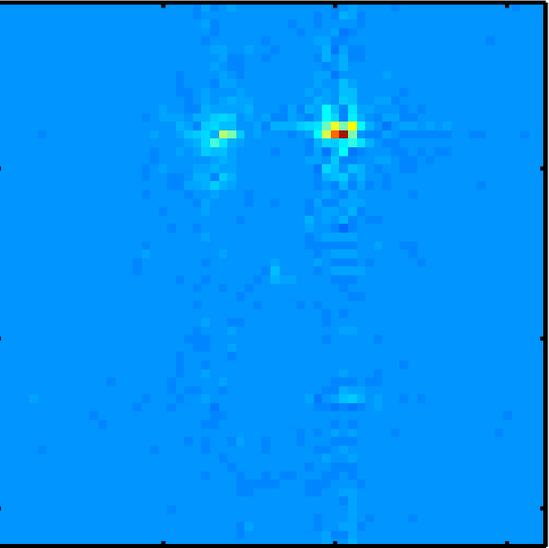
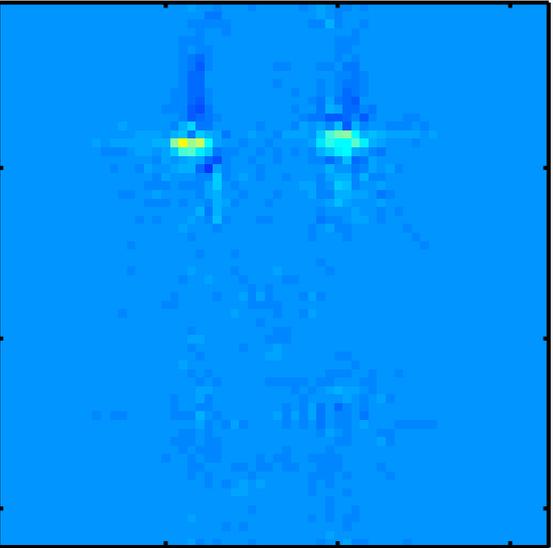
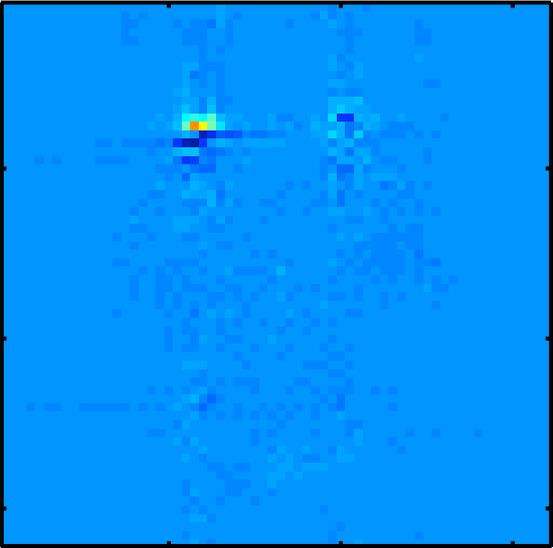
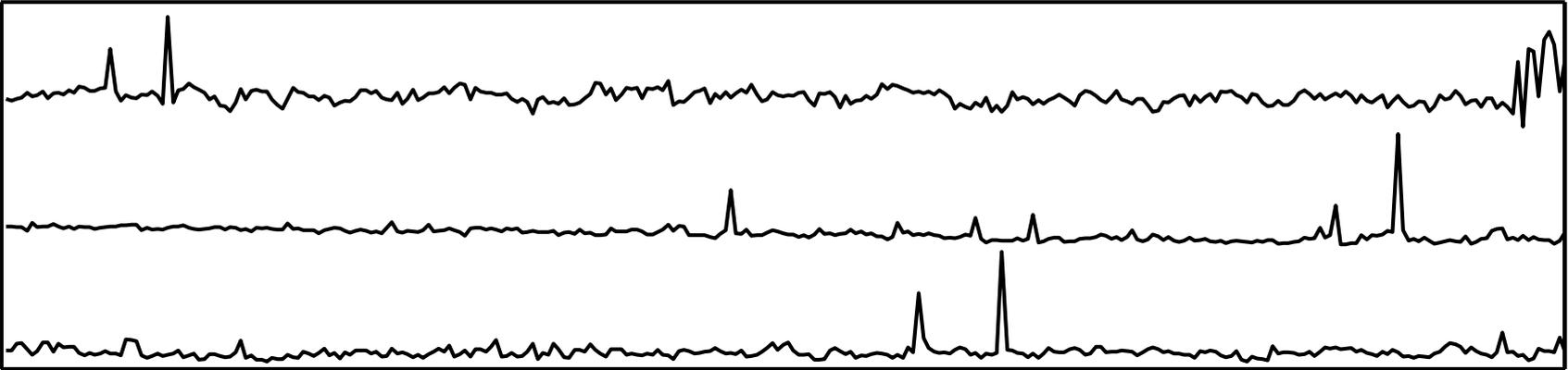


field inhomogeneity



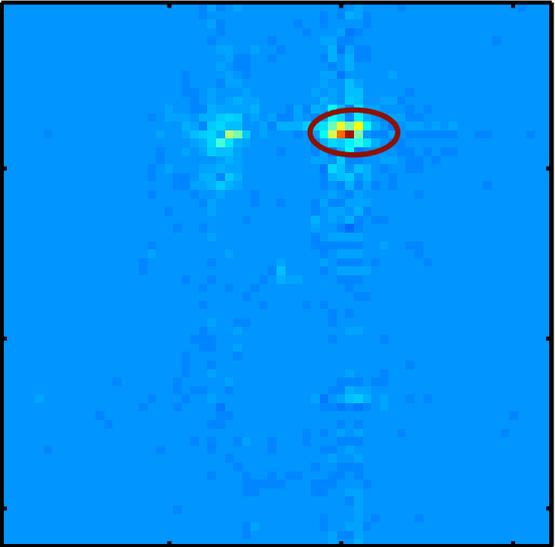
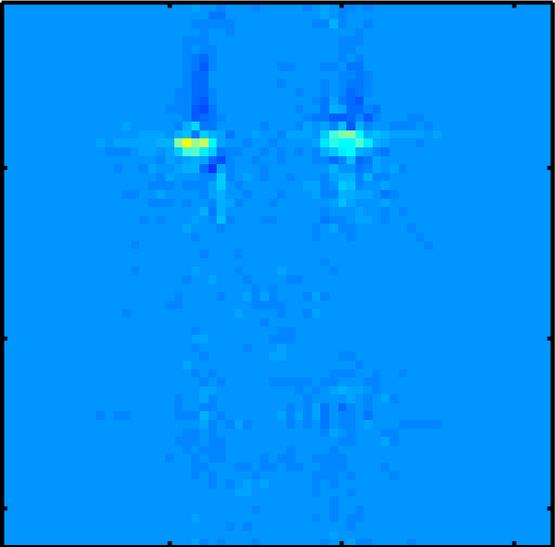
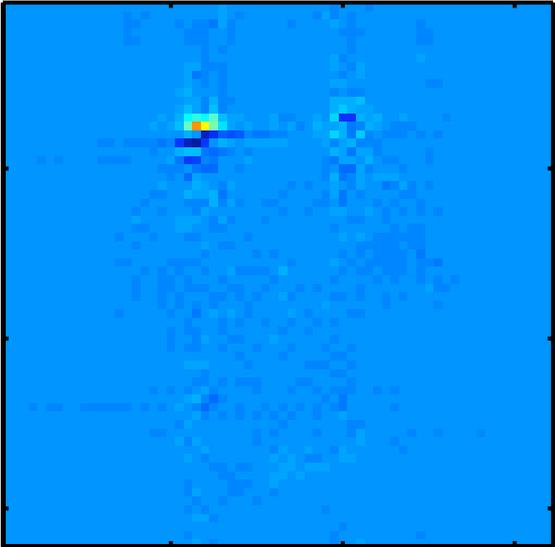
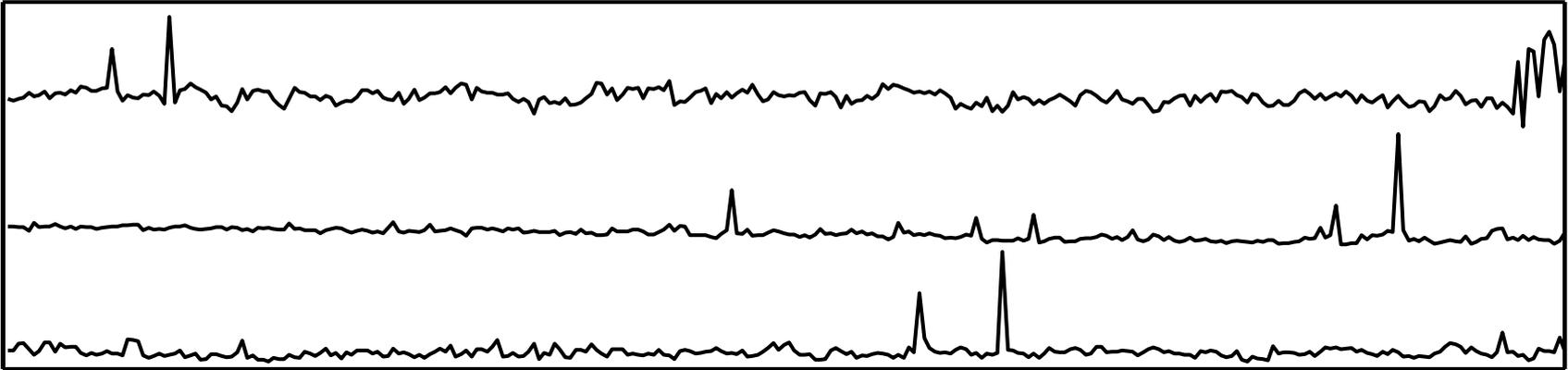


eye-related artefacts



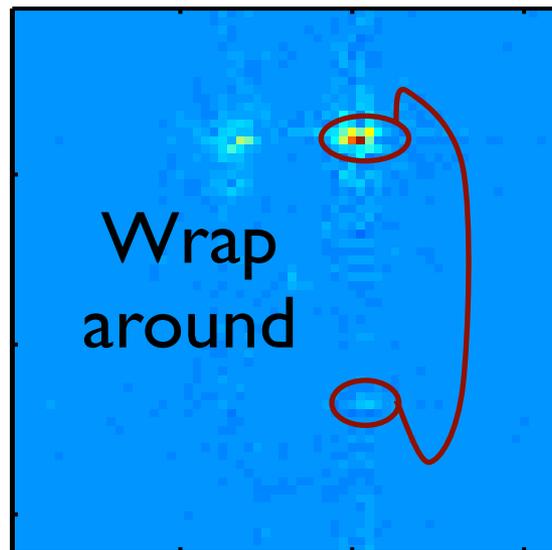
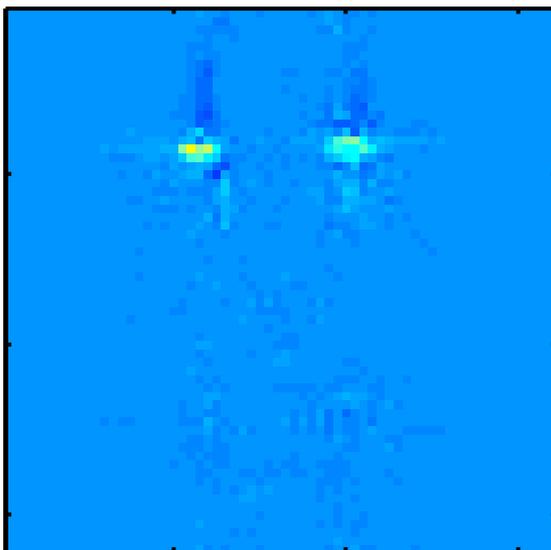
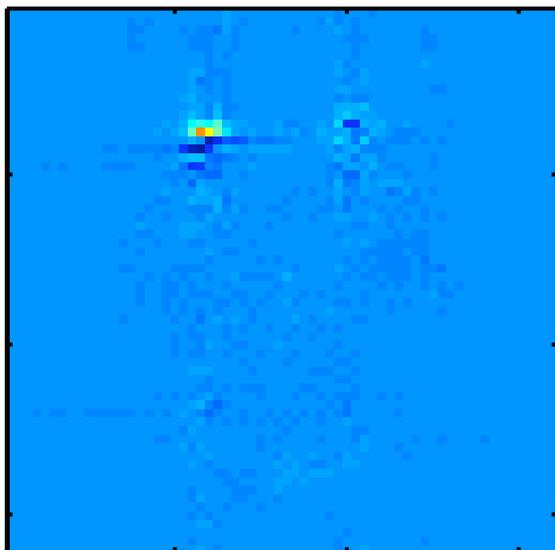
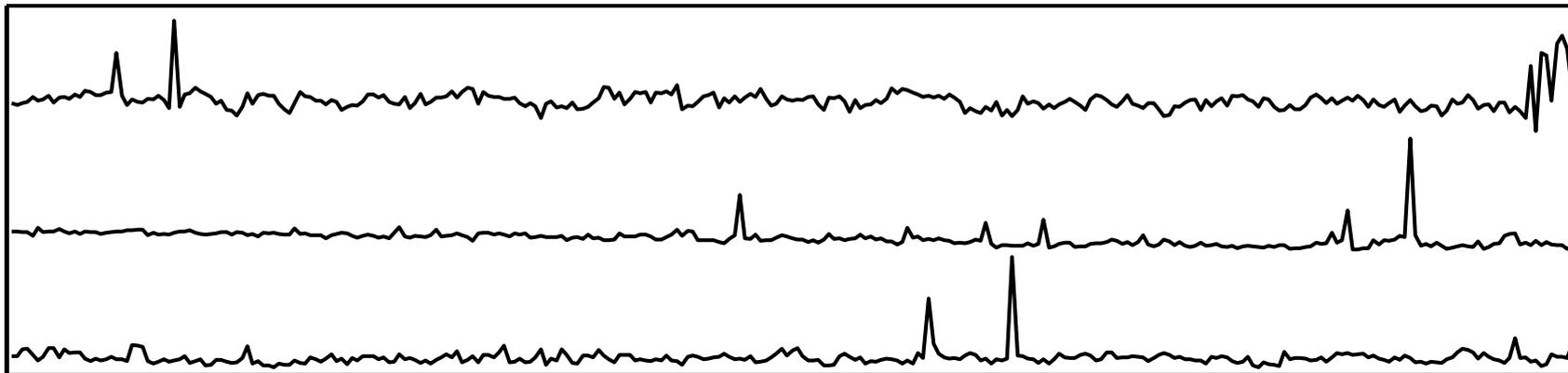


eye-related artefacts



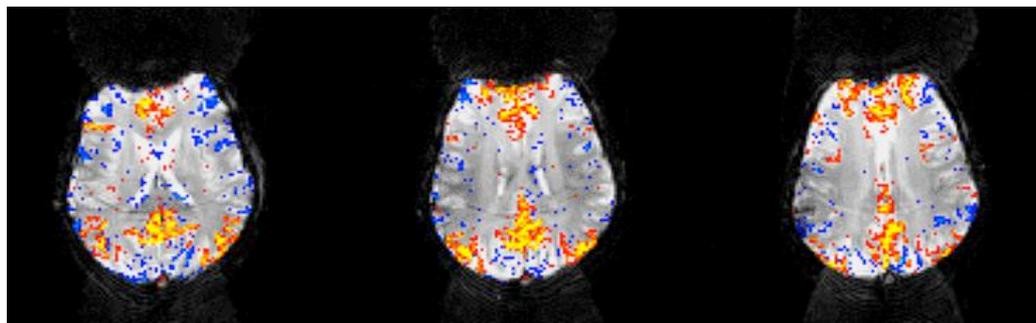


eye-related artefacts





Structured Noise and the GLM

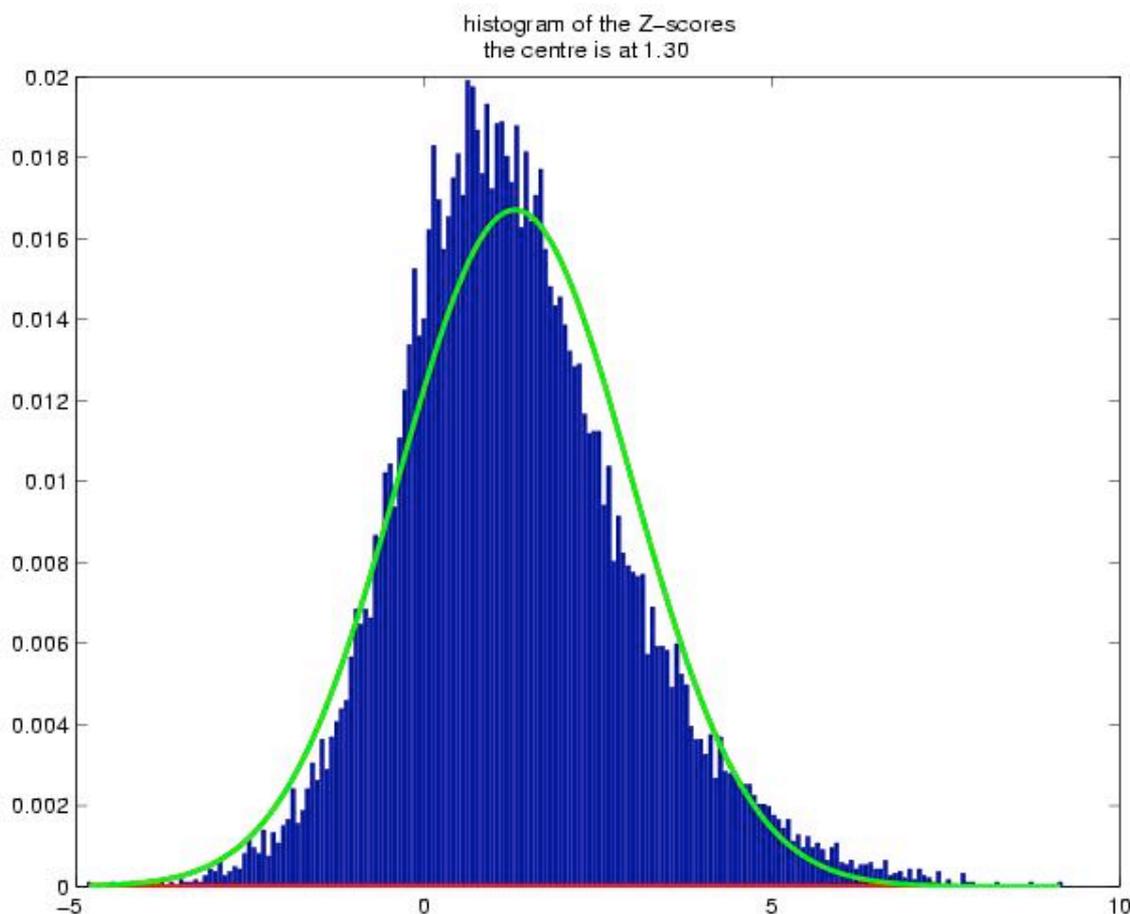


- ‘structured noise’ appears:
 - in the GLM residuals and inflate variance estimates (*more false negatives*)
 - in the parameter estimates (*more false positives and/or false negatives*)
- In either case lead to suboptimal estimates and wrong inference!



Structured noise and GLM Z-stats bias

- Correlations of the noise time courses with 'typical' FMRI regressors can cause a shift in the histogram of the Z-statistics
- Thresholded maps will have wrong false-positive rate

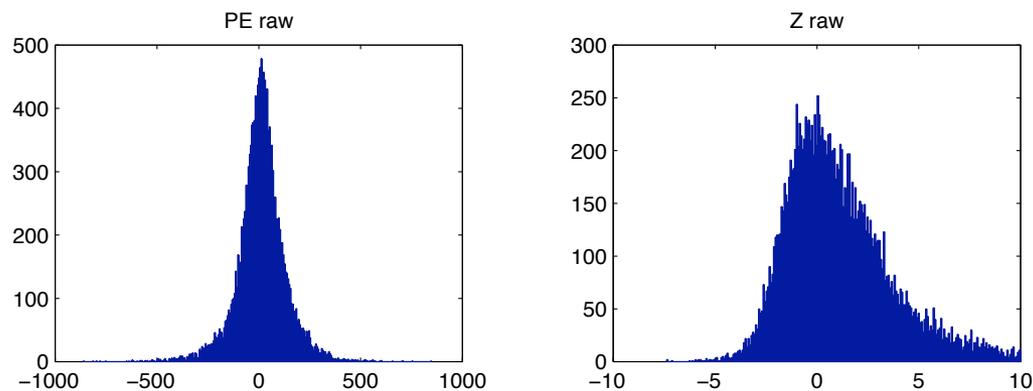




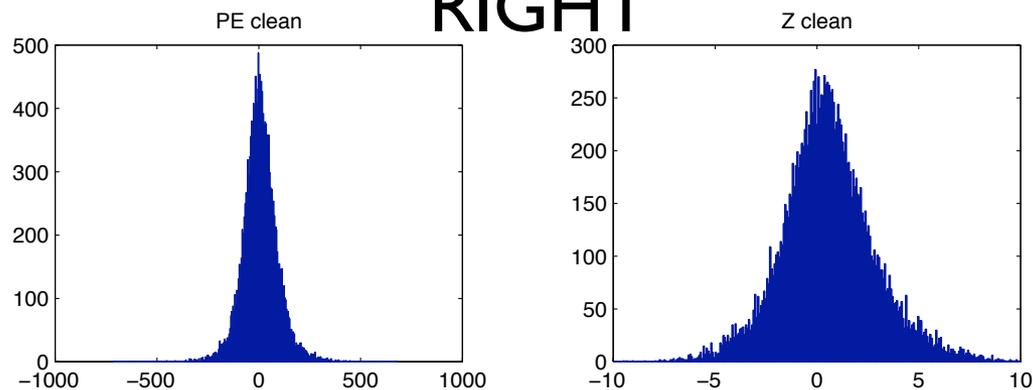
Denoising FMRI

- Example: left vs right hand finger tapping

before denoising



RIGHT



after denoising

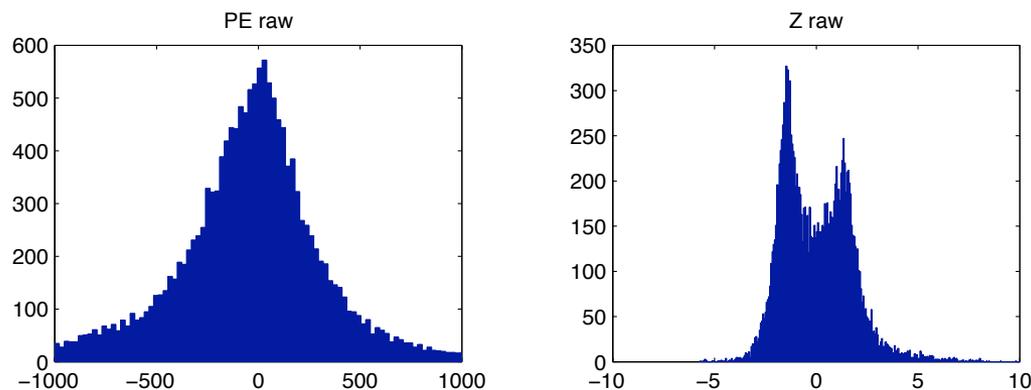




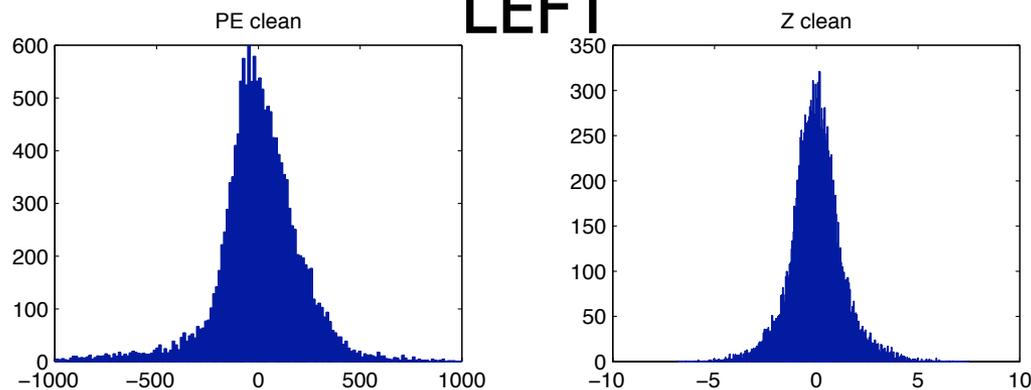
Denoising FMRI

- Example: left vs right hand finger tapping

before denoising



LEFT



after denoising

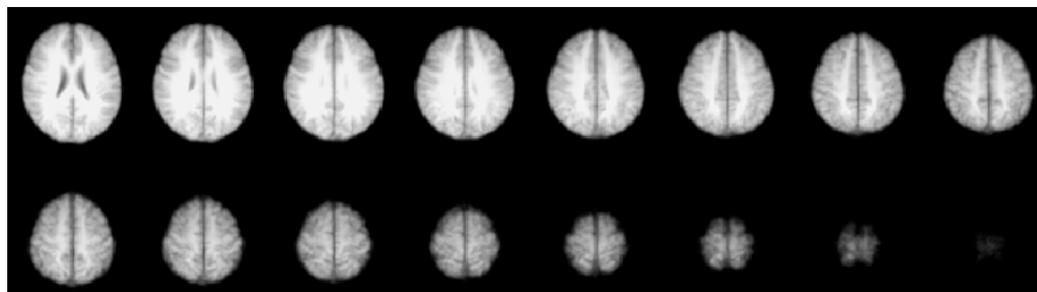




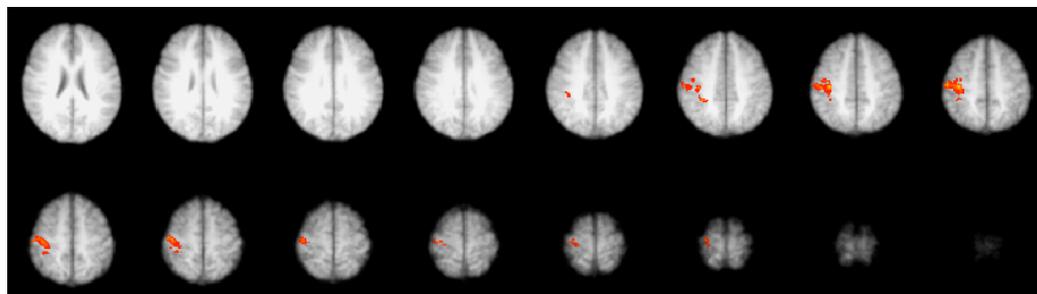
Denoising FMRI

- Example: left vs right hand finger tapping

before denoising



LEFT - RIGHT contrast

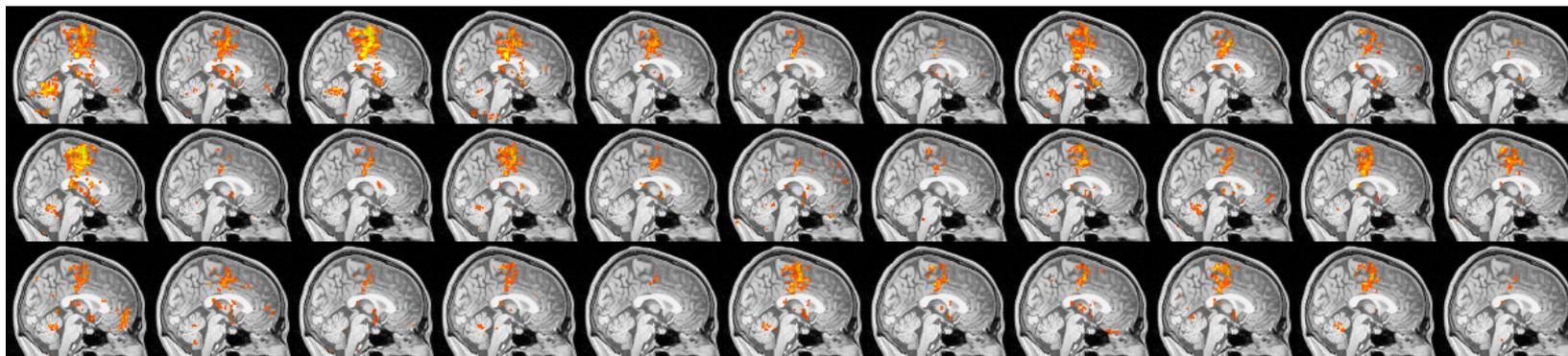


after denoising

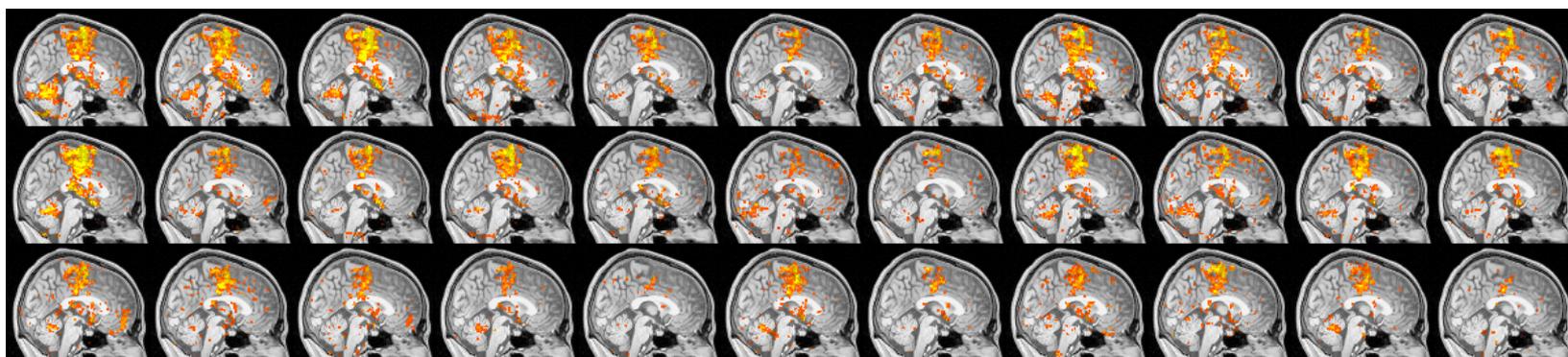




Apparent variability



McGonigle et al.: 33 Sessions under motor paradigm



‘de-noising’ data by regressing out noise:
reduced ‘apparent’ session variability



Applications

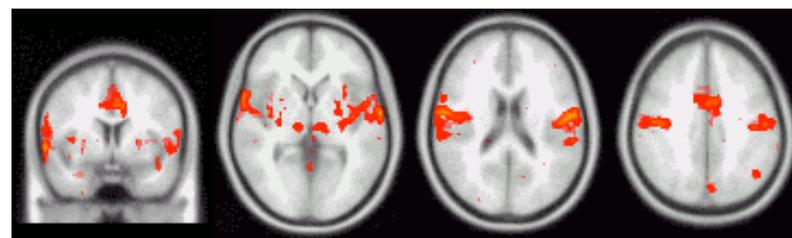
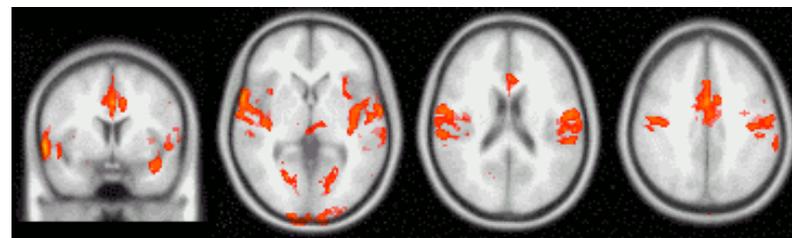
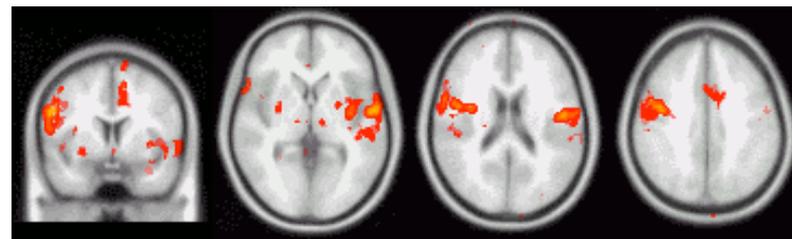
EDA techniques can be useful to

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PICA on resting data

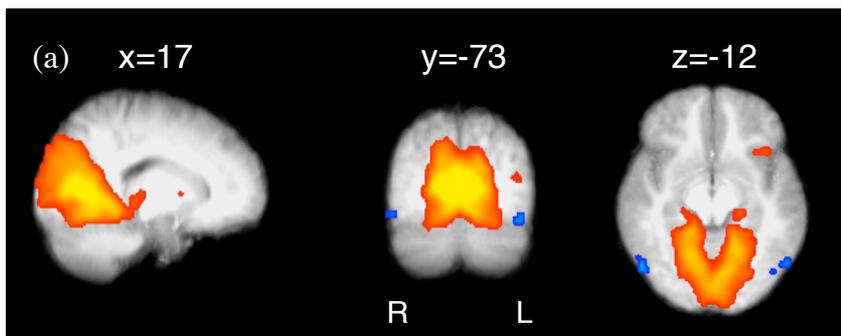
- perform ICA on null data and compare spatial maps between subjects/scans
- ICA maps depict spatially localised and temporally coherent signal changes



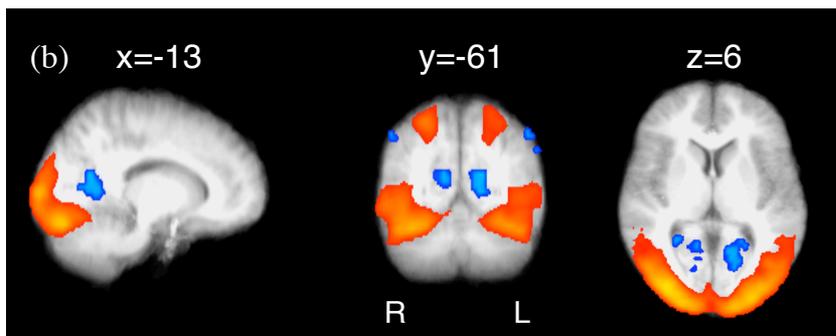
Example: ICA maps -
1 subject at 3
different sessions



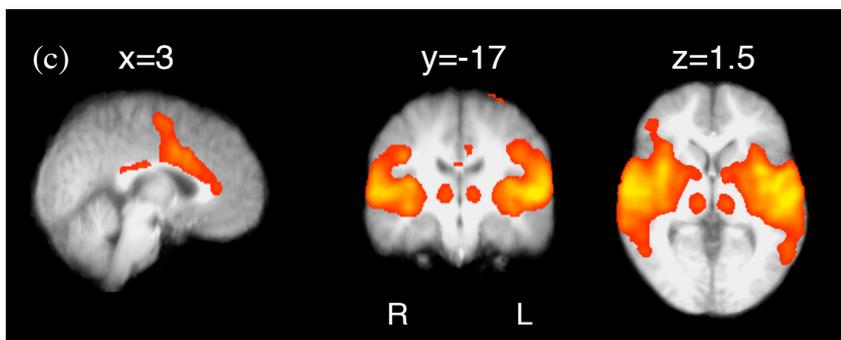
Spatial characteristics



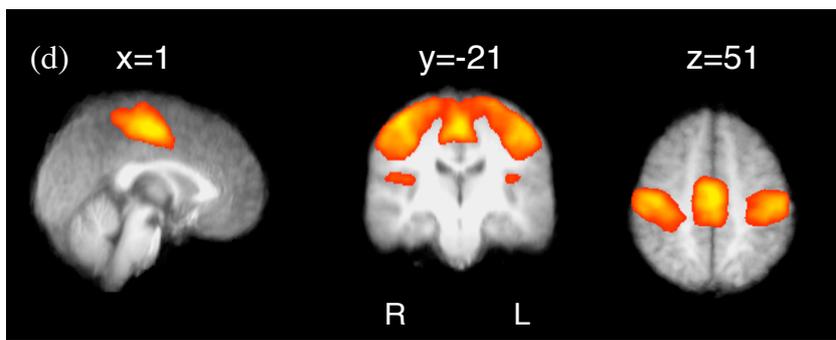
Medial visual cortex



Lateral Visual Cortex



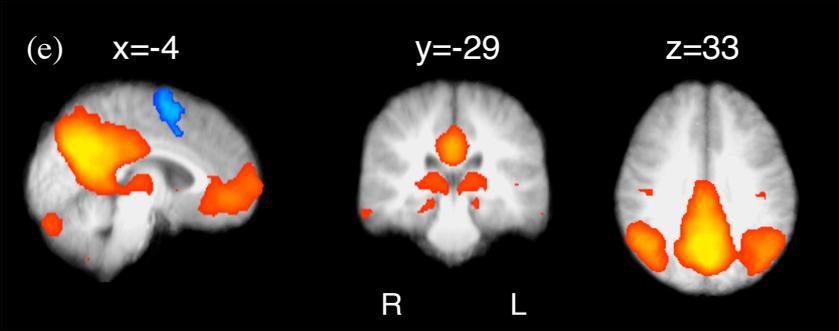
Auditory system



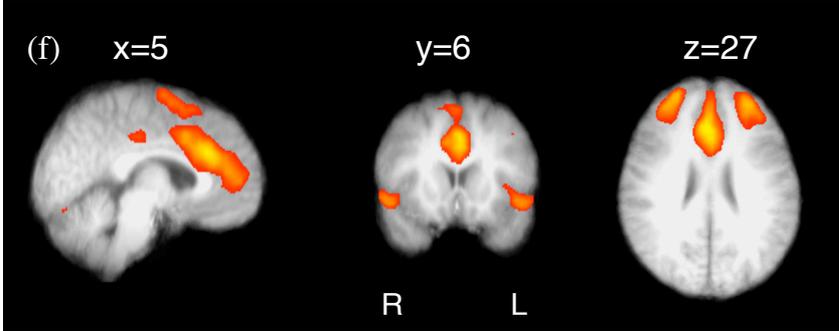
Sensori-motor system



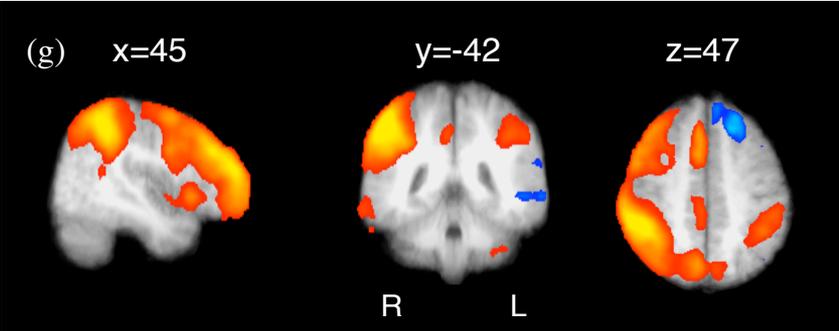
Spatial characteristics



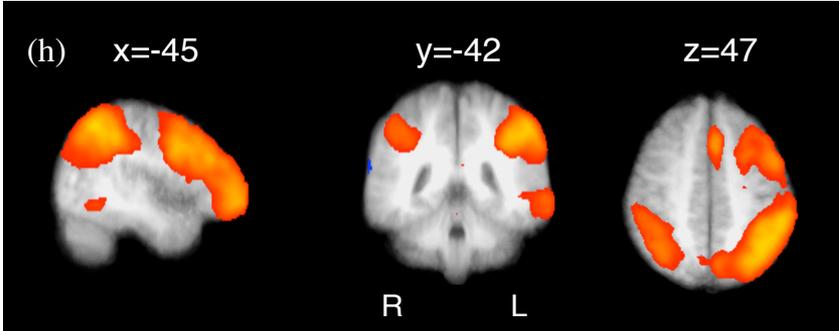
Visuospatial system



Executive control



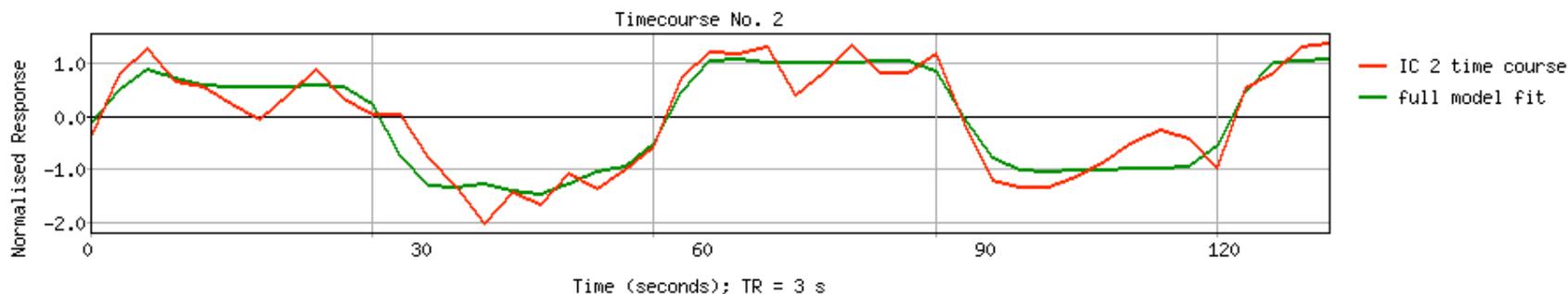
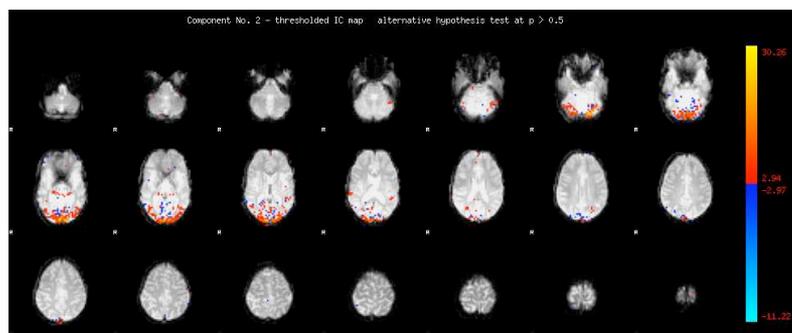
Visual Stream





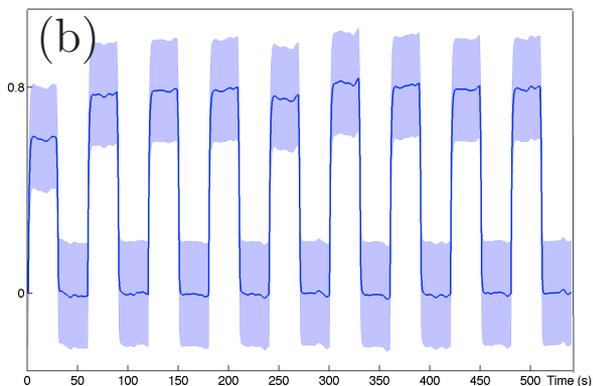
Temporal deconvolution of ICA timecourses

- ‘What are the “task-related” components?’
- Use explicit time series model on the IC-generated temporal modes (using BDS)

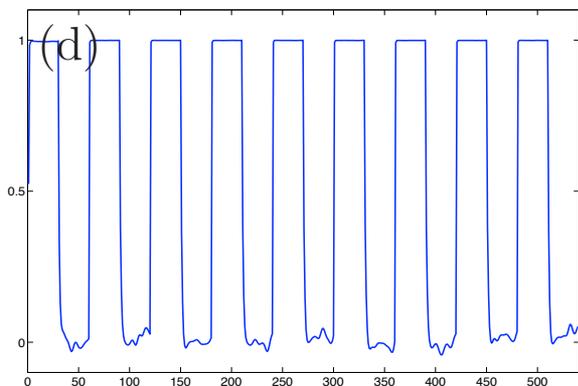




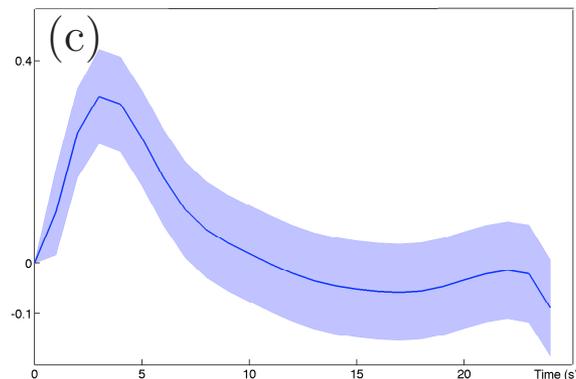
Example: BDS/ICA integration



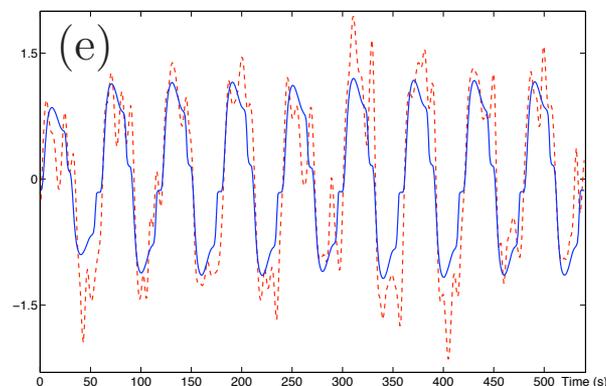
- Estimate the mean of the posterior distribution over the neuronal response



- posterior probability of neuronal response > 0 for the IC



- Estimate the mean of the Gaussian posterior distribution of the HRF

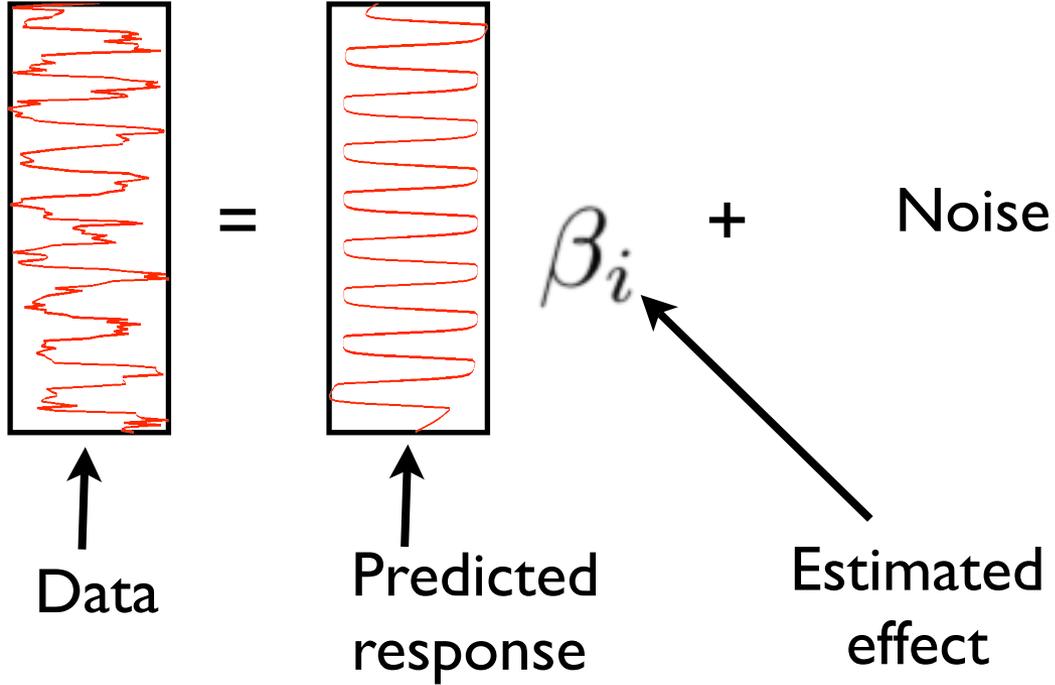


- Assess the total model fit



Integrating GLM and ICA for FMRI analysis

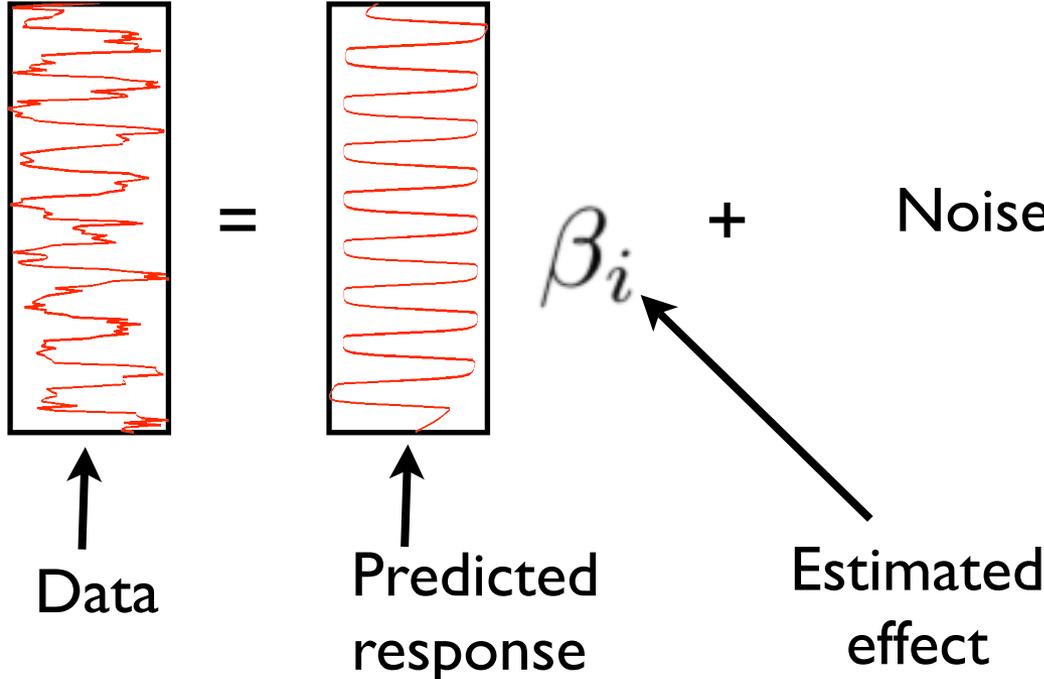
GLM





Integrating GLM and ICA for FMRI analysis

GLM

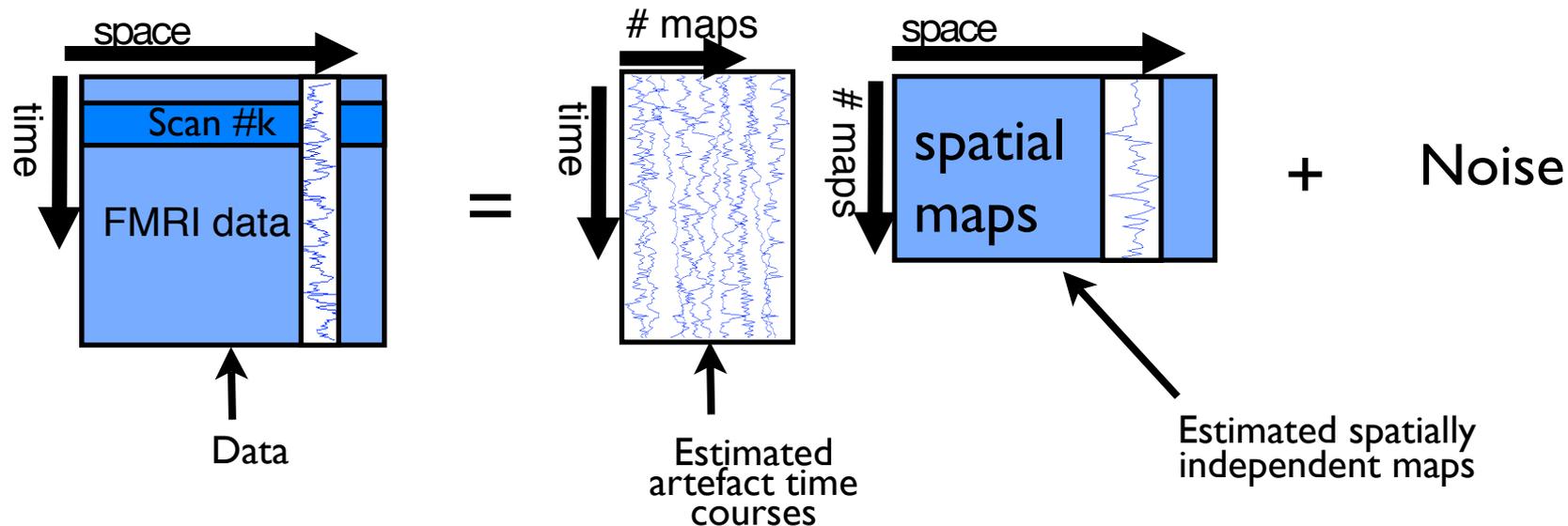


- + clear conclusions on a particular question
- results depend on the model



Integrating GLM and ICA for FMRI analysis

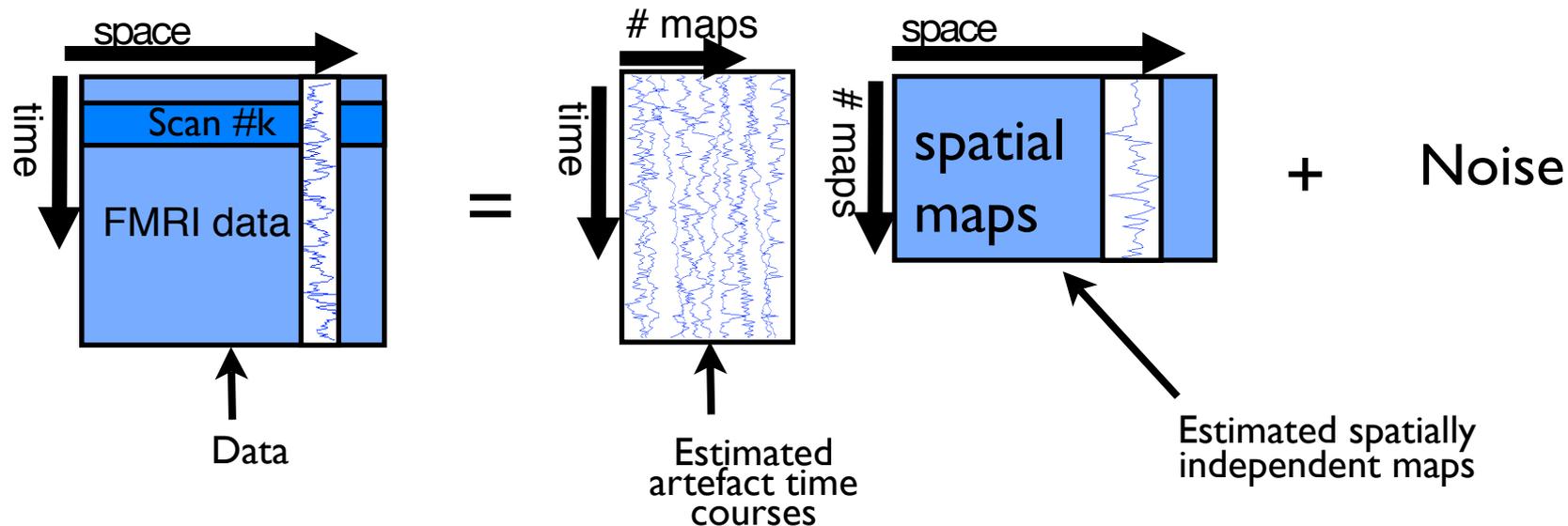
PICA





Integrating GLM and ICA for fMRI analysis

PICA

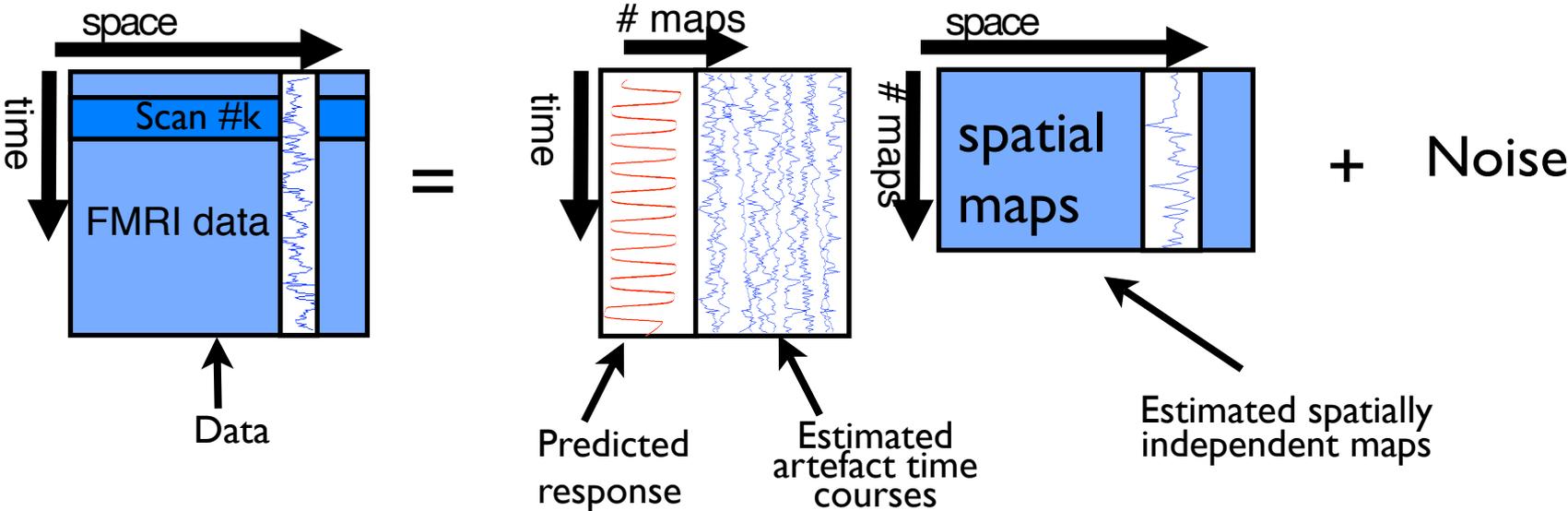


- + data driven and multivariate approach
- no knowledge about the fMRI paradigm is used
- can be hard to interpret activation results



Integrating GLM and ICA for FMRI analysis

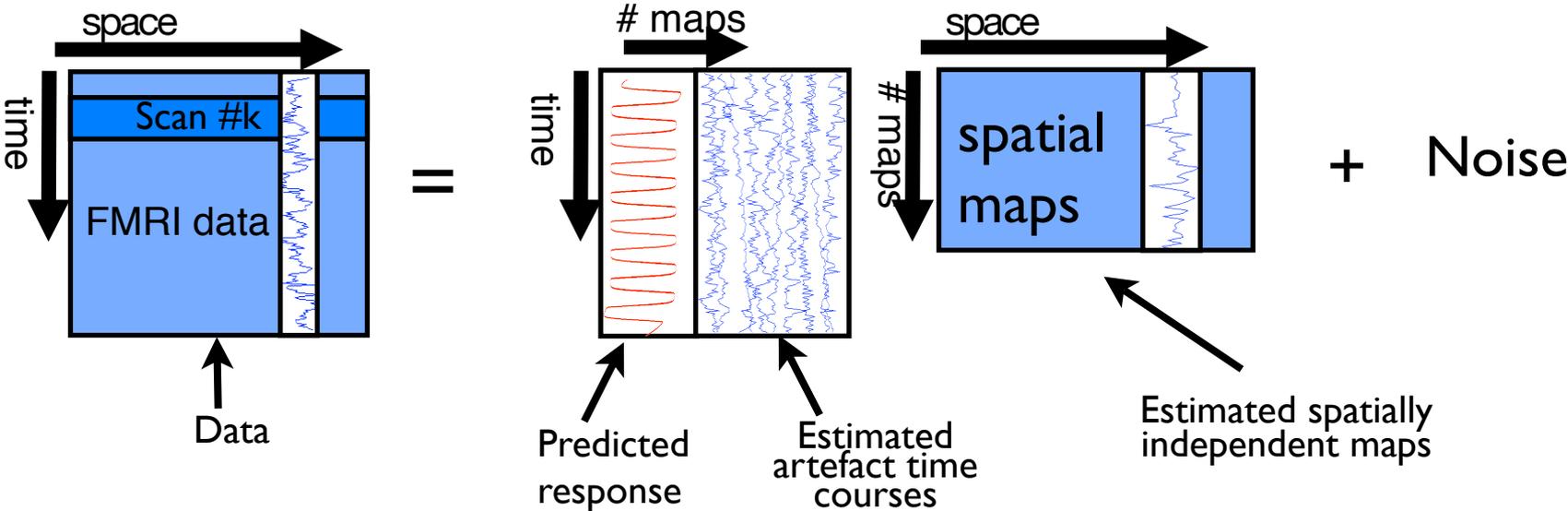
GLM + ICA





Integrating GLM and ICA for FMRI analysis

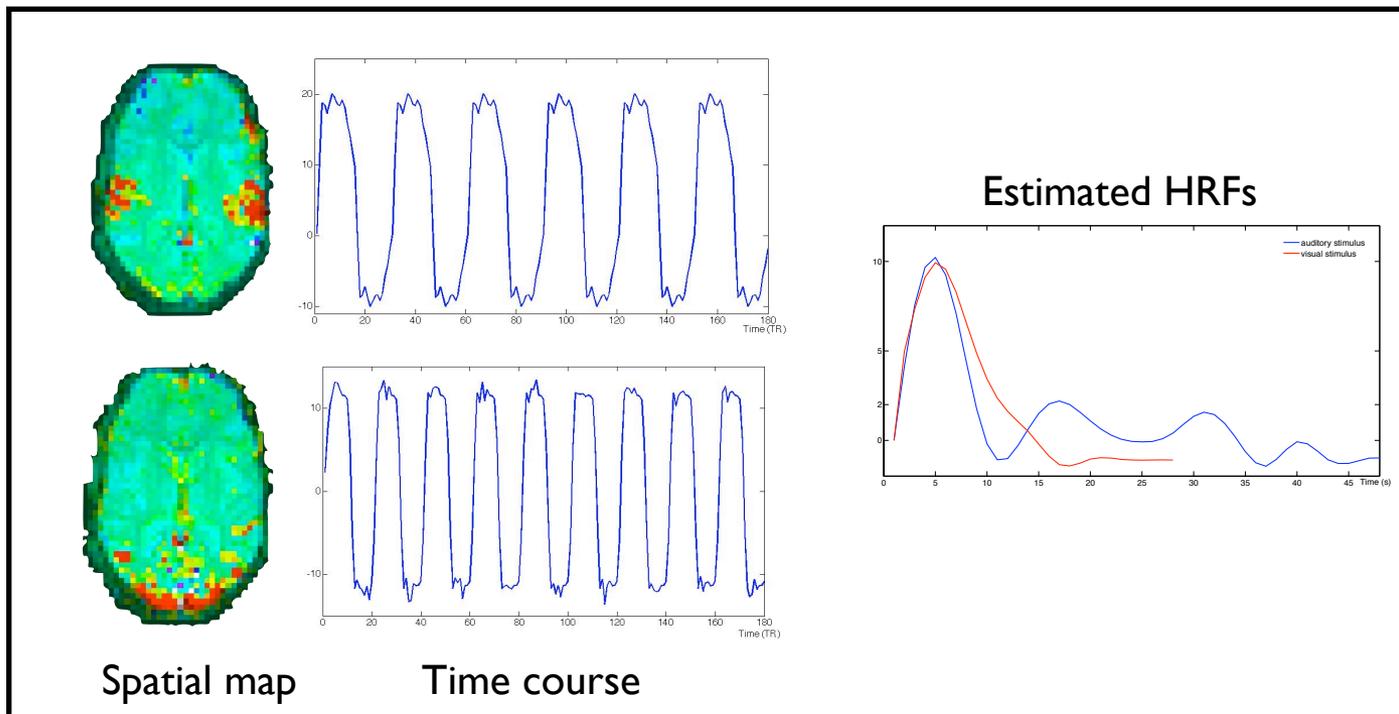
GLM + ICA



- Stimulus model-based hypothesis testing
- Adaptive model-free artefact modelling
 - e.g. stimulus correlated motion, physiological noise, networks of spontaneous neuronal activity



Modelled ICs



Example "model free" IC

