

# Data normalization and its impact on source modelling and multivariate analysis

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PARIETAL



université  
PARIS-SACLAY

OHBM - 2020



*Your analysis pipeline will break at the weakest link so every step matters*

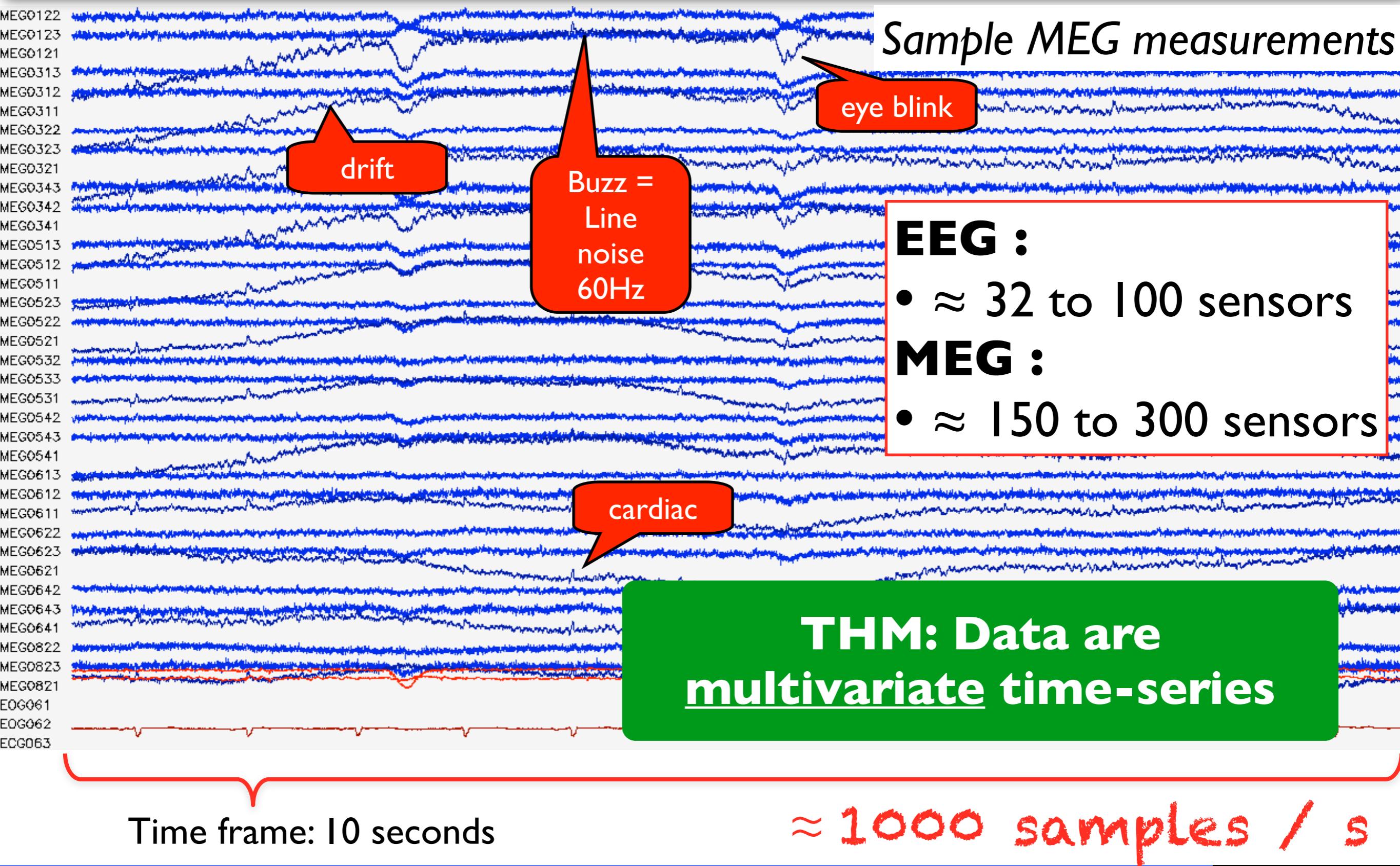


**THM means Take Home Message (not Theorem)**



**This logo means that you have a URL to a page with a notebook**

# M/EEG Measurements



# Multivariate models boost SNR

Consider 2 EEG signals such that:

$$x_1(t) = 2s(t) + n(t)$$

$$x_2(t) = s(t) + n(t)$$

where  $s(t)$  is the source and  $n(t)$  the additive noise, which is common.

# Multivariate models boost SNR

Consider 2 EEG signals such that:

$$x_1(t) = 2s(t) + n(t)$$

$$x_2(t) = s(t) + n(t)$$

where  $s(t)$  is the source and  $n(t)$  the additive noise, which is common.

This implies that:

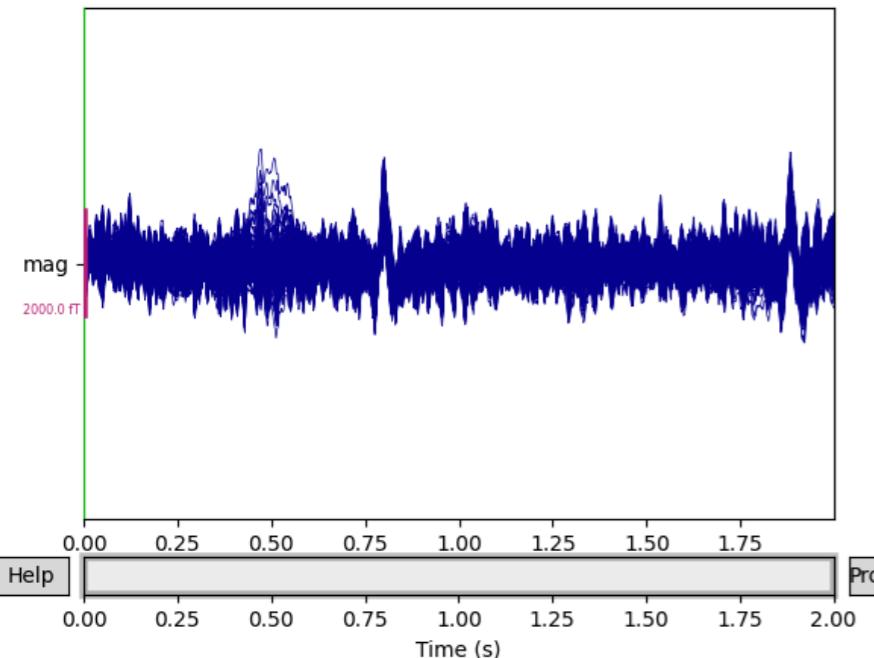
$$x_2(t) - x_1(t) = s(t)$$

*Only signal remains !*

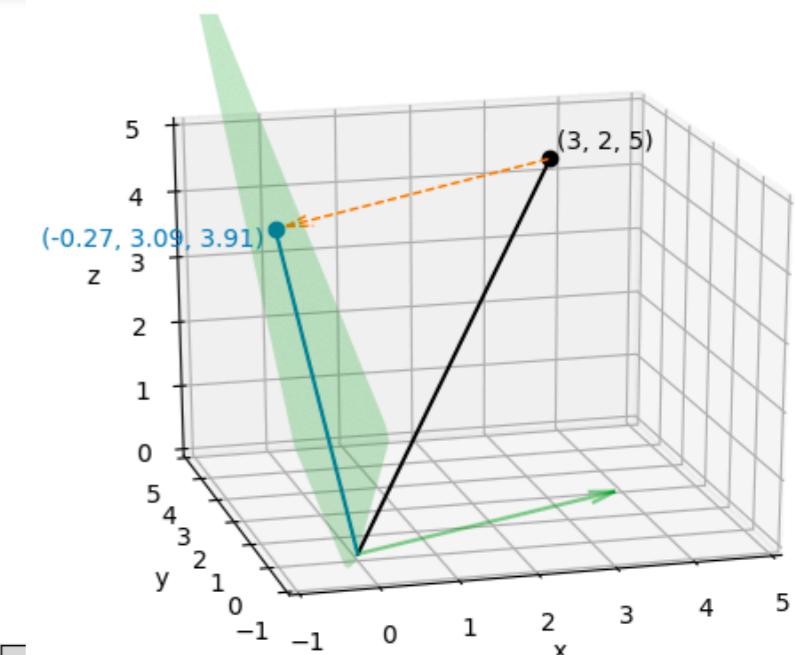
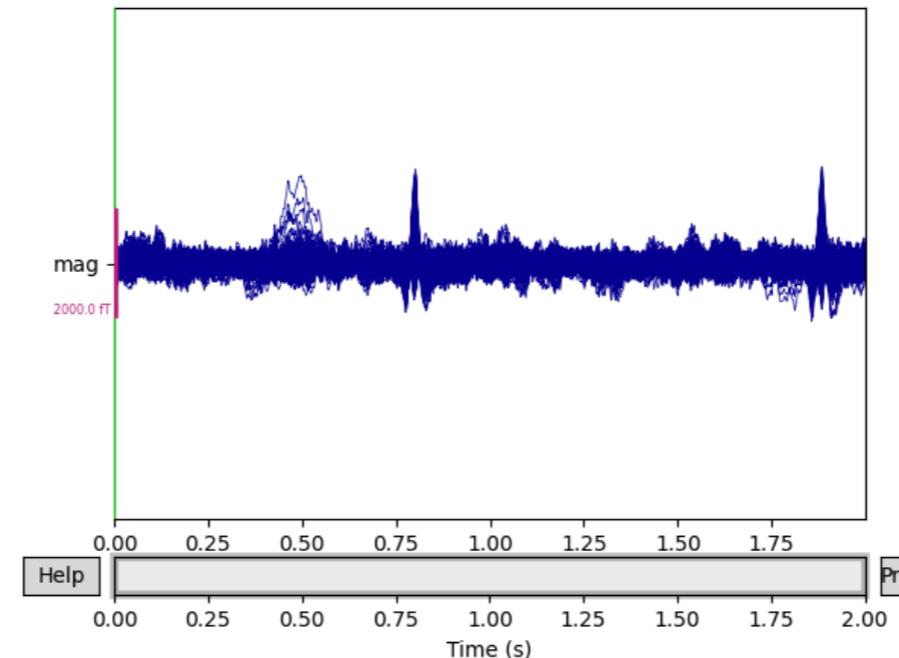
**THM: By subtracting the signals  
one can improve the SNR even if noise is huge**

# Signal Subspace Projector

**proj=False**



**proj=True**

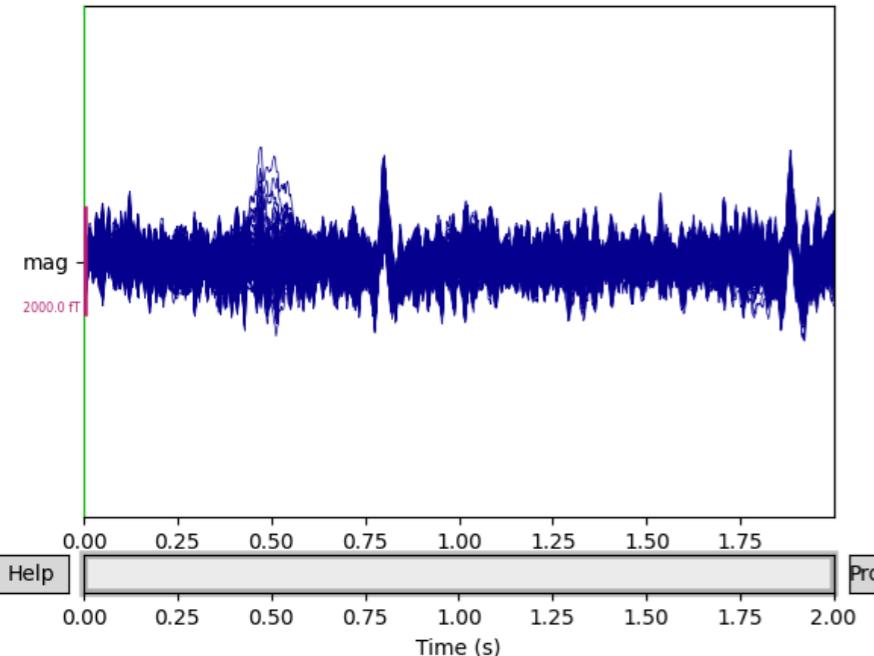


[https://mne.tools/stable/auto\\_tutorials/preprocessing/plot\\_45\\_projectors\\_background.html](https://mne.tools/stable/auto_tutorials/preprocessing/plot_45_projectors_background.html)

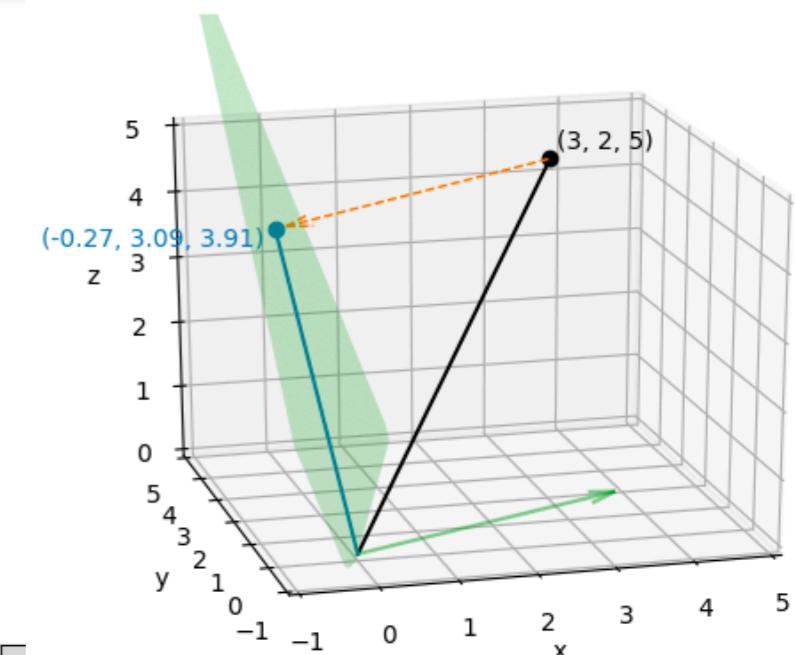
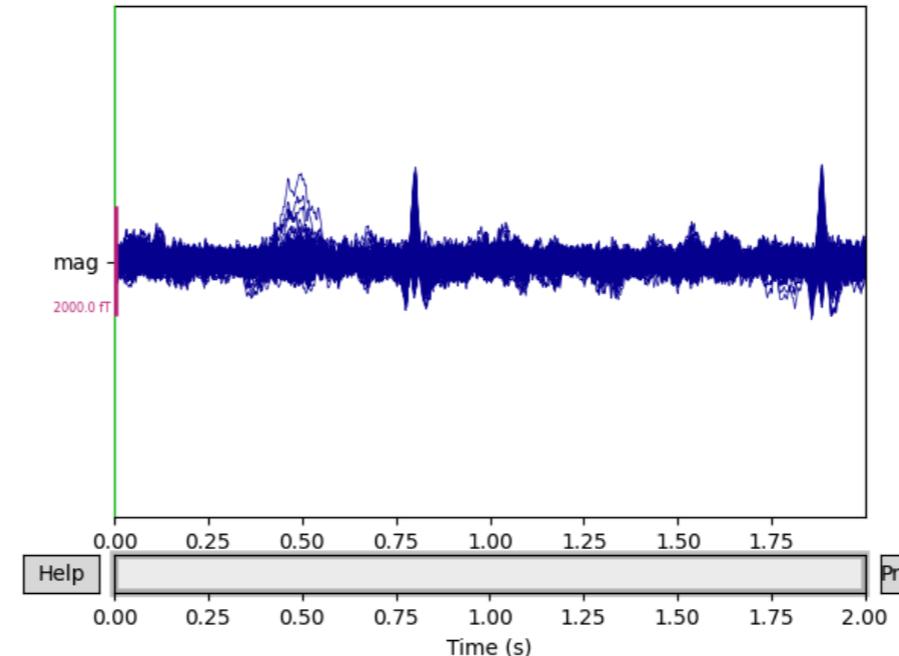


# Signal Subspace Projector

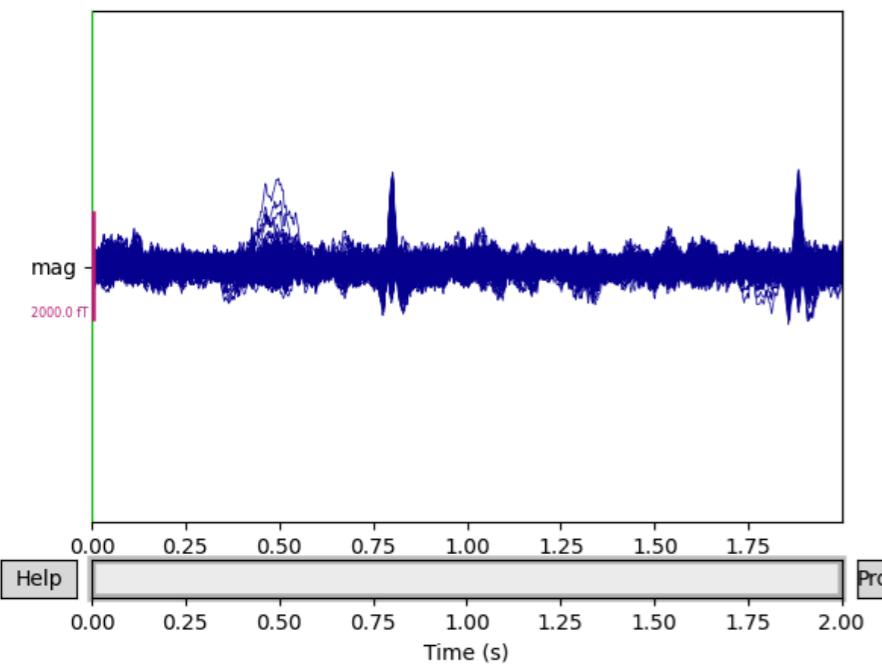
**proj=False**



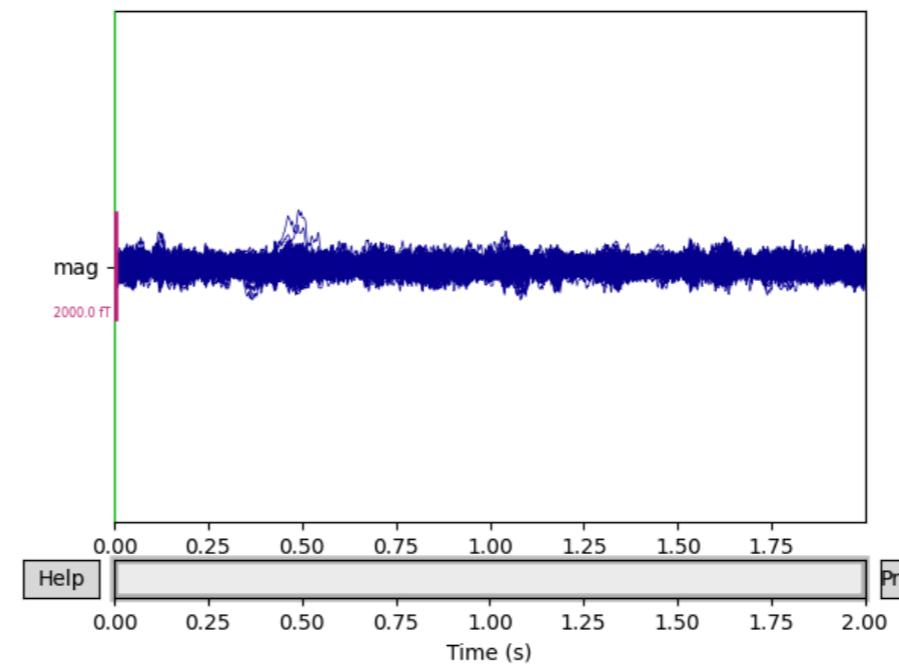
**proj=True**



**Without ECG projector**



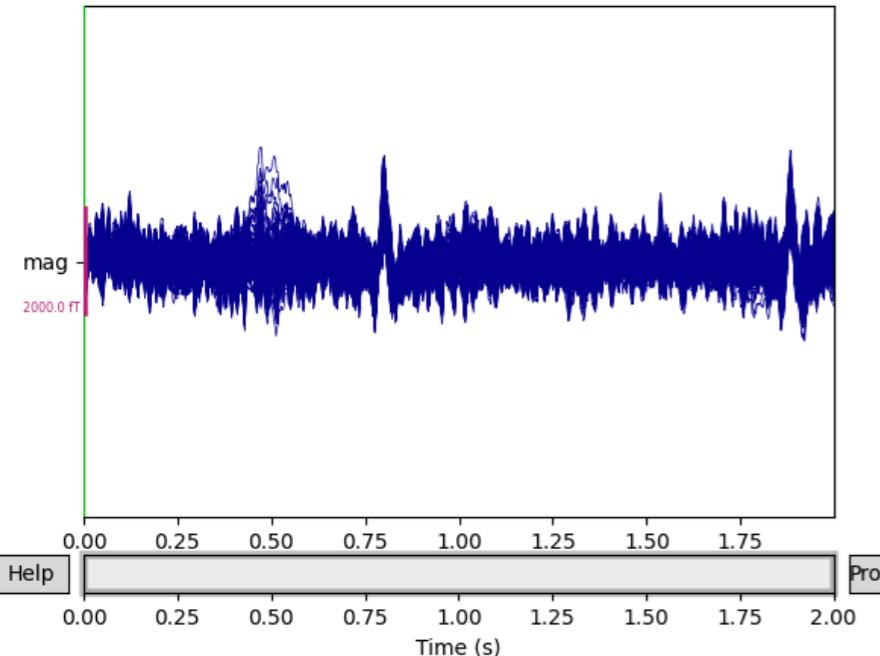
**With ECG projector**



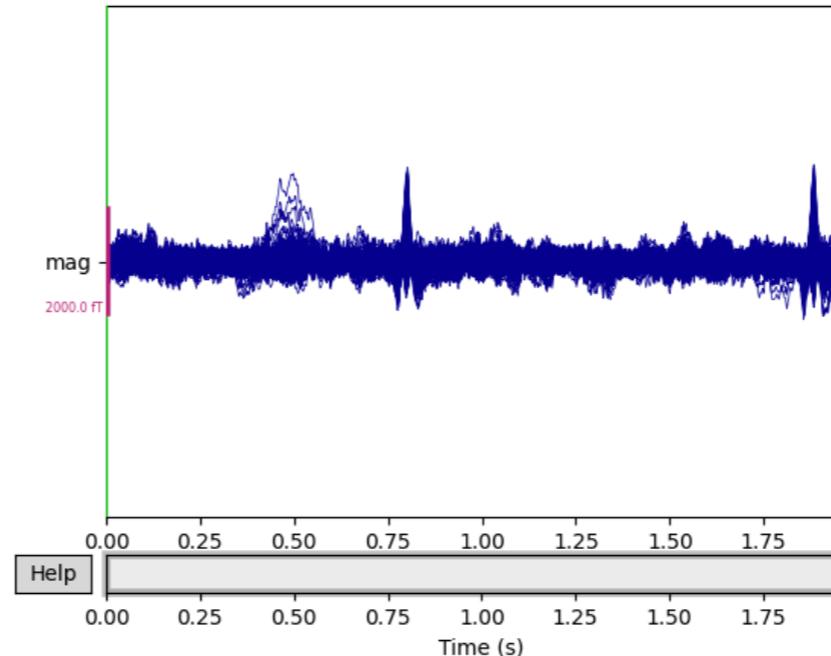
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# Signal Subspace Projector

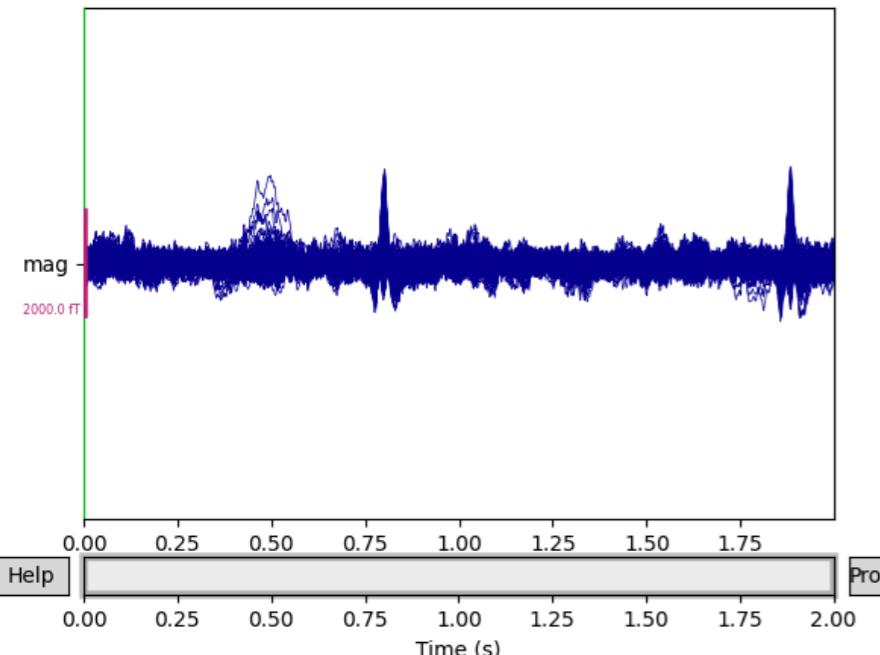
**proj=False**



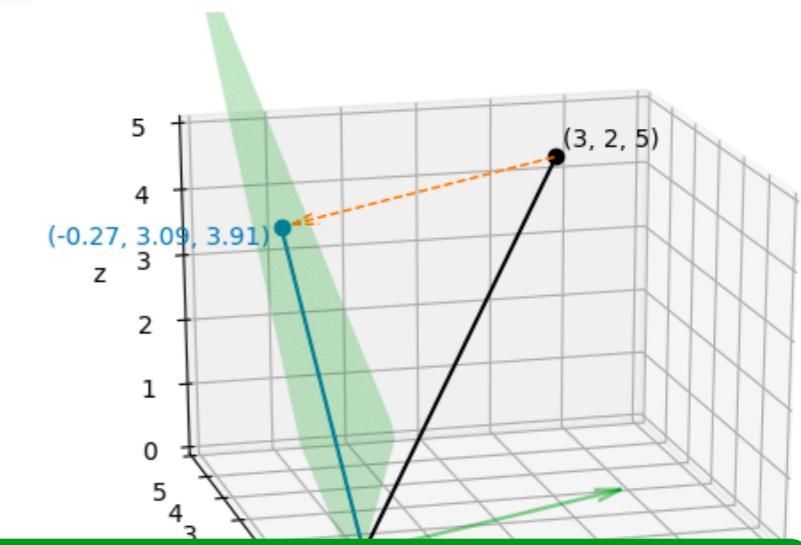
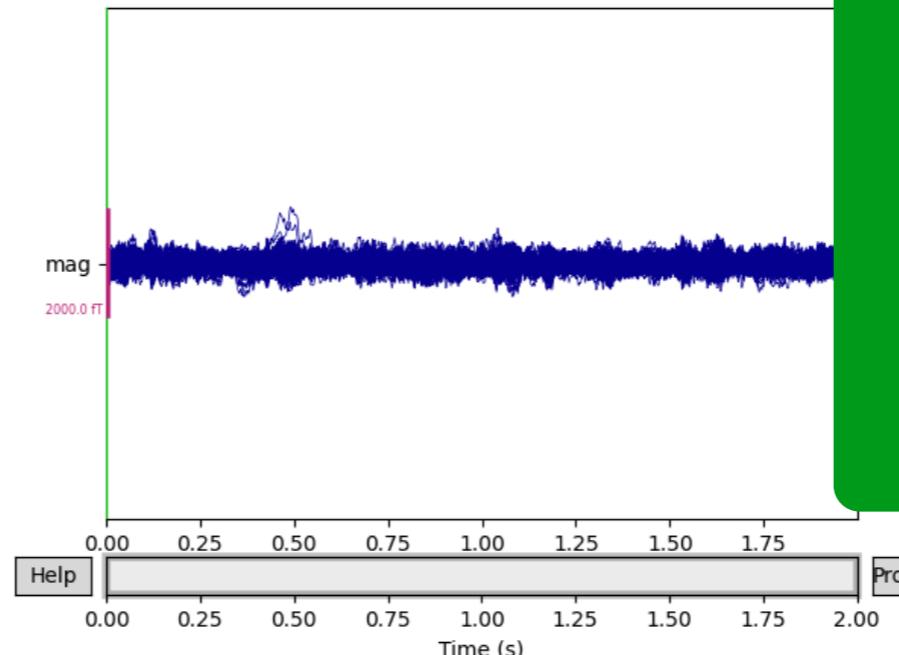
**proj=True**



**Without ECG projector**



**With ECG projector**

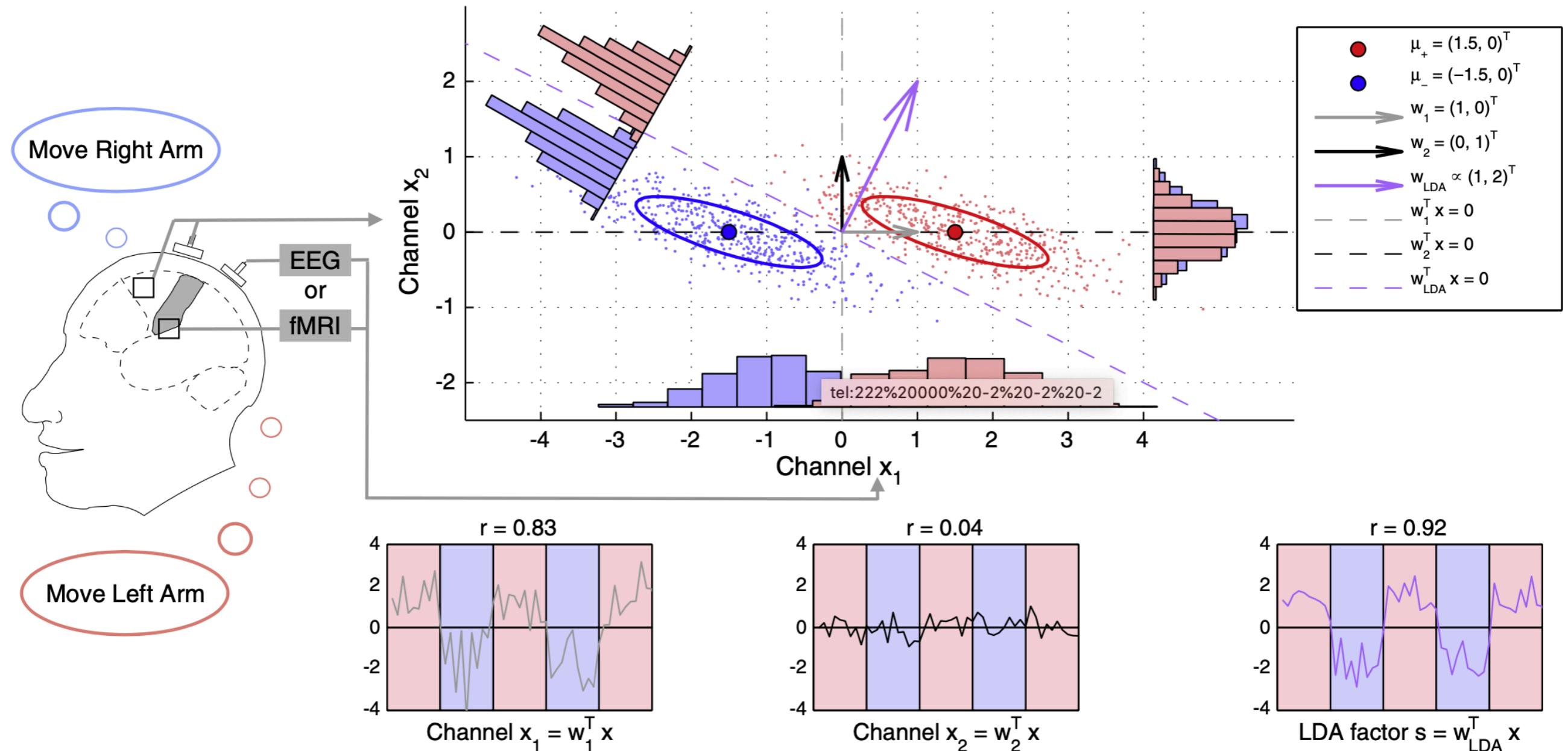


**Using multiples signals one can remove environmental noise but also physiological noise**



[https://mne.tools/stable/auto\\_tutorials/preprocessing/plot\\_45\\_projectors\\_background.html](https://mne.tools/stable/auto_tutorials/preprocessing/plot_45_projectors_background.html)

# Multivariate models boost SNR

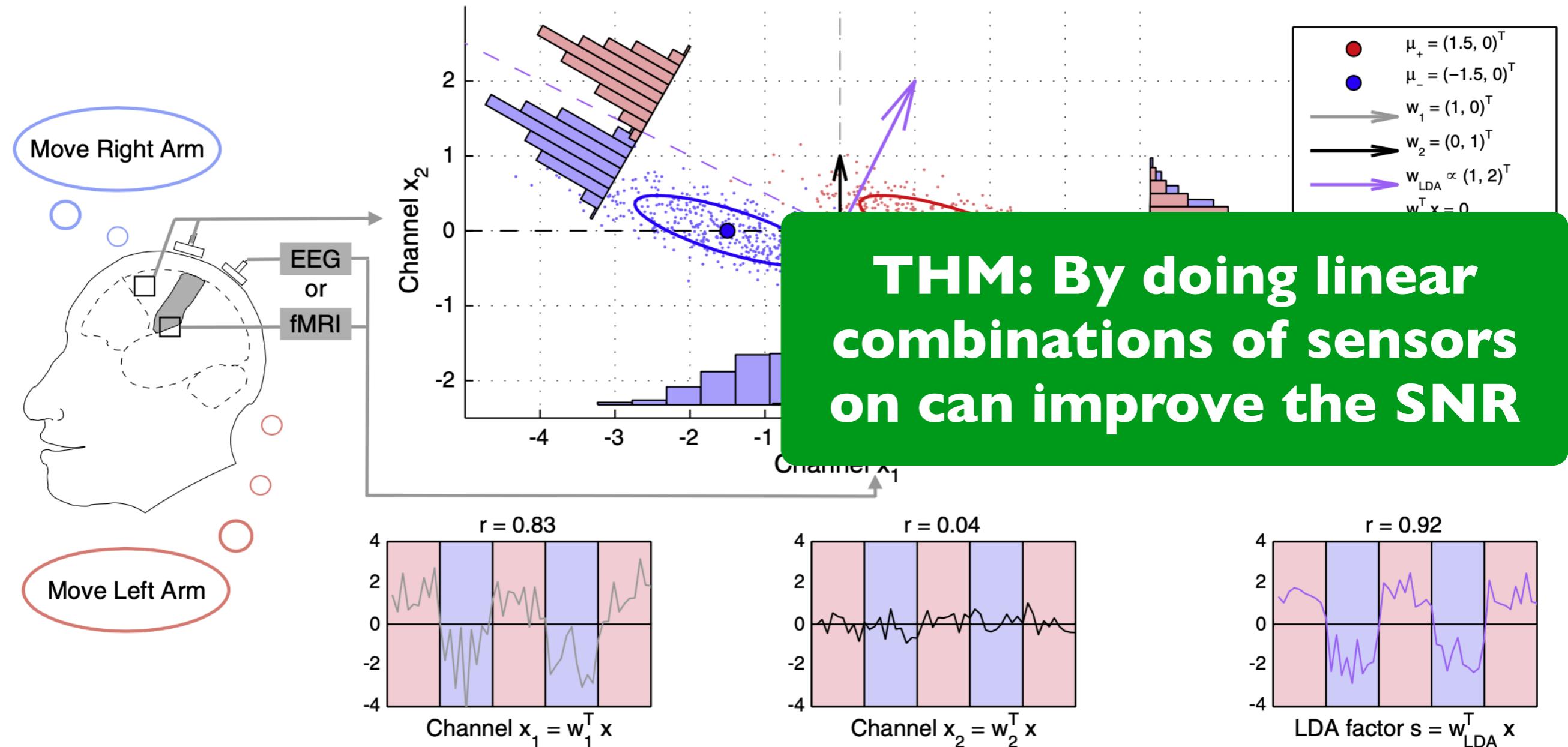


from [Haufe et al. (2014) On the interpretation of weight vectors of linear models in multivariate neuroimaging, *NeuroImage*]

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# Multivariate models boost SNR



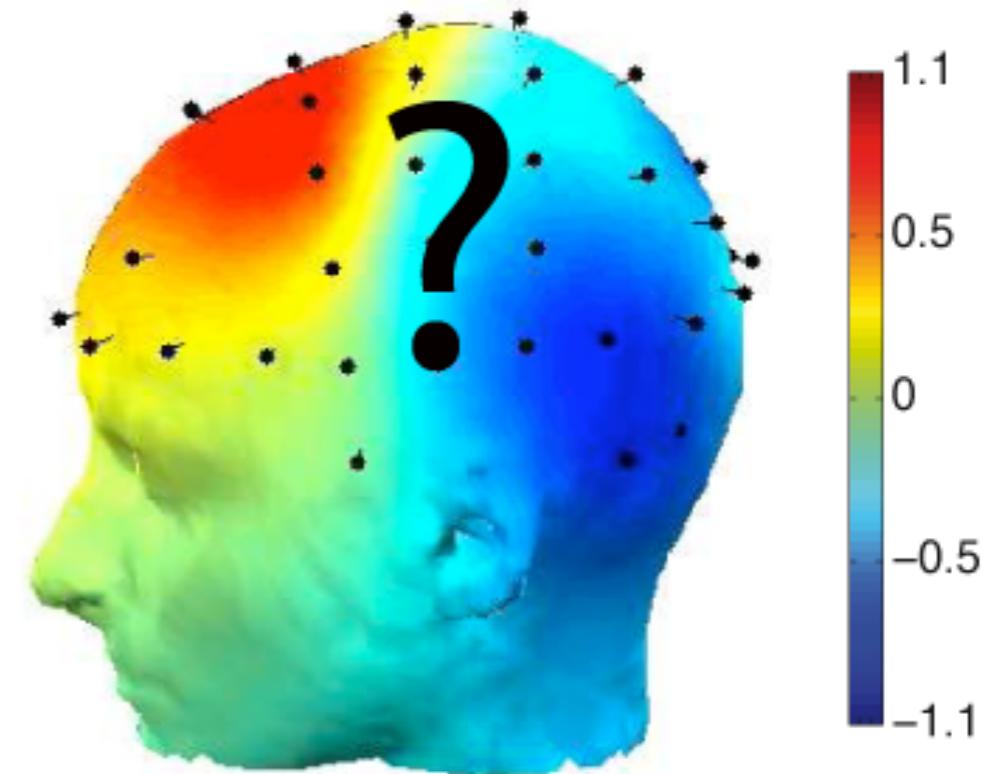
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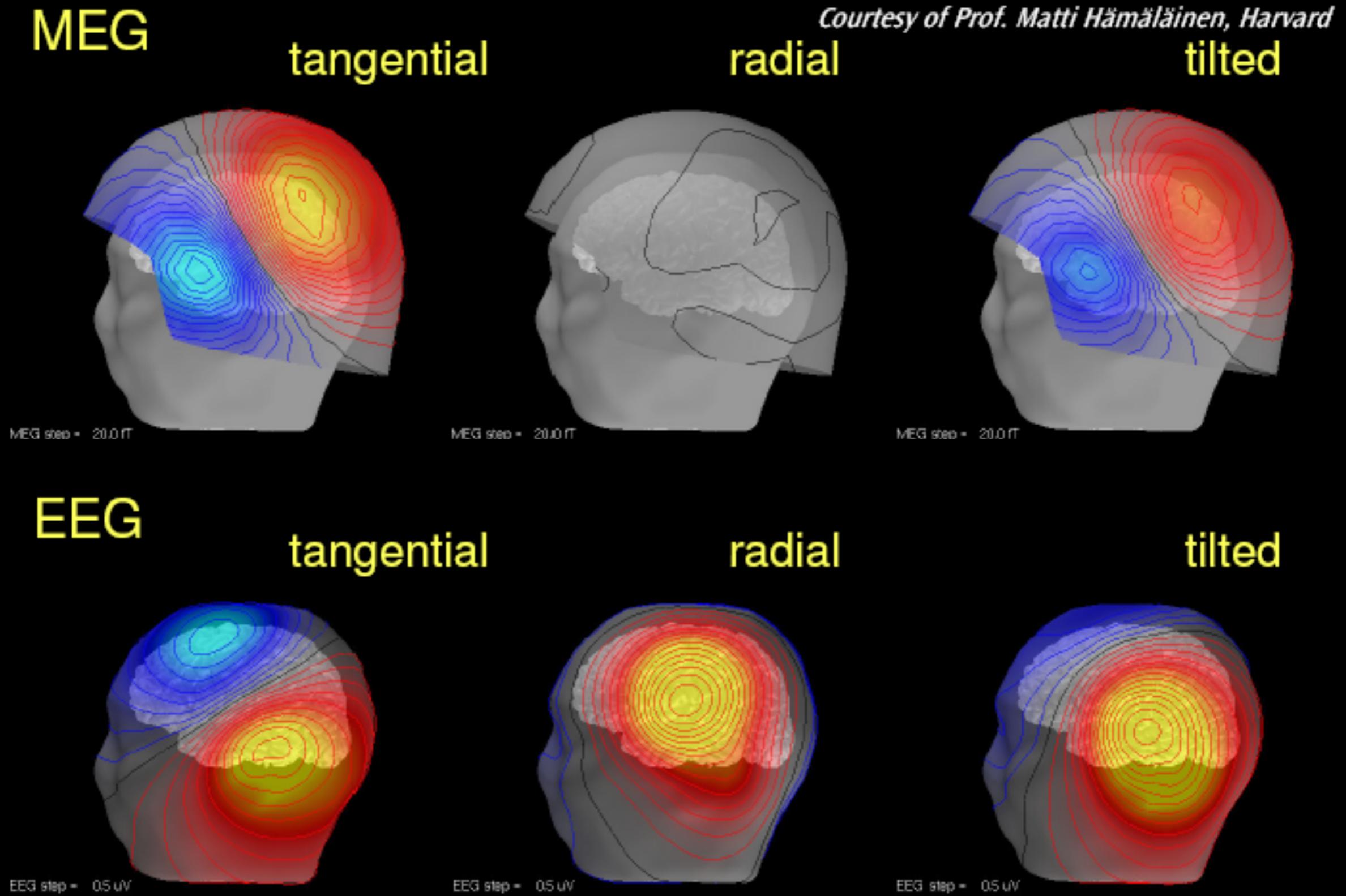
# EEG/MEG Source imaging

**Find the current generators that produced the M/EEG measurements**



**THM: Multivariate models are also at the core of source imaging**

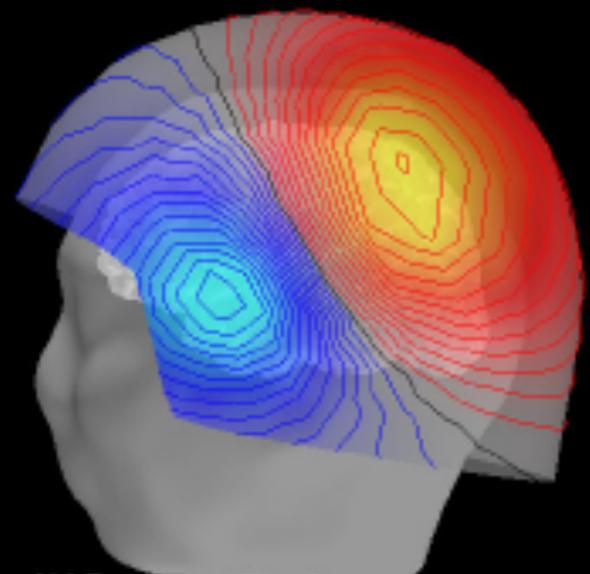
# MEG vs. EEG



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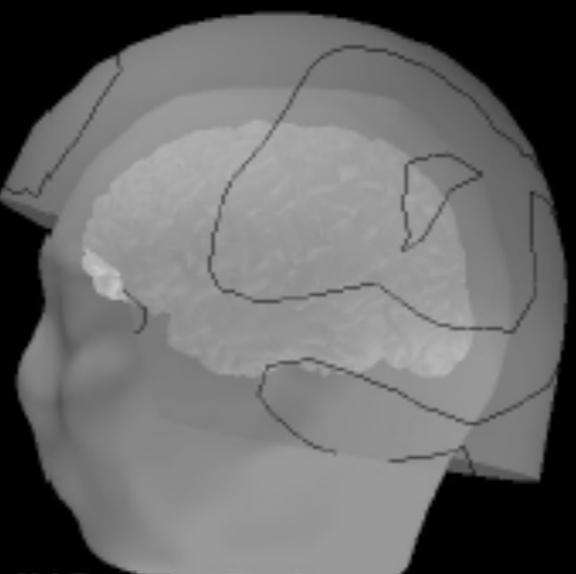
MEG

tangential



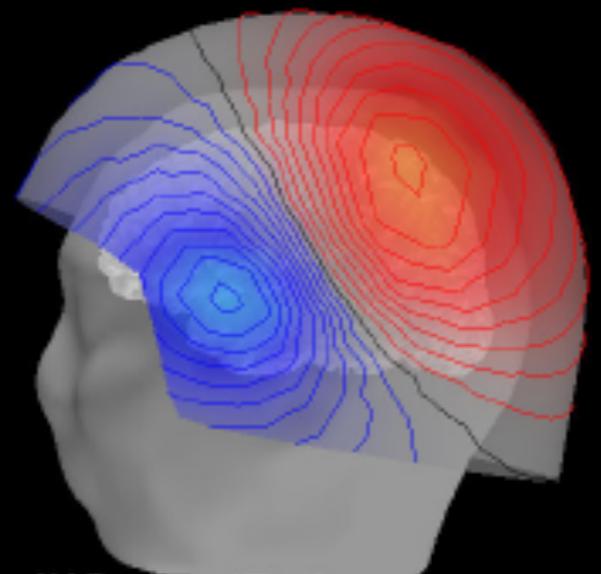
MEG step = 20.0 fT

radial



MEG step = 20.0 fT

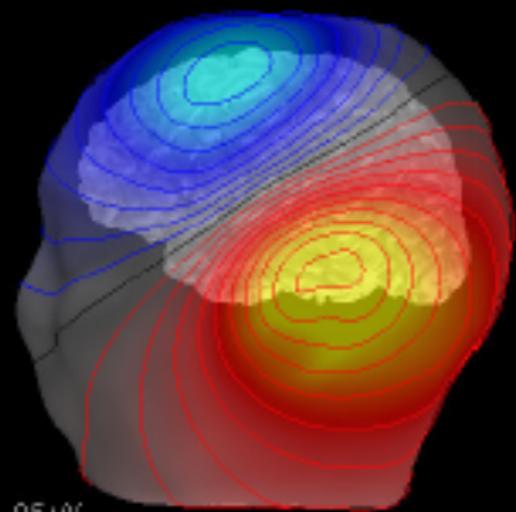
tilted



MEG step = 20.0 fT

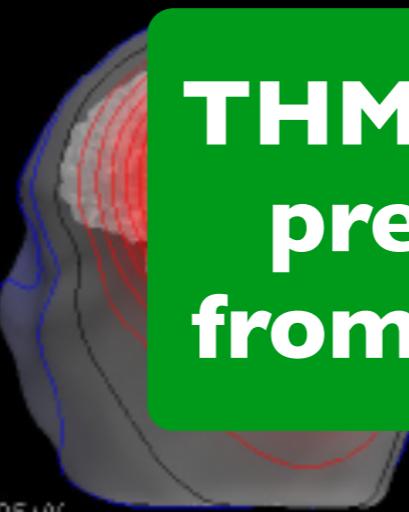
EEG

tangential



EEG step = 0.5 uV

radial

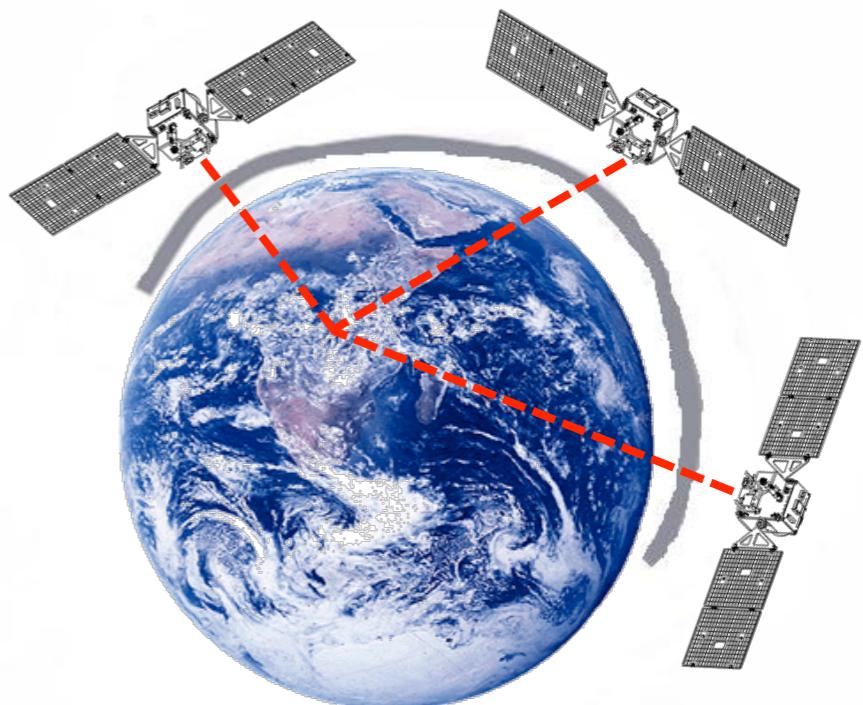
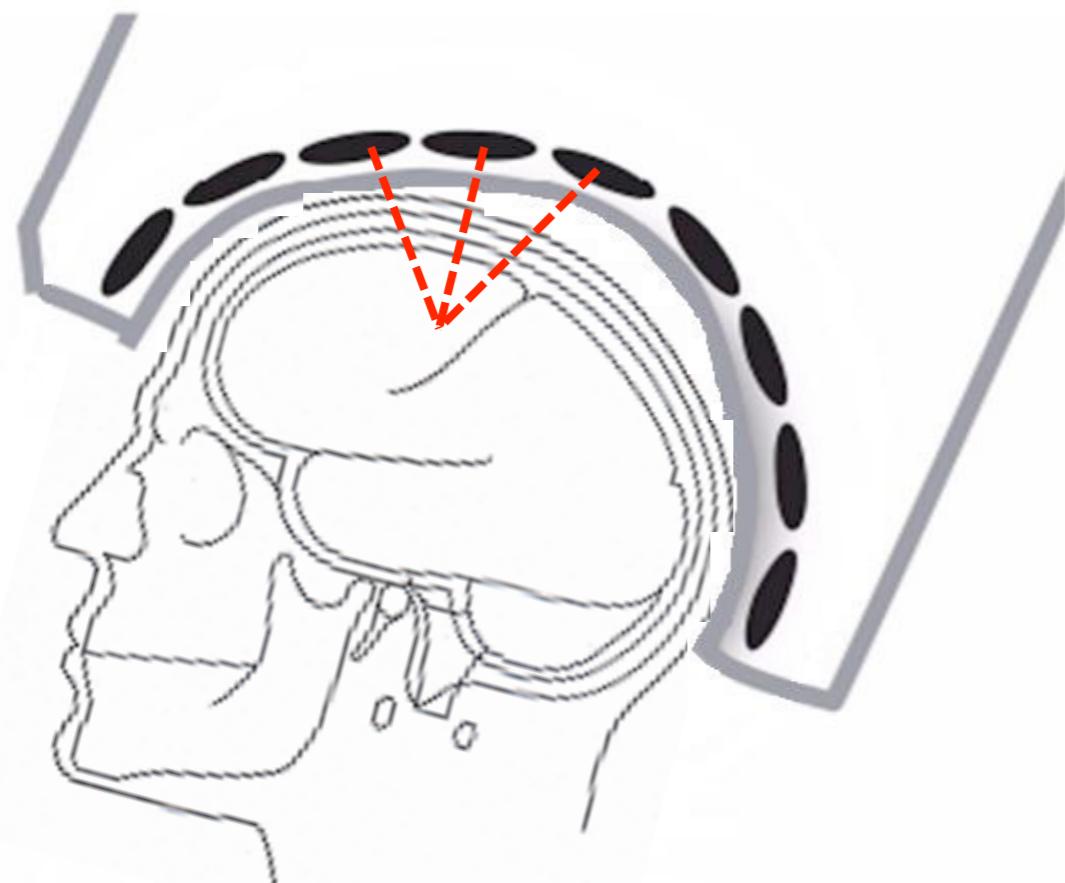


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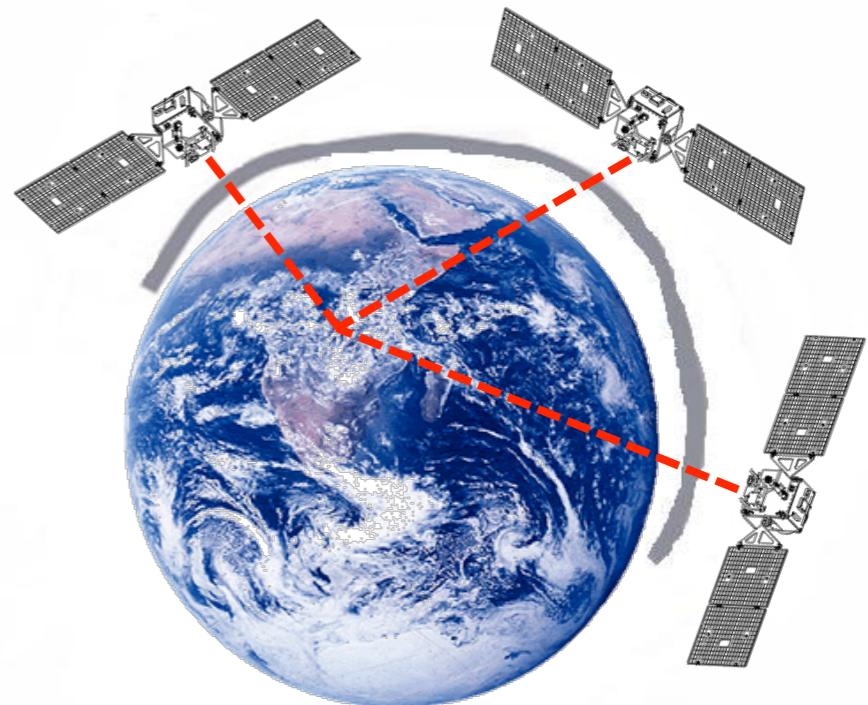
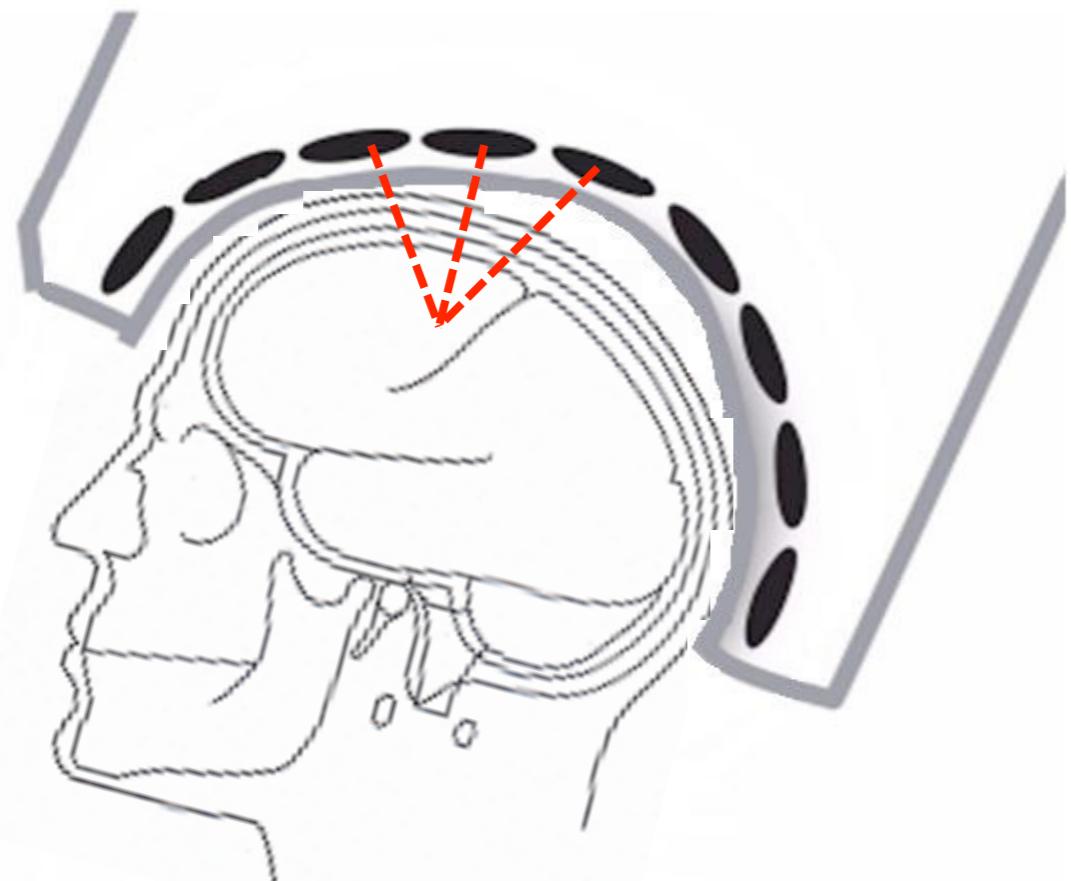
tilted

**THM: We have a model to predict EEG/MEG data from a source in the brain**

# Dipole fitting



# Dipole fitting



*How would you solve?*



# Dipole fitting

*How would you solve?*



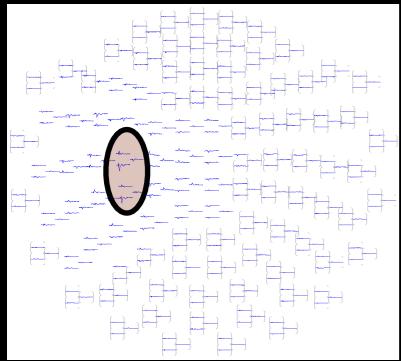
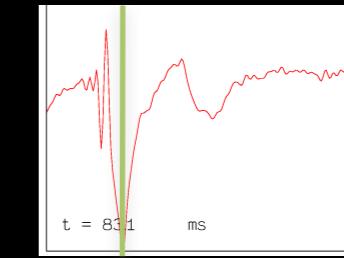
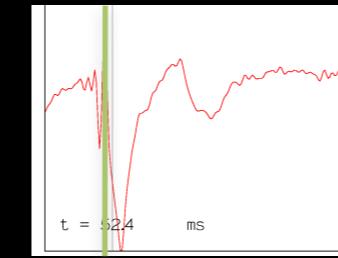
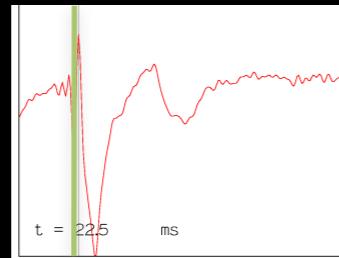
Try every possible location and orientation and take the “best”

$$\hat{\vec{r}} = \arg \min_{\vec{r} \in \text{Brain}} \|m - g(\vec{r})\|_2^2$$

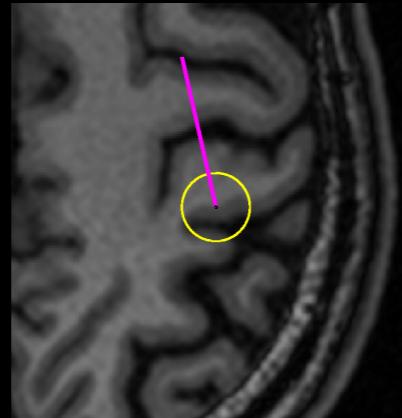
where  $m$  is the EEG data  
and  $g$  is forward model

with  $\|x\|_2^2 = \sum_i x_i^2$  (Euclidean norm)

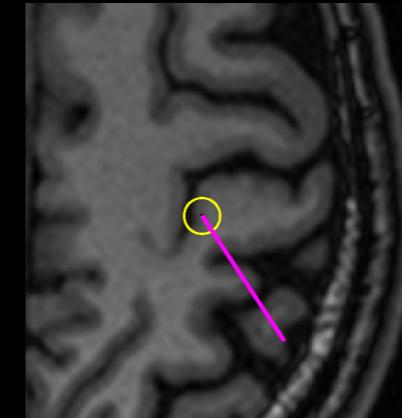
# Median Nerve Dipole Fitting Results



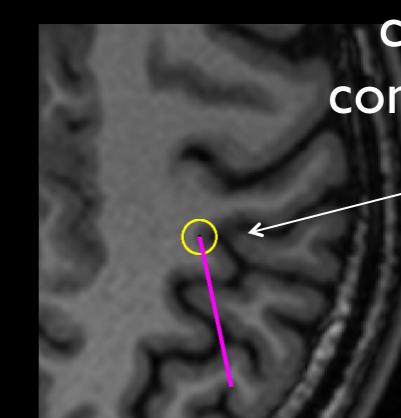
7 sensors



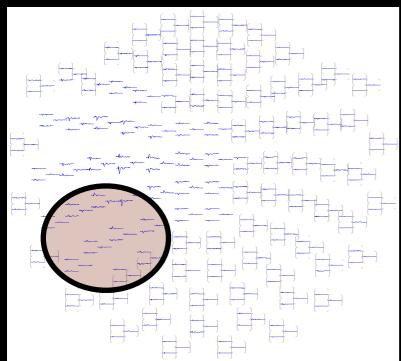
99.7%



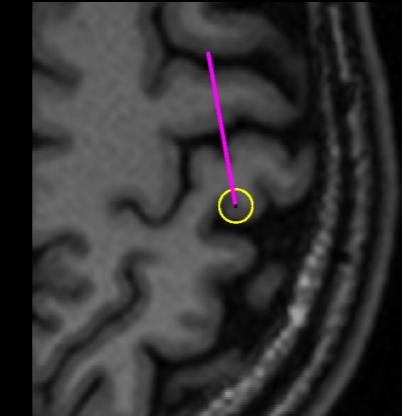
99.2%



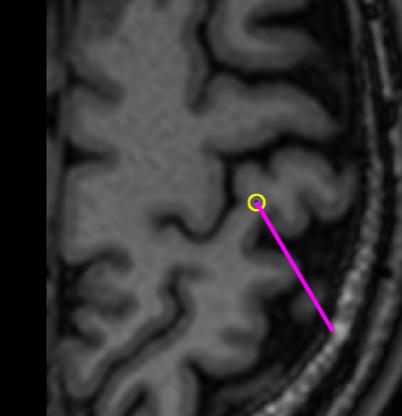
98.2%



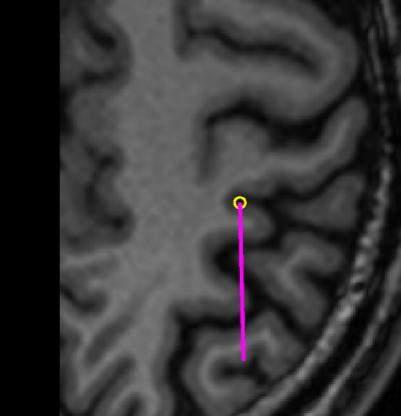
42 sensors



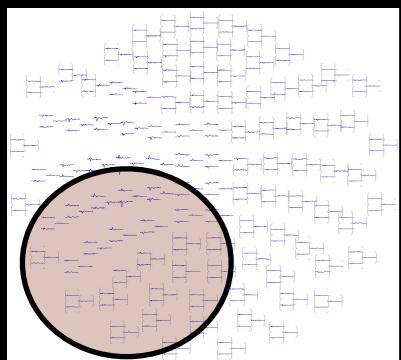
84.6%



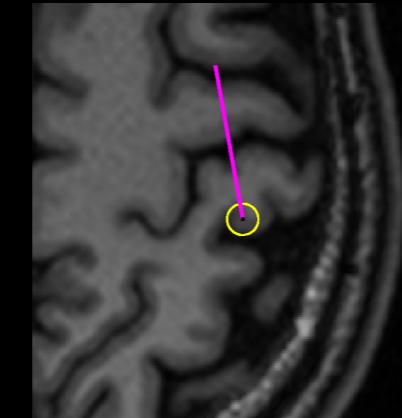
97.6%



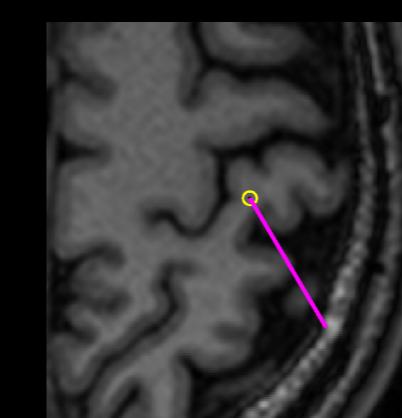
85.8%



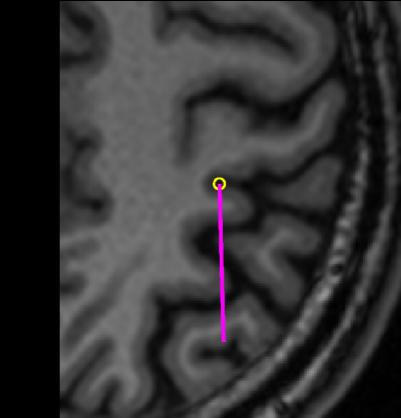
92 sensors



84.6%

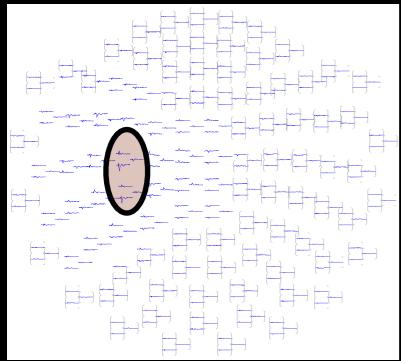
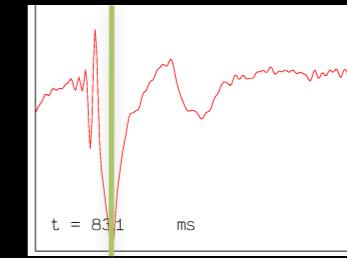
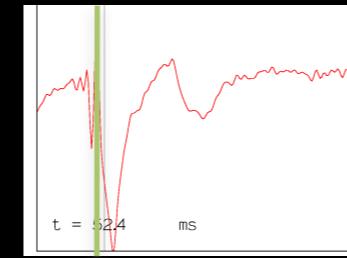
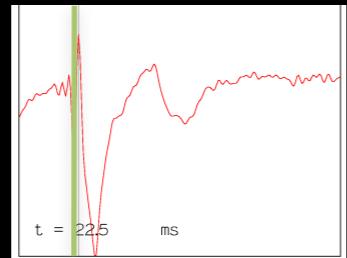


97.6%



85.8%

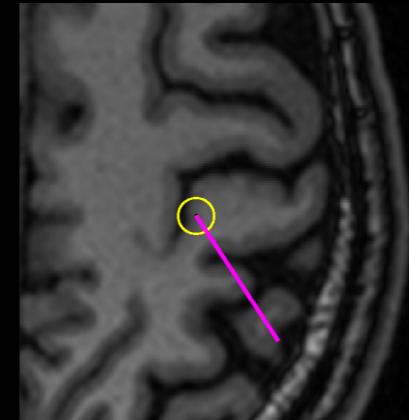
# Median Nerve Dipole Fitting Results



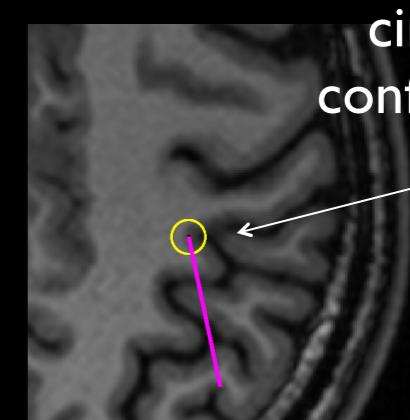
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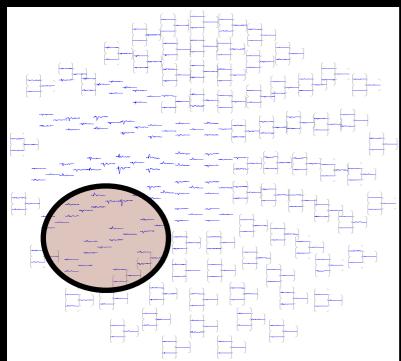


99.2%

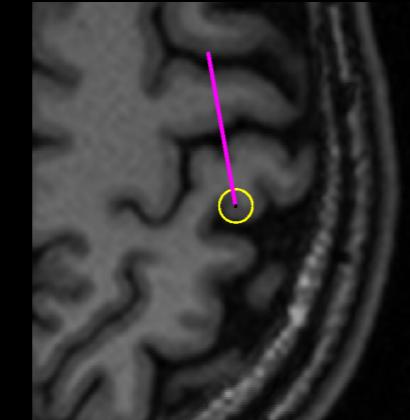


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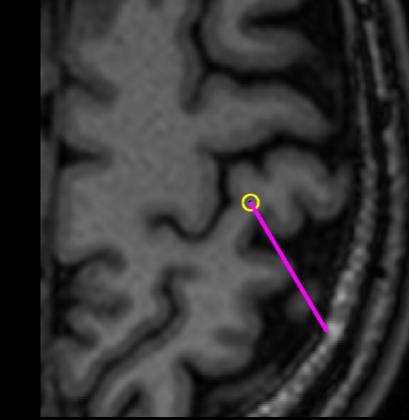
circle = size of confidence volume



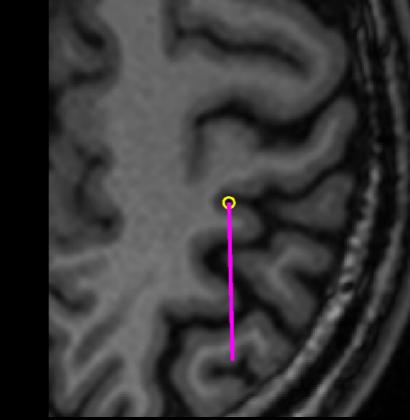
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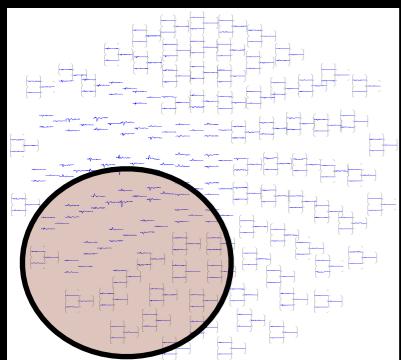
84.6%



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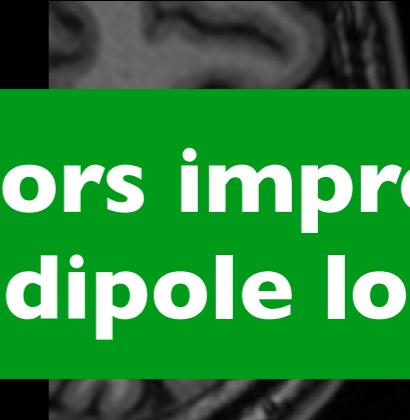
92 sensors



84.6%



97.6%



85.8%

**THM: Using more sensors improves the confidence region of dipole location**

The devil is  
in the details!

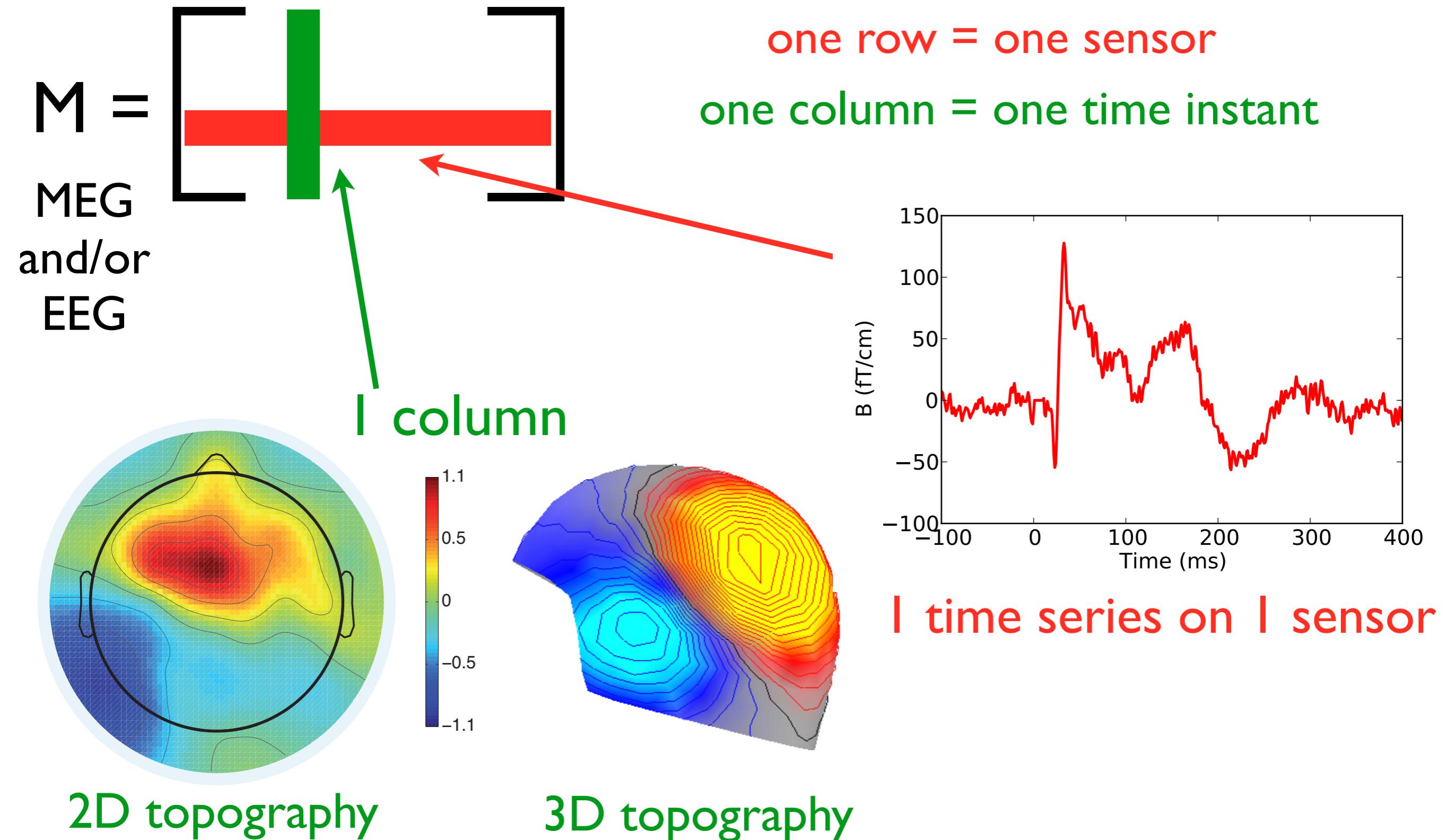


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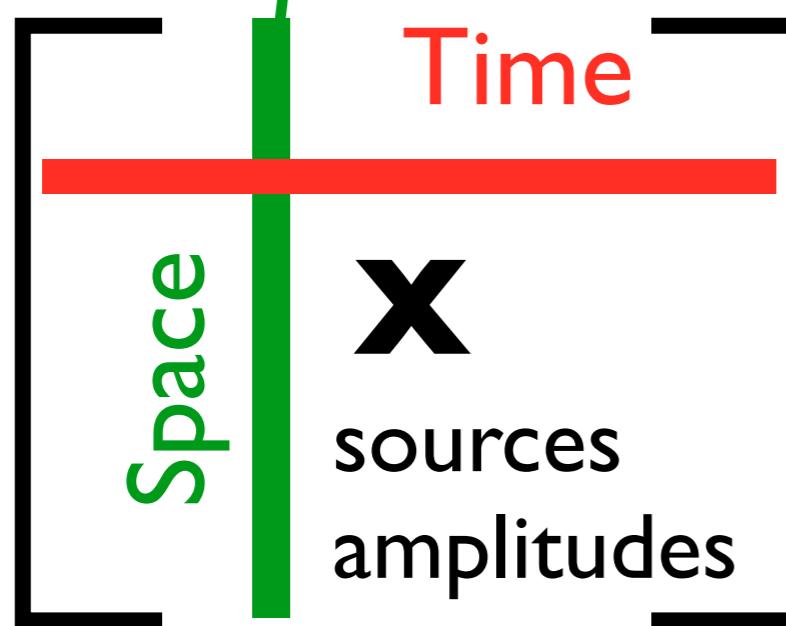
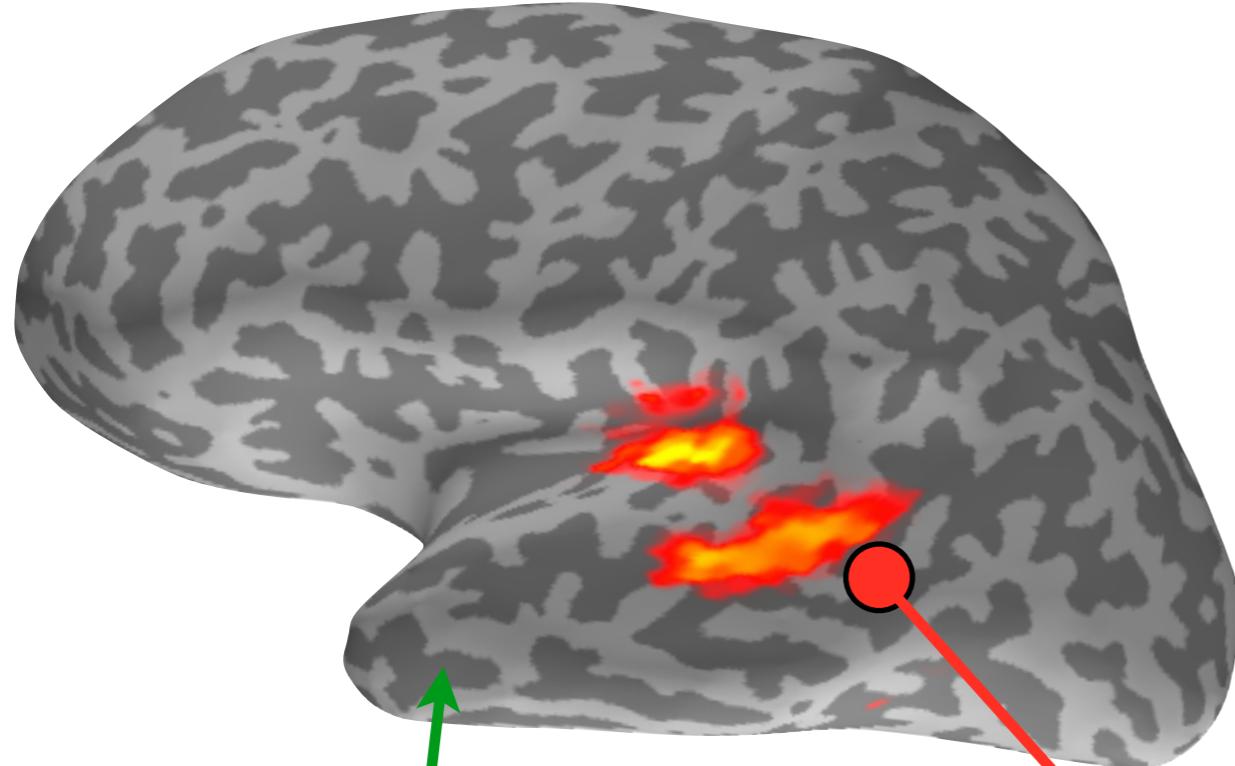


If you have a noisy sensor you  
do not want to “fit it” as well

# M/EEG Measurements: Notation

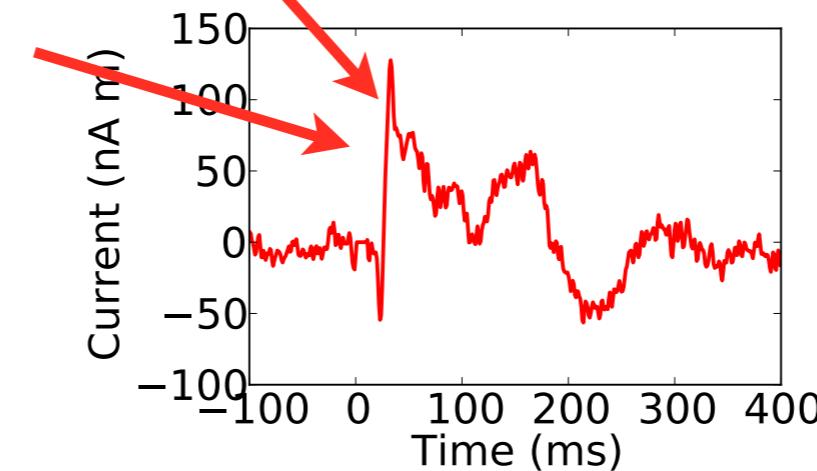


# The source model



Scalar field defined over time

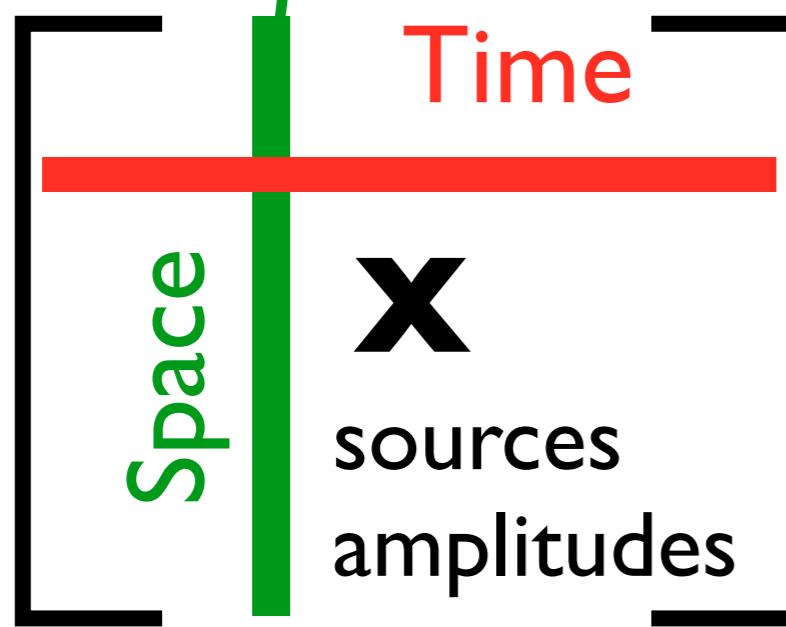
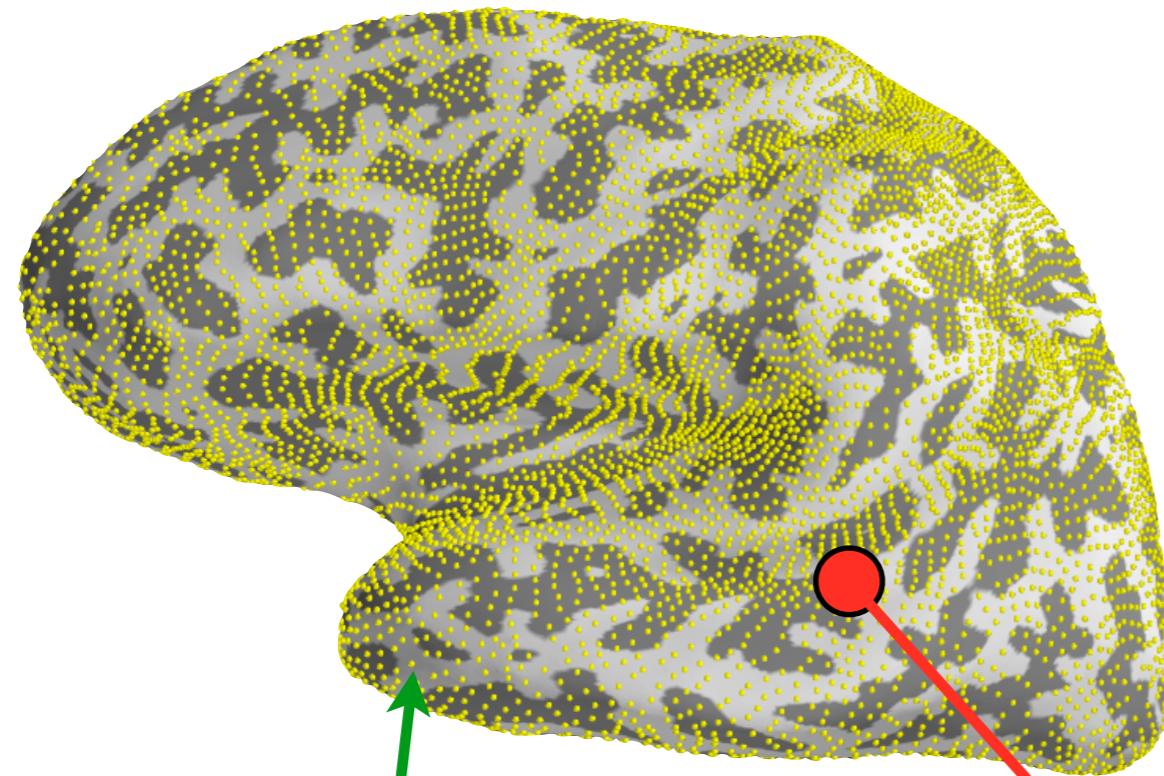
Position 5000 candidate  
sources over each  
hemisphere  
(e.g. every 5mm)



$$\mathbf{X} \in \mathbb{R}^{P \times T}$$

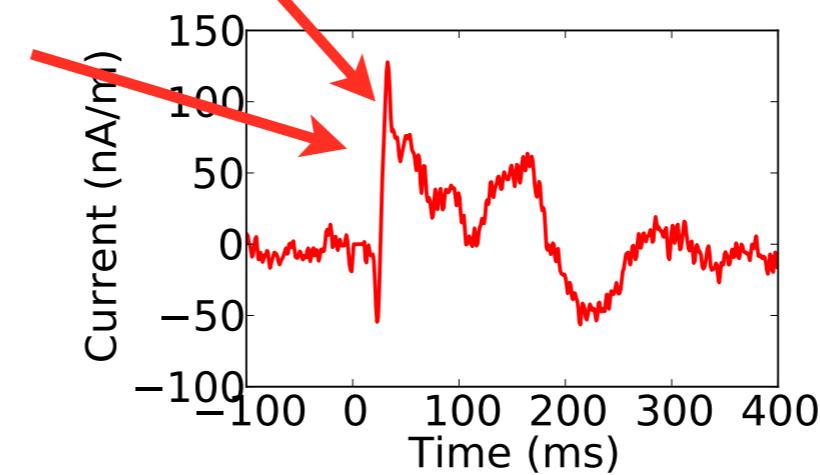
[Dale and Sereno 93]

# The source model



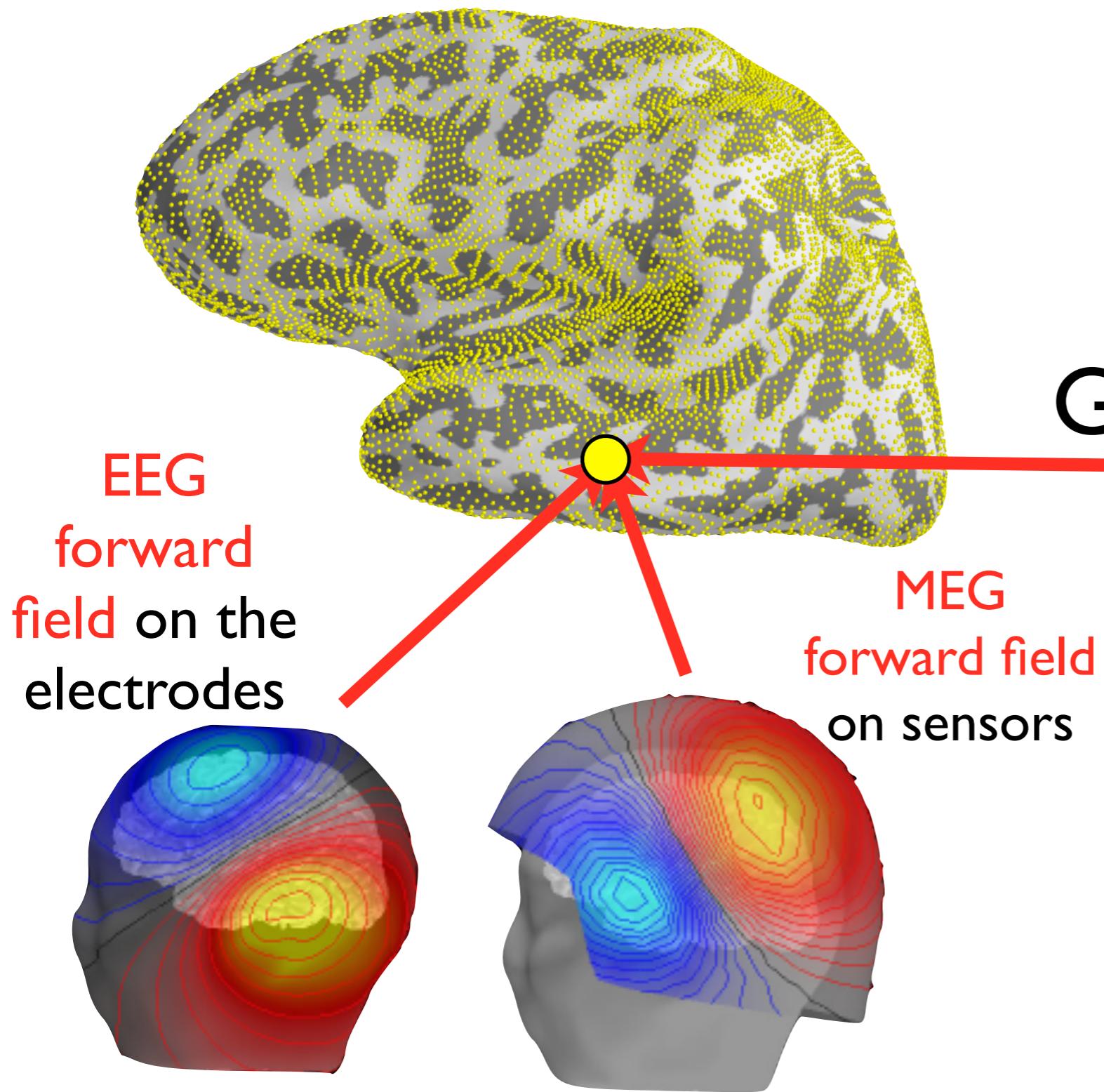
Scalar field defined over time

Position 5000 candidate sources over each hemisphere  
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[Dale and Sereno 93]

# The source model



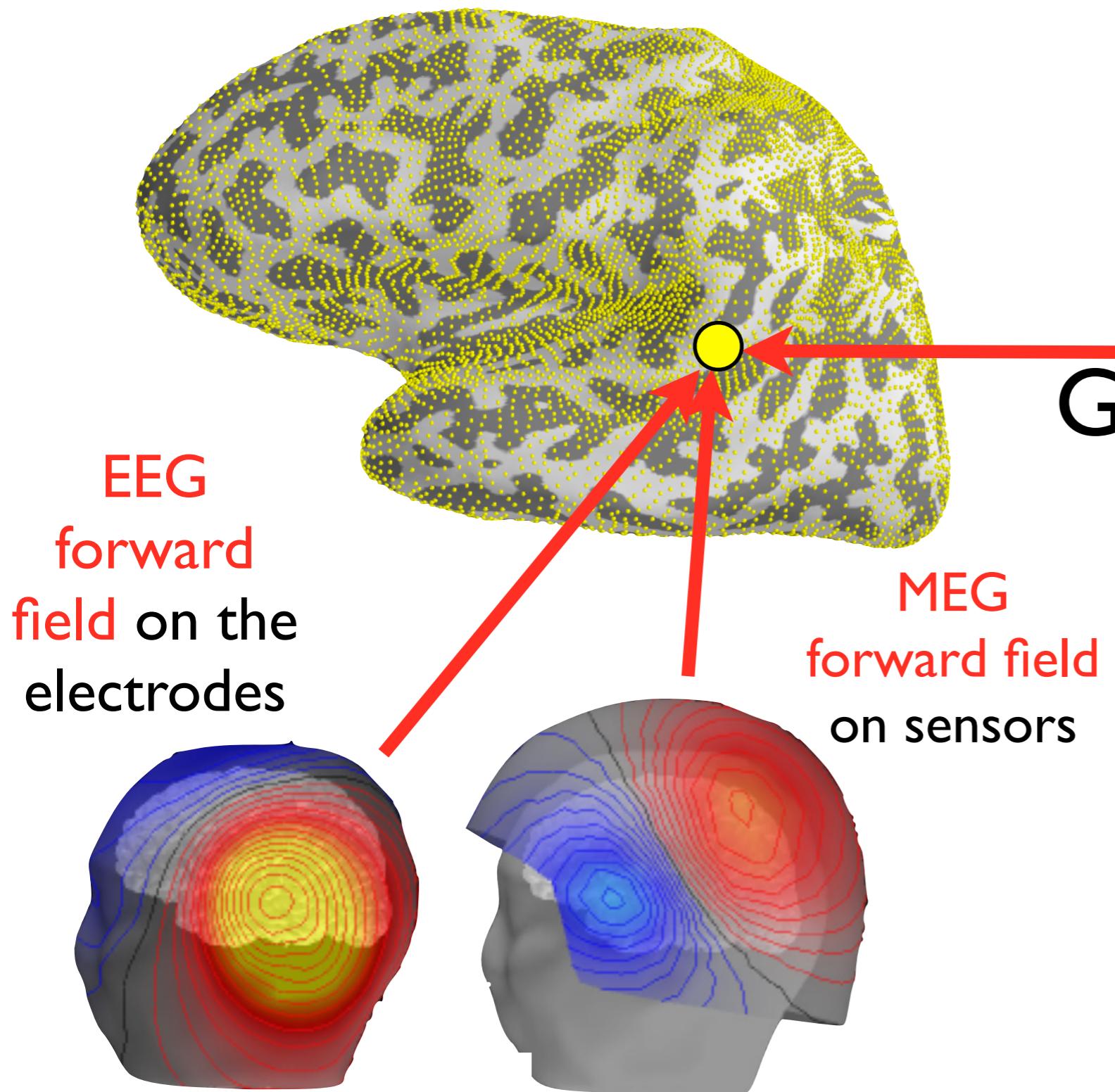
one column = Forward field of one dipole

$$G = \begin{bmatrix} \text{---} & | & G_{\text{EEG}} \\ \text{---} & | & G_{\text{MEG}} \\ \text{---} & | & \text{---} \end{bmatrix}$$

$$\in \mathbb{R}^{N \times P}$$

G is the gain matrix / forward operator obtained by concatenation of the forward fields

# Distributed model

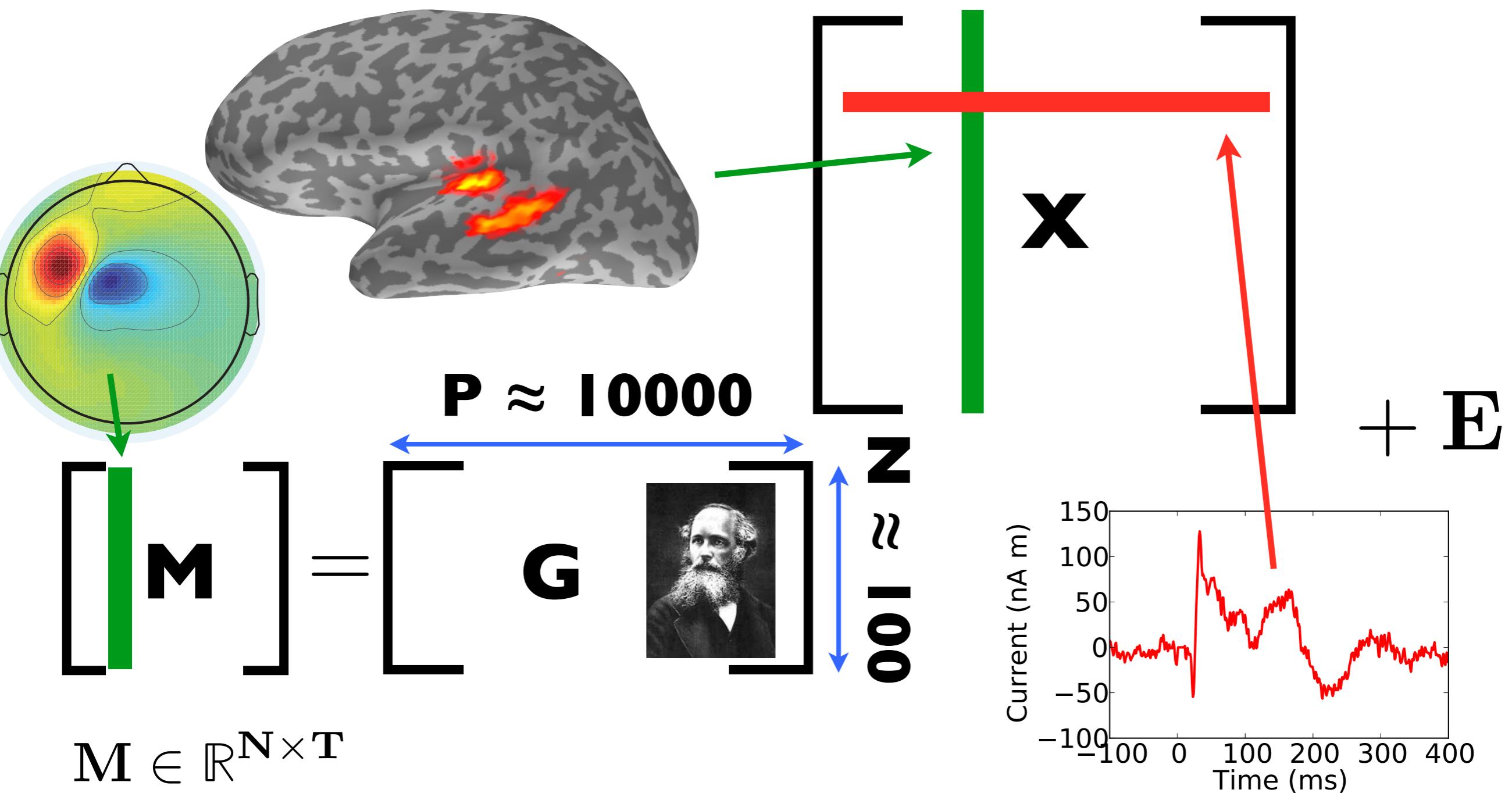


one column = Forward  
field of one dipole

$$G = \begin{bmatrix} G_{EEG} \\ G_{MEG} \end{bmatrix}$$

G is the gain matrix  
obtained by concatenation  
of the forward fields

# Inverse problem: $M = GX + E$



**Objective: Estimate  $X$  given  $M$  and  $G$**

# Inverse problem framework

Penalized (variational) formulation (with whitened data):

$$\mathbf{X}^* = \arg \min_{\mathbf{X}} \|\mathbf{M} - \mathbf{G}\mathbf{X}\|_F^2 + \lambda \phi(\mathbf{X}), \lambda > 0$$

**Data fit**      **Regularization**

$\lambda$  : Trade-off between the **data fit** and the **regularization**

where  $\|A\|_F^2 = \sum_{ij} A_{ij}^2$

# Inverse problem framework

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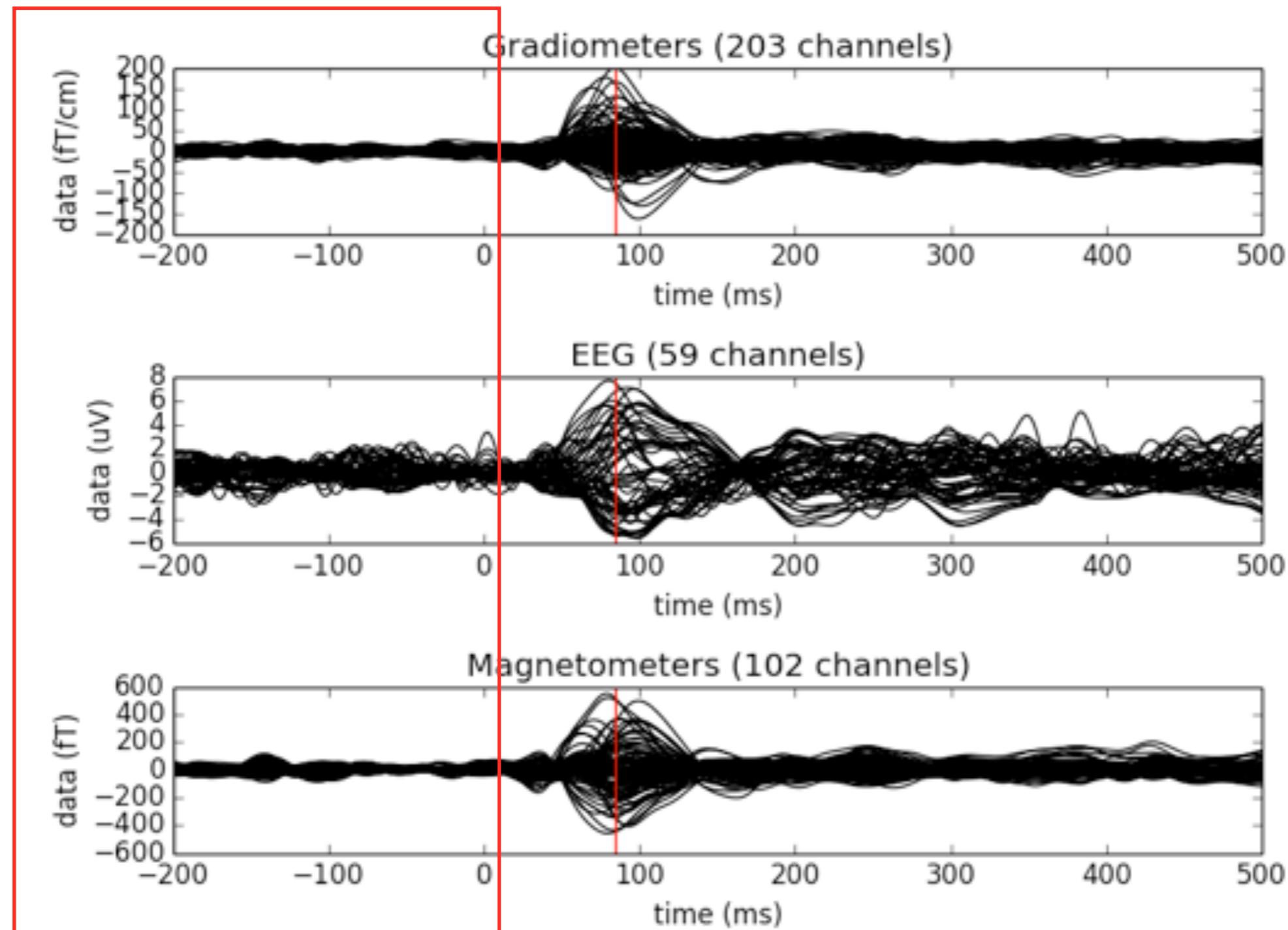
**Data fit**      **Regularization**

$\lambda$  : Trade-off between the **data fit** and the **regularization**

where  $\|A\|_F^2 = \sum_{ij} A_{ij}^2$

**How do you  
whiten / normalize / scale  
the data?**

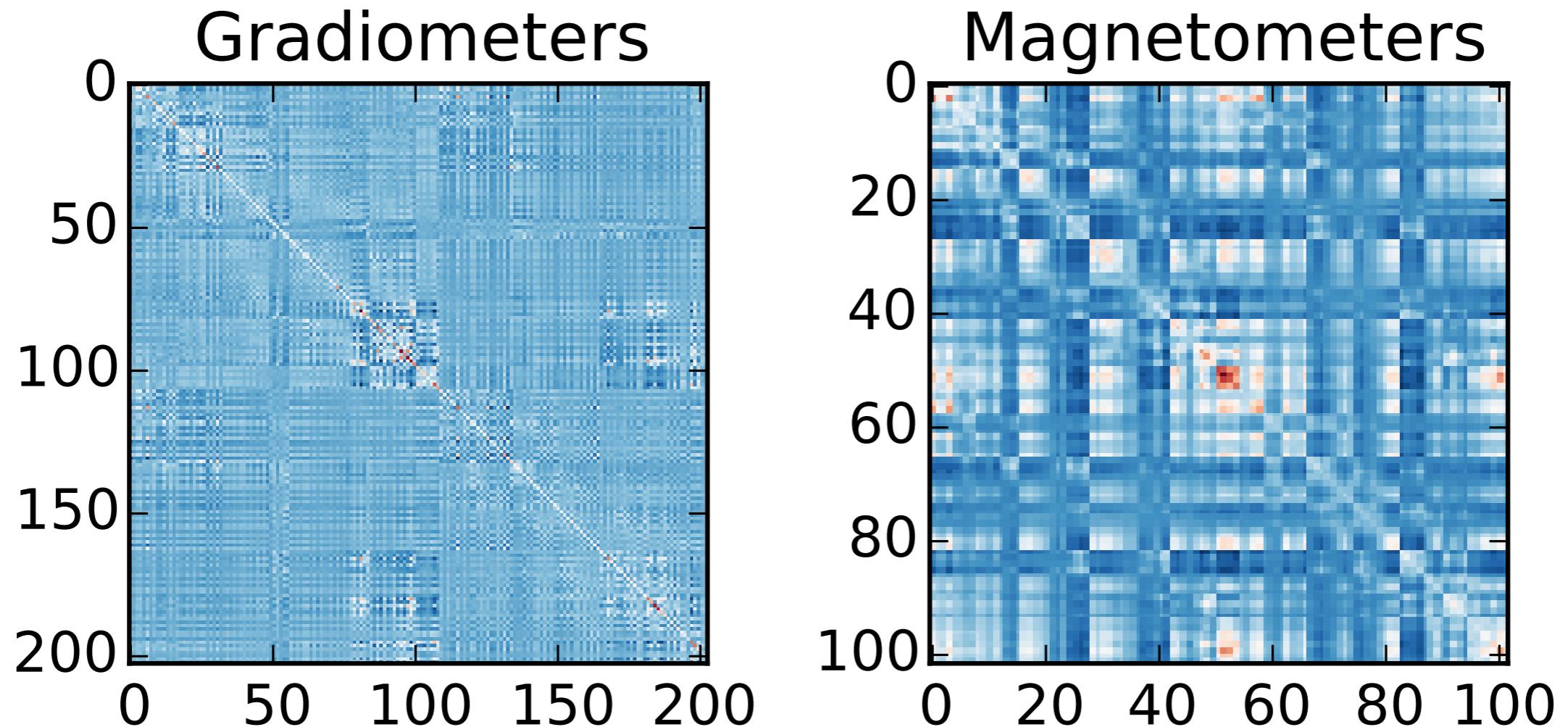
# To know what is signal look at the noise



Baseline

Data from different sensors have to be  
“normalized” to be on the same scale.

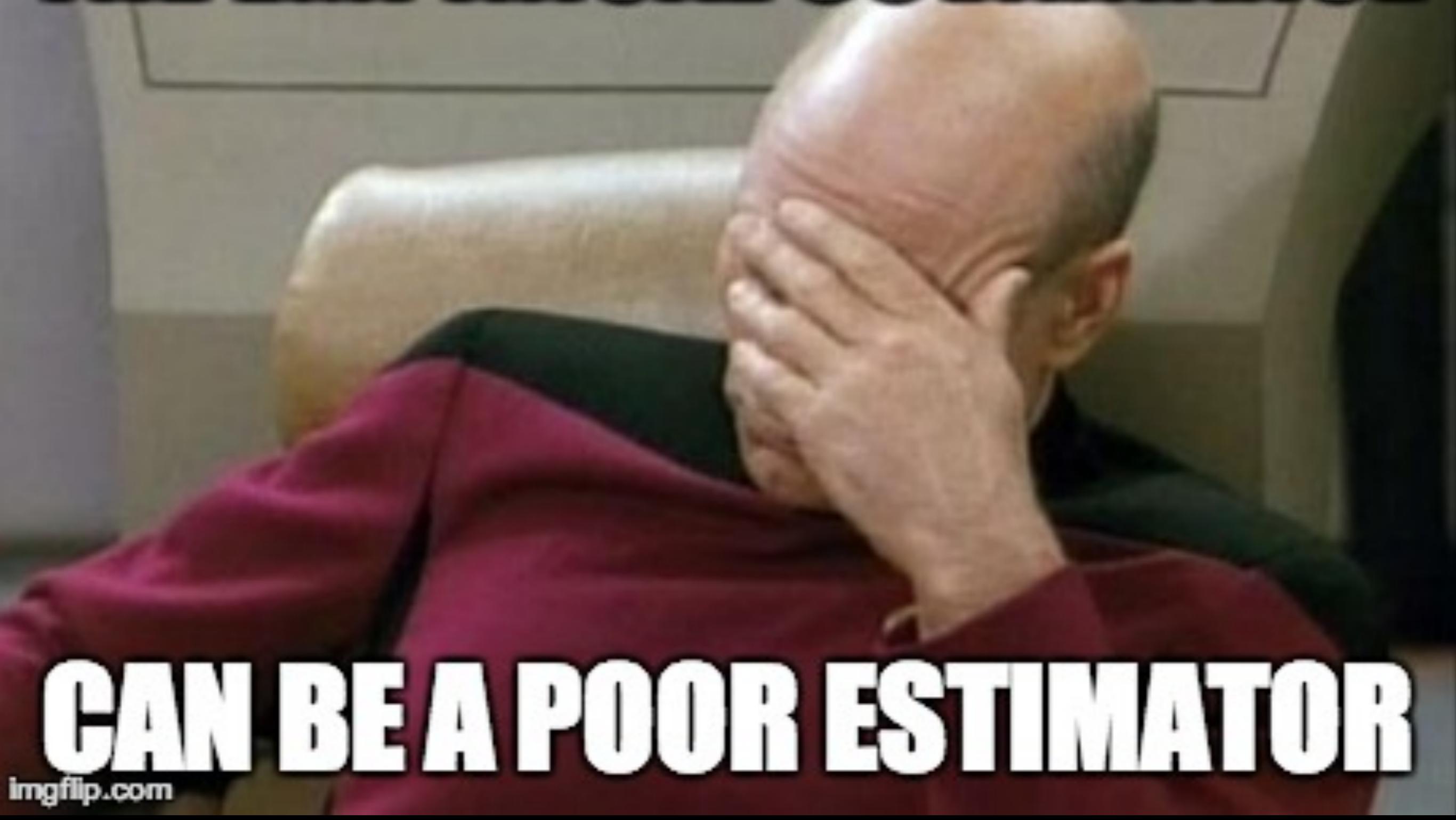
# To know what is signal look at the noise



$$C = \frac{MM^T}{d_t}$$

With whitened data the covariance would be diagonal

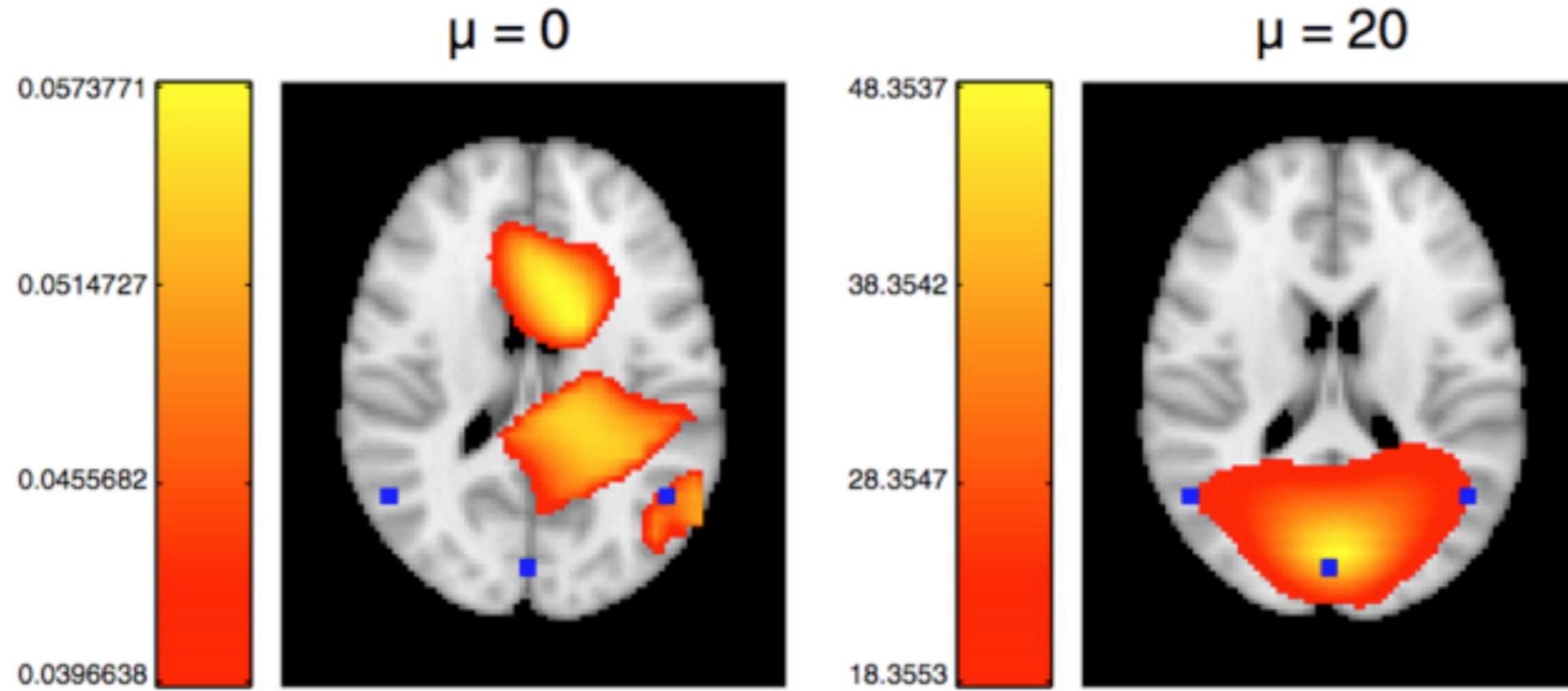
# THE EMPIRICAL COVARIANCE



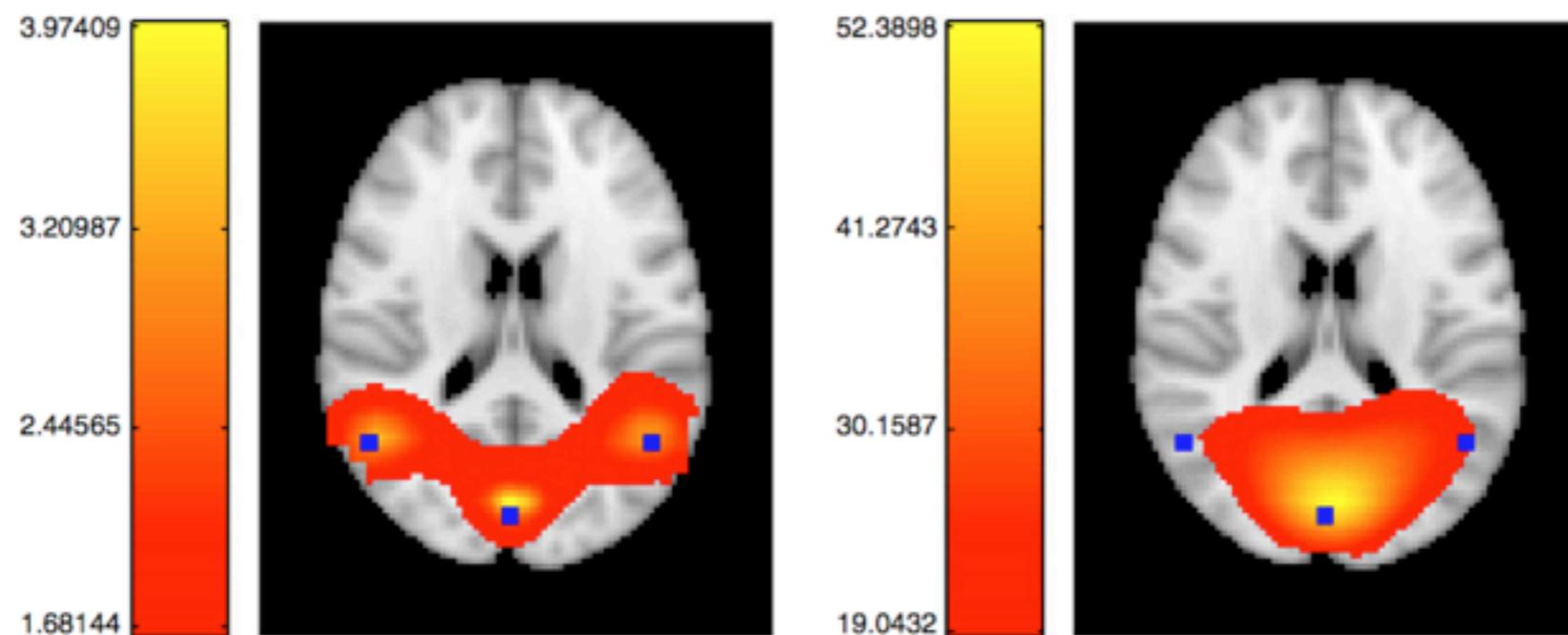
## CAN BE A POOR ESTIMATOR

# True sources VS LCMV Beamformer given C

| 0s



| 80s



$$C_\mu = \mu\sigma_e^2 I + \frac{1}{T} M M^t$$

[Woolrich, 2011, Neuroimage]

# Many strategies exist:

## 1. Hand-set (REG)

$$C' = C + \alpha I, \quad \alpha > 0$$

simple, fast

## 2. Ledoit-Wolf (LW)

$$C_{LW} = (1 - \alpha)C + \alpha \mu I \quad \mu = \text{mean}(\text{diag}(C))$$

## 3. Cross-validated shrinkage (SC)

$$C_{SC} = (1 - \alpha_{CV})C + \alpha_{CV} \mu I$$

## 4. Probabilistic PCA (PPCA)

$$C_{PPCA} = HH^t + \sigma^2 I_N$$

## 5. Factor Analysis (FA)

$$C_{FA} = HH^t + \text{diag}(\psi_1, \dots, \psi_D)$$

complex, slow

# Model selection: Log-likelihood

Given my model  $\mathbf{C}$  how likely are unseen data  $\mathbf{Y}$ ?

$$\mathcal{L}(Y|C) = -\frac{1}{2T} \text{Trace}(YY^t C^{-1}) - \frac{1}{2} \log((2\pi)^N \det(C))$$

Higher log likelihood = better  $\mathbf{C}$  & better whitening

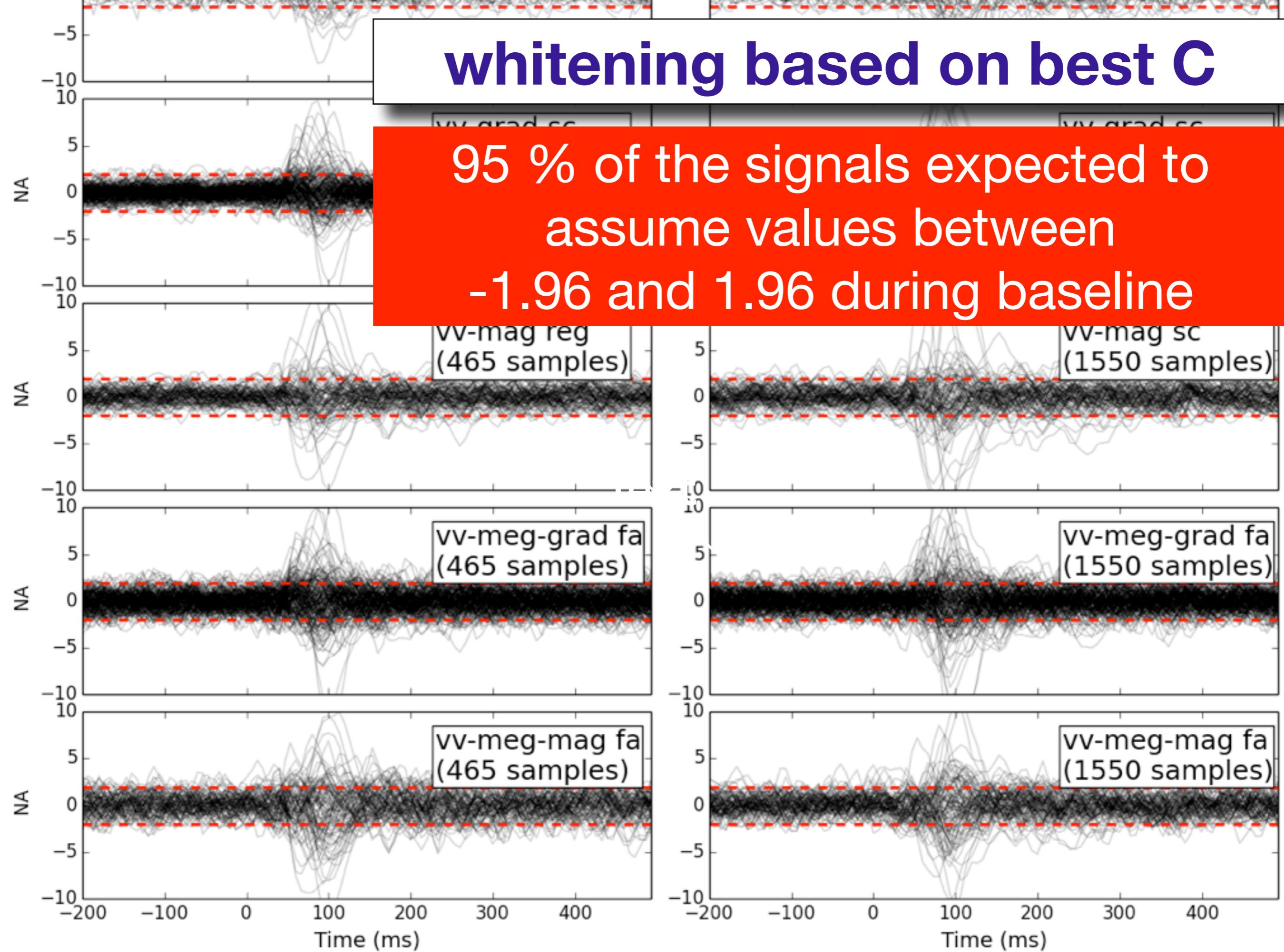


# MEG and EEG data

<b>key</b>	<b>dataset and channel type</b>
bt1-mag	4D Magnes 3600 WH magnetometers
ctf-mag	CTF-275 axial gradiometers
vv-eeg	VectorView EEG electrodes
vv-grad	VectorView planar gradiometers
vv-mag	VectorView magnetometers
vv-meg-grad	VectorView planar gradiometers, combined estimation
vv-meg-mag	VectorView magnetometers, combined estimation

# whitening based on best C

95 % of the signals expected to  
assume values between  
-1.96 and 1.96 during baseline

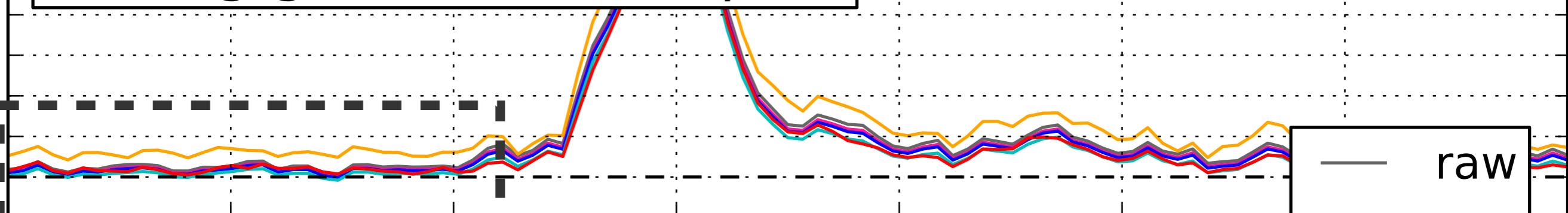


vv-mag (1550 samples)

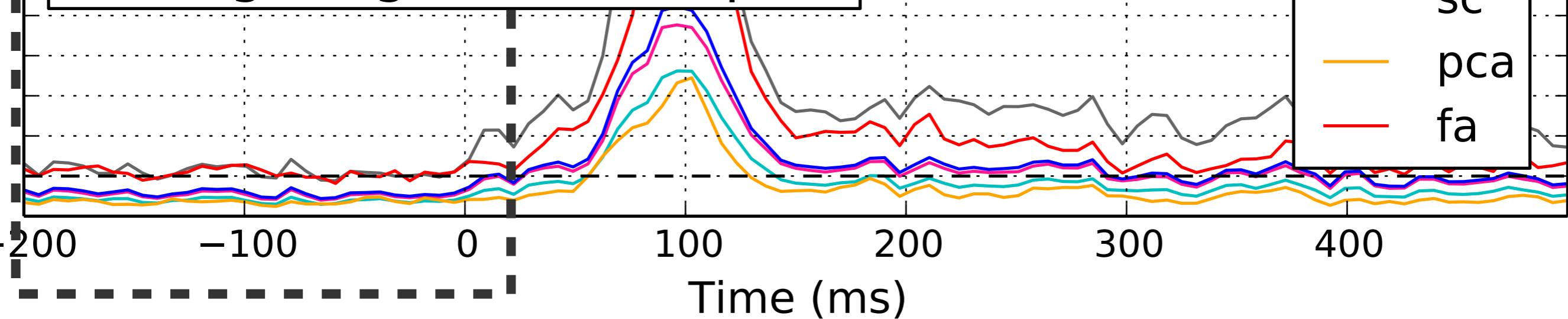
## whitened Global Field Power ( $\chi^2$ )



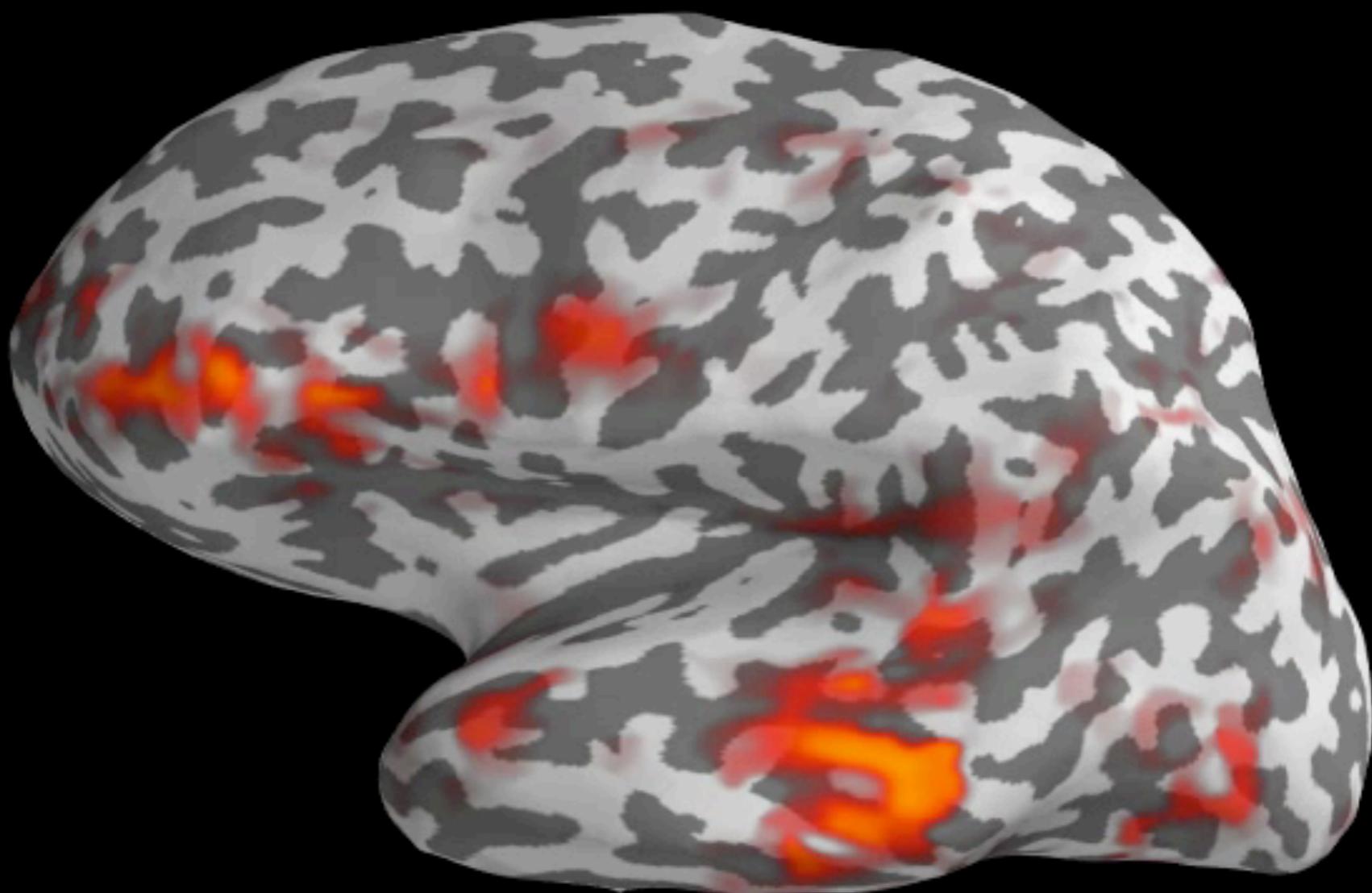
vv-meg-grad (1550 samples)



vv-meg-mag (1550 samples)

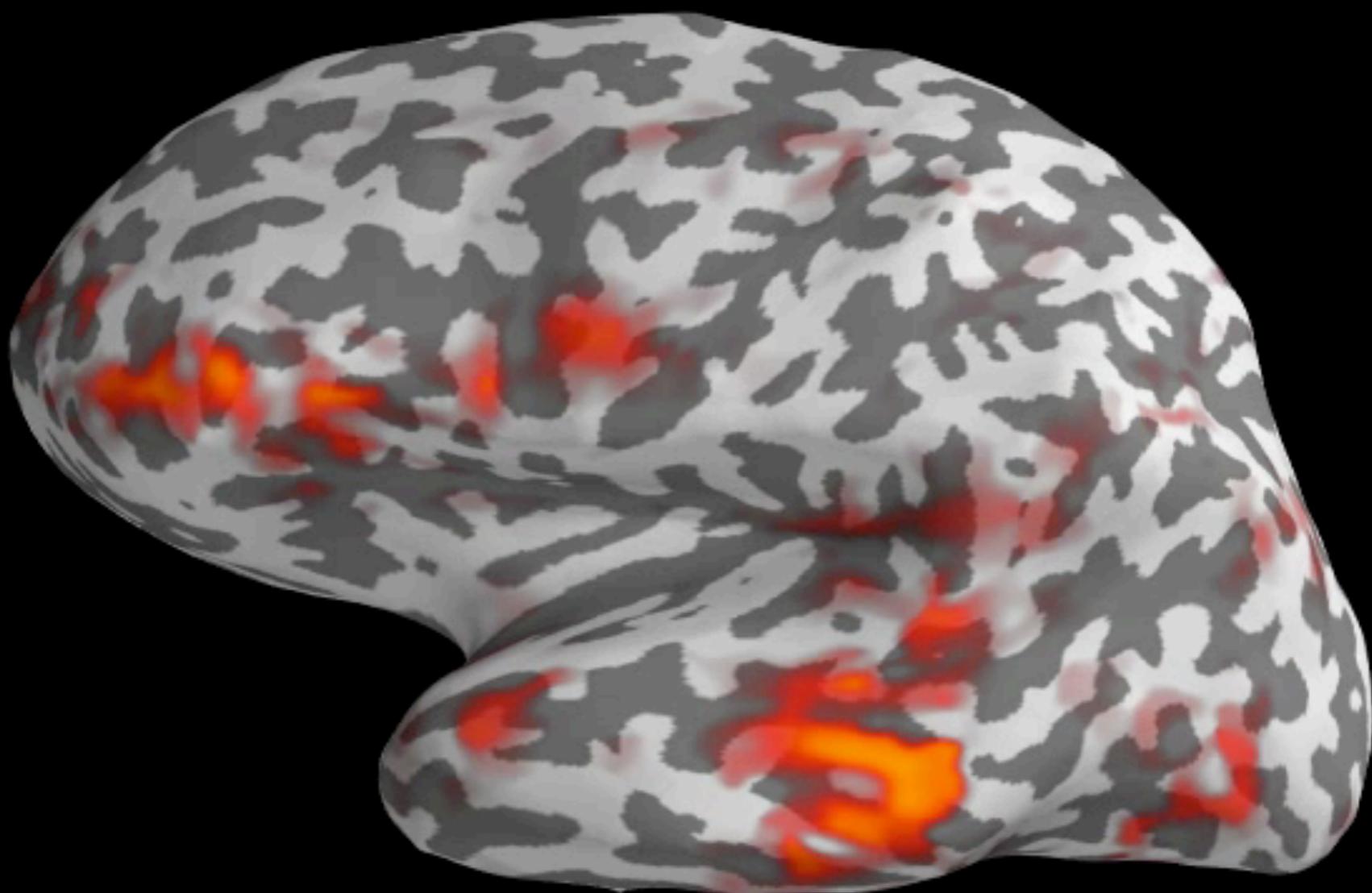


<http://youtu.be/Uxr5Pz7JPrs>



time=0.00 ms

<http://youtu.be/Uxr5Pz7JPrs>



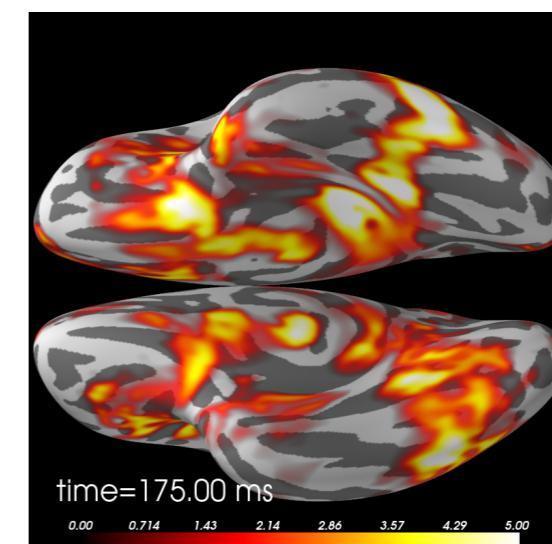
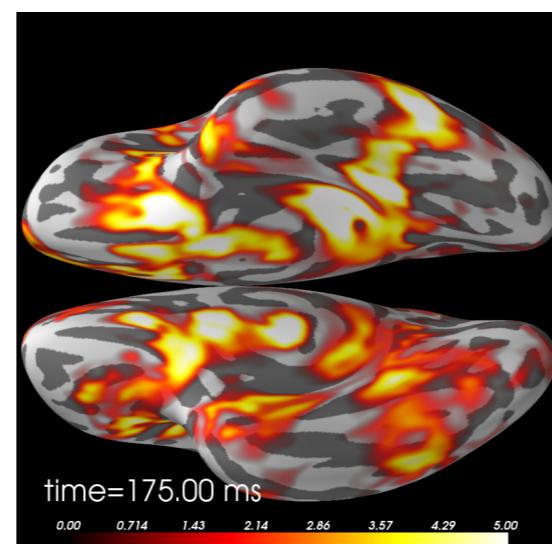
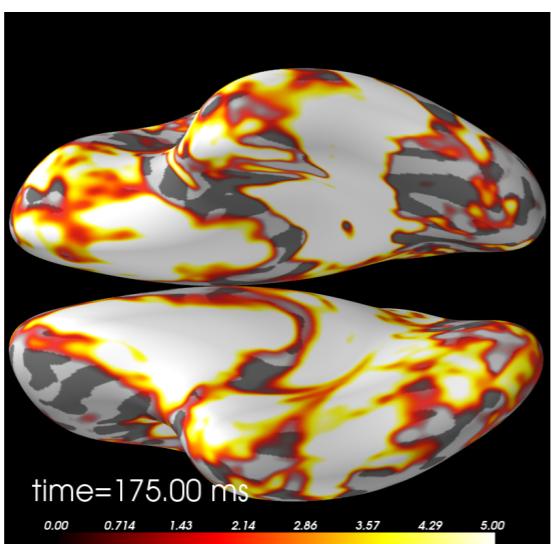
time=0.00 ms

20 epochs

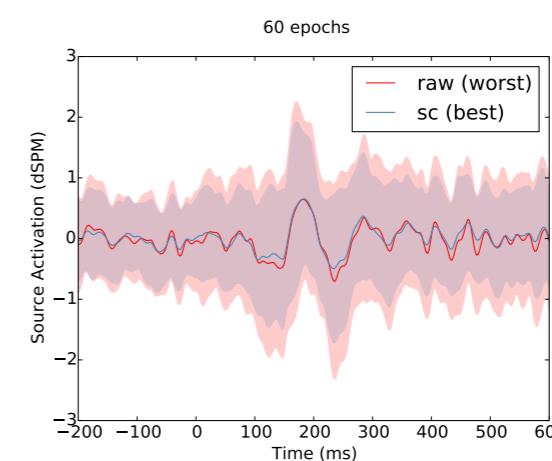
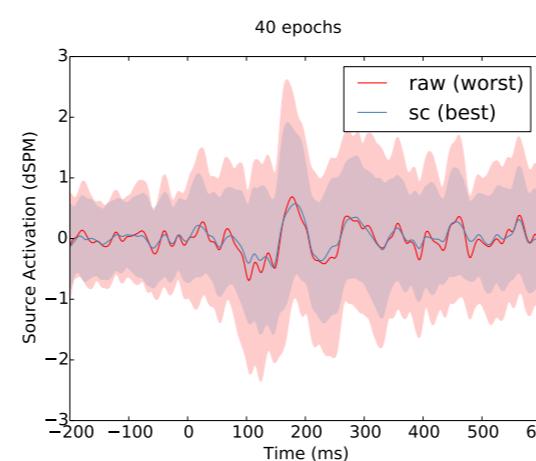
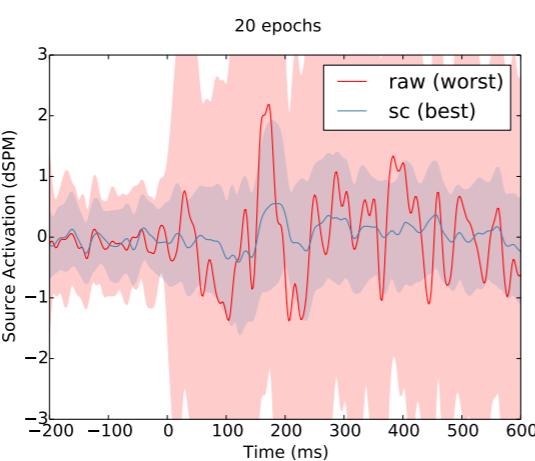
40 epochs

60 epochs

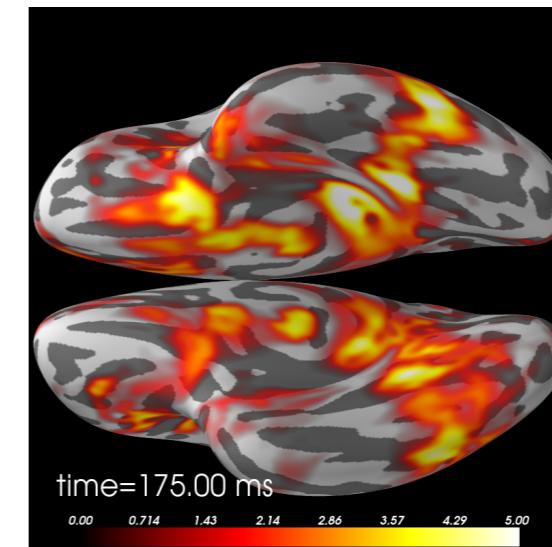
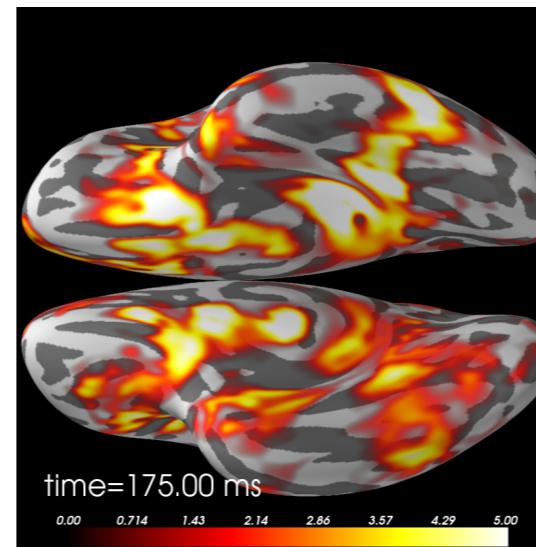
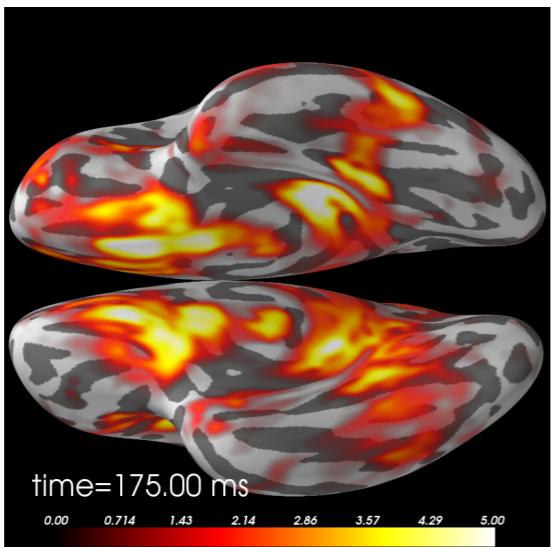
worst



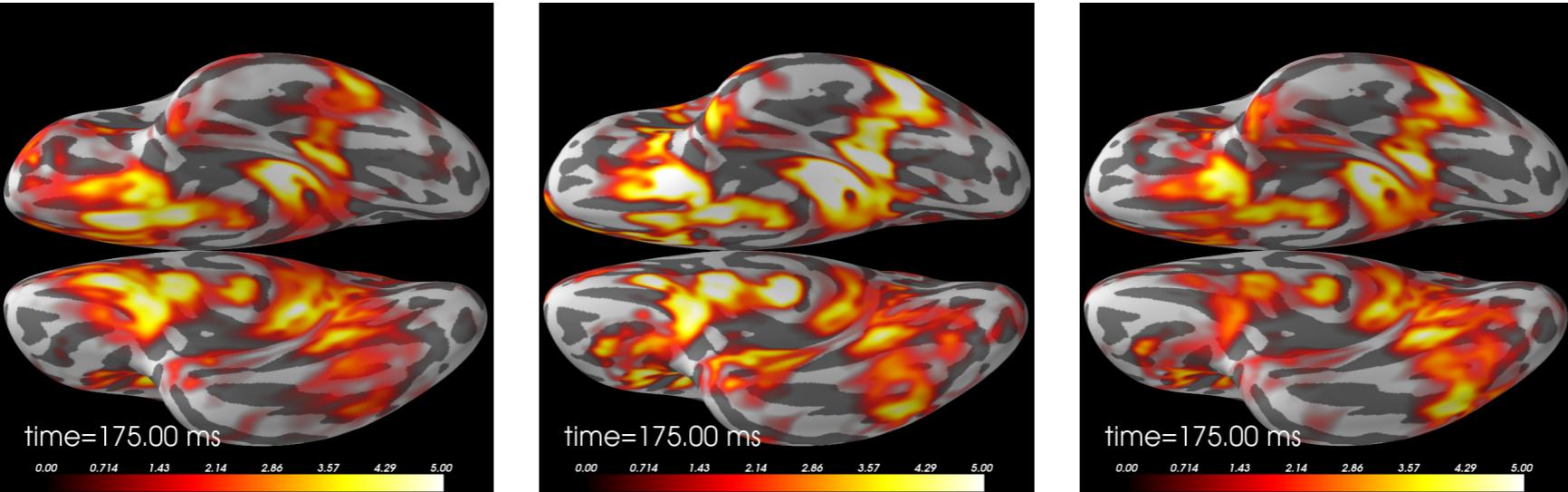
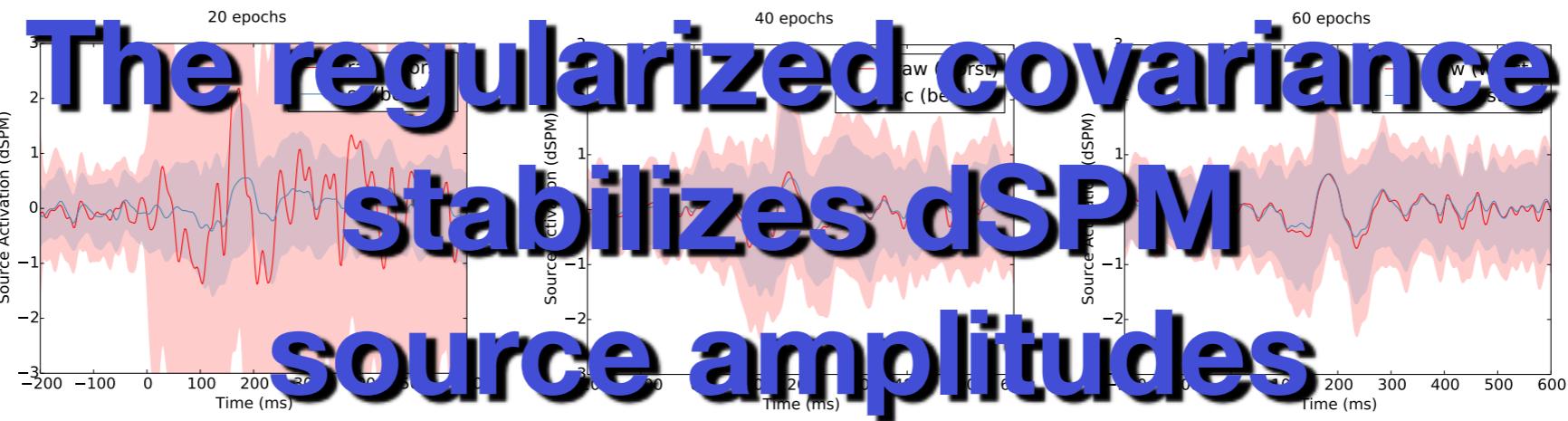
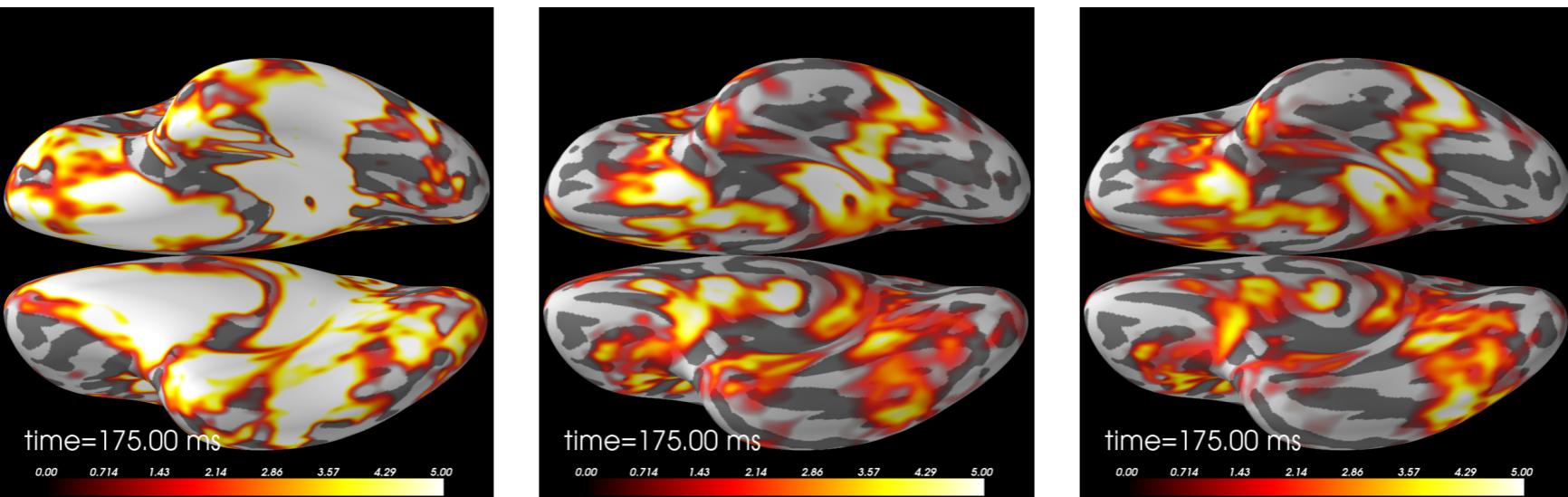
std



best



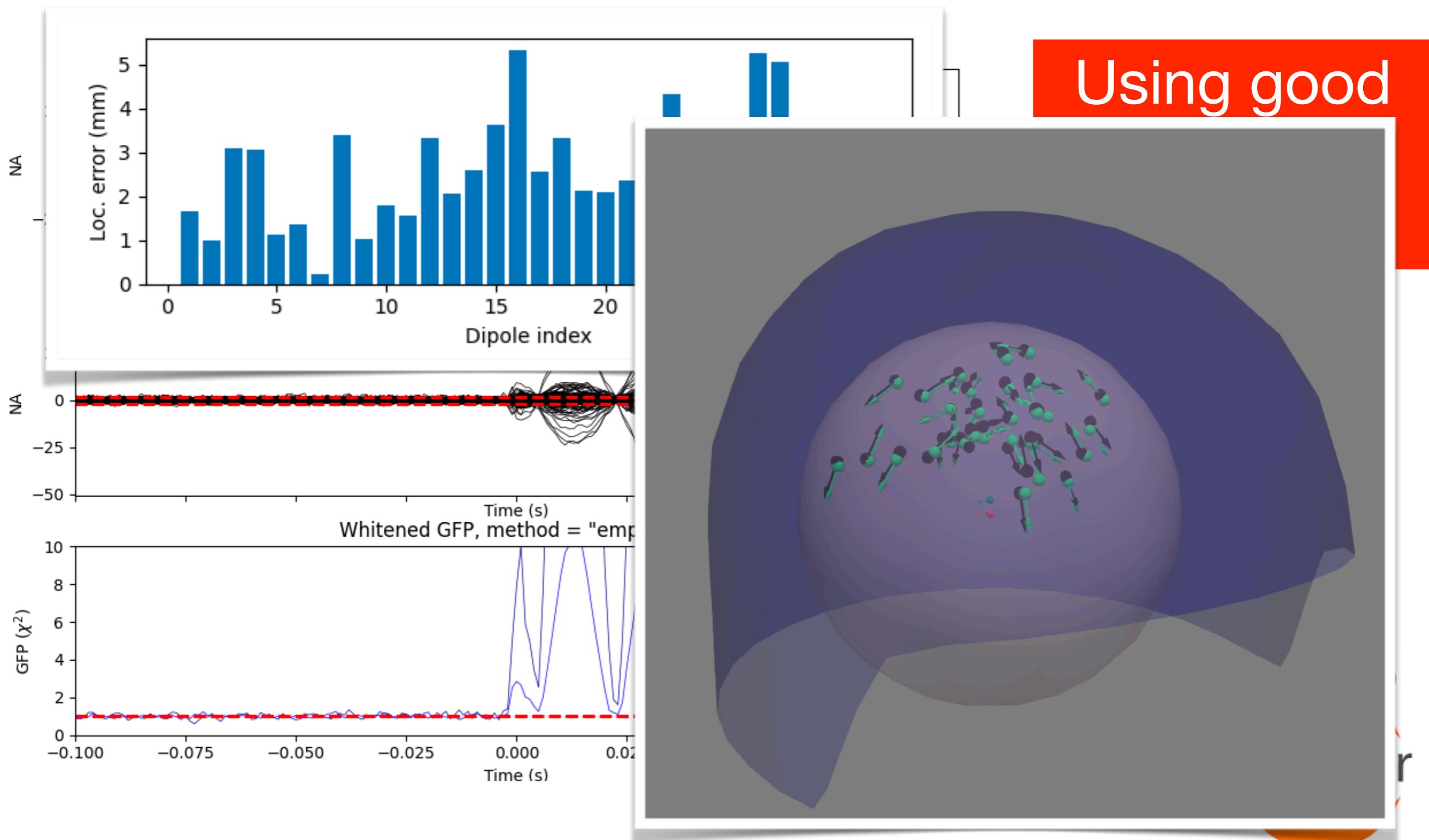
faces > scrambled SPM faces dataset, Henson (2003)





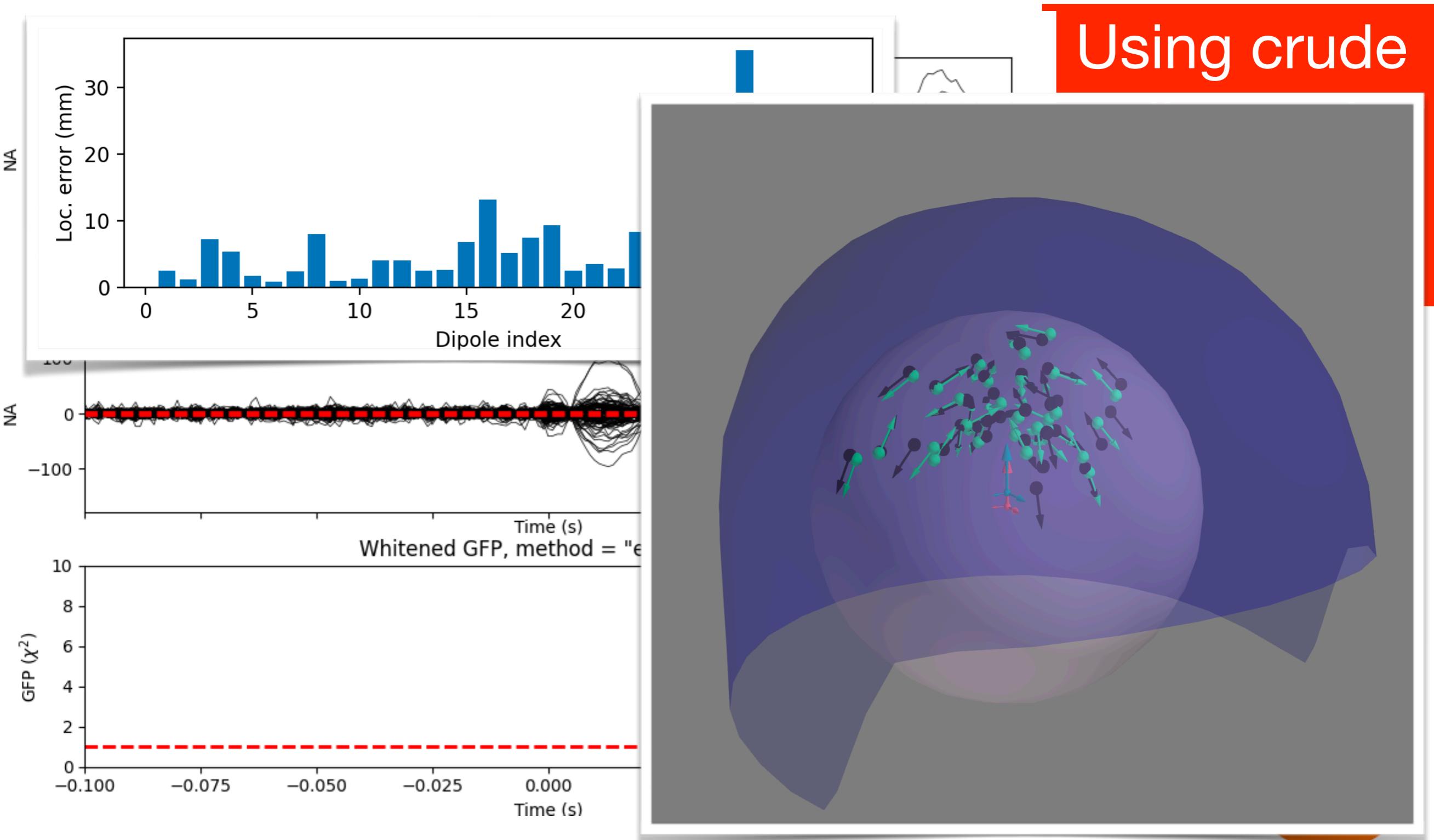
[https://bit.ly/ohbm2020\\_mne\\_cov](https://bit.ly/ohbm2020_mne_cov)

# Dipole fitting and noise covariance



[https://mne.tools/stable/auto\\_tutorials/sample-datasets/plot\\_brainstorm\\_phantom\\_elekta.html](https://mne.tools/stable/auto_tutorials/sample-datasets/plot_brainstorm_phantom_elekta.html)

# Dipole fitting and noise covariance



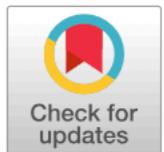
[https://mne.tools/stable/auto\\_tutorials/sample-datasets/plot\\_brainstorm\\_phantom\\_elekta.html](https://mne.tools/stable/auto_tutorials/sample-datasets/plot_brainstorm_phantom_elekta.html)

# Conclusion



# Conclusion

- “Garbage in garbage out”
- To make the best of EEG/MEG data **do not** process channel independently!
- Check statistical hypothesis and use quality control plots

**METHODS ARTICLE**Front. Neurosci., 06 August 2018 | <https://doi.org/10.3389/fnins.2018.00530>

# A Reproducible MEG/EEG Group Study With the MNE Software: Recommendations, Quality Assessments, and Good Practices

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<sup>2</sup>Institute for Learning and Brain Sciences, University of Washington, Seattle, WA, United States

<sup>3</sup>NeuroSpin, CEA, Université Paris-Saclay, Gif-sur-Yvette, France

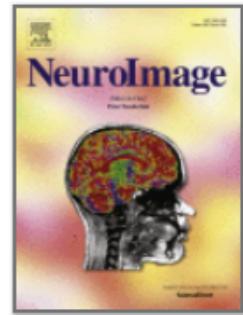
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NeuroImage  
Volume 108, March 2015, Pages 328-342



# Automated model selection in covariance estimation and spatial whitening of MEG and EEG signals

Denis A. Engemann <sup>a, b, c, d</sup>  , Alexandre Gramfort <sup>a, e</sup>

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MNE is a community-driven software package designed for **processing electroencephalography (EEG) and magnetoencephalography (MEG) data** providing comprehensive tools and workflows for:

1. Preprocessing
2. Source estimation
3. Time-frequency analysis
4. Statistical testing
5. Estimation of functional connectivity
6. Applying machine learning algorithms
7. Visualization of sensor- and source-space data

MNE includes a comprehensive Python package (provided under the simplified BSD license), supplemented by tools compiled from C code for the LINUX and Mac OSX operating systems, as well as a MATLAB toolbox.



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Thanks !



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