



MRC Cognition  
and Brain  
Sciences Unit



UNIVERSITY OF  
CAMBRIDGE

# **EEG/MEG 2:**

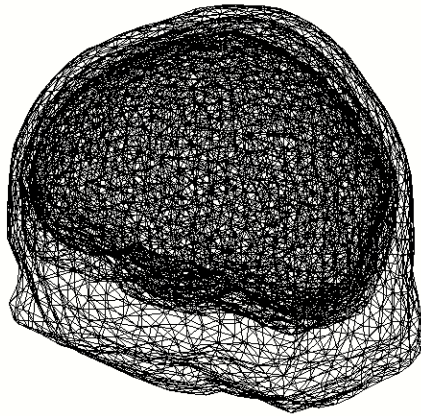
## **(Linear) Source Estimation**

Olaf Hauk

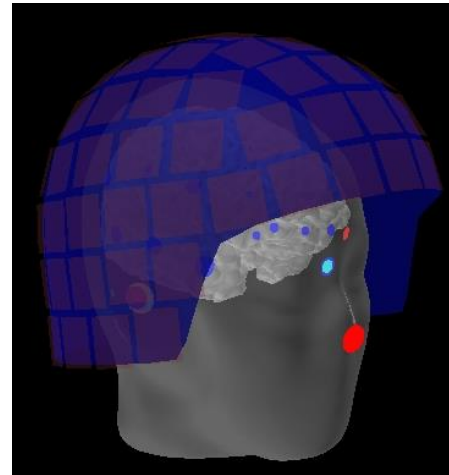
[olaf.hauk@mrc-cbu.cam.ac.uk](mailto:olaf.hauk@mrc-cbu.cam.ac.uk)

# Ingredients for Source Estimation

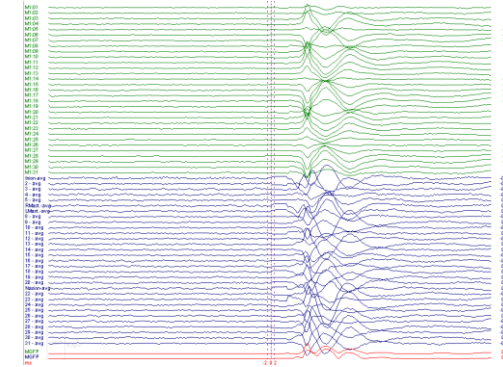
Volume Conductor/  
Head Model



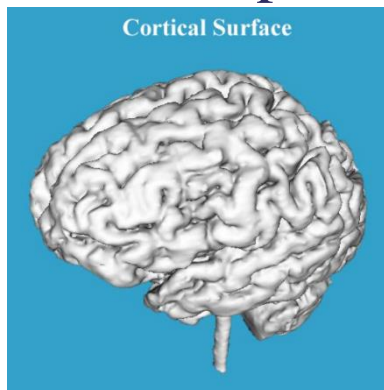
Coordinate  
Transformation



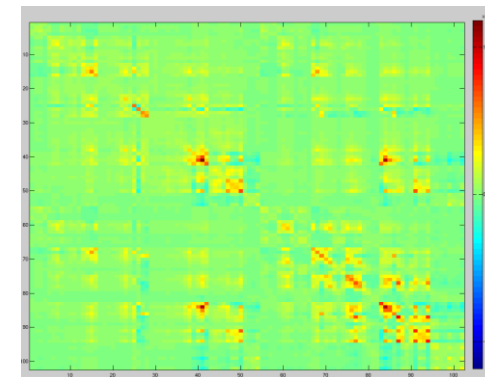
MEG data



Source Space

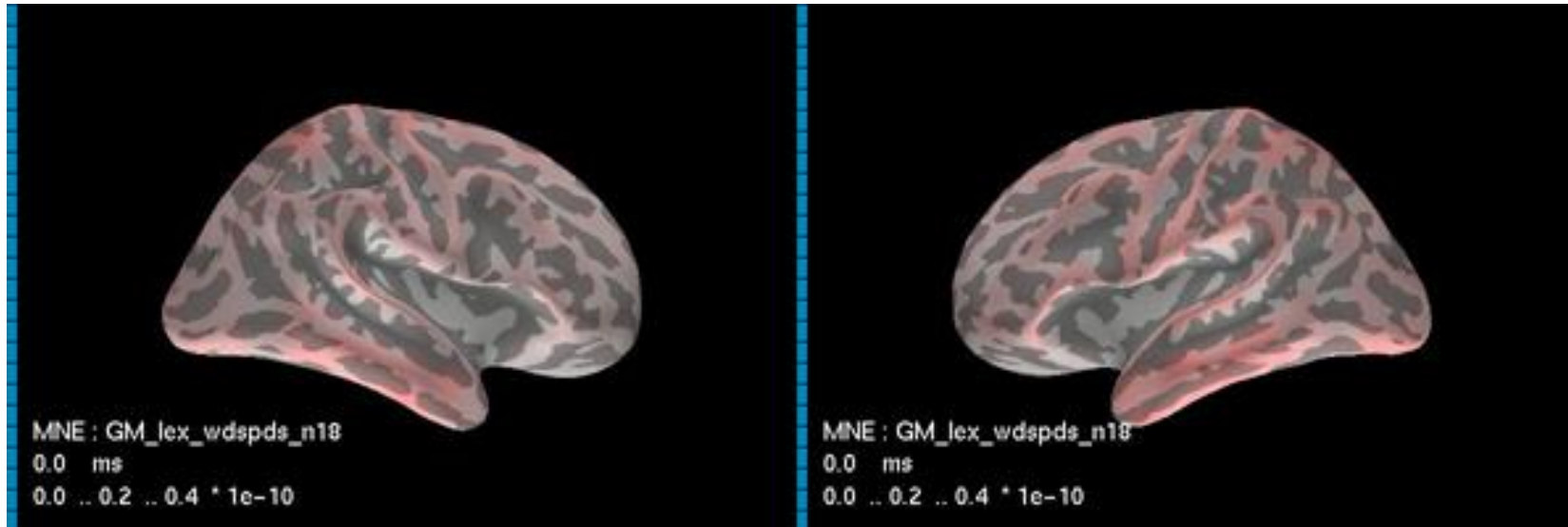


Noise/Covariance Matrix



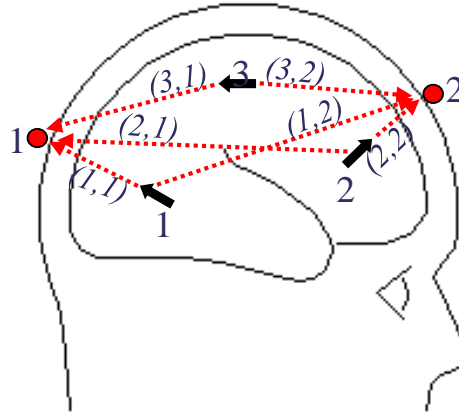
# Our Goal: Spatio-Temporal Brain Dynamics

## “Brain Movies”



# The EEG/MEG Inverse Problem

# The EEG/MEG Forward Problem



$$\begin{array}{c}
 \text{data} \quad \text{"leadfield"} \quad \text{dipoles} \\
 \begin{matrix} 1 \\ 2 \end{matrix} \cdot \begin{pmatrix} d_1 \\ d_2 \end{pmatrix} = \begin{pmatrix} 0.5 & 0 & 0.3 \\ 0 & 1 & -0.3 \end{pmatrix} \begin{pmatrix} j_1 \\ j_2 \\ j_3 \end{pmatrix} \begin{matrix} \nwarrow 1 \\ \nearrow 2 \\ \nwarrow 3 \end{matrix} \\
 \text{?} \\
 \text{inversion} \\
 \begin{matrix} \nwarrow 1 \\ \nearrow 2 \\ \nwarrow 3 \end{matrix} \begin{pmatrix} j_1 \\ j_2 \\ j_3 \end{pmatrix} = \begin{pmatrix} 1.5034 & 0.1241 \\ 0.2483 & 0.9379 \\ 0.8276 & -0.2069 \end{pmatrix} * \begin{pmatrix} d_1 \\ d_2 \end{pmatrix} \begin{matrix} 1 \\ 2 \end{matrix} \cdot
 \end{array}$$

$$j_1 + j_2 = 1$$

under-determined problem, no unique solution

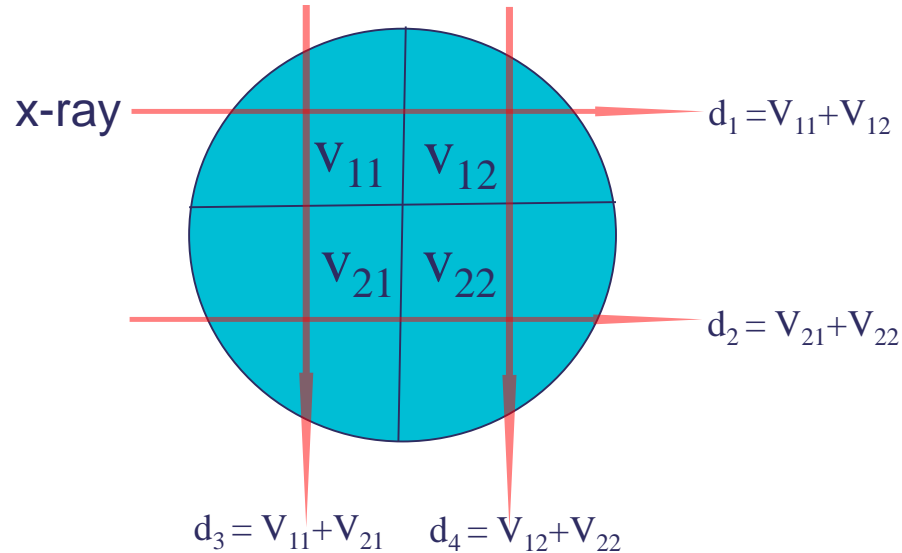
$$\mathbf{d} = \mathbf{L}\mathbf{j}$$

**d**: data (n\_sensors x 1) **L**: "leadfield" (n\_sensors x n\_dipoles), **j**: dipoles (n\_dipoles x 1)

Usually n\_dipoles >> n\_sensors.

# EEG/MEG “Scanning” is not “Tomography”

## Tomography (CT, fMRI...)



$$d_1 = V_{11} + V_{12}$$

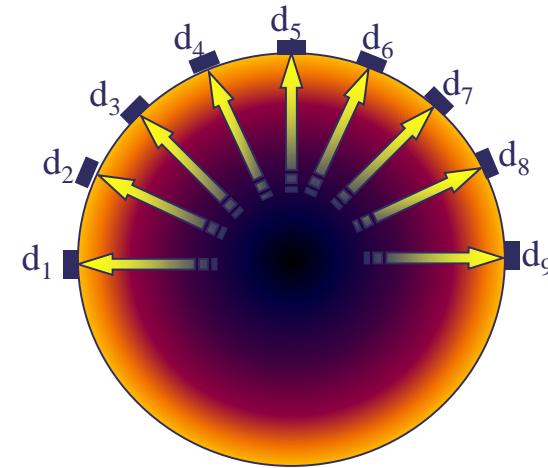
$$d_2 = V_{21} + V_{22}$$

$$d_3 = V_{11} + V_{21}$$

$$d_4 = V_{12} + V_{22}$$

Available information is determined by  
the equipment/experimenter

## EEG/MEG



$$d_1 = V_{11} + V_{12} + V_{13} + V_{14} \dots$$

$$d_2 = V_{21} + V_{22} + V_{23} + V_{24} \dots$$

Information is lost during  
measurement

Cannot be retrieved by  
mathematics

Inherently limits spatial resolution

# Why Inverse “Problem”?

Without additional constraints the solution is non-unique, i.e. there are infinitely many solutions

What is the solution to

$$x_1 + x_2 = 1$$

Maybe

$$x_1 = 0 ; x_2 = 1 \quad ?$$

$$x_1 = 1 ; x_2 = 0 \quad ?$$

$$x_1 = 1000 ; x_2 = -999 \quad ?$$

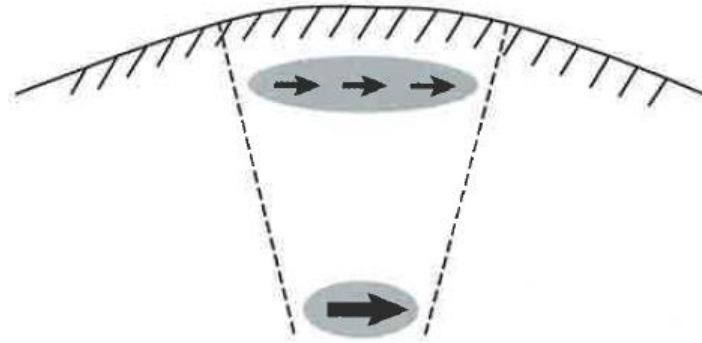
$$x_1 = \pi ; x_2 = (1-\pi) \quad ?$$

The “minimum norm solution” is:

$$x_1 = 0.5 ; x_2 = 0.5$$

with  $(0.5^2 + 0.5^2)=0.5$  the minimum norm among all possible solutions.

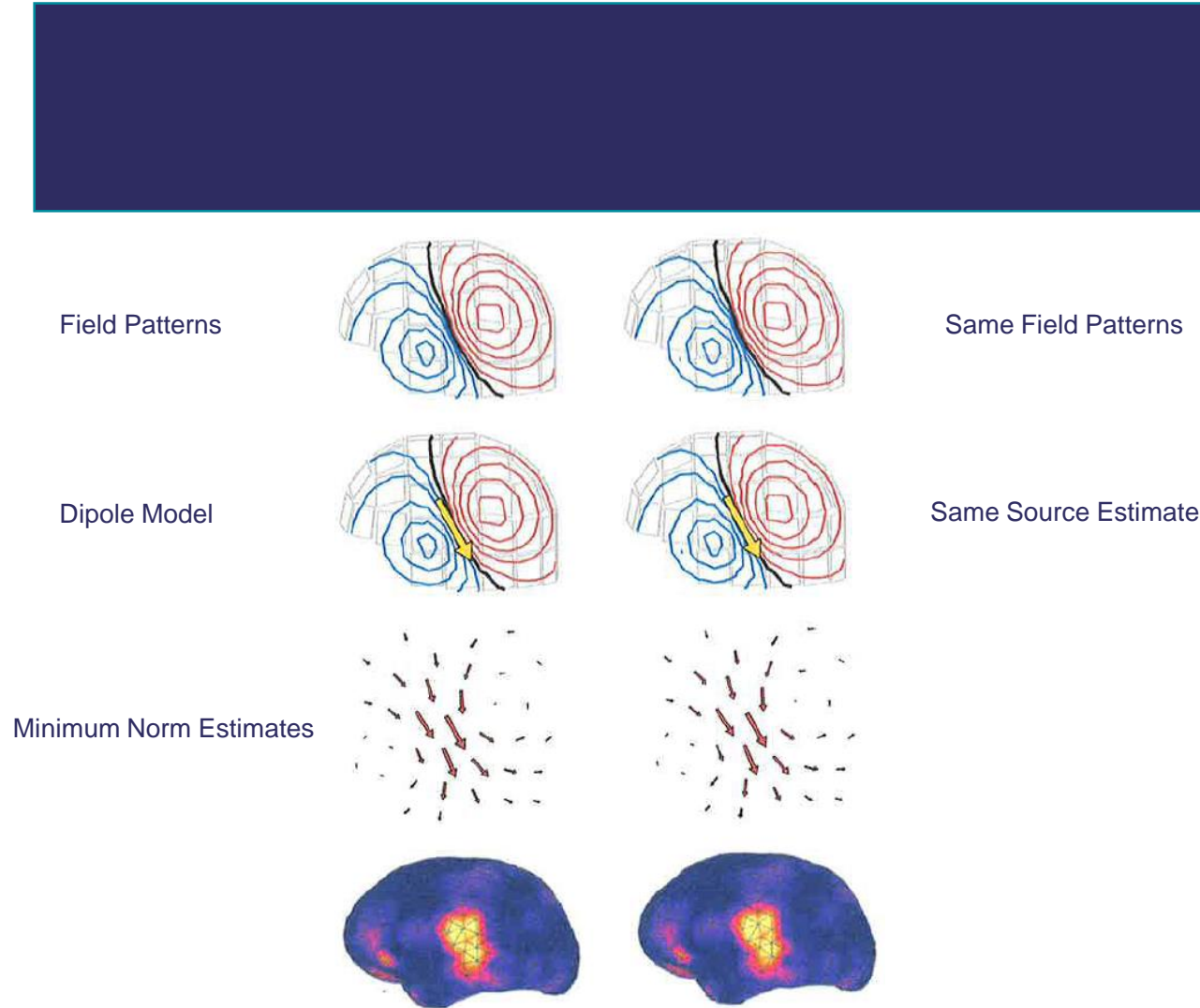
# Examples for Non-Uniqueness



A distributed superficial distribution may be indistinguishable from a focal deep source.

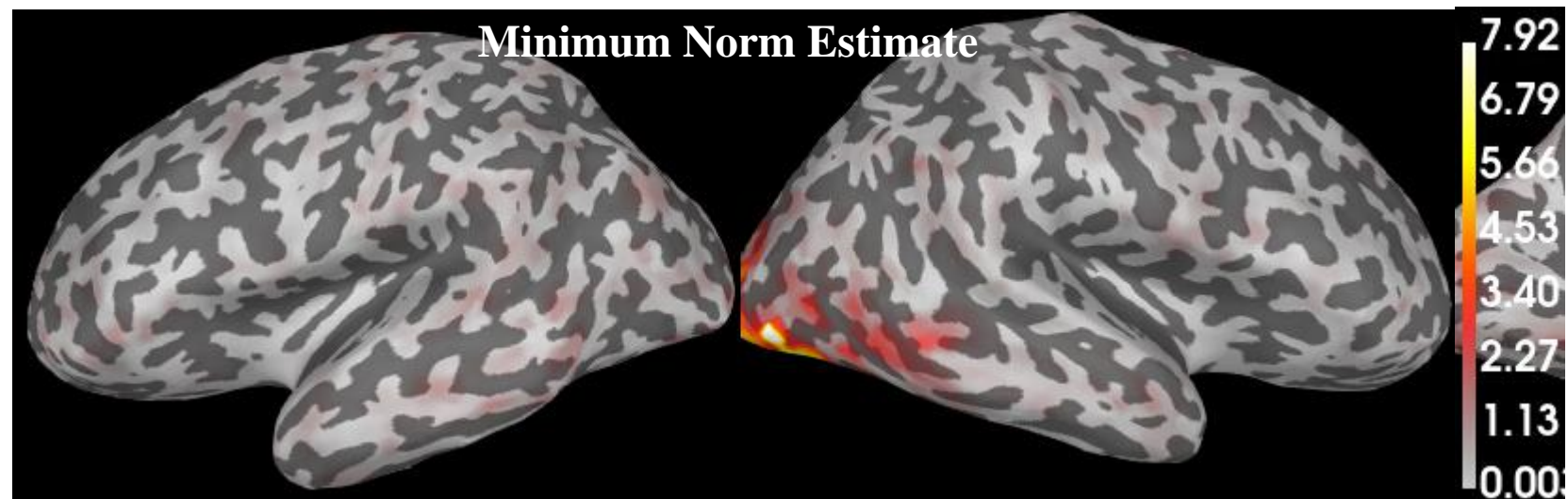
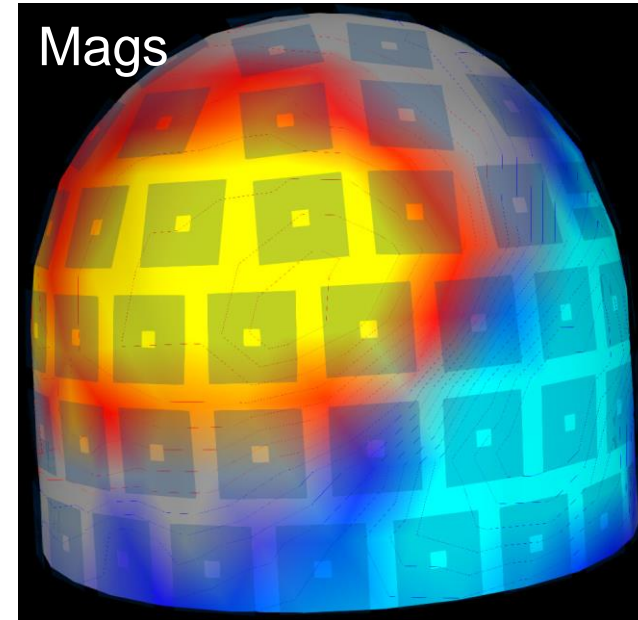
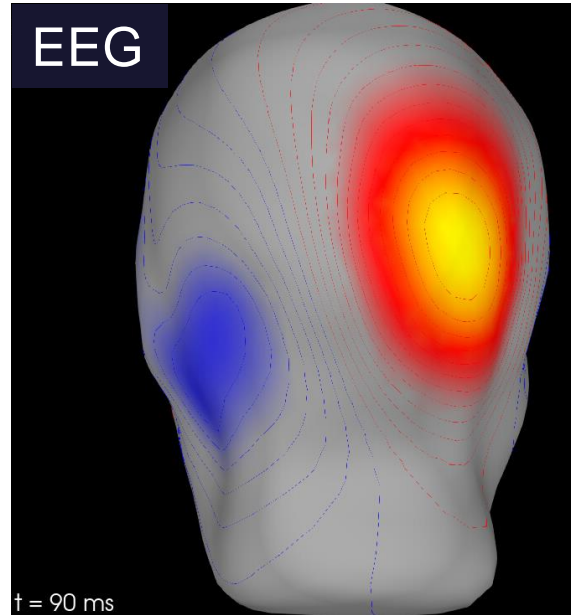
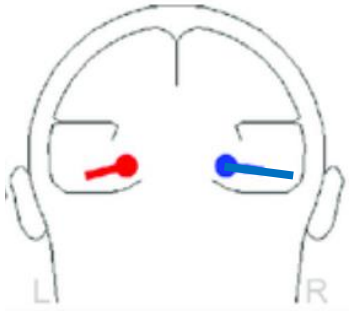


# Examples for Non-Uniqueness



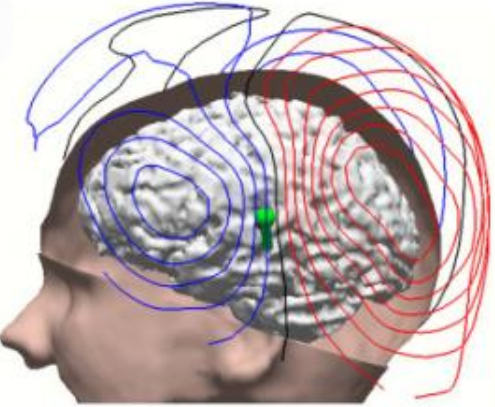
# Example: Visually Evoked Activity ~100 ms

Checkerboard to  
left visual field

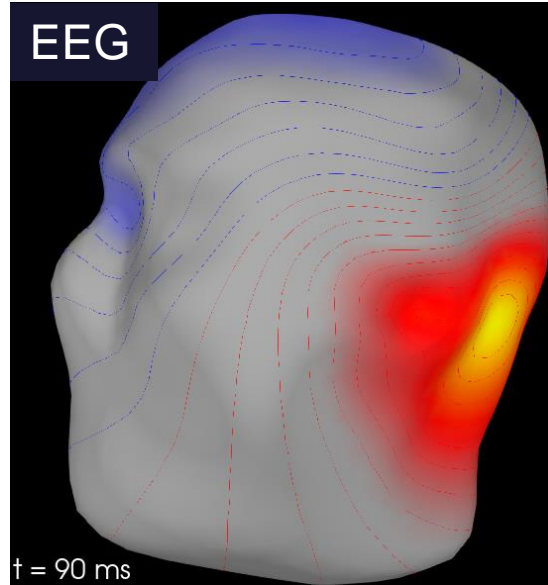


# Example: Auditorily Evoked Activity

Tone to right ear

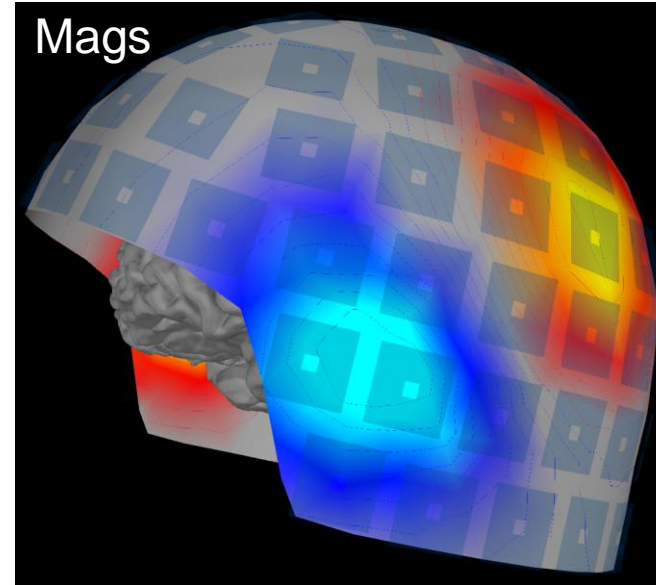


EEG

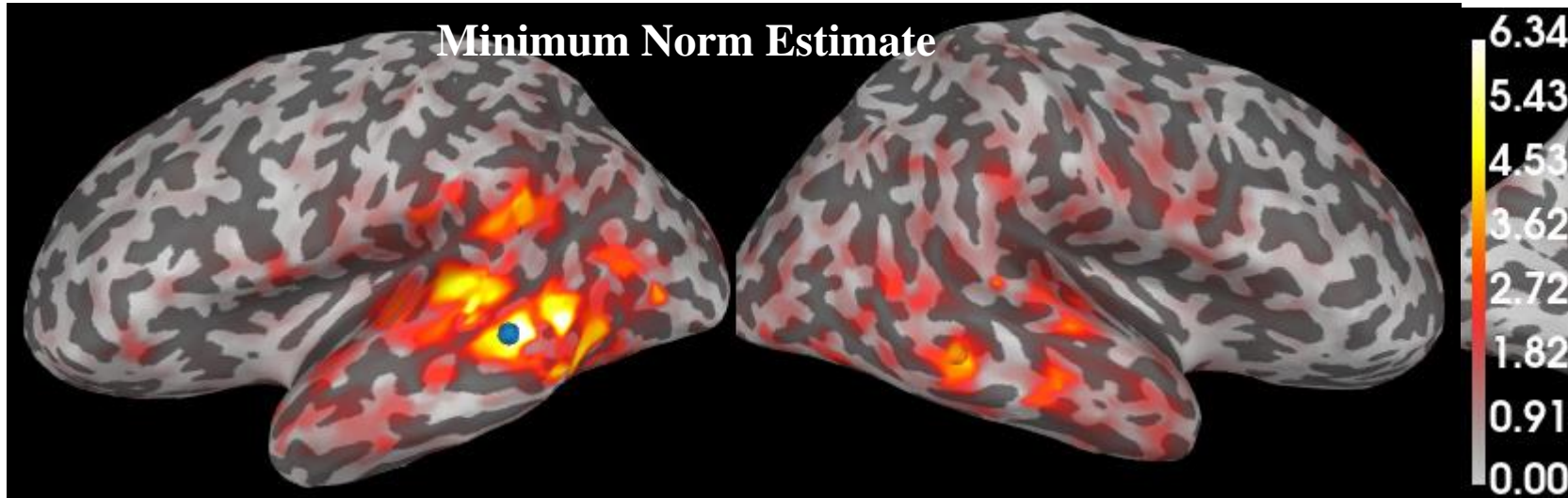


$t = 90 \text{ ms}$

Mags



Minimum Norm Estimate



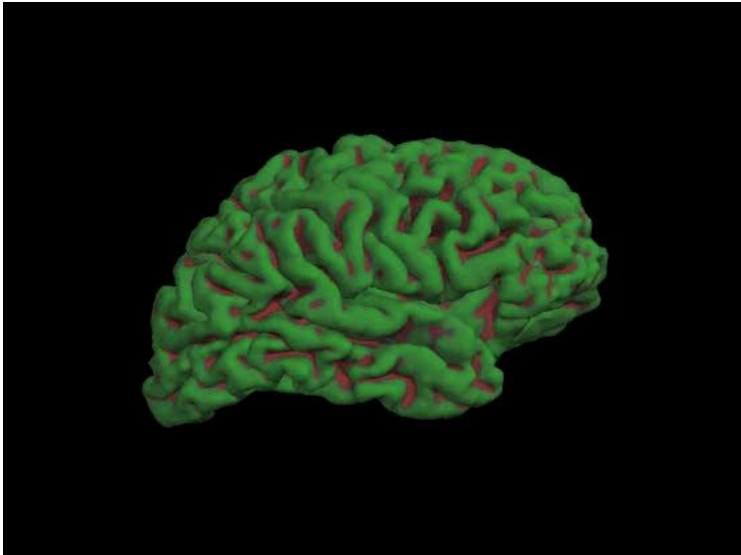
# **The Forward Problem and Head Modelling**



# Source Space and Head Model

## Source Space

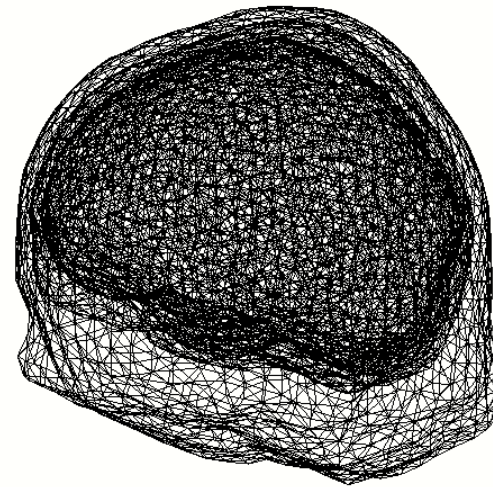
Where active sources may be located,  
e.g. grey matter, 3D volume



<http://www.cogsci.ucsd.edu/~sereno/movies.html>

## Volume Conductor/Head Model

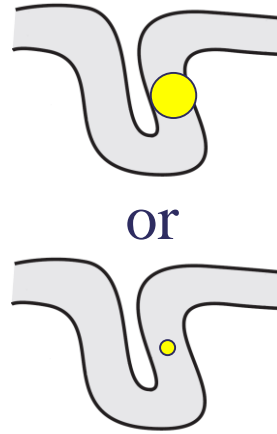
How we model conductivities/currents/potentials/fields in the head  
e.g. sphere or realistic 1- or 3-compartments from MRI



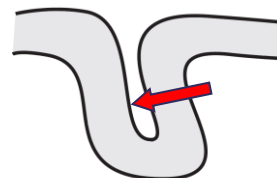
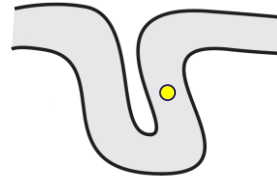
Sometimes “standard head models” are used, when no individual MRIs available.

SPM uses the same “canonical mesh” as source space for every subjects, but adjusts it individually.

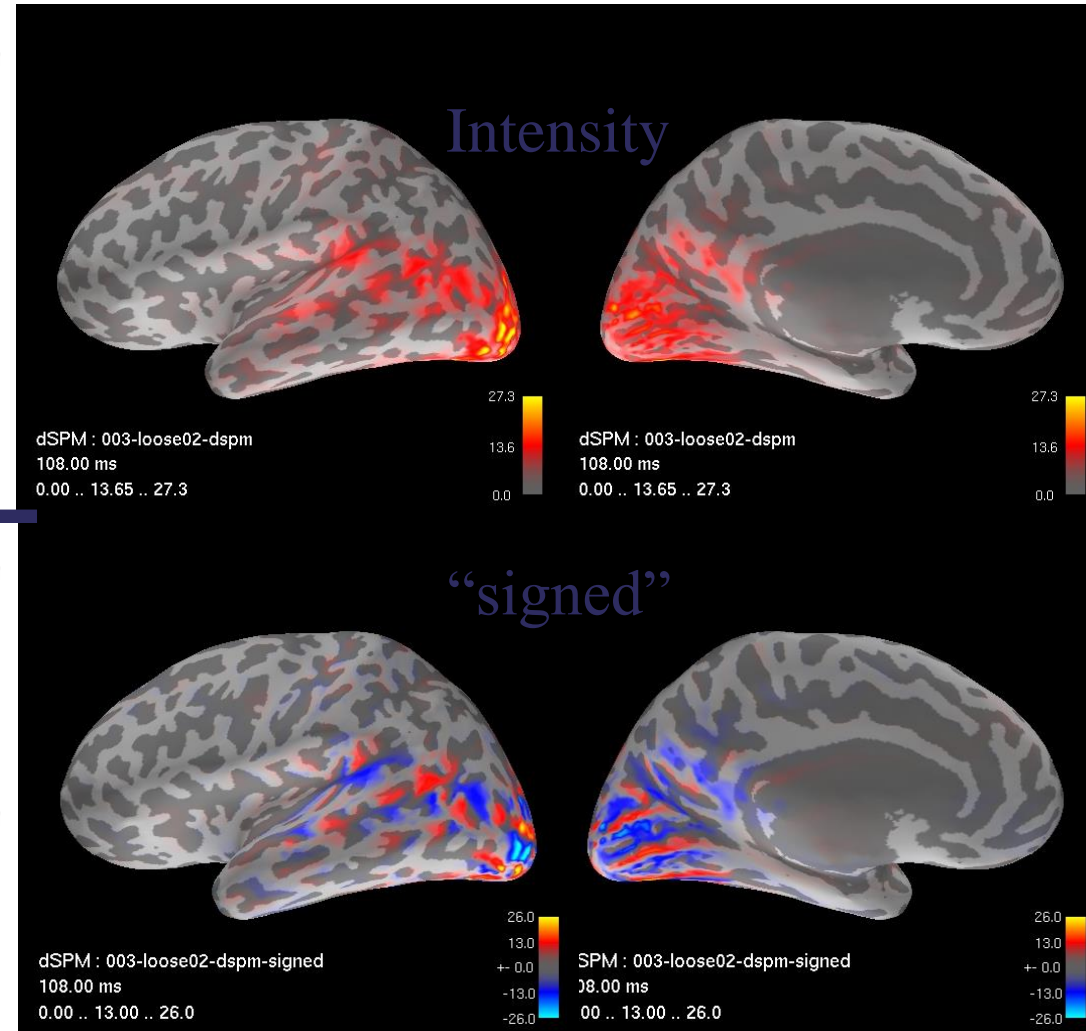
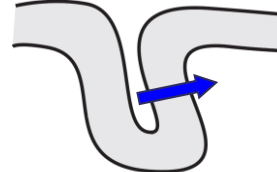
# Direction of Current Flow



or



or

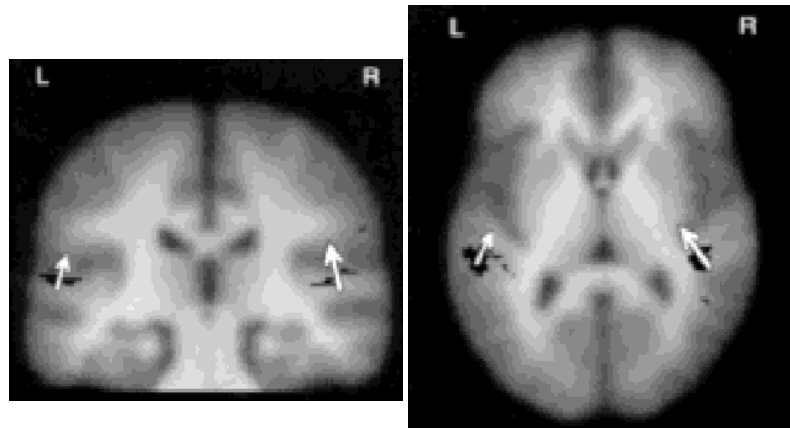


# **Solutions To The Inverse Problem – Source Estimation**

# Paths To Uniqueness

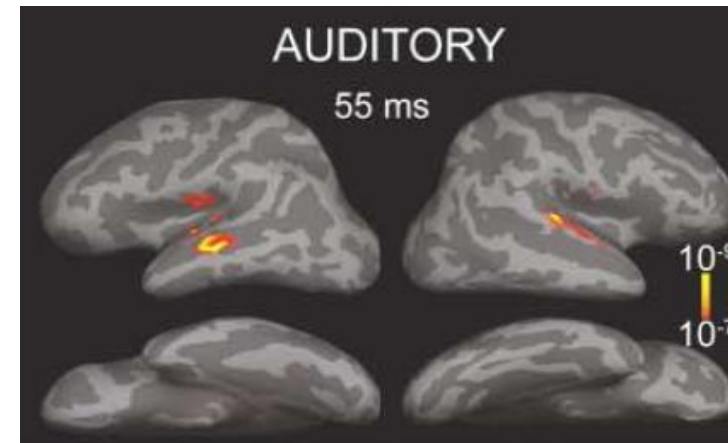
## Dipole Fitting/Scanning

1. Assume there are only a few distinct sources
2. Iteratively adjust the location, orientation and strength of a few dipoles...
3. ...until the result best fits the data



## Distributed Sources

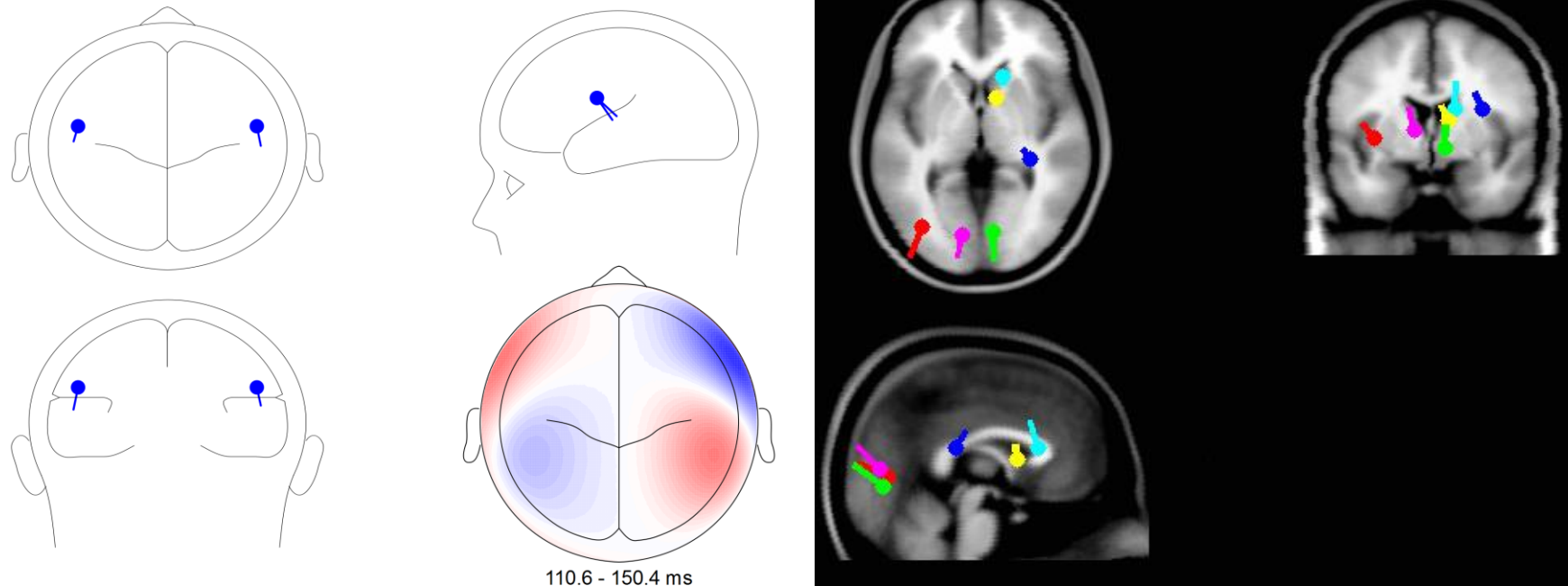
1. Assume sources are everywhere (e.g. distributed across the whole cortex)
2. Find the distribution of source strengths that explains the data...
3. ...AND fulfils other constraints





# Hypothesis Testing - Dipole Fitting

Explicit assumptions about the number of **focal sources (dipoles)** are tested by fitting dipole models to the data. The common criterion for the selection of models is the **goodness-of-fit**.

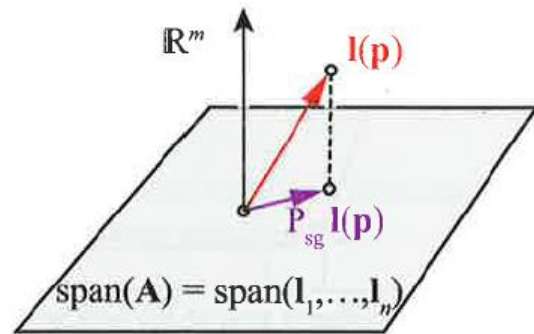


It can be hard to choose the appropriate number of dipoles – a priori knowledge is required. Solutions for several/many dipoles can get stuck in local minima, and may not be robust to noise.

# Multi-Dipole Scan: MUSIC

## (Multiple Source Signal Classification)

### Data and Noise Subspaces



Ilmoniemi & Sarvas, "Brain Signals", MIT 2019

### Classical MUSIC

- 1) Obtain a spatio-temporal data matrix  $\mathbf{F}$ , comprising information from  $m$  sensors and  $n$  time slices. Decompose  $\mathbf{F}$  or  $\mathbf{F}\mathbf{F}^T$  and select the rank of the signal subspace to obtain  $\hat{\Phi}_s$ . Overspecifying the true rank by a couple of dimensions usually has little effect on performance. Underspecifying the rank can dramatically reduce the performance.
- 2) Create a relatively dense grid of dipolar source locations. At each grid point, form the gain matrix  $\mathbf{G}$  for the dipole. At each grid point, calculate the subspace correlations  $\text{subcorr}\{\mathbf{G}, \hat{\Phi}_s\}$ .
- 3) As a graphical aid, plot the inverse of  $\sqrt{1 - c_1^2}$ , where  $c_1$  is the maximum subspace correlation. Correlations close to unity will exhibit sharp peaks. Locate  $r$  or fewer peaks in the grid. At each peak, refine the search grid to improve the location accuracy, and check the second subspace correlation. A large second subspace correlation is an indication of a "rotating dipole."

Mosher & Leahy, IEEE-TBME 1998

### Recursively Applied (RAP) MUSIC

- 1) Estimate number of dipoles, e.g. using PCA/SVD.
- 2) Run MUSIC for one dipole.
- 3) Run MUSIC for 2<sup>nd</sup> dipole, partialling out dipole 1.
- 4) Repeat for estimated number of dipoles.

See e.g. for overview and recent updates of MUSIC algorithms:

Ilmoniemi & Sarvas, "Brain Signals", MIT 2019; Mäkelä et al., NI 2018 ("TRAP MUSIC", <https://pubmed.ncbi.nlm.nih.gov/29128542/>)

One problem with MUSIC algorithms: They don't give you source time courses.

# “Spatial Filters”: Beamformers

## Assumptions:

- All sources captured in data covariance matrix  $\mathbf{C}$  (signal and noise)
- We are interested in one source  $i$  in many sources

## Aim:

Design a spatial filter  $\mathbf{w}_i$  which projects maximally on the source of interest and minimally on noise sources.

Project on source of interest:  $\mathbf{w}_i^T \mathbf{f}_i$

Suppress noise:  $\min(\mathbf{w}_i^T \mathbf{C} \mathbf{w}_i)$

$$\mathbf{w}_i = \frac{\mathbf{f}_i^T \mathbf{C}^{-1}}{\mathbf{f}_i^T \mathbf{C}^{-1} \mathbf{f}_i}$$

Linearly-Constrained  
Minimum-Variance  
(LCMV) Beamformer

Van Veen et al., 1997, <https://pubmed.ncbi.nlm.nih.gov/9282479/>

Create and apply these spatial filters vertex-by-vertex (dipole-by-dipole) and plot the distribution (possibly normalised by noise variance).

Spatial filters can also produce time courses for every source.

But note: The “spatial filter” interpretation applies to all linear methods, including MNE-type methods.

# Minimum Norm Estimation Of Distributed Sources

$$\mathbf{L}\mathbf{s} = \mathbf{d} \Rightarrow \|\mathbf{L}\mathbf{s} - \mathbf{d}\|^2 = 0$$

(ignore noise for now)  
subject to constraint

$$\|\mathbf{s}\|_2 = \min$$

yields the Minimum-Norm Least-Squares solution (“L2”)

$$\hat{\mathbf{s}} = \mathbf{G}_{MN}\mathbf{d}$$

with

$$\mathbf{G}_{MN} = \mathbf{L}^T(\mathbf{L}\mathbf{L}^T)^{-1}$$

But this is the result of mathematical desperation, and not based on physiology or what we want to know (e.g. localisation of multiple sources).

# Noise and Regularisation in EEG/MEG Source Estimation

# Noise and Regularization

Explaining the data 100% may not be desirable – some of the measured activity is not produced by sources in the model.

Explaining noise may require larger amplitudes in source space than the signal of interest:

Overfitting may seriously distort the solution (“variance amplification” in statistics/regression).

# “Whitening” and Choice of Regularisation Parameter

Whitened data have a noise covariance that is the identity matrix – i.e. noise is “white” (uncorrelated) noise.

$$\mathbf{G}_{MN} = \mathbf{L}^T (\mathbf{L}\mathbf{L}^T + \lambda \mathbf{C}^{-1})^{-1}$$

can also be written as

$$\mathbf{G}_{\widetilde{MN}} = \widetilde{\mathbf{L}}^T (\widetilde{\mathbf{L}}\widetilde{\mathbf{L}}^T + \lambda \mathbf{I})^{-1}$$

where  $\widetilde{\mathbf{L}}$  is the “whitened” leadfield  $\mathbf{C}^{-1/2}\mathbf{L}$ , and scaled such that  $\text{trace}(\widetilde{\mathbf{L}}\widetilde{\mathbf{L}}^T) = \text{trace}(\mathbf{I})$ .

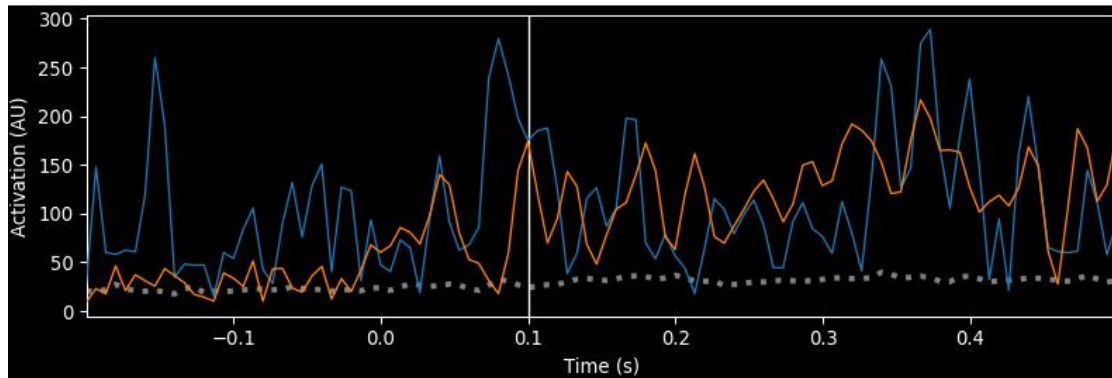
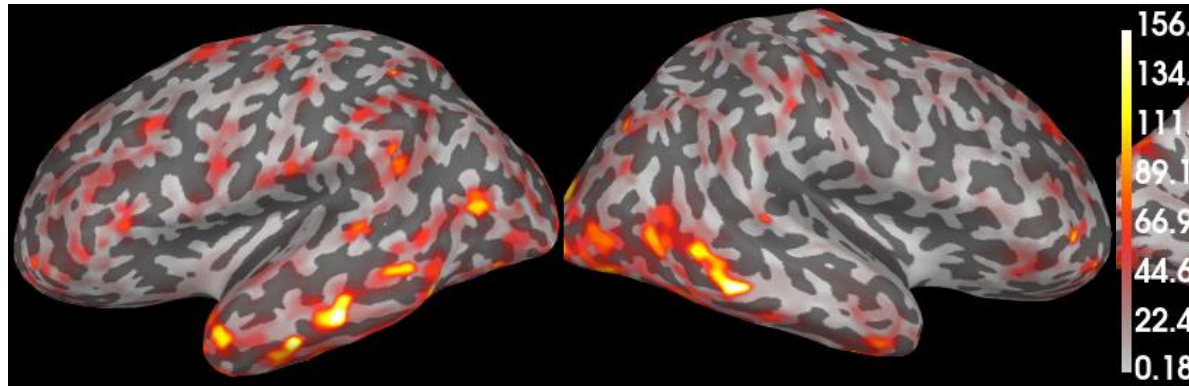
$\widetilde{\mathbf{L}}$  and  $\lambda$  can now be interpreted in terms of signal-to-noise ratios.

A reasonable choice for  $\lambda$  is then the approximate SNR of the data (e.g. in MNE software) –

usually heuristically chosen to be 3 (evoked) or 1 (raw/continuous).

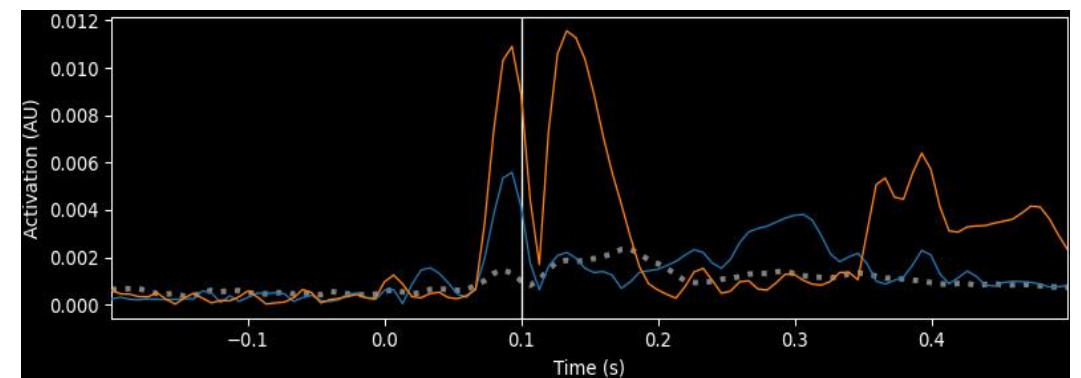
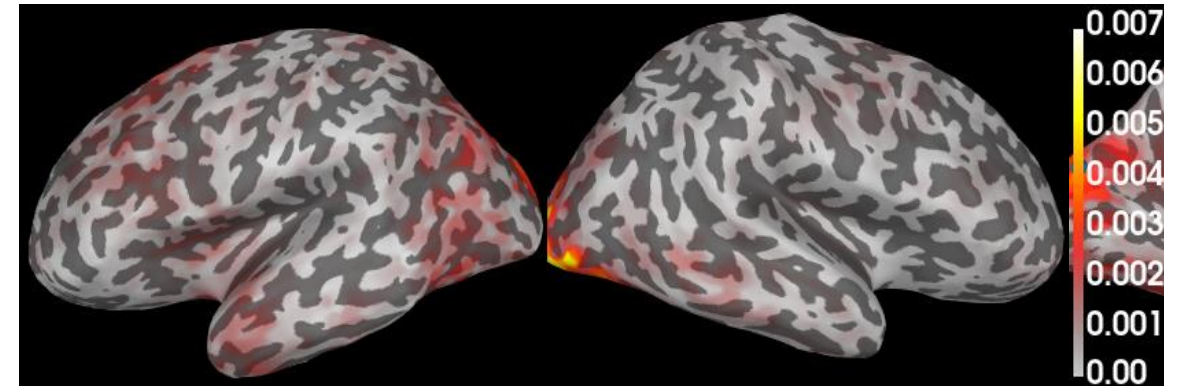
# The Effect of Regularisation ~ Over- and Under-Fitting

**Over-fitting**  
“Under-smoothing”  
SNR=300



var=95.2%

**Under-fitting**  
Over-smoothing  
SNR=0.03



var=0.4%





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# Thank you