

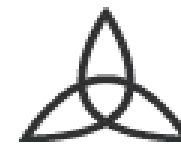


# NON-LINEAR MODELS FOR NEUROPHYSIOLOGICAL TIME SERIES

Tom Dupré la Tour

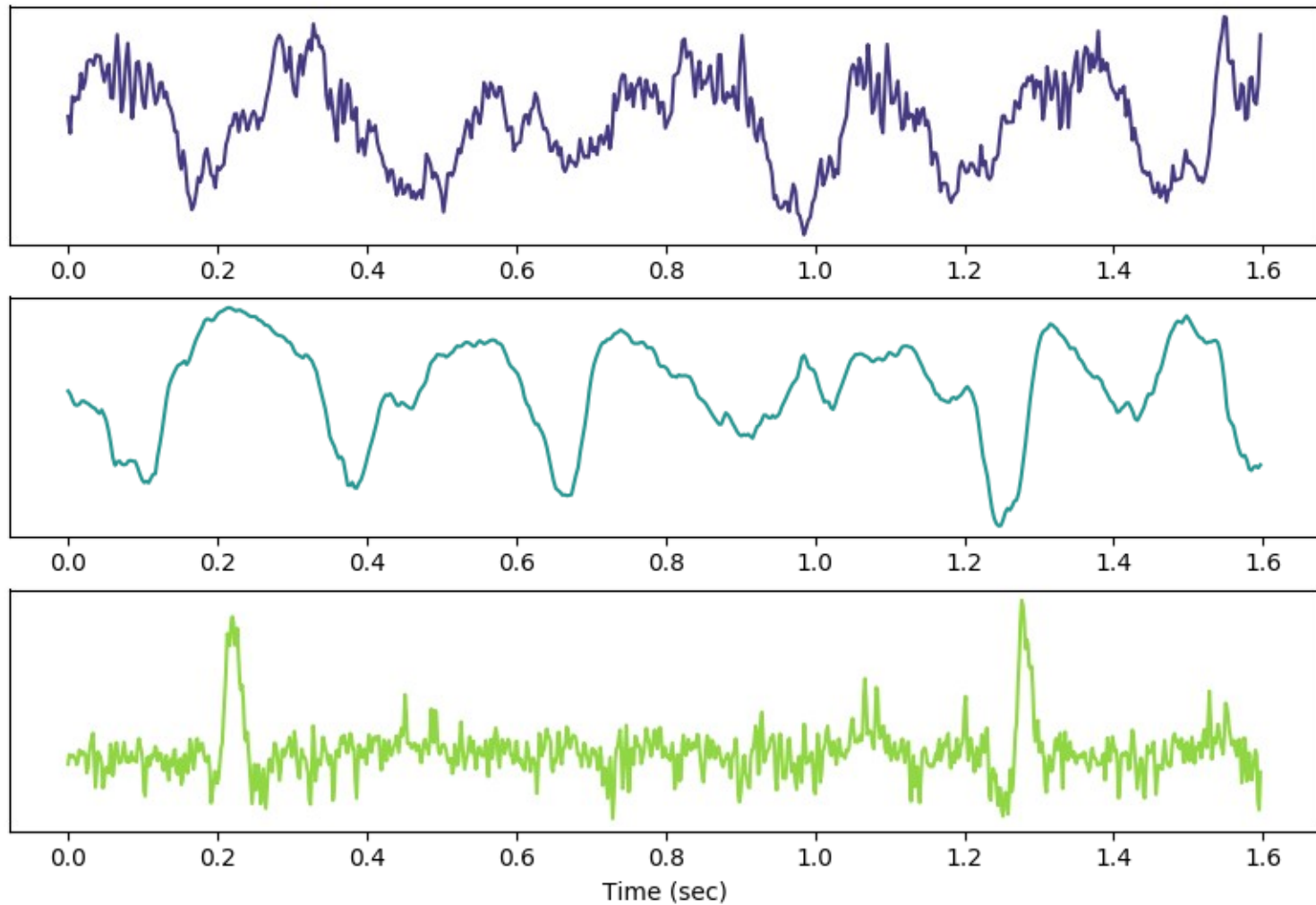
Prix de thèse "Signal, Images, Vision"

Club EEA – GdR Isis – GRETSI



**GRETSI**

# Neurophysiological time series



# Outline

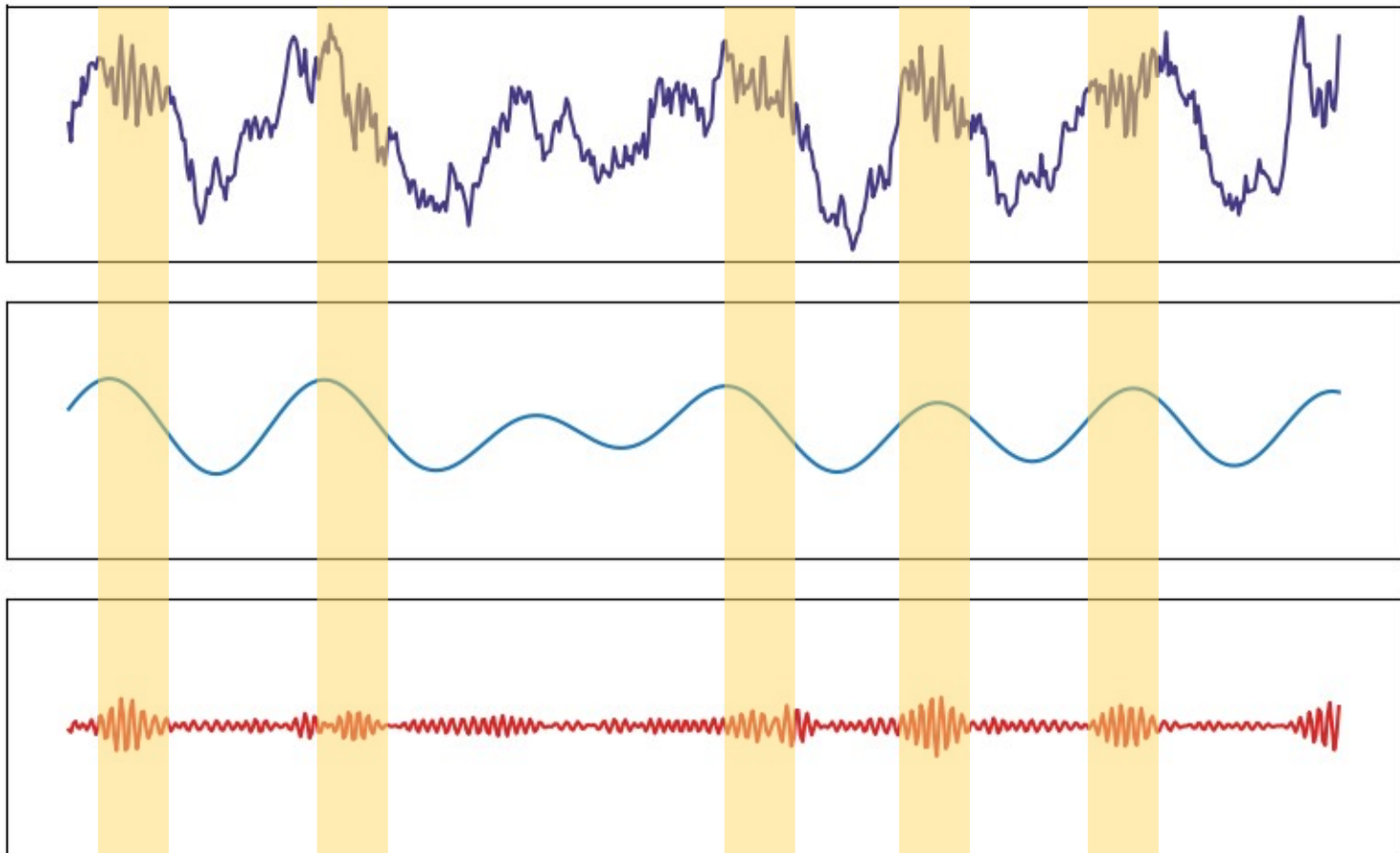
**1. Cross-frequency coupling analysis**  
*with driven autoregressive models*

**2. Temporal waveform analysis**  
*with convolutional sparse coding models*

# 1. Cross-frequency coupling

Low-frequency phase and high-frequency amplitude

(Bragin et al 1995, Canolty et al, 2006)



# 1. Driven auto-regressive model

Auto-regressive (AR) model

(Makhoul, 1975)

$$y(t) + \sum_{i=1}^p a_i y(t-i) = \varepsilon(t) \quad \varepsilon(t) \sim \mathcal{N}(0, \sigma^2)$$

Driven AR (DAR) model

(Grenier, 1983, 2013)

$$a_i(t) = \sum_{j=0}^m a_{ij} x(t)^j \quad \log(\sigma(t)) = \sum_{j=0}^m b_j x(t)^j$$

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A different parametrization ensuring DAR model stability :

**Parametric estimation of spectrum driven by an exogenous signal**

T. Dupré la Tour, Y. Grenier, A. Gramfort, *ICASSP 2017*

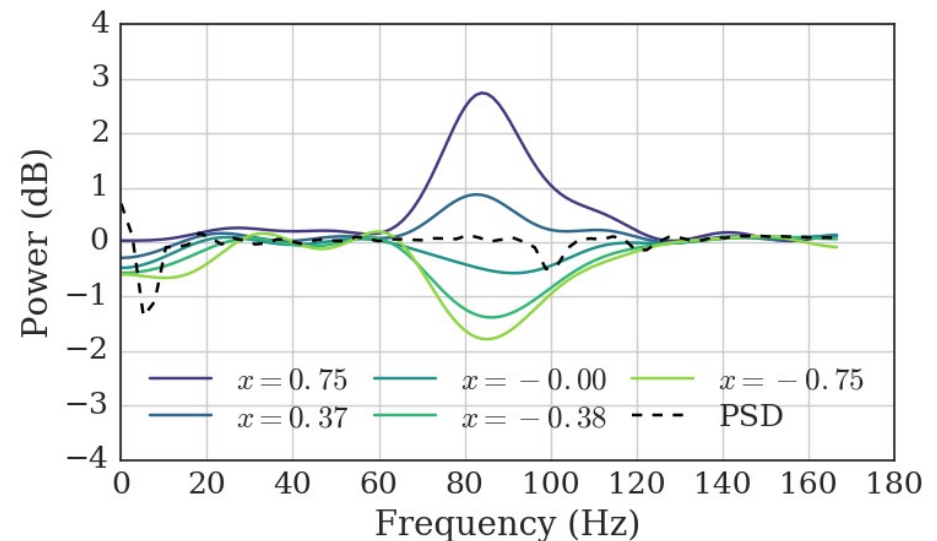
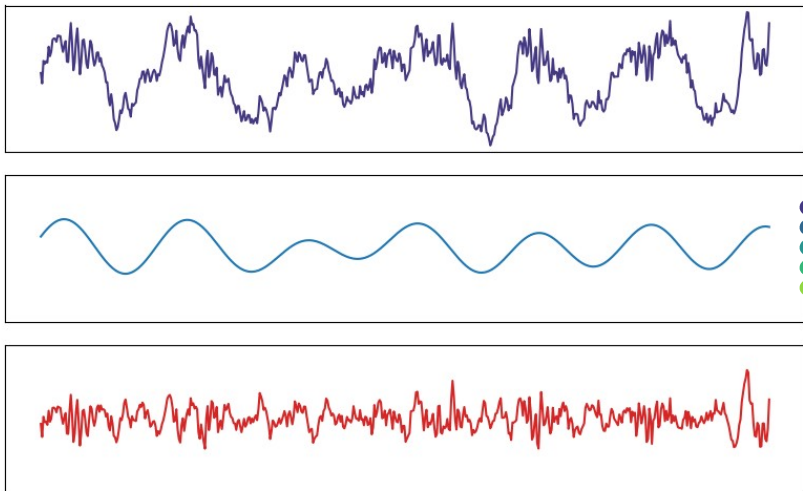
# 1. Driven auto-regressive model

Driven AR (DAR) model

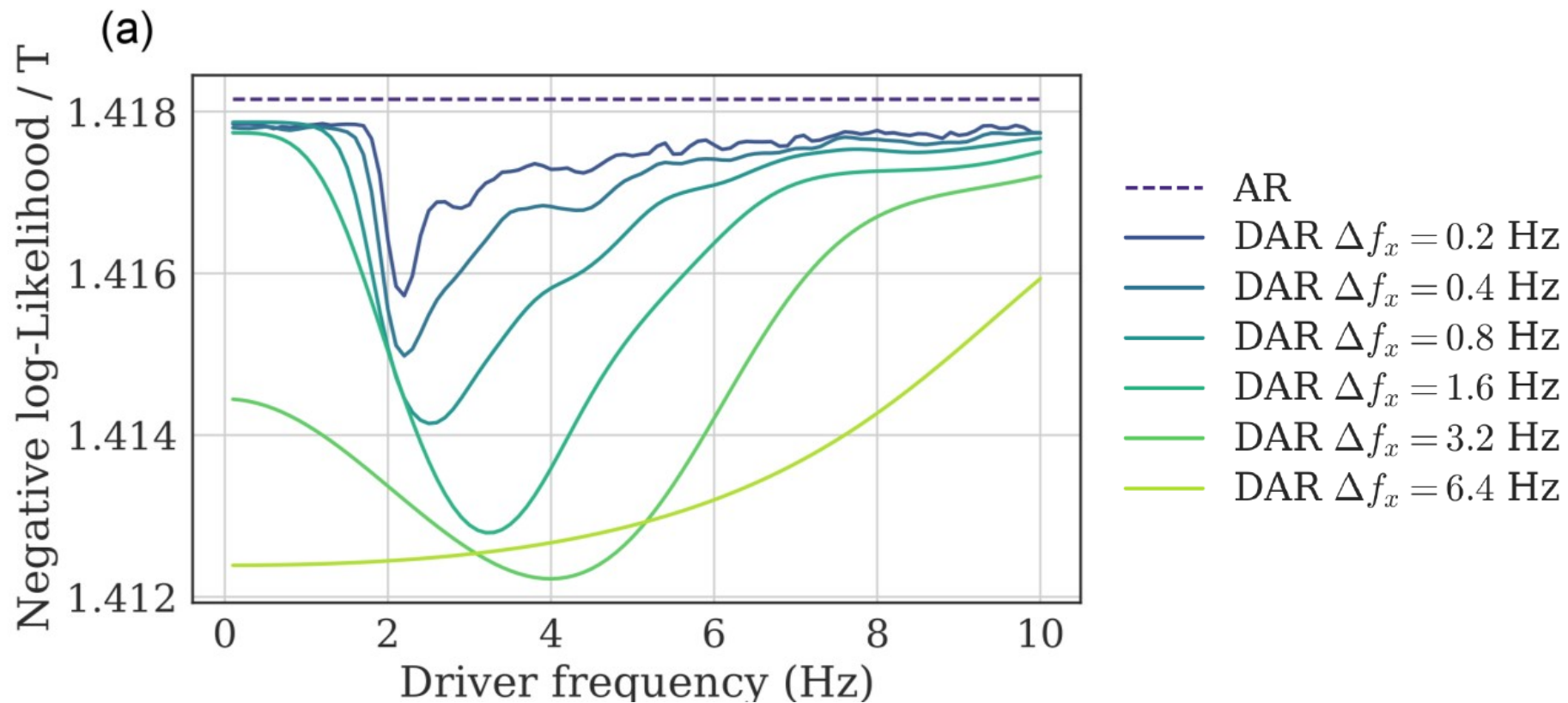
(Grenier, 1983, 2013)

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$$\log(\sigma(t)) = \sum_{j=0}^m b_j x(t)^j$$

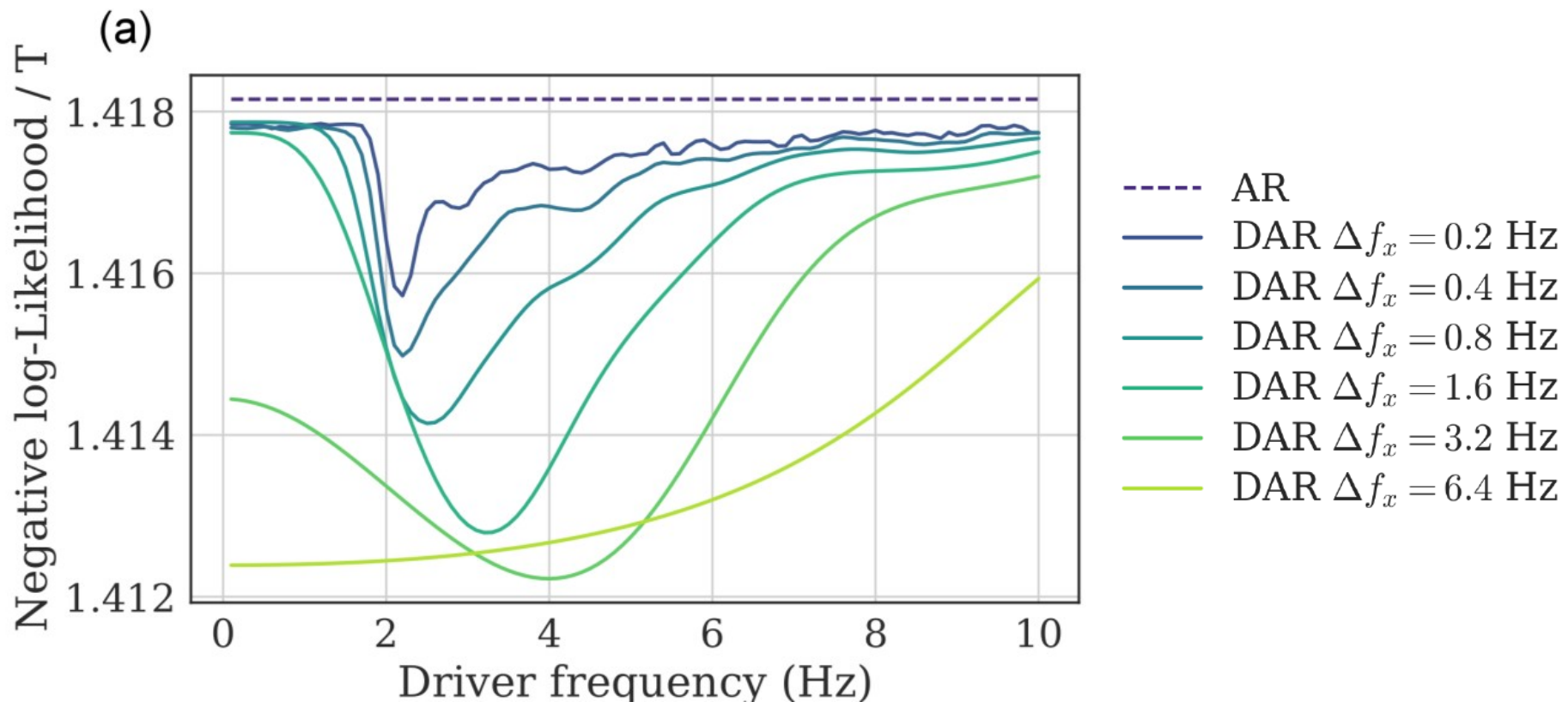


# 1. Driver selection





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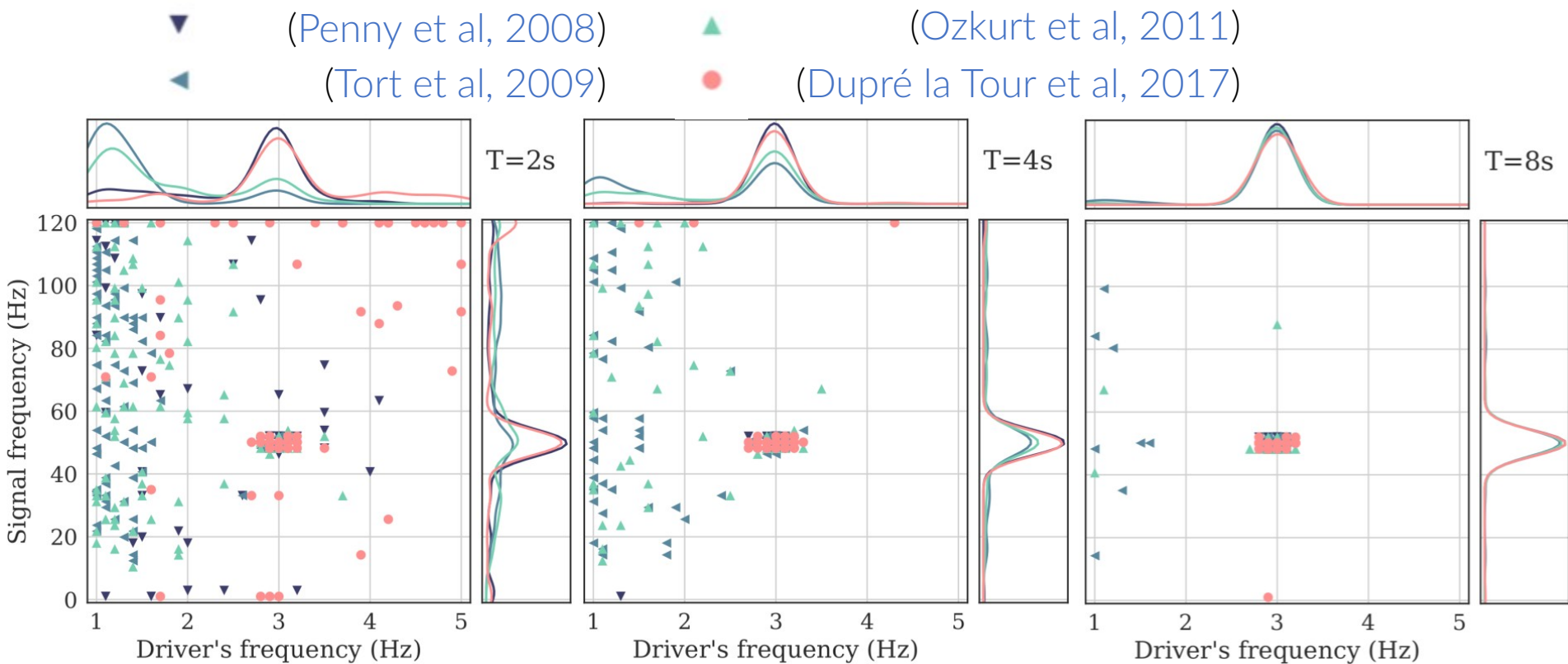


A finer optimization of the driver filter :

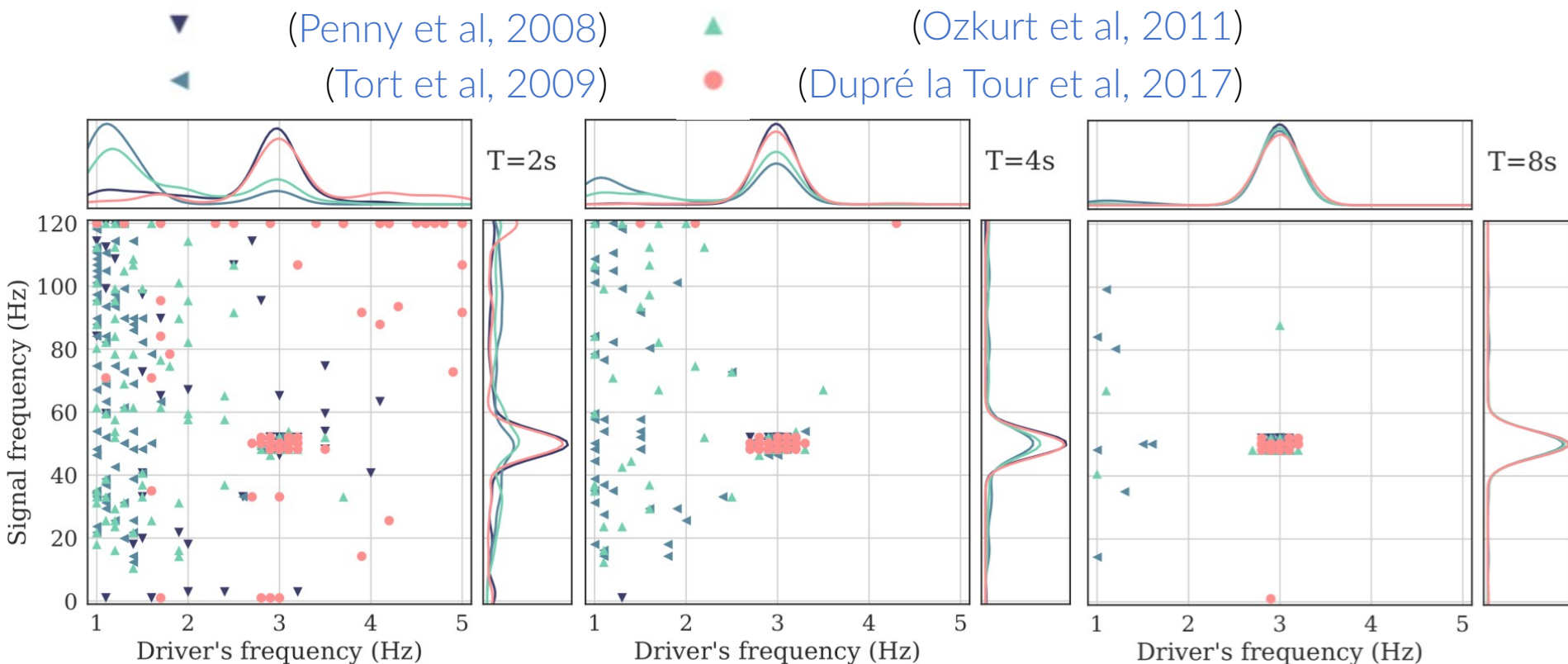
**Driver estimation in non-linear autoregressive models**

T. Dupré la Tour, Y. Grenier, A. Gramfort, *ICASSP 2018*

# 1. Robustness to short signals



# 1. Robustness to short signals



Non-linear auto-regressive models for cross-frequency coupling in neural time series

T. Dupré la Tour, L. Tallot, L. Grabot, V. Doyère, V. van Wassenhove, Y. Grenier, A. Gramfort, *PLOS Computational Biology* 2017



# 1. Cross-frequency coupling analysis *with driven auto-regressive models*



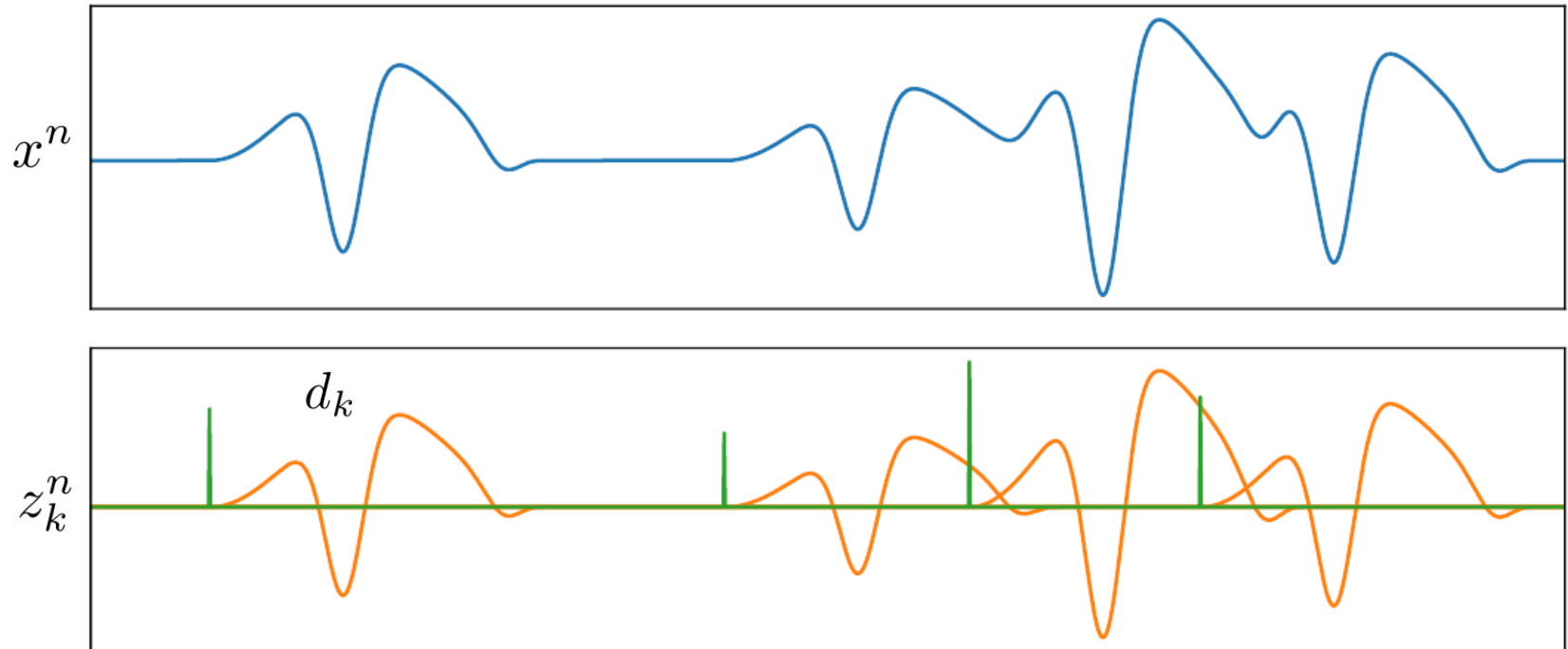
<https://pactools.github.io>

# Outline

**1. Cross-frequency coupling analysis**  
*with driven autoregressive models*

**2. Temporal waveform analysis**  
*with convolutional sparse coding models*

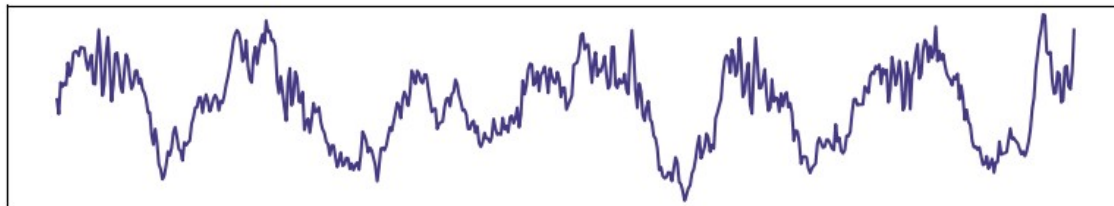
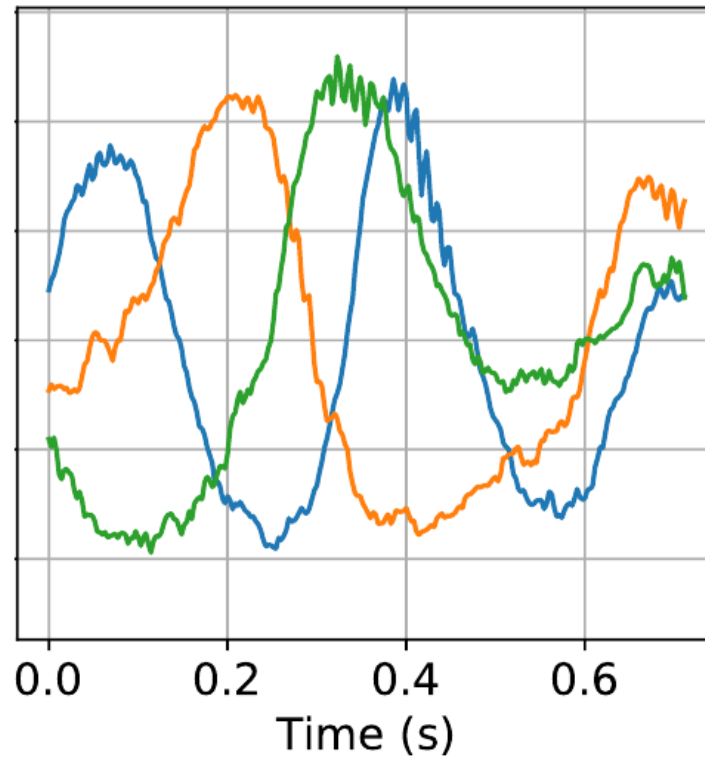
## 2. Convolutional sparse coding



$$x^n[t] = \sum_{k=1}^K (z_k^n * d_k)[t] + \varepsilon[t]$$

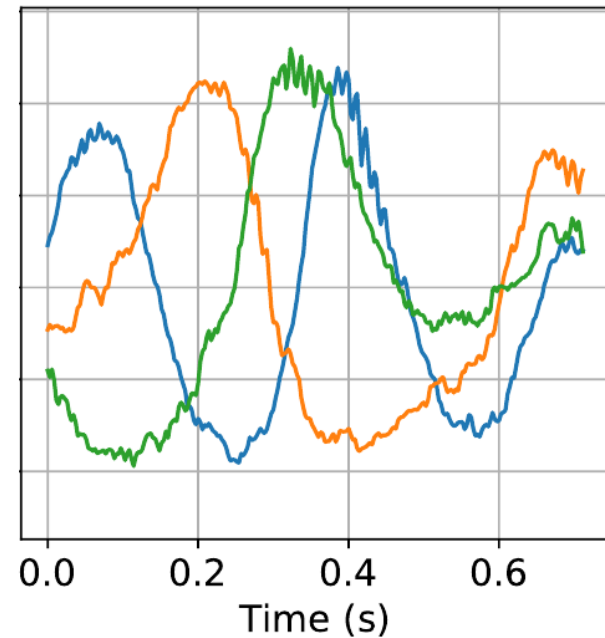
(Grosse et al, 2007)

## 2. Univariate model

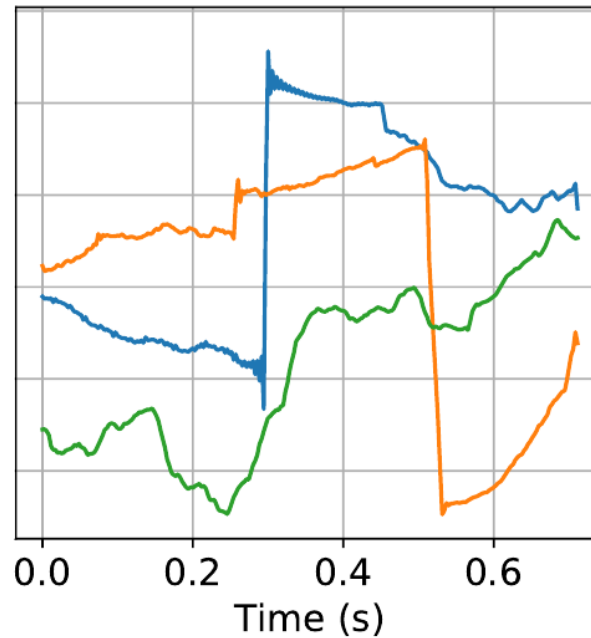


## 2. Alpha-stable univariate model

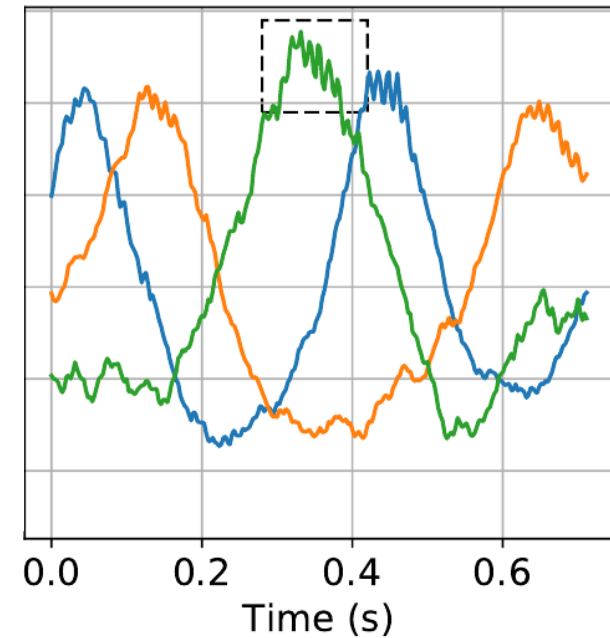
CSC (without artifacts)



CSC (with artifacts)



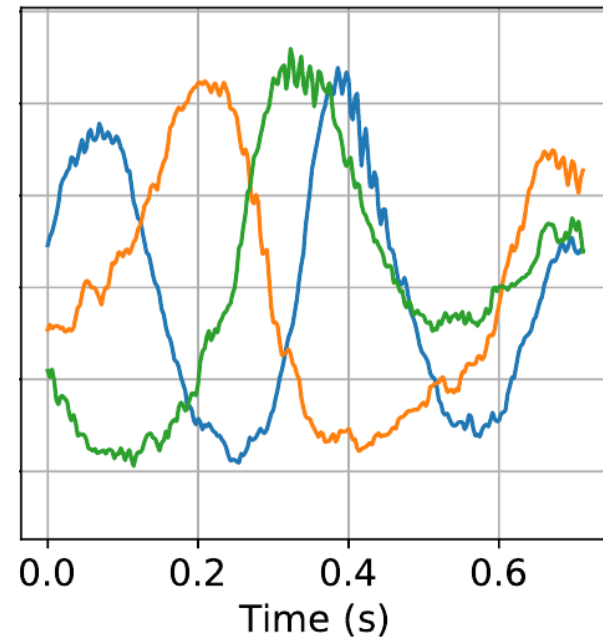
Alpha CSC (with artifacts)



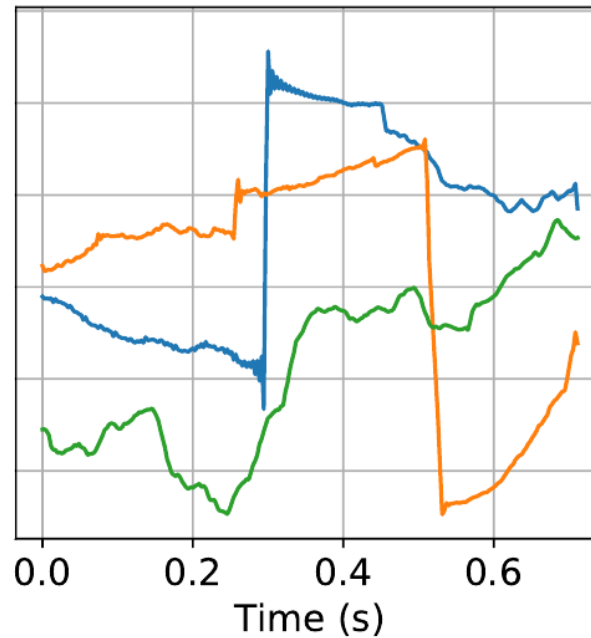


## 2. Alpha-stable univariate model

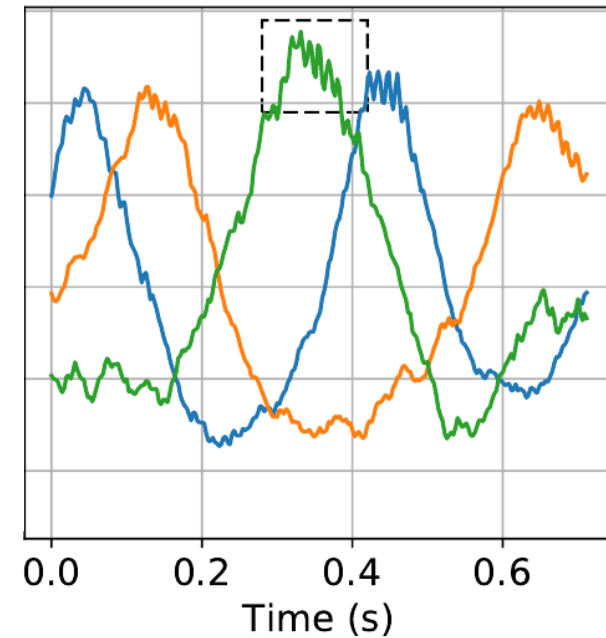
CSC (without artifacts)



CSC (with artifacts)



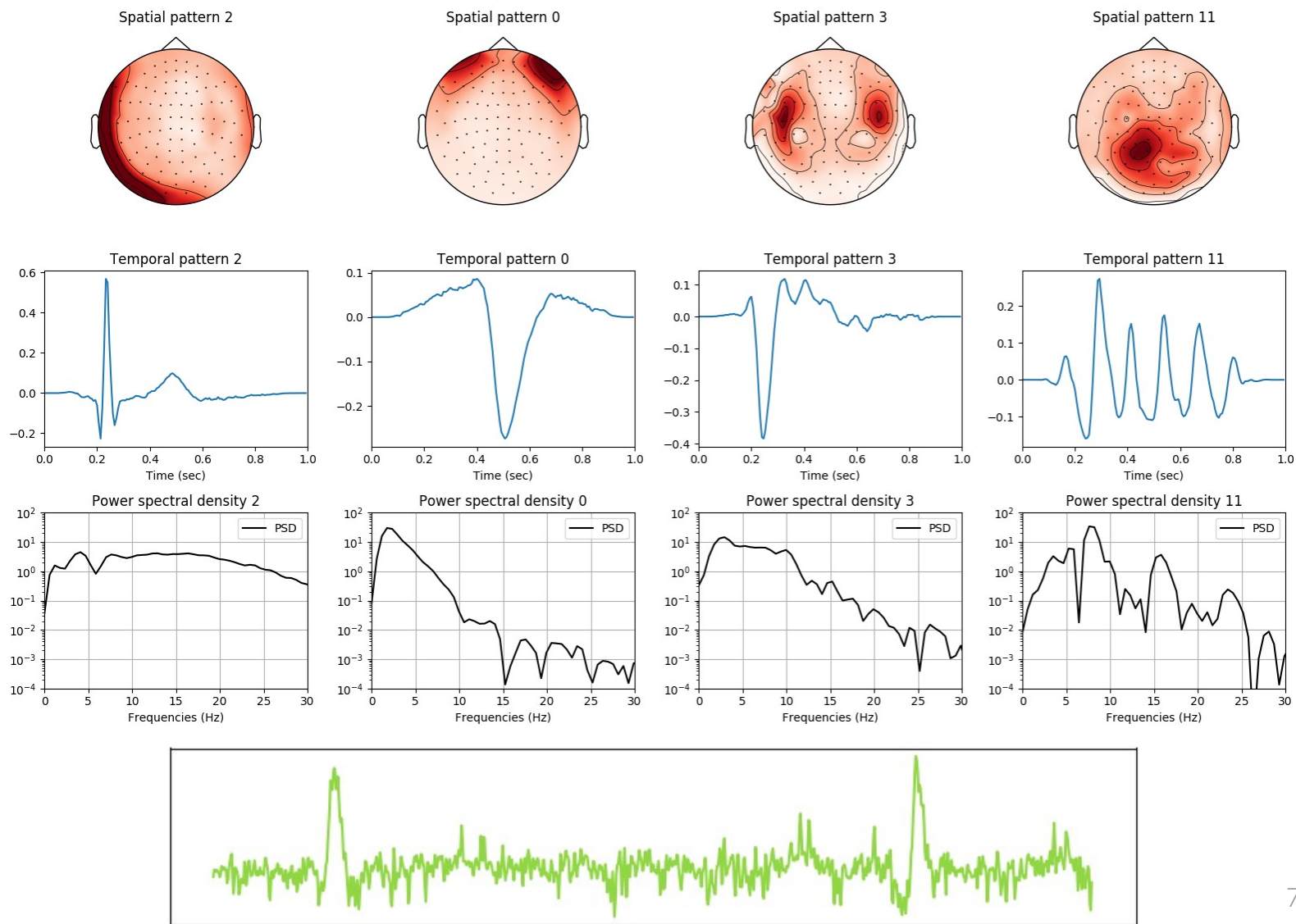
Alpha CSC (with artifacts)



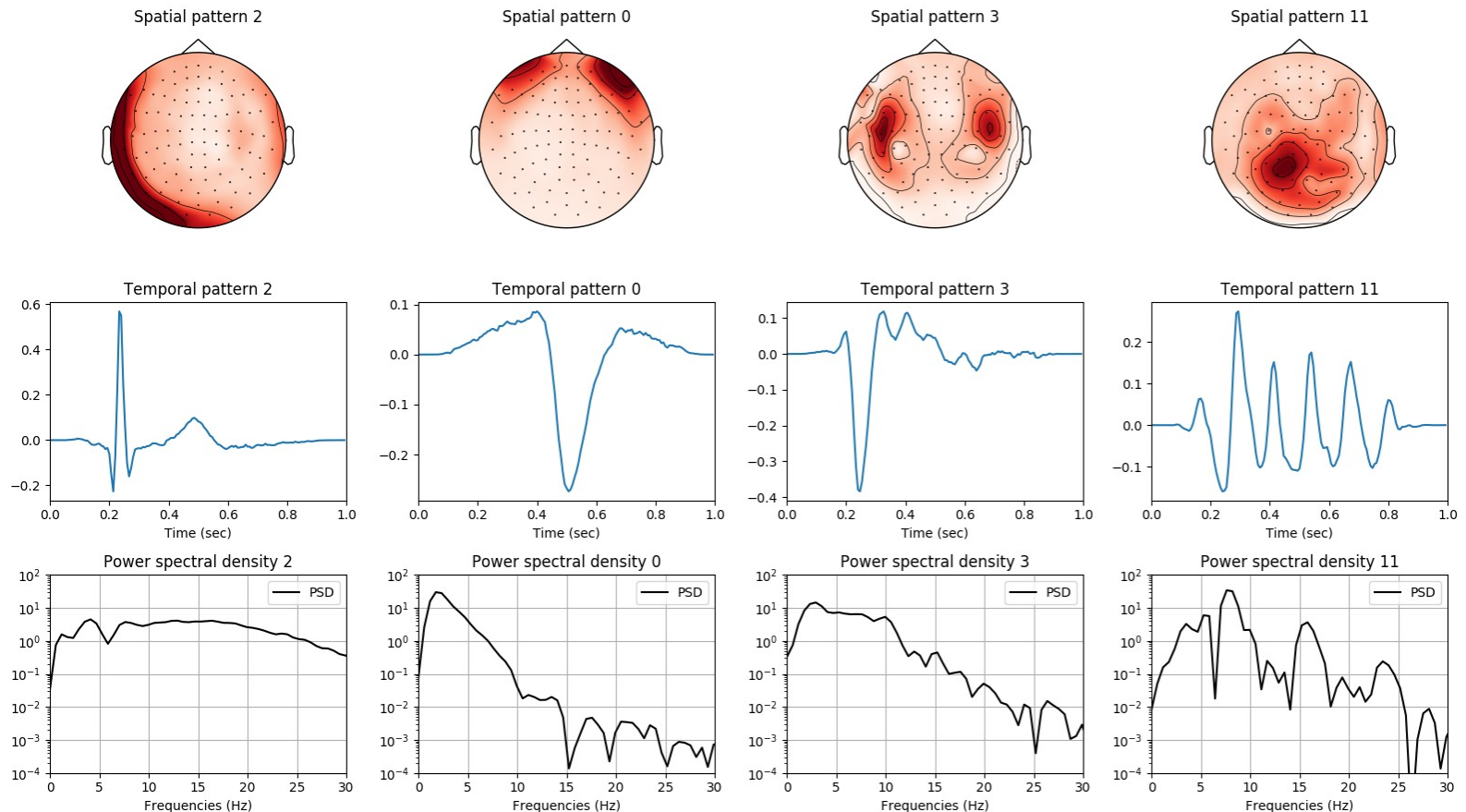
Learning the morphology of brain signals using alpha-stable convolutional sparse coding

M. Jas\*, T. Dupré la Tour\*, U. Şimşekli, A. Gramfort, *NeurIPS 2017*

## 2. Rank-1 multivariate model



## 2. Rank-1 multivariate model

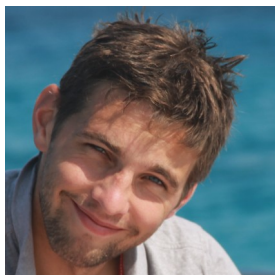


Multivariate Convolutional Sparse Coding for Electromagnetic Brain Signals

T. Dupré la Tour\*, T. Moreau\*, M. Jas, A. Gramfort, *NeurIPS 2018*



## 2. Temporal waveform analysis *with convolutional sparse coding models*



<https://alphacsc.github.io>



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