

# Measures of neural similarity

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## Abstract

One fundamental question is what makes two brain states similar. For example, what makes the activity in visual cortex elicited from viewing a robin similar to a sparrow? A common assumption, such as in Representation Similarity Analysis of fMRI data, is that neural similarity is described by Pearson correlation. However, any number of other similarity measures could instead hold, including Minkowski and Mahalanobis measures. The choice of measure is laden with mathematical, theoretical, neural computational assumptions that impact data interpretation. Here, we evaluated which of several competing similarity measures best capture neural similarity. The technique uses a classifier to assess the information present in a brain region and the similarity measure that best corresponds to the classifier's confusion matrix is preferred. Across two published fMRI datasets, we found the preferred neural similarity measures were common across brain regions, but differed across tasks. Moreover, Pearson correlation was consistently surpassed by alternatives.

**Keywords:** neural similarity, representational similarity analysis, neural coding, machine learning, fMRI

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# 1. Main

Detecting similarities is critical to a range of cognitive processes and tasks, such as memory retrieval, analogy, decision making, categorization, object recognition, and reasoning [1, 2, 3]. Key questions for neuroscience include which measures of similarity does the brain use, and do similarity computations differ across brain regions and tasks. Whereas psychology has considered a dizzying array of competing accounts of similarity [4, 5, 6, 7, 8, 9, 10], research in neuroscience usually assumes that Pearson correlation captures the similarity between different brain states [11, 12, 13, 14, 15, 16, 17, 18]), though see [19, 20, 21, 13].

On the face of it, it seems unlikely that the brain would use a single measure of similarity across regions and tasks. First, across regions, the signal and type of information represented can differ [22, 23, 24], which might lead the accompanying similarity operations to also differ. Second, task differences, such as those that shift attention [25, 26, 27], lead to changes in the brain’s similarity space which may reflect basic changes in the underlying similarity computation. Outside neuroscience it is common to use different similarity measures on different representations. For example, in machine learning, Euclidean measures are often used to determine neighbors in image embeddings whereas cosine similarity is more commonly used in natural language processing [28].

In this contribution, we developed a technique to address two specific goals. The first goal was to ascertain whether the similarity measures used by the brain differ across regions. The second goal was to investigate whether the preferred measures differ across tasks and stimulus conditions. Our broader aim was to elucidate the nature of neural similarity.

Previous studies have adopted different similarity measures to relate pairs of brain states such as Pearson correlation or the Mahalanobis measure [29, 30, 31, 11]. However, the basis for choosing one measure over another is not always clear. The choice of measure brings with it a host of assumptions, including assumptions about how the brain codes and processes information. While all the measures considered operate on two vectors associated with two brain states (e.g., the BOLD response elicited across voxels when a subject views a truck vs. a moped), the operations performed when comparing these two vectors differ for each similarity measure.

To better understand these assumptions and their importance, we organise common measures of similarity, many of which are used in the neuro-

38 science literature, into three families (see Figure 1, left side). The most basic  
 39 split is between similarity measures that focus on the angle between vec-  
 40 tors (e.g., Pearson correlation or cosine distance) and measures that focus on  
 41 differences in vector magnitudes. The latter branch subdivides between dis-  
 42 tributional measures that are sensitive to covariance across vector dimensions  
 43 (e.g., Mahalanobis) and those that are not (e.g., Euclidean).

44 The choice of similarity measure can shape how neural data are inter-  
 45 preted. Consider the right panel in Figure 1. In this example, the neural  
 46 representation of object **a** is more similar to that of **b** than **c** when an angle  
 47 measure is used, but this pattern reverses when a magnitude measure is used.

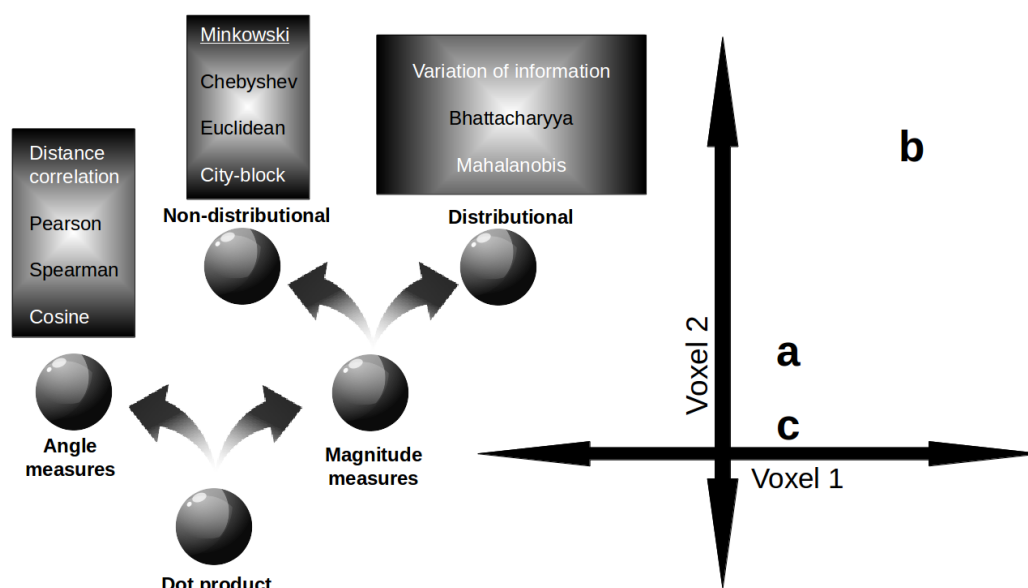


Figure 1: Families of similarity measures. (left panel) Similarity measures divide into those concerned with angle vs. magnitude differences between vectors. Pearson correlation whereas Euclidean distance are common angle and magnitude measures, respectively. The magnitude family further subdivides according to distributional assumptions. Measures like Mahalanobis are distributional in that they are sensitive to co-variance such that similarity falls more rapidly along low variance directions. (right panel) The choice of similarity measure can strongly affect inferences about neural representational spaces. In this example, stimuli **a**, **b**, and **c** elicit different patterns of activity across two voxels. When Pearson correlation is used, stimulus **a** is more similar to **b** than to **c**. However, when the Euclidean measure is used, the pattern reverses such that stimulus **a** is more similar to **c** than **b**.

48 Unlike the other measures, distributional measures are anisotropic, mean-

ing the direction of measurement is consequential.<sup>1</sup> Examples of such measures are variation of information, Mahalanobis, and Bhattacharyya measures. These measures consider the covariance between stimuli dimensions, which implies that the direction (in feature or voxel space) along which the measurement is made will impact the measurement itself.

The choice of similarity measure reflects basic assumptions about the nature of the underlying neural computation. For example, Pearson correlation (a common measure for neural similarity in fMRI, e.g., [11, 12, 13, 14, 15, 16, 17, 33]) assumes that overall levels of voxel activity are normalized and that each voxel independently contributes to similarity, whereas Minkowski measures assume similarity involves distances in a metrical space instead of vector directions. Furthermore, the Mahalanobis measure expands on both Minkowski and Pearson by assuming that the distributional pattern of voxel activity is consequential.

Knowing which similarity measure best describes the brain’s operation would not only improve data analyses, but could also illuminate the nature of neural computation at multiple levels of analysis. For example, if a brain region normalized input patterns for key computations, then Pearson correlation might have superior descriptive power than the dot product. At a lower level, such a result would be consistent with mutually inhibiting single cells [34]. On the other hand, if the brain matches to a rigid template or filter (e.g., [35]), then the Euclidean measure should provide a better explanation for neural data.

To identify which similarity measures are used by the brain requires addressing a number of challenges. One challenge is to specify a standard by which to evaluate competing similarity measures. Related work in Psychology and Neuroscience has relied on evaluating against verbal report. However, such an approach is not suited to our aims because we are interested in neural computations that may differ across brain regions and which may not be accessible by verbal report or introspection.

Instead, we rely on a decoding approach to assess the information latent in a brain region. The intuition is that brain states that are similar should be confusable in decoding. For example, a machine classifier may be more likely to confuse the brain activity elicited by a bicycle with that by a motorcycle

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<sup>1</sup>Anisotropic measures should not be confused with asymmetric measures; the latter gives different values based on which stimulus is measured first [32, 4].

than a car. In this fashion, we can evaluate competing similarity measures on a per region basis in a manner that is not constrained by verbal report. The insight that similarity is intimately related to confusability has a long and rich intellectual history [36, 37, 38] though has not yet been considered to evaluate what makes two brain states similar.

Our method for distinguishing the similarity measure used by the brain involves two basic steps:

1. For each ROI, compute a pairwise confusion matrix using a classifier. For each ROI, also compute a similarity matrix for each candidate similarity measure.
2. For each similarity measure, correlate its similarity matrix with the confusion matrix using Spearman correlation to avoid scaling issues.

The better a similarity measures characterizes what makes two brain states similar, the higher its Spearman correlation with the confusion matrix should be. This analysis uses the confusion matrix as an approximation of what information is present in a brain region.

The matrices for each similarity measure were optimized to maximize the Spearman correlation with the confusion matrix by performing feature selection on voxels (see Figure 2). See the SI for details on the similarity measures.

We considered all 110 regions of interest (see Supplemental Information - SI - for a list of the 110 regions) from the Oxford-Harvard Brain Atlas (provided with FSL, [39]) for two previously published datasets. One dataset was from a study in which participants viewed geometric shapes (GS) [26] and the other dataset was from a study in which participants viewed natural images (NI) [22]. For each dataset, we determined the top 10 ROIs for decoding accuracy. The union of these top ROIs provided 12 ROIs that were considered in subsequent analyses (see SI).

## 2. Results

### 2.1. Neural similarity

What makes two brain states similar and does it vary across brain regions and tasks? The following analyses focus both on the performance of individual similarity measures and on the pattern of performance across a set of candidate measures, which we refer to as the *similarity profile* for an ROI (see Figure 2).

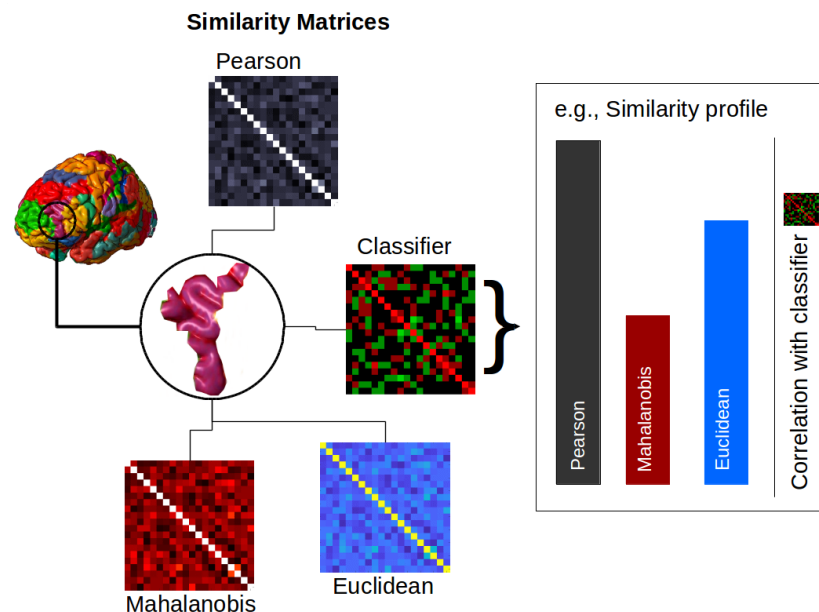


Figure 2: Evaluating the similarity profile for a ROI. The confusion matrix from a classifier is used to approximate the information present in the ROI. The similarity matrix from each similarity measure is correlated with this confusion matrix. The pattern of these correlations (i.e., the performance of the various similarity measures) is the similarity profile for that ROI. Similarity profiles can be compared between ROIs, both within and between datasets (see Online Methods section for more details).

As a precursor, we first tested whether similarity measures differed in their performance (Figure 3a). Specifically, we evaluated whether certain measures better describe what makes two brain states similar by nested comparison using a mixed-effects model for each study (see Online Methods). For both studies, similarity measures differed in their performance,  $\chi^2(2) = 1720.331$ ,  $p < 0.001$ ;  $\chi^2(2) = 6770.249$ ,  $p < 0.001$ , for the GS and NI studies, respectively. We tested whether the similarity profile differed across brain regions within each study. The similarity profiles (i.e., mean aggregate performance across measures) were remarkably alike across ROIs (see Online Methods). High (Pearson) correlations are presented within task for both the GS study (Figure 3b) and the NI study (Figure 3c) between all pairs of ROIs; where mean correlation of the upper triangle is 0.95 (s.d. = 0.034) in the former and 0.96 (s.d. = 0.027) in the latter. Bartlett's test [40], which evaluates whether the matrices are different from an identity matrix, was significant for

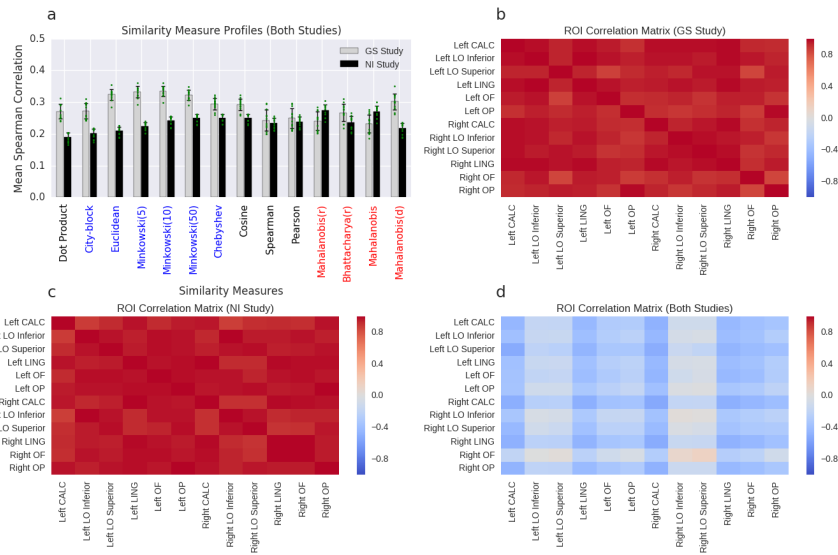


Figure 3: Similarity measure profiles and ROI correlation matrices. Mean Spearman correlations (a) for each similarity measure and the classifier confusion matrix in the GS study (grey bars) and the NI study (black bars) are displayed. To convey the variability, error bars are plotted as standard deviations and each ROI mean is plotted as a green point. ROI correlation matrices for the (b) GS and (c) NI studies, demonstrating that the similarity profiles were alike across brain regions (i.e., were positively Pearson correlated). ROI correlation matrix (d) demonstrating that the similarity profiles disagreed across studies (i.e., were negatively Pearson correlated). The 12 ROIs were left and right intracalcarine cortex (CALC), left and right lateral occipital cortex (LO) inferior and superior divisions, left and right lingual gyrus (LING), left and right occipital fusiform gyrus (OF), and left and right occipital pole (OP).

both the GS study,  $\chi^2(66) = 432.847$ ,  $p < 0.001$ , and the NI study,  $\chi^2(66) = 502.7494$ ,  $p < 0.001$ . Permutation tests (with 10,000 iterations), where the labels of the similarity measures were permuted, confirmed these results ( $p < 0.001$ ). These results are consistent with the same similarity measures being used across brain regions within each study.

We tested whether similarity profiles differed between studies. The results indicated that similarity profiles differed between studies, suggesting that the operable neural similarity measures can change as a function of task or stimuli (Figure 3d). In particular, similarity profiles between studies were negatively correlated with a mean correlation of the upper triangle of -0.27 (s.d. = 0.148). Jennrich's test [41] showed that this matrix was different than a matrix of zeros,  $\chi^2(66) = 769.0349$ ,  $p < 0.001$ . Permutation tests



(10,000 iterations) with shuffling of similarity label measures also confirmed these results ( $p < 0.001$ ).

In light of these results, *post hoc* pairwise tests of each similarity against the Pearson similarity measure, which is the *de facto* default choice in the literature, were conducted. The contrasts from the mixed effects models (mentioned above, see Online Methods) presented in Table 1 provide evidence that some similarity measures are a superior description of the brain's similarity measure. The performance of many measures differed from Pearson, especially in the NI study. Notably, only two variants of the Mahalanobis measure and three Minkowski measures outperformed Pearson. In the GS study, we can observe that all the Minkowski distances performed better than Pearson as well as cosine, Mahalanobis(d), and the dot product. Once again, the contrasting pattern of results between the two studies is striking.

Given the performance of the Euclidean and Mahalanobis(r) measures, and that they have been used previously in analyzing neural data [13, 42, 43, 44], we selected these measures for inclusion in a searchlight analysis (Figure 4, see Online Methods for details). By comparing the Euclidean and Mahalanobis(r) measures to Pearson correlation on a voxel-by-voxel basis for the 12 ROIs, we aimed to provide a visualization of the performance of similarity measures across regions and studies. Figure 4 illustrates the regions where these two measures outperform Pearson correlation, displaying the maximum  $t$  for voxels where both Euclidean and Mahalanobis overlap (see SI for visualizations of the overlap).

In the NI study, the Mahalanobis(r) measure dominated (Figure 4b), confirming the results from the previous analyses. In contrast, in the GS study (Figure 4a) Euclidean dominates in some regions whereas Mahalanobis(r) dominates in others. Despite it being a *de facto* standard, Pearson similarity was never the top measure. For this *post hoc* analysis, the measures were compared using permuted paired sample  $t$  statistics for each voxel. Positive  $t$  statistics that survived threshold-free cluster enhancement (TFCE) correction with  $p < 0.001$  are presented in Figure 4 (see Online Methods for the rationale behind this threshold).

### 3. Discussion

One fundamental question for neuroscience is what makes two brain states similar. This question is so basic that in some ways it has been overlooked



179 or sidestepped by assuming that Pearson correlation captures neural similar-  
180 ity. Here, we made an initial effort to evaluate empirically which of several  
181 competing similarity measures is the best description of neural similarity.

182 Our basic approach was to characterize the question as a model selec-  
183 tion problem in which each similarity measure is a competing model. The  
184 various similarity measures (i.e., models) competed to best account for the  
185 data, which was the confusion matrix from a classifier (i.e., decoder) that  
186 approximated the information present in a brain region of interest. The mo-  
187 tivation for this approach is that more similar items (e.g., a sparrow and a  
188 robin) should be more confusable than dissimilar items (e.g., a sparrow and a  
189 moped). Thus, the test of a similarity measure, which is a pairwise operator  
190 on two neural representations, is how well its predicted neural similarities  
191 agree with the classifier’s confusion matrix.

192 Although the similarity measures considered are relatively simple, they  
193 make a host of assumptions that are theoretically and practically conse-  
194 quential. For example, angle measures, such as Pearson correlation, are  
195 unconcerned with differences in the overall level of neural activity, an as-  
196 sumption that strongly contrasts with magnitude measures, such as those  
197 in the Minkowski family (e.g., Euclidean measure). Therefore, the choice  
198 of similarity measure is central to any mechanistic theory of brain function  
199 and has practical ramifications when analyzing neural data, such as when  
200 characterizing neural representation spaces.

201 At this early juncture, basic questions, such as whether different brain  
202 regions use different measures of similarity and whether the nature of neural  
203 similarity is constant across studies remained unanswered. Our results indi-  
204 cated that the neural similarity profile (i.e., the pattern of performance across  
205 candidate similarity measures) was constant across brain regions within a  
206 study, though strongly differed across the two studies we considered. Fur-  
207 thermore, Pearson correlation, the *de facto* standard for neural similarity,  
208 was bested by competing similarity measures in both studies.

209 One question is why the neural similarity profile would differ across stud-  
210 ies. There are host of possibilities. One is that the nature of stimuli drove  
211 the differences. The stimuli in the GS study were designed to be psycho-  
212 logically separable, consisting of four independent binary dimensions (color:  
213 red or green, shape: circle or triangle, size: large or small, and position:  
214 right or left). These stimuli were designed to conform to a Euclidean space  
215 so that cognitive models assuming such similarity spaces could be fit to the  
216 behavioural data. Accordingly, in our analyses, the neural similarity mea-

217 sures from the Minkowski family (including Euclidean) performed best. In  
218 contrast, the NI study consisted of naturalistic stimuli (photographs) that  
219 covaried in a manner not easily decomposable into a small set of shared fea-  
220 tures. One possibility is that these types of complex feature distributions are  
221 better paired with the Mahalanobis measure (cf. [45]). Of course, task also  
222 varied with stimuli which offers yet another possible higher-level explanation  
223 for the differences observed in neural similarity performance. For example,  
224 the task in the GS study emphasized analytically decomposing stimuli into  
225 separable dimensions whereas holistic processing of differences was a viable  
226 strategy in the NI study. In general, different tasks will require neural rep-  
227 resentations that differ in their dimensionality or complexity [23], which has  
228 ramifications for what similarity measure is most suitable.

229 A host of other concerns related to data quality may also influence how  
230 similarity measures perform. The nature of fMRI BOLD response itself places  
231 strong constraints on the types of models that can succeed [46], which sug-  
232 gests that future work should apply the techniques presented here to other  
233 measures of neural activity. Regardless of the measure of neural activity,  
234 more complex models of neural similarity will require higher quality data  
235 to be properly estimated. For example, measures such as Mahalanobis or  
236 Bhattacharyya need to estimate inverse covariance matrices. These matrices  
237 grow with the square of the number of vector components which approaches  
238 both numerical and statistical unreliability when the number of components  
239 approaches the number of observations. For these reasons, we optimized  
240 the number of top features (i.e., voxels) separately for each similarity mea-  
241 sure (see Online Methods), except in the searchlight analysis where this was  
242 not possible. We also considered regularized versions of similarity measures,  
243 such as Mahalanobis(d), that should be more competitive when data quality  
244 is limited.

245 In our technique, we rely on a classifier to provide an estimate of the infor-  
246 mation present in a brain region. Therefore, it is possible that the choice of  
247 classifier could be biased toward certain similarity measures. We recommend  
248 the procedure we followed: Consider a variety of classifiers and choose the  
249 best performing classifier independently of how the neural similarity mea-  
250 sures perform (see SI). In practice, this means that an advance in classifier  
251 techniques would invite reconsidering how neural similarity measures per-  
252 form.

253 In conclusion, we took a step toward determining what makes two brain  
254 states similar. Working with two fMRI datasets, we found that the best

255 performing similarity measures are common across brain regions within a  
 256 study, but vary across studies. Furthermore, we found that the *de facto* sim-  
 257 ilarity measure, Pearson correlation, was bested in both studies. Although  
 258 follow-up work is needed, the current findings and technique suggest a host  
 259 of productive questions and have practical ramifications, such as determining  
 260 the appropriate measure of similarity before conducting a neural represen-  
 261 tational analysis. In time, efforts making use of this and similar approaches  
 262 may lead to mechanistic theories that bridge neural circuits, related mea-  
 263 surement data, and higher-level descriptions.

GS Study		
Similarity measure	$z$	$p$
Minkowski(5)	12.562	$< 0.001$
Euclidean	12.145	$< 0.001$
Minkowski(10)	10.459	$< 0.001$
city-block	10.479	$< 0.001$
Mahalanobis(d)	8.825	$< 0.001$
Minkowski(50)	6.624	$< 0.001$
Chebyshev	6.353	$< 0.001$
cosine	4.532	$< 0.001$
dot product	4.053	$< 0.001$
Mahalanobis	(3.161)	0.02
NI study		
Similarity measure	$z$	$p$
Mahalanobis(r)	11.301	$< 0.001$
Mahalanobis	10.304	$< 0.001$
Minkowski(50)	4.920	$< 0.001$
Chebyshev	4.733	$< 0.001$
Minkowski(10)	4.005	$< 0.001$
Euclidean	(5.170)	$< 0.001$
Mahalanobis(d)	(7.593)	$< 0.001$
city-block	(10.411)	$< 0.001$
cosine	(22.803)	$< 0.001$
dot product	(29.547)	$< 0.001$

Table 1: Comparison of similarity measures to Pearson correlation. Top panel shows significant  $z$  statistics for measures worse than Pearson correlation (in brackets) and better than Pearson correlation for the GS study. Bottom panel shows the same for the NI study.  $p$ -values are Bonferroni corrected.

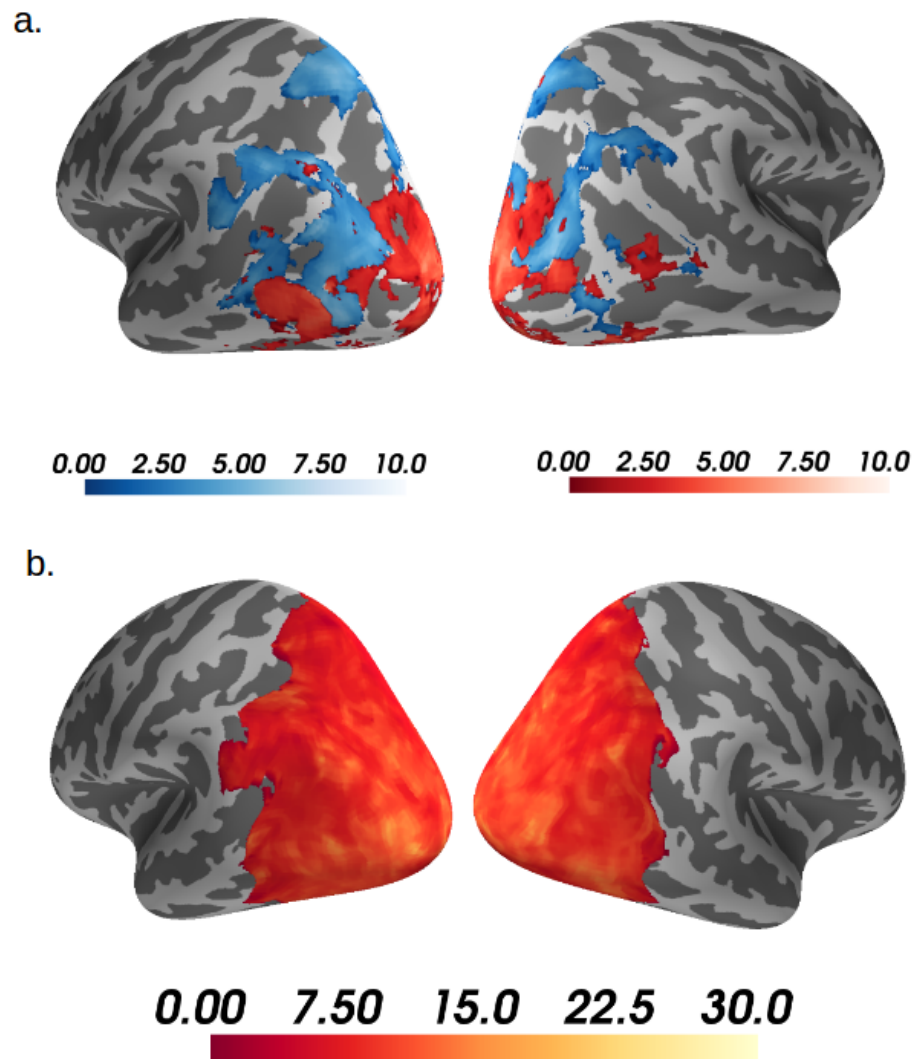


Figure 4: Euclidean & Mahalanobis(r) outperform Pearson. Occipito-lateral views of the left and right hemispheres for the GS study (a) and the NI study (b) displaying maximum  $t$  statistics where either the Euclidean measure (blue) or the Mahalanobis(r) measure (red) outperformed the Pearson correlation measure (i.e., each voxel displays the  $t$  statistic for the measure with highest  $t$ ). The  $t$  statistics were based on a searchlight analysis of Spearman correlations of each measure with each voxel's SVM confusion matrix (see Online Methods). Only displaying  $t$  statistics where  $p < 0.001$  for paired sample  $t$ -tests, TFCE corrected; computed with FSL's randomise function with 5000 permutations, using as a mask the 12 ROIs with best accuracy (see Online Methods). Note: very few voxels only show the Euclidean measure significantly outperforming Pearson correlation in the NI study, thus do not appear in this visualization.

## 264 4. Online Methods

### 265 4.1. Datasets

266 The analyses are based on two previous fMRI studies: a study that pre-  
 267 sented simple geometric shapes (GS) to participants [26] and a study that  
 268 presented natural images (NI) to participants [22]. The GS study consisted  
 269 of a visual categorization task with 20 participants and the NI study of a 1-  
 270 back size judgment task with 14 participants. Descriptions of the tasks and  
 271 acquisition parameters can be consulted in the SI. For further information,  
 272 the reader should consult the source citation directly.

### 273 4.2. Classification analysis

274 Pattern classification analyses were implemented using PyMVPA [47],  
 275 Scikit-Learn [48], and custom Python code. The input to the classifiers  
 276 were least squares separate (LS-S) beta coefficients for each presentation of a  
 277 stimulus [49] (see SI). Three classifiers were used for the pattern classification:  
 278 Gaussian naïve Bayes,  $k$ -nearest neighbor, and linear support vector machine  
 279 (SVM). The output of one of these classifiers was to be chosen as the best  
 280 representation of the underlying similarity matrix to which all other similarity  
 281 measures would be compared to (see Neural similarity analysis below). The  
 282 linear SVM was implemented with the  $Nu$  parametrization [50]. This  $Nu$   
 283 parameter controls the fraction of data points inside the soft margin; the  
 284 default value of 0.5 was used for all classifications. The  $k$ -nearest neighbor  
 285 classifier was implemented using five neighbors. No hyperparameters required  
 286 setting for the Gaussian naïve Bayes classifier.

287 To pick the best-performing classifier, classification was conducted on  
 288 the whole-brain (no parcellation into distinct ROIs) for each study indepen-  
 289 dently. All classifiers were trained with leave-one-out  $k$ -fold cross-validation,  
 290 where  $k$  was equal to the number of functional runs for each participant in  
 291 each study (e.g. six runs in the GS study or sixteen runs in the NI study).  
 292 To do feature selection on voxels, all voxels were ordered according to their  
 293  $F$  values computed from an ANOVA across all class (stimuli) labels. The  
 294 top 300 voxels with the highest  $F$  values were retained based on classifier  
 295 performance (i.e., accuracy) on the test run. For these classifiers, accuracy  
 296 was computed across all classes (16 classes for the GS study and 54 classes for  
 297 the NI study) with a majority vote rule across all computed decision bound-  
 298 aries (for classifiers where this is applicable like linear SVM). This means  
 299 that random classification is equal to 6.25% for the GS study and 1.85% for

the NI study for this whole-brain analysis. However, for all other classification analyses, accuracy is computed as mean pairwise accuracy across all classes, which means that random classification is equal to 50%. The best-performing classifier was selected as the classifier with highest mean accuracy (mean across participants) in the GS and NI study, independently. Classifier accuracies (i.e., confusion matrices) were multiplied by negative one for the neural similarity analysis explained. This was done so that they would correlate positively with the similarity measures and facilitate presentation of results.

The following analysis was performed for each of the 110 ROIs that are described in the SI. To train the classifiers leave-one-out  $k$ -fold cross-validation was also used. Within each fold, a (randomly) picked validation run was used to tune the number of features (i.e., voxels) that would be selected for that fold. Thus, feature selection was done within each fold. To do this feature selection, all voxels were ordered according to their  $F$  values computed from an ANOVA across all class (stimuli) labels. This step aids classifier performance because it preselects task relevant voxels (as opposed to item discriminative voxels). It is important to note that these ANOVAs were computed on the training runs but not on the validation run nor on the held-out test run, to avoid overfitting. The top  $n$  voxels with the highest  $F$  values were retained based on classifier performance (i.e., accuracy) on the validation run. Scipy's `minimize_scalar` function [51] was used to optimize this validation run accuracy with respect to the top  $n$  voxels. After picking the top  $n$  voxels, the classifiers were trained on both the training runs and the validation run. Subsequently, the classifiers were tested on the held-out test run for that fold. This classification analysis was done for all possible pairwise classifications for each study (i.e., 120 pairwise classifications in the GS study and 1431 pairwise classifications in the NI study). From this analysis, the pairwise classification accuracies were retained for both the validation run and the test run for each fold.

### 4.3. Neural similarity analysis

The goal of this analysis was to compare the representation of different similarity measures in the brain. The regions considered here are the ones reported in the Results and described in the secondary ROI selection section in the SI. The comparison criterion was chosen as Spearman correlation between all pairwise similarities and the classification accuracies mentioned above. This criterion was used since it avoids scaling issues. To achieve this,



337 first all pairwise similarities (i.e., for all pairs of stimuli) were computed from  
 338 the training runs defined in the classification analysis not including the vali-  
 339 dation run. Incidentally, feature selection was also realized here. In the same  
 340 fashion as in the classification analysis, all voxels were ordered according to  
 341 their  $F$  values computed from an ANOVA across all class (stimuli) labels.  
 342 Then, the top  $n$  voxels with the highest  $F$  values were retained based on  
 343 Spearman correlation of the similarities with the validation run accuracies of  
 344 the classifier that were previously computed. After picking the top  $n$  voxels,  
 345 the similarities were computed across training runs and validation run for  
 346 those voxels. These similarities were then used to compute the final Spear-  
 347 man correlation with the classifier test run accuracies. Conducting feature  
 348 selection for the similarity measures is important because different measures  
 349 leverage information differently.

350 This analysis parallels the classification analysis in every way except that  
 351 instead of optimizing model accuracy, here the optimization criterion was  
 352 model correlation (i.e., Spearman correlation) with the previously computed  
 353 pairwise classifier accuracies.

#### 354 4.4. *Mixed effects models*

355 A mixed effects model was performed with the lme4 package [52] for each  
 356 study with Spearman correlations from the neural similarity analysis as the  
 357 response variable. The models contained fixed effects of similarity measure,  
 358 linear SVM accuracy, participant, and ROI. Linear SVM accuracy, partici-  
 359 pant, and ROI variables only serve to account for variance and obtain better  
 360 estimates. The models also contained random effects of ROI (varying per  
 361 participant) and of similarity measure (varying per ROI). Model compar-  
 362 isons were performed between the full model and a null model without any  
 363 similarity measures.<sup>2</sup>

#### 364 4.5. *Post hoc searchlight analysis*

365 Searchlight analyses [53] have become an increasingly popular multivari-  
 366 ate tool for spatial localizations of brain activations in recent years. This  
 367 analysis is based on the definition of a sphere with radius in millimeters (or  
 368 cube with radius in number of voxels) that computes a statistic, centered on  
 369 each voxel of interest, using as input only the voxel values that fall within the

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<sup>2</sup>A full model that included both studies was not possible due to convergence issues.

confines of the predefined sphere. Depending on the number of voxels considered, this analysis can be computationally expensive. Thus for reasons of computational tractability, a searchlight analysis was not used as the primary analysis but as a *post hoc* tool to inquire over the spatial specificity of certain measures of interest commonly used in the literature such as Euclidean, Pearson correlation and Mahalanobis [13]. Since optimizing the searchlight radius for each voxel is not feasible with current computational resources - to equate measure complexity by feature selection as done in the main analysis - the searchlight radius was set to 3 voxels. The analysis was done only for Euclidean, Pearson correlation, and Mahalanobis(r). This searchlight analysis was done within the union of the top 10 ROIs across both studies (see Secondary ROI selection above) in the native space of each subject using PyMVPA's searchlight function. For each voxel, the similarity matrices were Spearman correlated with the best performing classifier in the same fashion as in the main analysis above. For each study, the statistical maps of Euclidean and Mahalanobis(r) were compared to the statistical map of Pearson correlation, using it as a baseline measure. All maps were transformed to MNI space for this comparison. The threshold-free enhancement (TFCE) corrected  $p$  values for the paired  $t$  statistics were computed with FSL's randomise function with 5000 permutations. Only  $t$  statistics that presented TFCE corrected  $p$  values below 0.001 were considered as significant. This more conservative threshold was based upon this being a *post hoc* analysis (i.e., supposing all 17 measures would have been compared against Pearson correlation, then the appropriate Bonferroni corrected threshold would have been  $p = 0.5/17 \approx 0.0029$ ).

## Data and code availability

For open access to the data or code please visit:

- 1) Raw fMRI data for the GS Study: <https://osf.io/62rgs/>
- 2) Raw fMRI data for the NI Study: <https://osf.io/qp54f/>
- 3) Data and code for the neural similarity analysis: <https://osf.io/5a6bd/>

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## Author contributions

BCL developed the study concept. BCL and SBS contributed to the study design. SBS performed the data analysis and interpretation under the supervision of BCL. AM and AP performed confirmatory checks of the results and auxiliary analyses. SBS drafted the manuscript. BCL and CA provided critical revisions. All authors approved the final version of the manuscript for submission.

## Competing financial interests

The authors declare no competing financial interests.

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## 563 Supplemental Information

### 564 *A. Task descriptions and fMRI parameters*

#### 565 *A.1 Geometric shapes (GS) study*

566 The GS study presented sixteen objects in total, which varied on four  
567 different binary features: (color: red or green, shape: circle or triangle, size:  
568 large or small, and position: right or left). Participants in this study were  
569 trained to do a categorization task. They were first trained on five objects of  
570 one category and four of the other (nine objects total during training) with  
571 twenty repetitions of each object. During the anatomical scan, participants  
572 saw four more repetitions of the training items as a refresher. Then during  
573 the functional scanning phase, participants were asked to categorize the nine  
574 familiar objects they saw during the training phase and seven novel objects  
575 they had not seen before. Each trial during the functional scanning phase  
576 lasted 10 seconds; 3.5 seconds where one of the sixteen objects (nine training  
577 stimuli and seven novel transfer stimuli) was presented after which a fixation  
578 cross was presented for 6.5 seconds. No feedback was provided during this  
579 phase. Each stimulus was presented three times within a run across six runs  
580 resulting in each stimulus being presented a total of eighteen times during the  
581 functional scanning phase except for one participant who only participated  
582 in five runs of the scanning phase.

Whole-brain imaging data were acquired on a 3.0T GE Sigma MRI system (GE Medical Systems). Structural images were acquired using a T2-weighted flow-compensated spin-echo pulse sequence (TR=3s; TE=68ms, 256x256 matrix, 1x1mm in-plane resolution) with thirty-three 3-mm thick oblique axial slices (0.6mm gap), approximately 20 off the AC-PC line. Functional images were acquired with an echo planar imaging sequence using the same slice prescription as the structural images (TR=2s, TE=30.5ms, flip angle=73, 64x64 matrix, 3.75x3.75 in-plane resolution, bottom-up interleaved acquisition, 0.6mm gap). An additional high-resolution T1-weighted 3D SPGR structural volume (256x256x172 matrix, 1x1x1.3mm voxels) was acquired for registration and cortex parcellation.

## *A.2 Natural images (NI) study*

The NI study presented fifty-four objects in total, which varied in two ways. The 54 stimulus items were conceived to either be organized by category (6 categories: minerals, animals, fruits/vegetables, music, sports, or tools) or by their silhouette (9 silhouettes) which cut orthogonally across the category distinction. Participants in this study were asked to perform a 1-back real-world size judgment task (i.e., to respond according to whether the object on the previous trial was larger or smaller than the current image on screen). Participants were scanned on two separate sessions (different days). Each session consisted of eight functional scanning runs resulting in sixteen runs total except for one participant for which four of the runs of the first session were lost due to scanning issues. Each one of the fifty-four objects were presented twice within each run in a randomized sequence. This resulted in each object being presented a total of thirty-two times (or twenty-four times for the participant that only had twelve runs). On each trial, each object was presented for 1.5 seconds after which a fixation cross was presented for 1.5 seconds. Each run started with a fixation cross for fourteen seconds and ended with a fixation cross for fourteen seconds. Thirty-six fixation trials lasting three seconds each were also randomly presented within each run.

Data collection was performed on a 3T Philips scanner with a 32-channel coil at the Department of Radiology of the University Hospitals Leuven. MRI volumes were collected using echo planar (EPI) T2\*-weighted scans. Acquisition parameters were as follows: repetition time (TR) of 2 s, echo time (TE) of 30 ms, flip angle (FA) of 90, field of view (FoV) of 216 mm, and matrix size of 72x72. Each volume comprised 37 axial slices (covering the whole brain) with 3 mm thickness and no gap. The T1-weighted anatomical images

620 were acquired with an MP-RAGE sequence, with 1x1x1 mm resolution.

### 621 *A.3 fMRI preprocessing*

622 The original raw (NIfTI formatted) files from both studies were prepro-  
623 cessed and analyzed using FSL 4.1 [39]. Functional images were realigned  
624 to the first volume in the time series to correct for motion, co-registered to  
625 the T2-weighted structural volume, high-pass filtered (128s), and detrended  
626 to remove linear trends within each run. All analyses were performed in the  
627 native space of each participant.

### 628 *A.4 Trial-by-trial estimates*

629 For both studies, after preprocessing the fMRI data with FSL, the method  
630 suggested by Mumford et al. [49] known as LS-S (least squares separate) beta  
631 estimation was used to get a coefficient estimate for each individual presen-  
632 tation of each object. This method consists of calculating a general linear  
633 model for each object presentation with only two regressors; one regressor  
634 representing the effect of interest (the object presentation in question) and  
635 another regressor representing all other object presentations within the re-  
636 spective run. This procedure was done for each run separately to preserve  
637 as much statistical independence as possible between runs. Such a step is  
638 necessary for doing the multivoxel pattern analysis. After successfully esti-  
639 mating the object presentation coefficients within each run, these were then  
640 concatenated into a single 4D NIfTI formatted file. Furthermore, all runs  
641 were subsequently aligned to the last run within each study (e.g. the sixth  
642 run in the GS study or the sixteenth run in the NI study). The runs were  
643 then concatenated into a single 4D NIfTI formatted file for each participant  
644 within each study.

## 645 *B. Regions of interest from the Harvard-Oxford atlas*

### 646 *B.1 Initial region of interest (ROI) selection*

647 The Harvard-Oxford cortical and subcortical structural atlases provided  
648 with FSL [39] were used to parcellate the different anatomical regions for  
649 each participant. A total of 110 regions of interest were used as masks that  
650 would be used in the multivoxel pattern analyses. The goal was to evaluate  
651 classifier accuracy across the whole brain (except for areas like cerebral white  
652 matter or the lateral ventricles). More areas could have been excluded based  
653 on a priori hypotheses of where similarity signals would arise. However,  
654 including areas where no signal was expected served as an informal control

for the method and still retained the possibility that similarity signals could have been found in otherwise unexpected brain regions. The masks were transformed from MNI space to each participants native space. This masking by anatomical region can be considered the first part of a feature selection procedure. Feature selection was also done within each region of interest for each participant (see Online Methods). All regions from the Harvard-Oxford atlas were included in the analyses except for cerebral white matter, the lateral ventricles, left and right cerebral cortex, and the brain stem. This results in 48 cortical regions and 7 subcortical regions; doubling for lateralization results in the 110 regions of interest.

## *B.2 Cortical regions of interest*

Frontal Pole, Insular Cortex, Superior Frontal Gyrus, Middle Frontal Gyrus, Inferior Frontal Gyrus (pars triangularis), Inferior Frontal Gyrus (pars opercularis), Precentral Gyrus, Temporal Pole, Superior Temporal Gyrus (anterior division), Superior Temporal Gyrus (posterior division), Middle Temporal Gyrus (anterior division), Middle Temporal Gyrus (posterior division), Middle Temporal Gyrus (temporooccipital part), Inferior Temporal Gyrus (anterior division), Inferior Temporal Gyrus (posterior division), Inferior Temporal Gyrus (temporooccipital part), Postcentral Gyrus, Superior Parietal Lobule, Supramarginal Gyrus (anterior division), Supramarginal Gyrus (posterior division), Angular Gyrus, Lateral Occipital Cortex (superior division), Lateral Occipital Cortex (inferior division), Intracalcarine Cortex, Frontal Medial Cortex, Juxtapositional Lobule Cortex (formerly Supplementary Motor Cortex), Subcallosal Cortex, Paracingulate Gyrus, Cingulate Gyrus (anterior division), Cingulate Gyrus (posterior division), Precuneous Cortex, Cuneal Cortex, Frontal Orbital Cortex, Parahippocampal Gyrus (anterior division), Parahippocampal Gyrus (posterior division), Lingual Gyrus, Temporal Fusiform Cortex (anterior division), Temporal Fusiform Cortex (posterior division), Temporal Occipital Fusiform Cortex, Occipital Fusiform Gyrus, Frontal Operculum Cortex, Central Opercular Cortex, Parietal Operculum Cortex, Planum Polare, Heschl's Gyrus (includes H1 and H2), Planum Temporale, Supracalcarine Cortex, & Occipital Pole.

## *B.3 Subcortical regions of interest*

Thalamus, Caudate, Putamen, Pallidum, Hippocampus, Amygdala, & Accumbens.

#### B.4 Secondary ROI selection

The 110 ROIs were rank ordered by mean classifier accuracy (mean across participants) within each study. Subsequently, the union of the top ten ROIs was selected for the neural similarity analysis. This procedure was done to ensure that the ROIs used to evaluate the similarity measures was based on brain areas with adequate signal-to-noise ratio. The 12 ROIs as reported in the Results were left and right intracalcarine cortex (CALC), left and right lateral occipital cortex (LO) inferior and superior divisions, left and right lingual gyrus (LING), left and right occipital fusiform gyrus (OF), and left and right occipital pole (OP).

#### C. Classifier selection

The best performing classifier was chosen out of three candidates; Gaussian naïve Bayes (GNB),  $k$ -nearest neighbor (KNN), and linear support vector machine (SVM). These classifiers were chosen because they are commonly used in data analysis, both inside and outside the field of neuroimaging, and they compute classification in very distinct ways (see [54]).

The linear SVM classifier was the clear winner across both studies, thus was chosen as our gold standard approximation to the brain's similarity measure. The performance of the linear SVM classifier compared to the other two classifiers is shown in Table C1.

	GS Study		NI study	
	mean	s.d.	mean	s.d.
Linear SVM	20.49%	12.64%	23.51%	5.50%
GNB	15.00%	8.79%	10.24%	2.84%
KNN	14.51%	8.50%	8.49%	3.09%
Random classification		6.25%		1.85%
	<i>t</i>	<i>p</i>	<i>t</i>	<i>p</i>
Linear SVM vs. GNB	5.22	< 0.001	14.33	< 0.001
Linear SVM vs. KNN	4.59	< 0.001	17.80	< 0.001
degrees of freedom		19		13

Table C1. Linear SVM is best-performing classifier in both studies. Top panel shows mean accuracy and standard deviations (s.d.) (across participants) for each classifier. Bottom panel shows  $t$ -tests comparing the best-performing classifier (linear SVM) to the other two classifiers.

In addition to comparing the performance of the classifiers judged by their performance accuracy, the confusion matrices between classifiers - from the same analysis - were also compared. Although the classifiers are quite distinct algorithmically speaking, extreme differences between their confusion matrices would be unlikely. Indeed it was the case that the average correlations (averaged across subjects) were all significantly above zero for both studies. In the GS study, linear SVM correlated highest with GNB ( $m = 0.47$ ,  $s.d. = 0.172$ ,  $t(19) = 12.01$ ,  $p < 0.001$ ), second highest with KNN ( $m = 0.37$ ,  $s.d. = 0.197$ ,  $t(19) = 8.21$ ,  $p < 0.001$ ), and GNB correlated with KNN in third place ( $m = 0.32$ ,  $s.d. = 0.195$ ,  $t(19) = 7.06$ ,  $p < 0.001$ ). In the NI study, linear SVM correlated highest with GNB ( $m = 0.35$ ,  $s.d. = 0.072$ ,  $t(13) = 17.55$ ,  $p < 0.001$ ), second highest with KNN ( $m = 0.29$ ,  $s.d. = 0.080$ ,  $t(13) = 13.06$ ,  $p < 0.001$ ), and GNB correlated with KNN in third place ( $m = 0.22$ ,  $s.d. = 0.091$ ,  $t(13) = 8.94$ ,  $p < 0.001$ ). These results provide supplementary support for choosing linear SVM as the brain's gold standard for these two datasets given that it's confusion matrix correlates highest with the confusion matrices of the other two classifiers.

Thus, the linear SVM classifier was optimized for each of the initial 110 ROIs. The ROIs were rank-ordered in terms of accuracy in each study and the union of the top 10 ROIs across both studies was: left and right intracalcarine cortex (CALC), left and right lateral occipital cortex (LO) inferior division, left and right lateral occipital cortex (LO) superior division, left and right lingual gyrus (LING), left and right occipital fusiform gyrus (OF), and left and right occipital pole (OP). This resulted in a secondary ROI selection of 12 ROIs with best (linear SVM) classifier accuracy.

Classifications were performed pairwise for this analysis and thus random classification was expected at 50% for both studies (see Online Methods). The mean accuracy for the linear SVM classifier in the 12 regions of interest was 59.47% ( $s.d. = 7.97\%$ ) in the GS study and 78.43% ( $s.d. = 7.41\%$ ) in the NI study. The best-performing classifier (linear SVM) was performing above 50% chance level in both studies;  $t(19) = 5.18$ ,  $p < 0.001$ , in the GS study and  $t(13) = 13.84$ ,  $p < 0.001$ , in the NI study (degrees of freedom are based on number of participants for each study). This provides reassurance that the ROIs that were selected indeed have information regarding stimuli presentation. Classification accuracy for the NI study was higher than in the GS study  $t(32) = 6.82$ ,  $p < 0.001$ , showing a potential difference in data quality due to the higher number of observations per stimuli in the NI study (see Online Methods).



#### 748 *D. Similarity measures*

749 The following similarity measures were evaluated: dot product, cosine dis-  
750 tance, city-block (Manhattan), Euclidean, three variants of Minkowski (with  
751 norms 5, 10 and 50), Chebyshev, Spearman correlation, Pearson correlation,  
752 three variants of Mahalanobis, three variants of Bhattacharyya, variation  
753 of information, and distance correlation. City-block, Euclidean, Minkowski,  
754 Chebyshev, Mahalanobis, Bhattacharyya and variation of information are  
755 proper distance metrics; to convert them to similarity measures they were  
756 multiplied by minus one. Other linking functions between similarities and  
757 distances are possible, as in a negative exponential [55], but not relevant  
758 here since our optimization criterion was Spearman correlation. The three  
759 variants of Mahalanobis and Bhattacharyya were due to the way the sam-  
760 ple covariance matrix was regularized; either no regularization, Ledoit-Wolf  
761 shrinkage (implemented through Scikit-Learn, [56, 48] or diagonal regular-  
762 ization. Diagonal regularization was defined as the sample covariance ma-  
763 trix with all the off-diagonal elements set to zero (see below); such as mea-  
764 sure is also known as the normed Euclidean distance. Note that city-block,  
765 Euclidean, and Chebyshev are also special cases of the Minkowski measure  
766 where the norms are set to one, two and infinity, respectively. To keep cal-  
767 culations consistent across all similarity measures, vector representations for  
768 each stimulus were defined as the mean vectors across trial presentations for  
769 that stimulus. Below are the equations for each similarity measure and the  
770 covariance matrix regularization procedures.

771 Only similarity measures that presented a mean Spearman correlation  
772 within three median absolute deviations away from the group average (group  
773 refers to measures here) were presented in the Online Methods section. Mea-  
774 sures that did not meet these criteria were considered outliers (these measures  
775 were close to zero mean Spearman correlation). The median Spearman cor-  
776 relation across the 18 similarity measures evaluated was 0.203 for the GS  
777 study 0.125 and for the NI study and their median absolute deviation was  
778 0.0482 for the GS study and 0.0234 for the NI study. The mean Spearman  
779 correlations (across participants) and the standard deviations for the mea-  
780 sures that were more than three median absolute deviations away from the  
781 group average were: Bhattacharya without covariance matrix regularization  
782 (mean = 0.001 and s.d. = 0.004 for the GS study, mean = 0.0002 and s.d.  
783 = 0.0006 for the NI study), Bhattacharya (d) (with diagonal regularization)  
784 (mean = -0.0005 and s.d. = 0.003 for the GS study, mean = -0.0001 and s.d.  
785 = 0.0007 for the NI study), variance of information (mean = -0.04 and s.d.



786 = 0.037 for the GS study, mean = -0.012 and s.d. = 0.004 for the NI study),  
 787 and distance correlation (mean = -0.037 and s.d. = 0.026 for the GS study,  
 788 mean = -0.0009 and s.d. = 0.0038 for the NI study). These statistics were  
 789 computed across the 110 original ROIs.

790 Below is a list of the equations for each measure considered.

791 For two classes represented as vectors

$$X = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$$

792 and

$$Y = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$$

793 where each component is computed as the arithmetic mean across  $m$   
 794 observations (trial-by-trial  $\beta$  coefficients) per class, per run, and  $n$  is the  
 795 number of voxels. This notation is valid except for where these vectors show  
 796 subscripts denoting individual observations as opposed to mean vectors (this  
 797 is only the case when discussing distance correlation).

798 *Dot product*

$$XY^T$$

799 *Cosine distance*

800 The (negative) cosine distance is:

$$-(1 - \frac{XY^T}{\|X\|_2 \|Y\|_2})$$

801 where  $\|\cdot\|_2$  denotes the L2 (Euclidean) norm.

802 *Minkowski distance*

803 The (negative) Minkowski distance is:

$$-\left(\sum_{i=1}^n |x_i - y_i|^p\right)^{1/p}$$

804 For the city-block distance  $p = 1$ , for the Euclidean distance  $p = 2$ , and  
 805 for the Chebyshev distance  $p = \infty$ .

806 *Pearson correlation*

$$\frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2} \sqrt{\sum_{i=1}^n (y_i - \bar{y})^2}}$$

807 where  $\bar{x}$  and  $\bar{y}$  are the component-wise arithmetic means of vectors  $X$   
808 and  $Y$ , respectively.

809 *Spearman correlation*

$$1 - \frac{6 \sum_{i=1}^n (rg(x_i) - rg(y_i))^2}{n(n^2 - 1)}$$

810 where  $rg(x_i)$  and  $rg(y_i)$  are the ranks of the values  $x_i$  and  $y_i$ , respectively.  
811 This formulation assumes distinct integer rankings.

812 *Mahalanobis distance*

813 The (negative) Mahalanobis measure between two random vectors coming  
814 from the same multivariate normal distribution is:

$$-\sqrt{(X - Y)^T \Sigma^{-1} (X - Y)}$$

815 where  $\Sigma$  is the  $n \times n$  covariance matrix between voxels.

816 *Bhattacharyya distance*

817 The (negative) Bhattacharyya measure between two multivariate normal  
818 distributions  $\mathcal{N}(X, \Sigma_X)$  and  $\mathcal{N}(Y, \Sigma_Y)$ , where each voxel covariance matrix  
819  $\Sigma_X$  and  $\Sigma_Y$  is estimated separately for each class  $X$  and  $Y$ , respectively, is:

$$-\left( \frac{1}{8} (X - Y)^T \bar{\Sigma}^{-1} (X - Y) + \frac{1}{2} \ln \left( \frac{\det \bar{\Sigma}}{\sqrt{\det \Sigma_X \det \Sigma_Y}} \right) \right)$$

820 where

$$\bar{\Sigma} = \frac{\Sigma_X + \Sigma_Y}{2}$$

## 821 *Distance correlation*

822 The distance correlation is equal to 1 when  $X$  and  $Y$  span the same  
823 linear subspace under some linear transformation and 0 when  $X$  and  $Y$  are  
824 independent. It is defined as:

$$\frac{dCov(X, Y)}{dVar(X)dVar(Y)}$$

825 where  $dCov^2(X, Y)$  is

$$\frac{1}{m^2} \sum_{j=1}^m \sum_{k=1}^m A_{j,k} B_{j,k}$$

826 and  $dVar^2(X)$  is

$$\frac{1}{m^2} \sum_{j=1}^m \sum_{k=1}^m A_{j,k}^2$$

827 where  $A_{j,k}$  is the matrix computed from doubly-centering the matrix  $a_{j,k}$   
828 (subtracting row and column means while adding the grand mean), where

$$a_{j,k} = \|X_j - X_k\|_2$$

829 Thus,  $B_{j,k}$  is computed from  $b_{j,k}$ , where

$$b_{j,k} = \|Y_j - Y_k\|_2$$

830 These pairwise distance matrices are computed from distances between  
831 observations.

## 832 *Variation of information*

833 For two classes  $X$  and  $Y$  represented as two multivariate Gaussian dis-  
834 tributions, the (negative) Variation of information is

$$VI(X; Y) = I(X; Y) - H(X, Y)$$

835 where  $H(X)$  is the entropy of  $X$  and  $I(X; Y)$  is the mutual information  
836 between  $X$  and  $Y$ .

837 For a multivariate Gaussian  $X$ ,  $H(X)$  is:

$$\frac{1}{2} \ln(\det(2\pi e \Sigma_X)) * n$$

838 where  $n$  is the number of observations. The mutual information between  
839  $X$  and  $Y$  is:

$$\frac{1}{2} \ln \left( \frac{\det \Sigma_X \det \Sigma_Y}{\det \Sigma^*} \right)$$

840 where  $\Sigma^*$

$$= \begin{bmatrix} \Sigma_X & \Sigma_{XY} \\ \Sigma_{YX} & \Sigma_Y \end{bmatrix}$$

841 and  $\Sigma_{XY}$  is the between-class voxel covariance matrix.  $\Sigma_{YX}$  is the trans-  
842 pose of  $\Sigma_{XY}$ .

#### 843 *Covariance matrix regularization*

844 Two types of covariance matrix regularization were used for the Maha-  
845 lanobis distance: diagonal regularization and Ledoit-Wolf regularization.

#### 846 *Diagonal regularization*

847 Diagonal regularization for a covariance matrix  $\Sigma$  was computed as  $\Sigma \circ I$ ,  
848 where  $\circ$  is the hadamard product (element-wise multiplication) and  $I$  is the  
849 identity matrix.

850 The distance measure that comes as a result of this type of regularization,  
851 when applied to the covariance matrix of the Mahalanobis distance, is also  
852 known as the normed Euclidean distance.

#### 853 *Ledoit-Wolf regularization*

854 Ledoit-Wolf regularization for a covariance matrix  $\Sigma$  was computed as:

$$(1 - \text{shrinkage})\Sigma + (\text{shrinkage})(\mu)I$$

855 where  $\mu = \text{trace}(\Sigma)/n$  and the optimal shrinkage parameter is a value  
856 between 0 and 1 estimated according to the derivation in [56].

#### 857 *E. Post hoc searchlight analysis*

858 Below is a figure presenting voxels where both the Euclidean measure and  
859 the Mahalanobis(r) measure outperformed Pearson correlation.

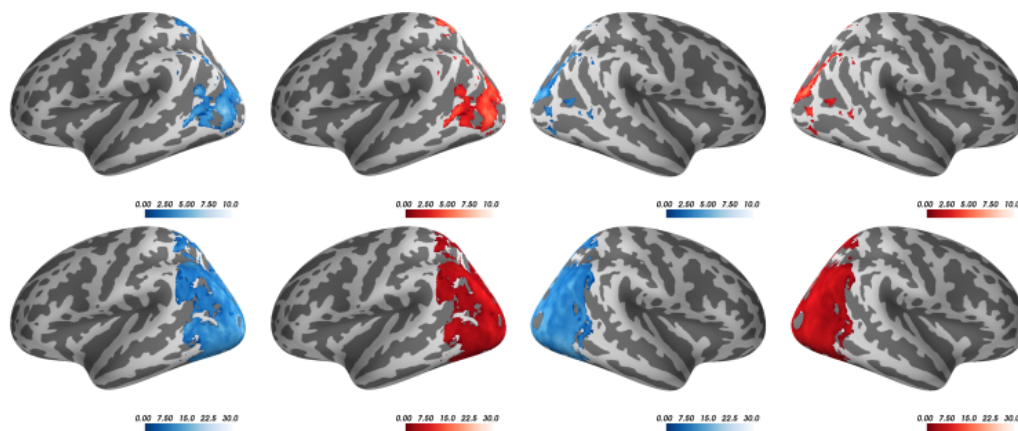


Figure 5: Voxels where Euclidean & Mahalanobis(r) overlap (outperforming Pearson). Lateral views of the left and right hemispheres for the GS study (top row) and the NI study (bottom row) displaying  $t$  statistics where both the Euclidean measure (blue) and the Mahalanobis(r) measure (red) outperformed the Pearson correlation measure. The  $t$  statistics were based on a searchlight analysis of Spearman correlations of each measure with each voxel's SVM confusion matrix (see Online Methods). Only displaying  $t$  statistics where  $p < 0.001$  for paired sample  $t$ -tests, TFCE corrected; computed with FSL's randomise function with 5000 permutations, using as a mask the 12 ROIs with best accuracy (see Online Methods).