

Group level statistics with EEGLAB and LIMO tools

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Motivation for hierarchical models

- Most often, we compute averages per condition and do statistics on peak latencies and amplitudes
 - Univariate methods extract information among trials in time and/or frequency across space
 - Multivariate methods extract information across space, time, or both, in individual trials
 - Averages don't account for trial variability, fixed effect can be biased – HLM allow to get around these problems

Fixed, Random, Mixed and Hierarchical

Fixed effect: Something the experimenter directly manipulates

$y = XB + e$ data = beta * effects + error

$y = XB + u + e$ data = beta * effects + constant subject effect + error

Random effect: Source of random variation e.g., individuals drawn (at random) from a population. **Mixed effect:** Includes both, the fixed effect (estimating the population level coefficients) and random effects to account for individual differences in response to an effect

$Y = XB + Zu + e$ data = beta * effects + zeta * subject variable effect + error

Hierarchical models are a mean to look at mixed effects.

Fixed vs Random

Fixed effects:

Intra-subjects variation

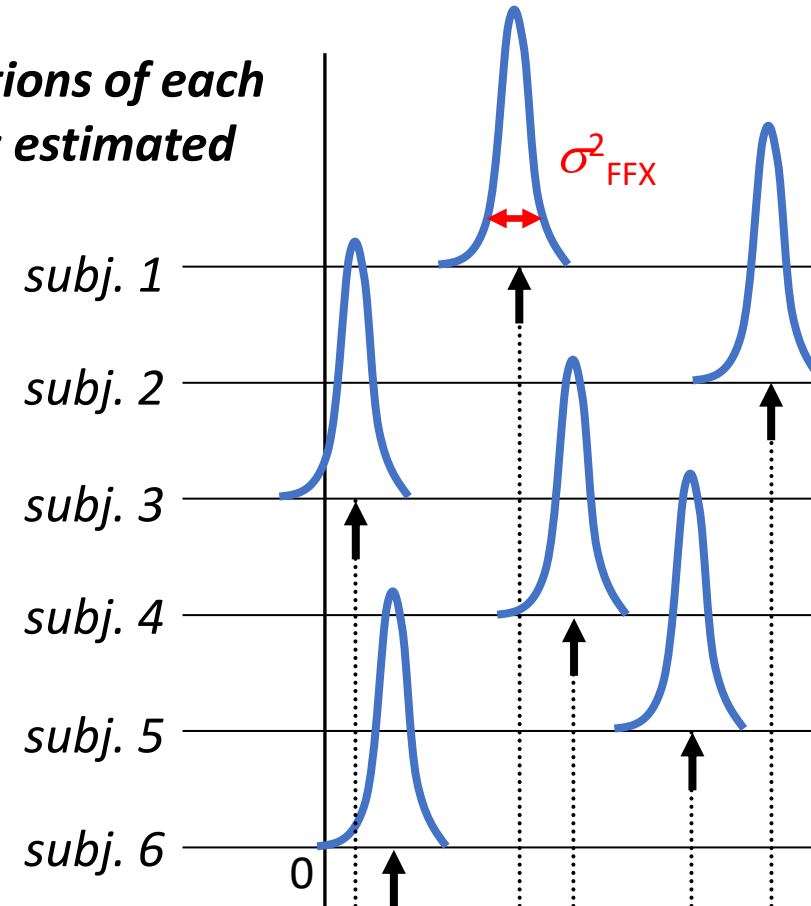
suggests all these subjects
different from zero

Random effects:

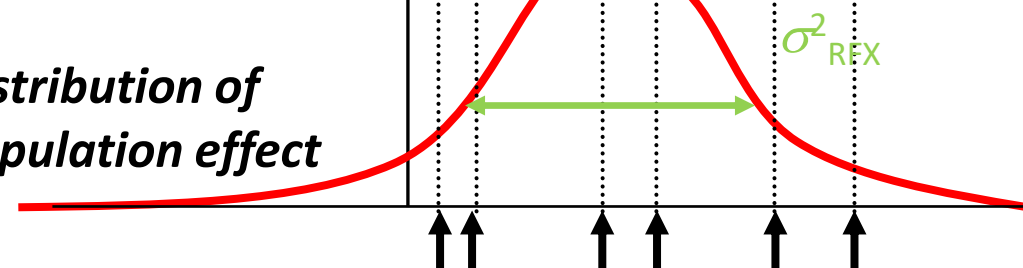
Inter-subjects variation

suggests population
not different from zero

*Distributions of each
subject's estimated
effect*



*Distribution of
population effect*

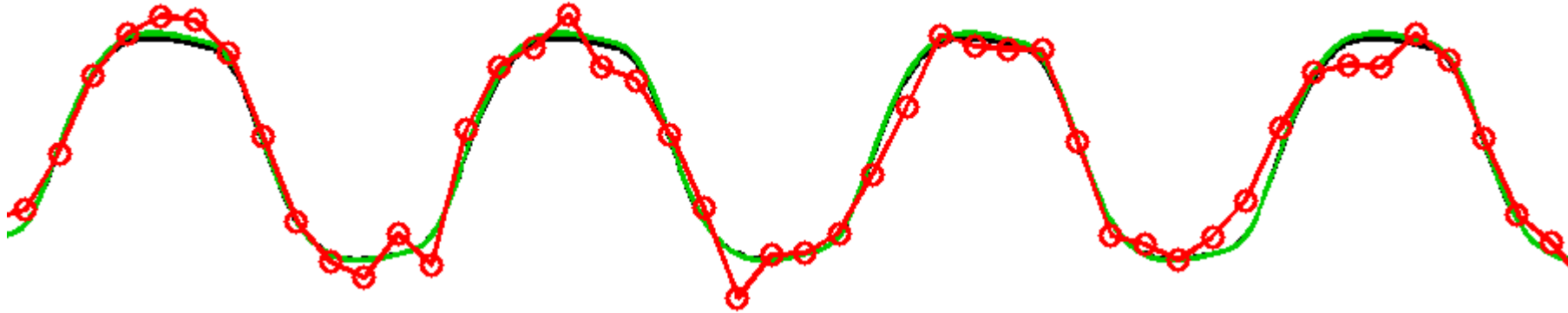


Fixed effects



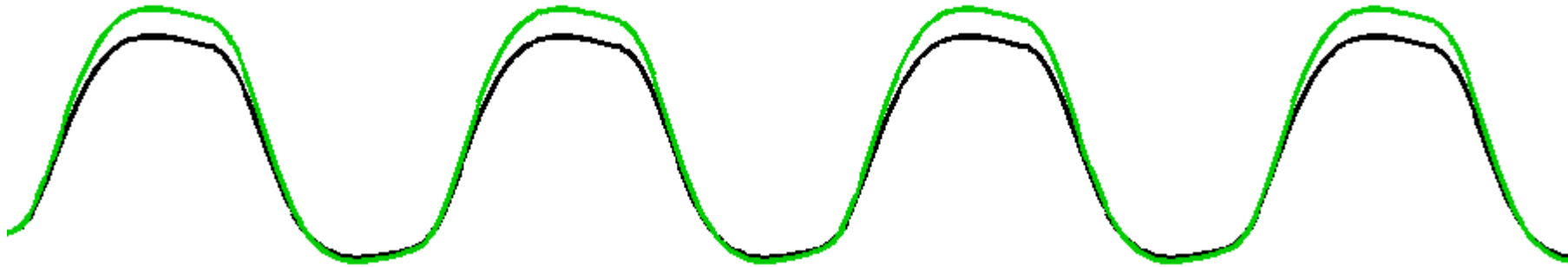
- ❑ Only source of variation (over trials)
is **measurement error**
- ❑ True response magnitude is *fixed*

Random effects



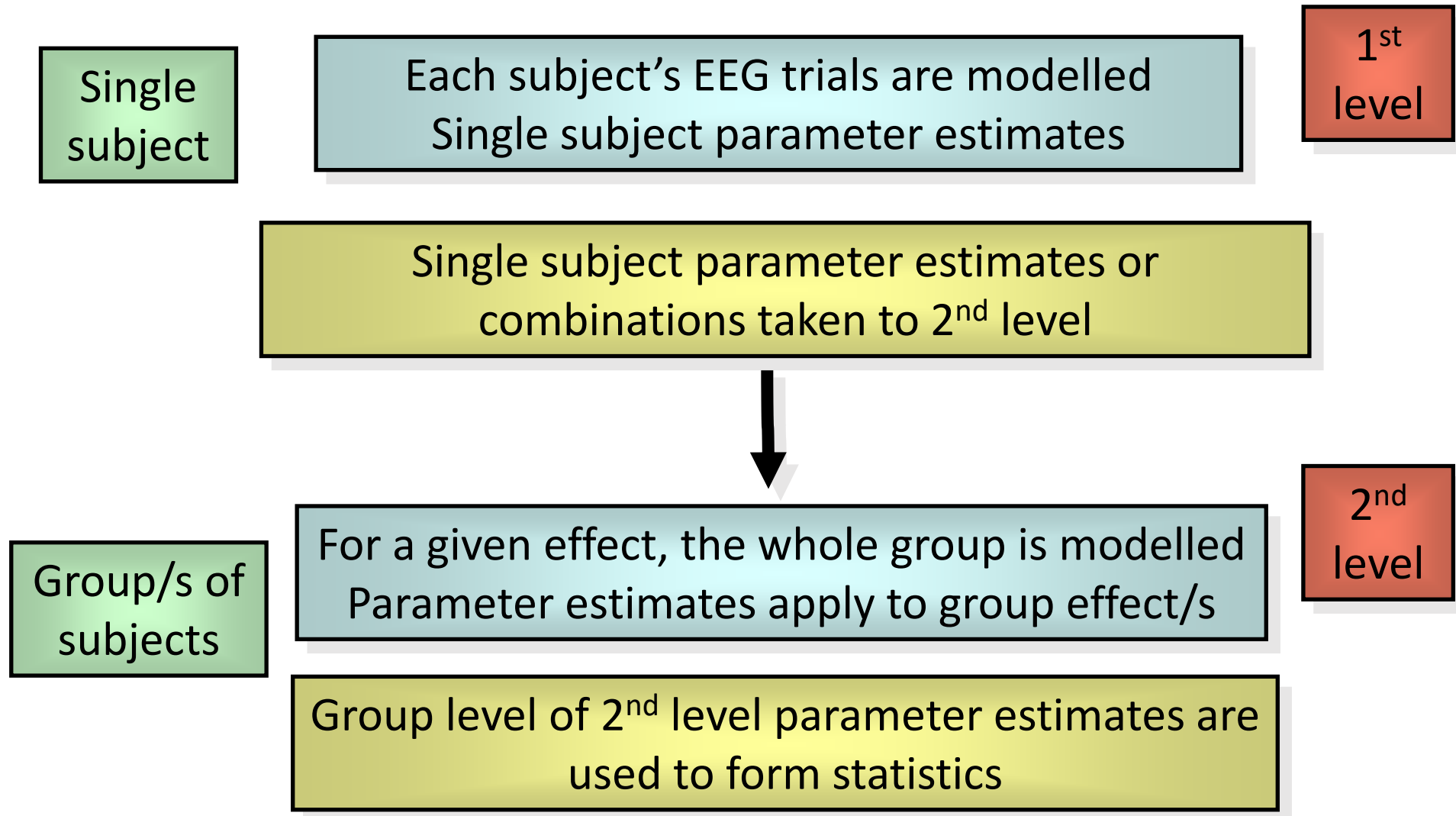
- Two sources of variation
 - measurement errors
 - response magnitude (over subjects)
- Response magnitude is *random*
 - each subject has random magnitude

Random effects



- Two sources of variation
 - measurement errors
 - response magnitude (over subjects)
- Response magnitude is *random*
 - each subject has random magnitude
 - but note, population mean magnitude is *fixed*

Hierarchical model = 2-stage Linear Model



Hierarchical Linear Model Framework

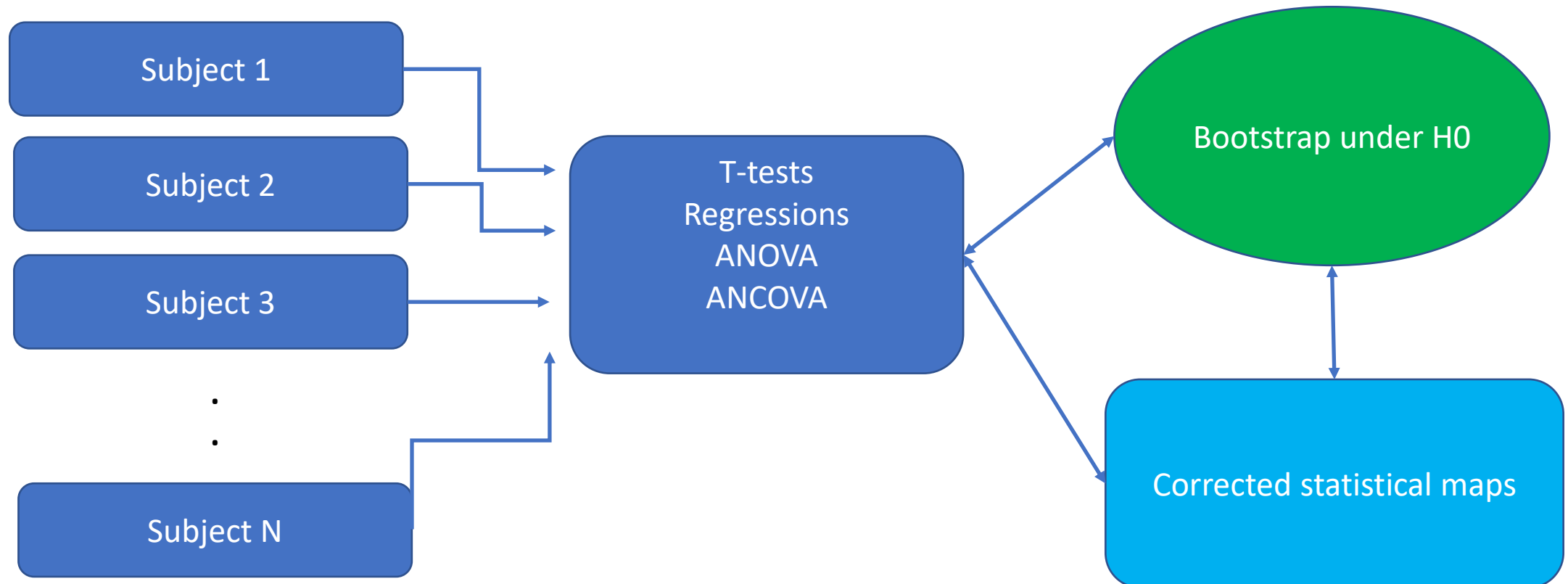
1st level

Robust GLM: $Y = WX\beta$
Like getting weighted averages

2st level

Robust statistics on trimmed mean
~usual tests but account for outliers

Multiple Comparisons correction
Max stats, max clusters and TFCE



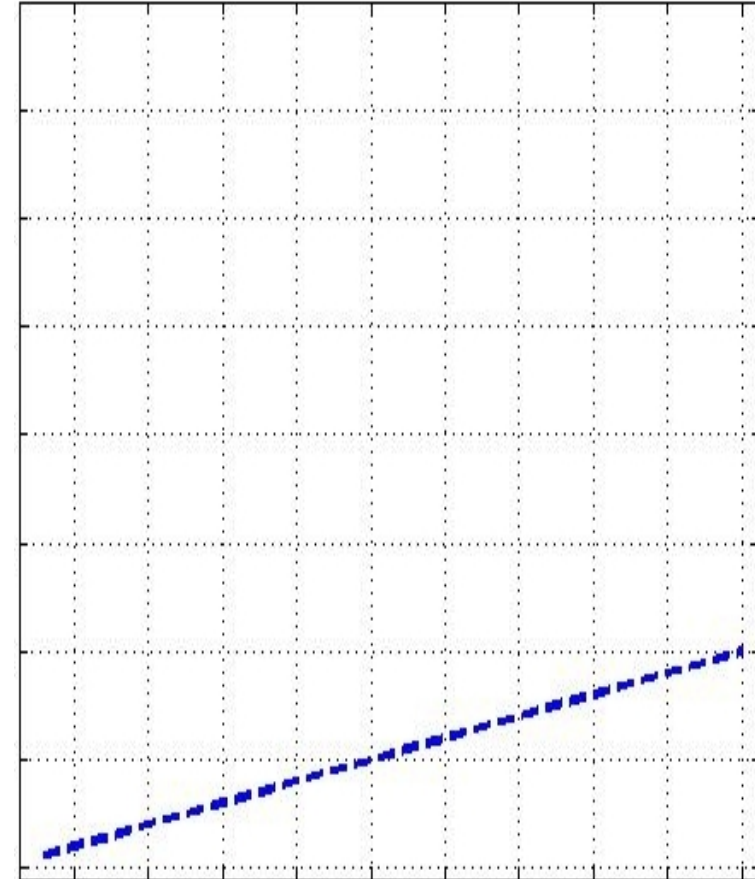
What are linear models?

What is a linear model?

- An equation or a set of equations that models data and which corresponds geometrically to straight lines, planes, hyper-planes and satisfy the properties of additivity and scaling.
- Simple regression: $y = \beta_1 x + \beta_2 + \varepsilon$
- Multiple regression: $y = \beta_1 x_1 + \beta_2 x_2 + \beta_3 + \varepsilon$
- One way ANOVA: $y = u + \alpha_i + \varepsilon$
- Repeated measure ANOVA: $y = u + \alpha_i + \varepsilon$
- ...

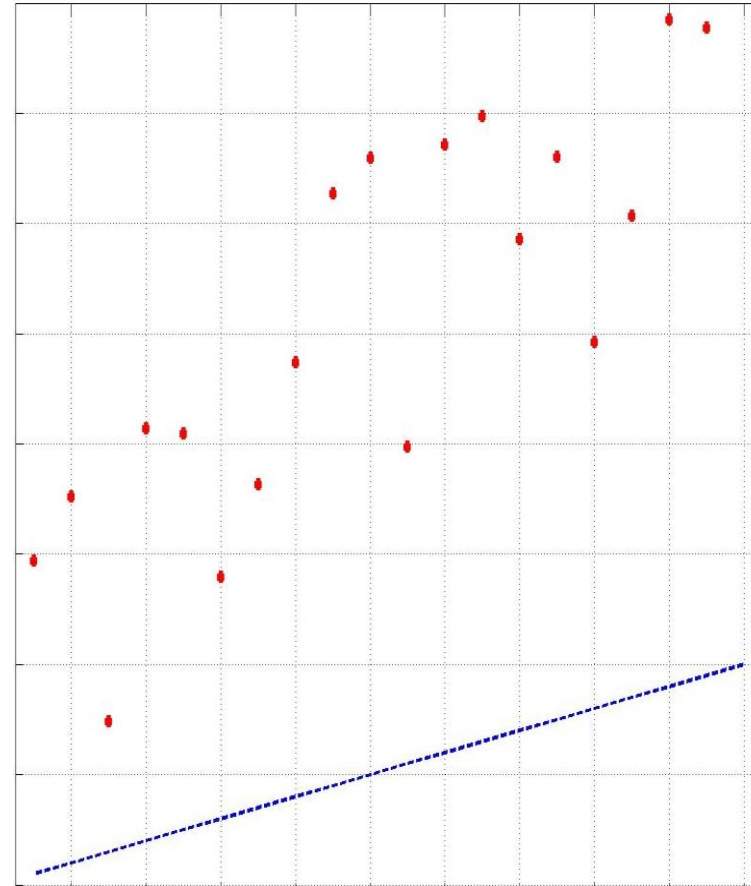
A regression is a linear model

- We have an experimental measure x (e.g. stimulus intensity from 0 to 20)



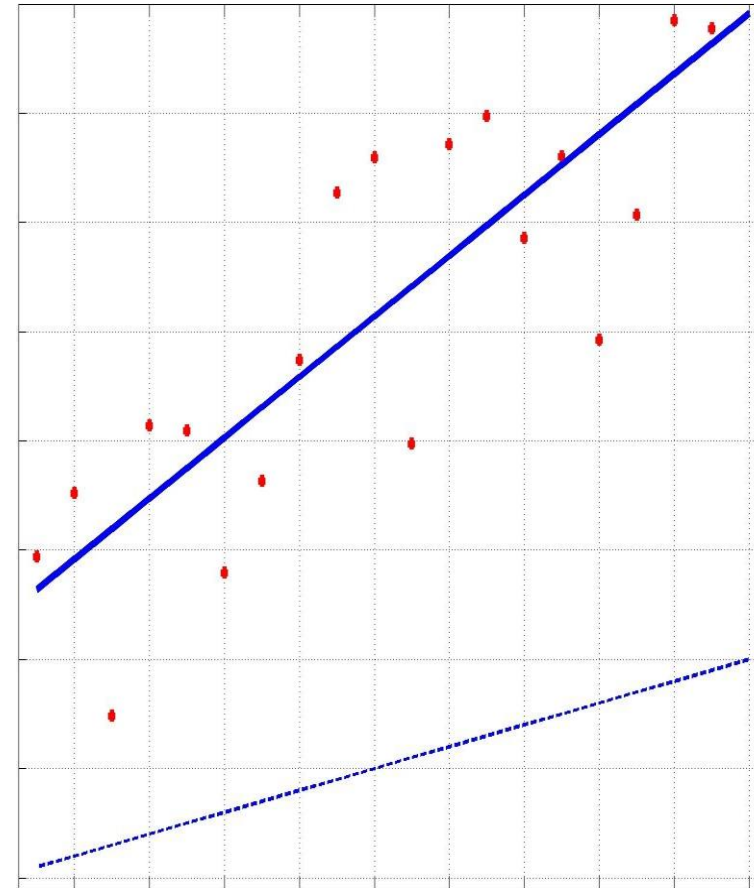
A regression is a linear model

- We have an experimental measure x (e.g. stimulus intensity from 0 to 20)
- We then do the expe and collect data y (e.g. RTs)



A regression is a linear model

- We have an experimental measure x (e.g. stimulus intensity from 0 to 20)
- We then do the expe and collect data y (e.g. RTs)
- Model: $y = \beta_1 x + \beta_2$
- Do some maths / run a software to find β_1 and β_2
- $y^{\wedge} = 2.7x + 23.6$



Linear algebra for ANOVA

- In text books we have $y = u + x_i + \varepsilon$, that is to say the data (e.g. RT) = a constant term (grand mean u) + the effect of a treatment (x_i) and the error term (ε)
- In a regression x_i takes several values like e.g. [1:20]
- In an ANOVA x_i is designed to represent groups using 1 and 0

Linear algebra for ANOVA

Y	Gp
8	1
9	1
7	1
5	2
7	2
3	2
3	3
4	3
1	3
6	4
4	4
9	4

$$\begin{aligned}
 y(1..3)1 &= 1x1 + 0x2 + 0x3 + 0x4 + c + e11 \\
 y(1..3)2 &= 0x1 + 1x2 + 0x3 + 0x4 + c + e12 \\
 y(1..3)3 &= 0x1 + 0x2 + 1x3 + 0x4 + c + e13 \\
 y(1..3)4 &= 0x1 + 0x2 + 0x3 + 1x4 + c + e14
 \end{aligned}$$

$$\begin{pmatrix} 8 \\ 9 \\ 7 \\ 5 \\ 7 \\ 3 \\ 3 \\ 4 \\ 1 \\ 6 \\ 4 \\ 4 \\ 9 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix} * \begin{pmatrix} \beta_1 \\ \beta_2 \\ \beta_3 \\ \beta_4 \\ c \end{pmatrix} + \begin{pmatrix} e11 \\ e12 \\ e13 \\ e14 \end{pmatrix}$$

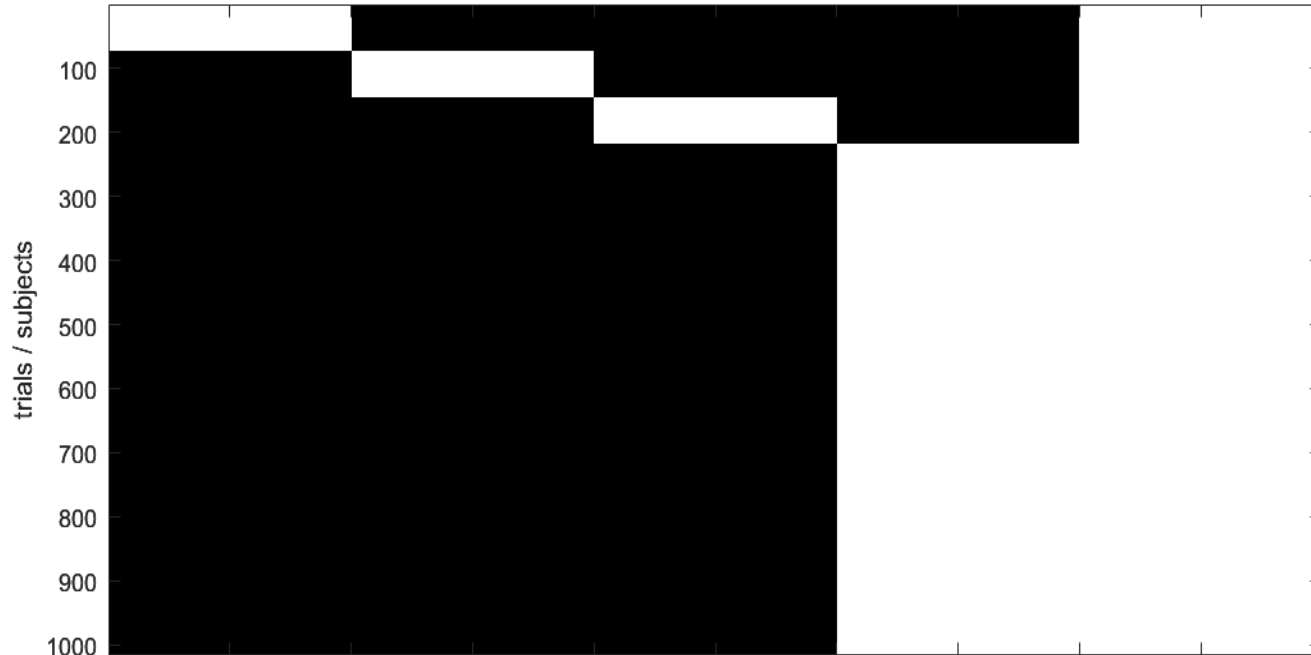
→ This is like the multiple regression except that we have ones and zeros instead of 'real' values so we can solve the same way

Group analyses examples for ERPs

MMN

Mismatch Negativity: is an auditory event-related potential that occurs when a sequence of repetitive sounds is interrupted by one or more occasional “oddball” sounds that differs in e.g. frequency or duration.

1st level



2nd level

Average MMN

→ One sample t-test on a contrast between all oddball trials vs standard
[-1 -1 -1 3 0]

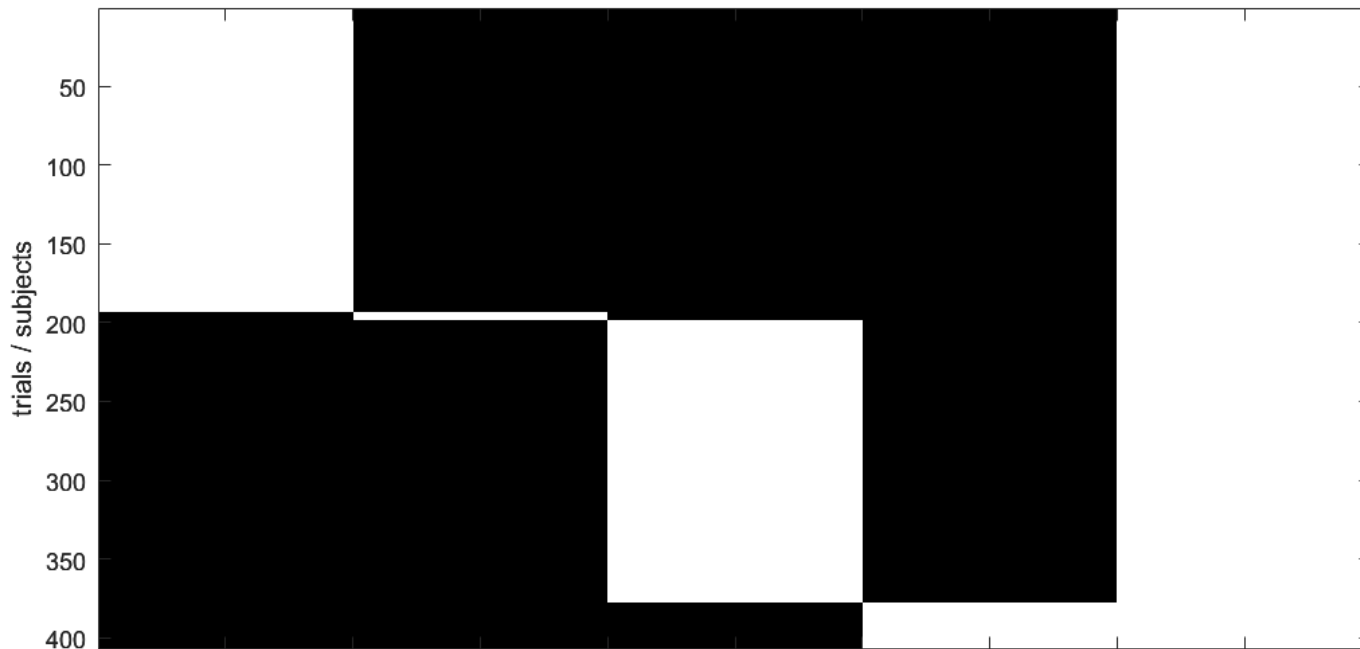
MMN differences

→ Repeated measure ANOVA on item specific oddball trials
[-1 0 0 1 0] vs [0 -1 0 1 0] vs [0 0 -1 1 0]

ERN

Error-Related Negativity using a flanker task: ask to pay attention to a stimulus at a known location on the right or left side of the fixation point and give a congruent or incongruent primer.

1st level



2nd level

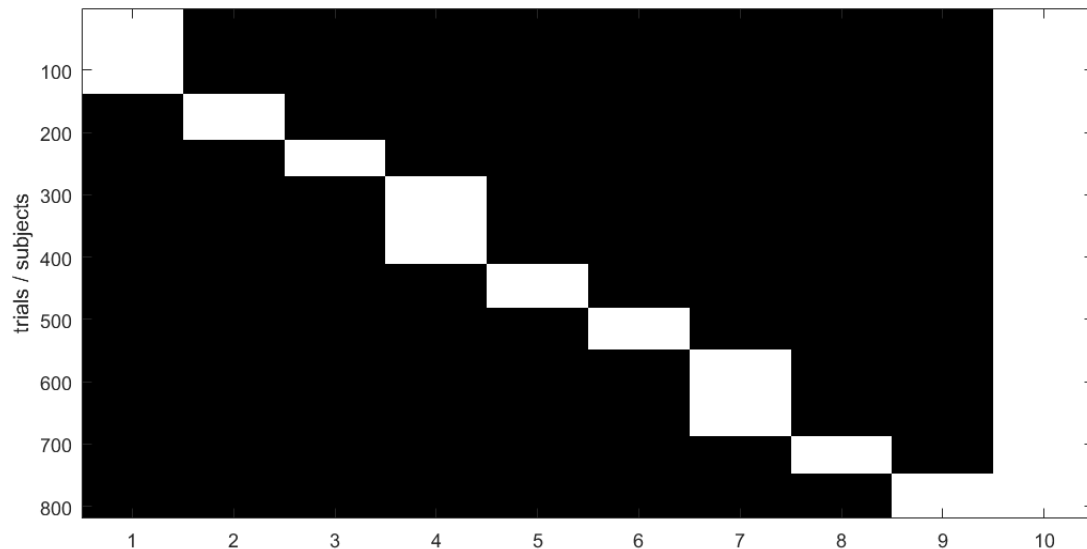
ERN

→ One sample t-test on a contrast
error - correct [1 -1 1 -1 0]

Factorial ERP

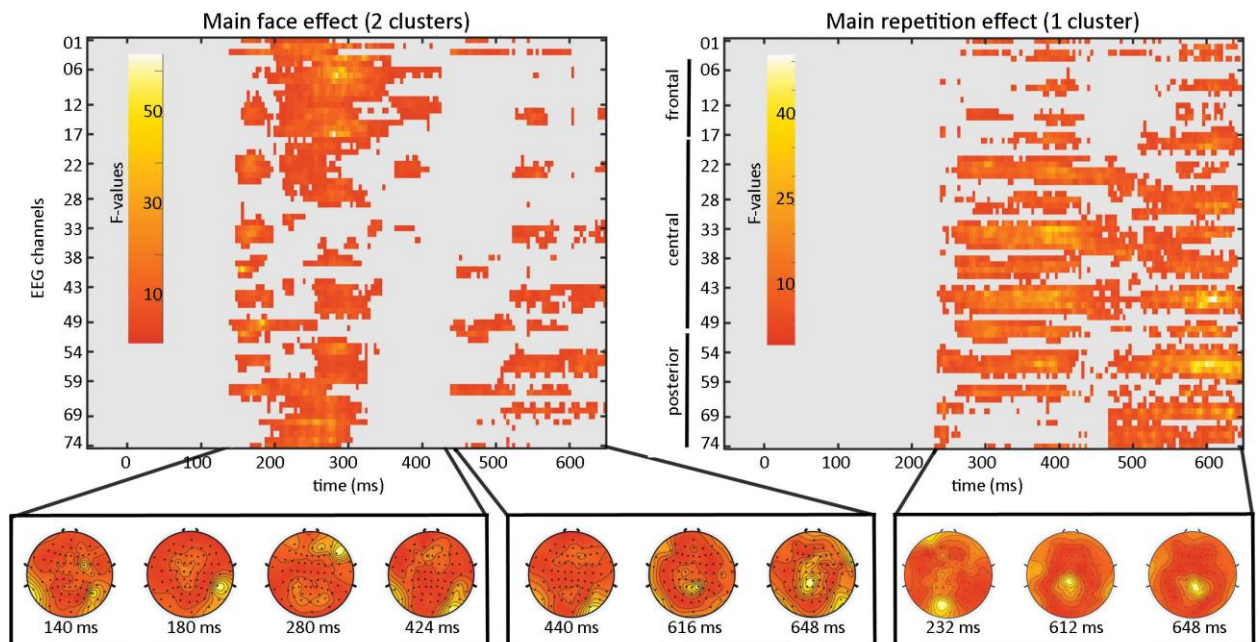
ERP from 9 conditions: 3 types of faces (famous, scrambled, unfamiliar) by 3 levels of repetition (immediately, soon after, much later)

1st level



2nd level

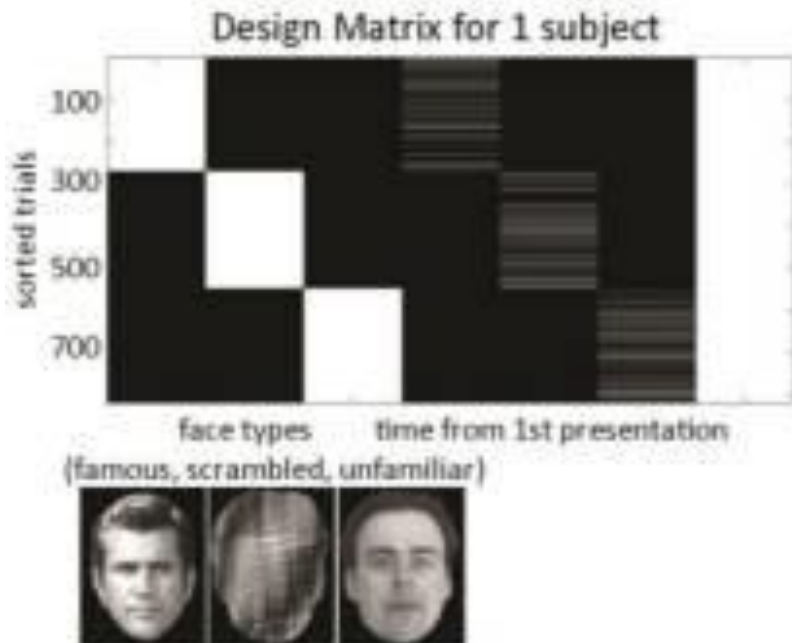
Repeated measures ANOVA of Beta parameters (i.e. one beta per condition)



Modulation of ERP

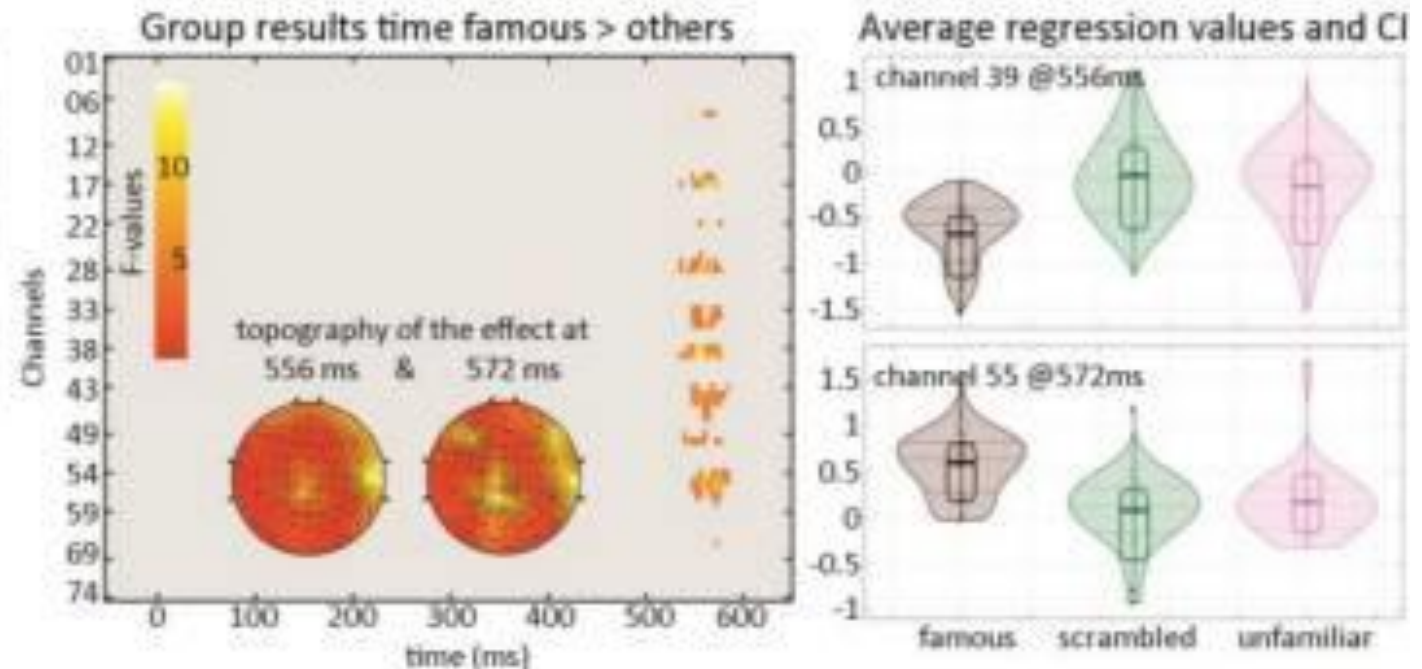
ERP from 3 modulated conditions: 3 types of faces (famous, scrambled, unfamiliar) repeated at different distances from each other

1st level



2nd level

Repeated measures ANOVA of Beta parameters 4,5,6.



References

- **Pernet, C., et al. (2011)** Linear Modelling of MEEG. *Comp. Intel. Neurosc.* Article ID 831409
- **Pernet, C., et al. (2015)** Cluster-based computational methods for mass univariate analyses of event-related brain potentials/fields: A simulation study. *Journal of Neuroscience Methods*, 250, 85-93
- **Pernet, C. et al. (2021)** From BIDS-Formatted EEG Data to Sensor-Space Group Results: A Fully Reproducible Workflow With EEGLAB and LIMO EEG. *Front Neurosci.* 14:610388
- **Pernet et al. (2022)** Electroencephalography robust statistical linear modelling using a single weight per trial. *Aperture Neuro* 51