

Delay Differential Analysis of Human Schizophrenia MMN Data

Erin Brown & Debha Amatya

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Delay Differential Analysis of MMN Data

- Mismatch Negativity
- The Data Set
- Review of Delay Differential Analysis
- Methods
- Preliminary Results
- Future Work

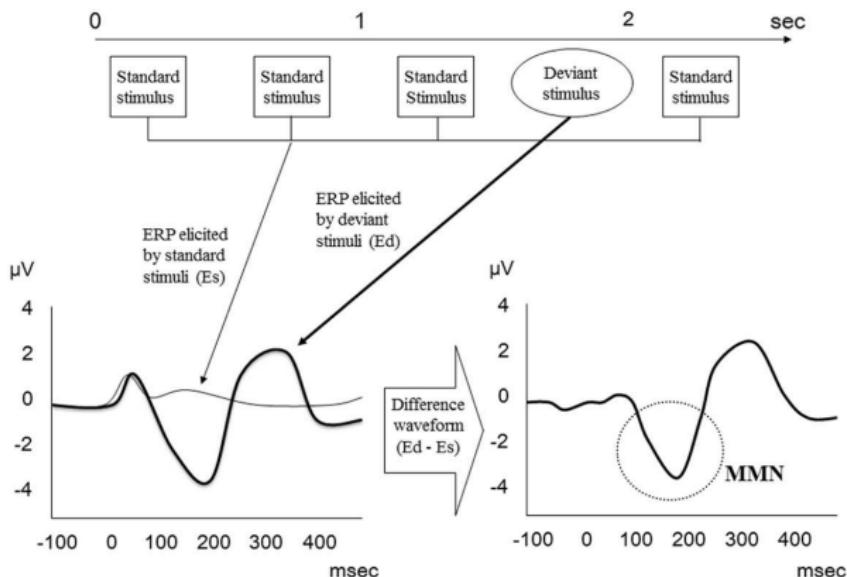
Schizophrenia: the need for biomarkers

- Schizophrenia is one of the most disabling and costly disease worldwide (top 10)
- The current standard of care suffers from a lack of objective and quantitative biomarkers
- Diagnoses are obtained through patient questionnaires and behavioral observation
- Mismatch negativity (MMN) is an EEG biomarker that shows promise in classifying schizophrenia

Mismatch Negativity

- The ERP response to deviant stimuli in a series of standard stimuli (ssdssdsssssdsss)
- Auditory MMN
 - Use stimuli that differ in duration or pitch
 - Observe subject's change detection response
 - Subject does not have to be attentive
 - Two decades of research shows that schizophrenia patients consistently have reduced amplitude ERP to deviant tones
 - Correlations between amplitude reduction and symptom severity
- Other benefits of MMN
 - Well-tolerated
 - Non-invasive

Mismatch Negativity



Nagai, Tatsuya, Mariko Tada, Kenji Kiriha, Tsuyoshi Araki, Seiichiro Jinde, and Kiyoto Kasai. "Mismatch Negativity as a "Translatable" Brain Marker Toward Early Intervention for Psychosis: A Review." *Frontiers in Psychiatry* 4 (2013).

The Data Set

- 1630 human subjects from 5 sites
 - 753 controls
 - 877 schizophrenia patients (no other Axis 1 psych diagnoses)
- EEG MMN data
 - Auditory "oddball duration" paradigm
 - 50 ms standard tone and 100 ms deviant tones
 - 450 ms between tones
 - 2 channel recordings

What is delay differential analysis (DDA)?

Tool for non-linear dynamical classification of time series

What is the basic process?

- ① Roughly fit a delay differential equation (DDE) to a time series
- ② Use coefficients and root-mean-square error as distinguishing features for classification
- ③ Try different DDEs to come up with best classification

Why DDA?

- DDA is reliable even for **short time series**
- computations are **fast**
- DDA is **noise insensitive**
- **no pre-processing** of data
- **small feature space** compared to traditional techniques
- 3-4 features: **no overfitting**

Dynamical System Analysis



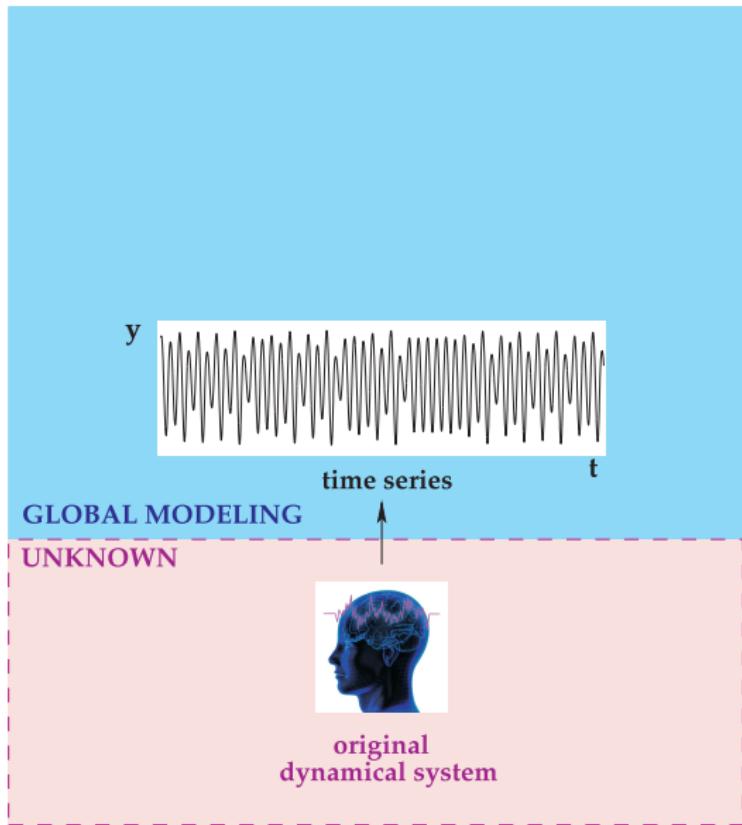
Dynamical System Analysis

UNKNOWN

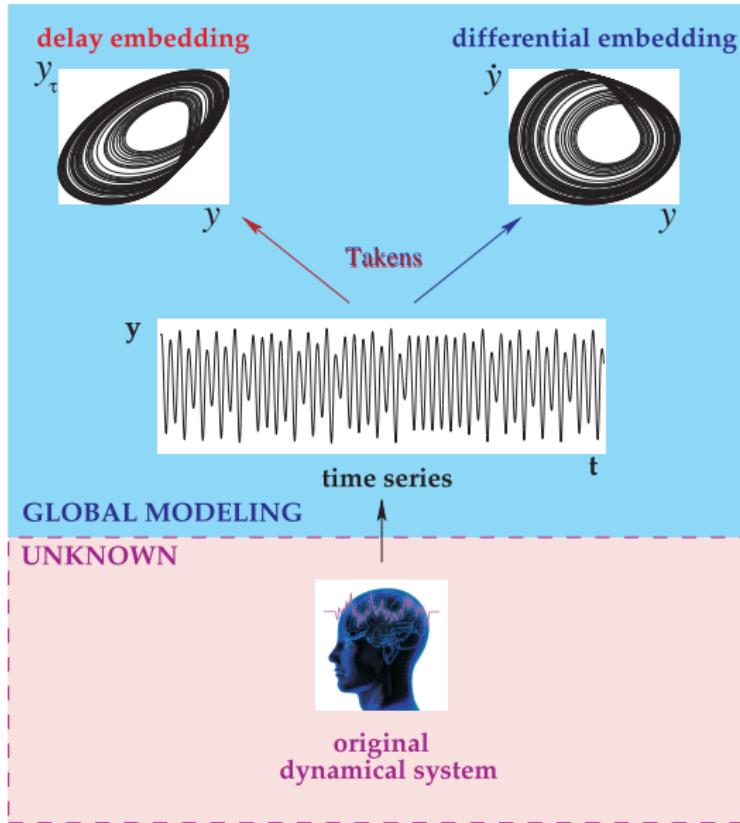


original
dynamical system

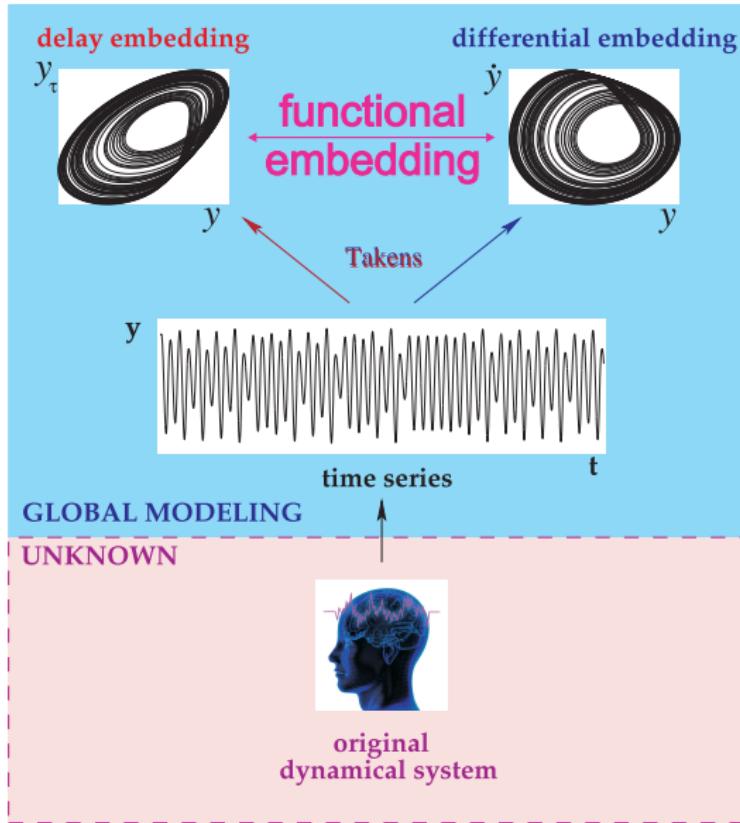
Dynamical System Analysis



Dynamical System Analysis

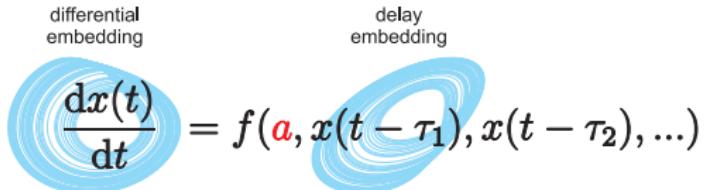


Dynamical System Analysis



Delay Differential Analysis

Delay differential analysis is done in the **time domain**,
not in the spectral domain!



The diagram shows two side-by-side phase portraits of a dynamical system. Both are represented by blue elliptical orbits. The left portrait is labeled "differential embedding" and contains a derivative operator $\frac{dx(t)}{dt}$. The right portrait is labeled "delay embedding" and contains a vector of delayed states $f(a, x(t - \tau_1), x(t - \tau_2), \dots)$.

$$\frac{dx(t)}{dt} = f(a, x(t - \tau_1), x(t - \tau_2), \dots)$$

Delay Differential Analysis (DDA)

Delay differential analysis is done in the **time domain**,
not in the spectral domain!

The diagram shows two blue spiral trajectories. The left trajectory is labeled "differential embedding" above it and contains the differential equation $\frac{dx(t)}{dt} = f(a, x(t - \tau_1), x(t - \tau_2), \dots)$. The right trajectory is labeled "delay embedding" above it.

$$\frac{dx(t)}{dt} = f(a, x(t - \tau_1), x(t - \tau_2), \dots)$$

linear terms: dominant time scales (frequencies)
non-linear terms: frequency/phase couplings, feedback

DDE has

- n delays: $\tau_1, \tau_2, \dots, \tau_n$
- l terms with coefficients a_1, a_2, \dots, a_l
- degree m of nonlinearity

⇒ coefficients a_k and model error ρ as features to identify
dynamical differences in data

General Model

differential embedding

delay embedding

$$\frac{dx(t)}{dt} = f(\textcolor{red}{a}, x(t - \tau_1), x(t - \tau_2), \dots)$$

$$\begin{aligned}\dot{x} = & a_1 x_{\tau_1} + a_2 x_{\tau_2} + a_3 x_{\tau_1}^2 + a_4 x_{\tau_1} x_{\tau_2} \\& + a_5 x_{\tau_2}^2 + a_6 x_{\tau_1}^3 + a_7 x_{\tau_1}^2 x_{\tau_2} + a_8 x_{\tau_1} x_{\tau_2}^2 \\& + a_9 x_{\tau_2}^3 + a_{10} x_{\tau_1}^4 + a_{11} x_{\tau_1}^3 x_{\tau_2} \\& + a_{12} x_{\tau_1}^2 x_{\tau_2}^2 + a_{13} x_{\tau_1} x_{\tau_2}^3 + a_{14} x_{\tau_2}^4\end{aligned}$$

$$x_{\tau_j} = x(t - \tau_j)$$

Structure (Model) Selection

Select **one** fixed model with a fixed set of delays

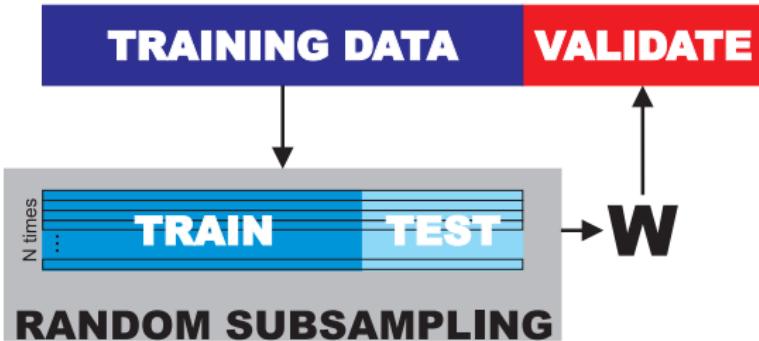
(e.g. $\dot{x} = a_1x_{\tau_1} + a_2x_{\tau_2}^2$)

supervised or unsupervised

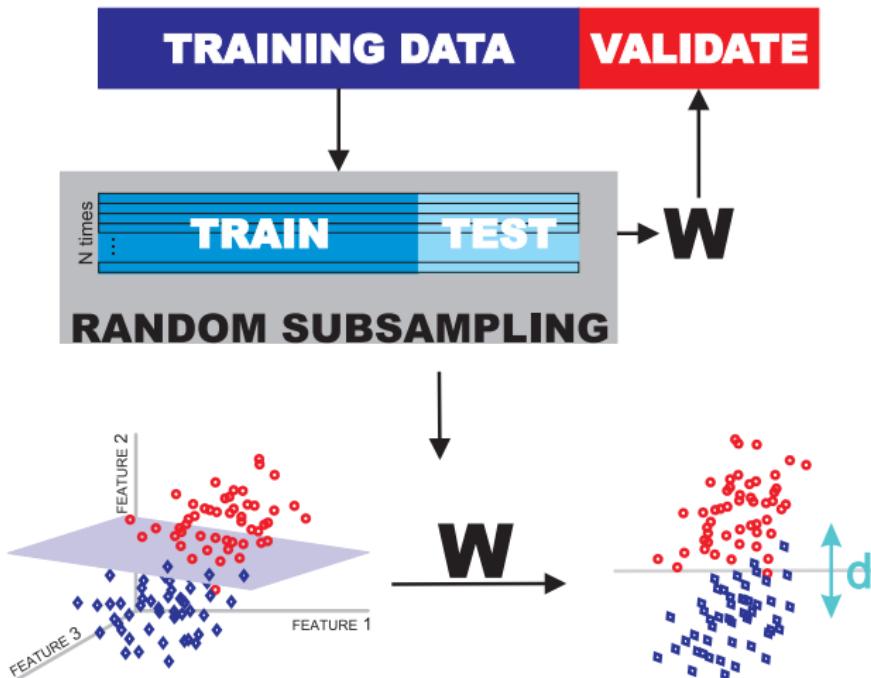
classification: best separation
between classes of data

lowest error DDE model from
data — dynamical deviation
from that stage

Repeated Random Subsampling

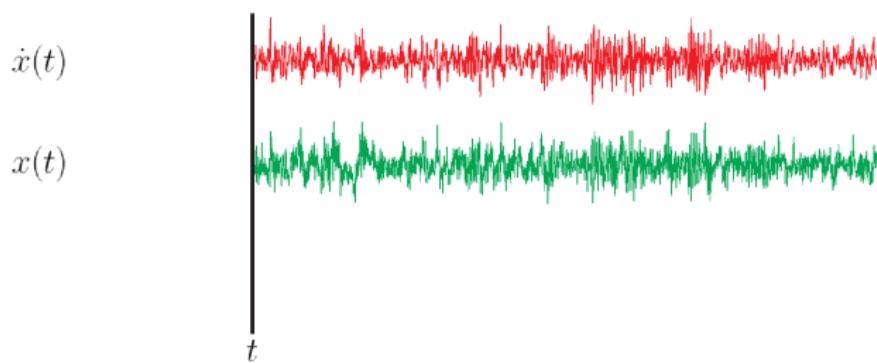


Repeated Random Subsampling



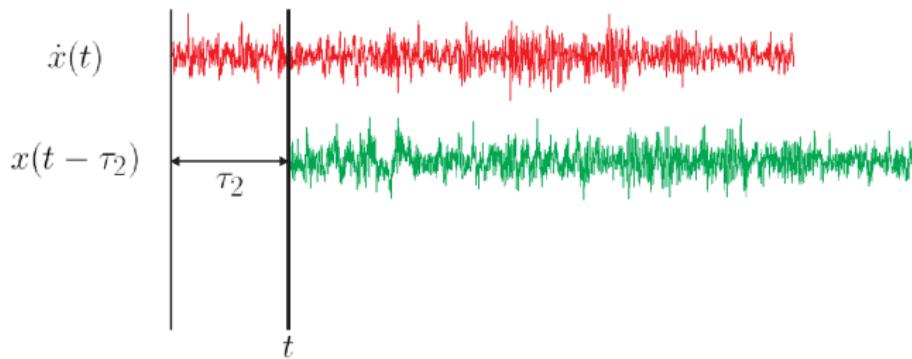
Delay Differential Equation

$$\dot{x}(t) = a_1 x(t - \tau_2) + a_2 x(t - \tau_1)^2$$



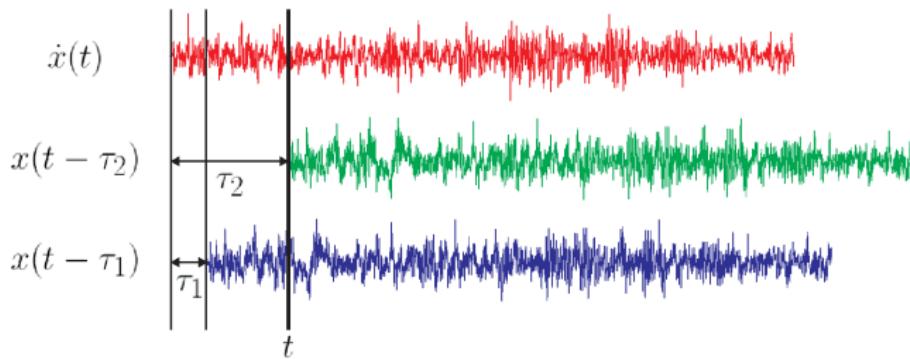
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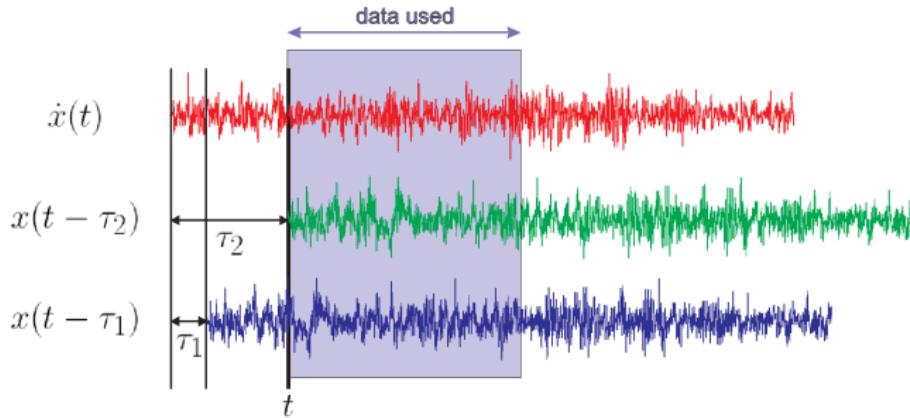
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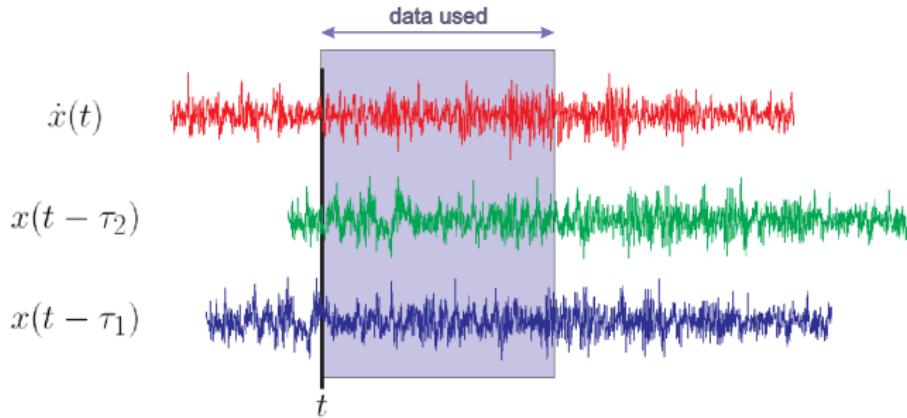
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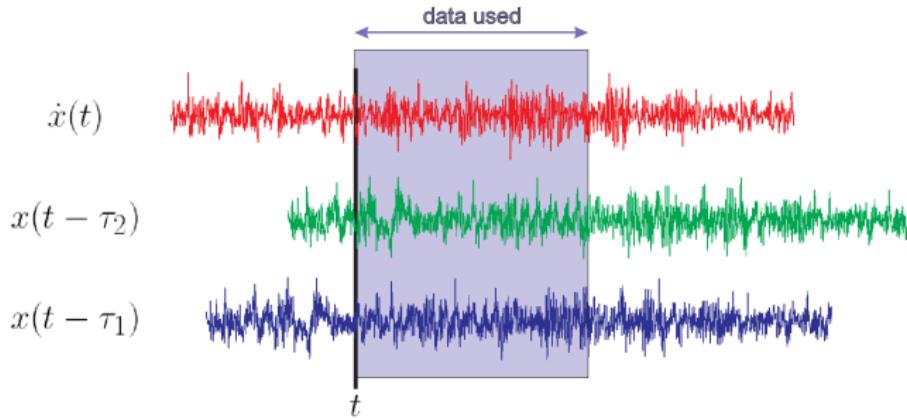
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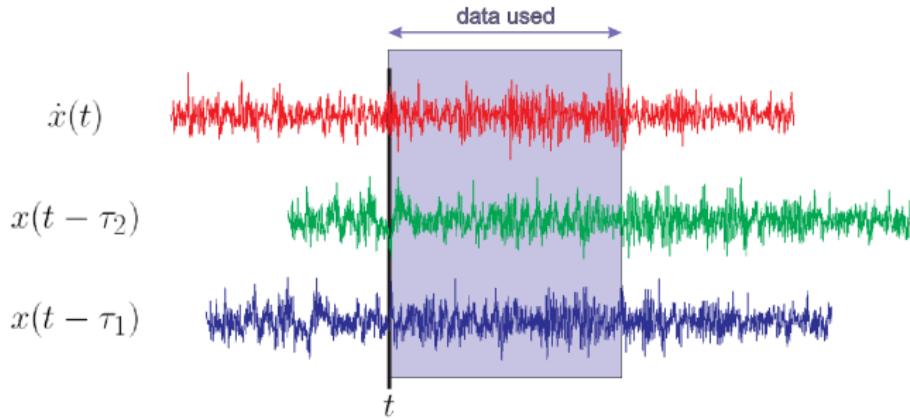
Delay Differential Equation

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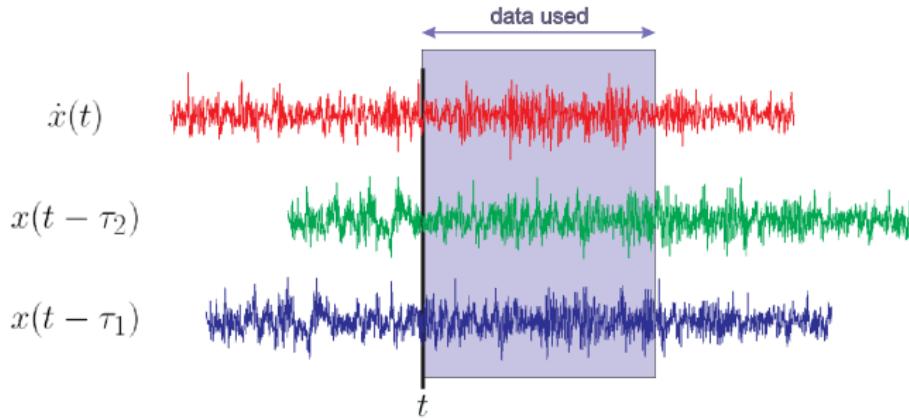
Delay Differential Equation

$$\dot{x}(t) = a_1 x(t - \tau_2) + a_2 x(t - \tau_1)^2$$



Delay Differential Equation

$$\dot{x}(t) = a_1 x(t - \tau_2) + a_2 x(t - \tau_1)^2$$



Cross-Validation Processes for Windowing across Trials

Three Kinds:

- ① Single-Matrix Time Independent (SMTI) cross-validation
- ② Multi-Matrix Time Dependent (MMTD) cross-validation
- ③ Single-Matrix Time Dependent (SMTD) cross-validation

Each kind of cross-validation is characterized by the **length of the CV feature space** and the **effective number of trials**.

Single-Matrix Time Independent CV

Idea: Treat each window as a separate trial.

$$\text{effective number of trials} = \text{NTrials} \times \text{WN}$$

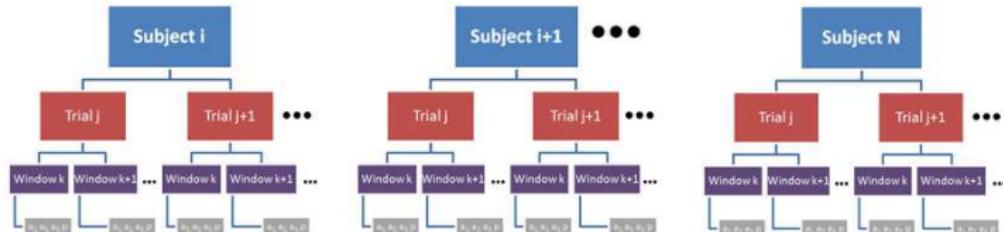
$$\text{length of CV feature space} = \text{NTerms} + 1$$

Best suited for:

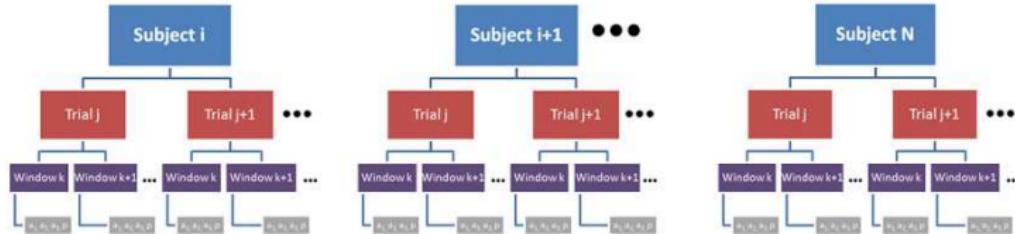
picking out time-invariant differences in dynamics between classes.

Cross-Validation Feature Space

8



3



Multi-Matrix Time Dependent CV

Idea: A separate feature matrix is formed for each window number.
Cross-validation is performed on each feature matrix individually.

$$\text{effective number of trials} = \text{NTrials}$$

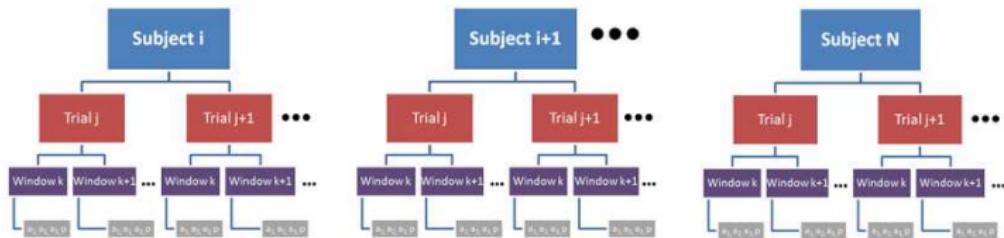
$$\text{length of CV feature space} = \text{NTerms} + 1$$

Best suited for:

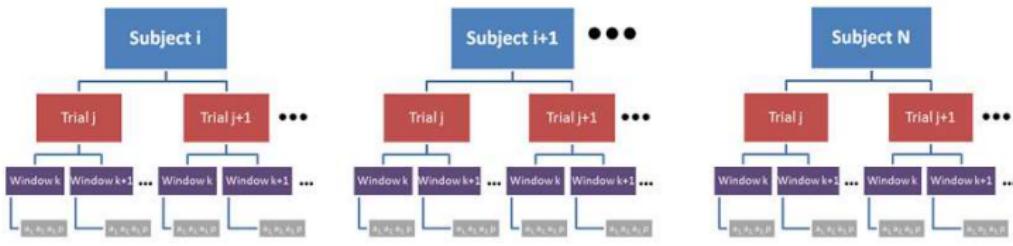
identifying regions of particularly pronounced dynamical difference between conditions.

Cross-Validation Feature Space

CO



SZ



Single-Matrix Time Dependent CV

Idea: Concatenate features from each window to create extended cross-validation feature space

$$\text{effective number of trials} = \text{NTrials}$$

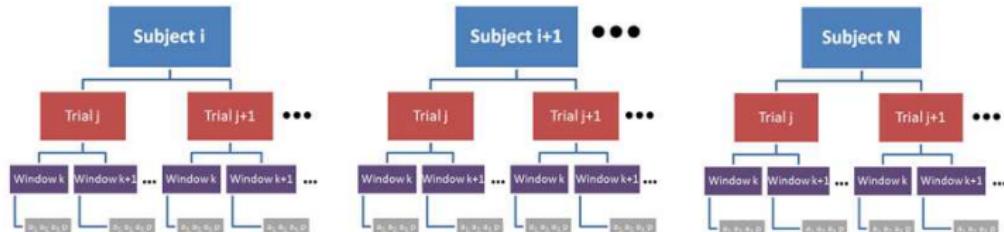
$$\text{length of CV feature space} = (\text{NTerms} + 1) \times \text{WN}$$

Best suited for:

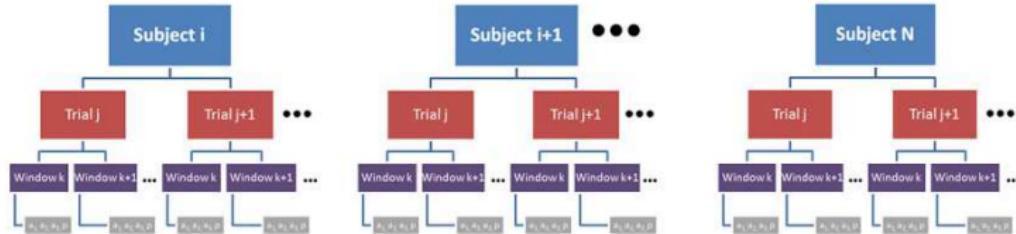
classifying between conditions with time-dependent but differing dynamics

Cross-Validation Feature Space

8



3



Results—PRELIMINARY

| CV Type | Model | Tau 1 | Tau 2 | A' Ind. Trials |
|---------|-------|-------|-------|----------------|
| SMTD | 4 | 26 | 19 | 0.6890 |
| SMTI | 4 | 26 | 19 | 0.6745 |
| MMTD 1 | 2 | 19 | 26 | 0.6770 |
| MMTD 2 | 4 | 26 | 19 | 0.6824 |
| MMTD 3 | 4 | 25 | 18 | 0.6693 |

- Only **10** randomly chosen subjects for each class
- Segments following deviant tones

Continuing Work

- Classification between conditions of time segments following standard tones, deviant tones
- Classification between segments following standard tones and segments following deviant tones within subjects
- Explore windowing options
- Use longer data segments containing multiple tones
- How best can DDA be implemented specifically for MMN?
- Expand analysis to whole data set

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