Data Augmentation Through Monte Carlo Arithmetic Leads to More Generalizable Classification in Connectomics

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Abstract

Machine learning models are commonly applied to human brain imaging datasets in an effort to associate function or structure with behaviour, health, or other individual phenotypes. Such models often rely on low-dimensional maps generated by complex processing pipelines. However, the numerical instabilities inherent to pipelines limit the fidelity of these maps and introduce computational bias. Monte Carlo Arithmetic, a technique for introducing controlled amounts of numerical noise, was used to perturb a structural connectome estimation pipeline, ultimately producing a range of plausible networks for each sample. The variability in the perturbed networks was captured in an augmented dataset, which was then used for an age classification task. We found that resampling brain networks across a series of such numerically perturbed outcomes led to improved performance in all tested classifiers, preprocessing strategies, and dimensionality reduction techniques. Importantly, we find that this benefit does not hinge on a large number of perturbations, suggesting that even minimally perturbing a dataset adds meaningful variance which can be captured in the subsequently designed models.

Keywords

Stability — Network Neuroscience — Neuroimaging — Machine Learning — Generalizability

Introduction

3 The application of machine learning has become common-4 place for the identification and characterization of individual ⁵ biomarkers in neuroimaging¹. Models have been applied to 6 discriminate between measures of brain structure or function ⁷ based upon phenotypic variables related to disease²⁻⁴, devel- ₂₂ 8 opment⁵, or other axes of potential consequence^{6,7}.

17 to biased predictors. Traditionally, this bias has been re-18 duced through the collection and application of repeated-19 measurement datasets 15,16, though this requires considerable 20 resources and is not feasible in the context of all clinical 21 populations.

Dataset augmentation has been broadly demonstrated as 23 an effective technique for improving the generalizability of These models often build representations upon processed 24 learned models, especially in deep learning¹⁷. In neuroimag-10 imaging data, in which 3D or 4D images have been trans- 25 ing, augmentation often requires either realistic data simulaformed into estimates of structure⁸, function⁹, or connective 26 tors or phantom datasets¹⁸, and unfortunately they cannot be 12 ity¹⁰. However, there is a lack of reliability in these esti- 27 readily applied to real data. Recent advances in deep learning 18 mates, including variation across analysis team¹¹, software 28 have made dataset augmentation far more accessible 19, espe-14 library 12, operating system 13, and instability in the face of nu- 29 cially in medical imaging 20. However, due to the lack of well 15 merical noise 14. This uncertainty limits the ability of models 30 understood noise models in connectomics, the necessity of 16 to learn generalizable relationships among data, and leads 31 training, and often expensive computational requirements, the

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32 application of dataset augmentation to network neuroscience 72 project have been made available through GitHub at https: 33 remains relatively uncharted territory (see Appendix 1 for 73 //github.com/gkpapers/2021AggregateMCA. 34 details).

Perturbation methods which inject small amounts of noise 74 Dataset 36 through the execution of a pipeline, such as Monte Carlo 75 An existing dataset containing Monte Carlo Arithmetic (MCA) 40 sible results, where no single observation is more or less valid 79 of the data and processing follows here. 41 than the others – including those which were left unperturbed. 80 47 specifc augmentation models.

₅₅ ability of their performance across the two. We demonstrate ₉₄ of 3,403 unique weighted connections. 56 the efficacy of using MCA as a method for dataset augmenta-58 brain-phenotype relationships.

Materials & Methods

70 in Figure 1.

37 Arithmetic (MCA)^{21,22}, have recently been used to induce 76 perturbed structural human brain networks was used for these 38 instabilities in structural connectome estimation software²³. 77 experiments²⁴. While further information on the processing 39 Importantly, this technique produces a range of equally plau- 78 and curation of this dataset ca be found in 14, a brief description

The networks were derived from diffusion MRI data from ⁴² While sampling from a set of perturbed connectomes may ⁸¹ the Nathan Kline Institute Rockland Sample dataset¹⁶. The 43 have an impact on learning brain-phenotype relationships 14, 82 data were denoised and aligned prior to undergoing modelling 44 there remains potential for leveraging the distribution of per- 83 via a probabilistic tractography pipeline built using Dipy²⁵ 45 turbed results to augment datasets in lieu of increasing sample 84 with a fixed random state. The streamlines were ultimately 46 sizes, performing repeated measurements, or developing data- 85 mapped to regional network connections using the Desikan-86 Killiany-Tourville parcellation²⁶. The raw input data to this Using an existing collection of MCA-perturbed structural 87 pipeline consisted of 4-dimensional images (with the fourth 49 connectomes²⁴, we trained classifiers on networks sampled 88 dimension corresponding to unique diffusion directions) con-50 from the distribution of results and evaluated their perfor- 80 taining O(10⁸) voxels, and the derived connectomes were mance relative to using only the unperturbed networks. We $_{90}$ matrices with dimensions 83×83 , where each value at loca-52 evaluate several techniques for resampling the networks, and 91 tion (i, j) corresponds to the strength of connection between 53 compare classifiers through their validation performance, the 92 region i and region j. As connections are undirected (i.e. the 54 performance on an out-of-sample test set, and the generaliz- 93 edge (i, j) is equal to the edge (j, i)), the matrices each consist

Perturbations wereintroduced for the diffusion modellingof 57 tion which leads to more robust and generalizable models of 96 this dataset using sparsely-introduced Monte Carlo Arith-97 meticat the level of machine-precision, simulating expected 98 error over a typical pipeline execution. The MCA workflow 99 was such that each inexact floating-point operation was per-61 The objective of this study was to evaluate the impact of aggre-100 turbed with a zero-centered random variable 1-bit beyond 62 gating collections of unstable brain networks towards learning 101 the precision of the system^{21,22}. In practice, this resulted 63 robust brain-phenotype relationships. We sampled and aggre- 102 in perturbations that were analogous to an inexact trailing 64 gated simulated networks within individuals to learn relation- 103 decimal value of, say, 0.6 being rounded up to 1. in 60% of 65 ships between brain connectivity and individual phenotypes, 104 evaluations and down to 0, for the remaining 40%. The pertur-66 in this case age, and compared this to baseline performance on 105 bations were randomly sampled for each operation, and thus 67 this task. We compared aggregation strategies with respect to 106 the unique combinations of error accumulation over multiple 68 baseline validation performance, performance out-of-sample, 107 executions of a pipeline lead to potentially distinct terminal 69 and generalizability. The experimental workflow is visualized 108 results. The MCA approach is pipeline- and data-agnostic, 109 making it widely applicable to a variety of pipelines or do-All developed software and analysis resources for this 110 mains which may suffer a lack of context-specific perturbation

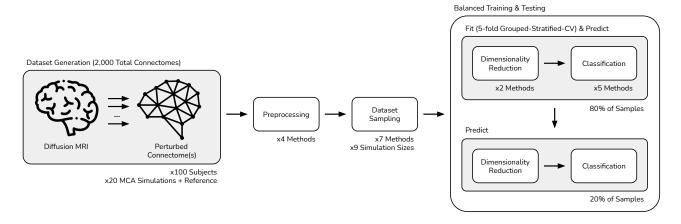


Figure 1. Experiment workflow. MCA-simulated connectomes were previously generated for 100 subjects, 20 times each. The resulting dataset of 2,000 connectomes were independently preprocessed using one of 4 techniques. The dataset was then sampled according to one of 7 dataset sampling strategies and using one of 9 possible number of MCA simulations per subject. The dataset was split into balanced training and testing sets, and fed into the models. The models consisted of one of 2 dimensionality reduction techniques prior to classification using one of 5 classifier types. The models were fit and made predictions on the training set prior to making predictions on the test set.

111 or dataset augmentation strategies.

119 roimaging^{28,29}. Exploring the relationship between the num- 139 standard techniques: ber of simulations and performance further allows for the cost 121 of MCA-enabled resampling to be evaluated in the context 122 ofdataset augmentation.

As the target for classification, individual-level phenotypic 124 data strongly implicated in brain connectivity was desired. 125 Participant age, which has consistently been shown to have a 126 considerable impact on brain connectivity^{30–33}, was selected and turned into a binary target by dividing participants into adult (> 18) and non-adult groups (68% adult). For subse-129 quent validation of findings, body mass index was chosen as 130 a second target (50% overweight).

131 Preprocessing

This dataset contains a single session of data from 100 132 Prior to being used for this task, the brain networks were repindividuals ($100 \times 1 \times 1$). The number of subjects included 133 resented as symmetric 83×83 adjacency matrices, sampled 114 is consistent for the types of analyses performed below, and 134 upon the Desikan-Killiany-Tourville²⁶ anatomical parcella-115 considered large in general for neuroimaging ²⁷. Each sample 135 tion. To reduce redundancy in the data, all edges belonging was simulated 20 times, resulting in 2,000 unique graphs. 136 to the upper-triangle of these matrices were preserved and This collection enabled the exploration of subsampling and 137 vectorized, resulting in a feature vector of 3,486 edges per aggregation methods in a typical learning context for neu- 138 sample. All samples were preprocessed using one of four

> 140 **Raw** The raw streamline count edge-weight intensities were 141 used as originally calculated.

> 142 **Log Transform** The log10 of edge weights was taken, and 143 edges with 0 weight prior to the transform were reset to 0.

> 144 Rank Transform The edges were ranked based on their in-145 tensity, with the largest edge having the maximum value. Ties 146 were settled by averaging the rank, and all ranks were finally 147 min-max scaled between 0 and 1.

> 148 **Z-Score** The edge weights were z-scored to have a mean 149 intensity of 0 and unit variance.

150 Machine Learning Pipelines

 $_{151}$ The preprocessed connectomes were fed into pipelines consist- $_{187}$ samples, consistent with 36 . 152 ing of two steps: dimensionality reduction and classification. 188 153 Given the high dimensionality (3,403 features) of the net-189 their default values to be appropriate for a small and im-154 works, the relatively small number of samples, and standard 190 balanced dataset. The performance for all pipeline combinapractice in the field^{3,7,9}, no experiments were considered without dimensionality reduction. Dimensionality reduction was 192 niques, and models using the reference (i.e. unperturbed) exe-157 applied using one of two methods:

158 **Principal Component Analysis** The connectomes were pro-159 jected into the 20 dimensions of highest variance. The number 160 of components was chosen to capture approximately 90% of the variance present within the dataset.

162 Feature Agglomeration The number of features in each 163 connectome were reduced by combining edges according to 164 maximum similarity/minimum variance using agglomerative 165 clustering³⁴. The number of resulting features was 20, to be 166 consistent with the number of dimensions present after PCA, 167 above.

After dimensionality reduction, samples were fed into 169 one of five distinct classifiers as implemented through scikit 170 learn³⁵:

Support Vector Machine The model was fit using a radial 208 to the following procedures: basis function (RBF) kernel, L2 penalty, and a balanced regu-173 larization parameter to account for uneven class membership.

174 Logistic Regression A linear solver was used due to the 175 relatively small dataset size. L2 regularization and balanced 212 **Truncate** The number of significant digits²¹ per-edge was 176 class weights were used, as above.

177 K-Nearest Neighbour Class membership was determined using an L2 distance and the nearest 10% of samples, scaling 179 with the number of samples used for training.

180 **Random Forest** 100 decision trees were fit using balanced 181 class weights, each splitting the dataset according to a max-182 imum of 4 features per node (corresponding to the rounded 183 square root of 20 total features).

185 tially such that sample weights were iteratively adjusted to 223 lapping sampling of the datasets.

186 prioritize performance on previously incorrectly-classified

The hyperparameters for all models were refined from 191 tions of preprocessing methods, dimensionality reduction tech-193 cutions in the dataset ranged from an F1 score of 0.64–0.875 194 with a mean of 0.806; this evaluation was performed on a 195 consistent held-out test set which was used for all experiments, as described in a following section. This set of models 197 was chosen as it includes i) well understood standard tech-198 niques, ii) both parametric and non-parametric methods, iii) 199 both ensemble and non-ensemble methods, and iv) models 200 which have been commonly deployed for the classification of 201 neuroimaging datasets^{2–4,6,7,30,37,38}

202 Dataset Sampling

203 A chief purpose of this manuscript involves the comparison 204 of various forms of aggregation across equivalently-simulated 205 pipeline outputs. Accordingly, the dataset was resampled 206 after preprocessing but prior to dimensionality reduction and 207 classifiers were trained, evaluated, and combined according

209 **Reference** Networks generated without any MCA pertur-210 bations were selected for input to the models, serving as a 211 benchmark.

213 calculated using all simulated networks, and the edge weights 214 in the reference graph were truncated to the specified number 215 of digits. Importantly, this is the only method used which de-216 liberately squashes the variance observed across simulations.

217 **Jackknife** The datasets were repeatedly sampled such that 218 a single randomly chosen observation of each unique network 219 was selected (i.e. derived from the same input datum). This 220 resampling was performed 100 times, resulting in the total 221 number of resamplings being 5× larger than the number of 184 **AdaBoost** A maximum of 50 decision trees were fit sequen- 222 unique observations per network, ensuring a broad and oversame network were used as the samples for training and eval- 263 tions from the same individual, relevant for the mega-analysis 226 uation.

Similar to the above, the edgewise mean of all obser-228 vations for each network were computed and used as input 229 data to the classifiers in both collections.

230 **Consensus** A distance-dependent average network³⁹ was computed across all observations of each network. This data-232 aware aggregation method, developed for structural brain 233 network analysis, preserves network properties often distorted 234 when computing mean or median networks.

236 simultaneously for classification, increasing the effective sam-237 ple size. Samples were organized such that all observations 238 of the same network only appeared within a single fold for 239 training and evaluation, ensuring double-dipping was avoided. 245 the predicted and true class labels.

253 evaluated next to 40 reference models.

254 Training & Evaluation

255 Prior to training models on the brain networks, 20% of sub-256 jects were excluded from each dataset for use as an out-of-257 sample test dataset for all experiments. With the remaining 258 80% of subjects, cross validation was performed following a 259 stratified grouped k-fold approach (k = 5). In this approach, 260 samples were divided into training and validation sets such 261 that the target variable was proportionally represented on

The edgewise median of all observations of the 262 each side of the fold (stratified), conditional upon all observa-264 dataset sampling method, falling upon the same side of the 265 fold (grouped). This resulted in 5 fold-trained classifiers per 266 configuration, each trained on 64% of the samples and val-267 idated on 16%, prior to each being tested on the remaining 268 20% of held-out samples. All random processes used in deter-269 mining the splits used the same seed to remove the effect of 270 random sampling.

Classifiers were primarily evaluated on both the valida-272 tion and test (out-of-sample) sets using F1 score, a standard 273 measure for evaluating classification performance. The gener-235 **Mega-analysis** All observations of each network were used 274 alizability of predictions was defined as:

$$G = 1 - |F1_{test} - F1_{validation}| \tag{1}$$

where a score of 1 (maximum) indicates the equivalent per-276 formance across both the validation and test sets, and a lower Meta-analysis Individual classifiers trained across jackknife 277 score (minimum of 0) indicates inconsistent performance. The dataset resamplings, above, were treated as independent mod-278 absolute change in performance was used in Eq. 1, resulting els and aggregated into an ensemble classifier. The ensemble 279 in a score which penalizes spurious over-performance simiwas fit using a logistic regression classifier across the outputs 280 larly to under-performance. This is a desired attribute of the of the jackknifed classifiers to learn a relationship between 281 measure as all inconsistency, whether due to chance or model 282 fit, is undesirable when applying a classifier out-of-sample. The robustness and possible benefit of each subsampling 283 Importantly, this measure does not use training performance 247 approach was measured by evaluation on a subset of all MCA 284 as the reference, as is common in deep learning, but instead simulations, including 9 distinct numbers of simulations, rang- 285 considers the validation performance. This is because training 249 ing from 2 to 20 simulations per sample. Combining the 286 performance is prone to unrealistic inflation due to dataset 250 dataset sampling methods, the set of simulations, preprocess- 287 memorization which may arise in some classifiers. Given that 251 ing strategies, dimensionality reduction techniques, and clas-288 the validation performance is typically reported on classic 252 sifier models, there were 2,520 perturbed models trained and 289 models, this can be considered a practical definition of gener-290 alizability, and is still in the spirit of "evaluating performance 291 on seen data to that on unseen data"19.

> Differences in F1 score and generalizability for perturbed 293 experiments with respect to their reference were used to mea-294 sure the change in performance between for each dataset 295 sampling technique, and statistical comparisons were made 296 through Wilcoxon Signed-Rank tests.

Results

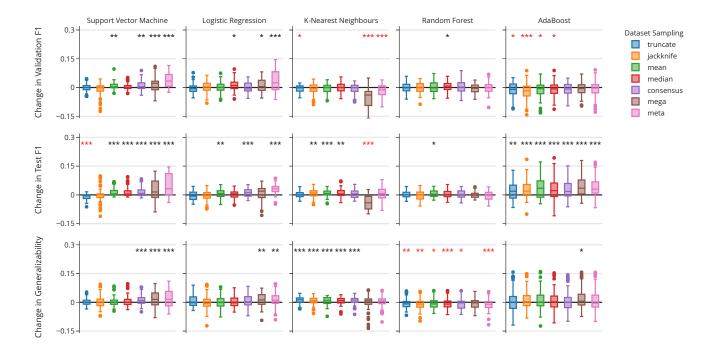


Figure 2. Relative change in classifier performance with respect to classifier type and dataset sampling strategies as measured by change in F1 score on the validation set (top) or test set (middle), as well as the generalizability of performance (bottom). Each star annotation indicates an order of magnitude of statistically significant change, beginning at 0.05 for one star and decreasing from there, with those in black or red indicating an increase or decrease due to resampling, respectively.

The figures and findings presented in this section represent a summary of the complete experiment table which consists of performance measures and metadata for all 2,560 models tested. The complete performance table alongside the table of significant differences, are made available through the GitHub repository.

305 Data Resampling Improves Classification

The overall performance of each subsampling method is summarized in Table 1. The change in performance was measured in both cases as a change in F1 score on the validation set, the change in F1 score on the test set, and the change in overall generalizability, a measure which summarizes the similarity between validation and test performance for a given model.

Across all classifier types it was found that consensus, mega-, and meta-analytic approaches outperformed other

314 dataset resampling methods. Each of these methods led to 315 improved testing performance and generalizability on aver-316 age by 5.2% and 1.3%, respectively, which is consistent with 317 other dataset augmentation approaches mentioned in the fol-318 lowing section. These results are consistent when applied to 319 prediction of a different phenotypic target, body mass index, 320 which benefited from 3.9% and 1.8% improvements in F1 and generalizability. The complete sets of both results can be 322 found in our GitHub repository. The only method which did 323 not improve performance at all was the truncation resampling 324 approach. This method was distinct from the others in that 325 the variance observed across simulations was used to estimate and squash variance in the reference network, whether other 327 approaches captured the variance. The finding that truncation 328 hurts performance importantly suggests that the variability across the observed networks contains biologically meaning-330 ful signal.

The change in performance for each model and dataset 357 icant change in validation or testing performance across the 332 sampling technique is shown in Figure 2. The support vector 358 majority of resampling techniques. However, these classifiers machine and logistic regression models improve across each 359 did experience a significant decrease in the generalizability 334 of the three measures for a variety of dataset sampling tech- 360 of their performance, meaning that there was a larger discrep-335 niques, suggesting that the addition of the MCA-perturbed 361 ancy between training and testing performance in many cases. samples improves the training, testing, and overall generaliz- 362 This distinction from the other models is possibly due to the 337 ability of these classifiers.

339 classifiers experienced minimal change in validation and of- 365 samples them to assign final class predictions, allowing this 340 ten saw their performance decline. However, the improvement 366 approach to form more generalizable predictions, and thus the of these classifiers on the test set suggests that resampling re- 367 addition of more data does not significantly improve perfor-342 duced overfitting in these classifiers. In the case of KNN, this 368 mance further. While AdaBoost is also an ensemble method, 343 translates to improved generalizability, while in the case of 369 the iterative training of models with increasing emphasis on 344 AdaBoost generalizability was largely unchanged, suggesting 370 difficult samples allows for the added variance in those samthat the model went from underperforming to overperforming 371 ples to play an increasingly central role in the construction of after dataset resampling. The unique decline in performance 372 class relationships, and thus more directly takes advantage of 347 when using the mega-analytic resampling technique on KNN 373 the added variability in samples. 348 classifier is suggestive of poor hyper-parameterization, as 374 349 there is a strong relationship between the performance and the 375 ality reduction, and classifiers performed more harmoniously $_{350}$ ratio of the number of samples in the dataset to the k parame- $_{376}$ than others, there was no significant relationship between the 351 ter of the model. At present this parameter was scaled linearly 377 performance of any single resampling method and prepro-352 with the number of MCA simulations used, however, it is both 378 cessing or dimensionality reduction technique. Overall, the possible that an improved scaling function exists or that the 379 above results show that dataset augmentation through MCAand model performance degrades with large sample sizes making and perturbed pipeline outputs may be an effective way to improve 355 it a poor model choice given this resampling technique.

Table 1. Statistically significant change in performance. Red 384 captured rather than removed. values indicate significant decline in performance, black values indicate improvement, and empty cells indicate no change. 385 Resampling Leads to Consistent Performance an additional order of magnitude of significance.

Dataset Sampling	Validation	Test	Generalizability
Truncate	**		
Jackknife	**	**	
Mean		***	
Median		***	
Consensus		***	*
Mega-Analysis	*	*	***
Meta-Analysis	**	***	*

363 fact that random forest is a simple ensemble technique which Distinctly, k-nearest neighbours (KNN) and AdaBoost 384 takes advantage of training many independent classifiers and

While certain combinations of preprocessing, dimension-381 the performance and generalizability of non-ensemble clas-The random forest classifiers uniquely did not see a signif- see sifiers tasked with modelling brain-phenotype relationships, 383 both within and out of sample, especially when variance is

A single star represents p < 0.05, and each additional star is 386 To better characterize the the benefit of resampling, the re-387 lationship between the magnitude of improvement and the 388 baseline performance of the classifier were further explored 389 (Figure 3). We found that the increase in the generalizability 390 of a classifier was inversely related to the baseline general-391 izability (Figure 3; top). In other words, the less generaliz-392 able a classifier was originally, the more its generalizability 393 improved (significant at p < 0.05 for all dataset sampling 394 strategies and classifier other than KNN). There were several 395 situations in which the generalizability of models were noted

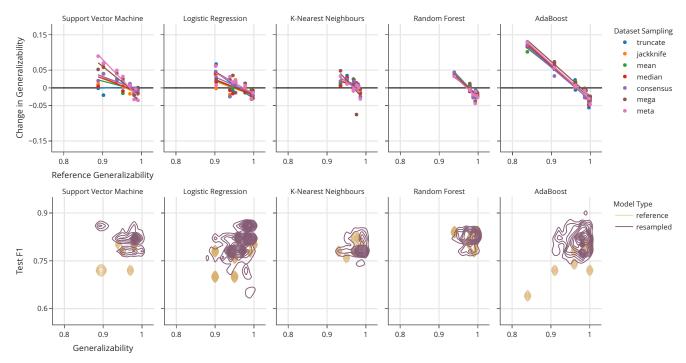


Figure 3. Relationship between generalizability and resampling. Top: change in the generalizability of classifiers with respect to the reference generalizability. Each data point represents the mean change in generalizability for all models using the same preprocessing and dimensionality reduction techniques for a given classifier and dataset sampling strategy. Bottom: contour density distributions of generalizability and F1 scores across all models for both reference and resampled training.

396 to decrease, however, though this only occurred for models 413 Number of Simulations is Largely Unimpactful with high generalizability scores (all > 0.935). Importantly, 398 the relative change in generalizability shifts scores towards a 414 While we previously noted an increase in classifier perfor-399 single "mode", suggesting a less biased estimate of the true 415 mance due to perturbation-enabled dataset resampling, it was 400 generalizability of performance on the task, and mitigating 416 important to explore the relationship between the number of 401 both under- and over-performance due to chance.

When exploring the relationship between F1 and gener-402 alizability (Figure 3; bottom), it becomes apparent that even 404 for the majority of models which may not have improved 405 performance along both axes, either their generalizability or 406 F1 score is improved. While an ideal classifier would reside 407 in the top-right of the shown plots, the dataset resampling 408 techniques consistently shift the distributions in this direction and often improve classifiers along one or both of these axes. 410 Importantly, the variance in performance across both mea-411 sures is significantly decreased, suggesting that resampling 412 leads to more reliable and reproducible classifiers.

417 simulated samples and performance (Figure 4). There was no 418 relationship between the number of independent simulations and performance, as measured by either F1 or generalizability, 420 for all dataset resampling techniques other than mega-analysis. ⁴²¹ In the case of the mega-analytic approach, however, there was a significant positive relationship between the number of sam-423 ples used and the generalizability of performance, though 424 there remained no increase in F1 score. The mega-analysis approach is the only approach which changes the number of samples being provided directly to the classifiers, thus mimics ⁴²⁷ an increase in sample size for traditional experiments. While 428 outlying samples may play a small role in many of the pro-429 posed forms of resampling, or non-existent in the median case, 430 the mega analytic approach treats all simulations with equal

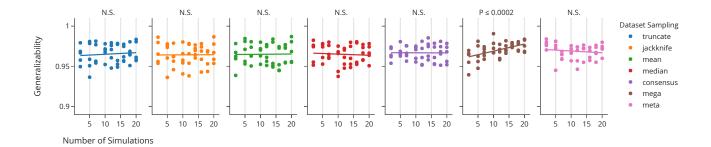


Figure 4. The generalizability of classifiers using each dataset sampling technique with respect to the number of MCA simulations. Each number of simulations was sampled a single time, to avoid artificial skewing of the dataset due to the inclusion of "higher" or "lower" quality samples; a single drawing of each split mimics a true perturbation experiment context.

importance as unique samples in the dataset. In this case, the 458 rameterization of models⁴⁰. Our studies reached a common 492 relationship we observe is consistent to what one might expect 459 conclusion, which is that model performance can be improved 433 when increasing the number of samples.

Discussion

436 The numerical perturbation of analytic pipelines provides a 438 for dataset augmentation. Using a technique such as MCA, 439 samples can be simulated across an array of controlled exe-440 cutions and used to enrich datasets with a range of plausible 441 results per sample. We demonstrate that this method of dataset augmentation can be used to improve the training, testing, and 443 generalizability of classifiers.

Through the training and evaluation of 2,560 models com-445 bining varying strategies for preprocessing, dimensionality 446 reduction, classifier, and resampling, we found consistent im-447 provement across all measured axes. Interestingly, while there 474 448 was a statistically significant improvement when using many 475 MCA simulated samples, performance was not significantly 449 dataset resampling techniques, there was no significant im- 476 related to the number of simulations used in any case other 450 provement in the performance, and in fact a reduction, using 477 than the mega-analytic resampling strategy. The independence 451 the truncation resampling method as is shown in Table 1. This 478 of performance and number of simulations is encouraging, as 452 result importantly demonstrates that the added variability in 479 a key limitation for using Monte Carlo methods is the often 453 results obtained through MCA is valuable and signal-rich it- 480 extreme computational overhead. The ability to use a small 454 self, and an important determination of performance is the 481 number of simulations and achieve equivalent performance 455 inclusion of this variability. Recent work has demonstrated 482 through the majority of resampling techniques allows for sig-456 another impactful source of variability in machine learning 483 nificantly better performance without added data collection

460 by considering a variety of individually-biased estimators. 461 These results are both elegant realizations of the bias-variance 462 trade-off⁴¹.

While the non-ensemble methods benefited most obviunique, data-agnostic, and computationally unintrusive method 464 ously from the dataset resampling strategies, where both F1 and generalizability were often improved, the results pre-466 sented in Figure 3 demonstrate that variability in performance 467 across both of these axes was reduced across all classifier 468 configurations. While a reduction in the variability of per-469 formance is desirable in itself, this figure also illustrates that 470 the performance of resulting models converges around the 471 more performant models in the case of all classifiers. The 472 reduction in variability also results in models which differed 473 less significantly when looking across classifier types.

Although performance was improved by the integration of 457 benchmark performance, namely the initialization and pa- 484 and only a theoretical doubling the sample processing time. 485 The benefit of increasing the number of simulations in the 525 dataset²⁴. Previous studies exploring the effect of sample size 487 ing the sample size of an experiment. While the range of 527 ability in performance decreases with sample size 46, where 488 simulations used here demonstrated a consistent improvement 528 a doubling of sample size from 100 to 200 approximately 489 in generalizability, there will be a plateau in performance, 529 corresponded to halving the uncertainty in performance⁴². 490 either at a perfect score or, more likely, before this is reached. 590 However, this decrease in variability is often accompanied ⁴⁹¹ Further work is required for characterizing the relationship ⁵³¹ by a decrease in out of sample performance in practice⁴⁷. A 492 between the performance of mega-analytic resampling and the 592 meta-analysis across 69 studies showed that increasing sample ⁴⁸³ number of simulations, though it is likely that this relationship ⁵³³ size was negatively related to out-of-sample performance⁴⁸, 494 will be domain-specific and dependent on other experimental 534 where accuracy was noted to decline by approximately 5% in 495 design variables such as the number of features per sample. 595 a similar doubling from 100 to 200 samples, suggesting that

497 performance benefit more from augmentation, an important 597 ing is a reduction in overfitting which must occur prior to a 498 limitation of this is the operating point to which that claim 598 possible boost in performance. Our finding that MCA-based 499 remains true. For example, it is unlikely that the trend ob- 539 dataset augmentation reduced overfitting and improved upon 501 of 0.81 would hold across models operating with reference 541 els trained using such perturbed datasets may benefit more 502 performance near chance or near perfect. Characterizing the 542 from increased data collection. 503 behaviour of this technique across a range of classification 543 504 contexts and performances would shed light on whether this 544 the unbalanced nature of datasets. When using a nearest-505 technique could be applied globally or if it is limited to mak- 545 neighbour classifier, for instance, a dramatic difference in the 506 ing "good" models better.

₅₀₈ lead to uncertainty in modelling⁴². This is generally planned ₅₄₈ balanced sampling is not possible, such as when considering 509 for in one of two ways: the collection of vast datasets, as is 549 a rare clinical population, perturbation-augmented datasets 510 the case in the UK-BioBank which strives to collect samples 550 could be applied for realistic upsampling of data. In this case, find from half a million individuals¹⁵, or the collection of repeated 551 a mega-analytic aggregation strategy could be used in which 512 measurements from the selected samples, as is the case in the 552 more simulations would be performed for members of the 513 Consortium of Reliability and Reproducibility which orches- 553 under-represented class, similar to the balancing of weights 514 trates multiple centres and scanners, each collecting multiple 554 applicable to some models. This application is particularly 515 acquisitions 16. In either case, the additional data collection by 555 important, as upsampling is often challenging in biological 516 these initiatives is both financially and temporally expensive 556 contexts where realistic simulation models are sparse. and leads to unintended confounding effects associated with 557 518 time of day⁴³, weather⁴⁴, or other off-target variables that may 558 compared directly to other strategies due to a lack of readbe poorly described in the resulting dataset⁴⁵.

521 in favour of dataset augmentation through numerical pertur- 561 published which performed dataset augmentation on struc-522 bations, the improvement from these methods has not been 562 tural connectomics data, specifically for the classification of ₅₂₃ directly compared to additional data acquisitions in this exper-₅₆₃ multiple sclerosis patients on binarized connectivity graphs⁴⁹. 524 iment due to the limited sample size of the available perturbed 564 This work adapted a generative adversarial network (GAN)

486 mega-analytic case could be considered an analog to increas- 526 on neuroimaging classification tasks have shown that vari-While our study shows that classifiers with poorer baseline 536 a major contribution of increasing sample size in neuroimag-500 served here for a task with a mean reference performance 540 baseline performance is encouraging, and suggests that mod-

A common issue in many machine learning contexts is 546 membership of each group could have significant impact on It is a well understood problem that small sample sizes 547 model hyper-parameters and performance. In contexts where

The presented dataset augmentation technique was not 559 ily available alternatives. Through a literature search, shown While the results presented here provide strong evidence 560 in Appendix 1, it was found that only a single paper was

architecture, a structure that is commonly used in other do- 604 Author Contributions mains of data augmentation. Published applications using 605 GK was responsible for the experimental design, data pro-567 GANs or other deep learning approaches for image data aug- 606 cessing, analysis, interpretation, and the majority of writing. mentation have reported increases in classification accuracy 607 All authors contributed to the revision of the manuscript. TG from 1–10%19. Given the on-average 5% improvement in 608 and ACE contributed to experimental design, analysis, inperformance presented here, MCA-based augmentation can 609 terpretation. The authors declare no competing interests for 571 be considered consistent with the other types of data aug- 610 this work. Correspondence and requests for materials should mentation when used for classification. The data-agnostic 611 be addressed to Gregory Kiar at gregory.kiar@mail. and training-free nature of the MCA approach also enables 612 mcgill.ca. 574 this technique to be combined with other forms of dataset en-575 hancement, such as directly in GANS or through the addition 576 of realistic noise, when available. MCA has not been tested 577 for other common applications of data augmentation, such as 578 object detection or segmentation.

Conclusion

This work demonstrates the benefit of augmenting datasets 582 through numerical perturbations. We present an approach 620 References sas which leverages the numerical instability inherent to pipelines [1] C.-W. Woo, L. J. Chang, M. A. Lindquist, and T. D. Wager, "Building 584 for creating more accurate and generalizable classifiers. While 585 the approach and results demonstrated here were specifically 586 relevant in the context of brain imaging, the data-agnostic 625 587 method for inducing perturbations and off-the-shelf machine 626 588 learning techniques used suggest that this approach may be 589 widely applicable across domains. This work uniquely shows 590 that numerical uncertainty is an asset which can be harnessed 591 to increase the signal captured from datasets and lead to more 631 592 robust learned relationships.

593 Data & Code Availability

594 The perturbed connectomes were publicly available in a data 636 595 resource previously produced and made available by the au- 637 596 thors 24 . They can be found persistently at https://doi. 638 597 org/10.5281/zenodo.4041549, and are made avail-598 able through The Canadian Open Neuroscience Platform [6] 599 (https://portal.conp.ca/search, search term "Kiar42). 600 All software developed for processing or evaluation is publicly 643 available on GitHub at https://github.com/gkpapers/ $_{602}$ 2021AggregateMCA. Experiments were launched on Com- $_{646}$ 603 pute Canada's HPC cluster environment.

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Appendix 1: Dataset Augmentation in Diffusion MRI Connectomics

808 To demonstrate the sparsity of existing applications and techniques which have been developed for dataset augmentation in network neuroscience, a PubMed query (Figure 5) was run and the results were explored. The query was performed on May 810 28th, 2021, and the results are discussed below with the complete results file published in this project's GitHub repository. The results of this query indicated:

- 13 total papers which were flagged as relevant.
- 5 of which were related to dataset augmentation.
- 4 of which were related to some modality of MRI.
- 1 of which was focused on improving classification performance through dataset augmentation.

The sole paper⁴⁹ which closely mirrored the focal application here is unpublished (found as a pre-publication copy which was accepted while the present paper was under review) and demonstrates how a novel generative adversarial network was used improve the classification of multiple sclerosis patients from healthy controls. This paper demonstrated an improvement in F1 score from 0.66 to 0.81.

((diffusion MRI) OR (diffusion weighted imaging) OR (dwi) OR (dMRI) OR (d-MRI) OR (diffusion Imaging))

AND (brain)

AND ((network) OR (connectome) OR (structural connectome))

AND ((data augmentation) OR (dataset augmentation))

Figure 5. Demonstrative PubMed query to identify papers which apply dataset augmentation in network neuroscience.