Improving brain decoding interpretability using structured sparsity methods

José P Valdés-Herrera Retreat Braunlage, 2018

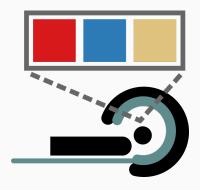




fMRI refresher

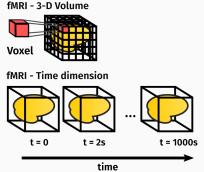
BOLD FMRI

My work mainly focuses on analysis of task-related fMRI data. During scanning, the participant performs a behavioral task.



fMRI data

The data resulting from fMRI is 4 dimensional (structural is 3-D). The extra time dimension allows us to analyse how brain activity changes during the task.

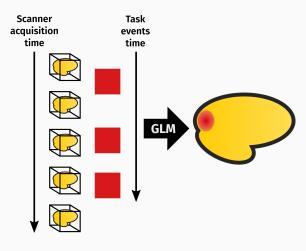


A typical fMRI session consists of:

- 600-900 3-D volumes with 10^5 to 10^6 voxels each.
- · Voxel resolution varies from 1 (ultra-high) to 3 mm³.

Putting it all together

We can analyse the data to detect changes in activation using a General Linear Model (GLM), a massive-univariate analysis.

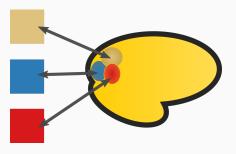


Decoding

Asking about categories

Maybe we would like to ask different scientific questions:

- 1. Can we distinguish categories from the task?
- 2. Can we find cluster of voxels that discriminate among those categories?



Model

Our proposal to answer those questions is to use a linear model.

$$y = Xw$$

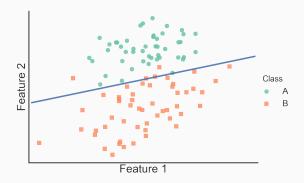
But, we have too many voxels (features) and too few images (samples). That is why we add an extra term to the problem to be solved called regularization, J(w).

$$\hat{w} = \arg\min_{w} \mathcal{L}(y, X, w) + J(w)$$

The solution that we obtain is a vector of weights, \hat{w} with one weight per voxel: the weight map.

If things were this easy...

Only two features (e.g., voxels) and many samples:

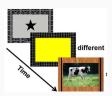


In neuroimaging, we have thousands of features and we cannot plot the data. Instead, we show the weight map.

A real experiment

In this task, participants could be in any of four different rooms¹.

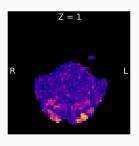


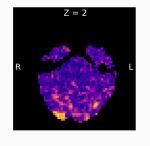


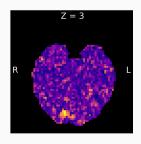
¹Shine, J. P. et al. *Journal of Neuroscience* **2016**, *36*, 6371–6381.

Decoding a real experiment

LSVC L2, ACC 81.25%







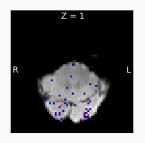
- 1. The accuracy (ACC) tells us most of the time the right room is identified (25% is random guess).
- 2. The weight map is *dense*: all weights are \neq 0.

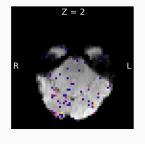
Which voxels are the most relevant?

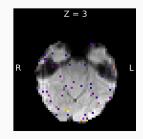
Sparsity

We can also find a *sparse* solution, i.e., many voxel weights are set to 0.

LSVC L1, ACC 84.77%







- 1. Accuracy is even better.
- 2. Non-relevant voxels are set to 0, but some relevant may be too (e.g., correlated voxels)!

Is the solution unique?

Why structured sparsity?²

Summary so far:

	Pros	Cons
Dense	stable	all voxels appear relevant
Sparse	few chosen voxels	unstable

²Baldassarre, L. et al. 2012 Second Int. Work. Pattern Recognit. NeuroImaging.

Why structured sparsity?²

Summary so far:

	Pros	Cons
Dense	stable	all voxels appear relevant
Sparse	few chosen voxels	unstable

Structured sparsity offers a middle ground solution that is stable and selects whole relevant areas.

²Baldassarre, L. et al. 2012 Second Int. Work. Pattern Recognit. NeuroImaging.

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To favour structured sparsity solutions, we need to use particular regularization terms.

BrainOwl

BrainOwl is a classifier based on the Ordered Weighted l_1 (OWL)³ norm.

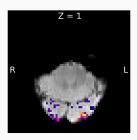
$$J_v(w) = \sum_{i=1}^n |w|_{[i]} v_i = v^T |w|_{\downarrow}$$

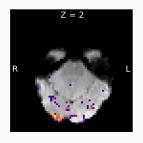
The OWL norm is robust to correlations and can be implemented efficiently.

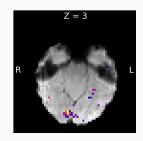
³Zeng, X.; Figueiredo, M. A. T. *arXiv* **2015**, Bogdan, M. et al. *The Annals of Applied Statistics* **2015**.

Rooms question revisited

BrainOwl, ACC 83.6%



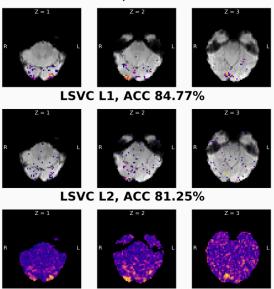




- 1. High accuracy ensures we can distinguish rooms.
- 2. Weight map shows now only selected areas.

Summary: dense, sparse, and structured sparse



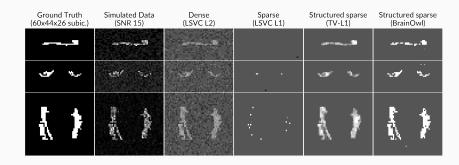


Software

- BrainOwl github.com/jpvaldes/brainowl Soon in www.wolberslab.net
- nilearn contains alternative decoders (TV-L₁, GraphNet)
 nilearn.github.io
- scikit-learnscikit-learn.org

Thank you! Questions?

Other structured sparsity decoders



There are other structured sparsity classifiers implemented like Sparse Total Variation (TV- l_1)⁴ or Graph-Net⁵.

⁴Gramfort, A. et al. 2013 Int. Work. Pattern Recognit. Neuroimaging.

⁵Grosenick, L. et al. *Neuroimage* **2013**, *72*, 304–321.

Structured Sparsity: Graph-Net⁶

Basic idea: look for a regularization term promoting sparsity and imposing structure at the same time.

The starting point is the Elastic-Net, a regression problem with

$$J(\mathbf{w}) = \lambda_1 \|\mathbf{w}\|_1 + \lambda_2 \|\mathbf{w}\|_2^2$$

where the l_2 term is substituted by a new term $\lambda_G \|\mathbf{w}\|_G^2$. The new term can incorporate spatial and temporal information, e.g. using the discrete Laplacian.

Derivatives of the coefficients encourage smooth solutions (i.e., penalize roughness) while the l_1 term promotes sparse solutions.

⁶Grosenick, L. et al. *Neuroimage* **2013**, *72*, 304–321.

Structured Sparsity: TV- l_1^7

The idea behind Sparse Total Variation (TV- l_1) is similar to Graph-Net.

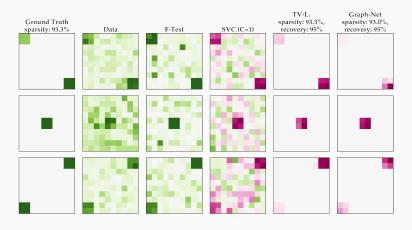
$$J(\mathbf{w}) = \lambda \left(\|\mathbf{w}\|_1 + \|\nabla \mathbf{w}\|_1 \right)$$

This time, the TV term, $\|\nabla \mathbf{w}\|_1$ favors sharp contours and piece-wise constant solutions to the regression problem, in contrast with the Graph-Net that prefers smoother solutions.

⁷Gramfort, A. et al. 2013 Int. Work. Pattern Recognit. Neuroimaging.

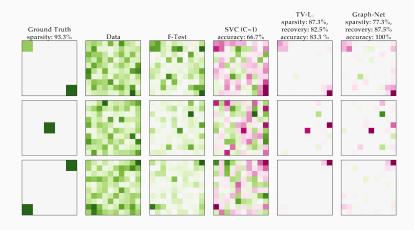
Example: Noisy Data

A set of simulated noisy data consisting of 30 samples and 2 clases.



Example: Noisier Data

Same ground truth but noisier data.



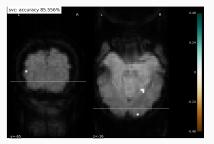
Regularization: Purpose

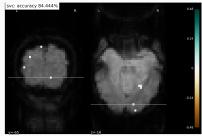
Regularization

- · helps with overfitting,
- can do feature selection (→ sparsity),
- and is necessary to solve the mathematical problem when the number of dimensions is very high (because it is ill-posed).

Example: Instability in Sparse Models

An example of a highly sparse model: SVC with l_1 regularization and Haxby's faces vs. houses





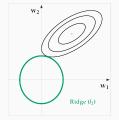
The outcome after running the same analysis with the same conditions: two different weight maps.

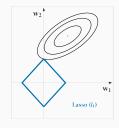
Regularization: How does it do it?

Regularization is a term, $J(\mathbf{w})$, added to the optimization problem:

$$\hat{\mathbf{w}} = \underset{\mathbf{w}}{\arg\min} \|\mathbf{y} - \mathbf{X}\mathbf{w}\|_{2}^{2} + \lambda J(\mathbf{w})$$

	$J(\mathbf{w})$	Effect
Ridge, l_2 Lasso, l_1	$\begin{aligned} \ \mathbf{w}\ _{2}^{2} &= \sum_{i=1}^{N} w_{i}^{2} \\ \ \mathbf{w}\ _{1} &= \sum_{i=1}^{N} \left w_{i} \right \end{aligned}$	Shrinkage Sparsity





Regularization: Effect on Coefficients

