User Manual Hierarchical Unsupervised Generative Embedding

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1 Introduction

This document contains the user guide for the HUGE toolbox, which is part of TAPAS (Translational Algorithms for Psychiatry-Advancing Science), a collection of tools developed at the Translational Neuromodeling Unit, Zurich. This guide provides a detailed documentation of the user interface of the HUGE toolbox. To get started quickly, you may run the examples in the demo script tapas_huge_demo.mlx.

HUGE stands for Hierarchical Unsupervised Generative Embedding. It is a generative model for (task-based) fMRI data. It can be used to stratify hetero-

geneous cohorts into subgroups or learn the prior distribution of DCM parameters from data via empirical Bayes. For more details on the theory behind the HUGE model, please refer to Yao et al. [2018].

To use this toolbox, change your current working directory to the directory that contains the Qtapas_Huge folder or add this directory to your Matlab path.

2 The tapas_Huge Class

This toolbox implements the HUGE model as a Matlab class called tapas_Huge. Data, options and results are stored in class properties, while the main functionalities of the toolbox are provided by class methods. Additional functionalities are provided by regular Matlab functions.

Instances of the tapas_Huge class are created by calling the class constructor tapas_Huge(). The constructor is a function that can be called without arguments, which creates an empty tapas_Huge object:

```
obj = tapas_Huge()
```

However, the constructor also accepts optional arguments in the form of namevalue pairs. For example, one can add a short description using the tag property

```
obj = tapas_Huge('Tag','my model')
or import data using the Dcm property
obj = tapas_Huge('Dcm',dcms)
```

For more examples, see the demo script tapas_huge_demo.mlx.

3 Class Properties

Each instance of the tapas_Huge class stores data, options and results in class properties, which are documented below. Properties can be accessed using dot notation:

```
value = obj.property
```

where obj is a class instance and property is the name of the property.

Note that all properties, except for K (the number of clusters) and tag are read only, i.e. they cannot be changed by the user directly. Instead, their value is

set automatically when importing data using the import method or inverting the model using the estimate method.

Below is a list of all properties of the tapas_Huge class.

K

A scalar integer containing the number of clusters of the HUGE model.

tag

A character array that can be used for storing a short description of the model.

L

A scalar integer containing the number of experimental inputs (i.e., the dimensionality of obj.inputs.u).

М

A scalar integer containing the number of group-level confound variables (like age, sex, handedness, etc).

N

A scalar integer containing the number of subjects. Permissions: read only.

R

A scalar integer containing the number of brain regions in the model.

idx

A Matlab struct storing parameter indices with the following fields:

clustering Vector of indices of DCM parameters used for clustering.

Vector of indices of homogenous parameters. I.e. DCM parameters which are estimated but not used for clustering.

P_c Number of clustering parameters.

P_c Number of homogeneous parameters.

P_f Number of parameters in a fully connected DCM with the same

number of regions as the current one.

dcm

A Matlab struct in SPM's DCM format containing the DCM network structure.

inputs

A struct array containing the experimental stimuli for all subject, with two fields:

u Array containing experimental stimuli.

dt Sampling time interval.

data

A struct array containing the fMRI data for all subjects, with fields:

bold Array containing the BOLD time series.

te The echo time (TE).
tr The repetition time TR.

XO Vector containing subject-level confounds.

res The residual forming matrix of X0.

confounds Vector containing the group-level confounds (e.g., sex, age, etc).

A struct containing the posterior from SPM (The Ep field in

SPM's DCM format).

labels

A struct containing names for regions and inputs.

options

A struct storing options for the HUGE model. Note: Set options using name-value pair arguments with the taps_huge and estimate methods.

prior

A struct storing priors of the HUGE model. Note: Set priors using name-value pair arguments with the taps_huge and estimate methods.

posterior

nIt

A struct storing the estimation results. For VB-based inference, the fields correspond to the parameters of the posterior distribution (see Yao et al. [2018]).

alpha	Vector of posterior cluster weights (α) .
m	Array of posterior cluster means (m) .
tau	Vector containing the τ parameter of the inverse-Wishart posterior distribution.
nu	Vector of posterior degree of freedom parameters (ν) .
S	Array containing the scale matrices of the inverse-Wishart posterior distribution (S) .
q_nk	Array of posterior assignment probabilities (q_{nk}) .
mu_n	Array of posterior mean subject-level DCM parameters (μ_n) .
Sigma_n	Array of posterior covariances of subject-level DCM parameters
	(Σ_n) .
b	Vector containing the b parameter of the posterior Gamma dis-
	tribution over noise precision.
a	Vector containing the a parameter of the posterior Gamma distribution over noise precision.
m_beta	When using group-level confounds, array containing posterior mean of coefficients, (m_{β}) . Otherwise, empty array.
S_beta	When using group-level confounds, array containing posterior covariance of coefficients (S_{β}) . Otherwise, empty array.
nfe	The negative free energy (F) .
mu_r	When using group-level confounds, array containing posterior
	mean of residual DCM parameters, (m_r) . Otherwise, empty ar-
	ray.
Sigma_r	When using group-level confounds, array containing posterior co- variance of residual DCM parameters, (S_r) . Otherwise, empty array.
	array.

When using MH sampling, the field contains posterior statistics and quantiles. Note however, that the statistics associated with cluster level parameters should be treated with caution, since they are calcuated without relabeling.

Number of samples (incl. burn-in).

nBi	Length of burn-in period.
q_n k	Estimated subject assignment probability.
ratio	Acceptance ratios.
psrf	Potential scale reduction factor (convergence statistics).
mean	Posterior mean.
variance	Posterior variance.
quantile	Posterior quantiles for the probability levels stored in
	obj.options.quantiles.

lvarBold Log-variance of observed BOLD signal.

Independent from the inversion method, posterior always contains the following fields:

nrv Normalized residual variance. An array containing the amount of

non-explained variance (1 minus variance explained) per subject

and per region.

bPurity When using synthetic data, balanced purity of estimation result.

method Character array indicating inversion method.

Version Character array indicating toolbox version.

seed Random number generator seed.

trace

If inference method is VB, this is a struct containing convergence diagnostics, with fields:

nfe Vector containing the history of the negative free energy during

iterative VB inversion.

nDcmUpdate Vector containing the number of times the subject-level DCM

parameter update was accepted.

convergence The number of iterations it took VB to converge.

kmeans Struct containing information about the K-means initialization

step.

epsilon Cell array containing the residual (observed minus predicted

BOLD time series) for each subject at convergence.

If inference methods is MH, this is a struct containing fields: * [smp] struct array containg posterior samples. * [lpr] struct array containg log-probabilities for samples in smp.

aux

A struct used for storing auxiliary variables during model estimation. Will be cleared after inference.

model

When using the model to simulate data, this struct contains the model parameters used for generating the synthetic dataset. Fields correspond to HUGE model parameters:

pi Vector of cluster weights (π) .

d Array of cluster labels in one-hot encoding (d).

mu_k Array of cluster means (μ_k) . Sigma_k Array of cluster covariances (Σ_k) .

mu_h Vector containing mean of homogenous DCM parameters (μ_h) . Sigma_h Array containing covariance of homogenous DCM parameters

 (Σ_h) .

theta_c Array of clustering DCM parameters (θ_c) . theta_h Array of homogenous DCM parameters (θ_h) . Array of measurement noise precisions (λ) .

 x_n Array of group-level confounds (e.g. age, sex, etc. x_n).

beta Array of confound coefficients (β) . Struct containing options for simulation.

seed Random number generator seed.

constants

Struct storing constants used by the model.

version

Character array indicating toolbox version.

4 Class Methods

The main functionalities of the HUGE toolbox are implemented as methods of the tapas_Huge class. These methods are documented below. There are two equivalent ways to call class methods:

```
obj = obj.method( ... )
or
obj = method( obj, ... )
```

where obj is an instance of the tapas_Huge class and method is the class method you want to call.

tapas_Huge.estimate

Estimate parameters of the HUGE model.

INPUTS:

obj - A tapas_Huge object containing fMRI time series.

OPTIONAL INPUTS:

This function accepts optional name-value pair arguments. For a list of valid name-value pairs, see the user manual or type 'help tapas_huge_property_names'.

OUTPUTS:

obj - A tapas_Huge object containing the estimation result in the 'posterior' property.

EXAMPLES:

- [obj] = ESTIMATE(obj) Invert the HUGE model stored in obj.
- [obj] = ESTIMATE(obj, 'K', 2) Set the number of clusters to 2 and invert the HUGE model stored in obj.
- [obj] = ESTIMATE(obj, 'Verbose', true) Print progress of estimation to command line.

See also TAPAS_HUGE_DEMO

Note that the HUGE toolbox uses a parameterization such that the DCM networks are self-inhibiting by default. This is achieved by subtracting 0.5 from the self-connections. Hence, specifying a prior mean of zero for all DCM connections implies that the effective self-connectivity is -0.5. This is similar to DCM self-connections in SPM12. This parametrization has been chosen for the convenience of the user, since it eliminates the need to identify the position of the self-connections in the parameter vector.

tapas_Huge.simulate

Generate synthetic task-based fMRI time series data, using HUGE as a generative model. $\,$

INPUTS:

obj - A tapas_Huge object.

sizes - A vector containing the number of subjects for each cluster.

OPTIONAL INPUTS:

This function accepts optional name-value pair arguments. For a list of valid name-value pairs, see examples below.

OUTPUTS:

obj - A tapas_Huge object containing the simulated fMRI time series in its 'data' property and the ground truth parameters in its 'model' property.

EXAMPLES:

- [obj] = SIMULATE(obj,clusters,sizes) Simulate fMRI time series with cluster mean parameters given in 'clusters' and number of subjects given in 'sizes'.
- [obj] = SIMULATE(obj,clusters,sizes,'Snr',1) Set signal-to-noise
 ratio of fMRI data to 1.
- [obj] = SIMULATE(obj,clusters,sizes,'NoiseFloor',0.1) Set minimum noise variance to 0.1.
- [obj] = SIMULATE(obj,clusters,sizes,'beta',beta) Set coefficients
 for group-level confounds.
- [obj] = SIMULATE(obj,clusters,sizes,'variant',2) Set confound
 variant to 2 (i.e., clusters do not share confound coefficients).
- [obj] = SIMULATE(obj,clusters,sizes,'Inputs',U) Introduce subjectspecific experimental stimuli. 'U' must be an array or cell array of structs with fields 'dt and 'u'.
- [obj] = SIMULATE(obj,clusters,sizes,'OmitFromClustering',omit)
 Designate DCM parameters to be excluded from clustering model.
 Excluded parameters still exist in the DCM network structure, but
 are drawn from the same distribution for all subjects. 'omit'
 should be a struct with fields a, b, c, and/or d which are bool
 arrays with sizes matching the corresponding fields of the DCMs. If
 omit is an array, it is interpreted as the field a. If omit is 1,
 it is expanded to an identity matrix of suitable size.

tapas_Huge.plot

Plot cluster and subject-level estimation result from HUGE model.

INPUTS:

obj - A tapas_Huge object containing estimation results.

OPTIONAL INPUTS:

subjects - A vector containing indices of subjects for which to plot detailed results.

OUTPUTS:

fHdl - Handle of first figure.

See also tapas_Huge.ESTIMATE

tapas_Huge.pair_plot

Generate pair plots for cluster and subject-level parameters from MCMC trace.

INPUTS:

obj - A tapas_Huge object containing estimation results.

OPTIONAL INPUTS:

- clusters A vector containing indices of clusters for which to make pair plots. If empty, plot all clusters.
- subjects A vector containing indices of subjects for which to make pair plots. If empty, plot all subjects.
- maxSmp Maximum number of samples to use for plots (default: 1000).

OUTPUTS:

fHdls - Cell array of figure handles.

EXAMPLES:

[fHdls] = PAIRS_PLOT(obj, [], 1, 1:3) Generate pairs plot for the first three parameters for all clusters and the first subject.

See also tapas_Huge.PLOT

tapas_Huge.save

Save properties of HUGE object to mat file.

INPUTS:

filename - File name.

obj - A tapas_Huge object.

OPTIONAL INPUTS:

Names of property to be saved. See examples below.

EXAMPLES:

SAVE(filename,obj) Save properties of 'obj' as individual variables file specified in 'filename'.

SAVE(filename,obj,'options','posterior','prior') Only save the 'options', 'posterior' and 'prior' properties of 'obj'.

tapas_Huge.import

Import fMRI time series data into HUGE object.

WARNING: Importing data into a HUGE object will delete any data and results which are already stored in that object.

INPUTS:

obj - A tapas_Huge object.

dcms - A cell array containing DCM structs in SPM's DCM format.

OPTIONAL INPUTS:

confounds - Group-level confounds (e.g., age, sex, etc). 'confounds' must be empty or an array with as many rows as there are elements in 'dcm'.

omit - specifies DCM parameters which should be omitted from clustering. Parameters omitted from clustering will still be estimated, but under a static Gaussian prior. 'omit' should be a struct with fields a, b, c, and/or d which are bool arrays with sizes matching the corresponding fields of the DCMs. If omit is an array, it is interpreted as the field a. If omit is 1, it is expanded to an identity matrix of suitable size.

OUTPUTS:

obj - A tapas_Huge object containing the imported data.

EXAMPLES:

- [obj] = IMPORT(obj,dcms) Import the fMRI time series and DCM
 network structure stored in dcms into obj.
- [obj] = IMPORT(obj,dcms,confounds) Import group-level confounds (like age or sex) in addition to fMRI data.

See also tapas_Huge.REMOVE, tapas_Huge.EXPORT

tapas_Huge.export

Export results and data from HUGE object to SPM's DCM format.

INPUTS:

obj - A tapas_Huge object containing data.

OUTPUTS:

dcms - A cell array containing DCM structs in SPM's DCM format.
 confounds - An array containing group-level confounds (like age or sex) if available. 'confounds' is an array with one row per subject.

EXAMPLES:

[dcms] = EXPORT(obj) Export fMRI time series and estimation results stored in obj.

[dcms,confounds] = EXPORT(obj) Also export group-level confounds
 (like age or sex).

See also tapas_Huge.IMPORT

tapas_Huge.remove

Remove data (fMRI time series, confounds, DCM network structure, ...)

```
and estimation results from HUGE object.
INPUTS:
  obj - A tapas_Huge object.
OPTIONAL INPUTS:
  idx - Only remove data of the subjects indicated in 'idx'. 'idx' must
        be a vector containing numeric or logical array indices.
OUTPUTS:
  obj - A tapas_Huge object with data and results removed.
EXAMPLES:
  [obj] = REMOVE(obj)
                         Remove results and data of all subjects.
  [obj] = REMOVE(obj, 1:5)
                             Remove results and data for first 5
                              subjects.
  [obj] = REMOVE(obj, 'all') is the same as [obj] = REMOVE(obj)
  [obj] = REMOVE(obj,0) is the same as [obj] = REMOVE(obj)
See also tapas_Huge.IMPORT
```

5 Name-Value Pair Arguments

Both the class constructor tapas_Huge and the method estimate accept optional arguments in the form of name-value pairs. Options set using name-value pair arguments are persistent across the lifetime of the object. Below is a list of valid name-value pairs that can be used with these two functions.

Name:	BurnIn
Value:	positive integer (default: half of number of iterations)
Description:	Length of burn-in period in samples.

Name:	Confounds
Value:	double array
Description:	Specify confounds for group-level analysis (e.g. age or sex) as double array with one row per subject and one column per confound. Note: This property can only be used in combination with the Dcm property. WARNING: This feature is experimental and has not been extensively tested.

Name:	ConfoundsVariant
Value:	'none' 'global' 'cluster' (default: 'global' if confounds specified, 'none' otherwise)
Description:	Determines how confounds enter model. 'none': Confounds are not used. 'global': Confounds enter global regression (variant 1). 'cluster': Confounds enter cluster-specific regression (variant 2).

Name:	Dcm
Value:	cell array of DCM structs in SPM format
Description:	Specify DCM structure and BOLD time series for all subjects as cell array with one DCM struct in SPM format per subject.

Name:	InverseTemperature
Value:	double between 0 and 1 (default: 1)
Description:	Inverse chain temperature for Monte Carlo based methods.

Name:	К
Value:	positive integer (default: 1)
Description:	Number of clusters.

Name:	KernelRatio
Value:	2x1 array of positive integer or zero (default: [10 100])
Description:	Inverse frequency of selecting special kernel during MCMC inversion. 1st element: GMM kernel, 2nd element: k-means kernel. 10 means: use special kernel for every 10th sample. 0 means: do not use special kernel.

Name:	Method
Value:	'VB' 'MH'
Description:	Name of inversion method specified as character array. VB: variational Bayes, MH: Metropolized Gibbs sampling on collapsed HUGE model.

Name:	NumberOfIterations
Value:	positive integer (default: 999)
Description:	Maximum number of iterations of VB scheme.

Name:	OmitFromClustering
Value:	array of logical struct with fields a, b, c and d (default: empty struct)
Description:	Select DCM parameters to exclude from clustering. Parameters excluded from clustering will still be estimated, but under a static Gaussian prior. If input is array, it will be treated as the a field of a struct. Missing fields will be treated the same as arrays of false. Note: This property can only be used in combination with the Dcm property.
Example:	<pre>Exclude the self-connections from clustering: obj = obj.estimate('OmitFromClustering', 1); Exclude input strength from clustering: omit = struct('c',obj.dcm.c)); obj = obj.estimate('OmitFromClustering', omit);</pre>

Name:	PriorClusterMean
Value:	'default' row vector of double
Description:	Prior cluster mean. Scalar input will be expanded into vector. Default: [0,, 0]\verb.

Name:	PriorClusterVariance
Value:	'default' symmetric, positive definite matrix of double
Description:	Prior mean of cluster covariances. Must be a symmetric, positive definite matrix. Scalar input will be expanded into diagonal matrix. Default: diag([0.01,, 0.01]).

Name:	PriorDegree
Value:	'default' positive double
Description:	ν_0 determines the prior precision of the cluster covariance. For VB, this is the degrees of freedom of the inverse-Wishart. Default: 100.

Name:	PriorVarianceRatio
Value:	'default' positive double
Description:	Ratio τ_0 between prior mean cluster covariance and prior covariance over cluster mean. Prior covariance over cluster mean equals prior cluster covariance divided τ_0 . Default: 0.1.

Name:	Randomize
Value:	bool (default: false)
Description:	If true, starting values for subject level DCM parameter estimates are randomized.

Name:	RetainSamples
Value:	'all' — positive integer (default: 1000)
Description:	Number of samples from the Markkov chain to be kept. 'all' keeps the entire chain including burn-in. Otherwise discards burn-in and retains the specified number of samples by uniformly thinning the post-burn-in samples.

Name:	SaveTo
Value:	character array
Description:	Location for saving results consisting of path name and optional file name. Path name must end on file separator and point to an existing directory. If file name is not specified, it is set to 'huge' followed by date and time.

Name:	Seed
Value:	double cell array of double and rng name random number generator seed obtained with rng command
Description:	Seed for random number generator.

Name:	StartingValueDcm
Value:	'default' 'spm' double array (default: 'default')
Description:	Starting values for subject-level DCM parameter estimates. 'default' uses prior cluster mean for all subjects. 'spm' uses values supplied in the 'Ep' field of the SPM DCM structs. Use a double array with number of rows equal to number of subjects to specify custom starting values.

Name:	StartingValueGmm
Value:	'default' double array (default: 'default')
Description:	Starting values for cluster-level DCM parameter estimates. 'default' uses prior cluster mean for all clusters. Use a double array with number of rows equal to number of clusters to specify custom starting values.

Name:	Tag
Value:	character array
Description:	Model description

Name:	TransformInput
Value:	bool (default: false)
Description:	Transform input strength (C matrix) to log-domain.

Name:	Verbose
Value:	bool (default: false)
Description:	Activate/deactivate command line output.

6 Other Functions

The HUGE toolbox provides additional functionalities in the form of regular Matlab functions, which are documented below. These function are used internally by the tapas_Huge class. However, some of them may be useful for the user.

tapas_huge_boxcar

Generate a boxcar function for use as experimental stimulus. All timing-related arguments must be specified in seconds.

INPUTS:

dt - Numeric scalar indicating sampling time interval.

nBoxes - Vector indicating number of blocks.

period - Vector containing time interval between block onsets.

onRatio - Vector containing ratio between block length and 'period'.

Must be between 0 and 1.

OPTIONAL INPUTS:

padding - Length of padding at the beginning and end.

OUTPUTS:

u - A cell array containing the boxcar functions.

EXAMPLES:

u = TAPAS_HUGE_BOXCAR(.01, 10, 3, 2/3, [4 0]) Generate boxcar function with 10 blocks, each 2 seconds long with 1 second inter block interval and onset of first block at 4 seconds.

See also tapas_Huge.SIMULATE

tapas_huge_bold

Integrates the DCM forward equations to generate the predicted fMRI bold time series.

```
INPUTS:
 A, B, C, D - DCM connectivity matrices.
            - Venous transit time.
 tau
            - Decay of vasodilatory signal.
 kappa
 epsilon - Ratio of intra- and extravascular signal.
            - Number of regions.
            - Experimental stimuli.
 u
 L
            - Number of experimental stimuli.
 E_0
           - Resting oxygen extraction fraction.
 r_0
           - Slope of intravascular relaxation rate.
 V_0
           - Resting venous volume.
 vartheta_0 - Frequency offset at the outer surface of magnetized
              vessels (Hz).
  alpha
           - Grubb's exponent.
           - rate constant of feedback regulation.
 gamma
 TR
            - Repetition time.
 TE
            - Echo time.
 dt
            - Sampling interval of inputs.
OUTPUTS:
 response - matrix of predicted response for each region
                 (column-wise)
 х
          - time series of neuronal states
          - time series of vasodilatory signal
 f1
          - time series of flow
```

- time series of blood volume

- time series of deoxyhemoglobin content.

tapas_huge_bpurity

Calculate balanced purity (see Brodersen2014 Eq. 13 and 14) for a set of ground truth labels and a set of estimated labels

INPUTS:

v1

q1

OUTPUTS:

```
balancedPurity - Balanced purity score according to Brodersen (2014)

EXAMPLES:
    bp = TAPAS_HUGE_BPURITY(labels, estimates)
```

For more information on the fMRI BOLD model, please refer to Stephan et al. [2007].

tapas_huge_compile

This function is used internally to compile the mex function the HUGE toolbox needs. This happens automatically the first time you use the HUGE toolbox. In general, there is no need to call this function manually. However, you need to make sure that a C compiler is installed on your system. More details on this topic, including links to freely available compilers, can be found at:

https://www.mathworks.com/support/requirements/supported-compilers.html

tapas_huge_logdet

This function is intended for internal use only. Do not call directly

tapas_huge_logit

This function is intended for internal use only. Do not call directly

```
Numerical stable calculation of logit function.  \begin{tabular}{ll} INPUTS: & $x-Array$ of double. \\ \hline \\ OUTPUTS: & $y-logit$ of $x$. \\ \end{tabular}
```

tapas_huge_parse_inputs

This function is intended for internal use only. Do not call directly

7 Licence and Support

for 'a'.

This toolbox is part of TAPAS, which is released under the terms of the GNU General Public Licence (GPL), version 3. For further details, see:

```
https://www.gnu.org/licenses/
```

The software contained in this toolbox is provided "as is", without warranty of any kind, express or implied, including, but not limited to the warranties of merchantability, fitness for a particular purpose and non-infringement.

This software is intended for research only. Do not use for clinical purpose. Please note that this toolbox is under active development. Considerable changes may occur in future releases.

Support for this toolbox is provided via the GitHub page of TAPAS. For questions and bug reports, please visit:

https://github.com/translationalneuromodeling/tapas/issues

References

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