

# When and Where does our Working Memory Take Place?

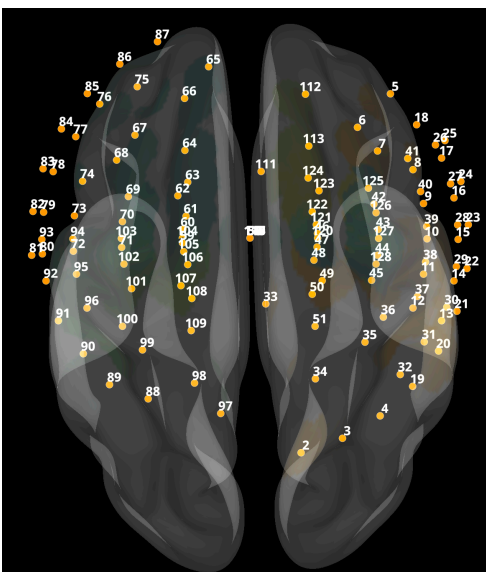
A multi-level sub-graph analysis of brain functional connectivities.

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## EEG: Measuring our Working Memory

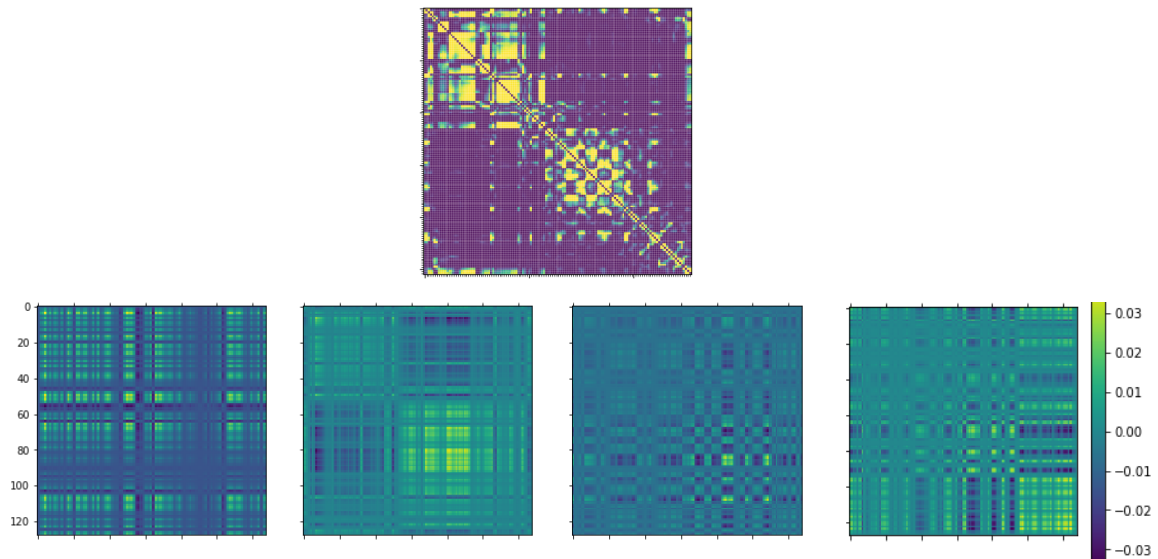
### Dataset

- The data was collected in a study of human brain functional connectivities in working memory.
- 20 healthy subjects were asked to do the Sternberg verbal working memory task with three levels of memory load (load 2, 4 and 6). The subjects were wearing EEG head caps with 128 channels of electrodes.



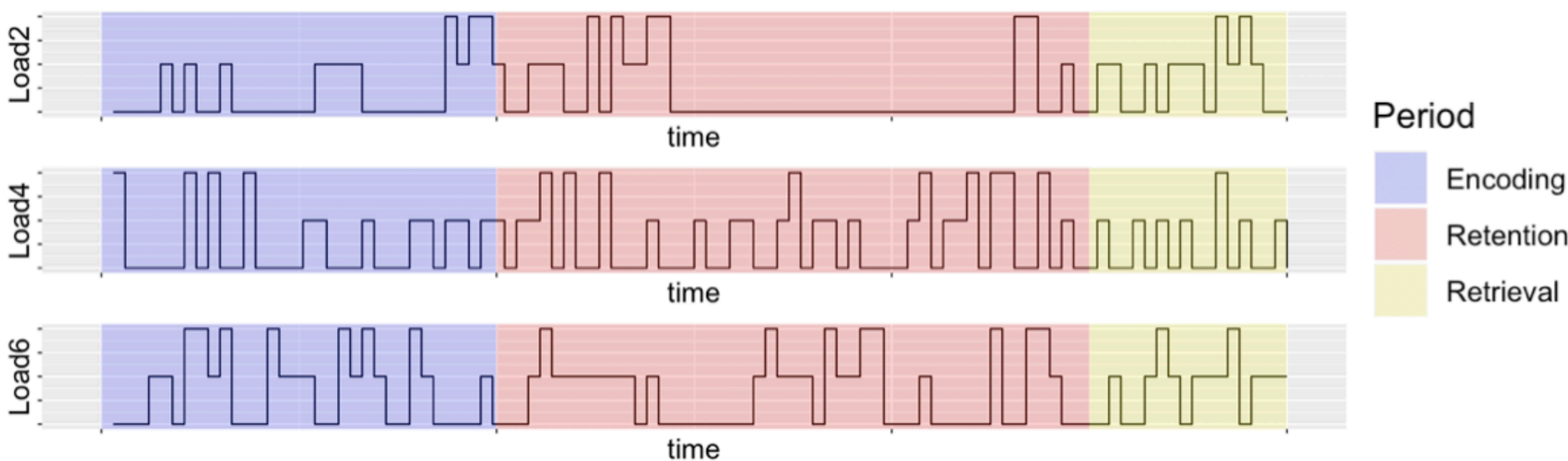
### Motivation

- We extract the correlation between each pair of the channels. We study the adjacency matrices of measurement over time period.
- The brain network is large. However, the brain connectivity displays coarse-grain structures that may relate to latent low-dimensional estimation.
- During different period of memory, and loads, our brains display different connectivity.



## A Case Study: Change Point Detection

We model the change point detection task as a combination of Hidden Markov Model and clustering problem.



## Treed-SVD: Partition the Brian Network

### The Tree-Spanning Stiefel Space

For a given graph  $G=(V, E, A)$  with adjacency matrix  $A$ , we view it as a common signal-plus-noise graph

$$A = P\Lambda P^T + \mathcal{E},$$

where  $P$  is an orthonormal matrix and every column of  $P$  has a maximum of  $2^{l-1}$  unique values.  $\Lambda$  is a diagonal matrix indicating the weight of each level.

We call such matrix space a Tree-Spanning Stiefel Space

$$\mathcal{V}_T^{d \times n} = \mathcal{T}_d \cap \mathcal{V}^{d \times n}.$$

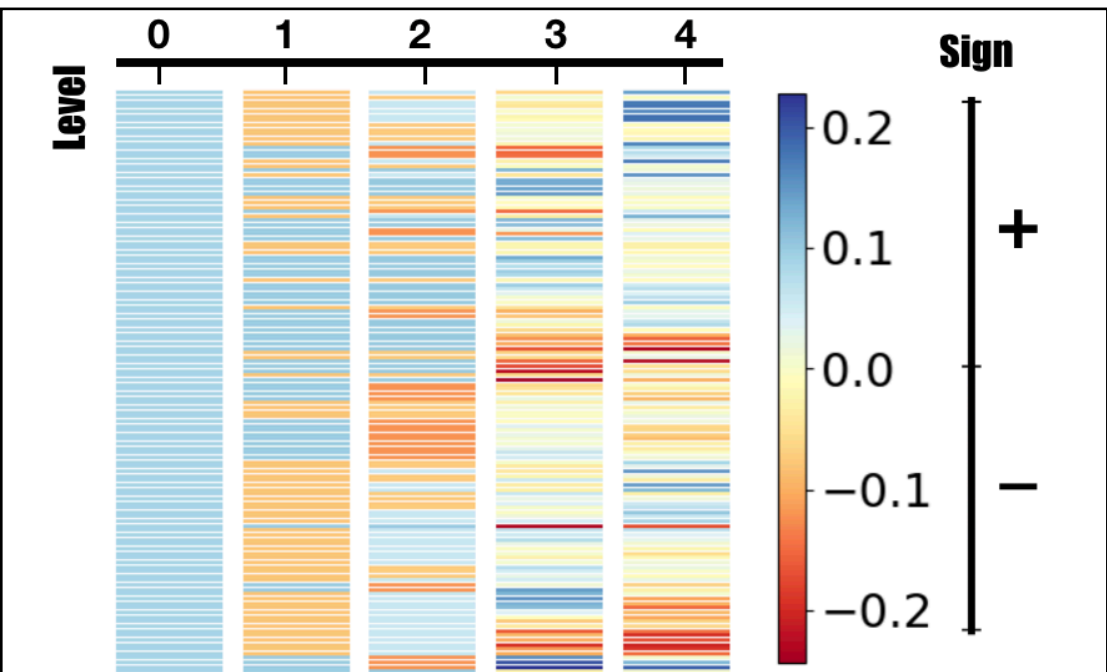
where

$$\mathcal{V}^{d \times n} = \{P \in \mathbb{R}^{n \times d} : P^T P = I_d\}$$

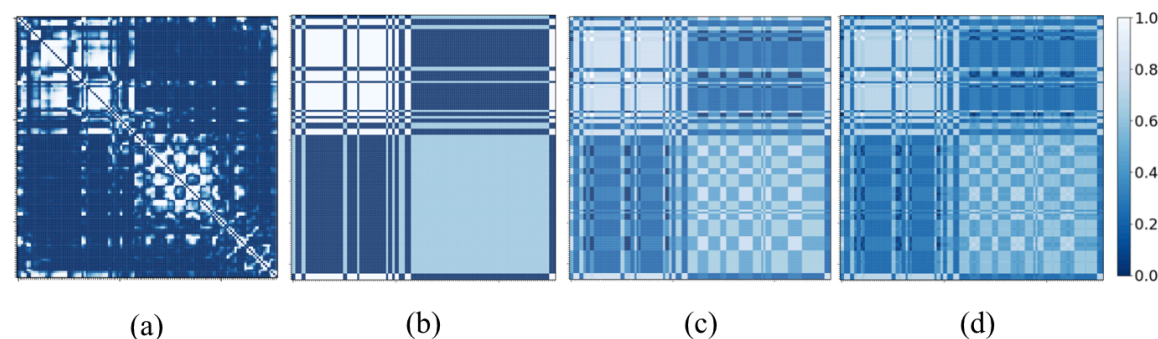
and

$$\mathcal{T}_d = \{P \in \mathbb{R}^{n \times d} : P_{i,l} = P_{i',l} \text{ if } i, i' \in \mathcal{N}_{l,s} \forall l, s\}.$$

The Tree-Spanning Stiefel Space reduces the dimensionality while keeping the independence between different scales.



The  $P$  matrix for a 4-depth tree decomposition. Each column shows the bi-partition within each scale while summing to 0.



The sequentially generated estimate for a 3-layer Treed-SVD decomposition.

### The Computing Algorithm

- Estimating the structure:

1. Compute the eigenvector of  $A - \tilde{A}_{1:k}$  corresponding to the largest eigenvalue, and partition by the sign as  $\mathcal{T}_{k+l}$ .

2. Maximize the conditional likelihood

$$L(P_{k+1}, \lambda_{k+1} | \tilde{A}_{1:k}, A) = \exp\{-\|(A - \tilde{A}_{1:k}) - \lambda_{k+1} P_{k+1} P_{k+1}^T\|_F\}.$$

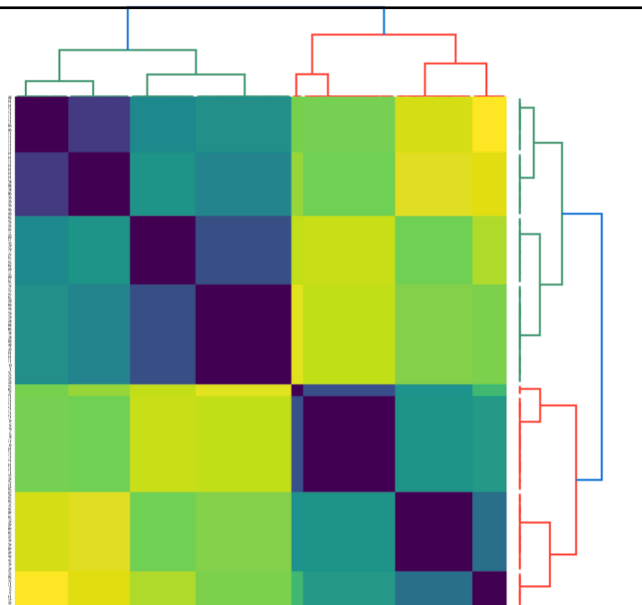
by solving the equivalent quadratic programming:

$$\begin{aligned} \max_{P_{k+1}} P_{k+1}^T (A - \tilde{A}_{1:k}) P_{k+1} \\ \text{subject to } P \in \mathcal{V}_T^{(k+1) \times n}, \end{aligned}$$

and set  $\lambda_{k+1} = P_{k+1}^T A P_{k+1}$ .

### Future Applications:

The estimated matrix forms treed structure, which can be used for clustering, Region of Interest detection and change point detection.



### Reference:

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- [4] Fuh, C. D. (2004). Asymptotic operating characteristics of an optimal change point detection in hidden Markov models. *The Annals of Statistics*, 32(5), 2305-2339.

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