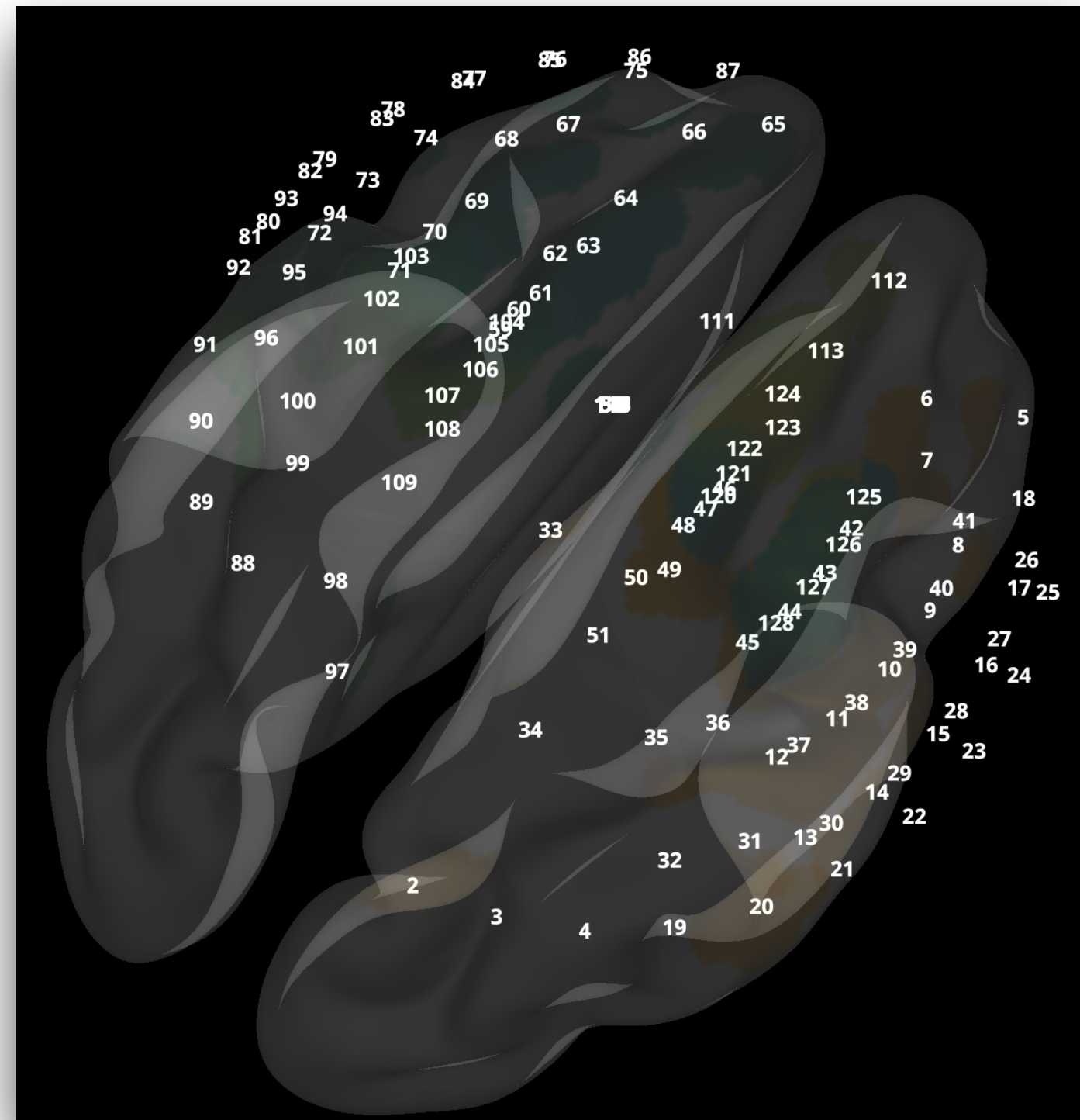


# **When and Where does our Working Memory Take Place?**

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

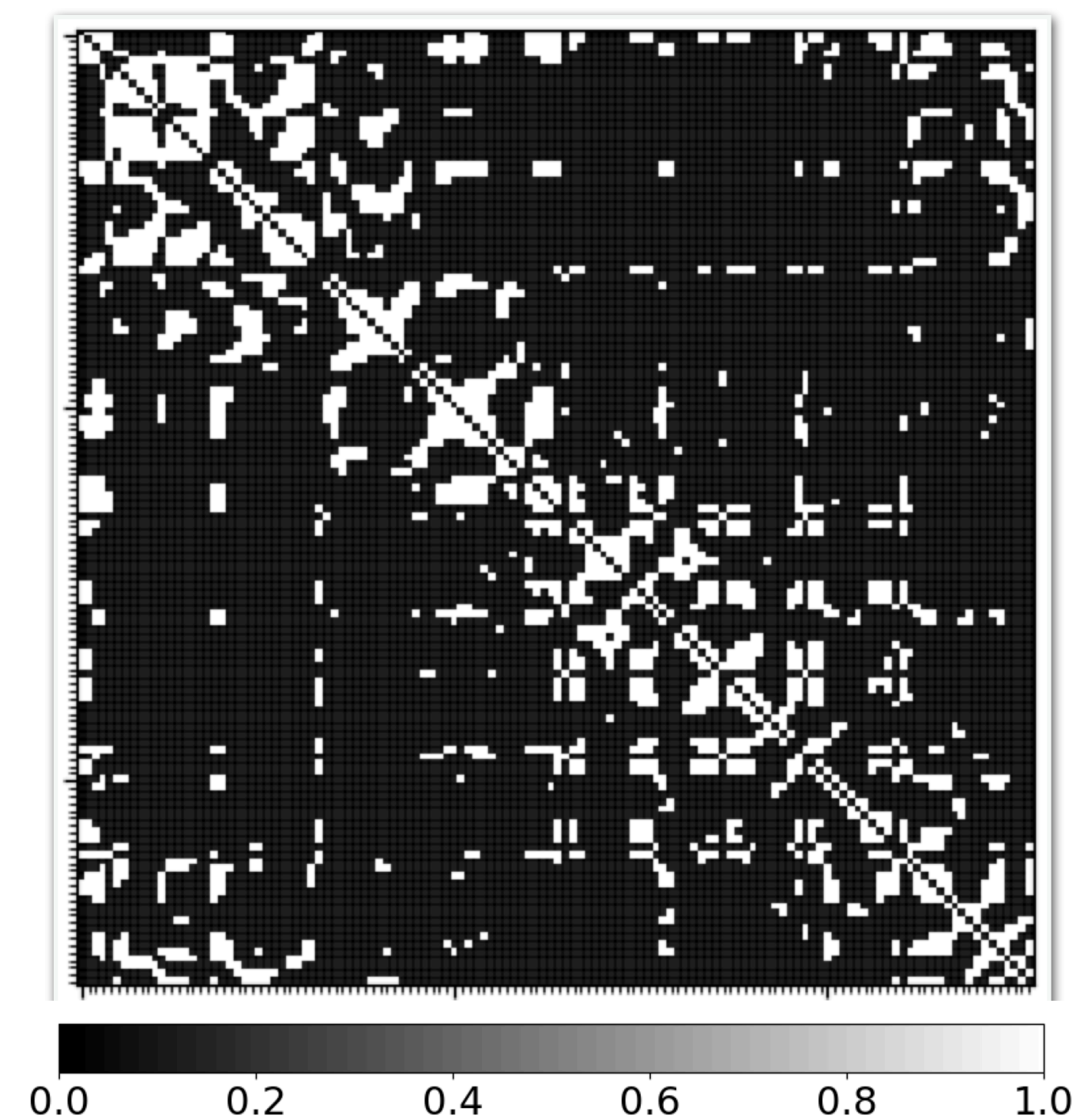
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## EEG Experiment and Working Memory

## Analyzing Brain Connectivity

Task: compare the connectomes  
among work loads over time.



# Treed-SVD Decomposition

## 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

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

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 Computing Algorithm

- Estimating the structure:

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

2. Maximize the conditional likelihood

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

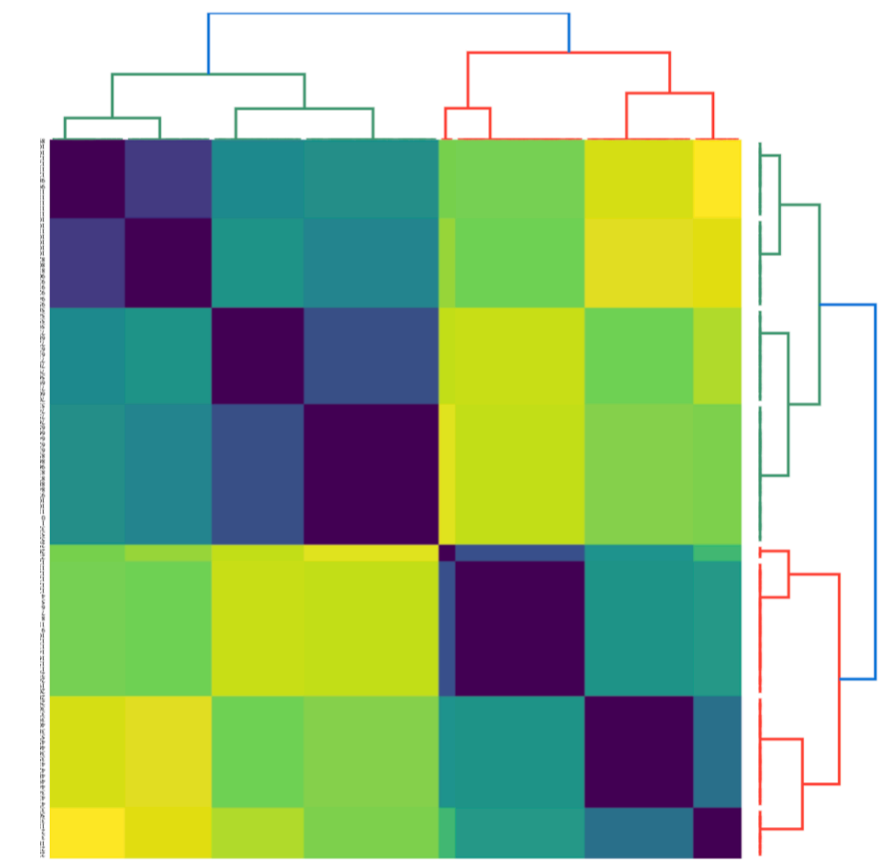
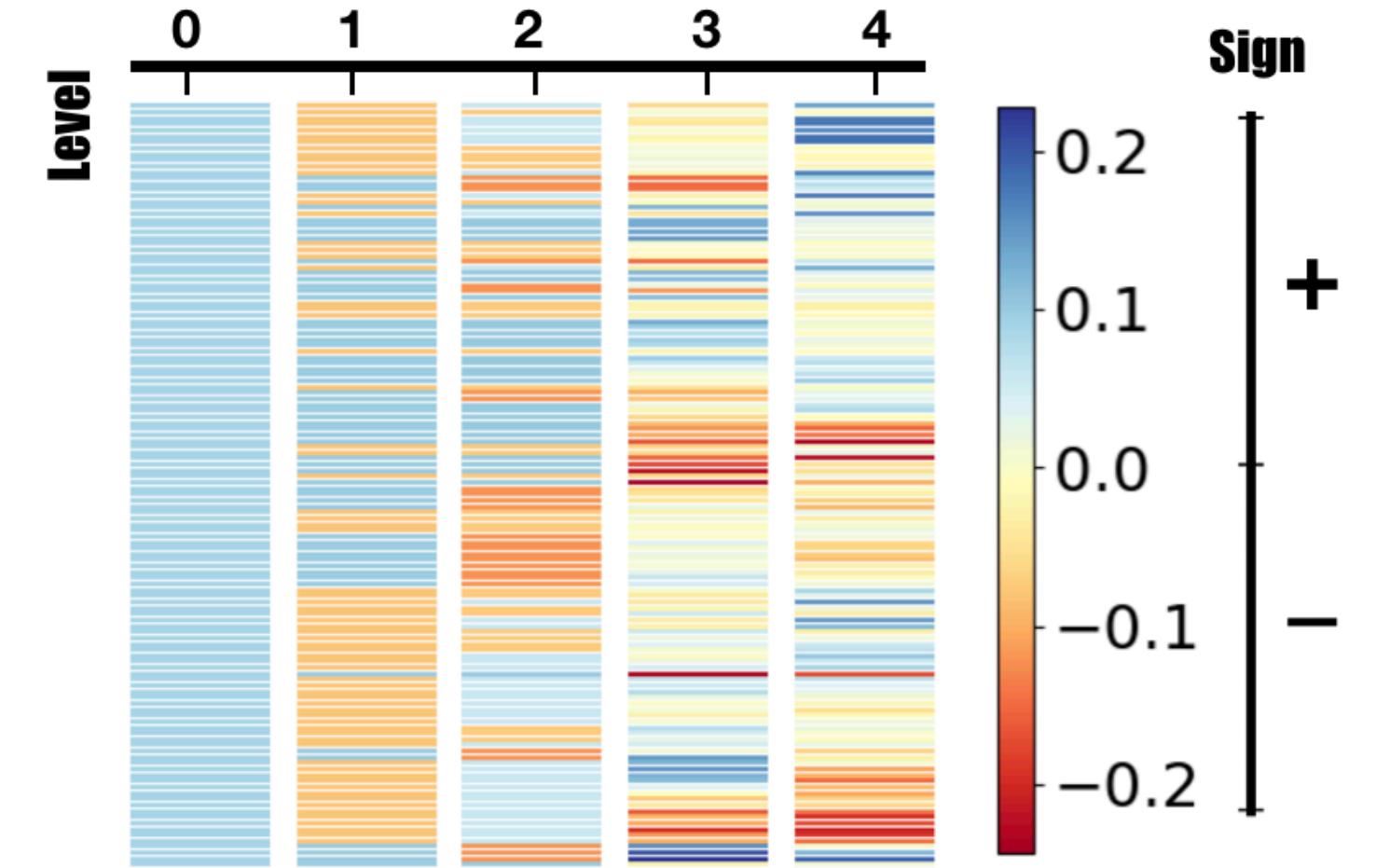
by solving the equivalent quadratic programming:

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

and set

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

Repeat step 1 and 2 until the sub-tree is not separable.





# Change Point Detection

We model the change point detection task as a combination of Hidden Markov Model and clustering problem. Suppose there are  $K$  hidden states, where the center for the state is  $\mu^{(k)}$ .  $A_t$  belongs to state  $z_t$ .

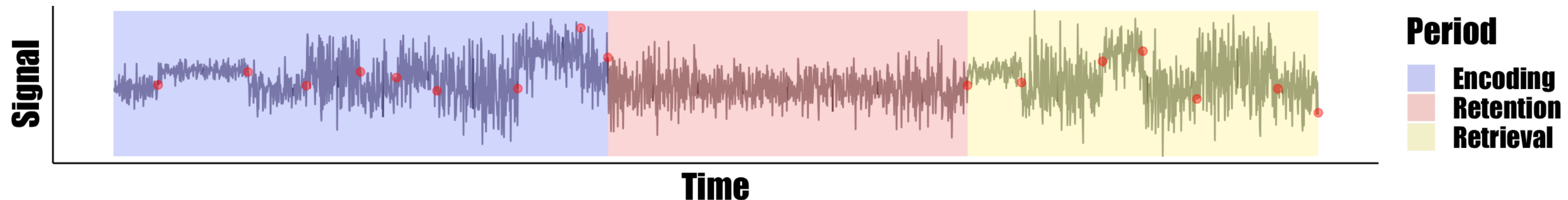
## The Hidden Markov Clustering

1. Conditioned on  $\{z_t\}_t$ , update  $\{\mu^{(k)}\}_k$  using Treed-SVD algorithm.
2. Conditioned on  $\{\mu^{(k)}\}_k$ , update the latent assignment one-at-a-time, from the categorical distribution with

$$pr(z_t = k \mid z_{t-1}, z_{t+1}) = \frac{p_{z_{t-1},k} p_{k,z_{t+1}} \exp\{-\|A_t - \mu^{(k)}\|\}}{\sum_{l=1}^K p_{z_{t-1},l} p_{l,z_{t+1}} \exp\{-\|A_t - \mu^{(l)}\|\}}$$

3. Conditioned on  $\{z_t\}_t$ , update the transition probabilities by

$$(p_{k,1}, \dots, p_{k,K}) \sim \text{Dir}\left\{\alpha + \sum_{t=1}^T \mathbf{1}(z_{t-1} = k, z_t = 1), \dots, \alpha + \sum_{t=1}^T \mathbf{1}(z_{t-1} = k, z_t = K)\right\}$$





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**The End**

**Thank you for listening.**

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