

Statistical inference and multiple testing correction in MVPA

Johannes Stelzer, 1st of September 2015



*whole-brain map
of classifier's estimates
(e.g. decoding
accuracies)*

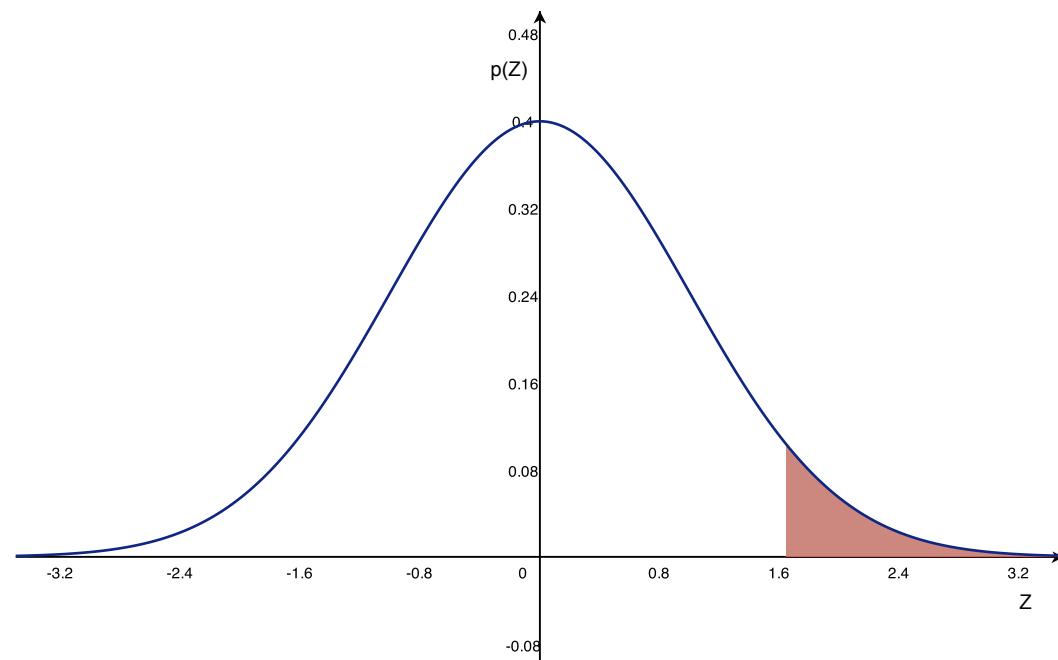


thresholded map
indicating statistical
significance

*Assuming the classifier “guesses”:
what is the likelihood to observe
a given decoding accuracy (or larger)?*



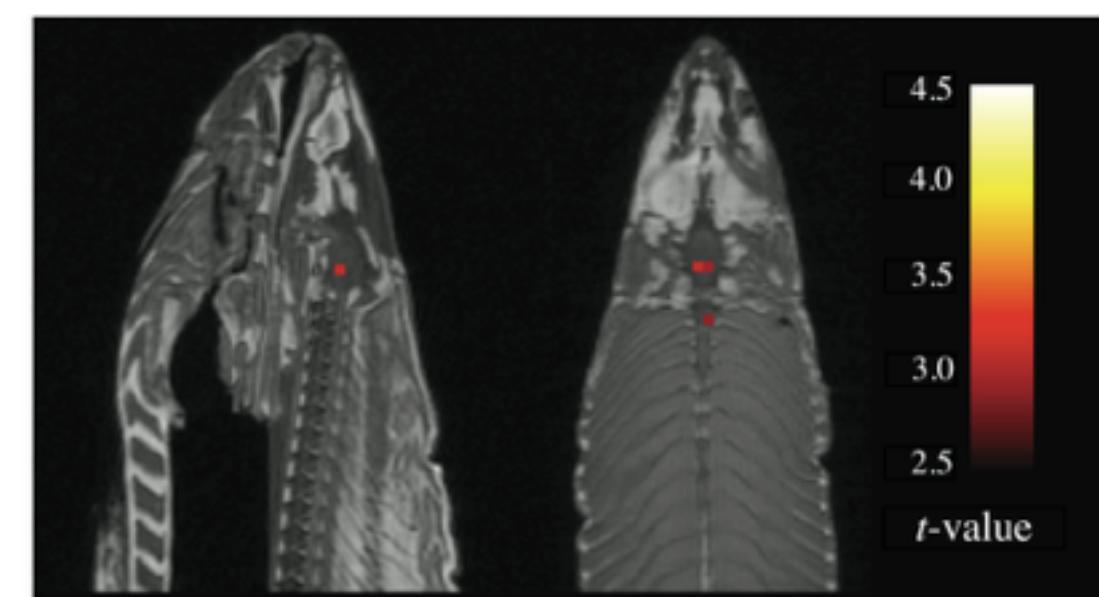
how to get
null distribution



$$Pr\{Z \geq Z_0\} = \int_{Z_0}^{\infty} f(Z)dZ$$



how to correct
for **multiple testing**



how to get null distribution *parametrically* (common approaches in mvpa):

- binomial models
- t-based stats

real label	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b
classifier's estimate	b	a	a	b	b	a	a	b	a	a	b	b	a	b	a	b	a	b	b	a

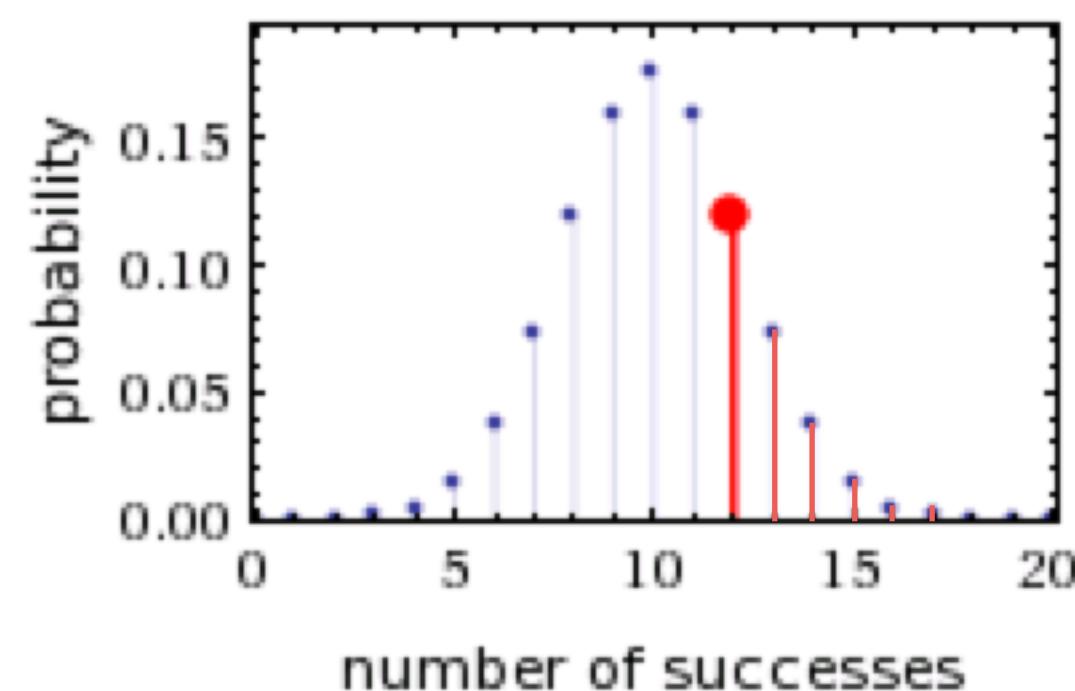
number of samples $N = 20$

correct samples $c = 12$

accuracy = 0.6

binomial model:

$$p_X(c) = \binom{N}{c} p^c (1-p)^{N-c}$$



real label	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b
classifier's estimate	b	a	a	b	b	a	a	b	a	a	b	b	a	b	a	b	a	b	b	a
test set	T																			
2x CV															T	T	T	T	T	T
4x CV																	T	T	T	T
5x CV																	T	T	T	T
10x CV																		T	T	
20x CV																			T	

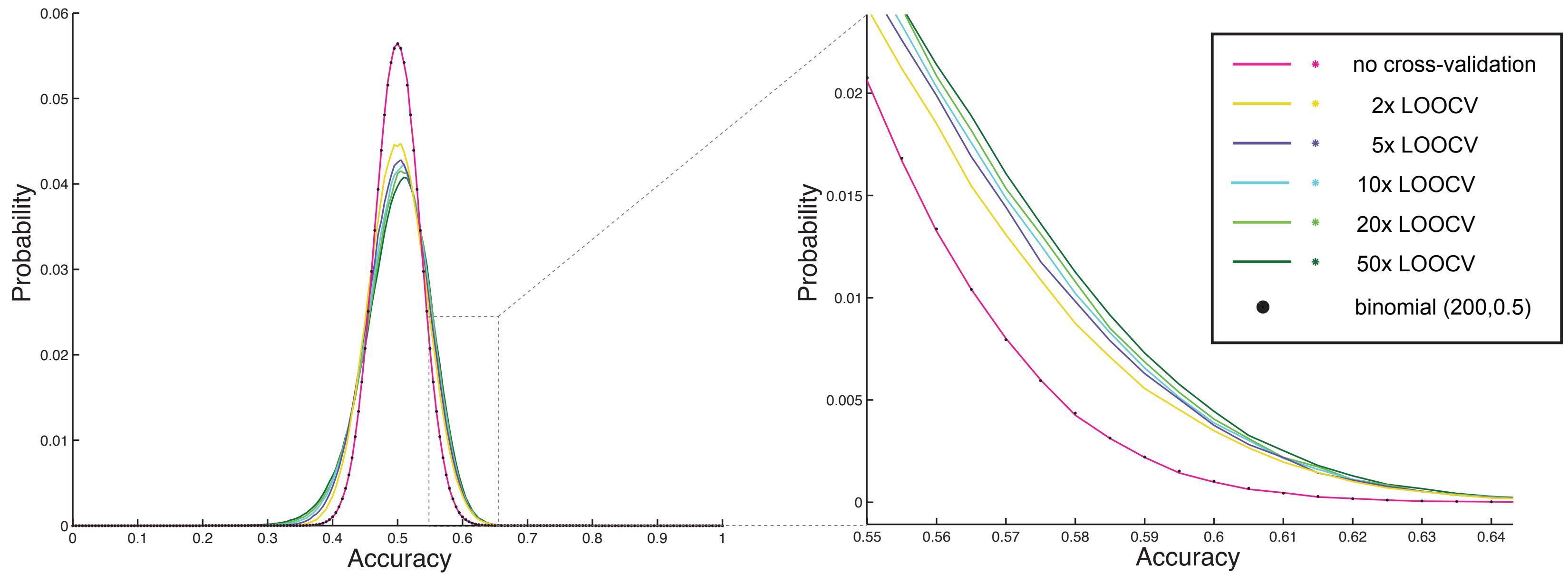
single model (no CV): $p_X(c) = \binom{N}{c} p^c (1-p)^{N-c}$ $c = 0, 1, \dots, N$

with t CV-folds:
(N trials per fold) $p_X(c) = \binom{N \cdot t}{c} p^c (1-p)^{N \cdot t - c}$ $c = 0, 1, \dots, N \cdot t$



Stelzer, J., Chen, Y., & Turner, R. (2013). Statistical inference and multiple testing correction in classification-based multi-voxel pattern analysis (MVPA): random permutations and cluster size control. Neuroimage, 65, 69–82. doi:10.1016/j.neuroimage.2012.09.063

real label	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	a	b	b
classifier's estimate	b	a	a	b	b	a	a	b	a	a	b	b	a	b	a	b	a	b	b	a	
test set	T																				
2x CV																	T	T	T	T	T
4x CV																		T	T	T	T
5x CV																		T	T	T	T
10x CV																		T	T	T	T
20x CV																		T			T



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problems regarding binomial model

- dependency between cross-validation folds undermines assumption of independency between trials
- (ignoring above problem): solution for one single voxel - multiple testing solution needed!

t-based methods and random fields procedure

- get voxel-wise accuracy map for each subject
- one sample t-test against 0.5 (2 classes)
- apply gaussian random-fields cluster level correction

problems regarding t-based framework

- decoding accuracies discrete (t-test assumes continuous)
- accuracies don't follow normal distribution
- assumptions regarding random field theory & estimation of spatial smoothness not met

advantages of permutation testing

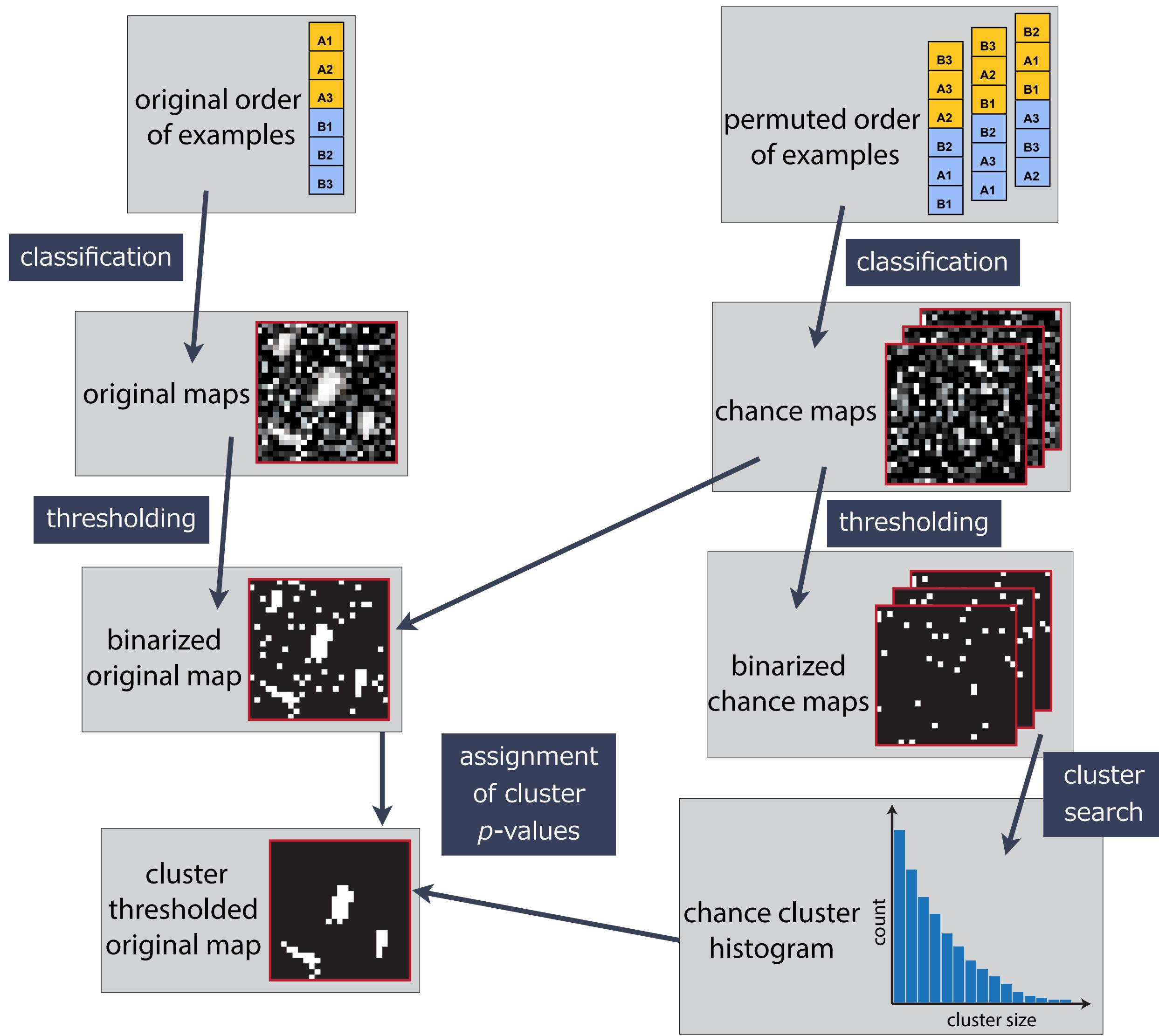
- (practically) assumption free
- yields voxel-wise null distribution
- spatial “chance maps” for free!
 - this provides a null distribution of cluster sizes!



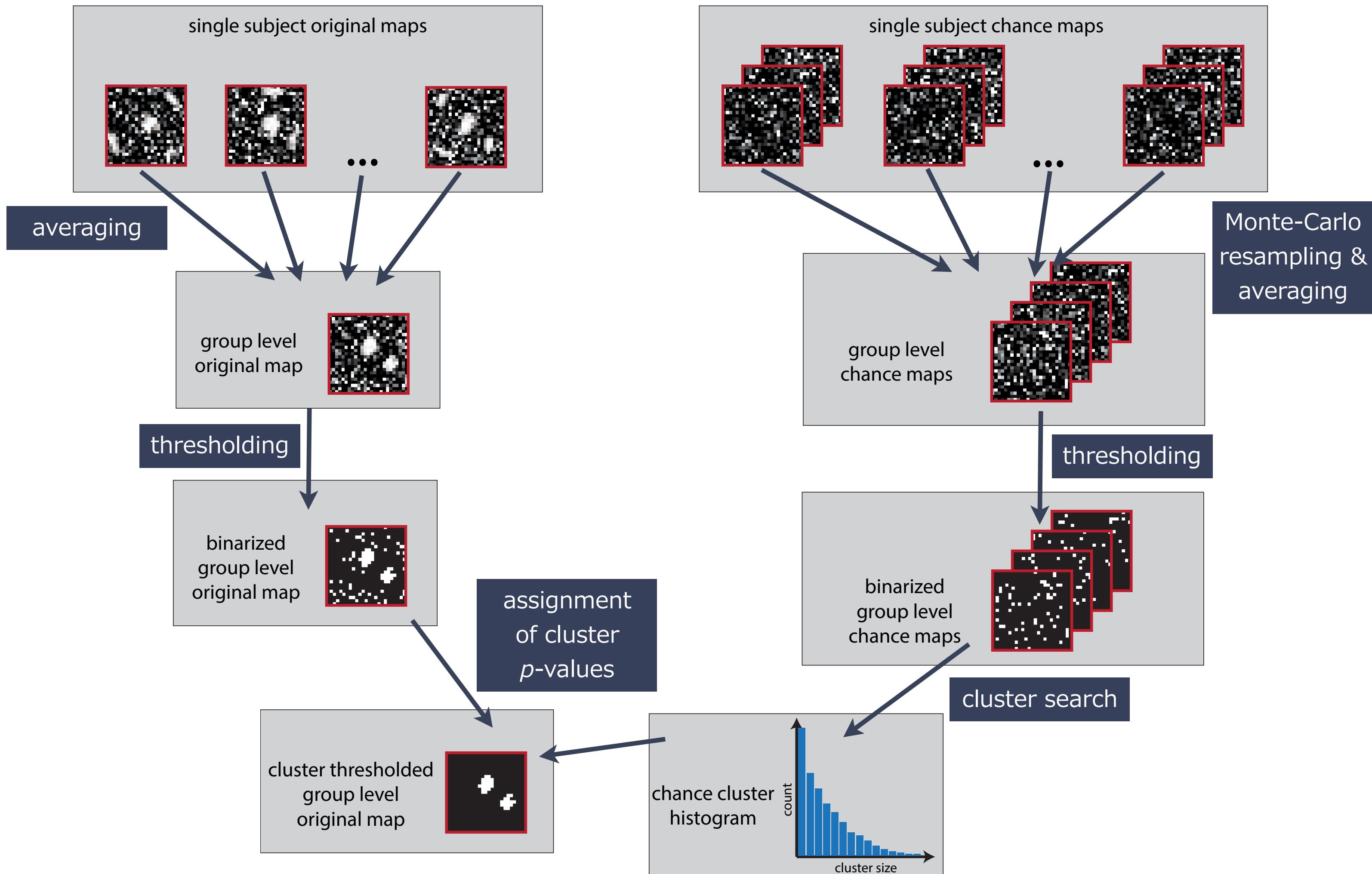
Golland, P., Liang, F., Mukherjee, S., and Panchenko, D. (2005). Permutation Tests for Classification. 3559, 501–515. doi: 10.1007/11503415_34.



Hayasaka, S., and Nichols, T. E. (2003). Validating cluster size inference: random field and permutation methods. 20, 2343–2356. doi: 10.1016/j.neuroimage.2003.08.003.

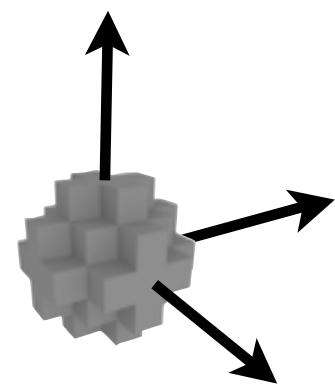


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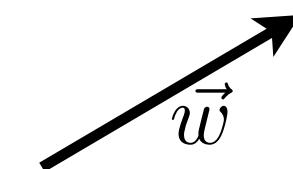


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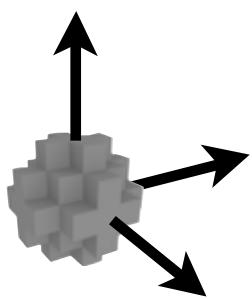
Two common MVPA mapping methods



searchlight decoding



mapping classifier
weights



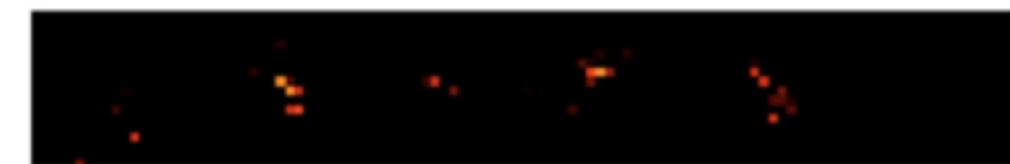
information spread

searchlight

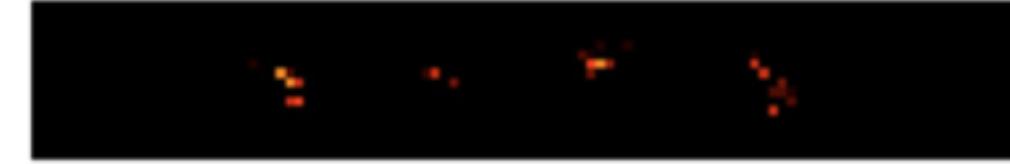
raw decoding accuracy



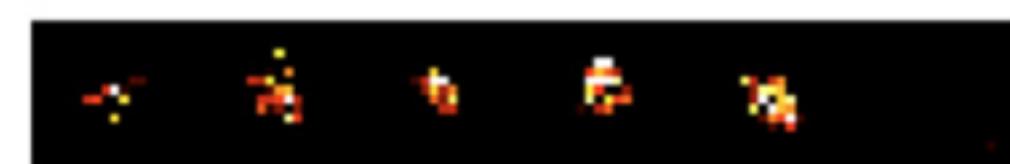
t-test
voxel threshold $p < 10^{-3}$
no cluster thresholding



t-test
FWE Cluster thresholding



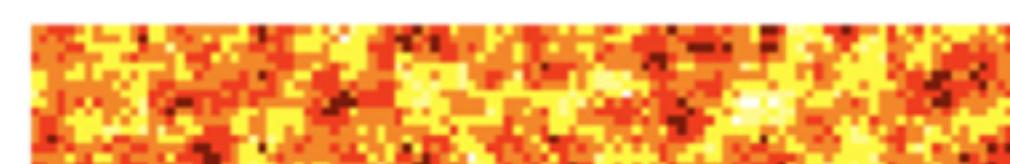
proposed non-parametric test
voxel threshold $p < 10^{-3}$
no cluster thresholding

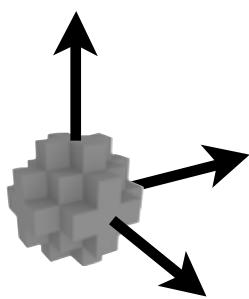


proposed non-parametric test
including cluster thresholding

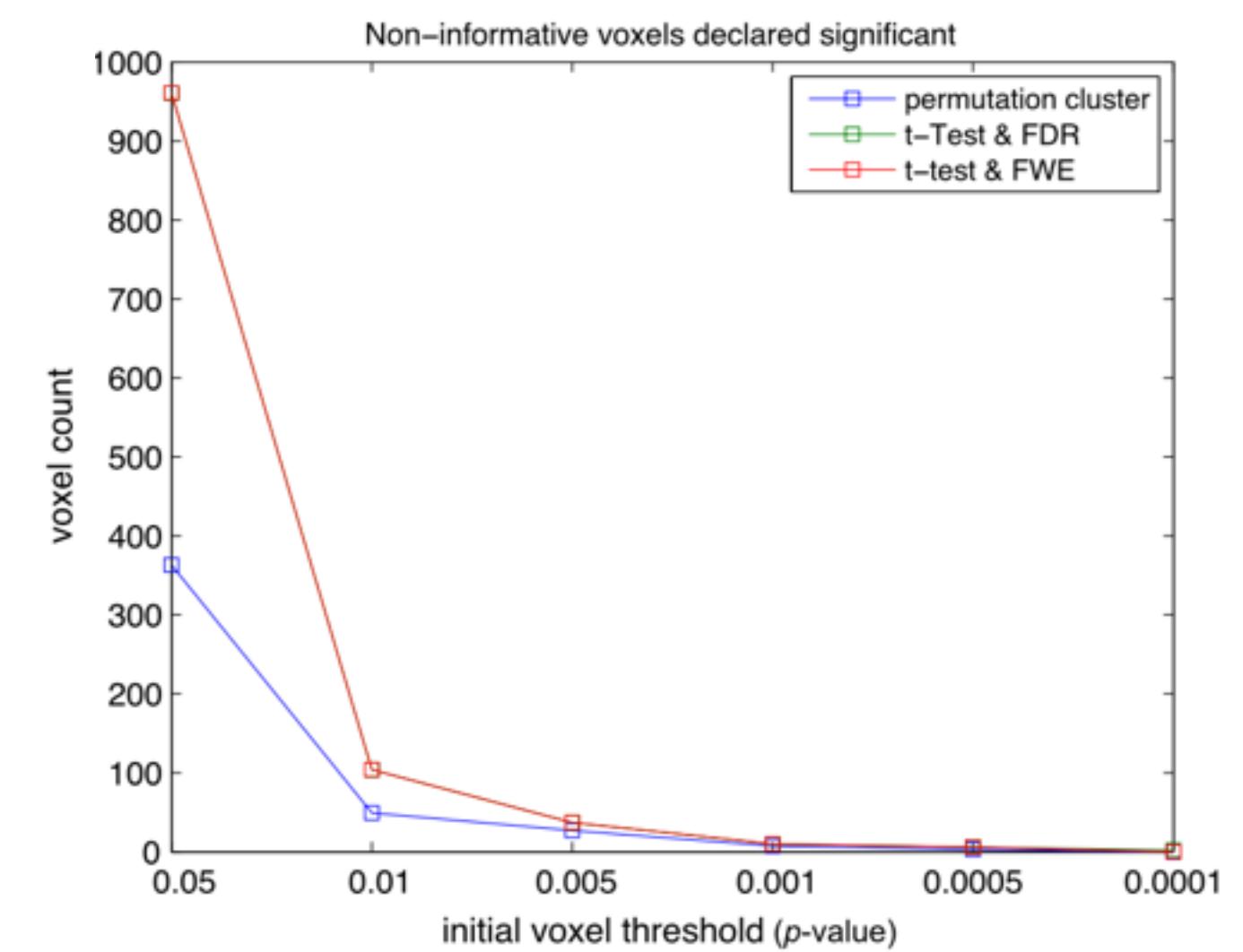
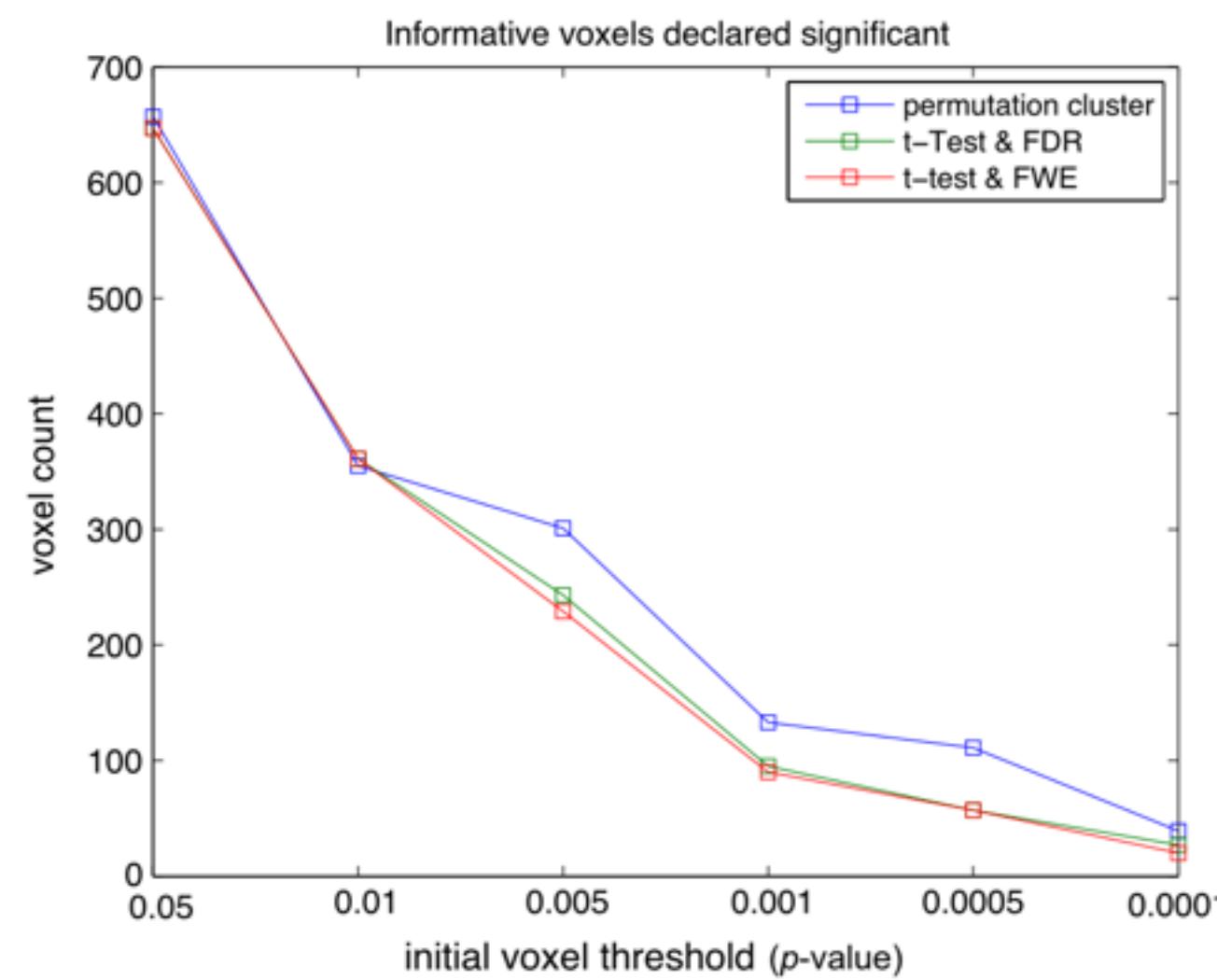


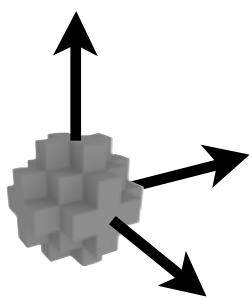
threshold accuracy corresponding
to $p = 10^{-3}$ determined by permutation test





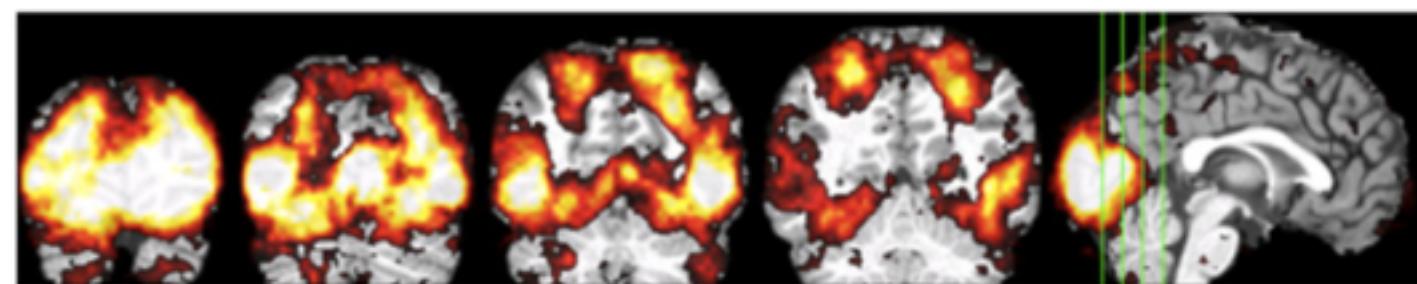
searchlight





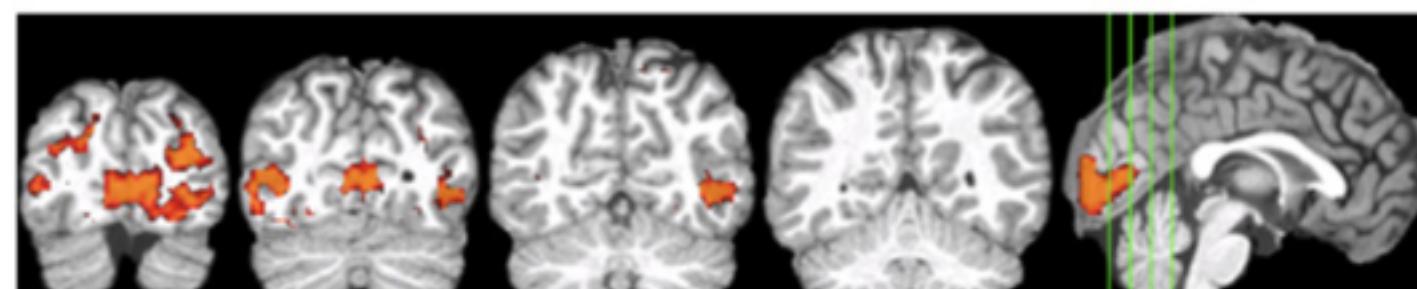
searchlight

raw decoding accuracy
no cluster size thresholding



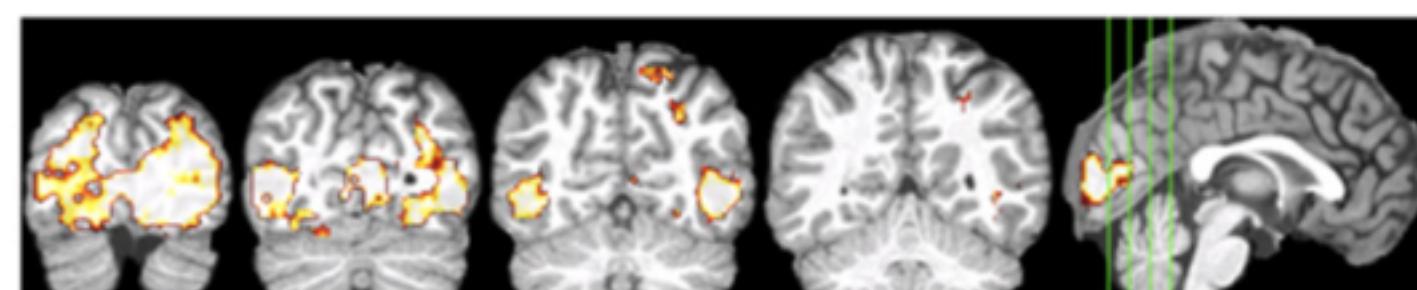
accuracy 0.5 0.75

t-test
FWE cluster thresholding



p-value 10^{-3} 10^{-5}

proposed non-parametric test
including cluster thresholding



p-value 10^{-3} 10^{-5}

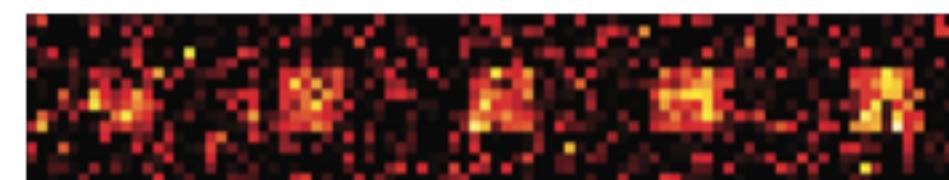
$$\vec{w}$$

mapping classifier

weights (FWM) information spread



FWM
uncorrected weight map



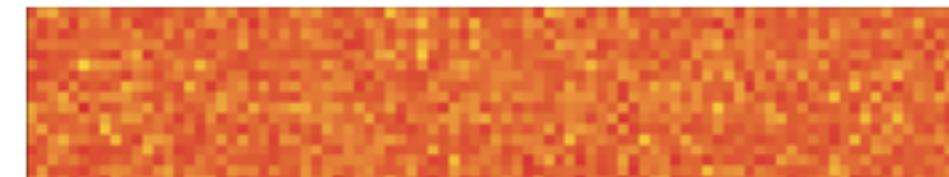
FWM T-test
cluster thresholded



FWM nonparametric test
cluster thresholded

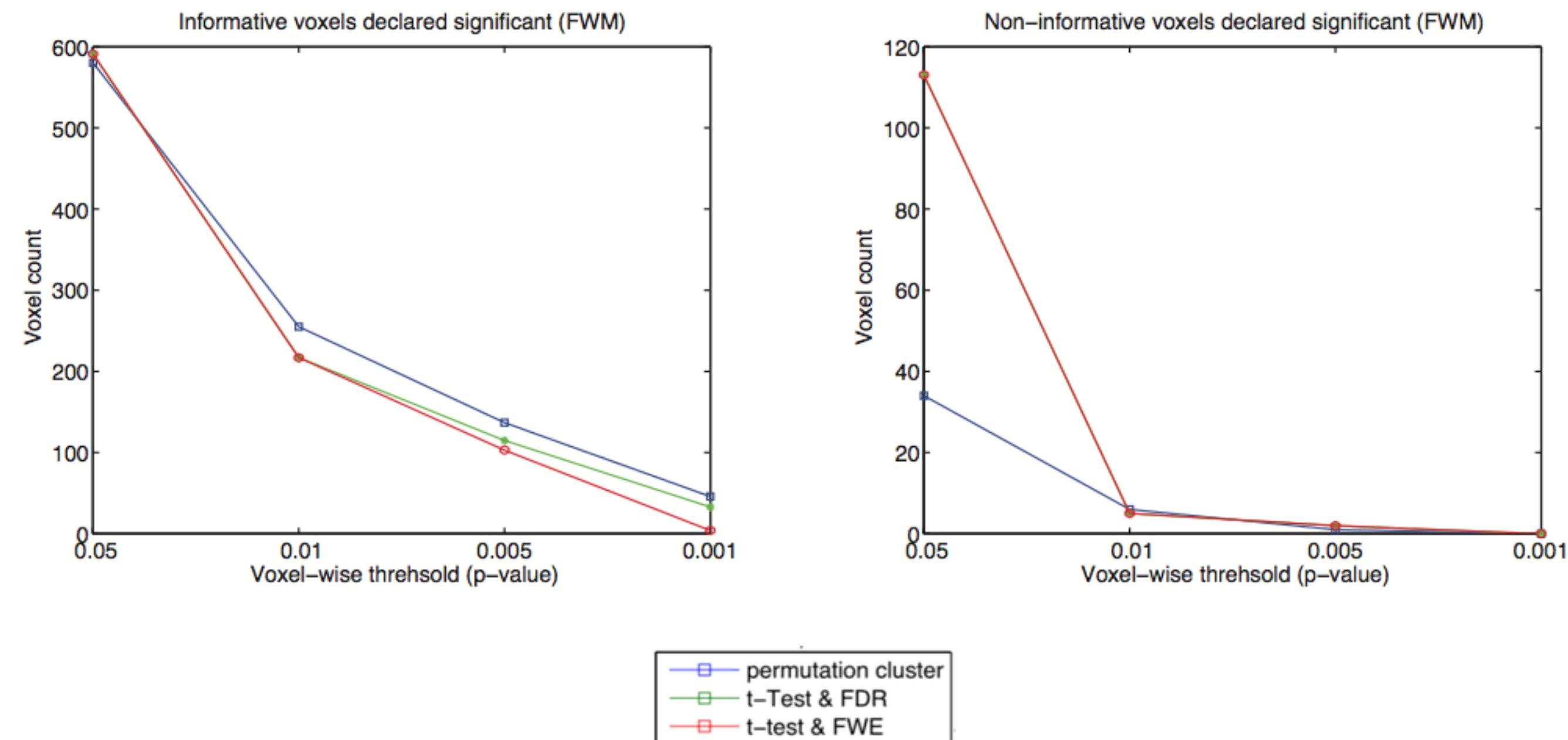


FWM thresholdmap
for nonparametric test



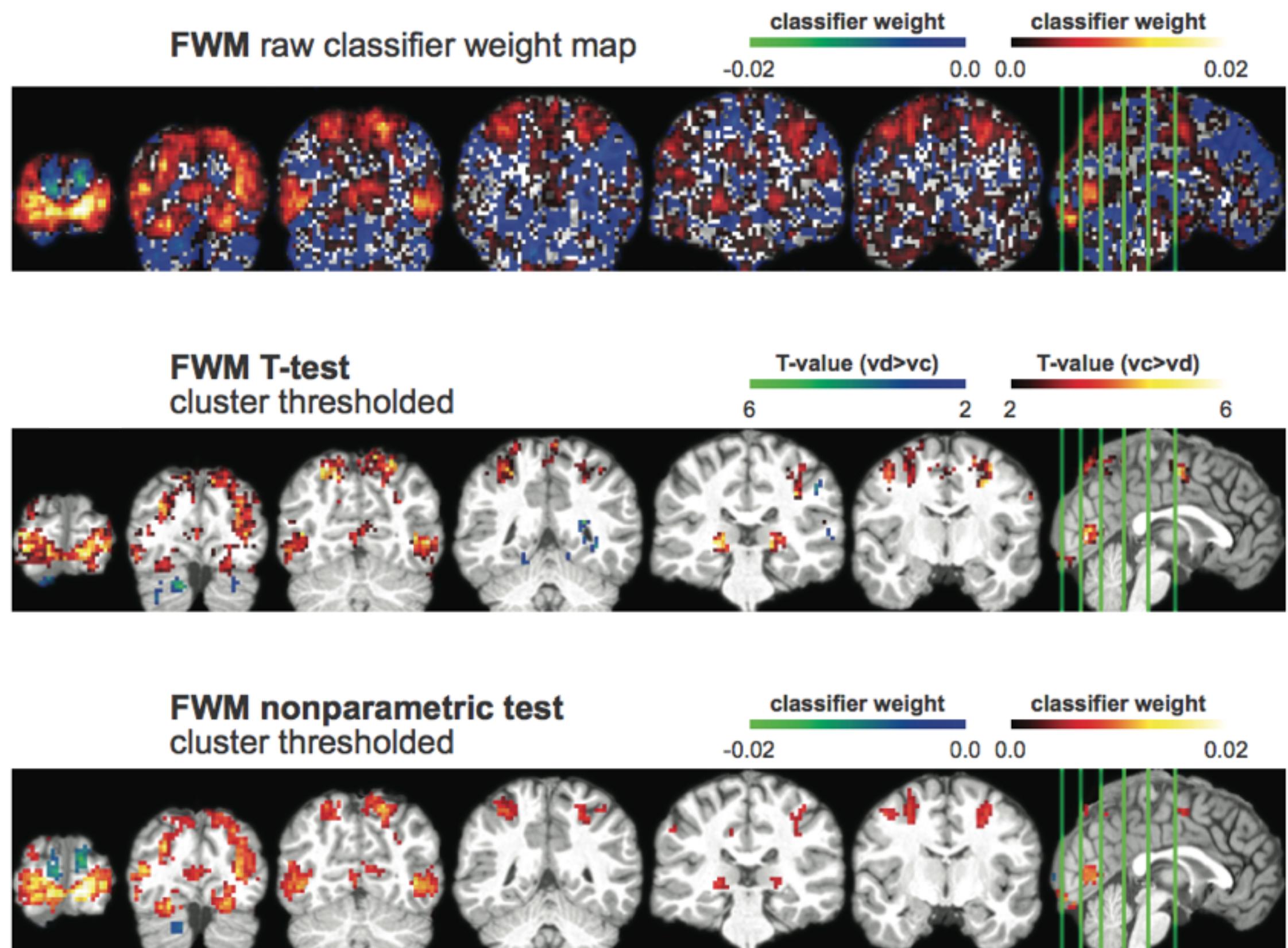
$$\vec{w}$$

mapping classifier weights (FWM)



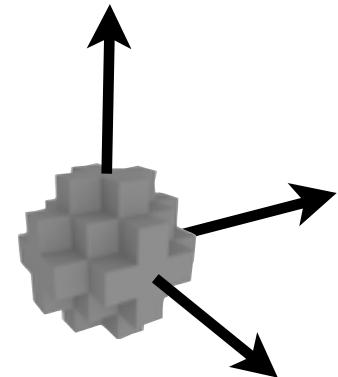
$$\vec{w}$$

mapping classifier
weights (FWM)

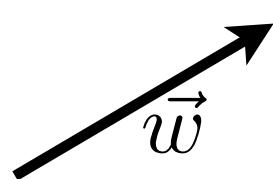


group level null simulations

100 simulations carried out

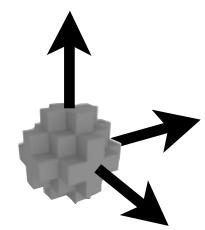


cluster threshold (p)	0,01	0,02	0,03	0,04	0,05
E(clusters)	1	2	3	4	5
nonparametric: clusters	0	1	1	1	1
T-based: clusters	4	7	11	13	17

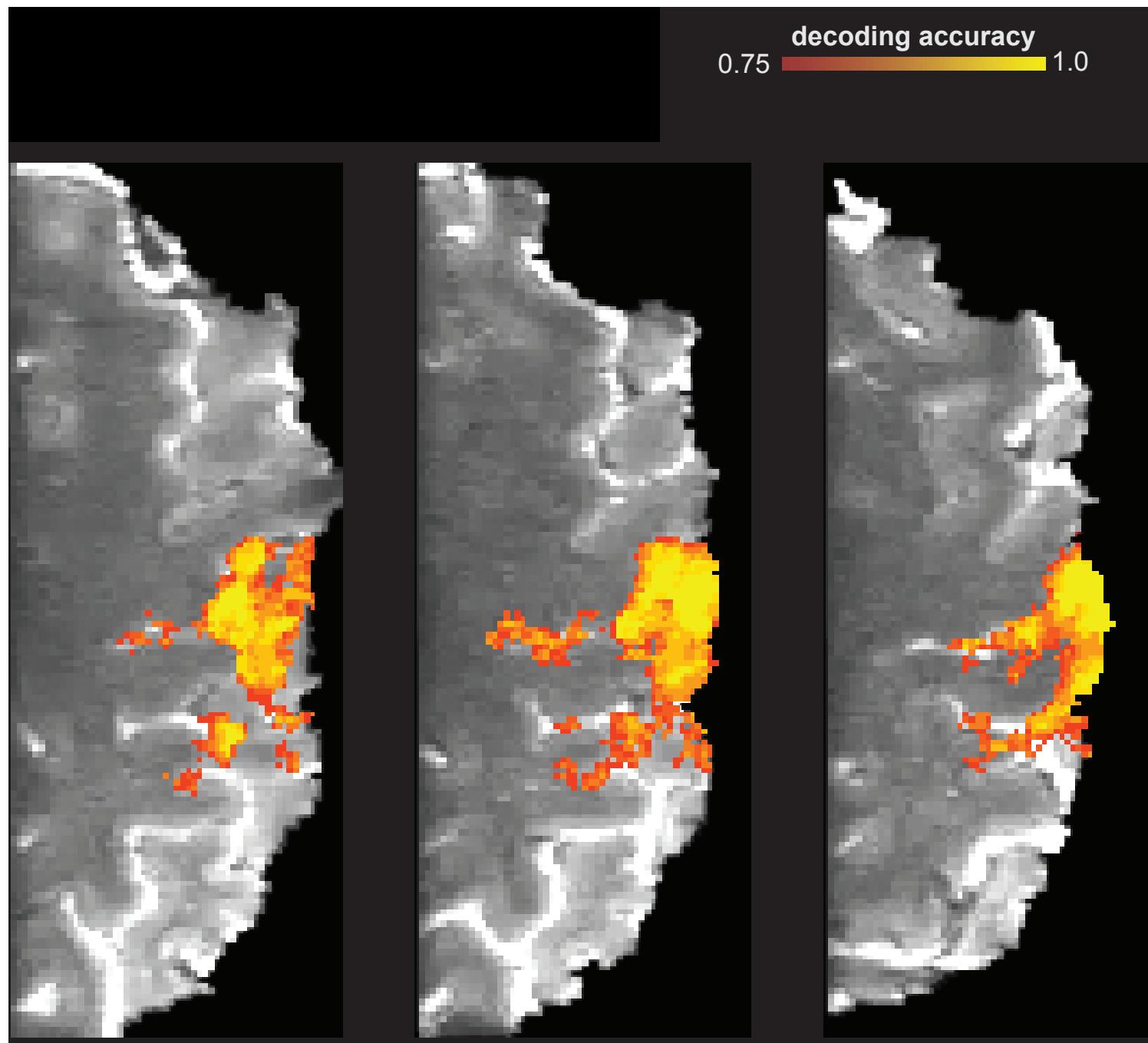


cluster threshold (p)	0,01	0,02	0,03	0,04	0,05
E(clusters)	1	2	3	4	5
nonparametric: (+)clusters	0	1	1	1	1
nonparametric: (-)clusters	0	2	2	2	2
T-based: (+)clusters	1	2670	2670	2670	2670
T-based: (-)clusters	0	2548	2548	2548	2548

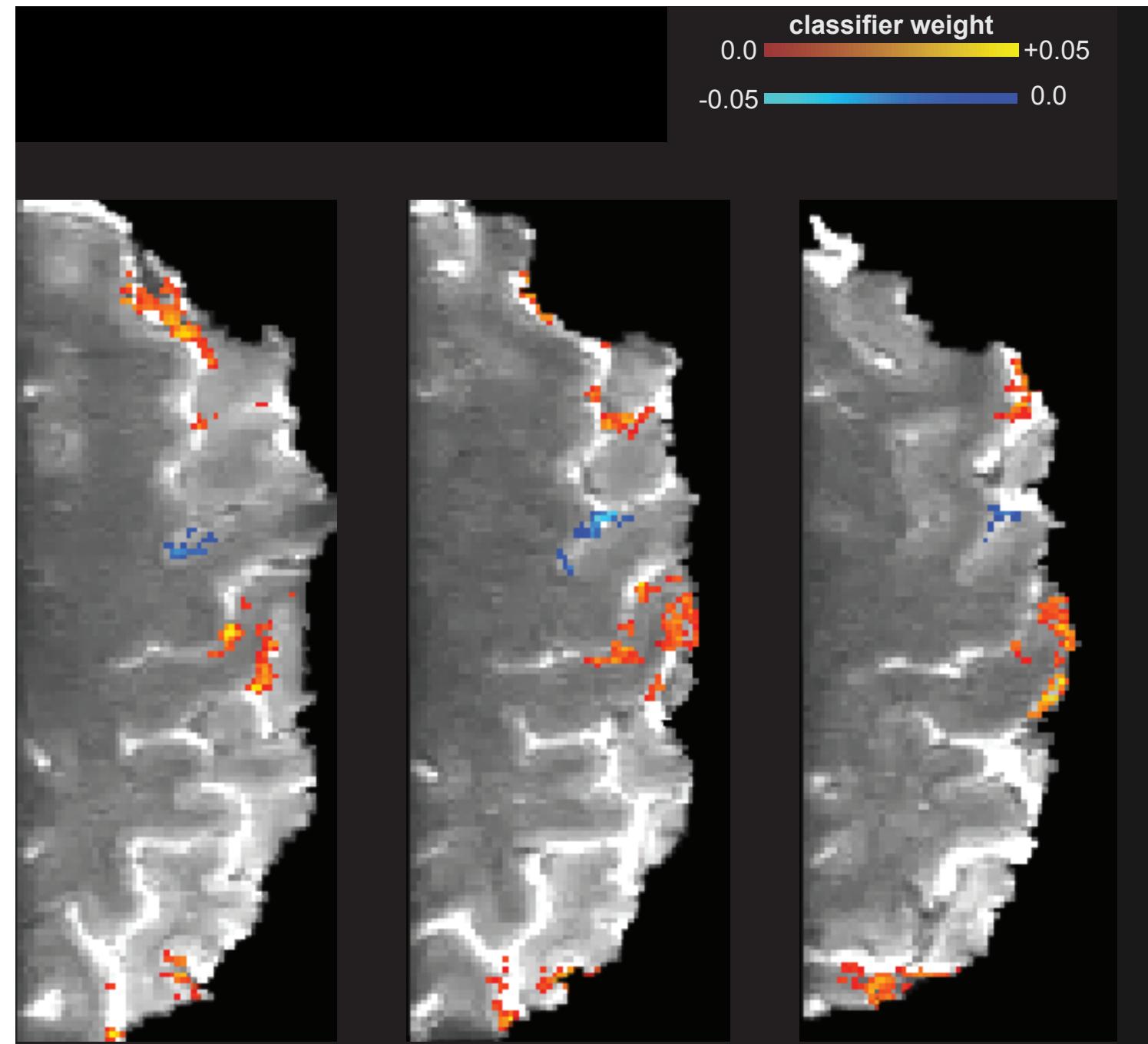
MVPA @ 7T



searchlight decoding

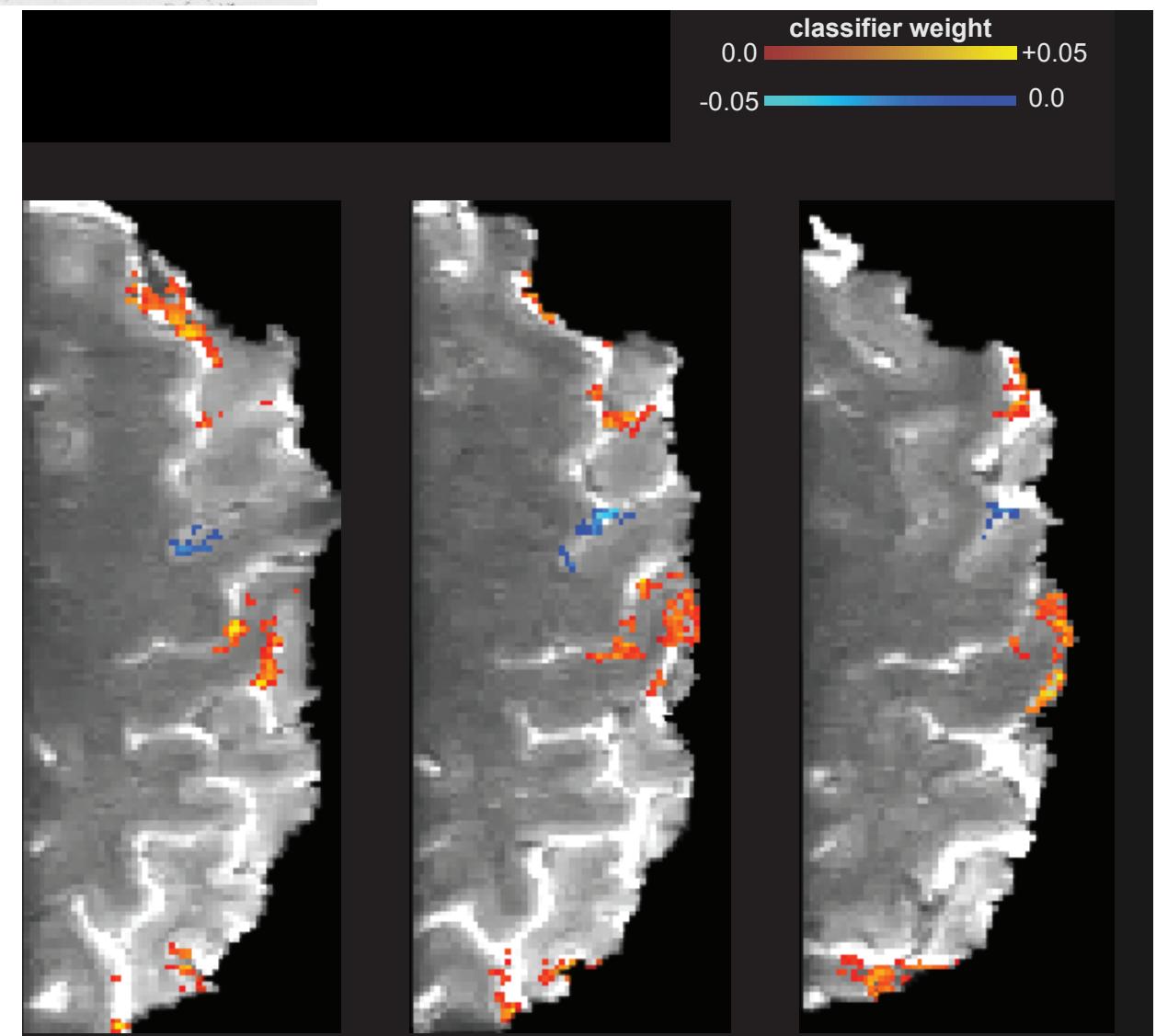
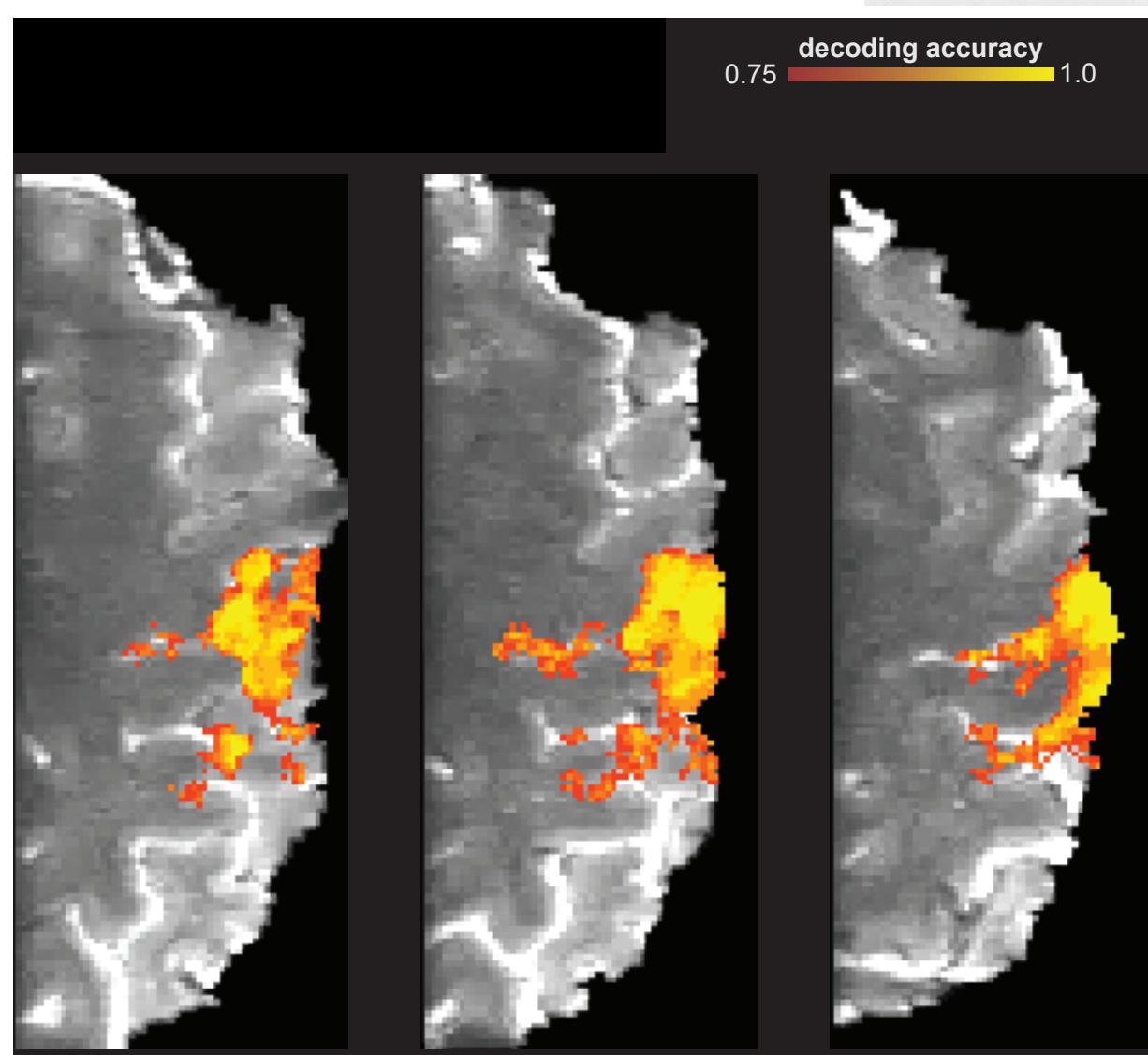
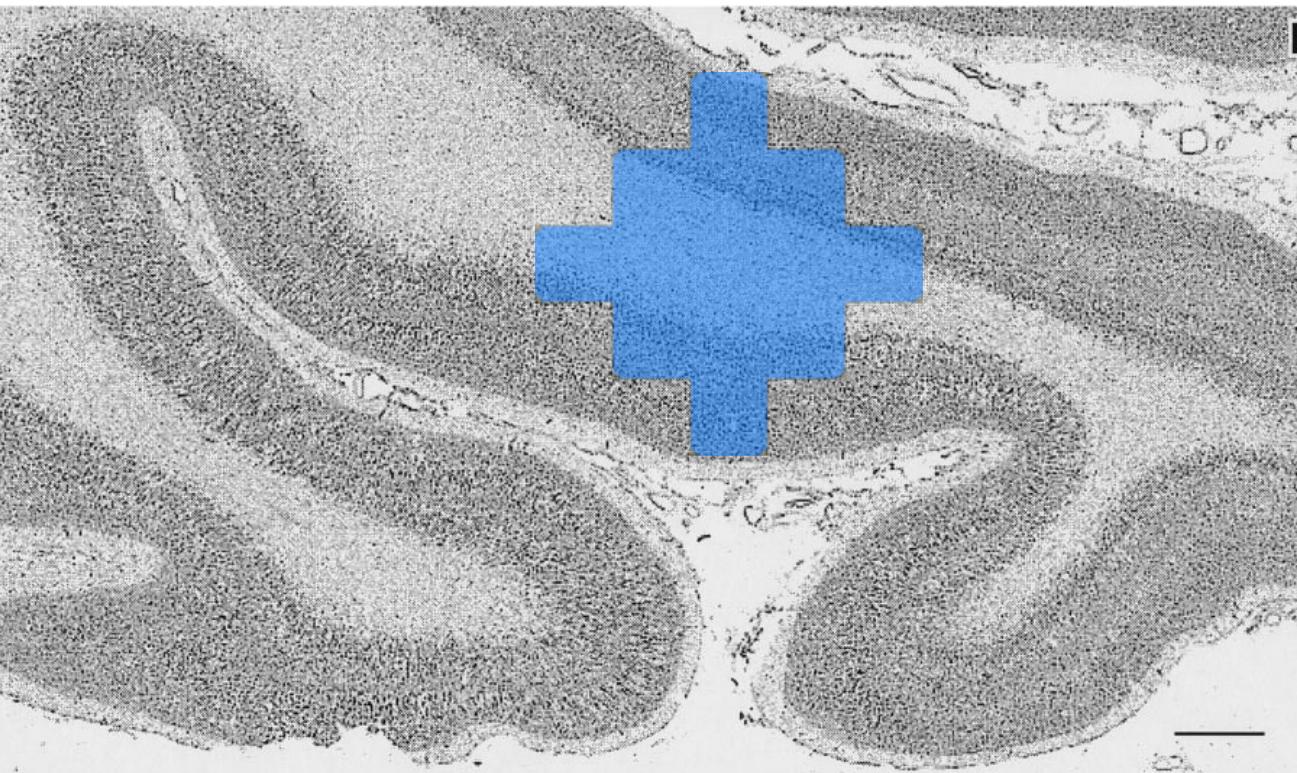


feature weight mapping

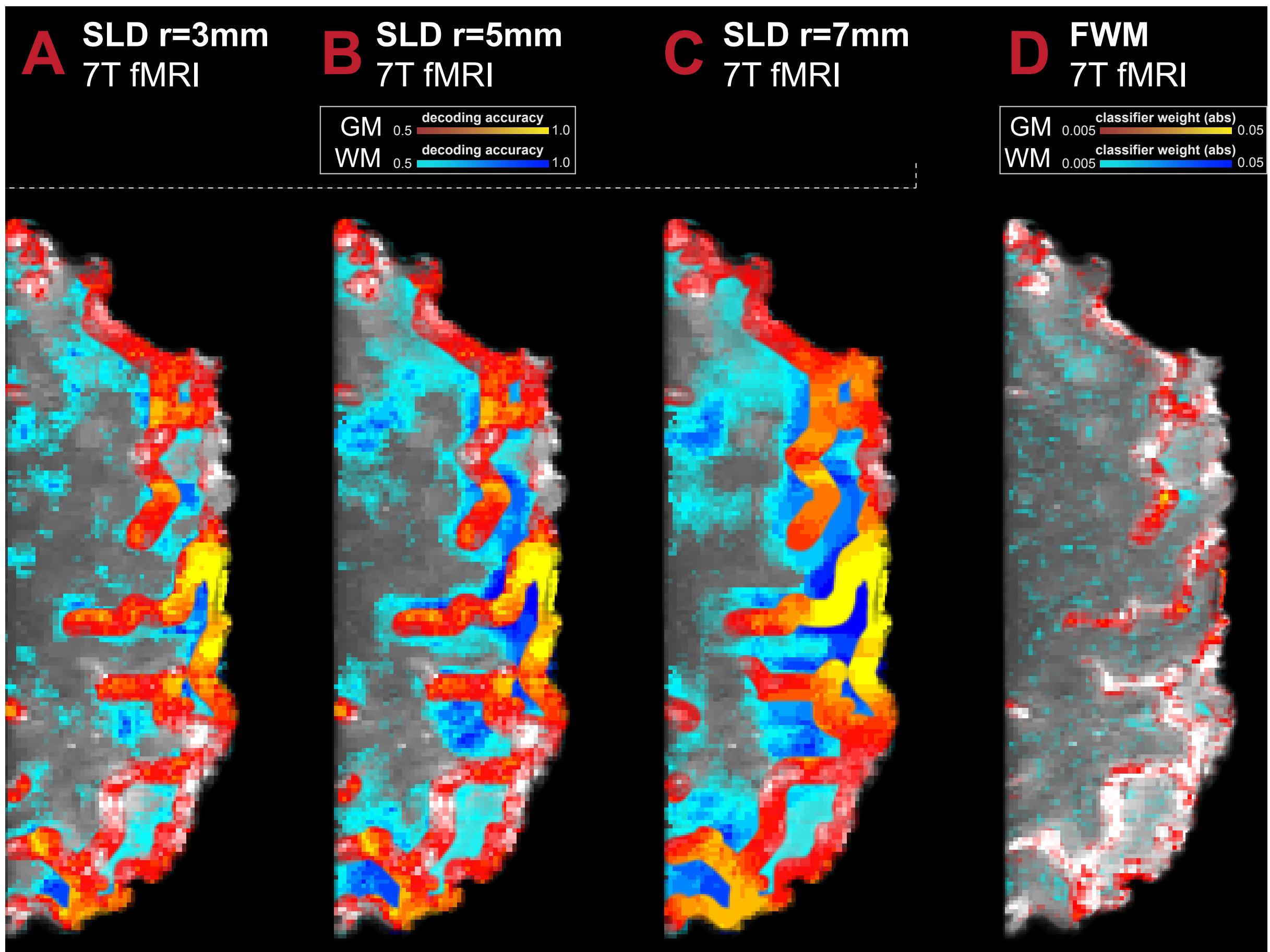


Stelzer, J., Buschmann, T., Lohmann, G., Margulies, D. S., Trampel, R., and Turner, R. (2014). Prioritizing spatial accuracy in high-resolution fMRI data using multivariate feature weight mapping. Brain Imaging Methods 8, 66. doi:10.3389/fnins.2014.00066.

MVPA @ 7T



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issues

- computational burden
- spatial smoothness homogeneous
- small-scale patterns invisible (cluster stats)
- group stat issues



Eklund, A., Dufort, P., Villani, M., and LaConte, S. (2014). BROCCOLI: Software for Fast fMRI Analysis on Many-Core CPUs and GPUs. *Front Neuroinform* 8. doi:10.3389/fninf.2014.00024.



Stelzer, J., Lohmann, G., Mueller, K., Buschmann, T., and Turner, R. (2014). Deficient approaches to human neuroimaging. *Front. Hum. Neurosci.* 8. doi:10.3389/fnhum.2014.00462.

implementations

- PyMVPA (<http://www.pymvpa.org/>)
- CoSMoMVPA (<http://cosmomvpa.org/>)
- Lipsia 3.0 (to be released soon)

thanks for your attention!

& thanks to
Robert Turner
Yi Chen
Gabriele Lohmann
Tilo Buschmann

MAX PLANCK INSTITUTE FOR HUMAN COGNITIVE AND BRAIN SCIENCES LEIPZIG

