



# ADVANCED TIME-VARIANT, NON-LINEAR APPROACHES FOR ANALYSING BRAIN DYNAMICS

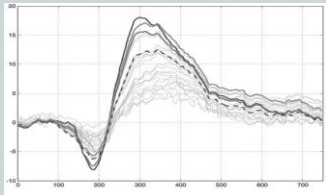
**Karin Schiecke, Diana Piper, Britta Pester, Lutz  
Leistritz, Herbert Witte**



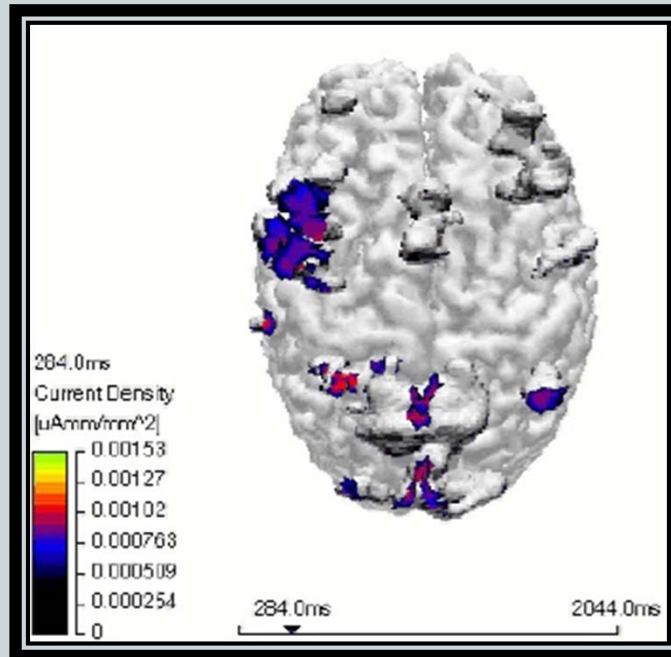
Bernstein Group for Computational Neuroscience,  
Institute of Medical Statistics, Computer Sciences  
and Documentation, Jena University Hospital,  
Friedrich Schiller University Jena, Germany

↓ MRI (head model)

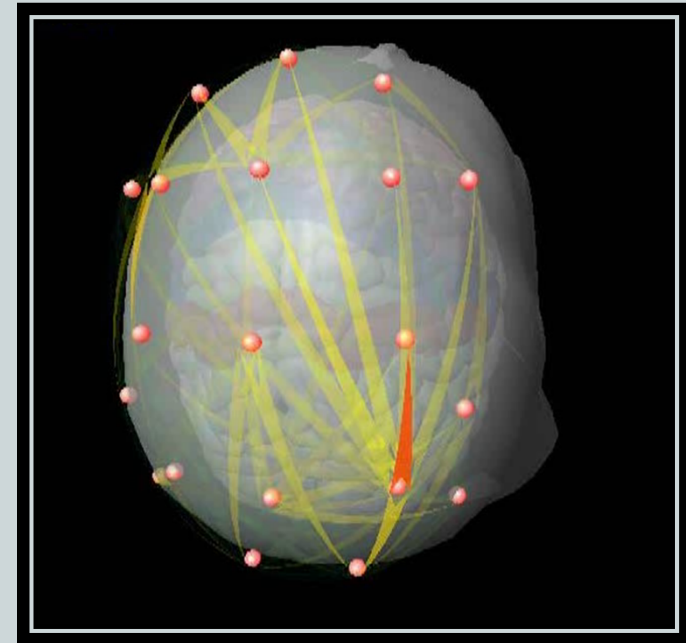
EEG /  
MEG



source model  
(e.g. CDR)



system and/or  
process models



A. Brzezicka et al.: *Brain Topography* 24(2011)

neural mass  
activity,  
sensor space

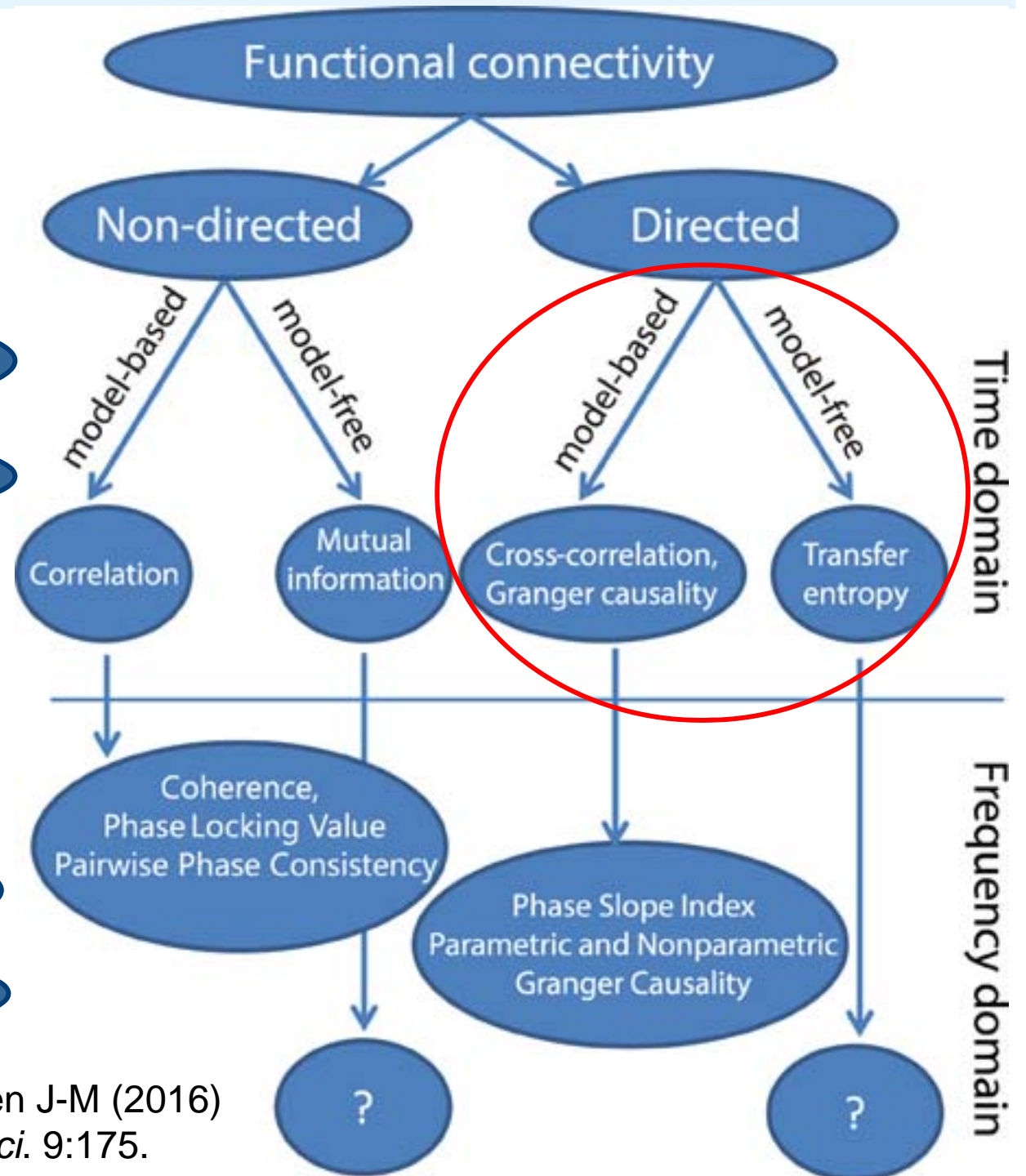
source space  
activity

connectivity,  
sensor and source space

- Multivariate
- Time-variant
- Frequency-selective
- ...

## Representation and Interpretation of Results:

- Tensor Decomposition
- Network Analysis
- ...



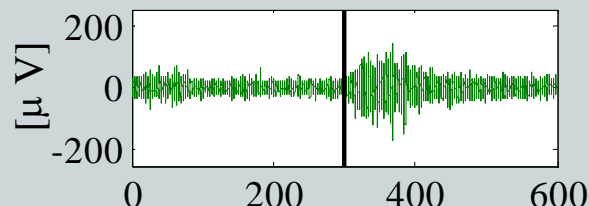
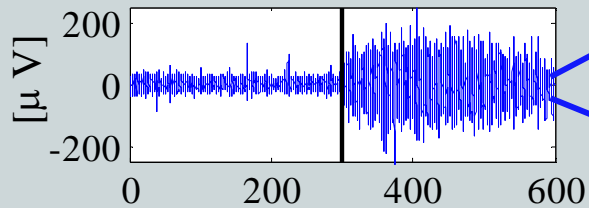
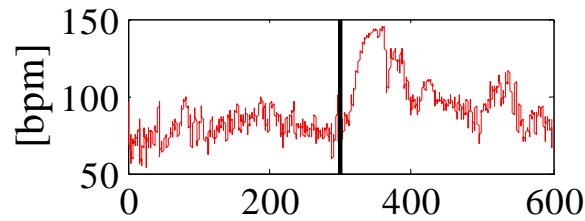
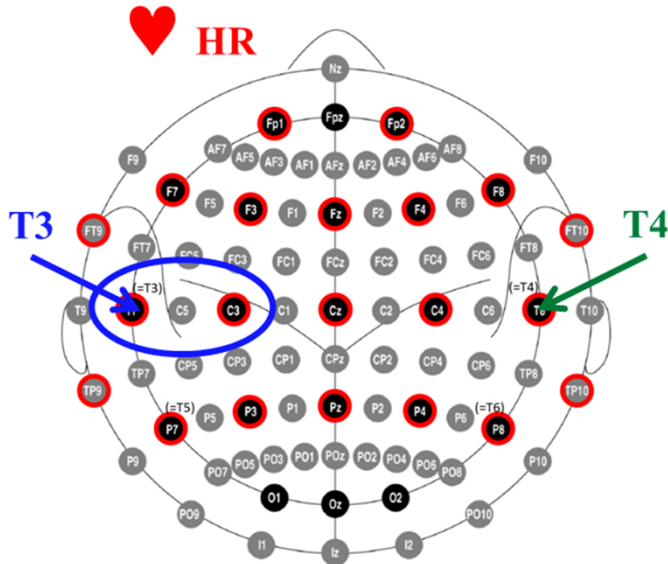
Epilepsy Monitoring Unit Vienna: temporal lobe epilepsy (TLE); 18 children, 9 left-sided, 9 right-sided seizures; video monitoring, 21 channels EEG, ECG; 1 seizure per child, 10 min recordings ( $f_s=256$  Hz), seizure onset at 5 min;

**EEG**

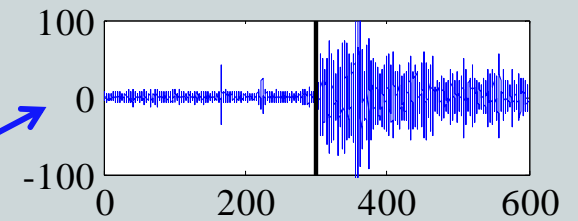


MEMD: **EEG<sub>IMF4</sub>** and **EEG<sub>IMF2</sub>**

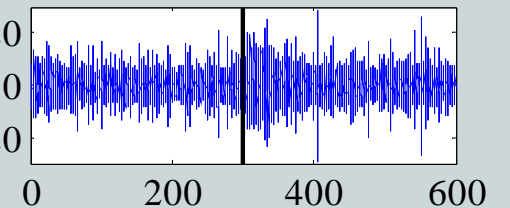
**example (focus left):**



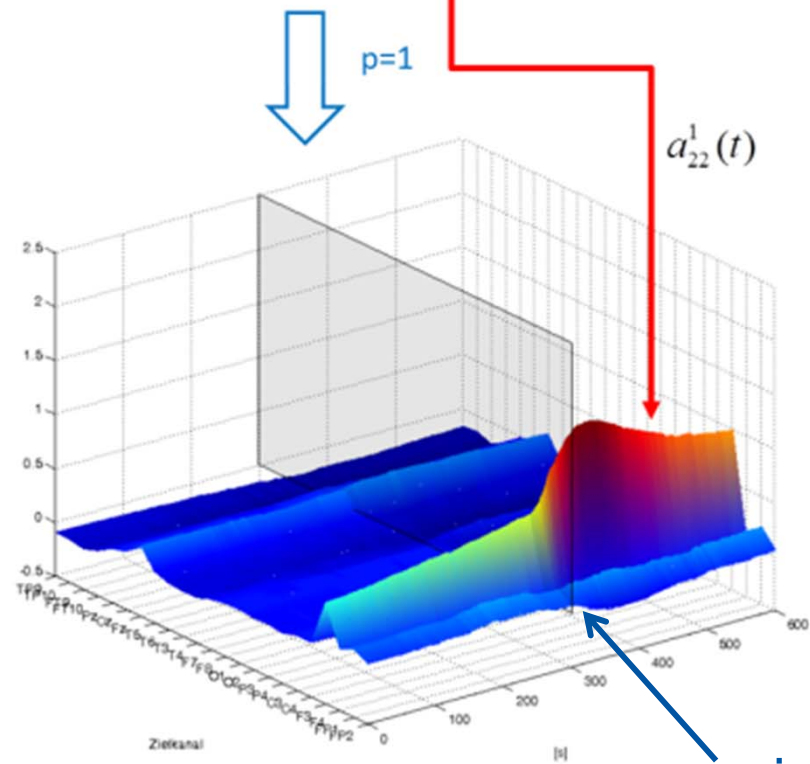
IMF4:  $\delta$



IMF2:  $\alpha$



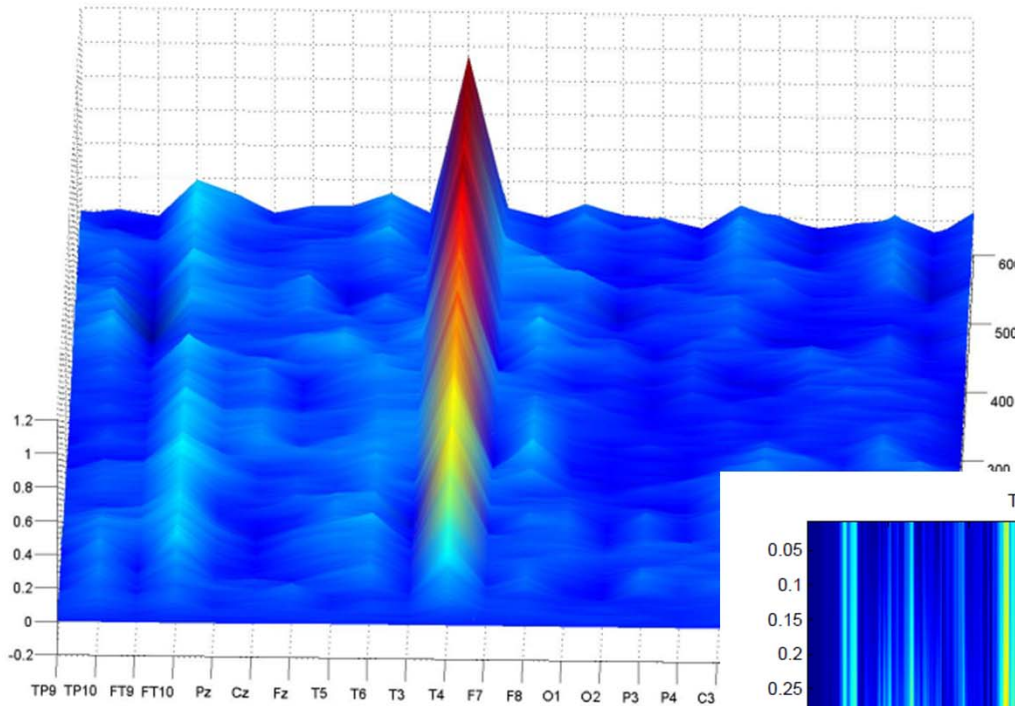
$$\begin{bmatrix} x_1(t) \\ \vdots \\ x_N(t) \end{bmatrix} = \sum_{p=1}^P \begin{bmatrix} a_{11}^p(t) & a_{12}^p(t) & \dots & \dots & a_{1N}^p(t) \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{N1}^p(t) & a_{N2}^p(t) & \dots & \dots & a_{NN}^p(t) \end{bmatrix} \begin{bmatrix} x_1(t-p) \\ \vdots \\ x_N(t-p) \end{bmatrix} + \begin{bmatrix} w_1(t-p) \\ \vdots \\ w_N(t-p) \end{bmatrix}$$



example 1:  
 EEG during TLE  
 F3-related column of AR coefficients  
 for  $p=1$  (time-variant, multivariate  
 approach)

**each channel / electrode is best  
 explainable by itself !!!**

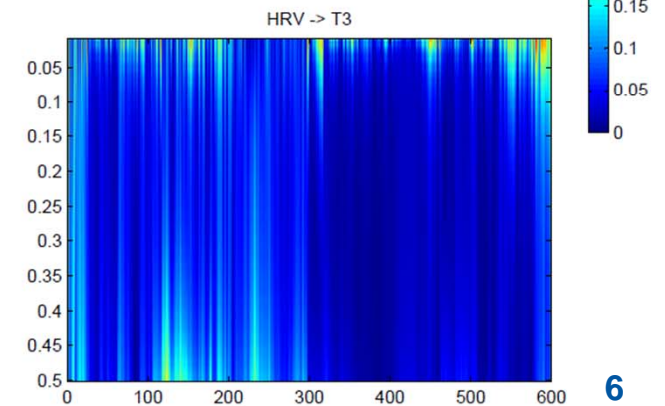
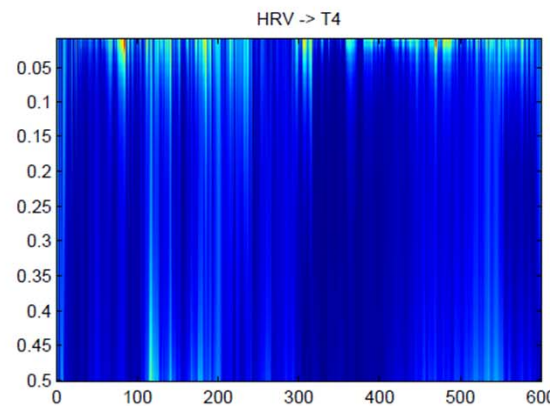
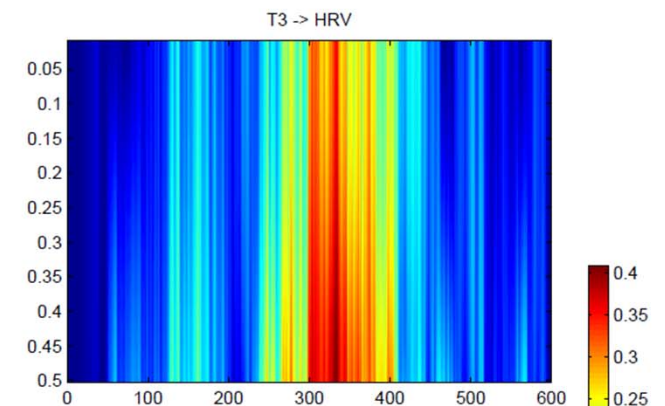
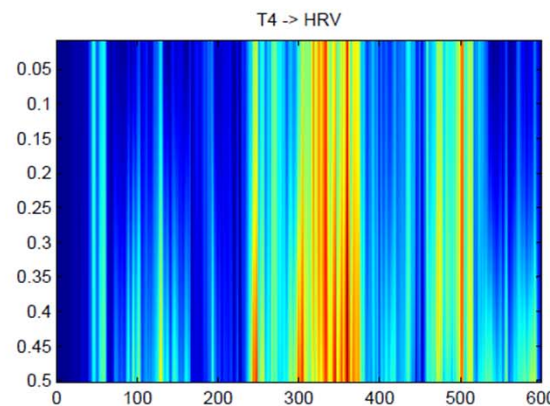
Example 2:  
 EEG-component-envelope / HRV  
 during TLE  
 T4-related column of AR coefficients  
 for  $p=1$  (time-variant, multivariate  
 approach)



Example 2:  
 EEG-component-envelope  
 / HRV during TLE  
 resulting time-variant,  
 multivariate estimation of  
 PDC



**no interpretable /  
 meaningful results!!!**



**interaction / coupling between EEG components, EEG and HR ...: adaptation of (TVMVAR) GC-based approaches**

**TLE data: AR-based models fail !**

**nonlinear, non-AR-based alternatives**

- ✓ **directed causation**
- ✓ **time-variant**
- ✓ **frequency-selective**
- ✓ **multivariate**
- ✓ **robust concerning noise**
- ✓ **statistically quantifiable**

**Convergent Cross Mapping ?**

## Convergent Cross Mapping (CCM) [Sugihara et al. 2012] :

- **correspondence between “shadow manifolds”  $M_X$  and  $M_Y$  (nonlinear state space reconstruction by lagged coordinates) of time series  $X$  and  $Y$**
- **measures to which extent historical record of  $Y$  values can estimate states of  $X$  or vice versa**
- **cross mapping:  $X$  by  $M_Y (X/M_Y)$  and  $Y$  by  $M_X (Y/M_X)$**
- **$X$  drives  $Y \Rightarrow$  possible estimation of  $X$  from  $Y$ , but not of  $Y$  from  $X$  (contrary to intuition and Granger causality!)**

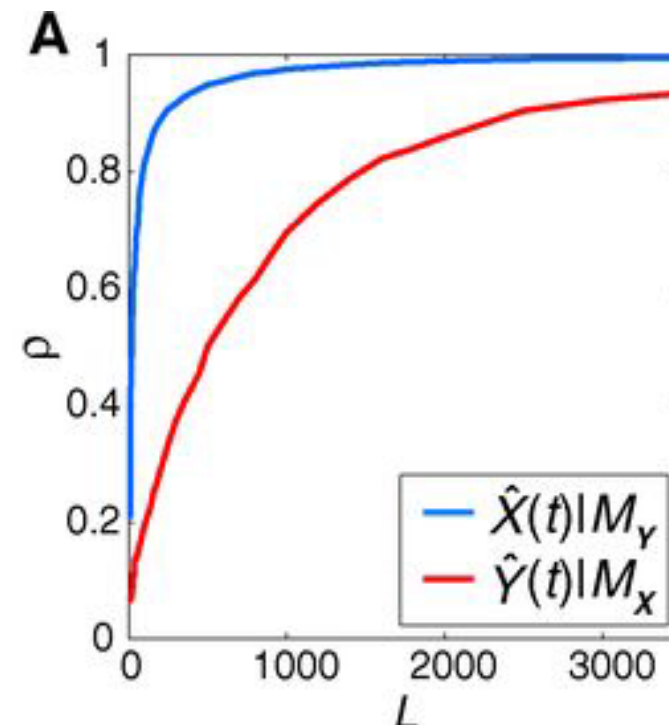


**estimation of CCM:**

- correlation coefficient  $\rho$  between  $X$  and  $X/M_Y$  or  $Y$  and  $Y/M_X$  (or other error metrics) by using basic algorithm
- use of increasing data length („library length  $L$ “)
- $X$  drives  $Y$  stronger than vice versa  $\Rightarrow \rho$  between  $X$  and  $X/M_Y$  converge faster/reach a higher plateau than  $\rho$  between  $Y$  and  $Y/M_X$

**performance of CCM:**

- embedding dimension
- time lag
- library length
- used error metrics
- system noise

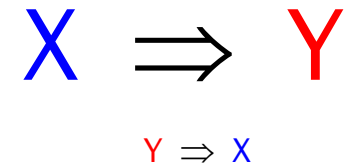


G Sugihara et al. Science 2012;338:496-500

- 2-species logistic model:**

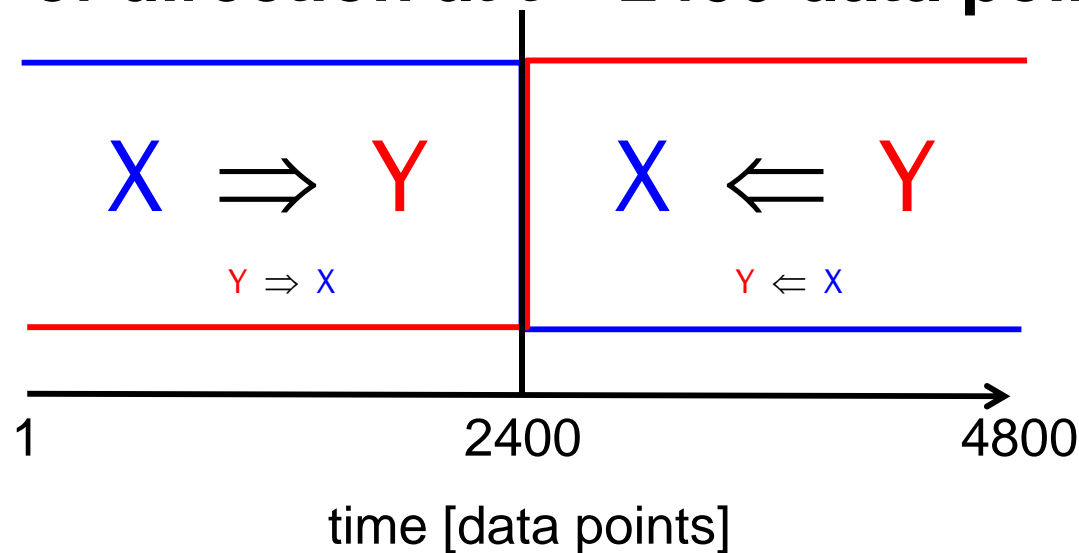
$$x(t + 1) = x(t)[3.8 - 3.8 x(t) - 0.02 y(t)]$$

$$y(t + 1) = y(t)[3.5 - 3.5 y(t) - 0.1 x(t)],$$

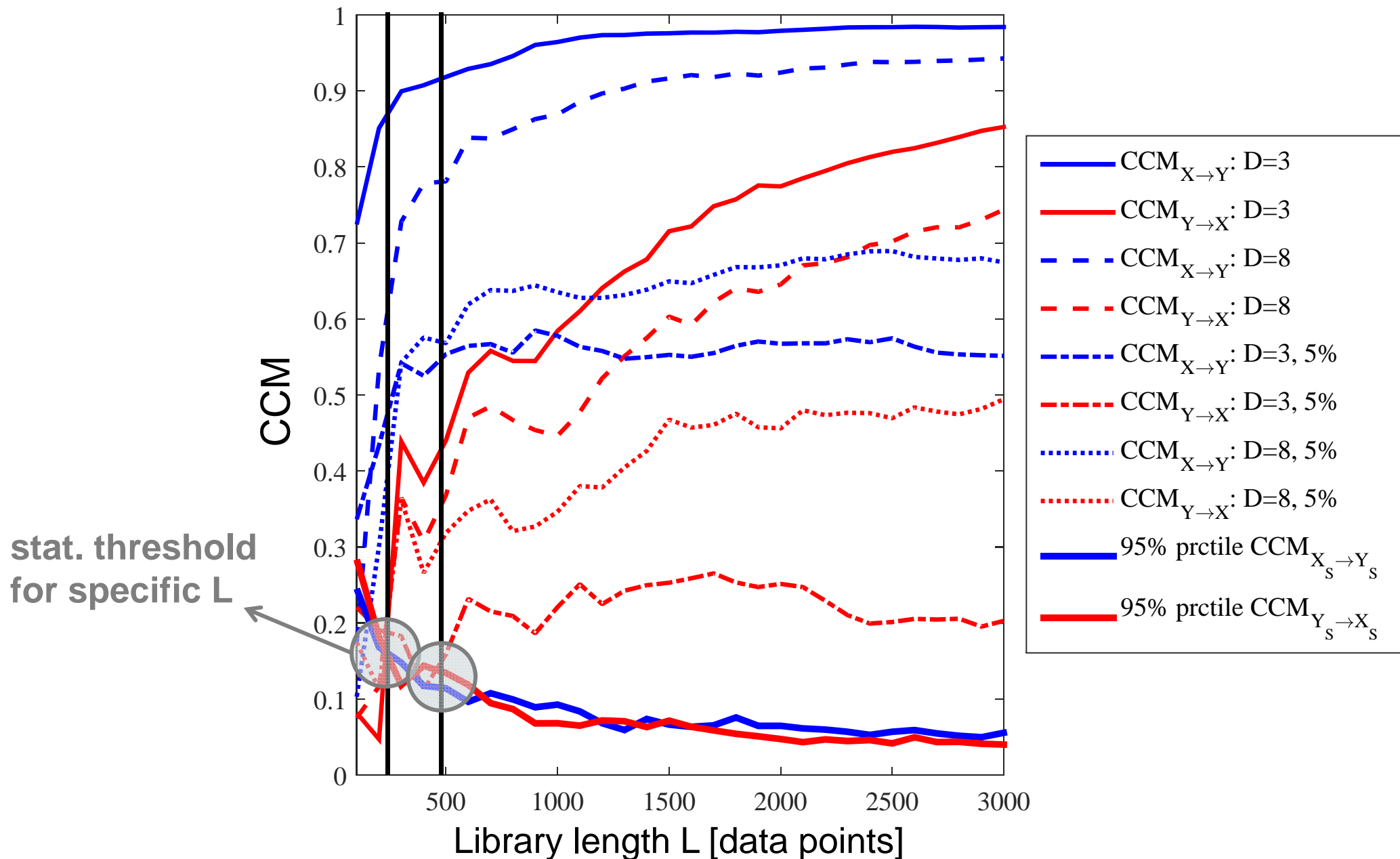


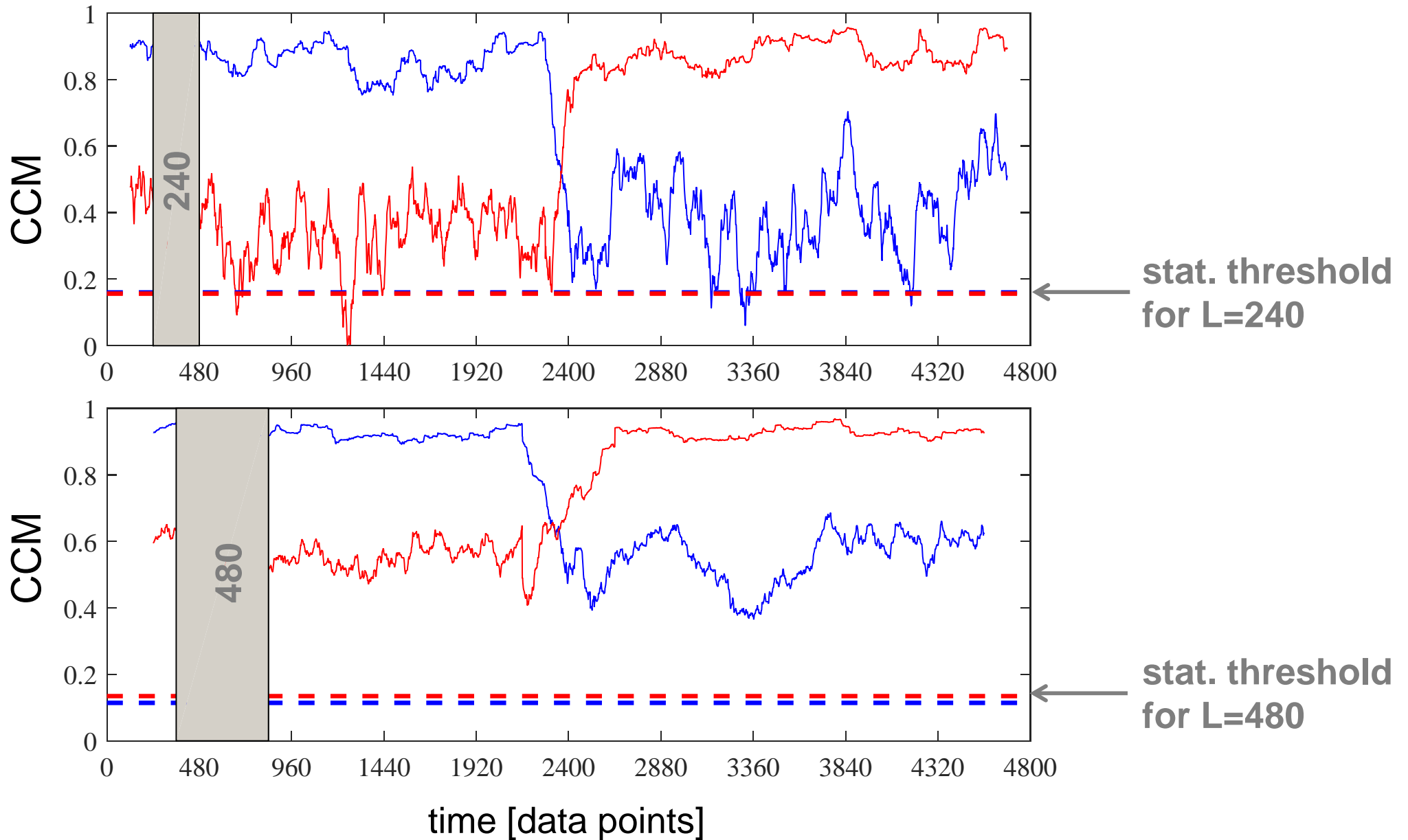
(„X drives Y stronger than vice versa“)

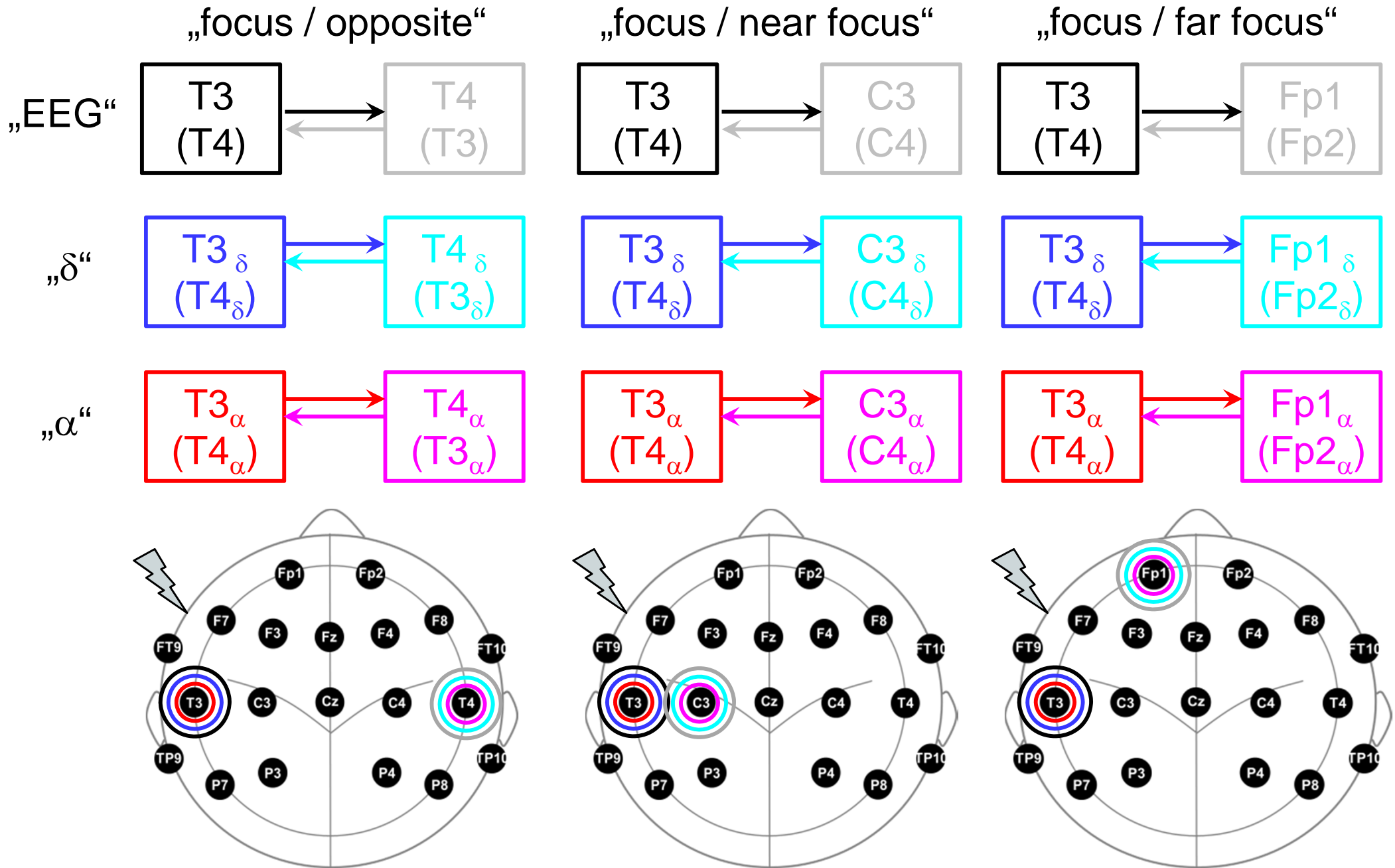
- change of direction at t = 2400 data points:**

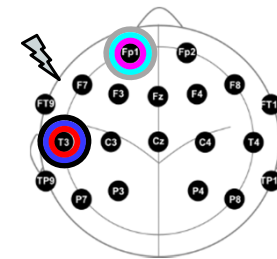
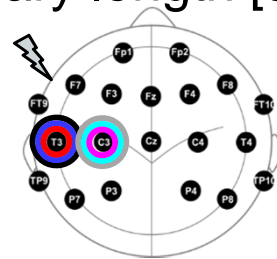
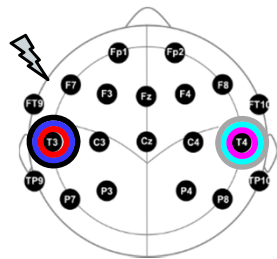
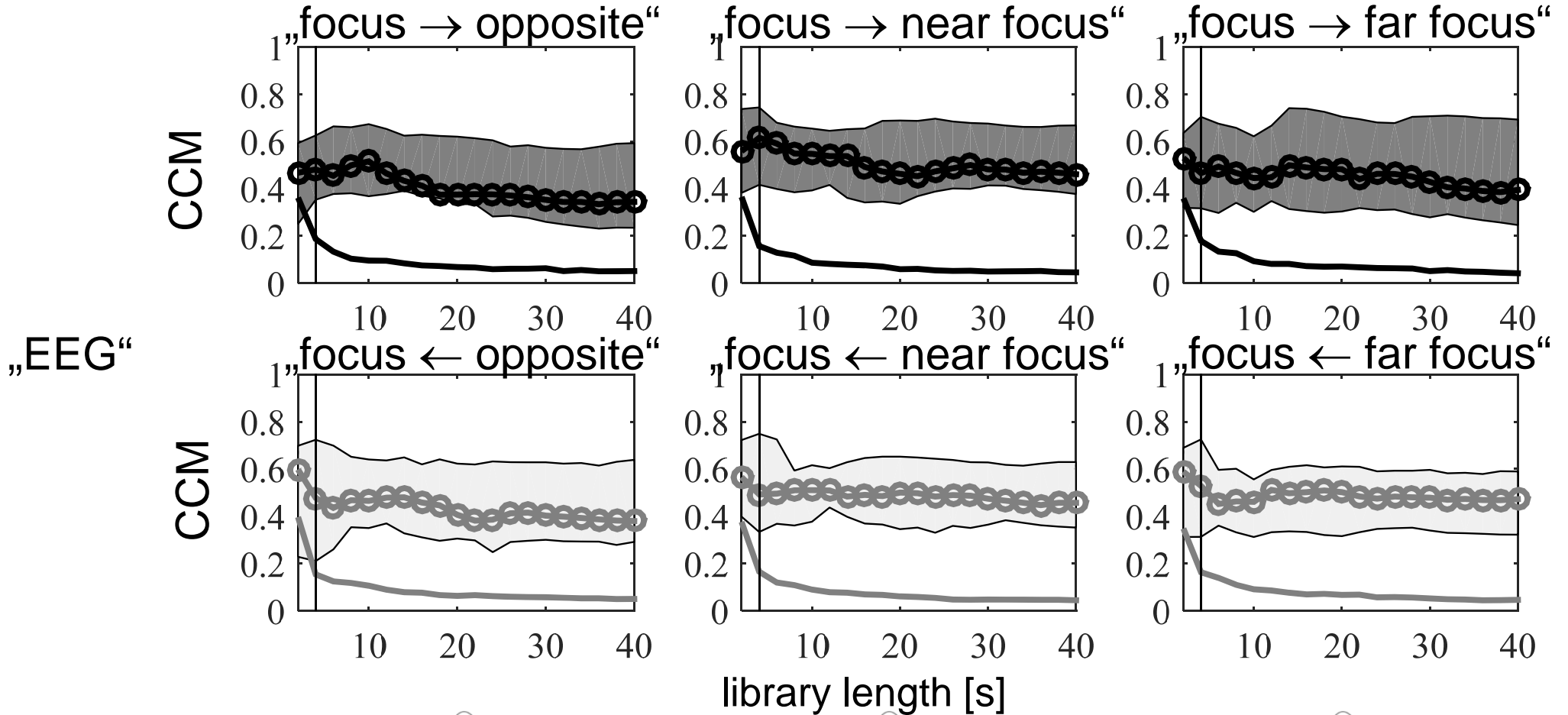


- **influence of different levels of additive noise (% of STD of original signals)**
- **influence of embedding dimension**
- **surrogate data test for statistical validation**
- **influence of window-length on interval-based performance**



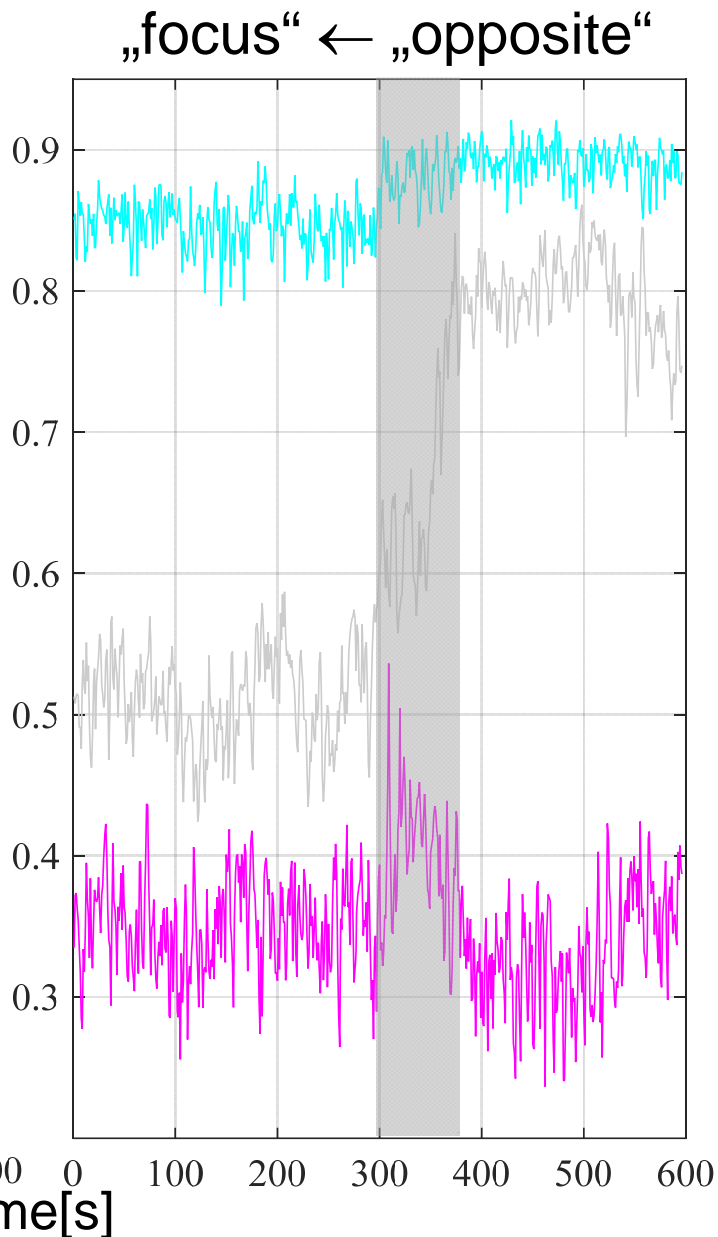
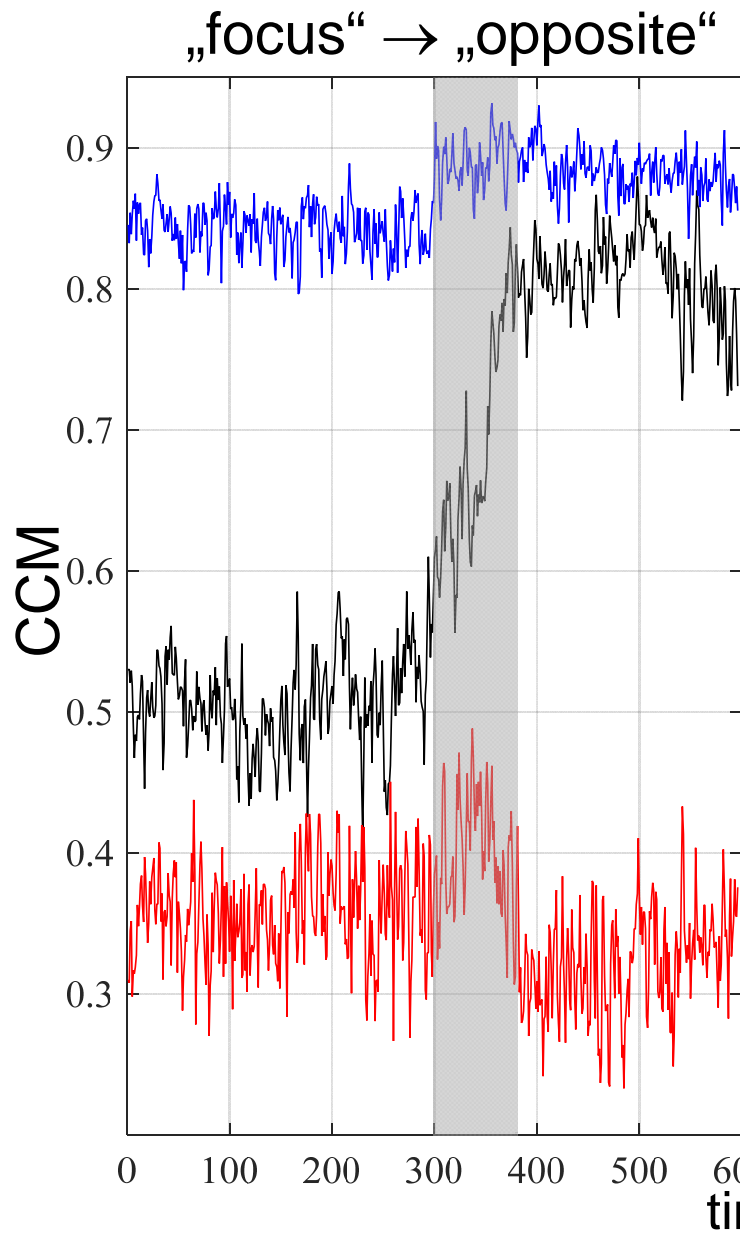
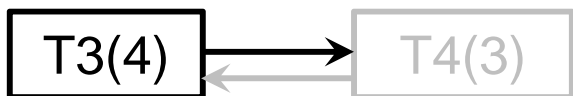
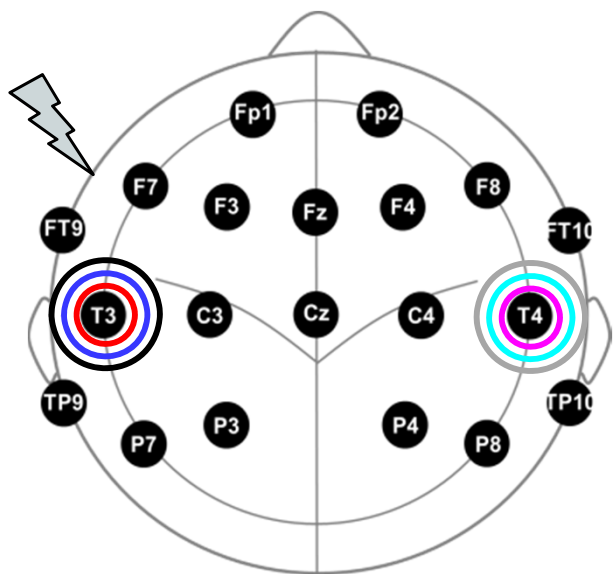






18 children, median and 95% CI-tube (bootstrap), stat. threshold (surrogates), data: [200 - 240 s], L=128, 256, ..., 2560, (2 s, 4 s, ..., 40 s)

median duration of seizure = 90 s



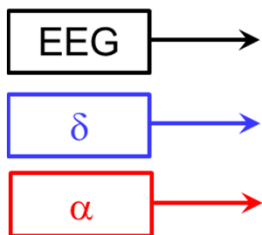
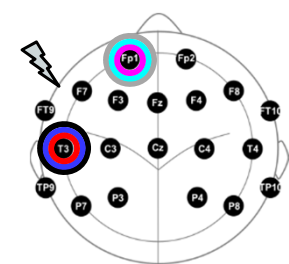
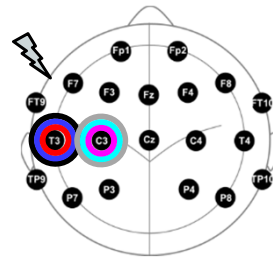
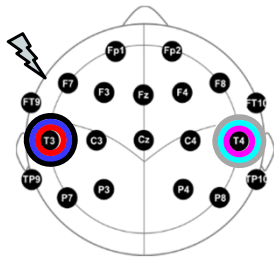
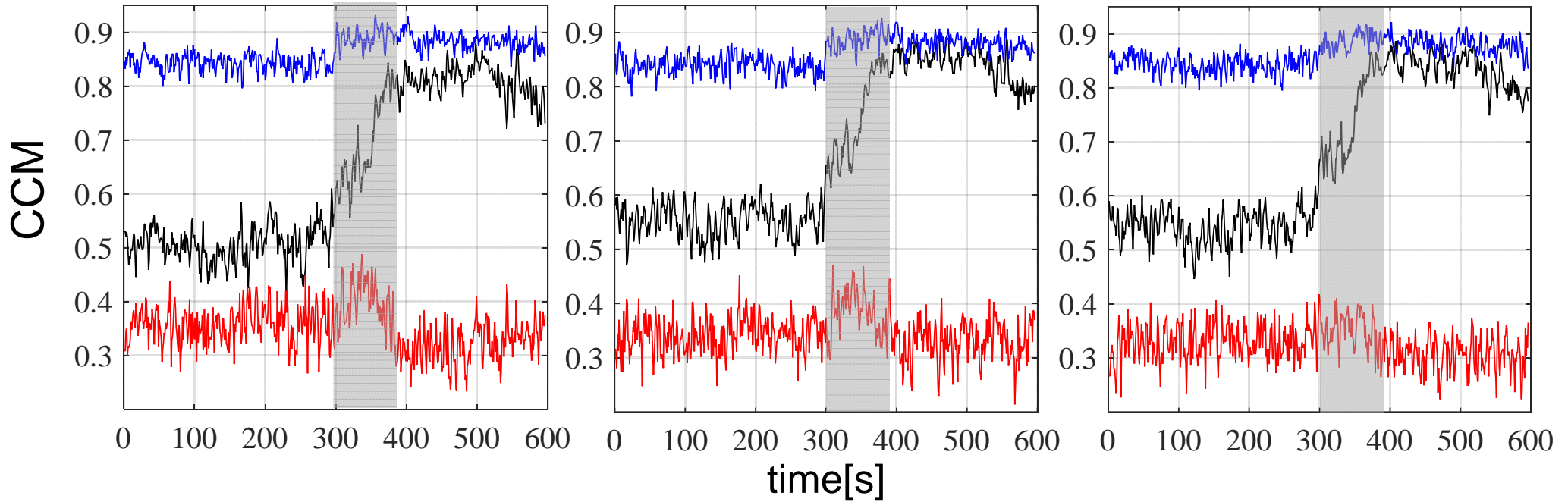
mean of 18 children, moving window: 4 s (256 data points)



„focus → opposite“

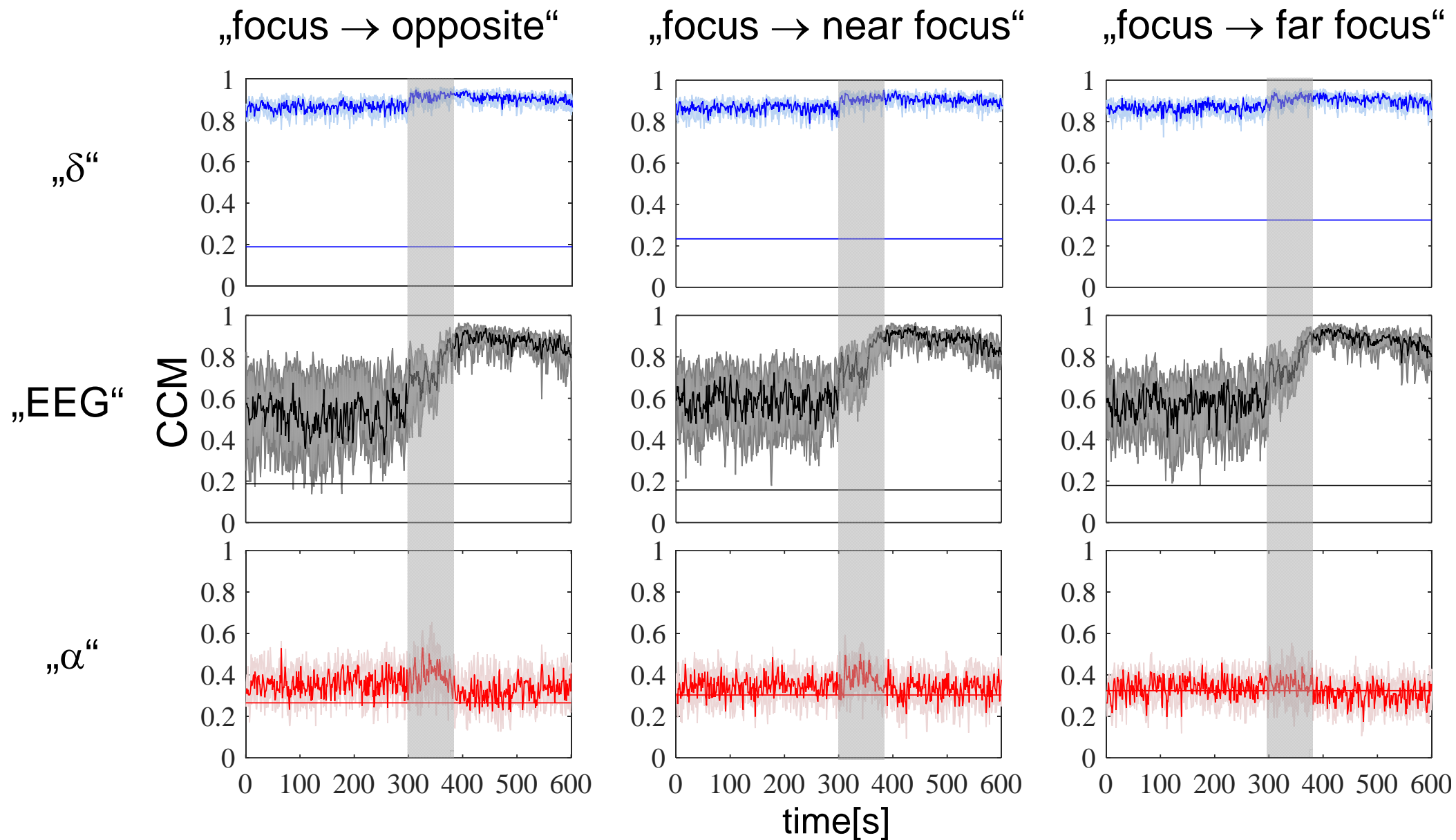
„focus → near focus“

„focus → far focus“



median duration of seizure = 90 s

mean over 18 children  
moving window: 4 s (256 data points)



18 children, median and 95% CI-tube (bootstrap), stat. threshold (surrogates) , moving window: 4 s (256 data points)

## CCM:

- **nonlinear** ✓
  - **directed causation** ✓
  - **time-variant** (✓)
  - **frequency-selective** ✓
  - **multivariate** ?
  - **noise** ✓
  - **statistical measures** ✓
- **considerable nonlinear alternative to (TVMVAR) GC-based approaches**
  - **needs further improvements (bivariate! error metrics?)**
  - **comparison to other nonlinear (model-free) approaches (TE)**

## EEG during TLE:

- **direction and strength of interactions vs. time-varying changes of (frequency-selective) network measures?**
- **concept epileptic focus vs. epileptic network?**
- **other models (DDEs and derived meta-parameters)?**

9th meeting of

European  
Study  
Group on  
Cardiovascular  
Oscillations



# THANK YOU FOR YOUR ATTENTION!



Cooperation with Epilepsy Monitoring Unit, Department of Child and Adolescent Medicine, University Hospital Vienna, Austria

Prof. Martha Feucht  
Dr. Franz Benninger



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