



Adapted from talk at:
Biomag satellite symposium:
“From zero to hero”



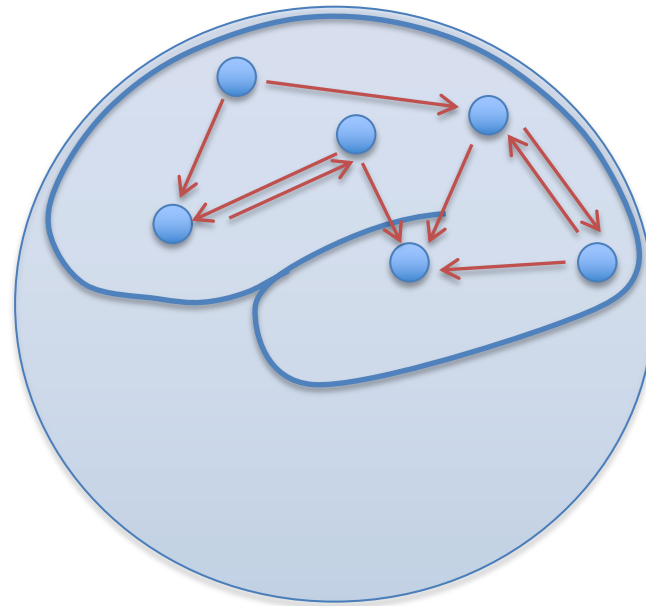
Connectivity analysis: the basics

Jan-Mathijs Schoffelen, MD PhD

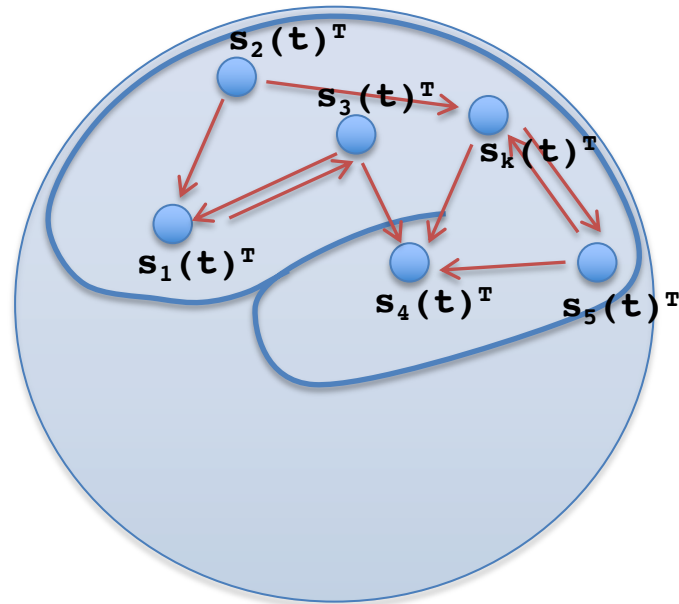
Donders Institute, Nijmegen, NL

j.schoffelen@donders.ru.nl

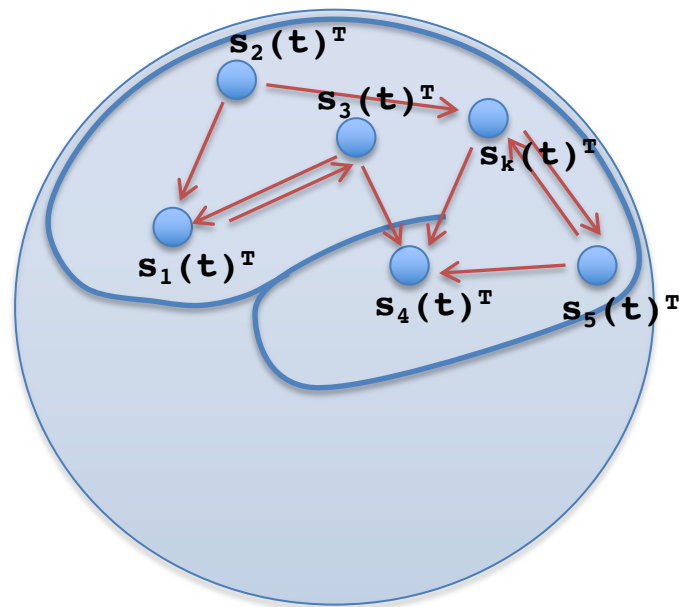
Connectivity analysis: goal



Connectivity analysis: goal



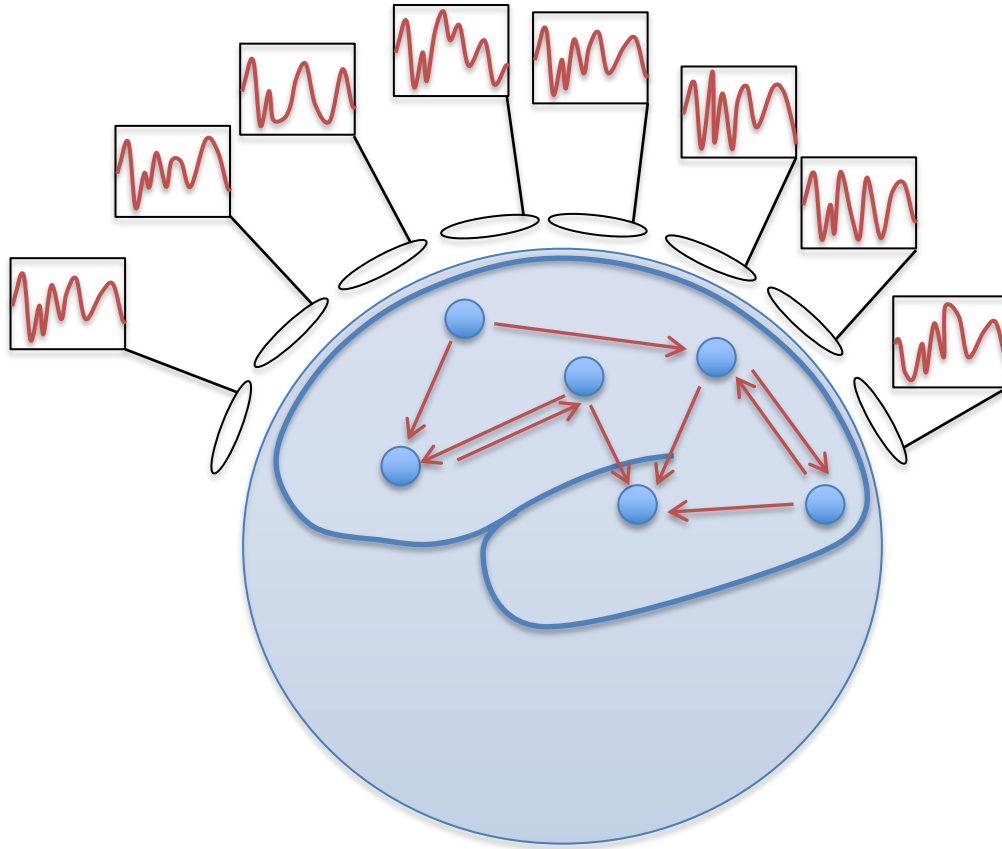
Connectivity analysis: goal



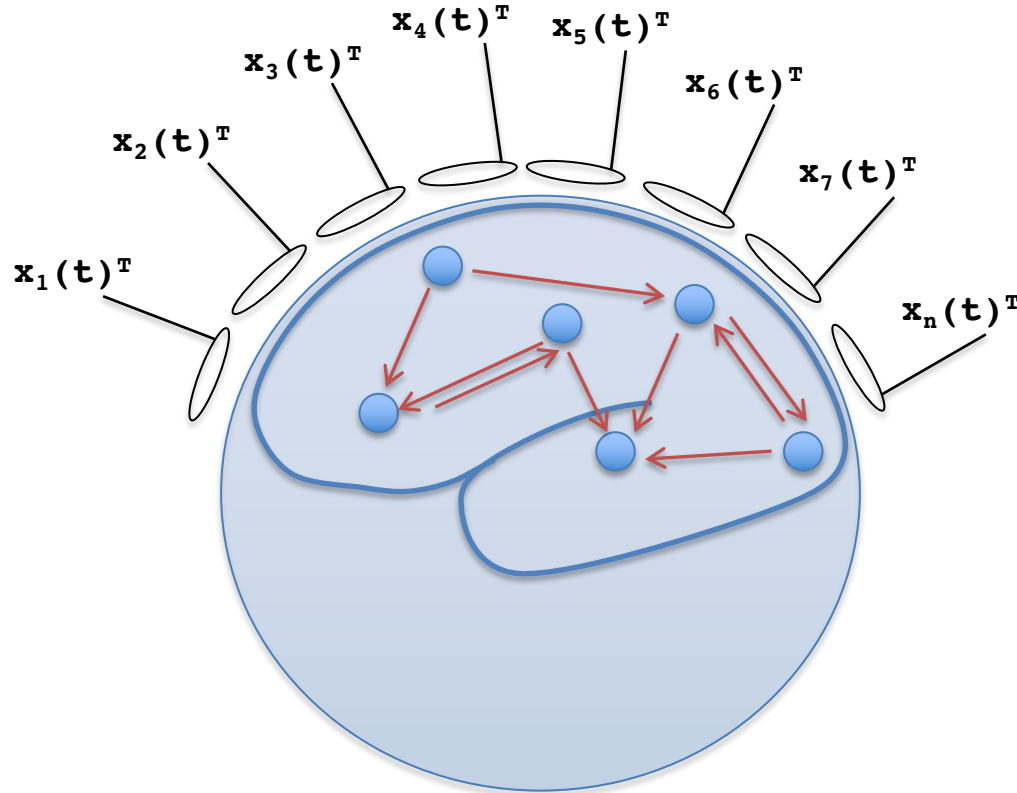
$$C = f(\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_k)$$

$$C = f(\mathbf{s}_i, \mathbf{s}_j)$$

Connectivity analysis: practice

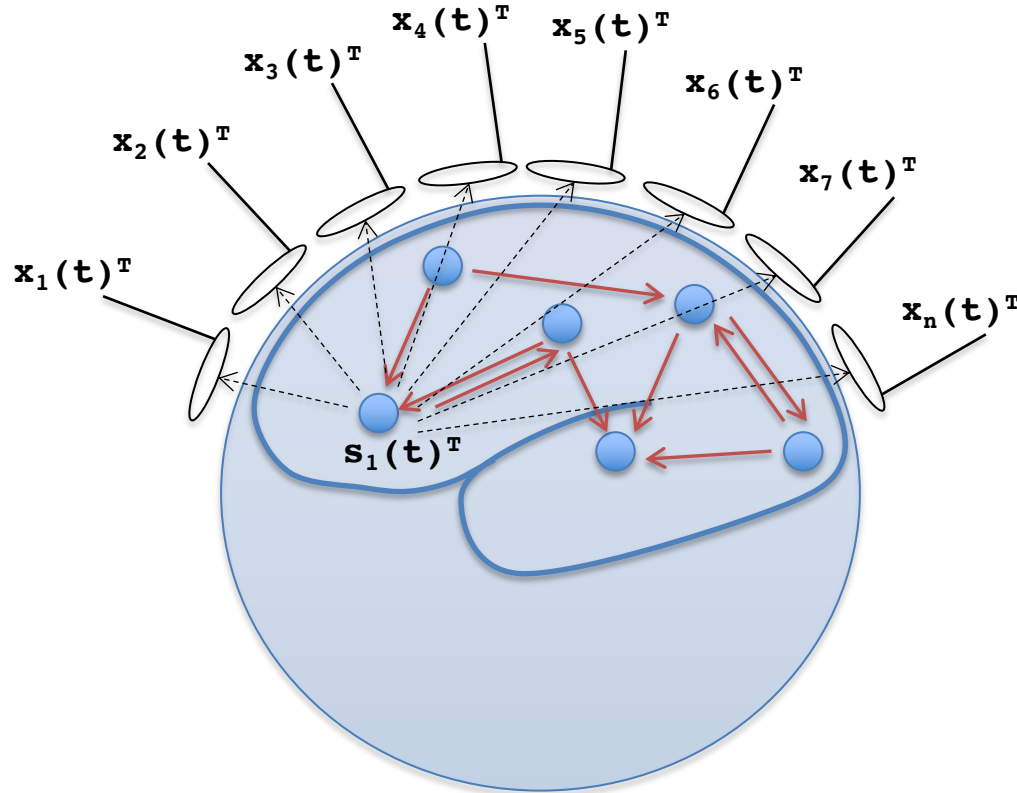


Connectivity analysis: practice



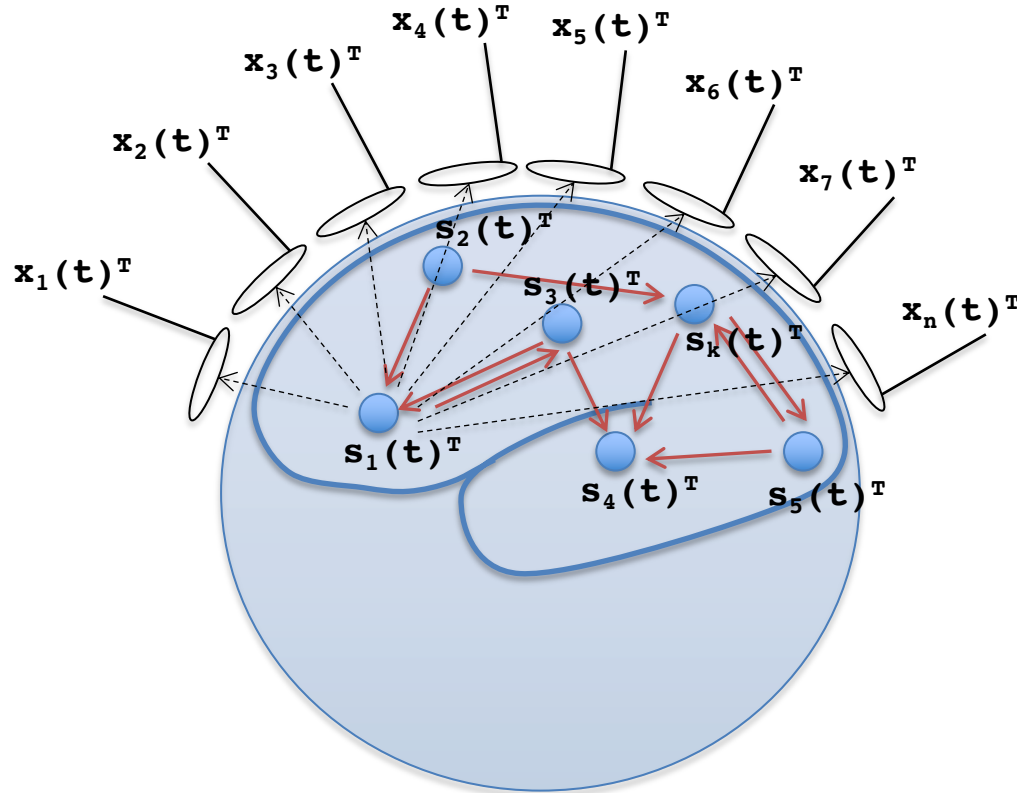
$$C = f(\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_k)$$

Connectivity analysis: challenge



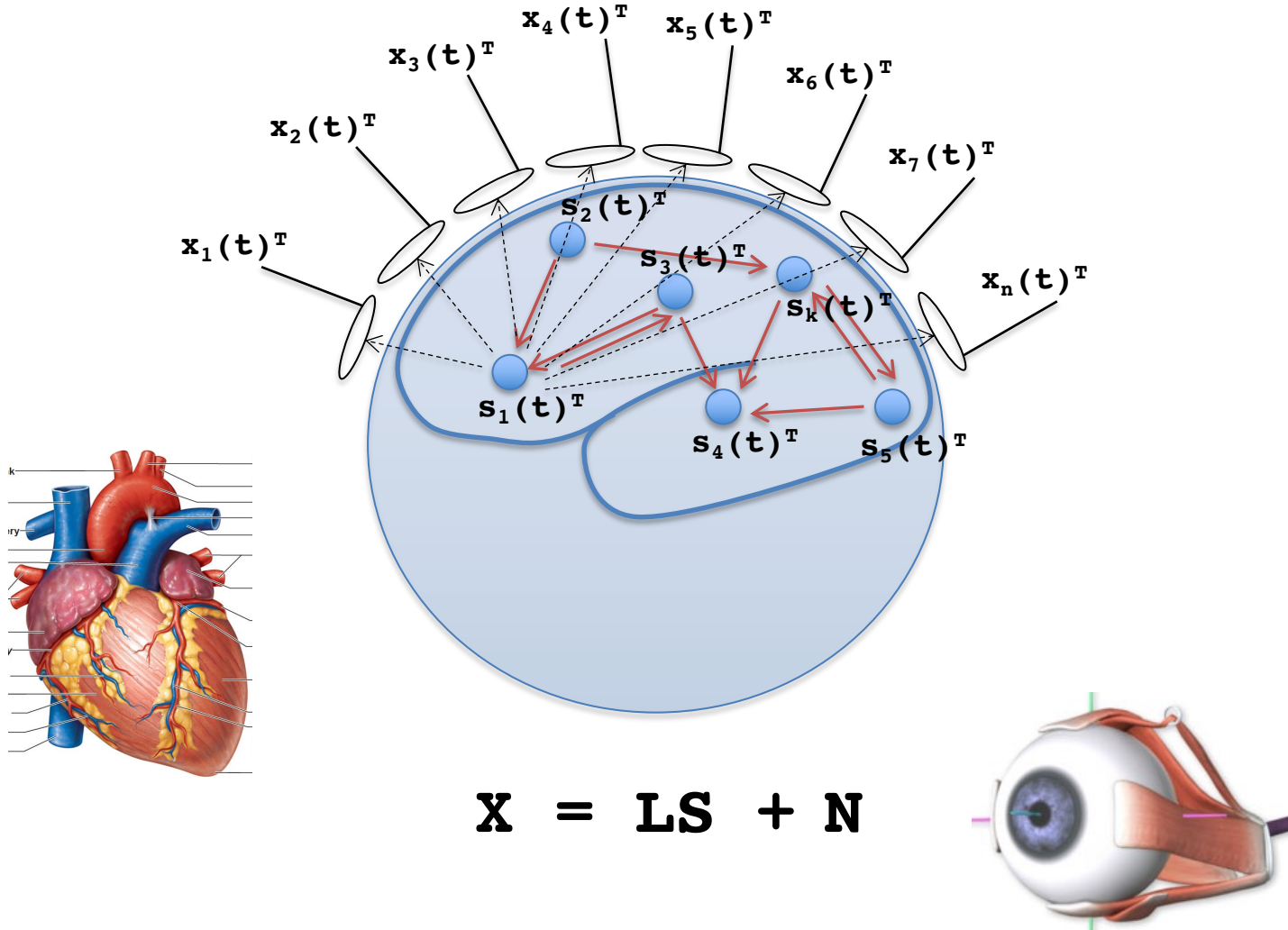
$$\mathbf{X} = [\mathbf{x}_1 \ \mathbf{x}_2 \ \dots \ \mathbf{x}_n]^T = \mathbf{l}_1 \mathbf{s}_1^T + \mathbf{N}$$

Connectivity analysis: challenge



$$\mathbf{X} = \mathbf{l}_1 \mathbf{s}_1^T + \mathbf{l}_2 \mathbf{s}_2^T + \dots + \mathbf{l}_k \mathbf{s}_k^T + \mathbf{N}$$

Connectivity analysis: challenge



This talk

$$C = f(\mathbf{y}_i, \mathbf{y}_j)$$

- Choice of f
- Choice of y_i and y_j
- What to keep in mind when interpreting C

This talk

$$C = f(\mathbf{y}_i, \mathbf{y}_j)$$

- **Choice of f**
- Choice of y_i and y_j
- What to keep in mind when interpreting C

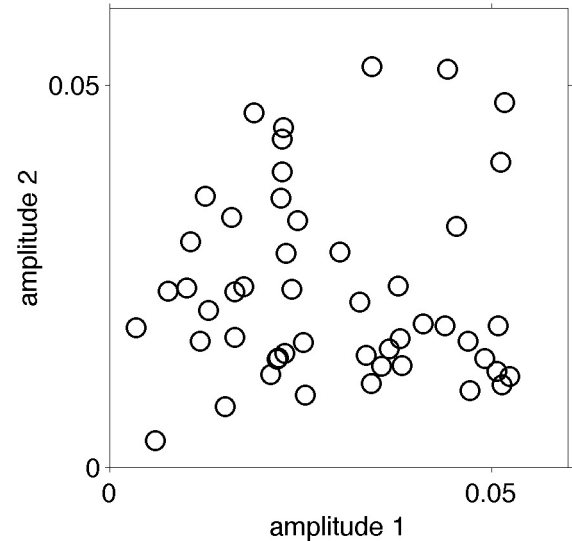
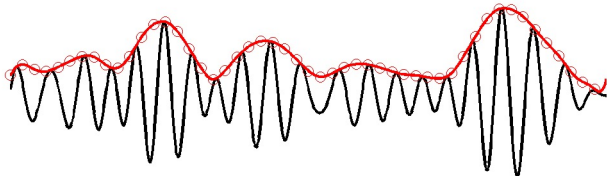
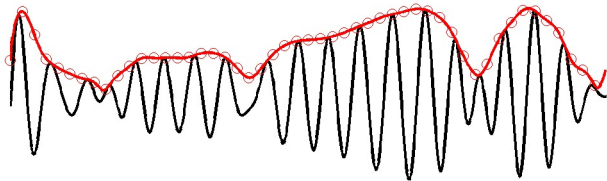
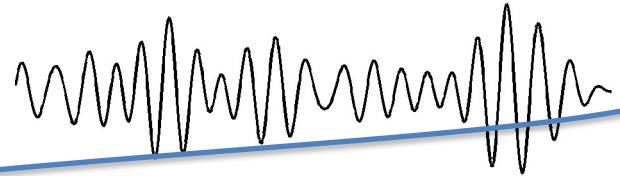
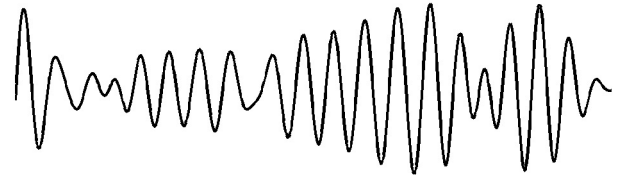
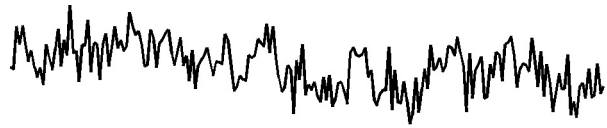
Connectivity metrics

- Many a metric on the market
- Functional versus effective connectivity
- Time domain versus frequency domain
- Frequency domain: using amplitude information versus using phase (+amplitude) information

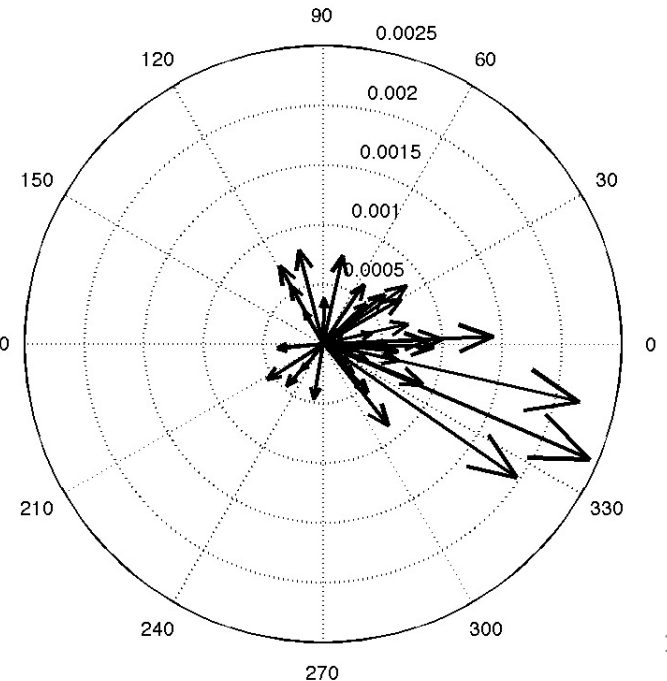
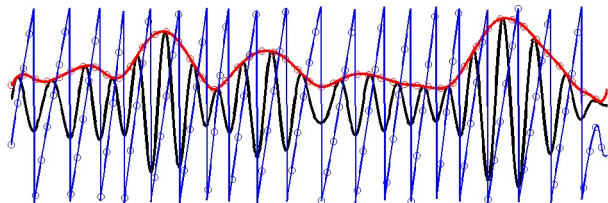
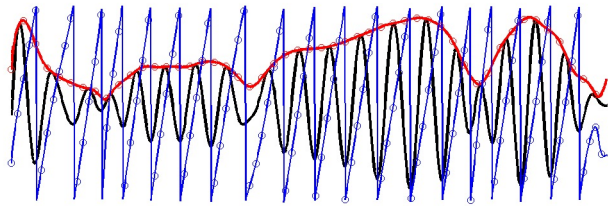
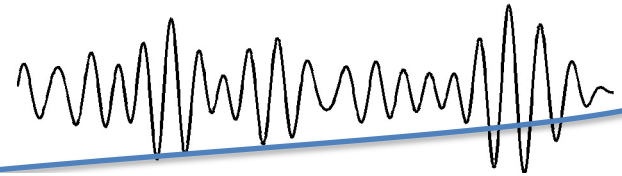
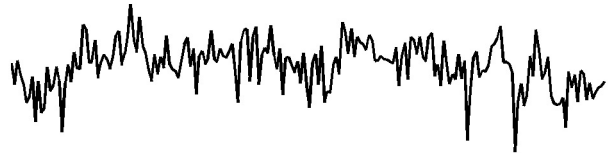
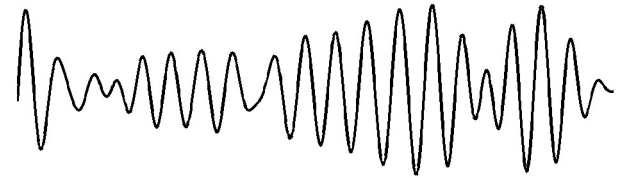
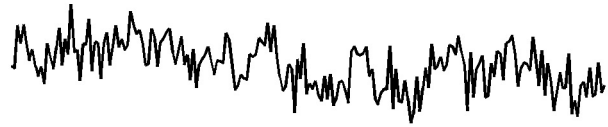
Spectrally-resolved C-metrics

- amplitude/power (envelope) correlation
- phase difference consistency measures
- spectrally-resolved Granger causality
- cross-frequency interactions (not discussed today)

Amplitude/power (envelope) correlation

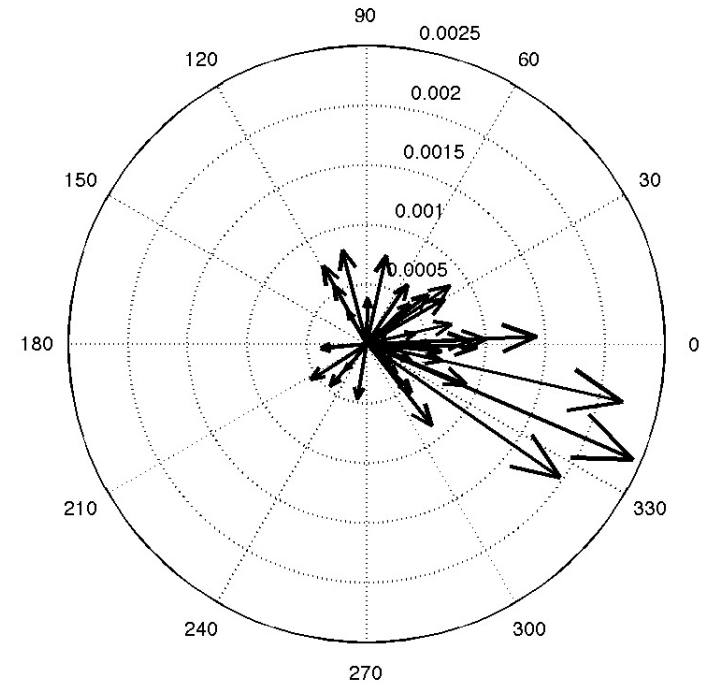


Phase difference consistency measures



Phase difference consistency measures

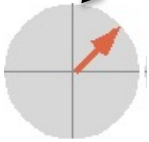
- Coherence
- Phase locking value
- Imaginary part of coherency
- Phase slope index
- Phase lag index
- Weighted phase lag index



Coherence

$$x_1 x_2^* = A_1 e^{i\varphi_1} \cdot A_2 e^{-i\varphi_2} = A_1 A_2 e^{i(\varphi_1 - \varphi_2)}$$

single trial cross-spectral density



Coherence & co

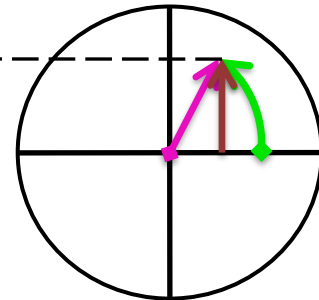
$$\text{Coherence} = \left| \frac{\frac{1}{N} \sum A_1 A_2 e^{i(\varphi_1 - \varphi_2)}}{\sqrt{\left(\frac{1}{N} \sum A_1^2\right) \left(\frac{1}{N} \sum A_2^2\right)}} \right|$$

$$\text{PLV} = \left| \frac{\frac{1}{N} \sum 1_x 1_x e^{i(\varphi_1 - \varphi_2)}}{\sqrt{\left(\frac{1}{N} \sum 1^2\right) \left(\frac{1}{N} \sum 1^2\right)}} \right|$$

Coherence & co

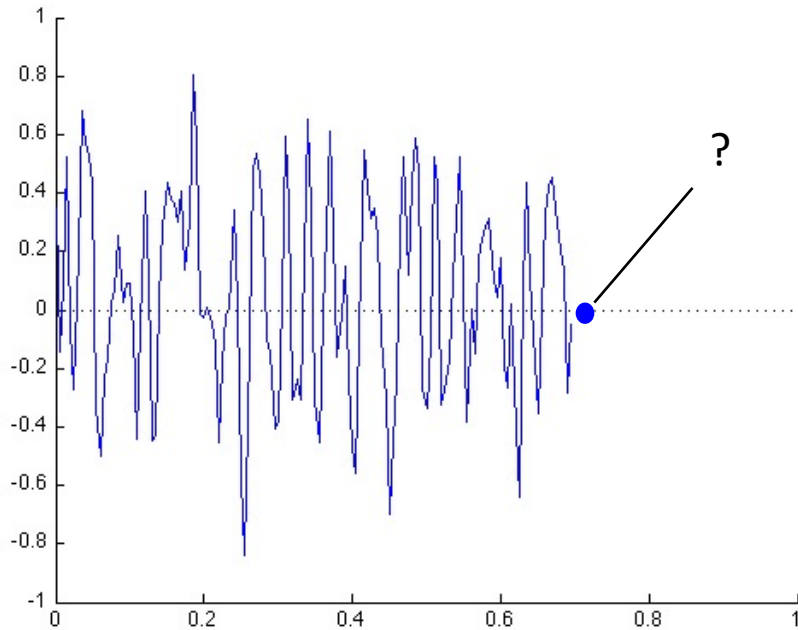
$$\text{Coherency} = \frac{1/N \sum A_1 A_2 e^{i(\varphi_1 - \varphi_2)}}{\sqrt{(1/N \sum A_1^2)(1/N \sum A_2^2)}} = C e^{i\Delta\varphi}$$

Imaginary part of coherency

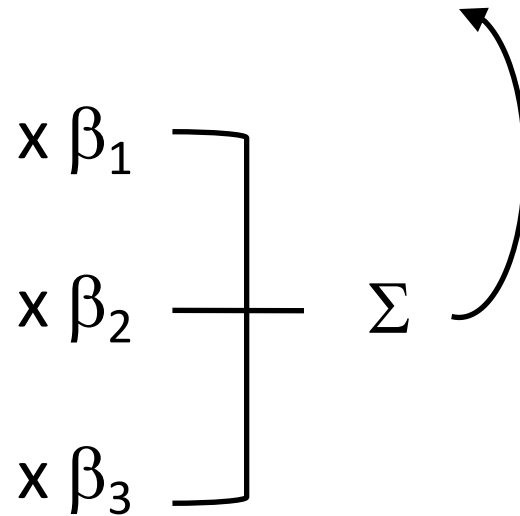
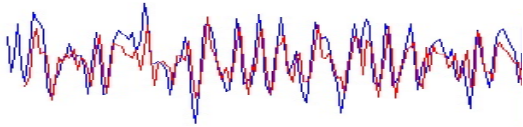


Predicting the future

the concept of Granger causality



Predicting the future the concept of Granger causality



$$x(t) = \sum \beta_{\tau} x(t-\tau) + \eta$$

Granger causality

$$X(t) = \sum \beta_{\tau_1} X(t-\tau) + \eta_1$$

$$Y(t) = \sum \beta_{\tau_2} Y(t-\tau) + \eta_2$$

Granger causality

$$X(t) = \sum \beta_{\tau 1} X(t-\tau) + \eta_1$$

$$Y(t) = \sum \beta_{\tau 2} Y(t-\tau) + \eta_2$$

$$X(t) = \sum \beta_{\tau 11} X(t-\tau) + \sum \beta_{\tau 21} Y(t-\tau) + \varepsilon_1$$

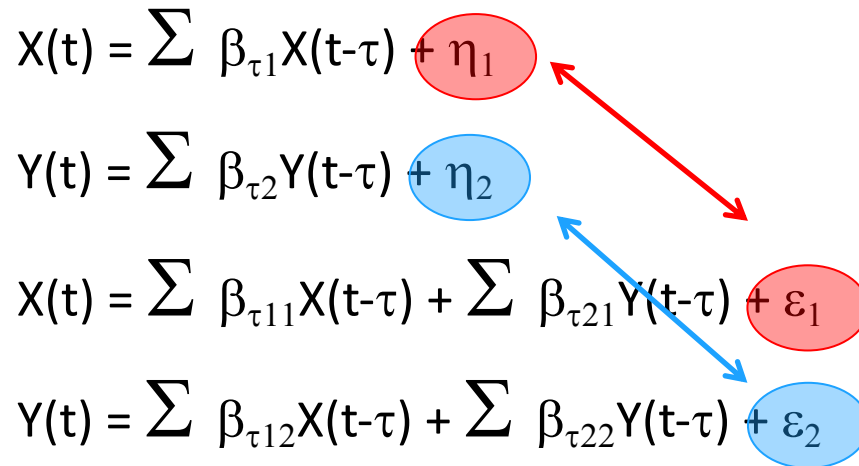
$$Y(t) = \sum \beta_{\tau 12} X(t-\tau) + \sum \beta_{\tau 22} Y(t-\tau) + \varepsilon_2$$

Granger causality

$$\begin{aligned} X(t) &= \sum \beta_{\tau_1} X(t-\tau) + \eta_1 \\ Y(t) &= \sum \beta_{\tau_2} Y(t-\tau) + \eta_2 \\ X(t) &= \sum \beta_{\tau_{11}} X(t-\tau) + \sum \beta_{\tau_{21}} Y(t-\tau) + \varepsilon_1 \\ Y(t) &= \sum \beta_{\tau_{12}} X(t-\tau) + \sum \beta_{\tau_{22}} Y(t-\tau) + \varepsilon_2 \end{aligned}$$

The diagram illustrates causal relationships between error terms in the equations above. A red arrow points from the error term η_2 in the second equation to the error term η_1 in the first equation. A blue arrow points from the error term ε_2 in the fourth equation to the error term ε_1 in the third equation.

Granger causality

$$\begin{aligned} X(t) &= \sum \beta_{\tau_1} X(t-\tau) + \eta_1 \\ Y(t) &= \sum \beta_{\tau_2} Y(t-\tau) + \eta_2 \\ X(t) &= \sum \beta_{\tau_{11}} X(t-\tau) + \sum \beta_{\tau_{21}} Y(t-\tau) + \varepsilon_1 \\ Y(t) &= \sum \beta_{\tau_{12}} X(t-\tau) + \sum \beta_{\tau_{22}} Y(t-\tau) + \varepsilon_2 \end{aligned}$$


$$F_{Y \rightarrow X} = \ln \left(\frac{\text{var}(\eta_1)}{\text{var}(\varepsilon_1)} \right)$$

$$F_{X \rightarrow Y} = \ln \left(\frac{\text{var}(\eta_2)}{\text{var}(\varepsilon_2)} \right)$$

Granger causality

- Fourier transformation of autoregressive coefficients gives spectral transfer matrix
- Spectrally-resolved Granger causality
- Partial directed coherence
- Directed transfer function

This talk

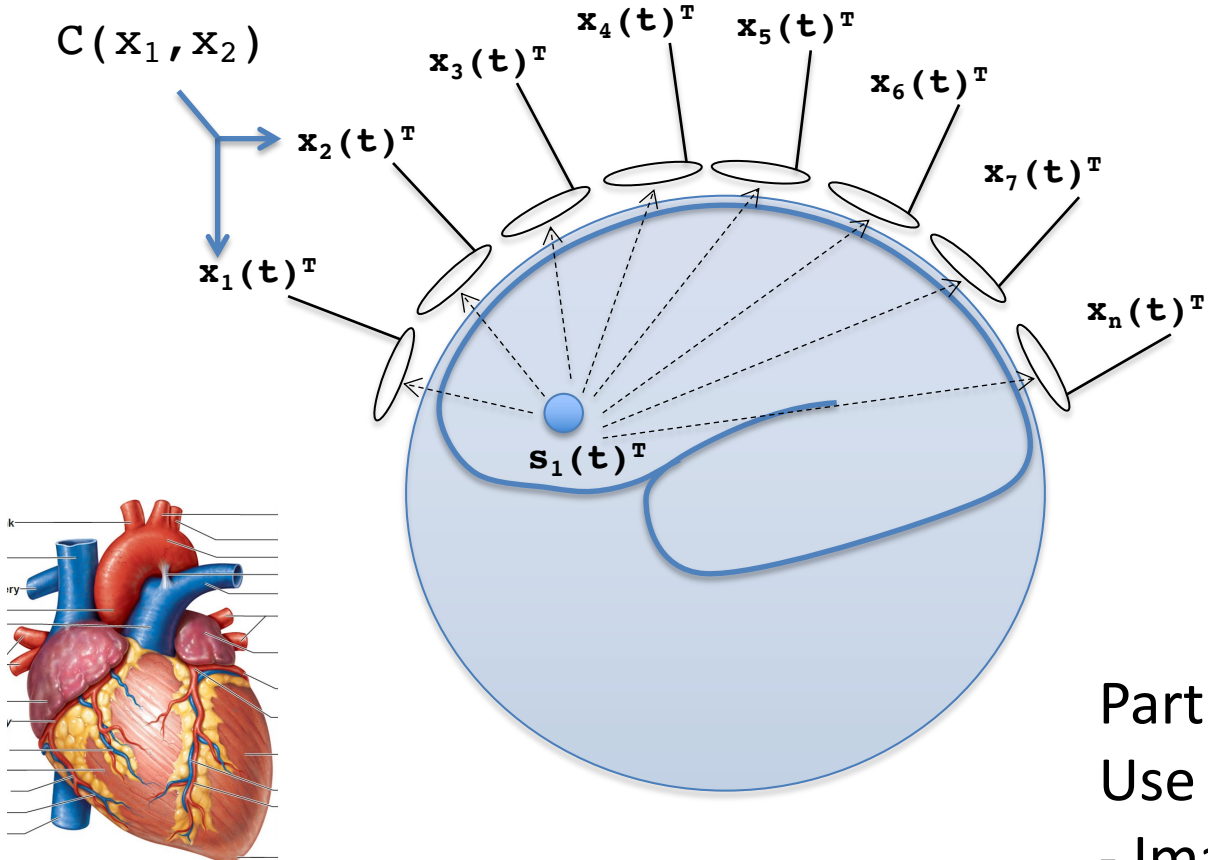
$$C = f(\mathbf{y}_i, \mathbf{y}_j)$$

- Choice of f
- **Choice of \mathbf{y}_i and \mathbf{y}_j**
- What to keep in mind when interpreting C

Which signals to compare?

- Sensor level signals
- Source level signals

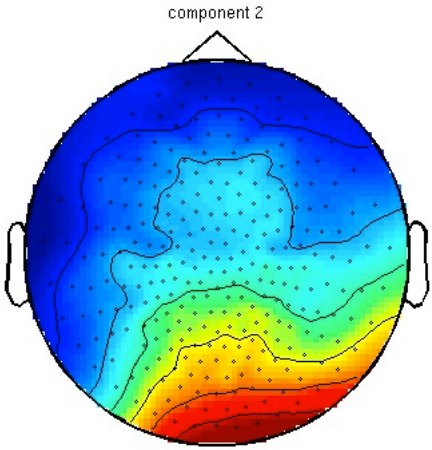
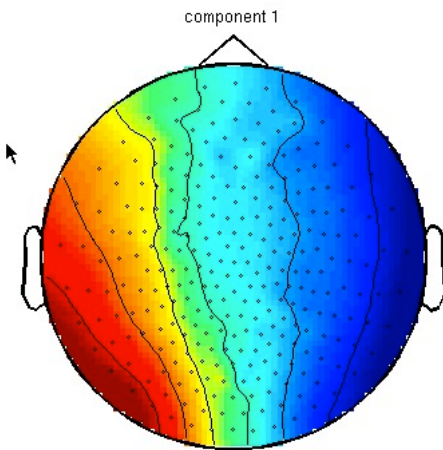
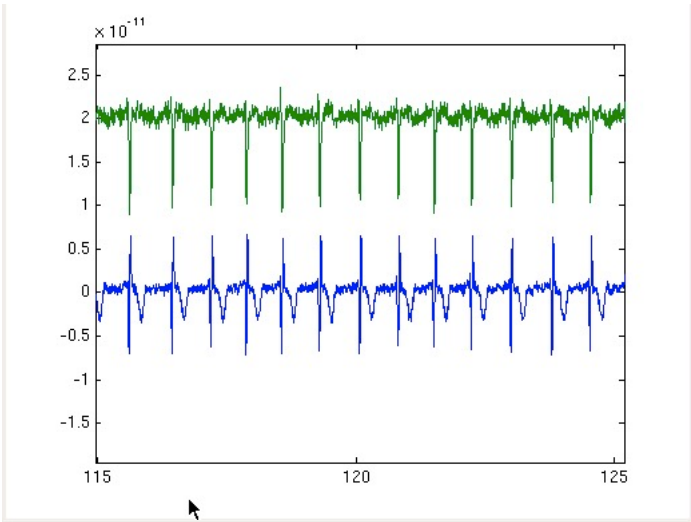
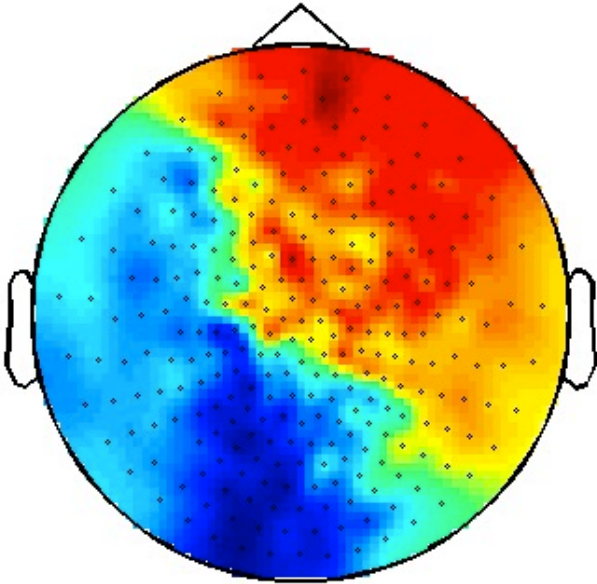
Sensor-level connectivity: bad idea



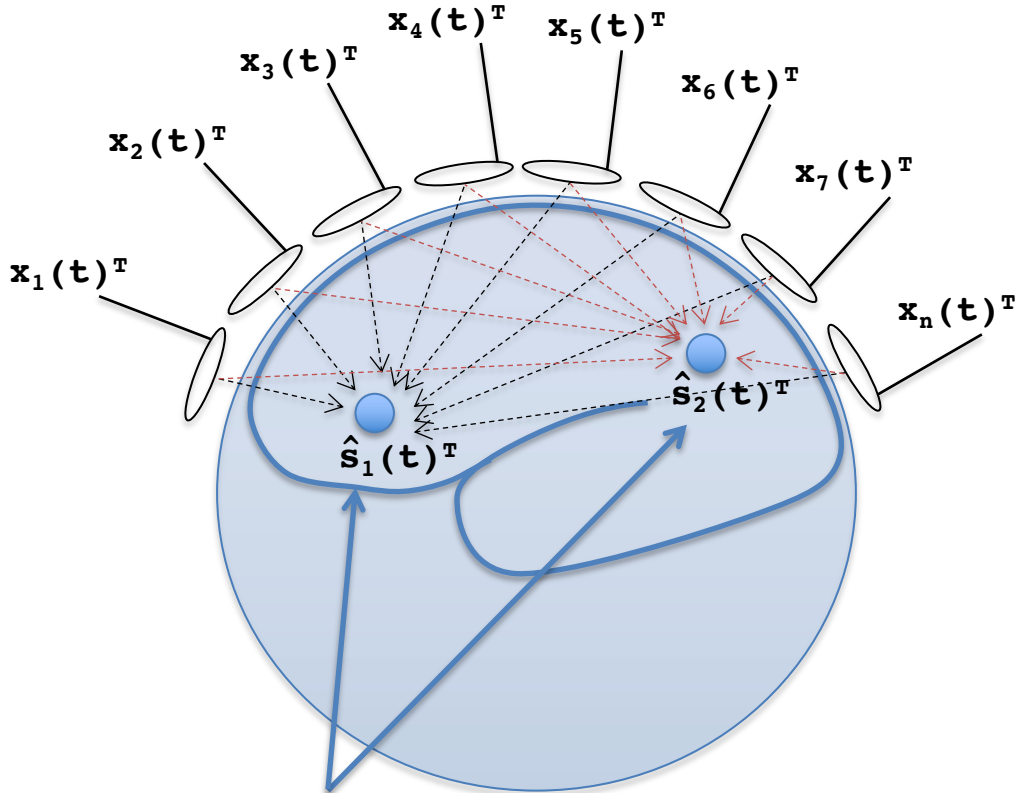
Partial remedy:
Use C-metric such as

- Imag(coherency)
- Phase Lag Index
- Phase Slope Index

WPLI suggests fronto-occipital directed interaction (alpha band)



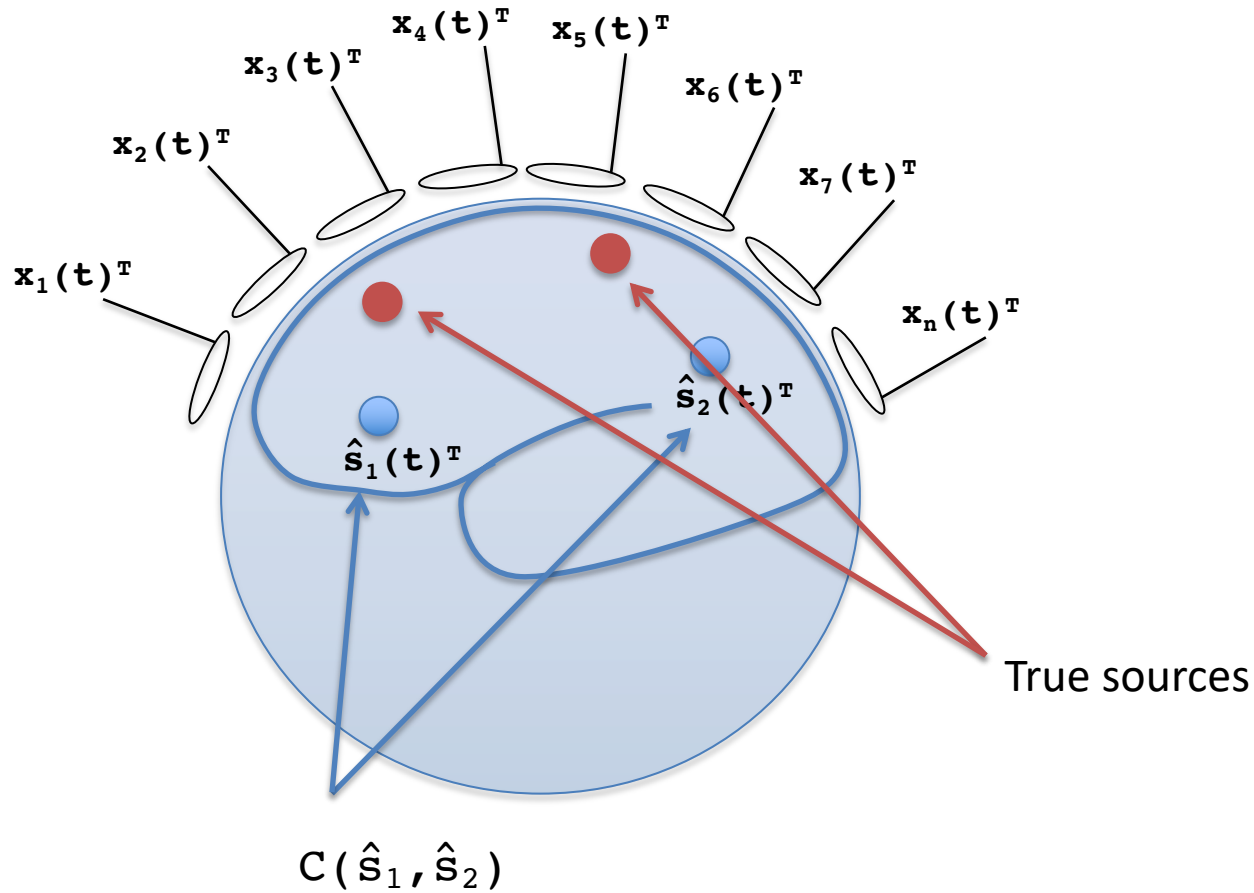
Source-level connectivity: better idea



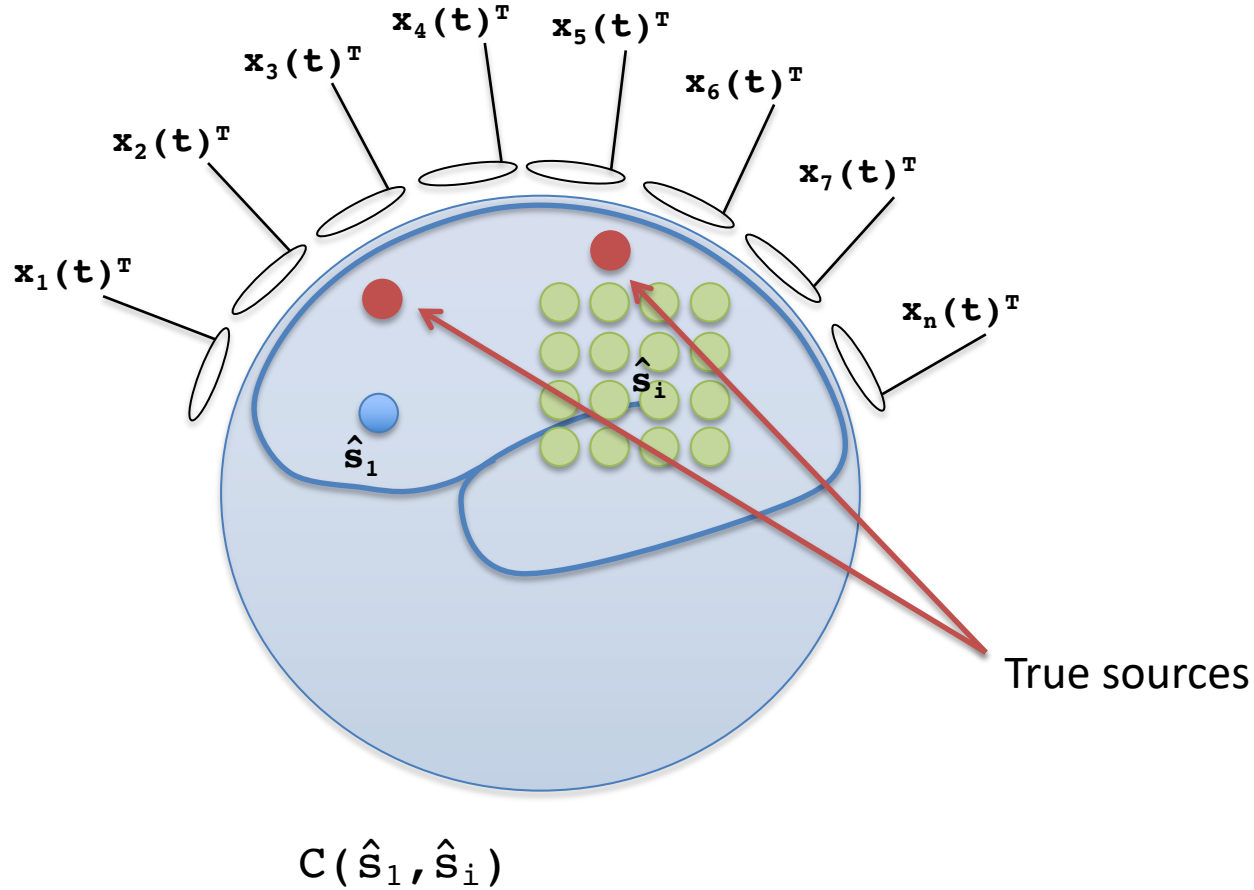
$$C(\hat{s}_1, \hat{s}_2)$$

Note: there will still be signal leakage

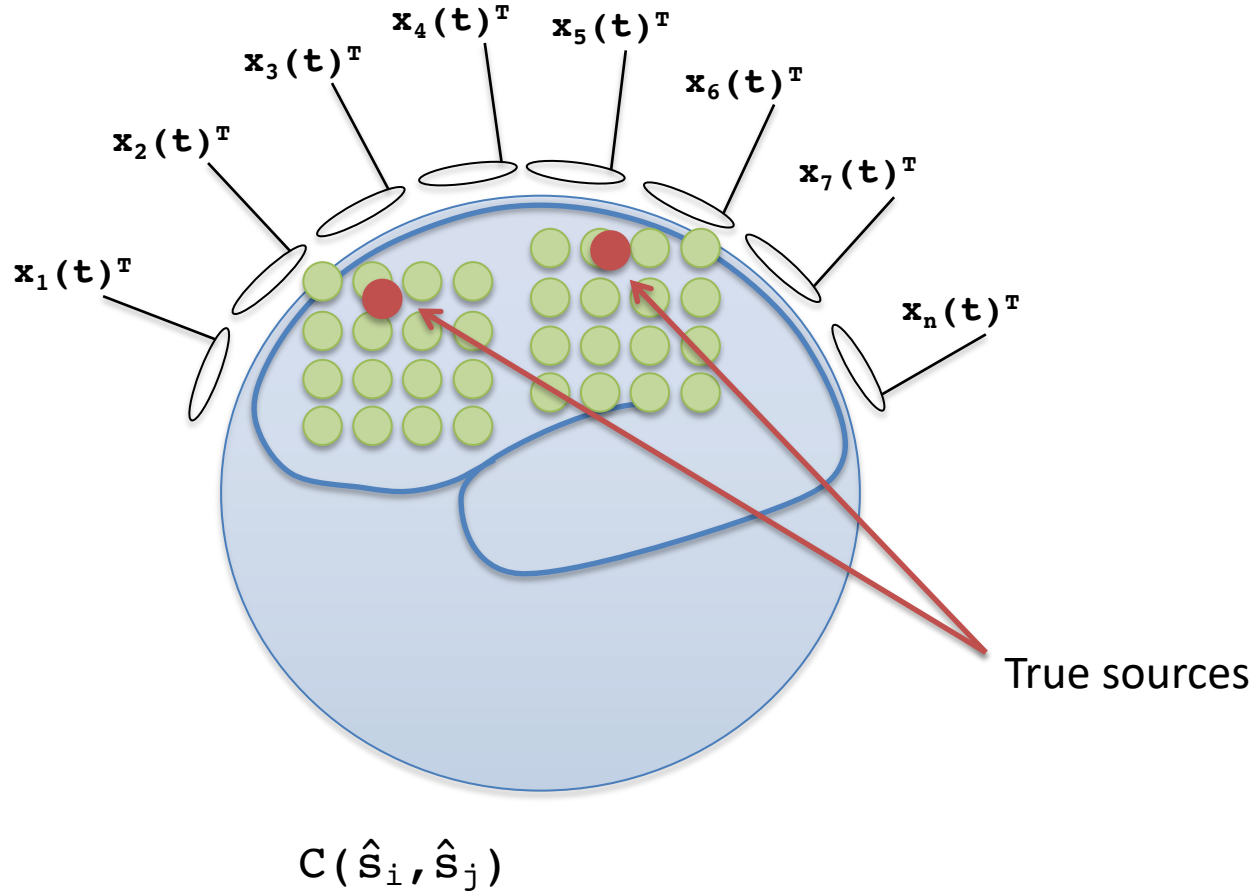
Source-level connectivity: where to look?



Source-level connectivity: seed-based approach



Source-level connectivity: all-to-all approach



This talk

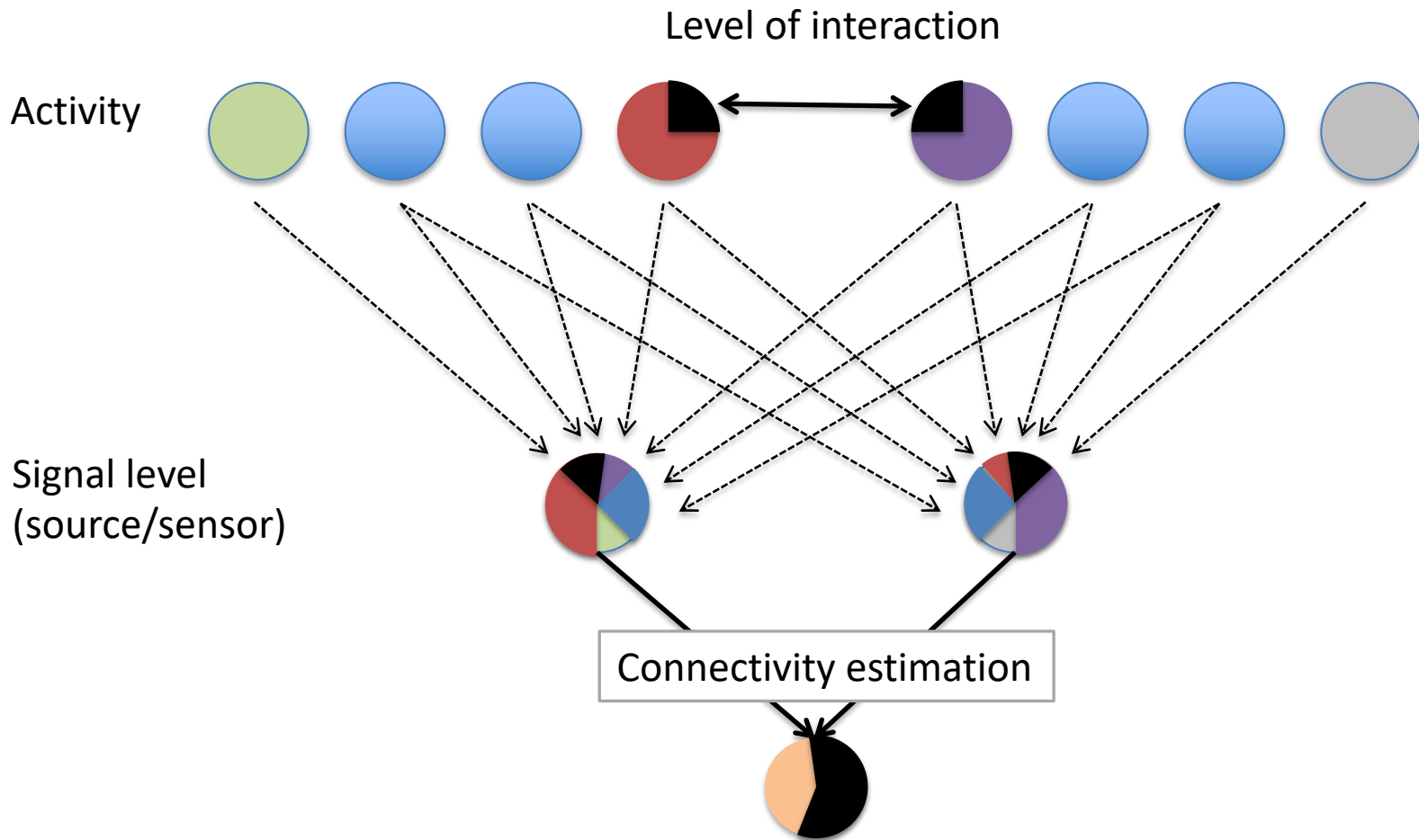
$$C = f(\mathbf{y}_i, \mathbf{y}_j)$$

- Choice of f
- Choice of y_i and y_j
- **What to keep in mind when interpreting C**

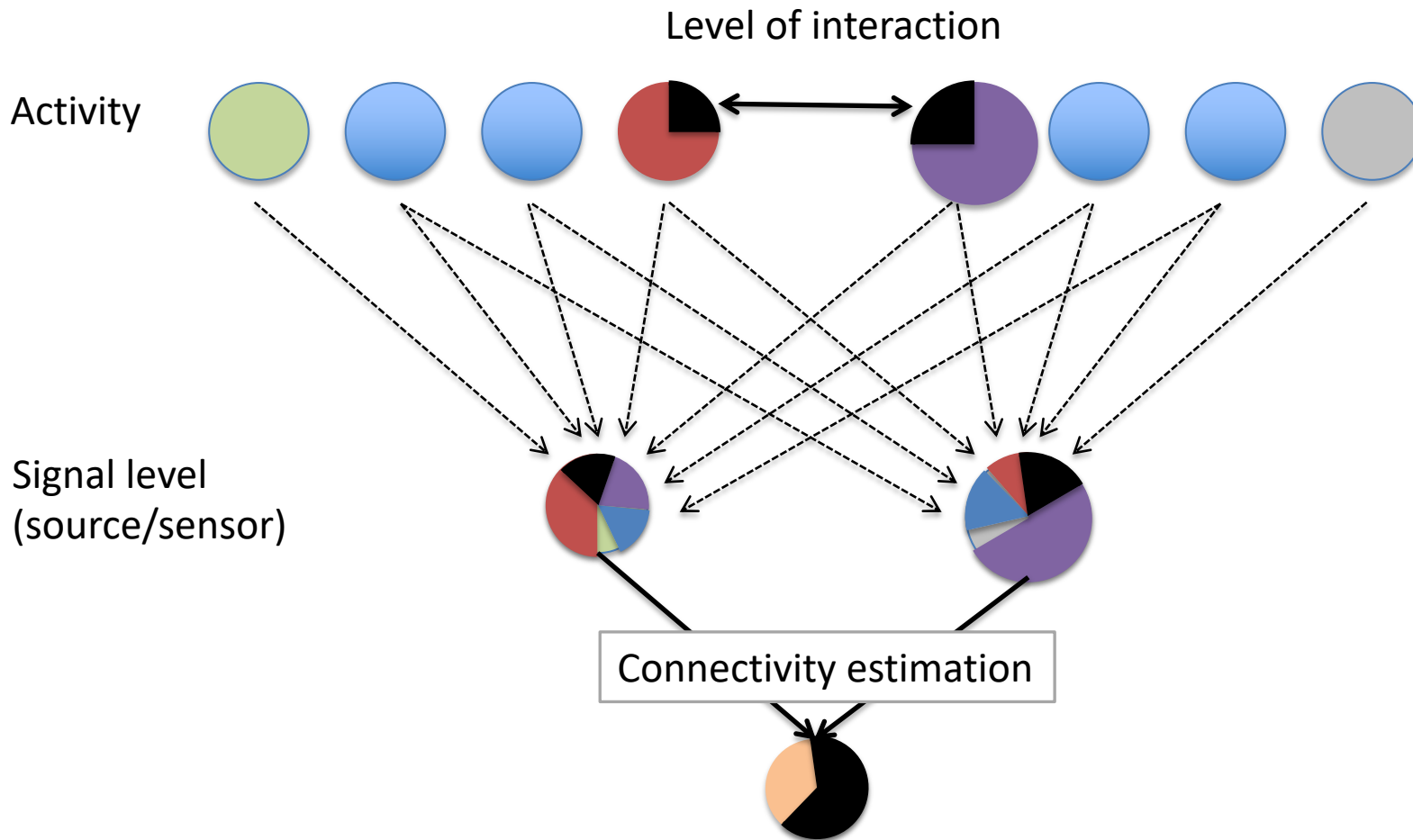
Interpretation: comparison

- Account for 'spuriousness' in the estimates
- Across groups of participants
- Across experimental conditions
- Against surrogate data

Interpretation



Interpretation



Summary

- Choice of f :

Many C-metrics to choose from.

- Choice of y_i and y_j :

Do connectivity analysis at the source level.

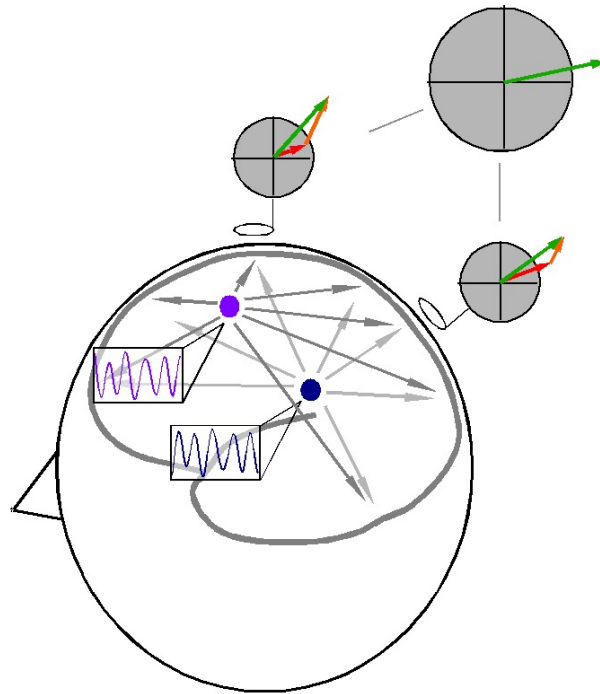
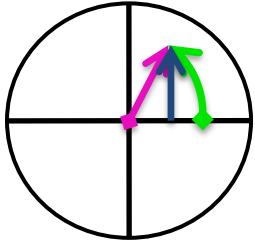
- What to keep in mind when interpreting C:

Be careful with interpretation: SNR confound

Thanks for listening



Remedial C-metrics



$\text{Im}(\text{coherency}) \neq 0$