

# M/EEG source analysis

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# Key points:

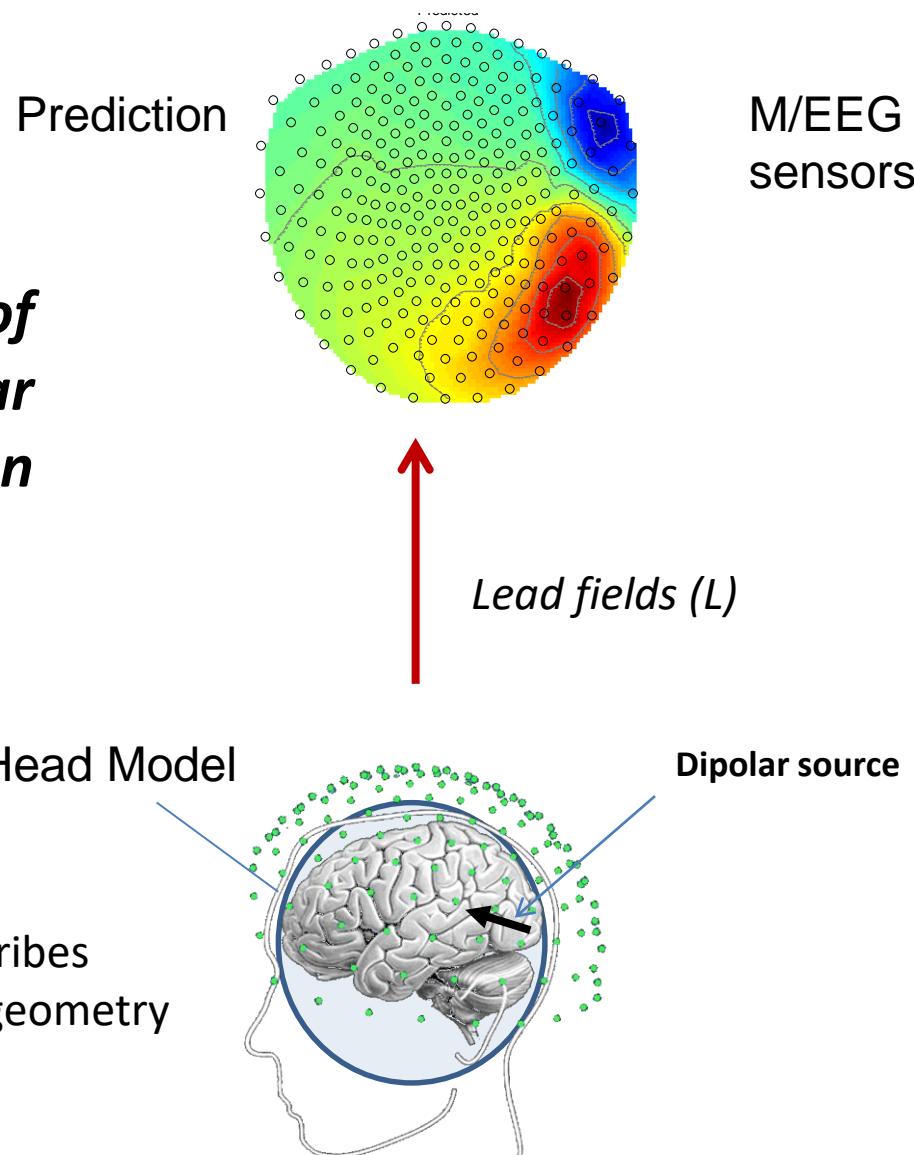
- What is an ill-posed inverse problem?
- Prior knowledge -links to popular algorithms
- Validation of prior knowledge / Model evidence

# The forward problem

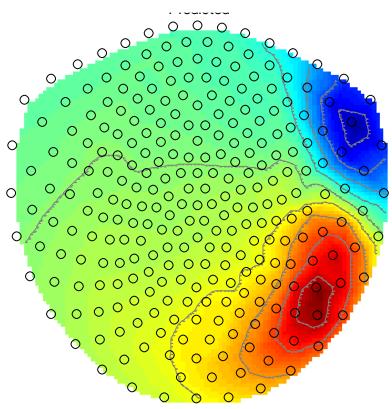
***Lead field ( $L$ ) is the sensitivity of the M/EEG system to a dipolar source at a particular location***

Analogy  
 $2+3= ?$

Model describes conductivity & geometry



# The Inverse problem



Measurement

M/EEG  
sensors

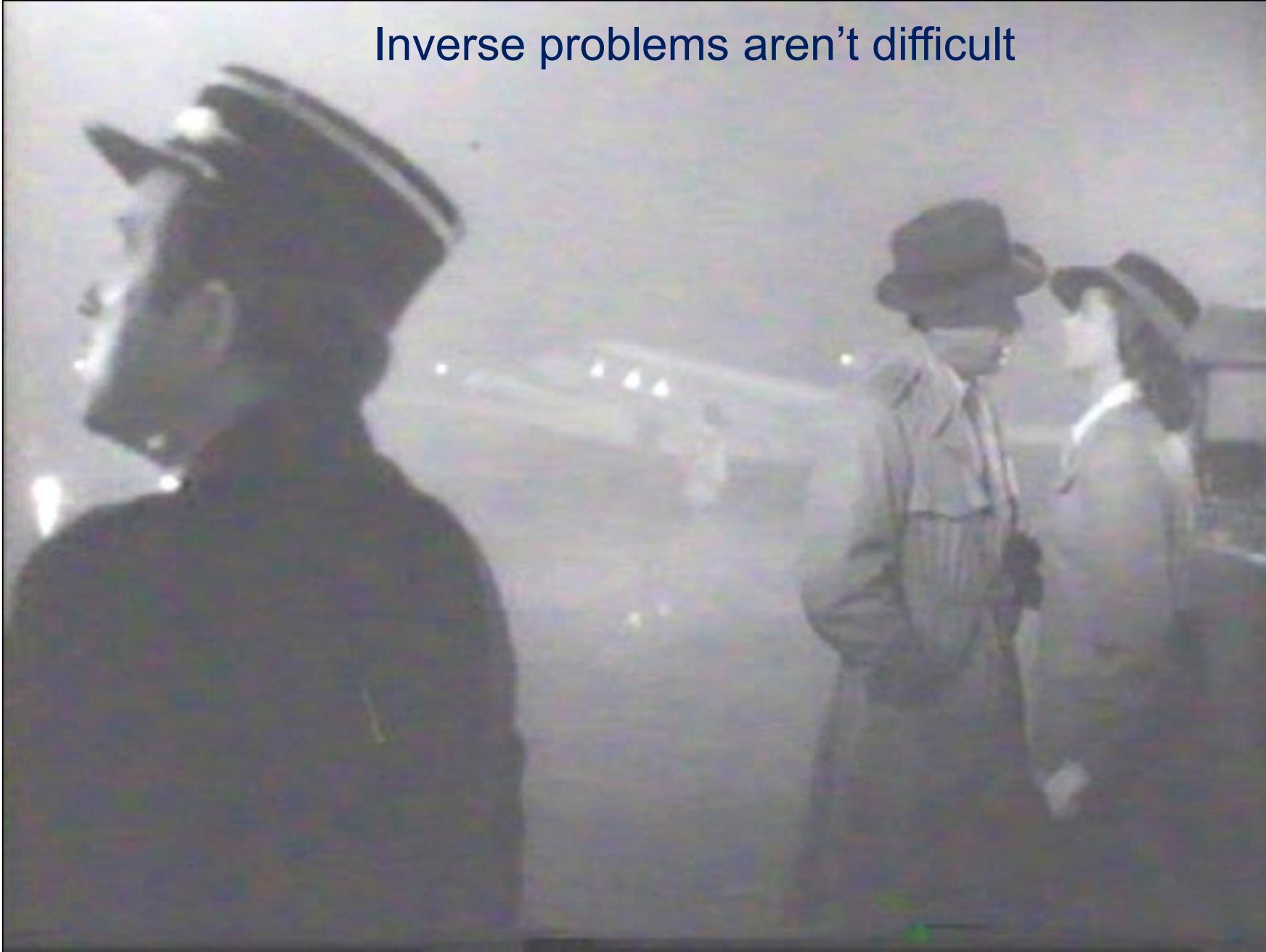
***Which brain sources gave rise to  
these measured data ?***

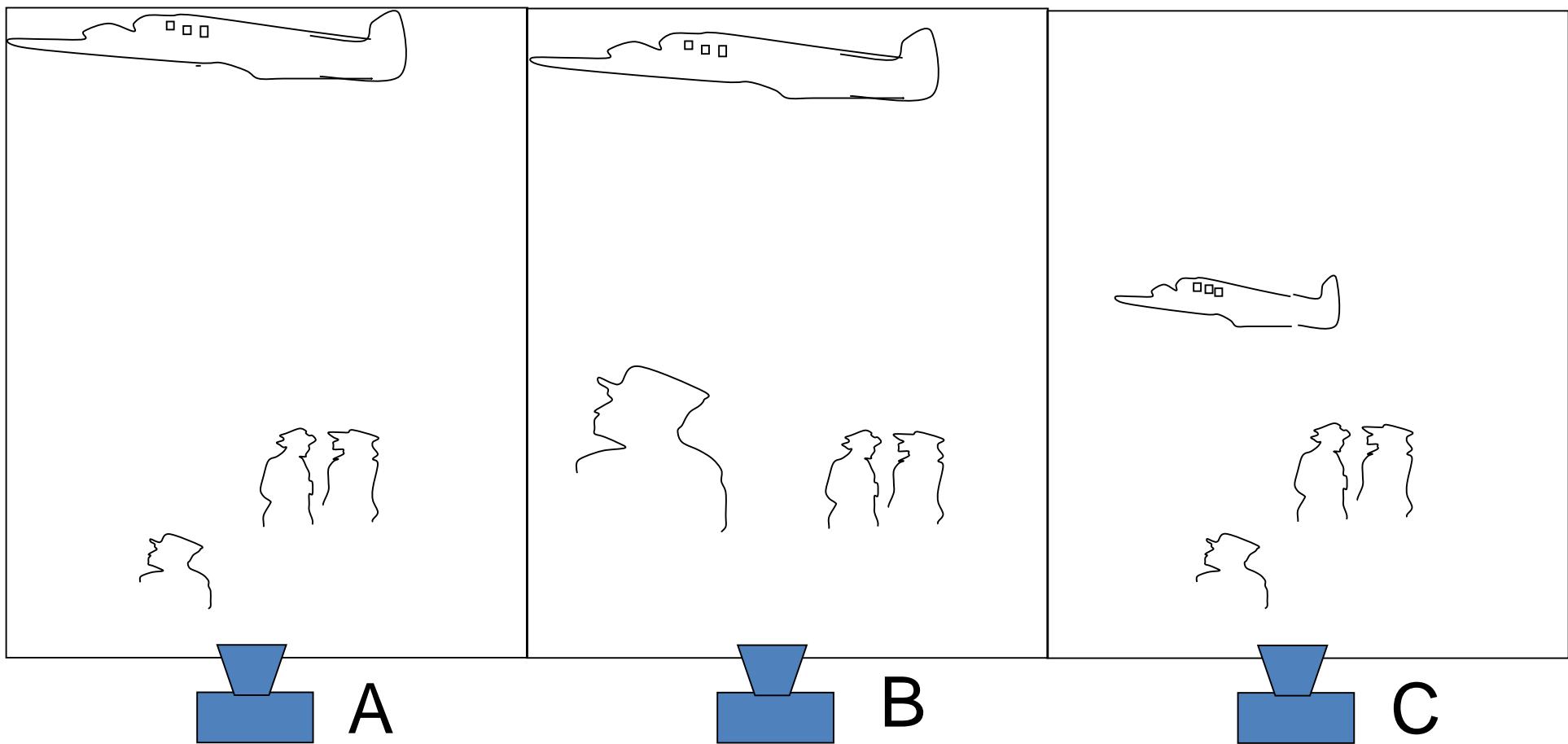
Analogy  
 $5 = ? + ?$



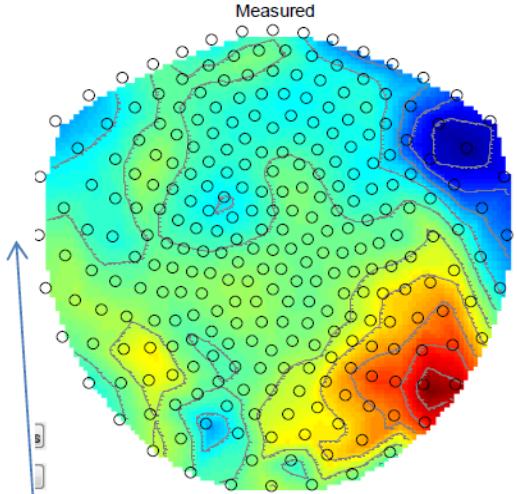
Inference

Inverse problems aren't difficult

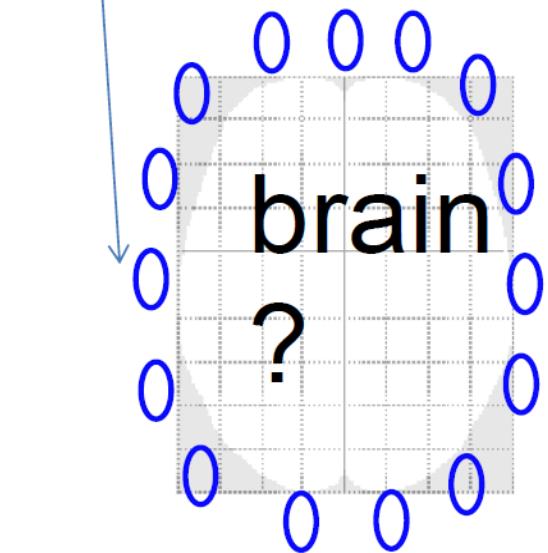




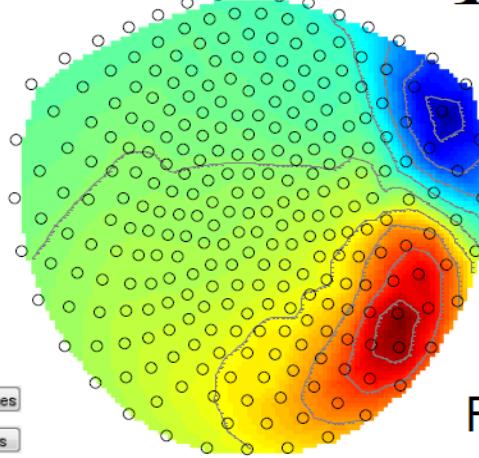
# Measurement ( $Y$ )



M/EEG sensors



# Prediction ( $\tilde{Y}$ )



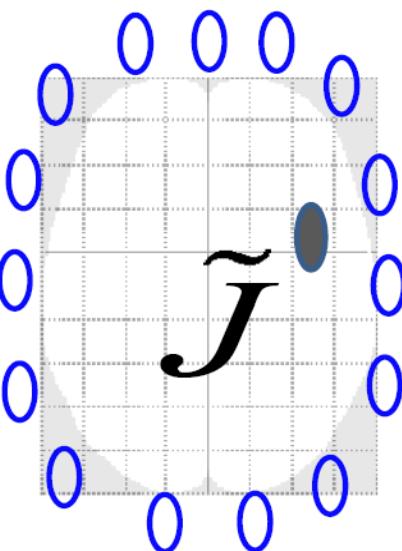
Forward problem

$$\tilde{Y} = L\tilde{J}$$

*Inverse problem*

Prior info

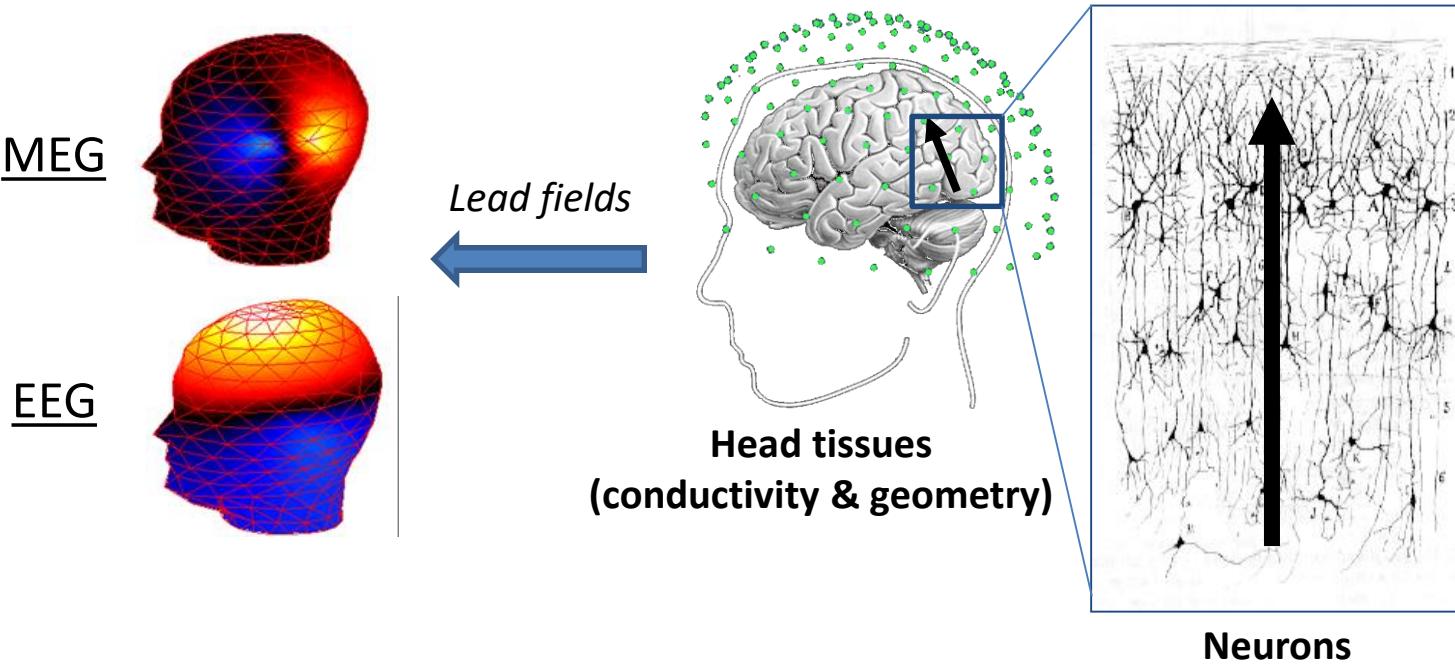
Current density  
Estimate



$$\tilde{J}$$

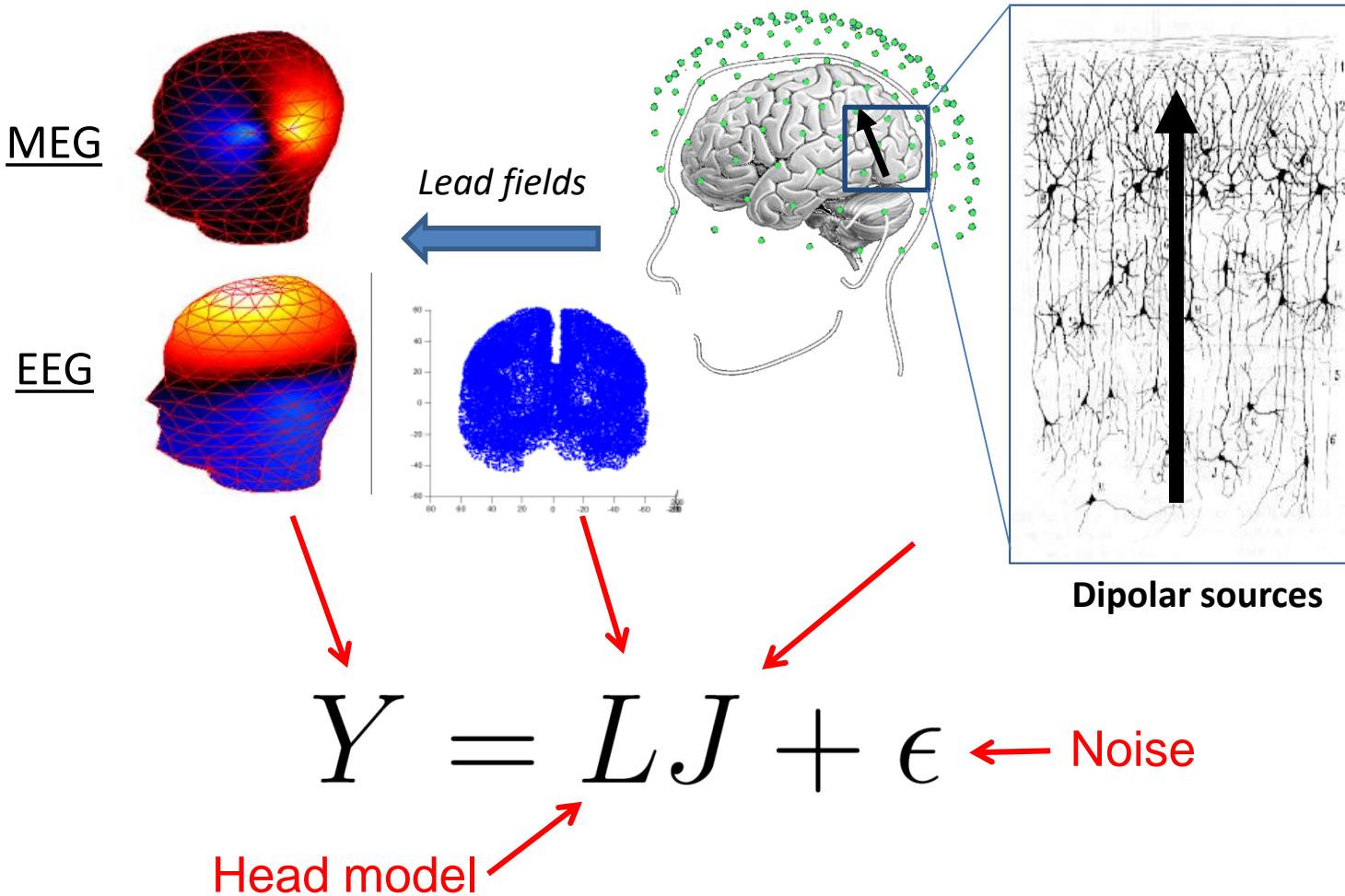


# The forward problem

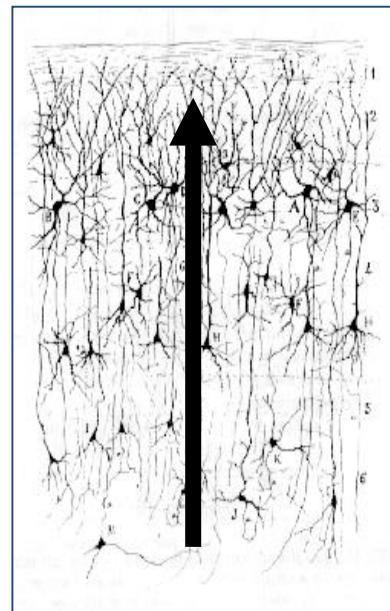




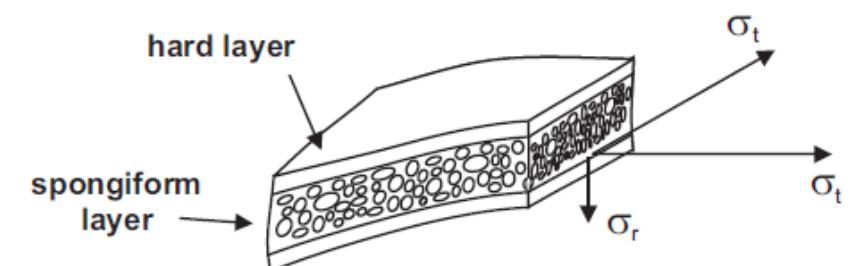
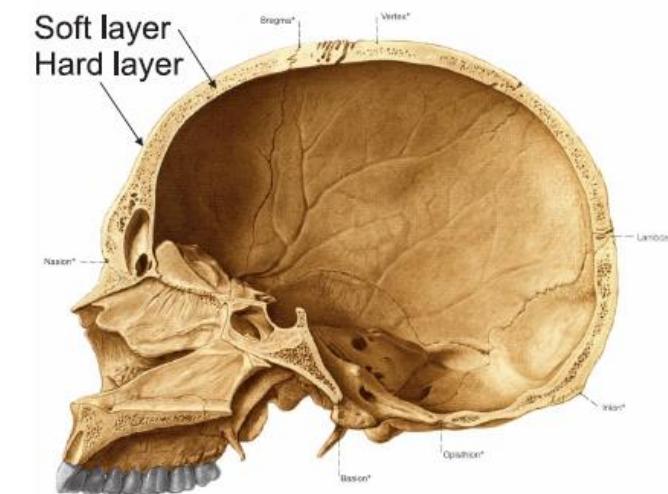
# The forward problem



# Head model

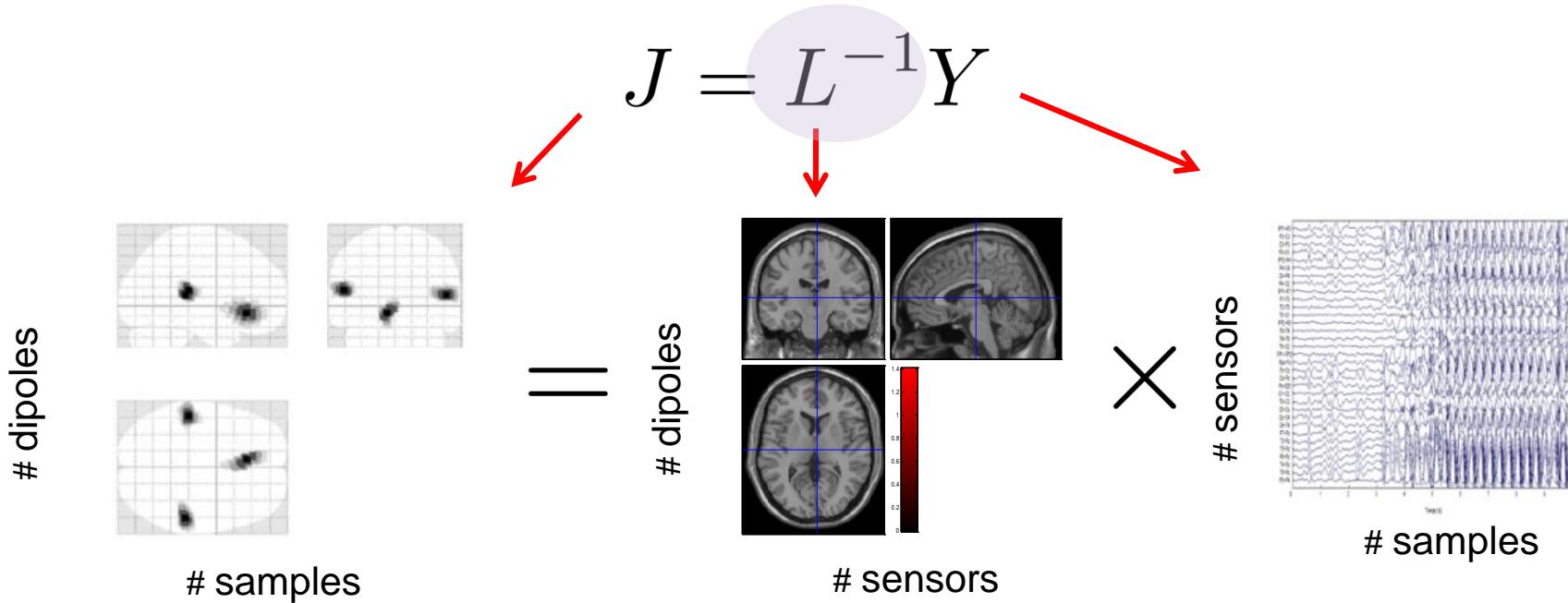


Neurons



# MEG/EEG brain imaging

With the acquired data we may recover the neural activity



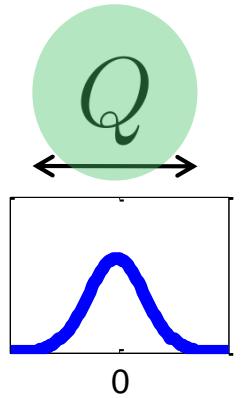
But the problem is ill-posed:  $\# \text{ dipoles} \gg \# \text{ sensors}$

NON INVERTIBLE!!!



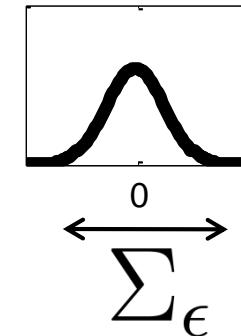
Infinite solutions!!!

# Bayesian formulation



We must include prior information:

$$Y = LJ + \epsilon$$



then we can use the Bayes' theorem:

Forward problem

(Adjusted with the data)

$$p(J|Y) = \frac{p(Y|J)p(J)}{p(Y)}$$

Prior (Assumed)

Evidence (constant)

and solving for Gaussian assumptions:

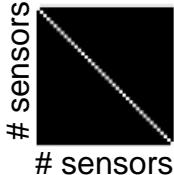
$$\hat{J} = E[p(J|Y)] \rightarrow \hat{J} = QL^T(\Sigma_\epsilon + LQL^T)^{-1}Y$$

# Prior covariance matrices

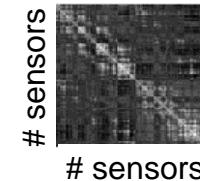
## PRIOR NOISE COVARIANCE

Independent sensor noise

$$\Sigma_\epsilon = h_0 I$$



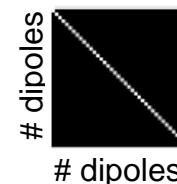
Empty room activity



## PRIOR COVARIANCE OF SOURCE SPACE ACTIVITY

Minimum norm

$$Q = I$$

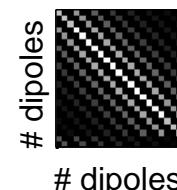


Non informative

$$\hat{J} = L(\Sigma_\epsilon + LL^T)^{-1}Y$$

LORETA-like:

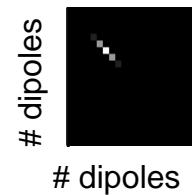
$$Q = e^{\sigma G_L}$$



Smoothed

Beamformers:

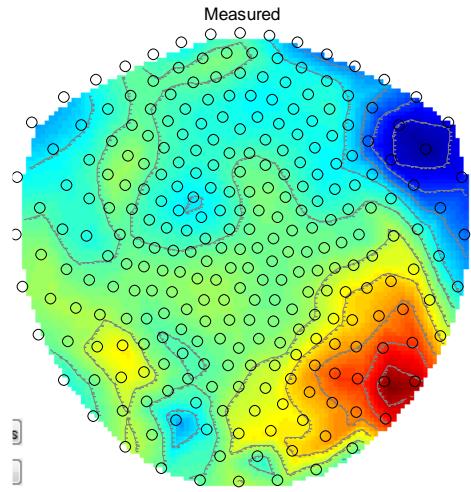
$$Q = (L^T(YY^T)^{-1}L)^{-1}$$



Data based

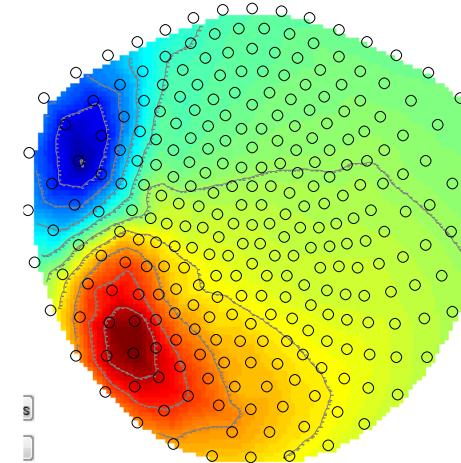
How do they work?

$Y$  (measured field)

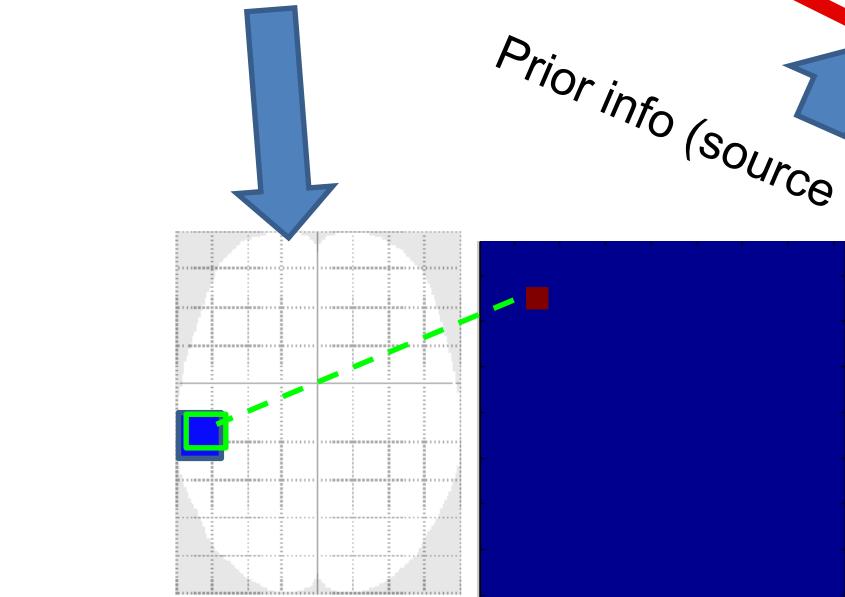


## Illustrative example

PREDICTED

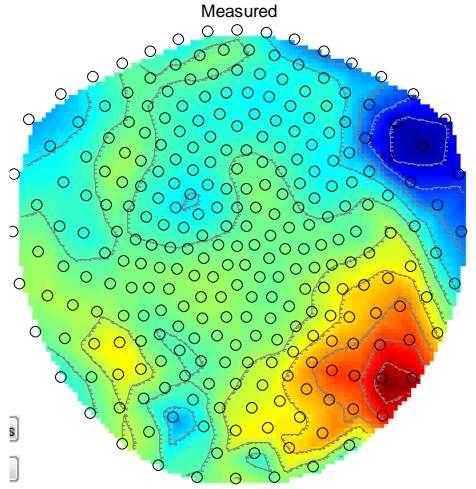


Inverse problem  
Prior info (source covariance)



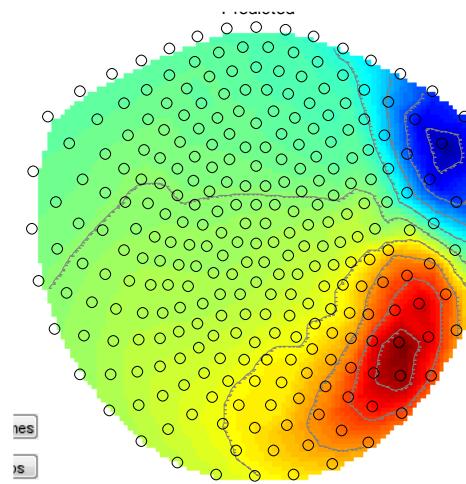
$Q$

$\mathbf{Y}$  (measured field)

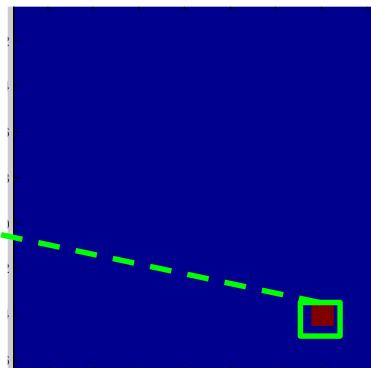
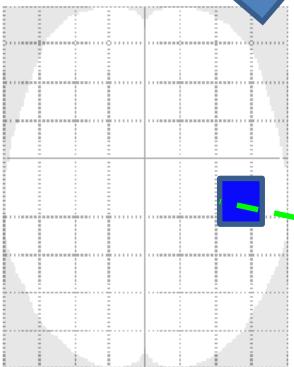
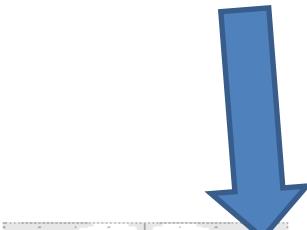


Single dipole fit

PREDICTED

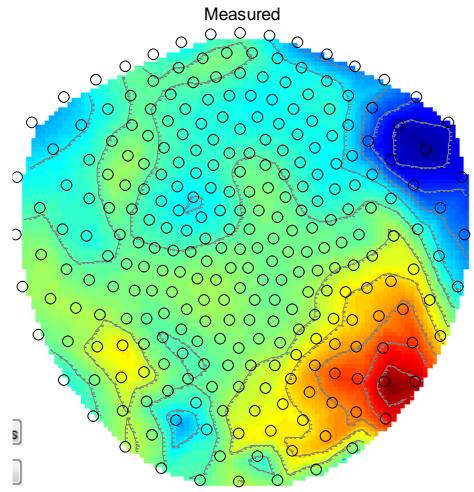


Inverse problem  
Prior info (source covariance)



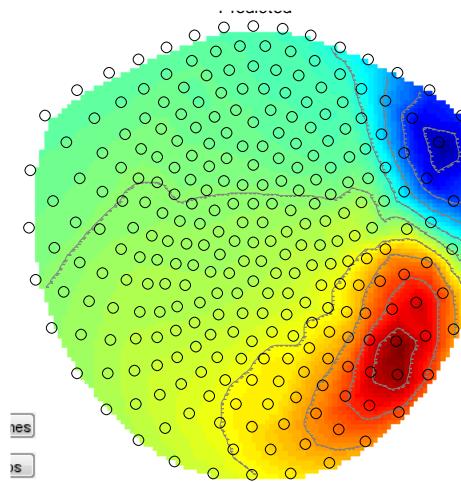
$Q$

$\mathbf{Y}$  (measured field)

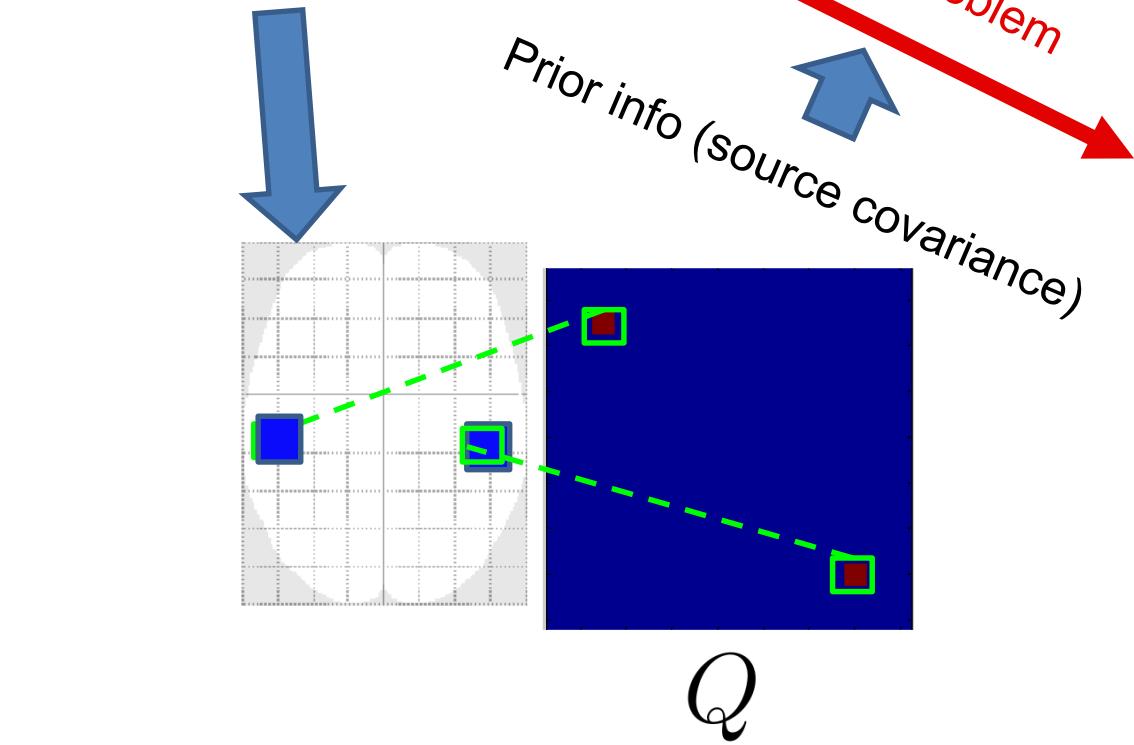


Two dipole fit

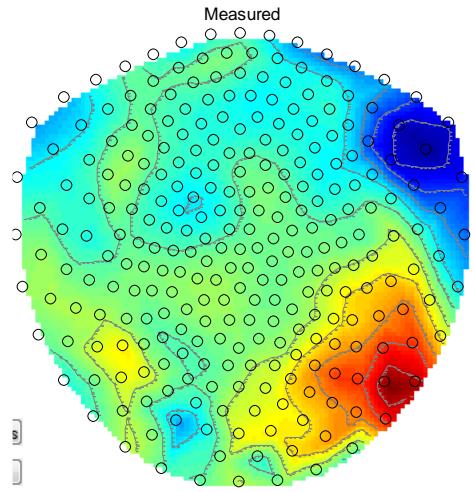
PREDICTED



Inverse problem  
Prior info (source covariance)

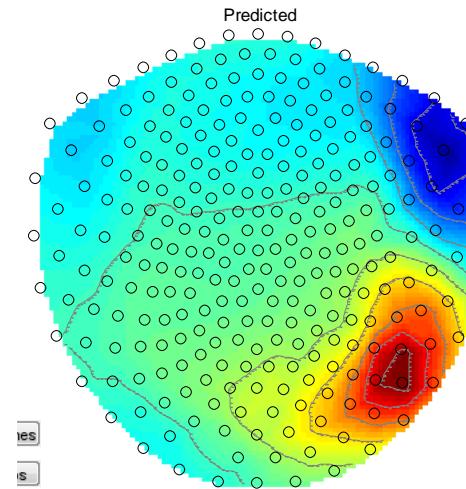


$\mathbf{Y}$  (measured field)

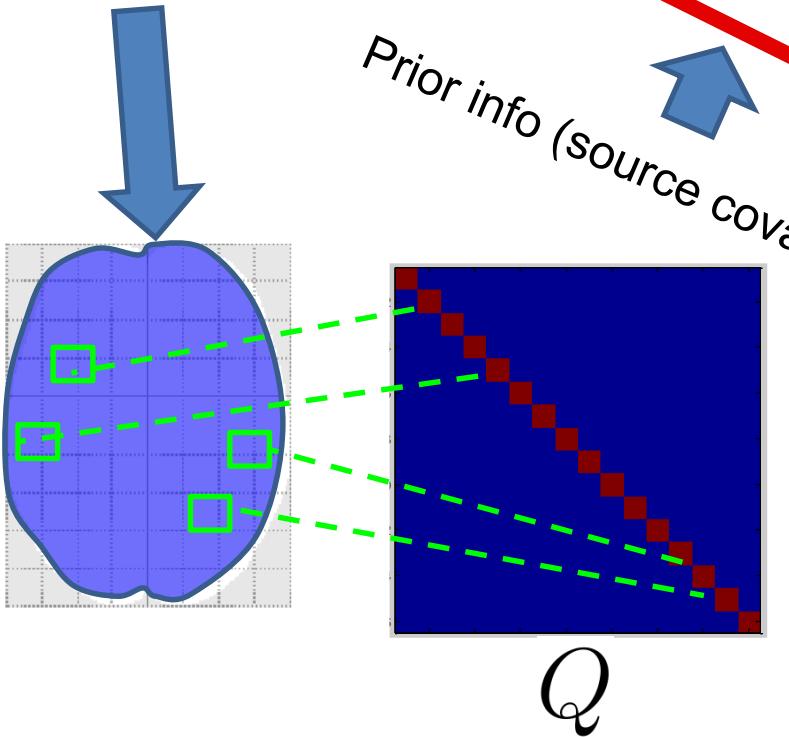


Minimum norm

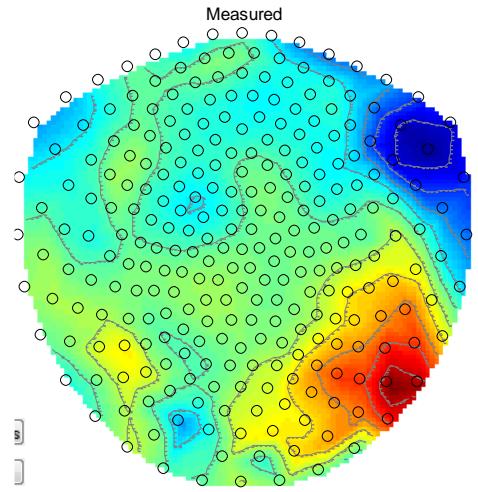
PREDICTED



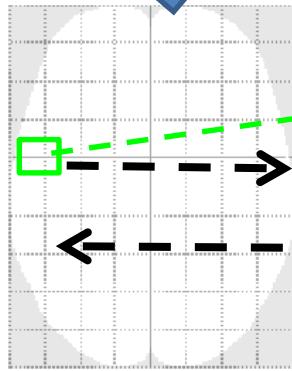
Inverse problem  
Prior info (source covariance)



$Y$  (measured field)

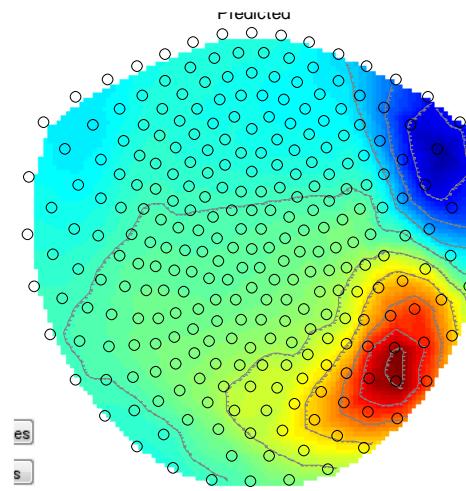


Projection  
onto  
lead field\*



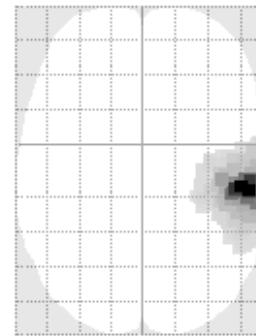
Beamformer  
(adaptive algorithm/  
Empirical )

PREDICTED



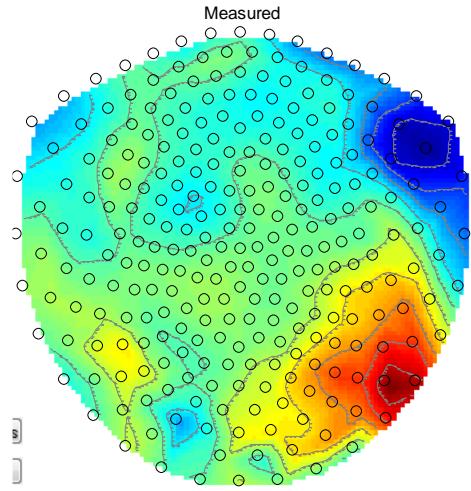
*Inverse problem*  
*Prior info (source covariance)*

$Q$



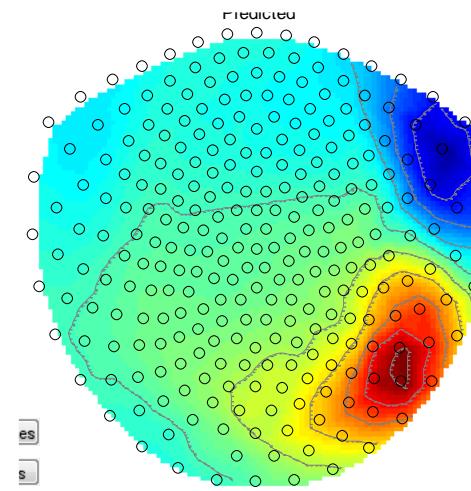
\*Assuming no correlated sources

$Y$  (measured field)

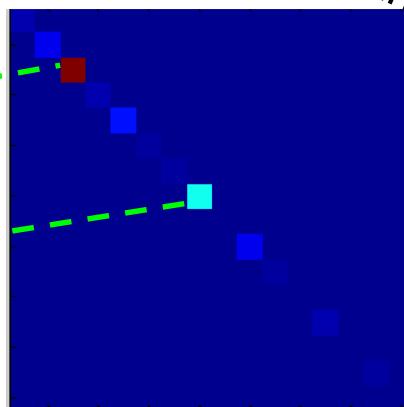
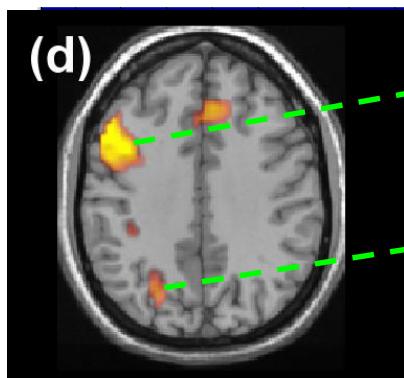


fMRI biased dSPM  
(Dale et al. 2000)

PREDICTED

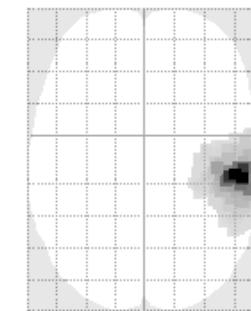


Inverse problem  
Prior info (source covariance)



$Q$

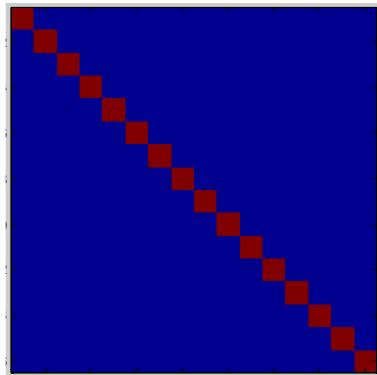
fMRI data



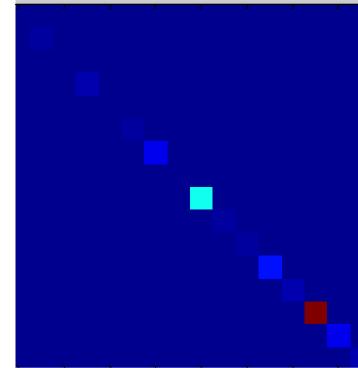
Maybe...

# Summary: Some popular priors

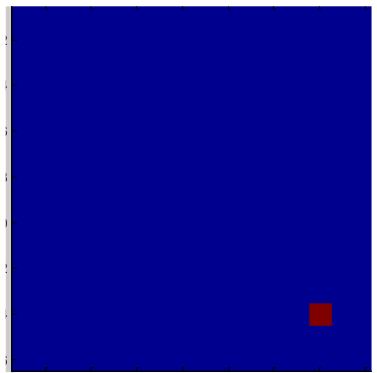
$Q$



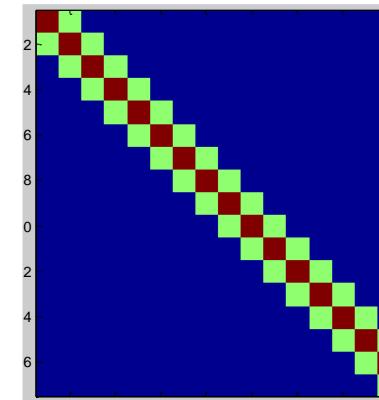
Minimum norm



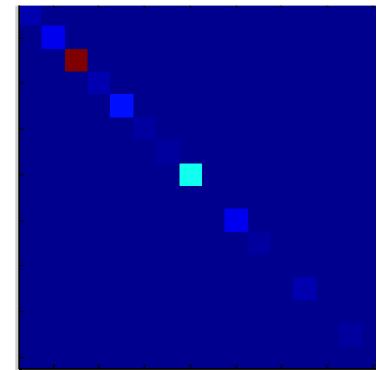
SAM,DICs  
Beamformer



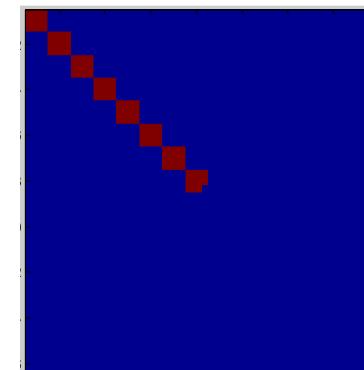
Dipole fit  
(Non-linear)



LORETA

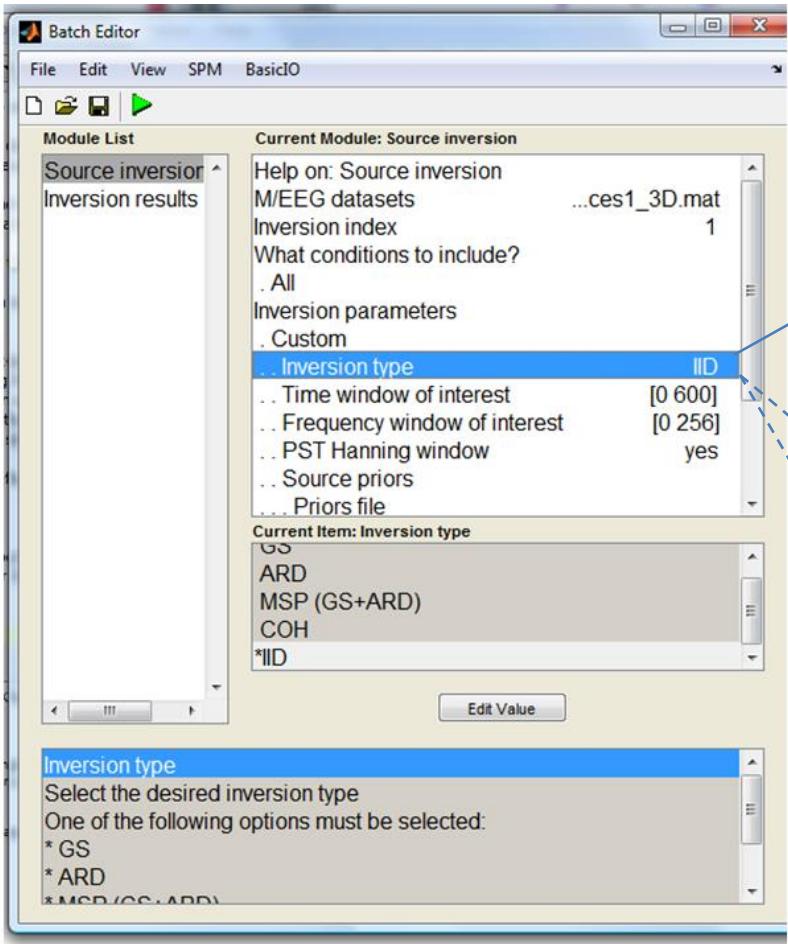


fMRI biased  
dSPM



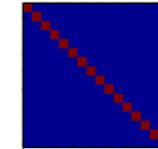
?

# SPM12

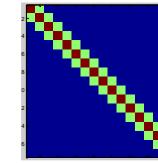


## Minimum Norm (IID)

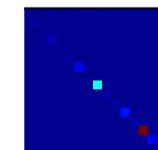
- independent and identically distributed)



## LORETA-like (COH- coherent)



## Empirical Bayes Beamformer (EBB)



## Multiple Sparse Priors

(MSP/ Greedy Search (GS))

Automatic relevance determination (ARD) )

# Software

- **SPM12:** <http://www.fil.ion.ucl.ac.uk/spm/software/spm12/>
- **DAiSS-** SPM12 toolbox for Data Analysis in Source Space (beamforming, minimum norm and related methods), developed by Vladimir Litvak:  
<https://github.com/spm/DAiSS>
- **Fieldtrip:** <http://fieldtrip.fcdonders.nl/>
- **Brainstorm:** <http://neuroimage.usc.edu/brainstorm/>
- **MNE:** <http://martinos.org/mne/stable/index.html>

# Summary

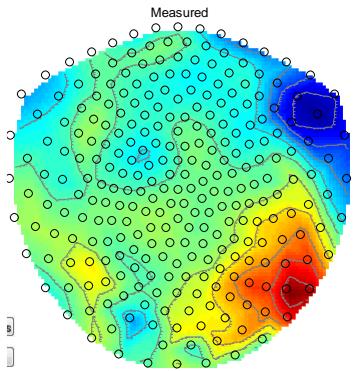
- MEG/EEG inverse problem requires prior information in the form of a source covariance matrix.
- Different inversion algorithms- SAM, DICS, LORETA, Minimum Norm, dSPM... just have different prior source covariance structure.
- Historically- different MEG groups have tended to use different algorithms/acronyms.

See

Mosher et al. 2003, Friston et al. 2008, Wipf and Nagarajan 2009, Lopez et al. 2014

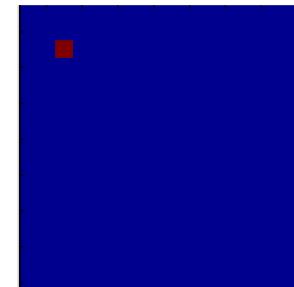
How can I choose?

$\mathbf{Y}$  (measured field)

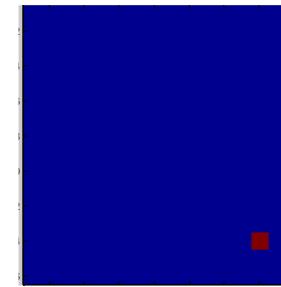


Prior

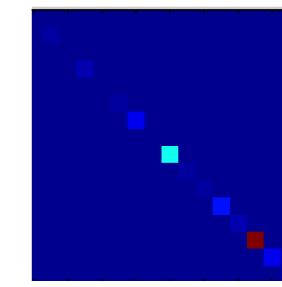
Incorrect prior



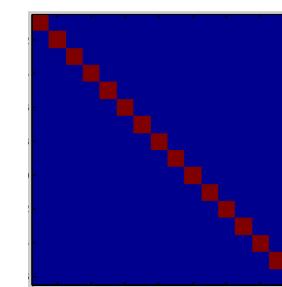
Ground truth



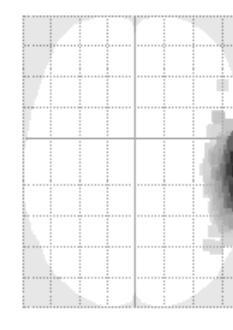
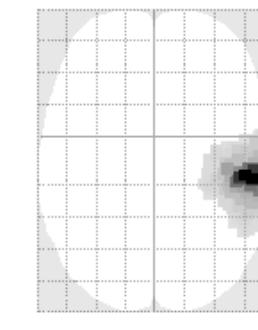
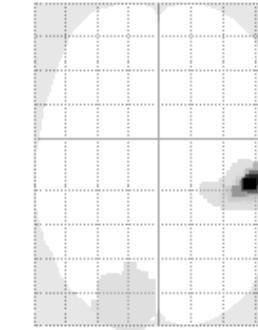
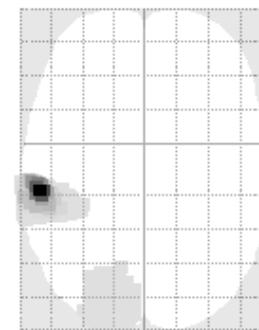
Beamformer



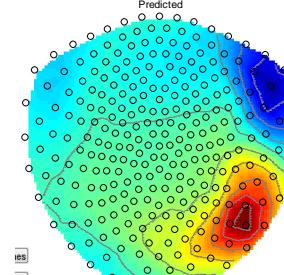
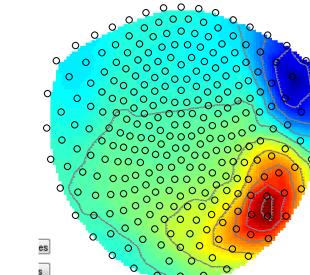
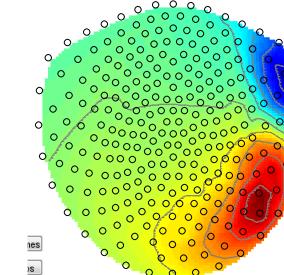
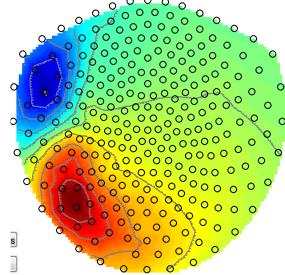
Minimum norm



Estimated Current flow



Predicted data



Variance explained

11 %

96%

97%

98%

How do we chose between priors ?

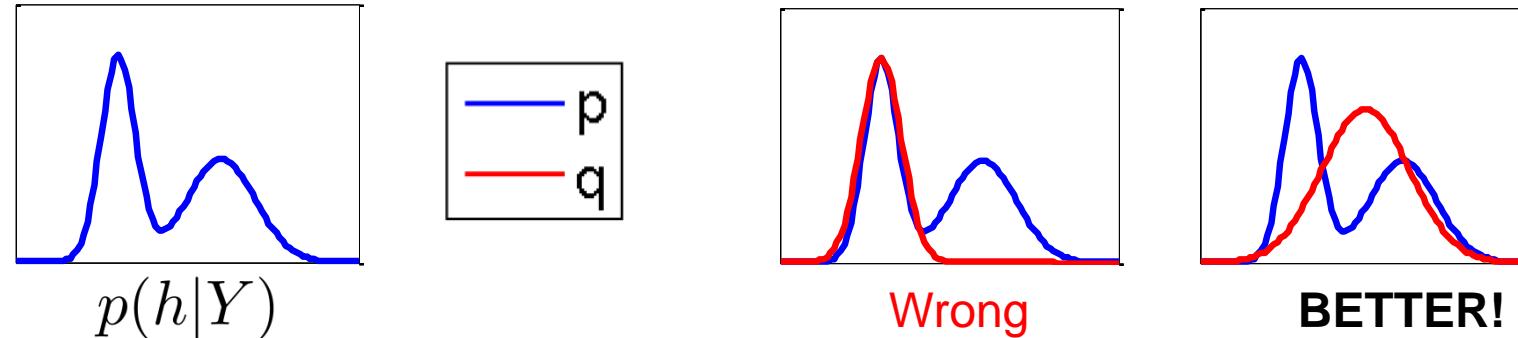
# Negative variational free energy (1)

$$\log p(\hat{Y}) = F + KL[q(h)||p(h|Y)]$$

the divergence will be zero if the approximated distribution is equal to the posterior one:

$$q(h) = p(h|Y) \longrightarrow F = \log p(Y)$$

$$q_0(h) = \mathcal{N}(h; \nu, \Pi^{-1}) \longrightarrow q(h) = \mathcal{N}(h; \hat{h}, \Sigma_h)$$



# This is from my PhD. thesis:

Define the log evidence as:

$$\log p(\mathbf{Y}) = \int q(\mathbf{h}) \log p(\mathbf{Y}) d\mathbf{h}$$

Applying the definition of Eq. (3-6), log evidence can be extended to:

$$\begin{aligned} \log p(\mathbf{Y}) &= \int q(\mathbf{h}) \log \frac{p(\mathbf{Y}, \mathbf{h})}{p(\mathbf{h}|\mathbf{Y})} d\mathbf{h} = \int q(\mathbf{h}) \log \frac{p(\mathbf{Y}, \mathbf{h})q(\mathbf{h})}{q(\mathbf{h})p(\mathbf{h}|\mathbf{Y})} d\mathbf{h} \\ &= \int q(\mathbf{h}) \log \frac{p(\mathbf{Y}, \mathbf{h})}{q(\mathbf{h})} d\mathbf{h} + \int q(\mathbf{h}) \log \frac{q(\mathbf{h})}{p(\mathbf{h}|\mathbf{Y})} d\mathbf{h} \\ &= F + \text{KL}[q(\mathbf{h})||p(\mathbf{h}|\mathbf{Y})] \end{aligned}$$

# Negative variational free energy (2)

The free energy can be expressed as:

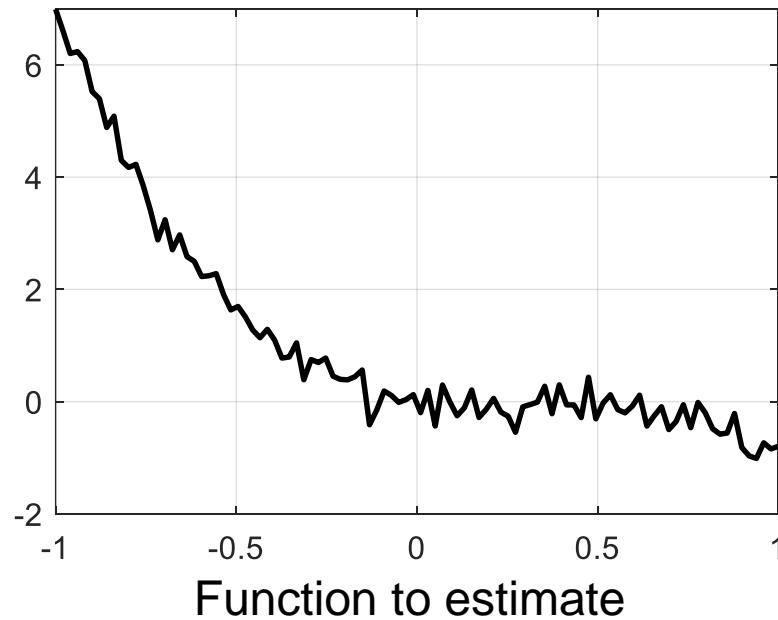
$$\boxed{F = -\frac{N_t}{2} \text{tr}(C_Y \Sigma_Y^{-1}) - \frac{N_t}{2} \log |\Sigma_Y| - \frac{N_c N_t}{2} \log(2\pi) \\ - \frac{1}{2} \text{tr}((\hat{h} - \nu)^T \Pi (\hat{h} - \nu)) + \frac{1}{2} \log |\Pi \Sigma_h|}$$

Reducing constant terms and assuming zero mean priors:

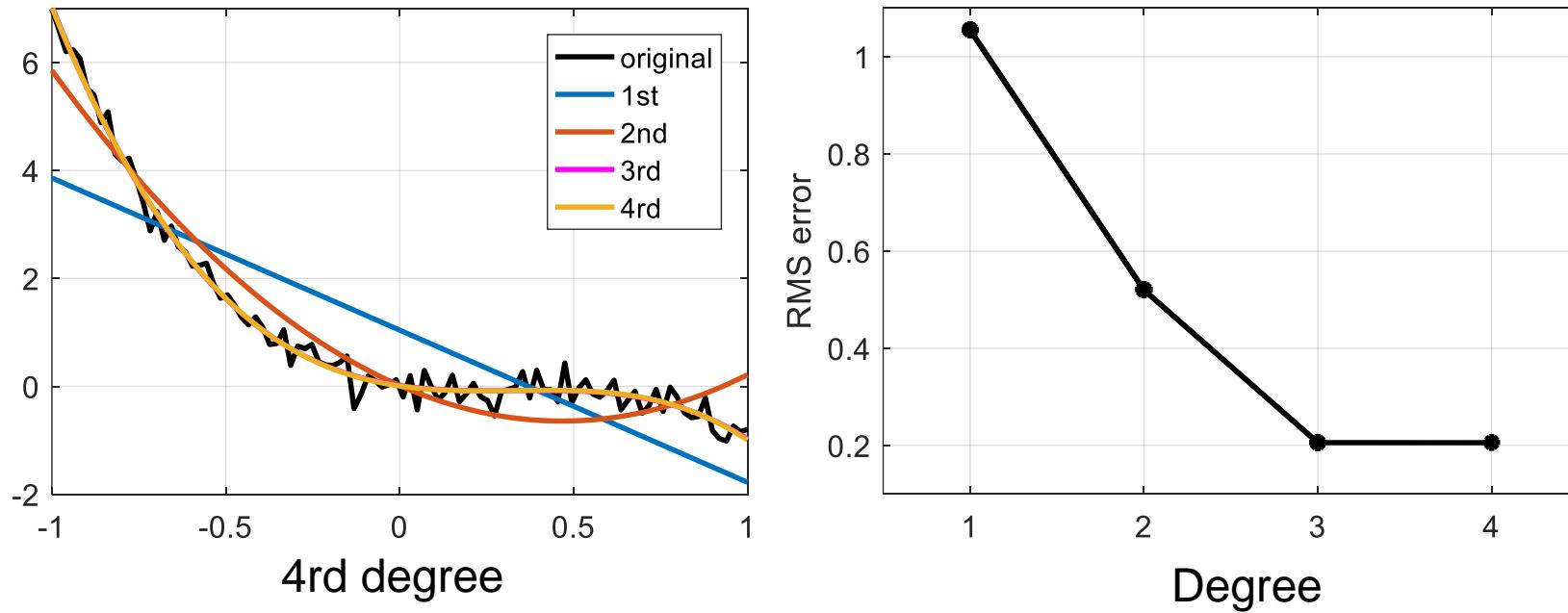
$$F = - \left[ \begin{array}{c} \text{Model} \\ \text{error} \end{array} \right] - \left[ \begin{array}{c} \text{Size of model} \\ \text{covariance} \end{array} \right] - \left[ \begin{array}{c} \text{Num of data} \\ \text{samples} \end{array} \right] \rightarrow \textbf{Accuracy} \\ - \left[ \begin{array}{c} \text{Error in} \\ \text{hyperparameters} \end{array} \right] + \left[ \begin{array}{c} \text{Error in covariance} \\ \text{of hyperparameters} \end{array} \right] \rightarrow \textbf{Complexity}$$

# Trade-off between accuracy and complexity

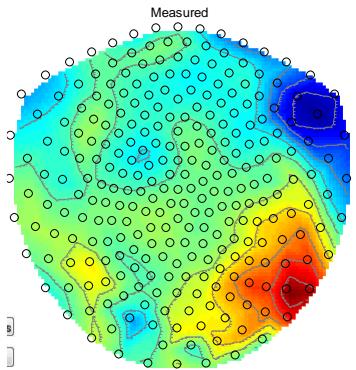
Approach	Complexity term
AIC (Akaike, 1974)	$N_q$
BIC (Schwarz, 1978)	$\frac{N_q}{2} \log N_t$
Linear function (Wipf and Nagarajan, 2009)	$h$
<i>free energy</i> (Friston et al., 2008)	$\frac{1}{2} \text{tr} ((h - \nu)^T \Pi (h - \nu)) - \frac{1}{2} \log  \Pi \Sigma_h $



# Trade-off between accuracy and complexity

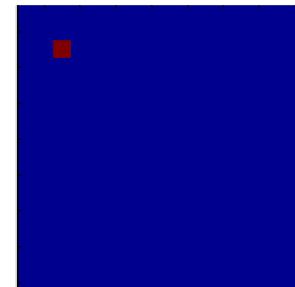


$\mathbf{Y}$  (measured field)

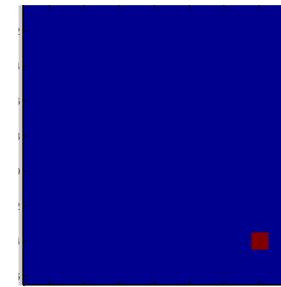


Prior

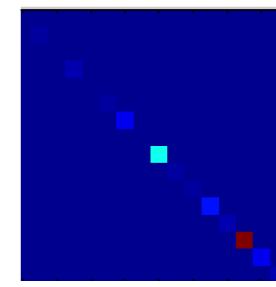
Incorrect prior



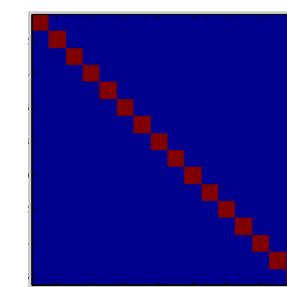
Ground truth



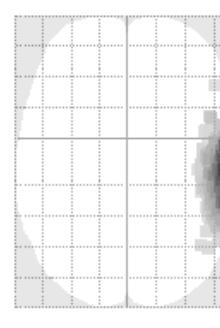
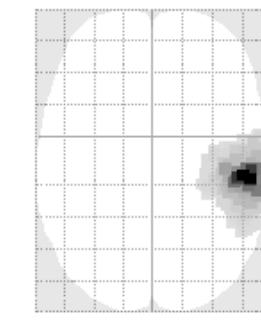
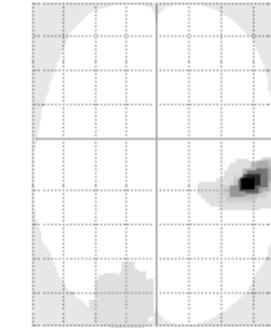
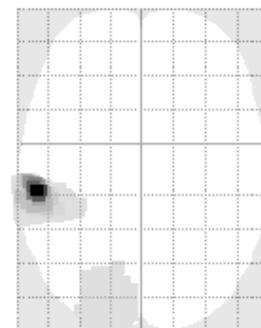
Beamformer



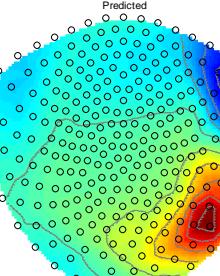
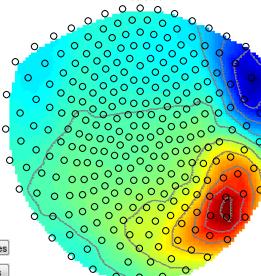
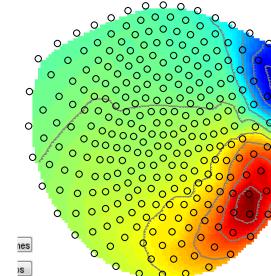
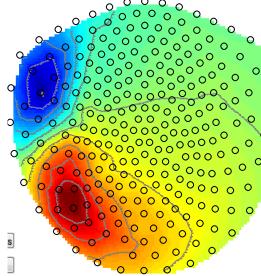
Minimum norm



Estimated Current flow



Predicted data



Variance explained

11 %

96%

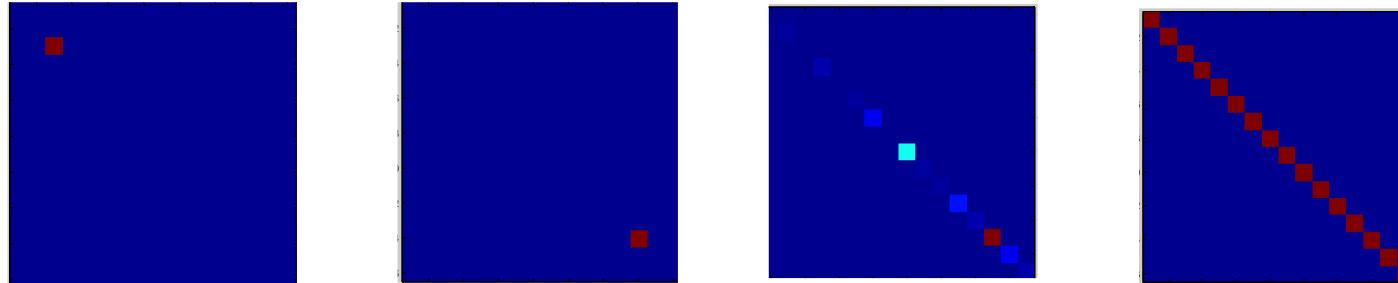
97%

98%

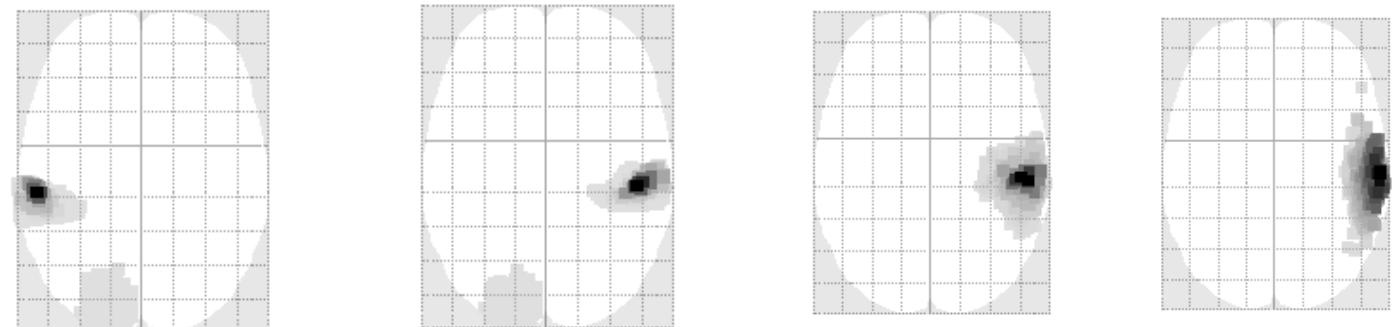
How do we chose between priors ?

# How do we chose between priors ?

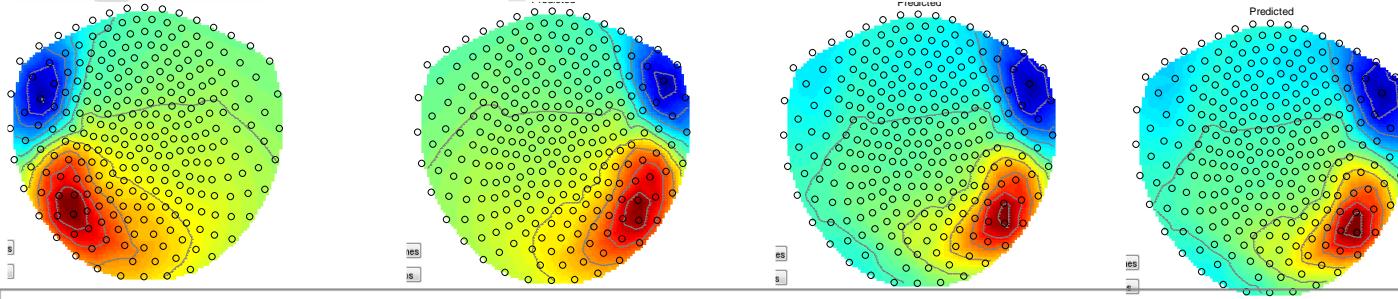
Prior



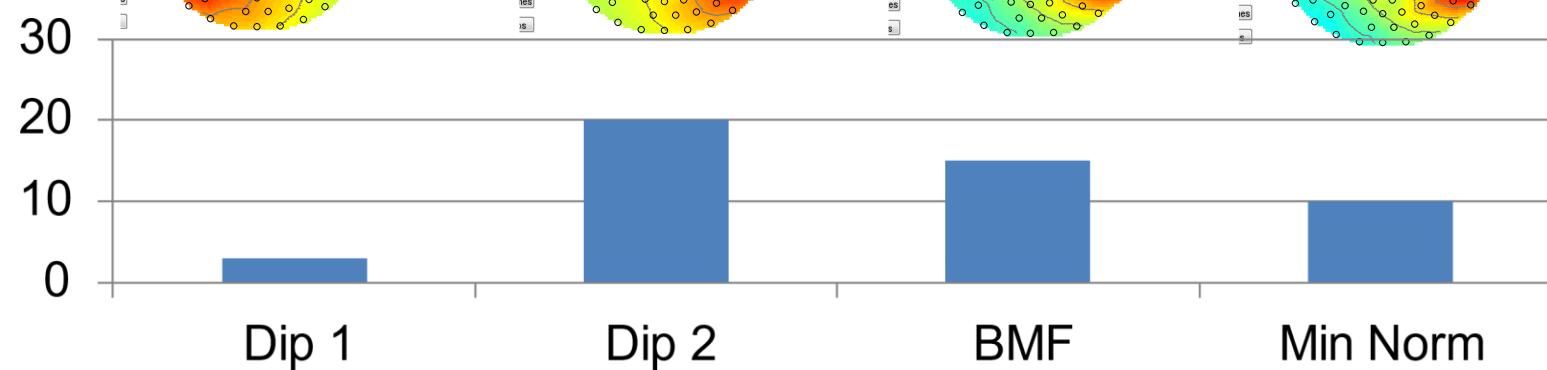
Estimated Current flow



Predicted data



Free energy  
(log model  
evidence)



# Multiple Sparse Priors (MSP)

# Multiple sparse priors (1)

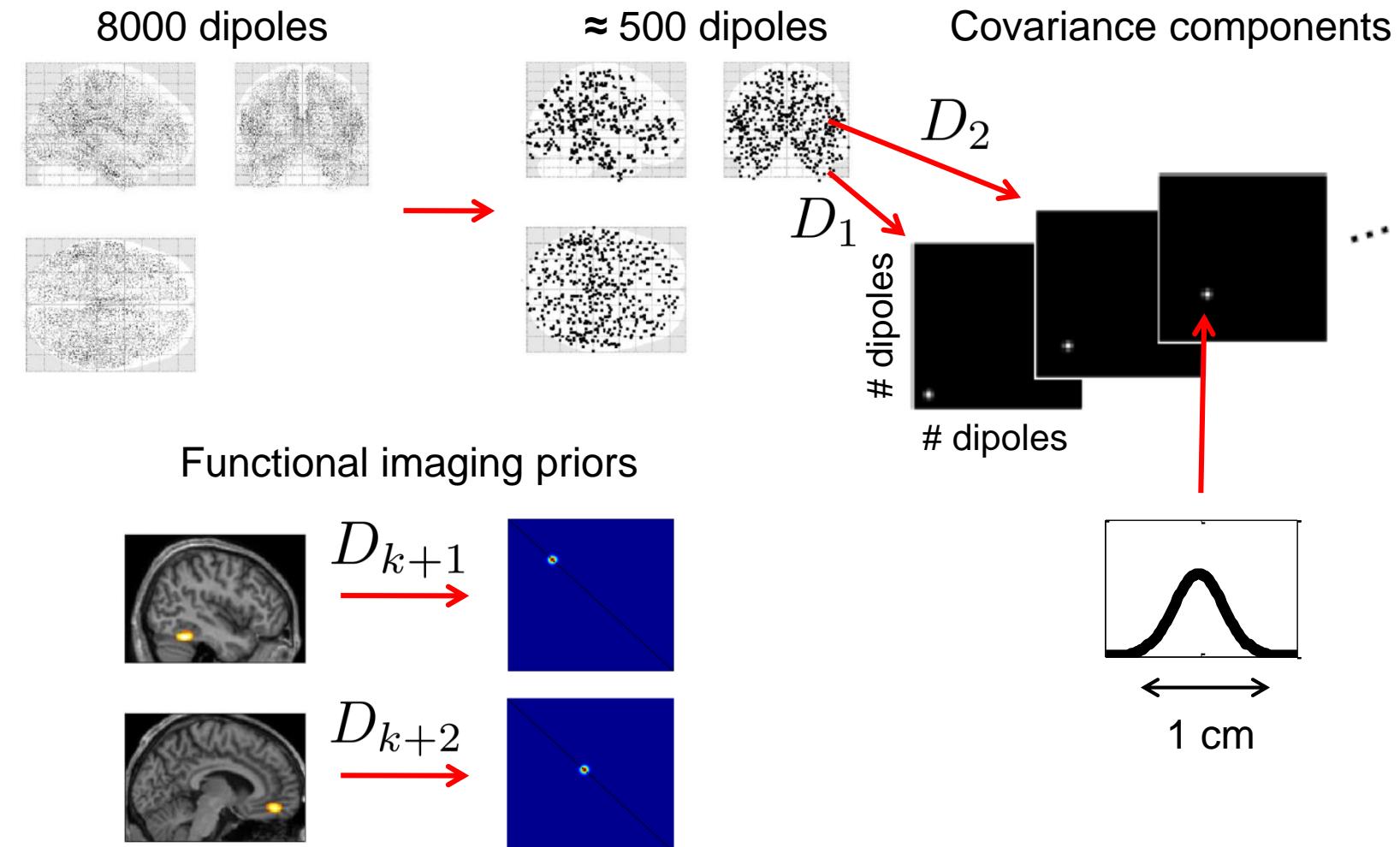
All prior information can be included as the linear combination of a set of covariance components

$$\hat{J} = Q L^T (\Sigma_\epsilon + L Q L^T)^{-1} Y$$

$$Q = \sum_{i=1}^{N_q} h_i D_i$$

$$D = \{D_1, \dots, D_{N_q}\}$$
$$h = \{h_1, \dots, h_{N_q}\}$$

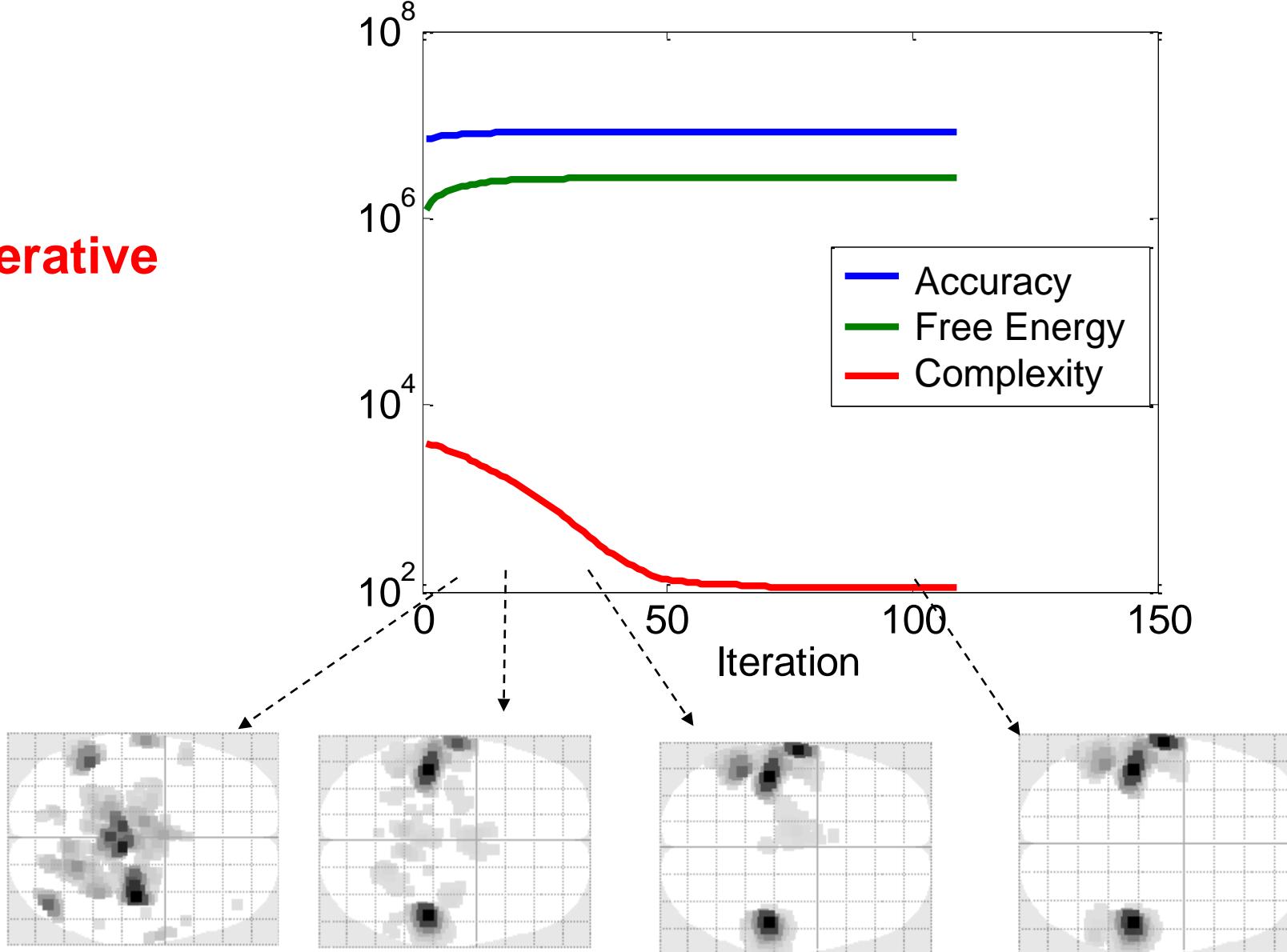
# Multiple sparse priors (2)



# Multiple Sparse priors

So now construct the priors to maximise model evidence

**Iterative**



# Conclusion

- M/EEG inverse problem can be solved... If you have some prior knowledge.
- All prior knowledge encapsulated in a source covariance matrix  $Q$ .
- Can test among priors (or develop new priors) within a Bayesian framework.

# References

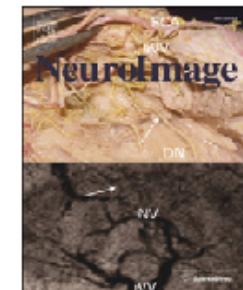
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Technical Note

## Algorithmic procedures for Bayesian MEG/EEG source reconstruction in SPM<sup>☆</sup>



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### ABSTRACT

The MEG/EEG inverse problem is ill-posed, giving different source reconstructions depending on the initial assumptions made. Bayesian Formalized Bayes allows one to implement most popular MEG/EEG inversion schemes

# Thank you

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And all SPM developers

