Robust Functional Connectivity from MEG using Network Localized Granger Causality: Directional Connectivity Results in Physiological Frequency Bands

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Introduction

- Identifying causal relationships between different cortical areas to understand mechanisms behind sensory processing
- Connectivity characterized by the temporal predictability of activity across brain regions via Granger causality (GC)
- Challenges with Magnetoencephalography (MEG): data are low-dimensional, noisy, and linearly mixed versions of underlying source activities
- Conventional methods (two-stages):



• Drawbacks: bias propagation, especially in spatial leakage

Model

• Observation model:

 $\mathbf{y}_t = \mathbf{C}\mathbf{x}_t + \mathbf{n}_t, \ t = 1, 2, \cdots, T$

 $\mathbf{y}_t \in \mathbb{R}^M \mathsf{MEG}$ observation, $\mathbf{C} \in \mathbb{R}^{M \times N}$ lead field matrix $\mathbf{x}_t \in \mathbb{R}^N$ source activity, $\mathbf{n}_t \in \mathbb{R}^M$ measurement noise

• Source dynamic model (auto-regressive):

$$\mathbf{x}_t = \sum_{k=1}^{q} \mathbf{A}_k \mathbf{x}_{t-k} + \mathbf{w}_t, \quad t = 1, 2, \cdots, T$$

 $\mathbf{A}_k \in \mathbb{R}^{N \times N}$ coefficient matrix, $\mathbf{w}_t \in \mathbb{R}^N$ noise process

- Distributional assumptions:
- $\mathbf{n}_t \sim zero$ -mean Gaussian (known covariance)
- $\mathbf{w}_t \sim zero$ -mean Gaussian, independent sources (unknown diagonal covariance Q)

Parameter Estimation[†]

- Challenge: source activities are unknown
- Solution: Expectation Maximization (EM)
- At the *l*-th iteration:

E-step:
$$Q(\boldsymbol{\theta}|\widehat{\boldsymbol{\theta}}^{(l)}) = \mathbb{E}\left[\log p(\mathbf{x}_{1:T}, \mathbf{y}_{1:T}; \boldsymbol{\theta}) \middle| \mathbf{y}_{1:T}; \widehat{\boldsymbol{\theta}}^{(l)} \right]$$

M-step: $\widehat{\boldsymbol{\theta}}^{(l+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \left\{ Q(\boldsymbol{\theta}|\widehat{\boldsymbol{\theta}}^{(l)}) + R_{\ell_1}(\boldsymbol{\lambda}, \boldsymbol{\theta}) \right\}$

• ℓ_1 -norm regularization is utilized at the Mstep to mitigate the ill-posedness resulting from the low-dimensional measurements

- Goal: directly localize without an localization step
- Method: Network Causality (NLGC)



Granger Causality

- Consider link $(\tilde{i} \rightarrow i)$ with following models: Full: $\mathbf{x}_t^{(i)} = \sum \sum a_{i,j,k} \mathbf{x}_{t-k}^{(j)} + \mathbf{w}_t^{(i)}, \quad \mathbf{w}_t^{(i)} \sim \mathcal{N}(0, \sigma_i^2)$ Reduced: $\mathbf{x}_{t}^{(i)} = \sum_{i} \sum_{j} a'_{i,j,k} \mathbf{x}_{t-k}^{(j)} + \mathbf{w'}_{t}^{(i)}, \quad \mathbf{w'}_{t}^{(i)} \sim \mathcal{N}(0, \sigma_{i \setminus \tilde{i}}^{2})$
- Granger Causality (GC) measure: $\mathcal{F}_{(\tilde{i} \to i)} = \log \left(\frac{\sigma_{i \setminus \tilde{i}}^2}{\sigma_i^2} \right)$

• $\mathcal{F}_{(\tilde{i} \rightarrow i)} \gg 0$: GC link exists.

Fig. 2. GC link $(\tilde{i} \rightarrow i)$ implies temporal predictability of source i by \tilde{i} .



Statistical Inference[†]

- Two hypothesis for link $(\tilde{i} \rightarrow i)$: $H_{(\tilde{i}\mapsto i),0}$: there is no GC influence $H_{(\tilde{i}\mapsto i),1}$: there is a GC influence
- Asymptotic distributions: $[\mathcal{D}_{(\tilde{i} \to i)} | H_{(\tilde{i} \mapsto i), 0}] \xrightarrow{d} \chi^2(q)$ $[\mathcal{D}_{(\tilde{i} \to i)} | H_{(\tilde{i} \mapsto i),1}] \xrightarrow{d} \chi^2(q)$
- False discovery rate (FDR) control:
- Control FDR via BY procedure

Results: Synthetic Data[†]

influences GC intermediate source Localized Granger NLGC (Novel Contribution) Test Strength

Inverse Solution

relative predictive variance explained



$$(q, \nu_{(\tilde{i} \to i)})$$

- Reject null hypothesis at a confidence level α

[†]For more details, please see Soleimani et al. (2022).

Simulation results suggest that NLGC is more reliable compared to the two-stage procedures.

Fig. 3. Comparison of NLGC with two-stage procedures in realistic simulation. A. Ground truth GC network example, with estimates from by NLGC and two-stage approaches (using MNE, dSPM, and Champagne) [dorsal & lateral brain plots]. NLGC captures nearly all existing GC links with no spurious detection. **B.** ROC curves (hit rate vs. false alarm) for NLGC and twostage approaches for exact/relaxed link localization and without/with model mismatch. NLGC has equal (or better) hit rate with low false alarm rate. **C.** SNR effects without/with model mismatch NLGC consistently maintains low false alarm rates across SNRs.



Results: Tone Processing vs. Resting State^T

• 13 younger and 9 older adults •100 repetitions of tone pips presented at the end of resting state recordings

NLGC identifies network-level age- and Delta + Theta Band Connectivity condition-related changes in the auditory cortex.

Fig. 4. NLGC analysis of recorded MEG data in two frequency bands. A. Extracted GC links between frontal and temporal areas overlaid on dorsal brain plots for younger (top) and older (bottom) adults [0.1-8 Hz]. Notable increase of top-down links from frontal to temporal areas during tone processing compared to resting state. **B.** Percent-age of causal links, averaged over subjects within age-group, between frontal, temporal, and parietal areas for tone processing vs. resting state conditions and younger vs. older adults [0.1-8 Hz]. Dashed ovals indicate indicate corresponding links in A. Notable changes across tasks, including dominantly topdown frontal to temporal/parietal connections during tone processing, contrasting with dominantly bottom-up temporal/parietal to frontal connections during resting state. **C.** Extracted GC links between frontal and parietal areas overlaid on dorsal brain plots for younger and older adults [13-25 Hz]. Notable increase of frontal to parietal links in tone processing for older adults. **D.** Averaged percentage of causal links between frontal, temporal, and parietal areas for tone processing vs. resting state conditions and younger vs. older adults. Dashed ovals indicate corresponding links in **C**. Notable changes across both tasks and age groups, including higher involvement of parietal areas during resting state, increase of frontal-tofrontal connections for younger participants, and top-down links from frontal to parietal areas for older participants, during tone processing.



 Two 40 seconds trials per subject/condition • Connectivity in auditory cortex is investigated

Results: Difficult Listening Experiment

- audio book in two conditions:
- 1) Clean speech (*easy*)
- specified speaker

vounger and older listeners



effect-size) differences (†) by task seen in younger adults, for temporal to frontal connectivity (reduced bottom-up speech processing) and temporal to parietal (increased parietal involvement in speech processing) with task difficulty.

Reference

Paper:

Soleimani B, Das P, Karunathilake IMD, Kuchinsky SE, Simon JZ, Babadi B. (2022) NLGC: Network Localized Granger Causality with Application to MEG Directional Functional Connectivity Analysis, Neuroimage 260, 119496. DOI: https://doi.org/10.1016/j.neuroimage

speech processing with

aging.

Python Package:

Soleimani B, Das P. Network Localized Granger Causality. (2022) GitHub Repository at https://github.com/BabadiLab/NLGC Supported by NSF (OISE 2020624, SMA 1734892 and CCF 1552946) and NIH (R01-DC019394, R01-DC014085, and P01-AG055365)



•1-minute-long speech segments from an

- 13 younger and 9 older listeners
- Connectivity analyzed in theta band (4-8 Hz)
- Frontal, temporal, and parietal lobes are included

2) Mixed speech: two talker speech, male vs. female speaker (*difficult*); task: attend to pre-