

# Principles of Dynamic Causal Modelling for EEG/MEG

**Ryszard Auksztulewicz**

***Wellcome Trust Centre for Neuroimaging***

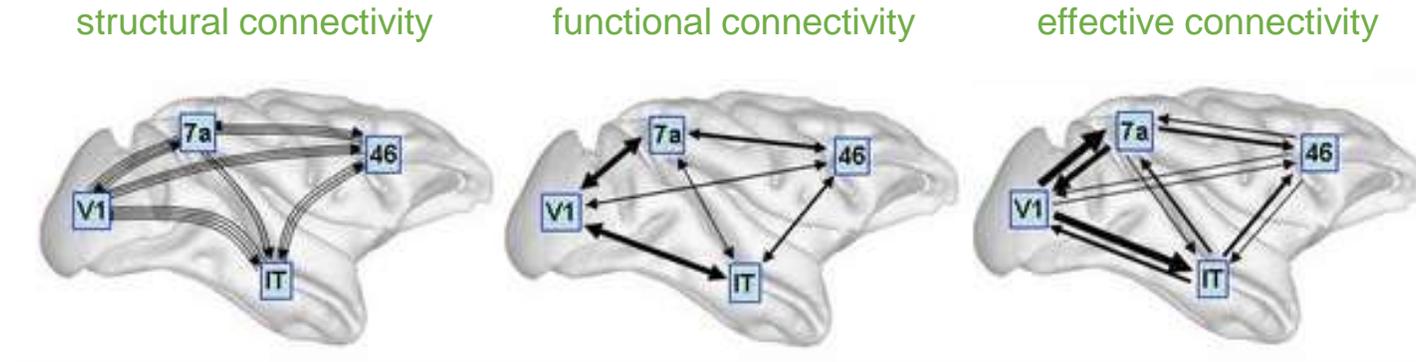
***University College London***

# Overview

- 1 DCM: introduction
- 2 Differential equations
- 3 Neural states dynamics
- 4 Bayesian inference
- 5 Conclusion

# Introduction

*structural, functional and effective connectivity*

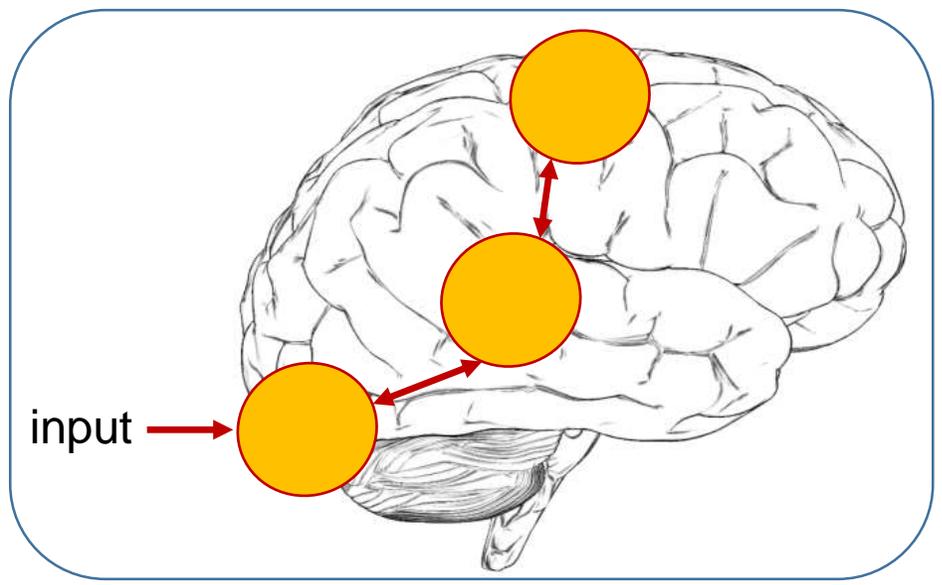
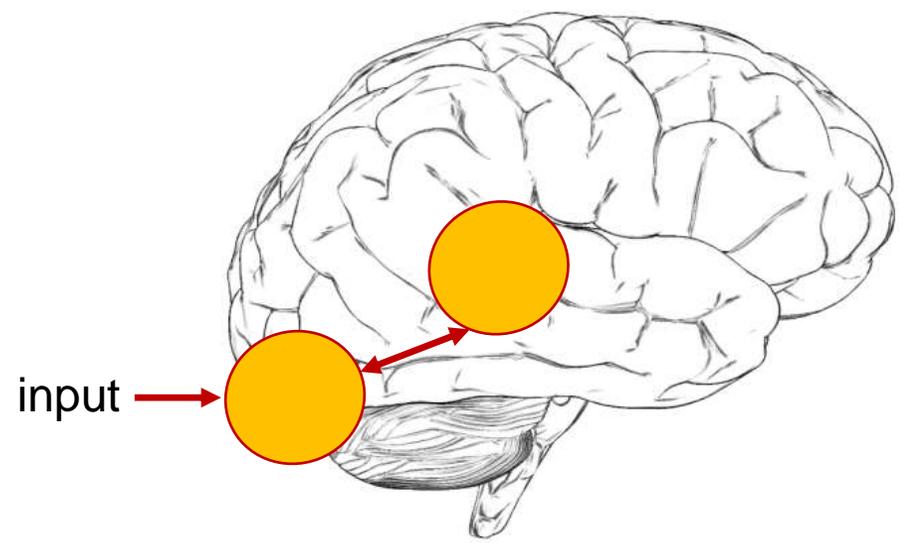


O. Sporns 2007, *Scholarpedia*

- ***structural connectivity***  
= presence of axonal connections
- ***functional connectivity***  
= statistical dependencies between regional time series
- ***effective connectivity***  
= causal (directed) influences between neuronal populations

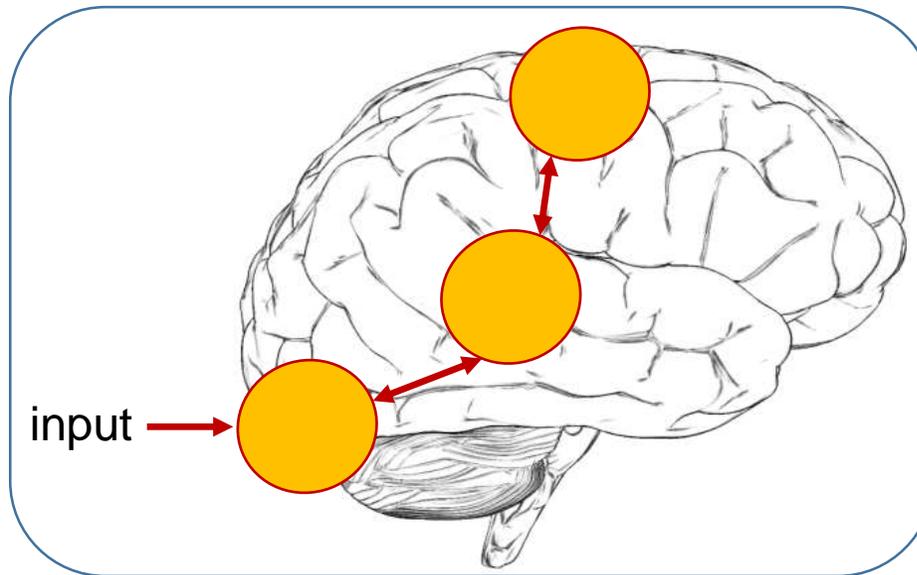
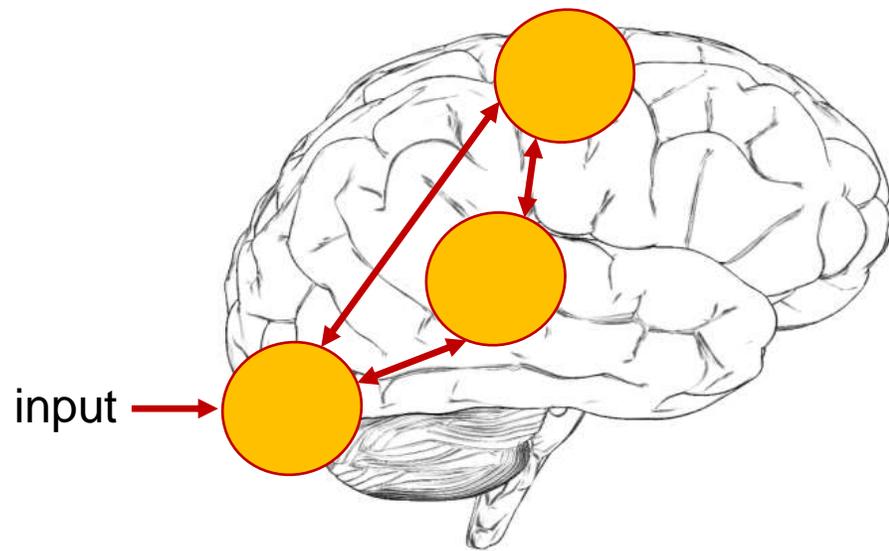
**! connections are recruited in a *context-dependent* fashion**

Does network XYZ explain my data better than network XY?



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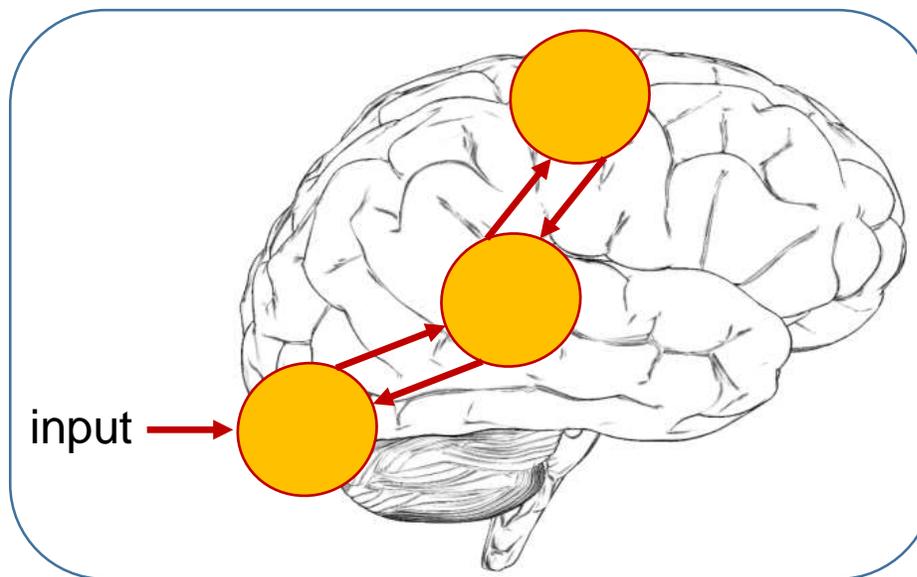
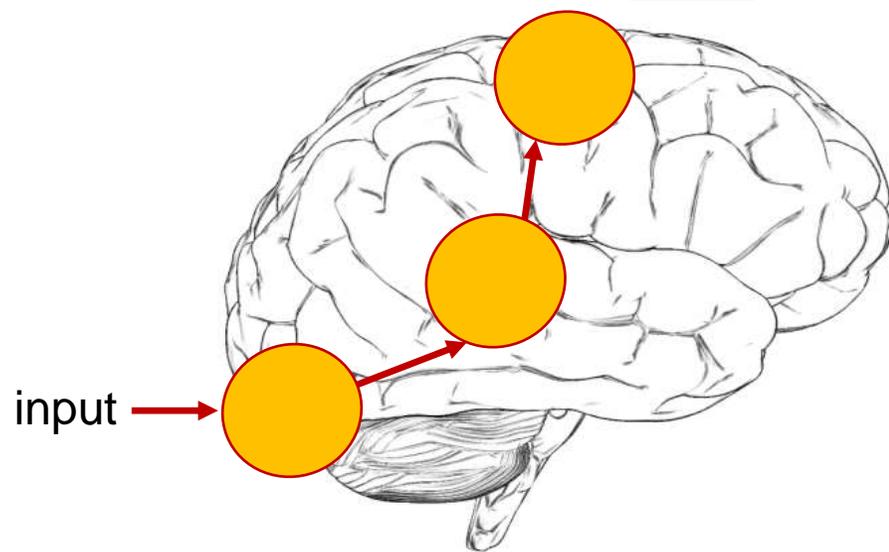
Which XYZ connectivity structure best explains my data?



Does network XYZ explain my data better than network XY?

Which XYZ connectivity structure best explains my data?

Are X & Y linked in a bottom-up, top-down or recurrent fashion?

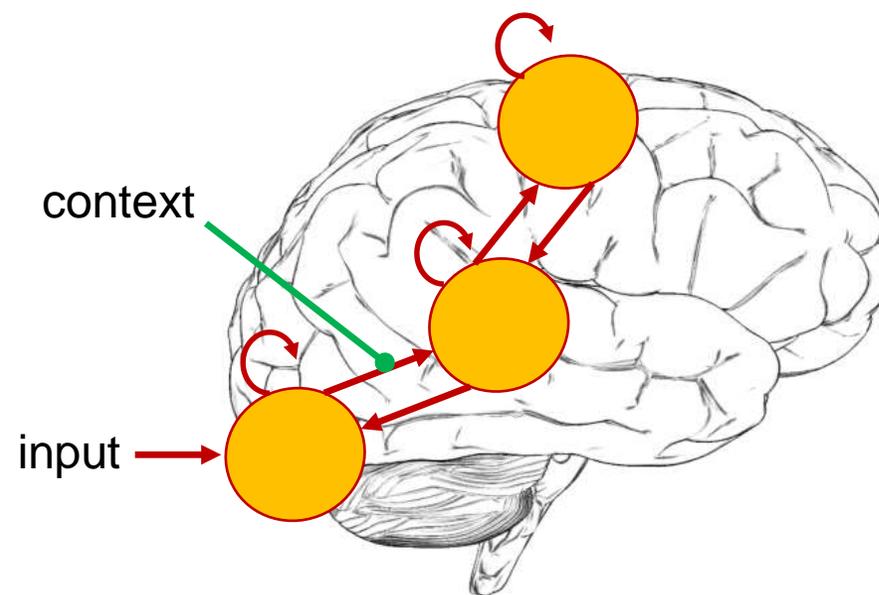


Does network XYZ explain my data better than network XY?

Which XYZ connectivity structure best explains my data?

Are X & Y linked in a bottom-up, top-down or recurrent fashion?

Is my effect driven by extrinsic or intrinsic connections?



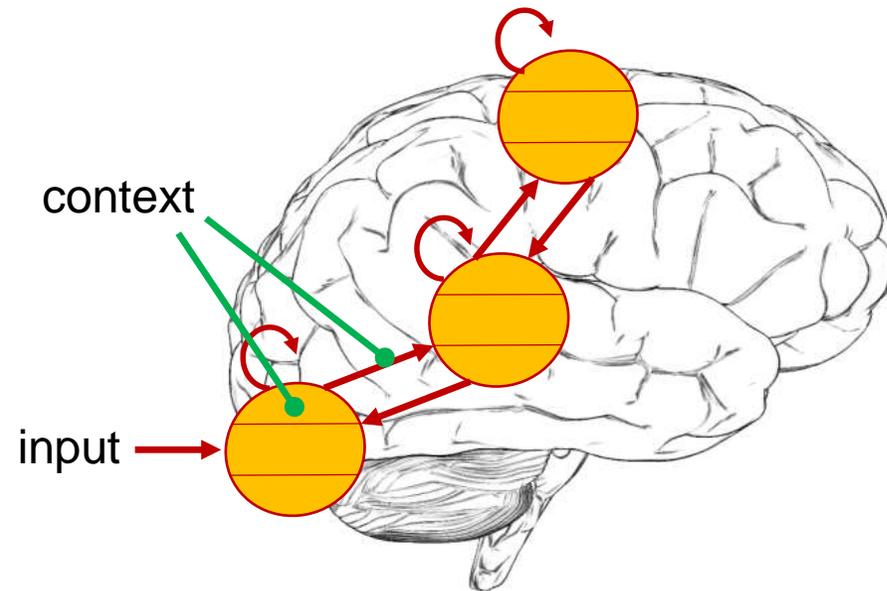
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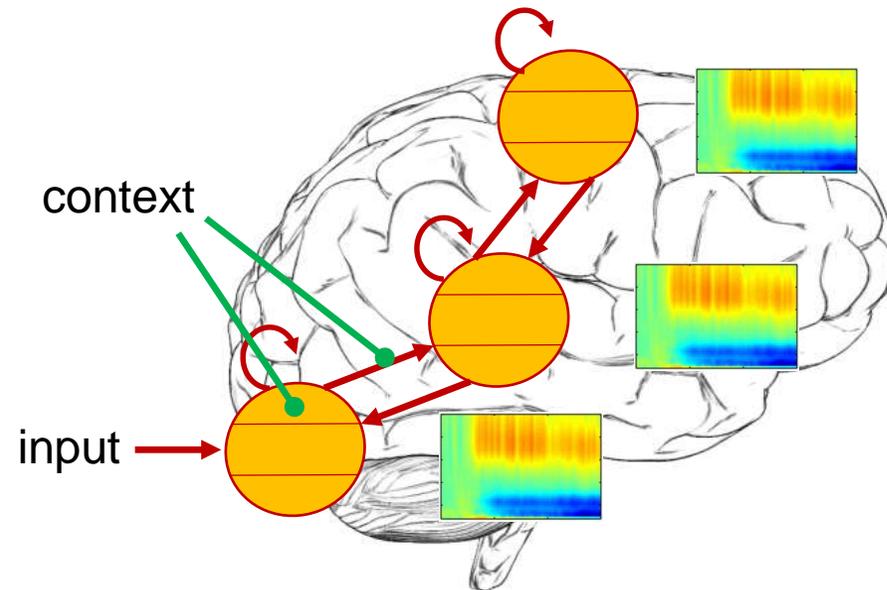
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Which neural populations are affected by contextual factors?

Which connections determine observed frequency coupling?



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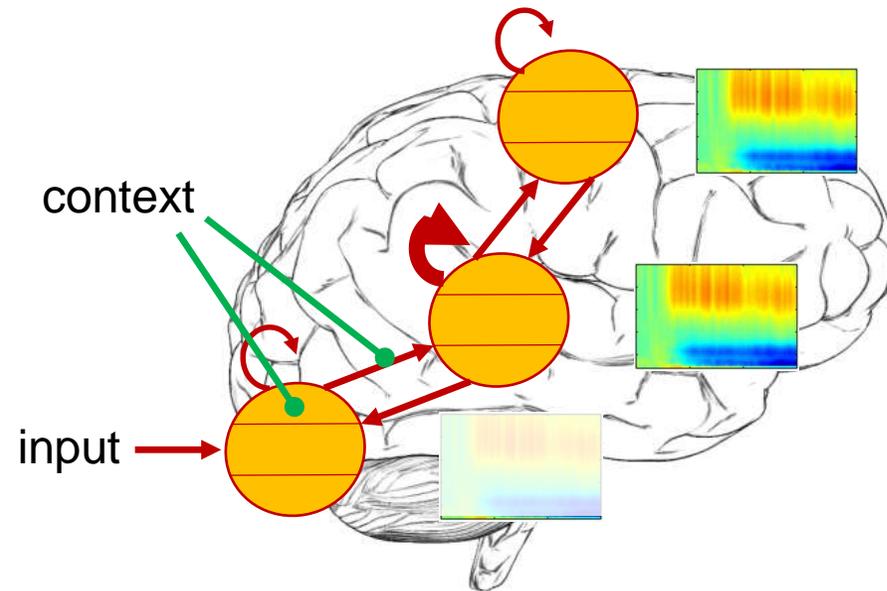
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Which neural populations are affected by contextual factors?

Which connections determine observed frequency coupling?

How changing a connection/parameter would influence data?



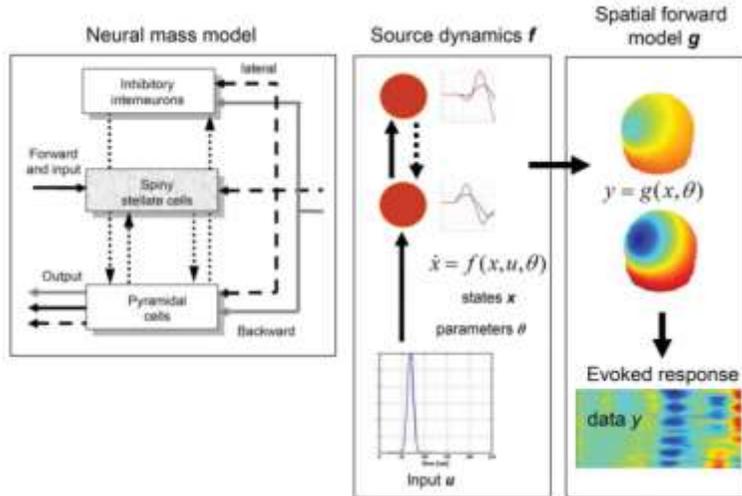
# DCM for EEG/MEG

Physiological

Neurophysiological model

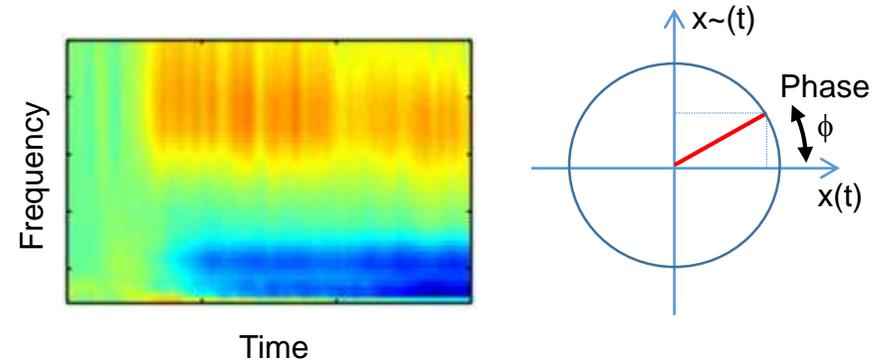
Phenomenological

Models a particular data feature



Electromagnetic forward model included  
States  $x$  different from data  $y$

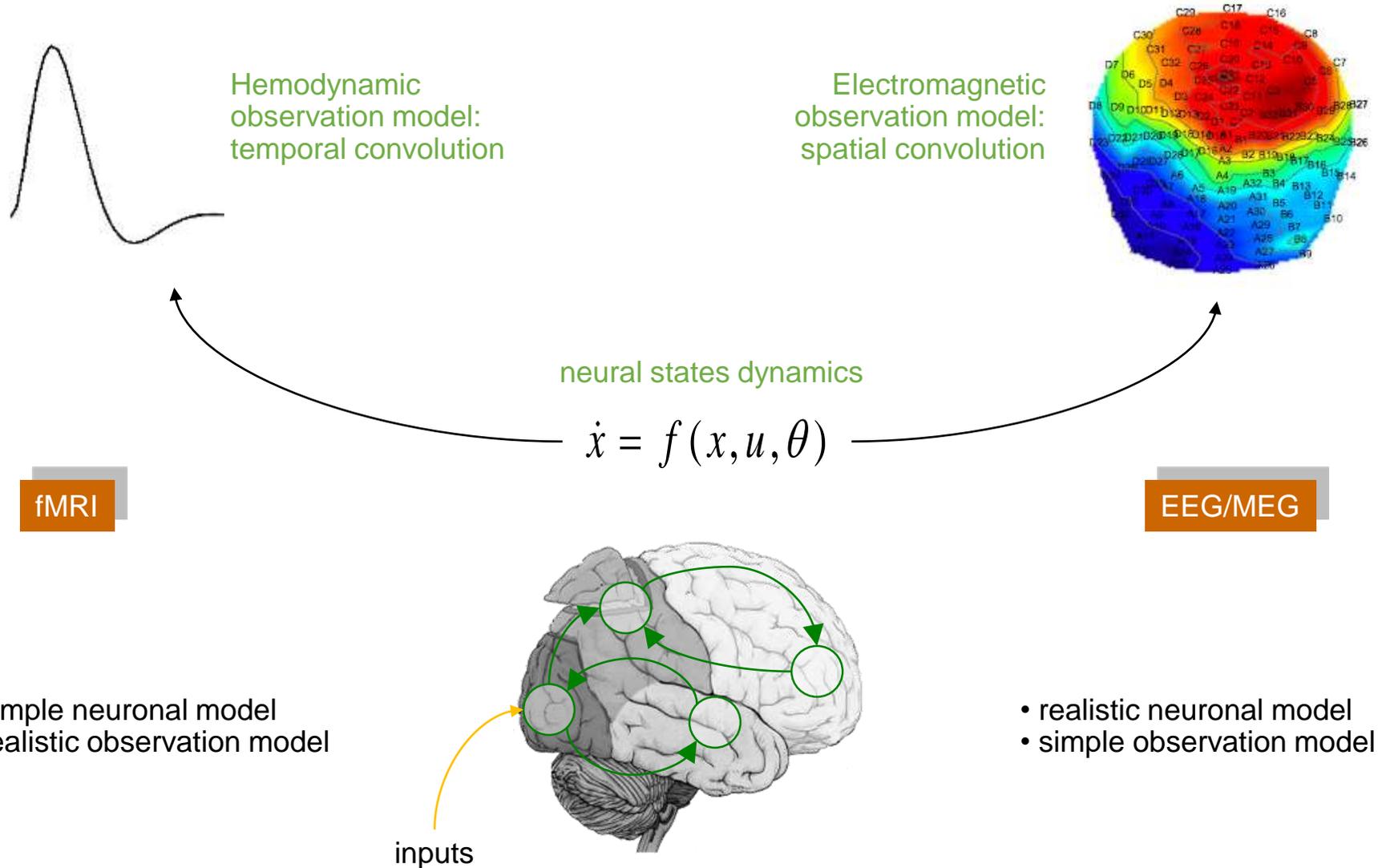
- DCM for event-related potentials
- DCM for cross-spectral density



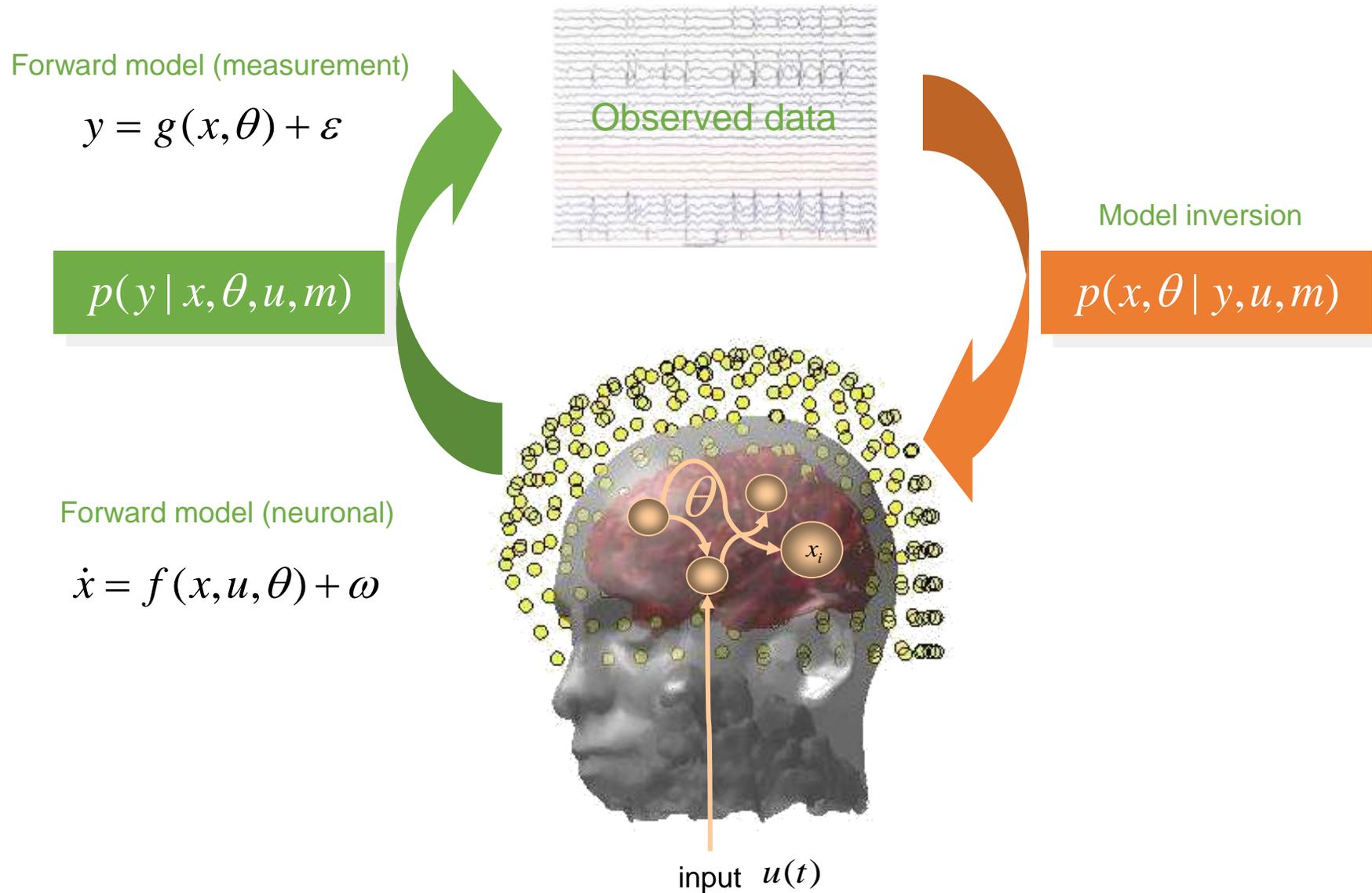
Source locations not optimized  
States  $x$  and data  $y$  in the same “format”

- DCM for Induced Responses
- DCM for Phase Coupling

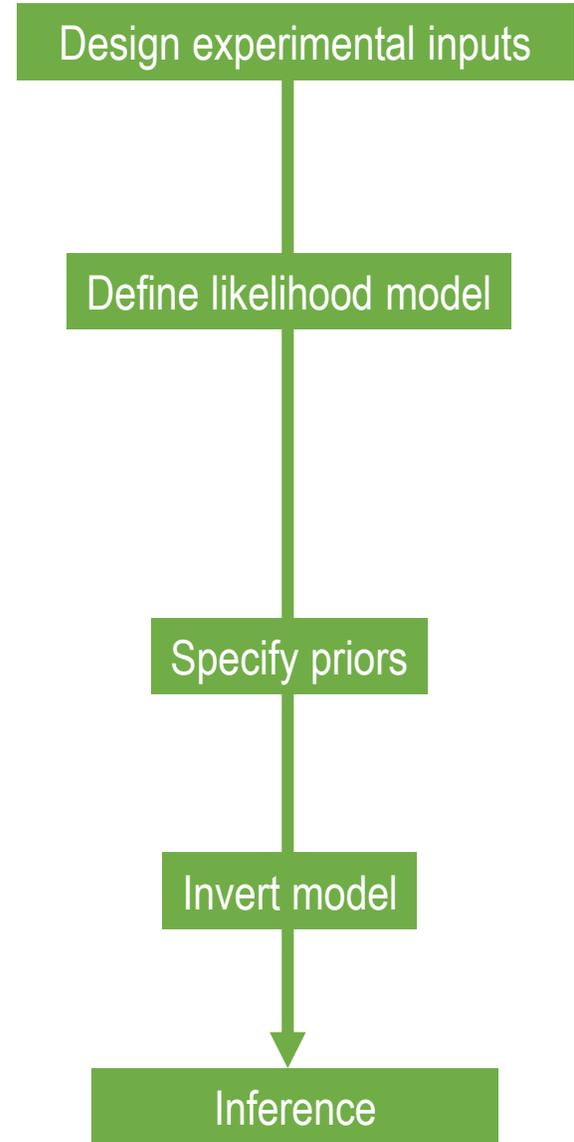
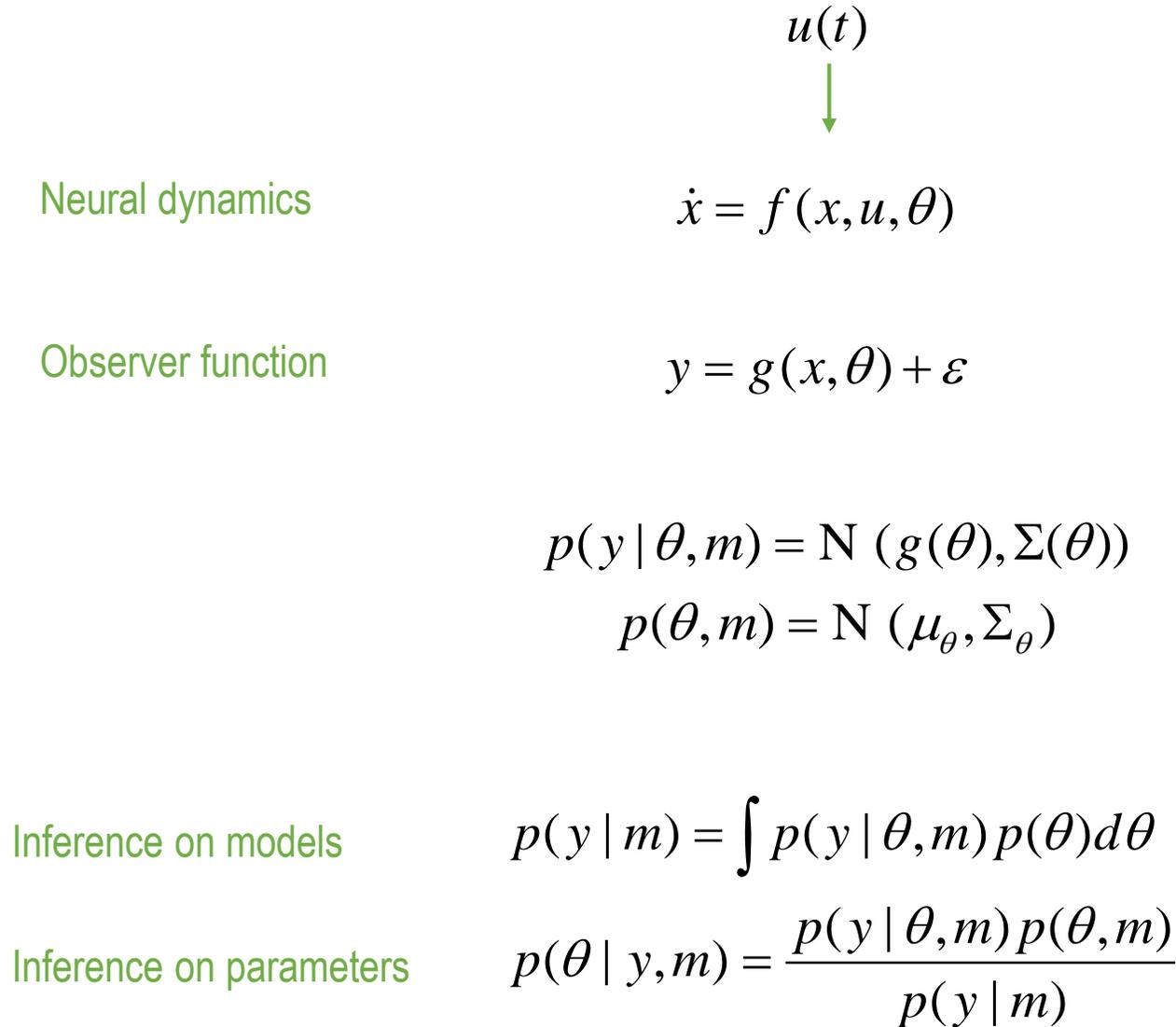
# Evolution and observation mappings



# Forward models and their inversion



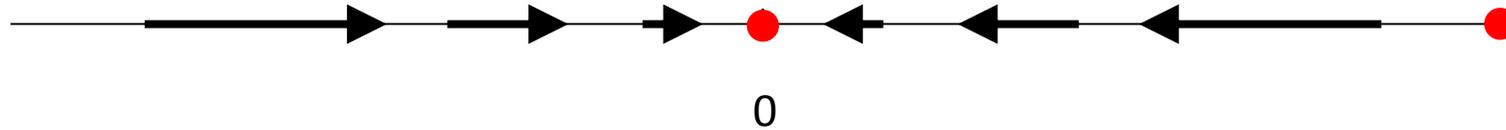
# Model specification and inversion



# Overview

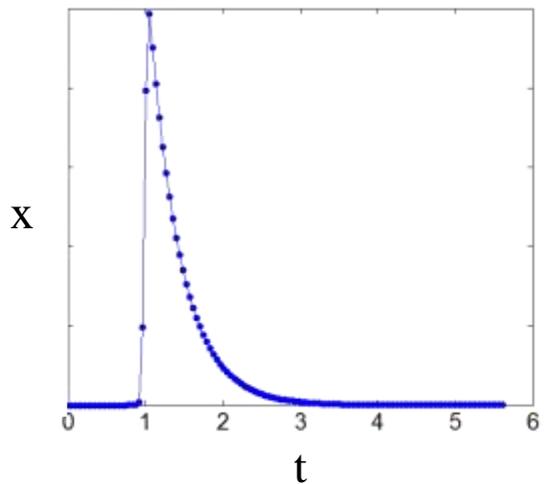
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$$\dot{x} = -k \cdot x$$



Analytic solution

$$x(t) = x_0 e^{-kt}$$



Numerical solution

$$x(0) = x_0$$

$$x(0 + \Delta t) = x(0) - k \cdot x(0) \cdot \Delta t$$

$$x(0 + 2\Delta t) = x(0 + \Delta t) - k \cdot x(0 + \Delta t) \cdot \Delta t$$

...

'Neural' equation (exponential decay)

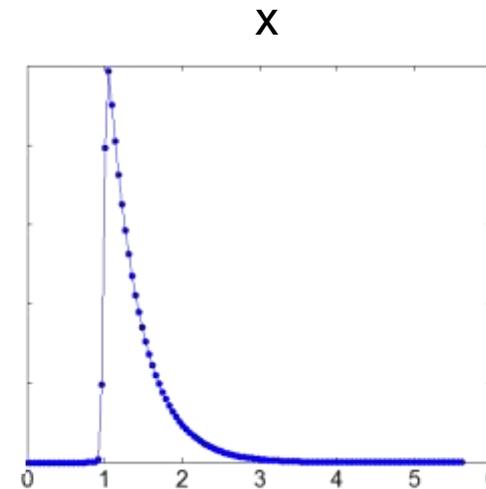
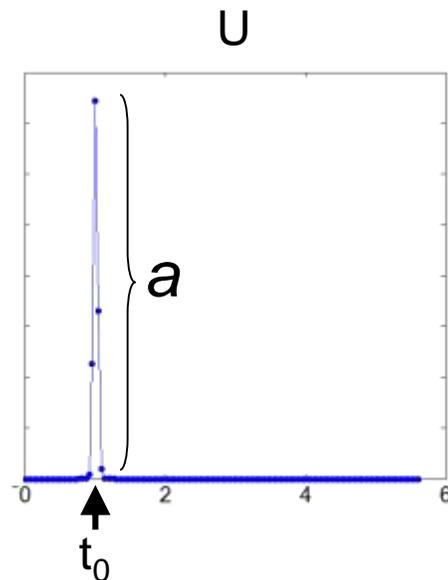
$$\dot{x} = -k \cdot x + U$$

$$U = a \cdot e^{-\frac{(t-t_0)^2}{\Delta t^2}}$$

Observation equation

$$y = G \cdot x$$

$\int \dot{x} dt$   
numerical integration



'Neural' equation (exponential decay)

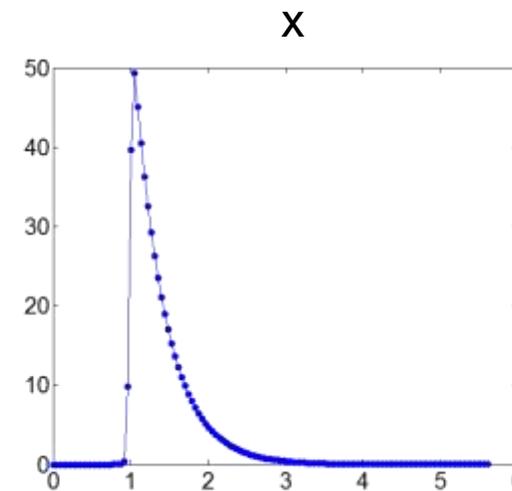
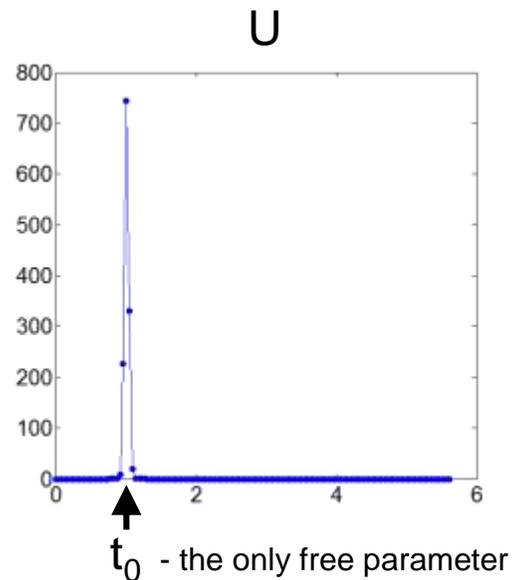
$$\dot{x} = -2.47 \cdot x + U$$

$$U = 750 \cdot e^{-\frac{(t-t_0)^2}{\Delta t^2}}$$

Observation equation

$$y = 1 \cdot x$$

$\int \dot{x} dt$   
numerical integration

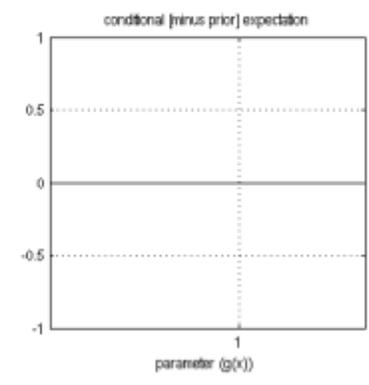
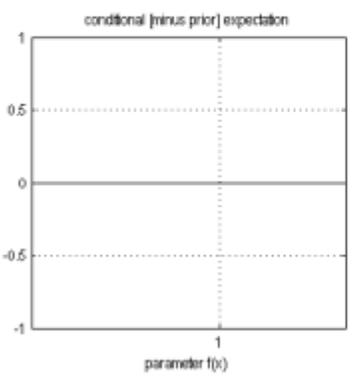
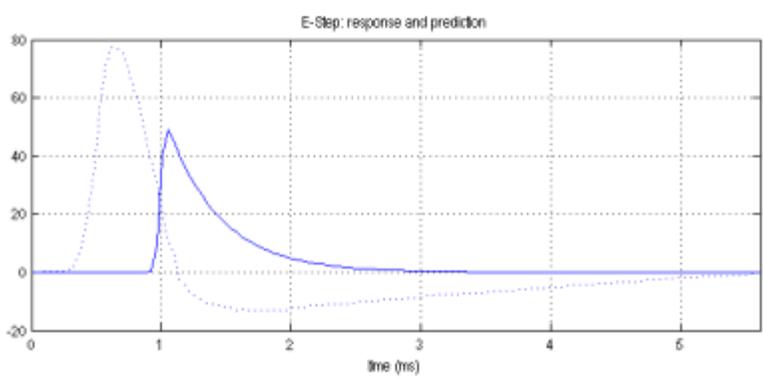
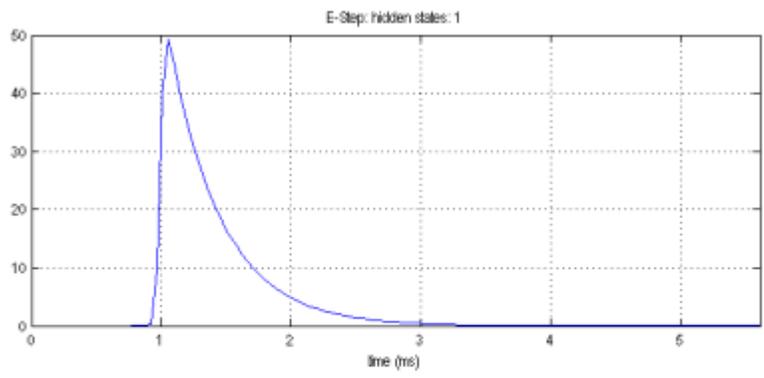


# Optimization scheme for fitting the parameters to the data

- The objective function for optimization is the free energy which approximates the (log) model evidence:

$$p(y|m) = \int p(y|\mathcal{G}, m) p(\mathcal{G}|m) d\mathcal{G}$$

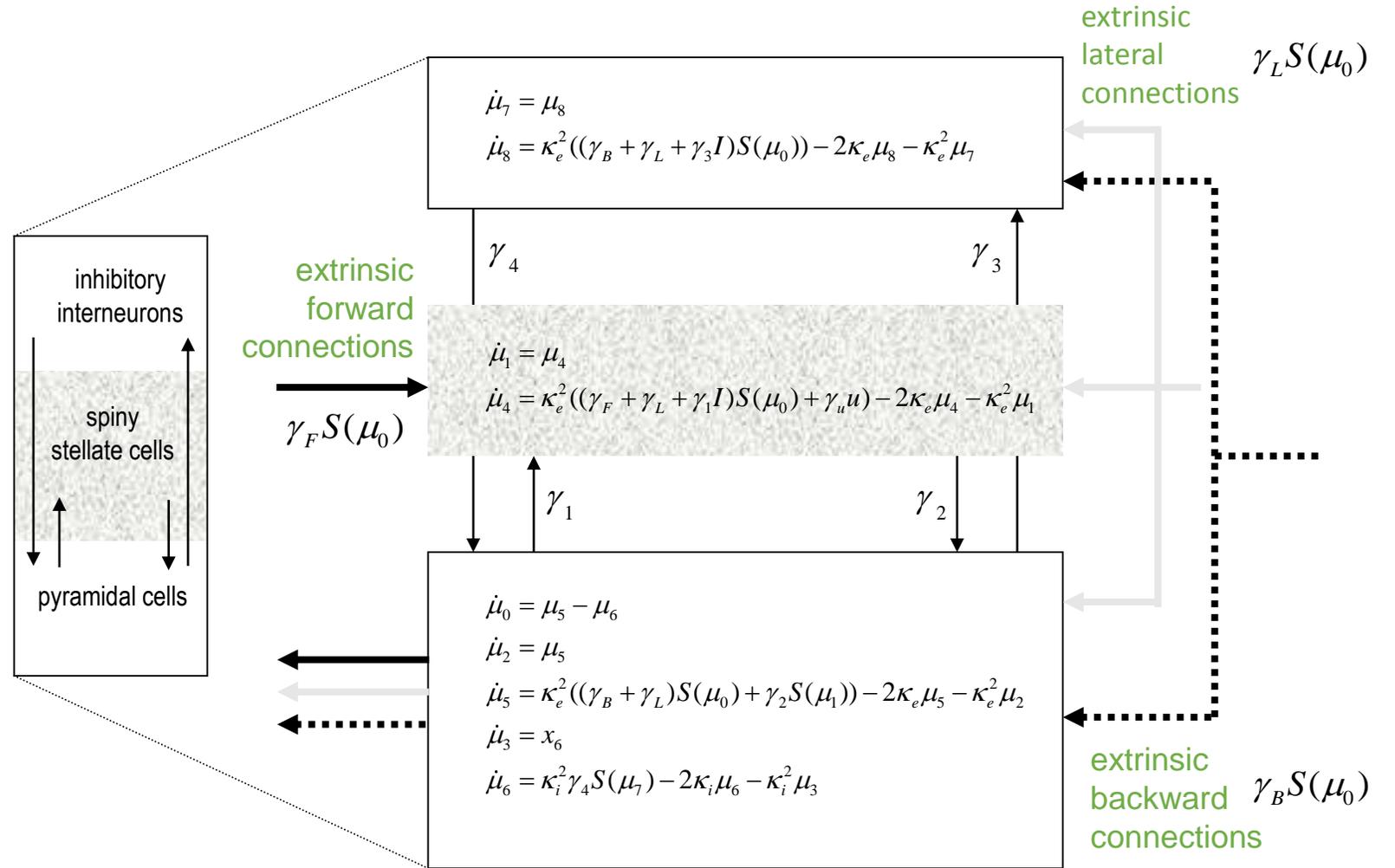
- There are many possible schemes based on different assumptions. Present DCM implementations in SPM use variational Bayesian scheme.
- Once the scheme converges it yields
  - The highest value of free energy the scheme could attain
  - Posterior distribution of the free parameters
  - Simulated data as similar to the original data as the model could generate

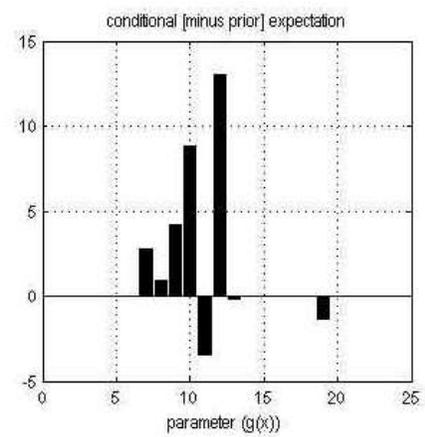
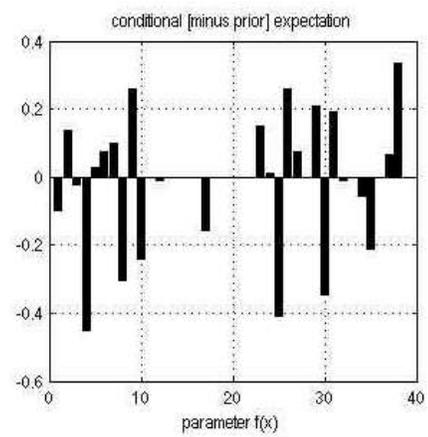
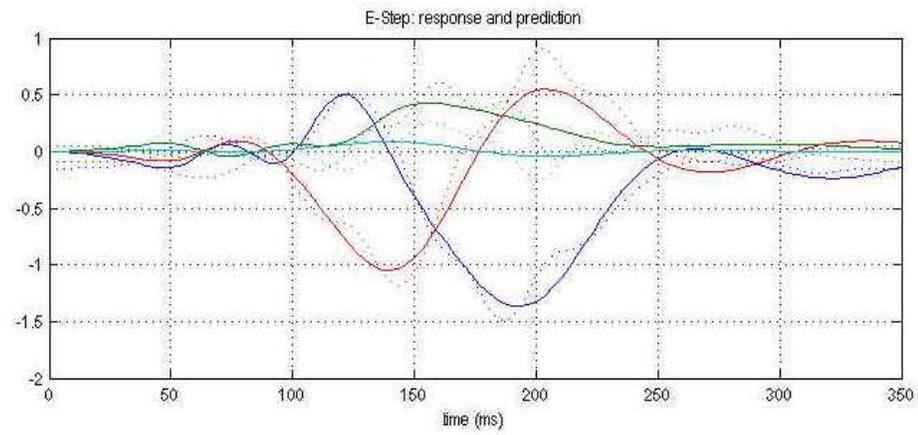
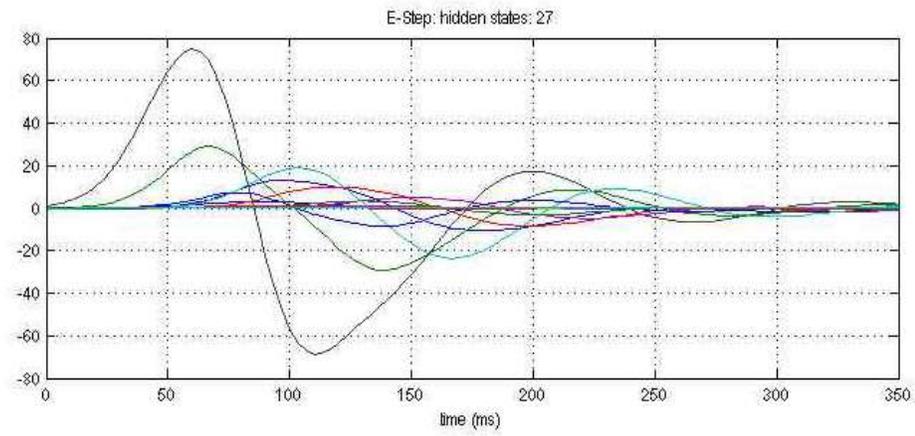


# Neural ensembles dynamics

DCM for M/EEG: *extrinsic connections between brain regions*

$$\dot{x} = -k \cdot x$$





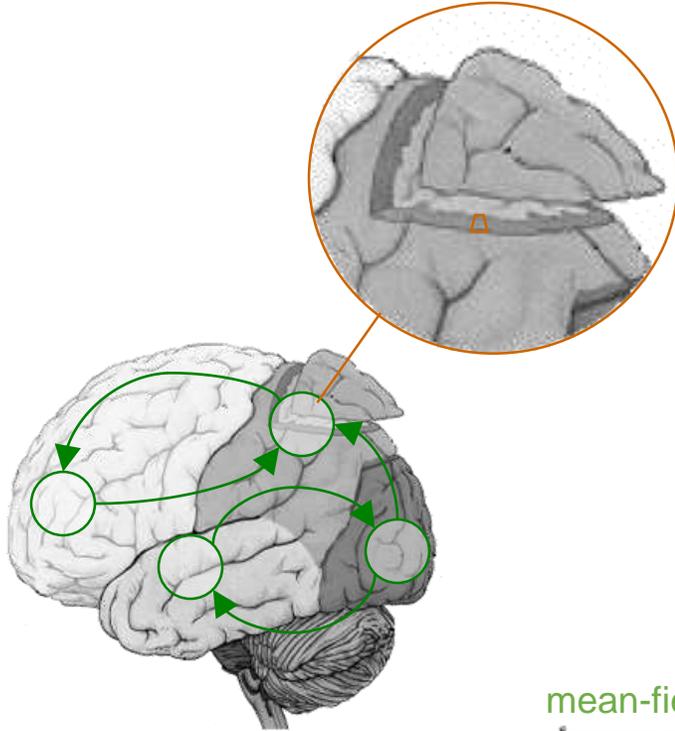
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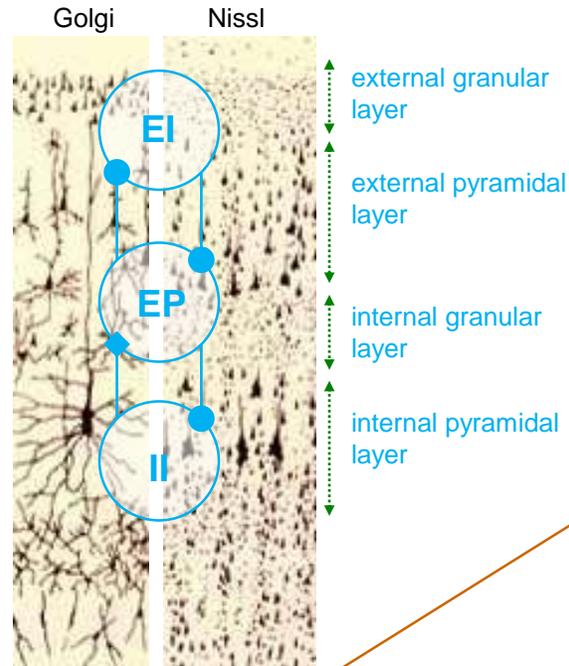
# Neural ensembles dynamics

## DCM for M/EEG: *systems of neural populations*

macro-scale



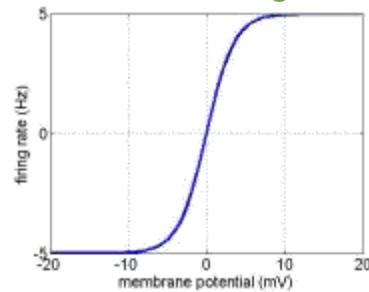
meso-scale



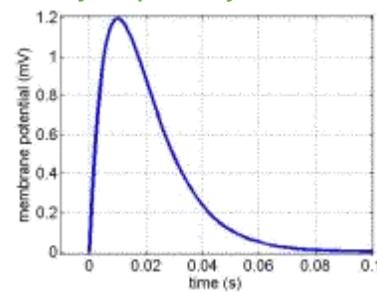
micro-scale



mean-field firing rate

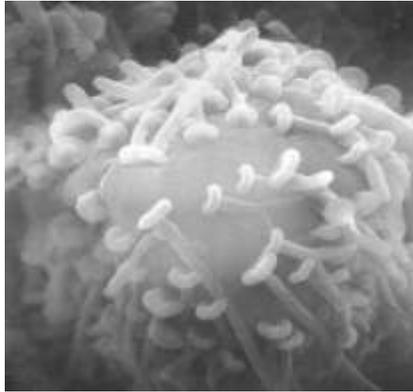


synaptic dynamics



# Neural ensembles dynamics

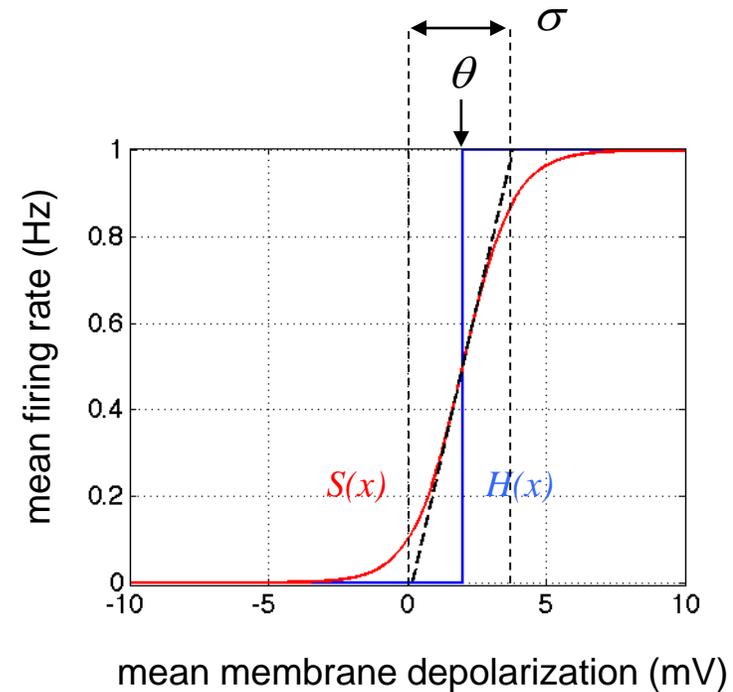
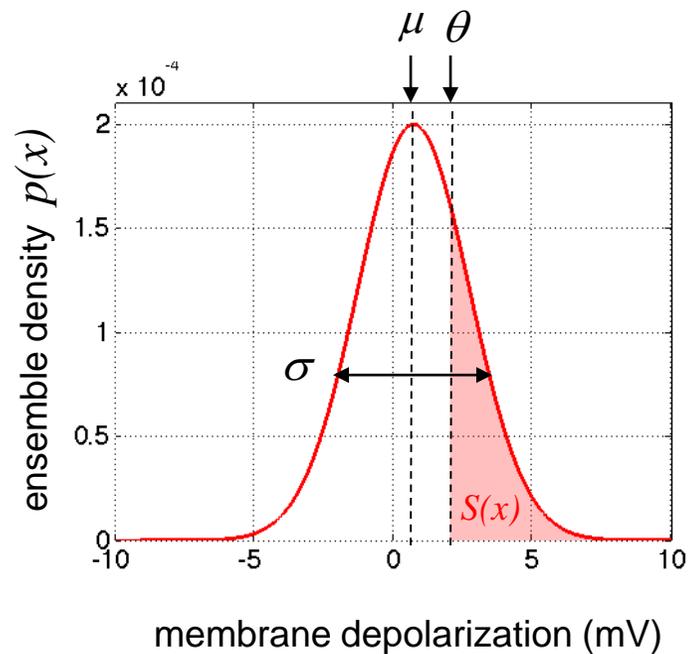
DCM for M/EEG: *from micro- to meso-scale*



$x_j(t)$ : post-synaptic potential of  $j^{\text{th}}$  neuron within its ensemble

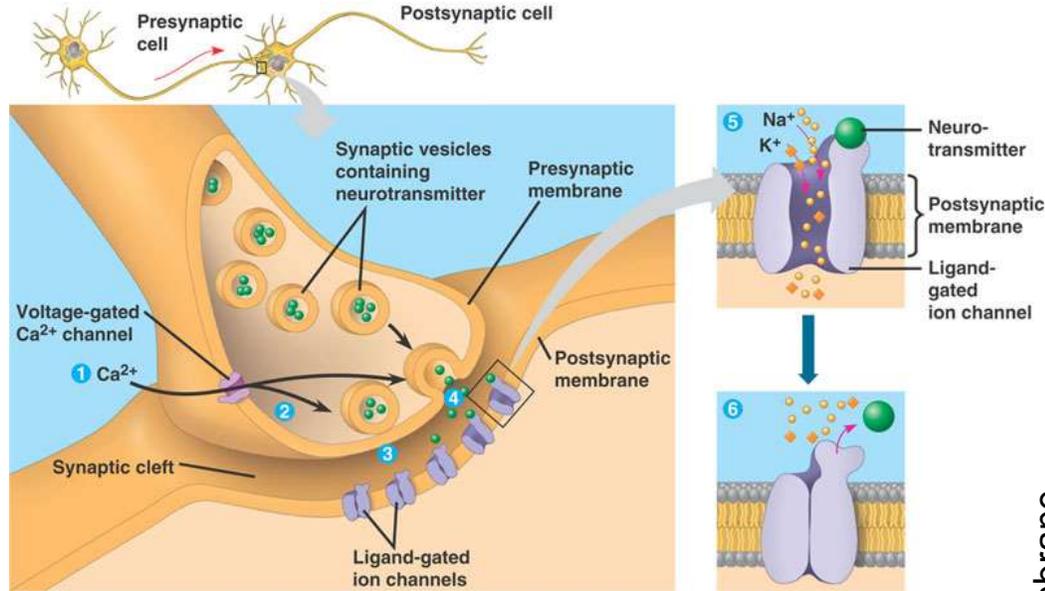
$$\frac{1}{N-1} \sum_{j' \neq j} H(x_{j'}(t) - \theta) \xrightarrow{N \rightarrow \infty} \int H(x(t) - \theta) p(x(t)) dx$$

$\approx S(\mu)$  mean-field firing rate

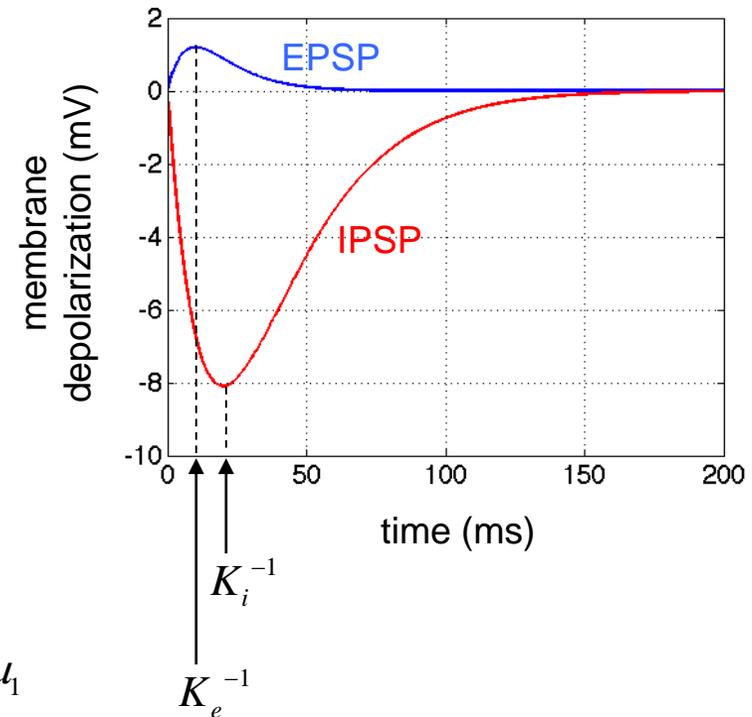


# Neural ensembles dynamics

## DCM for M/EEG: synaptic dynamics



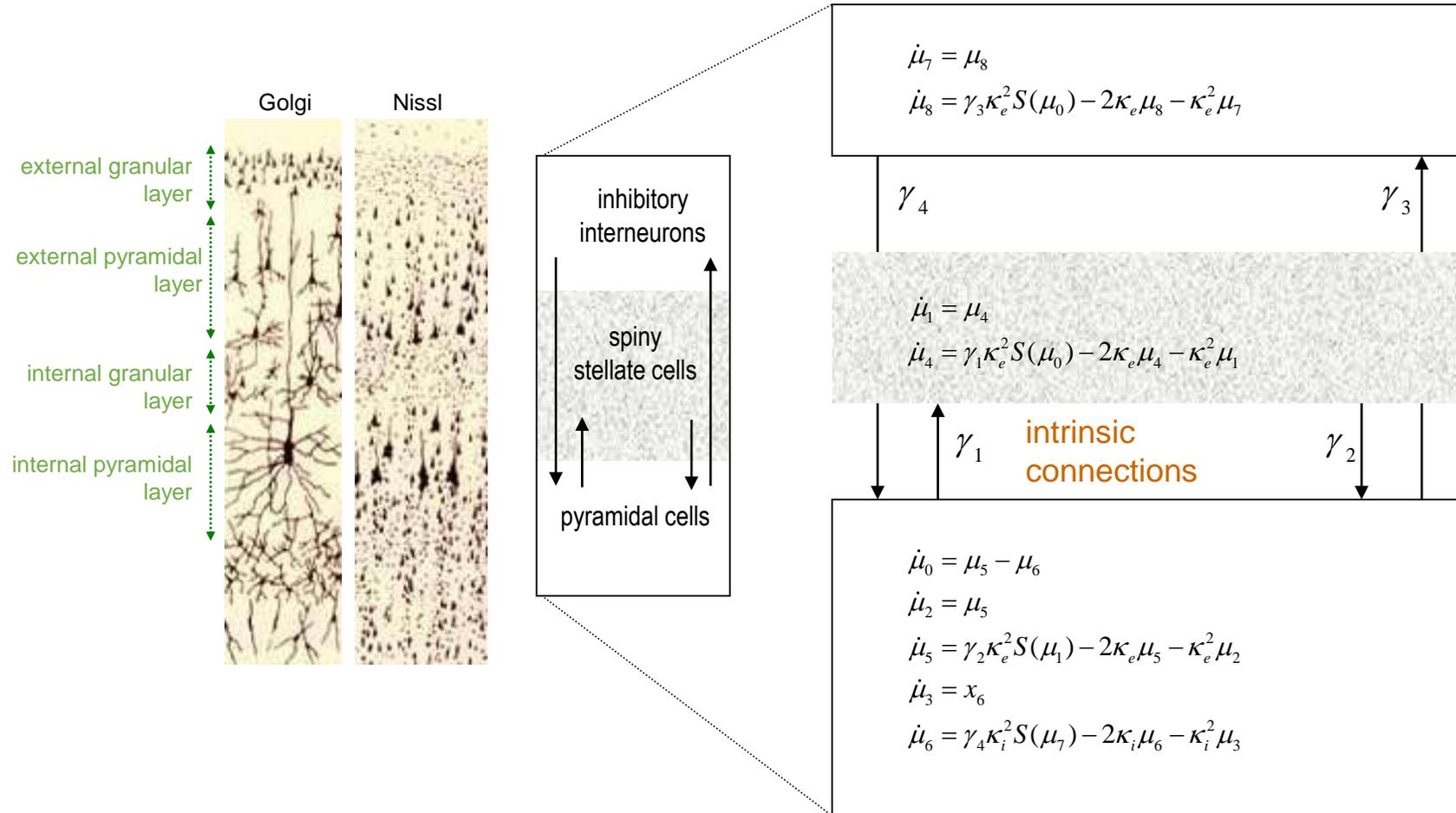
post-synaptic potential



$$\begin{cases} \dot{\mu}_1 = \mu_2 \\ \dot{\mu}_2 = \kappa_{i/e}^2 S(\mu_0) - 2\kappa_{i/e} \mu_2 - \kappa_{i/e}^2 \mu_1 \end{cases}$$

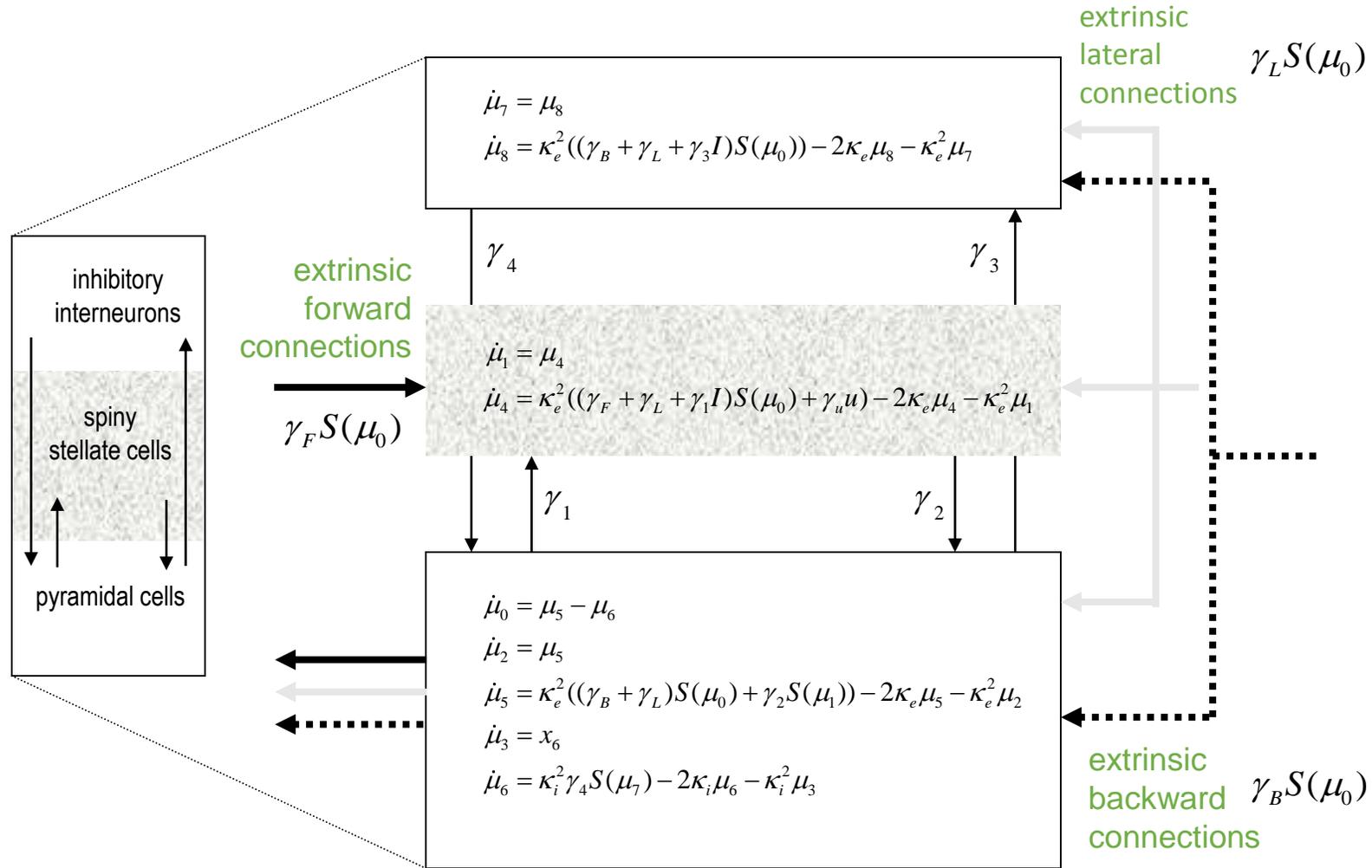
# Neural ensembles dynamics

DCM for M/EEG: *intrinsic connections within the cortical column*



# Neural ensembles dynamics

DCM for M/EEG: *extrinsic connections between brain regions*

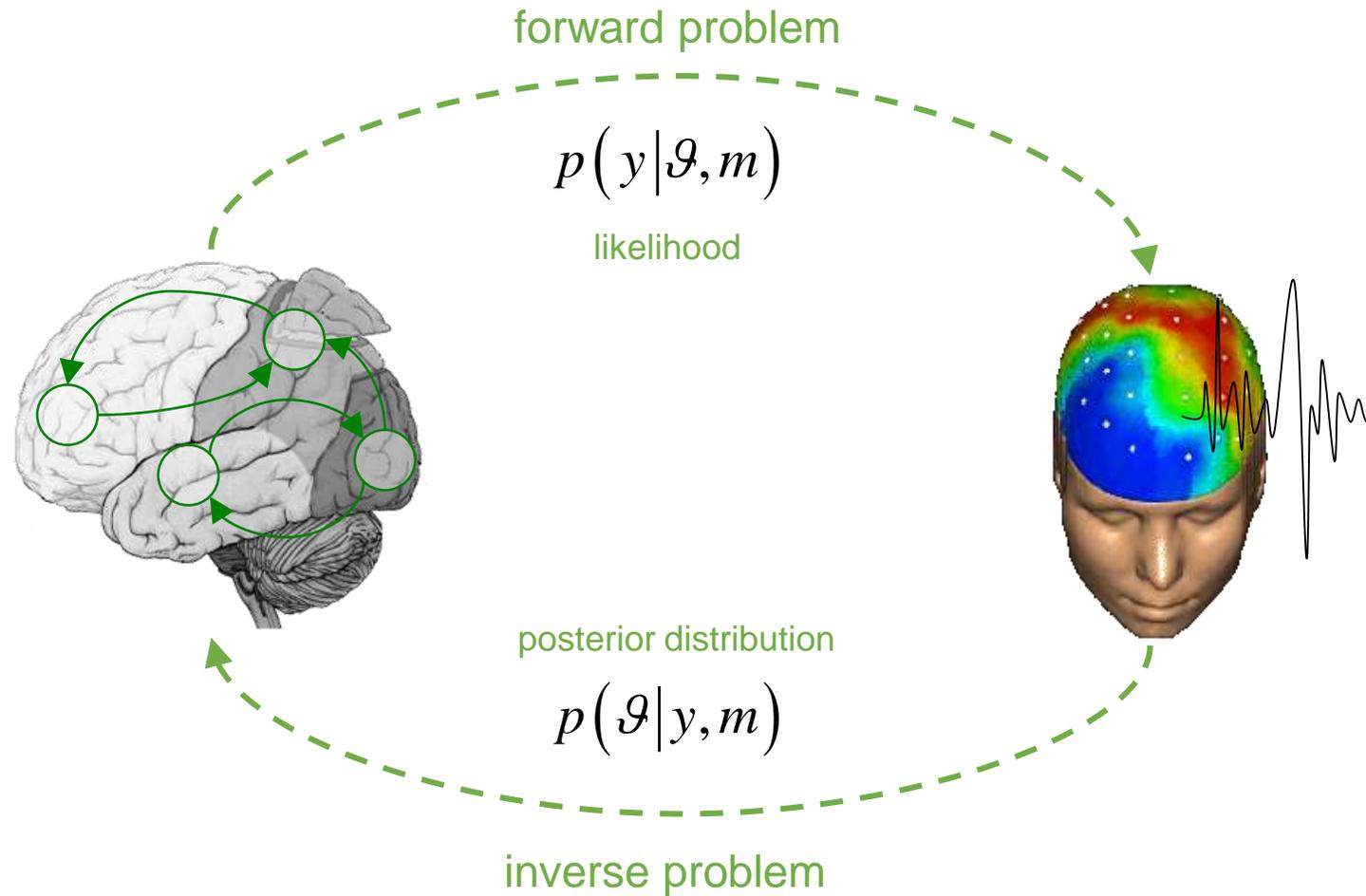


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# Bayesian inference

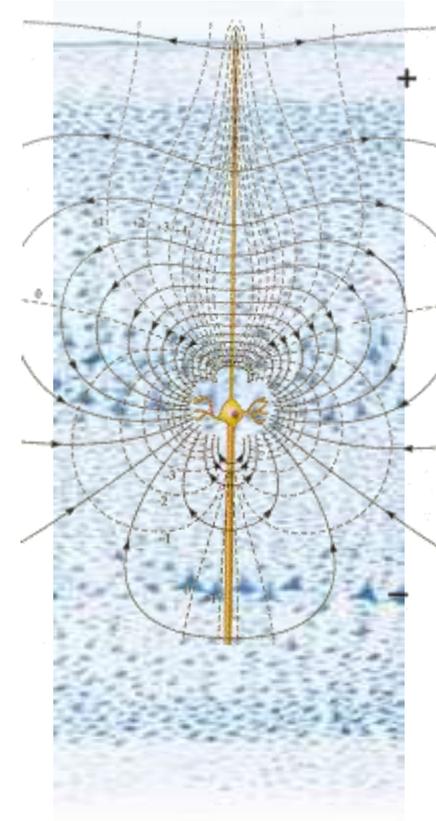
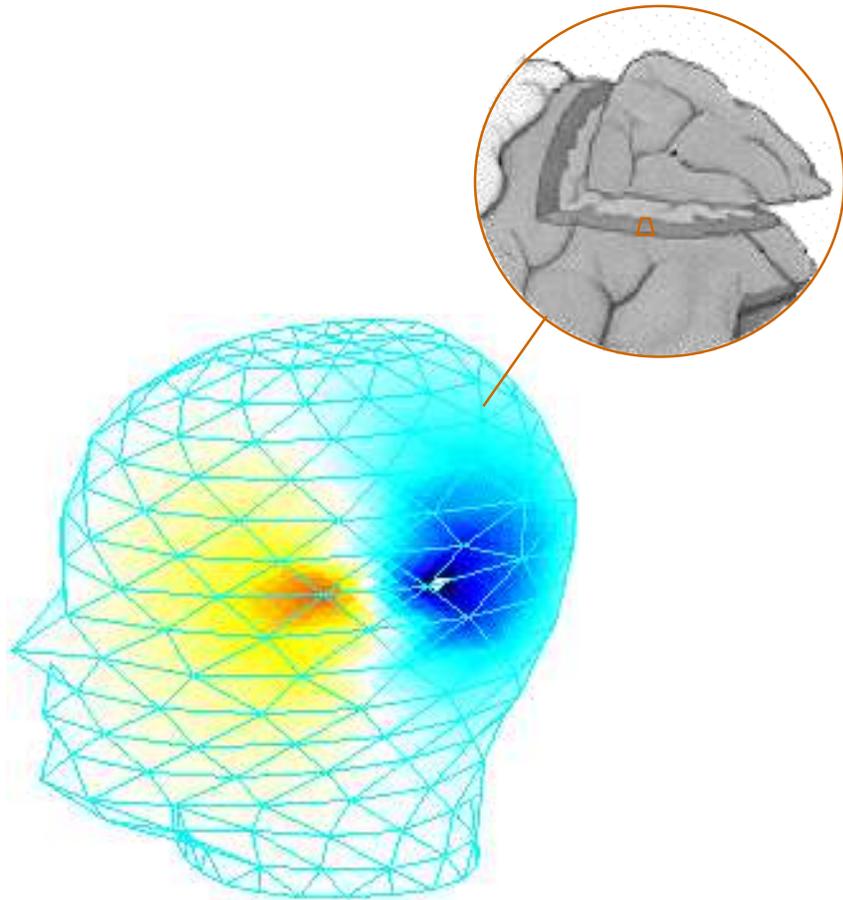
*forward and inverse problems*



# Bayesian inference

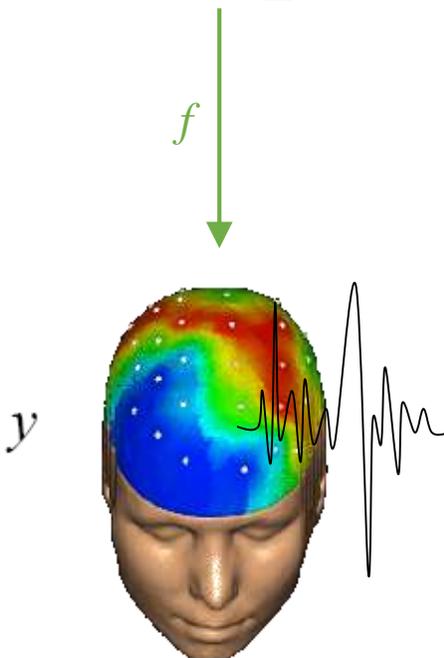
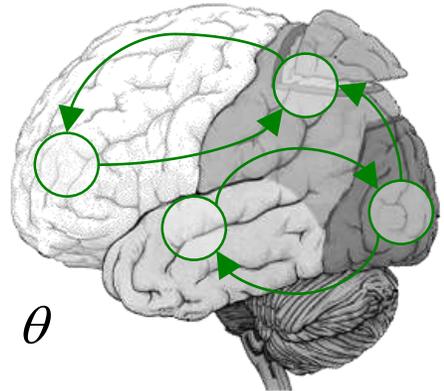
*the electromagnetic forward problem*

$$\mathbf{y}(t) = \sum_i \mathbf{L}^{(i)} \mathbf{w}_0^{(i)} \sum_j \beta_j \mu^{(ij)}(t) + \varepsilon(t)$$



# Bayesian paradigm

*deriving the likelihood function*



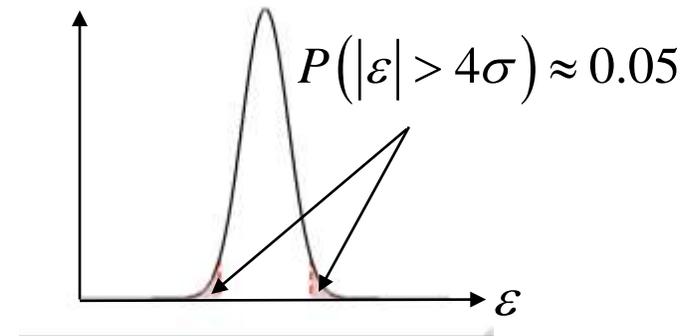
- Model of data with unknown parameters:

$$y = f(\theta) \quad \text{e.g., GLM: } f(\theta) = X\theta$$

- But data is noisy:  $y = f(\theta) + \varepsilon$

- Assume noise/residuals is 'small':

$$p(\varepsilon) \propto \exp\left(-\frac{1}{2\sigma^2} \varepsilon^2\right)$$

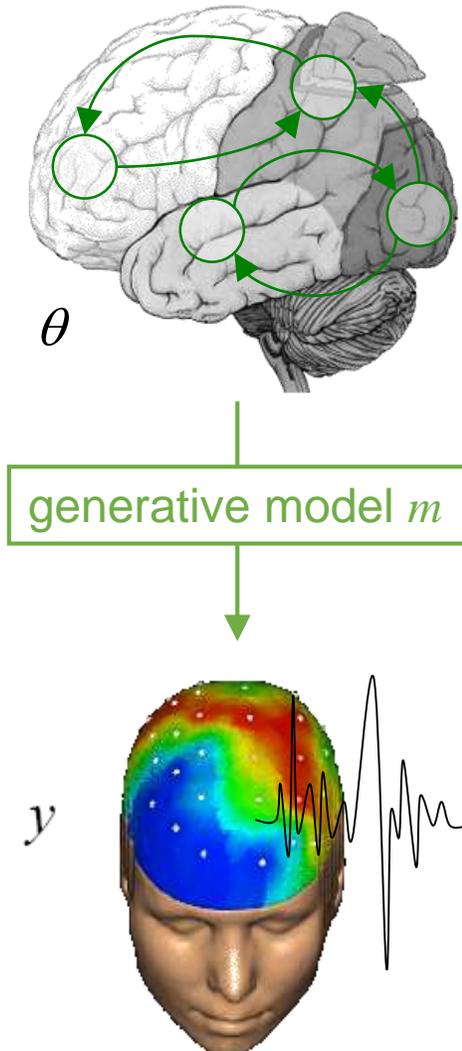


→ Distribution of data, given fixed parameters:

$$p(y|\theta) \propto \exp\left(-\frac{1}{2\sigma^2} (y - f(\theta))^2\right)$$

# Bayesian paradigm

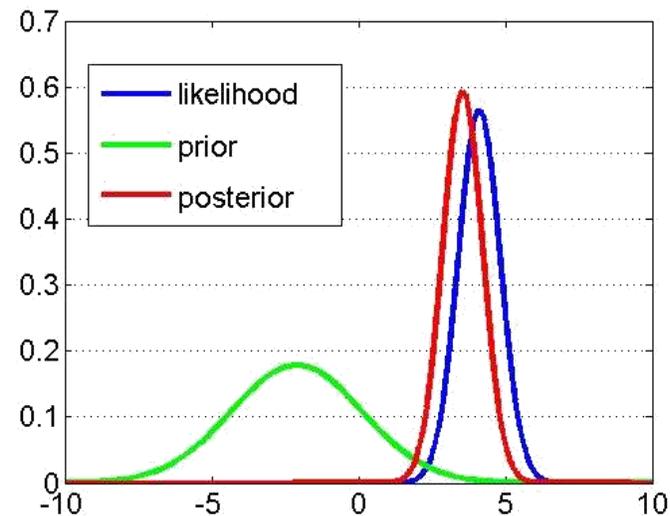
*likelihood, priors and the model evidence*



Likelihood:  $p(y|\theta, m)$

Prior:  $p(\theta|m)$

Bayes rule:  $p(\theta|y, m) = \frac{p(y|\theta, m) p(\theta|m)}{p(y|m)}$

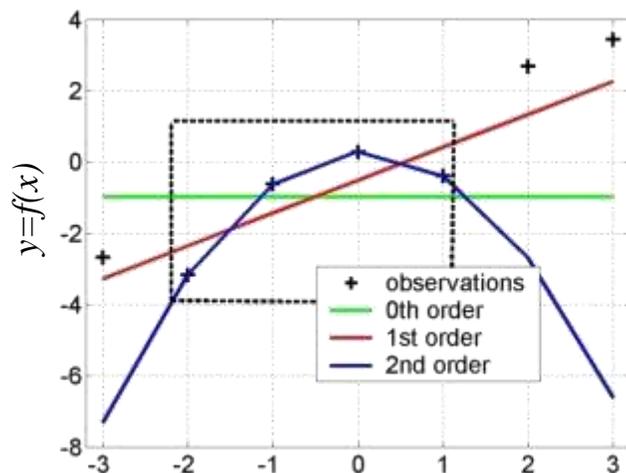
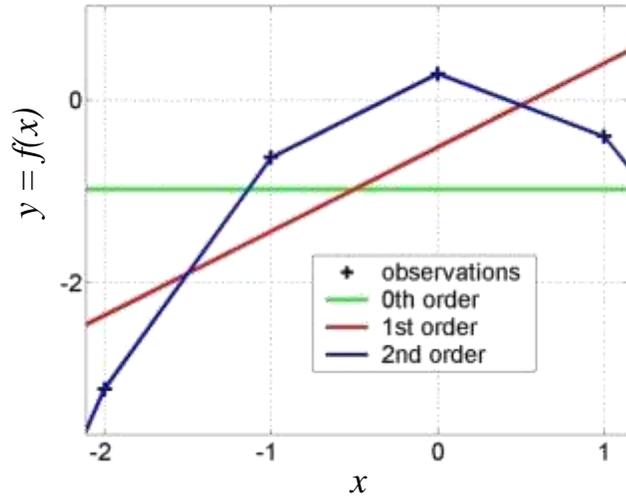


# Bayesian inference

## model comparison

*Principle of parsimony :*

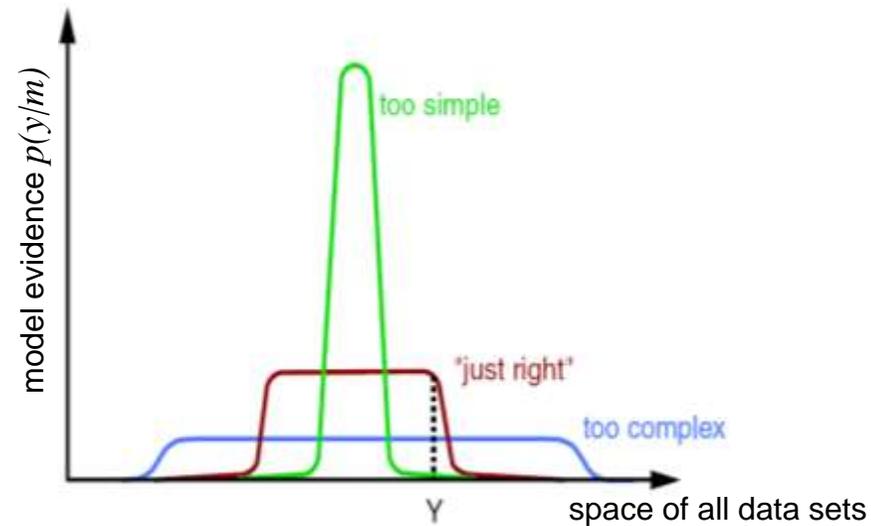
« plurality should not be assumed without necessity »



Model evidence:

$$p(y|m) = \int p(y|\mathcal{D}, m) p(\mathcal{D}|m) d\mathcal{D}$$

“Occam’s razor” :



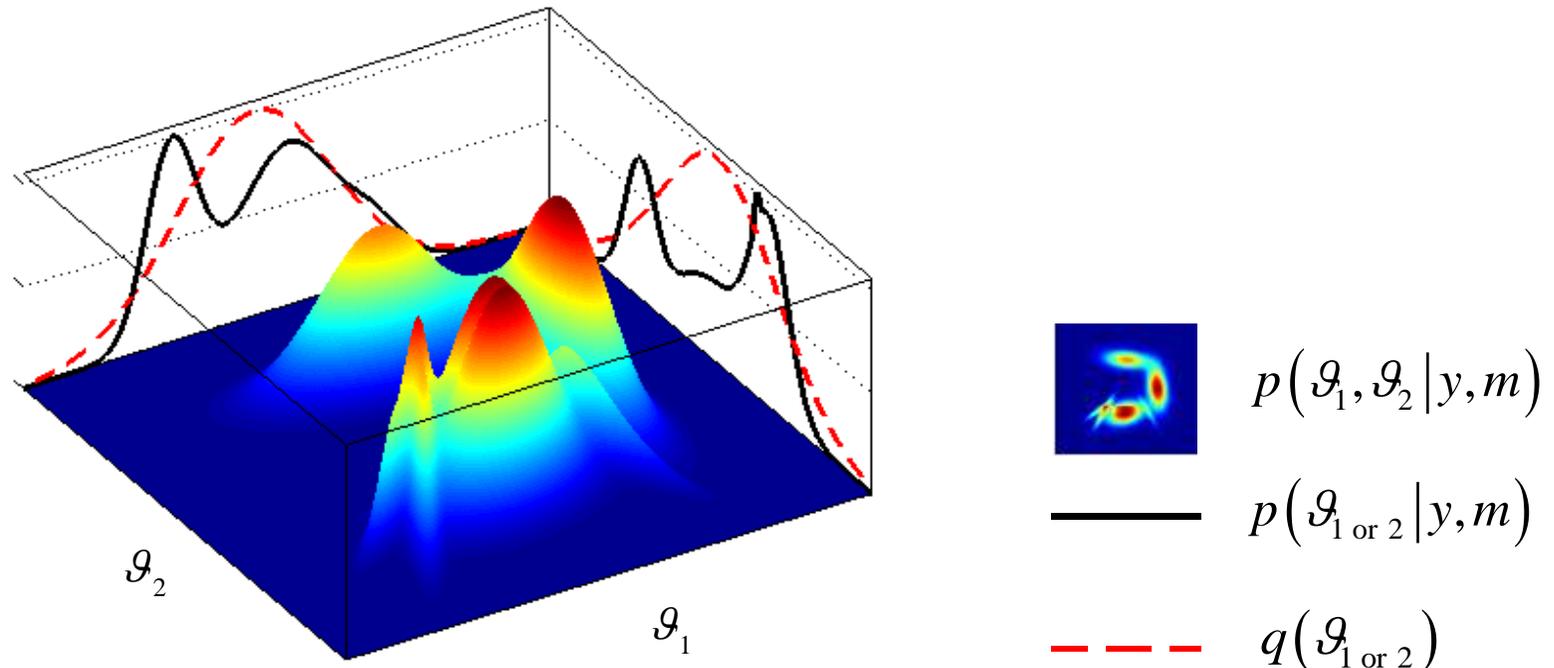
# Bayesian inference

*the variational Bayesian approach*

$$\ln p(y|m) = \underbrace{\langle \ln p(\mathcal{G}, y|m) \rangle_q}_{\text{free energy}} + S(q) + D_{KL}(q(\mathcal{G}); p(\mathcal{G}|y, m))$$

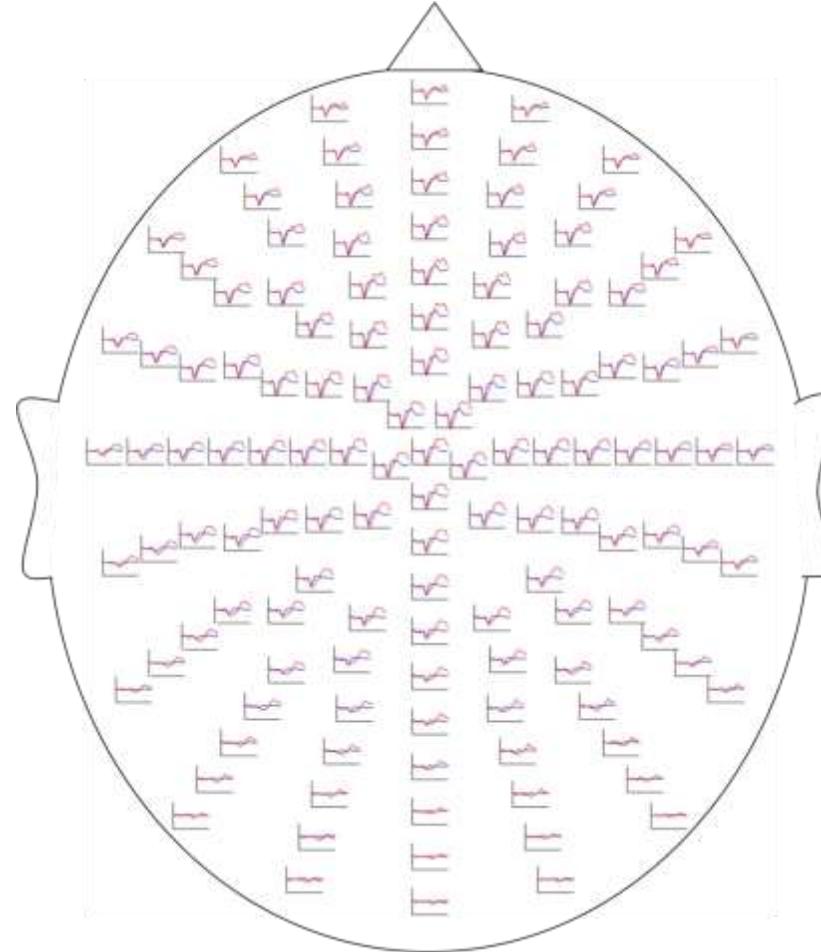
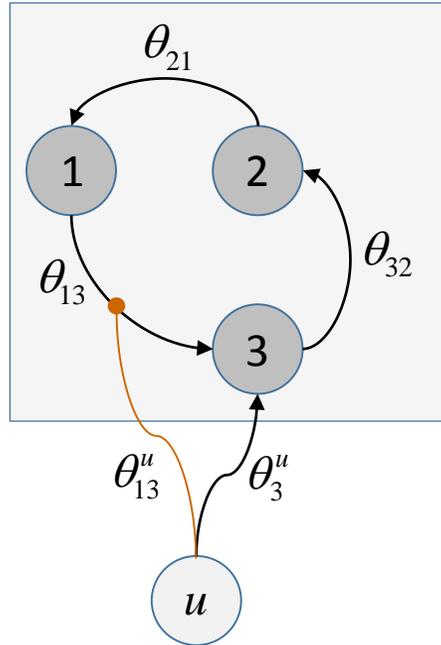
free energy : functional of  $q$

mean-field: approximate marginal posterior distributions:  $\{q(\mathcal{G}_1), q(\mathcal{G}_2)\}$



# Bayesian inference

*DCM: key model parameters*



$(\theta_{21}, \theta_{32}, \theta_{13})$

state-state coupling

$\theta_3^u$

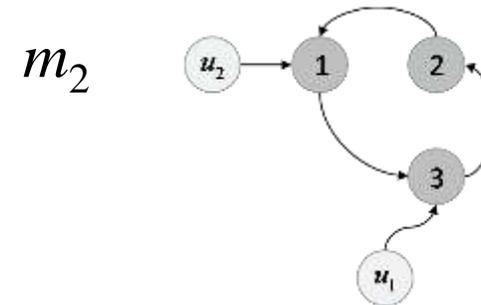
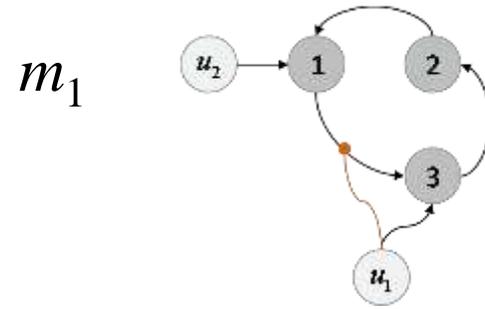
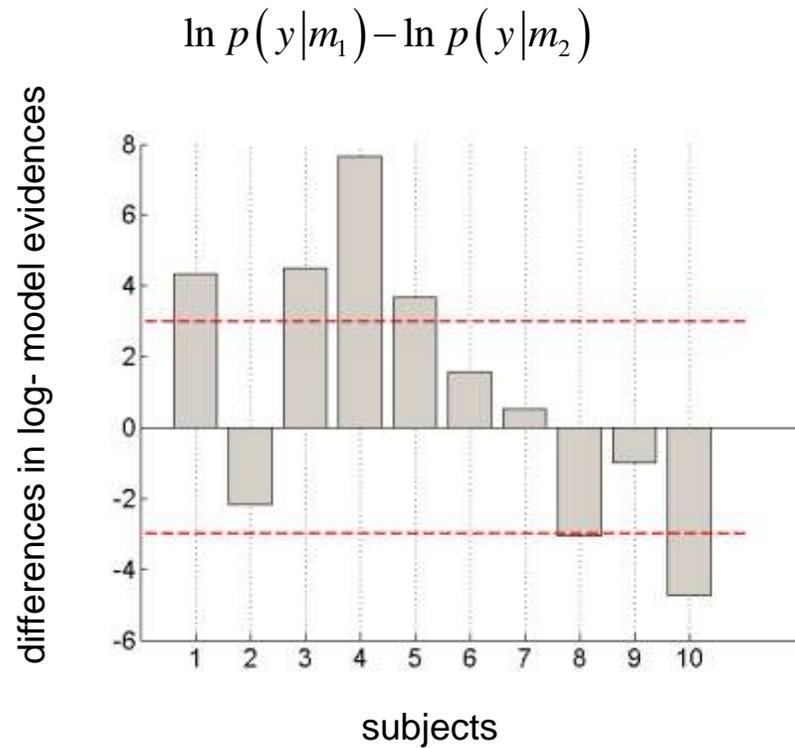
input-state coupling

$\theta_{13}^u$

input-dependent modulatory effect

# Bayesian inference

*model comparison for group studies*



fixed effect

assume all subjects correspond to the same model

random effect

assume different subjects might correspond to different models

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# Conclusions

The main principle of DCM is the use of data and generative models in a Bayesian framework to infer parameters and compare models.

Implementation details may vary – e.g. variational Bayes vs. sampling methods

Model inversion is an optimization procedure where the objective function is the free energy which approximates the model evidence.

Model evidence is the goodness of fit expected under the prior parameter values.

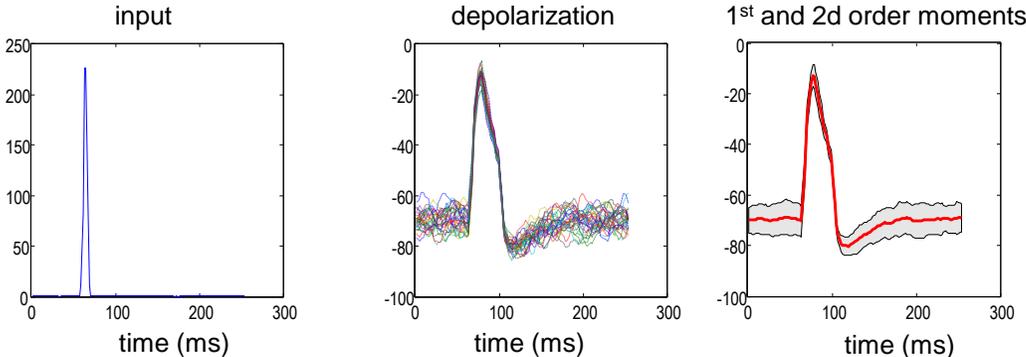
The best model is the one with precise priors that yield good fit to the data.

Different models can be compared as long as they were fitted to the same data.

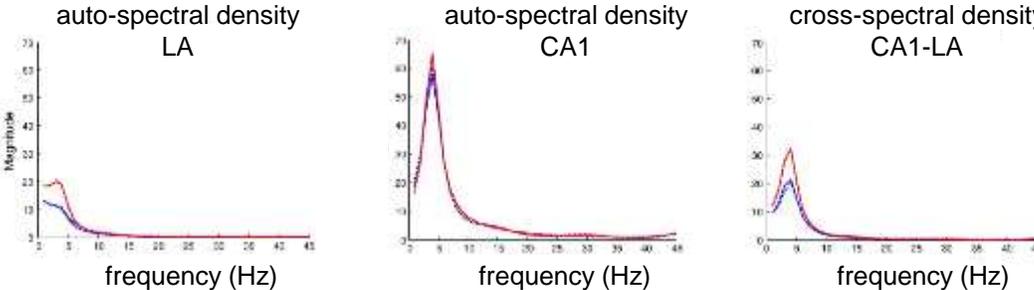
Models and priors can be gradually refined from one study to the next, making it possible to use DCM as an integrative framework in neuroscience.

# DCM for EEG/MEG: variants

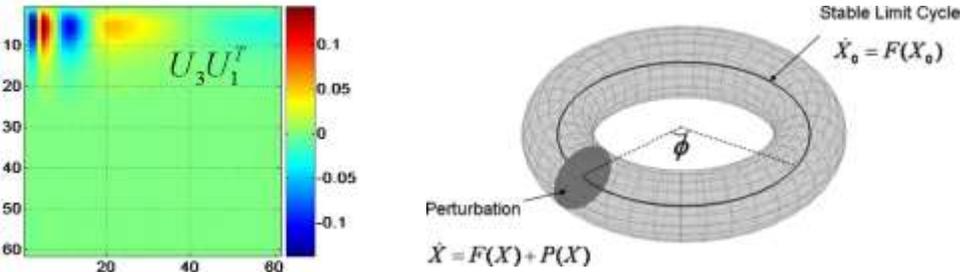
- mean-field DCM for evoked responses
- second-order mean-field DCM



- DCM for steady-state responses



- DCM for induced responses
- DCM for phase coupling



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Karl J. Friston (UCL, London, UK)

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Stefan Kiebel (MPI, Leipzig, Germany)