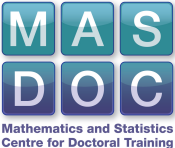


Brain Imaging RSG - Problem Formulation

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University of Warwick

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- 2 Model
- 3 Techniques
 - Approximate Bayes Factors
 - Kalman Filters
 - Evaluation Metrics
- 4 Extension Topics
- 5 Action Plan



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Functional Magnetic Resonance Imaging (fMRI)

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- Protons in oxygenated haemoglobin behave differently to deoxygenated haemoglobin.
- When the pulse is turned off, the energy absorbed by the resonating protons is released.

Electroencephalography (EEG)

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- Voltages between electrodes can then be used to chart the electrical activity inside the brain.

Limitations

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- Spatial Resolution - EEG can't pinpoint the location of neural activity.
- Signal Noise - In both fMRI and EEG, there are issues of noise introduced through the detection process. The signal can even “disappear”!
- External validity - There is a time delay issue with fMRI. There are also problems in establishing a control reading to begin with.

The Task



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- Apply a technique to track the motion of the signal through these images

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Despite the technical difficulties with fMRI and EEG discussed previously, we seek to infer properties of the noisy signal. To do so, we look at sequence of brain images taken in time to trace brain activity associated with stimulus. Two main objectives:

- Filter the noise out from the image taken at first time-point.
- The denoised data can be used to evolve the observed signal in time.

Original data is composed of noisy surfaces defined on the square domain $[-1, 1] \times [-1, 1]$.

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Model considers 2D function with rotational symmetry, given by

$$\phi(x, y) = \exp(-\beta((x - c_1)^2 + (y - c_2)^2))$$

where β controls how spiked the signal is and $c = (c_1, c_2)$ the location of the signal.

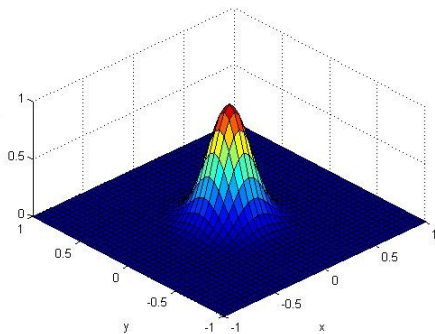


Figure: Plot of ϕ for $\beta = 20$ and $c = (0, 0)$

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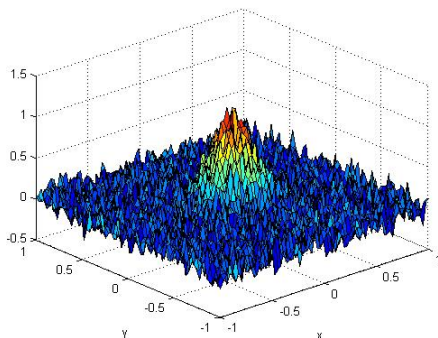


Figure: Plot of noisy signal for $\beta = 20$ and $c = (0, 0)$

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c follows a path of the form

$$c_2 = c_1^3 + u.$$

where c_1 moves from -1 to 1 and $u \sim \text{Unif}([-0.1, 0.1])$.

(signal.avi)



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Whilst our models do not fully reflect the complexity of such structures, it captures some of the non-linearity.

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What are Bayes Factors?



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Suppose we have a null hypothesis

$$H_0 : \theta \in \Theta_0 \subset \Theta$$

which we want to test against an alternative hypothesis

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where Θ is the parameter space.

The usual method of hypothesis testing involves a **Likelihood Ratio Test Statistic**, given by

$$S_{LR}(\mathbf{X}) = \frac{\sup_{\Theta_0} L(\theta; \mathbf{X})}{\sup_{\Theta} L(\theta; \mathbf{X})}$$

Under the Bayesian paradigm, we would like to modify this method to take into account our prior beliefs about the behaviour of the model. This gives rise to Bayes factors [Jeffreys (1935)].

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Bayes' Theorem says

$$\mathbb{P}(H_k|\mathbf{X}) = \frac{\mathbb{P}(\mathbf{X}|H_k)\mathbb{P}(H_k)}{\mathbb{P}(\mathbf{X}|H_0)\mathbb{P}(H_0) + \mathbb{P}(\mathbf{X}|H_1)\mathbb{P}(H_1)}$$

with $k = 0, 1$.

Approximate Bayes Factors

We then get



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$$\frac{\mathbb{P}(H_0|\mathbf{X})}{\mathbb{P}(H_1|\mathbf{X})} = \frac{\mathbb{P}(\mathbf{X}|H_0)}{\mathbb{P}(\mathbf{X}|H_1)} \frac{\mathbb{P}(H_0)}{\mathbb{P}(H_1)}$$

where

$$\mathbb{P}(\mathbf{X}|H_k) = \int \mathbb{P}(\mathbf{X}|\theta_k, H_k) \pi(\theta_k|H_k) d\theta_k$$

with θ_k the parameter under H_k with prior $\pi(\theta_k|H_k)$.
The highlighted term is the **Bayes factor**.

Why *Approximate* Bayes Factors?

The problem...



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- Asymptotic Approximation
- Monte Carlo Methods
- MCMC & Metropolis-Hastings

Motivation
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Model
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Techniques
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Extension Topics
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Action Plan
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Approximate Bayes Factors

Application - Image Segmentation



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We would like to use approximate Bayes factors to determine boundaries in a noisy image. In this particular example, we are interested in determining the number of gray levels to be used in an image.

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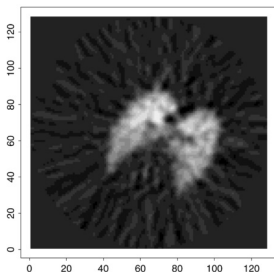


Figure: PET image of a dog's lung [Stanford & Raftery (2002)]

Motivation
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- We use a Bayes factor approximation called the *Penalised Pseudolikelihood Criterion*, based upon maximum likelihood estimators, to compare favourability of these models (NB - Requires ICM first).
- Start with the model which has one shade of grey. Calculate the PLIC for that model, then move on to the next model. Iterate. Look out for a local maximum.

Approximate Bayes Factors

The result...



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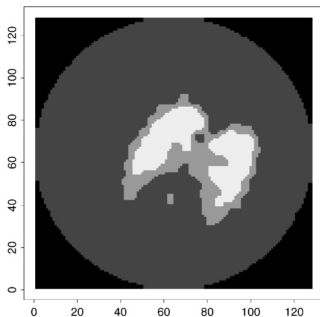


Figure: PET image of a dog's lung after final segmentation [Stanford & Raftery (2002)]

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Kalman Filters

Short summary



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- The state vector is updated by a transition matrix G with a noise process w_t ,

$$\theta_t = G\theta_{t-1} + w_t.$$

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- We estimate θ_t with $\hat{\theta}_t$. Assume w_t and n_t are uncorrelated, with corresponding variance-covariance matrices Q and R .

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Applications

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EEG artifact removal

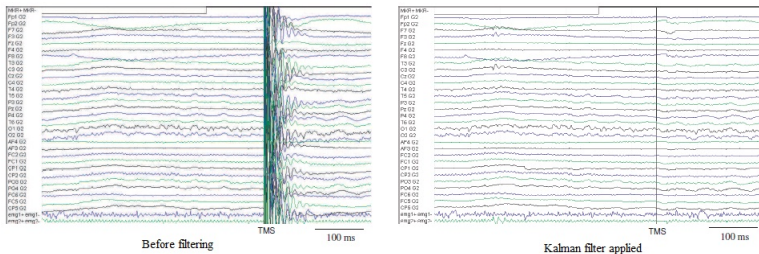


Figure: EEG artifact removal [Morbidi et al. (2007)]

EEG spike enhancement

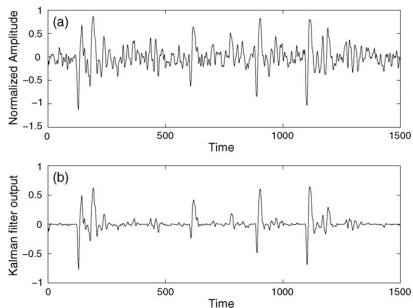


Figure: EEG spike enhancement [Oikonomou et al. (2006)]

Detecting activation regions

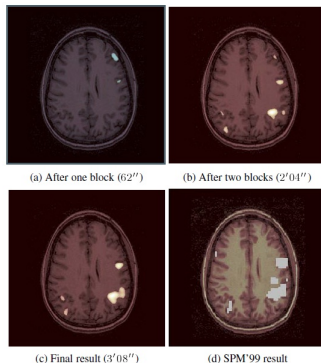


Figure: Incremental activation detection [Roche et al. (2004)]

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Evaluation Metrics



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- If we apply the Kalman filter as if noise was Gaussian, how would this affect the outcome of our analysis?
- We want to compare results that are derived from different models. We need some metric to evaluate this difference.
- We can use the matrix norm. But we want our metric to take into account the inherent stochasticity of the denoised data matrices.

Motivation
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Model
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Extension Topics
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Evaluation Metrics



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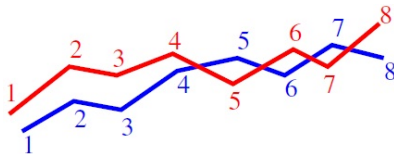


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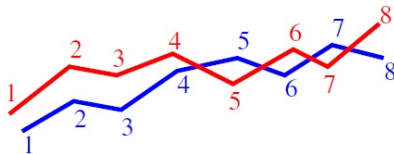


Figure: Example of a true path trajectory and the denoised + averaged one

- Various statistical metrics that compare such paths can be found in [\[Needham & Boyle, 2003\]](#)

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Multiple signals



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- False positives arise from spatial delay or noise generated from the scanning process.
- There may also be spatial correlation among signals.
- Generate multimodal signal surfaces.

(ClusterSignal.avi)



Delayed detection



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Delayed detection

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- Signals sometimes vanish from the trace – how would that change your threshold?

(DelaySignal.avi)



Difficulties and possible starting points

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- Taking into account the correlation between signals.
- The signal surface resembles a random field – a starting point would be to look at Random Field Theory.
- Apply thresholds to these surfaces and use hypothesis testing to locate activation regions.

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Action Plan

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- Generate noisy data – experiment with different parameter values to get a feel for how this toy model behaves. In addition, consider applying different noise distributions to your data. [1 day]
- Read up on mathematical and statistical techniques which could be used to remove noise / track signals. [3 weeks]
- Implement your chosen techniques – Test on dummy data before applying to the noisy data generated in the first step. [4 weeks]

Action Plan

- Compare your estimate the path of the signal with the actual data before noise was added to it. Furthermore, apply evaluation metrics to establish how sensitive your chosen techniques are to different noise distributions. [3 weeks]

Action Plan

- Compare your estimate the path of the signal with the actual data before noise was added to it. Furthermore, apply evaluation metrics to establish how sensitive your chosen techniques are to different noise distributions. [3 weeks]
- If you have time, consider applying the work you have done to the extension problems.

References

- [Jeffreys (1935)] – Some Tests of Significance, Treated by the Theory of Probability – Proceedings of the Cambridge Philosophy Society, Vol 31, 1935
- [Kass & Raftery (1995)] – Bayes Factors – Journal of the American Statistical Association, Vol 90, No 430, June 1995
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Thank you for listening!

