

Krembil Centre for Neuroinformatics

Using big data, artificial intelligence and brain modelling to
fundamentally change our understanding of mental illness.



SUMMER SCHOOL 2021

Day 6

Bayesian Models of Learning and Integration of Neuroimaging

CAMH Land Acknowledgement

CAMH is situated on lands that have been occupied by First Nations for millennia; lands rich in civilizations with knowledge of medicine, architecture, technology, and extensive trade routes throughout the Americas. In 1860, the site of CAMH appeared in the Colonial Records Office of British Crown as the council grounds of the Mississaugas of the New Credit, as they were known at the time.

Today, Toronto is covered by the Toronto Purchase, treaty No. 13 of 1805 with the Mississaugas of the Credit.

Toronto is now home to a vast diversity of First Nations, Inuit, and Métis who enrich this city.

CAMH is committed to reconciliation. We will honour the land through programs and places that reflect and respect its heritage. We will embrace the healing traditions of the Ancestors, and weave them into our caring practices. We will create new relationships and partnerships with First Nations, Inuit, and Métis and share the land and protect it for future generations.



Krembil Centre for
Neuroinformatics



camh

Shkaabe Makwa



Understanding clinical research questions and reproducible science.

**S. Hill & E. Dickie
B. Jones & V. Tang**



Genetics and transcriptomics

S. Tripathy, & D. Felsky



Whole-Brain Modelling and Neuroimaging Connectomics

J. Griffiths & E. Dickie



Digital Health and Population-based data resources

A. Pratap, J. Yu & D. Felsky

Mon 05/07

Tu 06/07

Wed 07/07

Wed 08/07

Fri 09/07

Mon 12/07

Tues 13/07

Wed 14/07

D. Buchman, L. Sikstrom & M. Maslej

Applied ethics in machine learning and mental health



E. Hay & F. Mazza

Brain Microcircuit Simulations of Depression



A. Diaconescu + Lab

Bayesian Models of Learning and Integration of Neuroimaging Data



A. Pratap & D. Felsky Group Panel

Integrative research methods Panel Discussion



Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Visit GitHub Page: Day 6

Day 6: Bayesian Models of Learning and Integration of Neuroimaging Data (July 12, 2021)

Instructors: Dr. Andreea Diaconescu

TA's: Colleen Charlton, Daniel Hauke, Peter Bedford, Povilas Karvelis

Compute Environment: [MATLAB](#).

- All students in the interactive stream should have been emailed a link to a temporary MATLAB license that can be used for this course. Contact KCNI.School@camh.ca with any questions.
- Additional setup instructions are available in the [day6 folder](#)

Time (EST)	Session	
9:00-10:30	Lecture 1: Modelling Cognition using Bayesian Inference	Watch on Crowdcast
10:45-12:15	Tutorial 1: Modelling Abnormal Beliefs (Delusions)	Watch on Crowdcast
12:15pm-1:00pm	Lunch Break	Join us in gather.town
1:00-2:30pm	Lecture 2: Integration of Neuroimaging and Electrophysiological Data	Watch on Crowdcast
2:45-4:15pm	Tutorial 2: Modelling Neuroimaging Data	Watch on Crowdcast
4:30-5:00pm	Daily Social Chat? / Q & A	Join us in gather.town

Visit GitHub Page: Day 6

MATLAB code accompanying Day 6 of the KCNI school

This code runs on MATLAB R2020a, the license provided with this course. Please, contact the teacher or the TAs if you do not have access to this license.

Getting Started

1. Please, clone this repository recursively. Otherwise, you will not have all the necessary toolboxes to run the code. You can do so using the following command:

```
git clone --recursive https://github.com/krembilneuroinformatics/kcni-school-lessons.git
```

2. Open Matlab and navigate to the kcni-school-lessons/day6 folder.
3. Set your environment by running `'kcni_setup_paths'`

Tutorial 1: Modeling Abnormal Beliefs

1. Set your environment using `'kcni_setup_paths'`
2. Part 1: First steps with the HGF: Run `'HGF_tutorial_generate_task'` section by section (you can do so by clicking in the corresponding section of the script and clicking the 'Run and Advance' Button at the top of the Matlab window next to the green triangle labelled 'Run').
3. Part 2: Simulating prototypical patients: Run `'HGF_tutorial_generate_learners'` section by section

Tutorial 2: Dynamic Causal Modeling for fMRI

1. Set your environment using `'kcni_setup_paths'`
2. The master script is `'DCMCompareDemo'`. We will run it section by section to understand the different steps involved in the analysis.

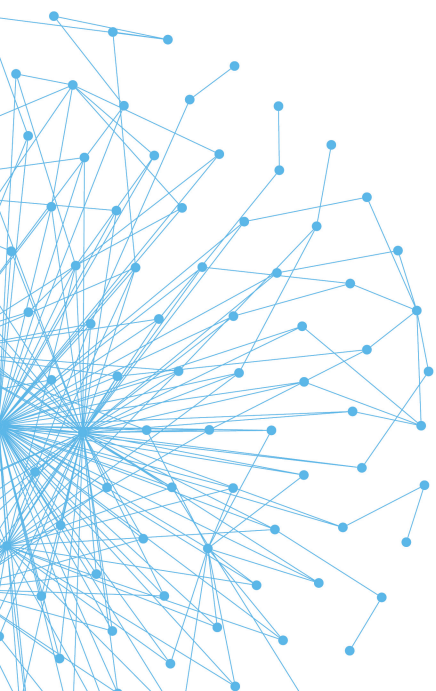
Who are your instructors?



Andreea O. Diaconescu
KCNI, CAMH
Computational Psychiatry
GitHub: AndreeaDiaconescu;
Twitter: @cognemo_andreea



Daniel Hauke
University of Basel, KCNI, CAMH
Computational Psychiatry
GitHub: Murdugan



Who are your instructors?



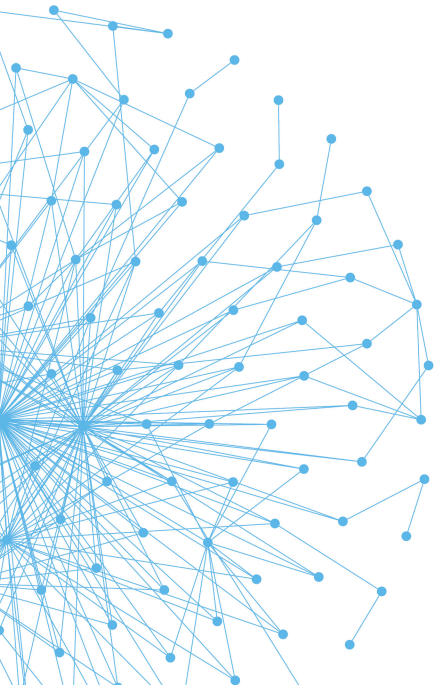
Colleen Charlton
KCNI, CAMH
Neuroscience, cognitive science
GitHub: colleenc11



Peter Bedford
KCNI, CAMH
Neuroscience, cognitive science
GitHub: peterjbedford



Povilas Karvelis
KCNI, CAMH
Computational psychiatry
GitHub: frank-pk, Twitter: @KarvelisPovilas



Many thanks to our colleagues and collaborators *

Cognitive Network Modelling Team

- G. Allohverdi
- P. Bedford
- C. Charlton
- A. Coulter
- D. Hauke
- P. Karvelis
- P. Laessing
- C. Yu
- Z. Wang
- D. Wurgaft

University Health Network, MR Physics

- L. Kasper
- K. Uludag

CAMH

- G. Foussias
- A. Graff
- M. Kiang
- J. Lepock
- J. Kennedy
- N. Neufeld
- R. Mizrahi
- A. Ruocco
- A. Voineskos
- J. Zaheer
- C. Zai

Zurich

- D. Cole
- J. Heinzle
- S. Iglesias
- L. Kasper
- K. E. Stephan
- P. Tobler
- L. Weber

Basel

- C. Andreou
- S. Borgwardt
- D. Hauke
- F. Mueller
- A. Schmidt
- M. Wobmann

Supported by:

Krembil Foundation

Canadian Institute of
Health Research

American
Foundation for
Suicide Prevention

Swiss National
Foundation
Ambizione

Novartis Foundation

* listed alphabetically

Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

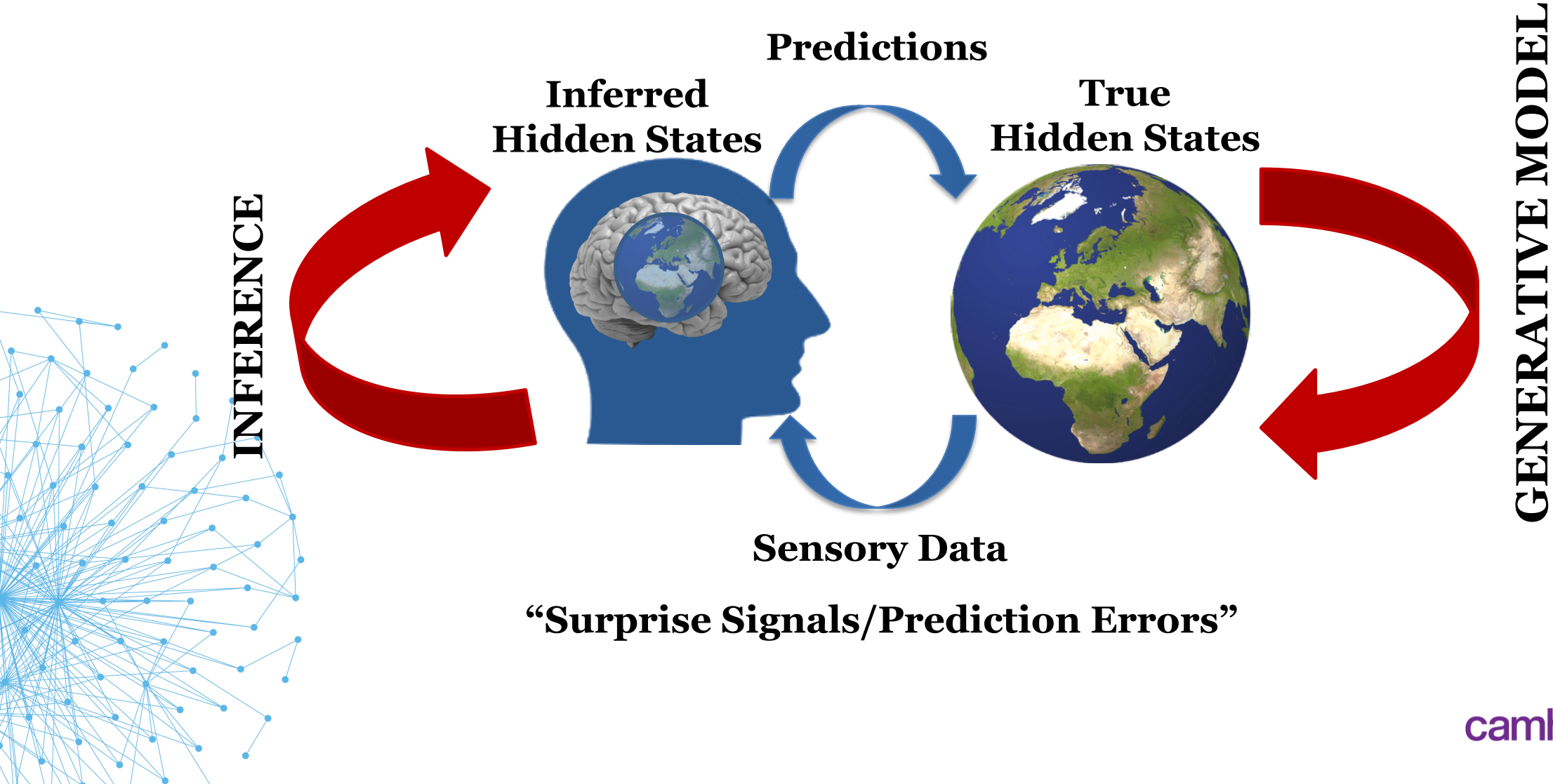
1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

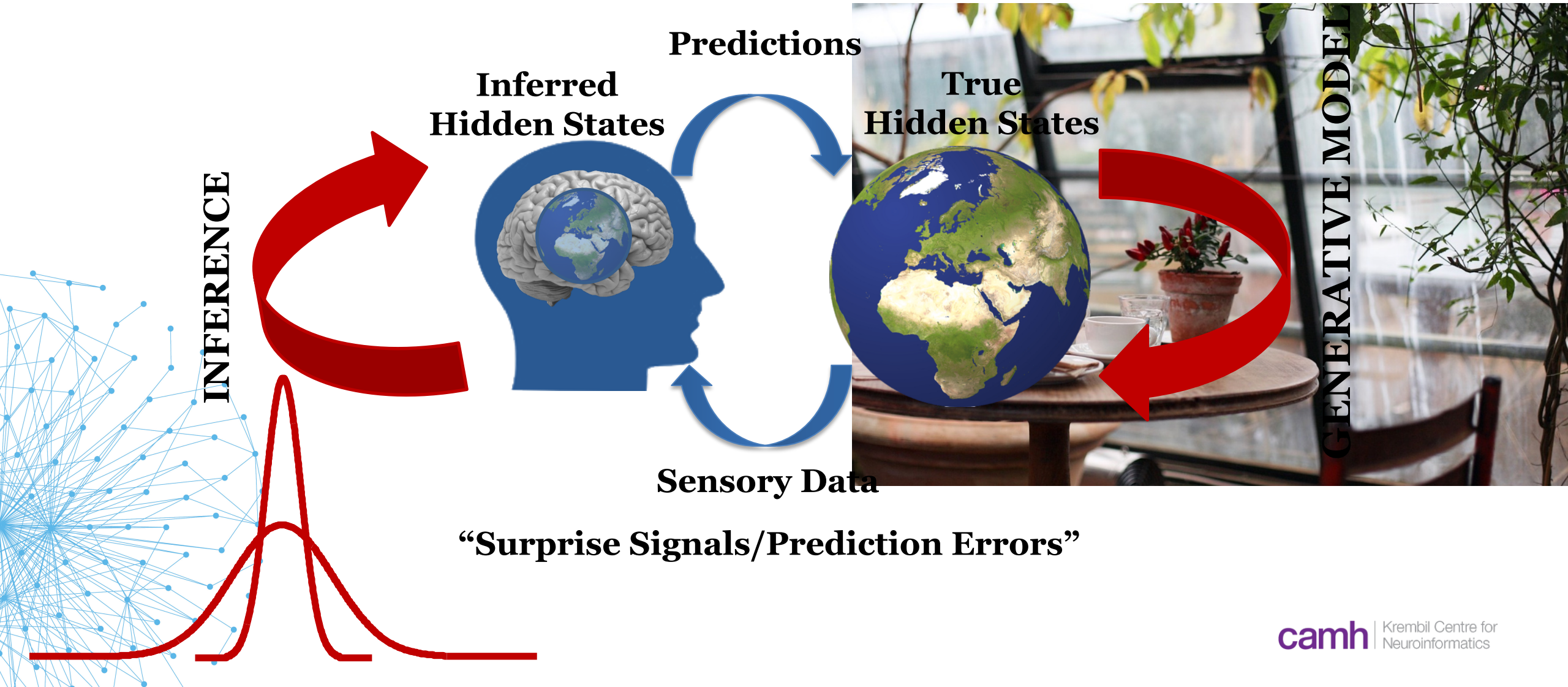
2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Cognition as Bayesian Inference



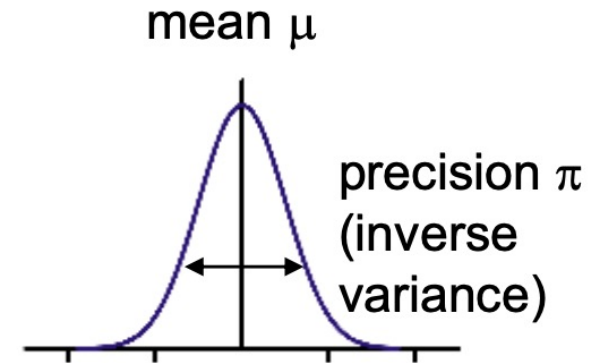
Cognition as Bayesian Inference



Definitions

- Beliefs are represented as probability distributions
- For example: Gaussian (Normal) distributions
 - The probability of x is normally distributed with mean μ and variance σ^2

$$p(x) = \mathcal{N}(x; \mu, \sigma^2)$$



- Same thing, just expressed as precisions:

$$p(x) = \mathcal{N}(x; \mu, \pi)$$

μ = mean

$\pi = \frac{1}{\sigma^2}$ = precision

States, parameters, inputs

- States: quantities that evolve in time
 - states $x_i^{(k)}$ at the i^{th} level and timepoint k
- Parameters: the structural determinants of the states
 - parameters ϑ (subject-specific)
- Inputs: Perturbations at each timepoint
 - inputs or perturbations $u^{(k)}$ at timepoint k

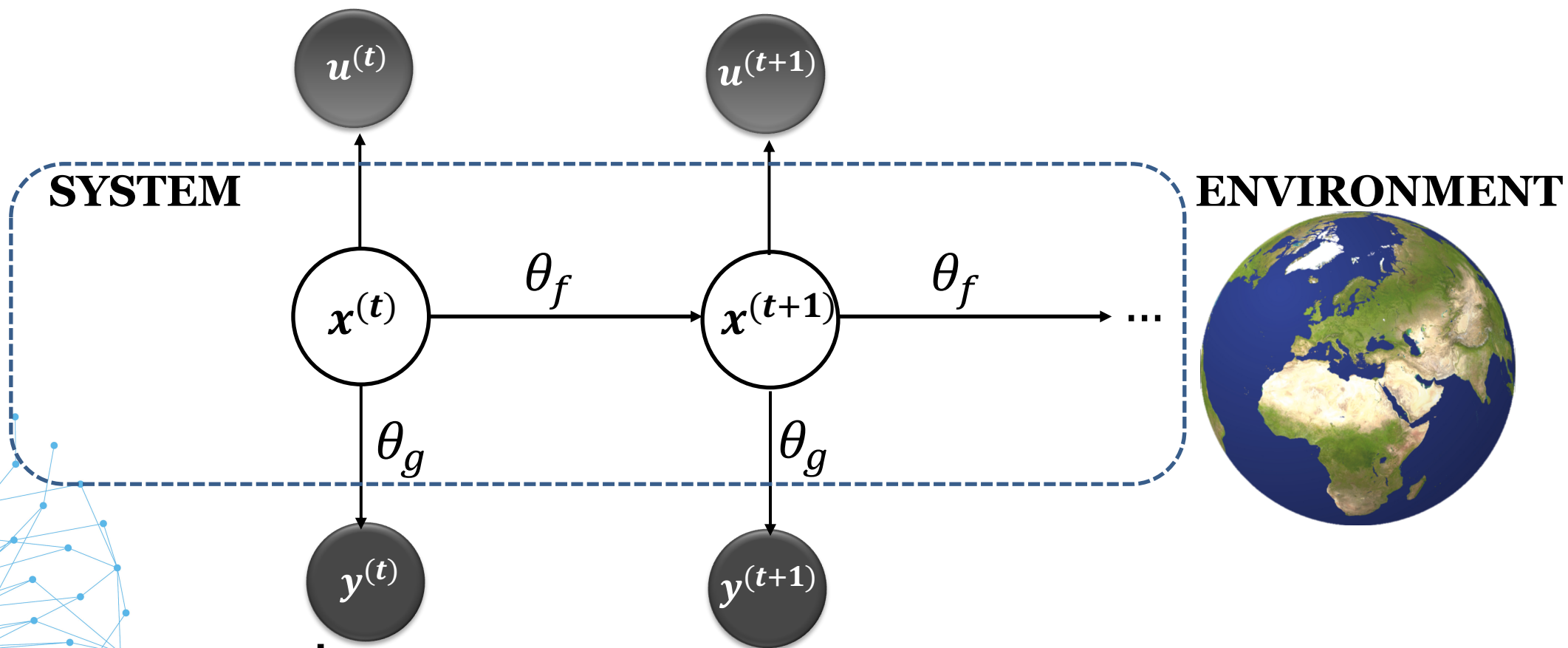
- 
- variable evolving over time, for N trials

$$\mathbf{x}^{(k)} = \begin{bmatrix} x_1^{(k)} \\ \vdots \\ x_N^{(k)} \end{bmatrix}$$

- state equations (difference equation):

$$\mathbf{x}^{(k)} = f(\mathbf{x}^{(k-1)}, \theta_f, u^{(k-1)})$$

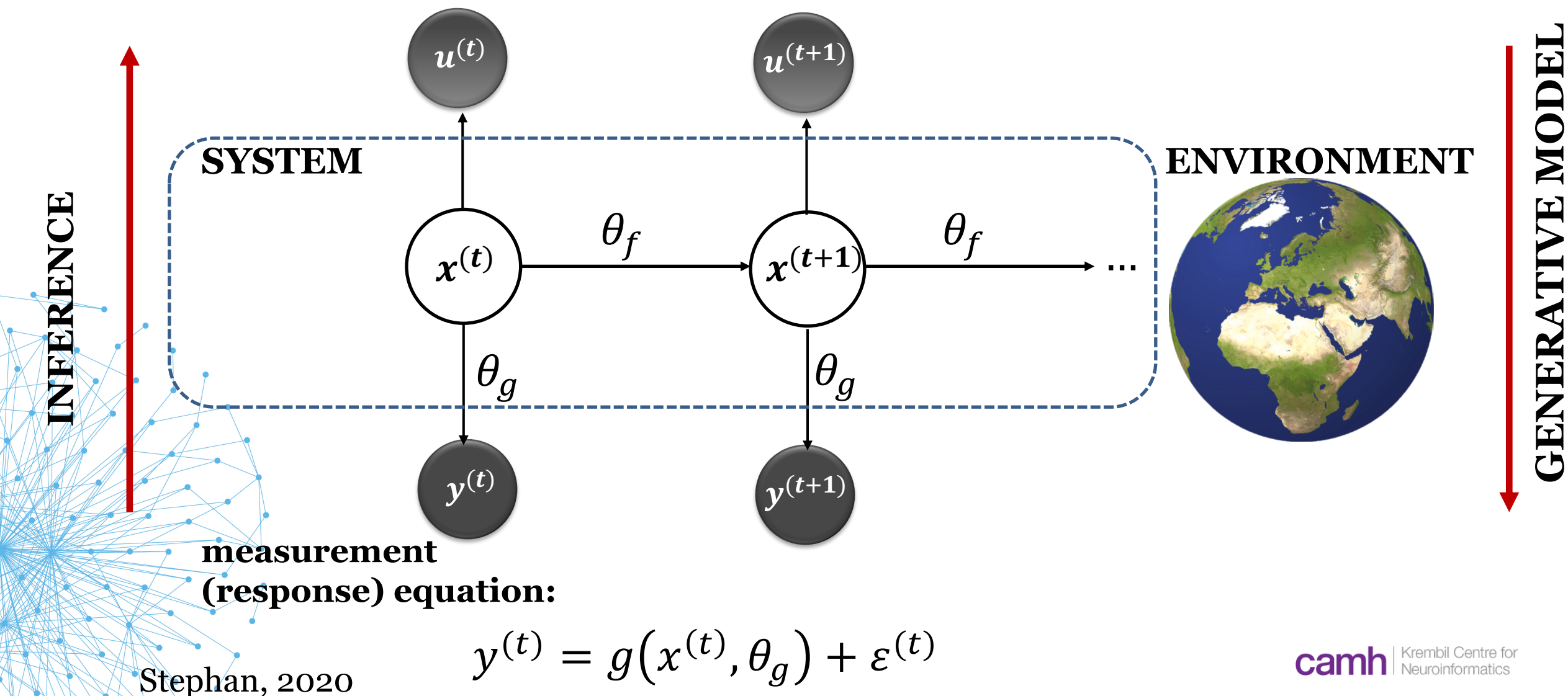
State-space representations: Markov Process



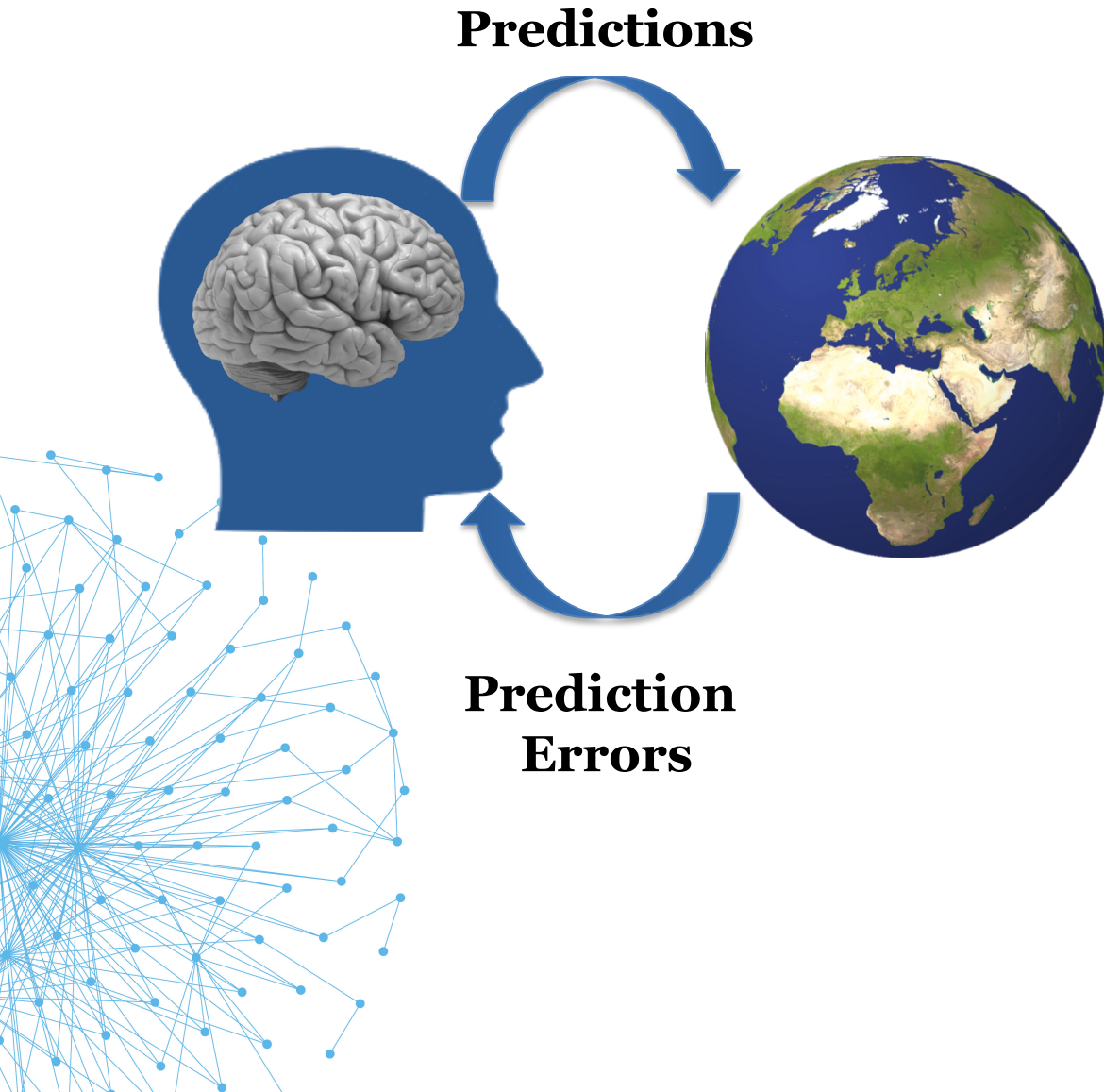
measurement
(response) equation:

$$y^{(t)} = g(x^{(t)}, \theta_g) + \varepsilon^{(t)}$$

State-space representations: Markov Process



Bayesian Inference



The Bayesian Brain



Reverend Thomas Bayes
1702-1761

- The brain is an inference machine
- Conceptualise beliefs as probability distributions
- Updates via Bayes' rule:

$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$

Predictions **Evidence**

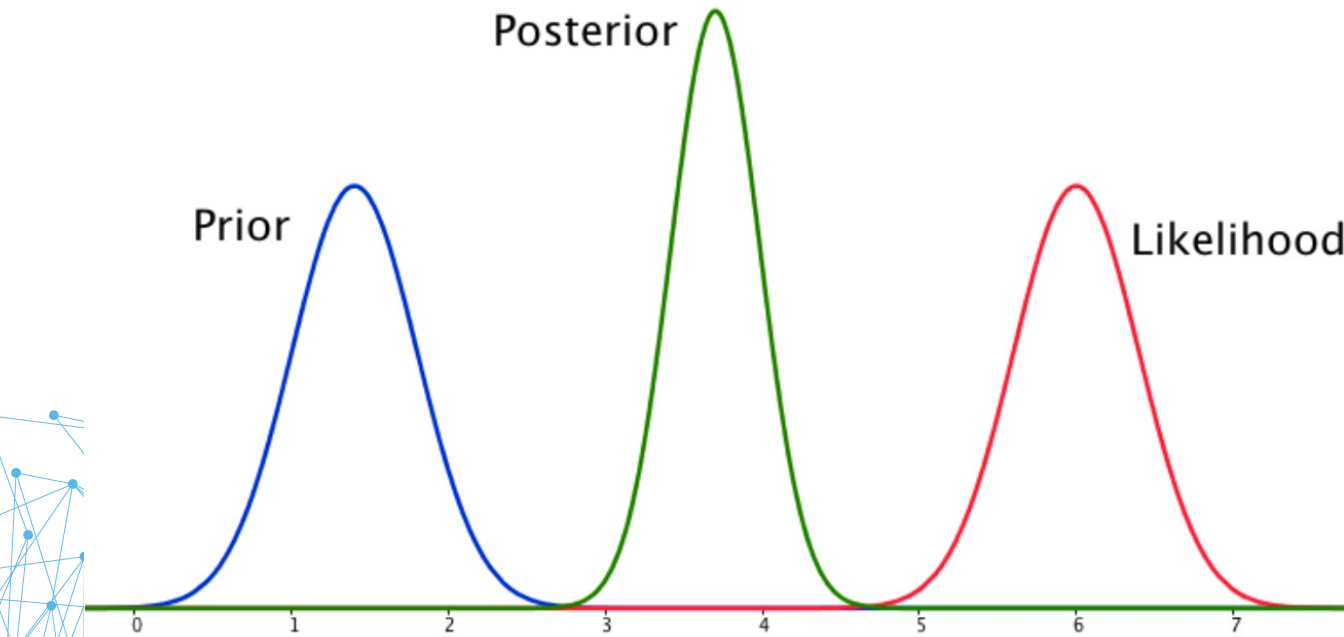
Prior Belief **Sensory Data**

Bayesian Inference

The Bayesian Brain



Reverend Thomas Bayes
1702-1761



Θ : parameters
 y : data

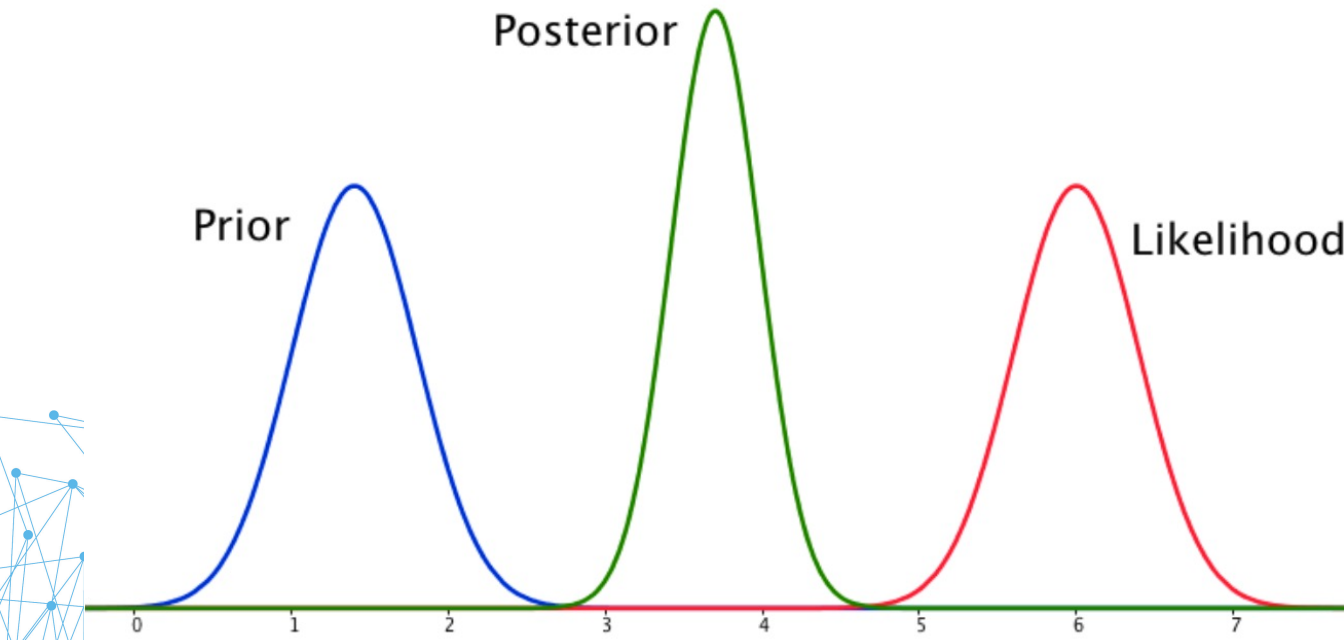
$$\text{Posterior} \quad p(\Theta|y, m) = \frac{\text{Prior} \times \text{Likelihood} \quad p(\Theta|m)p(y|\Theta, m)}{\text{Model evidence} \quad p(y, m)}$$

Bayesian Inference

The Bayesian Brain



Reverend Thomas Bayes
1702-1761



Prior × Likelihood = Generative Model

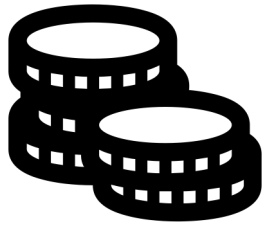
Θ : parameters
 y : data

$$\text{Posterior } p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{\int p(\Theta|m)p(y|\Theta, m)d\Theta}$$

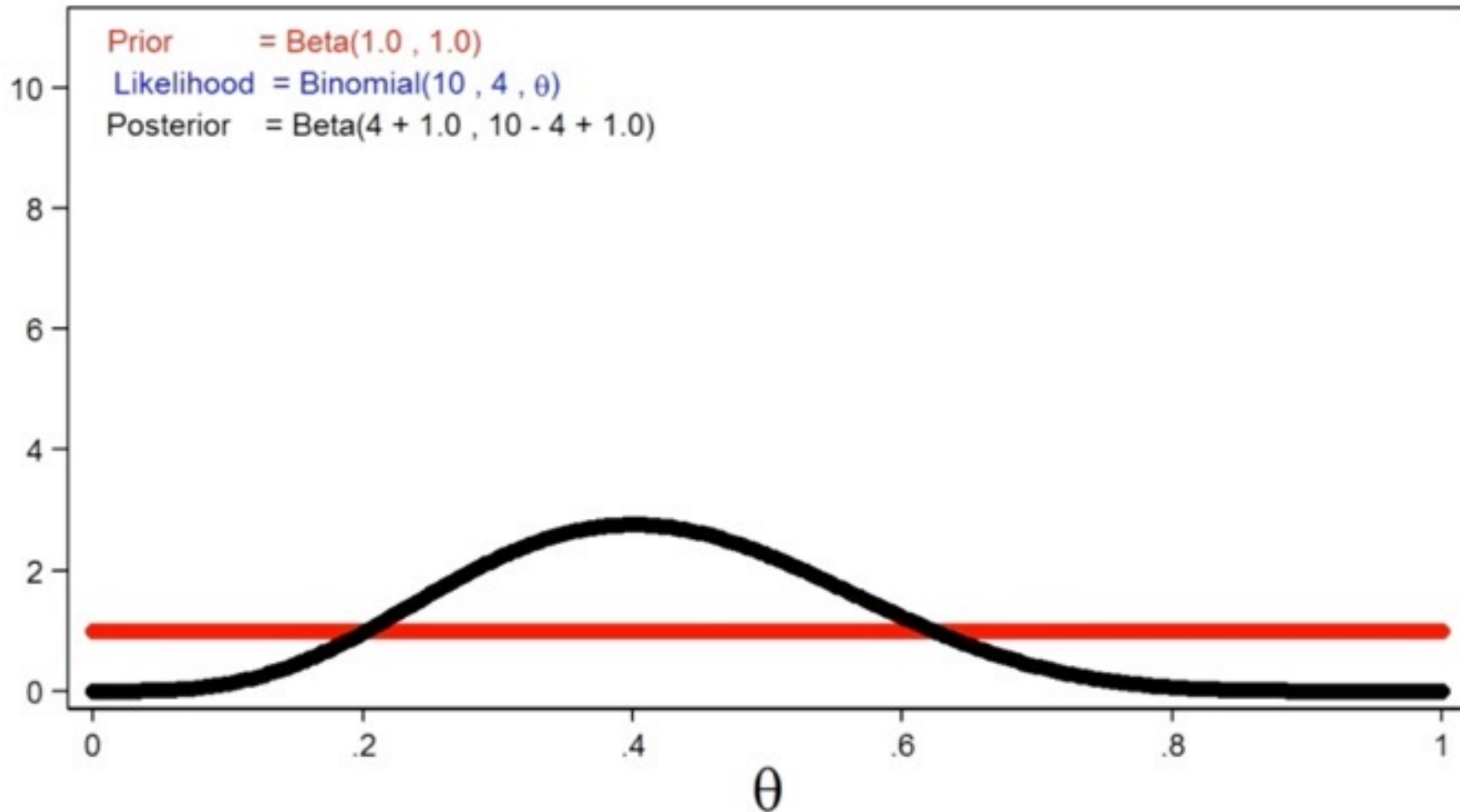
Model evidence

Bayes Rule: Binary Outcome

Coin toss:

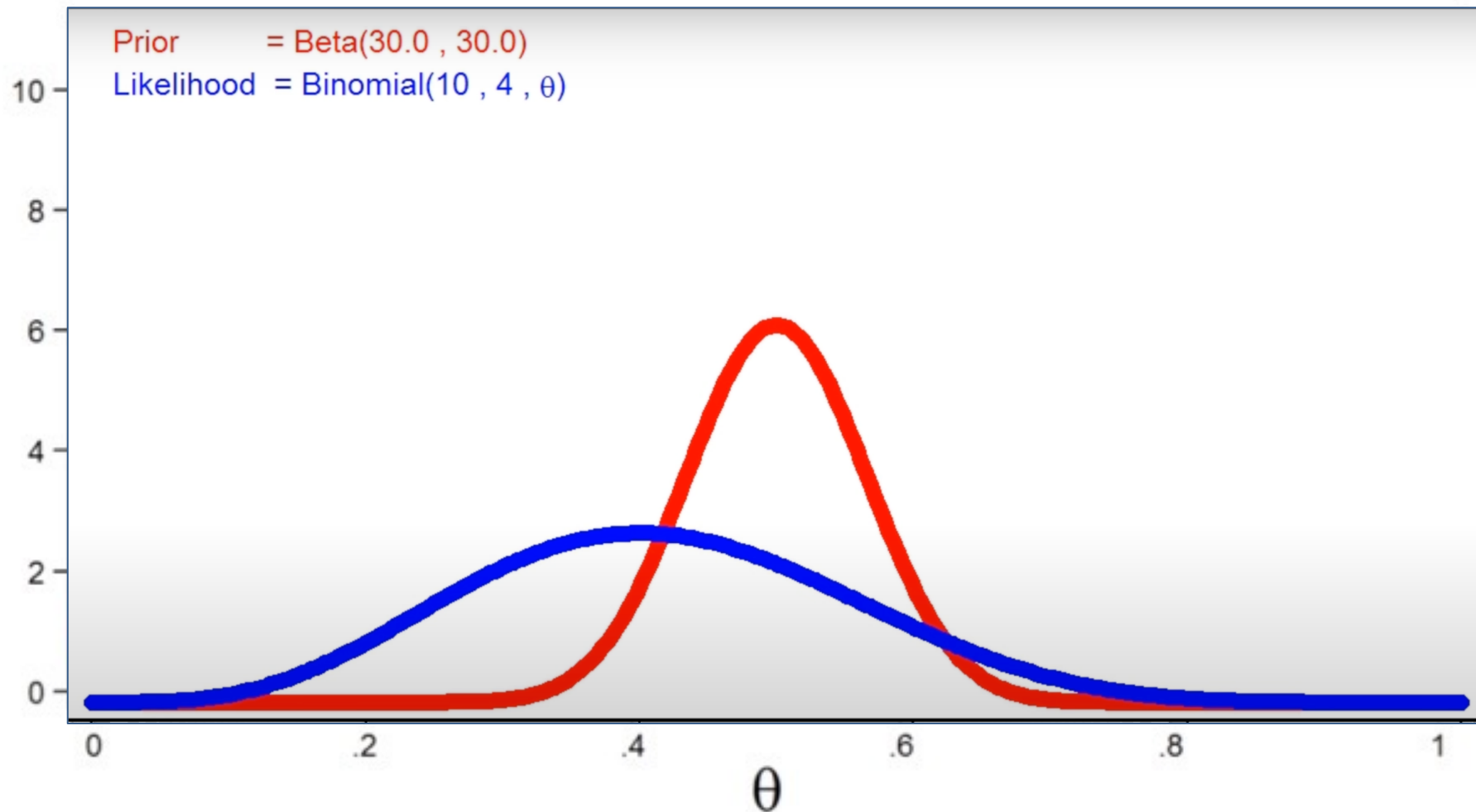


$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$



Bayes Rule: Binary Outcome

$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$

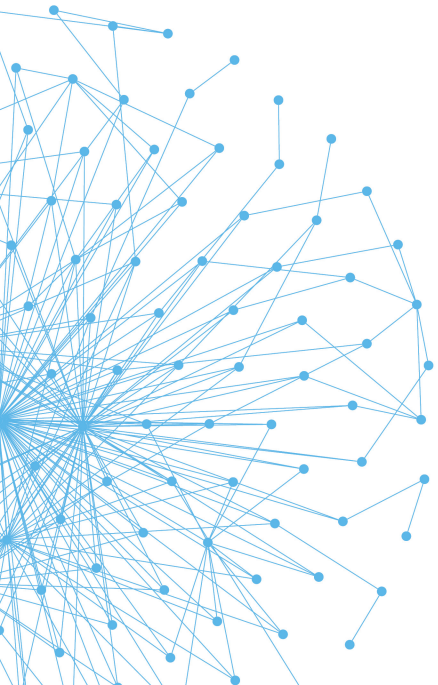


Bayes Rule: Binary Outcome

$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$

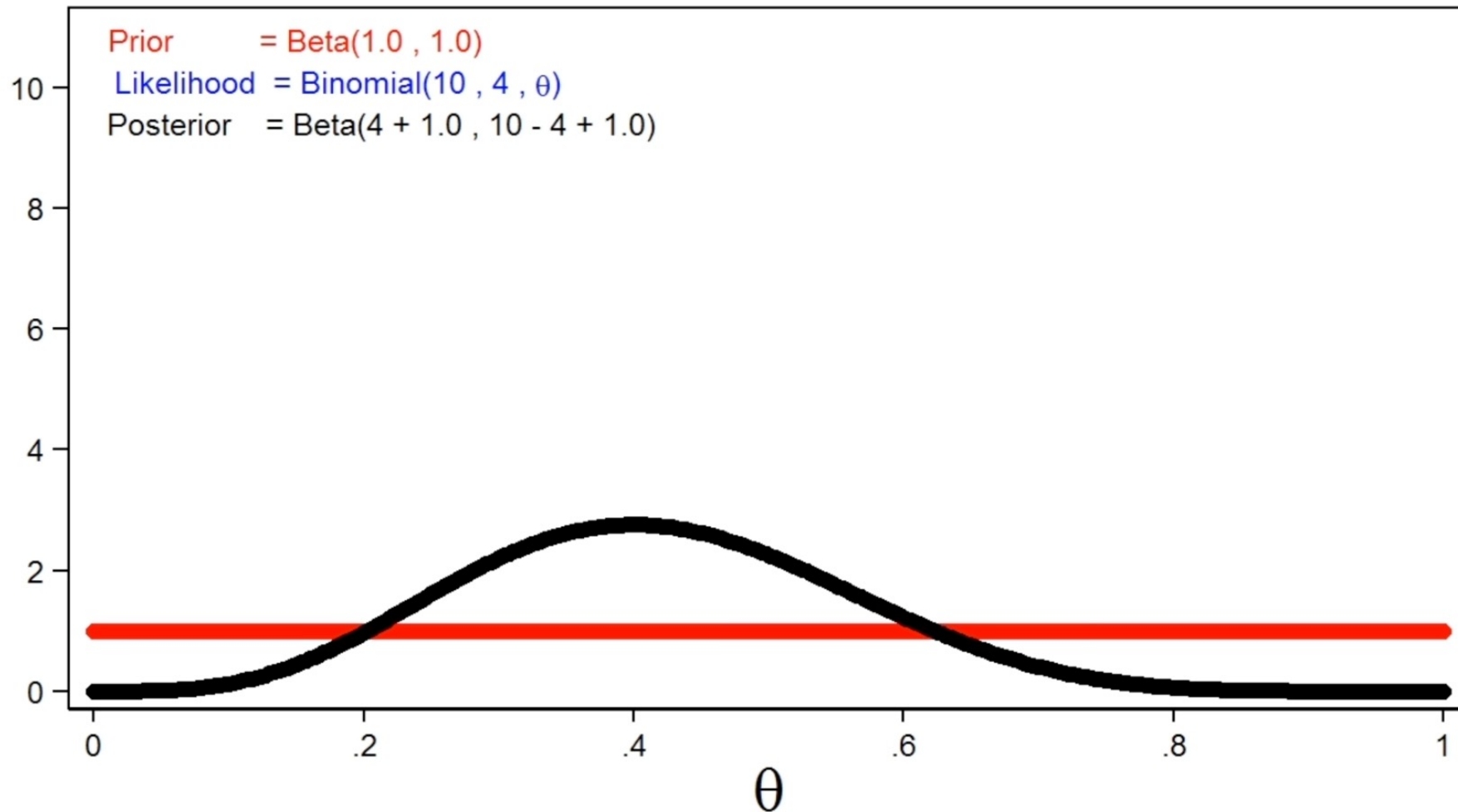
$$\textit{Posterior} = \textit{Prior} \times \textit{Likelihood}$$

$$\begin{aligned} p(\theta|y) &= P(\theta) \times P(y|\theta) \\ &= \text{Beta}(\alpha, \beta) \times \text{Binomial}(\alpha, \beta, \theta) \end{aligned}$$



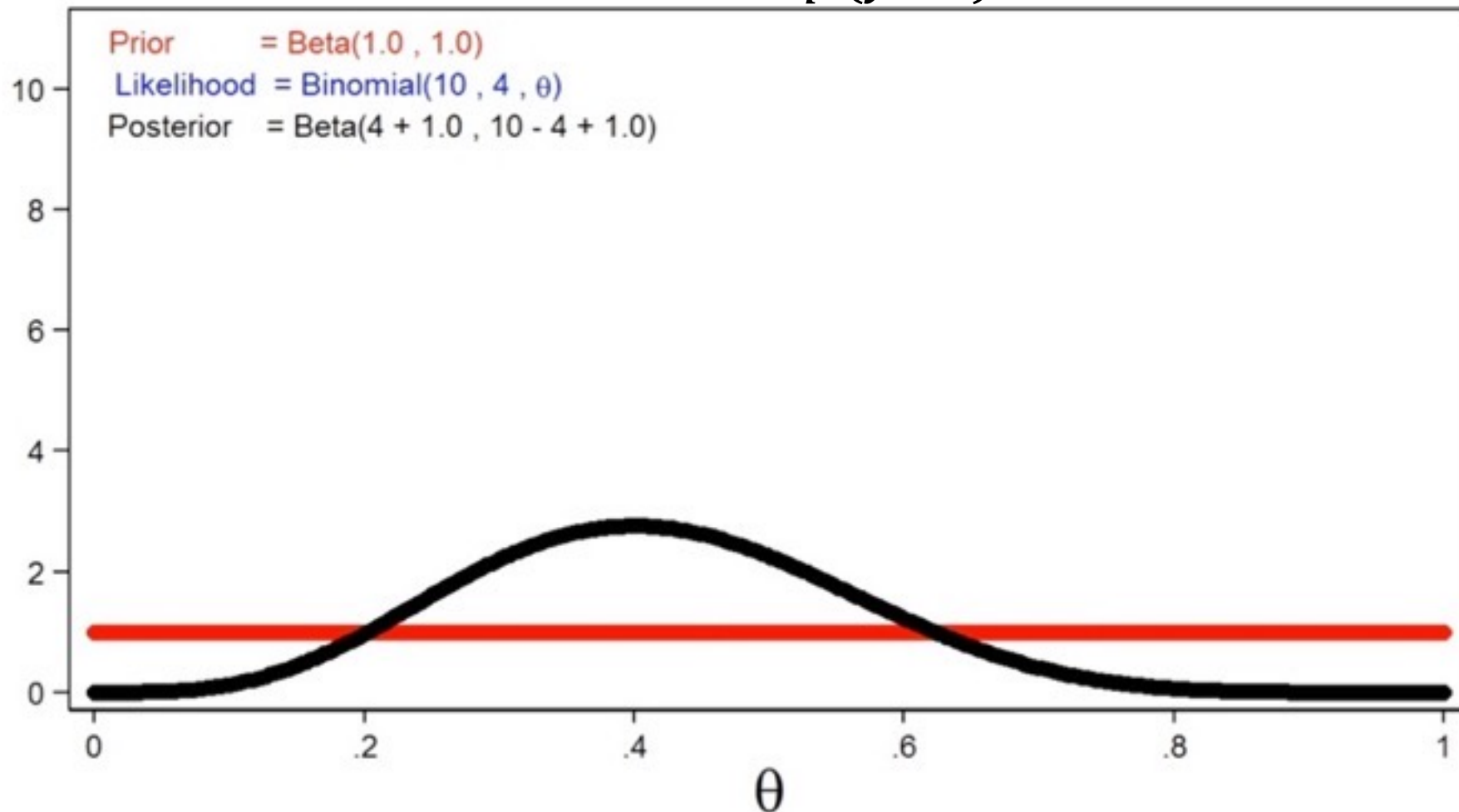
Bayes Rule: Binary Outcome

$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$



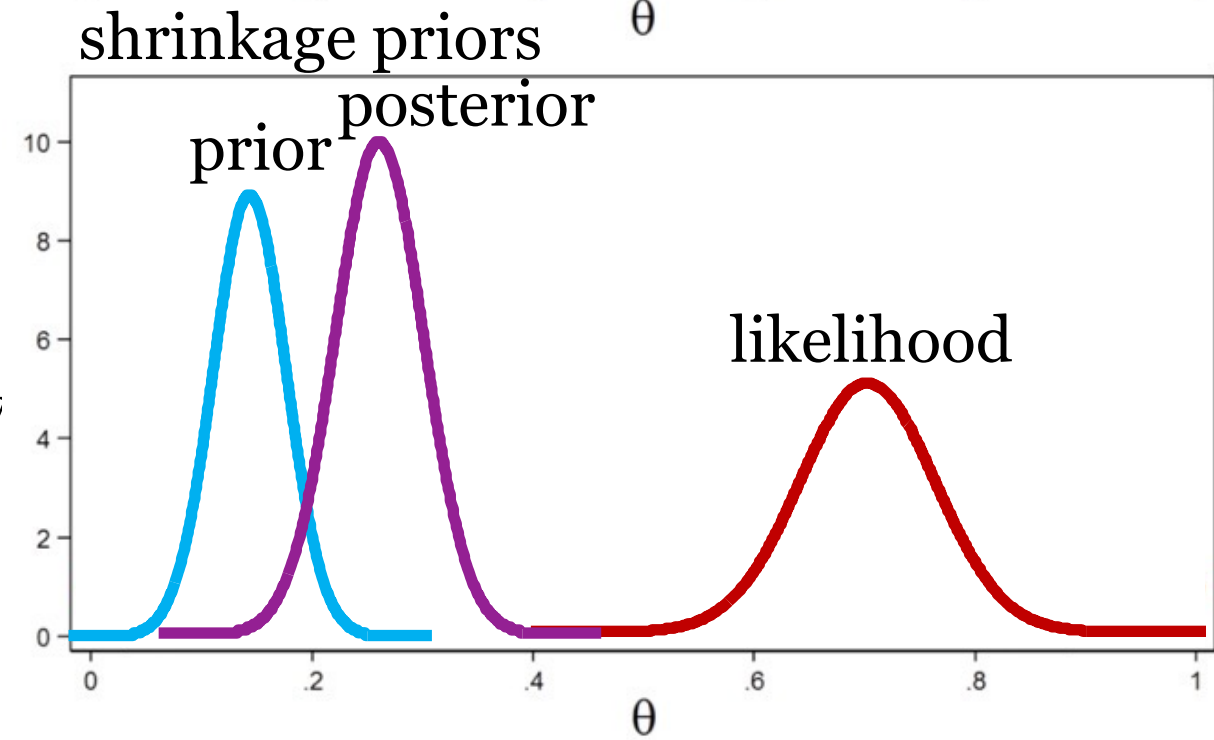
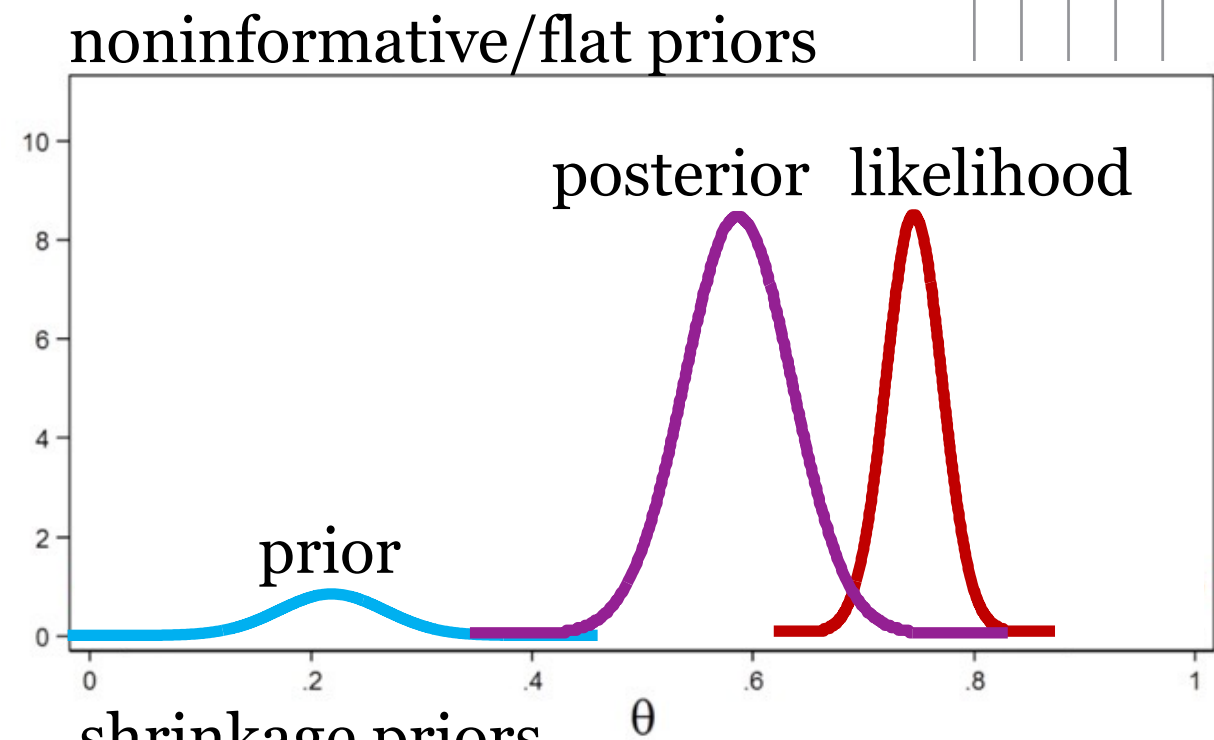
Frequentist versus Bayesian Approaches

$$p(\Theta|y, m) = \frac{p(\Theta|m)p(y|\Theta, m)}{p(y, m)}$$



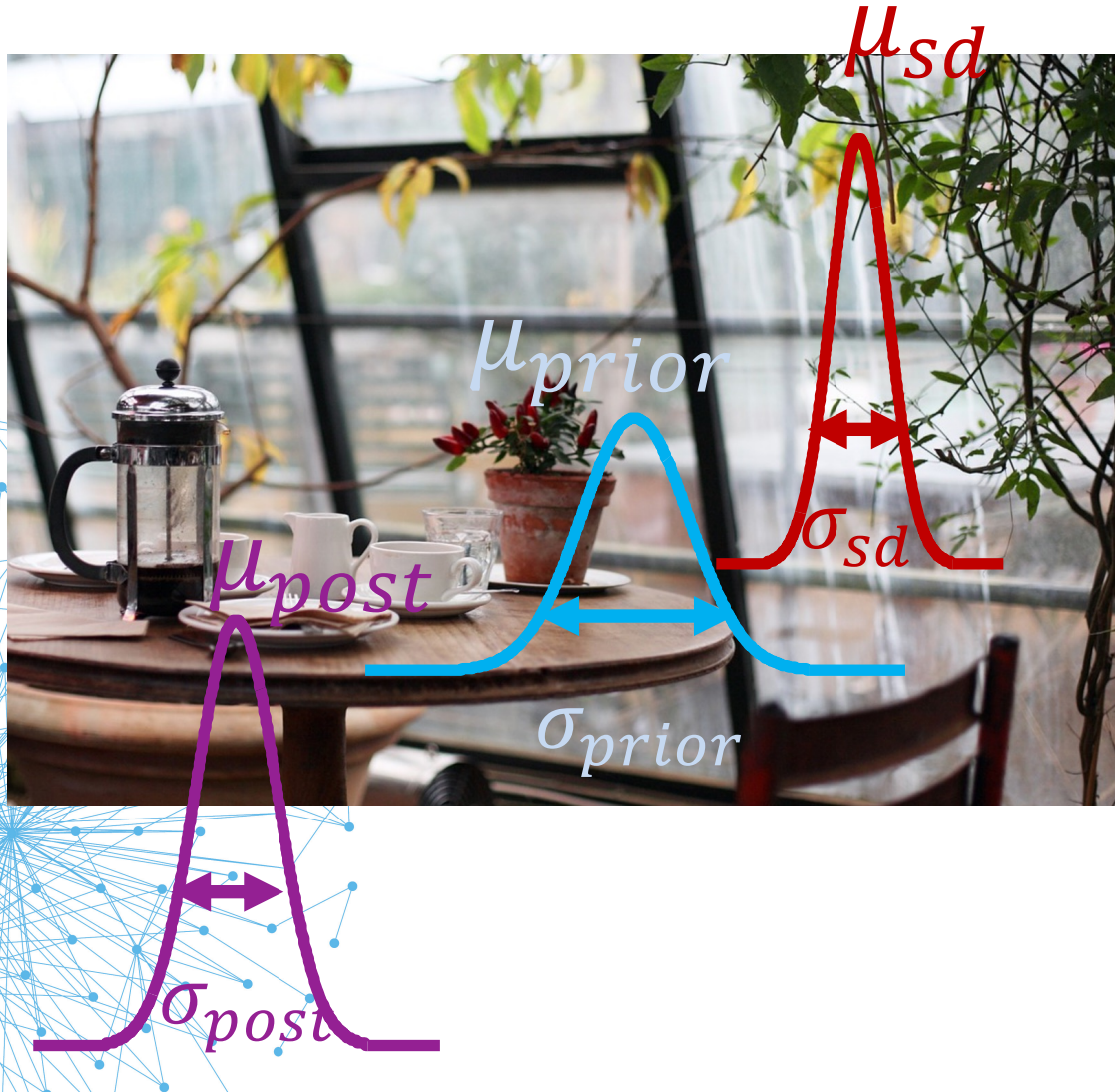
Categories of Priors

- Objective priors
 - noninformative/flat priors
- Subjective priors
 - subjective but not arbitrary
 - hypothesis-driven
 - can be the result of previous empirical studies
- Shrinkage priors
 - emphasize regularization and sparsity
- Empirical priors
 - learn parameters of prior distributions from the data ("empirical Bayes")



Simple Example: Temperature Estimation

INFERENCE



DECISION



Simple Example: Temperature Estimation



What is the temperature outside?

$$y = \theta + \epsilon$$

Likelihood & Prior:

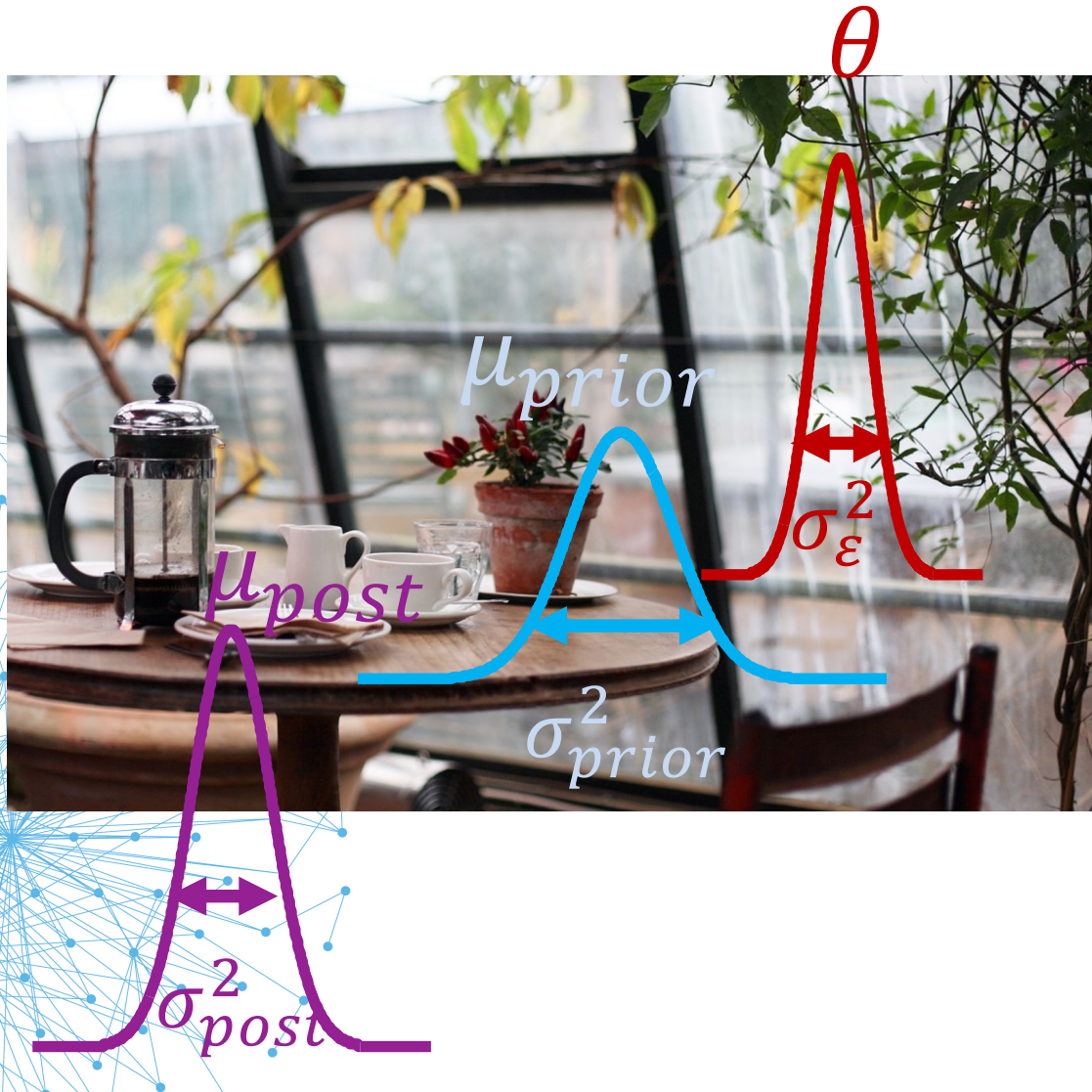
$$p(y|\theta) \sim \mathcal{N}(\theta, \sigma_{\epsilon}^2)$$

$$p(\theta) \sim \mathcal{N}(\mu_{prior}, \sigma_{prior}^2)$$

Posterior:

$$p(\theta|y) \sim \mathcal{N}(\mu_{post}, \sigma_{post}^2)$$

Simple Example: Temperature Estimation



What is the temperature outside?

$$y = \theta + \varepsilon$$

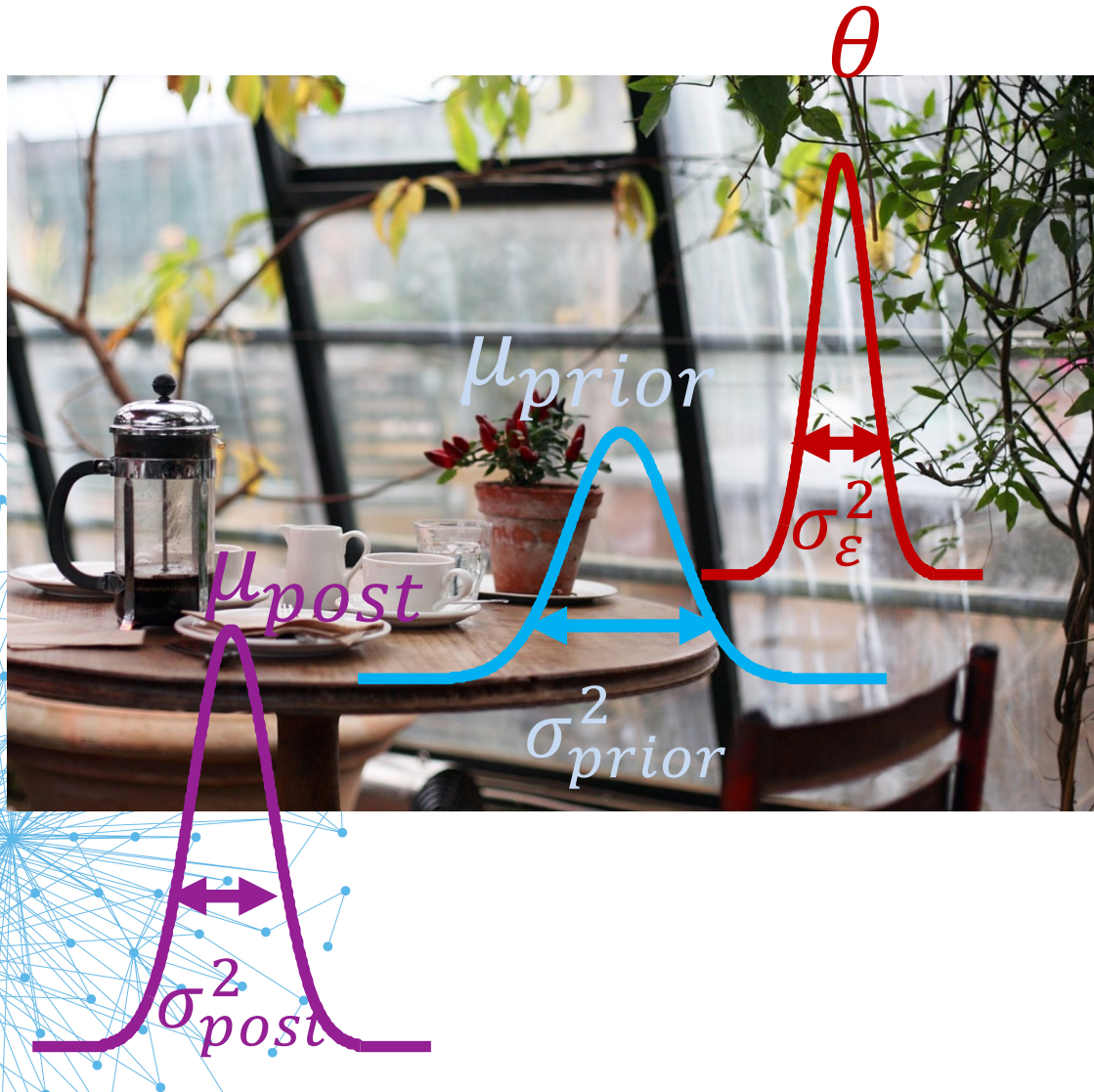
Posterior:

$$p(\theta|y) \sim \mathcal{N}(\mu_{post}, \sigma_{post}^2)$$

$$\frac{1}{\sigma_{post}^2} = \frac{1}{\sigma_{\varepsilon}^2} + \frac{1}{\sigma_{prior}^2}$$

$$\mu_{post} = \sigma_{post}^2 \left(\frac{1}{\sigma_{\varepsilon}^2} y + \frac{1}{\sigma_{prior}^2} \mu_{prior} \right)$$

Simple Example: Temperature Estimation



What is the temperature outside?

$$y = \theta + \epsilon$$

Posterior:

$$p(\theta|y) \sim \mathcal{N}(\mu_{post}, \sigma_{post}^2)$$

$$\pi_{post} = \pi_{\epsilon} + \pi_{prior}$$

$$\mu_{post} = \frac{\pi_{\epsilon}}{\pi_{post}} y + \frac{\pi_{prior}}{\pi_{post}} \mu_{prior}$$

Precision Ratio Weighting

Bayes versus Bayes

Bayes' Rule

$$p(A|B) = \frac{p(B|A)p(A)}{p(B)}$$

Statistical rule describing the relationship between conditional probability distributions

Model fitting/Parameter estimation:

$$\text{posterior } p(\Theta|data, m) = \frac{\text{prior } p(\Theta|m) \text{ likelihood } p(data|\Theta, m)}{\text{model evidence } p(data|m)}$$

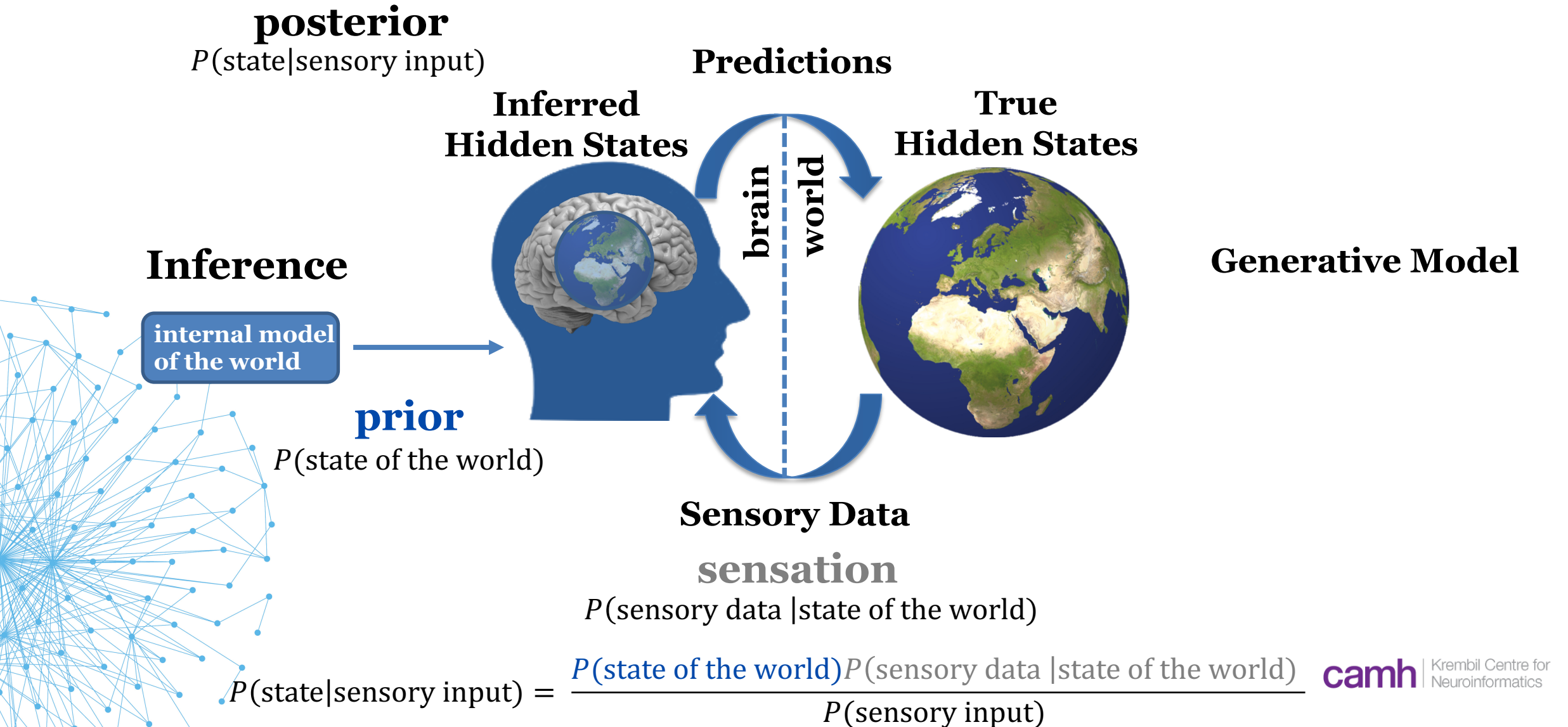
Model Comparison:

Model of a computation performed by the brain:

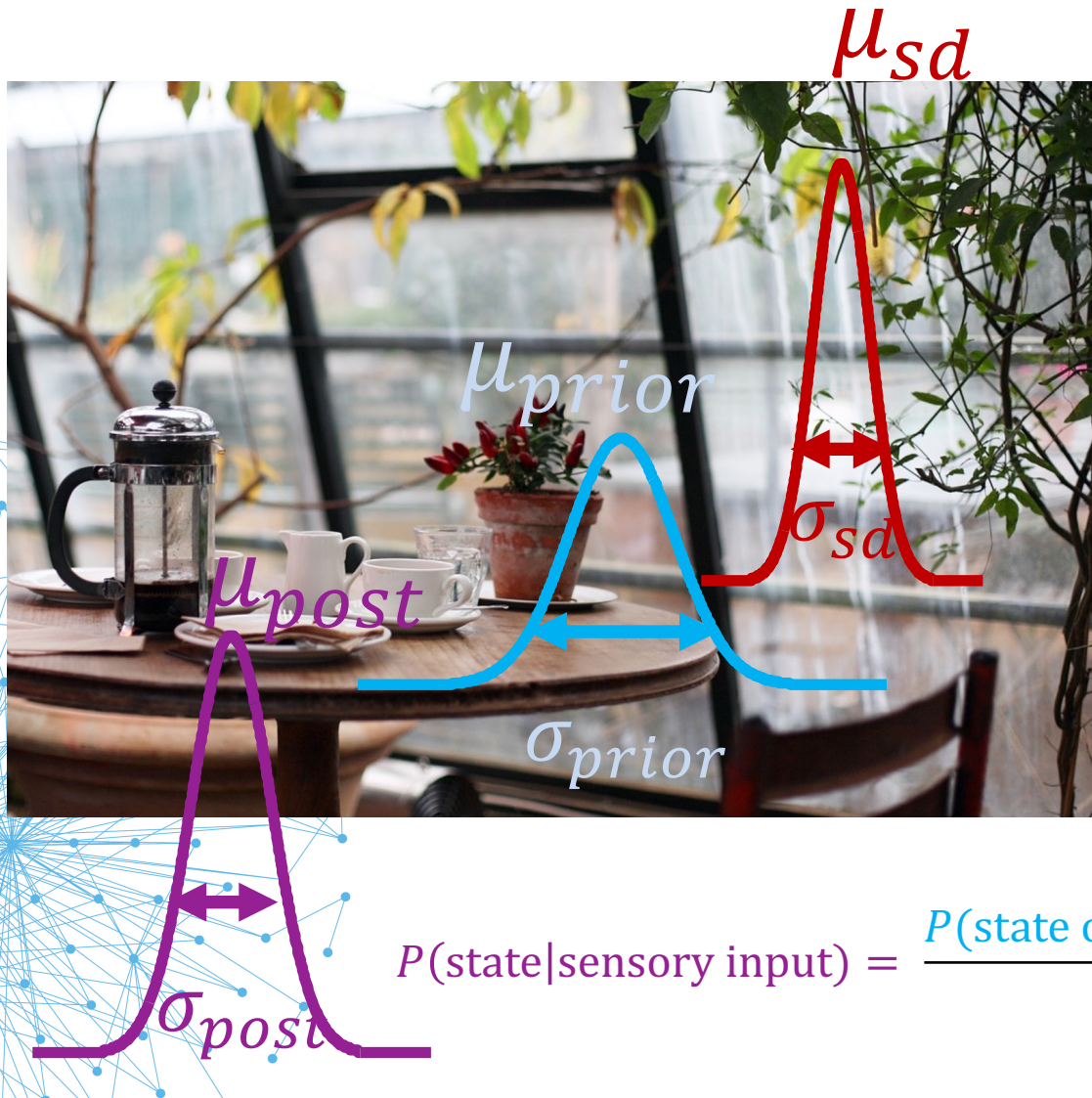
$$\begin{aligned} & \text{posterior } P(\text{world}|\text{sensory input}) \\ &= \frac{\text{prior } P(\text{world}) \text{ likelihood } P(\text{sensory data}|\text{world})}{P(\text{sensory input})} \\ & \text{model evidence} \end{aligned}$$

Bayes as a model of behaviour

Perception as Bayesian Inference



Optimal Integration: Uncertainty Considered



What is your prediction about the temperature outside?

$$p(y|\theta) \sim \mathcal{N}(\mu_{sd}, \sigma_{sd})$$

$$p(\theta) \sim \mathcal{N}(\mu_{prior}, \sigma_{prior})$$

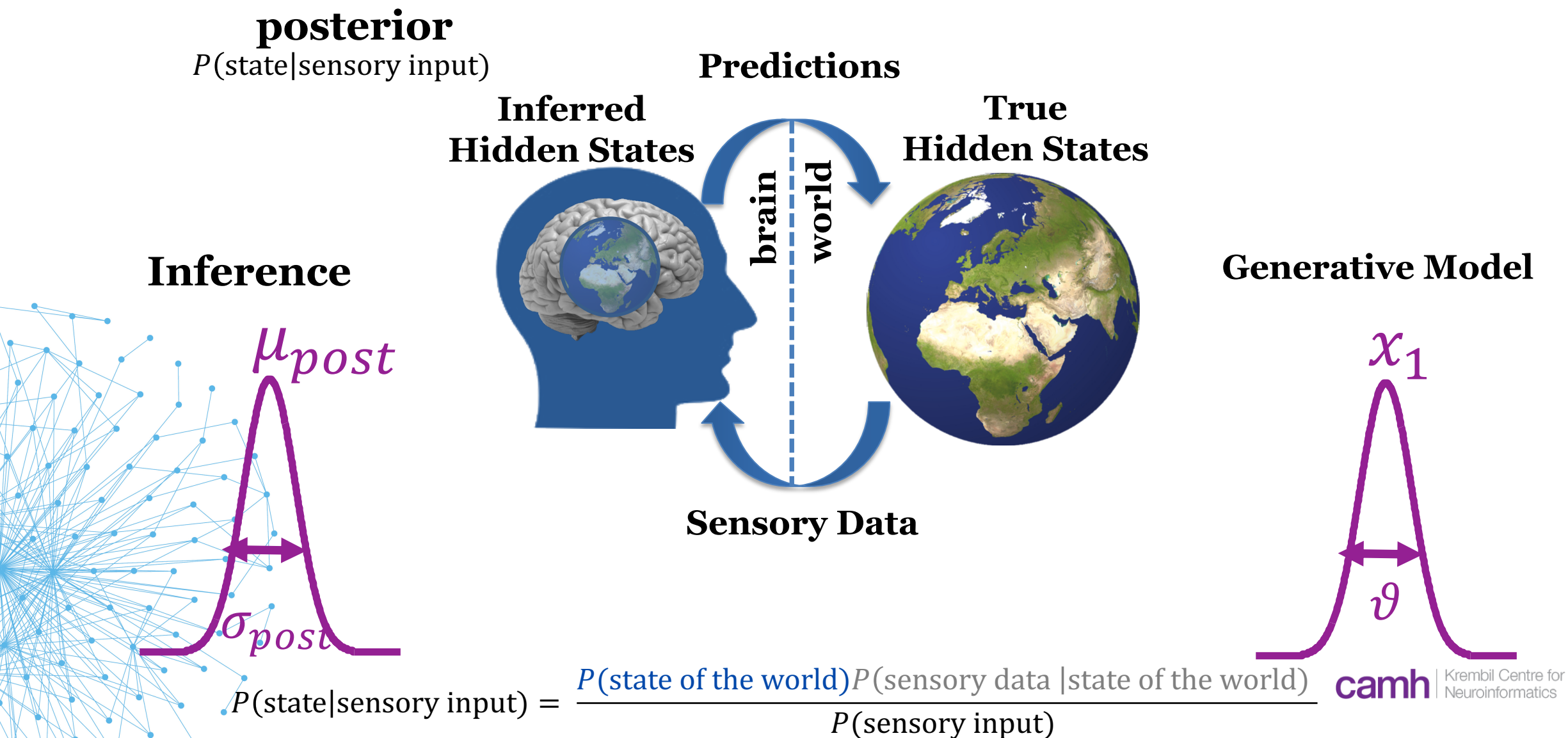
$$p(\theta|y) \sim \mathcal{N}(\mu_{post}, \sigma_{post})$$

$$\pi_{post} = \pi_{\varepsilon} + \pi_{prior} \quad \sigma = \pi^{-1}$$

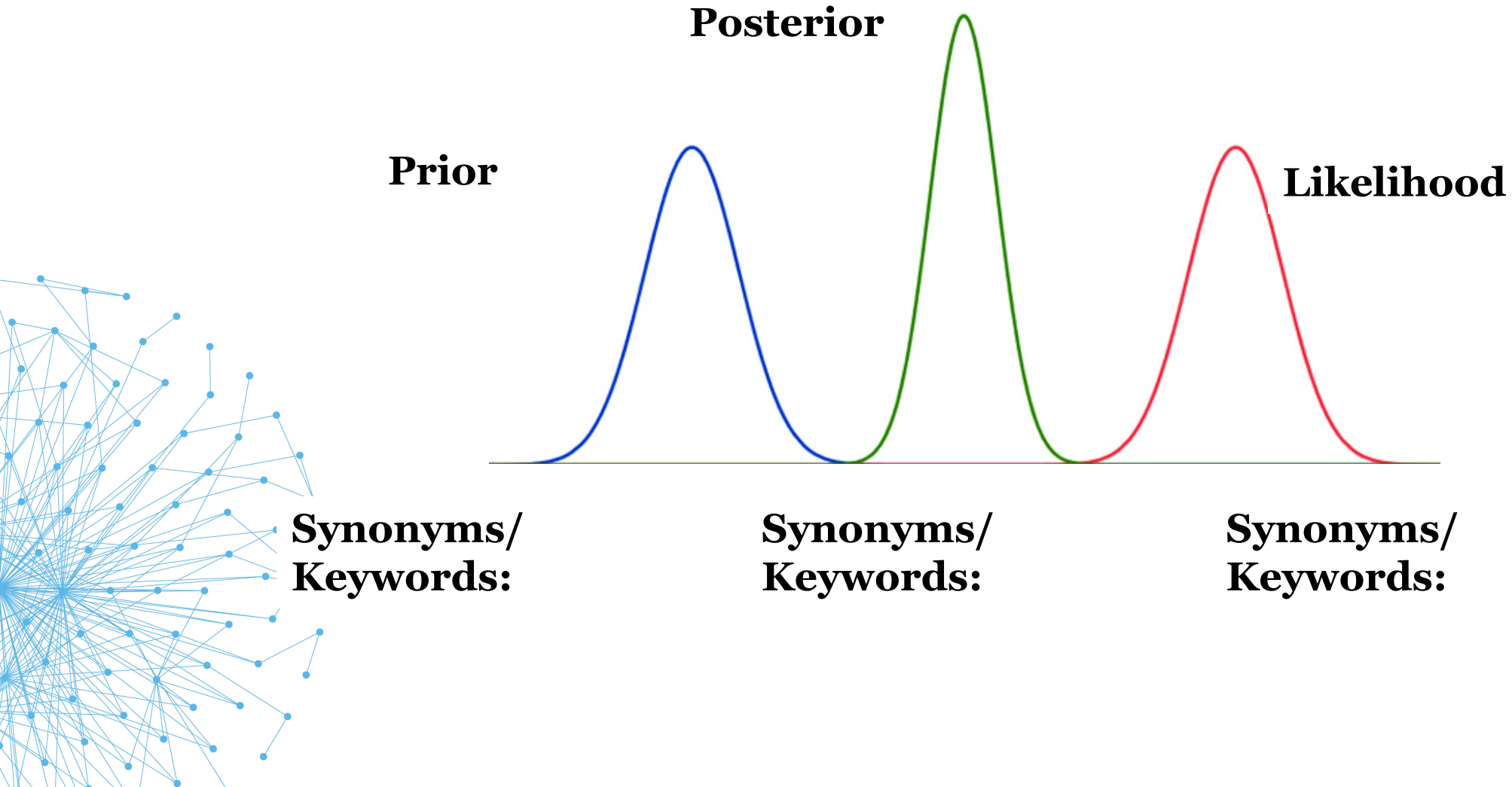
$$\mu_{post} = \frac{\pi_{\varepsilon}}{\pi_{post}} \mu_{sd} + \frac{\pi_{prior}}{\pi_{post}} \mu_{prior}$$

$$P(\text{state}|\text{sensory input}) = \frac{P(\text{state of the world})P(\text{sensory data}|\text{state of the world})}{P(\text{sensory input})}$$

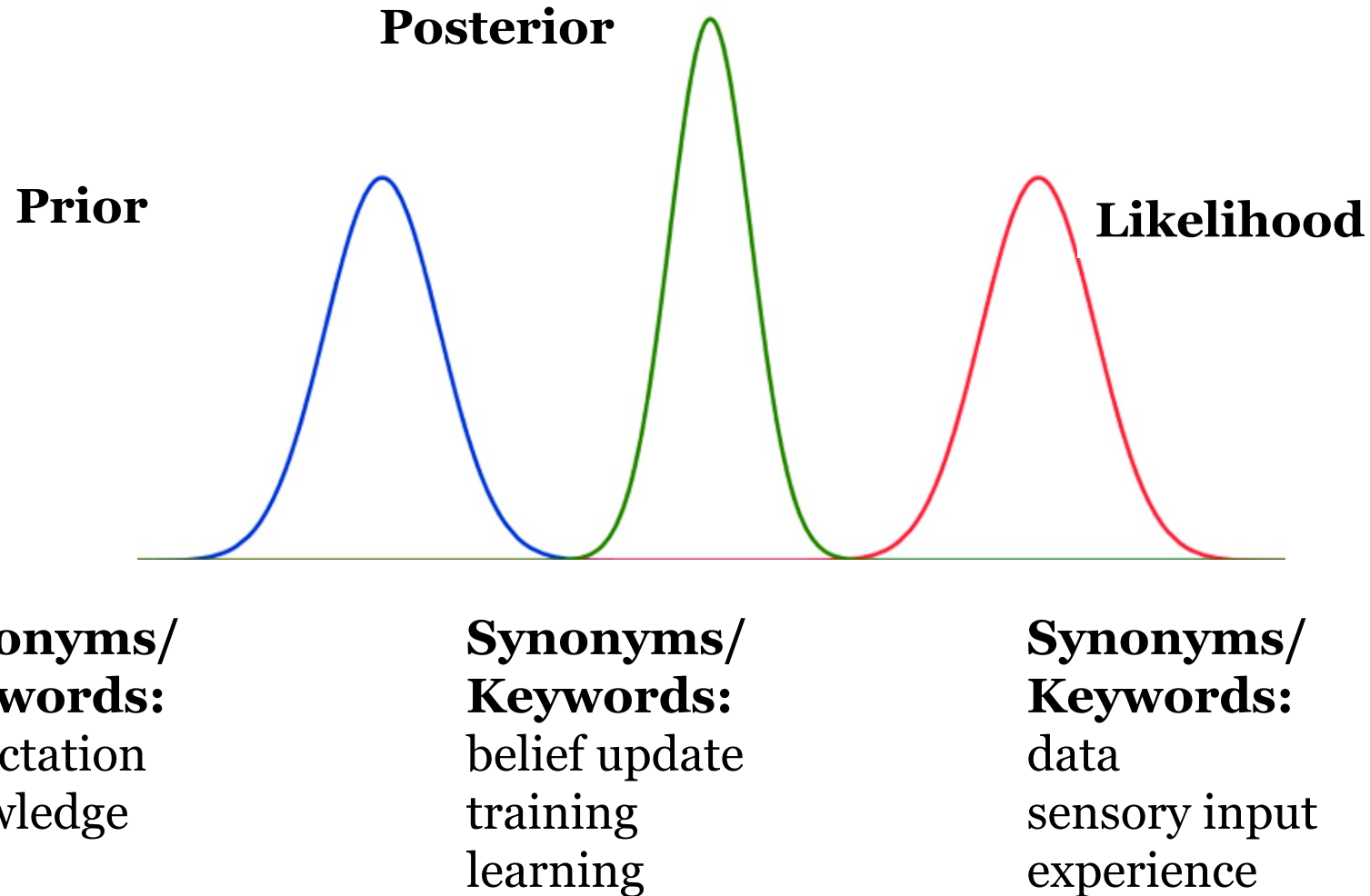
Optimal Bayesian Learning



Short Quiz



Short Quiz



Modelling Abnormal Beliefs

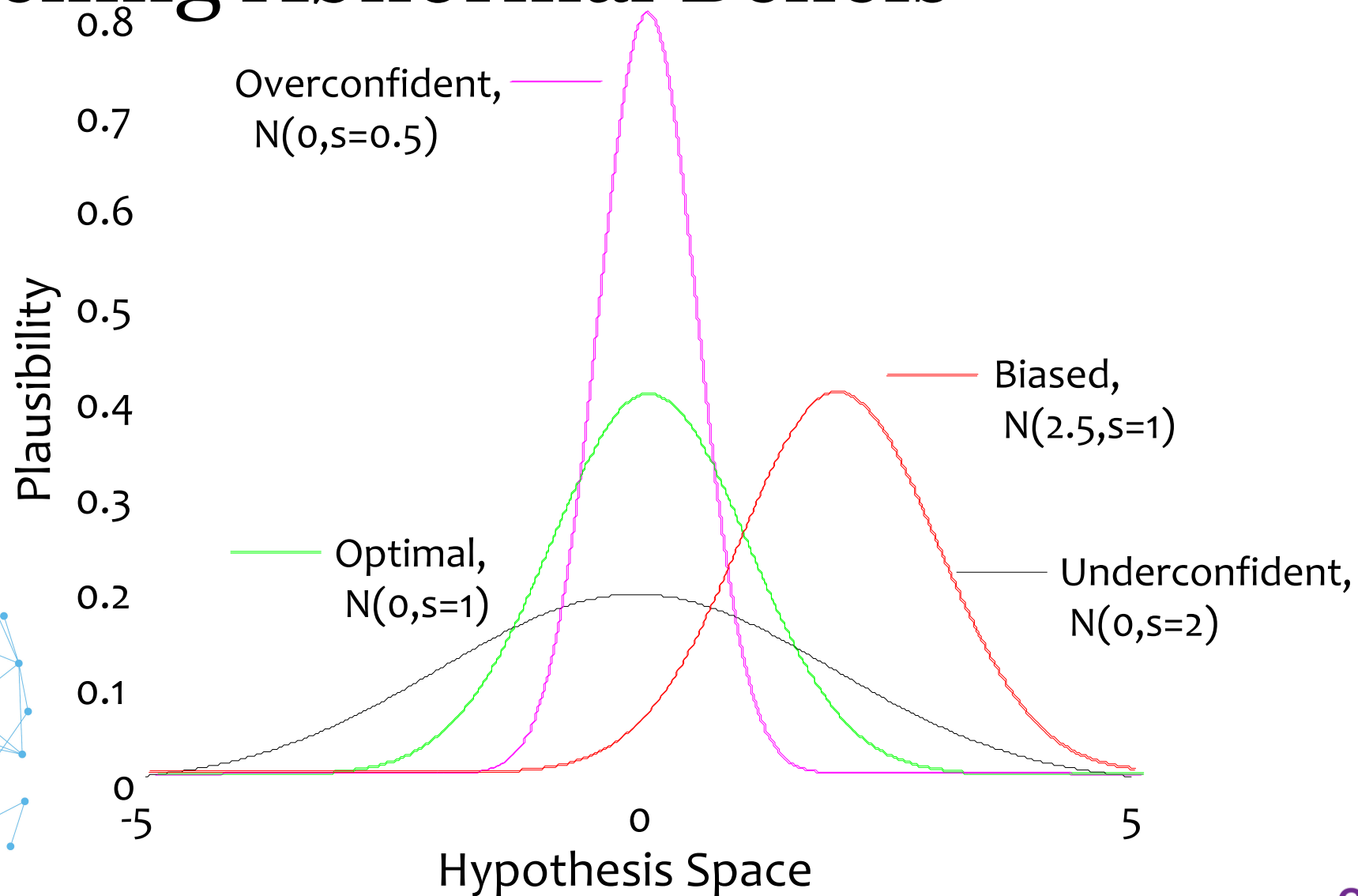
Wrong Priors

- Uncertainty too low → beliefs too rigid (underfitting)
- Uncertainty too high → high sensitivity to noise (overfitting)
- Displaced center of mass → biased interpretations
- Overestimated volatility → prior knowledge is partly neglected
- Underestimated volatility → failure to track changes in the world

Likelihood Function

- Precision too high/low → evidence is weighted too much/little

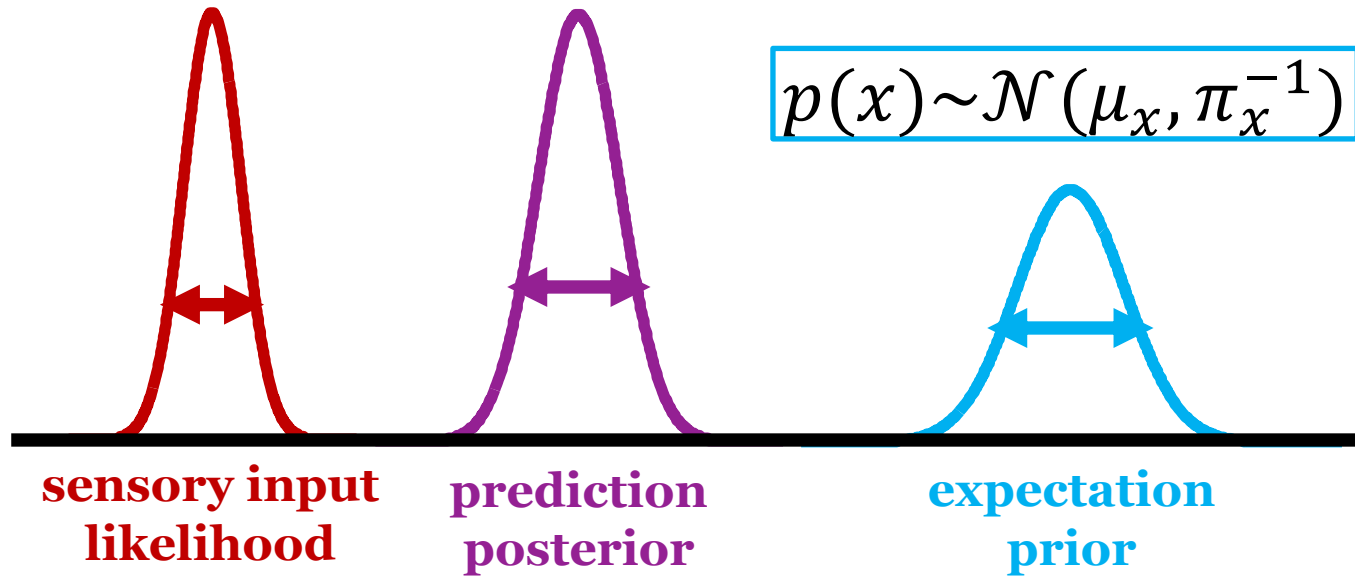
Modelling Abnormal Beliefs



How are these beliefs formed?

$$p(u|x) \sim \mathcal{N}(\mu_{u|x}, \pi_{\varepsilon}^{-1})$$

$$p(x) \sim \mathcal{N}(\mu_x, \pi_x^{-1})$$



$$p(x|u) = \frac{p(u|x)p(x)}{\int p(u|x')p(x')dx'} \sim \mathcal{N}(\mu_{x|u}, \pi_{x|u}^{-1})$$

Updates to the Sufficient Statistics

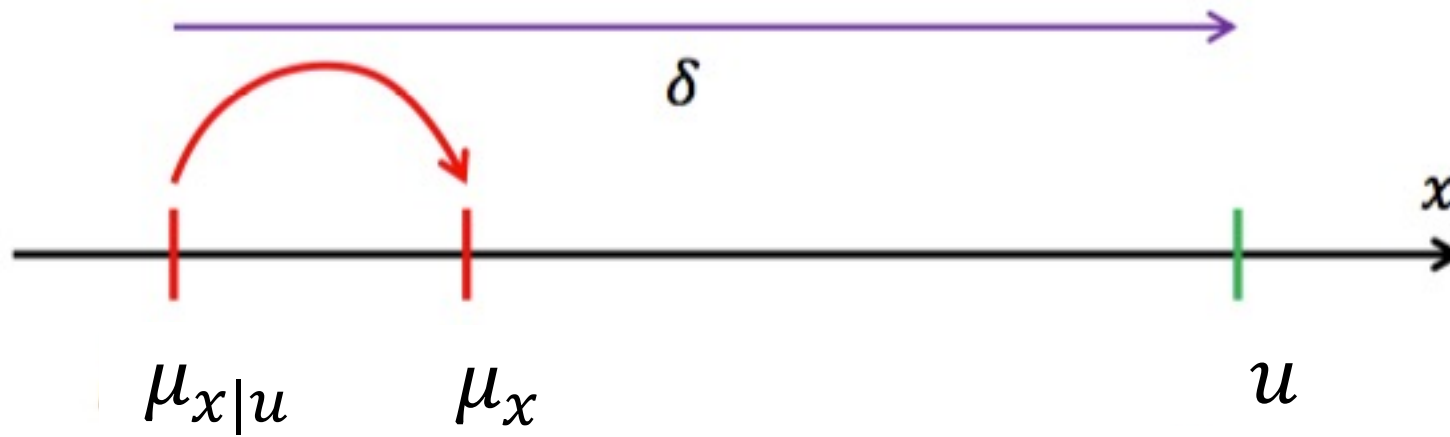
$$\pi_{x|u} = \pi_x + \pi_\varepsilon$$

Prediction Error

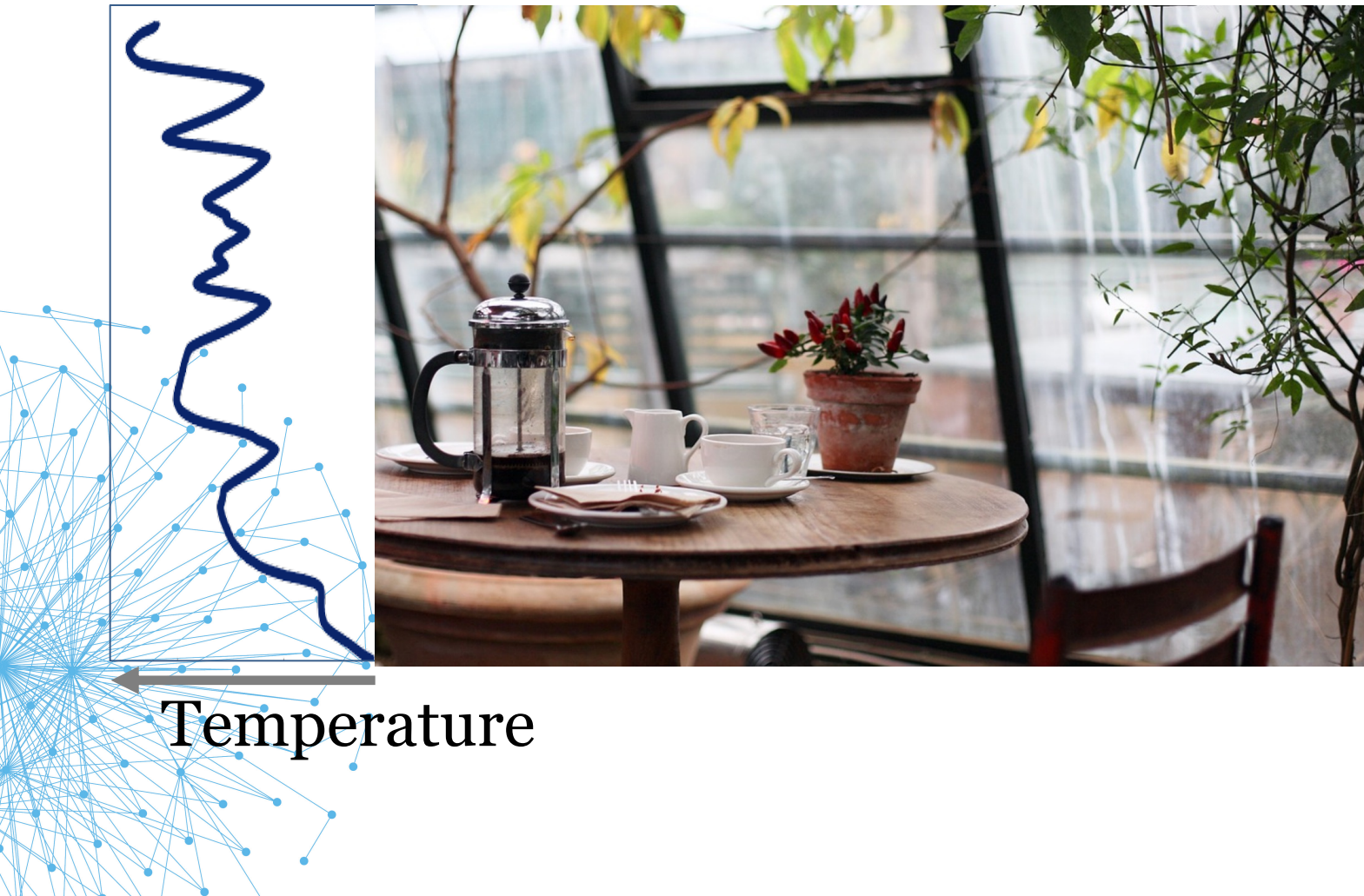
$$\mu_{x|u} = \mu_x + \frac{\pi_\varepsilon}{\pi_{x|u}} (u - \mu_x)$$

Belief Update

Weight (Learning Rate) = $\frac{\text{how much we're learning here}}{\text{how much we already know}}$



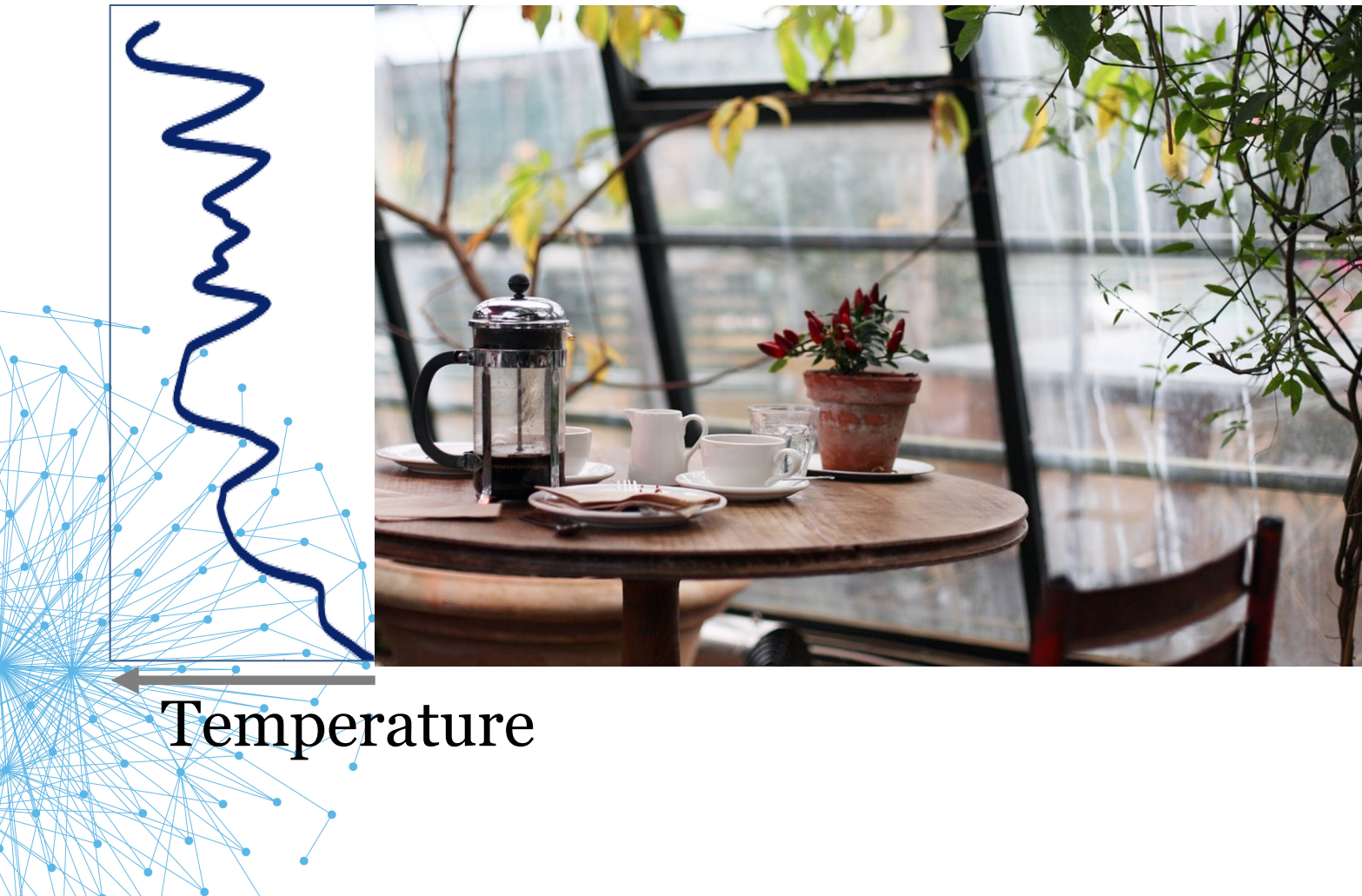
What about dynamics?



We relax the assumption that the underlying hidden state x is stationary

- we replace it with a **Gaussian random walk**
- this gives us the **Kalman filter**:

What about dynamics?



Kalman filter:

$$p(u^{(k)} | x^{(k)}) \sim \mathcal{N}(u^{(k)} | x^{(k)}, \varepsilon)$$

$$p(x^{(k)} | x^{(k-1)}, \vartheta) \sim \mathcal{N}(x^{(k)} | x^{(k-1)}, \vartheta)$$

$\vartheta = \text{seasons}$

What about dynamics?

Prior:

$$p(x^{(k-1)}) \sim \mathcal{N}(x^{(k-1)}; \mu_x^{(k-1)}, \frac{1}{\pi_x^{(k-1)}})$$

Posterior:

$$\pi_x^{(k)} = \frac{1}{\sigma_x^{(k-1)} + \vartheta} + \frac{1}{\varepsilon} = \hat{\pi}_x^{(k-1)} + \hat{\pi}_u$$

$$\mu_x^{(k)} = \mu_x^{(k-1)} + \left(\frac{\hat{\pi}_u}{\pi_x^{(k)}} \right) (u^{(k)} - \mu_x^{(k-1)})$$

Prediction Error

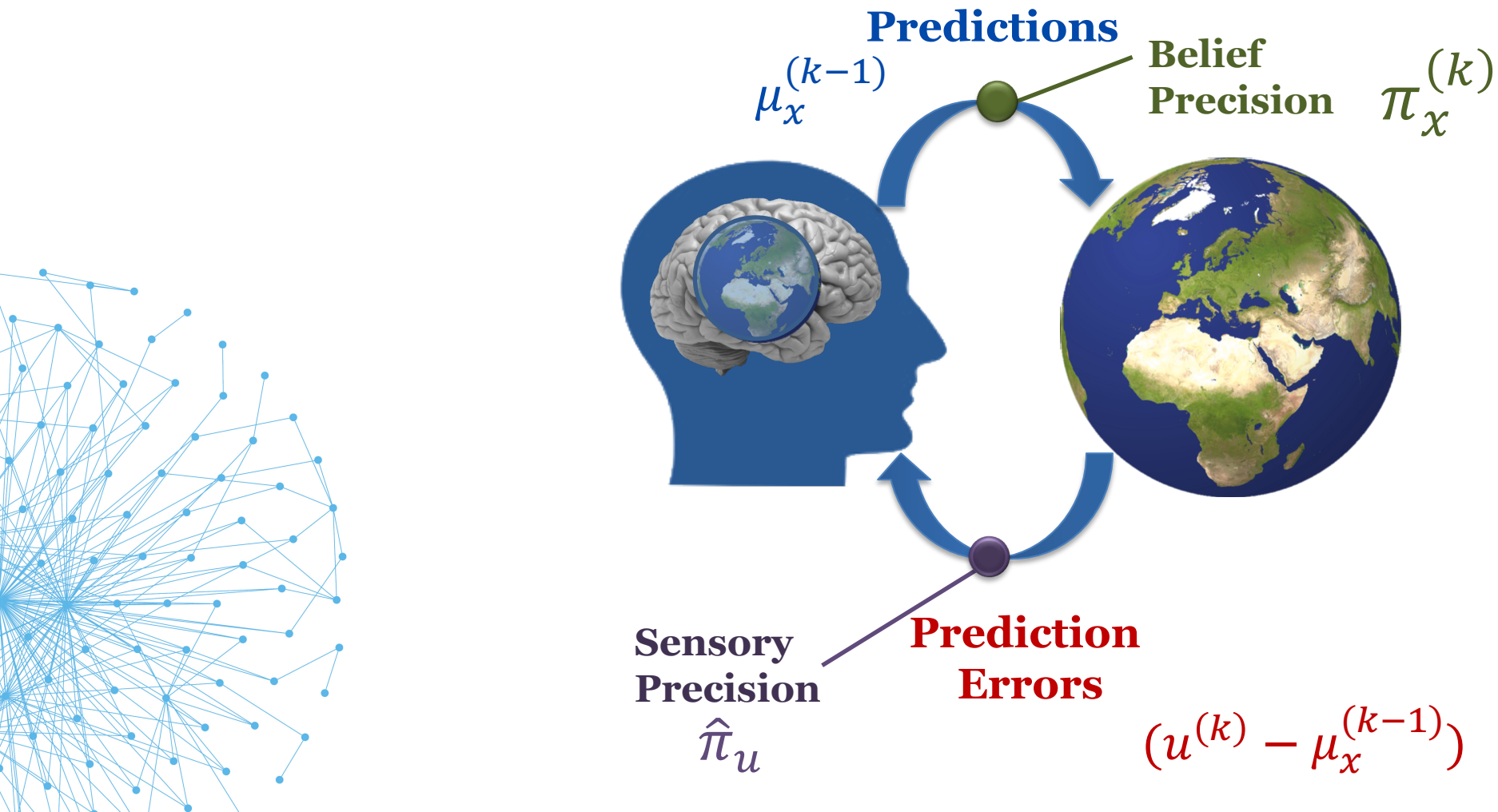
Belief Update

Weight (Learning Rate) = $\frac{\text{how much we're learning here}}{\text{how much we already know}}$

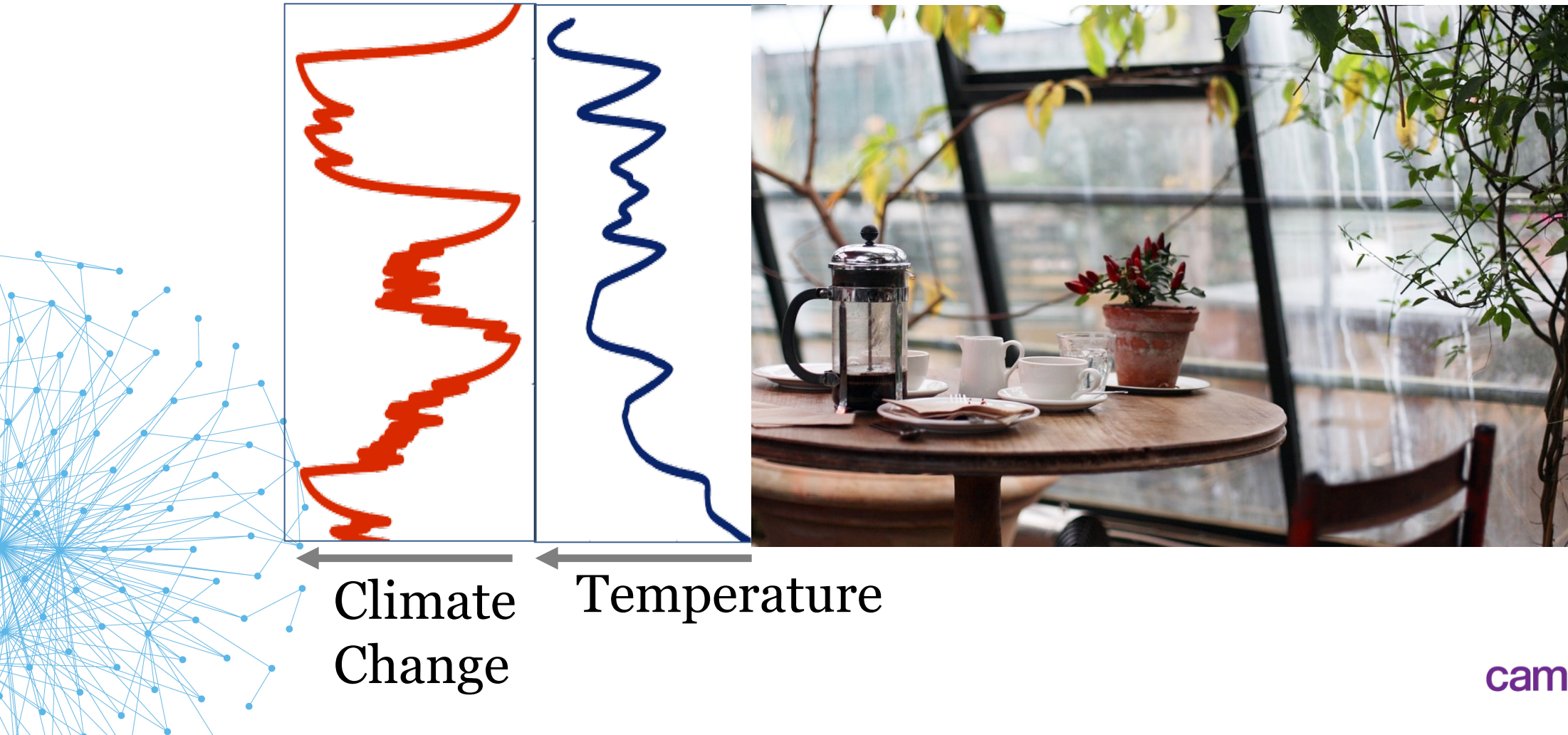
ϑ = seasons

Kalman Filter

$$\mu_x^{(k)} = \mu_x^{(k-1)} + \frac{\hat{\pi}_u}{\pi_x^{(k)}} (u^{(k)} - \mu_x^{(k-1)})$$



What about dynamics?



The hierarchical Gaussian filter (HGF): a computationally tractable model for individual learning under uncertainty (Mathys et al., 2011; 2014)

Level 3: Phasic volatility

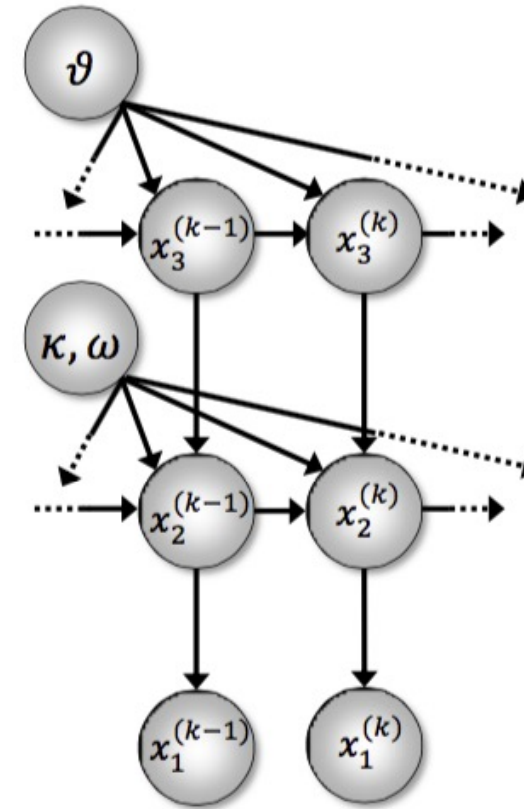
$$p\left(x_3^{(k)}\right) \sim \mathcal{N}\left(x_3^{(k-1)}, \vartheta\right)$$

Level 2: Tendency towards category 1

$$p\left(x_2^{(k)}\right) \sim \mathcal{N}\left(x_2^{(k-1)}, e^{\left(\kappa x_3^{(k-1)}+\omega\right)}\right)$$

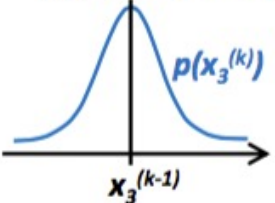
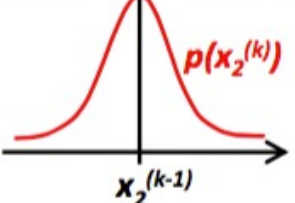
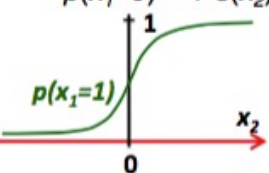
Level 1: Stimulus category

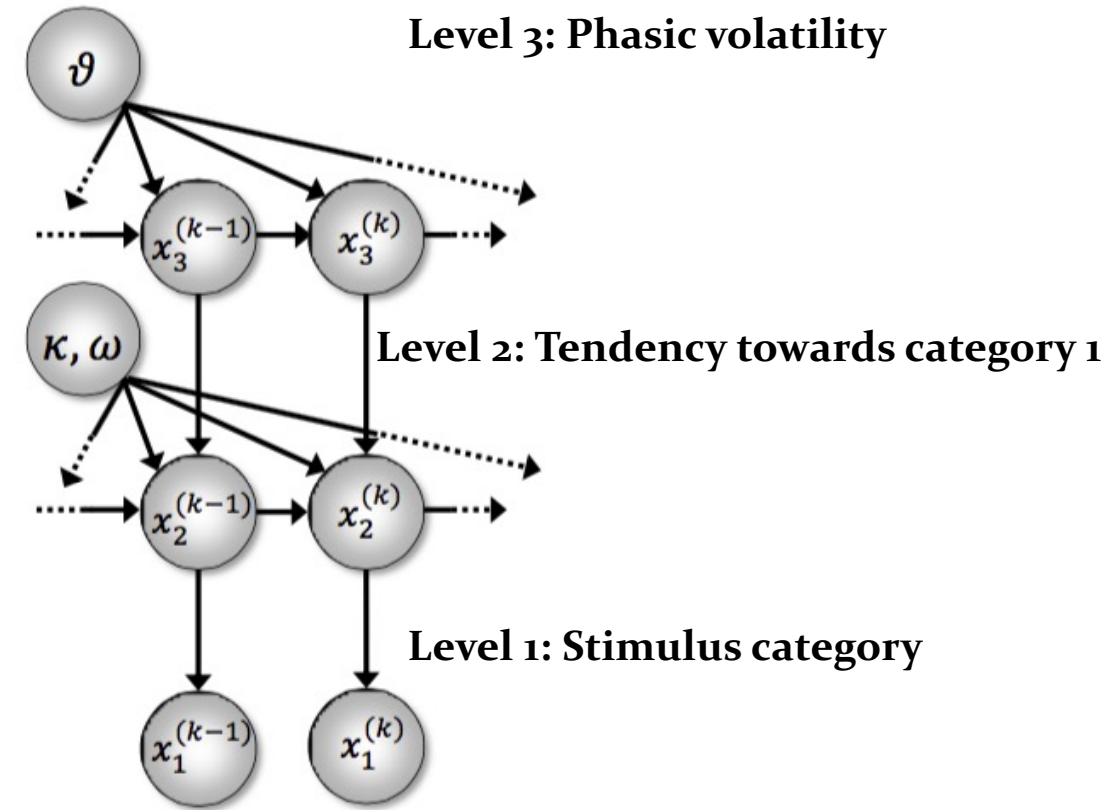
$$p\left(x_1=1\right)=\frac{1}{1+e^{-x_2}}$$



Mathys et al., *Front Hum Neurosci*, 2011

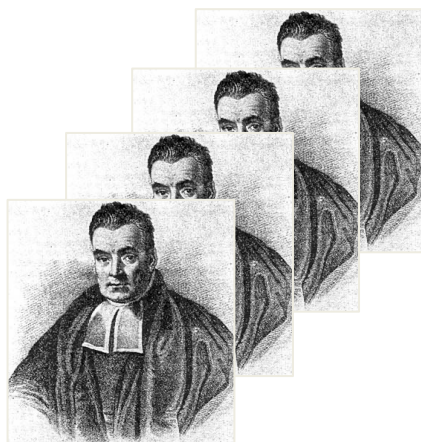
The hierarchical Gaussian filter (HGF): a computationally tractable model for individual learning under uncertainty

State of the world	Model
Log-volatility x_3 of tendency	Gaussian random walk with constant step size ϑ $p(x_3^{(k)}) \sim N(x_3^{(k-1)}, \vartheta)$ 
Tendency x_2 towards category "1"	Gaussian random walk with step size $\exp(\kappa x_3 + \omega)$ $p(x_2^{(k)}) \sim N(x_2^{(k-1)}, \exp(\kappa x_3 + \omega))$ 
Stimulus category x_1 ("0" or "1")	Sigmoid transformation of x_2 $p(x_1=1) = s(x_2)$ $p(x_1=0) = 1-s(x_2)$ 

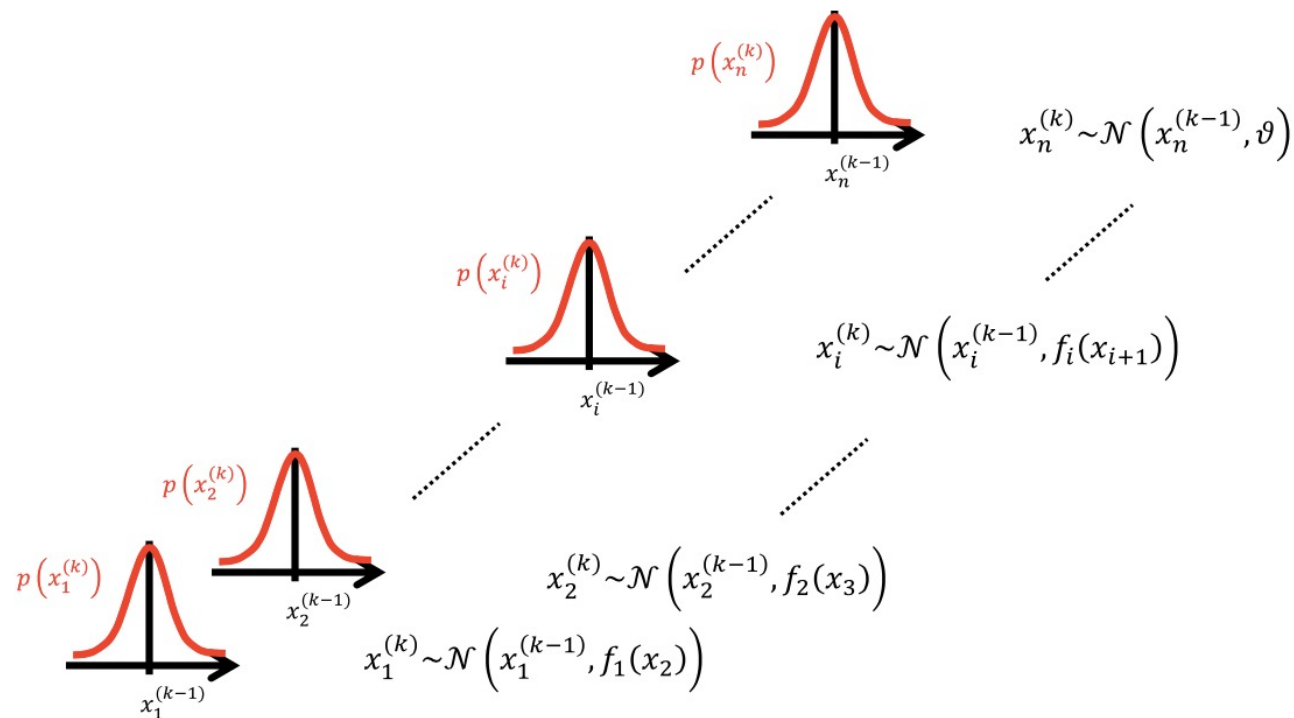


Mathys et al., *Front Hum Neurosci*, 2011

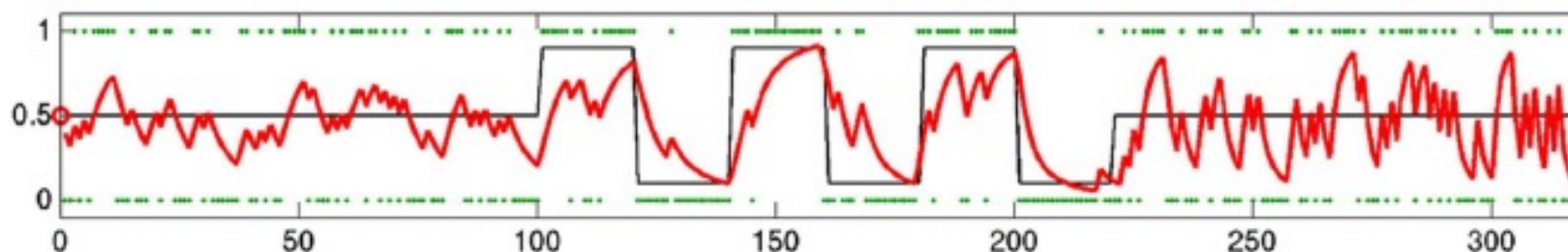
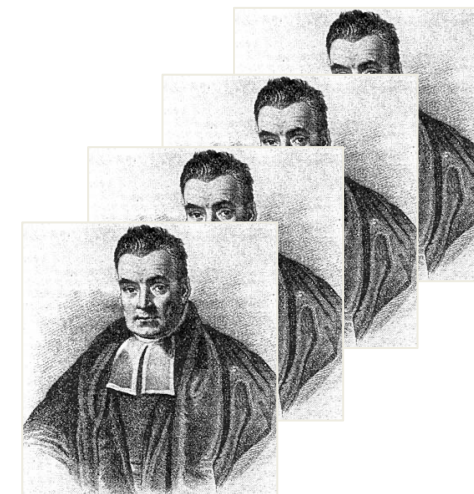
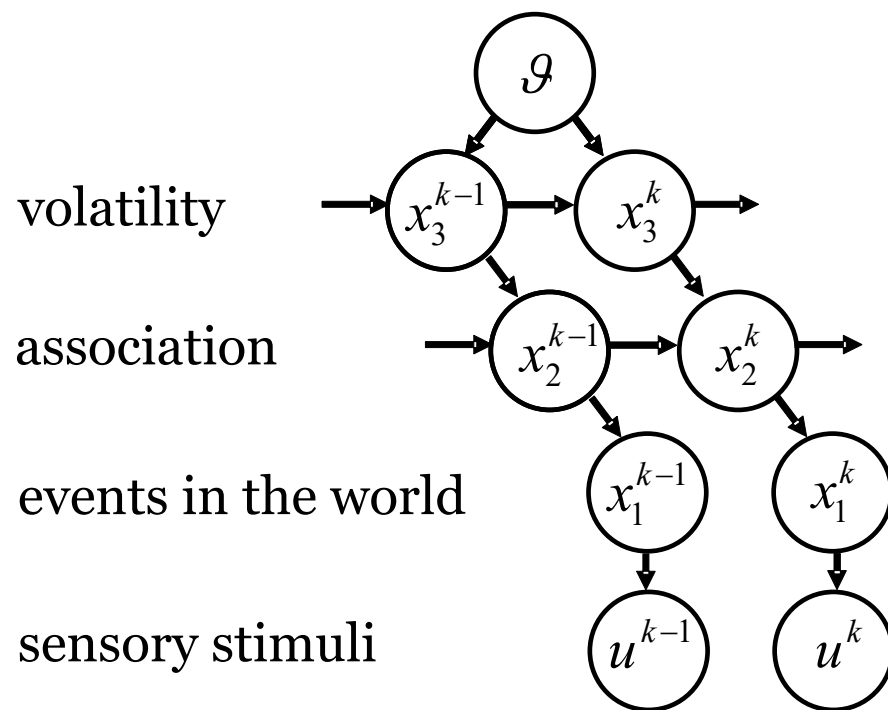
Hierarchical Gaussian Filtering



**With only 1 level,
the HGF is a
Kalman filter.**



Hierarchical Gaussian Filtering

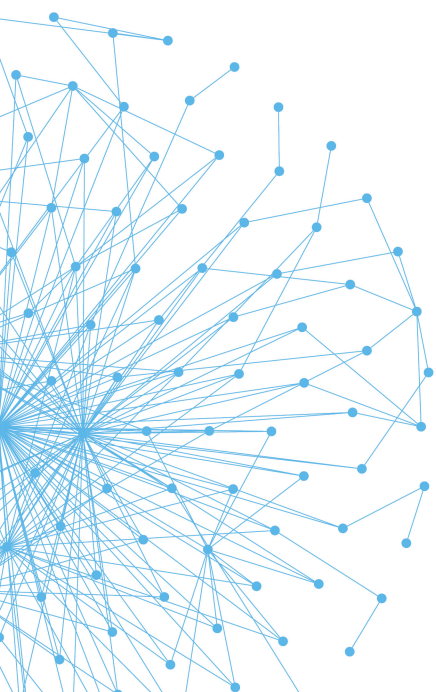
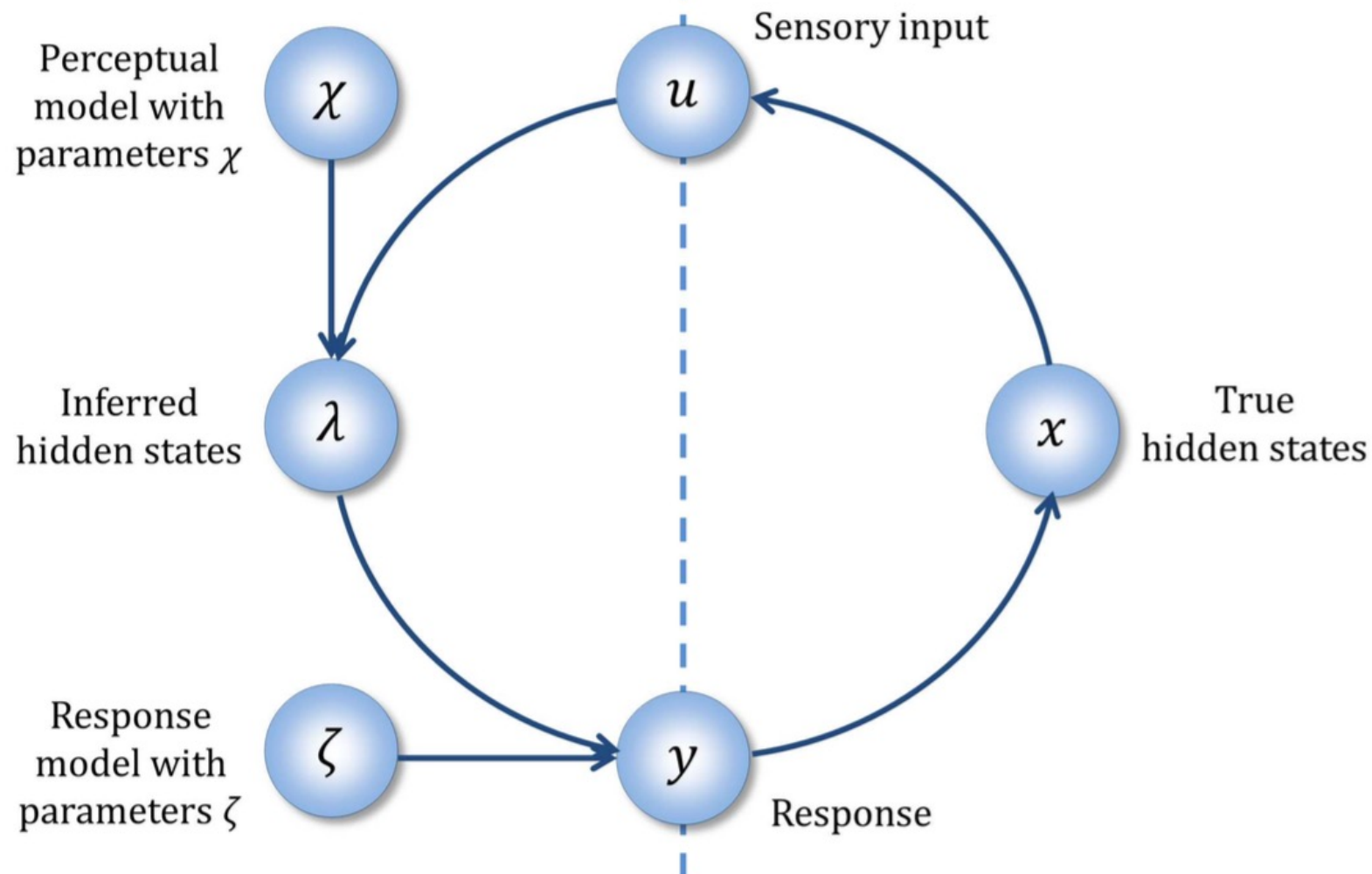


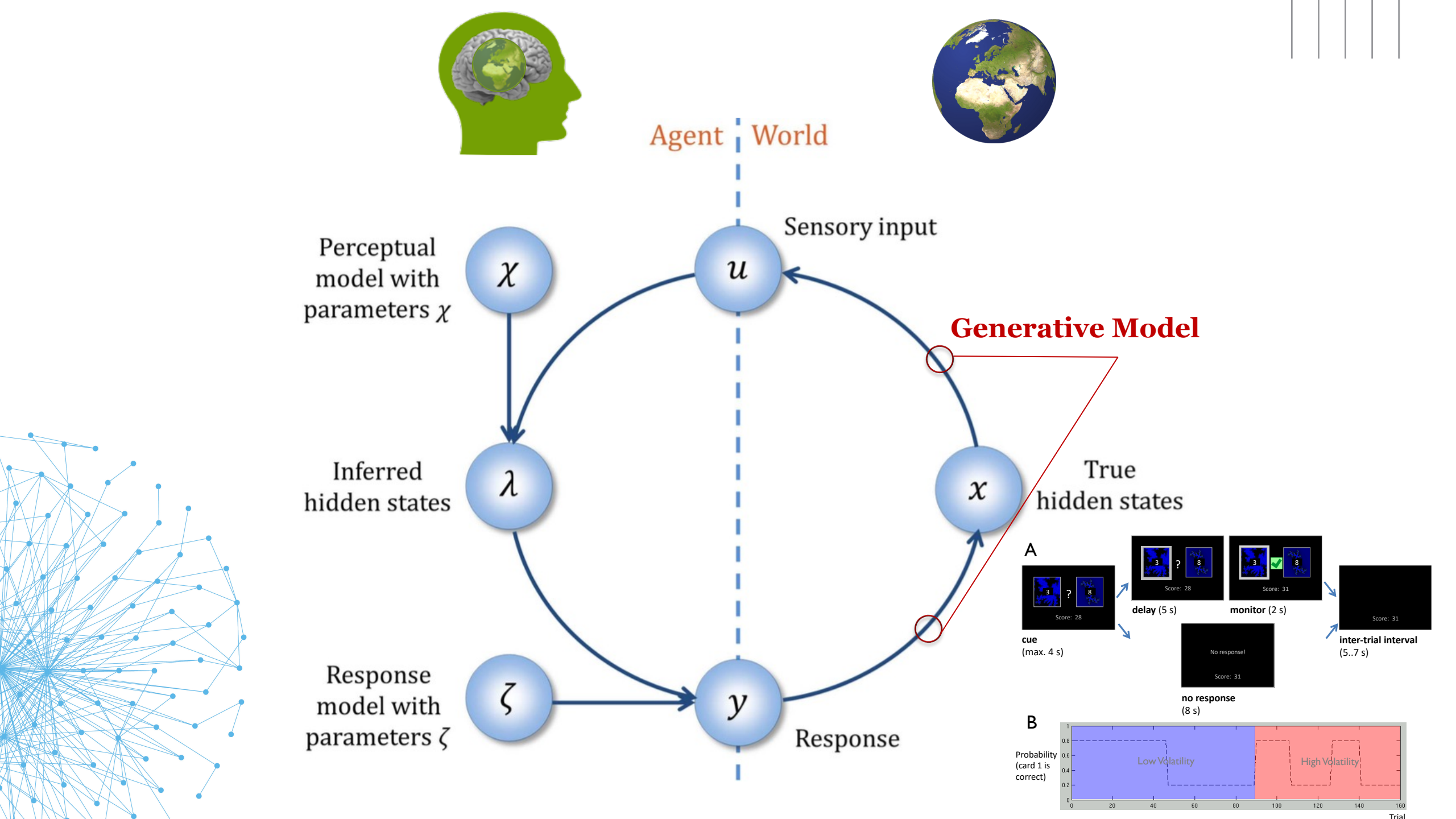
Mathys et al., *Front Hum Neurosci*, 2011

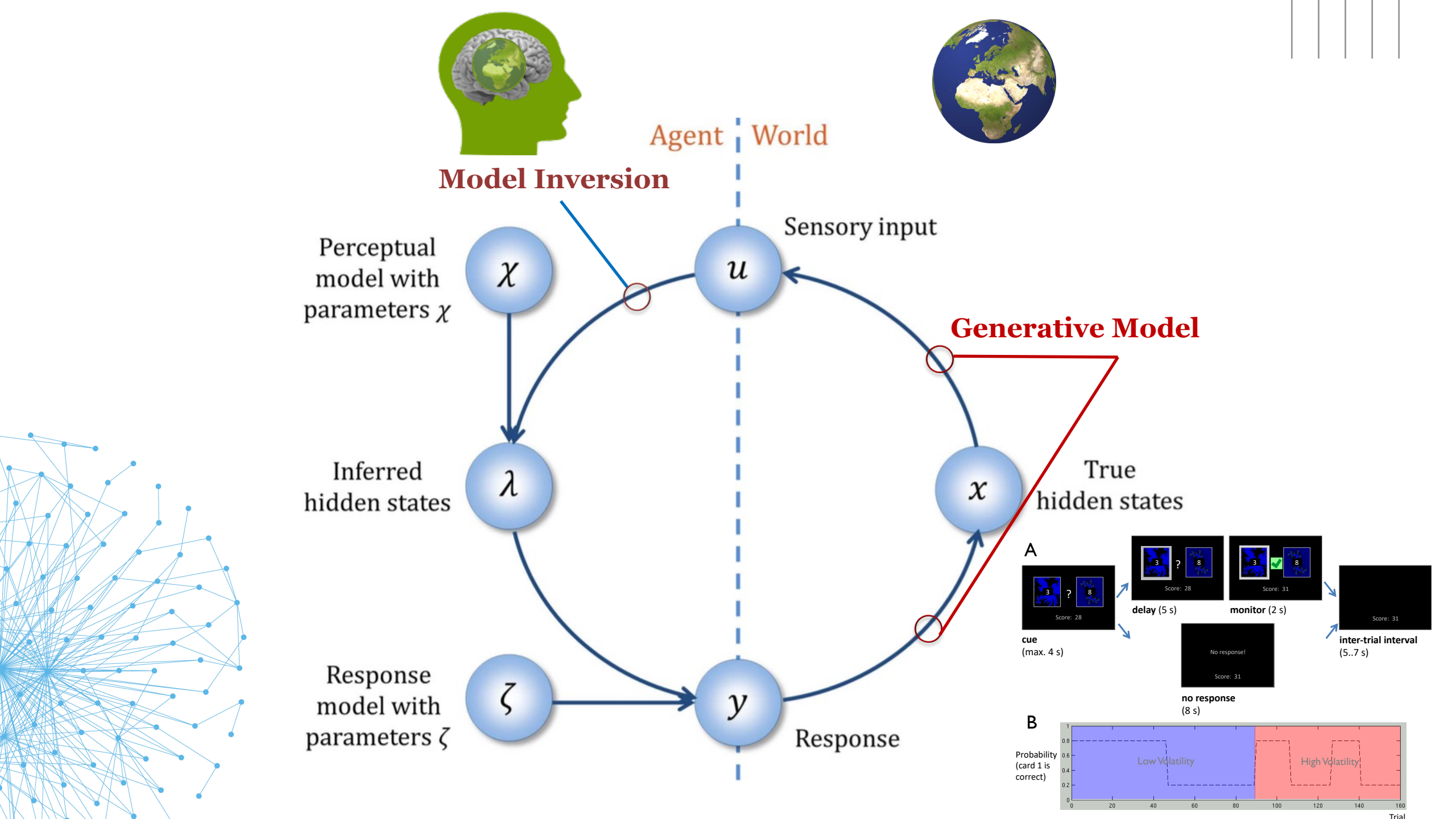
Mathys et al., *Front Hum Neurosci*, 2014



Agent | World





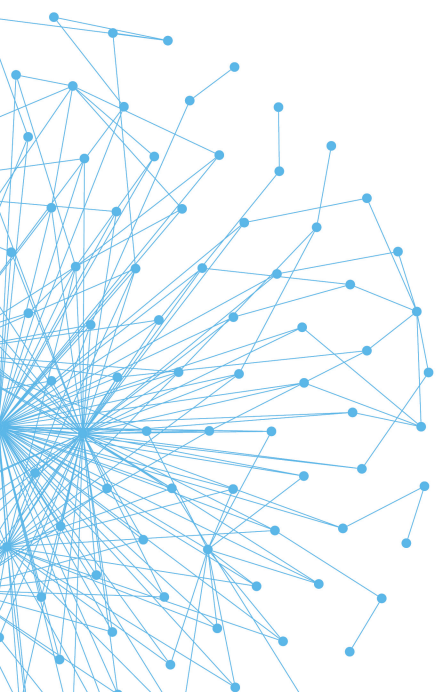
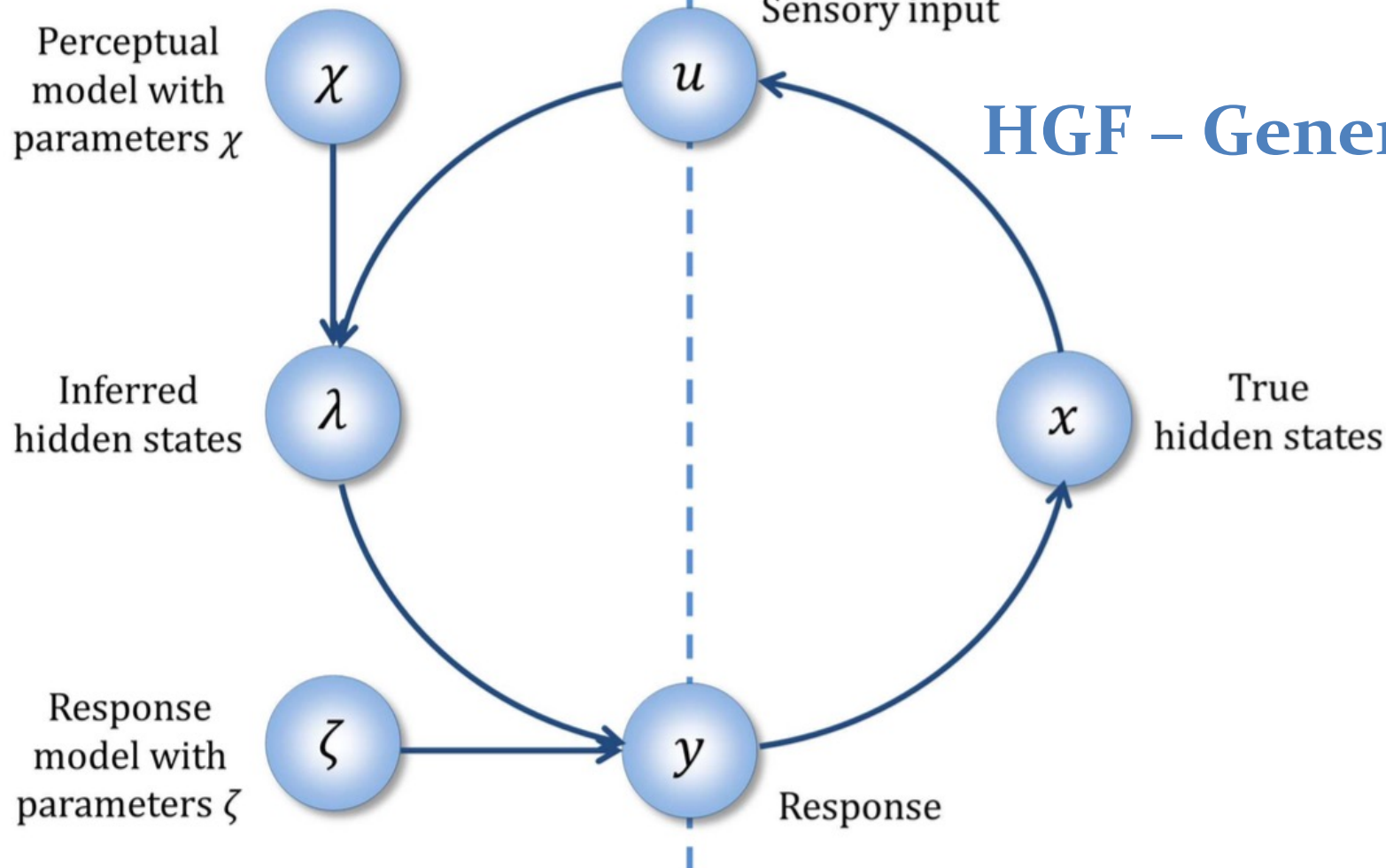




Agent | World

HGF

HGF – Generative Model



HGF: Variational Inversion and Update Equations

Agent | World

HGF: Model of Beliefs

Level 3: Belief about volatility

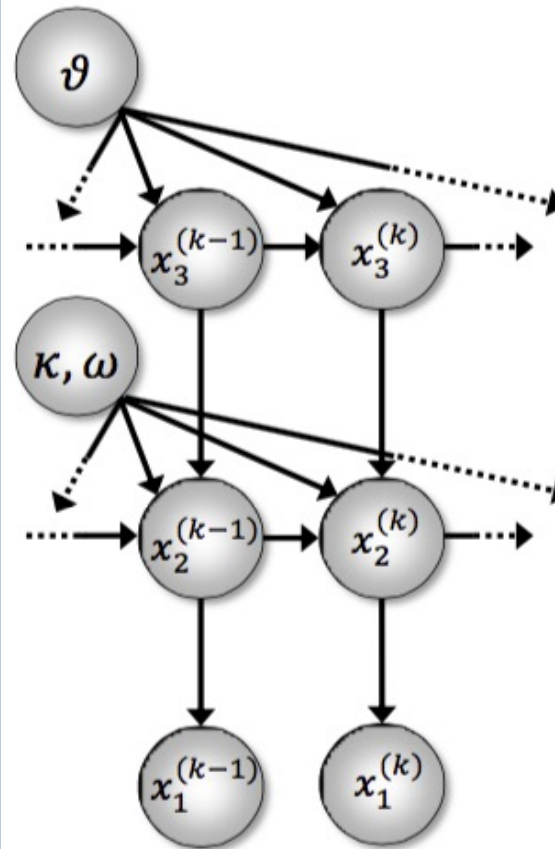
$$\mathcal{N}(\mu_3^{(k)}, \sigma_3^{(k)})$$

Level 2: Belief about tendency

$$\mathcal{N}(\mu_2^{(k)}, \sigma_2^{(k)})$$

Level 1: Prediction of categories

$$\text{Bern}(\mu_1^{(k)})$$



HGF: Model of Inputs

Level 3: Phasic Volatility

$$p(x_3^{(k)}) \sim \mathcal{N}(x_3^{(k-1)}, \vartheta)$$

Level 2: Tendency towards category 1

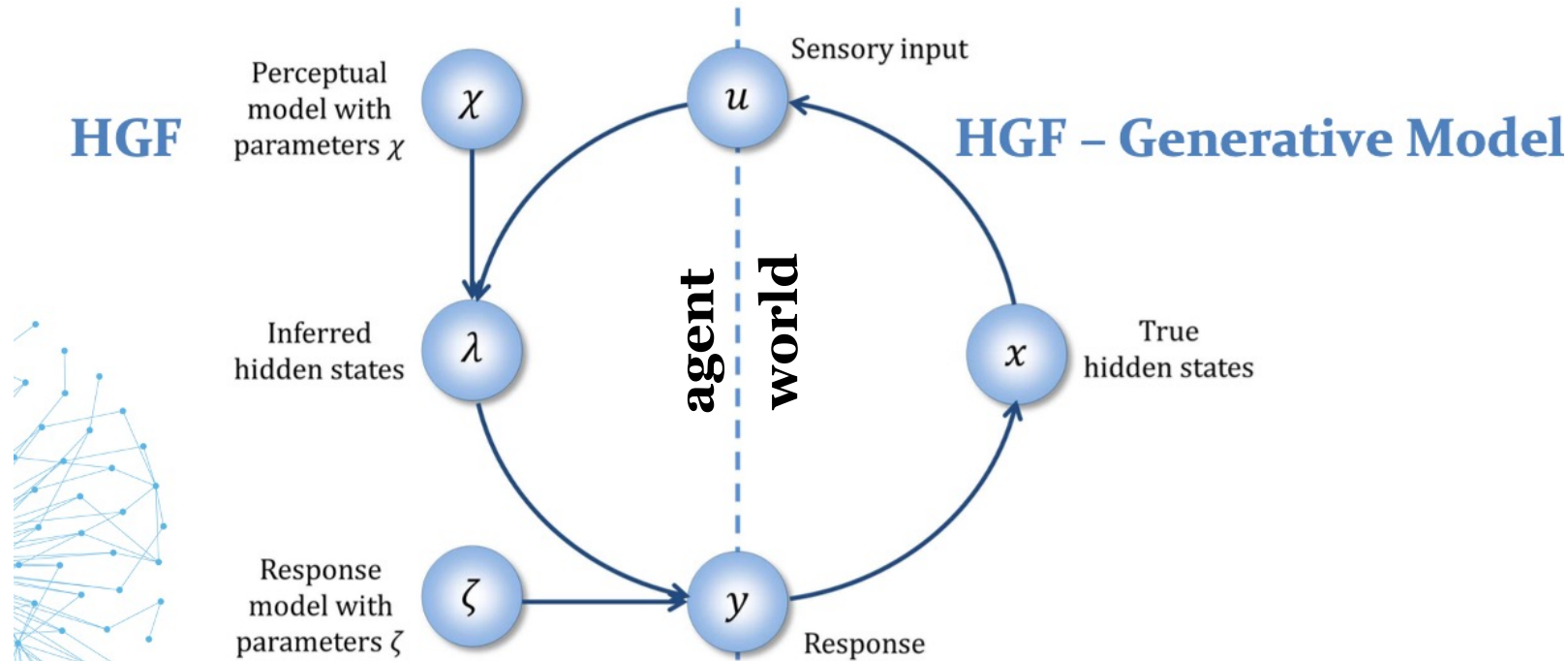
$$p(x_2^{(k)}) \sim \mathcal{N}(x_2^{(k-1)}, e^{(\kappa x_3^{(k-1)} + \omega)})$$

Level 1: Observations: category 1

$$p(x_1^{(k)} = 1) = \frac{1}{1 + e^{-x_2}}$$



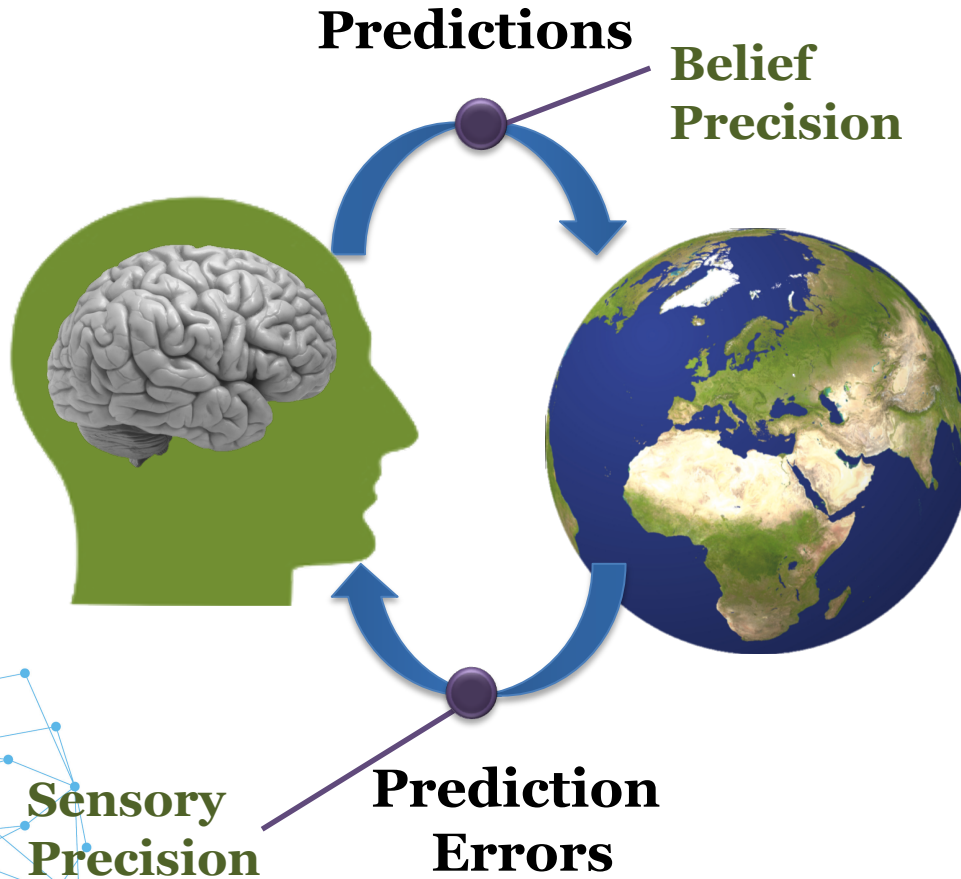
Variational Inversion and Update Equations



Inversion of HGF-GM: mean field approximation and fitting quadratic approximations to the resulting variational energies (Mathys et al., 2011)

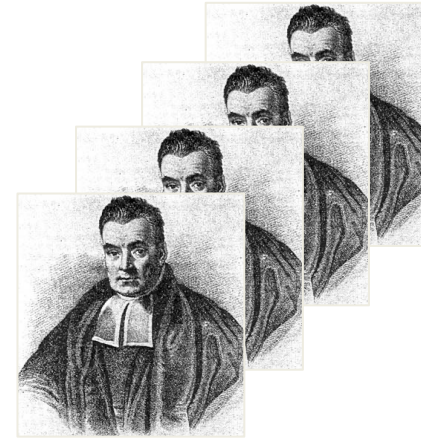
This leads to **simple one-step update equations** (HGF)

HGF: Update Equations



Mathys et al., *Frontiers Human Neurosci* 2011
 Mathys et al., *Frontiers Human Neurosci* 2014

Hierarchy



- Updates as precision-weighted prediction errors

$$\Delta\mu_i^{(k)} \propto \frac{\hat{\pi}_{i-1}^{(k)}}{\pi_i^{(k)}} \delta_{i-1}^{(k)} \text{ PE}$$

Belief Update **Sensory Precision** **Belief Precision**

camh | Krembil Centre for Neuroinformatics

Updates at the First Level

Prior:

$$p(x_2^{(k-1)}) \sim \mathcal{N}(x_2^{(k-1)}; \mu_2^{(k-1)}, \frac{\hat{\pi}_1^{(k)}}{\pi_2^{(k)}})$$

Posterior:

$$\frac{\hat{\pi}_1^{(k)}}{\pi_2^{(k)}} = \frac{\hat{\pi}_1^{(k)}}{\frac{1}{\sigma_2^{(k-1)} + \exp(k_2 \mu_3^{(k-1)} + \omega_2)} + \hat{\pi}_1^{(k)}}$$

Outcome Precision

Informational Uncertainty

**Environmental uncertainty
(instead of the constant ϑ in
the Kalman filter)**

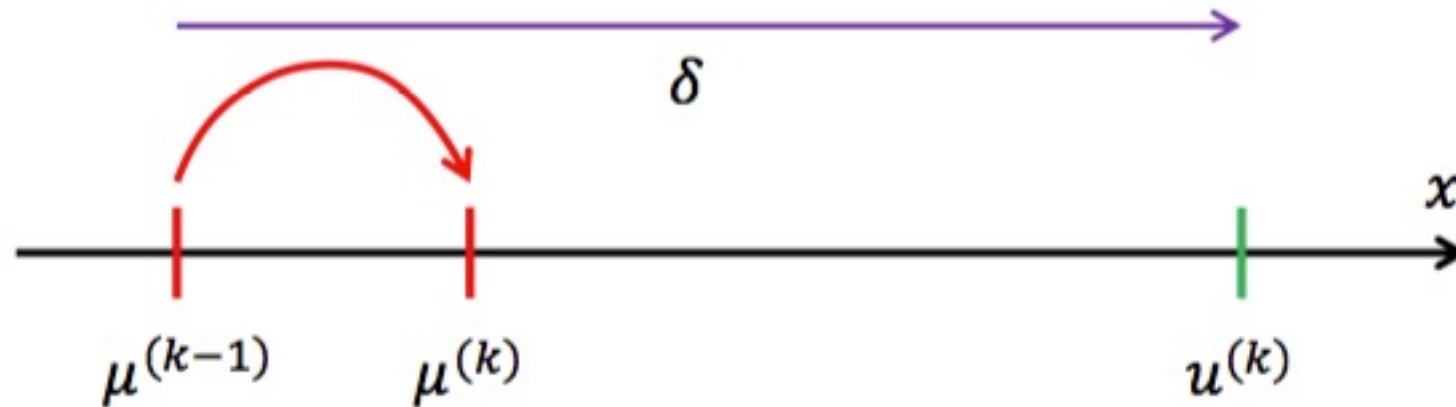
$$\mu_2^{(k)} = \mu_2^{(k-1)} + \frac{\hat{\pi}_1^{(k)}}{\pi_2^{(k)}} (u^{(k)} - \mu_1^{(k-1)})$$

Unpacking the Learning Rate

Rescorla-Wagner Learning:

Learning Rate/Weight

Belief Update $\rightarrow \Delta\mu_i^{(k)} \propto \alpha \delta_{i-1}^{(k)}$



Unpacking the Learning Rate

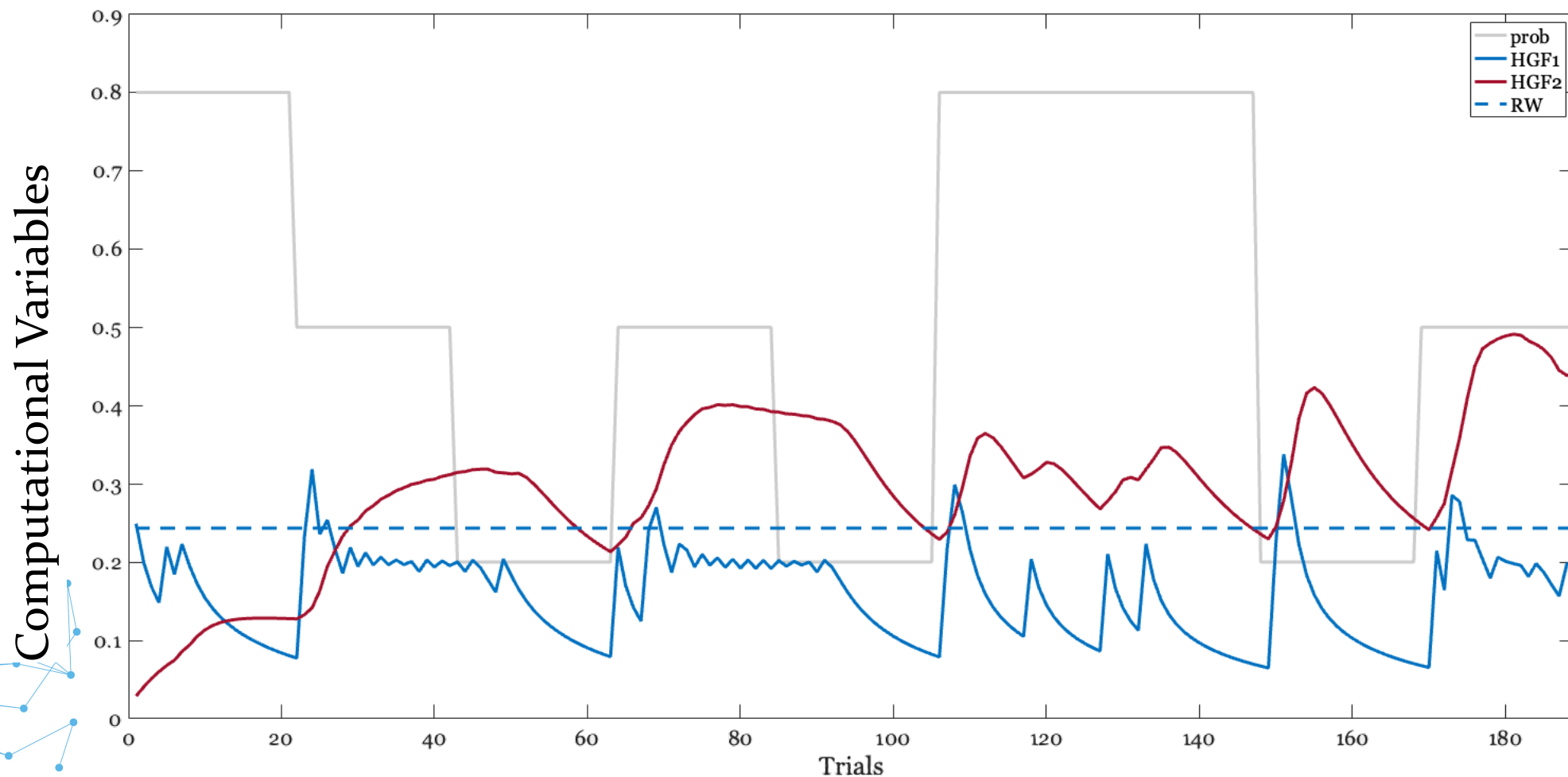
Hierarchical Gaussian Filter :

Belief Update $\Delta\mu_i^{(k)} \propto \frac{\hat{\pi}_{i-1}^{(k)}}{\pi_i^{(k)}} \delta_{i-1}^{(k)}$

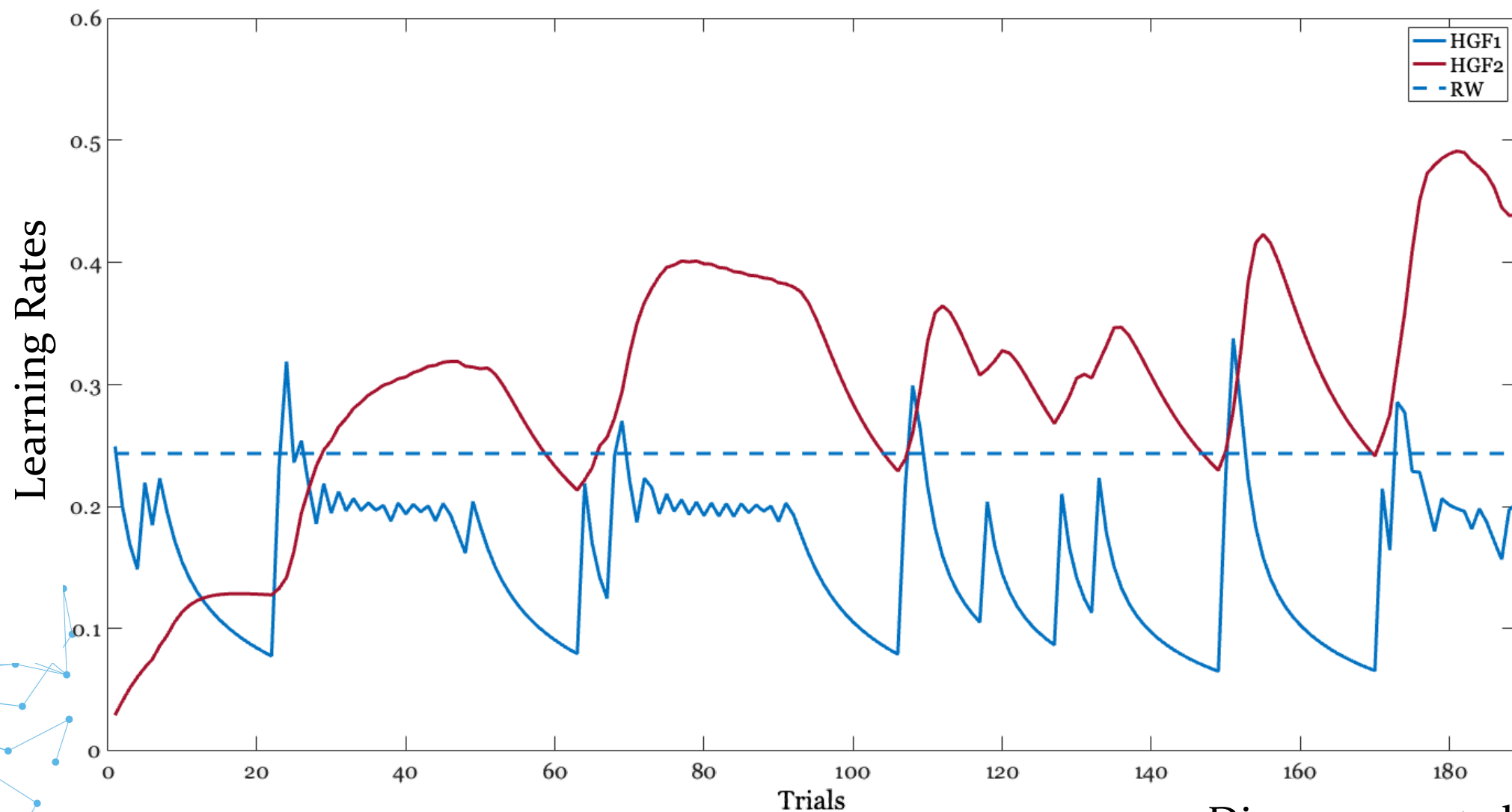
Weight

$\delta = \frac{\text{how much we're learning here}}{\text{how much we already know}}$

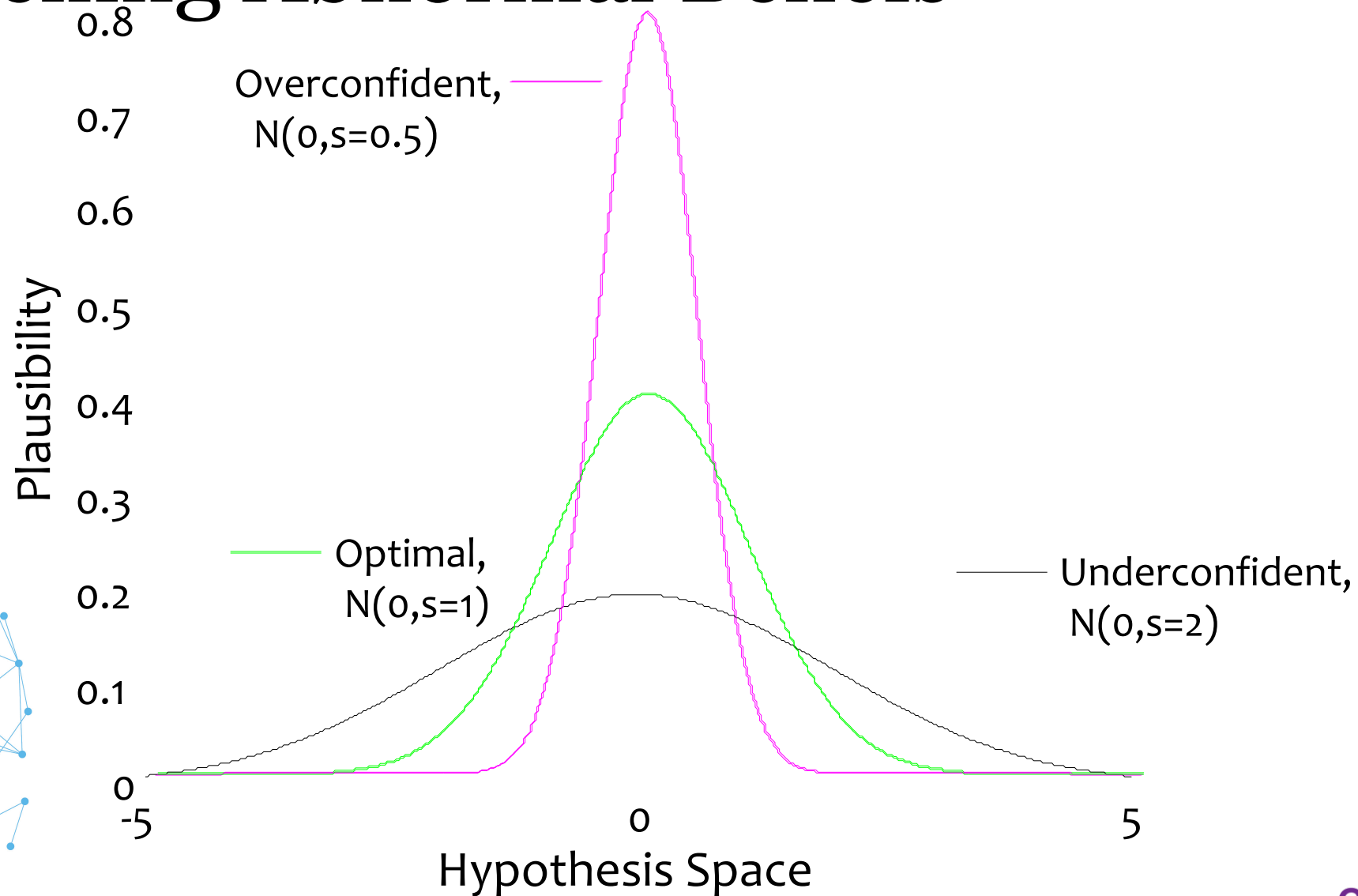
HGF: Dynamic Learning Rates



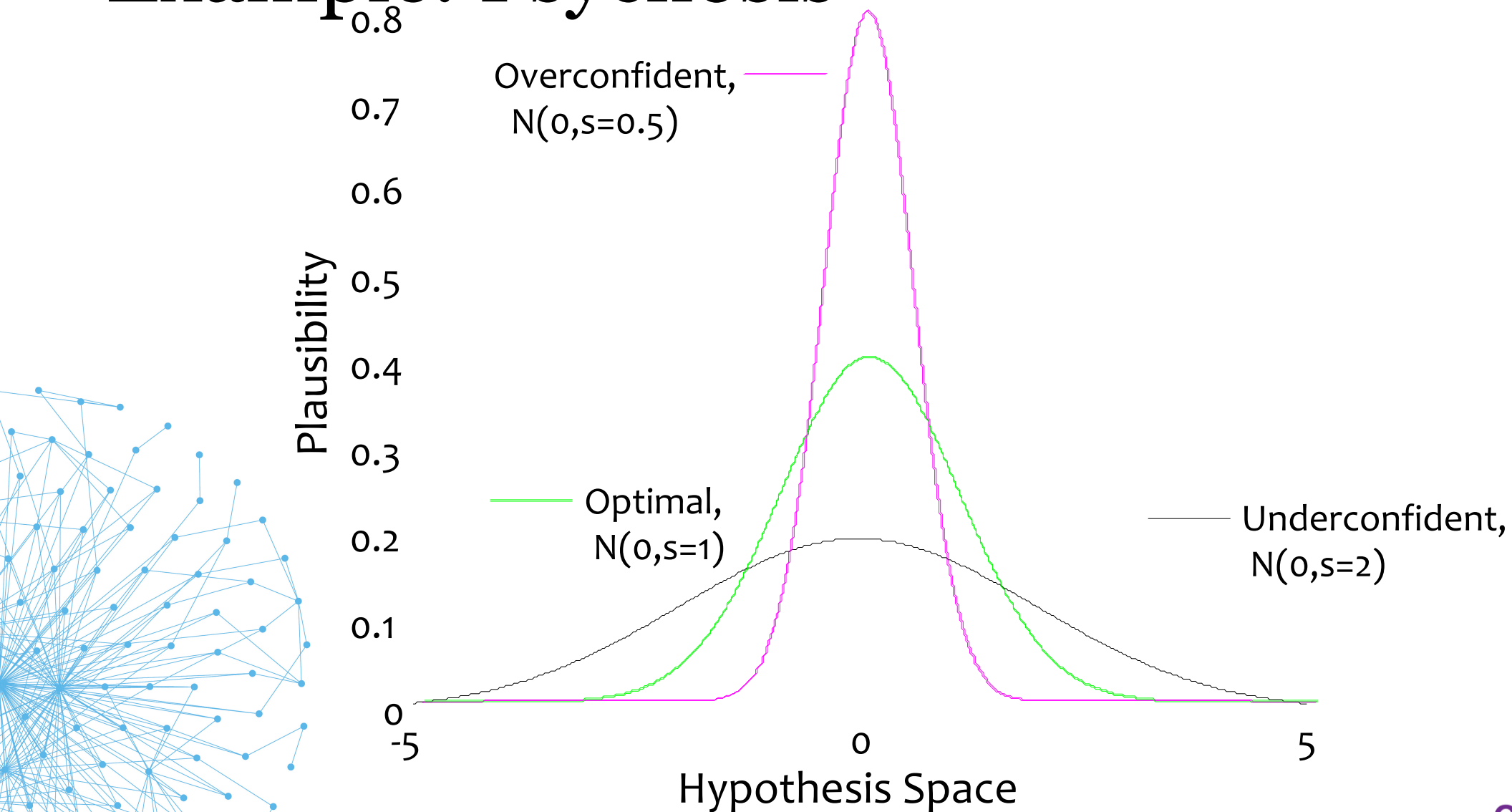
HGF: Dynamic Learning Rates



Modelling Abnormal Beliefs



Example: Psychosis



Thank You!



Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

“My senses are sharpened.”

“Sights and sounds possess a keenness that I have never experienced before.”

Kapur, 2003

“I had to make sense - any sense - out of all these uncanny coincidences.

I did it by radically changing my conception of reality.”

Chadwick, 2009

“My senses are sharpened.”

“Sights and sounds possess a keenness that I have never experienced before.”

“I had to make sense - any sense - out of all these uncanny coincidences.

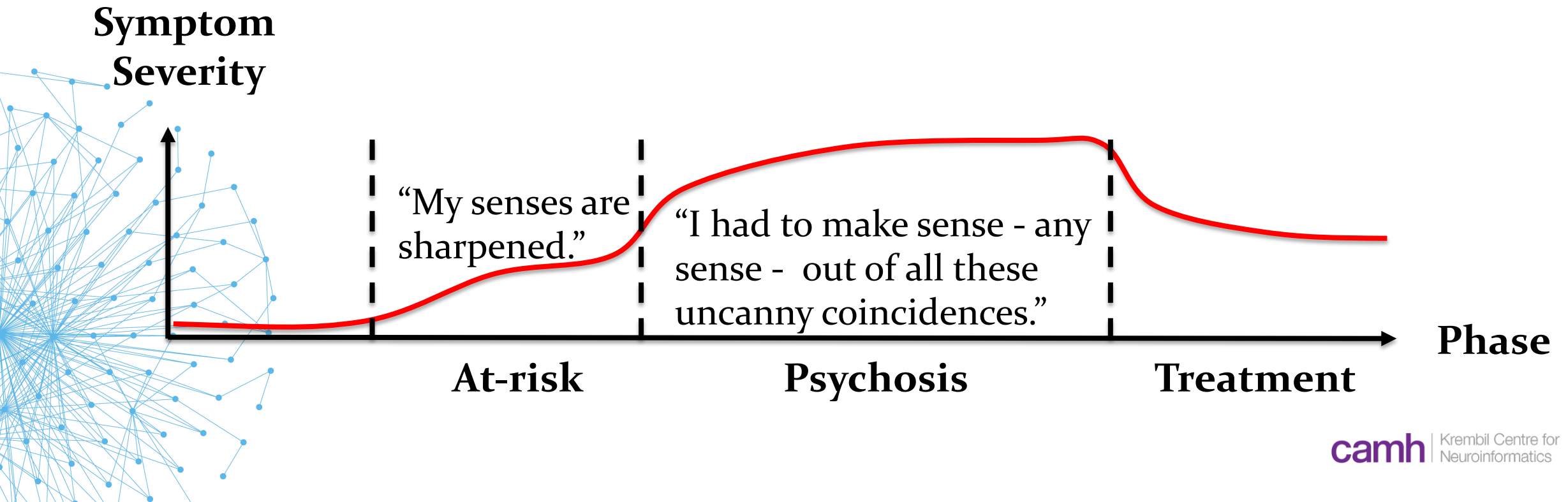
I did it by radically changing my conception of reality.”

“My senses are sharpened.”

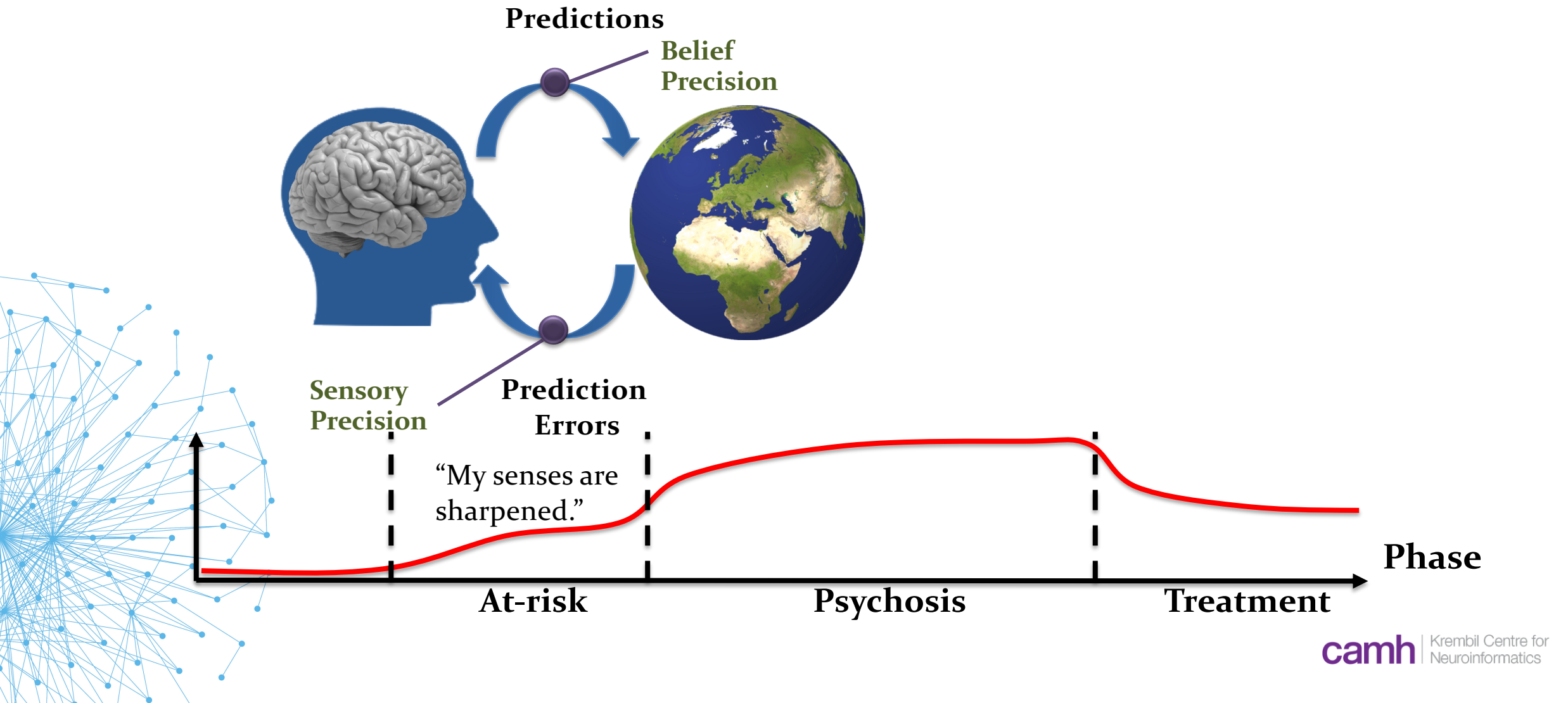
“I had to make sense - any sense - out of all these uncanny coincidences.”

Psychosis

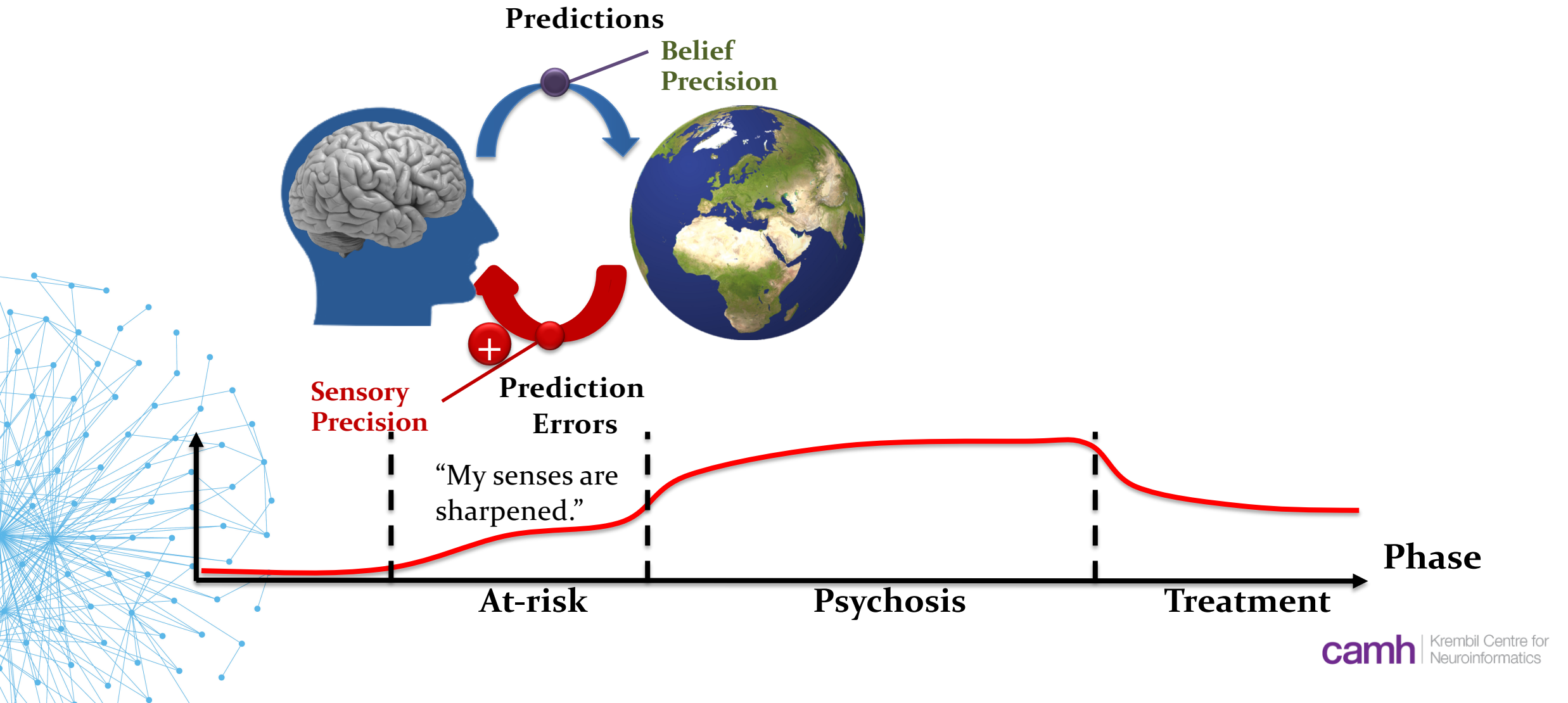
- Modelling early-psychosis



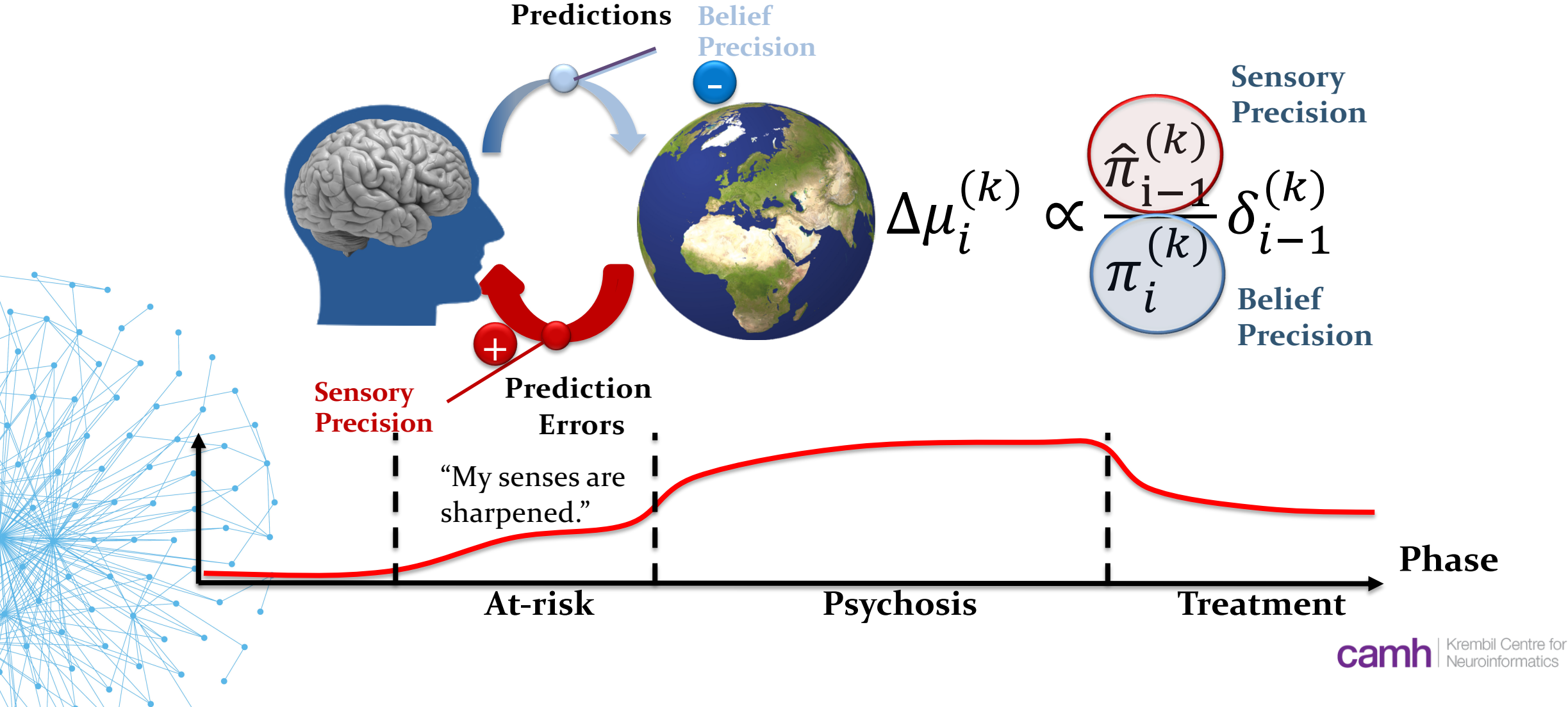
Hypothesis: Models of Psychosis Across Stages



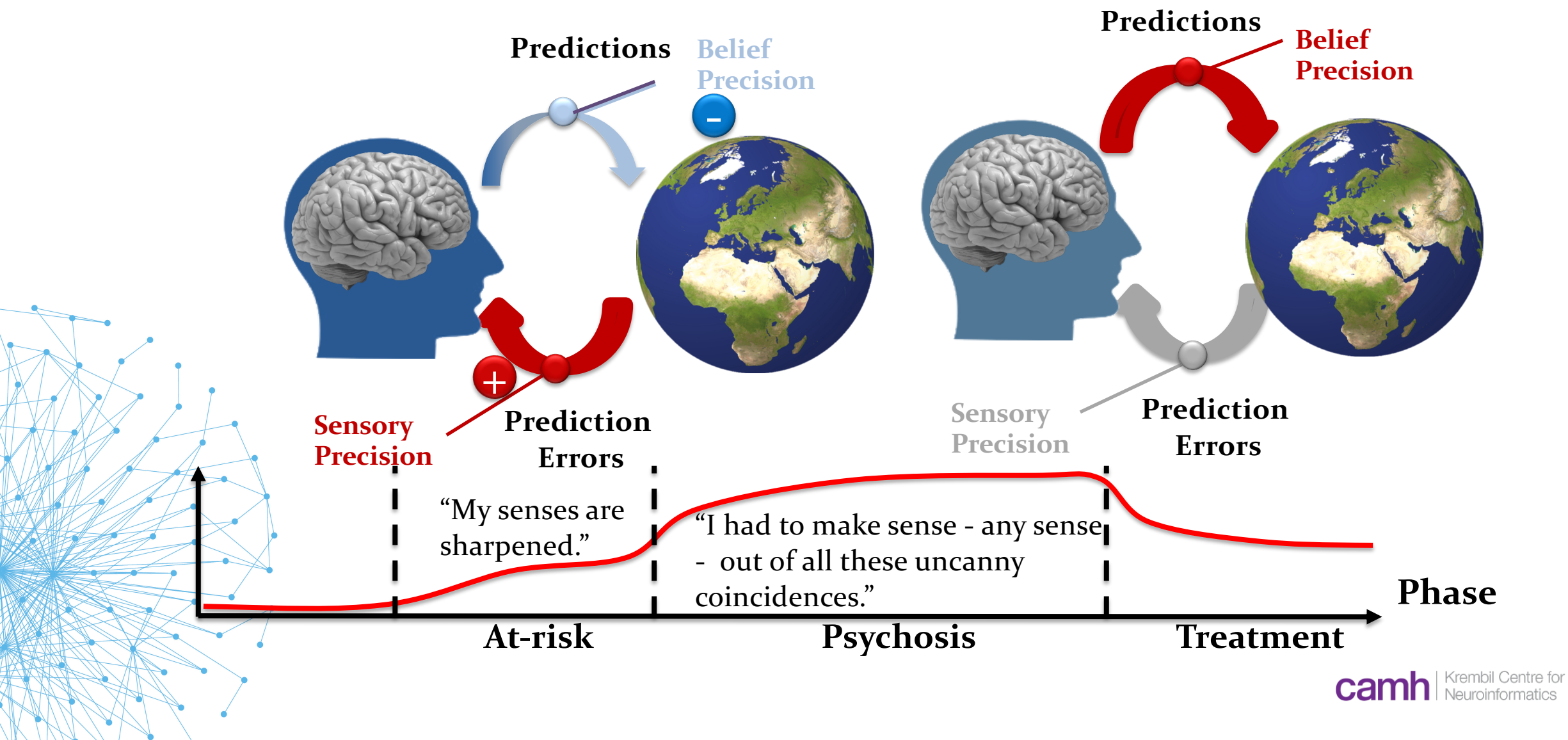
Hypothesis: At-Risk Phase



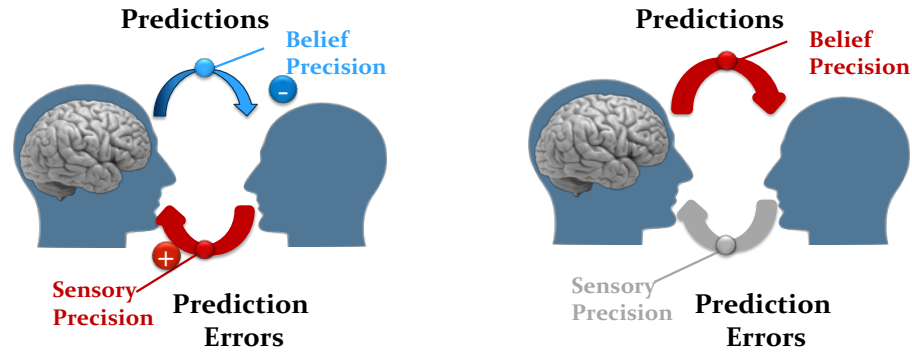
Hypothesis: At-Risk Phase



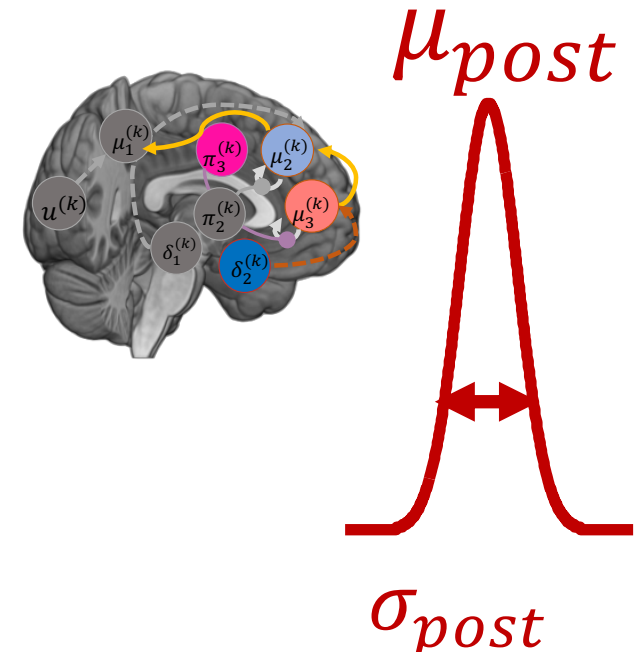
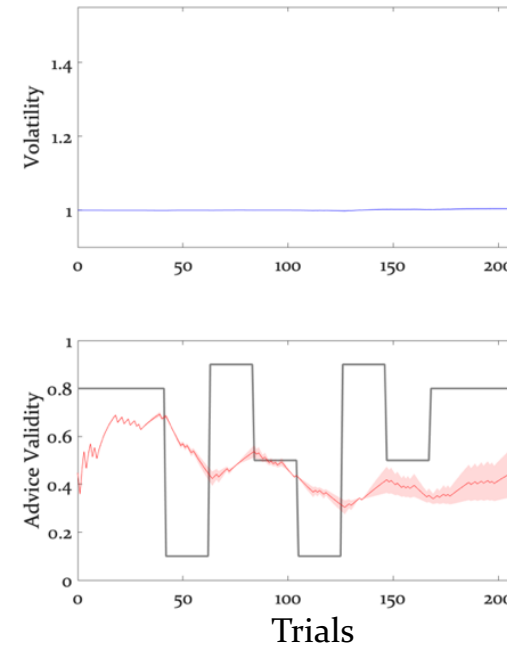
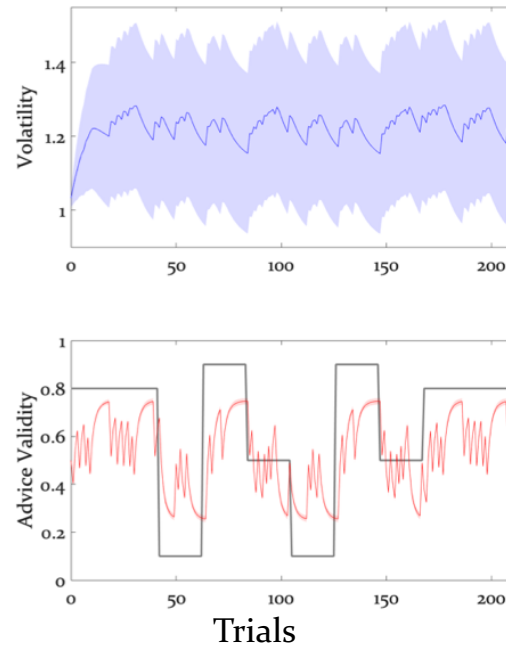
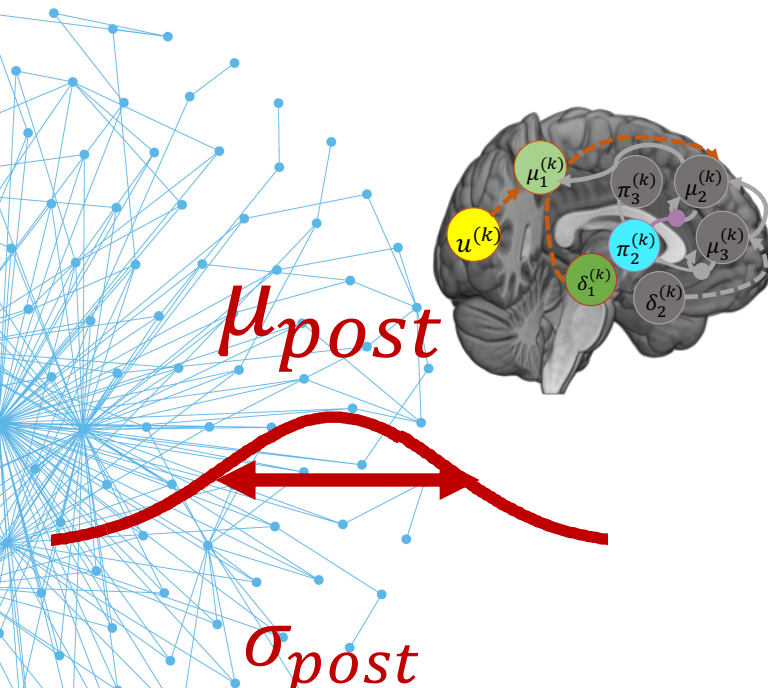
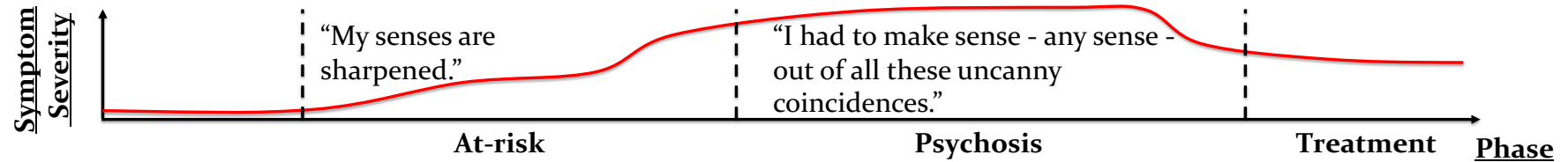
Hypothesis: Delusional Conviction



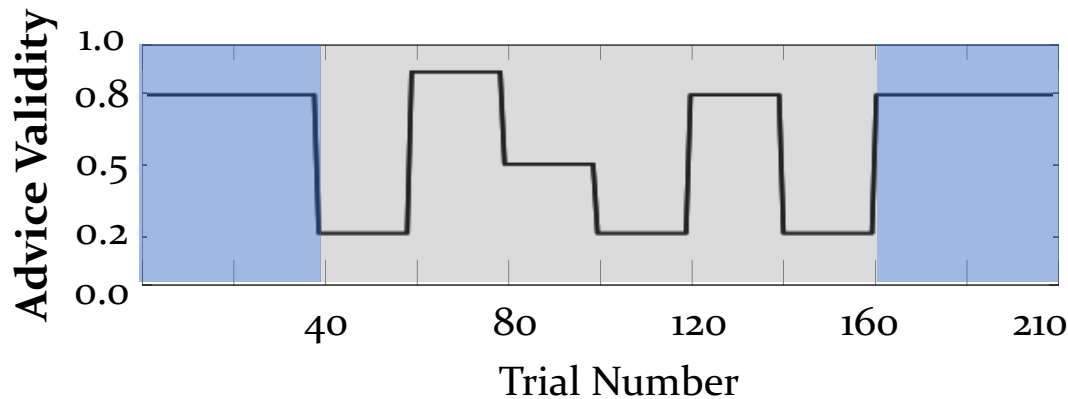
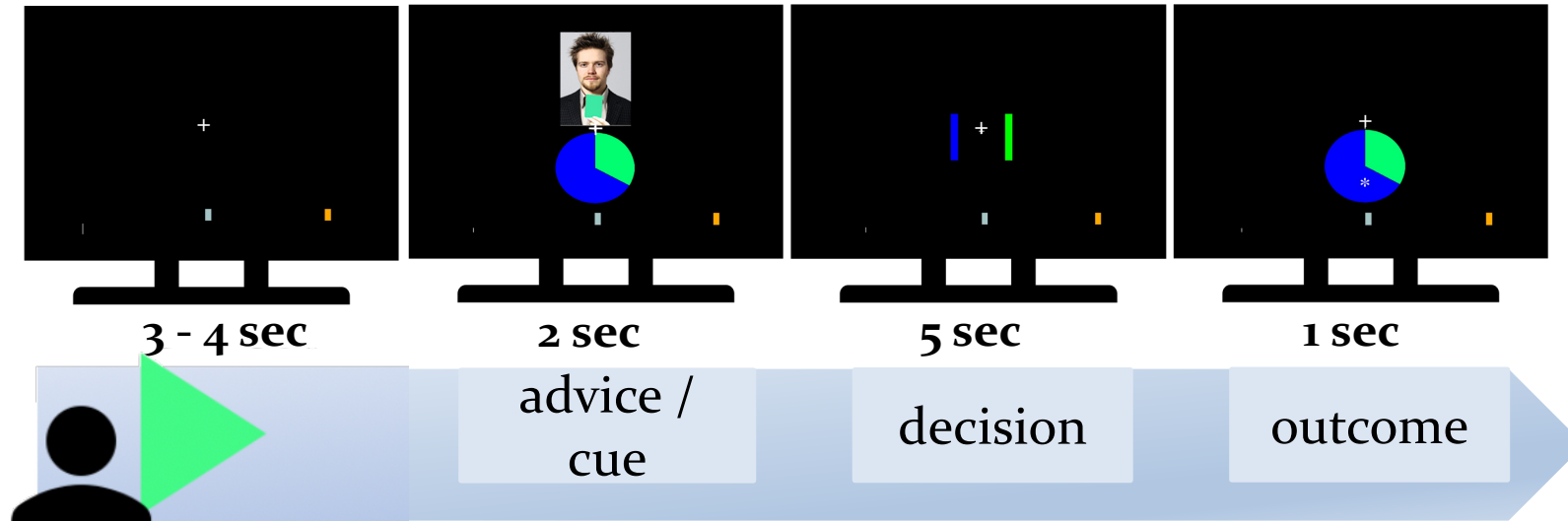
Early Psychosis and Persecutory Delusions



Diaconescu, Hauke & Borgwardt, 2019



Empirical Validation: Healthy Population



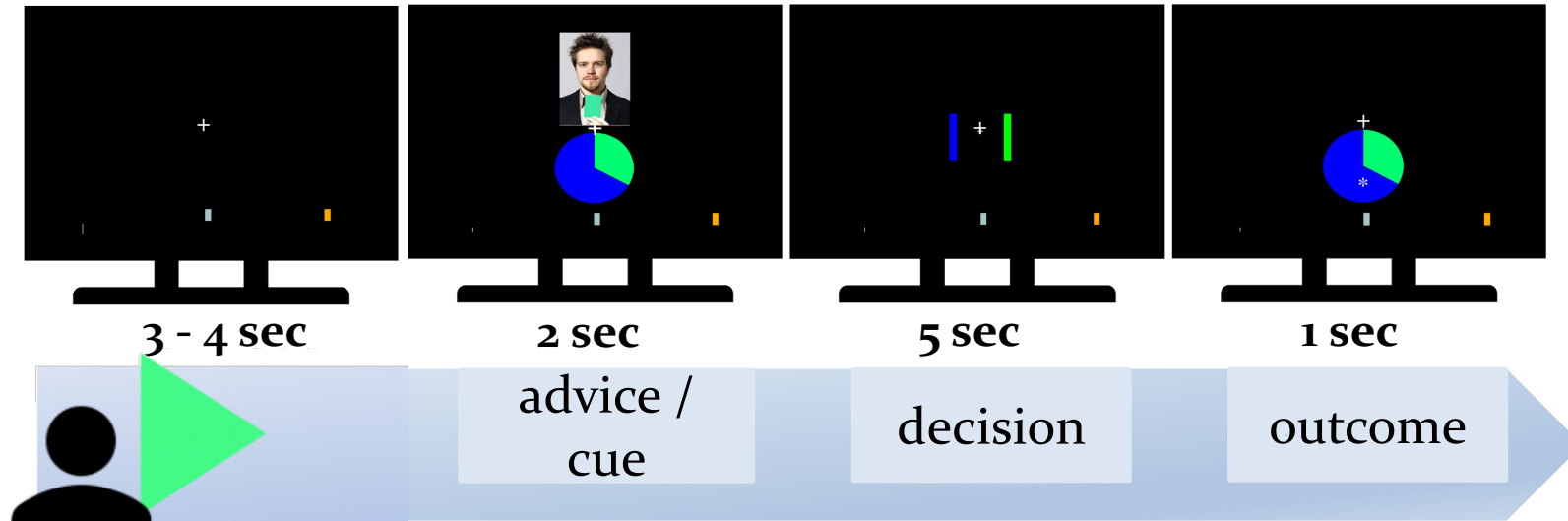
Key features of the task:

- recommendations of adviser were veridical (pre-recorded videos)
- **volatility of advice** (stable vs. volatile)

Diaconescu et al., 2014, *PLoS Computational Biology*

Diaconescu et al., 2017, *SCAN*

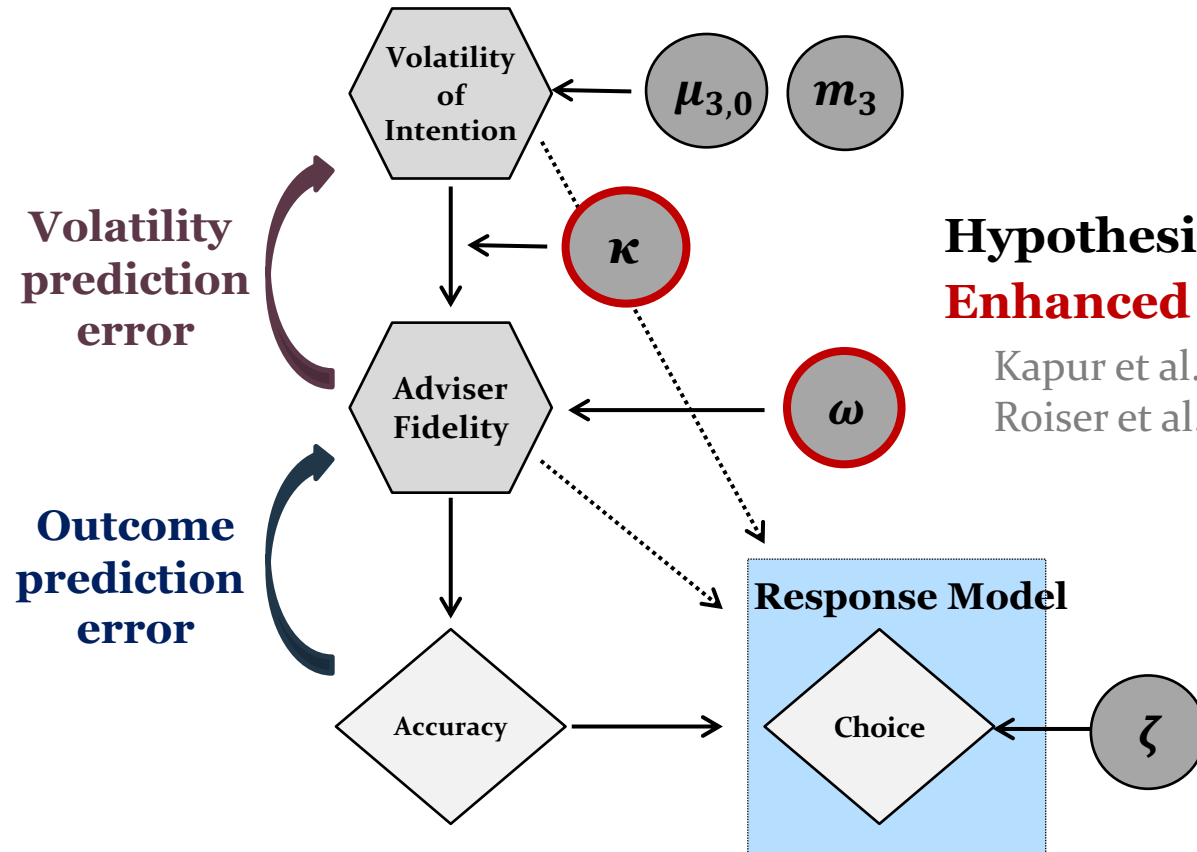
Clinical Applications



- 15 unmedicated (≤ 7 days of antipsychotic medication) first-episode psychosis patients (**FEP**)
- 16 individuals at clinical high-risk for psychosis (**CHR**)
- 16 healthy controls (**HC**) that were matched to **CHR** for age, gender, handedness, and cannabis consumption

How do we model persecutory beliefs?

Computational Model of Learning



Hypothesis I:

Enhanced Learning Rate/Aberrant Salience

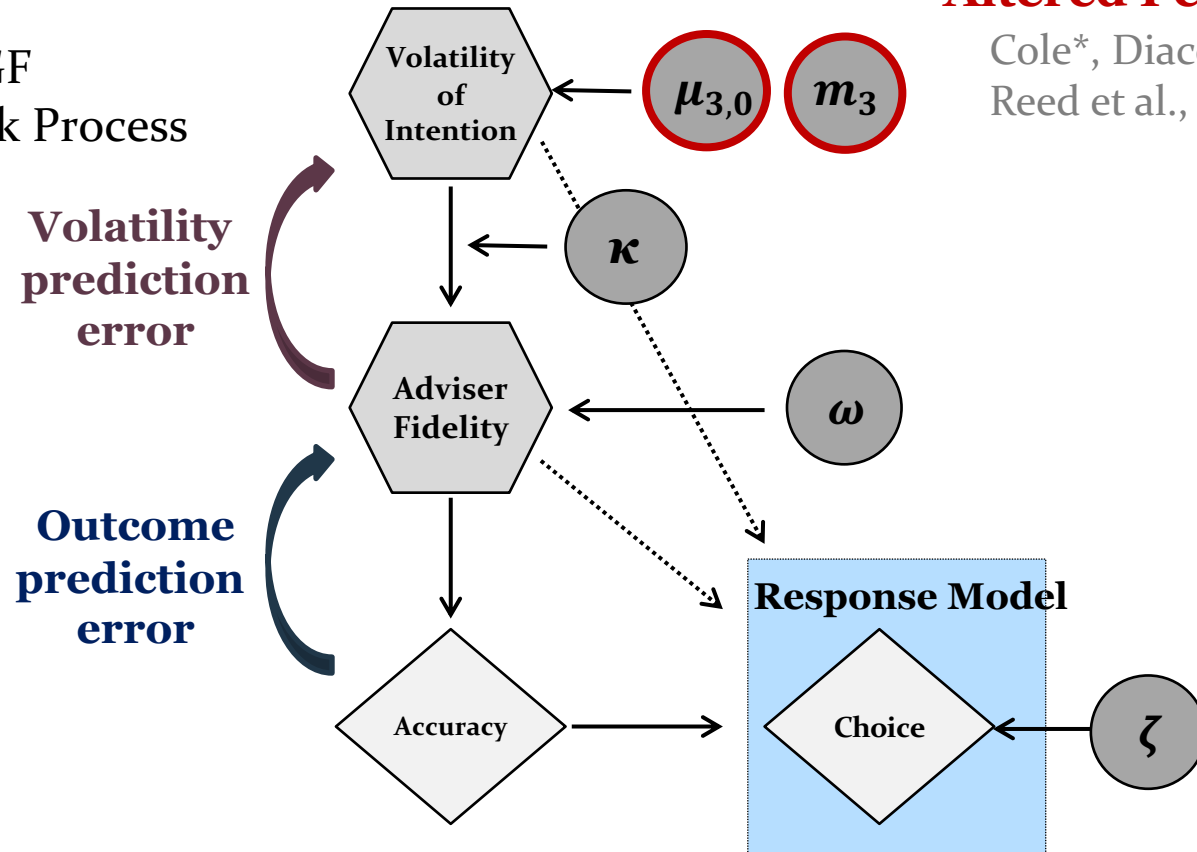
Kapur et al., 2003
Roiser et al., 2009

Mathys et al., *Front Hum Neurosci*, 2014
Diaconescu et al., *PLoS Computational Biology* 2014

How do we model persecutory beliefs?

Computational Model of Learning

Mean Reverting HGF
Ornstein-Uhlenbeck Process



Hypothesis II:

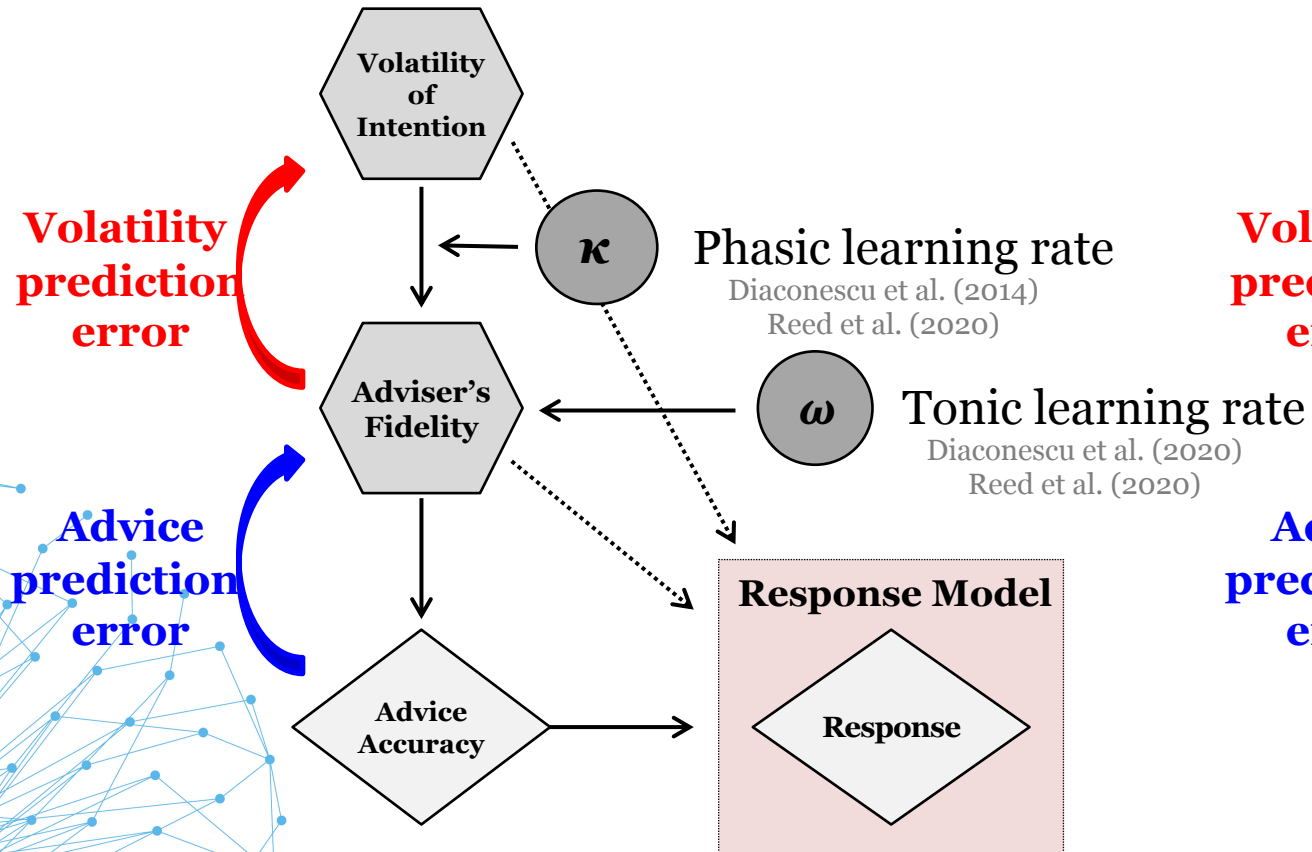
Altered Perception of Volatility

Cole*, Diaconescu* et al., 2014
Reed et al., 2020

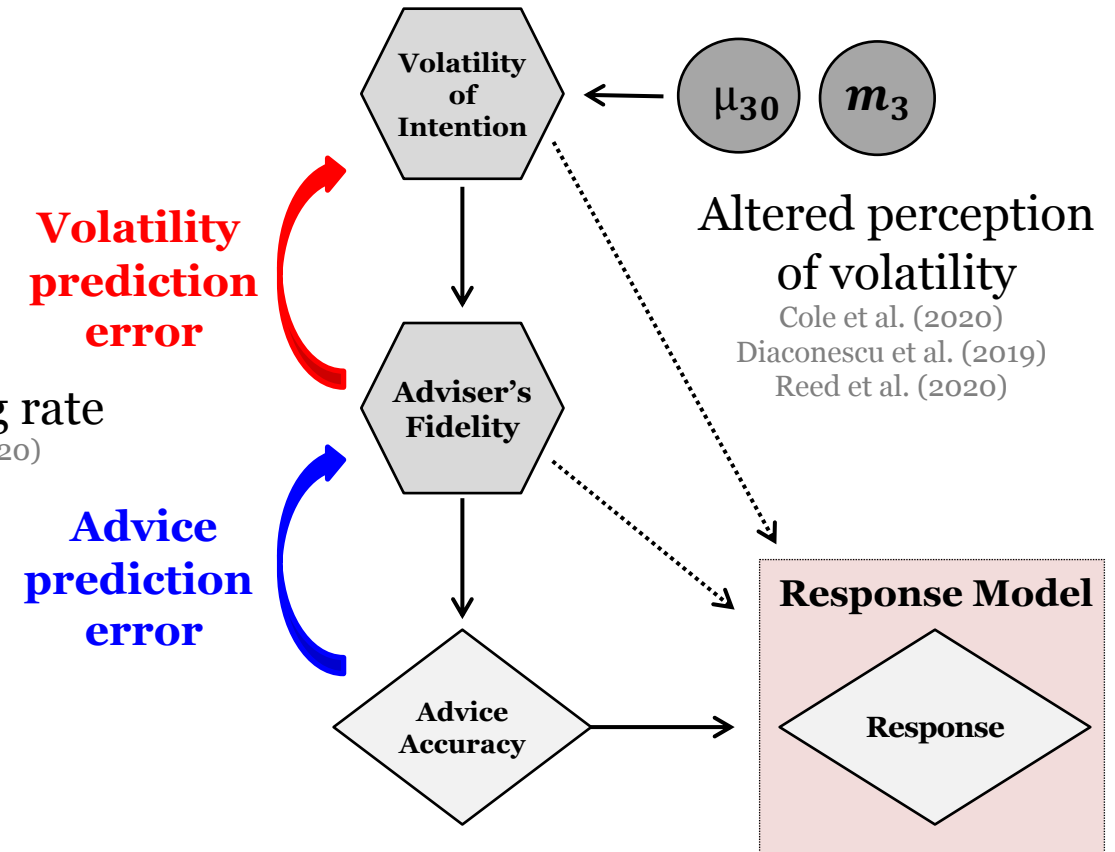
Mathys et al., *Front Hum Neurosci*, 2014
Diaconescu et al., *PLoS Computational Biology* 2014

Models of Persecutory Delusions

Hypothesis I: HGF



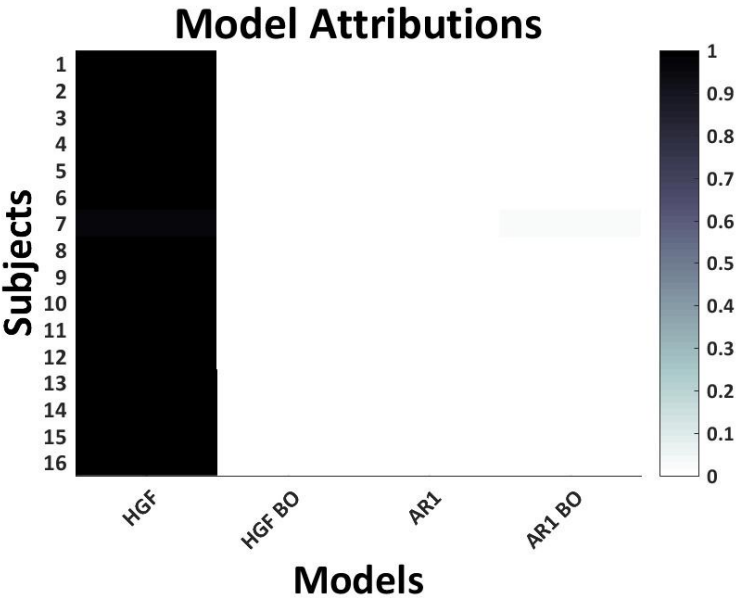
Hypothesis II: Mean-reverting HGF



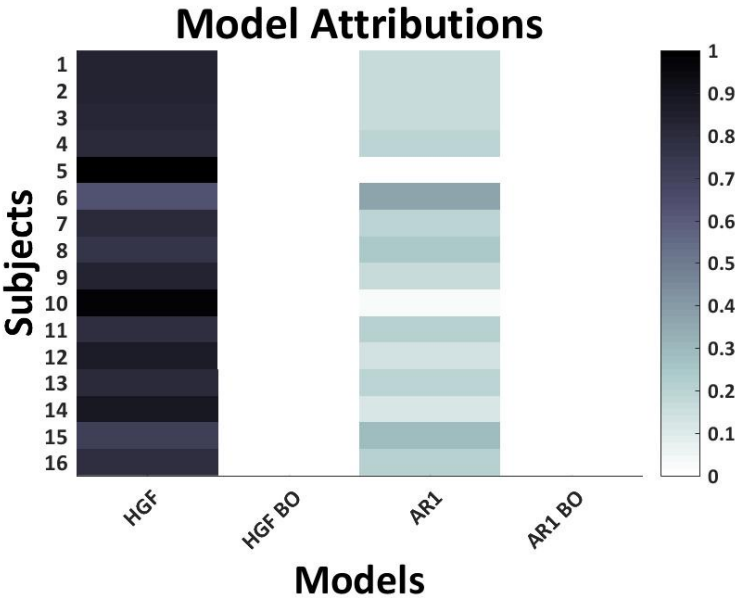
Mathys et al., *Front Hum Neurosci*, 2014
Diaconescu et al., *PLoS Computational Biology* 2014

Model Attributions

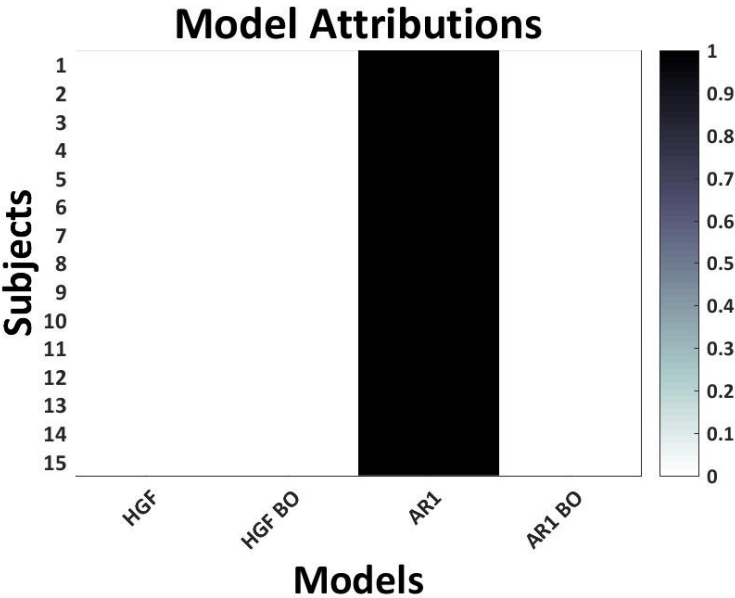
HC



CHR



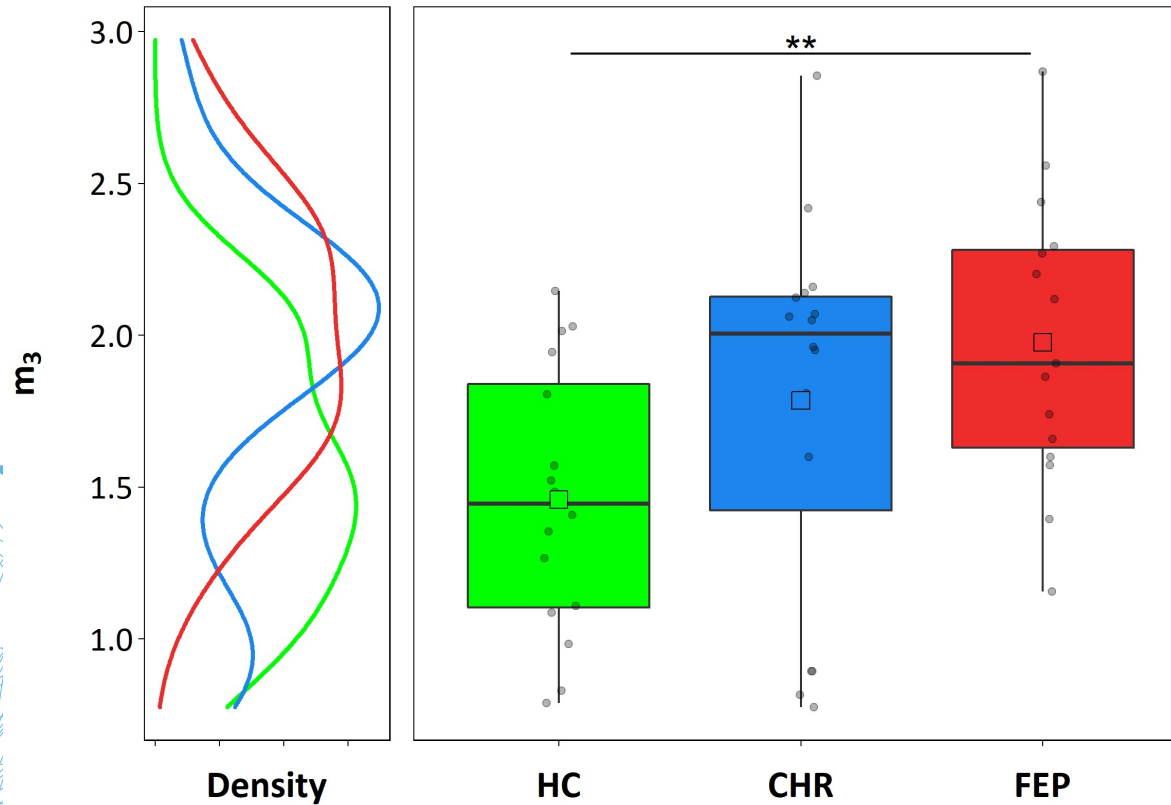
FEP



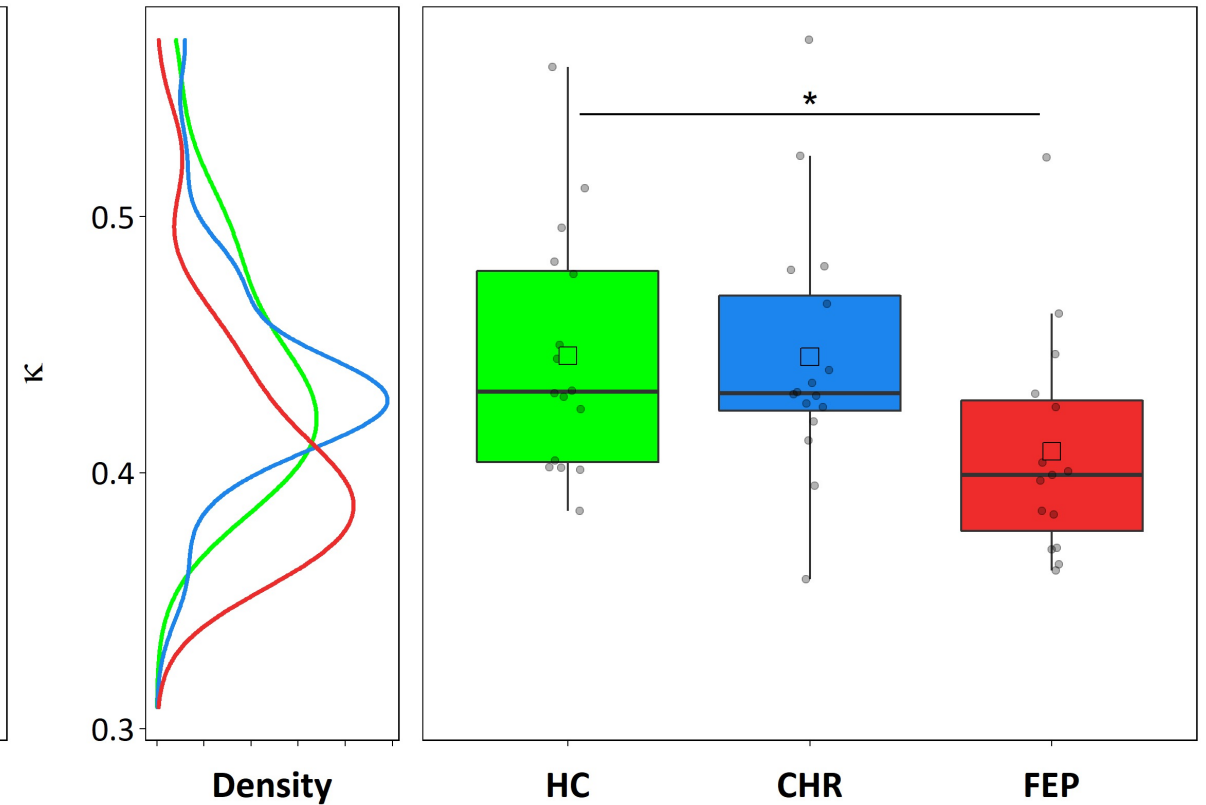
Interpretation

Evidence for altered perception of environmental volatility in FEP.

Enhanced Perception of Volatility & Decoupling



“Intentions were perceived as **increasingly volatile** over time in FEP compared to HC”



“FEP displayed **reduced coupling strength** between hierarchical levels compared to HC”

Clinical Relevance: Parameters & Symptom Severity

m_3

- correlated positively with PANSS **positive symptoms** ($r = 0.32$, $p = 0.026$, $p_{bf} = 0.158$)

κ

- correlated negatively with PANSS **negative symptoms** ($r = -0.39$, $p = 0.008$, $p_{bf} = 0.048$)

Example

P3. Hallucinatory behavior

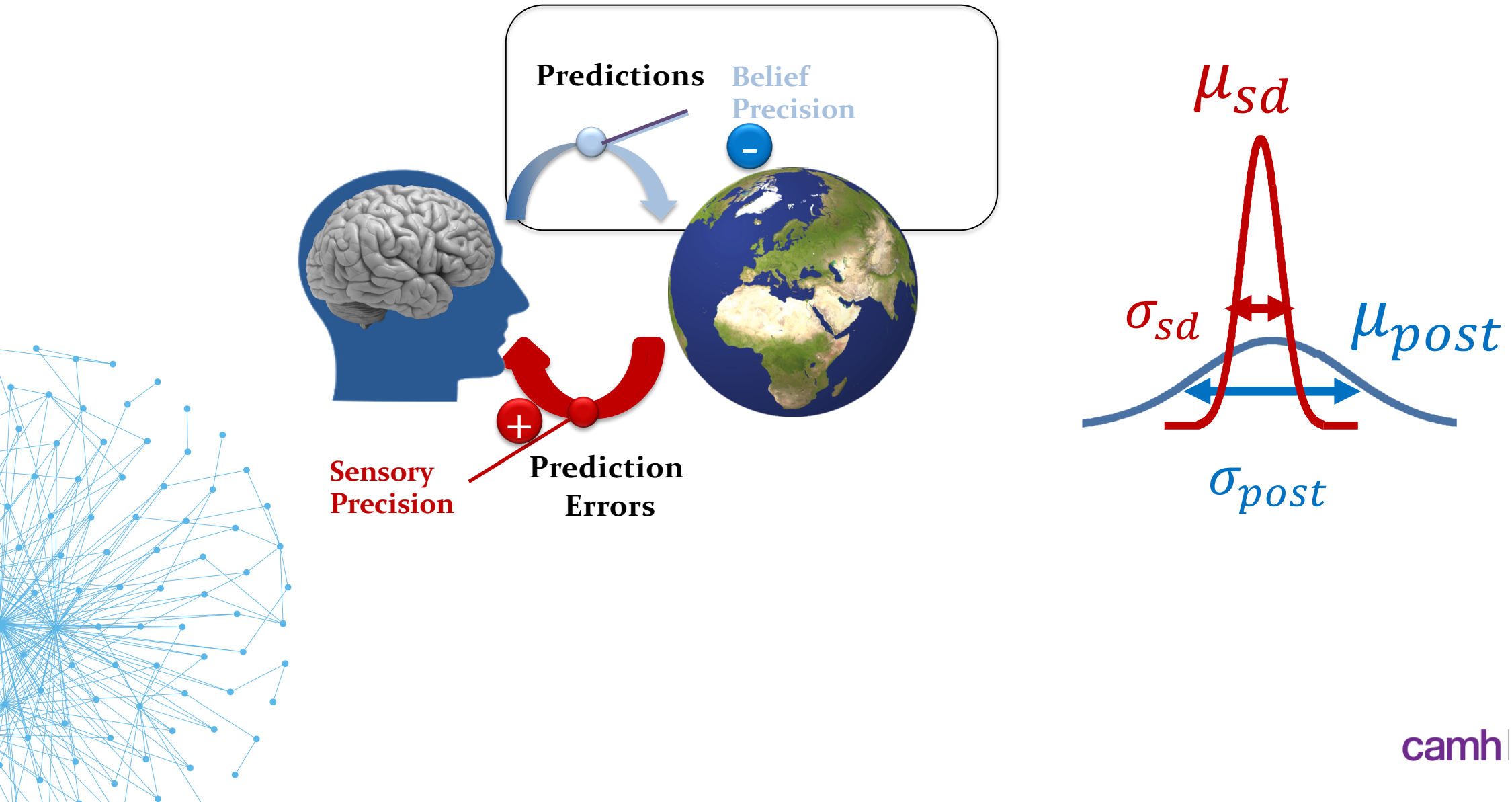
Verbal report or behavior indicating perceptions which are not generated by external stimuli. These may occur in the auditory visual, olfactory, or somatic realms. Basis for rating: Verbal report and physical manifestations during the course of interview as well as reports of behavior by primary care workers or family.

Example

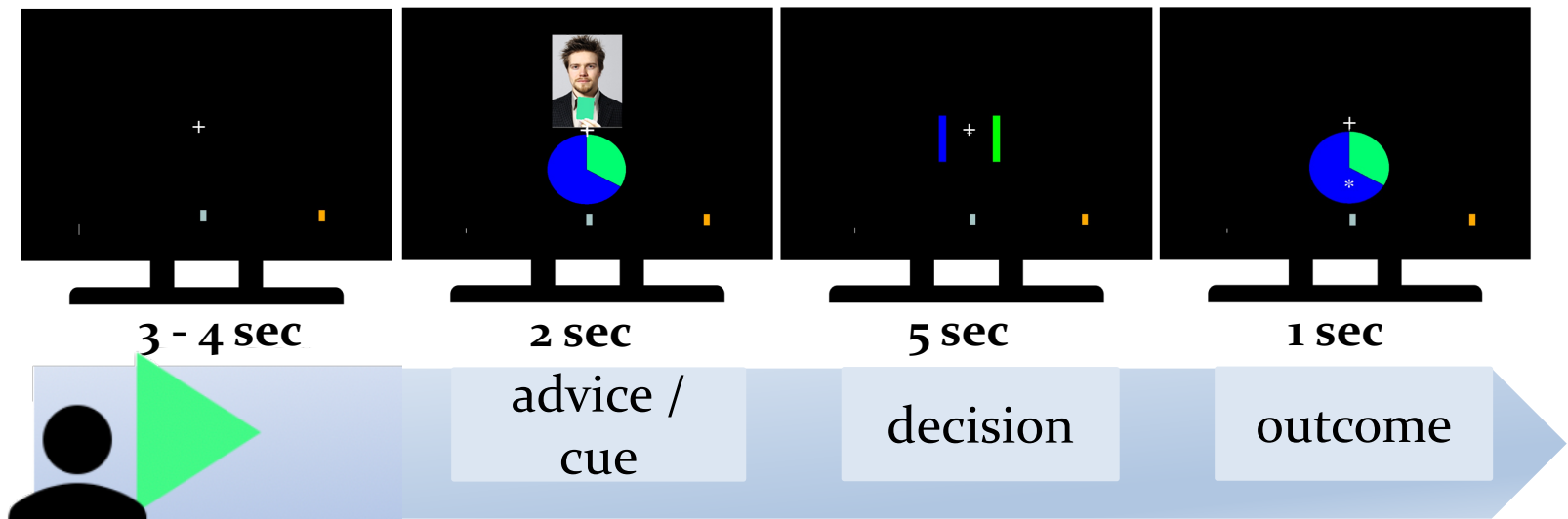
N1. Blunted affect

Diminished emotional responsiveness as characterized by a reduction in facial expression, modulation of feelings, and communicative gestures. Basis for rating: observation of physical manifestations of affective tone and emotional responsiveness during the course of interview.

Results: Early Psychosis and Belief Uncertainty



Applications: Delusional Conviction



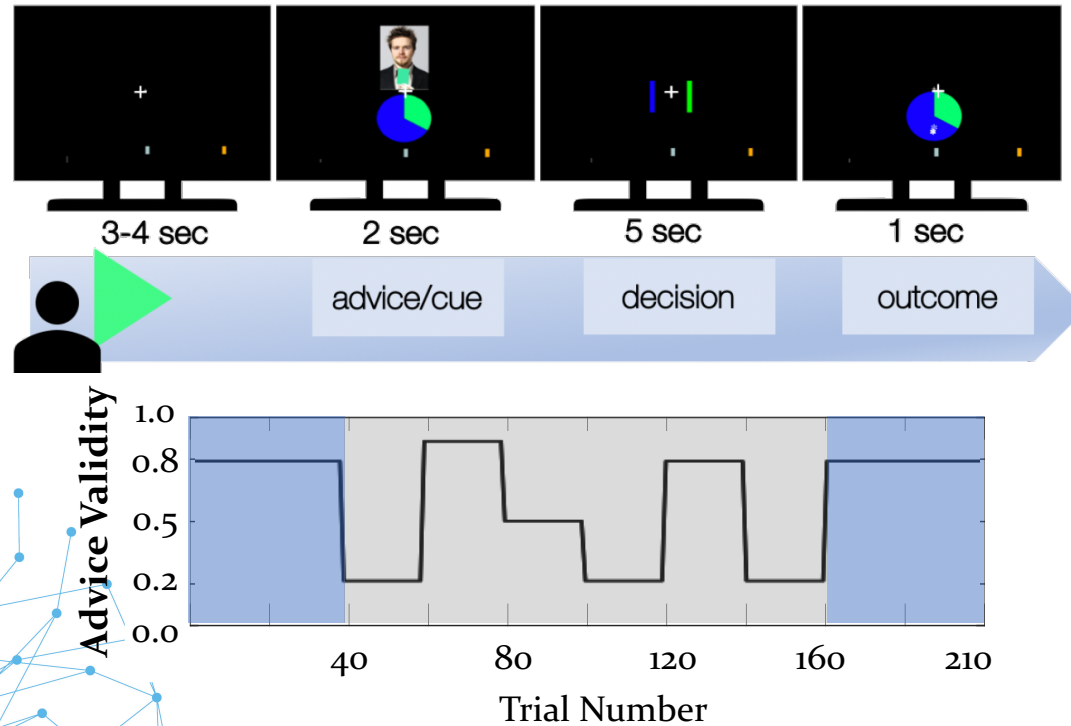
	Low PD group		High PD group	
	<i>M (SD)</i>	<i>range</i>	<i>M (SD)</i>	<i>range</i>
Dispositional				
age	27.8 (9.5)	18-67	27.3 (8.36)	18-49
education	9.5 (3.3)	7-20	9.1 (2.24)	6-20
N	41 (15 male)		34 (14 male)	
Situational				
age	29.3 (9.7)	18-54	28.5 (10.92)	18-56
education	9.4 (4.0)	2-20	8.6 (2.91)	6-15
N	39 (16 male)		34 (15 male)	

Note: N=148, variables do not differ significantly between groups and between conditions



Katharina Wellstein

What about delusional conviction?



Wellstein*, Diaconescu* et al., 2019, *Schizophrenia Research*.

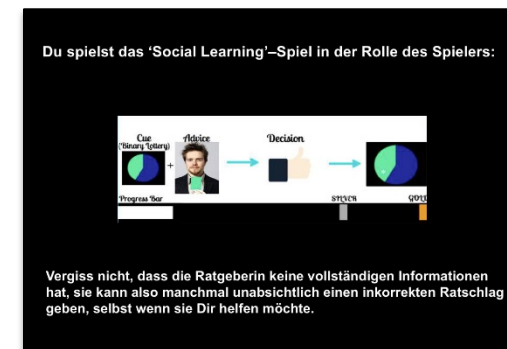
Diaconescu*, Wellstein* et al., 2020, *Journal of Abnormal Psychology, Special Issue: Predictive Coding and Psychopathology*.

Experimental Frames:

Frame A: Dispositional Focus

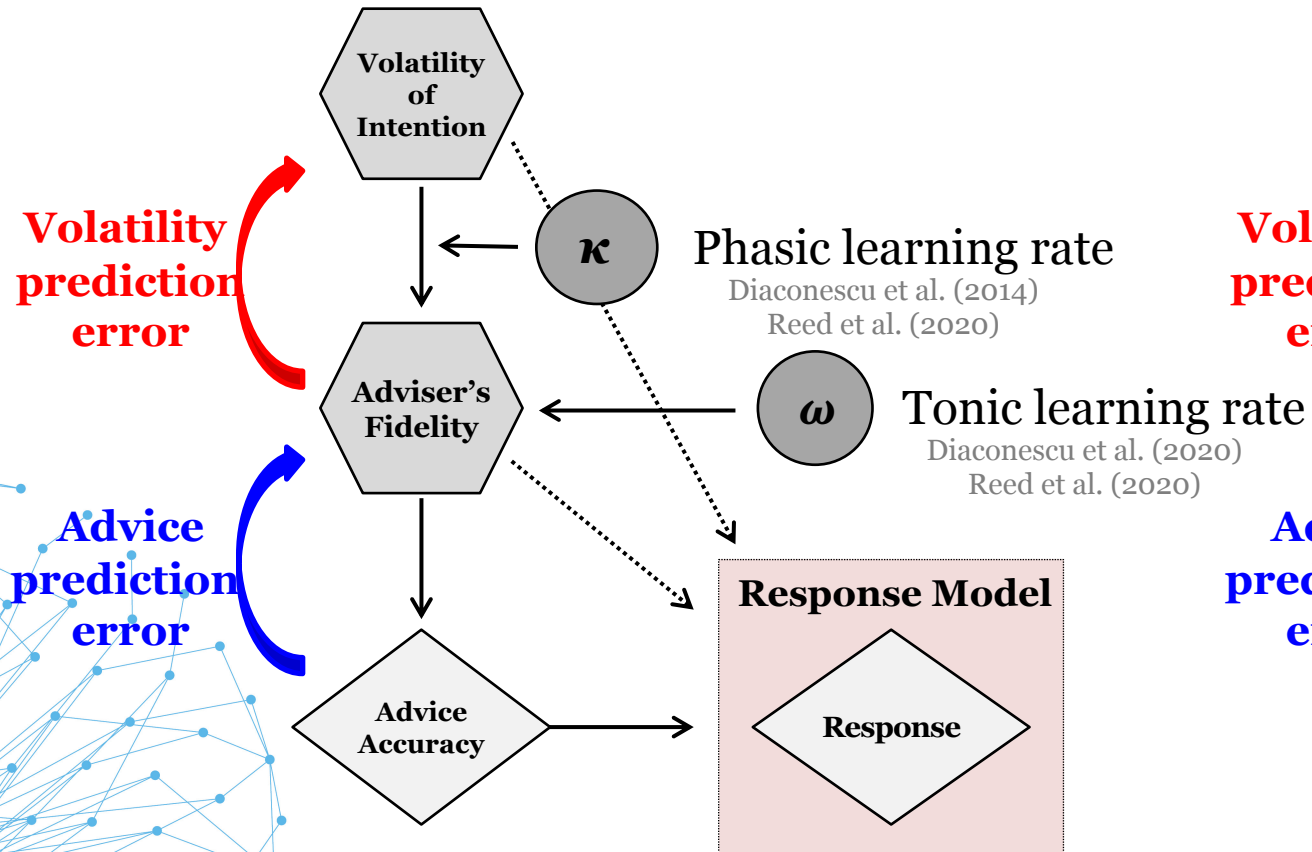


Frame B: Situational Focus

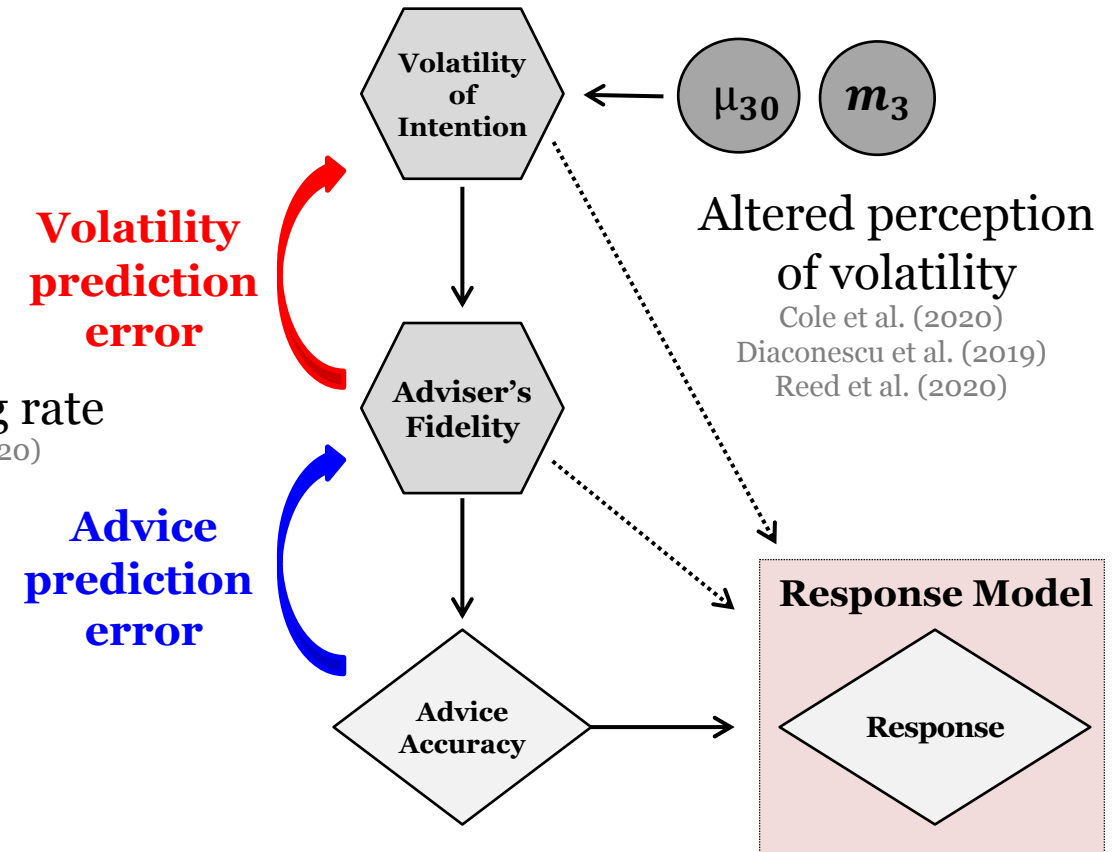


Models of Persecutory Delusions

Hypothesis I: HGF



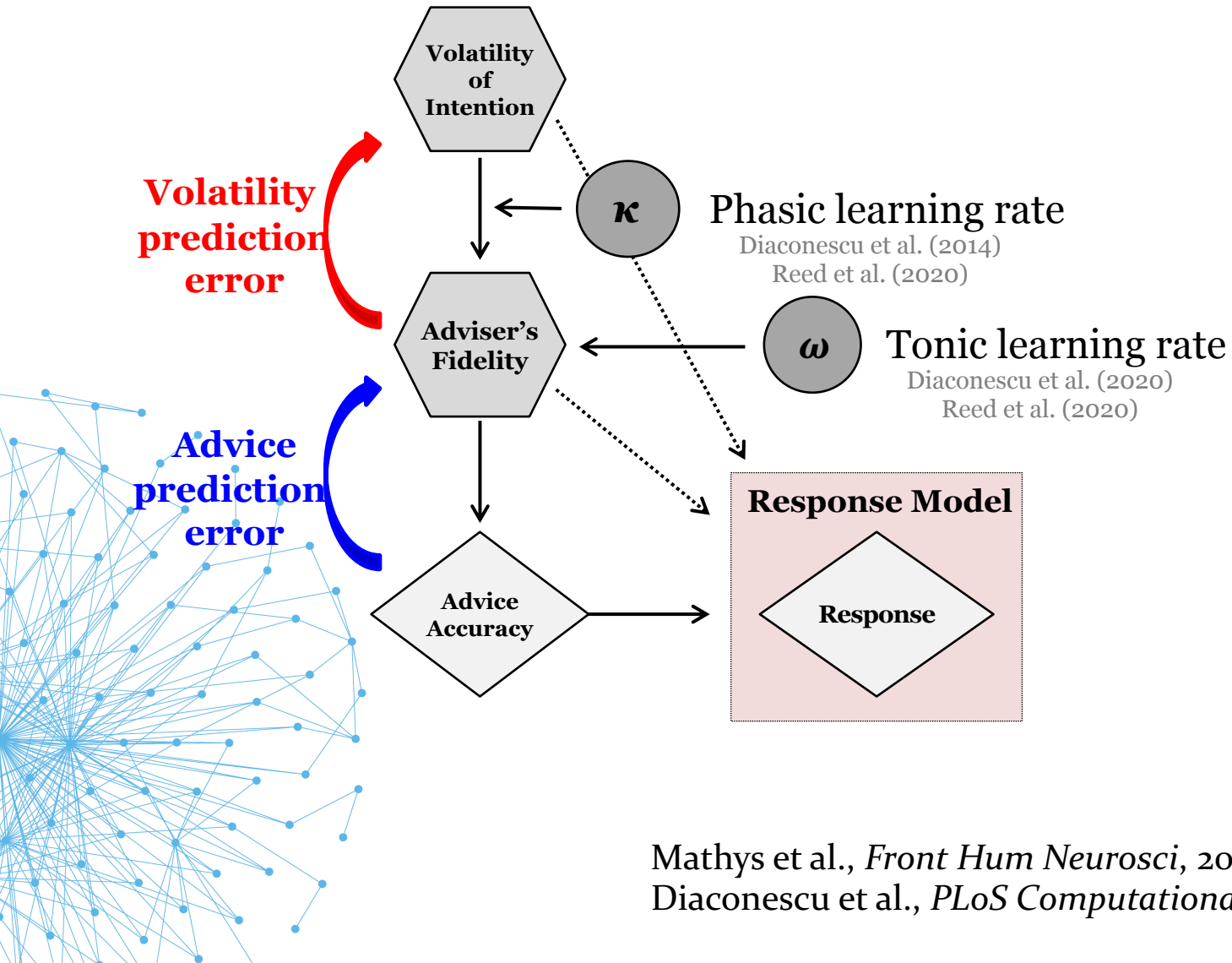
Hypothesis II: Mean-reverting HGF



Mathys et al., *Front Hum Neurosci*, 2014
Diaconescu et al., *PLoS Computational Biology* 2014

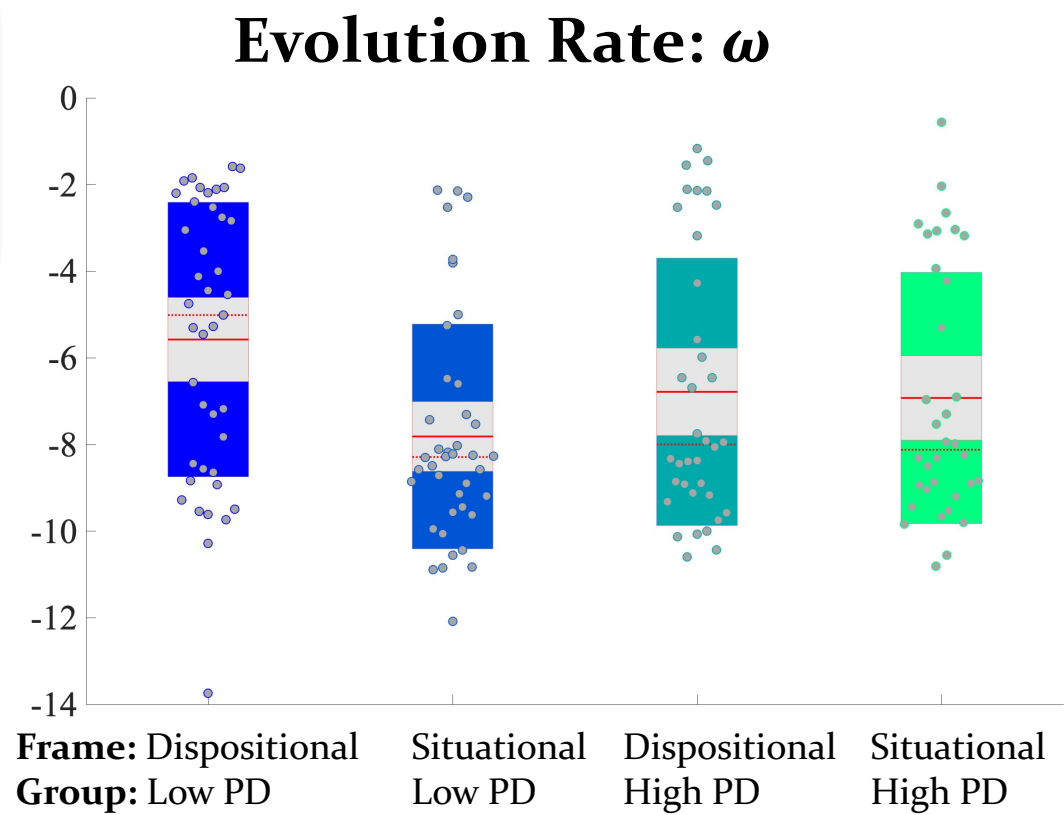
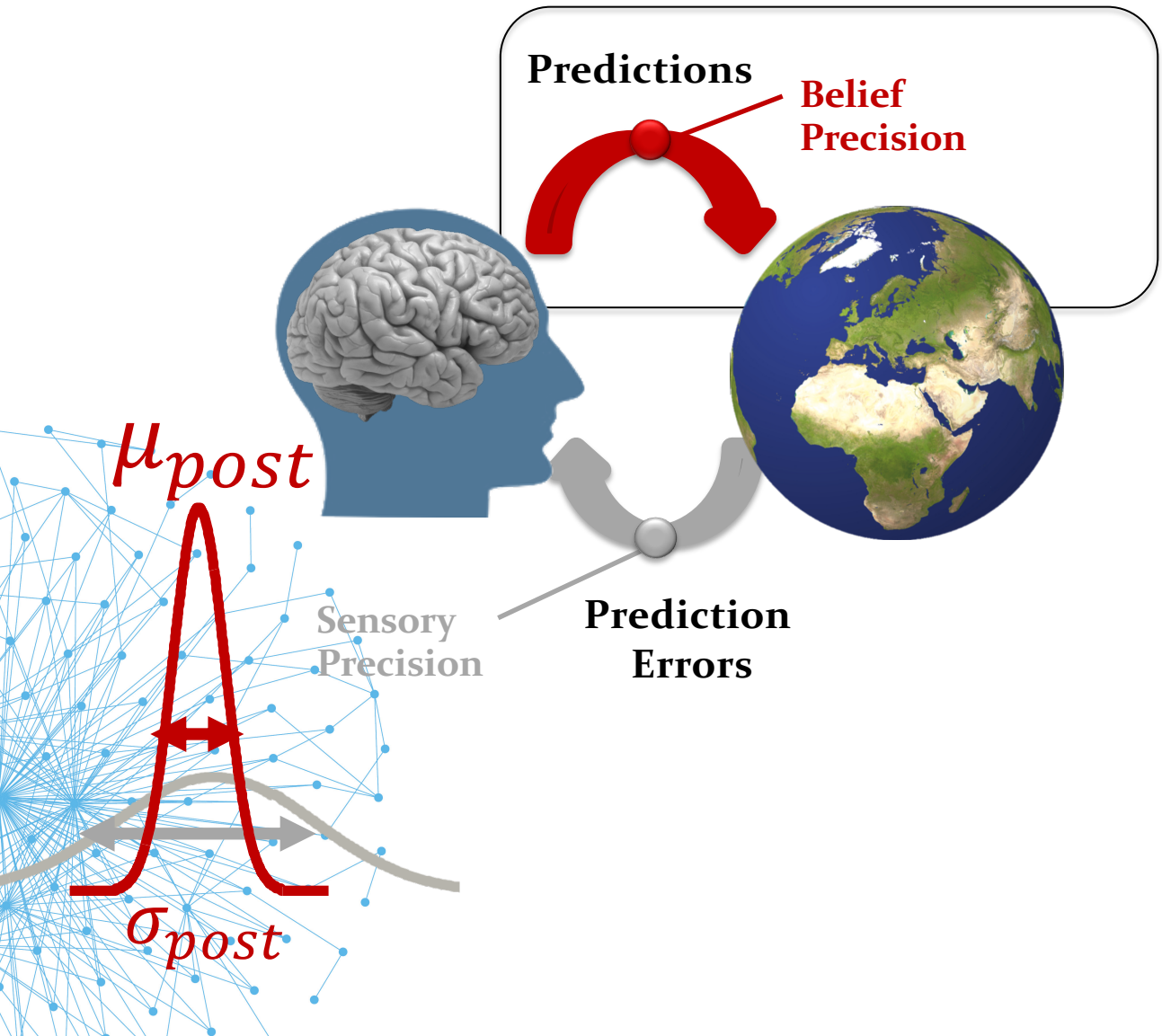
Models of Persecutory Delusions

Hypothesis I: HGF



Mathys et al., *Front Hum Neurosci*, 2014
Diaconescu et al., *PLoS Computational Biology* 2014

Results: Paranoid Ideation and Precision



Conclusions

Generative model of beliefs

Level 3: Belief about volatility

$$\mathcal{N}(\mu_3^{(k)}, \sigma_3^{(k)})$$

Level 2: Belief about fidelity

$$\mathcal{N}(\mu_2^{(k)}, \sigma_2^{(k)})$$

Level 1: Prediction of categories

$$\text{Bern}(\mu_1^{(k)})$$

low precision

high precision

high

m_3

delusional mood
= early psychosis

over-sensitivity to
upcoming PEs

“sticky” priors
on fidelity

ω_2

low

delusional conviction
= paranoia

Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Today's Agenda



Day 6:
Bayesian
Models of
Learning and
Integration of
Neuroimaging

9:00 am -
10:30 am

Modelling Cognition using Bayesian Inference
Andreea Diaconescu

10:45 am
- 12:15 pm

Modelling Abnormal Beliefs
Daniel Hauke

1:00 pm -
2:30 pm

Integration of Neuroimaging: Dynamic Causal Modelling for fMRI and EEG Data
Andreea Diaconescu, Colleen Charlton

2:45 pm -
4:15 pm

Dynamic Causal Modelling for fMRI: Extensions and Simulations
Peter Bedford, Povilas Karvelis

Three Levels of Inference

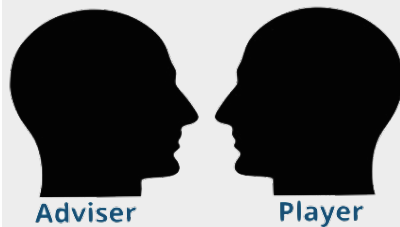
- *Computational Level*: predictions, prediction errors
- *Algorithmic Level*: reinforcement learning, hierarchical Bayesian inference, predictive coding
- *Implementational Level*: Brain activity, neuromodulation



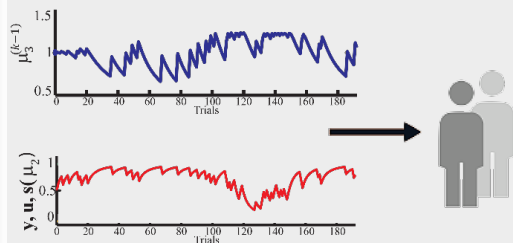
David Marr, 1982

■ 3 ingredients:

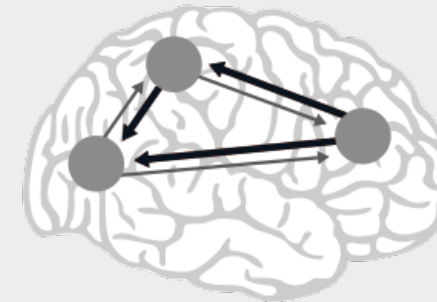
1. Experimental paradigm:



2. Computational model of learning:



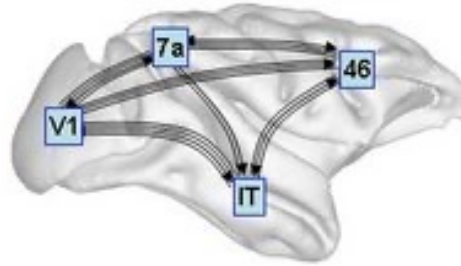
3. Model-based fMRI analysis:



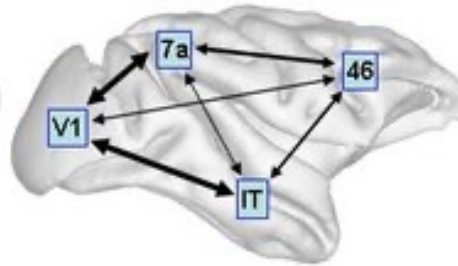
Introduction

structural, functional and effective connectivity

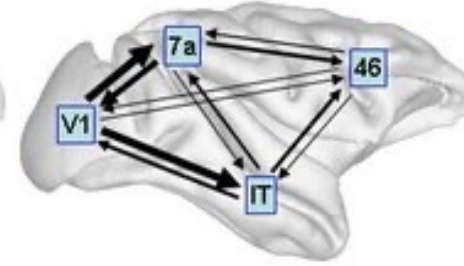
structural connectivity



functional connectivity



effective connectivity

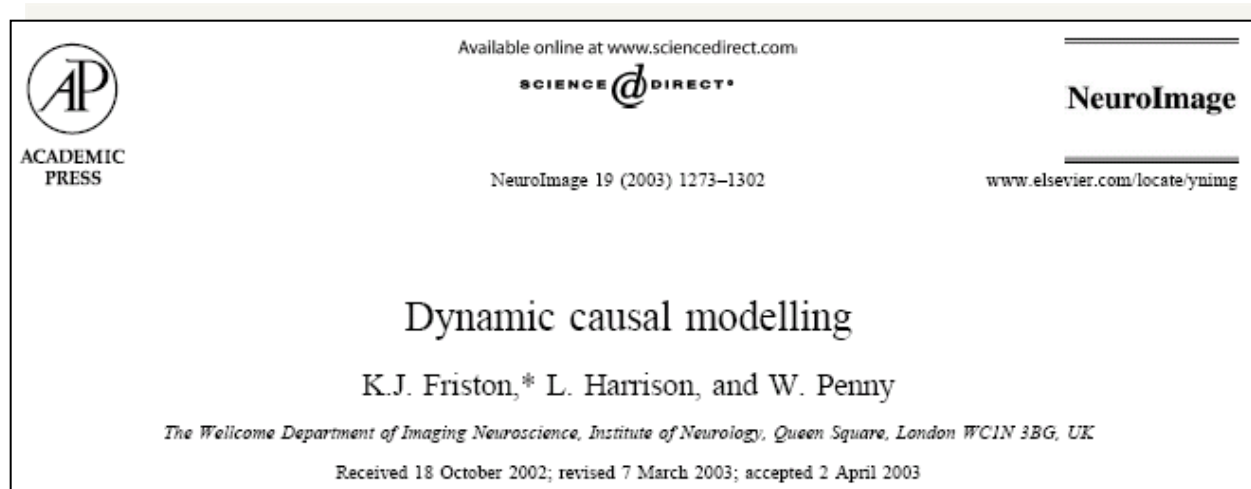


O. Sporns 2007, *Scholarpedia*

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

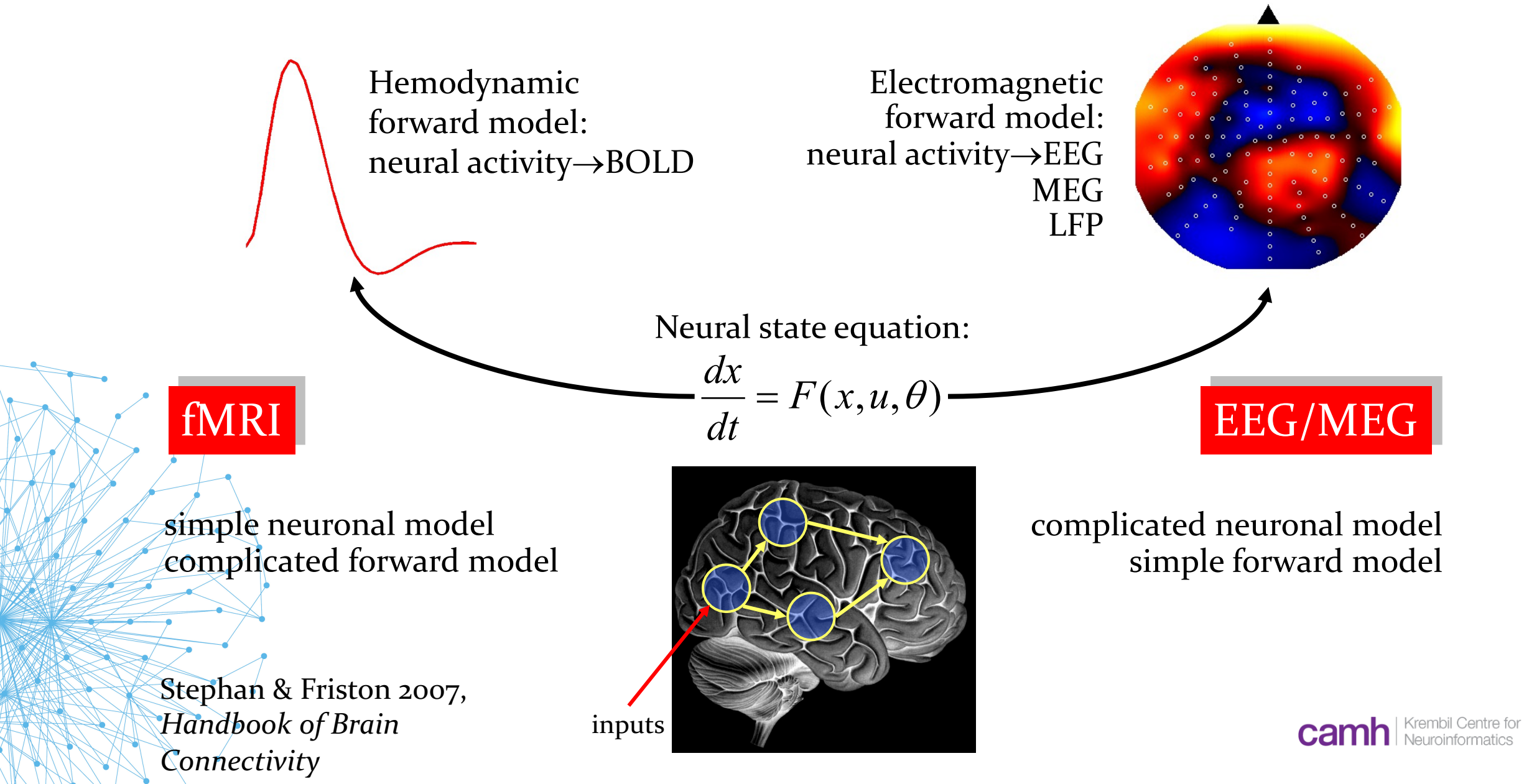
connections are recruited in a context-dependent fashion

Dynamic Causal Modelling (DCM)



- DCM framework was introduced in 2003 for fMRI by Karl Friston, Lee Harrison and Will Penny (NeuroImage 19:1273-1302)
- Application: fMRI data

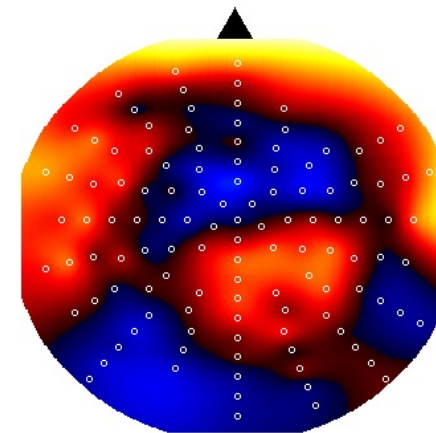
Dynamic Causal Modeling (DCM)



Dynamic Causal Modeling (DCM)

Hemodynamic
forward model:
neural activity → BOLD

Electromagnetic
forward model:
neural activity → EEG
MEG
LFP

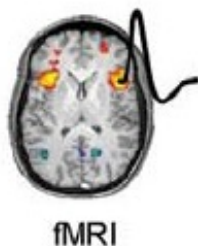
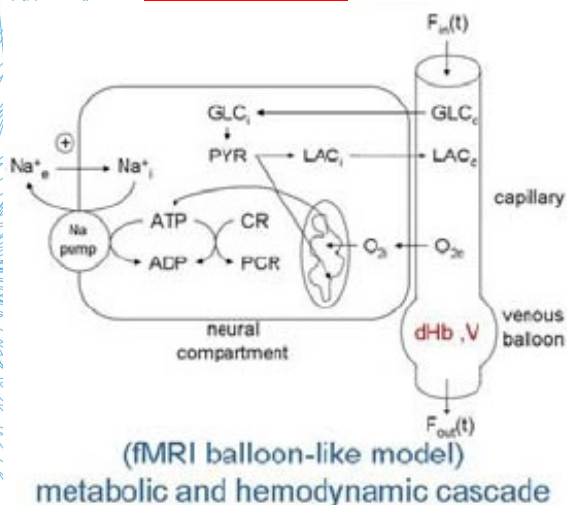


Neural state equation:

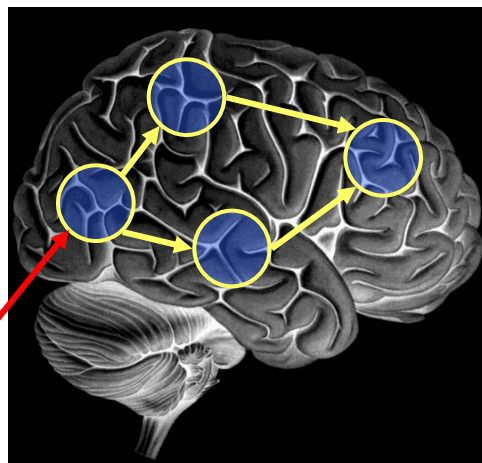
$$\frac{dx}{dt} = F(x, u, \theta)$$

fMRI

EEG/MEG



inputs

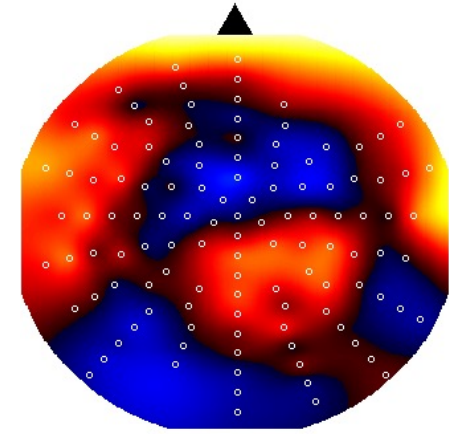


complicated neuronal model
simple forward model

Dynamic Causal Modeling (DCM)

Hemodynamic forward model:
neural activity → BOLD

Electromagnetic forward model:
neural activity → EEG
MEG
LFP

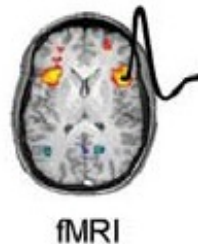
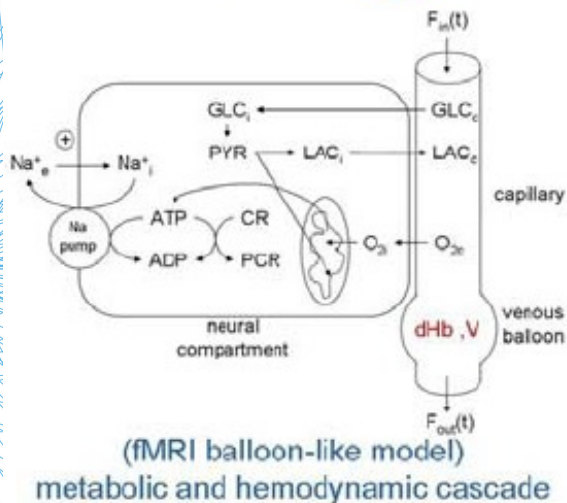


Neural state equation:

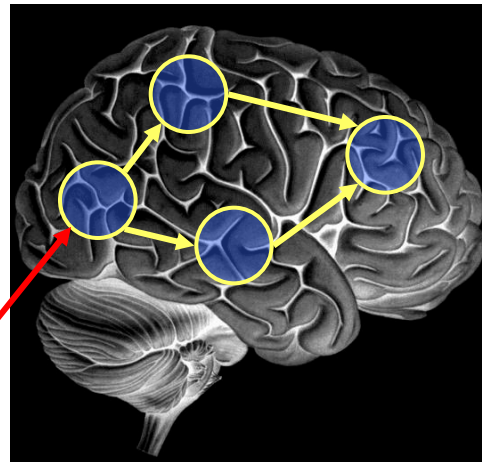
$$\frac{dx}{dt} = F(x, u, \theta)$$

fMRI

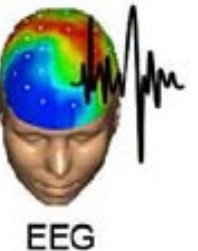
EEG/MEG



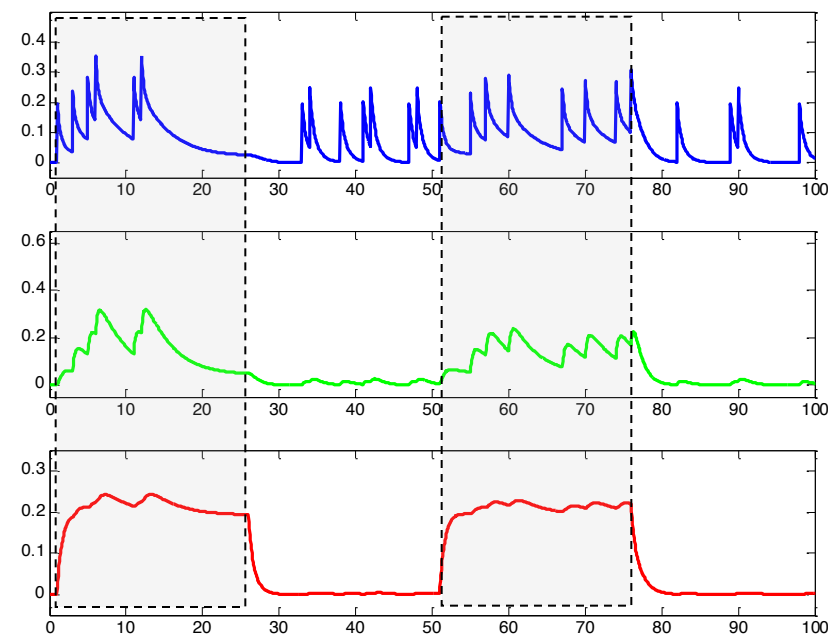
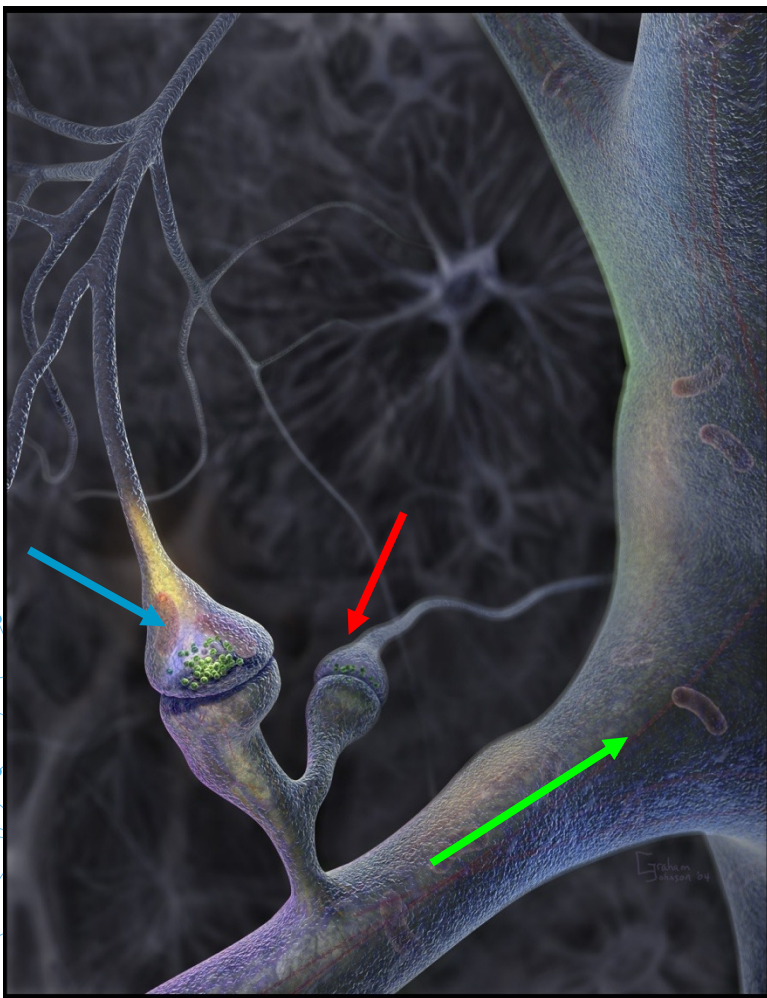
inputs



(EEG gain model)
propagation of the electrical potential
through the head tissues



Connections are recruited in a context-dependent fashion

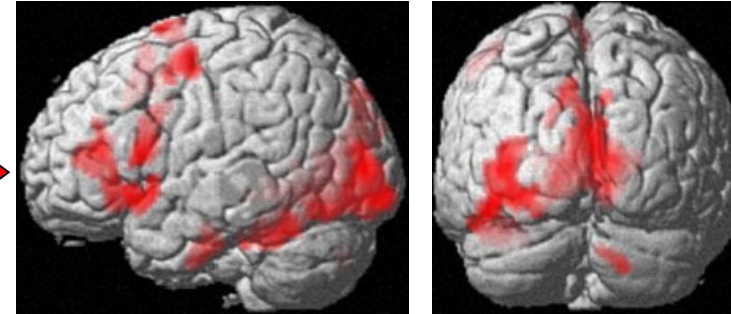
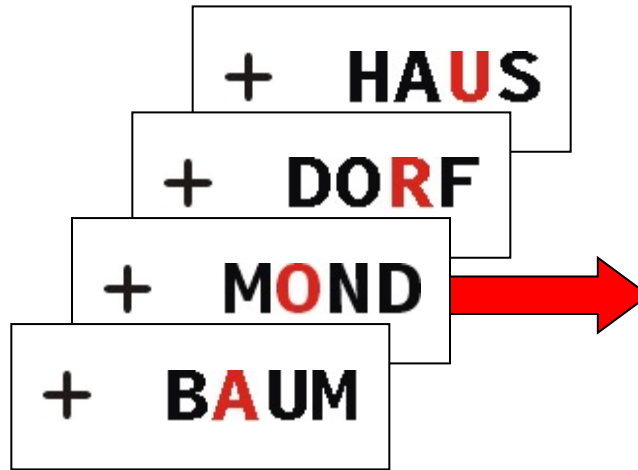


Synaptic strengths are context-sensitive:
They depend on spatio-temporal patterns of
network activity.

Dynamic Causal Modeling for fMRI: Example

Task-driven lateralisation

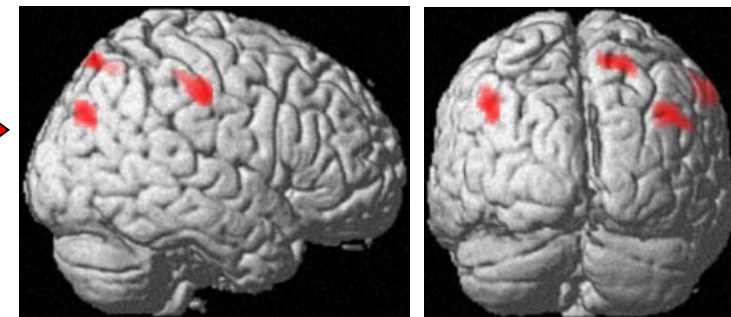
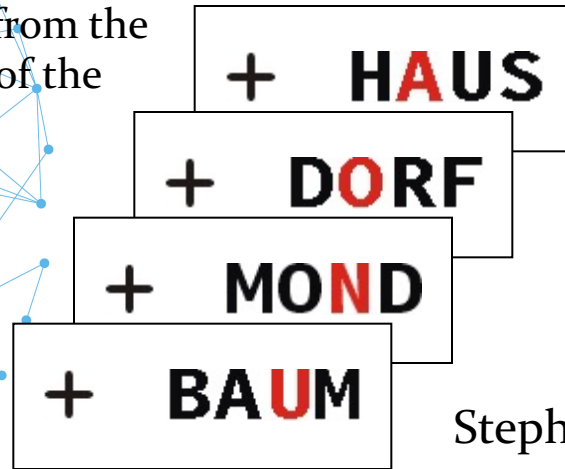
Does the word contain the letter A or not?



letter decisions > spatial decisions

group analysis (random effects),
n=16, $p < 0.05$ corrected
analysis with SPM2

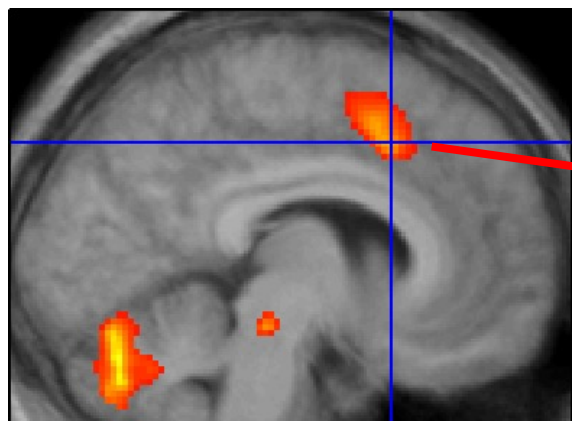
Is the red letter left or right from the midline of the word?



spatial decisions > letter decisions

Stephan et al. 2003, *Science*

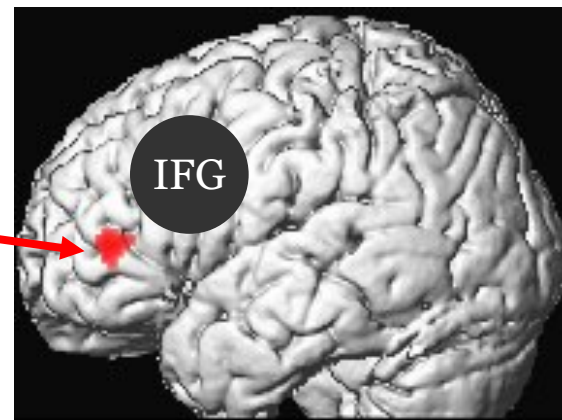
Bilateral ACC activation in both tasks – but asymmetric connectivity



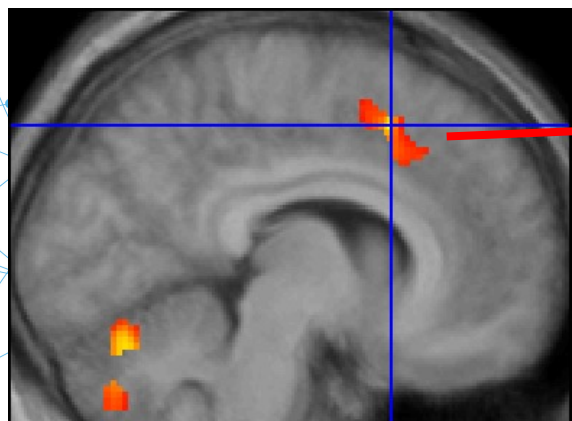
left ACC (-6, 16, 42)

group analysis
random effects (n=15)
 $p < 0.05$, corrected (SVC)

letter vs spatial
decisions

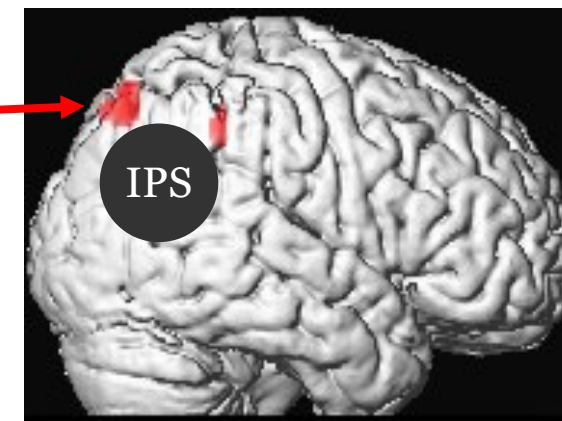


Left ACC → left inf. frontal gyrus (IFG):
increase during letter decisions.



right ACC (8, 16, 48)

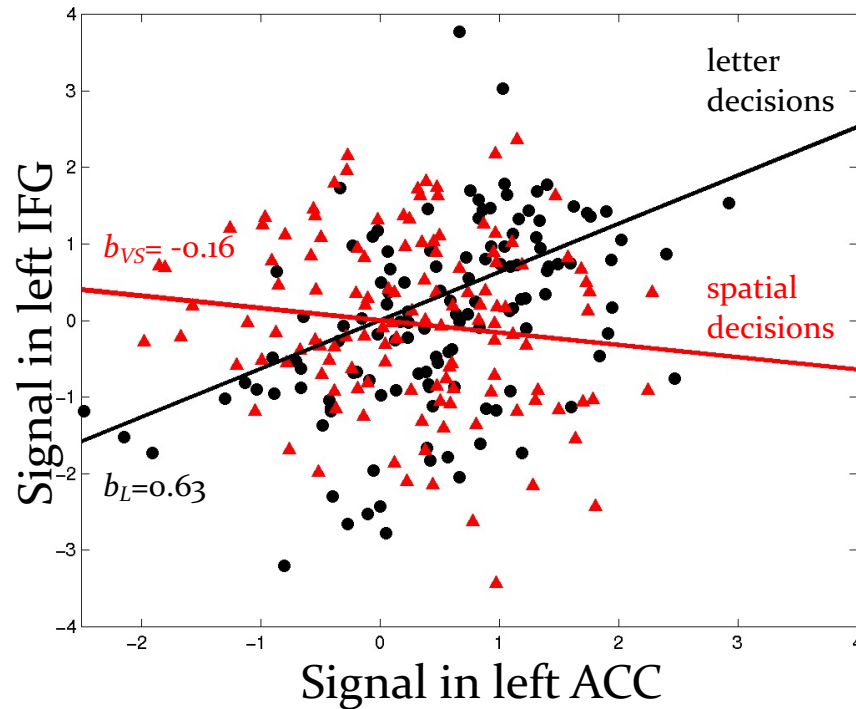
spatial vs letter
decisions



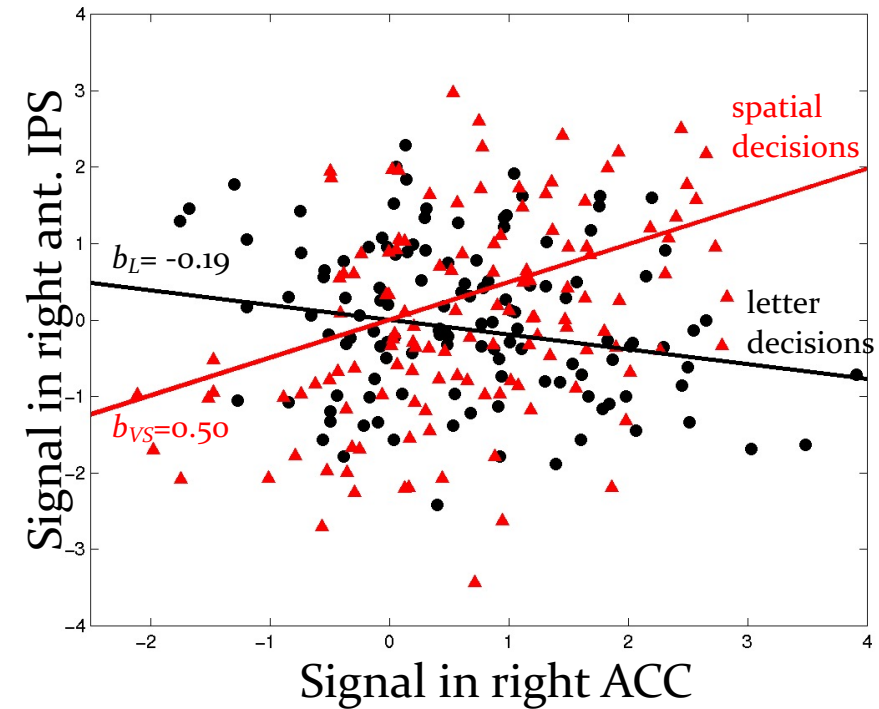
Right ACC → right IPS:
increase during spatial decisions.

Stephan et al. 2003, *Science*

Dynamic Causal Modeling for fMRI: Example

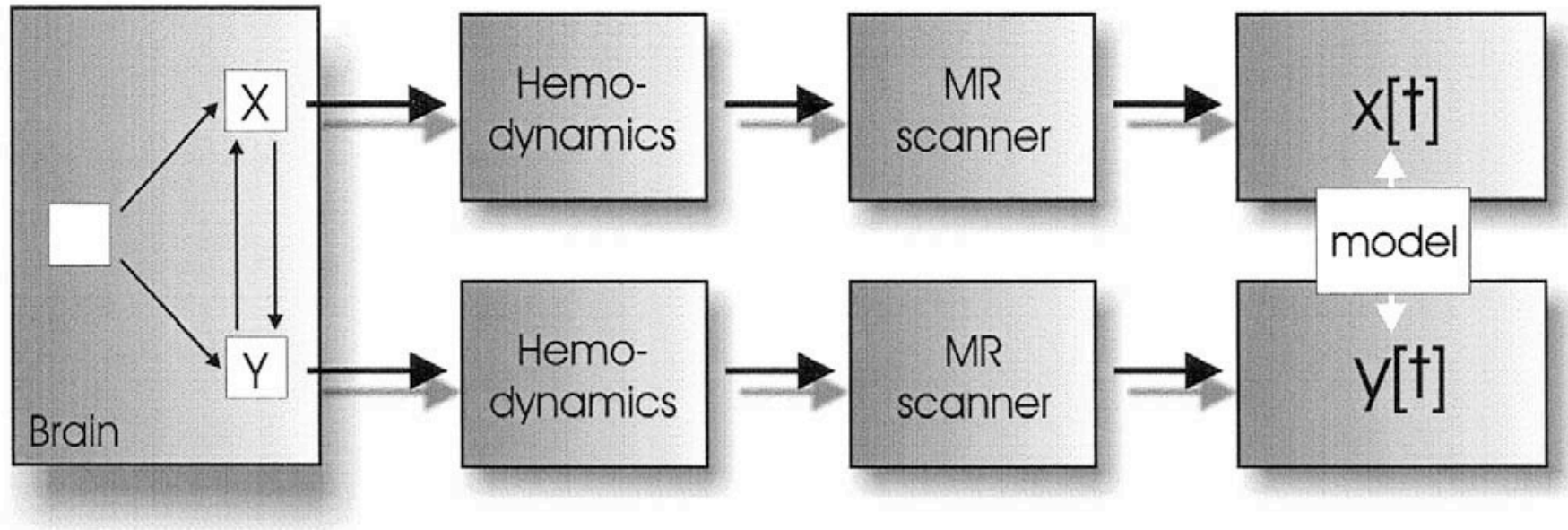


Left ACC signal plotted against left IFG



Right ACC signal plotted against right IPS

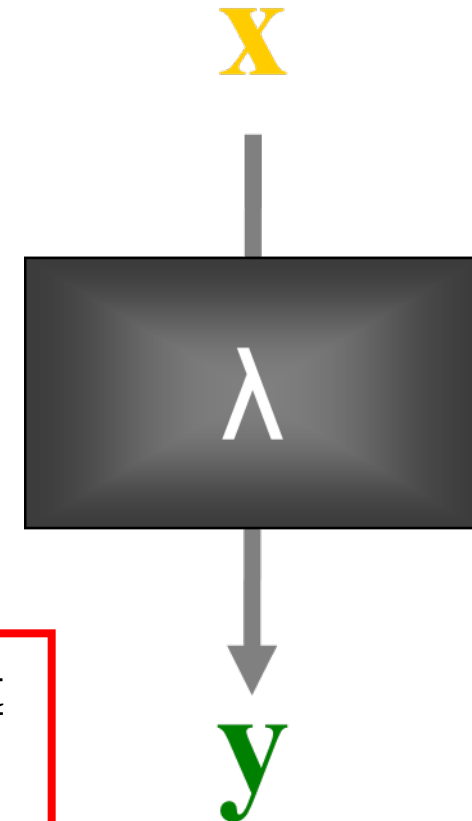
The problem of hemodynamic convolution



Neuronal vs. BOLD level

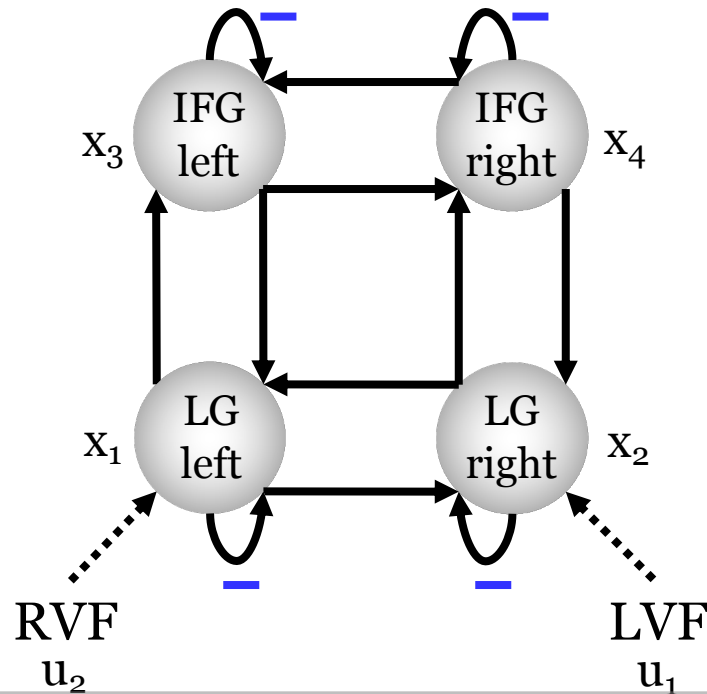
- Cognitive network model:
directly at the neural level
- The modelled neuronal dynamics ($\mathbf{x}$) are transformed into area-specific BOLD signals ($\mathbf{y}$) by a hemodynamic model (λ).

The aim of DCM is to estimate parameters at the neuronal level such that the modelled and measured BOLD signals are maximally* similar.



Dynamic Causal Modeling for fMRI: Example

Example:
a linear system
of dynamics in
visual cortex



LG = lingual gyrus
IFG = inferior frontal gyrus

Visual input in the
- left (LVF)
- right (RVF)
visual field.

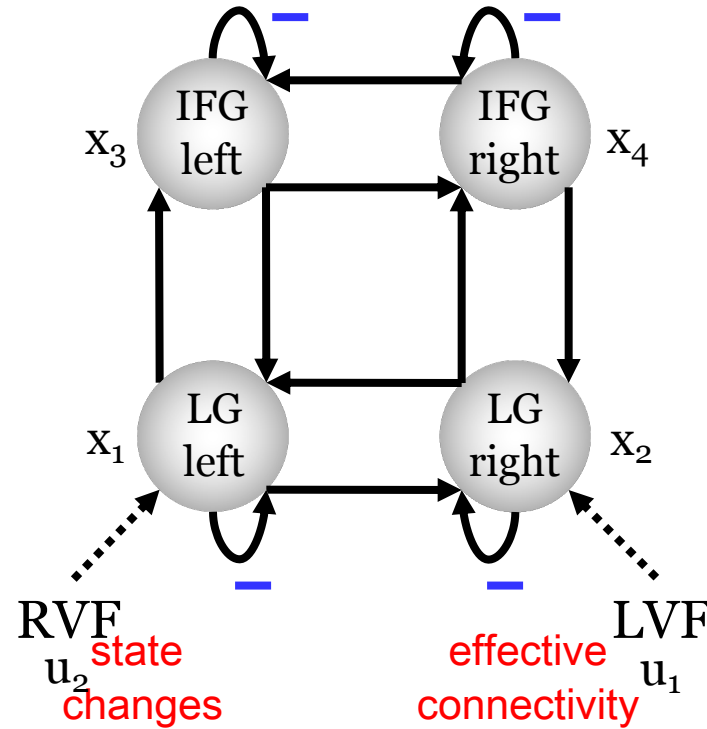
$$\dot{x}_1 = a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + c_{12}u_2$$

$$\dot{x}_2 = a_{21}x_1 + a_{22}x_2 + a_{24}x_4 + c_{21}u_1$$

$$\dot{x}_3 = a_{31}x_1 + a_{33}x_3 + a_{34}x_4$$

$$\dot{x}_4 = a_{42}x_2 + a_{43}x_3 + a_{44}x_4$$

Example: a linear system of dynamics in visual cortex



LG = lingual gyrus
FG = fusiform gyrus

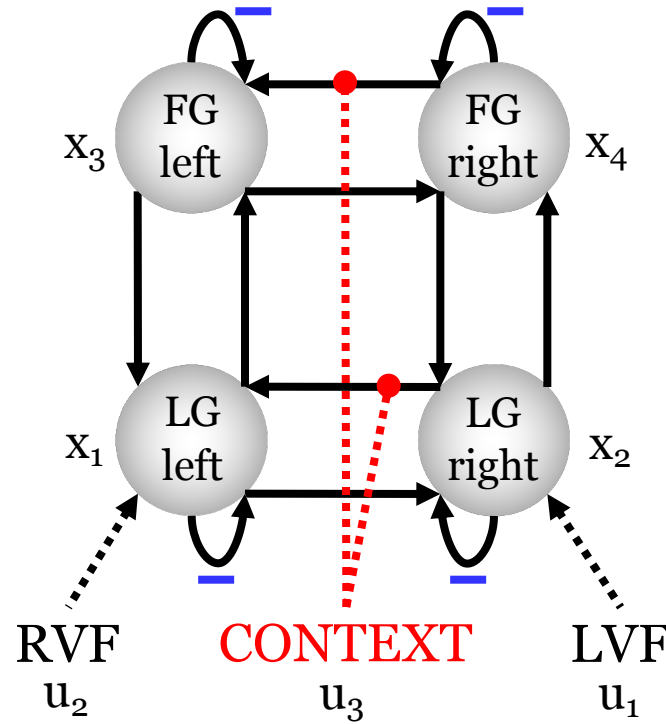
Visual input in the
- left (LVF)
- right (RVF)
visual field.

$$\dot{x} = Ax + Cu$$

$$\theta = \{A, C\}$$

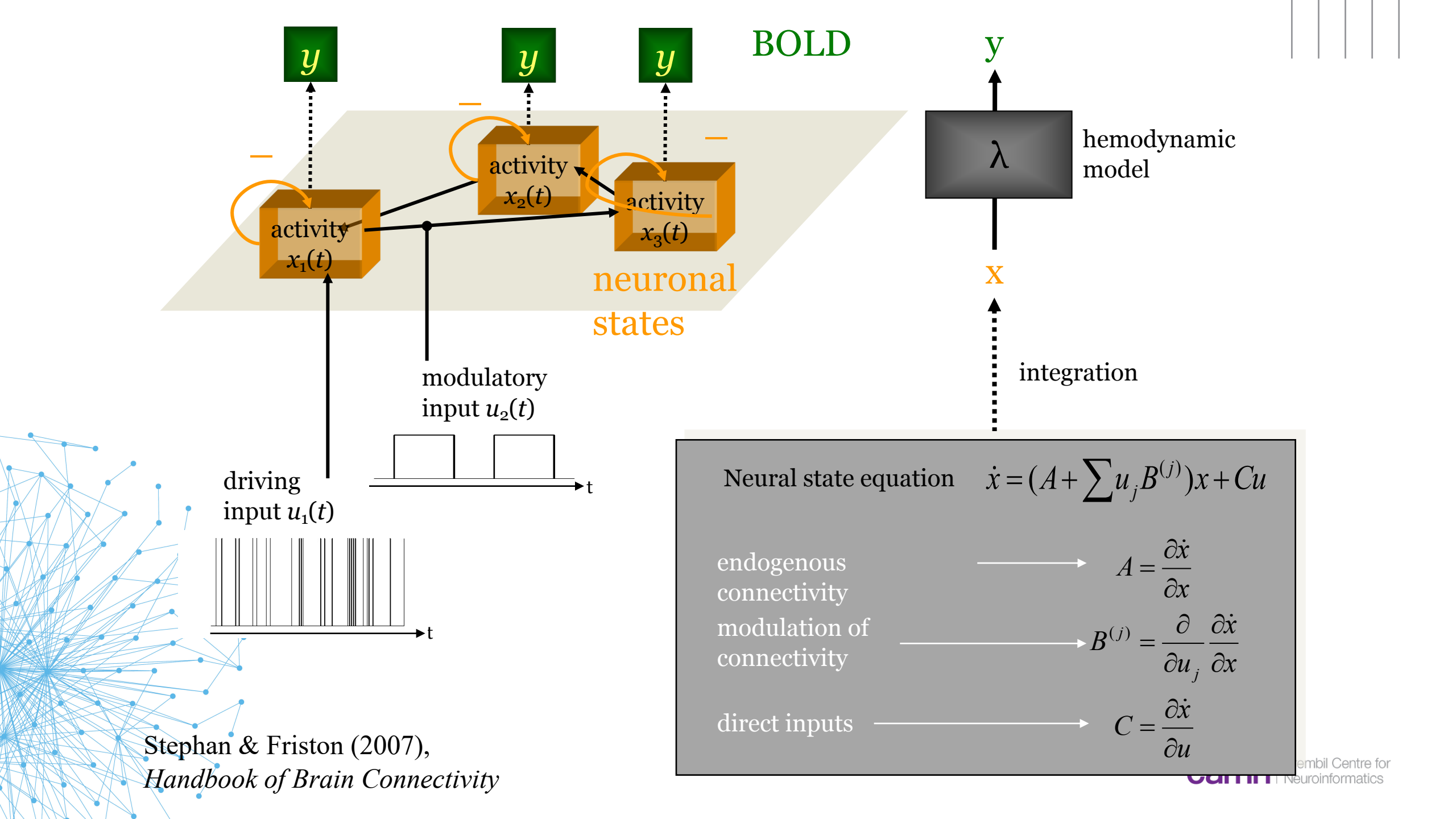
$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & 0 \\ a_{21} & a_{22} & 0 & a_{24} \\ a_{31} & 0 & a_{33} & a_{34} \\ 0 & a_{42} & a_{43} & a_{44} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} 0 & c_{12} \\ c_{21} & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

Extension: bilinear dynamic system



$$\dot{x} = (A + \sum_{j=1}^m u_j B^{(j)})x + Cu$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \left\{ \begin{bmatrix} a_{11} & a_{12} & a_{13} & 0 \\ a_{21} & a_{22} & 0 & a_{24} \\ a_{31} & 0 & a_{33} & a_{34} \\ 0 & a_{42} & a_{43} & a_{44} \end{bmatrix} + u_3 \begin{bmatrix} 0 & b_{12}^{(3)} & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & b_{34}^{(3)} \\ 0 & 0 & 0 & 0 \end{bmatrix} \right\} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} 0 & c_{12} & 0 \\ c_{21} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}$$



Stephan & Friston (2007),
Handbook of Brain Connectivity

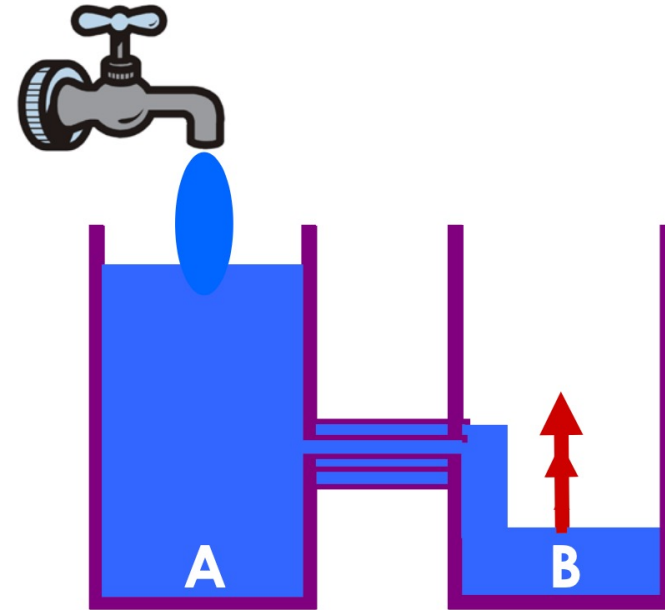
DCM parameters = rate constants

Integration of a first-order linear differential equation gives an exponential function:

$$\frac{dx}{dt} = ax \longrightarrow x(t) = x_0 \exp(at)$$

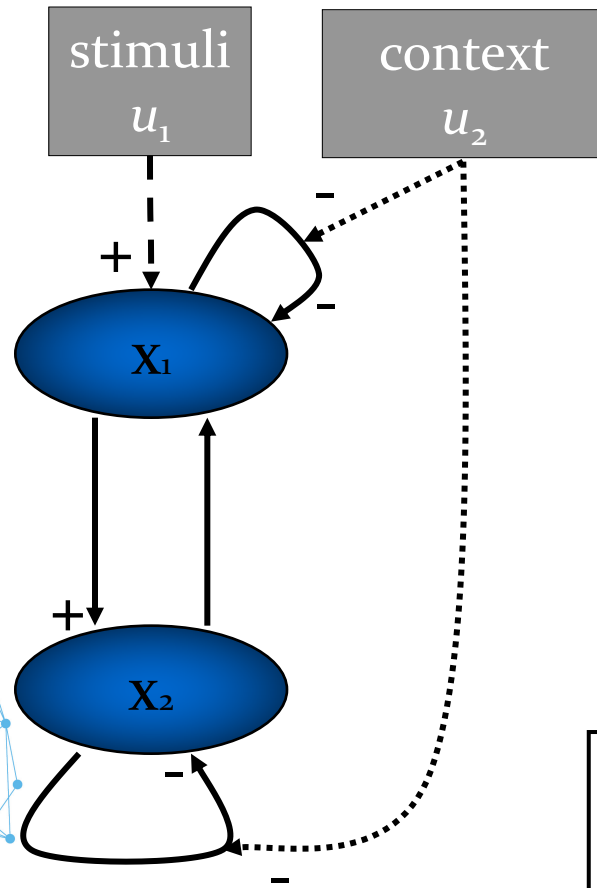
The coupling parameter a determines the half life of $x(t)$

$$\begin{aligned} x(\tau) &= 0.5x_0 \\ &= x_0 \exp(a\tau) \\ \longrightarrow a &= \ln 2 / \tau \end{aligned}$$

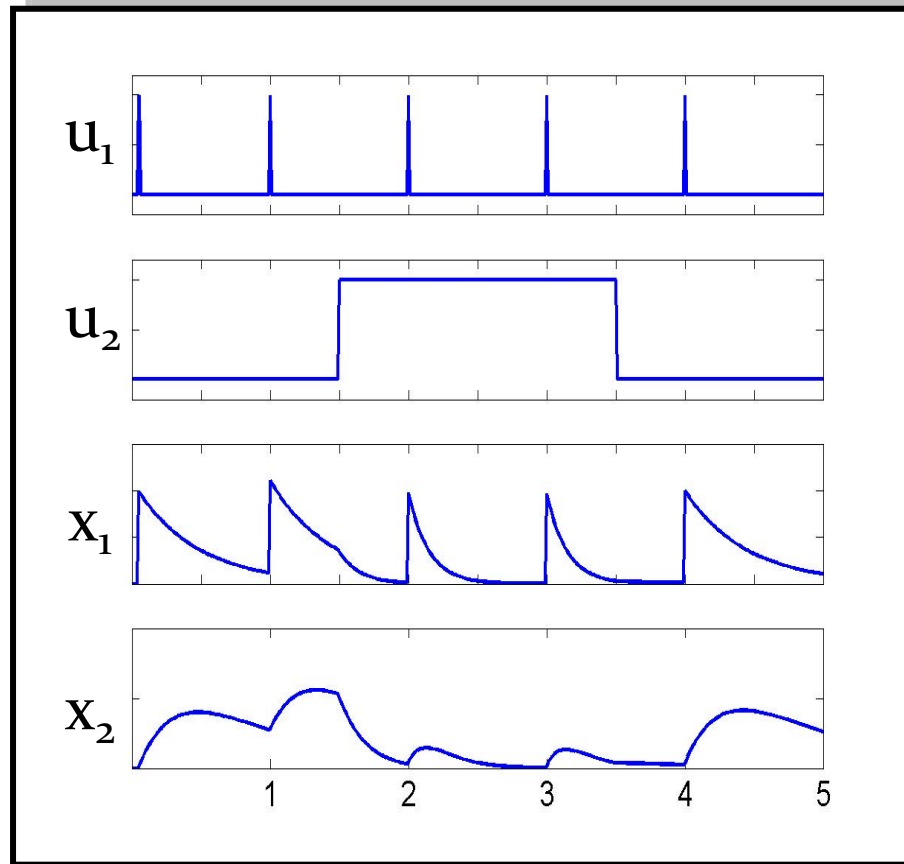


If $A \rightarrow B$ is 0.10 s^{-1} this means that, per unit time, the increase in activity in B corresponds to 10% of the activity in A

Example: context-dependent decay



Penny, Stephan, Mechelli, Friston
NeuroImage (2004)

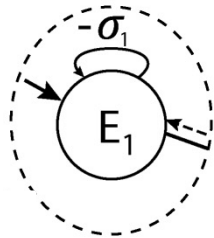


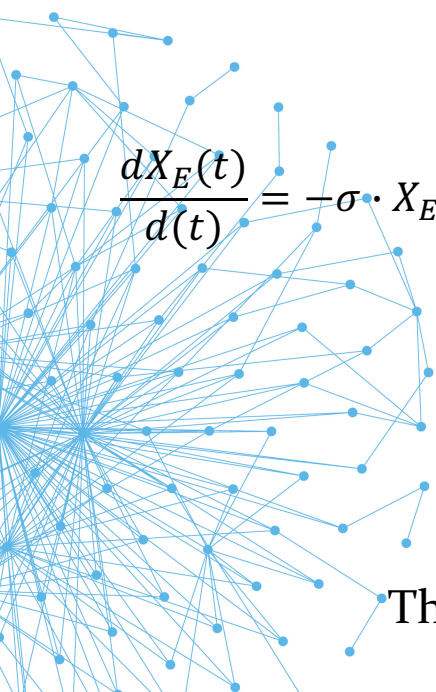
$$\dot{x} = Ax + u_2 B^{(2)} x + Cu_1$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sigma & a_{12} \\ a_{21} & \sigma \end{bmatrix} x + u_2 \begin{bmatrix} b_{11}^2 & 0 \\ 0 & b_{22}^2 \end{bmatrix} x + \begin{bmatrix} c_1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

DCM for fMRI Extensions

Single State-DCM




$$\frac{dX_E(t)}{dt} = -\sigma \cdot X_E(t) + c \cdot u(t)$$

Friston et al. 2003

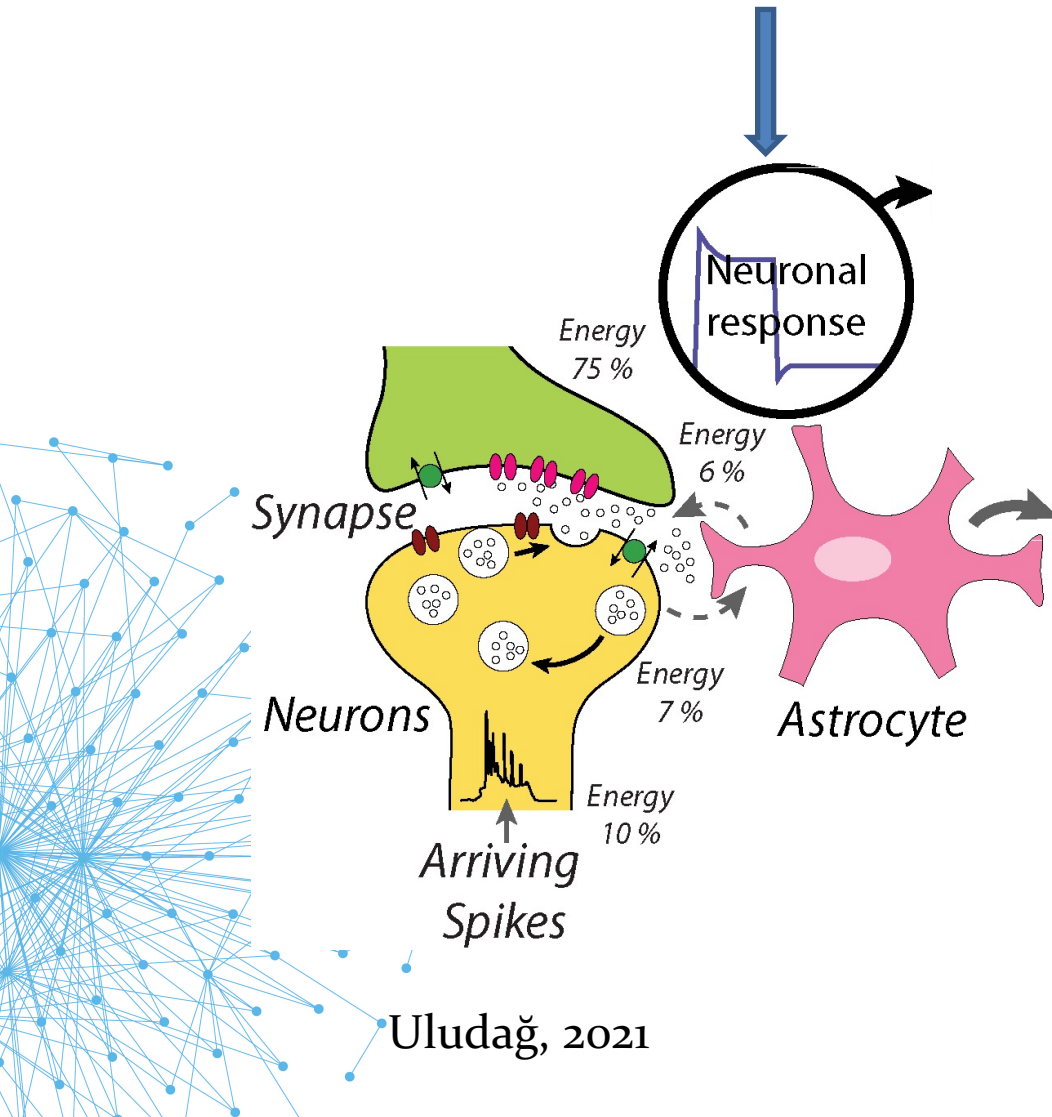
Thanks to Uludağ, 2021

How about the hemodynamic forward model?

From neuronal to hemodynamic response

Havlicek et al. 2015

1. Neural model



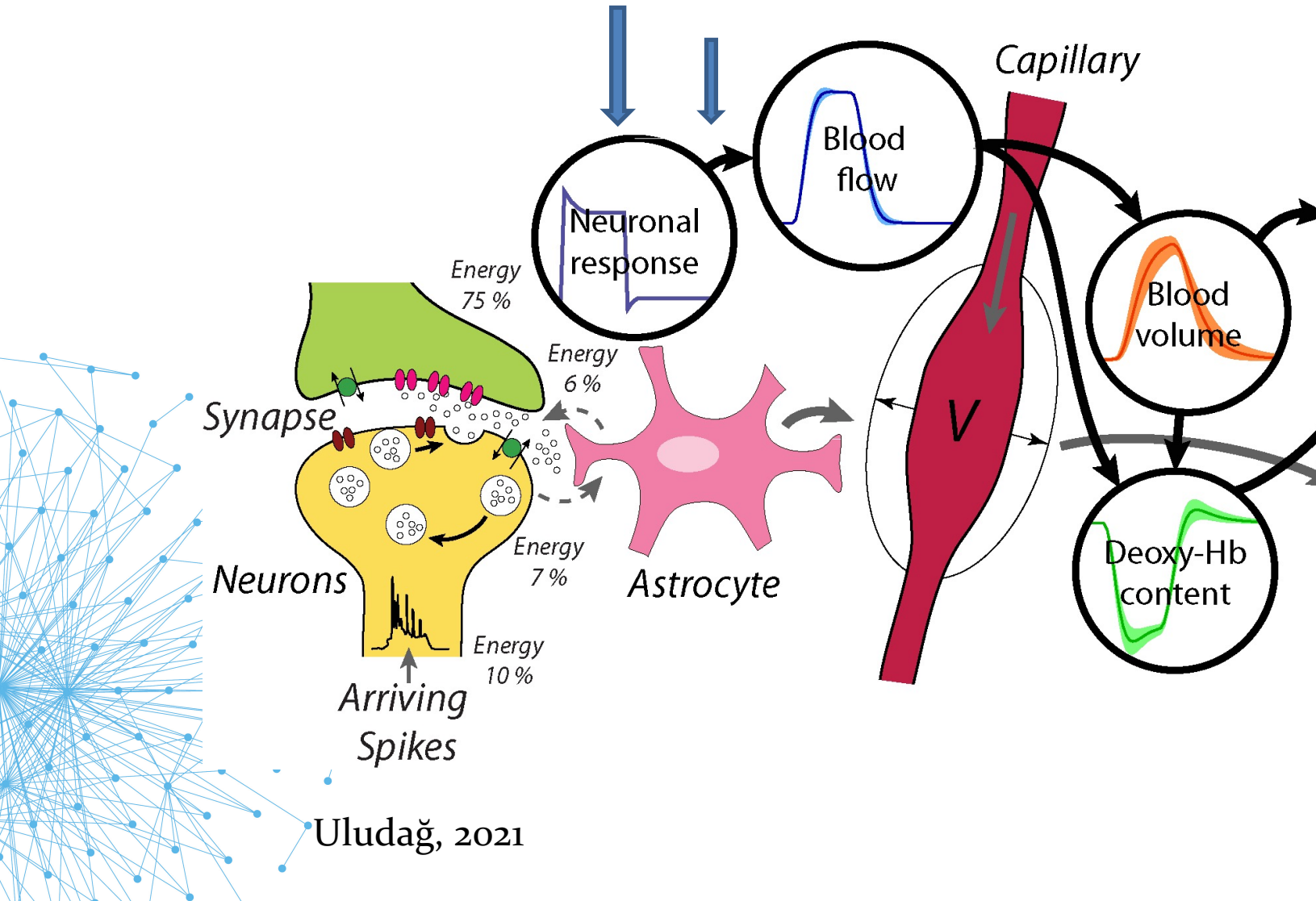
How about the hemodynamic forward model?

From neuronal to hemodynamic response

1. Neural model

2. Neurovascular Coupling

Havlicek et al. 2015



Uludağ, 2021

How about the hemodynamic forward model?

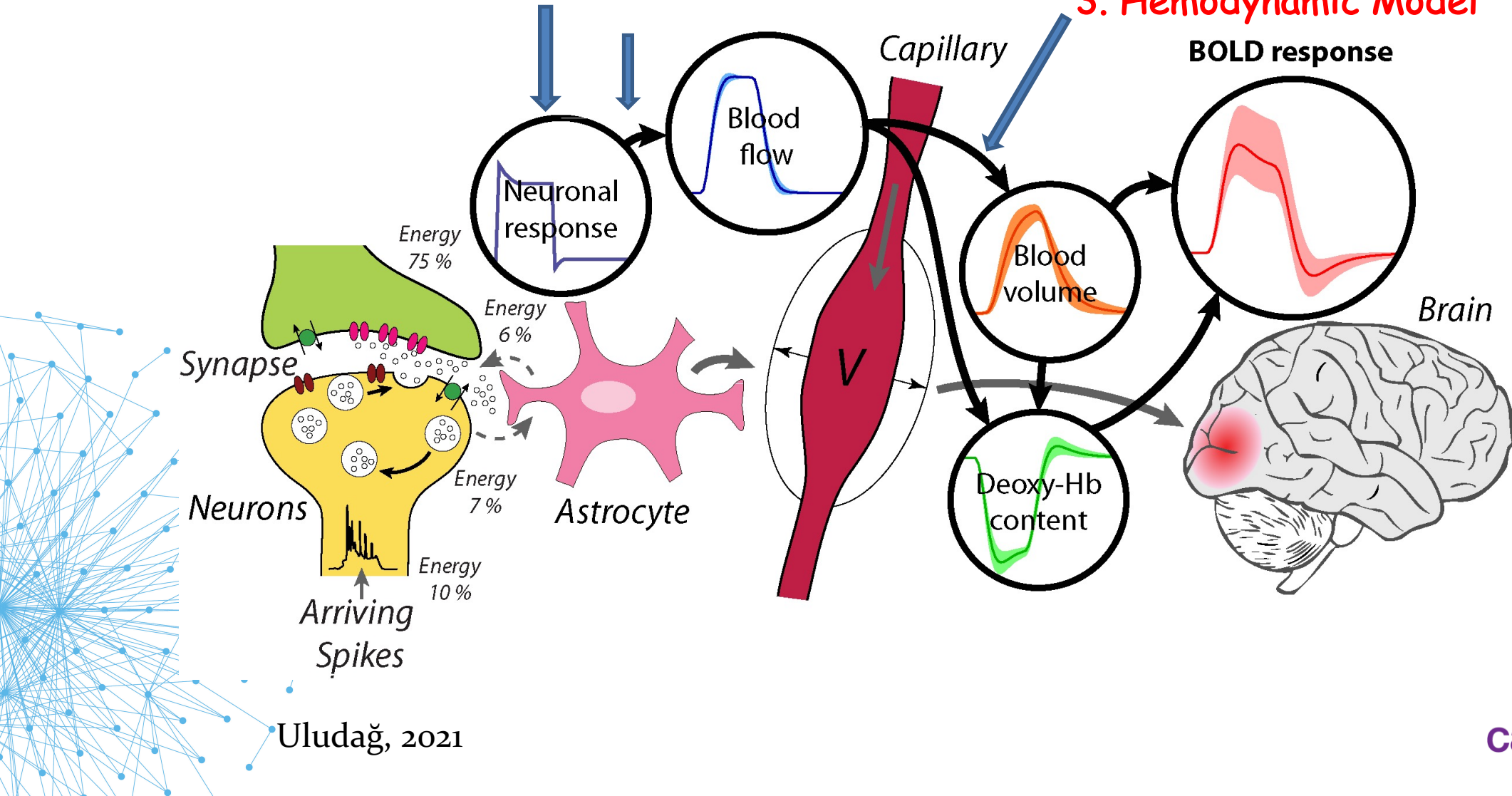
From neuronal to hemodynamic response

1. Neural model

2. Neurovascular Coupling

3. Hemodynamic Model

Havlicek et al. 2015

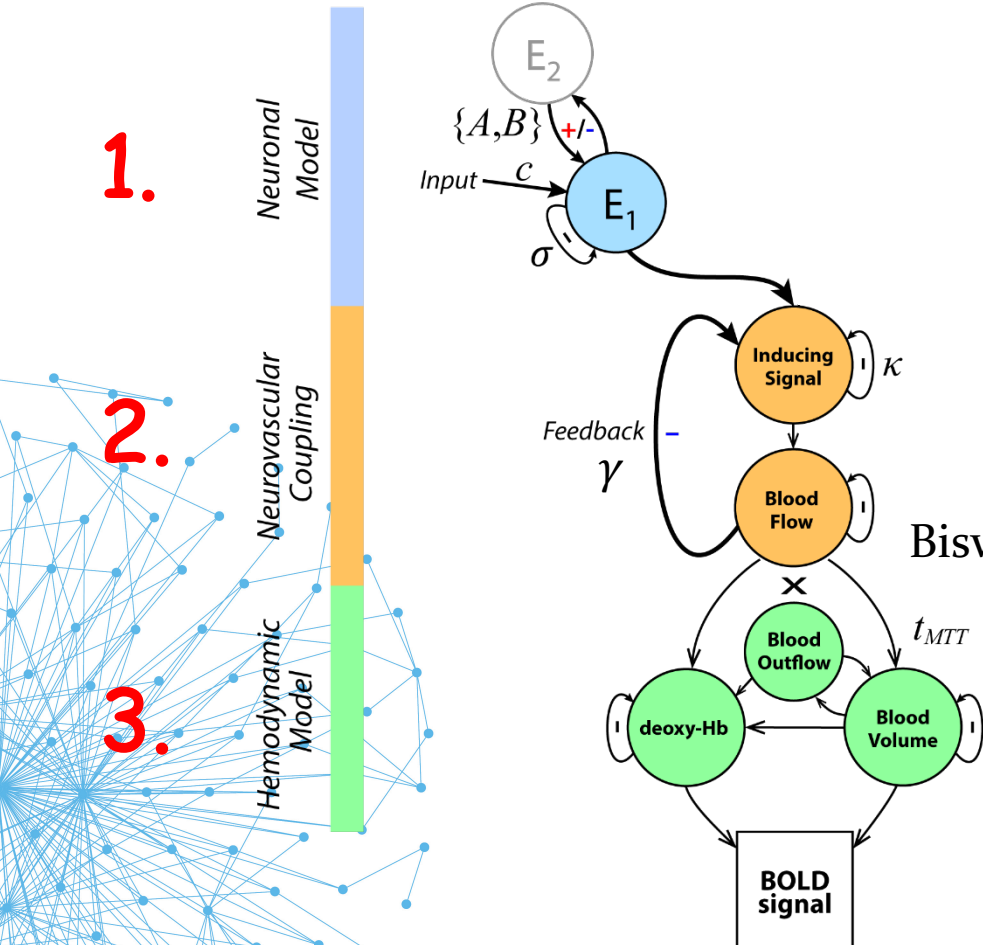


Uludağ, 2021

Dynamic Causal Modeling for fMRI

Friston et al. 2003

S-DCM



Biswal et al., 1995

Zappe et al. 2008
Attwell et al. 2010

Uludağ, 2021

Dynamic Causal Modeling for fMRI

Friston et al. 2003

Havlicek et al. 2015

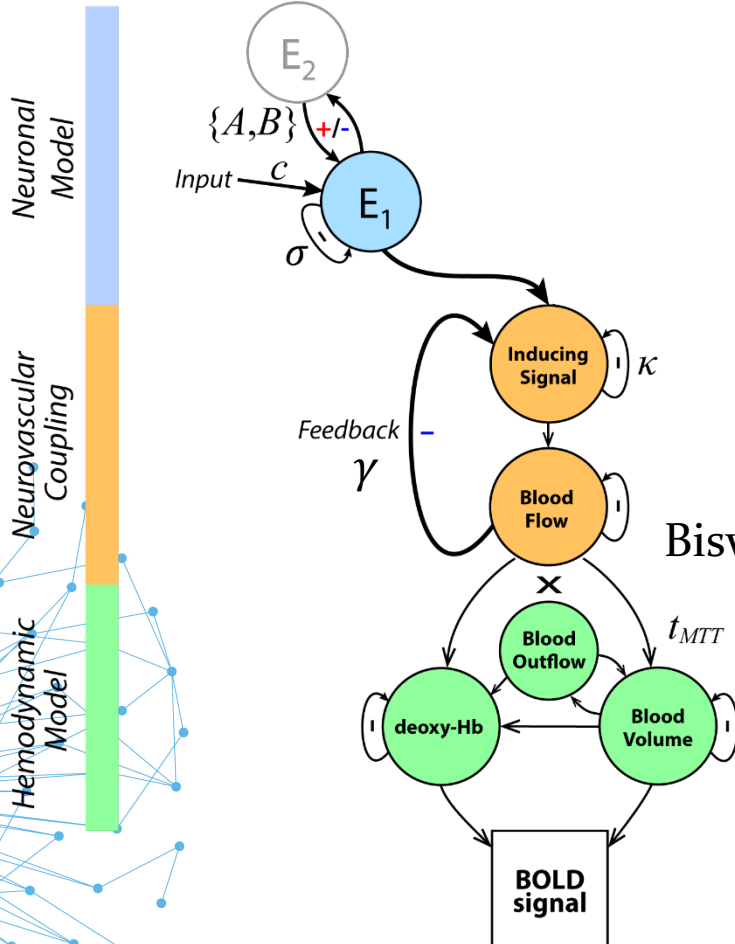
S-DCM

P-DCM

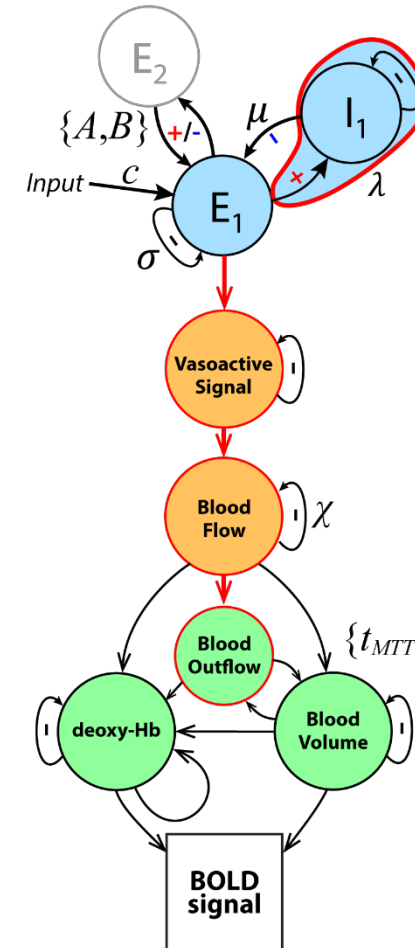
1.

2.

3.



Biswal et al., 1995



Zappe et al. 2008
Attwell et al. 2010

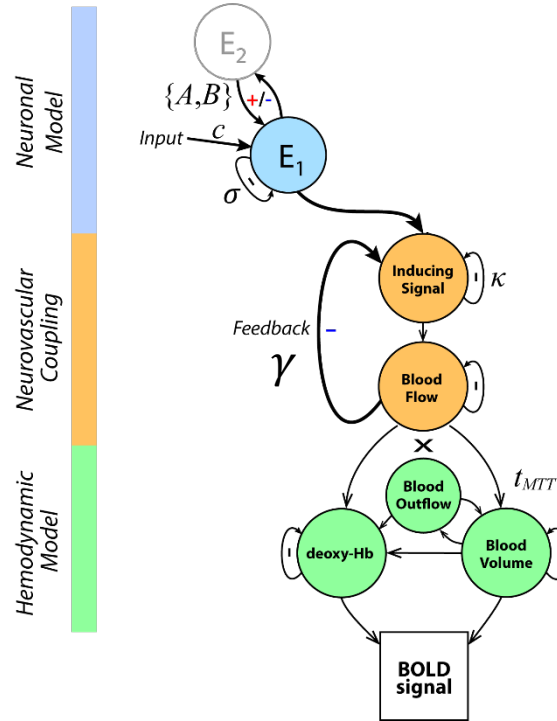
Uludağ, 2021

Dynamic Causal Modeling for fMRI

Main Differences: Neurovascular Coupling

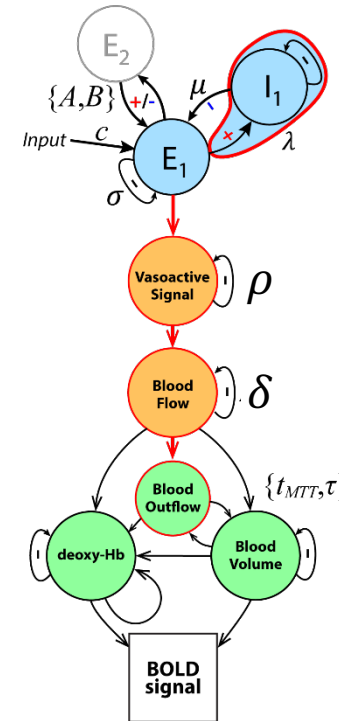
Friston et al. 2003

S-DCM



Havlicek et al. 2015

P-DCM



Neurovascular coupling	$\frac{ds(t)}{dt} = x_E(t) - \kappa s(t) - \gamma(f(t) - 1)$	$\frac{ds(t)}{dt} = x_E(t) - \rho s(t)$
& Blood flow	$\frac{df(t)}{dt} = s(t)$	$\frac{df(t)}{dt} = s(t) - \delta(f(t) - 1).$

Feedback based: damped oscillator

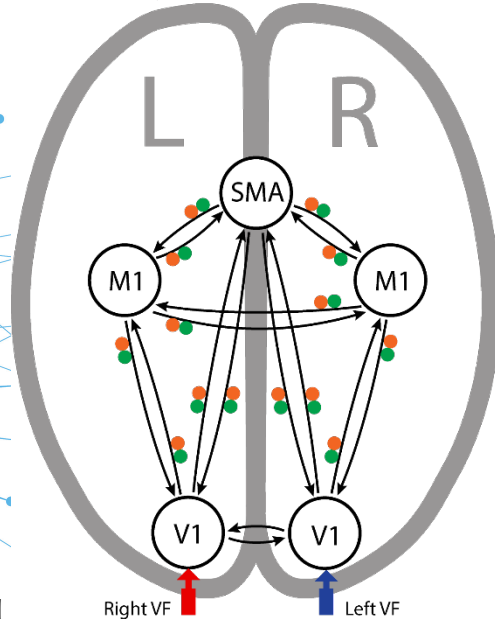
strictly feed-forward

Dynamic Causal Modeling for fMRI

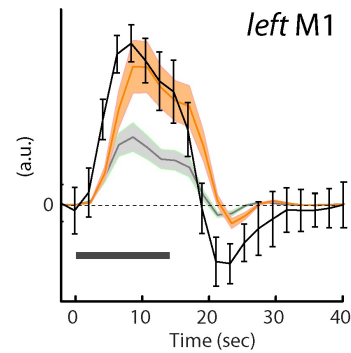
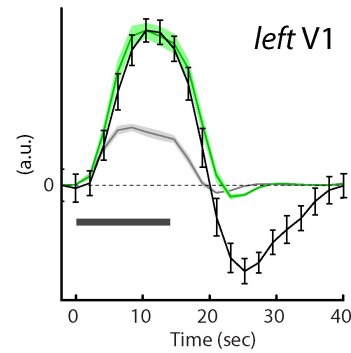
Results: Better Data-Fitting!

Havlicek et al. 2015

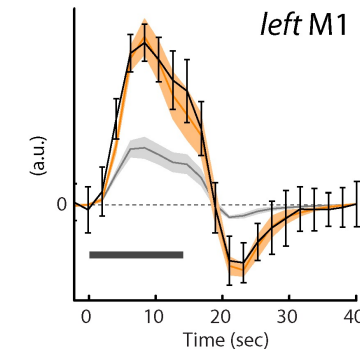
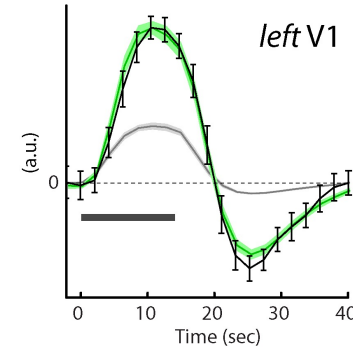
A Connectivity structure



Standard-DCM:



P-DCM:



B Experimental design

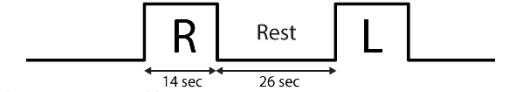
Visual stimuli:



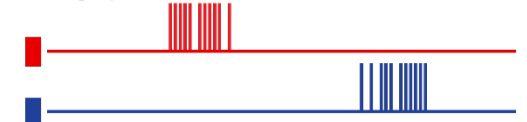
Hand response:



Block paradigm:



Driving inputs $u(t)$:



Modulatory inputs $u_m(t)$:

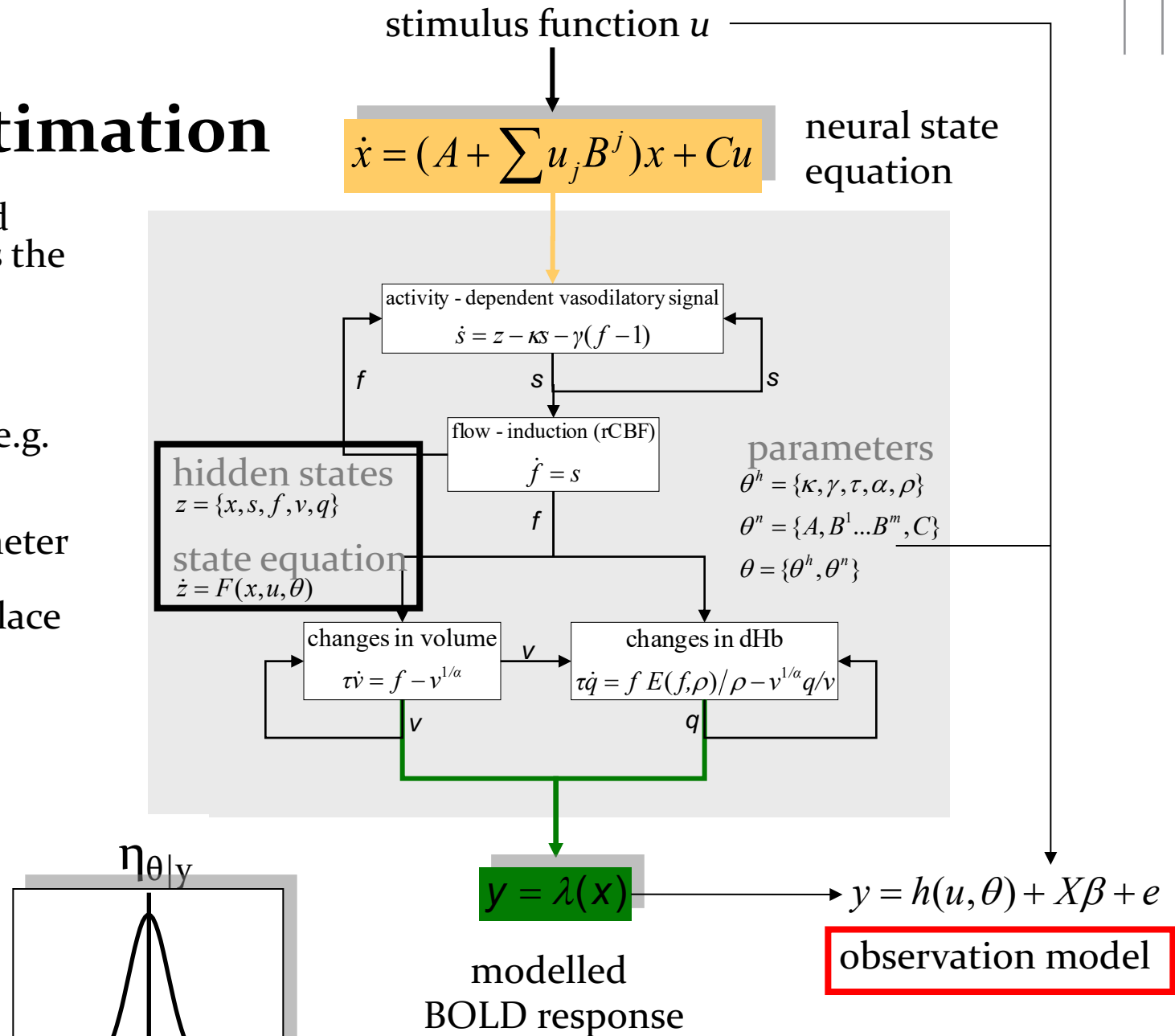


Overview: parameter estimation

- Combining the neural and hemodynamic states gives the complete forward model.
- An observation model includes measurement error e and confounds X (e.g. drift).
- Bayesian inversion: parameter estimation by means of variational EM under Laplace approximation

Result:

Gaussian a posteriori parameter distributions, characterised by mean $\eta_{\theta|y}$ and covariance $C_{\theta|y}$.

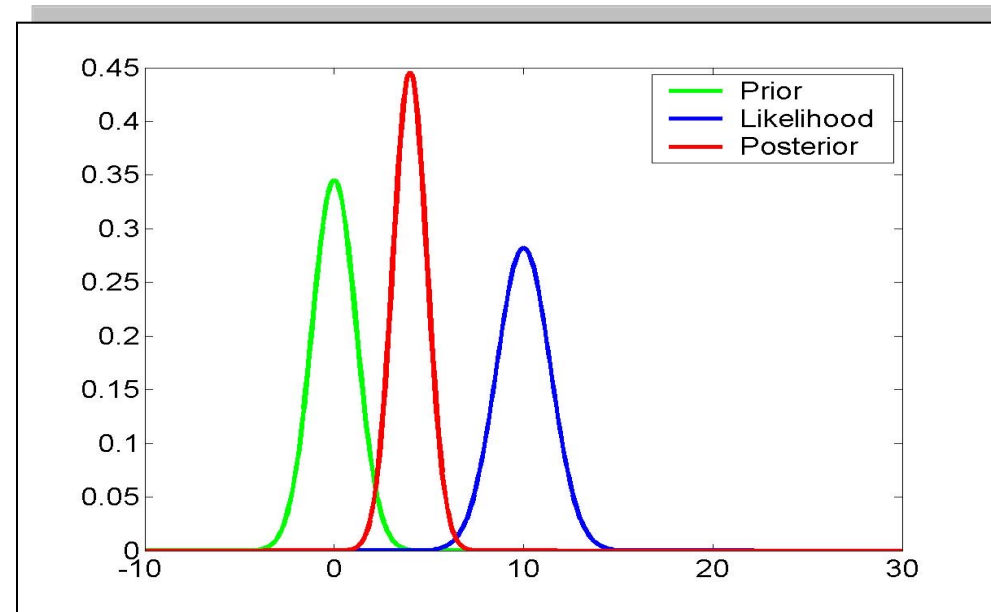


DCM uses a Bayesian approach

new data prior knowledge

$$p(y | \theta) \quad p(\theta)$$
$$p(\theta | y) \propto p(y | \theta) p(\theta)$$

posterior $\propto$ likelihood $\cdot$ prior



Bayes theorem allows one to formally incorporate prior knowledge into computing statistical probabilities.

In DCM:
empirical, principled & shrinkage priors.

The “posterior” probability of the parameters given the data is an optimal combination of prior knowledge and new data, weighted by their relative precision.

Bayesian statistics

Parameters governing

- Hemodynamics in a single region
- Neuronal interactions

Constraints (priors) on

- Hemodynamic parameters
 - empirical
- Self connections are negative
 - principled
- Other connections
 - shrinkage

new data

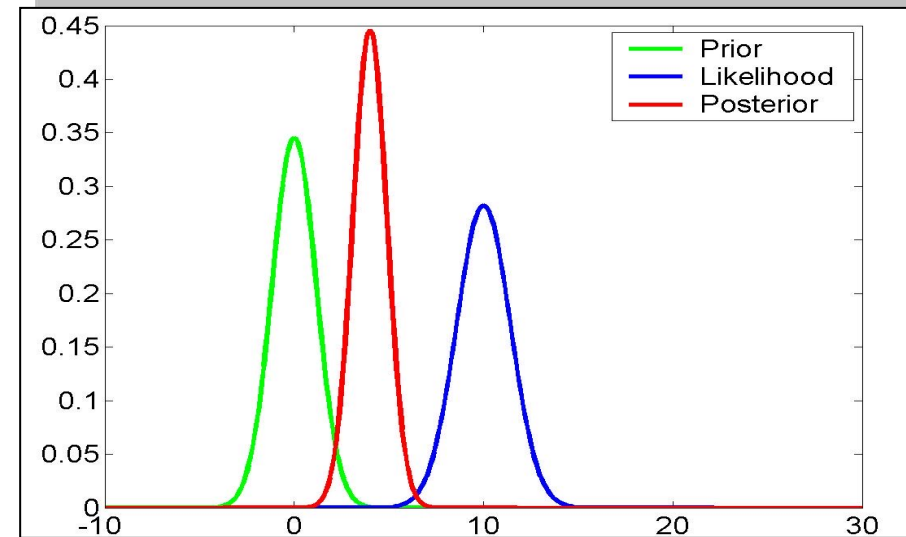
$$p(y | \theta)$$

prior knowledge

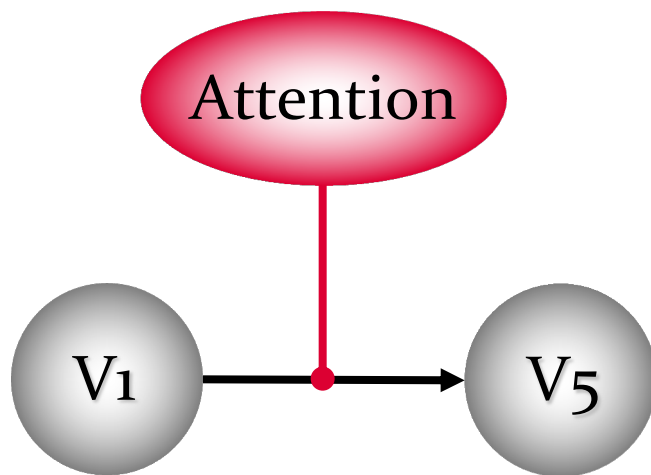
$$p(\theta)$$

$$p(\theta | y) \propto p(y | \theta) p(\theta)$$

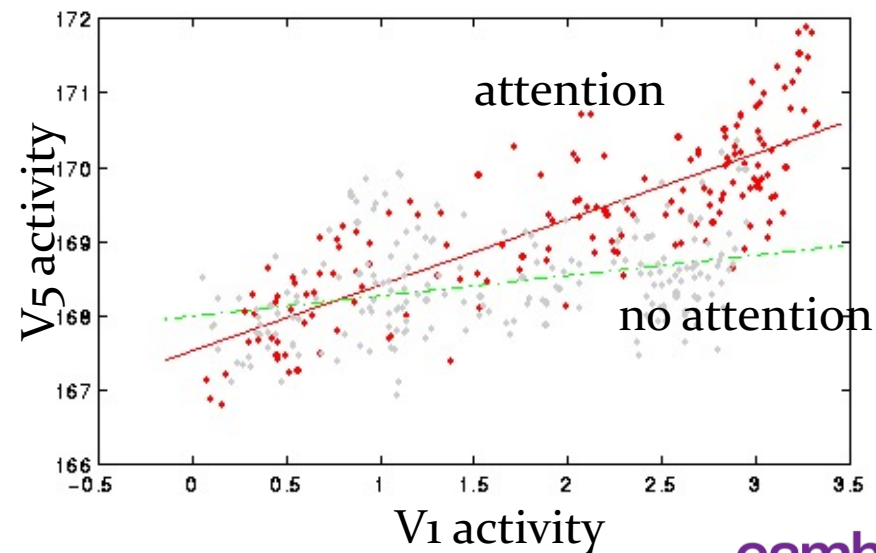
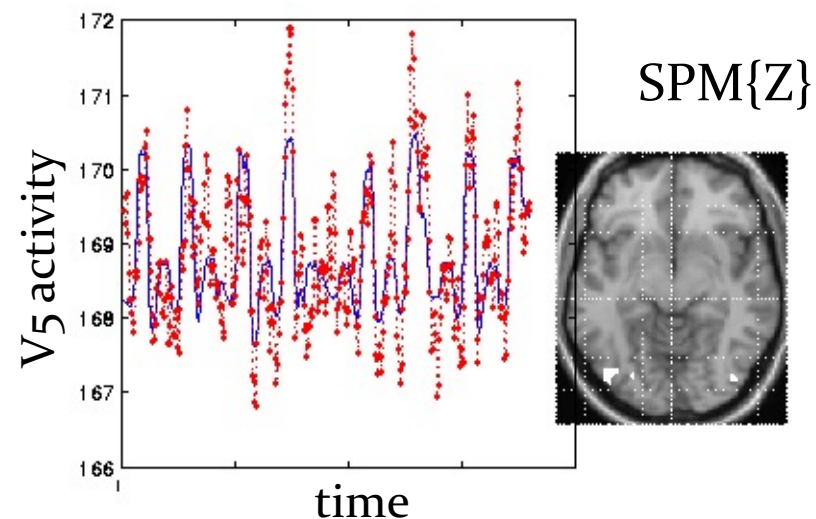
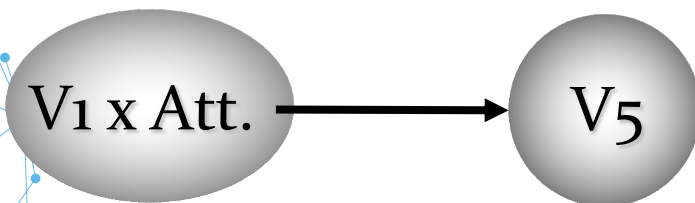
posterior $\propto$ likelihood $\cdot$ prior



Quiz: Can DCM Explain Your Data?



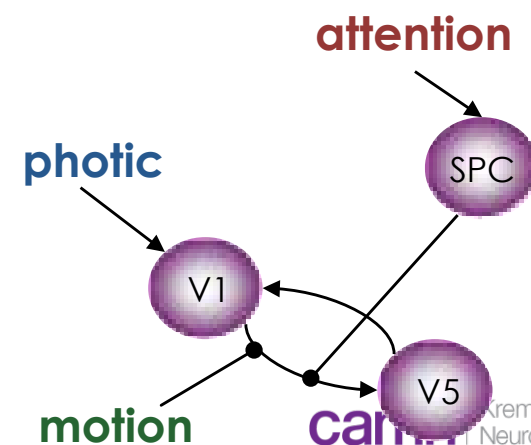
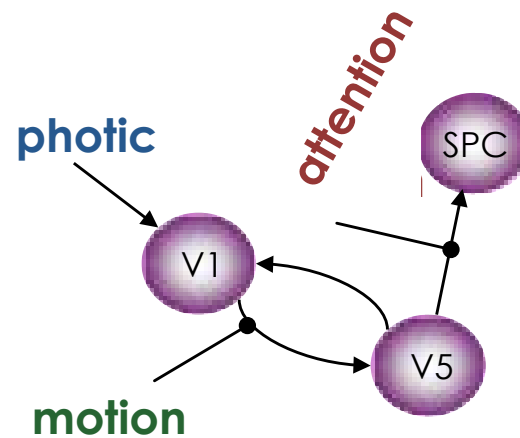
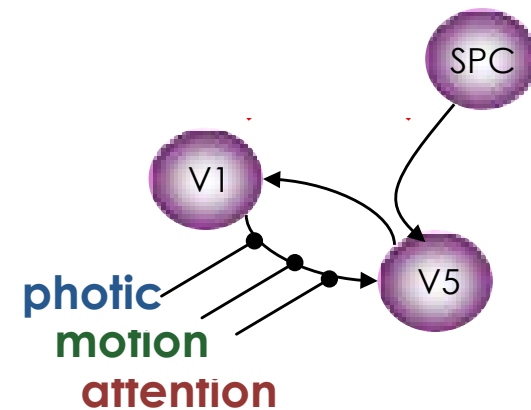
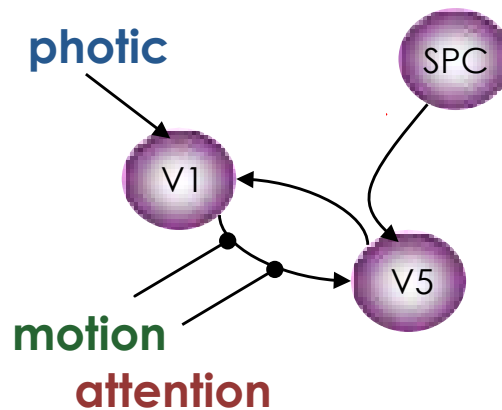
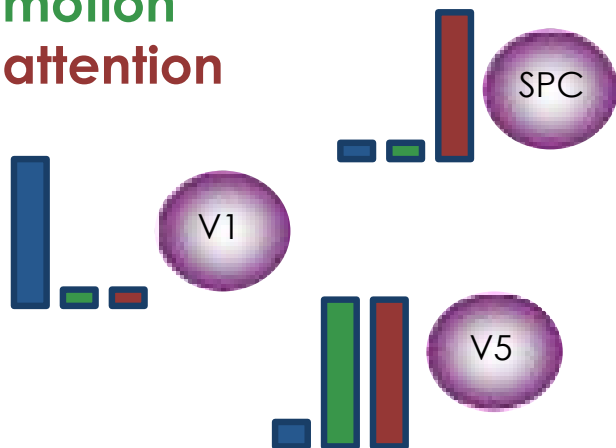
=



Friston et al. 1997, *NeuroImage*
Büchel & Friston 1997, *Cereb. Cortex*

Quiz: Can DCM Explain Your Data?

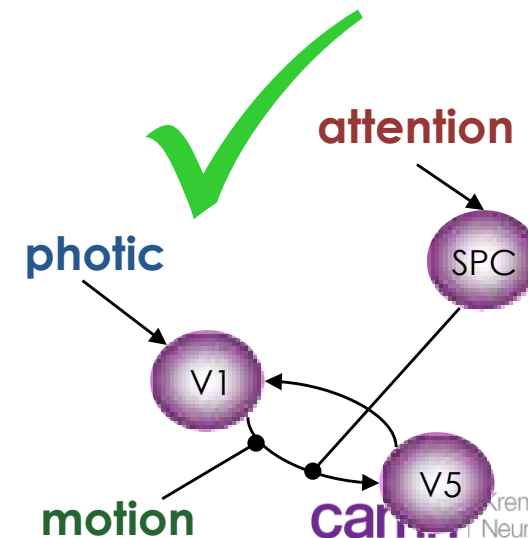
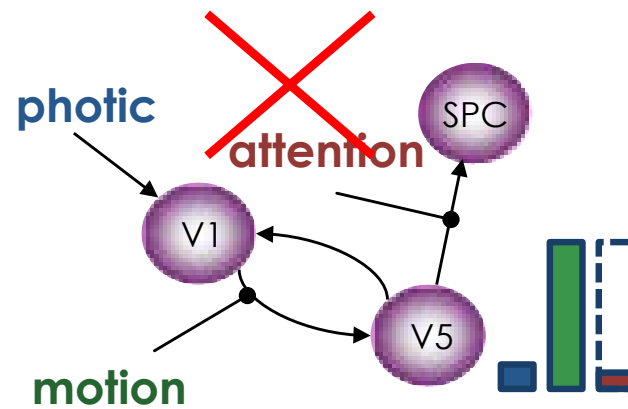
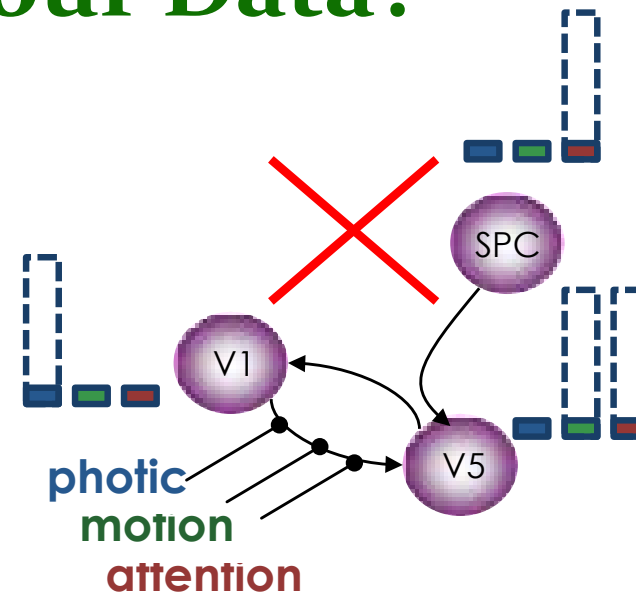
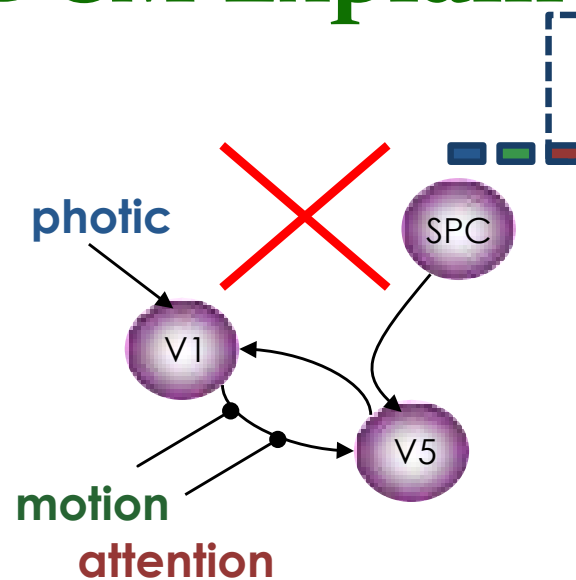
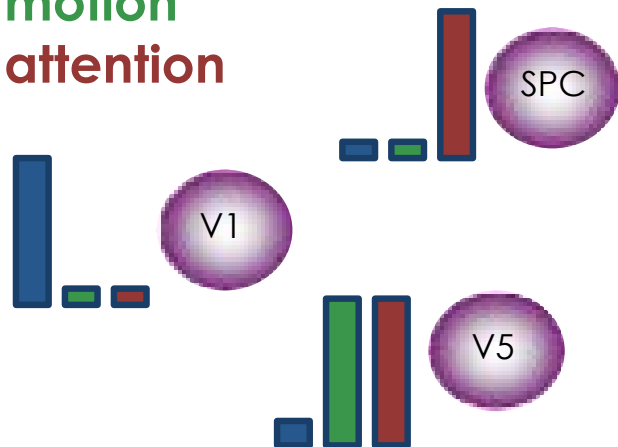
photic
motion
attention



Quiz from Hanneke den Ouden, 2016

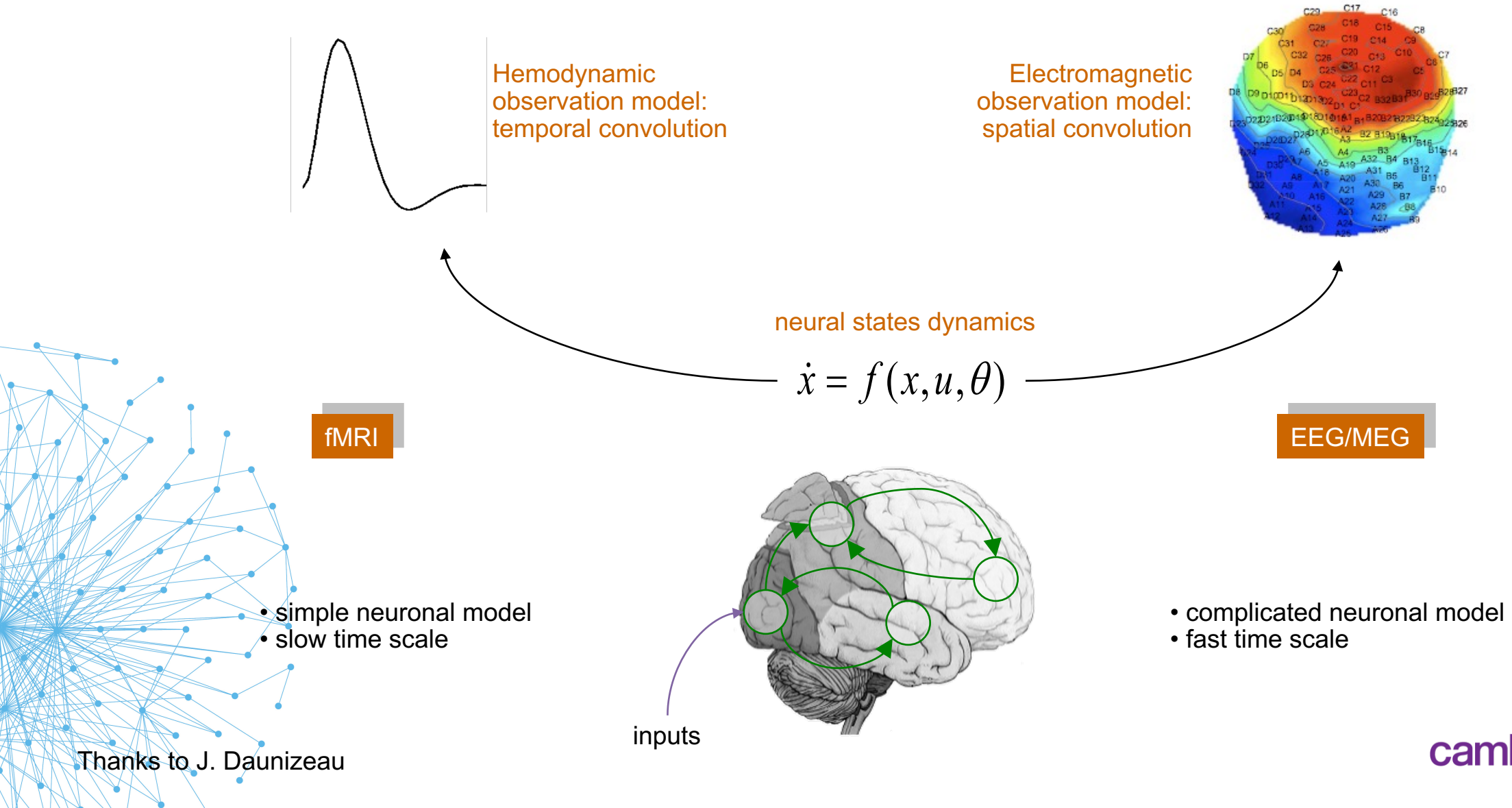
Quiz: Can DCM Explain Your Data?

photic
motion
attention



Quiz from Hanneke den Ouden, 2016

DCM Across Data Modalities



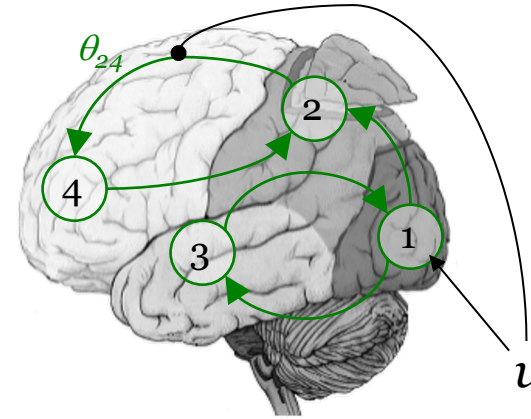
DCM Across Data Modalities

- DCM: model structure

$$\begin{cases} y = g(x, \varphi) + \varepsilon \\ \dot{x} = f(x, u, \theta) \end{cases}$$

likelihood

$$\Rightarrow p(y|\theta, \varphi, m)$$



- DCM: Bayesian inference

parameter estimate:

priors on parameters

$$\hat{\theta} = \int \theta p(y|\theta, \varphi, m) p(\theta|m) p(\varphi|m) d\theta d\varphi$$

model evidence:

$$p(y|m) = \int p(y|\theta, \varphi, m) p(\theta|m) p(\varphi|m) d\varphi d\theta$$

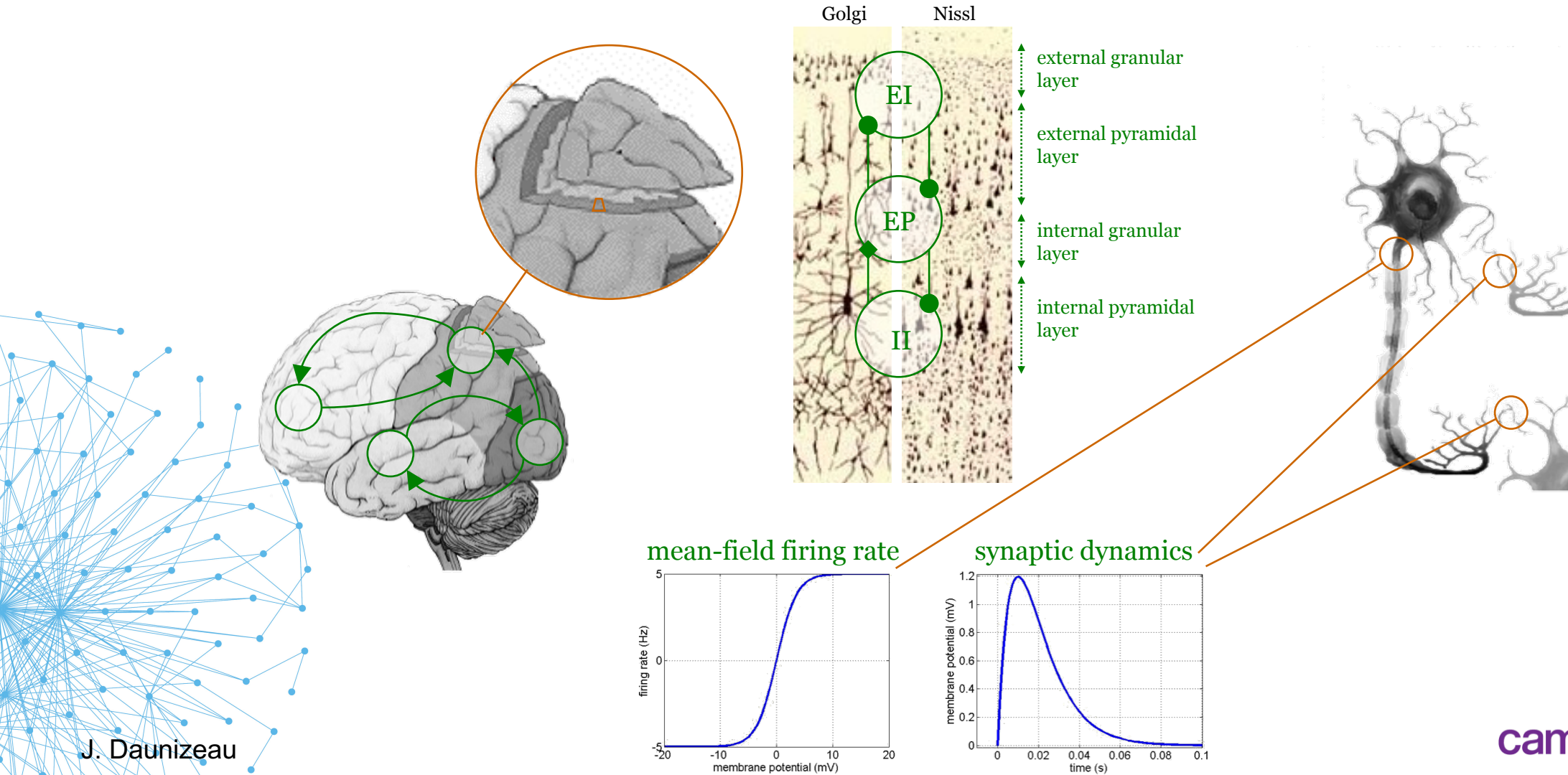
Neural ensembles dynamics

multi-scale perspective

macro-scale

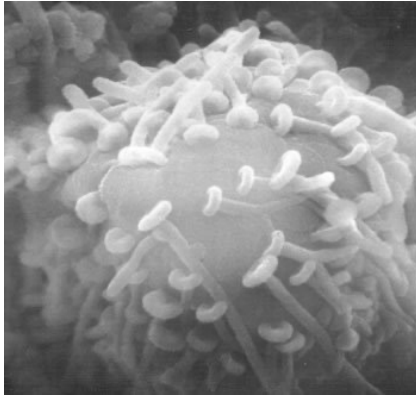
meso-scale

micro-scale



Neural ensembles dynamics

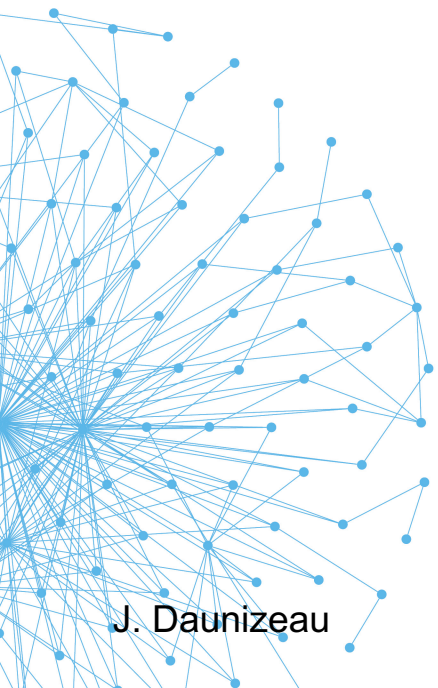
from micro- to meso-scale



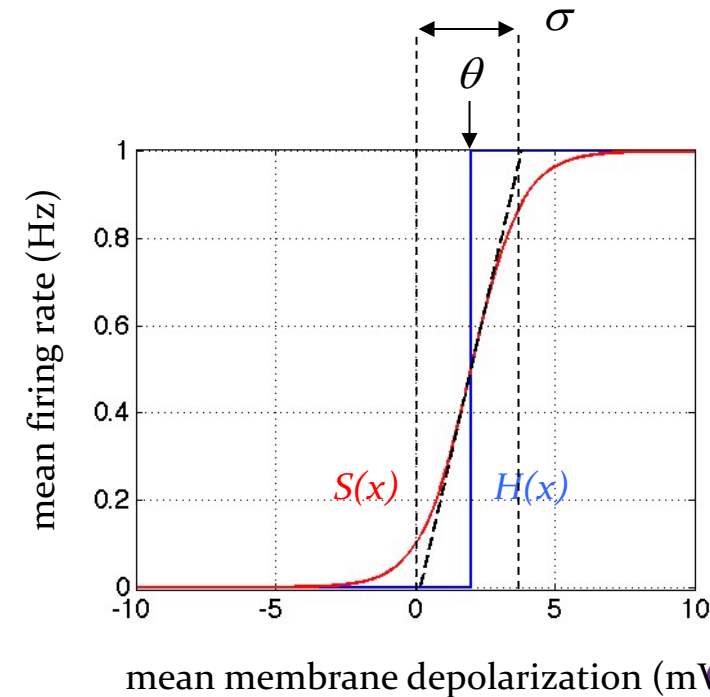
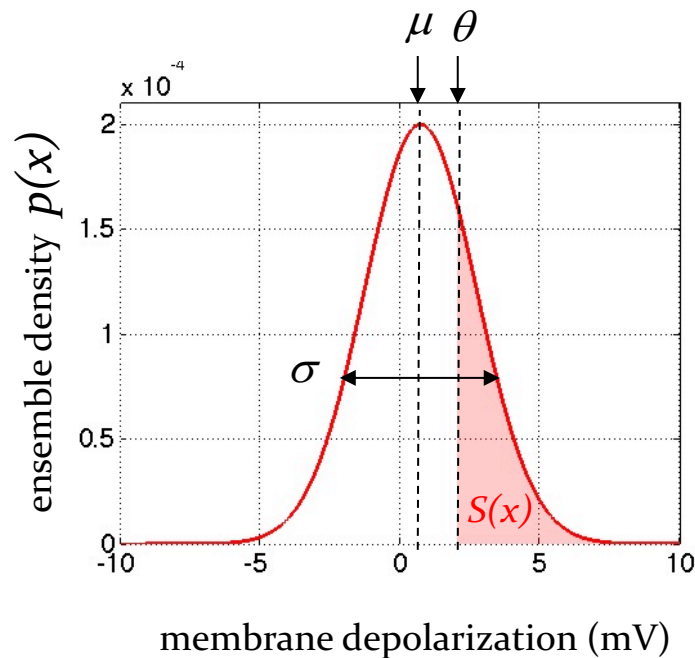
$x_j(t)$: post-synaptic potential of j^{th} neuron within its ensemble

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

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

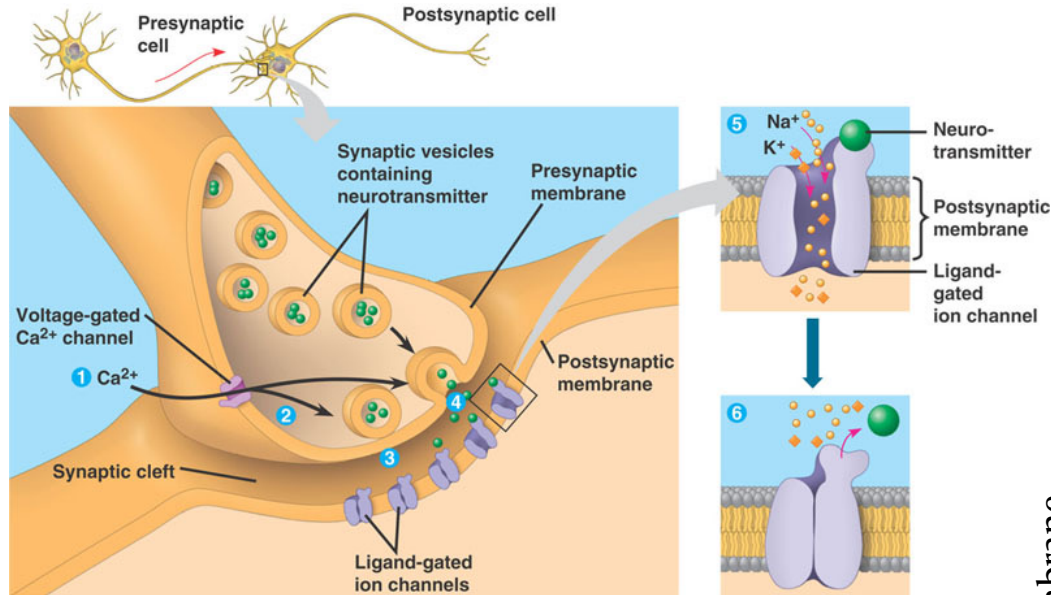


J. Daunizeau

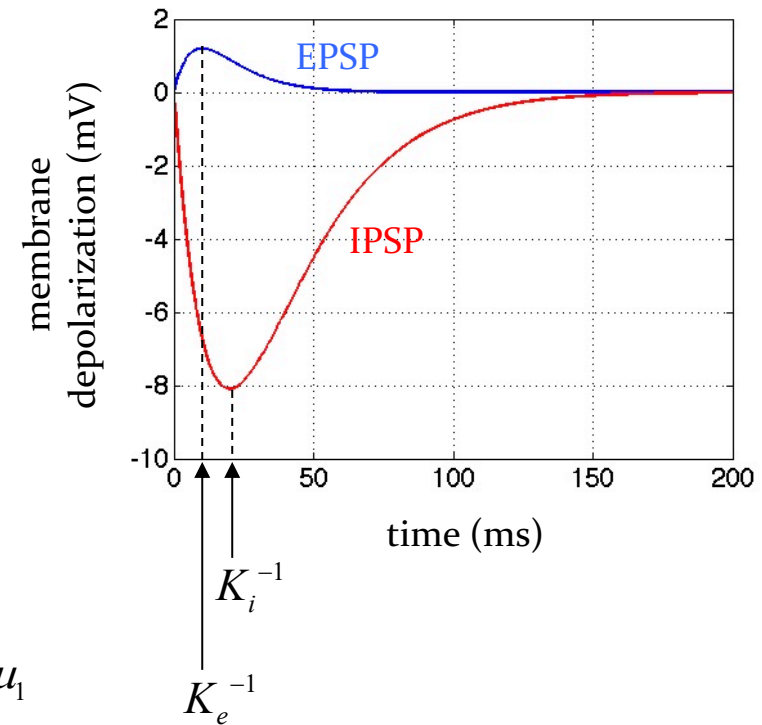


Neural ensembles dynamics

synaptic kinematics



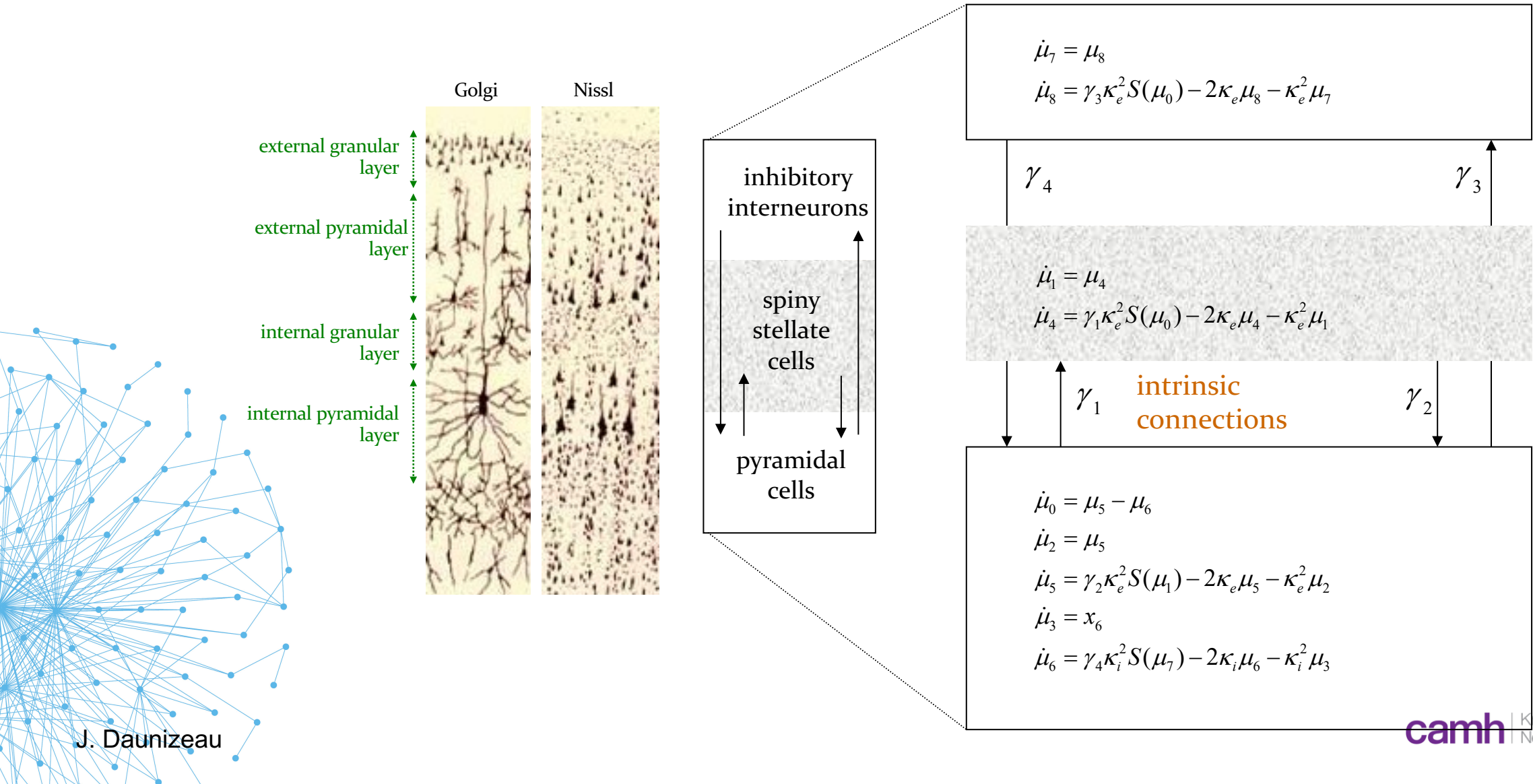
post-synaptic potential



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

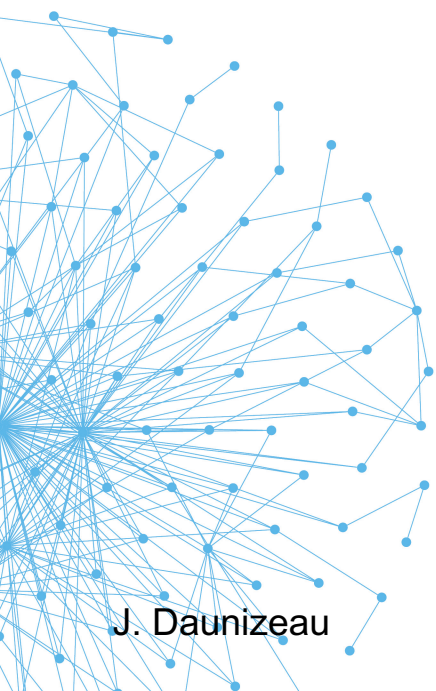
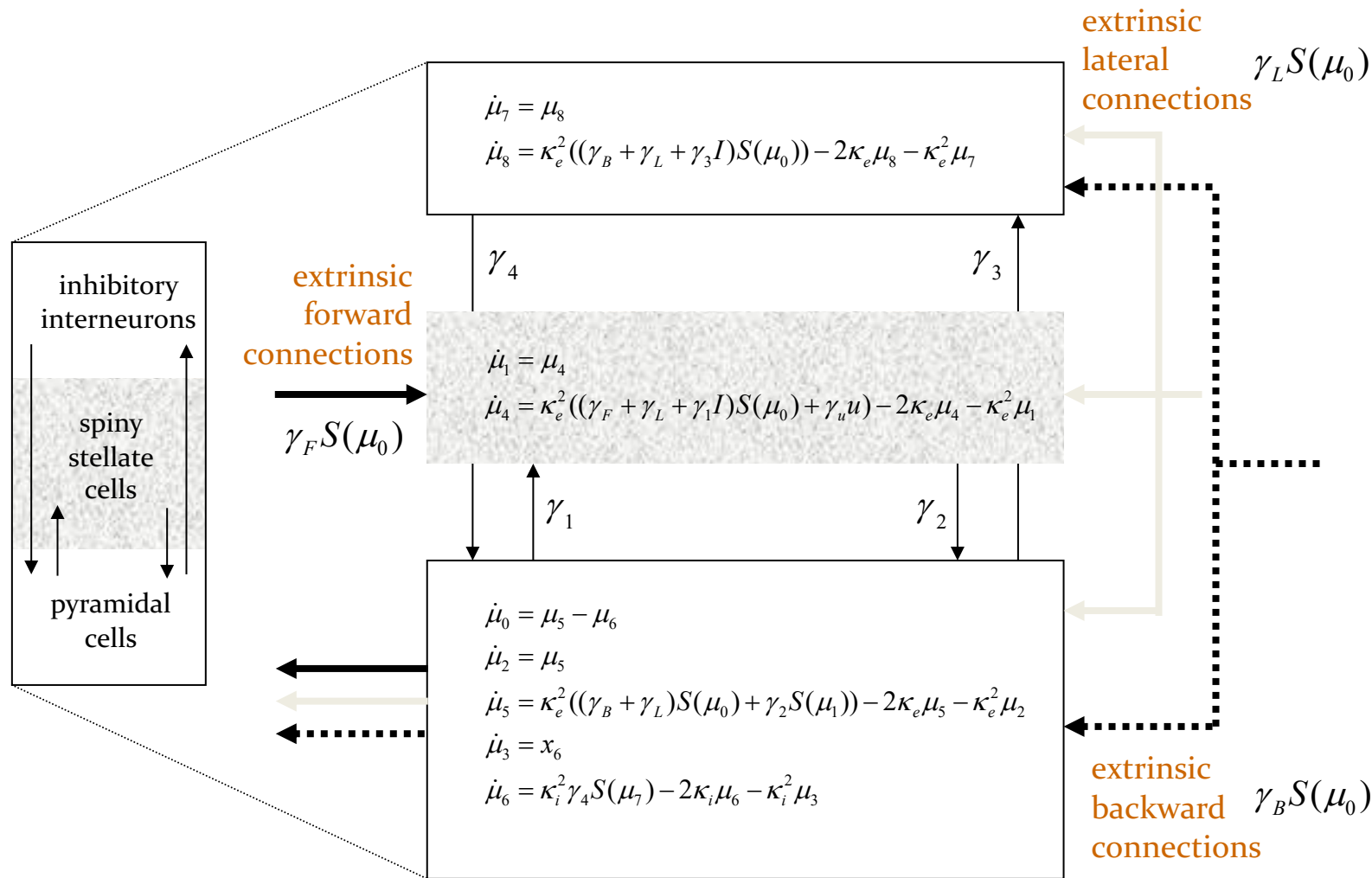
Neural ensembles dynamics

intrinsic connections within the cortical column



Neural ensembles dynamics

extrinsic connections between brain regions

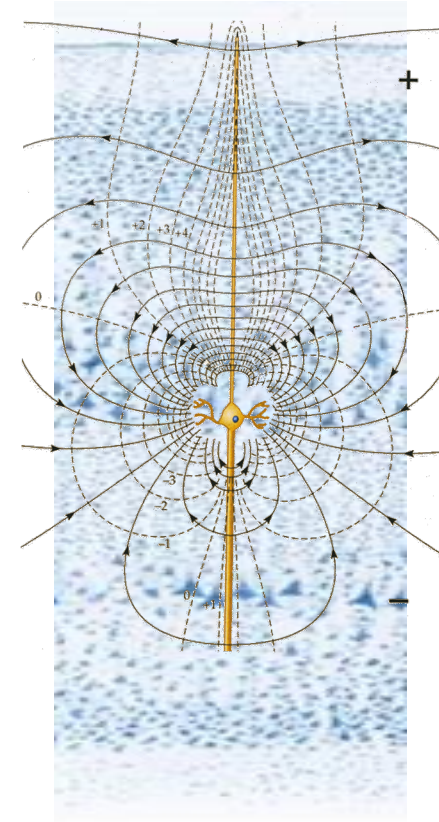
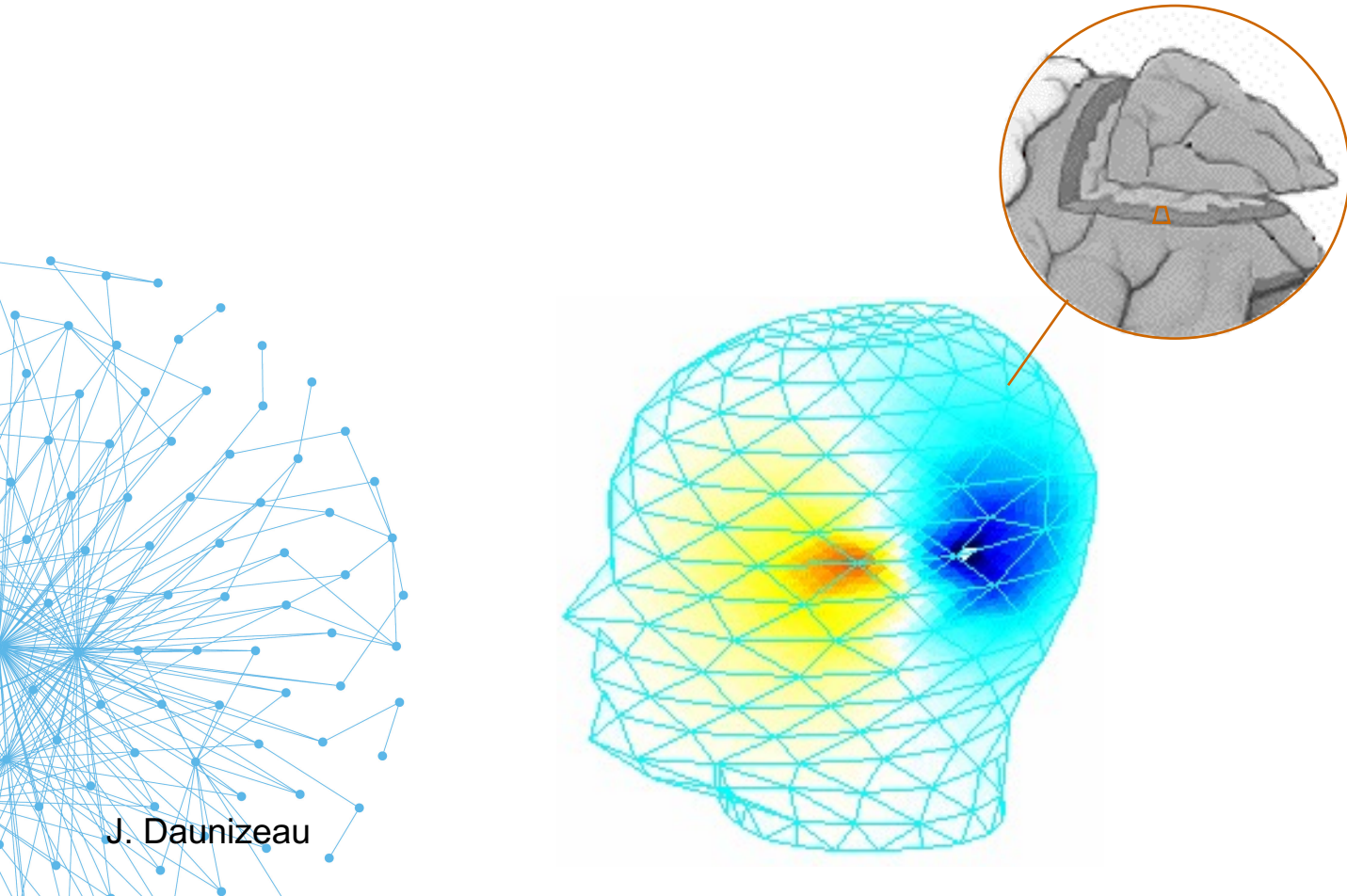


Observation mappings

the electromagnetic forward model

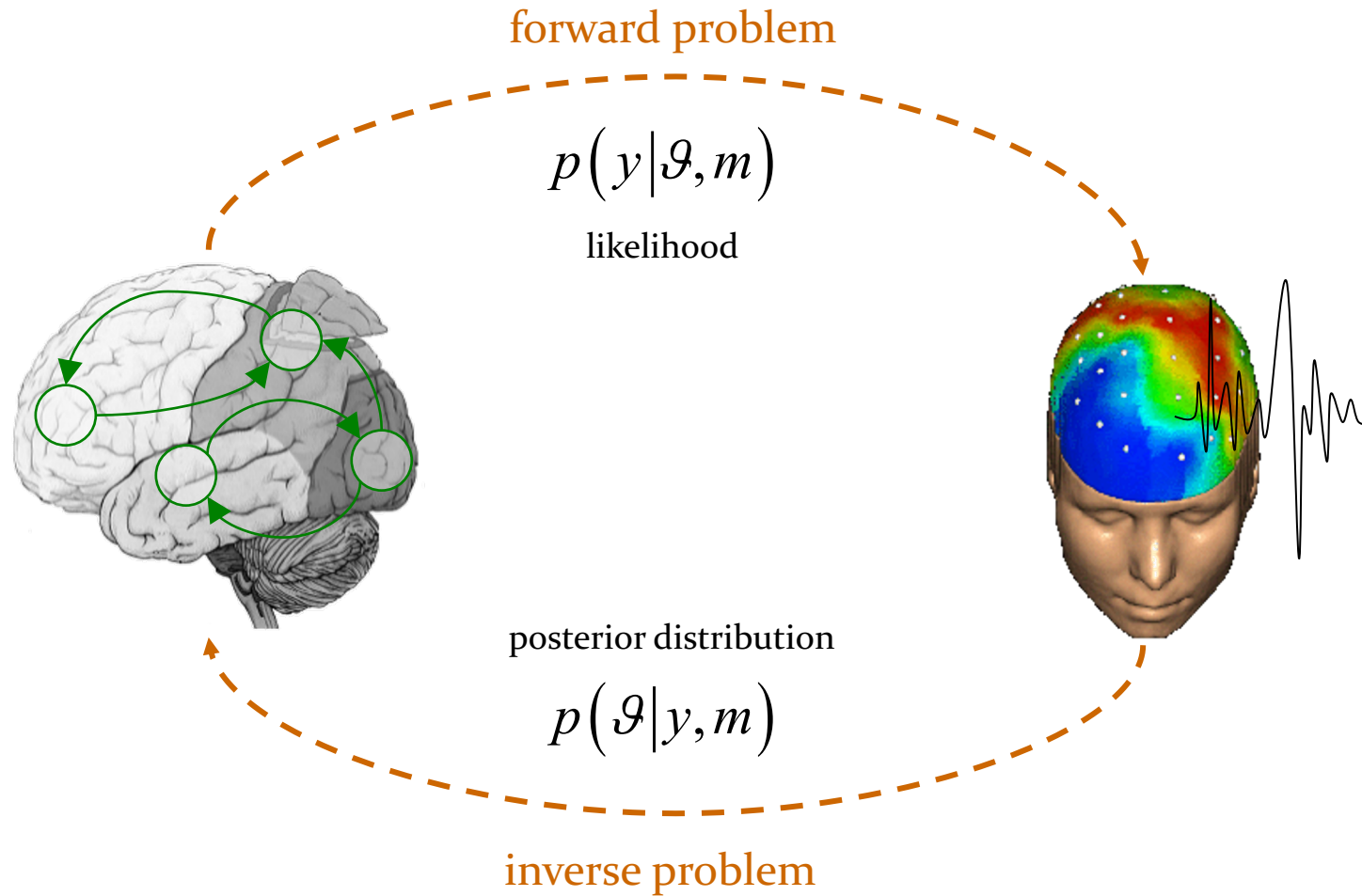
$$\mathbf{y}(t) = \sum_i \mathbf{L}^{(i)} \mathbf{w}_0^{(i)} \sum_j \beta_j \mu^{(ij)}(t) + \varepsilon(t)$$

$$\varepsilon(t) \sim N(0, Q_y)$$



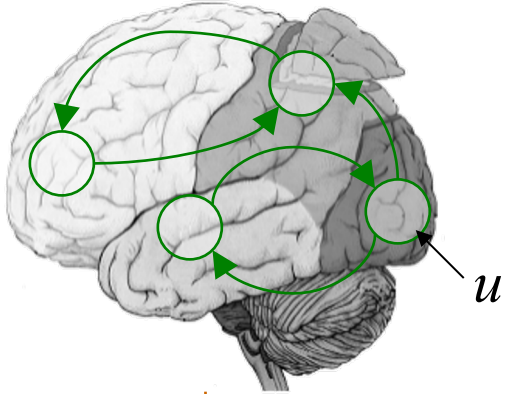
Bayesian inference

forward and inverse problems



Bayesian inference

likelihood and priors



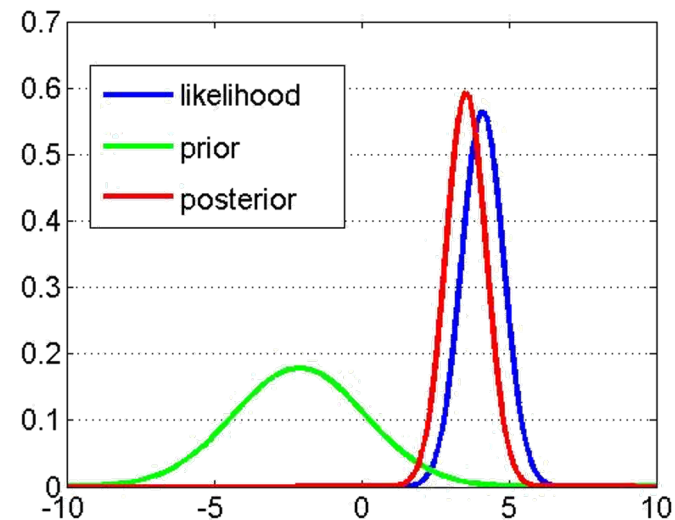
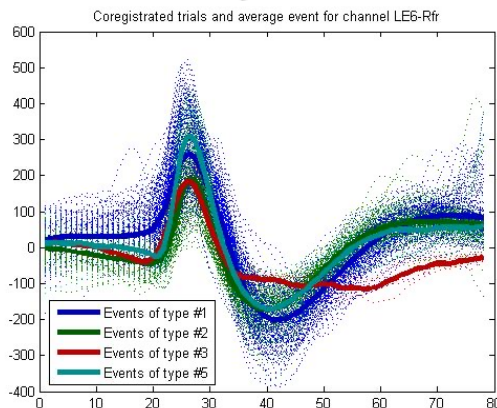
likelihood $p(y|\mathcal{G}, m)$

prior $p(\mathcal{G}|m)$

posterior $p(\mathcal{G}|y, m) = \frac{p(y|\mathcal{G}, m) p(\mathcal{G}|m)}{p(y|m)}$

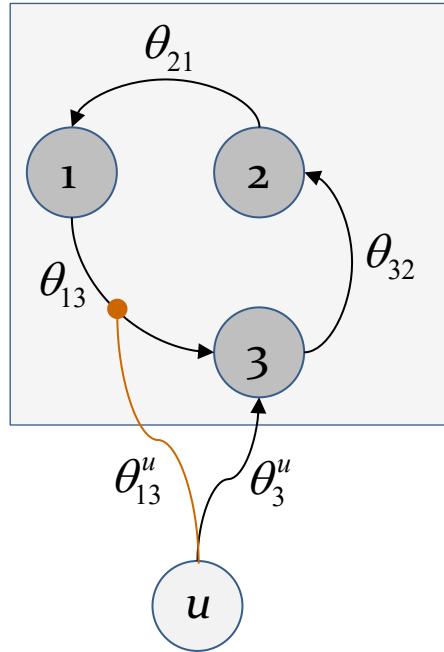
generative model m

y



Bayesian inference

DCM: key model parameters



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

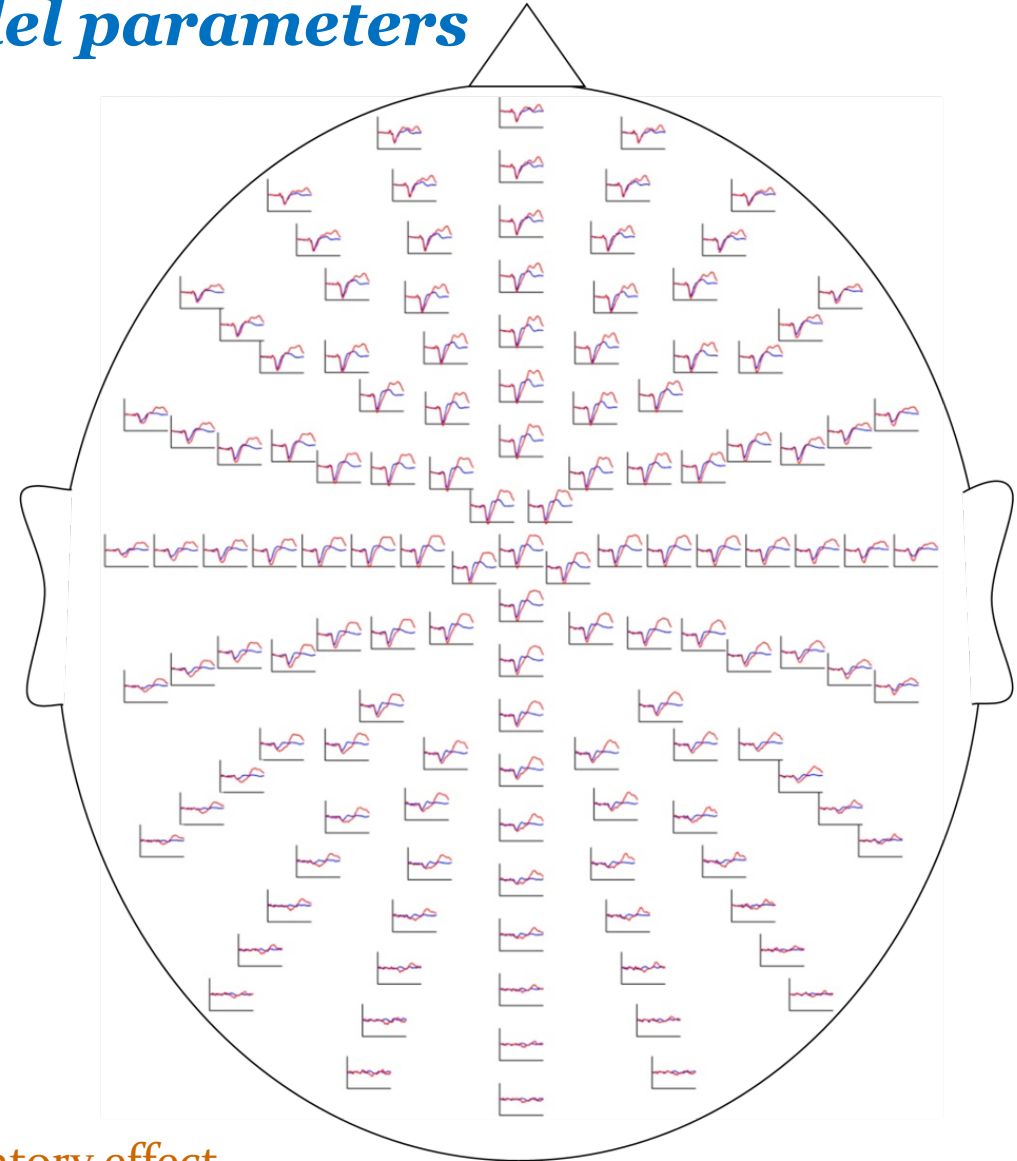
state-state coupling

θ_3^u

input-state coupling

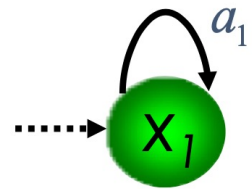
θ_{13}^u

input-dependent modulatory effect



What are the DCM parameters?

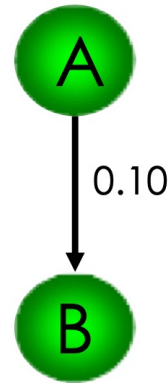
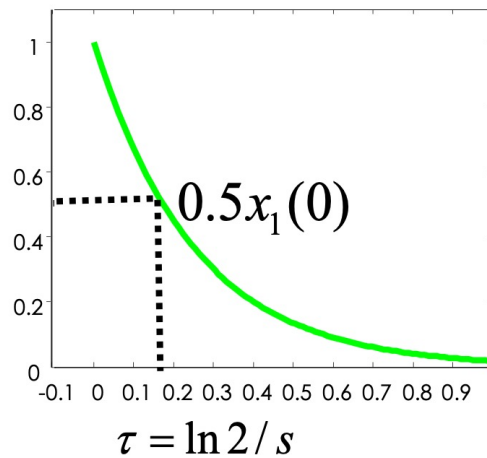
DCM parameters = rate constants


$$\frac{dx_1}{dt} = a_{11}x_1$$

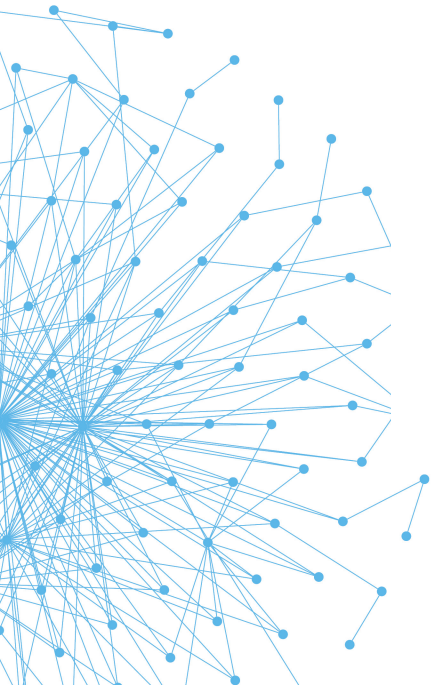


$$x_1(t) = x_1(0)\exp(a_{11}t)$$

Decay function

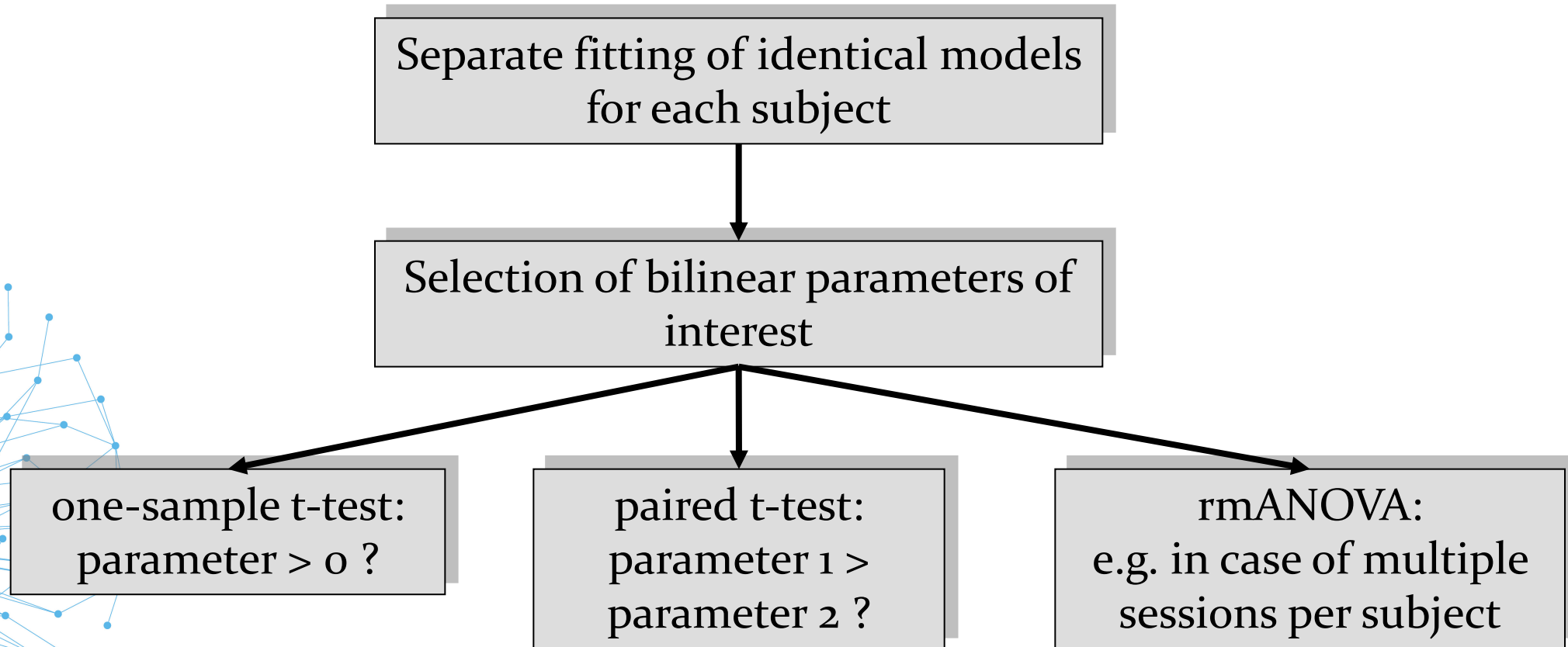


If $A \rightarrow B$ is 0.1 s^{-1} , this means that per unit time, the increase in activity in B corresponds to 10% of the current activity in A

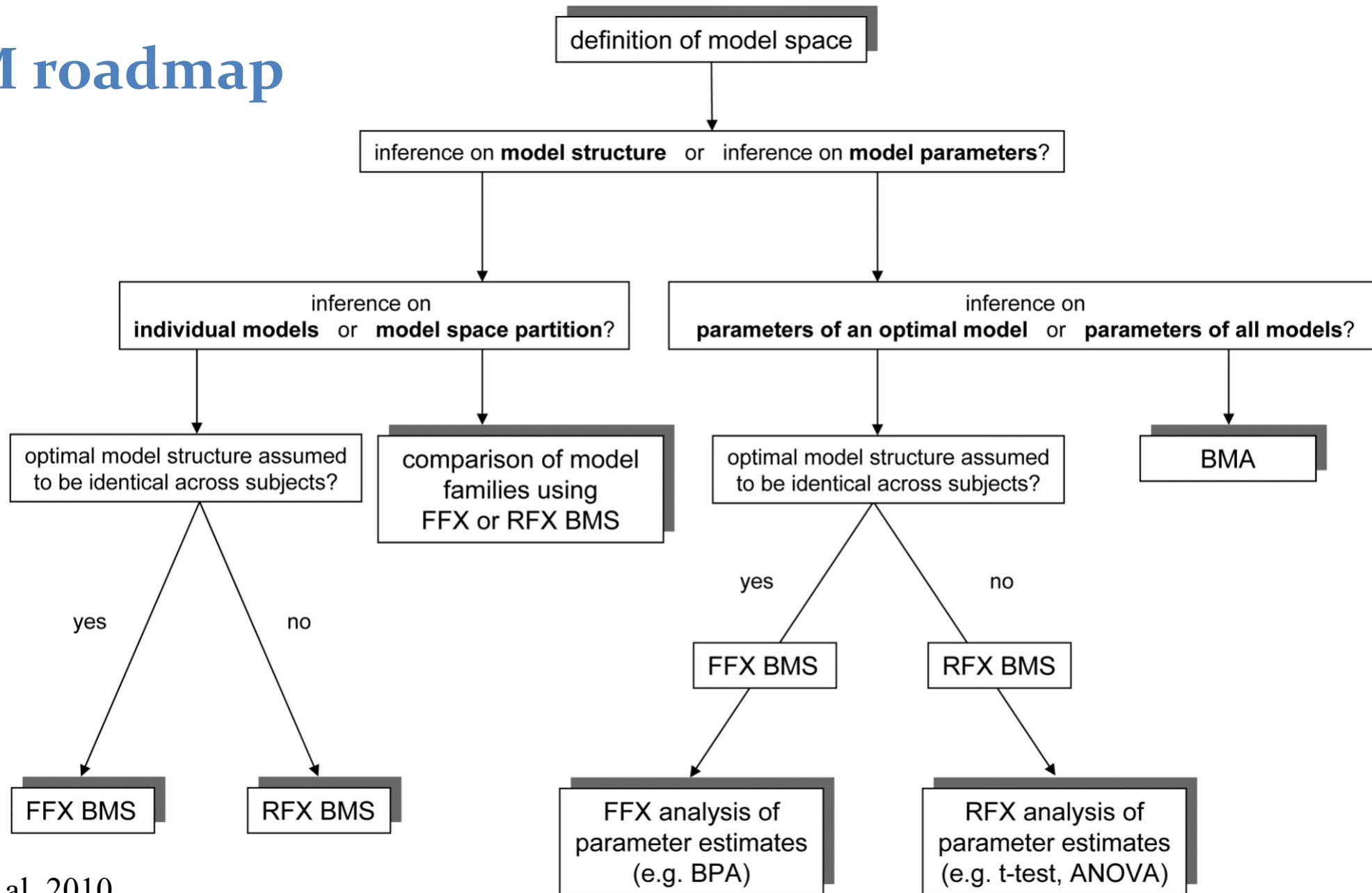


Inference about DCM parameters: group analysis (classical)

- In analogy to other “random effects” analyses, 2nd level/group analyses can be applied to DCM parameters:



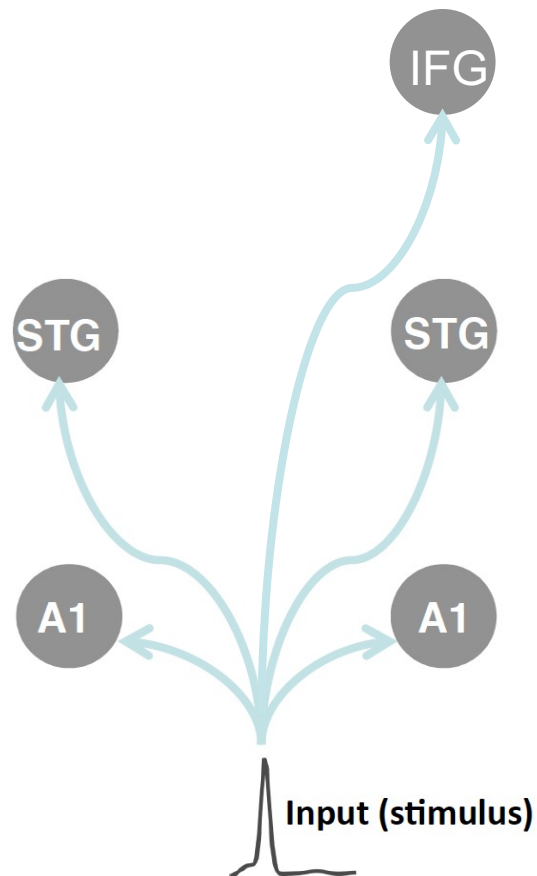
DCM roadmap



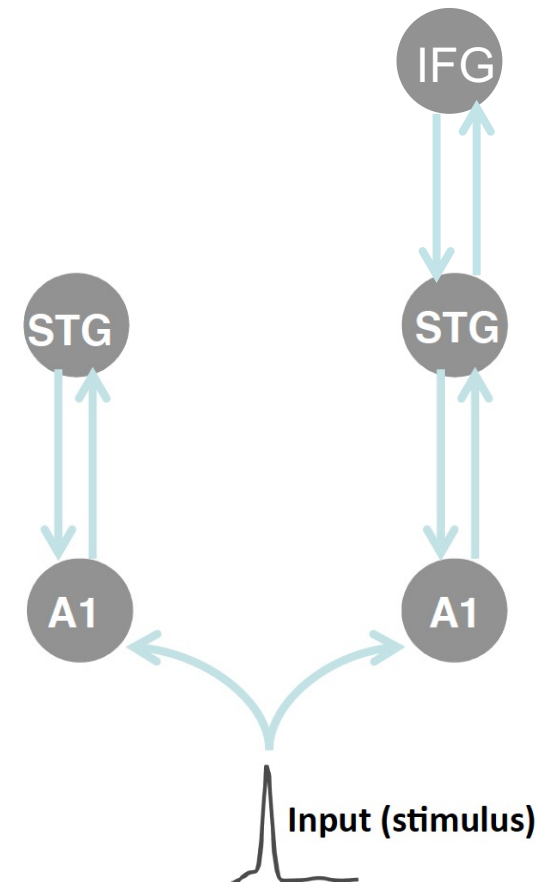
Stephan et al. 2010,
NeuroImage

Value of DCM

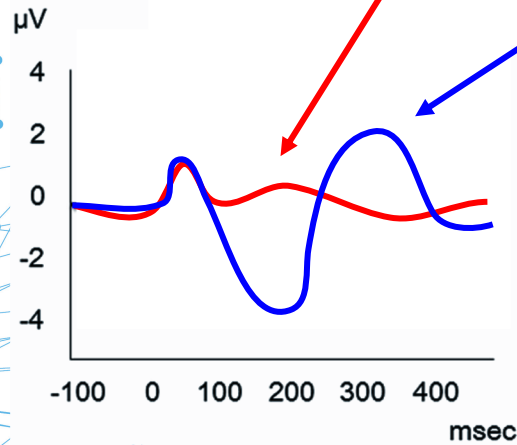
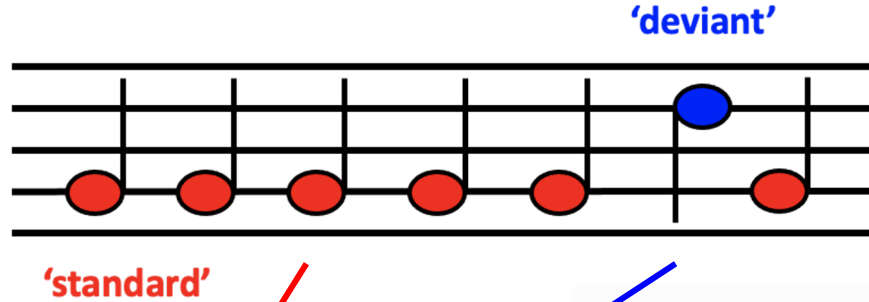
Conventional analysis:
Which regions are involved in task?



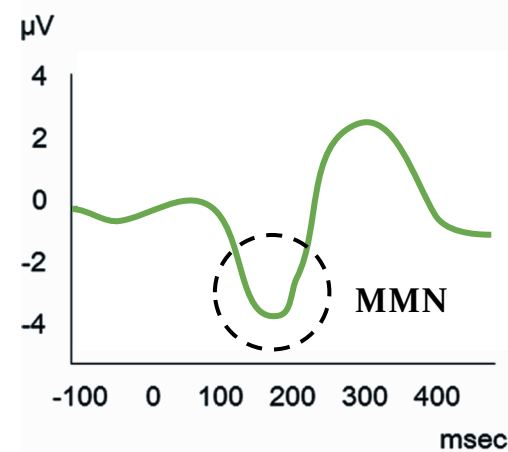
DCM analysis:
How do regions communicate?



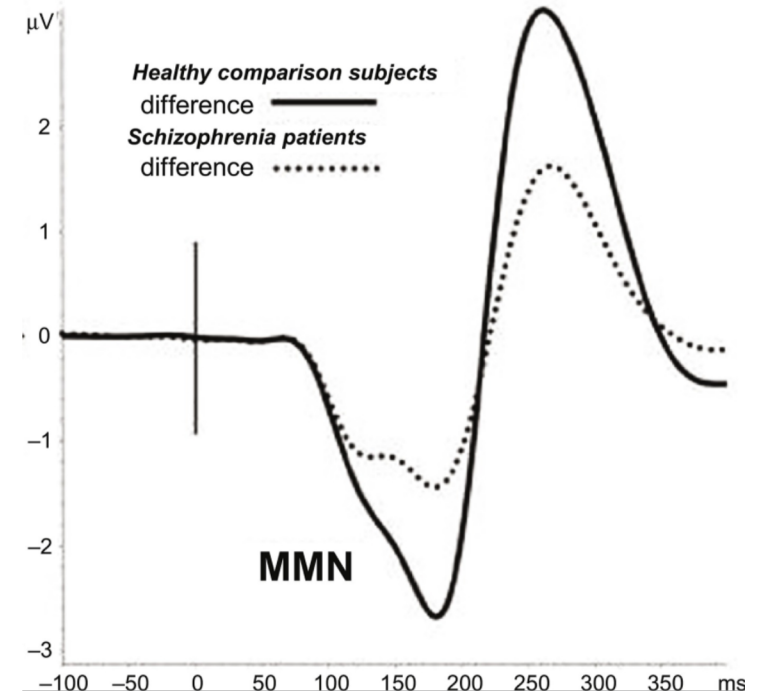
Mismatch Negativity (MMN)



Difference
Waveform
(Stand - Dev)

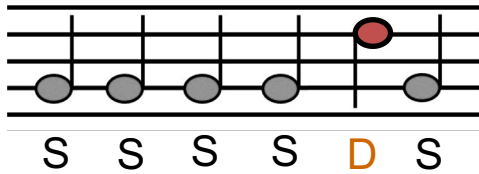


Schizophrenia vs. Controls

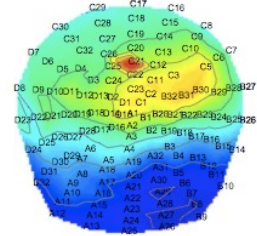


Modelling Auditory MMN Effect

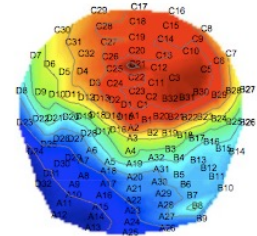
sequence of auditory stimuli



standard condition (S)

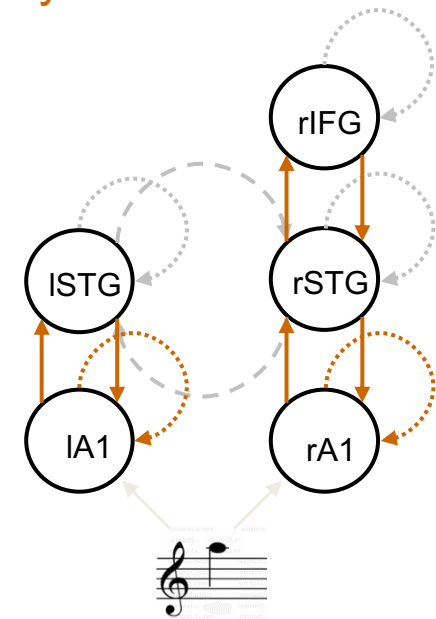
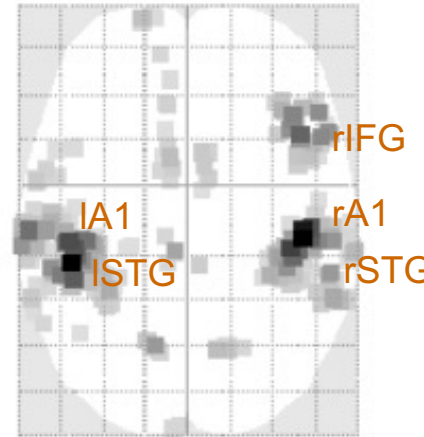


deviant condition (D)

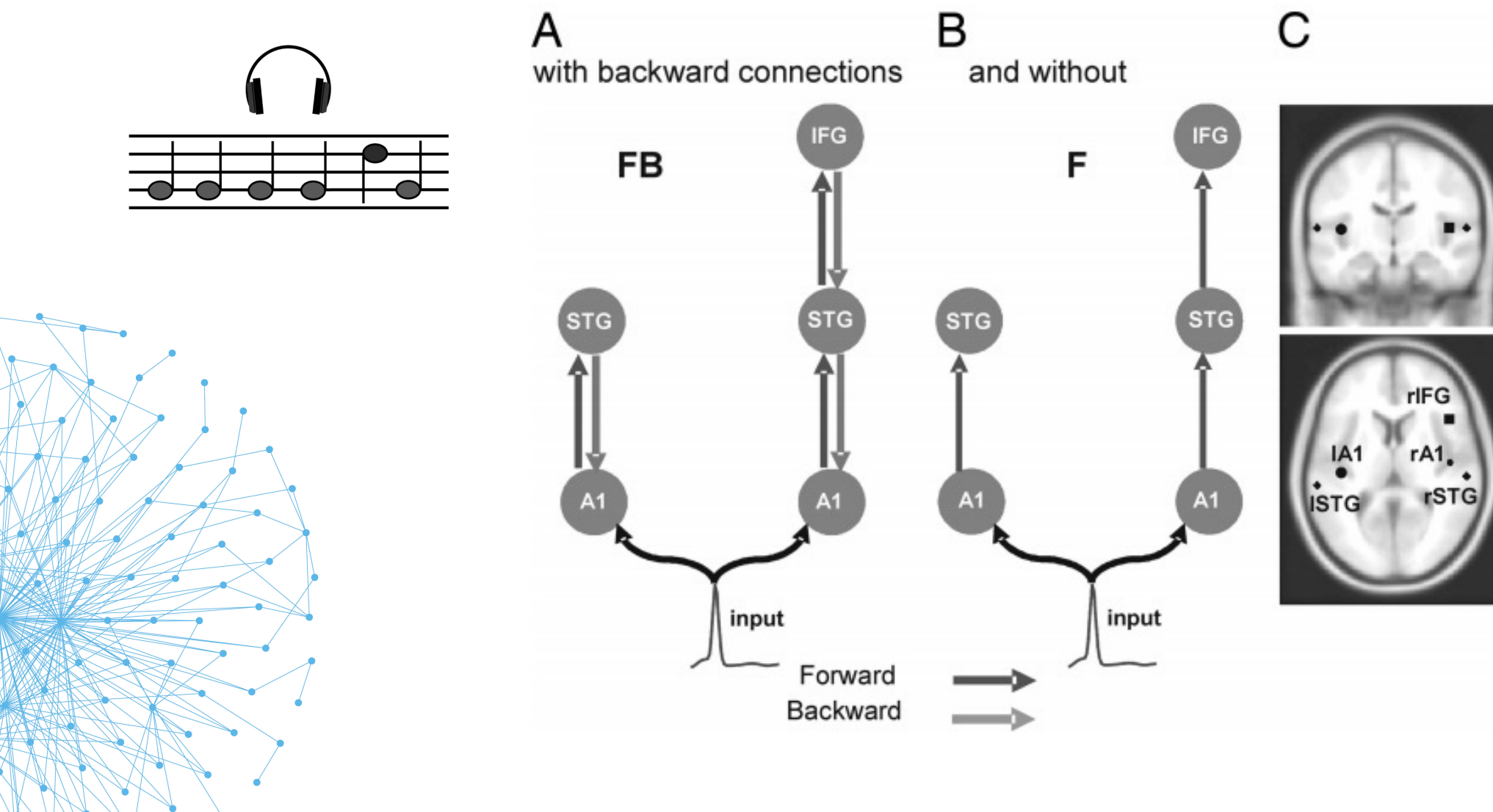


t ~ 200 ms

**S-D: reorganisation
of the connectivity structure**

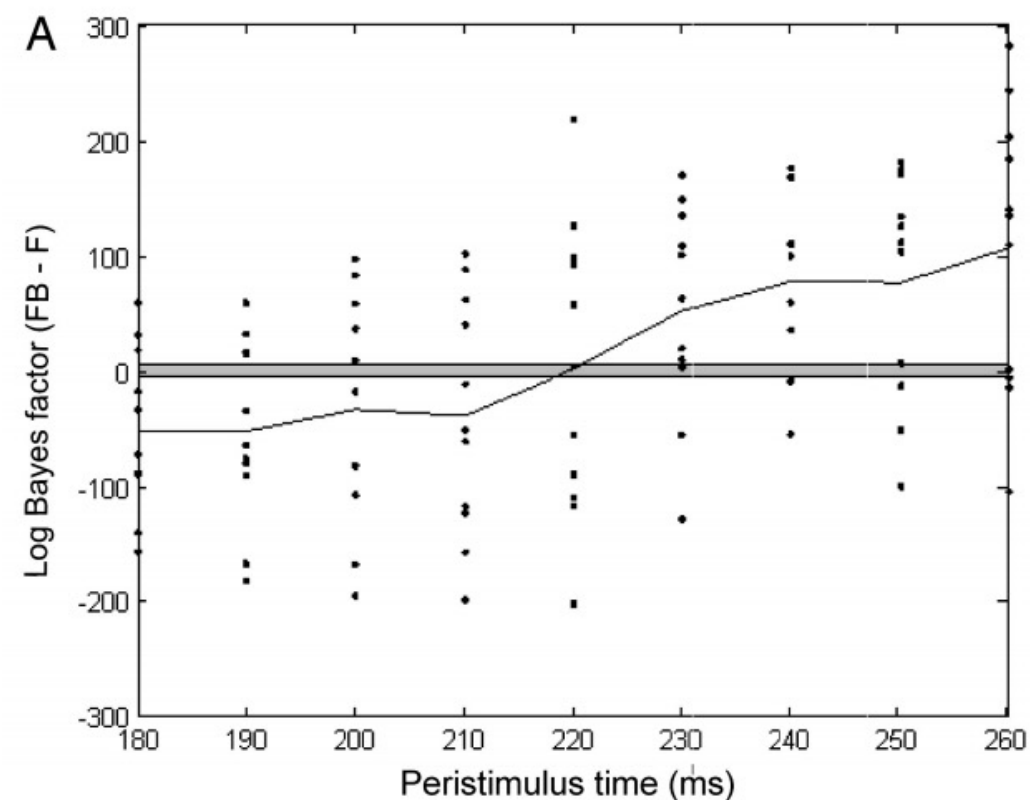
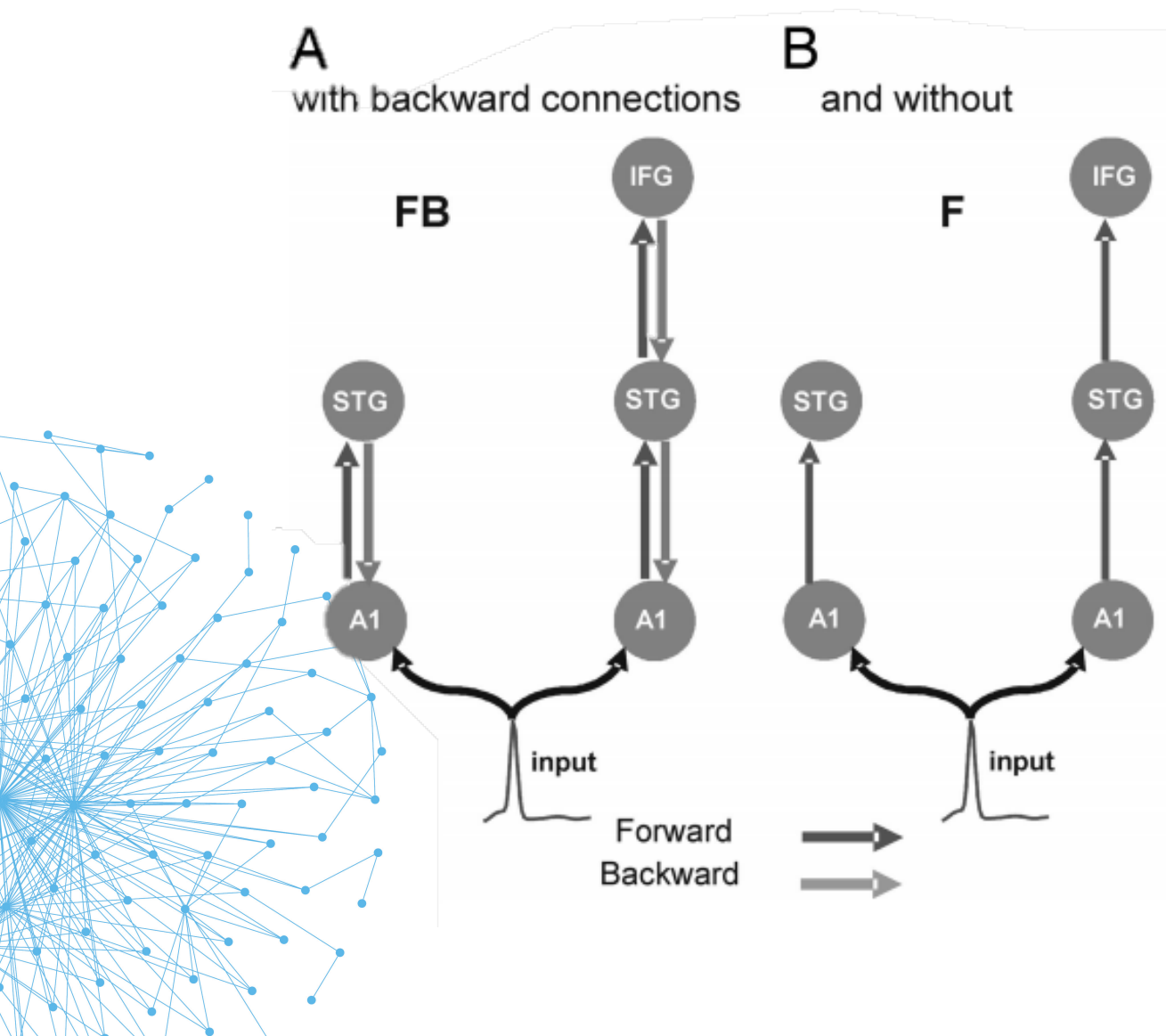


Example #1: Role of feedback connections



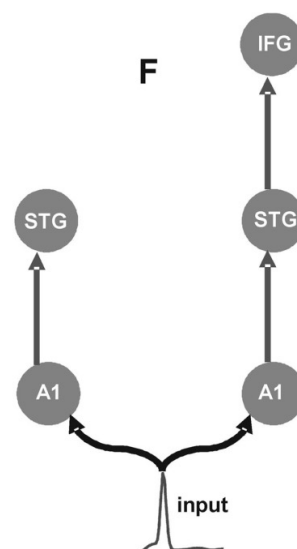
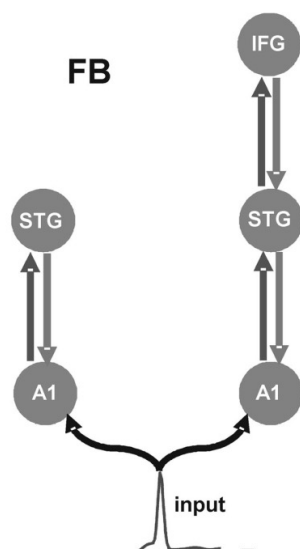
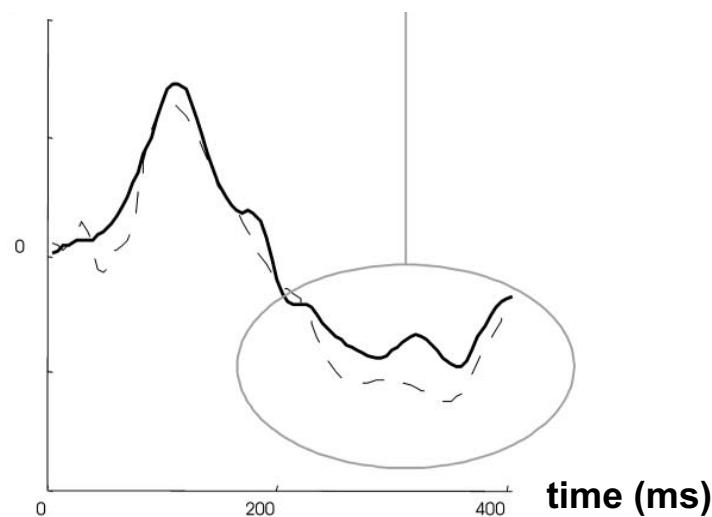
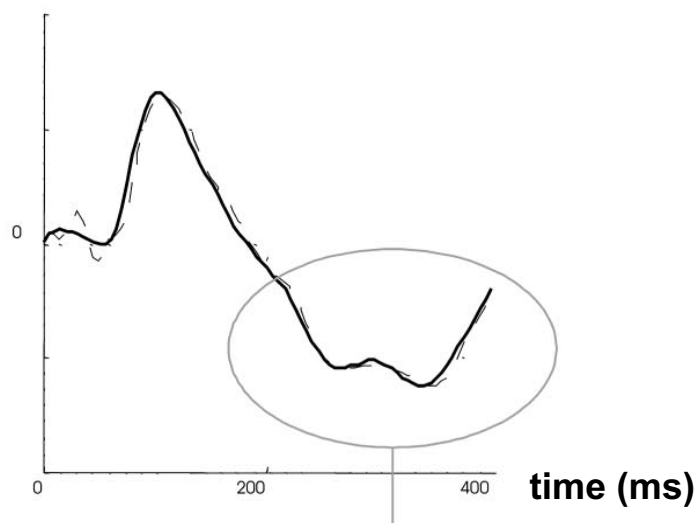
Garrido et al., 2007

Example #1: Role of feedback connections



Garrido et al., 2007

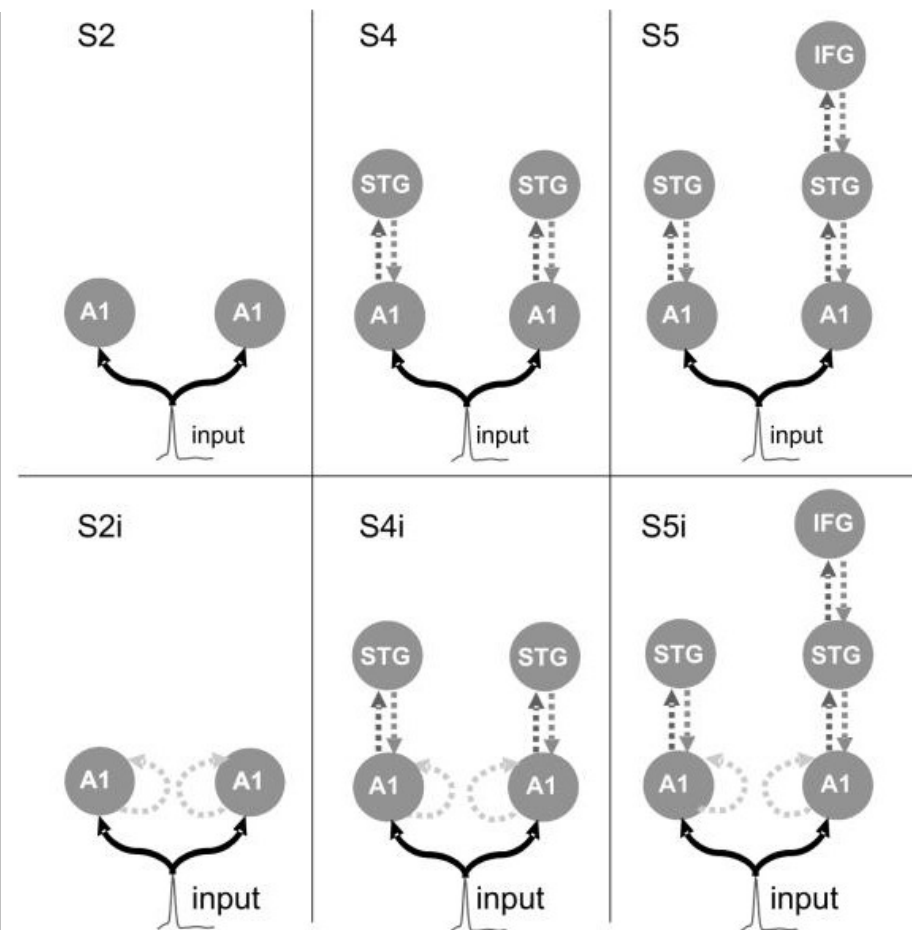
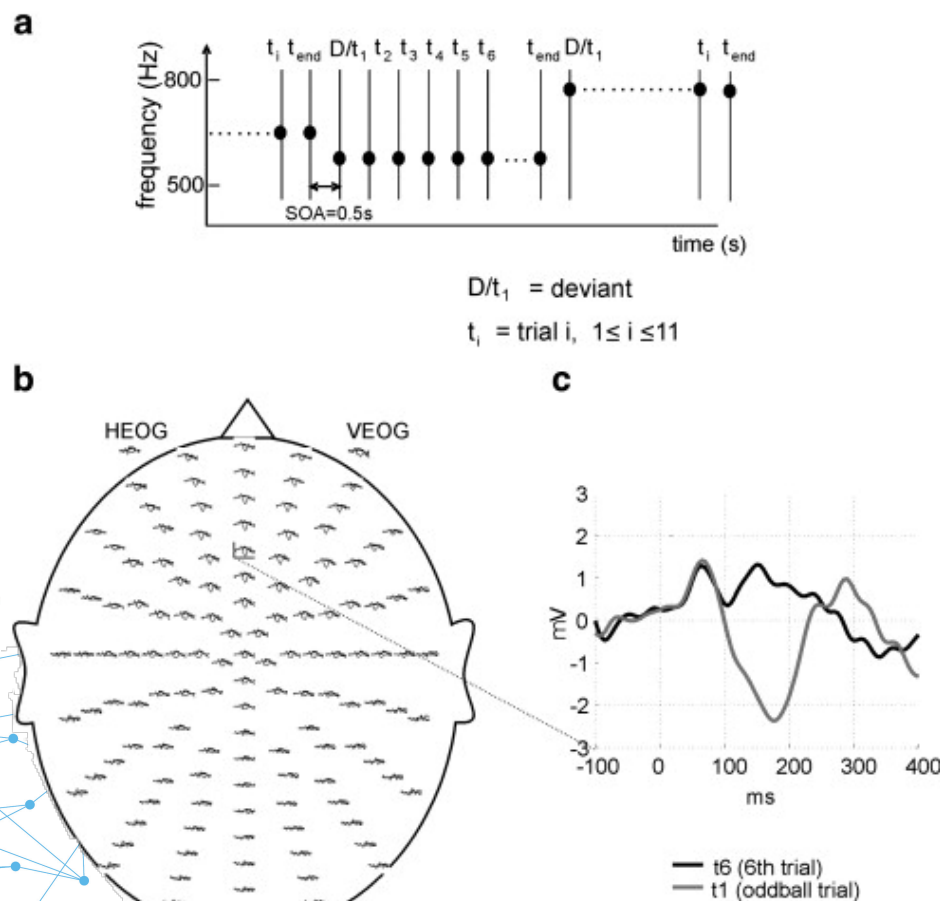
Example #1: Role of feedback connections



Garrido et al., 2007

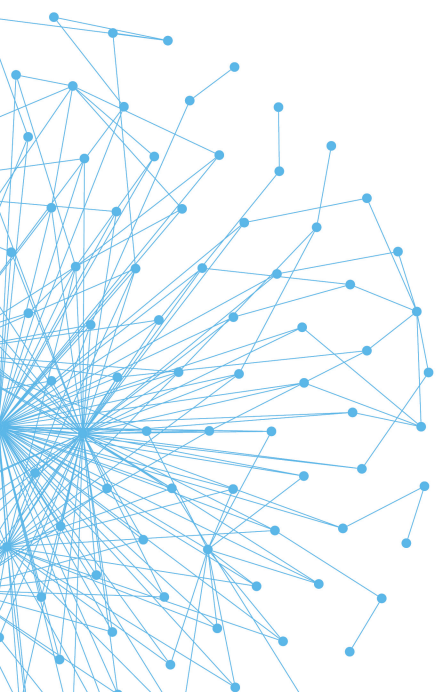
camh | Krembil Centre for
Neuroinformatics

Example #2: Networks and the MMN



Garrido et al., 2008

--	--	--	--	--

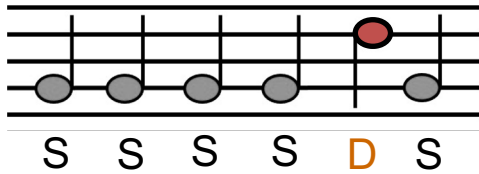


- Significant coupling **decrease** ($p < 0.003$) in backward connection linking **rIFG** to **rSTG**
- Trend **increase** ($p < 0.1$) for:
 - Intrinsic connection within **rA1**
 - Forward connection linking **lA1** to **ISTG**

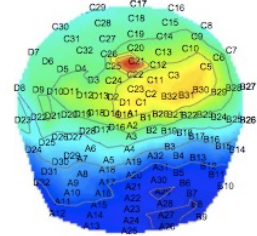
camh | Krembil Centre for
Neuroinformatics

Modelling Auditory MMN Effect

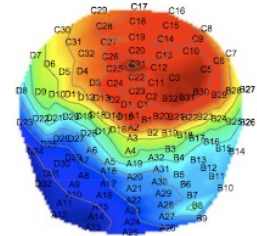
sequence of auditory stimuli



standard condition (S)

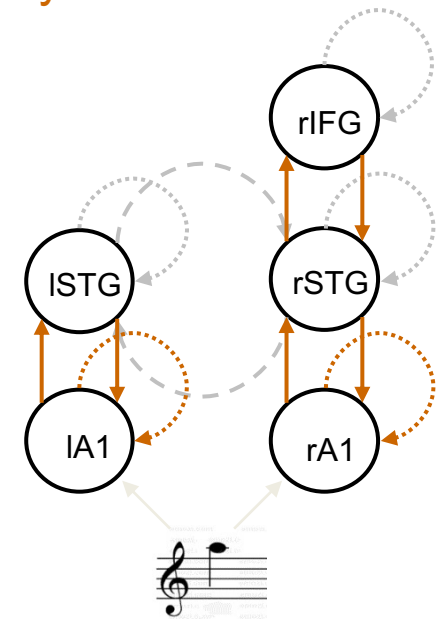
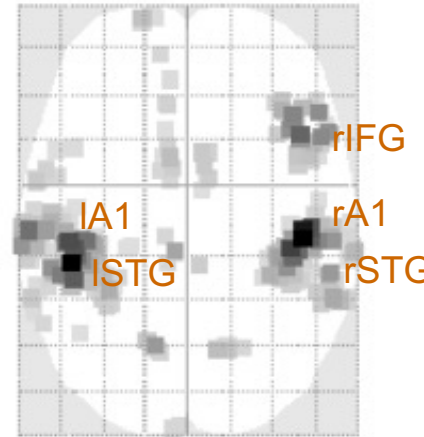


deviant condition (D)



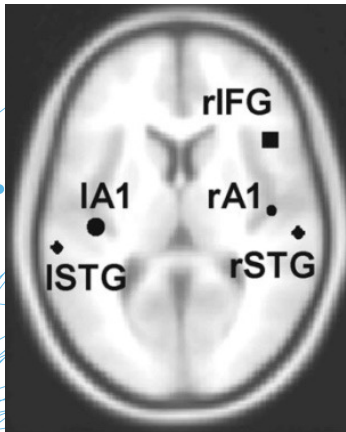
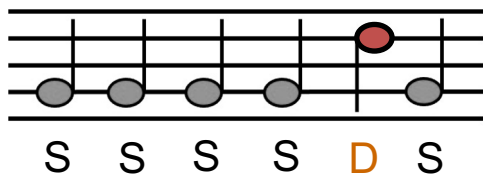
t ~ 200 ms

**S-D: reorganisation
of the connectivity structure**

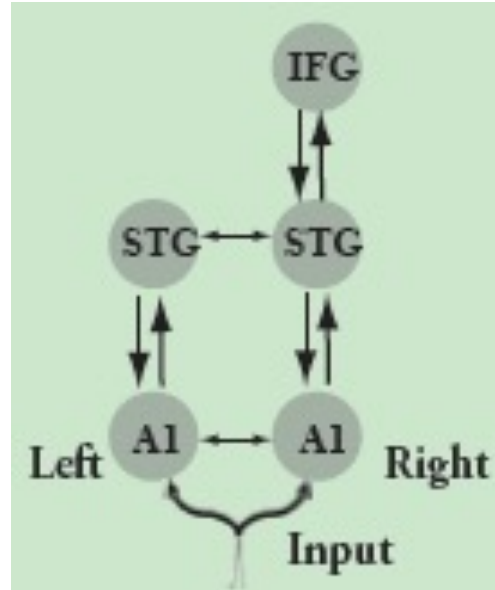


Modelling Auditory MMN Effect

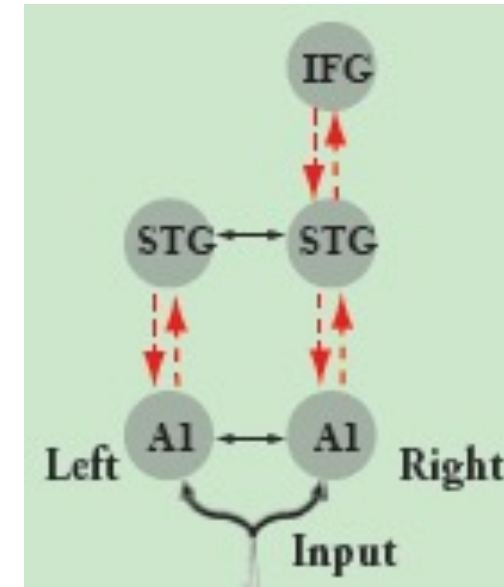
sequence of auditory stimuli



Baseline Connectivity: **A** Matrix

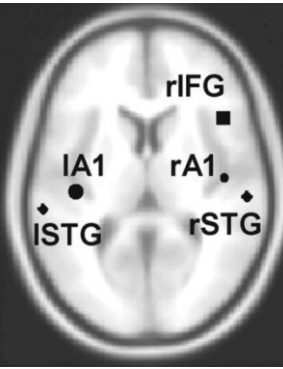
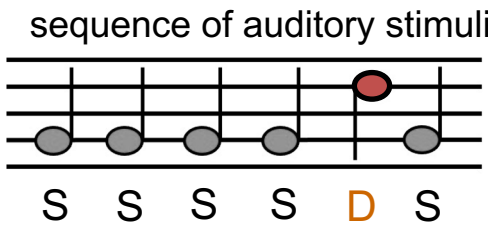
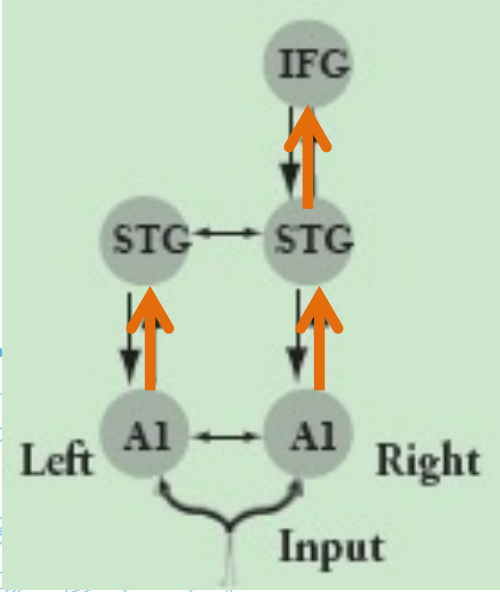


Cognitive Effect: **B** Matrix



Modelling Auditory MMN Effect

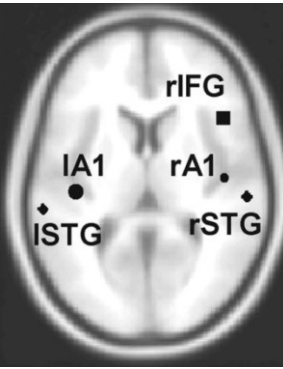
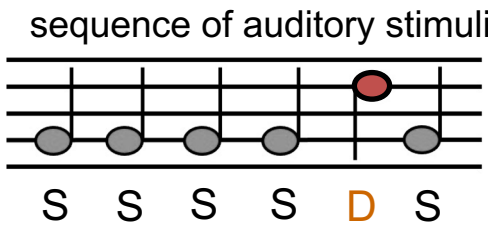
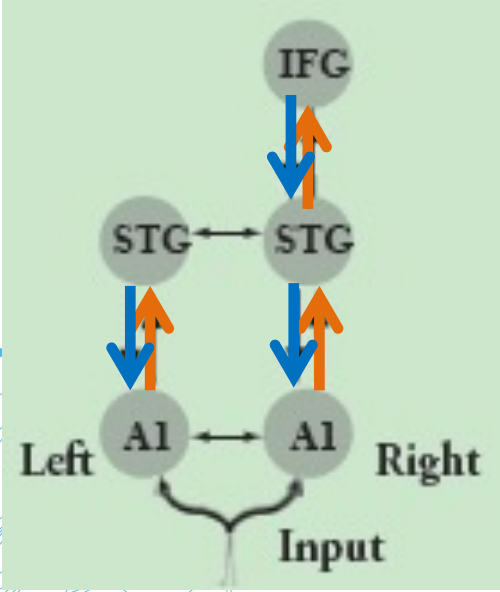
Baseline Connectivity: A Matrix



	left A1	right A1	left STG	right STG	right IFG
left A1					
right A1					
left STG	FC=1				
right STG		FC= 1			
right IFG				FC=1	

Modelling Auditory MMN Effect

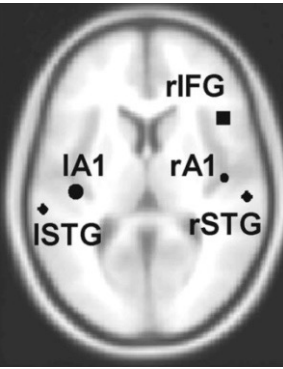
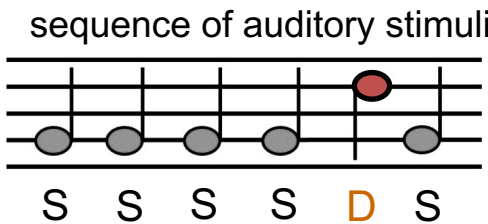
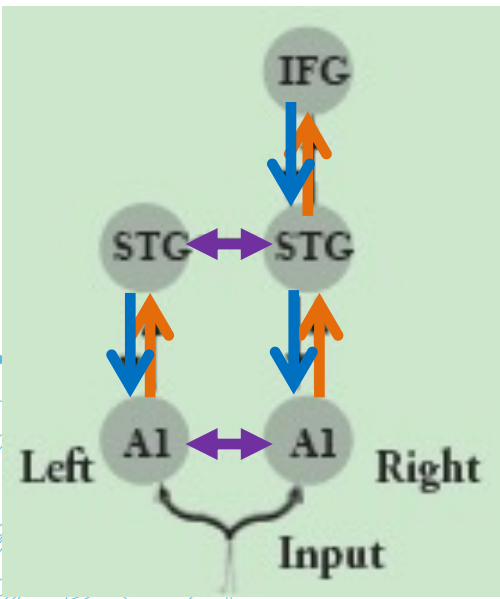
Baseline Connectivity: A Matrix



	left A1	right A1	left STG	right STG	right IFG
left A1			BC= 1		
right A1				BC=1	
left STG	FC				
right STG		FC			BC=1
right IFG				FC	

Modelling Auditory MMN Effect

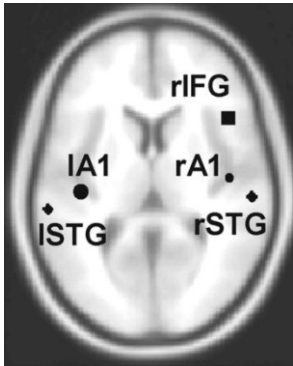
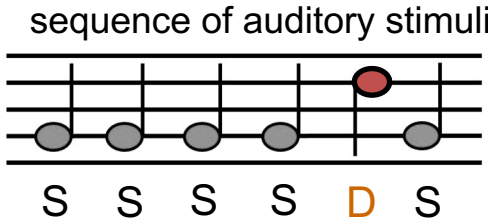
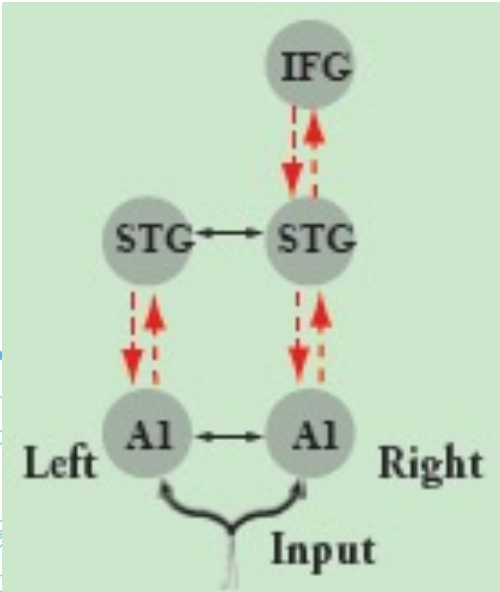
Baseline Connectivity: A Matrix



	left A1	right A1	left STG	right STG	right IFG
left A1		LC	BC		
right A1	LC			BC	
left STG	FC			LC	
right STG		FC	LC		BC
right IFG				FC	

Modelling Auditory MMN Effect

Cognitive Effect: B Matrix



	left A1	right A1	left STG	right STG	right IFG
left A1		LC	BC		
right A1	LC			BC	
left STG	FC			LC	
right STG		FC	LC		BC
right IFG				FC	

MATLAB

```
options.dcm.sources.name ...  
    = {'left A1', 'right A1', 'left STG',  
       'right STG', 'right IFG'};  
options.dcm.sources.mni=[[-42; -22; 7] [46; -14; 8] [-61; -32; 8]  
                        [59; -25; 8] [46; 20; 8]];
```

Baseline Connectivity: A Matrix

% Forward connections

```
dcmModel.A{1,1} = ...  
    [0 0 0 0 0  
     0 0 0 0 0  
     1 0 0 0 0  
     0 1 0 0 0  
     0 0 0 1 0];
```

% Backward connections

```
dcmModel.A{1,2} = ...  
    [0 0 1 0 0  
     0 0 0 1 0  
     0 0 0 0 0  
     0 0 0 0 1  
     0 0 0 0 0];
```

% Lateral connections

```
dcmModel.A{1,3} = ...  
    [0 1 0 0 0  
     1 0 0 0 0  
     0 0 0 1 0  
     0 0 1 0 0  
     0 0 0 0 0];
```

Cognitive Effect: B Matrix

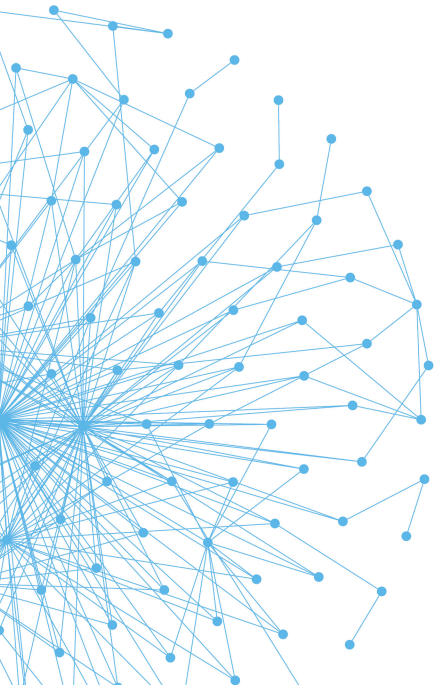
% PE modulation

```
dcmModel.B{1,1} = ...  
    [0 0 1 0 0  
     0 0 0 1 0  
     1 0 0 0 0  
     0 1 0 0 1  
     0 0 0 1 0];
```

Model Input: C Matrix

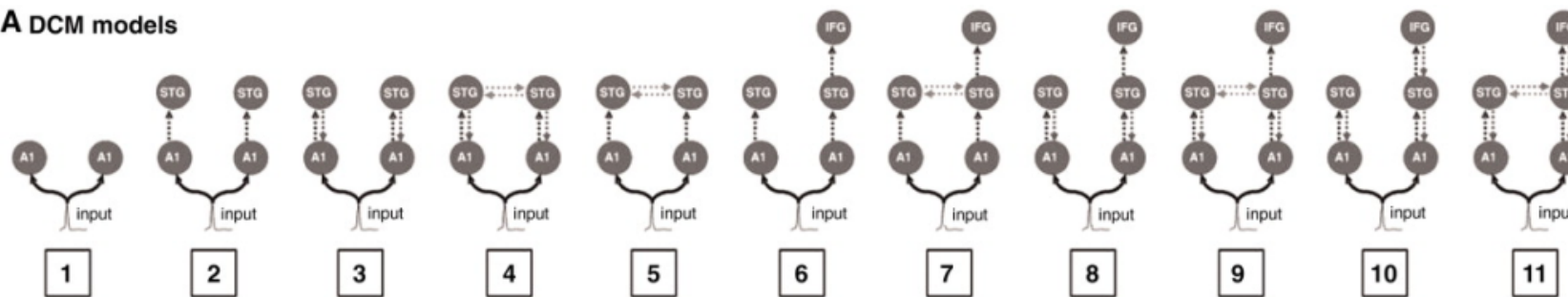
% Input

```
dcmModel.C = [1; 1; 0; 0; 0];
```

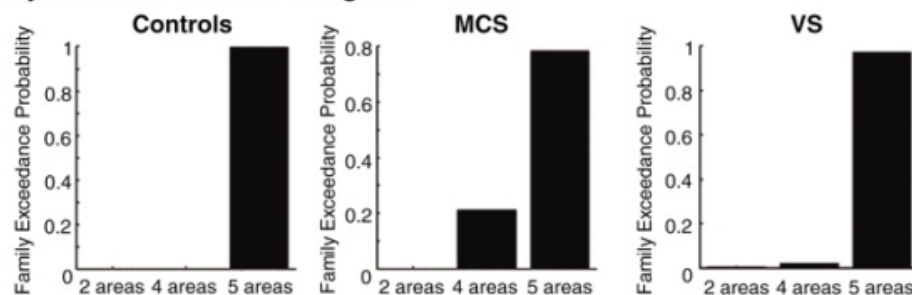


Example #3: Group Differences

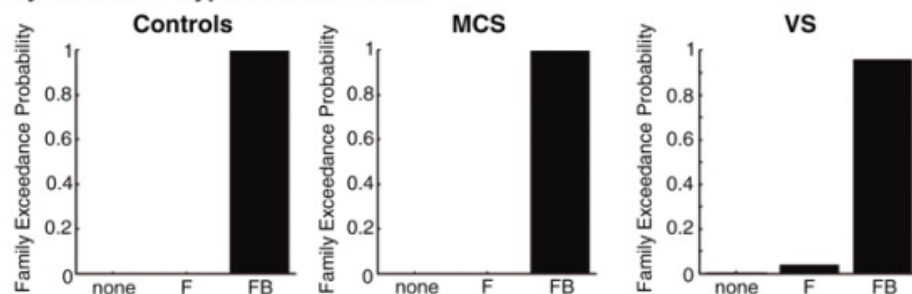
A DCM models



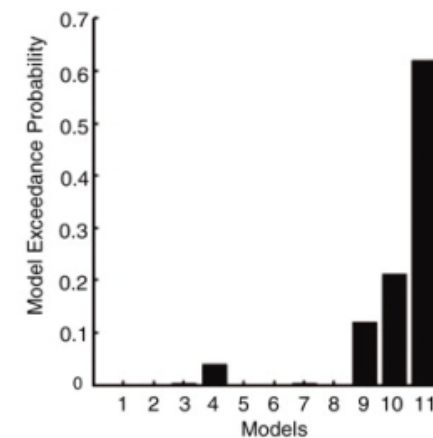
B Family inference - number of regions



C Family inference - type of connections

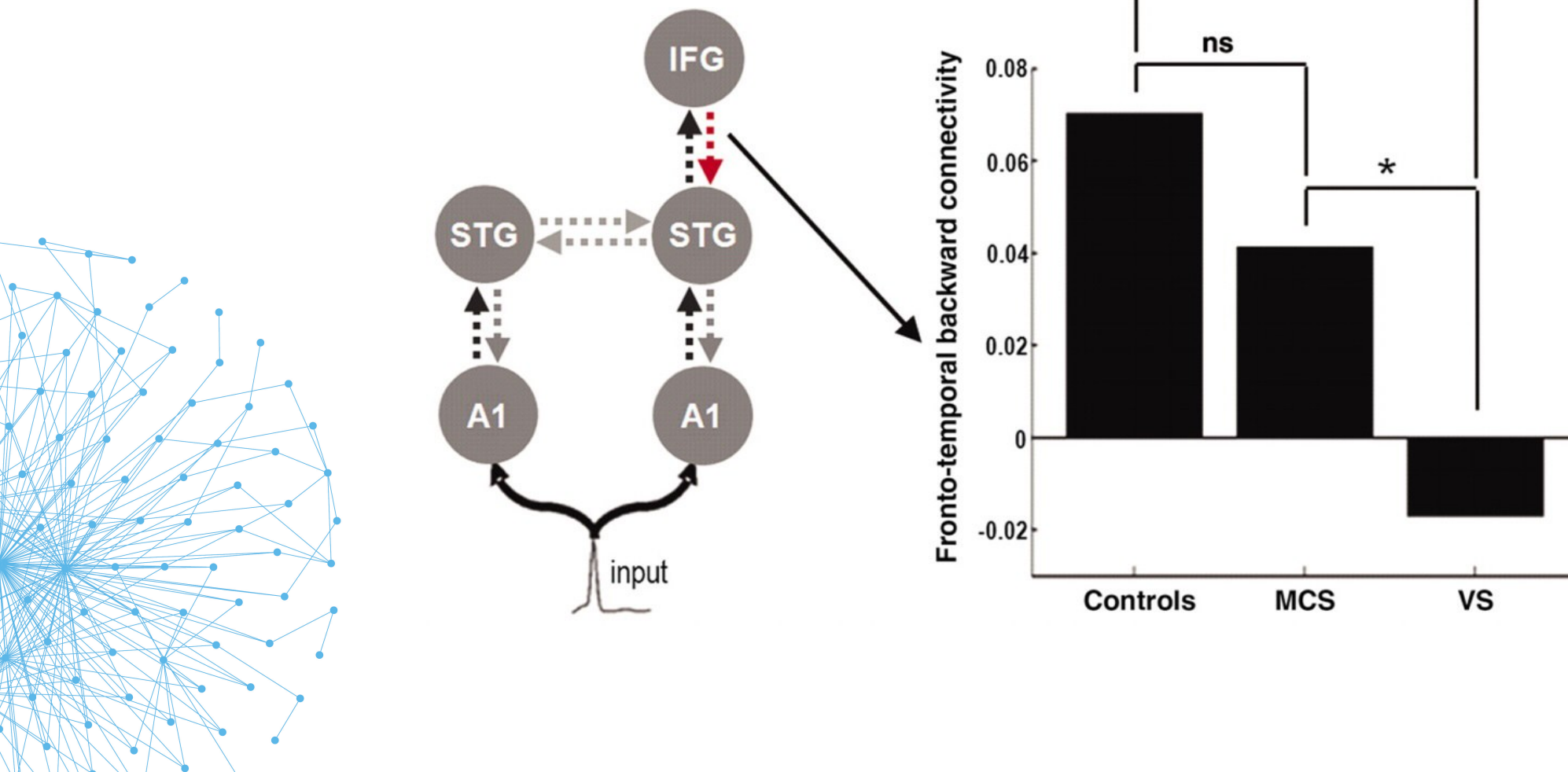


D Population-level best model



Boly et al., 2011

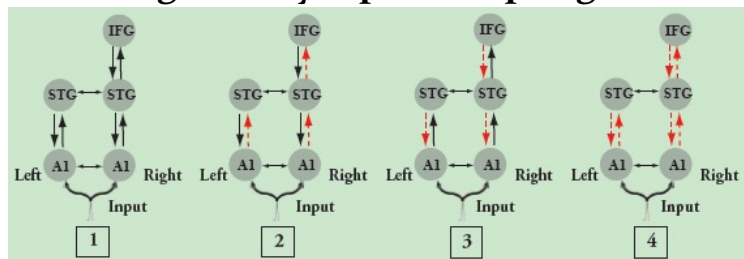
Example #3: Group Differences



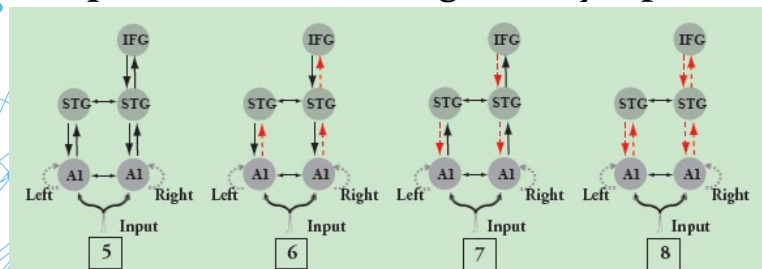
Boly et al., 2011

Example #4: Pharmacological Intervention

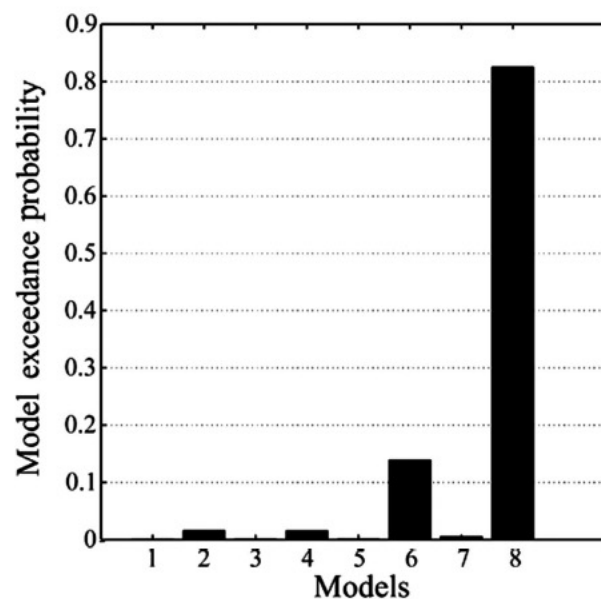
Inter-regional Synaptic Coupling



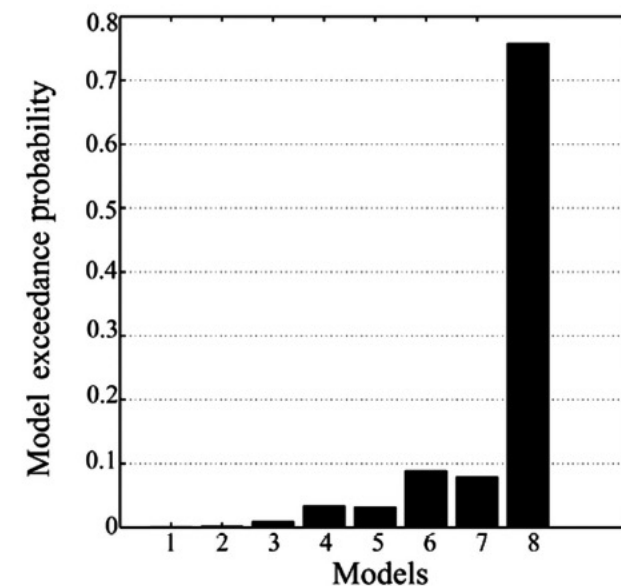
Adaptation and Inter-regional Synaptic Coupling



B Placebo: population-level best model

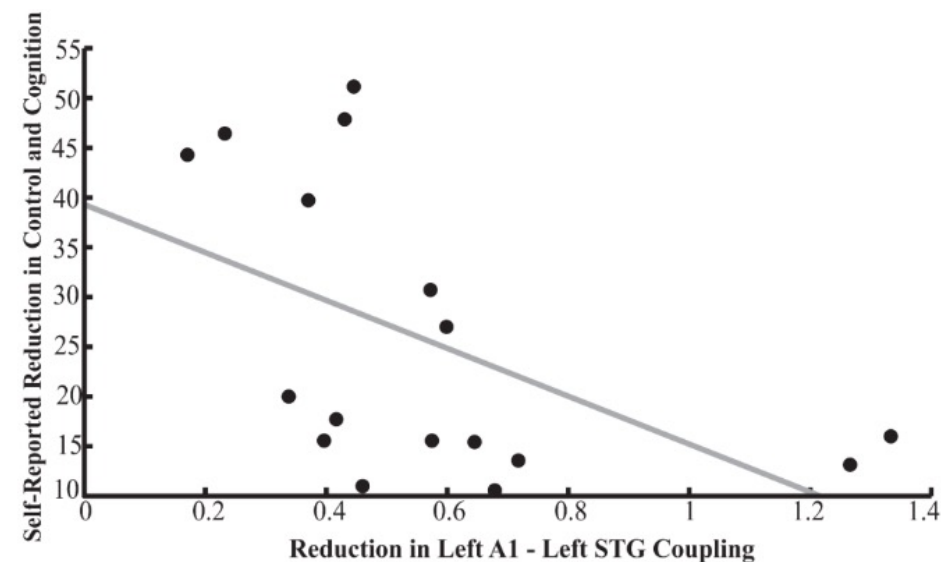
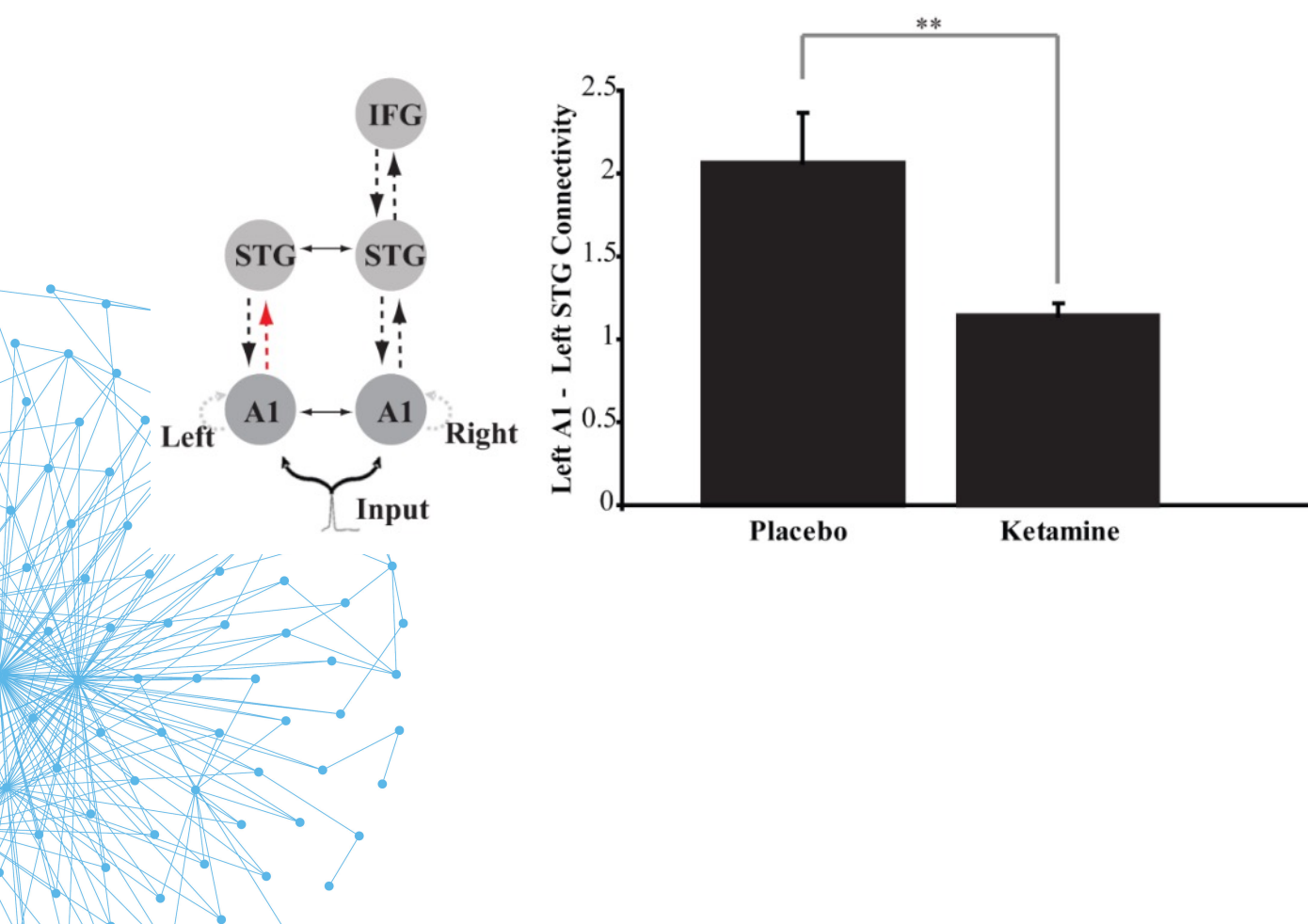


C Ketamine: population-level best model



Schmidt, Diaconescu et al., 2013

Example #4: Pharmacological Intervention

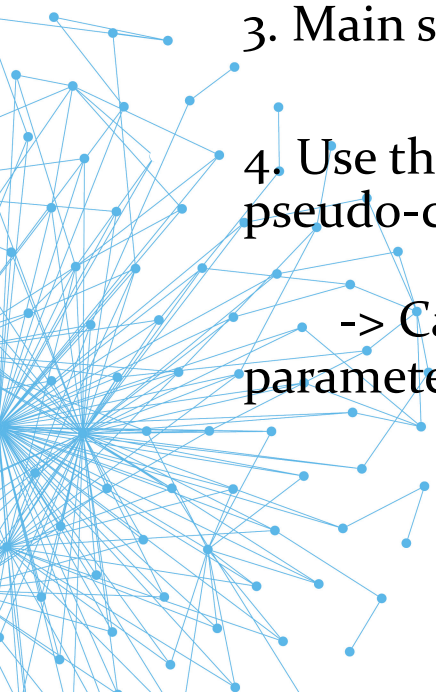


Schmidt, Diaconescu et al., 2013

Homework Assignment:

EEG Analysis:

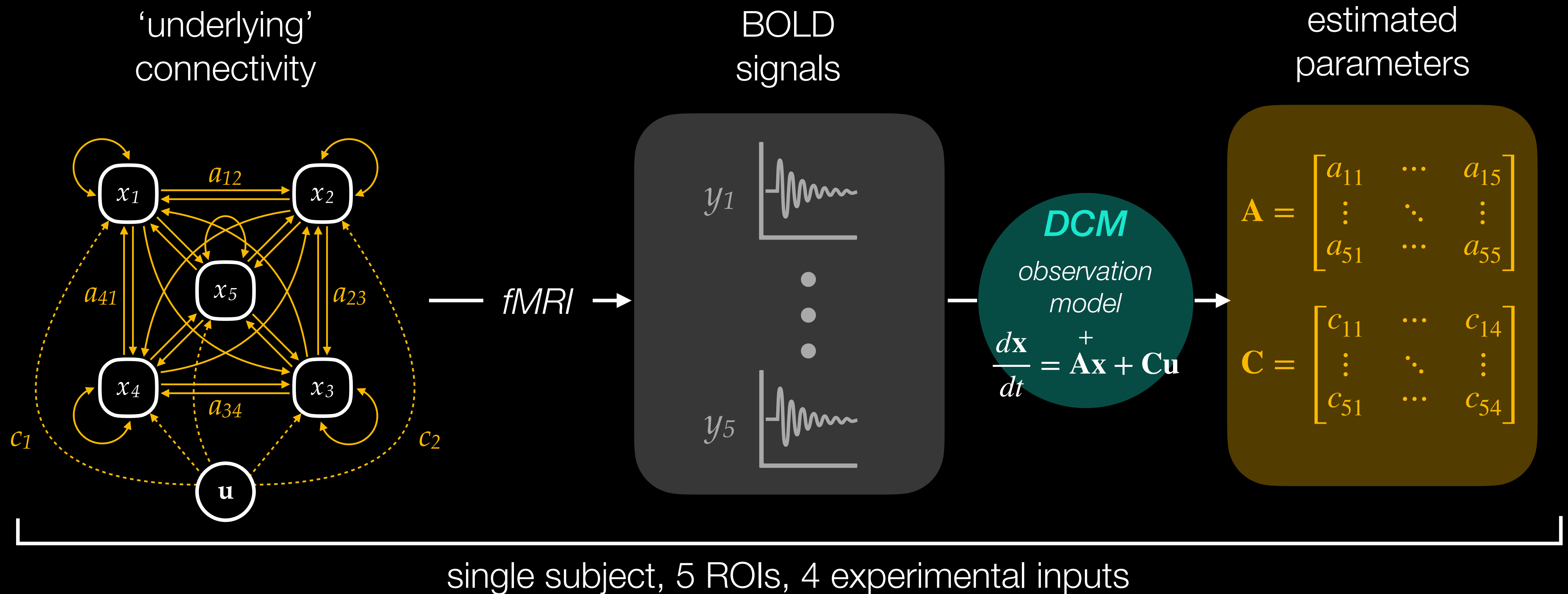
1. Download the open source data file 'subject1.bdf' at ``https://www.fil.ion.ucl.ac.uk/spm/data/eeg_mmn/`` and place in a new folder `*/day6/eeg/data/`
2. Set your environment using “kcni_setup_paths”
3. Main script is “mmn_master_script”
4. Use the EEG tutorial code to compare the top 30% of `prediction error (PE) signals` generating pseudo-conditions and ERPs of the top 30% and bottom 30% of PE.
-> Can you model these effects with DCM, and if yes, do you obtain the same connectivity parameter estimates?



Regression dynamic causal modelling for fMRI

Peter Bedford, July 2021

Linear DCM



DCM: Dynamic causal modelling. ROI: region of interest.
Dynamic causal modelling, Friston et al., 2003

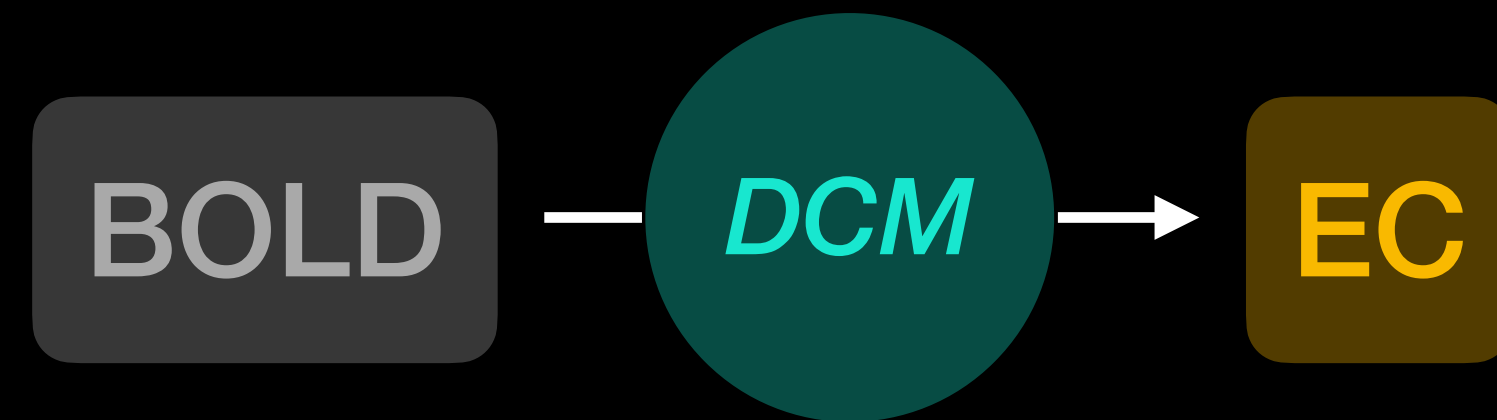
Linear DCM: state equation

The diagram illustrates the Linear DCM state equation, $\frac{d\mathbf{x}}{dt} = \mathbf{Ax} + \mathbf{Cu}$, with the following annotations:

- connectivity between regions**: An arrow points down to the matrix $\mathbf{A}$.
- extrinsic 'driving' influences**: An arrow points down to the matrix $\mathbf{C}$.
- Changes in hidden neuronal state**: An arrow points up to the differential term $\frac{d\mathbf{x}}{dt}$.
- hidden neuronal state**: An arrow points up to the state vector $\mathbf{x}$.
- experimental input**: An arrow points up to the input vector $\mathbf{u}$.

$$\frac{d\mathbf{x}}{dt} = \mathbf{Ax} + \mathbf{Cu}$$

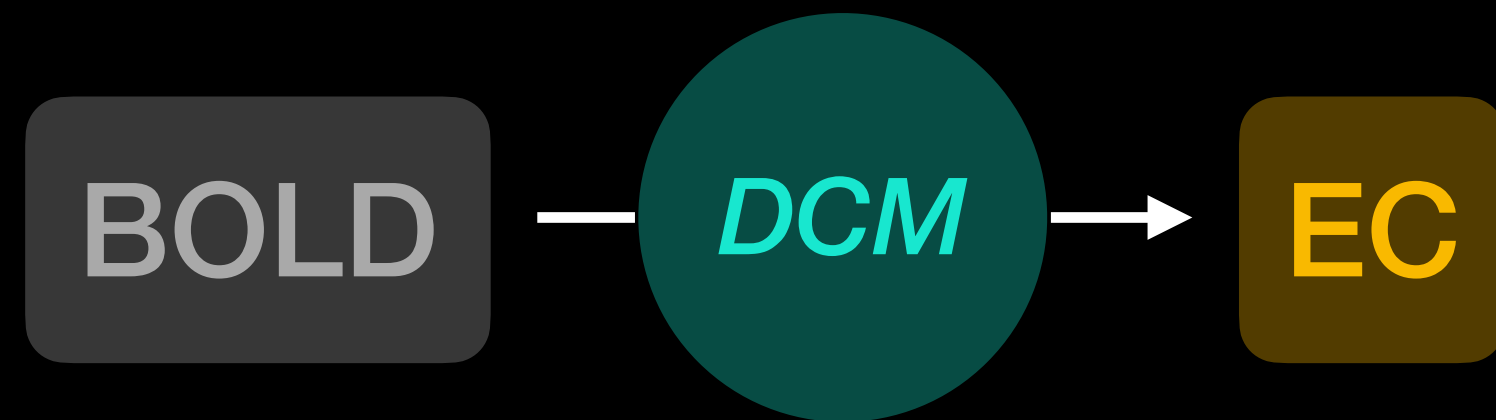
DCM vs rDCM



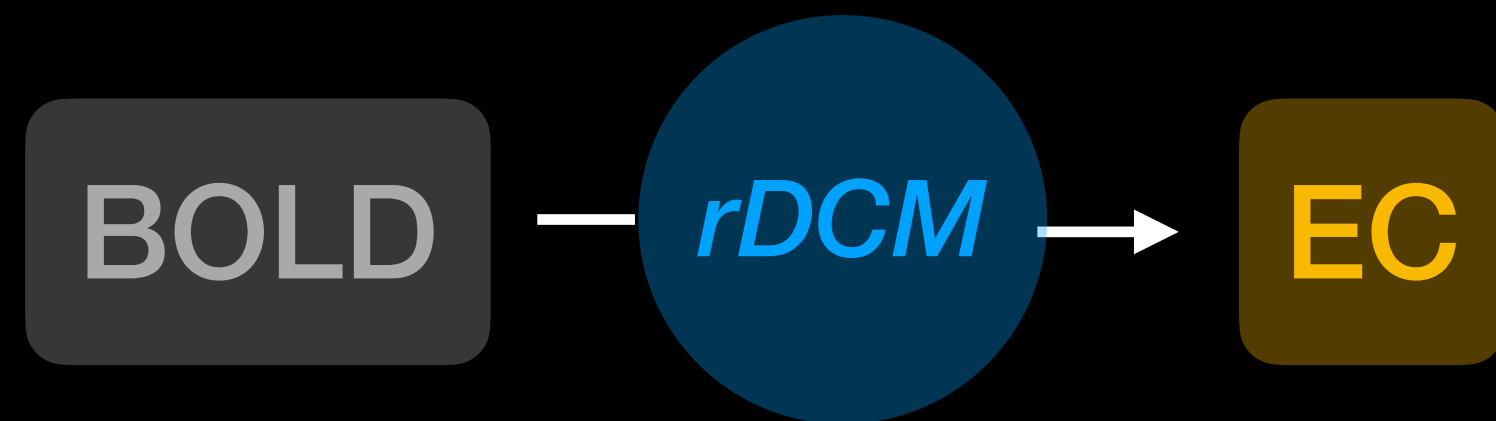
~10 regions or less
<100 connection strength parameters
hypothesis-based analysis only

EC: Estimated connectivity parameters

DCM vs rDCM

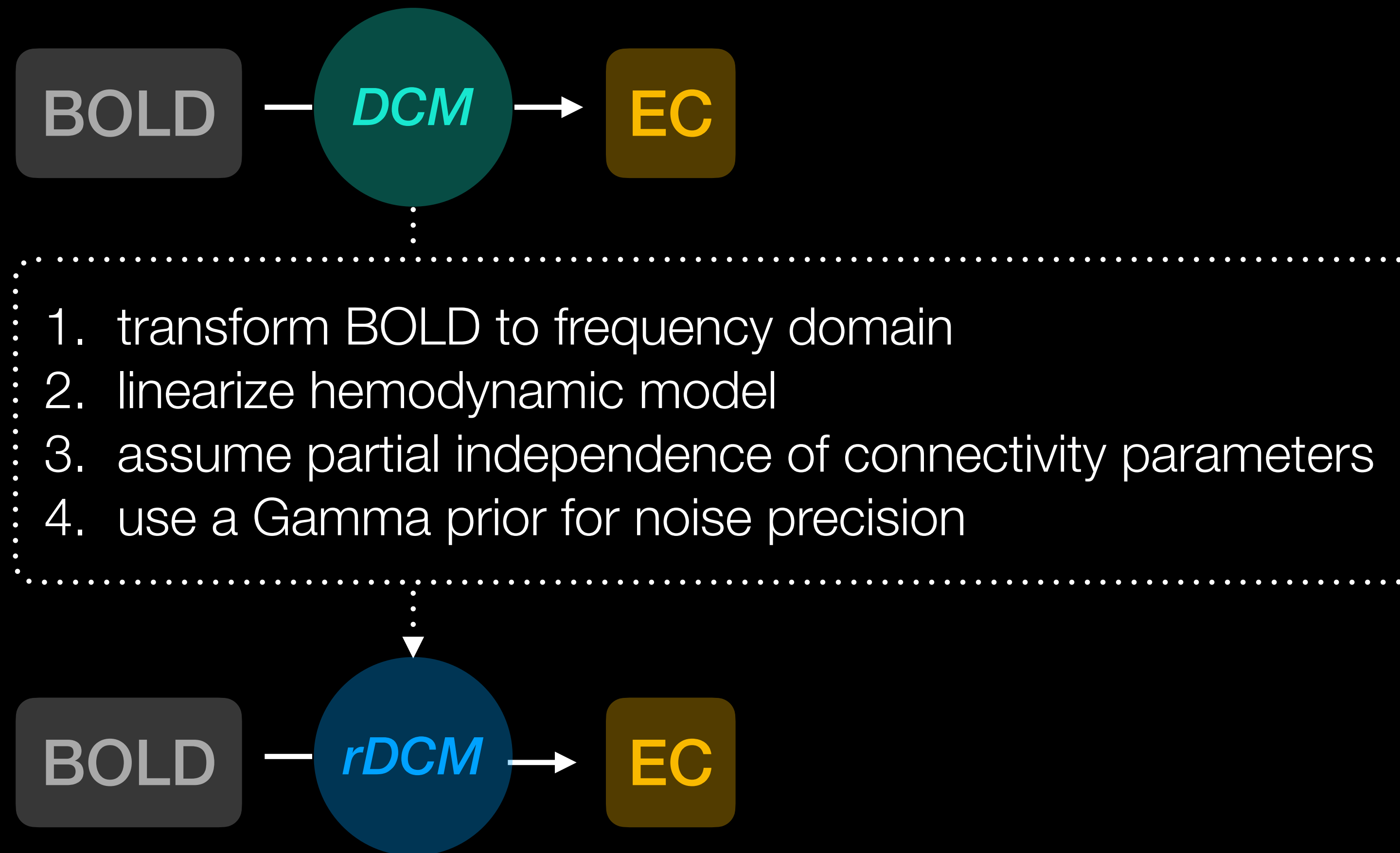


~10 regions or less
<100 connection strength parameters
hypothesis-based analysis only



~100 regions or more
>10000 connection strength parameters
enables exploratory analysis

DCM vs rDCM



DCM to rDCM, step 1: Transforming neural model into frequency domain

State equation:

$$\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x} + \mathbf{C}\mathbf{u}$$

apply Fourier Transform:

$$\widehat{\frac{d\mathbf{x}}{dt}} = \mathbf{A}\hat{\mathbf{x}} + \mathbf{C}\hat{\mathbf{u}}$$

for FTs:

$$\widehat{\frac{d\mathbf{x}}{dt}} = i\omega\hat{\mathbf{x}} \quad \Rightarrow \quad i\omega\hat{\mathbf{x}} = \mathbf{A}\hat{\mathbf{x}} + \mathbf{C}\hat{\mathbf{u}}$$

DCM to rDCM, step 2: Linearizing hemodynamic model

Fixed hemodynamic response function (HRF): $\mathbf{h}$

Convolve $\mathbf{h}$ and $i\omega\mathbf{x}$:

$$\text{Let } \widehat{\mathbf{h} \otimes \mathbf{x}} = \widehat{\mathbf{y}}_B$$

$$i\omega \left(\widehat{\mathbf{h} \otimes \mathbf{x}} \right) = \mathbf{A} \left(\widehat{\mathbf{h} \otimes \mathbf{x}} \right) + \mathbf{C} \hat{\mathbf{h}} \hat{\mathbf{u}}$$

$$i\omega \widehat{\mathbf{y}}_B = \mathbf{A} \widehat{\mathbf{y}}_B + \mathbf{C} \hat{\mathbf{h}} \hat{\mathbf{u}}$$

$\widehat{\mathbf{y}}_B \equiv$ noise-free prediction of the data

DCM to rDCM, step 2: Linearizing hemodynamic model

Discretize into N frequency/time points:
 $\mathbf{m} = [0, 1, \dots, N - 1]$

$$i\omega \rightarrow i\mathbf{m}\Delta\omega = 2\pi i \frac{\mathbf{m}}{NT}$$

Use linear approximation to
exponential:

$$\approx \frac{1}{T} \left(e^{2\pi i \frac{\mathbf{m}}{N}} - 1 \right)$$

.....

Continuous:

$$i\omega \hat{\mathbf{y}}_B = \mathbf{A} \hat{\mathbf{y}}_B + \mathbf{C} \hat{\mathbf{h}} \hat{\mathbf{u}}$$

Discrete:

$$\left(e^{2\pi i \frac{\mathbf{m}}{N}} - 1 \right) \frac{\hat{\mathbf{y}}_B}{T} = \mathbf{A} \hat{\mathbf{y}}_B + \mathbf{C} \hat{\mathbf{h}} \hat{\mathbf{u}}$$

DCM to rDCM, step 3: Assume partial independence between connectivity parameters

fMRI signal, with noise:

$$\mathbf{y}_i = \mathbf{y}_{B,i} + \epsilon_i, \quad \epsilon_i \sim \mathcal{N} \left(0, \sigma_i^2 \mathbf{I}_{N \times N} \right)$$

state equation becomes:

$$\left(e^{2\pi i \frac{m}{N}} - 1 \right) \frac{\hat{\mathbf{y}}}{T} = \mathbf{A} \hat{\mathbf{y}} + \mathbf{C} \hat{\mathbf{h}} \hat{\mathbf{u}} + \boldsymbol{\nu}$$

with noise vector:

$$\boldsymbol{\nu} = \left(e^{2\pi i \frac{m}{N}} - 1 \right) \frac{\hat{\boldsymbol{\epsilon}}}{T} - \mathbf{A} \hat{\boldsymbol{\epsilon}}$$

assume partial independence; noise
precision parameter τ_i

$$\boldsymbol{\nu} \sim \mathcal{N} \left(\boldsymbol{\nu}; 0, \tau^{-1} \mathbf{I}_{N \times N} \right)$$

rDCM state equation

HRF * experimental inputs

HRF * measured signals

$$\text{design matrix } \mathbf{X} = \left[\hat{\mathbf{y}}_1, \dots, \hat{\mathbf{y}}_R, \hat{\mathbf{h}} \hat{\mathbf{u}}_1, \dots, \hat{\mathbf{h}} \hat{\mathbf{u}}_K \right]$$

Dependent variable: $\mathbf{Y} = \mathbf{X}\boldsymbol{\theta} + \boldsymbol{\nu}$ ← noise: $\boldsymbol{\nu} \sim \mathcal{N}(\boldsymbol{\nu}; 0, \tau^{-1} \mathbf{I}_{N \times N})$

$$\mathbf{Y}_i \equiv \left(e^{2\pi i \frac{\mathbf{m}}{N}} - 1 \right) \frac{\hat{\mathbf{y}}_i}{T}$$

parameter vector $\boldsymbol{\theta}_r = \left[a_{r,1}, \dots, a_{r,R}, c_{r,1}, \dots, c_{r,K} \right]$

endogenous connectivity matrix column A_r

driving inputs matrix column C_r

$R \equiv$ number of regions. $K \equiv$ number of experimental inputs.

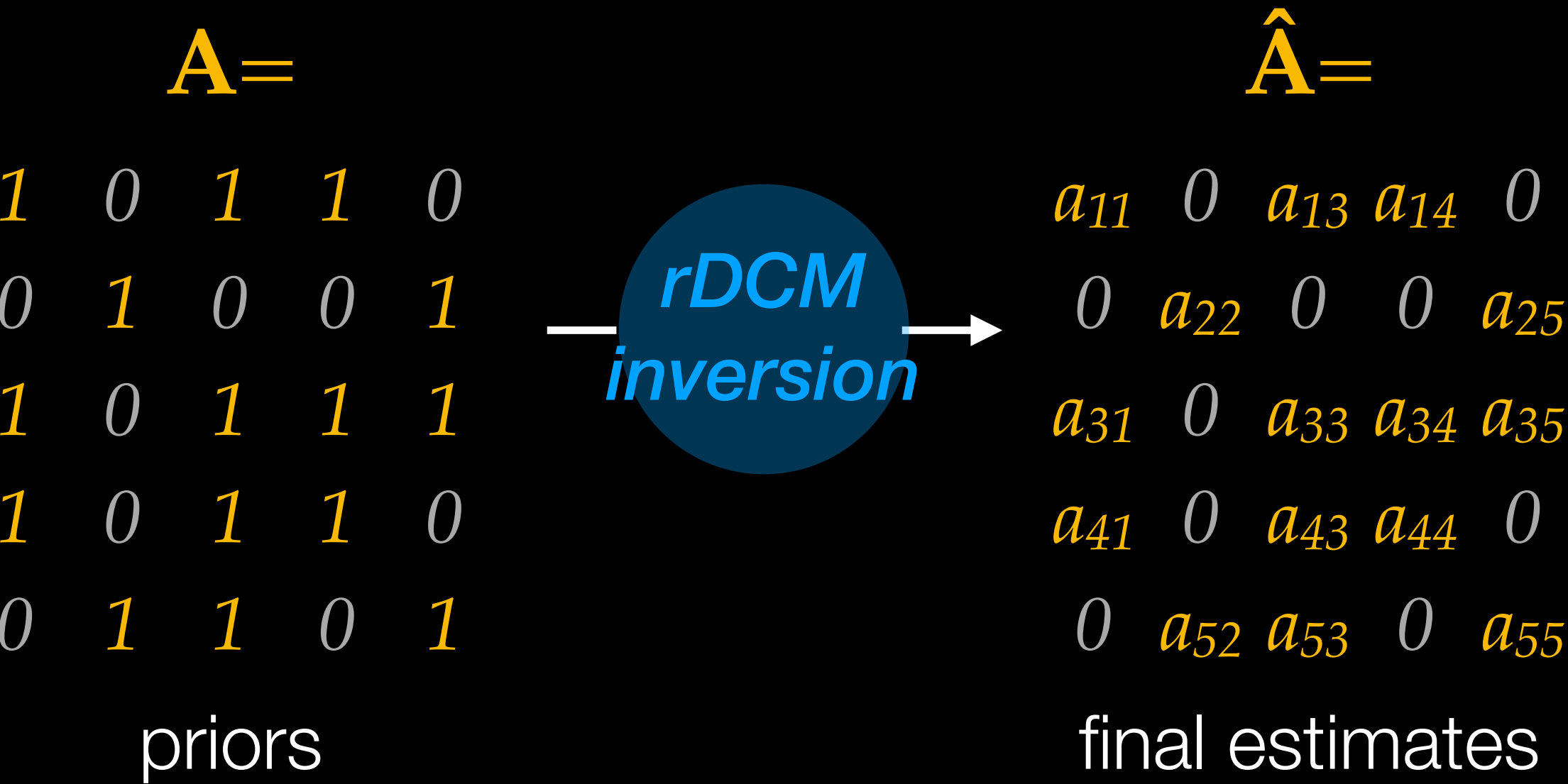
rDCM sparsity

2 methods of implementing *sparsity* in network:

2 methods of imposing *sparsity* on connectivity matrix:

“Structural Prior” Method (ECst)

Fix connection strength parameter at zero for region pairs with no anatomical connection

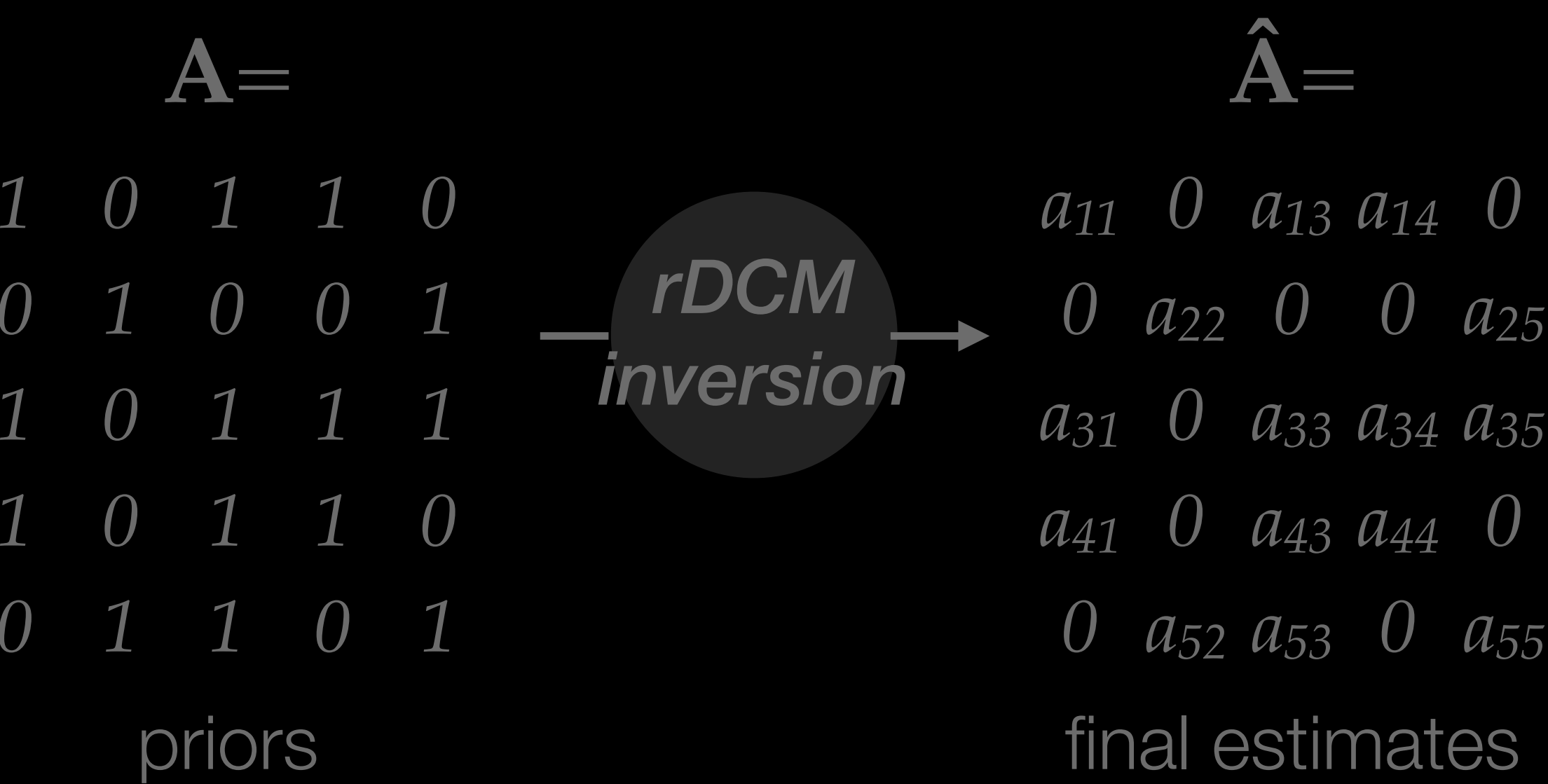


rDCM sparsity

2 methods of imposing *sparsity* on connectivity matrix:

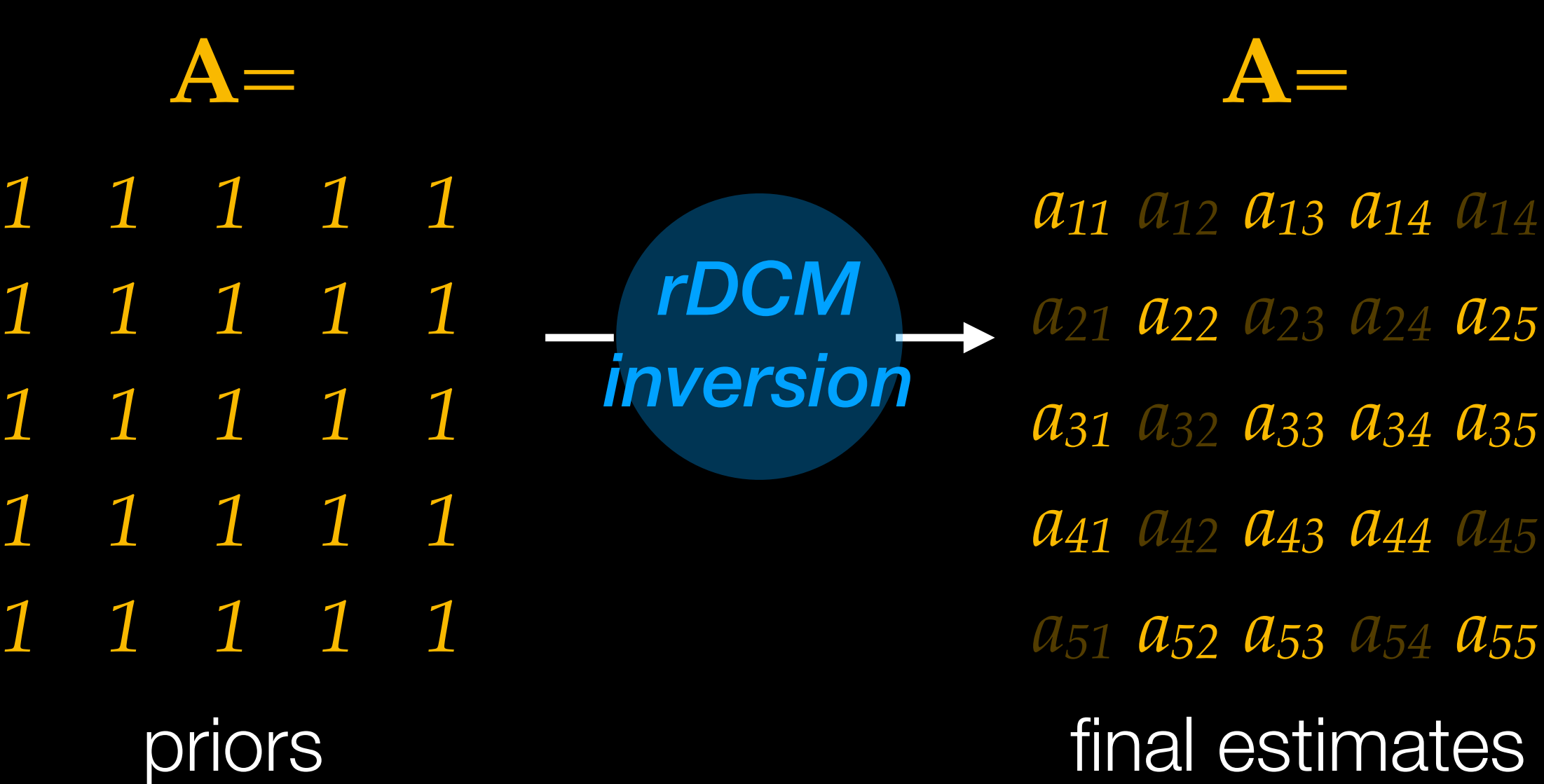
“Structural Prior” Method (ECst)

Fix connection strength parameter at zero for region pairs with no anatomical connection



“Sparsity Optimization” Method (ECsp)

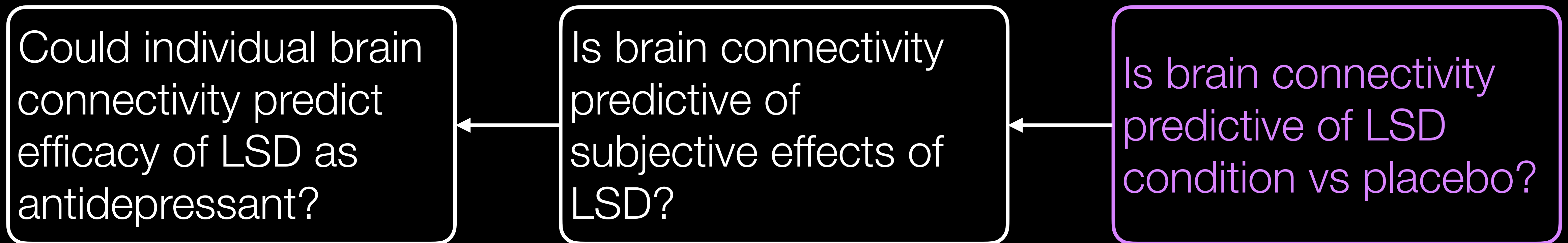
‘Find’ probability that each connection is present, then prune improbable connections



Whole-brain effective connectivity
from resting-state fMRI
discriminates between LSD and
placebo conditions

Example: Effective connectivity of LSD vs Placebo during resting state

LSD (Lysergic acid diethylamide) → MDD treatment



.....

Experiment:

45 participants

pharmacological double-blinded crossover (LSD vs placebo; 4 weeks interval)

Whole-brain (132 ROIs) BOLD data from resting state fMRI

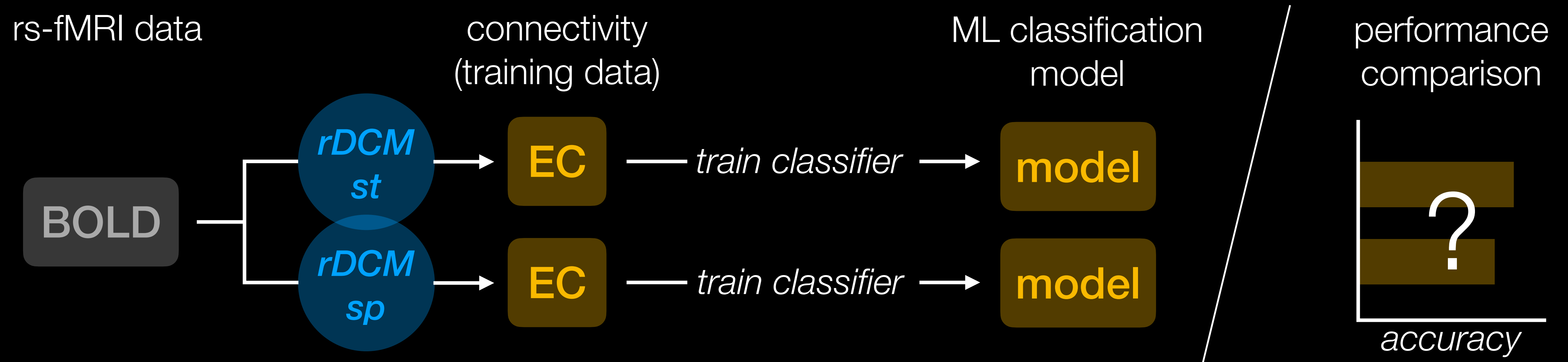
Experimental data provided by Felix Müller, Department of Psychiatry, University of Basel, Basel

Example: Effective connectivity of LSD vs Placebo during resting state

Question:

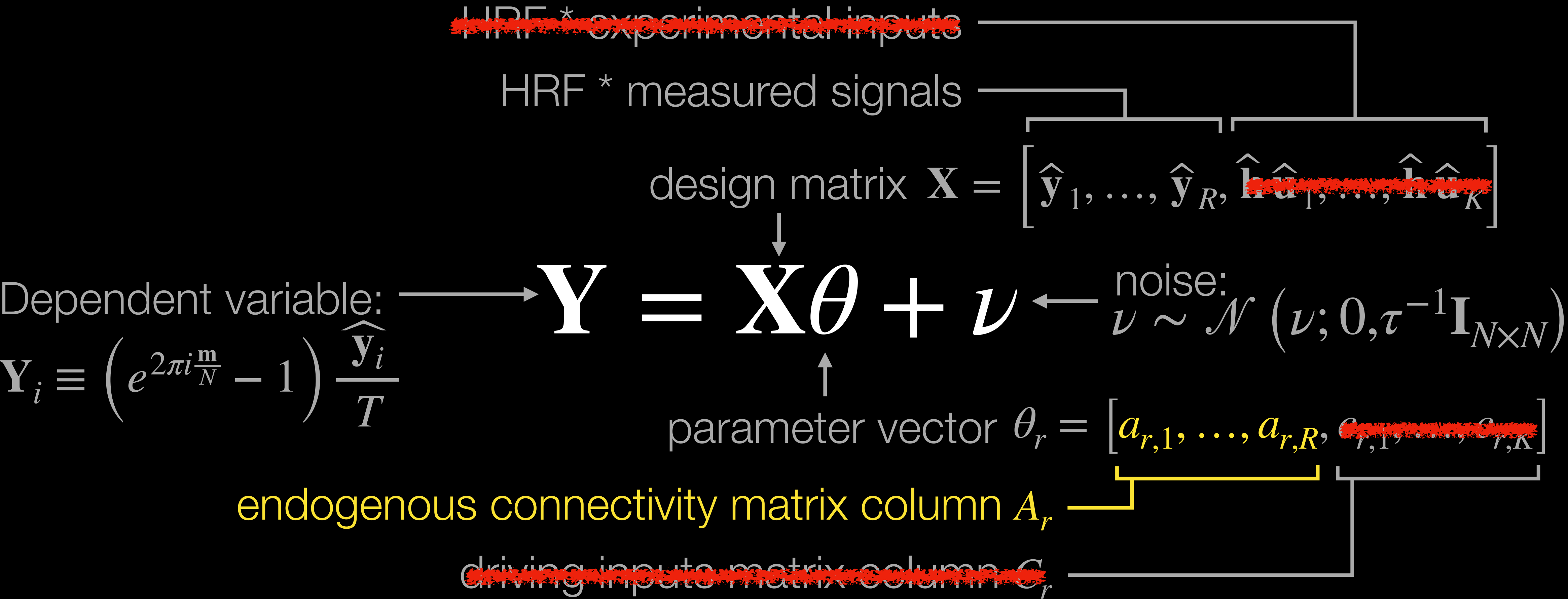
Is effective connectivity predictive of LSD vs placebo conditions?

.....



rDCM: Regression dynamic causal modelling. ML: machine learning.
Regression dynamic causal modeling for resting-state fMRI, Frässle et al., 2021

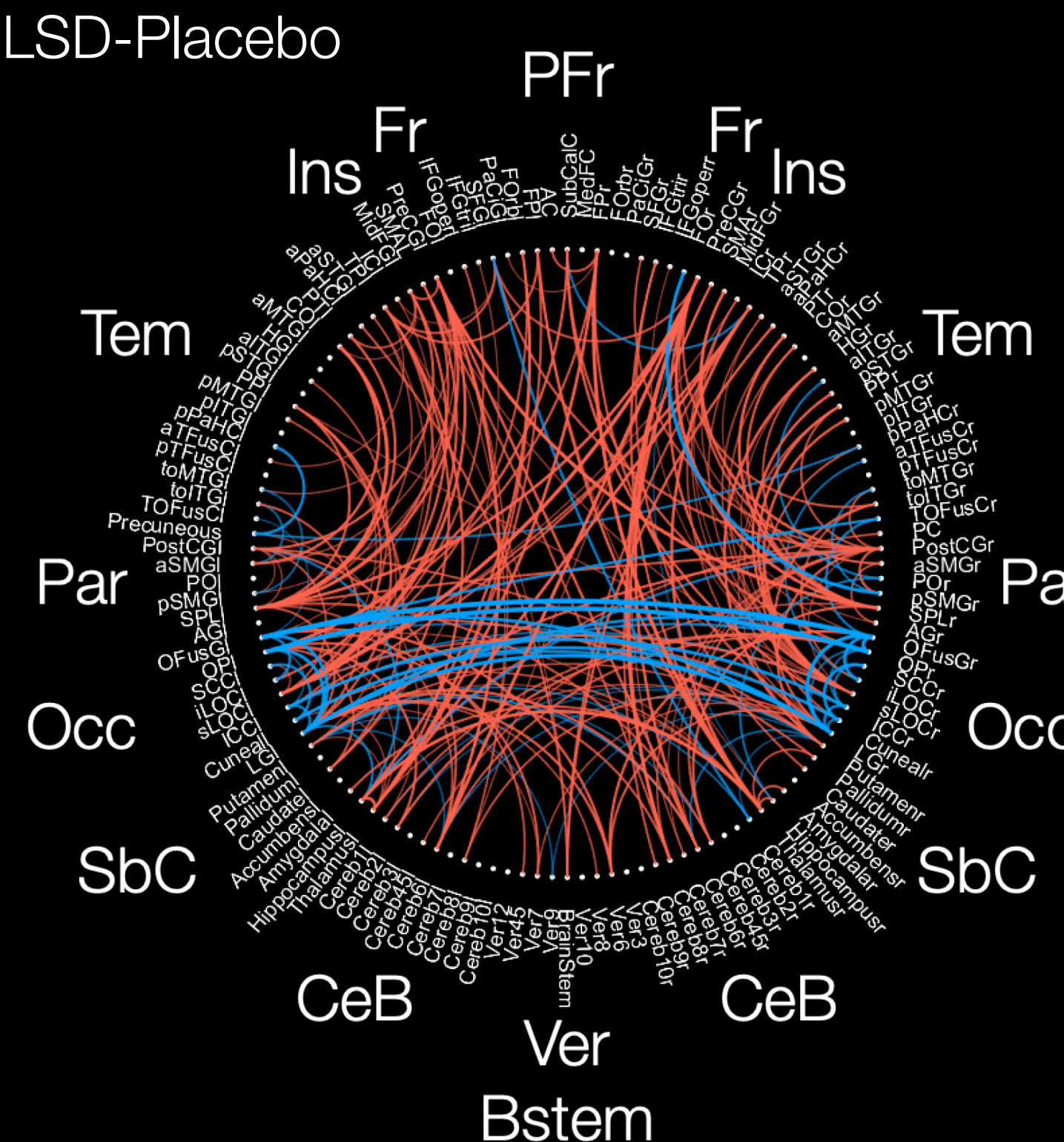
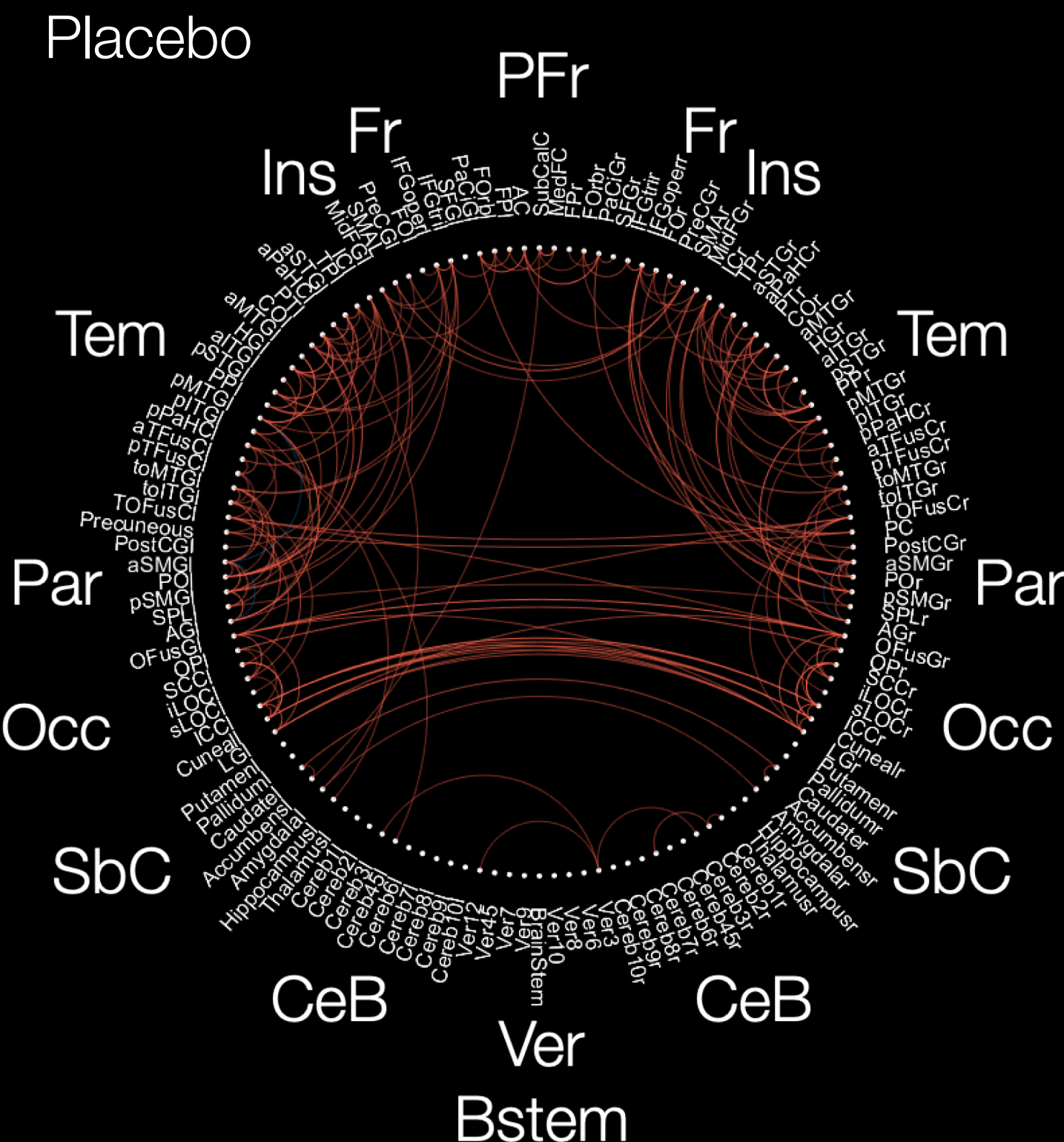
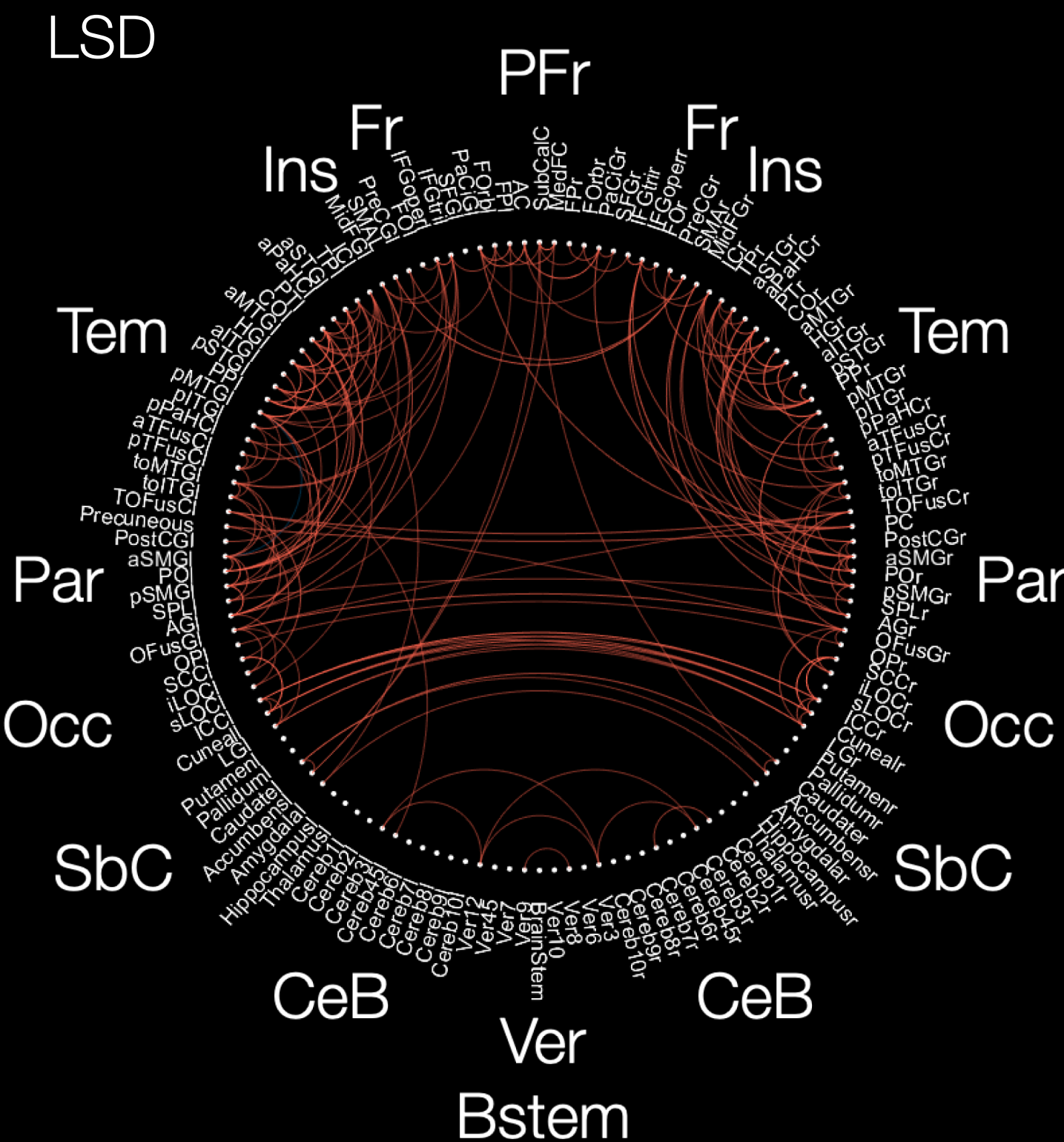
rDCM for resting-state fMRI: state equation



$R \equiv$ number of regions. $K \equiv$ number of experimental inputs.

Results: Effective Connectivity (structural prior method)

5006 connections compared | 677 statistically-significantly different connections (13.5%)



$$\bar{a}_{ij} \equiv \frac{1}{2} \left(a_{ij} + a_{ji} \right)$$

$\bar{a}_{ij} > 0$

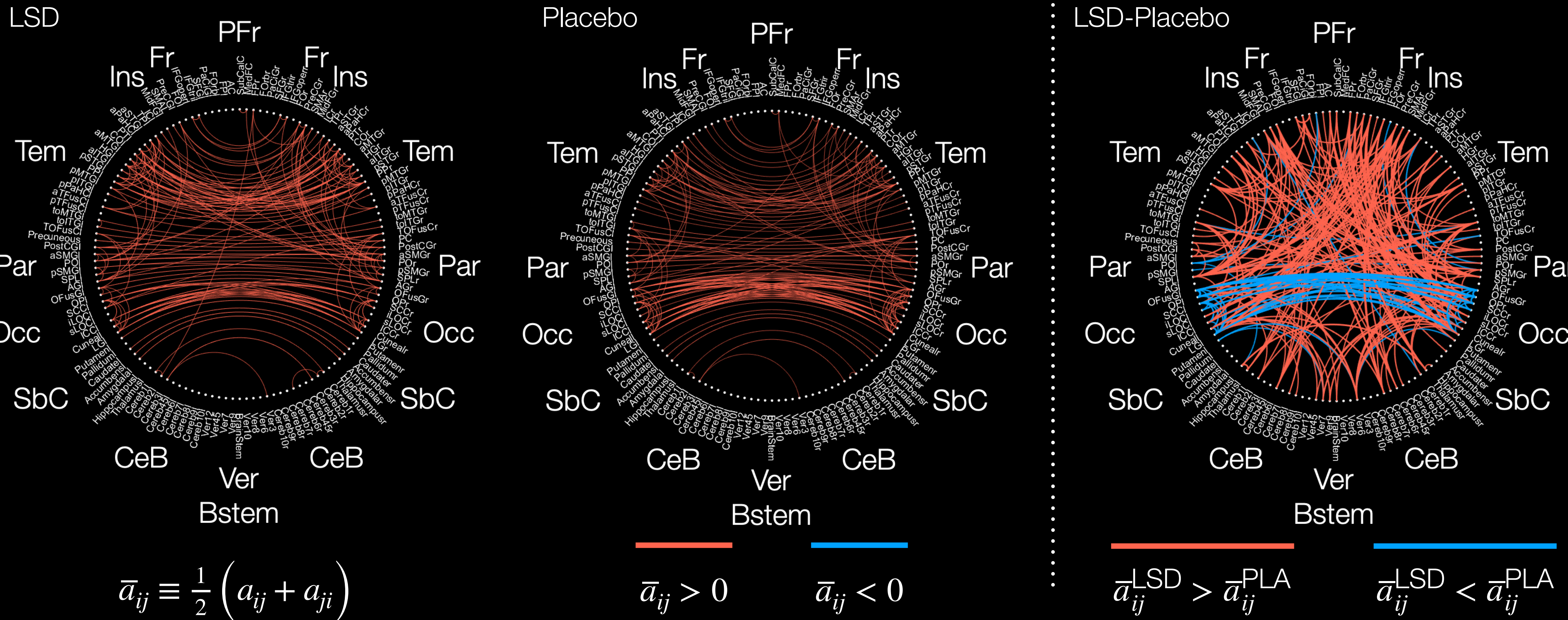
$\bar{a}_{ij} < 0$

$\bar{a}_{ij}^{\text{LSD}} > \bar{a}_{ij}^{\text{PLA}}$

$\bar{a}_{ij}^{\text{LSD}} < \bar{a}_{ij}^{\text{PLA}}$

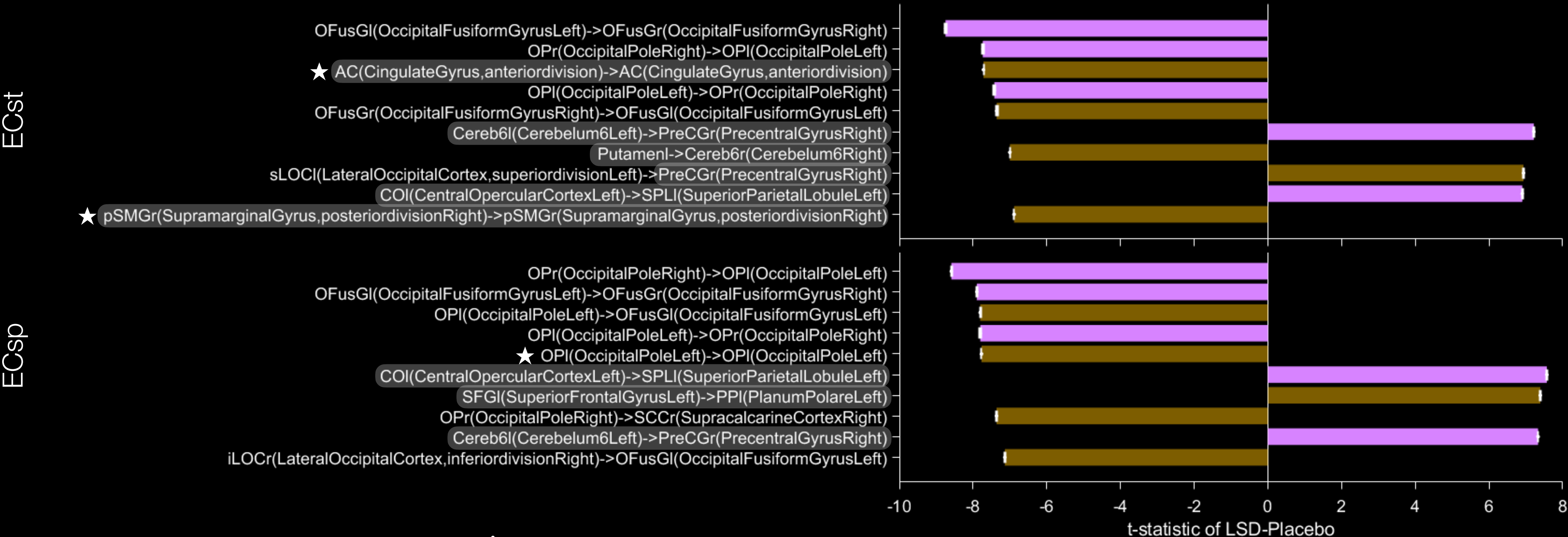
Results: Effective Connectivity (sparsity optimization method)

17424 connections compared | 2845 statistically-significantly different connections (16.3%)



Results: Changes in Effective Connectivity

Top 10 ‘Most-Different’ (by t-statistic) Connections (all)



Connections in top 10 for both

Connections not in visual areas

positive connections

$$\bar{a}_{ij}^{\text{LSD}} < \bar{a}_{ij}^{\text{PLA}}$$



$$\bar{a}_{ij}^{\text{LSD}} > \bar{a}_{ij}^{\text{PLA}}$$

★ negative connections

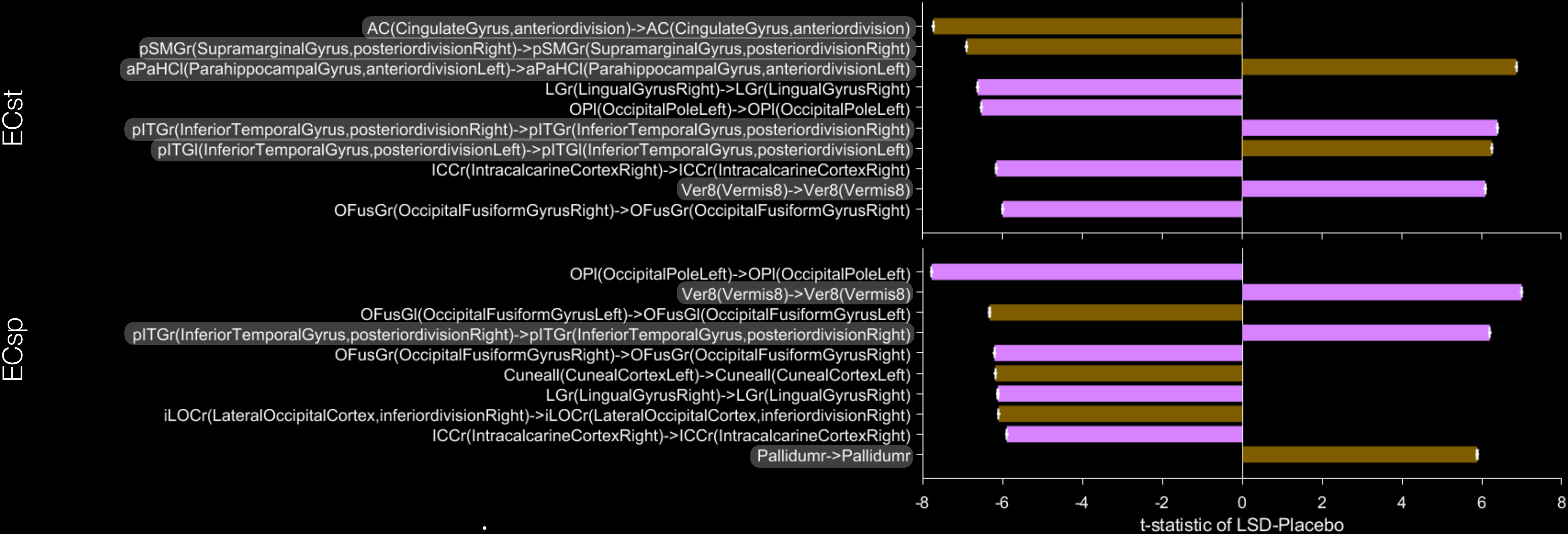
$$|\bar{a}_{ij}^{\text{LSD}}| > |\bar{a}_{ij}^{\text{PLA}}|$$



$$|\bar{a}_{ij}^{\text{LSD}}| < |\bar{a}_{ij}^{\text{PLA}}|$$

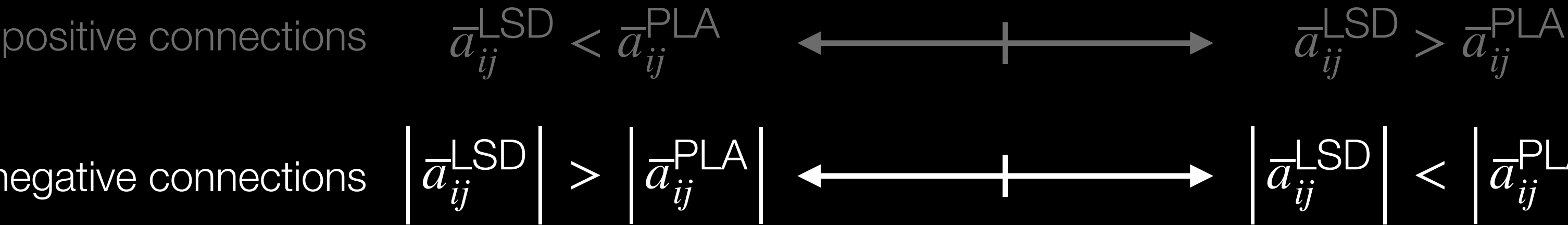
Results: Changes in Effective Connectivity

Top 10 ‘Most-Different’ (by t-statistic) Connections (self only)



Connections in top 10 for both

Connections not in visual areas



Results: Question 1

Random Forest with 10-fold cross-validation

	N_{regions}	N_{conns}	N_{feats}	N_{trees}
FC	132	17424	8646	8646
ECst	132	17424	4874	4874
ECsp	132	17424	17424	17424

	ACC	SEN	SPE	PPV	NPV	AUC	p
FC	0.89	0.92	0.88	0.90	0.93	0.95	2E-04
ECst	0.93	0.96	0.92	0.93	0.96	0.96	2E-04
ECsp	0.91	0.94	0.90	0.91	0.95	0.95	2E-04

True	FC	LSD	PLA
LSD		41	4
PLA		6	39

predicted

True	ECst	LSD	PLA
LSD		43	2
PLA		4	41

predicted

True	ECsp	LSD	PLA
LSD		42	3
PLA		5	40

predicted

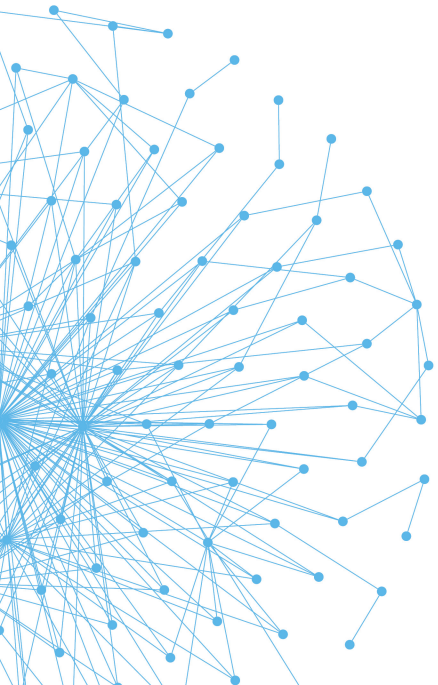
BAC	
FC	0.90
ECst	0.94
ECsp	0.92

References

- Frässle, S, Harrison, SJ, Heinzle, J, et al. Regression dynamic causal modeling for resting-state fMRI. *Hum Brain Mapp*. 2021; 42:2159– 2180. <https://doi.org/10.1002/hbm.25357>
- Friston, KJ, Harrison, L, Penny, W. Dynamic causal modelling. *NeuroImage*. 2003; 19(4):1273-1302. [https://doi.org/10.1016/S1053-8119\(03\)00202-7](https://doi.org/10.1016/S1053-8119(03)00202-7)
- Loh, WY. Regression Trees with Unbiased Variable Selection and Interaction Detection. *Statistica Sinica*. 2002; 12(2):361-386.
- Müller, F, Lenz, C, Dolder, P, Lang, U, Schmidt, A, Liechti, M, Borgwardt, S. Increased thalamic resting-state connectivity as a core driver of LSD-induced hallucinations. *Acta Psychiatrica Scandinavica*. 2017; 136(6):648-657. <https://doi.org/10.1111/acps.12818>

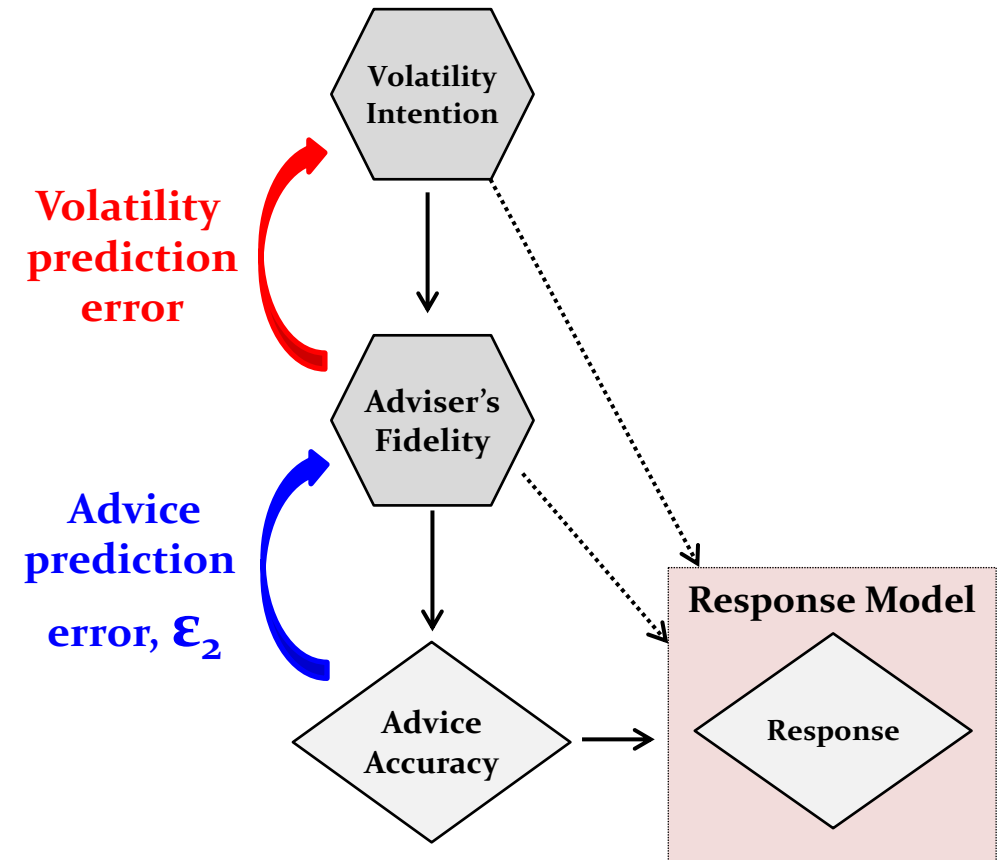
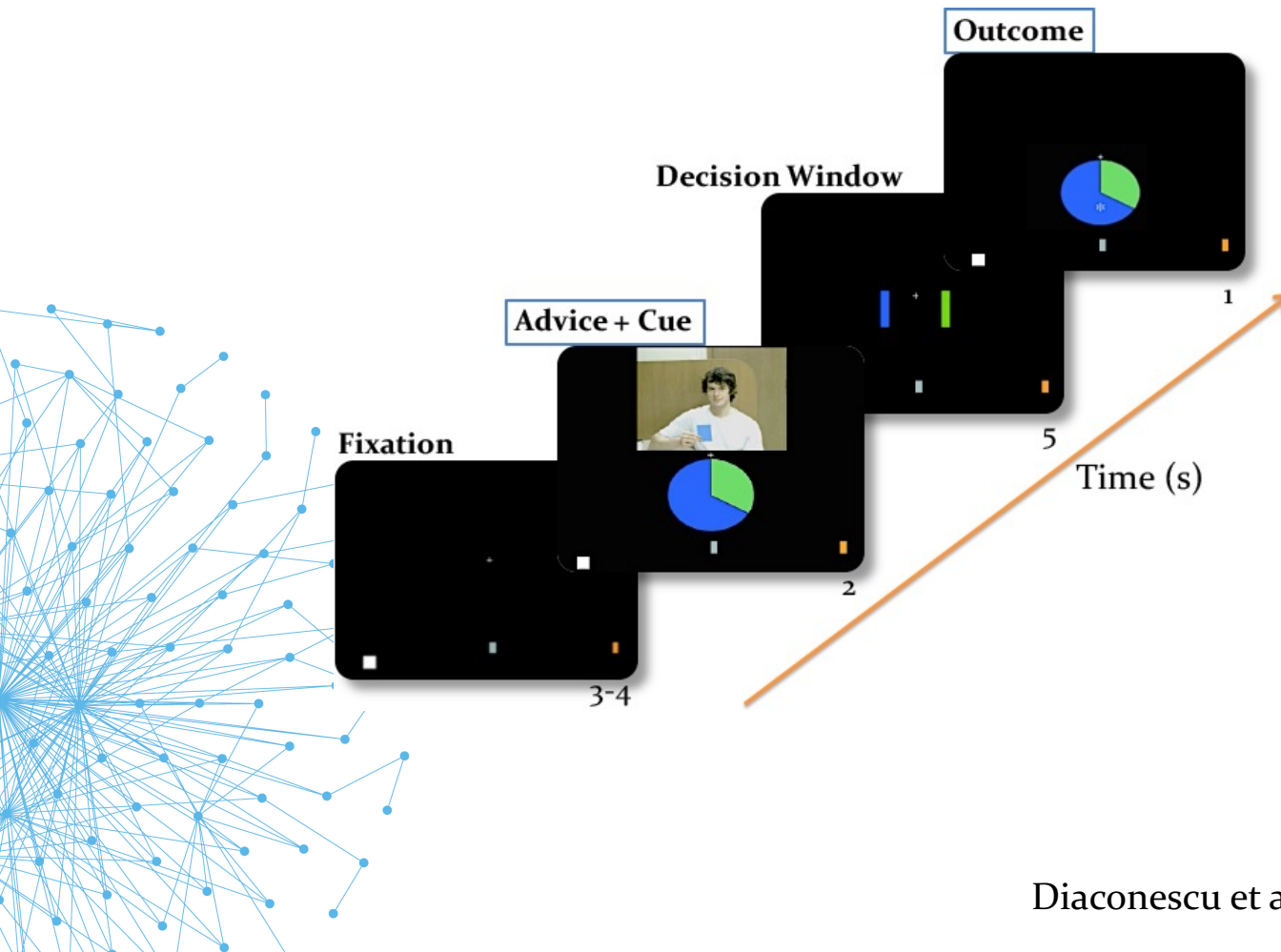
Tutorial: Dynamic causal modeling for fMRI

Povilas Karvelis

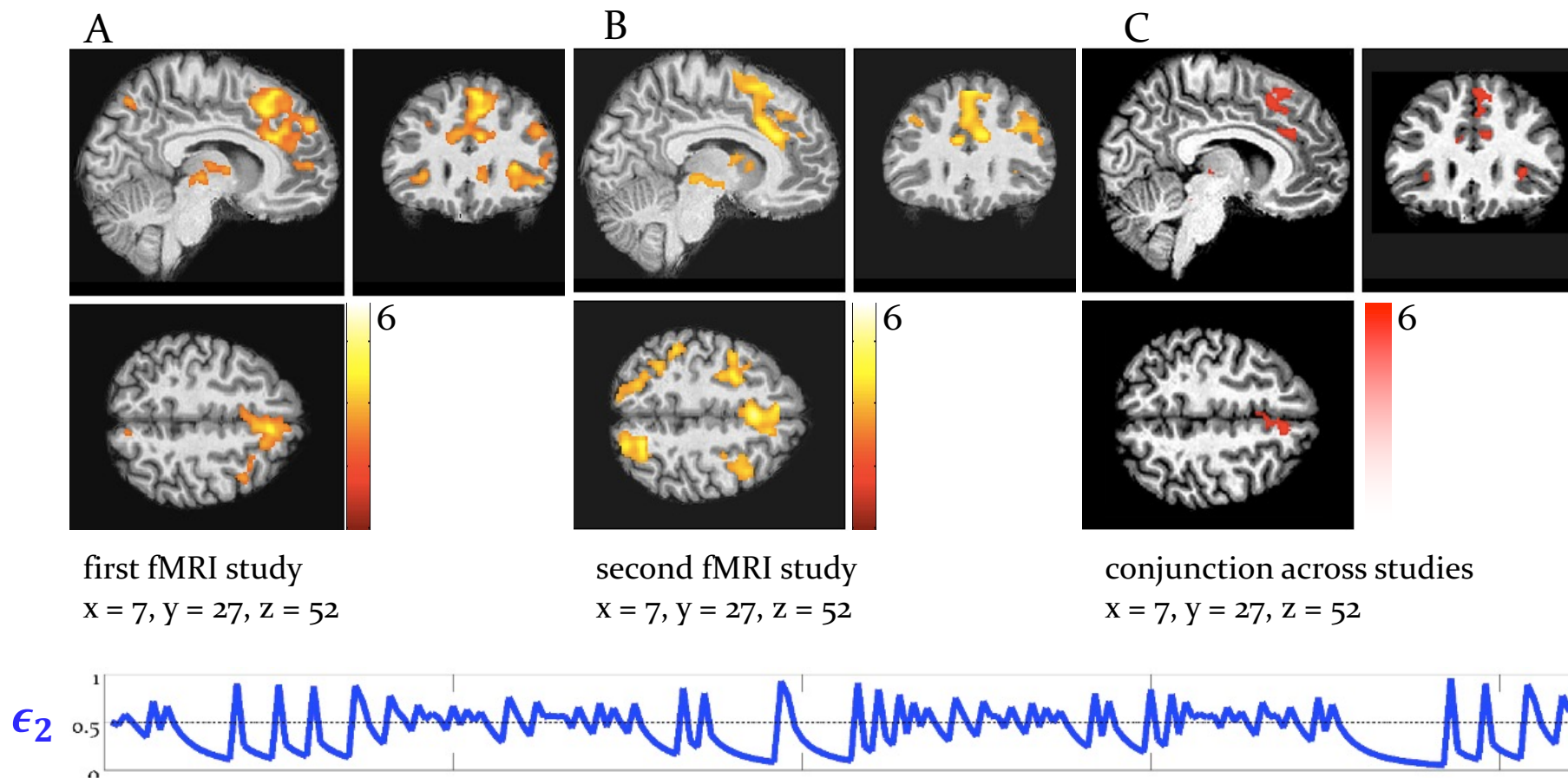
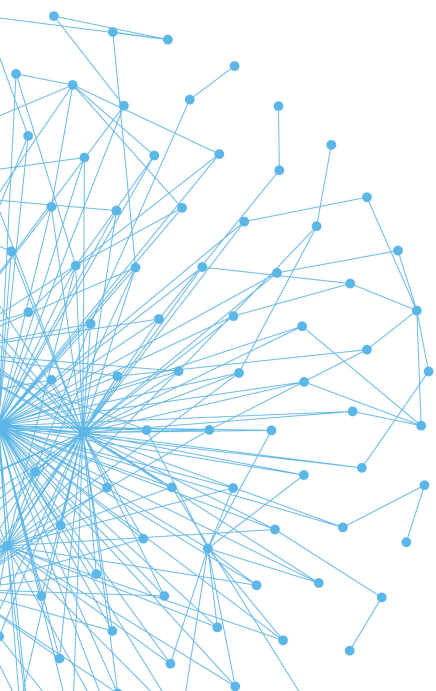


Experimental Paradigm

- Inferring on the intentions of others

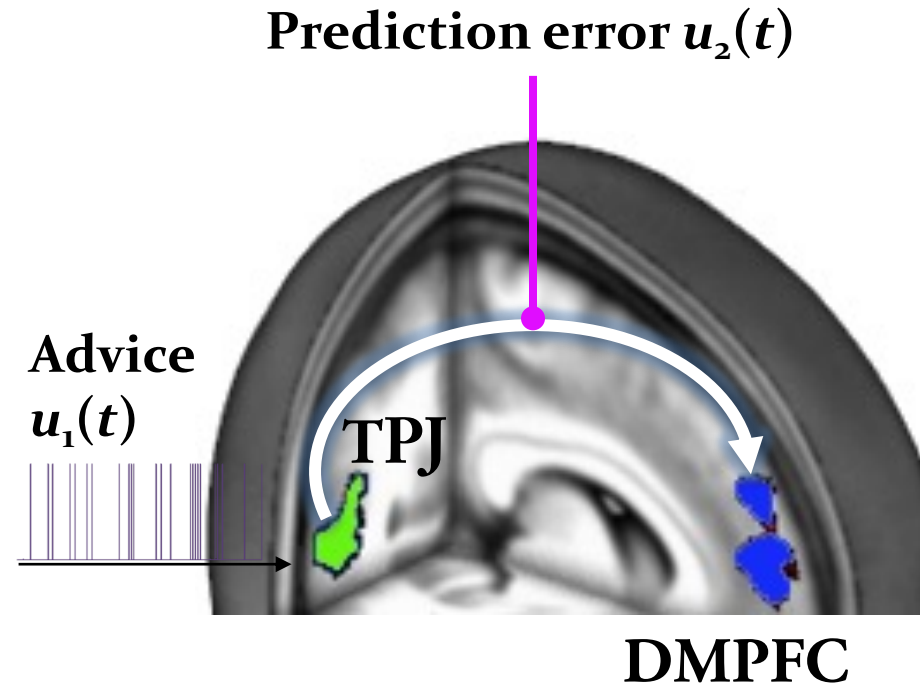
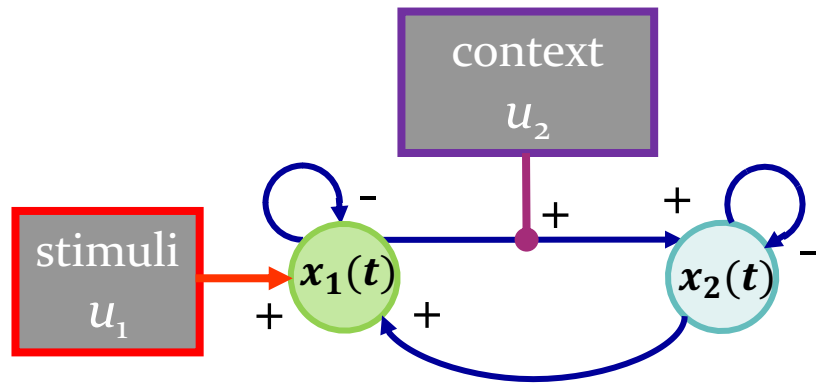


Advice Prediction Error



Diaconescu et al., 2017, *Soc Cogn Affect Neurosci*

Dynamic Causal Modelling for fMRI

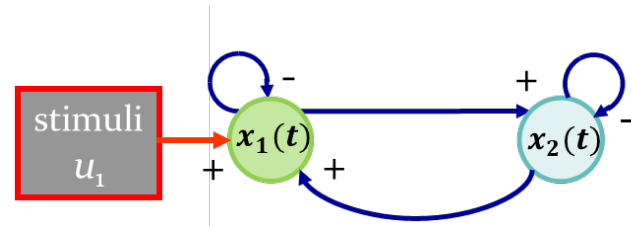


$$\dot{x} = Ax + u_2 B^{(2)} x + C u_1$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sigma & 0 \\ a_{12} & \sigma \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ b_{12}^{(2)} & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} c_{11} & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

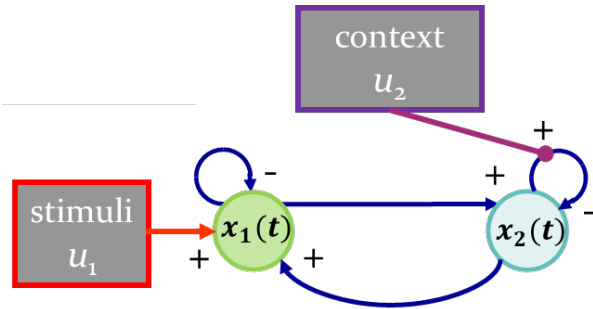
Model Space

1. No modulation



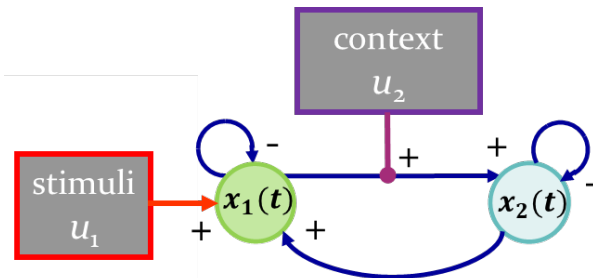
$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sigma & 0 \\ a_{12} & \sigma \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} c_{11} & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

2. Modulation of self-inhibition



$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sigma & 0 \\ a_{12} & \sigma \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ 0 & b_{22} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} c_{11} & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

3. Modulation of forward connection



$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sigma & 0 \\ a_{12} & \sigma \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + u_2 \begin{bmatrix} 0 & 0 \\ b_{12} & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} c_{11} & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

Types of model validity

1) Face Validity:

- Model Specification
- Simulation
- Inversion
- Diagnostics

In this tutorial

2) Construct Validity:

- VOI Extraction
- Model Specification
- Inversion
- Diagnostics
- Model Selection

3) Predictive Validity

