

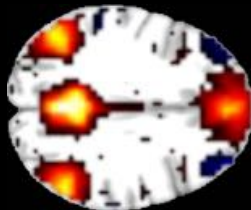
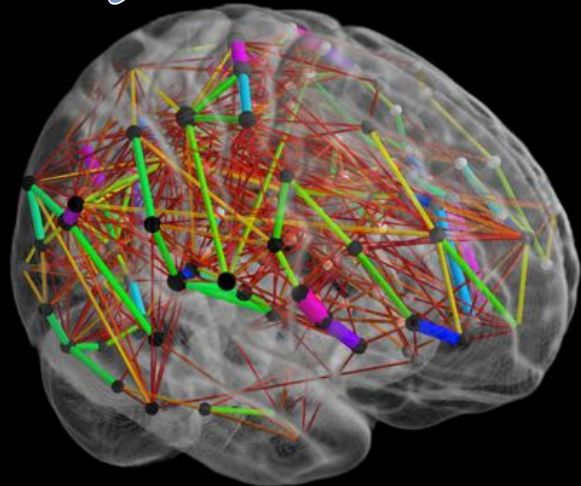
Functional connectomics: Extracting and quantifying connectivity in fMRI

Gaël Varoquaux

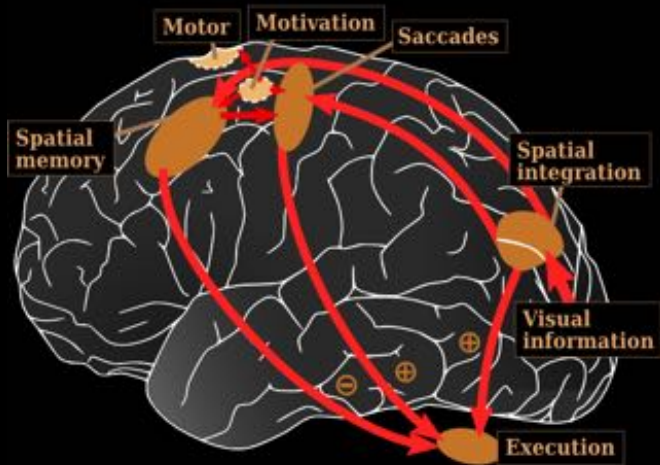


Inria

NeuroSpin

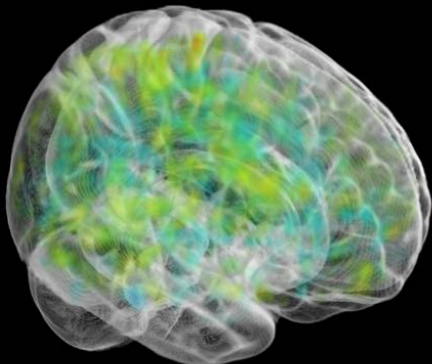


Functional connectivity

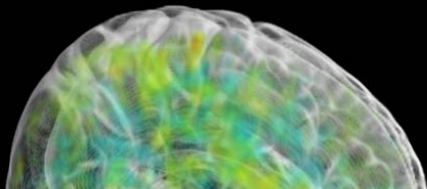


Captures functional interactions

Probing rest



- Activation mapping is paradigm-driven: not ecologic
Resting-state probes *intrinsic* structure
- Activation mapping requires demanding tasks
⇒ inapplicable to diminished subjects
Resting-state is easily applicable everywhere



Population imaging

- Scanning many subjects to study variability
 - Links with neuropsychological profiling, genomics...
 - A window to imaging epidemiology
- Rest fMRI on **dozens of thousands** of subjects

- Activation mapping requires demanding tasks
⇒ inapplicable to diminished subjects

Resting-state is easily applicable everywhere

The brain at rest?

Metabolism (measured via PET)

- The brain represents 2% of body weight, but 20% of energy consumed
- Difficult cognitive tasks modulate consumption by less than 10%

[Raichle and Mintun 2006]

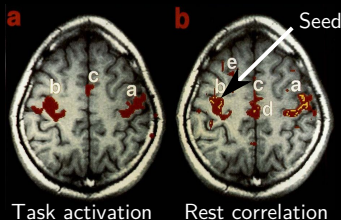
- Neural firing never stop (EEG/MEG evidence)

Study of brain activity in the absence of task
“Resting state”

Resting-state activity to study cognition?

Shared structured between on-going and evoked

[Biswal... 1995]

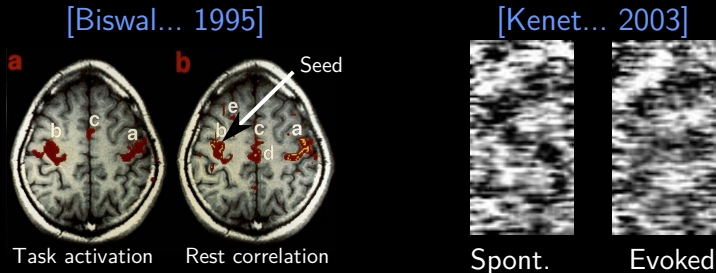


[Biswal... 1995]: **fMRI**

- Finger-tapping task to map the motor finger cortex
- During rest: which voxels correlate to the activity of this region?

Resting-state activity to study cognition?

Shared structured between on-going and evoked

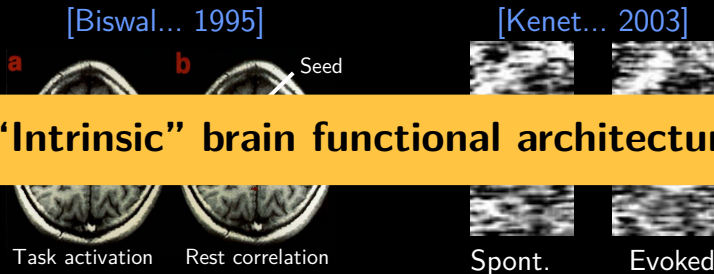


[Kenet... 2003]: **Voltage sensitive dye imaging**

- Visual cortex: cortical columns related to stimuli orientation
- Without stimuli, similar activity maps sometimes appear

Resting-state activity to study cognition?

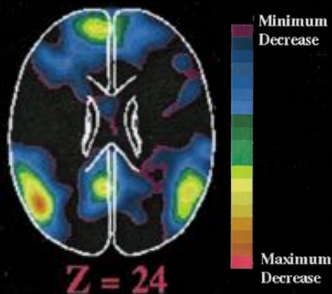
Shared structured between on-going and evoked



- The physical brain architecture (connections, cortical columns) is present in the absence of stimuli

Brain structures not directly task-related

The “default mode network”

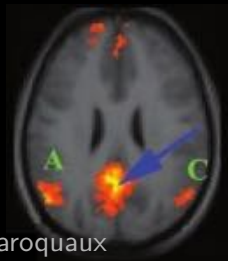


- Brain regions that deactivate during task

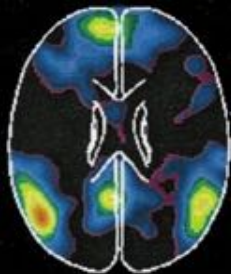
[Raichle... 2001]

- Appear as an integrated network during rest

[Greicius... 2003]



Notion of resting-state network



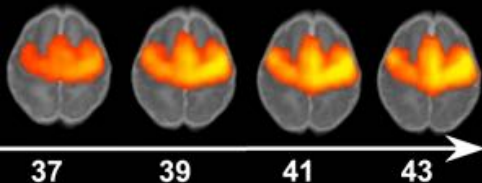
- Resting-state activity can be decomposed into networks
- How to do it systematically is a difficult question...

Capturing behavior or phenotype

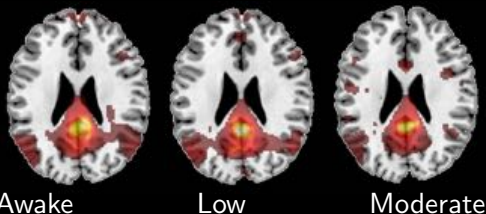
[Lewis... 2009] *Learning sculpts the spontaneous activity of the resting human brain*

Strong perceptual training changed resting-state correlations

Cognition-less intrinsic activity



[Doria... 2010] *Emergence of resting state networks in the preterm human brain*

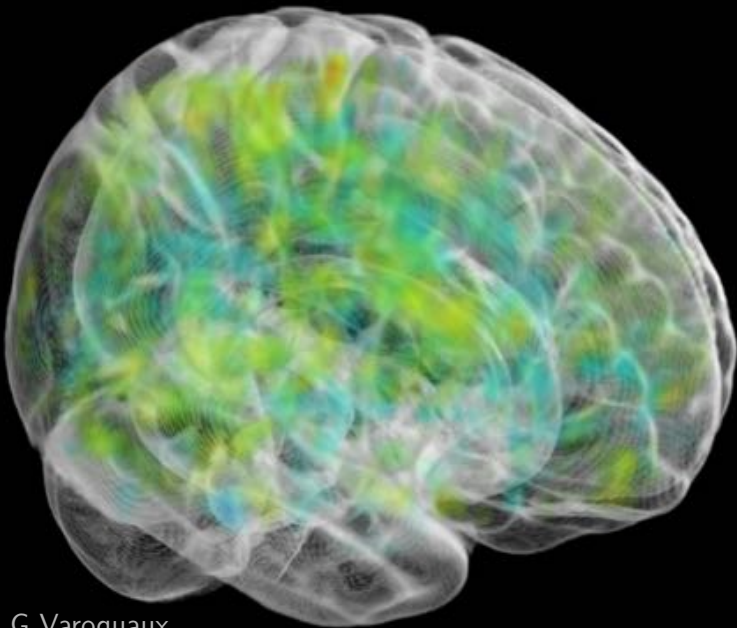


[Stamatakis... 2010] *Changes in resting neural connectivity during propofol sedation*

Functional connectivity and resting-state

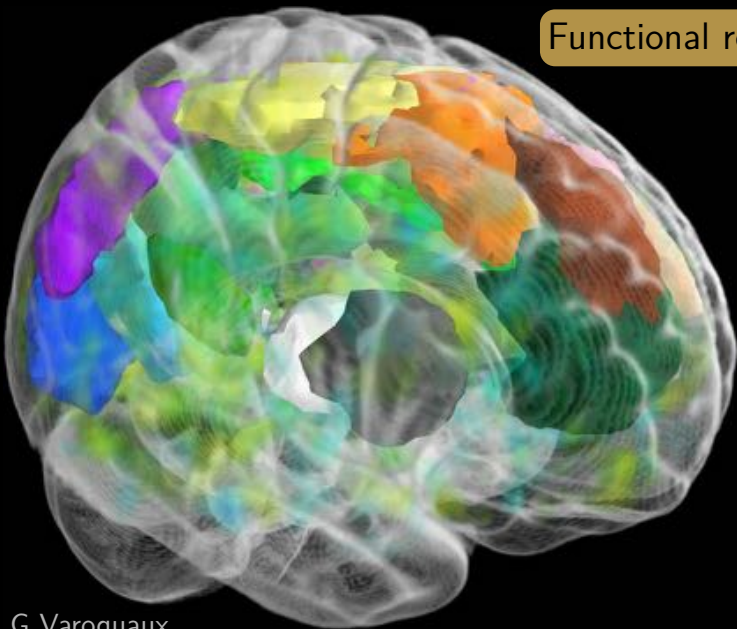
- Notion of distributed functional networks
- “Functional connectivity” links and reveals them
- They correspond to an “intrinsic” brain architecture
- They can capture phenotype with simple experiments applicable disabled patient

Data analysis: conceptual models



Data analysis: conceptual models

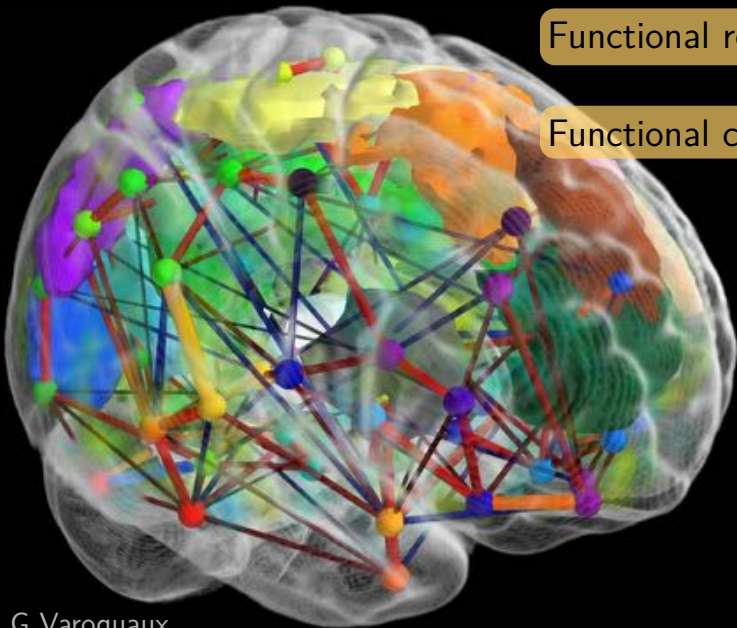
Functional regions



Data analysis: conceptual models

Functional regions

Functional connections

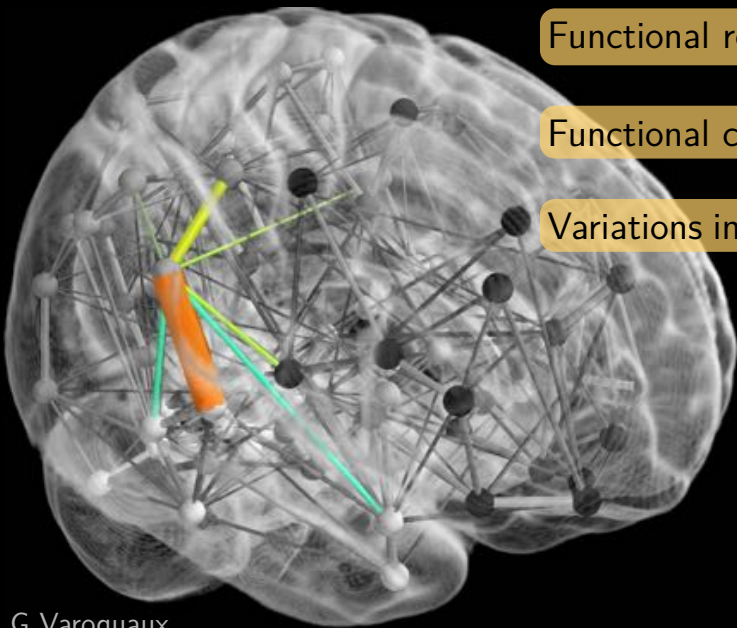


Data analysis: conceptual models

Functional regions

Functional connections

Variations in connections

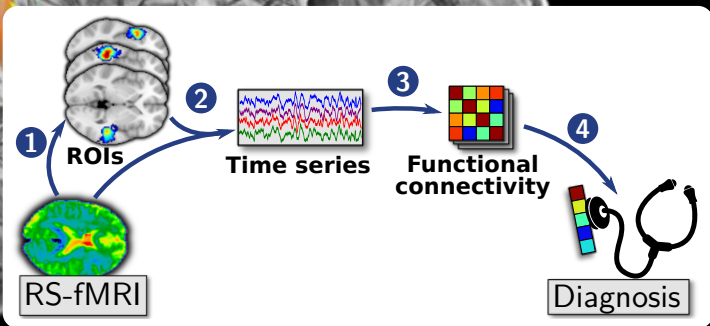


Data analysis: conceptual models

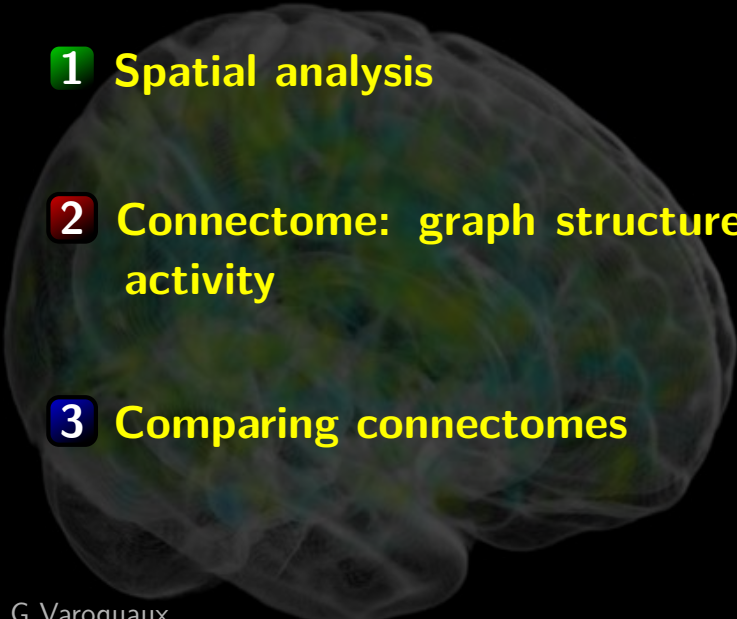
Functional regions

Functional connections

Variations in connections



Outline

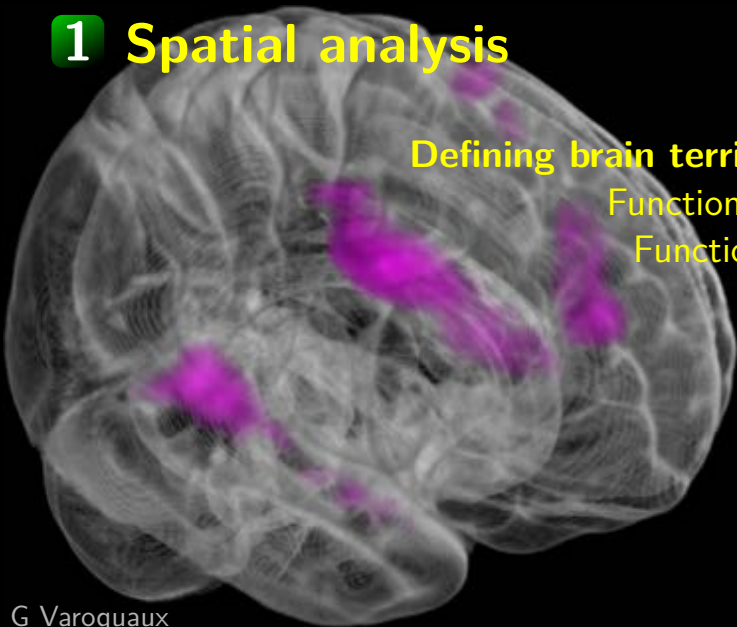
- 
- 1 Spatial analysis**
 - 2 Connectome: graph structure of brain activity**
 - 3 Comparing connectomes**

1 Spatial analysis

Defining brain territories:

Functional networks

Functional regions



Defining functional regions

Dividing the brain in regions

anatomical atlases, functional atlases, region extraction methods

Some examples



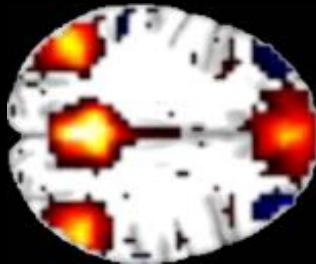
1 Anatomical regions and atlases

- Anatomical atlases do not resolve functional structures

Harvard Oxford

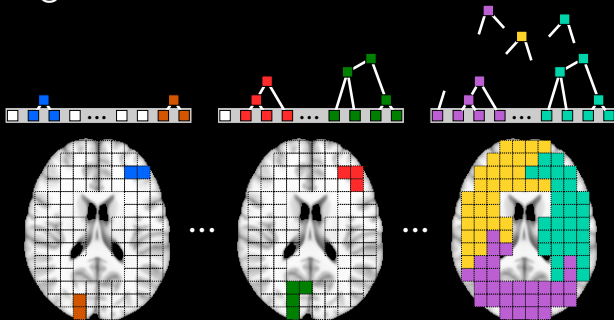


AAL



1 Clustering approaches

- Group together voxels with similar time courses



Give a *parcellation*:

each and every voxel is affected to one cluster

[Thirion... 2014]

1 Clustering approaches: K-Means



Finds cluster centers (prototype time-series) and assignments to minimize squared residuals

Pros

- There exists fast variants
- Good for few clusters

Cons

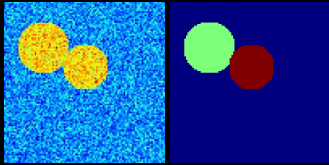
- No spatial constraint
⇒ (smooth the data)

KMeans



[Thirion... 2014]

1 Clustering approaches: Normalized cuts



A variant of *spectral clustering*

Adds a “surface energy” term: cost of cutting the graph of neighbors

Pros

- Spatial constraints
- Good for few clusters

Cons

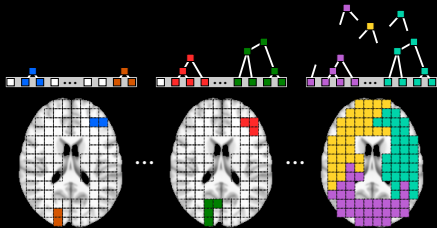
- Slow
- Very geometrical

Ncuts [Craddock 2011]



[Craddock... 2012, Thirion... 2014]

1 Clustering approaches: Ward clustering



An agglomerative clustering approach that minimizes variance

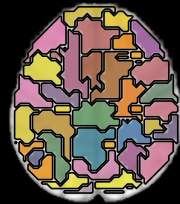
Pros

- Fast spatial constraints (even with many clusters)
- Good for many clusters

Cons

- Capture noise in big clusters

Ward

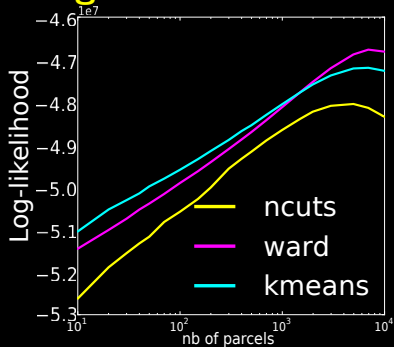


[Thirion... 2014]

1 Clustering: Which approach?

Validation is hard

Signal fit

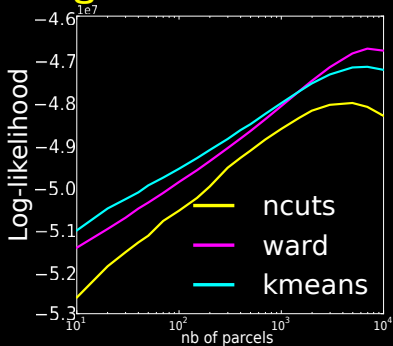


[Thirion... 2014]

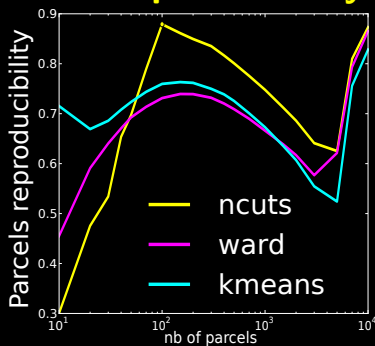
1 Clustering: Which approach?

Validation is hard

Signal fit



Parcel reproducibility



- K-means for small # of clusters
- Ward for large # of clusters

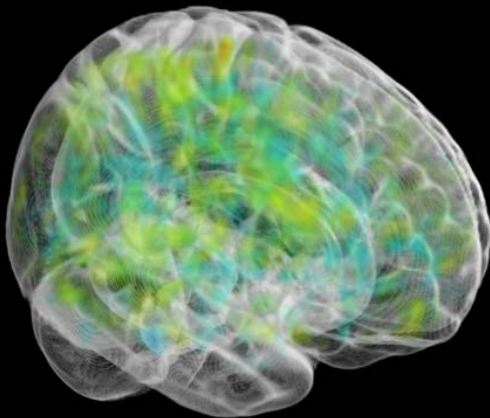
[Thirion... 2014]

1 Network extraction: linear decompositions models

Working hypothesis:

Observing linear mixtures of networks at rest

Time courses



1 Network extraction: linear decompositions models

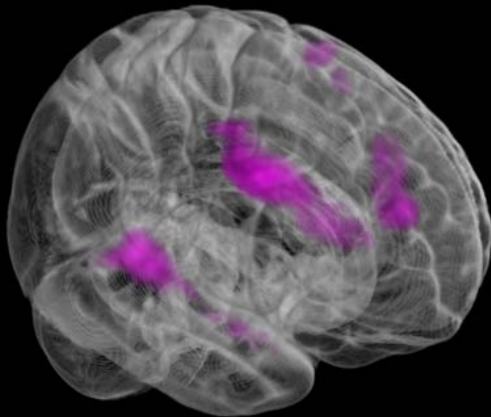
Working hypothesis:

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Time courses



Language

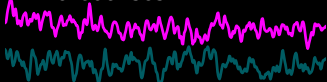


1 Network extraction: linear decompositions models

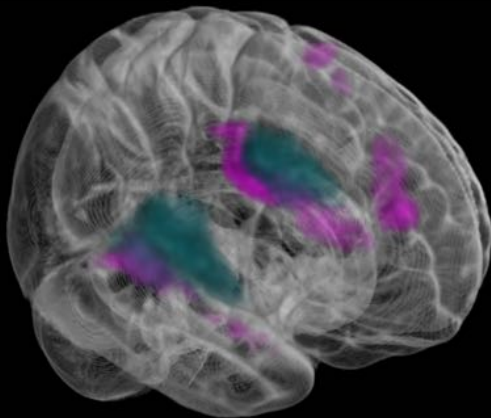
Working hypothesis:

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Audio

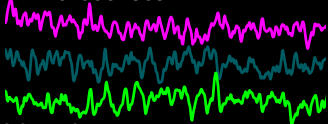


1 Network extraction: linear decompositions models

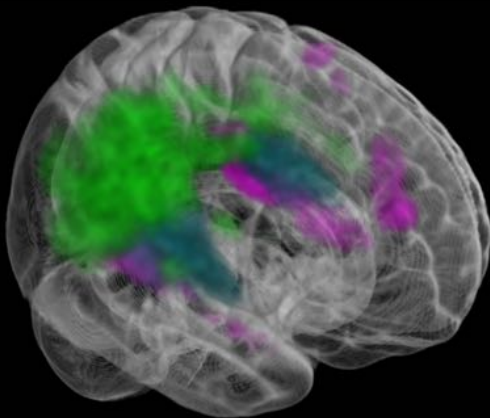
Working hypothesis:

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Time courses



Visual

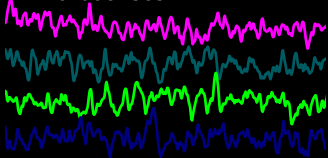


1 Network extraction: linear decompositions models

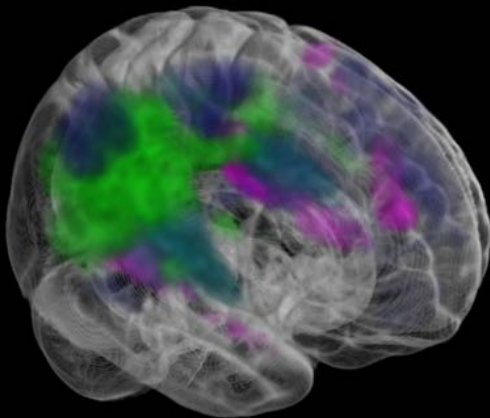
Working hypothesis:

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Time courses



Dorsal Att.

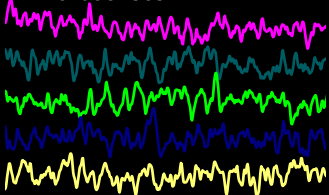


1 Network extraction: linear decompositions models

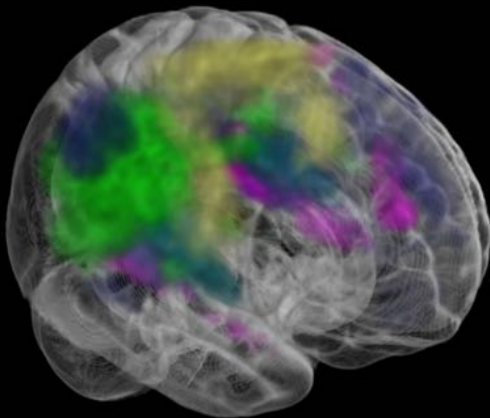
Working hypothesis:

Observing linear mixtures of networks at rest

Time courses



Motor

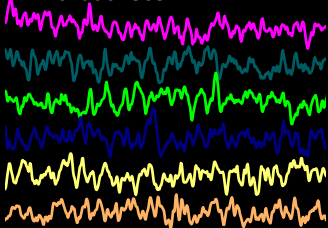


1 Network extraction: linear decompositions models

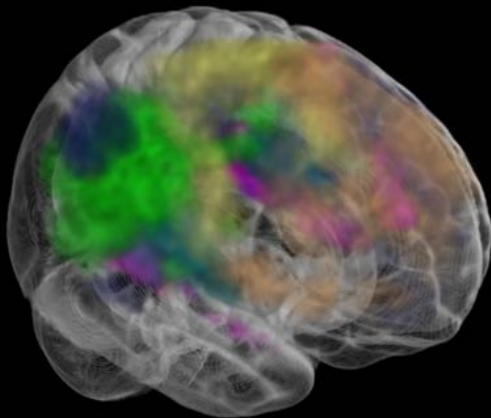
Working hypothesis:

Observing linear mixtures of networks at rest

Time courses



Salience

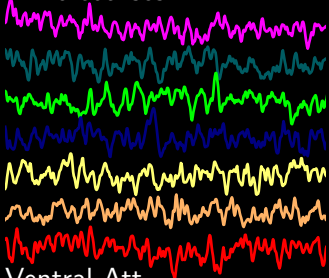


1 Network extraction: linear decompositions models

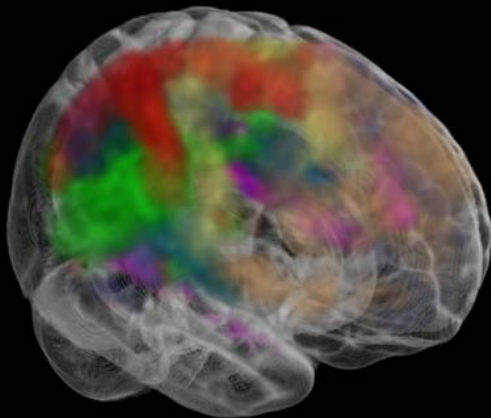
Working hypothesis:

Observing linear mixtures of networks at rest

Time courses



Ventral Att.

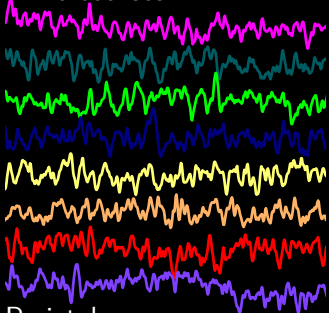


1 Network extraction: linear decompositions models

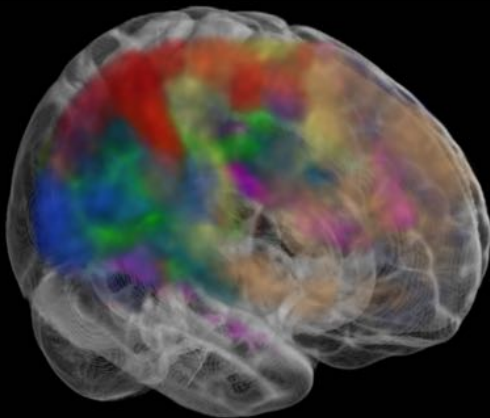
Working hypothesis:

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Time courses



Parietal

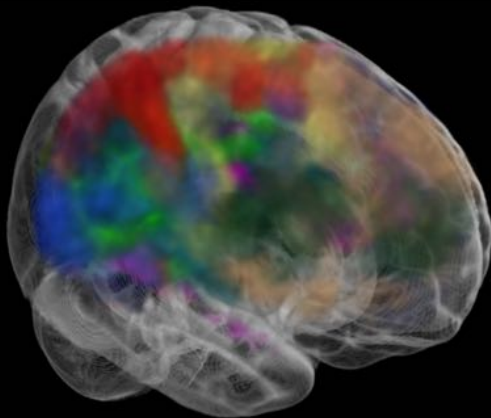
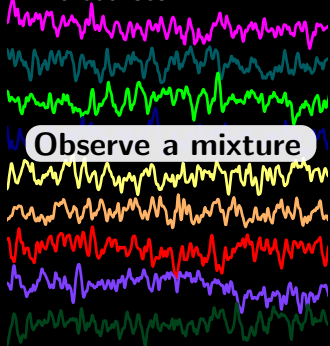


1 Network extraction: linear decompositions models

Working hypothesis:

Observing linear mixtures of networks at rest

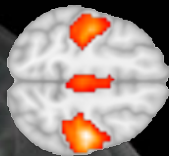
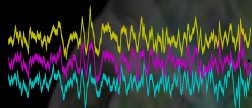
Time courses



How to unmix networks?

1 Spatial modes: ICA decomposition

$$\begin{matrix} \text{voxels} \\ \text{time} \end{matrix} \begin{bmatrix} Y \end{bmatrix} = \begin{matrix} \text{time} \\ \text{time} \end{matrix} \begin{bmatrix} E \end{bmatrix} \cdot \begin{matrix} \text{voxels} \\ \text{voxels} \end{matrix} \begin{bmatrix} S \end{bmatrix} + \begin{matrix} \text{voxels} \\ \text{time} \end{matrix} \begin{bmatrix} N \end{bmatrix}$$



Decomposing time series into:

- covarying spatial maps, **S**
- uncorrelated residuals, **N**

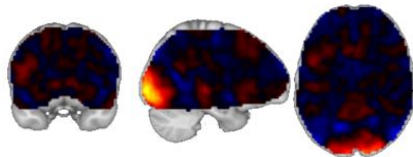
ICA: minimize mutual information across S

[Kiviniemi... 2003, Beckmann and Smith 2004, Varoquaux... 2010c]

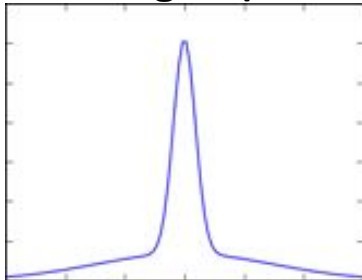
1 Spatial modes: ICA decomposition

voxels

voxels



Histogram of interesting maps are non-Gaussian

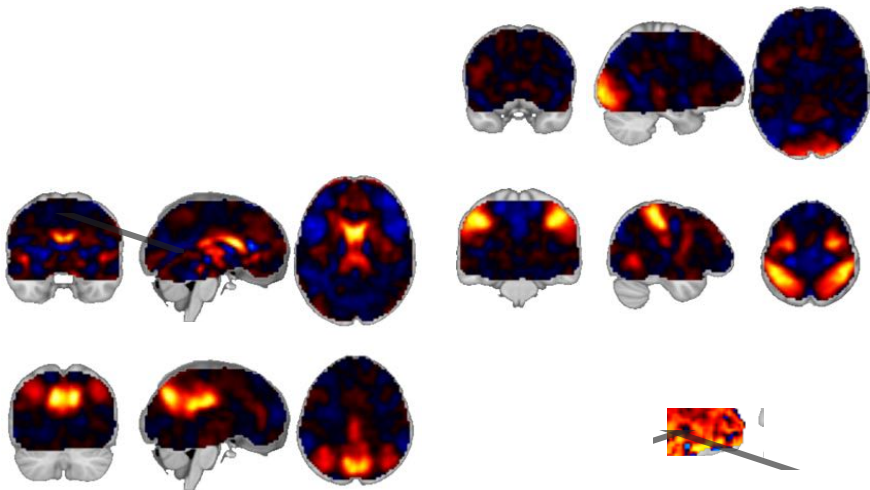


ICA: minimize mutual information across S

1 Spatial modes: ICA decomposition

voxels

voxels



ICA: minimize mutual information across S

1 Spatial modes: Sparse decomposition


$$\begin{matrix} \text{voxels} \\ \text{time} \end{matrix} \begin{bmatrix} \mathbf{Y} \end{bmatrix} = \begin{matrix} \text{time} \\ \text{voxels} \end{matrix} \begin{bmatrix} \mathbf{E} \end{bmatrix} \cdot \begin{matrix} \text{voxels} \\ \text{time} \end{matrix} \begin{bmatrix} \mathbf{S} \end{bmatrix} + \begin{matrix} \text{voxels} \\ \text{time} \end{matrix} \begin{bmatrix} \mathbf{N} \end{bmatrix}$$

Estimation via minimization:

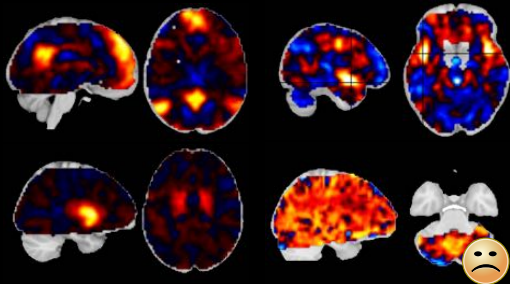
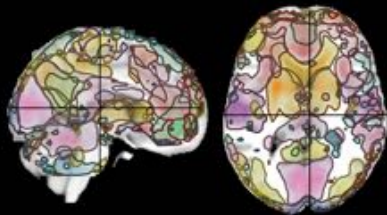
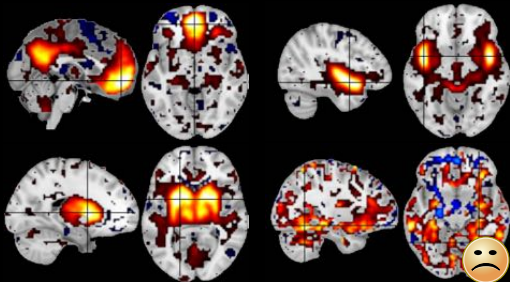
loss (error term) + penalty

$$\mathbf{E}, \mathbf{S} = \underset{\mathbf{E}, \mathbf{S}}{\operatorname{argmin}} \|\mathbf{Y} - \mathbf{E}\mathbf{S}^T\|^2 + \lambda \|\mathbf{S}\|_1$$

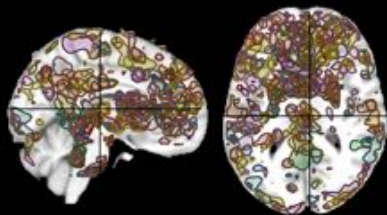
ℓ_1 norm on \mathbf{S} creates sparsity

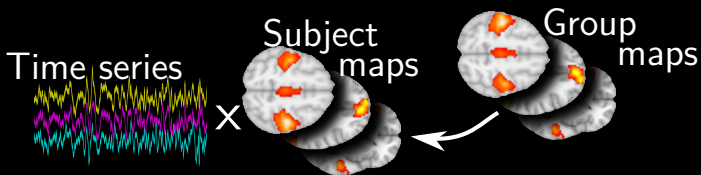
Sparse decompositions: sparse penalty on maps

1 Spatial modes: Sparse decomposition



ICA





- Subject level spatial patterns:

$$\mathbf{Y}^s = \mathbf{U}^s \mathbf{V}^{sT} + \mathbf{E}^s, \quad \mathbf{E}^s \sim \mathcal{N}(0, \sigma \mathbf{I})$$

- Group level spatial patterns:

$$\mathbf{V}^s = \mathbf{V} + \mathbf{F}^s, \quad \mathbf{F}^s \sim \mathcal{N}(0, \zeta \mathbf{I})$$

- Sparsity and spatial-smoothness prior:

$$\mathbf{V} \sim \exp(-\xi \Omega(\mathbf{V})), \quad \Omega(\mathbf{v}) = \|\mathbf{v}\|_1 + \frac{1}{2} \mathbf{v}^T \mathbf{L} \mathbf{v}$$

Estimation: maximum a posteriori

$$\operatorname{argmin}_{\mathbf{U}^s, \mathbf{V}^s, \mathbf{V}} \sum_{\text{subjects}} \left(\underbrace{\|\mathbf{Y}^s - \mathbf{U}^s \mathbf{V}^{sT}\|_{\text{Fro}}^2}_{\text{Data fit}} + \mu \underbrace{\|\mathbf{V}^s - \mathbf{V}\|_{\text{Fro}}^2}_{\substack{\text{Subject} \\ \text{variability}}} \right) + \lambda \underbrace{\Omega(\mathbf{V})}_{\substack{\text{Penalization: sparse} \\ \text{and smooth maps}}}$$

Estimation: maximum a posteriori

$$\operatorname{argmin}_{\mathbf{U}^s, \mathbf{V}^s, \mathbf{V}} \sum_{\text{suets}} \left(\underbrace{\|\mathbf{Y}^s - \mathbf{U}^s \mathbf{V}^s{}^T\|_{\text{Fro}}^2}_{\text{Data fit}} + \underbrace{\mu \|\mathbf{V}^s - \mathbf{V}\|_{\text{Fro}}^2}_{\text{Subject variability}} \right) + \lambda \underbrace{\Omega(\mathbf{V})}_{\text{Penalization: sparse and smooth maps}}$$

Alternate optimization on $\mathbf{U}^s, \mathbf{V}^s, \mathbf{V}$:

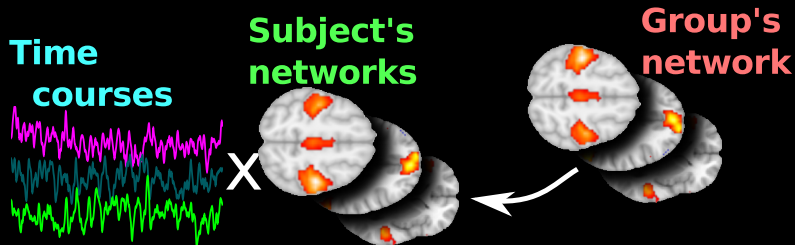
Update \mathbf{U}^s : standard dictionary learning procedure

[Mairal... 2010]

Update \mathbf{V}^s : ridge regression on $(\mathbf{V}^s - \mathbf{V})^T$

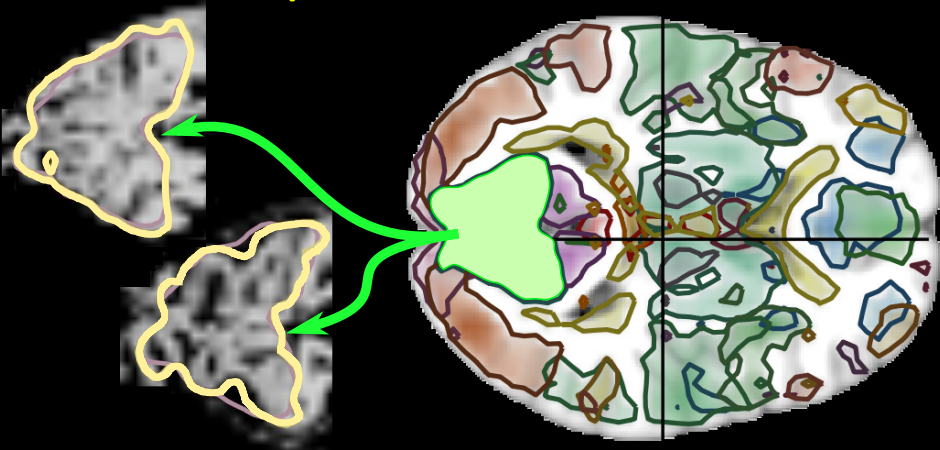
Update \mathbf{V} : proximal operator for $\lambda \Omega$:

$$\operatorname{argmin}_{\mathbf{v}} \sum_{s=1}^S \frac{1}{2} \|\mathbf{v}^s - \mathbf{v}\|_2^2 + \gamma \Omega(\mathbf{v}) = \operatorname{prox}_{\gamma/S \Omega} \bar{\mathbf{v}}, \quad \bar{\mathbf{V}} = \operatorname{mean}_s \mathbf{V}^s$$



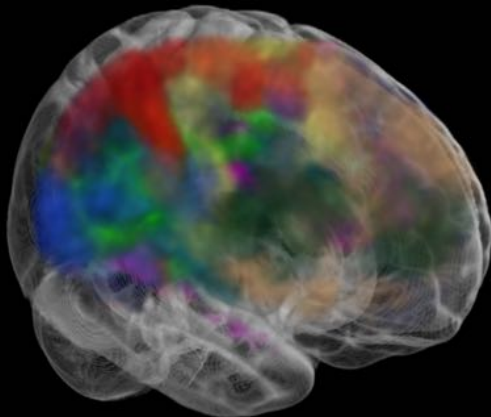
Multi-Subject Dictionary Learning

Individual maps + Population-level atlas



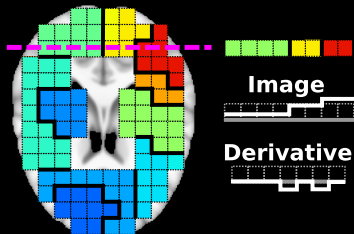
1 Defining regions: linear decompositions

[Kiviniemi... 2009] Extracting many networks with ICA almost forms a brain parcellation



1 In dictionary learning: Total-variation MSDL

Create a region-forming penalty:

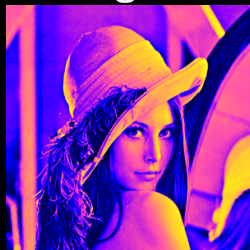


Total-variation penalization

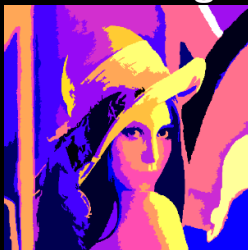
Impose sparsity on the gradient of the image:

$$p(\mathbf{w}) = \ell_1(\nabla \mathbf{w})$$

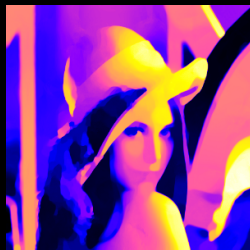
Original



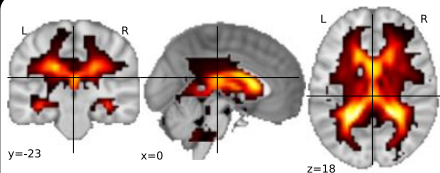
Clustering



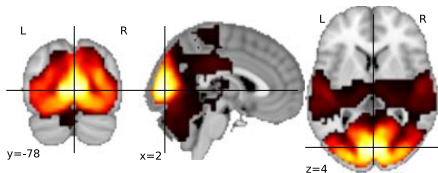
Total-variation



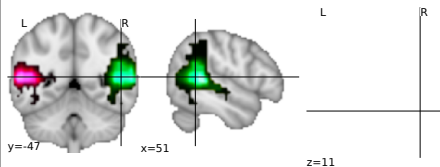
1 In dictionary learning: Total-variation MSDL



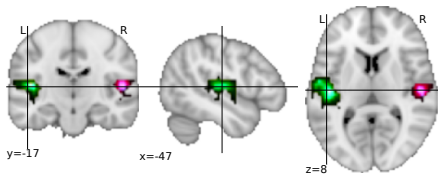
Ventricular system



Visual Cortex



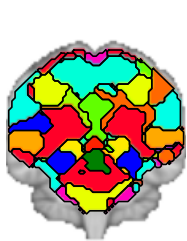
TPJ



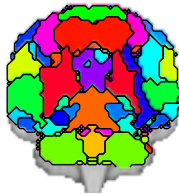
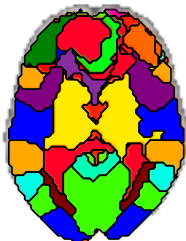
Auditory Network

[Abraham... 2013]

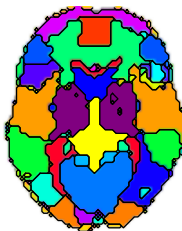
Data-driven brain parcellations



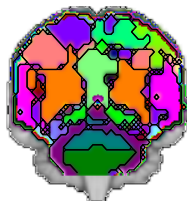
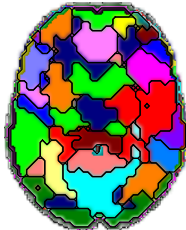
MSDL



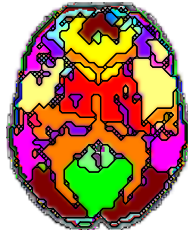
Group ICA



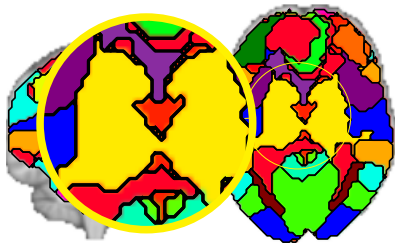
Ward



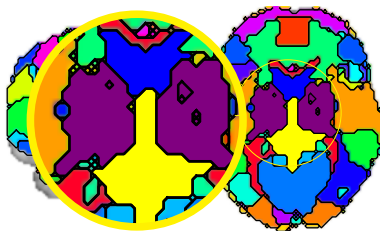
K-Means



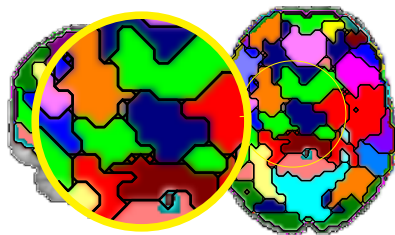
Data-driven brain parcellations



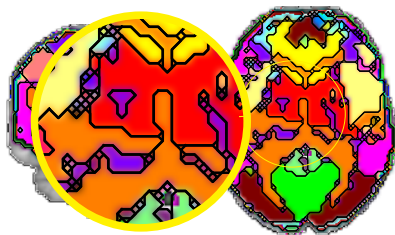
MSDL



Group ICA

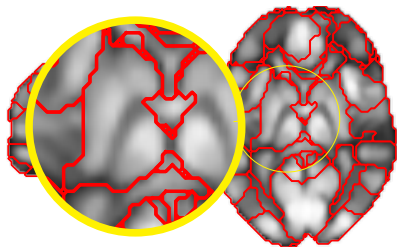


Ward

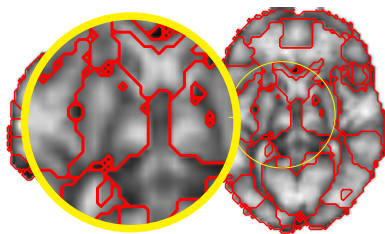


K-Means

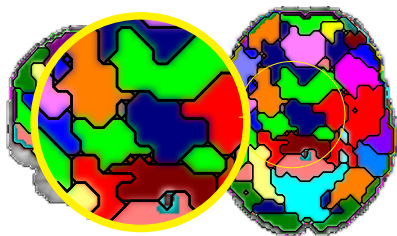
Data-driven brain parcellations



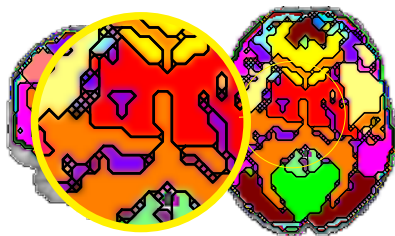
MSDL



Group ICA



Ward



K-Means

Functional regions



AAL



Smith 2009
ICAs



Craddock
2011 Ncuts



Abraham 2013
TV-MSDL



Ward



Harvard-
Oxford



High model
order ICA



K-Means

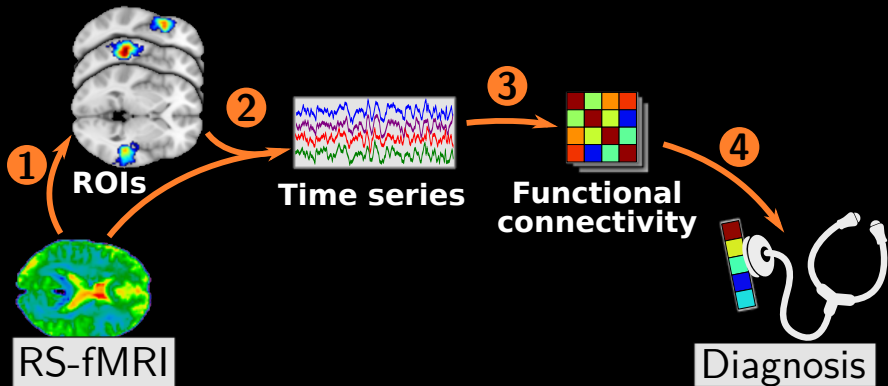


Varoquaux
2011 Smooth-
MSDL

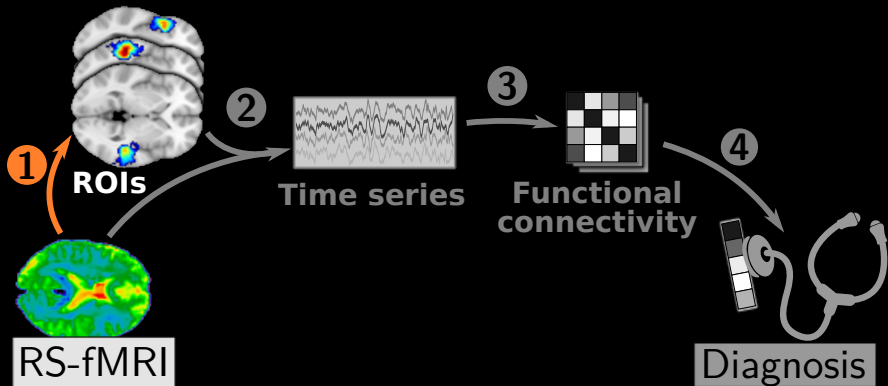


Yeo 2011

1 In connectome prediction settings

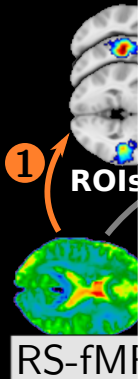


1 In connectome prediction settings

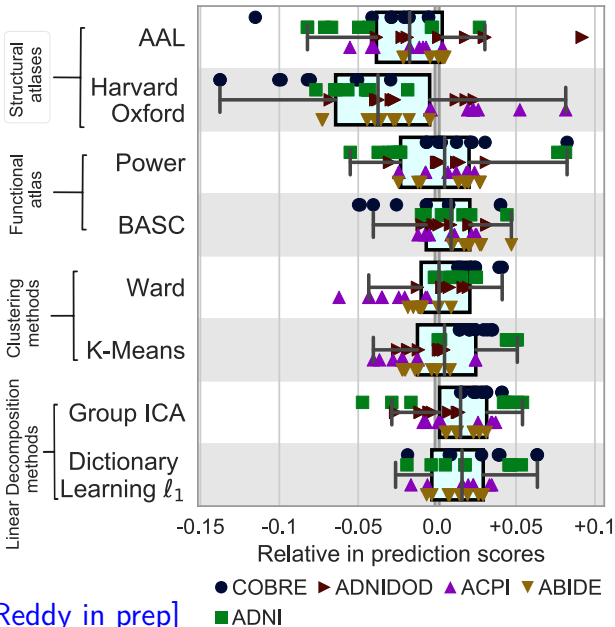


Choice of regions for best prediction?

1 In connectome prediction settings

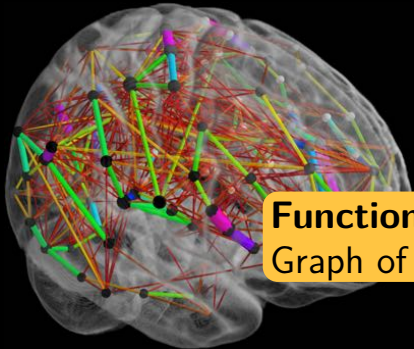


Choice



[Reddy in prep]

2 **Connectome: graph structure of brain activity**



Functional connectome

Graph of interactions between regions

[Varoquaux and Craddock 2013]

2 Graphical model in cognitive neuroscience



Whish list

- Causal links
- Directed model:

$$IPS = V2 + MT$$

$$FEF = IPS + ACC$$

2 Graphical model in cognitive neuroscience

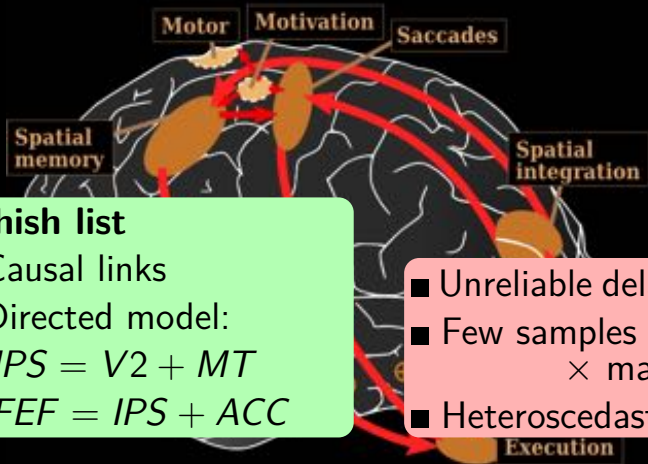


Whish list

- Causal links
- Directed model:
 $IPS = V2 + MT$
 $FEF = IPS + ACC$

- Unreliable delays (HRF)
- Few samples
 × many signals
- Heteroscedastic noise

2 Graphical model in cognitive neuroscience



Whish list

- Causal links

- Directed model:

$$IPS = V2 + MT$$

$$FEF = IPS + ACC$$

- Unreliable delays (HRF)

- Few samples

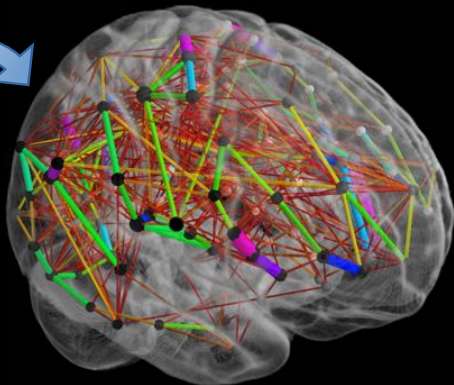
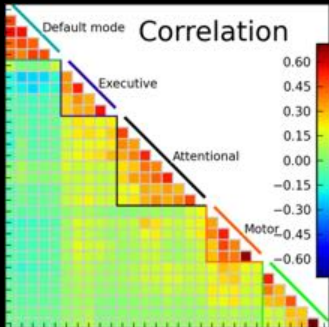
× many signals

- Heteroscedastic noise

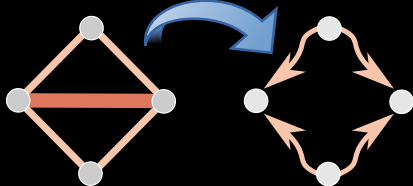
Independence structure

Knowing *IPS*, *FEF* is independent of *V2* and *MT*

2 From correlations to connectomes



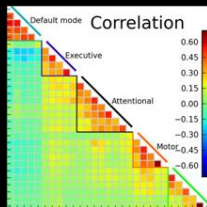
Conditional independence structure?



2 Probabilistic model for interactions

- Simplest **data generating process**
= multivariate normal:

$$\mathcal{P}(\mathbf{X}) \propto \sqrt{|\boldsymbol{\Sigma}^{-1}|} e^{-\frac{1}{2} \mathbf{x}^T \boldsymbol{\Sigma}^{-1} \mathbf{x}}$$



- Model parametrized by inverse covariance matrix,
 $\mathbf{K} = \boldsymbol{\Sigma}^{-1}$: **conditional** covariances

- Goodness of fit:

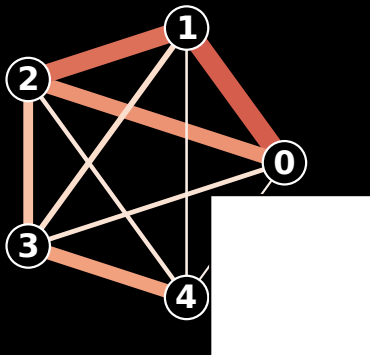
likelihood of observed covariance $\hat{\boldsymbol{\Sigma}}$ in model $\boldsymbol{\Sigma}$

$$\mathcal{L}(\hat{\boldsymbol{\Sigma}} | \mathbf{K}) = \log |\mathbf{K}| - \text{trace}(\hat{\boldsymbol{\Sigma}} \mathbf{K})$$

2 Graphical structure from correlations

Observations

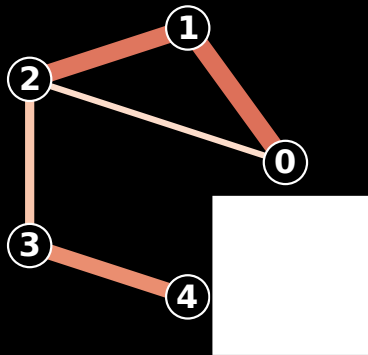
Covariance



Diagonal:
signal variance

Direct connections

Inverse covariance

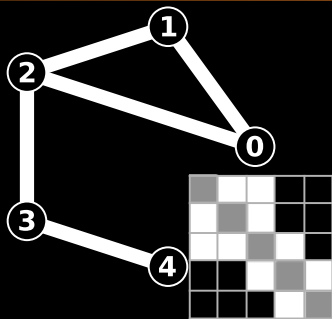


Diagonal:
node innovation

2 Independence structure (Markov graph)

Zeros in partial correlations give **conditional independence**

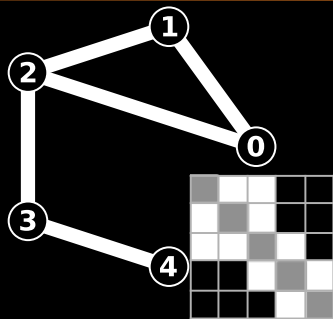
Reflects the large-scale brain interaction structure



2 Independence structure (Markov graph)

Zeros in partial correlations give **conditional independence**

Ill-posed problem:
multi-collinearity
⇒ noisy partial correlations



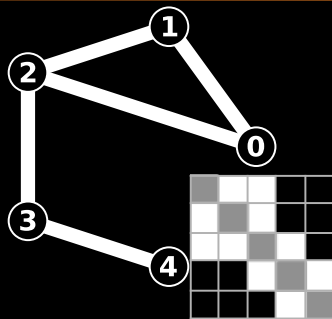
Independence between nodes makes estimation of partial correlations well-conditioned.

Chicken and egg problem

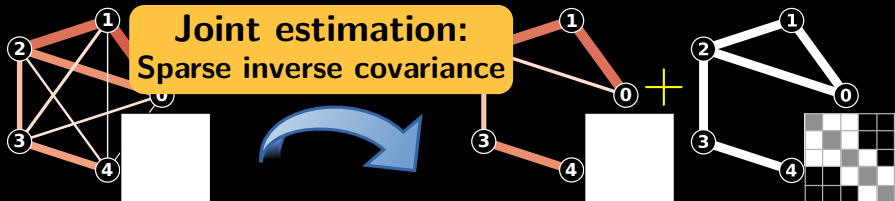
2 Independence structure (Markov graph)

Zeros in partial correlations
give **conditional independence**

Ill-posed problem:
multi-collinearity
⇒ noisy partial correlations



Independence between nodes makes estimation
of partial correlations well-conditioned.



2 Sparse inverse covariance: penalization

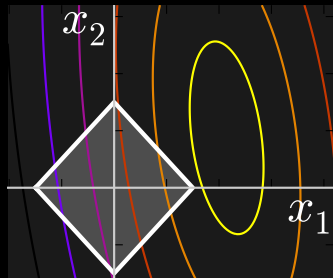
Maximum a posteriori:

- Fit models with a penalty
- Sparsity \Rightarrow Lasso-like problem: ℓ_1 penalization

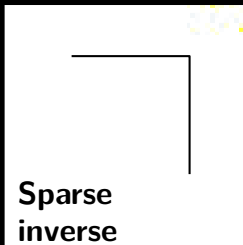
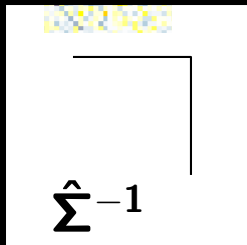
$$\mathbf{K} = \underset{\mathbf{K} \succ 0}{\operatorname{argmin}} \mathcal{L}(\hat{\Sigma} | \mathbf{K}) + \lambda \ell_1(\mathbf{K})$$

Data fit,
Likelihood

Penalization,



2 Sparse inverse covariance: penalization



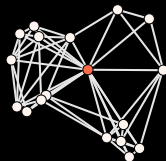
Likelihood of new data (cross-validation)

Subject data, Σ^{-1} -57.1

Subject data, sparse inverse 43.0

Theoretical limitation to sparse recovery

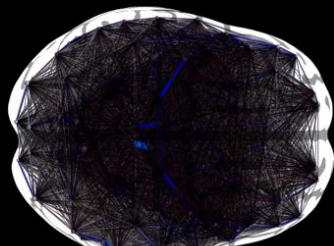
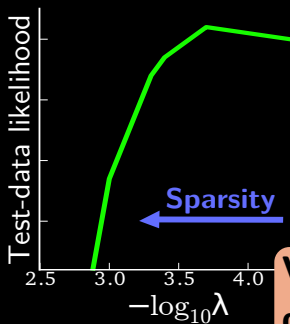
- Number of samples for s edges, p nodes:
 $n = \mathcal{O}((s + p) \log p)$ [Lam and Fan 2009]
- High-degree nodes fail [Ravikumar... 2011]



Empirically

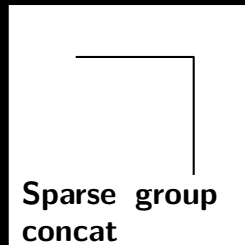
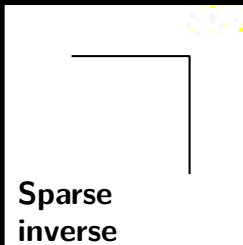
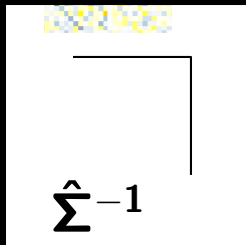
- Optimal graph almost dense

[Varoquaux... 2012]



Very sparse graphs don't fit the data

2 Multi-subject to overcome subject data scarcity



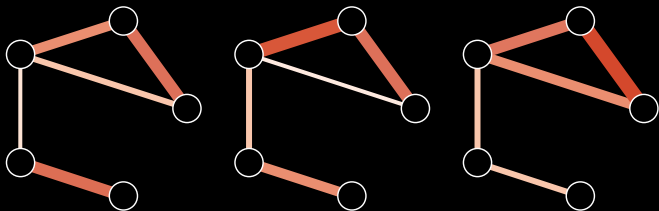
Likelihood of new data (cross-validation)

Subject data, Σ^{-1}	-57.1
Subject data, sparse inverse	43.0
Group concat data, Σ^{-1}	40.6
Group concat data, sparse inverse	41.8

Inter-subject variability

2 Multi-subject sparsity

Common independence structure but different connection values



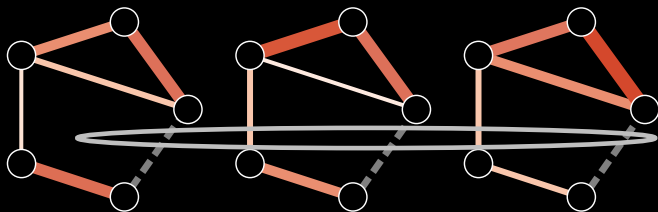
$$\{\mathbf{K}^s\} = \underset{\{\mathbf{K}^s \succ 0\}}{\operatorname{argmin}} \sum_s \mathcal{L}(\hat{\boldsymbol{\Sigma}}^s | \mathbf{K}^s) + \lambda l_{21}(\{\mathbf{K}^s\})$$

Multi-subject data fit,
Likelihood

Group-lasso penalization

2 Multi-subject sparsity

Common independence structure but different connection values

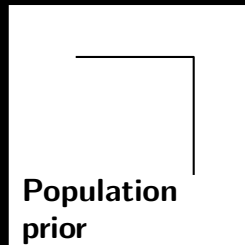
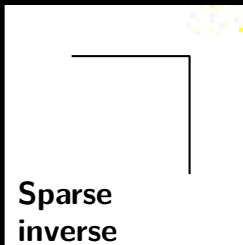
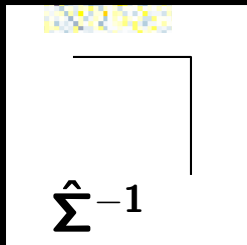


$$\{\mathbf{K}^s\} = \underset{\{\mathbf{K}^s \succ 0\}}{\operatorname{argmin}} \sum_s \mathcal{L}(\hat{\Sigma}^s | \mathbf{K}^s) + \lambda l_{21}(\{\mathbf{K}^s\})$$

Multi-subject data fit,
Likelihood

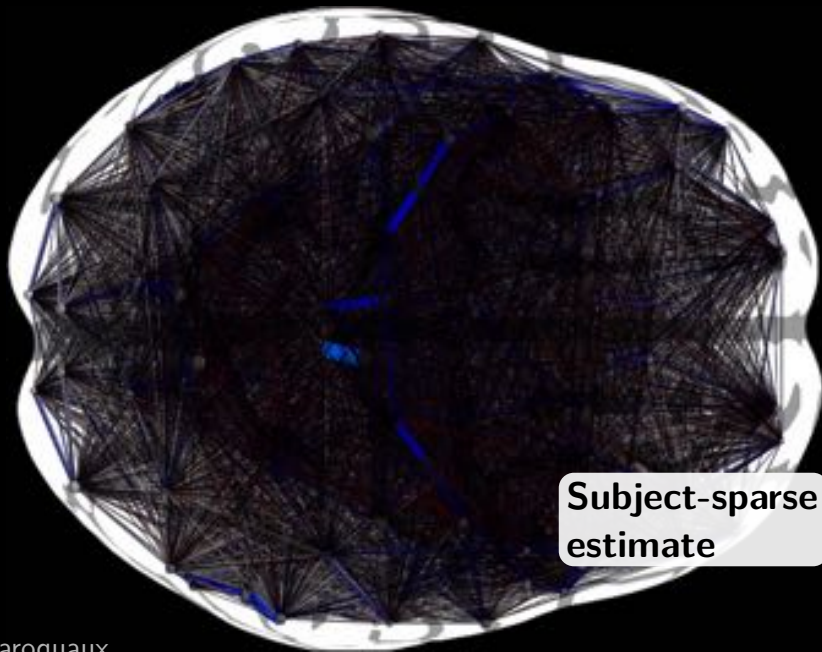
l_1 on the connections of
the l_2 on the subjects

2 Multi-subject sparse graphs perform better

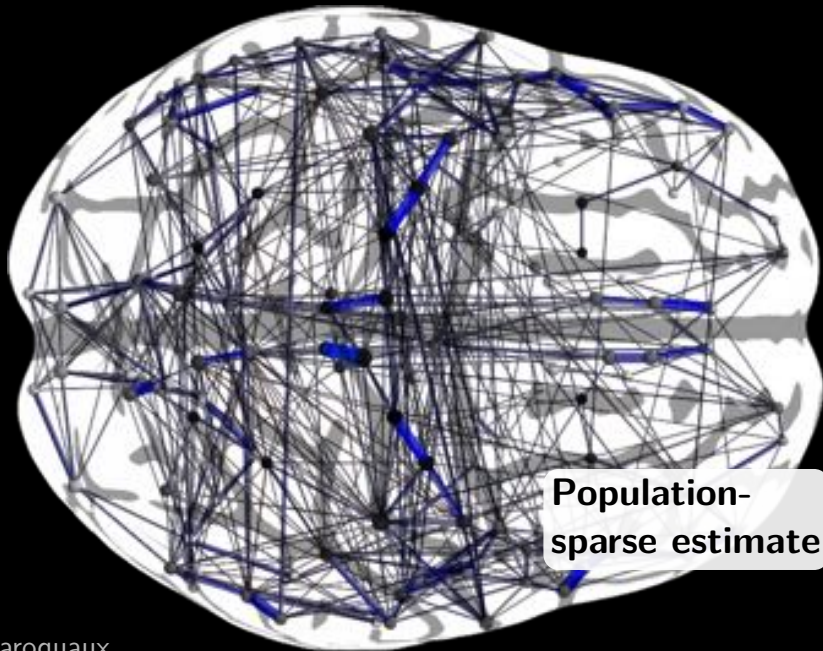


	Likelihood of new data (cross-validation)	sparsity
Subject data, Σ^{-1}	-57.1	
Subject data, sparse inverse	43.0	60% full
Group concat data, Σ^{-1}	40.6	
Group concat data, sparse inverse	41.8	80% full
Group sparse model	45.6	20% full

2 Independence structure of brain activity

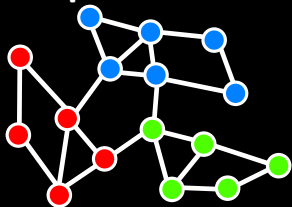


2 Independence structure of brain activity



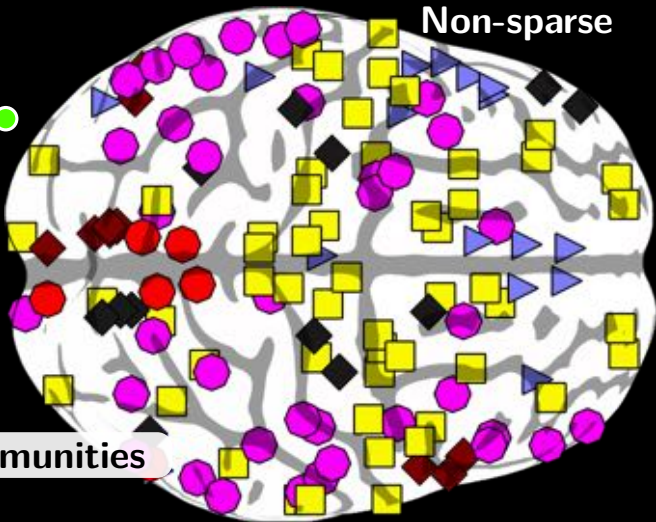
2 Large scale organization: communities

Graph communities



[Eguiluz... 2005]

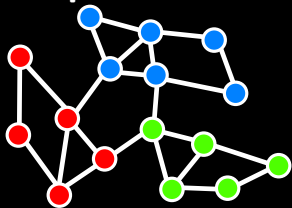
Non-sparse



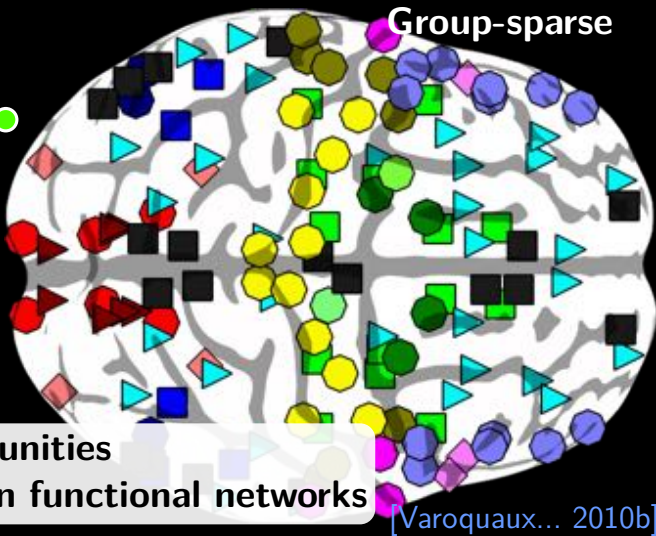
Neural communities

2 Large scale organization: communities

Graph communities



[Eguiluz... 2005]



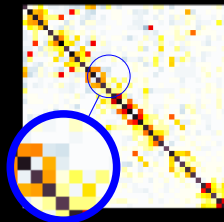
Neural communities
= large known functional networks

[Varoquaux... 2010b]

2 Giving up on sparsity?

Sparsity is finicky

- Sensitive hyper-parameter
- Slow and unreliable convergence
- Unstable set of selected edges



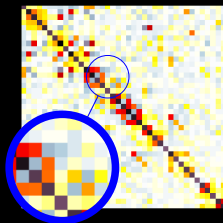
Shrinkage

- Softly push partial correlations to zero

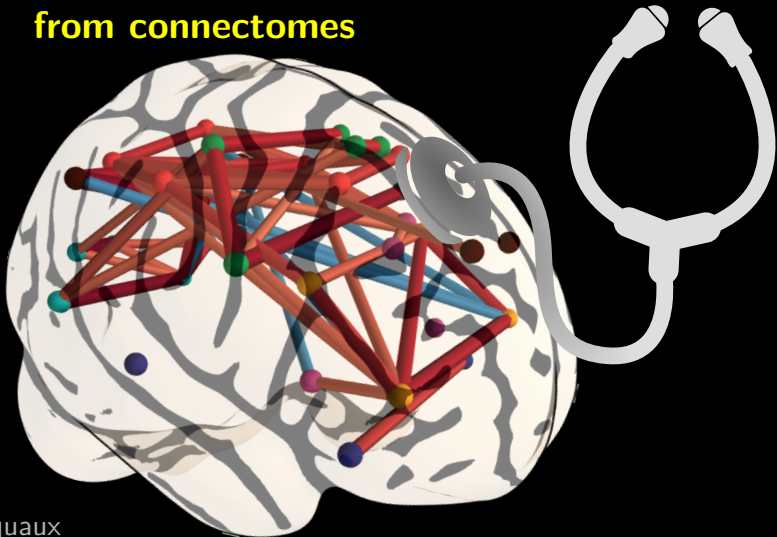
$$\Sigma_{\text{Shrunk}} = (1 - \lambda)\Sigma_{\text{MLE}} + \lambda \text{Id}$$

- Ledoit-Wolf oracle to set λ

[Ledoit and Wolf 2004]



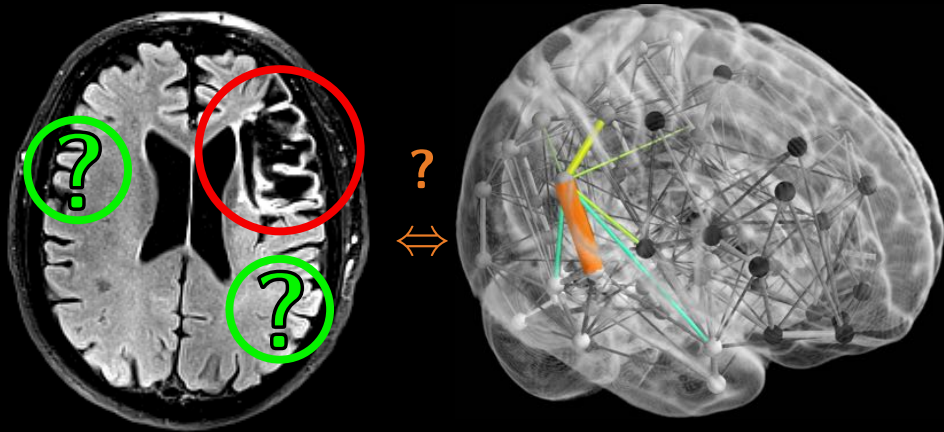
3 Comparing connectomes from connectomes



Detecting differences in connectivity

Functional markers on diminished patients?

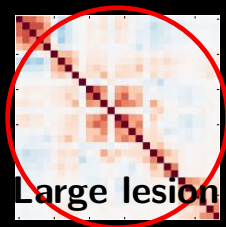
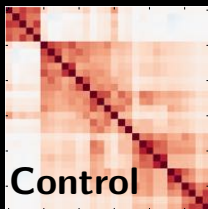
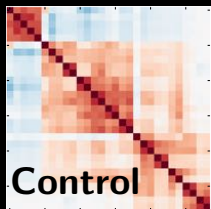
Stroke outcome prognosis in ongoing activity



[Varoquaux... 2010a]

3 Failure of univariate approach on correlations

- Subject variability spread across correlation matrices



- $d\Sigma = \Sigma_2 - \Sigma_1$ is not definite positive
⇒ contradictory with Gaussian models

Σ does not live in a vector space

3 Inverse covariance very noisy

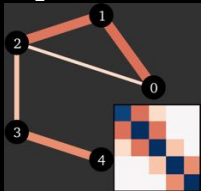
- Partial correlations are hard to estimate



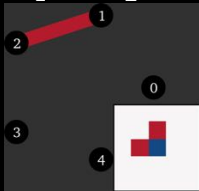
3 Simulation on a toy problem

- Simulate two processes with different inverse covariance

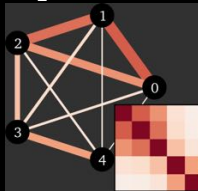
\mathbf{K}_1 :



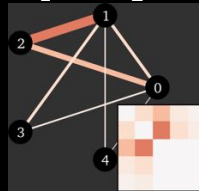
$\mathbf{K}_1 - \mathbf{K}_2$:



Σ_1 :

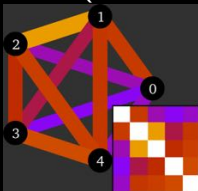


$\Sigma_1 - \Sigma_2$:

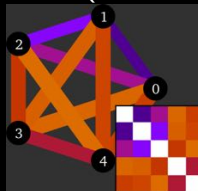


- Add jitter in observed covariance... sample

$\text{MSE}(\mathbf{K}_1 - \mathbf{K}_2)$:



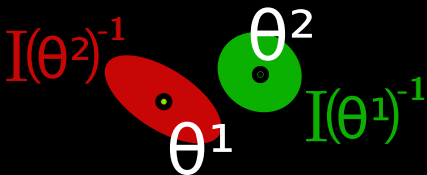
$\text{MSE}(\Sigma_1 - \Sigma_2)$:



Non-local effects and non homogeneous noise

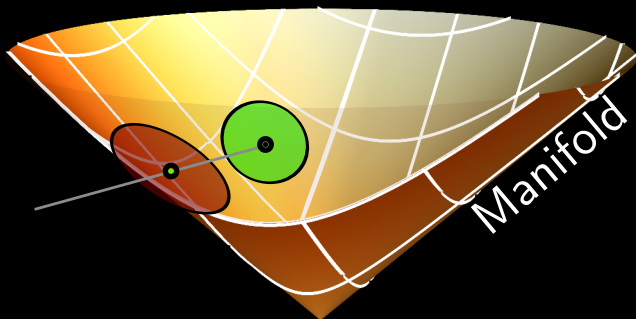
3 Theoretical settings: comparison of estimates

- Observations in 2 populations: \mathbf{X}^1 and \mathbf{X}^2
- Goal: comparing estimates: $\hat{\theta}(\mathbf{X}^1)$ and $\hat{\theta}(\mathbf{X}^2)$
- Asymptotic normality: $\hat{\theta}(\mathbf{X}^1) \sim \mathcal{N}(\theta^1, \mathbf{I}(\theta^1)^{-1})$



3 Theoretical settings: comparison of estimates

- [Rao 1945] Fisher information I defines a metric on the manifold of models.
- We use it to choose a global parametrization for comparisons



3 Covariance manifold – $\mathcal{S}ym_n^+$

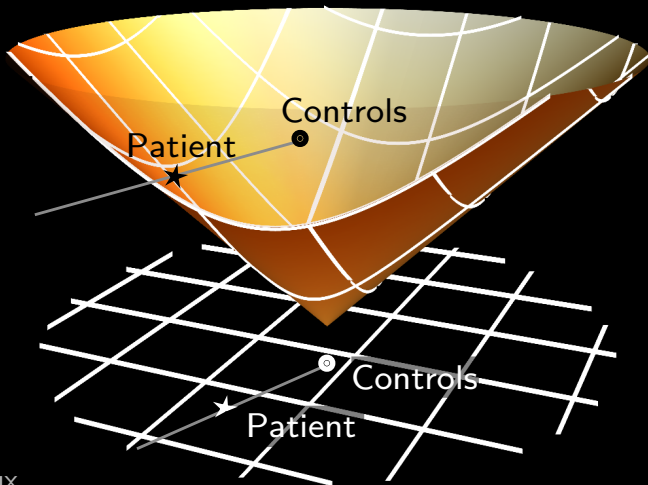
- Metric tensor (Fisher information) [Lenglet... 2006]
$$\langle \mathbf{d}\Sigma_1, \mathbf{d}\Sigma_2 \rangle_{\Sigma} = \frac{1}{2} \text{trace}(\Sigma^{-1} \mathbf{d}\Sigma_1 \Sigma^{-1} \mathbf{d}\Sigma_2)$$
- Nice properties of the $\mathcal{S}ym_n^+$ manifold (Lie group):
metric can be fully integrated, gives rise to global mapping to a vector space (*Logarithmic map*).
- $\|\Sigma_1, \Sigma_2\|_{\Sigma_1}^2 = \left\| \log(\Sigma_1^{-\frac{1}{2}} \Sigma_2 \Sigma_1^{-\frac{1}{2}}) \right\|^2$,
- Locally: $\|\Sigma_1, \Sigma_2\|_{\Sigma_1} \propto \left| \text{trace}(\Sigma_1^{-\frac{1}{2}} \Sigma_2 \Sigma_1^{-\frac{1}{2}}) - p \right|$
 $= \|\mathbf{d}\Sigma\|_{\text{Fro}}$

where $\mathbf{d}\Sigma = \Sigma_1^{-1/2} \Sigma_2 \Sigma_1^{-1/2}$

3 Reparametrization for uniform error geometry

■ Logarithmic map:

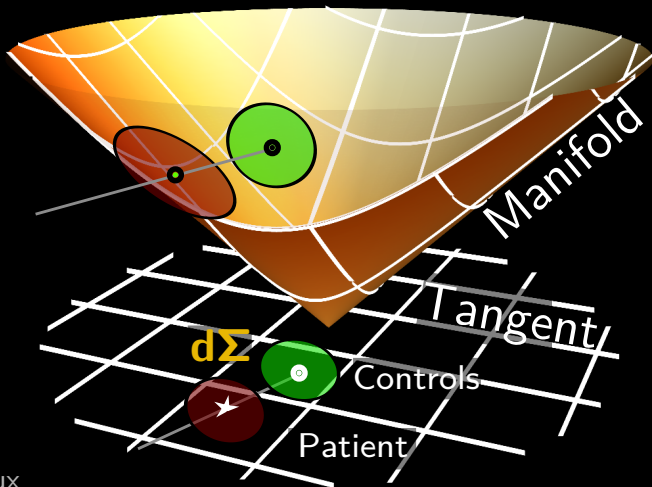
$$\Sigma_1 \in \text{Sym}_n^+ \quad \Sigma_2 \in \text{Sym}_n^+ \rightarrow \overrightarrow{\Sigma_1 \Sigma_2} \in \mathbb{R}^{\frac{1}{2}p(p-1)}$$



3 Reparametrization for uniform error geometry

■ Logarithmic map:

$$\Sigma_1 \in \text{Sym}_n^+ \quad \Sigma_2 \in \text{Sym}_n^+ \rightarrow \overrightarrow{\Sigma_1 \Sigma_2} \in \mathbb{R}^{\frac{1}{2}p(p-1)}$$
$$d(\Sigma_1, \Sigma_2) = \|\overrightarrow{\Sigma_1 \Sigma_2}\|_2$$



3 Statistics...



Do *intrinsic* statistics on the parameterization:

- PDF
- Mean
- Parameter-level hypothesis testing

3 Random effects on the covariance manifold

- Population covariance distribution: generalized normal

$$p(\mathbf{\Sigma}) \propto \exp\left(-\frac{1}{2\sigma^2} \|\mathbf{\Sigma}^* \mathbf{\Sigma}\|_{\mathbf{\Sigma}^*}^2\right) \quad (1)$$

- Population mean: (Frechet mean)

$$\mathbf{\Sigma}^* = \operatorname{argmin}_{\mathbf{\Sigma}} \sum_i \|\mathbf{\Sigma} \mathbf{\Sigma}_i\|_{\mathbf{\Sigma}}^2 \quad (2)$$

[Pennec 2006]

Edge-level statistics

- H_0 : subject \in group model (1)

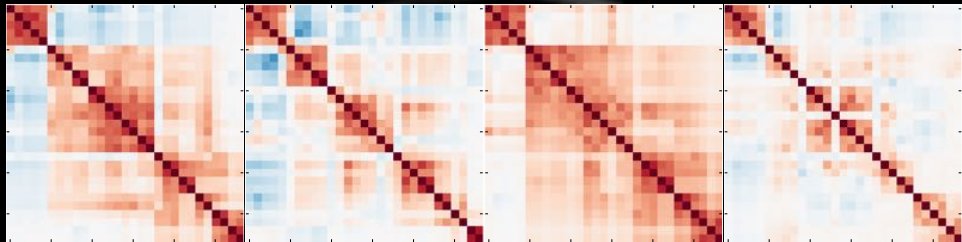
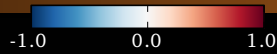
$\vec{d\mathbf{\Sigma}} \sim \mathcal{N}(0, \sigma \mathbf{I})$: Independant coefficients

\Rightarrow **Univariate statistics on $d\mathbf{\Sigma}_{i,j}$**

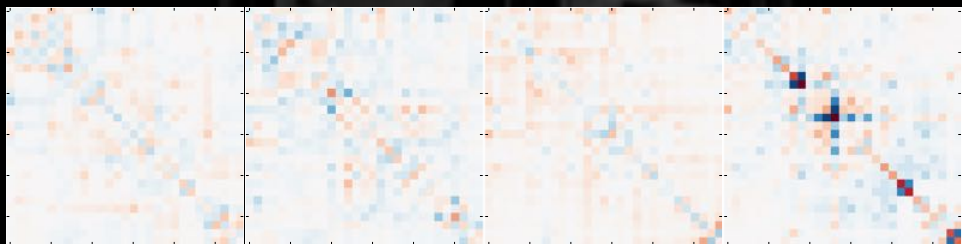
[Varoquaux... 2010a]

3 Residuals

Correlation matrices: Σ



Residuals: $d\Sigma$



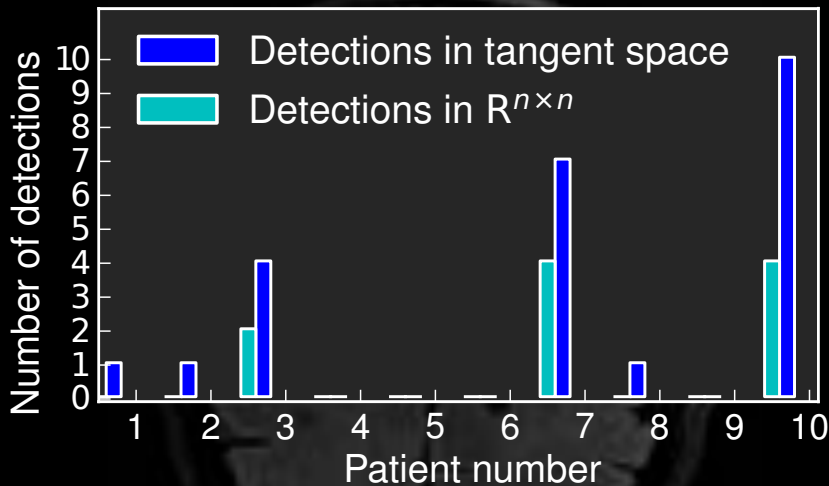
Control

Control

Control

Large lesion

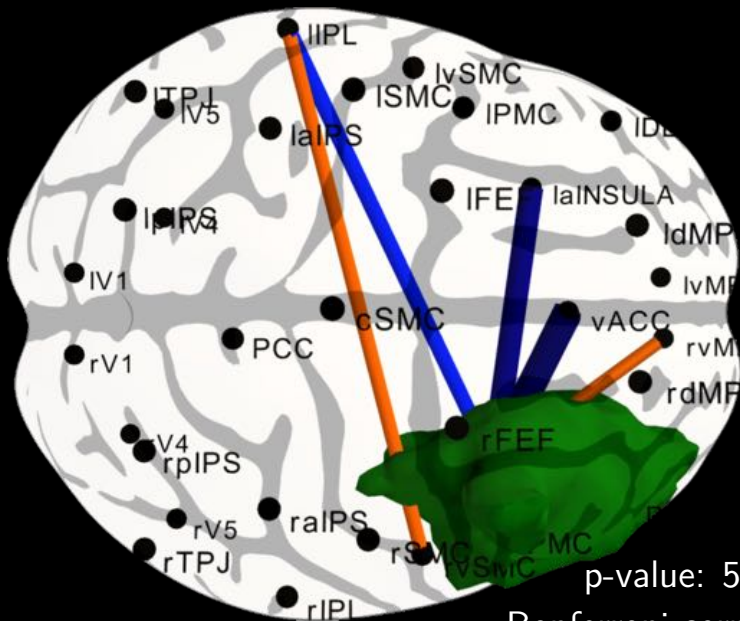
3 Number of edge-level differences detected



p-value: $5 \cdot 10^{-2}$

Bonferroni-corrected

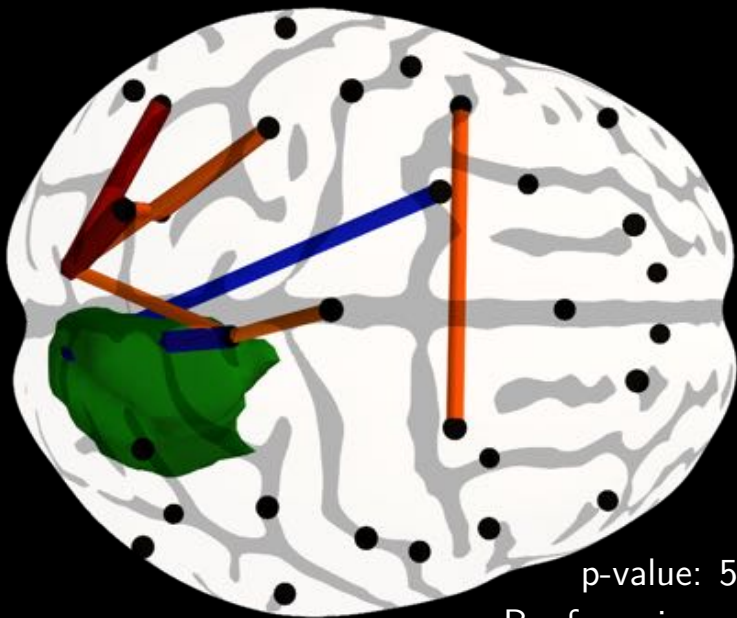
3 Post-stroke covariance modifications



p-value: $5 \cdot 10^{-2}$

Bonferroni-corrected

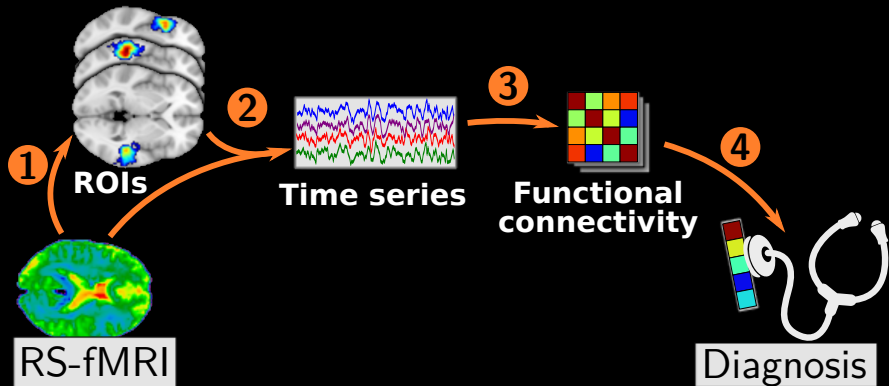
3 Post-stroke covariance modifications



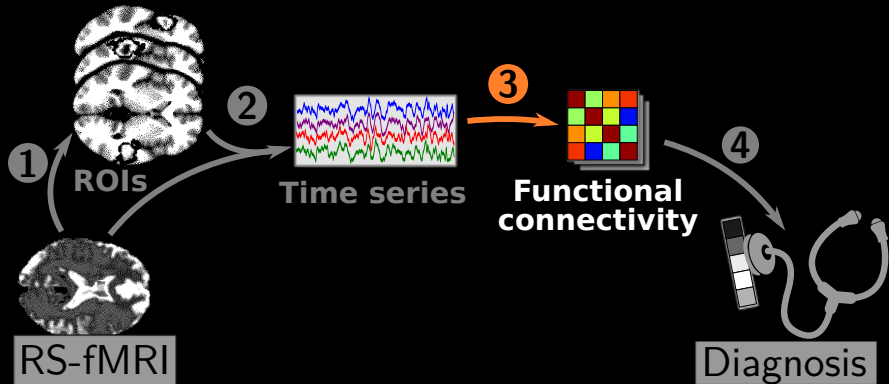
p-value: $5 \cdot 10^{-2}$

Bonferroni-corrected

3 In connectome prediction settings



3 In connectome prediction settings

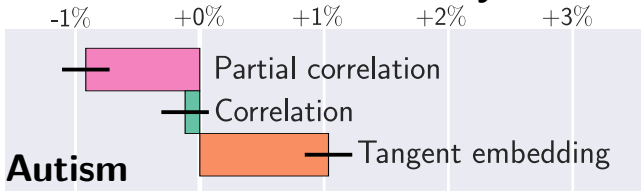


Connectivity matrix

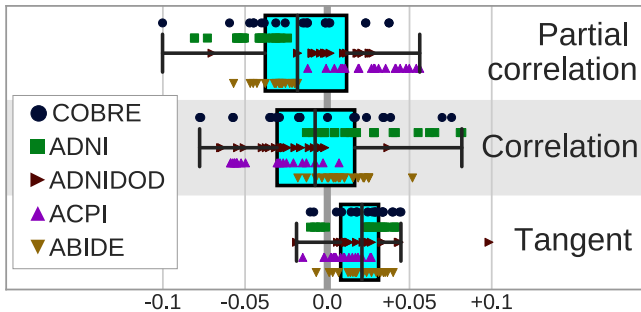
- Correlation
- Partial correlations
- Tangent space

3 In connectome prediction settings

Prediction accuracy



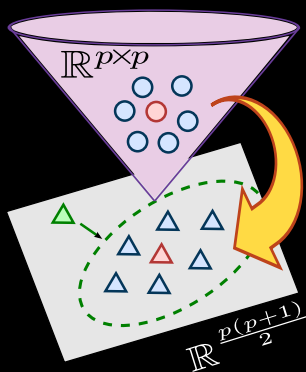
[Abraham2016]



[Reddy in prep]

3 In population estimation settings

- Dispersion of covariances in tangent space
- James-Stein shrinkage using this population model
⇒ Gives better biomarkers



Covariance space

- empirical covariance
- mean of covariances

Tangent space

- ▲ covariance embedding
- ▲ reference (mean)

Shrinkage

- population dispersion (covariance)
- ▲ shrinkage of a new estimate

[Rahim... 2017]

Statistics on covariance matrices

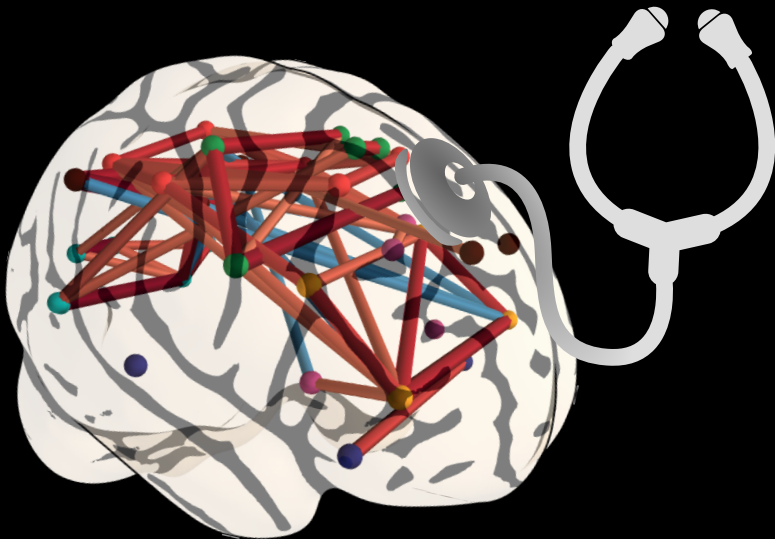
Do not live in vector space:

⇒ coefficients are not independent

Are a multivariate model

⇒ can be reparametrized with Cramer-Rao metric

Population imaging and biomarkers

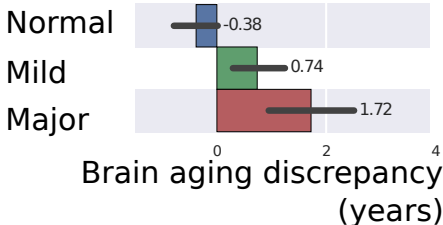


Brain aging: a biomarker and its covariates

Predicting brain aging \neq chronological age

- Combines brain connectivity and morphology
- Predicts age with a mean absolute error of **4.3 years**
- Discrepancy with chronological age
correlates with cognitive impairment

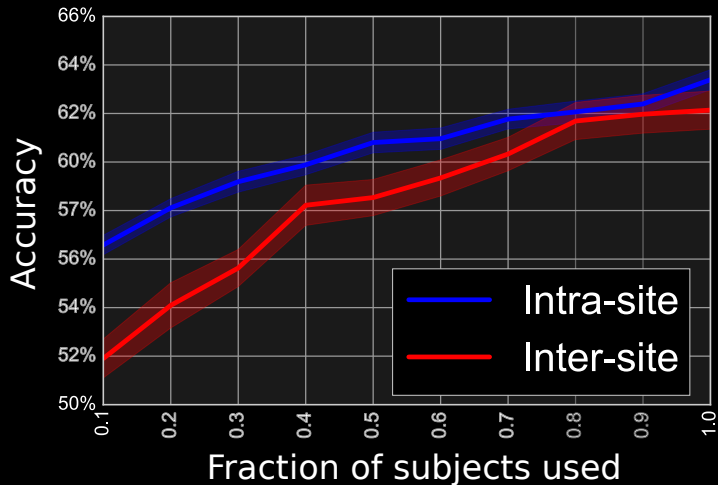
Objective Cognitive
Impairment group



[Liem... 2016]

Biomarker
surrogate,
but useful

Heterogeneity: predicting autism across sites



More data is better (up to 1000 subjects)

[Abraham... 2016]

Software



Nilearn: neuroimaging

<http://nilearn.github.io>

- Extracting signal in brain images
- Simple visualizations
- Extracting connectomes
- Learning networks and regions

Very easy to install and to script

 @GaelVaroquaux

Software



Scikit-learn: machine learning

<http://scikit-learn.org>

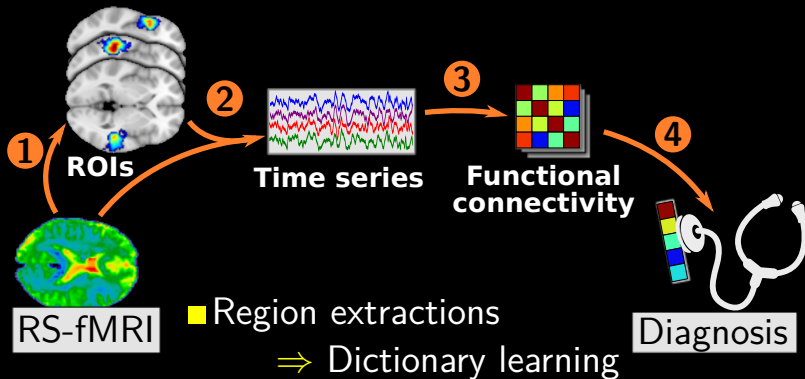
- Supervised & unsupervised learning
- > 160 models
- Sparse models, random forests, clustering...
- Model selection, parallel computing

Excellent documentation



@GaelVaroquaux

Connectomics: from mapping intrinsic activity to predicting phenotype



- Comparing connectomes
⇒ Tangent space

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G. Varoquaux, A. Gramfort, J. B. Poline, and B. Thirion. Markov models for fMRI correlation structure: is brain functional connectivity small world, or decomposable into networks? *Journal of Physiology - Paris*, 106:212, 2012.