

Time Series Analysis in



Outline: 6+ Hours of Edification

- Philosophy (e.g., theory without equations)
- Sample FMRI data
- Theory underlying FMRI analyses: the **HRF**
- “Simple” or “Fixed Shape” regression analysis
 - Theory and Hands-on examples
- “Deconvolution” or “Variable Shape” analysis
 - Theory and Hands-on examples
- Advanced Topics (followed by brain meltdown)

Goals: Conceptual Understanding + Prepare to Try It Yourself

Data Analysis Philosophy

- **Signal** = Measurable response to stimulus
- **Noise** = Components of measurement that interfere with detection of signal
- Statistical detection theory:
 - **Understand** relationship between stimulus & signal
 - Characterize noise statistically
 - Can then devise methods to distinguish noise-only measurements from signal+noise measurements, and assess the methods' reliability
 - Methods and usefulness depend strongly on the assumptions
 - Some methods are more “robust” against erroneous assumptions than others, but may be less sensitive

FMRI Philosophy: Signals and Noise

- FMRI Stimulus→Signal connection and noise statistics are both complex and poorly characterized
- Result: there is no “**best**” way to analyze FMRI time series data: there are only “**reasonable**” analysis methods
- To deal with data, must make some assumptions about the signal and noise
- Assumptions will be wrong, but must do ***something***
- Different kinds of experiments require different kinds of analyses
 - Since signal models and questions you ask about the signal will vary
 - It is important to understand what is going on, so you can select and evaluate “reasonable” analyses

Meta-method for creating analysis methods

- Write down a mathematical model connecting stimulus (or “activation”) to signal
- Write down a statistical model for the noise
- Combine them to produce an equation for measurements given signal+noise
 - Equation will have unknown parameters, which are to be estimated from the data
 - N.B.: signal may have zero strength (no “activation”)
- Use statistical detection theory to produce an algorithm for processing the measurements to assess signal presence and characteristics
 - e.g., least squares fit of model parameters to data

Time Series Analysis on Voxel Data

- Most common forms of fMRI analysis involve fitting an activation+BOLD model to each voxel's time series *separately* (AKA “univariate” analysis)
 - Some pre-processing steps do include inter-voxel computations; e.g.,
 - spatial smoothing to reduce noise
 - spatial registration to correct for subject motion
- Result of model fits is a set of parameters at each voxel, estimated from that voxel's data
 - e.g., activation amplitude (β), delay, shape
 - “SPM” = statistical parametric map; e.g., β or t or F
- Further analysis steps operate on individual SPMs
 - ★ e.g., combining/contrasting data among subjects
 - sometimes called “second level” or “meta” analysis

Some Features of fMRI Voxel Time Series

- fMRI only measures changes due to neural “activity”
 - Baseline level of signal in a voxel means little or nothing about neural activity
 - Also, baseline level tends to drift around slowly (100 s time scale or so; mostly from small subject motions)
- Therefore, an fMRI experiment must have at least 2 different neural conditions (“tasks” and/or “stimuli”)
 - Then statistically test for differences in the MRI signal level between conditions
 - Many experiments: one condition is “rest”
- Baseline is modeled separately from activation signals, and baseline model includes “rest” periods
 - In AFNI, that is; in SPM, “rest” is modeled explicitly

Why fMRI Analysis Is Hard

- Don't know true relation between neural "activity" and BOLD signal:
 - What *is* neural "activity", anyway?
 - What is connection between "activity" and hemodynamics and MRI signal?

- Noise in data is poorly characterized
 - In space and in time, and in its origin
 - Noise amplitude \geq BOLD signal
 - Can some of this noise be removed by software?
 - Makes both signal detection and statistical assessment hard
 - Especially with 20,000+ voxels in the brain = 20,000+ activation decisions

Why So Many Methods of Analysis?

- Different assumptions about activity-to-MRI signal connection

- Different assumptions about noise (\equiv signal fluctuations of no interest) properties and statistics

- Different experiments and different questions about the results

- **Result:** \exists Many “reasonable” fMRI analysis methods

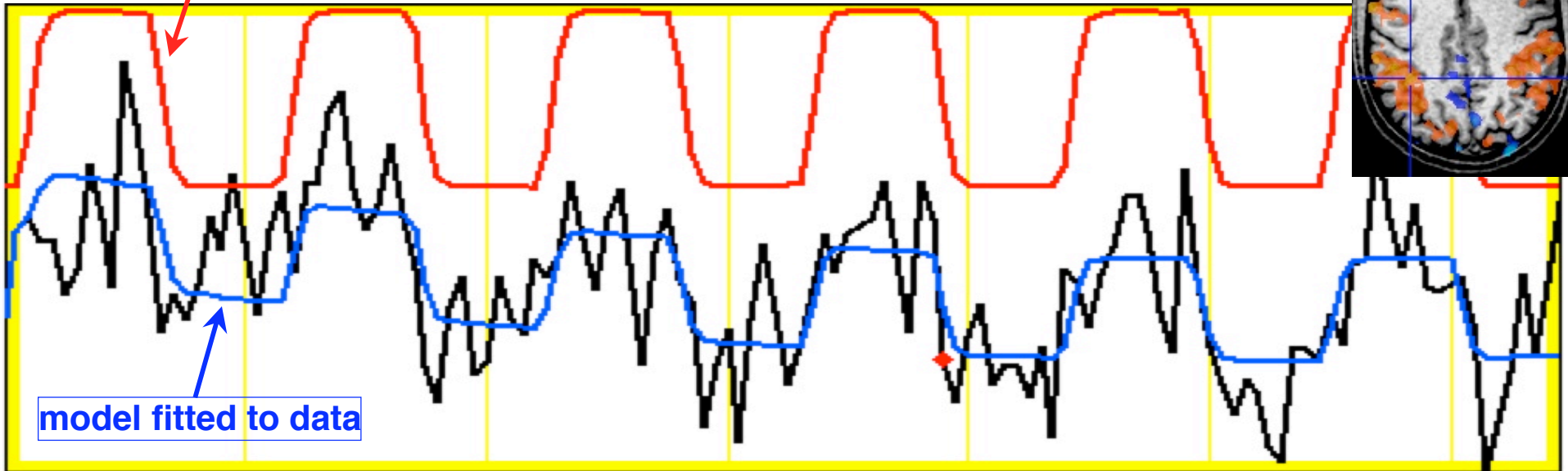
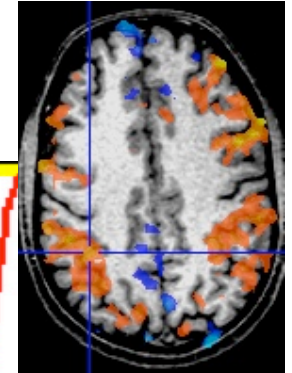
- Researchers **must** understand the tools (models and software) in order to make choices and to detect glitches in the analysis!!

Some Sample fMRI Data Time Series

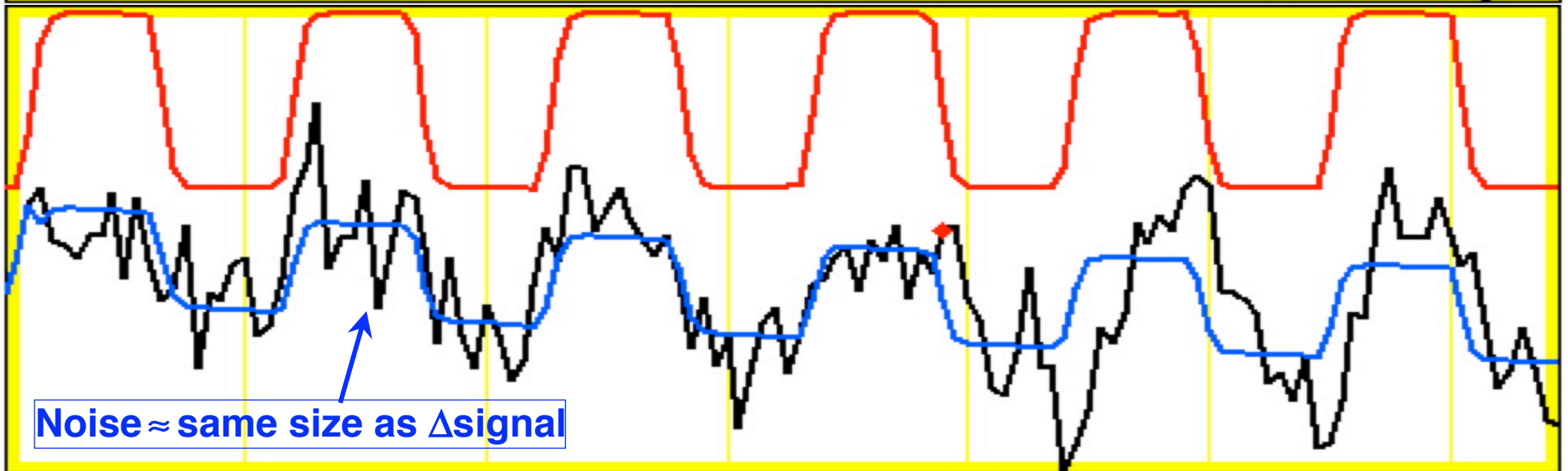
- First sample: Block-trial fMRI data
 - “Activation” occurs over a sustained period of time (say, 10 s or longer), usually from more than one stimulation event, in rapid succession
 - BOLD (hemodynamic) response accumulates from multiple close-in-time neural activations and is large
 - BOLD response is often visible in time series
 - Noise magnitude about same as BOLD response
- Next 2 slides: same brain voxel in 3 (of 9) EPI runs
 - **black curve** (noisy) = data
 - **red curve** (above data) = ideal model response
 - **blue curve** (within data) = model fitted to data
 - somatosensory task (finger being rubbed)

model regressor

Same Voxel: Runs 1 and 2



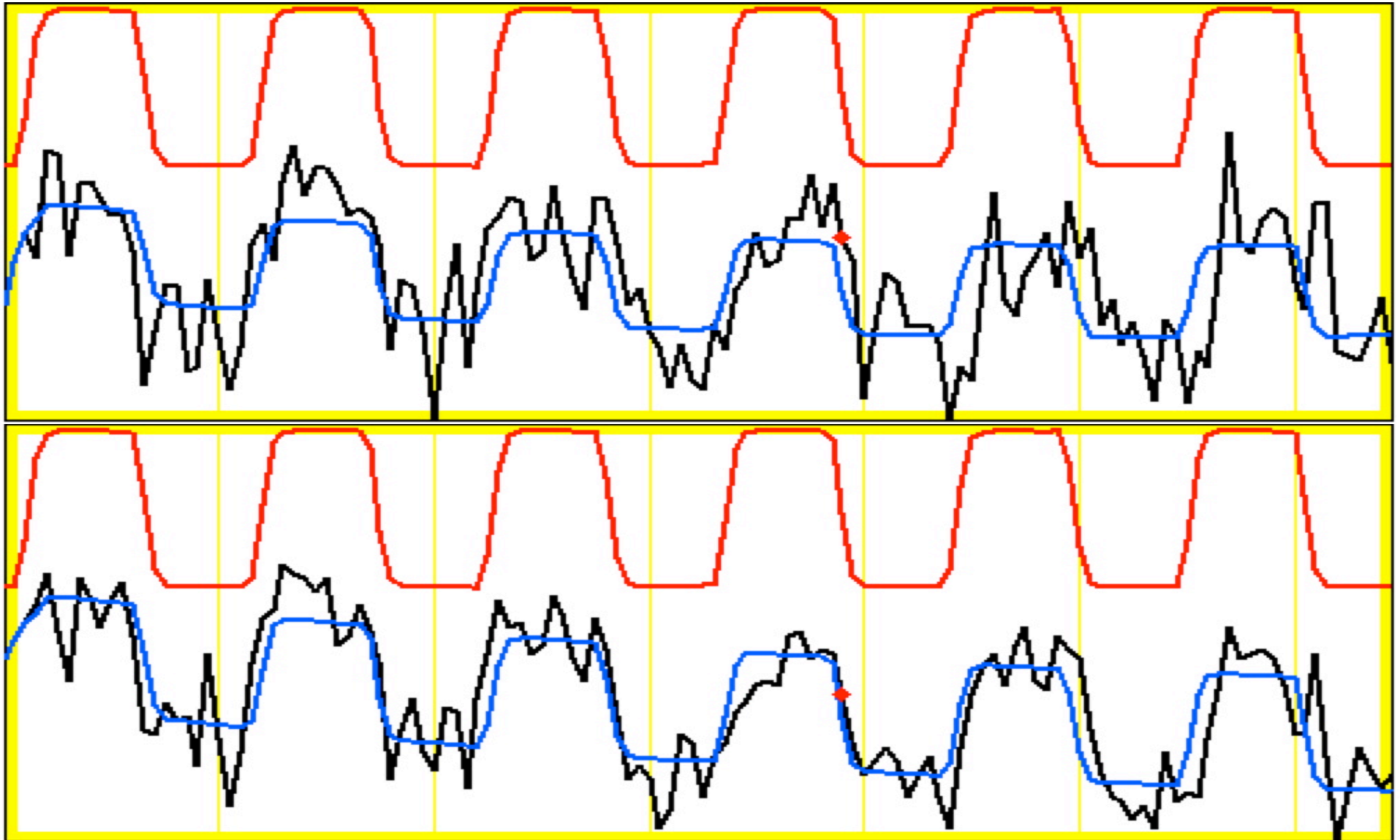
model fitted to data



Noise \approx same size as Δ signal

Block-trials: 27 s “on” / 27 s “off”; TR=2.5 s; 130 time points/run

Same Voxel: Run 3 and Average of all 9

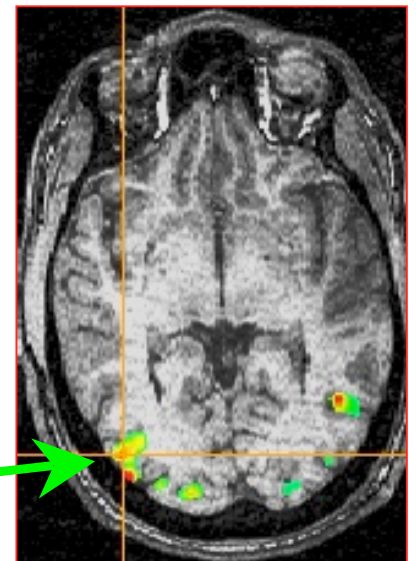


⇒ Activation amplitude & shape vary among blocks! Why???

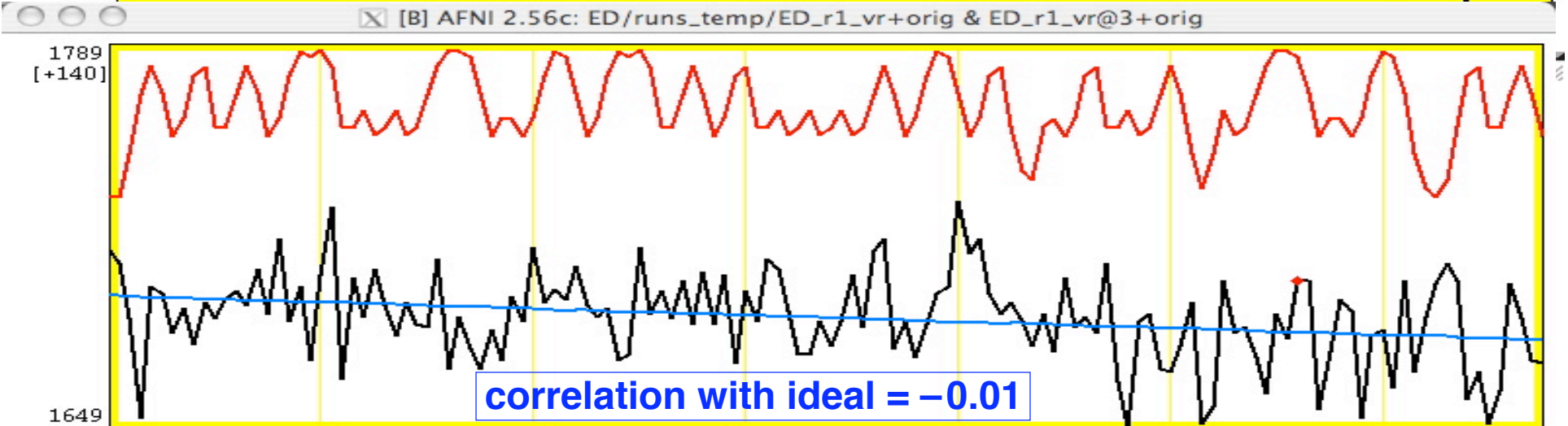
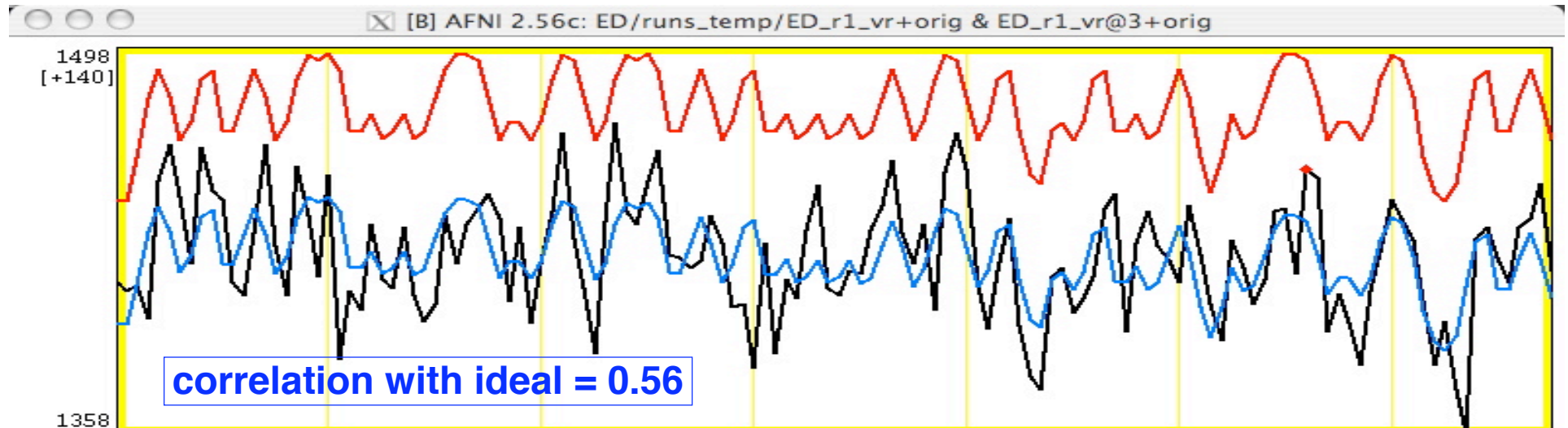
More Sample fMRI Data Time Series

- Second sample: Event-Related fMRI
 - “Activation” occurs in single relatively brief intervals
 - “Events” can be randomly or regularly spaced in time
 - If events are randomly spaced in time, signal model itself looks noise-like (to the pitiful human eye)
 - BOLD response to stimulus tends to be weaker, since fewer nearby-in-time “activations” have overlapping signal changes (hemodynamic responses)
- Next slide: Visual stimulation experiment

“Active” voxel shown in next slide



Two Voxel Time Series from Same Run



AXIAL
AFNI

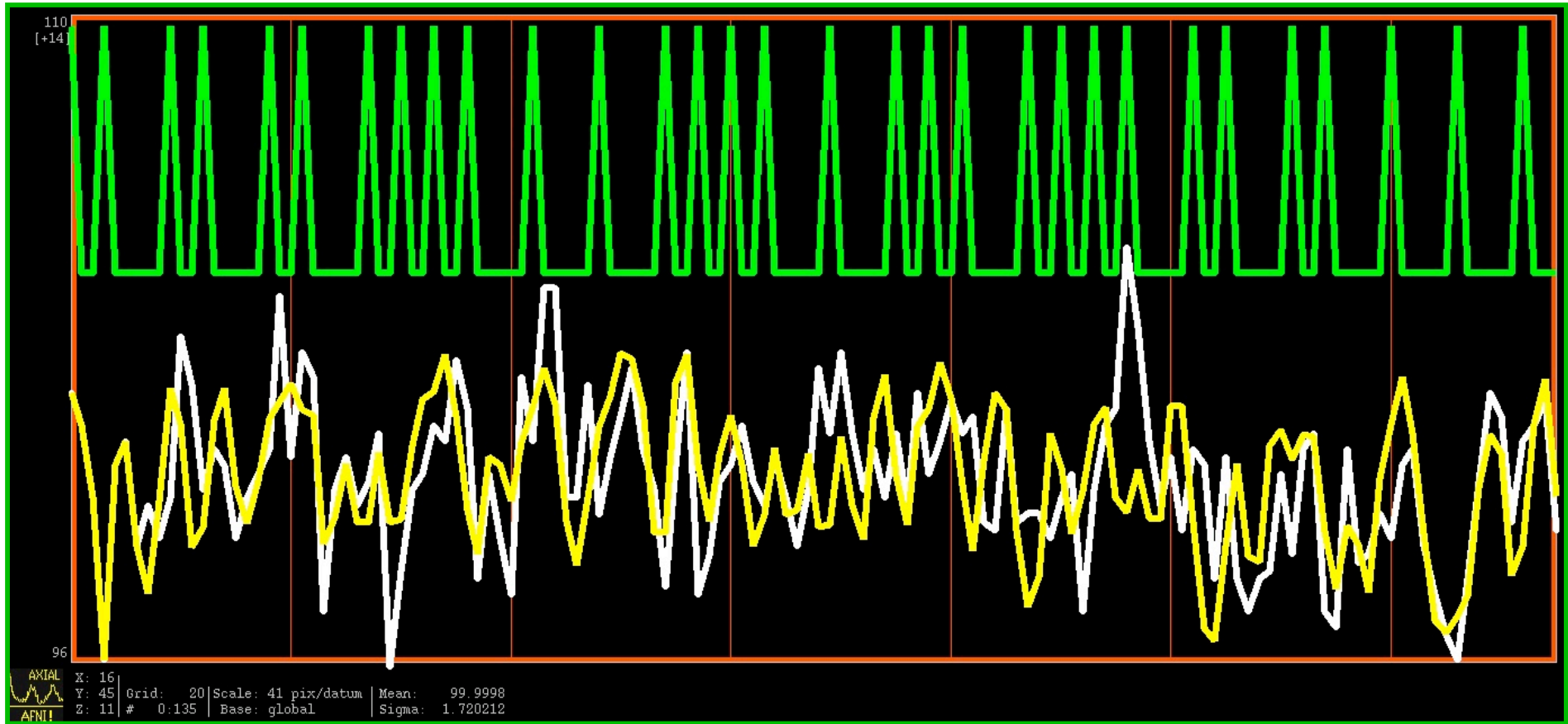
X: 18	index=112	value=1703	at 224
Y: 31	Grid: 20	Scale: 1.9 pix/datum	Mean: 1689.427
Z: 14	# 0:135	Base: separate	Sigma: 16.33249

FIM Or

Lesson: ER-FMRI activation is not obvious via casual inspection

More Event-Related Data

Four different visual stimuli



- White curve = Data (first 136 TRs)
- Orange curve = Model fit ($R^2=50\%$)
- Green = Stimulus timing

Very good fit for ER data ($R^2=10-20\%$ more usual).
Noise is as big as BOLD!

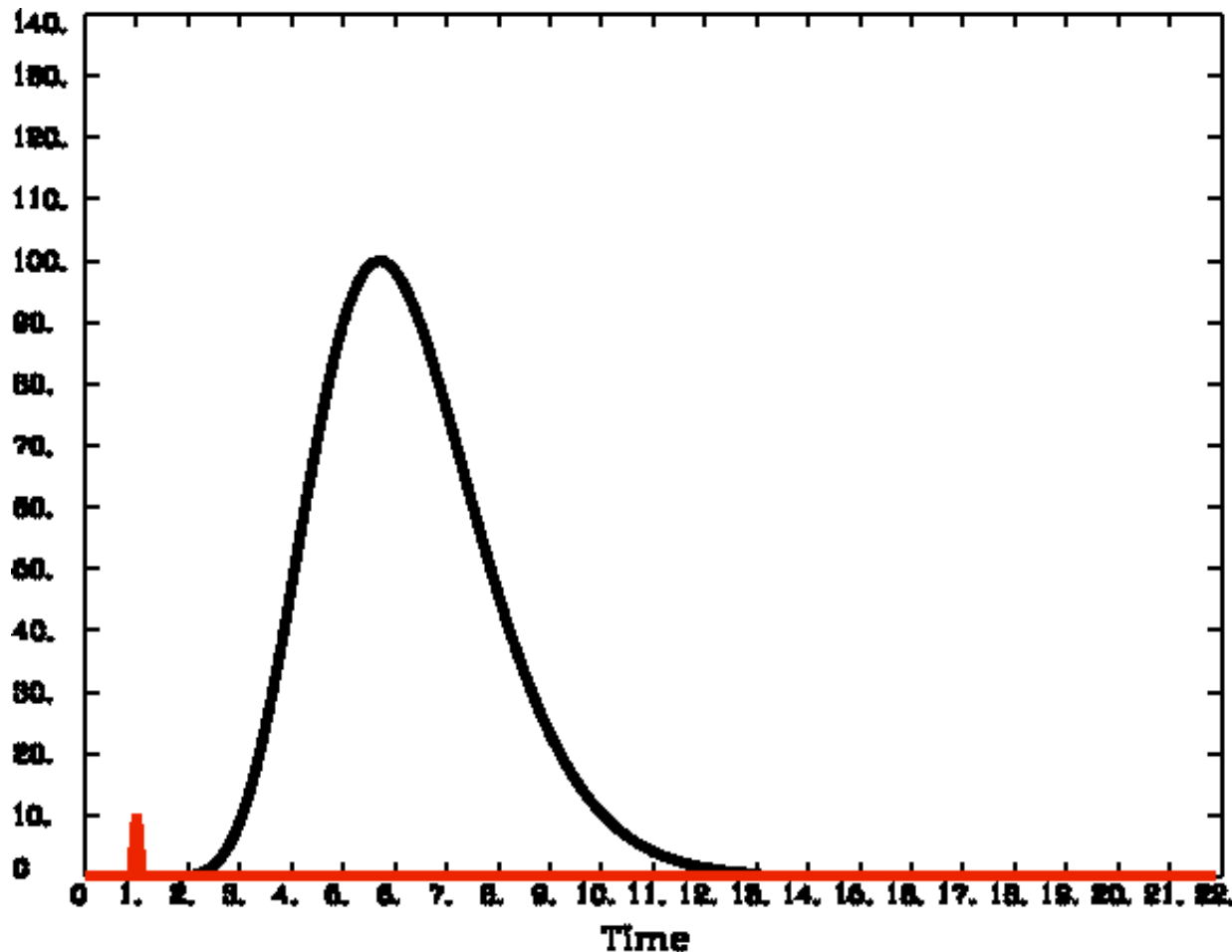
Two Fundamental Principles Underlying Most FMRI Analyses (esp. GLM): HRF ⊗ Blobs

- Hemodynamic Response Function
 - *Convolution* model for *temporal* relation between stimulus/activity and response

- Activation Blobs
 - Contiguous *spatial* regions whose voxel time series fit HRF model
 - e.g., Reject isolated voxels even if HRF model fit is good there
 - Not the topic of these talks on time series analysis

Hemodynamic Response Function (HRF)

- **HRF** is the idealization of measurable fMRI signal change responding to a single activation cycle (up and down) from a stimulus in a voxel



Response to brief activation (< 1 s):

- delay of 1-2 s
- rise time of 4-5 s
- fall time of 4-6 s
- model equation:
$$h(t) \propto t^b e^{-t/c}$$
- $h(t)$ is signal change t seconds **after** activation

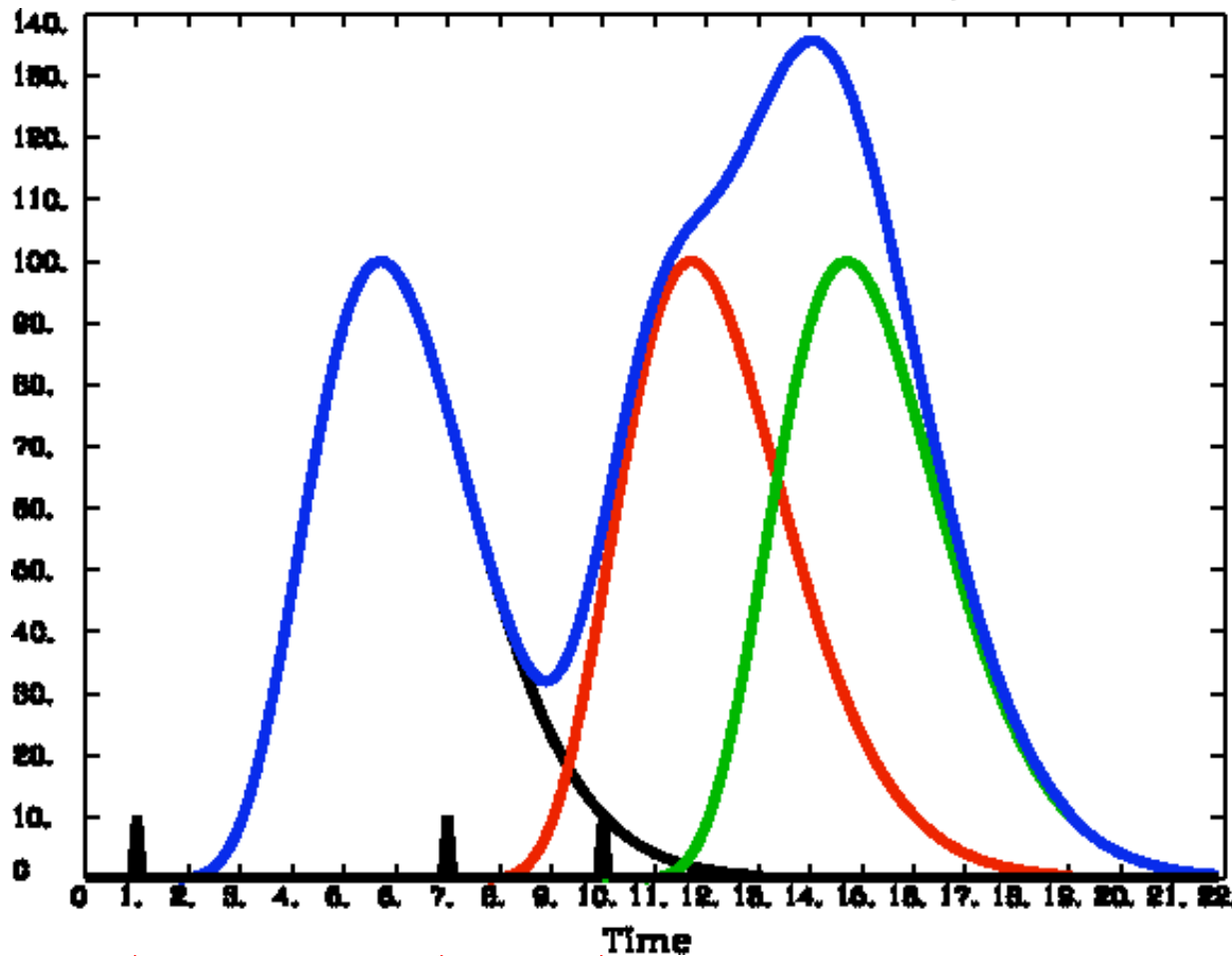
1 Brief Activation (Event)



Linearity (Additivity) of HRF

- Multiple activation cycles in a voxel, closer in time than duration of HRF:

★ Assume that overlapping responses add

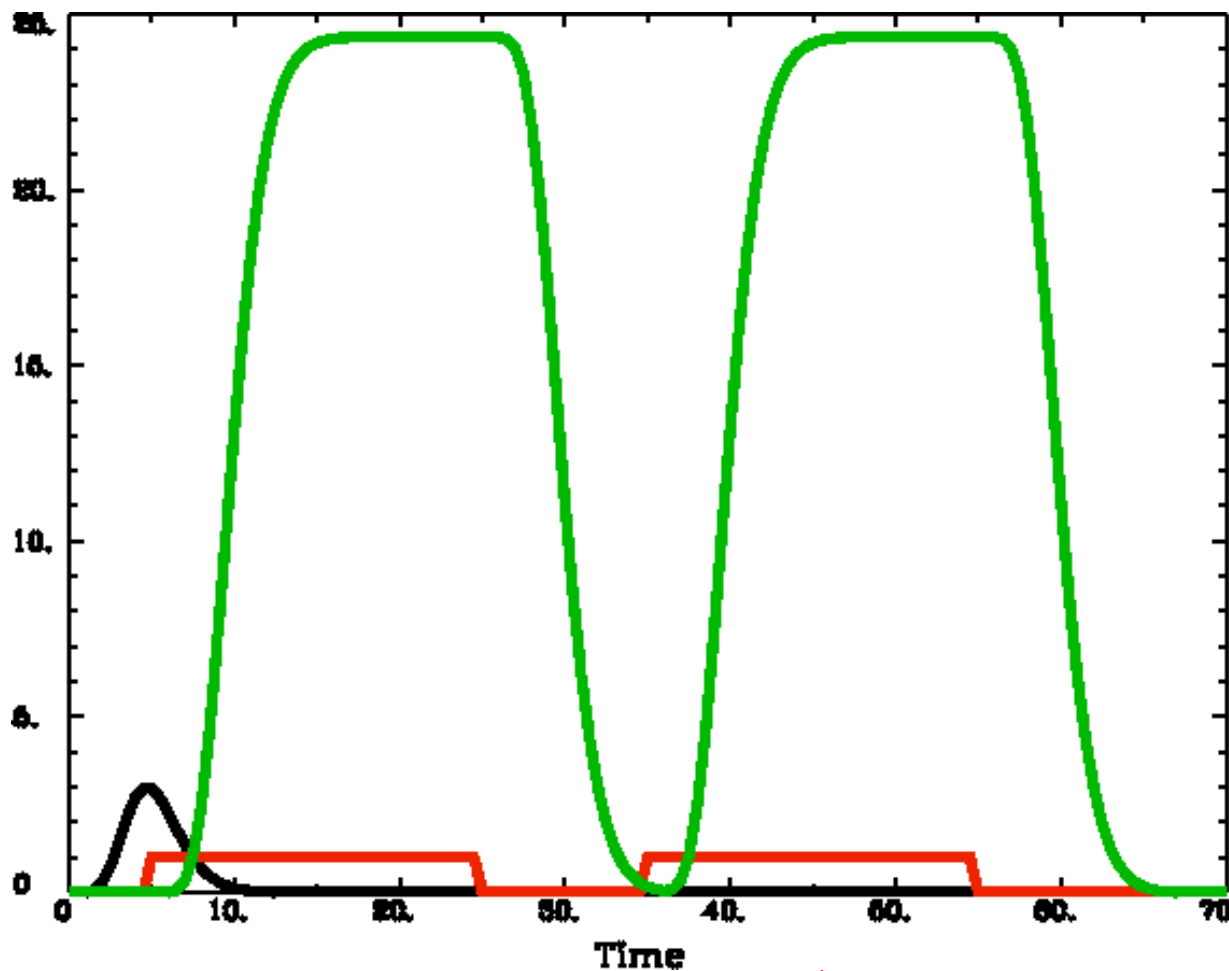


- Linearity is a pretty good assumption
- But not apparently perfect — about 90% correct
- Nevertheless, is widely taken to be true and is the basis for the “general linear model” (GLM) in FMRI analysis

3 Brief Activations

Linearity and Extended Activation

- Extended activation, as in a block-trial experiment:
 - ★ HRF accumulates over its duration (≈ 10 s)

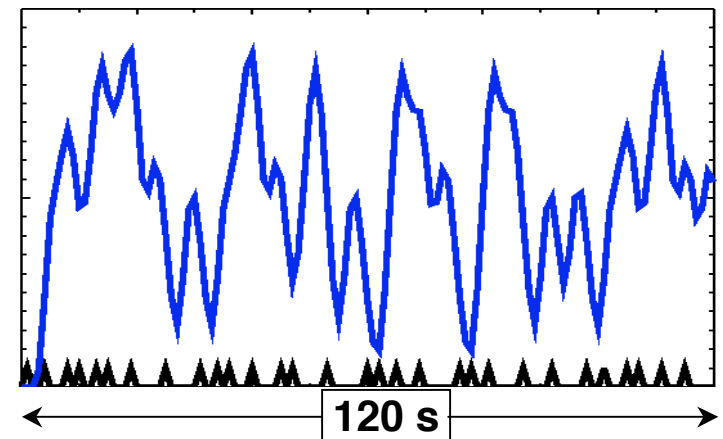
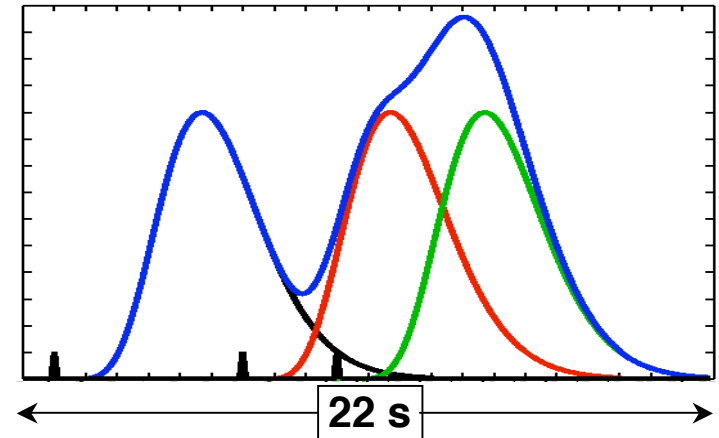


- **Black** curve = response to a single brief stimulus
- **Red** curve = activation intervals
- **Green** curve = summed up HRFs from activations
- Block-trials have larger BOLD signal changes than event-related experiments

2 Long Activations (Blocks)

Convolution Signal Model

- FMRI signal model (in each voxel) is taken as sum of the individual trial HRFs (assumed equal)
 - Stimulus timing is assumed known (or measured)
 - Resulting time series (in **blue**) are called the **convolution** of the HRF with stimulus timing
 - Finding HRF = “deconvolution”
 - AFNI code = **3dDeconvolve** (or its daughter **3dREMLfit**)
 - Convolution models only the FMRI signal **changes** →



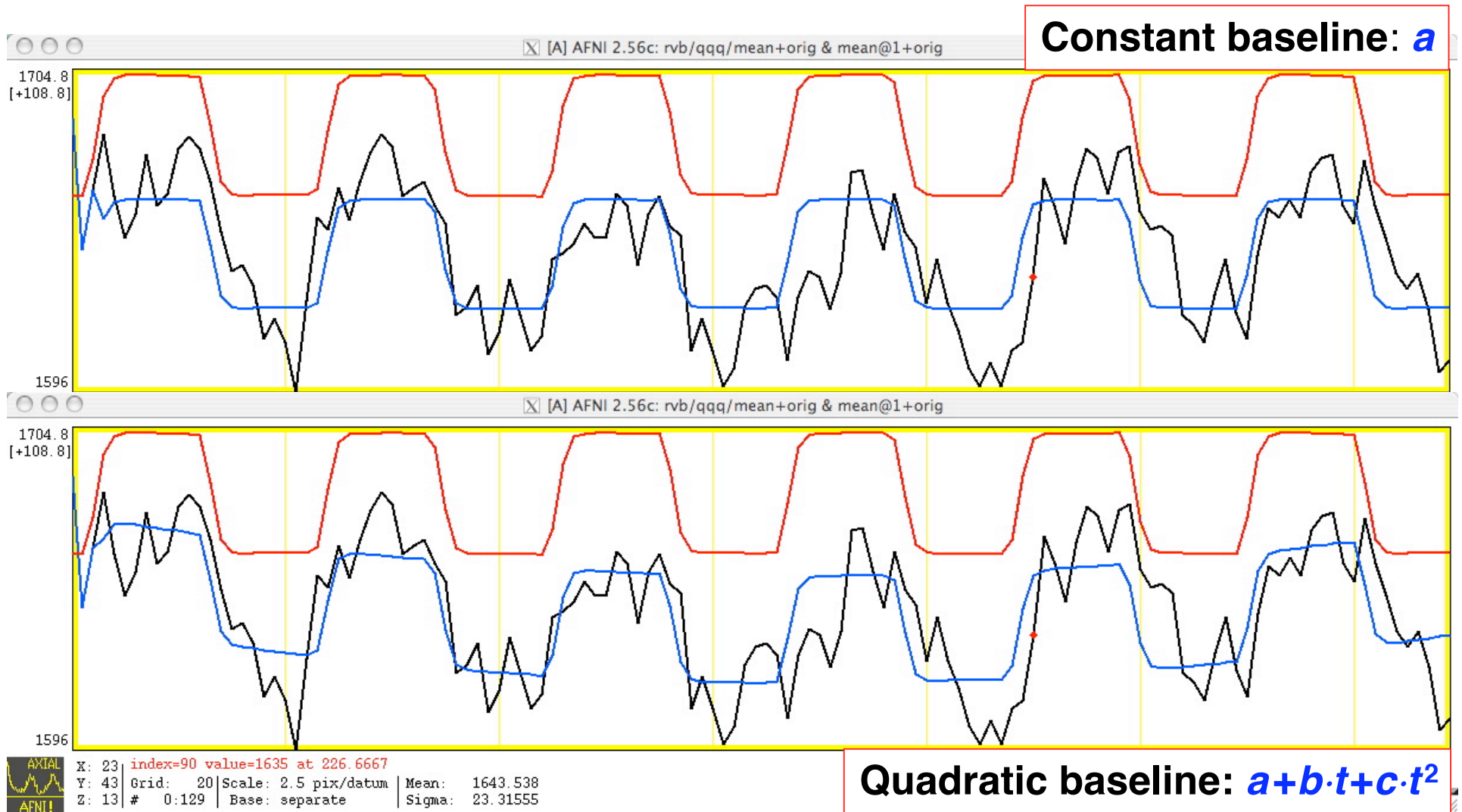
• Real data starts at and returns to a nonzero, slowly drifting baseline

Simple Regression Models

- Assume a fixed shape $h(t)$ for the HRF
 - e.g., $h(t) = t^{8.6} \exp(-t/0.547)$ [MS Cohen, 1997]
 - Convolve with stimulus timing to get ideal response (temporal pattern) $r(t) = \sum_{k=1}^K h(t - \tau_k) =$ sum of HRF copies
- Assume a form for the baseline (data without activation)
 - e.g., $a + b \cdot t$ for a constant plus a linear trend
- In each voxel, fit data $Z(t)$ to a curve of the form

$$Z(t) \approx a + b \cdot t + \beta \cdot r(t) \quad \leftarrow \text{The signal model!}$$
 - a, b, β are unknown values to be found in each voxel
 - a, b are “nuisance” parameters
 - β is amplitude of $r(t)$ in data = “how much” BOLD
 - In this model, each stimulus assumed to get same BOLD response — in shape and in amplitude

Simple Regression: Sample Fits



- Necessary baseline model complexity depends on duration of **continuous** imaging — e.g., 1 parameter per ~150 seconds

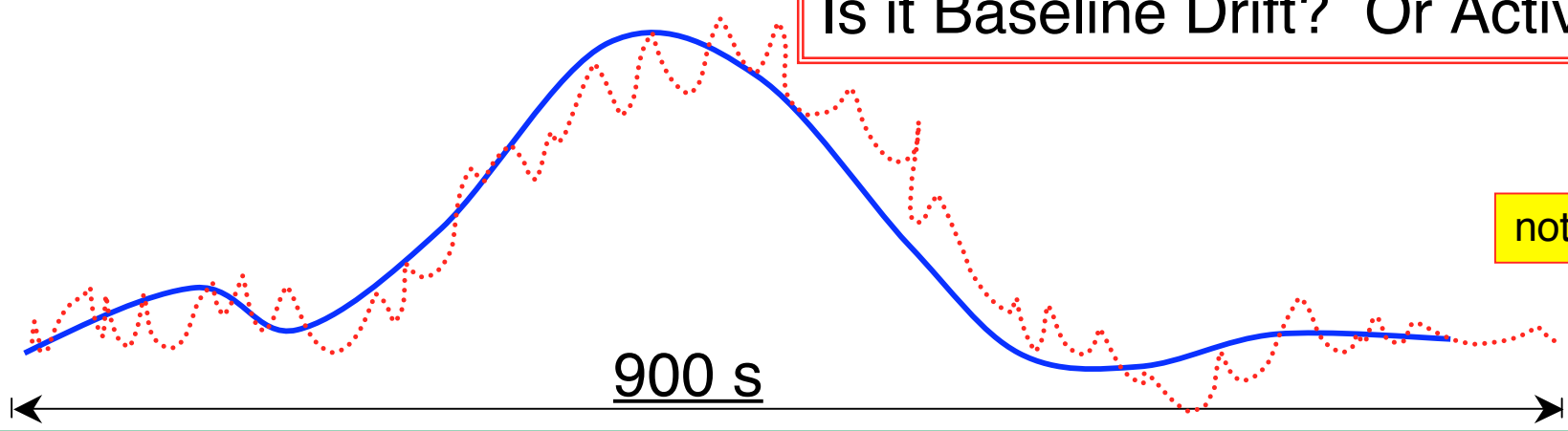
Duration of Stimuli - Important Caveats

- Slow baseline drift (time scale 100 s and longer) makes doing fMRI with long duration stimuli difficult
 - Learning experiment: where the task is done continuously for ~15 minutes and the subject is scanned to find parts of the brain that adapt during this time interval
 - Pharmaceutical challenge: where the subject is given some psychoactive drug whose action plays out over 10+ minutes (e.g., cocaine, ethanol)

- Multiple very short duration stimuli that are also very close in time to each other are very hard to tell apart, since their HRFs will have 90-95% overlap
 - Binocular rivalry, where percept switches ~ 0.5 s

Is it Baseline Drift? Or Activation?

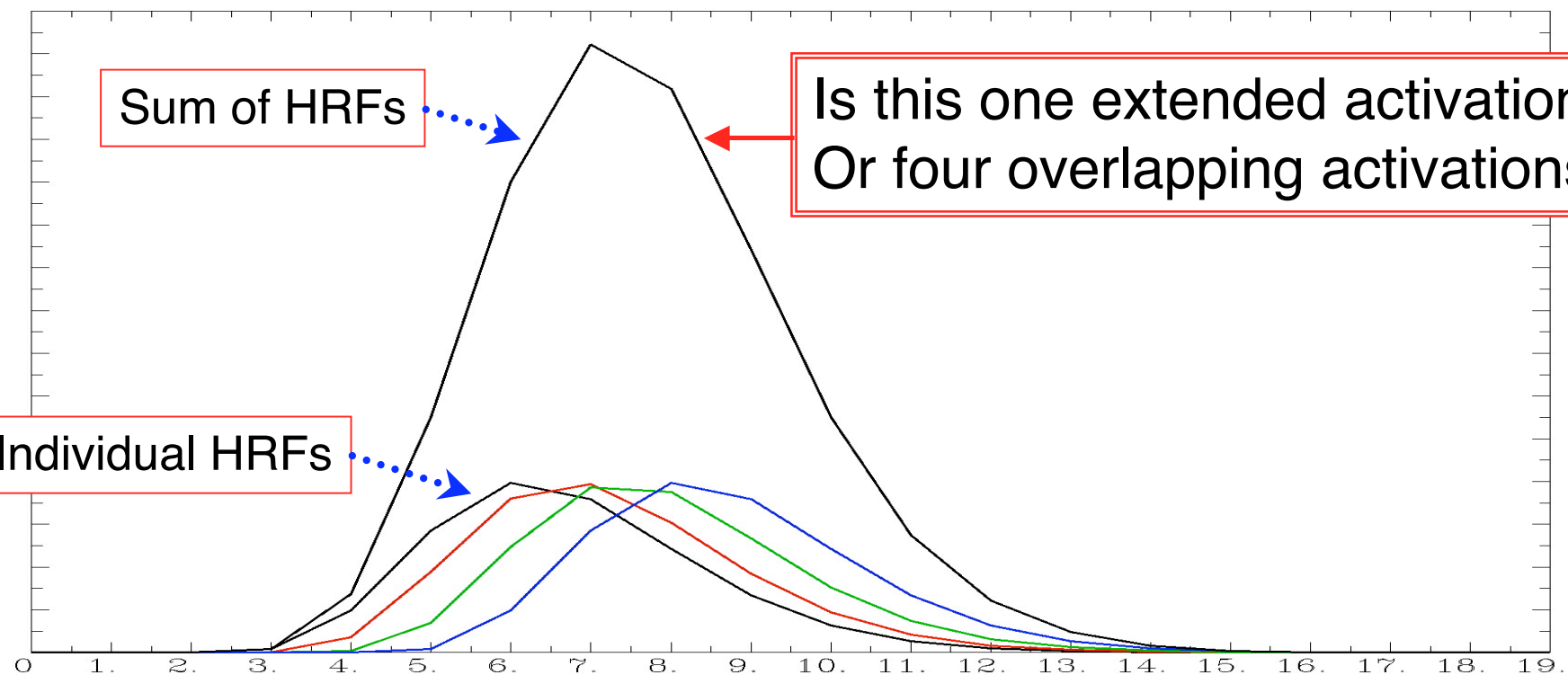
not real data!



Sum of HRFs

Is this one extended activation?
Or four overlapping activations?

Individual HRFs



4 stimulus times (waver + 1dplot)

19 s

Multiple Stimuli = Multiple Regressors

- Usually have more than one class of stimulus or activation in an experiment
 - e.g., want to see size of “**face activation**” vis-à-vis “**house activation**”; or, “**what**” vs. “**where**” activity
- Need to model each separate class of stimulus with a separate response function $r_1(t)$, $r_2(t)$, $r_3(t)$,
 - Each $r_j(t)$ is based on the stimulus timing for activity in class number j
 - Calculate a β_j amplitude = amount of $r_j(t)$ in voxel data time series $Z(t)$ = average BOLD for stim class # j
 - **Contrast** β s to see which voxels have differential activation levels under different stimulus conditions
 - e.g., statistical test on the question $\beta_1 - \beta_2 = 0$?

Multiple Stimuli - Important Caveat

- In AFNI: do **not** model baseline (“control”) condition
 - e.g., “rest”, visual fixation, high-low tone discrimination, or some other simple task
- FMRI can only measure **changes** in MR signal levels between tasks
 - So you need some simple-ish task to serve as a reference point
- The baseline model (e.g., $a + b \cdot t$) takes care of the signal level to which the MR signal returns when the “active” tasks are turned off
 - Modeling the reference task explicitly would be redundant (or “collinear”, to anticipate a forthcoming concept)

Multiple Stimuli - Experiment Design

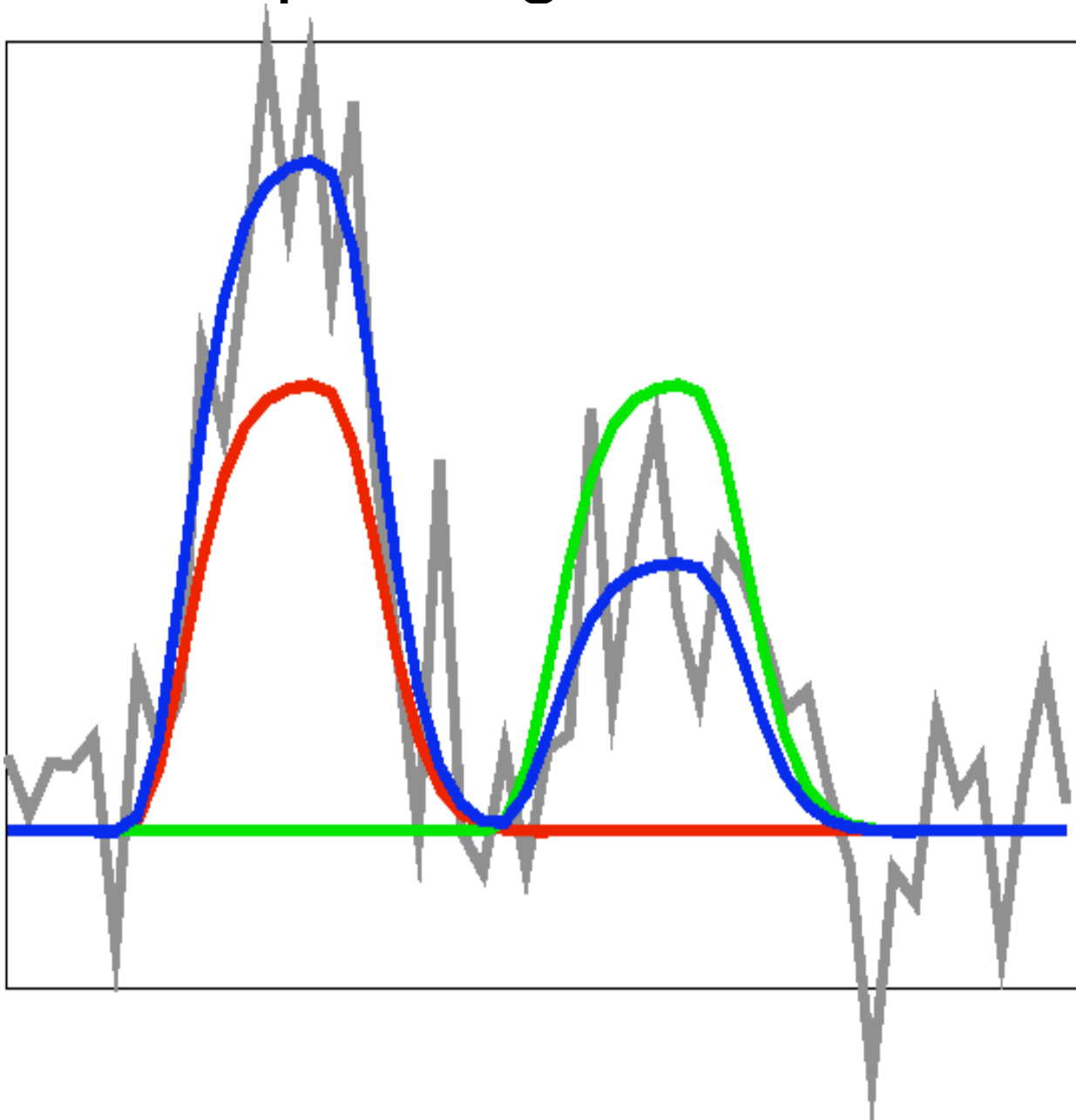
- How many distinct stimuli do you need in each class? Our rough recommendations:
 - Short event-related designs: at least 25 events in each stimulus class (spread across multiple imaging runs) — and more is better
 - Block designs: at least 5 blocks in each stimulus class — 10 would be better

- While we're on the subject: How many subjects?
 - Several independent studies agree that 20-25 subjects in each category are needed for highly reliable results
 - This number is more than has usually been the custom in fMRI-based studies!!

IM Regression - an Aside

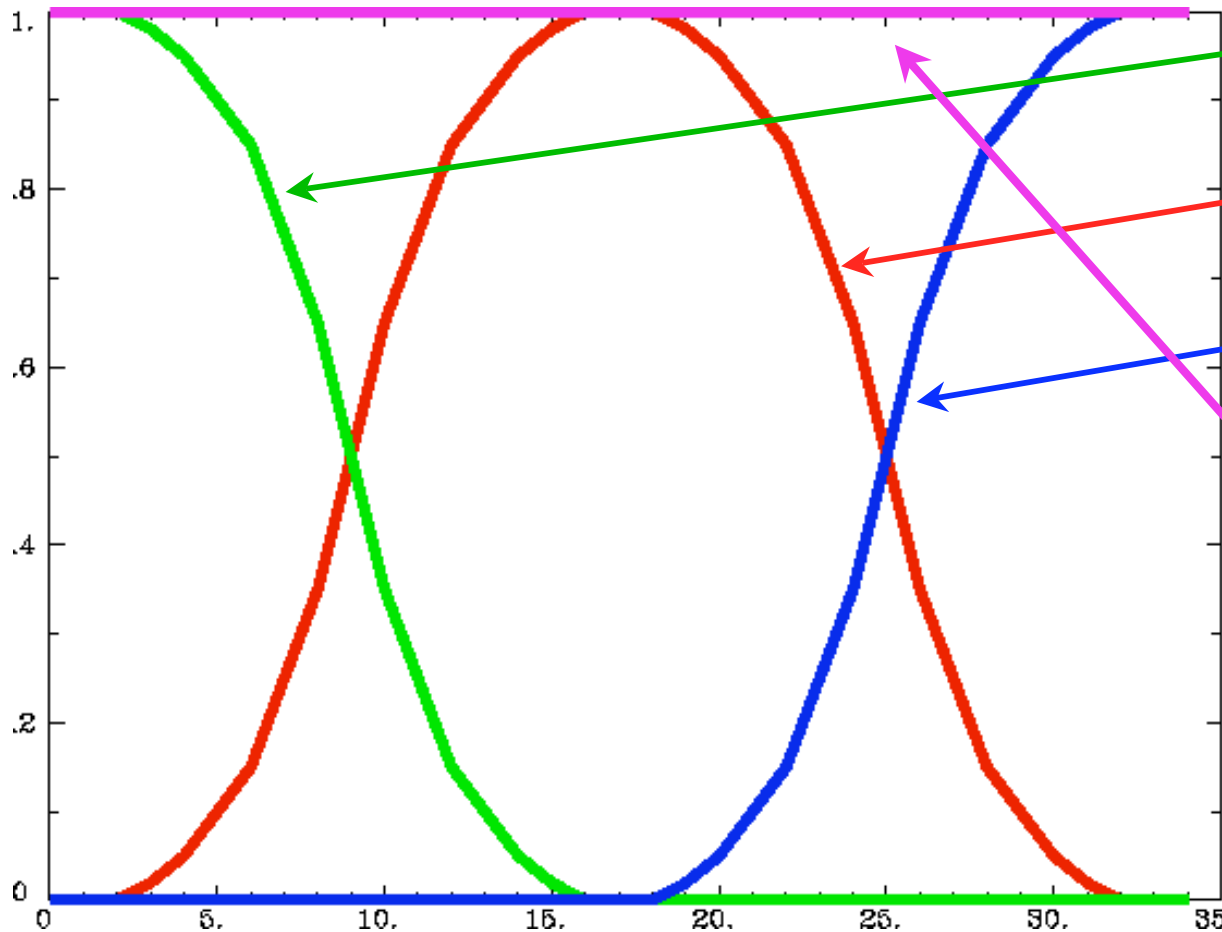
- **IM** = Individual **M**odulation
 - ★ Compute separate amplitude of HRF for each event
 - Instead of the standard computation of the average amplitude of all responses to multiple stimuli in the same class
 - ★ Response amplitudes (β_s) for each individual block/event will be highly noisy
 - Can't use individual activation maps for much
 - Must pool the computed β_s in some further statistical analysis (t -test via **3dttest**? inter-voxel correlations in the β_s ? correlate β_s with something?)
 - ★ Further description and examples given in the *Advanced Topics* presentation in this series (`afni07_advanced`)

Multiple Regressors: Cartoon Animation



- **Red** curve = signal model for class #1
- **Green** curve = signal model for #2
- **Blue** curve = $\beta_1 \cdot \#1 + \beta_2 \cdot \#2$ where β_1 and β_2 vary from 0.1 to 1.7 in the animation
- Goal of regression is to find β_1 and β_2 that make the blue curve best fit the data time series
- **Gray** curve = $1.5 \cdot \#1 + 0.6 \cdot \#2 + \text{noise}$ = simulated data

Multiple Regressors: Collinearity!!

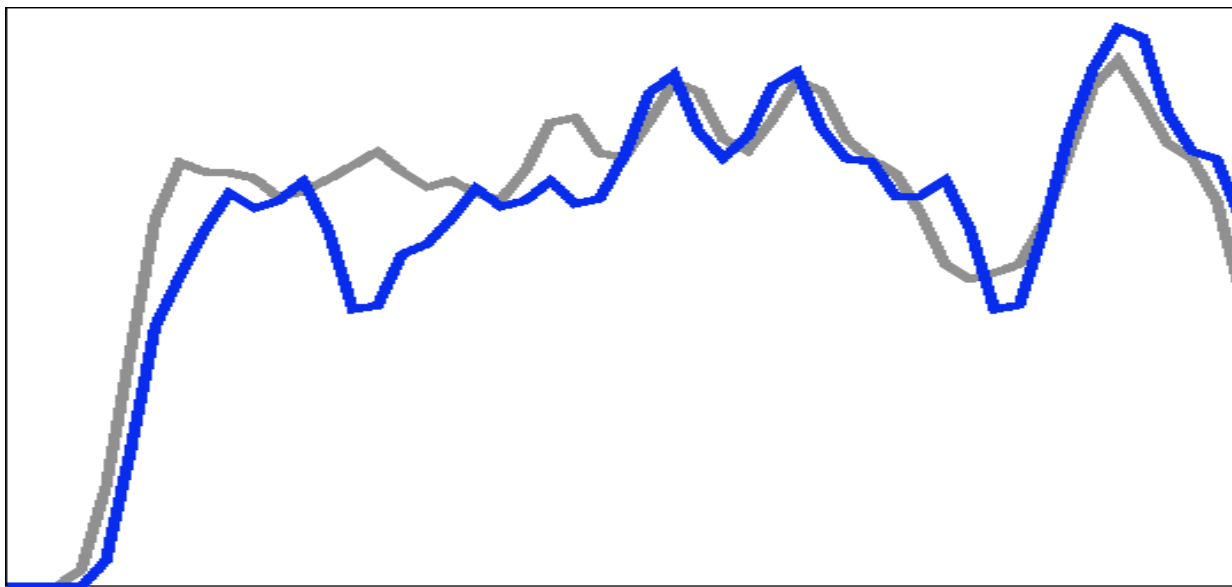
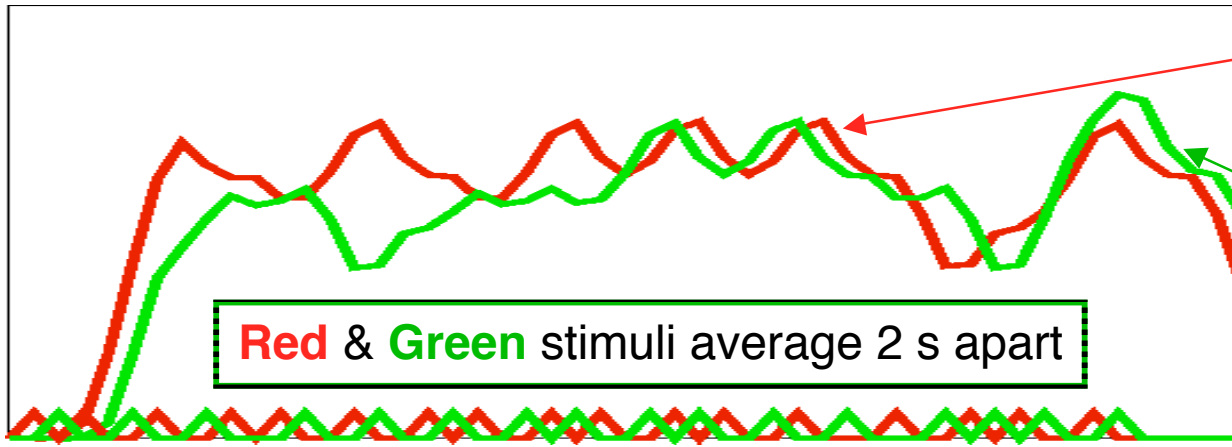


- **Green** curve = signal model for #1
- **Red** curve = signal model for class #2
- **Blue** curve = signal model for #3
- **Purple** curve = **#1 + #2 + #3** which is exactly = 1
- We cannot — *in principle or in practice* — distinguish sum of 3 signal models from constant baseline!!

No analysis can distinguish the cases
 $Z(t) = 10 + 5 \cdot \#1$ and
 $Z(t) = 0 + 15 \cdot \#1 + 10 \cdot \#2 + 10 \cdot \#3$
and an infinity of other possibilities

Collinear designs are **bad bad bad!**

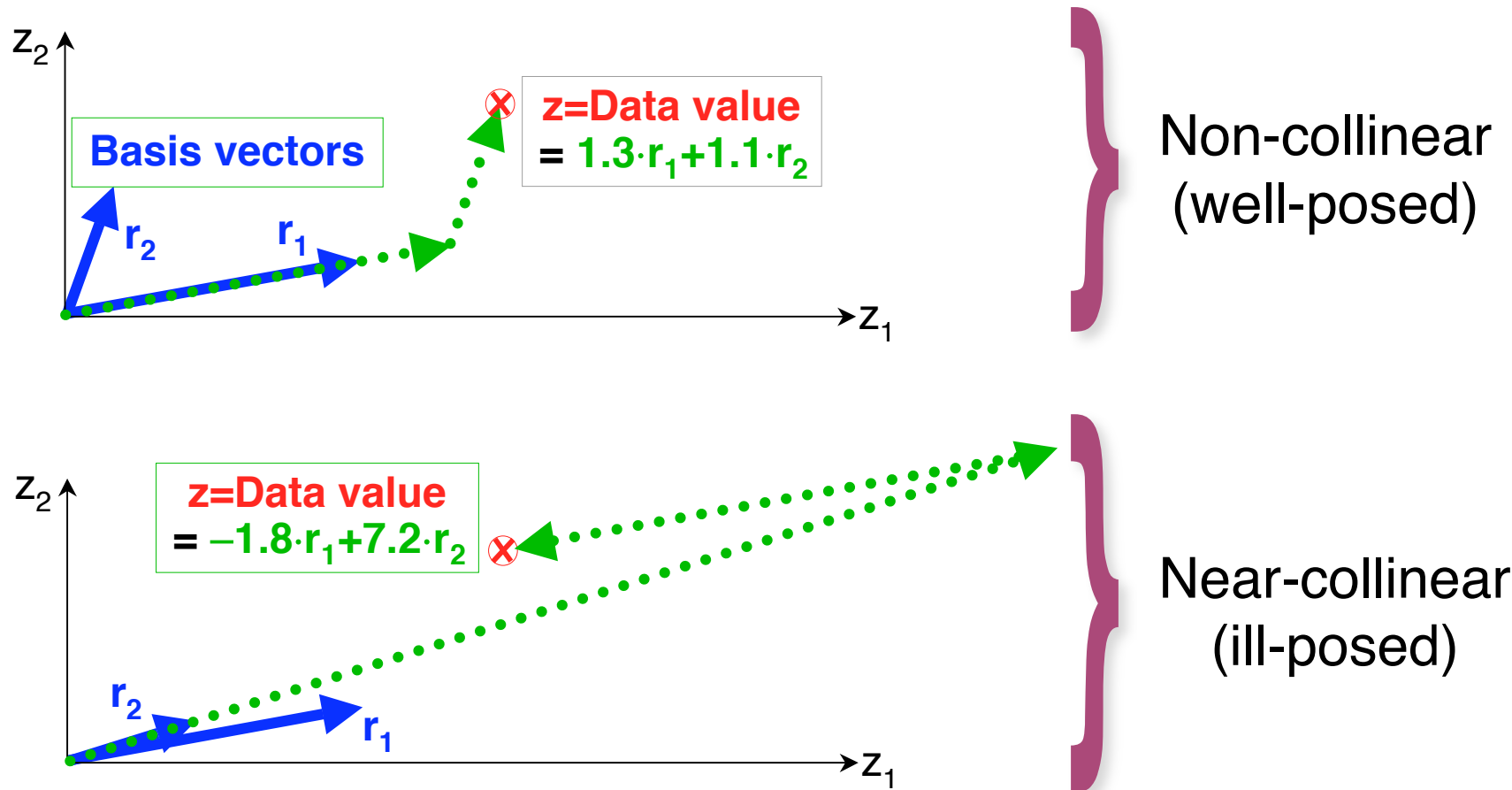
Multiple Regressors: Near Collinearity



- **Red** curve = signal model for class #1
- **Green** curve = signal model for #2
- **Blue** curve = $\beta_1 \cdot \#1 + (1 - \beta_1) \cdot \#2$ where β_1 varies randomly from 0.0 to 1.0 in animation
- **Gray** curve = $0.66 \cdot \#1 + 0.33 \cdot \#2$ = simulated data *with no noise*
- Lots of different combinations of **#1** and **#2** are decent fits to gray curve

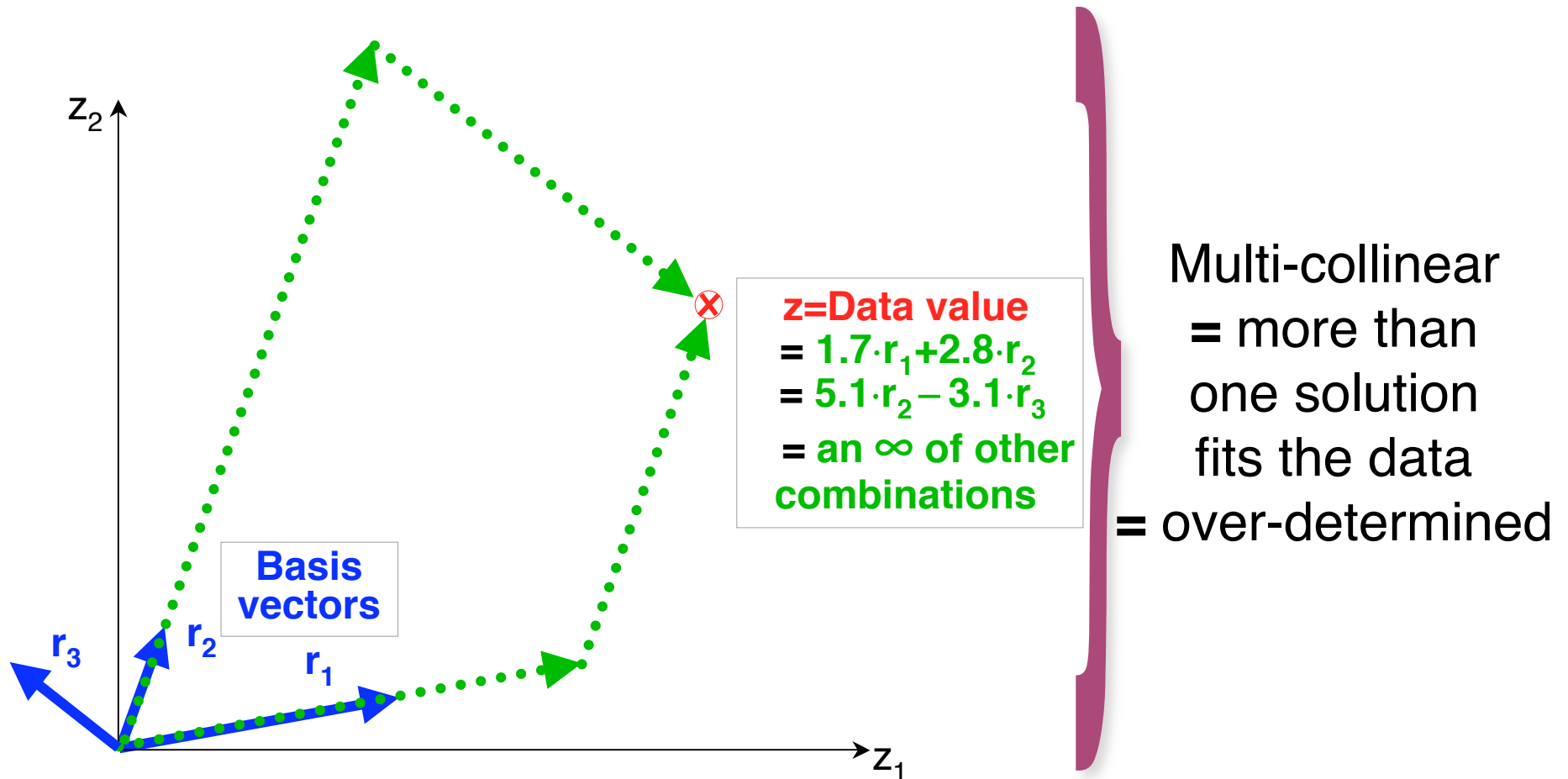
Stimuli are too close in time to distinguish response **#1** from **#2**, considering noise

The Geometry of Collinearity - 1



- Trying to fit data as a sum of basis vectors that are nearly parallel doesn't work well: solutions can be huge
- Exactly parallel basis vectors would be impossible:
 - Determinant of matrix to invert would be zero

The Geometry of Collinearity - 2



- Trying to fit data with too many regressors (basis vectors) doesn't work: no unique solution

Equations: Notation

- Will approximately follow notation of manual for the AFNI program **3dDeconvolve**
- Time: continuous in reality, but in steps in the data
 - Functions of continuous time are written like $f(t)$
 - Functions of discrete time expressed like $f(\underbrace{n \cdot TR}_{=t_n})$ where $n=0,1,2,\dots$ and TR =time step
 - Usually use subscript notion f_n as shorthand
 - Collection of numbers assembled in a column is a

vector and is printed in boldface:

$$\left\{ \begin{array}{l} \text{vector of} \\ \text{length } N \end{array} \right\} = \begin{bmatrix} f_0 \\ f_1 \\ f_2 \\ \vdots \\ f_{N-1} \end{bmatrix} = \mathbf{f} \quad \begin{bmatrix} A_{00} & A_{01} & \cdots & A_{0,N-1} \\ A_{10} & A_{11} & \cdots & A_{1,N-1} \\ \vdots & \vdots & \ddots & \vdots \\ A_{M-1,0} & A_{M-1,1} & \cdots & A_{M-1,N-1} \end{bmatrix} = \mathbf{A} = \{M \times N \text{ matrix}\}$$

Equations: Single Response Function

- In each voxel, fit data Z_n to a curve of the form

$$Z_n \approx a + b \cdot t_n + \beta \cdot r_n \quad \text{for } n=0,1,\dots,N-1 \quad (N=\# \text{ time pts})$$
- a, b, β are unknown parameters to be calculated in each voxel

$$r_n = \sum_{k=1}^K h(t_n - \tau_k) = \text{sum of HRF copies}$$
- a, b are “nuisance” baseline parameters
- β is amplitude of $r(t)$ in data = “how much” BOLD
- Baseline model should be more complicated for long (> 150 s) continuous imaging runs:
 - $150 < T < 300$ s: $a + b \cdot t + c \cdot t^2$
 - Longer: $a + b \cdot t + c \cdot t^2 + \lceil T/150 \rceil$ low frequency components
 - **3dDeconvolve** actually uses Legendre polynomials for baseline
 - Using p^{th} order polynomial analogous to a lowpass cutoff $\approx (p-2)/T$ Hz
 - Often, also include as extra baseline components the estimated subject head movement time series, in order to remove residual contamination from such artifacts (will see example of this later)

≈ 1 param per 150 s

Equations: Multiple Response Functions

- In each voxel, fit data Z_n to a curve of the form

$$Z_n \approx [\text{baseline}]_n + \beta_1 \cdot r_n^{(1)} + \beta_2 \cdot r_n^{(2)} + \beta_3 \cdot r_n^{(3)} + \dots$$

- β_j is amplitude in data of $r_n^{(j)} = r_j(t_n)$; i.e., “how much” of the j^{th} response function is in the data time series
- In simple regression, each $r_j(t)$ is derived directly from stimulus timing **and** user-chosen HRF model

- In terms of stimulus times:

$$r_n^{(j)} = \sum_{k=1}^{K_j} h_j(t_n - \tau_k^{(j)}) = \text{sum of HRF copies}$$

- Where $\tau_k^{(j)}$ is the k^{th} stimulus time in the j^{th} stimulus class
- These times are input using the `-stim_times` option to program **3dDeconvolve**

Equations: Matrix-Vector Form

- Express **known** data vector as a sum of **known** columns with **unknown** coefficients:

$$\begin{bmatrix} z_0 \\ z_1 \\ z_2 \\ \vdots \\ z_{N-1} \end{bmatrix} \approx \begin{bmatrix} 1 \\ 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix} \cdot a + \begin{bmatrix} 0 \\ 1 \\ 2 \\ \vdots \\ N-1 \end{bmatrix} \cdot b + \begin{bmatrix} r_0^{(1)} \\ r_1^{(1)} \\ r_2^{(1)} \\ \vdots \\ r_{N-1}^{(1)} \end{bmatrix} \cdot \beta_1 + \begin{bmatrix} r_0^{(2)} \\ r_1^{(2)} \\ r_2^{(2)} \\ \vdots \\ r_{N-1}^{(2)} \end{bmatrix} \cdot \beta_2 + \dots$$

- Const baseline
- Linear trend
- Response to stim#1
- Response to stim#2

‘ \approx ’ means “least squares”

or

$$\begin{bmatrix} z_0 \\ z_1 \\ z_2 \\ \vdots \\ z_{N-1} \end{bmatrix} \approx \begin{bmatrix} 1 & 0 & r_0^{(1)} & r_0^{(2)} & \dots \\ 1 & 1 & r_1^{(1)} & r_1^{(2)} & \dots \\ 1 & 2 & r_2^{(1)} & r_2^{(2)} & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \\ 1 & N-1 & r_{N-1}^{(1)} & r_{N-1}^{(2)} & \dots \end{bmatrix} \begin{bmatrix} a \\ b \\ \beta_1 \\ \beta_2 \\ \vdots \end{bmatrix}$$

or

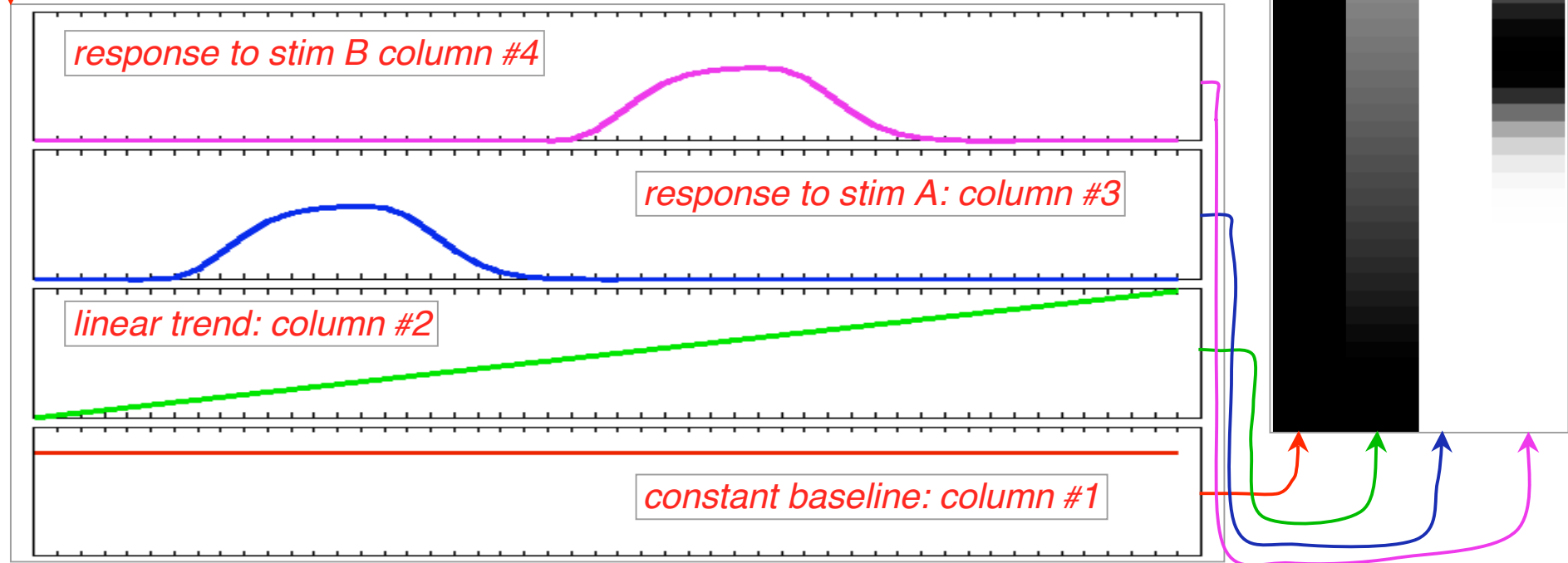
$$\underbrace{\mathbf{z}}_{\text{vector of data}} \approx \underbrace{\mathbf{R}}_{\text{matrix of columns}} \underbrace{\boldsymbol{\beta}}_{\text{vector of coeff}}$$

the “design” matrix; AKA \mathbf{X}

\mathbf{z} depends on the voxel; \mathbf{R} doesn't

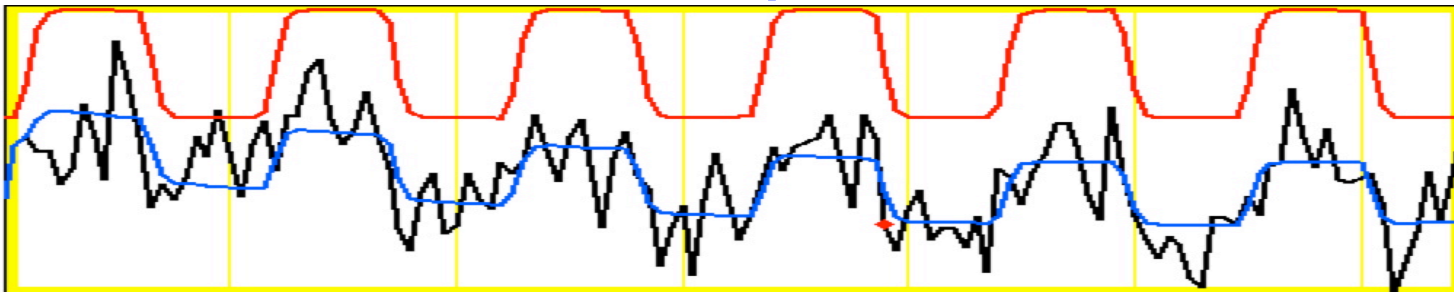
Visualizing the **R** Matrix

- Can graph columns (program **1dplot**)
 - But might have 20-50 columns
- Can plot columns on a grayscale (program **1dgrayplot** or **3dDeconvolve -xjpeg**).....→
 - Easier way to show many columns
 - In this plot, darker bars means larger numbers



Solving $\mathbf{z} \approx \mathbf{R}\boldsymbol{\beta}$ for $\boldsymbol{\beta}$

- Number of equations = number of time points
 - ★ 100s per run, but perhaps 1000s per subject
- Number of unknowns usually in range 5–50
- Least squares solution: $\hat{\boldsymbol{\beta}} = [\mathbf{R}^T \mathbf{R}]^{-1} \mathbf{R}^T \mathbf{z}$
 - $\hat{\boldsymbol{\beta}}$ denotes an *estimate* of the true (unknown) $\boldsymbol{\beta}$
 - From $\hat{\boldsymbol{\beta}}$, calculate $\hat{\mathbf{z}} = \mathbf{R}\hat{\boldsymbol{\beta}}$ as the *fitted model*



- $\mathbf{z} - \hat{\mathbf{z}}$ is the **residual time series** = noise (we hope)
 - Statistics measure how much each regressor helps reduce residuals
- Collinearity: when matrix $\mathbf{R}^T \mathbf{R}$ can't be inverted
 - Near collinearity: when inverse exists but is huge

Simple Regression: Recapitulation

- Choose HRF model $h(t)$ [AKA *fixed-model regression*]
- Build model responses $r_n(t)$ to each stimulus class
 - Using $h(t)$ and the stimulus timing
- Choose baseline model time series
 - Constant + linear + quadratic (+ movement?)
- Assemble model and baseline time series into the columns of the \mathbf{R} matrix
- For each voxel time series \mathbf{z} , solve $\mathbf{z} \approx \mathbf{R}\boldsymbol{\beta}$ for $\hat{\boldsymbol{\beta}}$
- **Individual subject maps:** Test the coefficients in $\hat{\boldsymbol{\beta}}$ that you care about for statistical significance
- **Group maps:** Transform the coefficients in $\hat{\boldsymbol{\beta}}$ that you care about to Talairach space, and perform statistics on the collection of $\hat{\boldsymbol{\beta}}$ values across subjects