Do We Have to Deal with Multiple Comparisons in Neuroimaging?

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afni26_ROI-based-modeling.pdf



Preview

Multiplicity problems in neuroimaging

Improving modeling from two perspectives

- Weirdness of *p*-value
- Information waste and inefficient modeling

• Application #1: region-based analysis (RBA)

Whole-brain voxel-wise group analysis
 Program available in AFNI: BayesianGroupAna.py

• Application #2: matrix-based analysis (MBA)

- FMRI: inter-region correlation (IRC)
- DTI: white-matter properties (FA, MD, RD, AD, etc.)
- Naturalistic scanning: Inter-subject correlation (ISC)
 Program available in AFNI: MBA

Conventional group analysis: voxel-wise

Simple situations

- Student's *t*-test: one-, two-sample, paired *t*-test
- General linear model (GLM) with between-subjects variables (sex, age, ...)
- **3dttest++** and **3dMVM** in AFNI

• Situations with within-subject factors

- Univariate GLM for AN(C)OVA: not always performed correctly
- Multivariate GLM: **3dMVM** in AFNI

Other complicated situations

- Missing data, within-subject quantitative covariates (reaction time, ...)
- Linear mixed-effects modeling: **3dLME** in AFNI

• Headache: multiplicity!

Conventional matrix-based analysis

Matrices from individual subjects

- Inter-region correlations (IRCs), inter-subject correction (ISC)
- White-matter properties: missing data
- Others: coherence, mutual information, entropy, ...

• Group analysis

- Mirroring adoption of whole-brain analysis
- Univariate GLM: treating matrix elements as isolated entities
- NBS, CONN, FSLNets in FSL, GIFT, Brain Connectivity Toolbox, ...

• Graph theory

- Arbitrary thresholding, artificial dichotomization
- Garden of forking paths: scores of metrics (hub, community, clique, small-world, ...)

Headache: multiplicity!

4 multiplicity problems

• Element-wise modeling (multi-model problem)

- $_{\circ}~$ aka massively univariate modeling
- Perform whole-brain voxel-wise or element-wise in matrix analysis
- Pretend all spatial elements are isolated and unrelated to each other
- Recoup the false assumption through correction: heavy penalty and inefficient

Sidedness testing

• Simultaneously infer both positive and negative effects: dominantly adopted

• Multiple comparisons (conventional concept)

- Simultaneously compare groups, conditions, and interactions
- Not much attention paid so far

• Multiverse problem: researcher degrees of freedom

- Thousands of options coexist: different preprocessing pipelines, modeling strategies, software
- Garden of forking paths: only reporting "significant discoveries"
- No easy solutions exist

Conventional statistical testing strategy

Null hypothesis significance testing (NHST)

- $_{\circ}~$ We are all indoctrinated under the paradigm
- Build a strawman H₀: nothing happens in brain
- Attack strawman H_0 with weirdness of data under H_0 : p-value
 - **Type I error** = P(reject $H_0 | H_0$) = false positive = *p*-value
 - **Type II error** = P(accept $H_0 | H_1$) = false negative
- Dichotomize data based on magic number 0.05

• Nice properties of NHST

- Consistent with Karl Popper's philosophy
 - Falsification or refutation
 - Inductive: all swans are white
- Intuitive: innocent until proven guilty
- Economical/utility: categorization
 - ADHD, autism, emission test (pass vs fail), ...





Weirdness of *p*-value

• Strawman *H*₀: artificial construct

- Witch hunt: usually of no interest
 - Effect of absolute zeros? Who believes no effect everywhere in brain?
- 0
 - Artificially binarize continuous world: innocent vs guilty
 "activated" vs "not activated"? Or strength of evidence for activation?
- *P*-value flows in our blood: unaware of weirdness and troubles
- Disconnection/misinterpretation: P (weirdness | H_0) $\neq P$ (H_0 | data) 0
 - *P*-value: *P* (weirdness | *H*₀)
 - Research interest: **P** (effect > 0 or < 0| data)

Problems with dichotomous decision

- \circ *P*-value of 0.05 vs 0.055 or cluster of 54 vs 53 voxels?
- Statistically insignificant = non-existing effect? Absence of evidence = evidence of absence? 0
- Difference between "significant" & "insignificant" results: not necessarily significant
- Selection bias about effect estimates in results reporting 0
 - Power analysis based on literature: not very useful other than pleasing grant reviewers
 - One source of reproducibility problems: big/tall parents (violent men, engineers) have more sons; beautiful parents (nurses) have more daughters; power posing
 - Unreliable meta analyses: many potential effects unreported



Clusters vs islands: arbitrariness

Threshold (sea level) 1

Threshold (sea level) 2



Problems with clusters

• Cluster thresholding: "islands above sea level" approach

- Use cluster size as leverage in controlling overall false positives (FWE)
 - Monte Carlo simulations, RFT, combination of cluster size and signal strength
- Hide everything below threshold
 - Arbitrary: regardless of rigor in FWE controllability
- Penalize and discriminate small regions
 - Unfair: 2 regions with same signal strength: one large and one small
 - 2 regions with same signal strength: one distant and one contiguous
- Clusters are statistically defined
 - Do not respect anatomical structures
 - Lack spatial specificity: bleeding effect or forming huge clusters
 - Focus on statistically defined "peak" voxels
- o Sidedness for whole brain: one- or two-sided?

Problems with element-wise modeling

• First step: apply same model to all elements

- Pretend all elements are isolated and unrelated: false assumption
- Source of multi-model problem: number of models = number of elements

• Second step: correct for multi-model and false assumption

- Use cluster size as leverage in controlling overall false positives
 - Monte Carlo simulations, RFT, combination of cluster size and signal strength

Problems

- Loss of efficiency due to split-modeling and false assumption
- Over-penalization
- Reinforcing arbitrary thresholding and dichotomization
- How can we do better? Prior knowledge: elements are not unrelated
- Conceptually $P(\text{weirdness} | H_0) \neq P(H_0 | \text{data})$, but practically $P(\text{weirdness} | H_0) \cong P(H_0 | \text{data})$?

How to incorporate prior knowledge?

T

• Priors are omnipresent in life

- Walking stairs, prejudices, stereotypes, etc.
- But priors are not always easy to digest!
 - o Infamy: subjective???
 - Are we eating acrylamide for breakfast?

$$\pi(\theta \mid y) = \frac{\pi(y \mid \theta)\pi(\theta)}{\pi(y)}$$





How to incorporate prior knowledge? • Kidney cancer distribution among U. S. counties

Highest rate

lowest rate



How to incorporate prior knowledge?

More examples

- LeBron James field goals percentage: 50.4%
- Monthly divorce rate, suicide rate

0 ...

- KISS principle
- Stein's paradox (1956)

$$\frac{\text{Calibration}}{\pi(\theta \mid y)} = \frac{\pi(y \mid \theta)\pi(\theta)}{\pi(y)}$$

• Free market vs regulations

Morals from kidney cancer data

• Multiplicity problem: > 3000 counties!

- Divide *p*-value by number of counties?
- Borrow idea from neuroimaging: leverage geographical relatedness?

• What can we learn from the example? Food for thought

- Care about the strawman H_0 (zero kidney rate), false positives, *p*-value?
- Trust individual county-wise estimates? Unbiased! BLUE
 - **Incorrect sign errors** (type S): some counties really have higher kidney cancer rate than others?
 - **Incorrect magnitude** (type M): some counties really have higher/lower cancer rate?
- Would correction for multiplicity help at all?
 - Useless in controlling for type S and M errors

• How can we do better?

- Information across spatial elements can be shared and regularized
- How???

What do we know about spatial elements?

• Element-wise modeling

- Pretend full ignorance: fully trust the data
- Uniform distribution: each element equally likely to have any value in $(-\infty, +\infty)$
- Similar for variances: variances can be negative in ANOVA

• One crucial prior for spatial elements

- Reasonable to assume Gaussian distribution?
- Gaussian assumption adopted everywhere!
 - Subjects, residuals across TRs
- How can Gaussian assumption help?
 - Loosely constraining elements
 - No full trust for individual estimates
 - Information sharing: shrinkage or partial pooling 0.1
 - Controlling type S and M errors



Short summary: what we intend to achieve

• Abandon strawman and *p*-value

• Directly focus on research interest P (effect > 0 | data)

• Build one model

- o Incorporate all elements into a multilevel or hierarchical structure
- Loosely constrain elements: leverage prior knowledge
- Achieve higher modeling efficiency: no more multiplicity!
- $_{\circ}~$ Validate the model by comparing with potential competitors
- Be conservative on effect estimates by controlling type S and M errors: **biased**?
- Always be mindful of uncertainties: strength of evidence (no proof)

Avoid dichotomous decisions

- Report full results if possible
- Highlight instead of hide based on gradient of evidence

Application #1: region-based analysis

• Dataset

- Subjects: *n* = 124 children; resting-state data (Xiao et al., 2019)
- Individual subjects: seed-based correlation for each subject
 - 3D correlation between seed and whole brain ("functional connectivity")
- Explanatory variable (behavior data): Theory of Mind Index x_i

Voxel-wise group analysis: GLMs

- Focus: association between *x* and seed-based correlation (*z*-score)
- Pretense: voxels unrelated equal likelihood within $(-\infty, \infty)$
- Information waste!
- GLMs: mass univariate multiplicity
- $m = 100,000 \text{ voxels} \rightarrow$
 - 100,000 models

Xiao et al., 2019. <u>Neuroimage</u> 184:707-716

Uniform distribution: total freedom - each parameter on its own

mth voxel:
$$\boldsymbol{z}_m = a_m + b_m \boldsymbol{x} + \boldsymbol{\epsilon}_m$$

1st voxel: $\boldsymbol{z}_1 = a_1 + b_1 \boldsymbol{x} + \boldsymbol{\epsilon}_1$ 2nd voxel: $\boldsymbol{z}_2 = a_2 + b_2 \boldsymbol{x} + \boldsymbol{\epsilon}_2$...

GLMs: dealing with multiplicity!

• Voxel-based analysis: GLMs

- Penalty time for pretense: multiple testing (m = 100,000), magic 0.05
- Show time for various correction methods
 - Voxel-wise *p*, FWE, FDR, spatial smoothness, clusters, ...
 - Simulations, random field theory, permutations, ...
 - How would dataset turn out under GLM? 4 lucky clusters manage to survive

voxel p	cluster threshold	surviving ROIs	ROIs
0.001	28	2	R PCC, PCC/PrC
0.005	66	4	R PCC, PCC/PrC., L IPL, L TPJ
0.01	106	4	R PCC, PCC/PrC., L IPL, L TPJ
0.05	467	4	R PCC, PCC/PrC., L IPL, L TPJ

Switching from voxels to ROIs: still GLMs

• Region-wise analysis : GLMs

- Focus: association between and seed-based correlation (z-score)
- Pretense: ROIs unrelated
- GLMs: mass univariate
 - $m = 21 \text{ ROIs} \rightarrow$
 - 21 models
- Penalty time for pretense: multiple testing – what to do?
 - Bonferroni? Unbearable
 - What else?



Switching from GLMs to LME

• Region-wise analysis : Linear Mixed-Effects (LME) model

- One model integrates all regions
- ROIs loosely constrained instead of being unrelated
 - Gaussian distribution: Is it far fetched or subjective?



Switching from GLMs to BML

• Region-wise analysis : Bayesian multilevel (BML) model

- One model integrates all regions: basically same as LME
- ROIs loosely constrained instead of being unrelated
 - Gaussian distribution: Is it far-fetched or subjective?
 - Similar to cross-subject variability





Chen, et al, 2019. Handling Multiplicity in Neuroimaging through Bayesian Lenses with Multilevel Modeling. Neuroinformatics.

Inferences from BML: full distributions

- Region-based BML: 21 ROIs
- Full report with richer information: posterior distributions for each ROI
 - No dichotomization
 - No results hiding
- Highlight, not hide
- No discrimination against small regions
- No ambiguities about spatial specificity
- No inconvenient interpretation of confidence interval
- Evidence for each ROI: *P*(effect > 0 | data)
- <mark>8 ROIs</mark> with strong evidence of effect compared to
 - Region-wise GLM with Bonferroni correction
 - Voxel-wise GLM at cluster level: 4 clusters

How about Left SFG?



Inferences from BML: uncertainty

How about Left SFG?

- ROI-based BML: 21 ROIs
- Full report with bar graph uncertainty intervals
 - o Nothing hidden under sea level
- 8 ROIs with strong evidence for effect of interest



BML: model validations

- ROI-based BML with 21 ROIs: cross-validation
 - Leave-one-out information
 criterion (LOOIC)
 Cross-validation

			LOOIC	SE
GLM			-300.39	98.25
BML			-2247.06	86.42
GLM	_	BML	1946.67	96.35

Posterior predictive checking

• Effects of BML

- Regularizing ROIs: don't fully trust individual ROI data
- Sacrificing fit at each ROI; achieving better overall fit



BML: Whole-brain vs. region-base analysis

Region-based analysis

- + high region specificity: region definitions considered as priors
- + low computational cost
- + avoiding potential alignment issues by defining regions in native space not all regions have been defined
- information loss due to averaging within each region
- region definitions can be tricky
 - relying on results accuracy in literature (e.g., publication bias)
 - different atlases/parcellations

• Whole-brain analysis

- + independent of region definitions
- + less likely to miss small regions that are not in available atlases/parcellations
- vulnerable to poor alignment across subjects
- region specificity problem
 - Voxel-wise results do not respect region definitions
- Computationally challenging
 - hopeful: within-chain parallelization and GPU usage

Application #2. matrix-based analysis

Dataset: correlation matrix

- Subjects: n = 41 subjects; response-conflict task (Choi et al., 2012)
- Individual subjects: correlation matrix among m = 16 ROIs
 How to go about group analysis?
- - GLM for each element in correlation matrix: NBS, CONN, FSLNets in FSL, GIFT
 - Binarization approach: graph theory
- More broadly: matrix-based analysis (MBA) ("network modeling")
 Inter-region correlation (IRC): FMRI

 - White matter properties (FA, MD, ...): DTI
 Other matrices (e.g., coherence, entropy, mutual information)

Focus on GLM

- Student *t*-test or GLM on each element

Choi et al., 2012. Neuroimage 59(2):1912-1923



Dealing with inter-region correlations (IRCs)

Complexities of IRCs

- Some region pairs are unrelated, but others are correlated
- Correlation structure is intricate
- $_{\circ}~0\leq~
 ho~\leq0.5$
- Can we do a better job than GLMs or dichotomization?
 - Challenge: How to characterize the complex structure?



IRC: switching from GLM to LME

• IRC analysis through linear mixed-effects (LME) modeling

- One model integrates all ROIs: LME
- ROIs loosely constrained instead of being unrelated
 - Gaussian distribution: Is it far-fetched?



IRC: one more jump from LME to BML

• IRC analysis through Bayesian multilevel (BML) modeling

- One model integrates all ROIs: BML (essentially same as LME)
- ROIs loosely constrained instead of being unrelated
 - Gaussian distribution: Is it far-fetched?
 - Similar to cross-subject variability



Chen, et al, 2019. An integrative Bayesian approach to matix-based analysis in neuroimaging. bioRxiv.



Chen, et al, 2019. An integrative Bayesian approach to matix-based analysis in neuroimaging. bioRxiv.

IRC – ROI effect from BML: full distributions

BNST

0.04 0.08

0.04

0.02

MA

-0.04 0.00 0.04

0.08

-0.04 0.00

-0.06 -0.02

J.00

0.08 -0.04

0.06

0.05

0.04

Posterior Density Distribution of Threat vs. Safe ROI-based BML: 16 ROIs BF I ENST • Full report with richer information: -0.04 0.00 0.04 0.08 -0.04 0.00 0.04 0.08 -0.04 0.00 0.04 0.08 posterior distributions for each ROI alns 0.08 -0.04 0.10 0.04 0.00 No dichotomization Nothing hidden under sea level -0.06 -0.02 -0.06 -0.02 0.02 0.06 -0.04 0.04 0.00 • 4 ROIs with strong evidence of effect 0.00 0.04 Region Effect 0.08 -0.05 compared to -0.04 0.00 0.00 Region effect inferences: unavailable from GLM and graph theory Highlight, Hubness? How about Left & not hide **Right Anterior Insula?**

IRC – RP effect from BML: full distributions



IRC- RP effect from BML

- ROI-based BML: 16 ROIs
- Full report for all region pairs (RPs)
- Comparisons with GLMs: nothing hidden under sea level
 - 63 RPs identified by GLMs with *p* of 0.05: none survived after correction with NBS via permutations
 - 33 RPs with strong evidence under BML

BML



BML: model validations

• ROI-based BML with IRD of 16 ROIs: cross-validation

• Leave-one-out information

<mark>criterion</mark> (LOOIC)

Cross-validation

Model	LOOIC	SE
GLM	-2808.31	101.65
BMLO	-4543.77	102.97

Posterior predictive checking

• Effects of BML

- Regularizing ROIs: don't fully trust individual ROI data
- Sacrificing fit at each ROI; achieving better overall fit



Summary

Multiplicity problems in neuroimaging

Improved modeling from two perspectives

- Weirdness of *p*-value
- Information waste and inefficient modeling

• Application #1: region-based analysis (RBA)

Task-related experiment or resting state (seed-based correlation analysis)
 Program available in AFNI: *BayesianGroupAna.py*

• Application #2: matrix-based analysis (MBA)

- FMRI: inter-region correlation (IRC)
- DTI: white matter properties (FA, MD, etc.)
- Naturalistic scanning: Inter-subject correlation (ISC)

Program available in AFNI: MBA

Keep Kidney Cancer in Mind! • Kidney cancer distribution among counties

Highest rate

lowest rate



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