An Implementation of Dynamic Causal Modeling

Christian Himpe

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- About
- Models
- Inversion
- Implementation
- Example

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Motivation

- How are brain regions coupled?
- How does this coupling change in an experimental context?
- How are stimuli propagated between brain regions?



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Dynamic Causal Modeling Process

Form Hypothesis

- 2 Conduct Experiment
- Interprocess Data (Filtering, Reduction)
- Select Model
- Stimate Parameters
- Ompute Solution

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- Interprocess Data (Filtering, Reduction)
- Select Model
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- 6 Compute Solution

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Preprocess Data (Filtering, Reduction)

- ④ Select Model
- 5 Estimate Parameters
- Compute Solution

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Image: Image:

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- Dynamic
- Deterministic
- Multiple Inputs and Outputs
- Two Component Model
 - Dynamic Submodel
 - Forward Submodel
- Differ by Data Acquisition Method
 - fMRI
 - EEG/MEG

- Dynamic Submodel: Bilinear Dynamic System
- Forward Submodel: Balloon-Windkessel Model

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Example:

- 3 brain regions ($z \in \mathbb{R}^3$)
- 2 input sources $(i \in \mathbb{R}^2)$
 - 1 direct input source (i_1)
 - 1 lateral input source (*i*₂)

 $\dot{z} = Az + B_2 z i_2 + C i$

$$A = \begin{pmatrix} -1 & 0 & 0 \\ 0.2 & -1 & 0.4 \\ 0.3 & 0 & -1 \end{pmatrix} B_1 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0.7 & 0 & 0 \end{pmatrix} C = \begin{pmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$$

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DCM for fMRI (Dynamic)



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• vasolidatory signal (s):

- receives input (output of the dynamic system)
- dampens with itself
- and with normalized inflow
- normalized inflow (f):
 - is caused by the vasoladitory signal
- normalized venomous volume (v):
 - difference between normalized inflow and outflow
- normalized deoxyhemoglobin content (q):
 - difference between inflow and outflow
- output (y):
 - weighted sum of venomous volume and deoxyhemoglobin content

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- Dynamic Submodel: Jansen Model
- Forward Submodel: Linear Transformation

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DCM for EEG (Dynamic)

Tripartioning:

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Excitatory Subpopulation (Intrinsic Coupling) (Excitatory) Output Subpopulation (Intrinsic Coupling) Inhibitory Subpopulation

$$C_{F} = \begin{pmatrix} 0 & . & . \\ . & 0 & . \\ . & . & 0 \end{pmatrix} \quad C_{B} = \begin{pmatrix} 0 & . & . \\ . & 0 & . \\ . & . & 0 \end{pmatrix} \quad C_{L} = \begin{pmatrix} 0 & . & . \\ . & 0 & . \\ . & . & 0 \end{pmatrix}$$

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DCM for EEG (Dynamic)

Forward, Backward, Lateral Connections:



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 $h = y + X\beta + \epsilon$

Drift:

Frequency Filtering (ie equipment-related drift) →Discrete Cosine Set.
Y-shift of data → 0th-Order is Constant Term

Model is now complete!

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Drift:

- \bullet Frequency Filtering (ie equipment-related drift) $\rightarrow \! \textsc{Discrete}$ Cosine Set
- Y-shift of data \rightarrow 0th-Order is Constant Term


Parameter Estimation

• Bayesian Inversion

- All parameters are assumed to independently and identically distributed
- Bayes Rule is assumed to apply $P(A|B) = \frac{P(B|A)P(B)}{P(A)}$
- Prior Information on Parameters
- EM-algorithm (Two Step Procedure)
 - E-Step (Expectation)
 - Estimate Mean
 - Least-Squares-Method
 - M-Step (Maximization)
 - Estimate Hyperparameters

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 - Estimate Hyperparameters
 - Newton-method

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 - Estimate Mean
 - Augmented-Weighted-Least-Squares-Method
 - 2 M-Step (Maximization)
 - Estimate Hyperparameters
 - Newton-method for Maximum Likelihood Problems

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- EM-algorithm (Two Step Procedure)
 - E-Step (Expectation)
 - Estimate Mean
 - Augmented-Weighted-Least-Squares-Method
 - 2 M-Step (Maximization)
 - Estimate Hyperparameters
 - Scoring-Algorithm

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- EM-algorithm (Two Step Procedure)
 - E-Step (Expectation)
 - Estimate Mean
 - Augmented-Weighted-Least-Squares-Method
 - 2 M-Step (Maximization)
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 - Scoring-Algorithm utilizing Fisher-Information

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 - 2 M-Step (Maximization)
 - Estimate Hyperparameters
 - Fisher-Scoring-Algorithm

EM-Algorithm Improvements

- In the second secon
- Products (Derivatives in M-Step)
 →Compute traces directly
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- Solving Linear Systems (in E- and M-Step)
 →Cholesky direct solver



④ Preventing Double Calculations (M-Step and E-Step) →Rearrange E-Step and recycle in M-Step



Implementation Details

6500 LoC in C++

- \cdot no parsing and interpreting overhead
- \cdot machine specific optimizations possible

Parallelization with OpenMP

- \cdot Parallelization of 1st Derivative of E-Step (Jacobian)
- \cdot Parallelization of 1st and "2nd" Derivative of M-Step

Runge-Kutta-Fehlberg Solver

- \cdot 5th Order Single Step Solver
- \cdot allows extension to adaptive stepping

Modular Dynamic and Forward Submodels

- \cdot Extendable to further submodels
- \cdot Easy Switching between submodels





DCM

Dataset	Classic	Classic	Improved	Improved
syn2f	74.68 <i>s</i>	33.43 <i>s</i>	8.38 <i>s</i>	2.73 <i>s</i>
syn2b	74.61 <i>s</i>	32.92 <i>s</i>	8.44 <i>s</i>	2.66 <i>s</i>
syn2l	74.40 <i>s</i>	33.12 <i>s</i>	9.97 <i>s</i>	2.41 <i>s</i>
syn3a	498.78 <i>s</i>	169.14 <i>s</i>	21.57 <i>s</i>	5.39 <i>s</i>
syn3b	495.31 <i>s</i>	167.75 <i>s</i>	21.66 <i>s</i>	5.35 <i>s</i>
syn3c	499.30 <i>s</i>	166.36 <i>s</i>	21.50 <i>s</i>	5.52 <i>s</i>
syn3d	500.64 <i>s</i>	168.26 <i>s</i>	21.68 <i>s</i>	5.44 <i>s</i>
syn3e	496.84 <i>s</i>	168.27 <i>s</i>	21.56 <i>s</i>	5.33 <i>s</i>

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DCM

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Experimental context:

• Fear Extinction

Situation:

- 3 Regions (AMY, CA1, PFC)
- 1 (direct) Input (sound)

Hypothesis:

- full connectivity possible
- AMY \rightarrow CA1 \rightarrow PFC

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DCM Output (ani)



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DCM Output (ani)



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DCM Output (ani)





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Outlook

Runtime reduction

- Improvement of EM-algorithm
- More dynamic and forward submodels
- Include preprocessing capabilities
- Lower order and adaptive solvers
- Include further DCM extensions

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A modular and extendable implementation of dynamic causal modeling with a notable runtime reduction.

(Thesis: http://j.mp/himpe)

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