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DriPP: Driven Point Processes to Model Stimuli Induced Patterns in M/EEG Signals

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How a visual flash affects your brain? A statistical model based on point processes.



From the M/EEG recording to DriPP

- * Paradigm of a M/EEG experiment
- Convolutional Dictionary Learning for recurrent patterns identification in M/EEG signals
- Background on Point Processes
- Methodology of DriPP
- Results on synthetic and real datasets

- * Brain constitution: 60% white matter, 40% grey matter
- * Grey matter: in the brain, forms the cortex and is composed mainly of neuronal cell bodies and synapses
- * White matter: found in deeper regions, composed of bundles of axons and connects one part of the brain to another



Source: thepartnershipineducation.com



- * The reception of neurotransmitters from another neuron at the synaptic gap triggers an electrical signal that travels along the axon.
- * The magneto and electro signals derive from the net effect of ionic currents flowing in the dendrites of neurons during synaptic transmission.





- * A group of neurons in the gray matter form a current generator that produces an electrical and a magnetic field.
- * A large number of simultaneously active neurons (~ 50 000) are needed to generate a measurable M/EEG signal [2].
- * Magneto- and electro-encephalography (M/EEG): noninvasive recording methods to capture magnetic & electric fields produced by brain neurons, at a high temporal resolution (often between 250 and 1000 Hz).
- * Non-invasive: unlike ectrocorticography (ECoG) that uses electrodes placed directly on the exposed surface of the brain.

[1] Alexandre Gramfort. Lecture notes in M/EEG: Functional brain imaging with MEG, EEG and sEEG [2] Saskia Helbling. Lecture notes in SPM course: What are we measuring with M/EEG?, May 2014.



- * M/EEG high temporal resolution: attractive for functional study of the brain
- * Rather poor spatial resolution: only a few hundred data positions can be acquired simultaneously (MEG: ~ 300/400 sensors; EEG: up to 250 electrodes)
- * Recordings last from few minutes (active experiment) to several hours (sleep stages analysis).
- * During a task experiment, some (external) stimuli are presented to the subject (auditory and/or visual signals, somatosensory, etc.) and active tasks may be asked (*e.g.*, cues to press a button)



An EEG recording setup

Person undergoing an MEG

Data from a M/EEG experiment



Raw signals over some M/EEG sensors Source: MNE sample dataset

- * Observed signal: $X \in \mathbb{R}^{P \times T}$ with *P* sensors over *T* timestamps
- Raw signals are too long and noisy (heavy noise bursts, low signal-tonoise ratio) to be directly analyzed
- * Some artifact may be present in the signals, thus corrupting the data (here, clear presence of the heartbeat artifact)
- Pre-processing is necessary
- Artifact can be manually identified and removed using ICA





Stimuli: visual, auditory, somatosensory, etc. Task: attend/ignore, detect + react, etc.



Stimuli: visual, auditory, somatosensory, etc. Task: attend/ignore, detect + react, etc.

Multiple stimuli presented to the subject

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Identify recurring patterns



Spatial and temporal pattern learned using CDL with python alphacsc package [1] on MNE somato dataset

[1] Dupré La Tour, T., Moreau, T., Jas, M., & Gramfort, A. (2018). Multivariate Convolutional Sparse Coding for Electromagnetic Brain Signals. Advances in Neural Information Processing Systems (NIPS).

- * Neural time-series data contain a wide variety of prototypical signal waveforms
- * Using *dictionary learning*, neural signals are decomposed as combinations of time-invariant patterns, called *atoms*.
- Applied to neuroscience, atoms have one spatial representation (which sensors are the most activated) and one temporal representation (the temporal form of the signal)





Decomposition of a noiseless univariate signal X (blue) as the convolution Z * D between a temporal pattern D (orange) and a sparse activation signal Z 11

Principle of Convolutional Dictionary Learning

Multivariate CSC [1]:

$$\min_{D_k, z_k^n} \sum_{n=1}^N \frac{1}{2} \left\| X^n - \sum_{k=1}^K z_k^n * D_k \right\|_2^2 + \lambda \sum_{k=1}^K \left\| z_k^n \right\|_1,$$
s.t. $\left\| D_k \right\|_2^2 \le 1 \text{ and } z_k^n \ge 0$

* $\{X^n\}_{n=1}^N \subset \mathbb{R}^{P \times T}$: observed signals * $\{D_k\}_{k=1}^K \subset \mathbb{R}^{P \times L}$: the spatio-temporal atoms * $\{z_k^n\}_{k=1}^K \subset \mathbb{R}^{\widetilde{T}}$: the sparse activations associated with X^n , $\widetilde{T} = T - L + 1$

* $\lambda > 0$: regularization parameter

[1] R. Grosse, R. Raina, H. Kwong, and A. Y. Ng. Shift-invariant sparse coding for audio classification. In 23rd Conference on Uncertainty in Artificial Intelligence, 2007.



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{Xⁿ}^N_{n=1} ⊂ ℝ^{P×T}: observed signals
{D_k}^K_{k=1} ⊂ ℝ^{P×L}: the spatio-temporal atoms
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Bi-convex optimization problem solved with alternate minimization:

1. given *K* fixed atoms D_k and a regularization parameter $\lambda > 0$, retrieve the activation signals z_k^n by locally greedy coordinate descent (LGCD);

2. then, given *NK* fixed activation signals z_k^n , update the *K* atoms D_k , and so forth until convergence.

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CDL with rank-1 constraint

Multivariate CSC with rank-1 constraint [1]:

$$D_k = u_k v_k^{\mathsf{T}} \in \mathbb{R}^{P \times L}$$

** u_k* ∈ ℝ^{*P*}: pattern over the channels (sensors); ** v_k* ∈ ℝ^{*L*}: pattern over time.

$$\min_{u_k, v_k, z_k^n} \sum_{n=1}^N \frac{1}{2} \left\| X^n - \sum_{k=1}^K z_k^n * \left(u_k v_k^\top \right) \right\|_2^2 + \lambda \sum_{k=1}^K \left\| z_k^n \right\|_1$$
s.t. $\left\| u_k \right\|_2^2 \le 1, \left\| v_k \right\|_2^2 \le 1 \text{ and } z_k^n \ge 0$

[1] Dupré La Tour, T., Moreau, T., Jas, M., & Gramfort, A. Multivariate Convolutional Sparse Coding for Electromagnetic Brain Signals. NIPS, 2018.



Spatial and temporal patterns of 3 handpicked atoms extracted using CDL with rank-1 constraint on MNE somato dataset.

Remark: each atom comes along with its sparse activation vector





Convolutional Dictionary Learning



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Temporal point process (TPP): a stochastic, or random, process composed of a time series of binary events that occur in continuous time; S = [0,T) the time interval [1].

- * A realization of a TPP is a set of distinct time points $\xi = \{t_1, ..., t_n\}$ occurring before *T*.
- * To ξ , we associate the counting process $N_t = \sum_{t \in \mathcal{E}} 1_{t_i \le t}$, *i.e.*, the number of points in the time interval [0,t].
- * N_t : a random process which evolves over time by jumps of size 1.
- * Studying TPP \Leftrightarrow analyzing when this jumps occur.

[1] D. J. Daley and D. Vere-Jones. An introduction to the theory of point processes. Volume I: Elementary theory and methods. Probability and Its Applications. Springer-Verlag New York, 2003.



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Intensity function

$$\lambda \left(t \,|\, \mathcal{F}_t \right) = \lim_{dt \to 0} \frac{\mathbb{P} \left(N_{t+dt} - N_t = 1 \,|\, \mathcal{F}_t \right)}{dt}$$

$$N_t = \sum_{t \in \xi} 1_{t_i \le t} \text{ the counting}$$

Homogeneous Poisson process: λ (*t* Inhomogeneous Poisson process: λ **Goal**: find a statistical model to uncover the underlying generating model

Background on Point Processes

ting process, $\mathcal{F}_t = \{t_i, t_i < t\}$

$$t | \mathcal{F}_t \rangle \equiv \lambda^*, \left(N_{t+\Delta t} - N_t \right) \sim Poisson (\Delta t)$$
$$\left(t | \mathcal{F}_t \right) \equiv \lambda^*(t) \ge 0$$

*** Homogeneous Poisson process:** $\lambda(t|\mathcal{F}_t) \equiv \lambda, (N_{t+\Delta t} - N_t) \sim Poisson(\Delta t)$ $\forall B \in \mathscr{B}(\mathbb{R}), M(B) = \lambda |B|$, where $|\cdot|$ is the Lebesgue measure on $(S, \mathscr{B}(\mathbb{R}))$

 $\forall B \in \mathscr{B}(\mathbb{R})$, the mean measure $M(B) = \mathbb{E}[N(B)]$ is the expected number of events in *B*.

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 $\forall B \in \mathscr{B}(\mathbb{R})$, the mean measure $M(B) = \mathbb{E}[N(B)]$ is the expected number of events in *B*.

* Inhomogeneous Poisson process: $\lambda (t | \mathscr{F}_t) \equiv \lambda^*(t)$ $\forall B \in \mathscr{B}(\mathbb{R}), M(B) = \int_B \lambda^*(x) dx$

 $\forall B \in \mathscr{B}(\mathbb{R})$, the mean measure $M(B) = \mathbb{E}[N(B)]$ is the expected number of events in *B*.

Simulation of a inhomogeneous Poisson process

* Model interaction between multiple PP:

$$\lambda_i \left(t \,|\, \mathcal{F}_t \right) = \mu_i + \sum_{j=1}^K \int_{-\infty}^t \phi_{i,j}(t-s) \mathrm{d}N_s^{(j)}, \quad \mu_i \ge 0$$

13 13 13 13 13 13 13 14 26 33 14 332 386 134 0.00 0 13 14 0.0 10 14 0.42 1.17 0 7.21 -16.75 -6.08 2.92 44.32 332 386 134 0.00 0 17.677 11.19 11.75 1.43 1.65 0.03 0.29 7.78 13.51 5.47 2.92 44.32 4.76 -419 336 0.00 5.239.900 17.677 11.19 11.75 1.43 1.65 0.03 0.29 7.78 13.61 6.27 18.16 37.99 1.60 29.99 190 20.4 335 3.66 5.857.00 3.326 18.08 7.08 1.02 0.81 1.014 15.66 11.71 4.88 69.97 4.45 4.45 4.72 5.75 0.85 5.859.400 3.369 18.08 7.20 0.41 1.03 0.82 2.78 6.438 4.57	.58 .43 .17 .17 .17 .17 .17 .17 .17 .17 .17 .17 .17 .17 .17 .11 .12 .13 .13 .13 .13 .13 .13 .13 .13 .13 .134 0.00 .336 0.00 .336 .336 .337 .037 .0472 .040 .137 .041 .137 .041 .041 .041 .041 .041 .041 .041 .041 .041 .042 .041 .042	 6,700 3,322,800 50,700 3,867,300 5,239,900 5,825,700 5,859,400 2,399,100 479,300 182,000 17,288,600 249,300 2,913,100 0 0 0 	4,976 0,50 0,54 0,54 0,54 0,57 0,58 0,58 0,58 0,58 0,57 0,57 0,57 0,57 0,57 0,57 0,57 0,57	0,7,8,2 1,7,8,2 1,7,8,2 1,3,4,7,1 7,4,9,8 1,1,199 5,64,2,8,5 1,8,0,8,9 4,3,10 3,3,00 1,3,13 2,7,8,8 3,4,91 3,6,8 3,4,91 3,6,8 3,5,40 1,0,5,1 3,7,8,9	12,10 11.41 61.24 11.75 29.03 7.08 53.21 13.13 13.13	2.08 1.23 1.24 1.22 2.44 0.42 1.43 4.98 1.06 8.26 2.02 1.00 0.44 1.10 0.44 1.10 1.89 3.91 1.94	4.0 2.76 1.07 1.07 0.53 1.17 1.65 0.43 1.05 0.43 1.05 0.41 0.41 0.09 0.13 0.64 0.22 0.11 1.01 1.01 1.01 1.01	0.70 0.24 0.20 0.03 5.00 0.26 0.04	0 1.14 0 0.13 0 0.29 13.61 0.81 0.81 0.81 0.81 0.03 0 0.1 0 0.03 0 0.09 0 0.09 0 0.09 0 0.09 0 0.09 0 0.09 0 0.09	-6.24 10.9 7.13 -7.21 7.78 16.27 10.14 21.05 0.53 10.96 2.27 18.04 -4.64 32.36 -34.06	-14.29 -17.94 11.43 5.27 -16.75 13.51 18.16 15.66 18.58 1.03 10.09 -3.83 14.32 -4.9 30.67 -52.1	-27.88 19.03 14.99 -6.08 5.47 37.99 11.71 24.2 0.82 8.57 5.79 40.4 -3.02 20.06 -24.85	8.59 3.59 3.44 2.92 1.60 4.88 2.73 2.26 4.07	40.41 71.07 26.93 44.32 29.99 63.97 28.6 37,42 54.36 79.30 67.54 34.39 28.24 18.75 35.05	10.4	82 332 475 190 545 457 245 230	709 386 - 419 204 472 326 - 169 206 - 206		
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Multiple usages for multi-dimensional Hawkes processes:

- * Earthquake propagation and replicas [Vere-Jones, 1970; Ogata 1999];
- * Market stocks [Bacry *et al.*, 2013 & 2015];
- Social network interactions [Crane and Sornette, 2008; Mitchell and Cates, 2009];
- * etc.

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DriPP, or how to link two Point Processes

- 1. During an M/EEG experiment, several stimuli (auditory, visual, etc.) are presented to the subject;
- 2. Using Convolutional Dictionary Learning (CDL), recurrent patterns called *atoms* are extracted from the raw signal;
- 3. Each atom comes along with its sparse activation vector and is composed of a spatial and a temporal representation.

How to uncover the link between stimuli (green) and atom's activations (black)?

DriPP, or how to link two Point Processes

* Intensity function that links a PP k to a potential set of triggering PP *P*, called **drivers**:

$$\lambda_{k,\mathscr{P}} = \mu_k + \sum_{p \in \mathscr{P}} \sum_{i, t_i^{(p)} \le t} \alpha_{k,p} \kappa_{k,p} \left(t - t_i^{(p)} \right),$$

* Use of a truncated Gaussian kernel, to capture some latency:

$$\kappa_{k,p} = \mathcal{N}_{[a,b]} \left(m_{k,p}, \sigma_{k,p}^2 \right)$$

* Derived an **EM algorithm** to learn the *few* parameters $\Theta_{k,\mathcal{P}} = (\mu_k, \alpha_{k,\mathcal{P}}, m_{k,\mathcal{P}}, \sigma_{k,\mathcal{P}})$

parameters. In all cases, a = 0 and b = 2.

DriPP - EM algorithm

Define the negative log-likelihood as the loss function:

$$\mathscr{L}_{k,\mathscr{P}}\left(\Theta_{k,\mathscr{P}}\right) =$$

where \mathcal{A}_k denotes the set of events of stochastic process *k*. Recall that we defined the intensity by $\lambda_{k,\mathcal{P}} = \mu_k + \mu_k$

$$\mathscr{L}_{k,\mathscr{P}}\left(\Theta_{k,\mathscr{P}}\right) = \mu_{k}T + \sum_{p \in \mathscr{P}} \alpha_{k,p}n_{p} - \sum_{t \in \mathscr{A}_{k}} \log\left(\mu_{k} + \sum_{p \in \mathscr{P}} \sum_{i,t_{i}^{(p)} \leq t} \alpha_{k,p}\kappa_{k,p}\left(t - t_{i}^{(p)}\right)\right)$$

By cancelling the loss derivatives with respect to each parameters, we obtained the EM update equations.

$$\int_{0}^{T} \lambda_{k,\mathcal{P}}(t) dt - \sum_{t \in \mathcal{A}_{k}} \log \lambda_{k,\mathcal{P}}(t)$$

$$\sum_{p \in \mathscr{P}} \sum_{i, t_i^{(p)} \le t} \alpha_{k, p} \kappa_{k, p} \left(t - t_i^{(p)} \right), \text{ hence,}$$

DriPP - EM algorithm

* **Expectation step**: compute the events' assignation, *i.e.*, the probability that an event comes from either the kernel or the baseline intensity.

$$P_{k}^{(n)} = \frac{\mu_{k}^{(n)}}{\lambda_{k,\mathscr{P}}^{(n)}(t)} \quad \text{and } \forall p \in \mathscr{P}, P_{p}^{(n)} = \frac{\alpha_{k,\mathscr{P}}^{(n)} \sum_{i,t_{i}^{(p)} < t} \kappa_{k,\mathscr{P}}^{(n)} \left(t - t_{i}^{(p)}\right)}{\lambda_{k,\mathscr{P}}^{(n)}(t)}$$

* Maximisation step: we fix the probabilities $P_k^{(n)}$ and $P_p^{(n)}$, and cancel the loss with respect to each parameter.

$$\mu^{(n+1)} = \frac{1}{T} \sum_{t \in \mathcal{A}_k} P_k^{(n)}(t) \text{ and } \alpha^{(n+1)} = \pi_{\mathbb{R}^+} \left(\frac{1}{n_p} \sum_{t \in \mathcal{A}_k} P_p^{(n)}(t) \right)$$

Algorithm 1: EM-based algorithm input : $\mathcal{A}_k, \mathcal{T}_p, a, b, T, N$ output : The estimated values for parameters μ, α, m and σ 1 Initialize $\mu^{(0)}, \alpha^{(0)}, m^{(0)}, \sigma^{(0)};$ 2 for i = 0, ..., N - 1 do if $oldsymbol{lpha}^{(i)} = oldsymbol{0}_{\mathbb{R}^{\#\mathcal{P}}}$ then 3 $\mu^{(i+1)} = \mu^{(MLE)}; \quad \mu_k^{(MLE)} = \#\mathscr{A}_k/T$ 4 break; 5 end 6 Define $\lambda^{(i)}$; Compute 7 $\mu^{(i+1)}, \boldsymbol{\alpha}^{(i+1)}, \boldsymbol{m}^{(i+1)}, \boldsymbol{\sigma}^{(i+1)};$ 8 end 9 return $\mu^{(i+1)}, \boldsymbol{\alpha}^{(i+1)}, \boldsymbol{m}^{(i+1)}, \boldsymbol{\sigma}^{(i+1)}$

Pseudo-code of the EM algorithm

DriPP - EM algorithm

$$m_{k,p}^{(0)} = \frac{1}{\#\mathscr{D}_{k,p}} \sum_{d \in \mathscr{D}_{k,p}} d \quad \text{and} \quad \sigma_{k,p}^{(0)} = \sqrt{\frac{1}{\#\mathscr{D}_{k,p}}} \sum_{d \in \mathscr{D}_{k,p}} |d - m_{k,p}^{(0)}|$$
$$\mu_{k}^{(0)} = \frac{\#\mathscr{A}_{k} - \#\left(\bigcup_{p \in \mathscr{P}} \mathscr{D}_{k,p}\right)}{T - \lambda\left(\bigcup_{p \in \mathscr{P}} \bigcup_{t' \in \mathscr{T}_{p}} [t' + a, t' + b]\right)}$$
$$\alpha_{k,p}^{(0)} = \frac{\#\mathscr{D}_{k,p}}{\sqrt{1 - \mu_{k}^{(0)}}} - \mu_{k}^{(0)}, \quad \forall p \in \mathscr{P}$$

 $\lambda \left(\bigcup_{t' \in \mathcal{T}_p} [t' + a, t' + b] \right)^{-r_k}$ where $\mathcal{D}_{k,p} = \left\{ t - t_*^{(p)}(t), t \in \mathcal{A}_k \right\} \cap [a, b]$ the set of all empirical delays possibly linked to the driver p, and $t_*^{(p)}(t) = \max \left\{ t', t' \in \mathcal{T}_p, t' \leq t \right\}$ the timestamp of the last event on the driver p that occurred before time t

Moment-matching initialization: parameters are initialized based on their « role » in the model

An intensity function is fitted between the stimuli PP (green) and the activations PP (black).

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DriPP - Results on synthetic data

- Intensity with 2 drivers: wide and sharp kernels
- * Data simulation following Lewis' thinning algorithm [1], for **multiple process duration** and **data intensity**.
- * Relative norm: $||\lambda^* \hat{\lambda}||_{\infty} / \lambda^*_{max}$

* The accuracy of the EM estimates increases with longer and denser processes.

[1] PA W Lewis and Gerald S Shedler. Simulation of nonhomogeneous Poisson processes by thinning. Naval research logistics quarterly, 26(3):403–413, 1979.

DriPP - Results on real data

Results on 3 real MEG datasets:

- * MNE sample: checkerboard patterns are presented to the subject in the left and right visual field, interspersed by tones to the left or right ear; 4.6 min long; 70 stimuli per type.
- * MNE somato(sensory): 111 stimulations of a human subject left median nerve; 15 min * Cam-CAN [1]: 643 human subjects submitted to audio and visual stimuli (120 bimodal audio/visual trials and eight unimodal trials); 4 min

[1] Shafto et al., The Cambridge Centre for Ageing and Neuroscience (Cam-CAN) study protocol: a cross-sectional, lifespan, multidisciplinary examination of healthy cognitive ageing, 2014

- * Subject is randomly exposed to either visual or auditory stimuli for 6 mins.
- MEG Data collected on 306 sensors, 40 atoms of
 0.5 s extracted

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- MEG Data collected on 306 sensors, 40 atoms of
 0.5 s extracted
- * Heartbeat (atom 0) and eye-blink (atom 1) artifacts are not link to any stimuli.
- * A visual stimulus will induce a neural response of pattern atom 6, with a 187 ms latency in average

DriPP - Results on Cam-CAN

- * catch_O: with 4 auditory unimodal stimuli
- * catch_1: with 4 visual unimodal stimuli
- atom 0: heartbeat artefact **

Atoms are ordered by their bigger ratio α/μ

- * A drawback of Truncated Gaussian kernel: the support [a,b] need to be predetermined
- * Raised Cosine kernel as a self-determined support:

$$\kappa(x) = \frac{1}{2\sigma} \left[1 + \cos\left(\frac{x-m}{\sigma}\pi\right) \right] \, 1_{x \in [n]}$$

New Fast Discretized Inference (FaDIn) method for Hawkes parametric kernels

* L2-based loss

$$\mathscr{L}\left(\theta,\mathscr{F}_{T}\right) = \frac{1}{N_{T}} \sum_{i=1}^{p} \left(\int_{0}^{T} \lambda_{i}(s)^{2} \mathrm{d}s - 2 \sum_{t_{n}^{i} \in \mathscr{F}_{T}^{i}} \lambda_{i}\left(t_{n}^{i}\right) \right)$$

i=1

- * Such loss allows pre-computations to enhance computation time
- * Study of the discretization impact on estimates quality: $\left\| \widehat{\theta_{\Delta}} - \theta^* \right\|_2 \le \left\| \widehat{\theta} \right\|_2$

Stearman G., Allain C., Gramfort A., Moreau T., FaDIn: Fast Discretized Inference For Hawkes Processes With General Parametric Kernels, submitted to ICLR 2023

 $N_T = \sum N_T^i$ the total number of timestamps across all processes

$$\widehat{\theta_{c}} - \theta^{*} \|_{2}^{2} + \| \widehat{\theta_{\Delta}} - \widehat{\theta_{c}} \|_{2}^{2}$$

* L2-based loss

$$\mathscr{L}\left(\theta,\mathscr{F}_{T}\right) = \frac{1}{N_{T}} \sum_{i=1}^{p} \left(\int_{0}^{T} \lambda_{i}(s)^{2} \mathrm{d}s - 2 \sum_{t_{n}^{i} \in \mathscr{F}_{T}^{i}} \lambda_{i}\left(t_{n}^{i}\right) \right)$$

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 $N_T = \sum N_T^i$ the total number of timestamps across all processes

$$\widehat{\theta_c} - \theta^* \|_2 + \left\| \widehat{\theta_\Delta} - \widehat{\theta_c} \right\|_2$$

FaDIn

Δ : discretization parameter

* Similar latencies

Non-parametric is less interpretable

Conclusion

- * Direct statistical characterisation of when and how each stimulus is responsible for the occurrences of neural responses.
- * Unified approach to extract waveforms and automatically select the ones that are likely to be triggered by the considered stimuli.
- Well adapted to M/EEG experiments that have tens or hundreds of events at most.
- * Futur work: CDL on population + use TPP for more accurate atom extraction

