Spectral Graph Wavelets on the Cortical Connectome and Regularization of the EEG Inverse Problem

David K Hammond University of Oregon / NeuroInformatics Center





International Conference on Industrial and Applied Mathematics 11:30-11:55 July 22, 2011

Overview

Spectral Graph Wavelet Transform (SGWT)

Motivations from Classical Wavelet Analysis

Spectral Graph Theory

SGWT construction

EEG source estimation

Electrical head modeling

Cortical connectome graph construction

Sparse representation with Cortical Spectral Graph Wavelets





SGWT : wavelets on weighted graphs

Weighted graphs :

N vertices

Symmetric adjacency matrix

$$A_{i,j} = w_{i,j} \quad (w_{i,j} \ge 0)$$



f(i): value on i^{th} vertex

Wavelets on weighted graph:

Linear, multiscale representation for functions on vertices $f\in\mathbb{R}^N$

 $\psi_{\gamma} \in \mathbb{R}^{N}$ localized in space and frequency $c_{\gamma} = \langle \psi_{\gamma}, f
angle$

Why?

Wavelets : very useful, but classically limited to Euclidean space

Graphs : flexibly model complicated data domains

Preview : some SGWT graph wavelets





Classical wavelet analysis

Signal $f \in L^2(\mathbb{R})$

"mother" wavelet ψ

Analysis : wavelet coefficients

 $W_f(t,u) = \langle \psi_{t,u}, f \rangle$

Reconstruction (Orthogonal Wavelet case)

$$f = \sum_{n,j} W_f(2^j, 2^j n) \psi_{2^j, 2^j n}(x)$$

Signal manipulation often easier in wavelet transform space



translation & dilation

$$\psi_{t,u}(x) = \frac{1}{\sqrt{t}}\psi\left(\frac{x-u}{t}\right)$$

Towards Wavelets on Graphs

Problem : dilation and translation on irregular Graph?

Wavelet transform in Fourier domain :

$$W_f(t, x) = f \star \bar{\psi}_t$$
$$\widehat{W_f(t, w)} = \hat{f}(\omega) \hat{\psi}^*(t\omega)$$

$$\bar{\psi}_t(x) = \frac{1}{t}\psi(-\frac{x}{t})$$

Individual wavelets : apply operator to $\delta_u(x) = \delta(x-u)$

$$\psi_{t,u}(-x) = W_{\delta_u}(t,x)$$
$$= \mathcal{F}^{-1}\left(\begin{bmatrix} \hat{\delta}_u(\omega) & \hat{\psi}^*(t\omega) \end{bmatrix} \right)$$
$$\overset{\text{localization dilation}}{}$$

Dilate operator $\hat{\psi}^*(t\omega)$ in frequency domain, then localize

Analog of Fourier transform on weighted graphs => Spectral graph theory

Spectral Graph Theory

Degree matrix Graph Laplacian $D_{i,i} = \sum_{k=1}^{N} A_{k,i}$ L = D - A

Spectral decomposition of L

 $L\chi_{l} = \lambda_{l}\chi_{l} \qquad 0 = \lambda_{1} \le \lambda_{1} \le \dots \le \lambda_{N}$ $\{\chi_{l}\}_{l=1}^{N} \qquad \text{orthonormal basis}$

Graph "Fourier transform"

$$\hat{f}(l) = \langle \chi_l, f \rangle = \sum_n \chi_l^*(n) f(n)$$

Graph "inverse Fourier transform"

$$f = \sum_{l} \hat{f}(l) \chi_{l}$$

Spectral Graph Wavelets

H., P. Vandergheynst, R. Gribonval 2011 Applied and Computational Harmonic Analysis



Wavelet kernel $g: \mathbb{R}^+ \to \mathbb{R}^+$ analogous to $\hat{\psi}^*(\omega)$

Wavelet operator (at scale t_j)

$$T_g^{t_j} = g(t_j L) : \mathbb{R}^N \to \mathbb{R}^N$$

Action defined on eigenvectors

 $T_g^{t_j}\chi_l = g(t_j\lambda_l)\chi_l$

Wavelets

$$\psi_{j,n} = T_g^{t_j} \delta_n$$

SGWT coefficients at scale j

$$T_g^{t_j} f = \sum_l g(t_j \lambda_l) \hat{f}(l) \chi_l$$

Spectral Graph Wavelets

Scaling function band

$$T_h = h(L)$$
$$\phi_n = T_h \delta_n$$

K-fold Overcomplete

$$W: \mathbb{R}^N \to \mathbb{R}^{KN}$$

Fast SGWT

Polynomial approximation of $g(t_j x)$

Avoids diagonalization of L



K=4

Application to EEG Source Estimation

Electroencephalography (EEG)



EEG signal : arises from dipole current sources + volume conduction

Source estimation : Infer current sources J from electrode measurements Φ

Access to subject specific brain anatomy :

MRI : measure tissue geometry

Diffusion tensor imaging (DTI) + tract tracing : measure brain connectivity

How to exploit connectivity knowledge? Sparsity in cortical graph wavelet basis.

EEG forward problem



Finite-difference solver, on 1mm 3D grid

Lead field matrix K

 $\Phi = KJ$

 K_{ij} : solution at e_i with unit source at d_j

 $\bigwedge_{e_3} \xrightarrow{e_1}_{e_3} \xrightarrow{e_2}_{e_3} \xrightarrow{e_2}_{e_4} \xrightarrow{e_4}_{e_4} \xrightarrow{e_6}_{e_4} \xrightarrow{e_6}_{e_6} \xrightarrow{e_6}_{$

 $J \in \mathbb{R}^{N_d}$: source current amplitudes $\Phi \in \mathbb{R}^{N_e}$: electrode voltages



 d_1

 d_{2}



Diffusion Tensor Imaging (DTI) measures water diffusion direction at every voxel

Tractography

dominant eigenvector v_1 reveals fiber orientation

compute streamlines, from seed points

(a little more complicated, in practice ...)

using method developed by S Warfield, B Scherrer, Children's Hospital, Harvard



Cortical connectome graph



seed in white matter, retain tracts connecting cortex to cortex

global (tract-based) connectome A^{tr}

$$a_{i,j}^{tr} = \sum_{\substack{k \text{ connecting } i \text{ and } j}} \frac{1}{\text{length}(k)}$$

local (adjacency-based) connectome A^{loc}

 $a_{i,j}^{loc} = \begin{array}{l} \text{length of boundary} \\ \text{between patches } i,j \end{array}$

hybrid connectome A

14

$$A = \lambda_{tr} A^{tr} + \lambda_{loc} A^{loc}$$

showing 12,124 out of 775,939 cortical-cortical tracts

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cortex patches, showing patch centers



Global (tract-based) connectome graph



Local connectome graph



EEG inverse problem

linear superposition :

 $\Phi = KJ$

Inverse problem : Given Φ , find J

 N_e equations, N_d unknowns \implies infinitely many possibilities for J !

Find J minimizing

$$||\Phi - KJ||^2 + f(J)$$

data fidelity prior

f(J): small for "good" Jlarge for "bad" J

how to build prior using connectivity?

Sparse representation with Cortical Graph Wavelets

Construct SGWT from hybrid connectome A $W: \mathbb{R}^{N_d} \to \mathbb{R}^{KN_d}$

expand
$$J = \sum_{i} c_i \psi_i = W^T c$$

prior : ℓ_1 penalty on c

$$c^* = \underset{c}{\operatorname{argmin}} \quad ||\Phi - KW^T c||_2^2 + \lambda ||c||_1 \tag{P}$$
$$J^* = W^T c^*$$

(P) is convex, LI-LS program

solve with truncated Newton interior point method

Kim, Koh, Lustig, Boyd, Gorinevsky 2007

Motor Potential study

Phan Luu (EGI)

Validation : investigate source estimates for paradigm where we "know" where the sources should be

Experimental paradigm: Press button (RT,LT,RP,LP)

EEG recording setup :

256 - channel (257 electrodes) sensor net, 250 Hz average locked to button press onset (ERP)

expect activation in contralateral motor cortex

subject 1470 Preliminary Results

40 ms before left thumb press





minimum norm (l₂ penalty) proposed (wavelet I₁ penalty)

dipole I_1 penalty

subject 1490

76 ms before right thumb press



minimum norm (l₂ penalty) proposed (wavelet I₁ penalty)

dipole I_1 penalty

Future Work

Explore parameters (connectome graph construction, SGWT ...)

Sensible automatic selection of regularization parameters (L-curve)

Spatiotemporal estimation via spatiotemporal graph

More appropriate convex solver (path following for λ)?

Alternative convex program formulations

More subjects / different experimental paradigms

Acknowledgements

Allen Malony	NIC, University of Oregon
Don Tucker	EGI / NIC, University of Oregon
Pierre Vandergheynst	EPFL, Switzerland
Rémi Gribonvale	INRIA, France
Adnan Salman	NIC, University of Oregon
Kai Li	NIC, University of Oregon
Simon Warfield	CRL, Children's Hospital, Harvard
Benoit Scherrer	CRL, Children's Hospital, Harvard

FIN



$$g(t_j L)f \approx p_j(L)f = \sum_{k=0}^M c_{j,k}(T_k(L)f)$$

$$T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$$
$$T_k(L)f = 2L(T_{k-1}(L)f) - T_{k-2}(L)f$$

computing $T_k(L)f$ is fast if L is sparse

Some Cortical Graph Wavelets

