# Multivariate pattern analysis in brain imaging

#### **Bertrand Thirion**

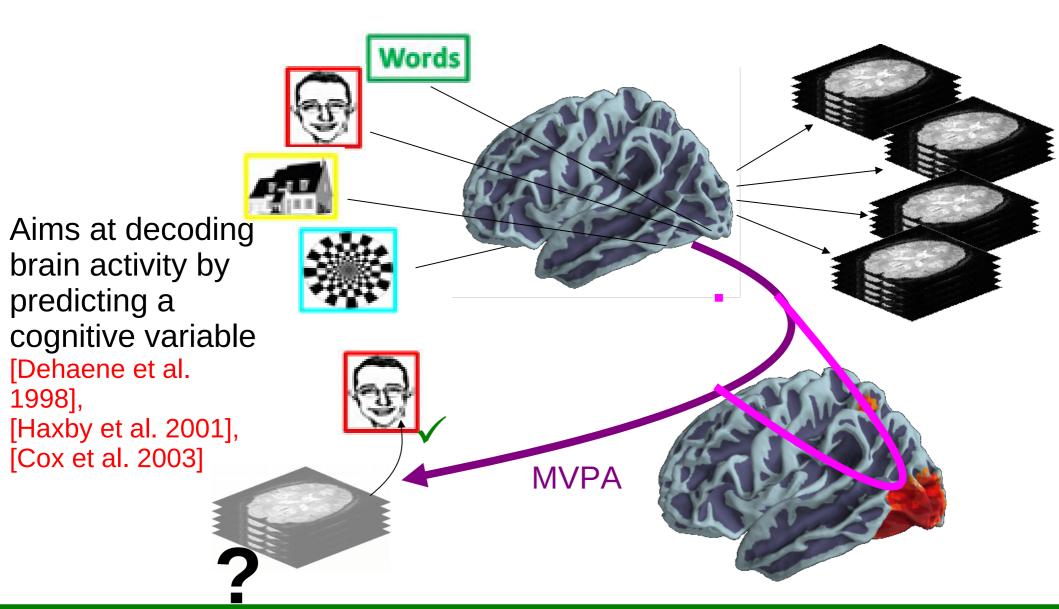
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**Bertrand Thirion** 

#### **Basic concepts**

#### **Multivariate pattern analysis**



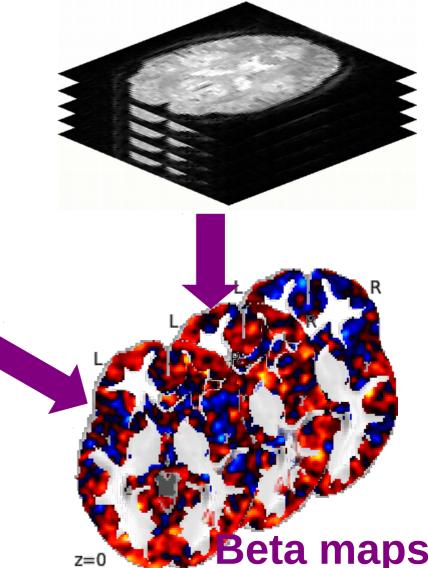
#### A pipeline view

## Experimental events $\rightarrow$ trial-wise design matrix

0 25 50 75 scan number 100 125 150 175 · \$

Each event belongs to a class

FMRI data

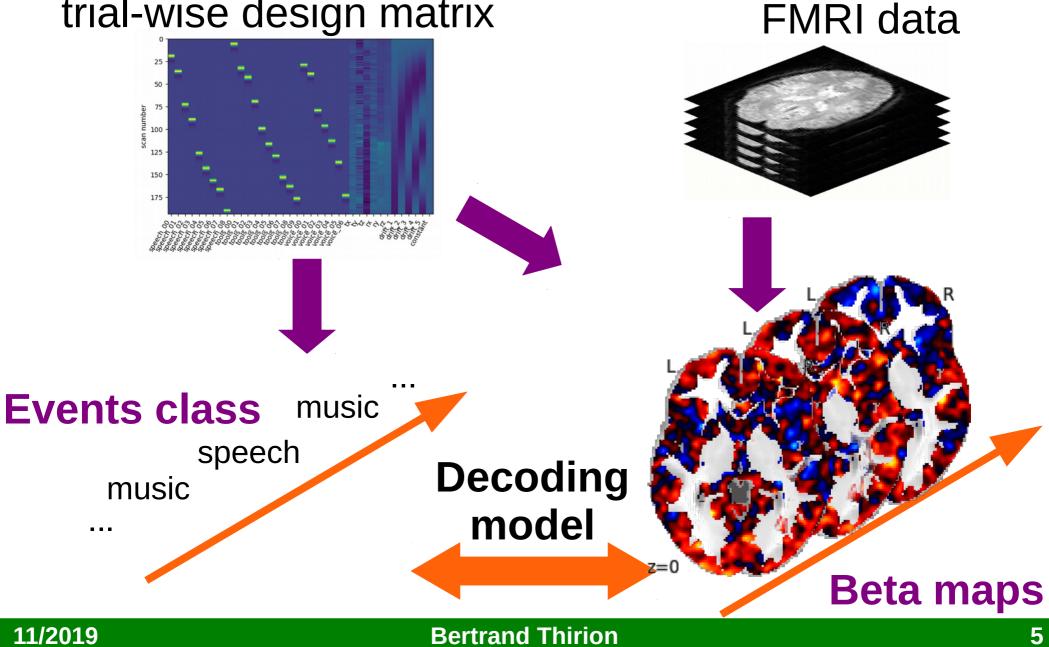


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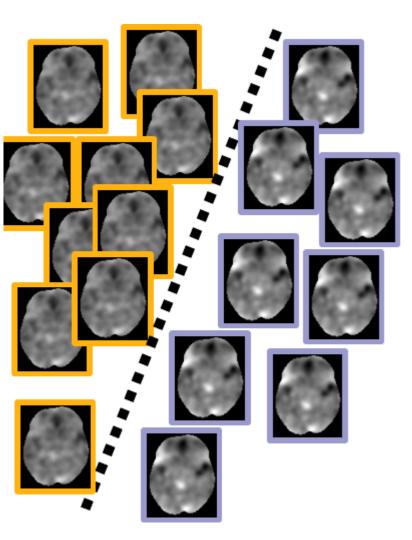
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#### A pipeline view

#### trial-wise design matrix



#### **Image-based classification**

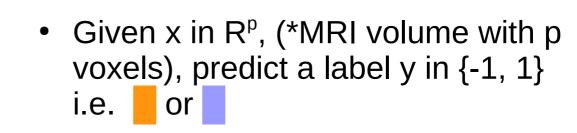


Given x in R<sup>p</sup>, (\*MRI volume with p voxels), predict a label y in {-1, 1}
 i.e. or

or better the class probability Proba(y = 1|x)



#### **Image-based classification**



or better the class probability Proba(y = 1|x)

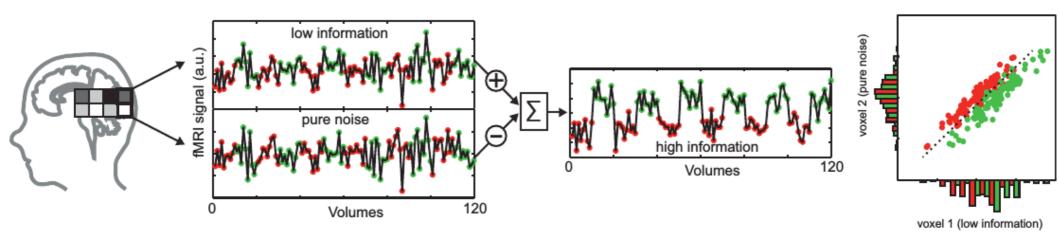
• Use of logistic regression: learn the weight w and bias b such that

 $(\hat{\mathbf{w}}, \hat{b}) = \operatorname{argmin}_{\mathbf{w}, b} \sum_{i=1}^{n} \log \left(1 + \exp\left(-y_i(\mathbf{x}_i^T \mathbf{w} + b)\right)\right)$ 

• With regularization

 $(\hat{\mathbf{w}}, \hat{b}) = \operatorname{argmin}_{\mathbf{w}, b} \sum_{i=1}^{n} \log \left( 1 + \exp \left( -y_i (\mathbf{x}_i^T \mathbf{w} + b) \right) \right) + \frac{\lambda}{\|\mathbf{w}\|_2^2}$ 

#### The dream case for MVPA

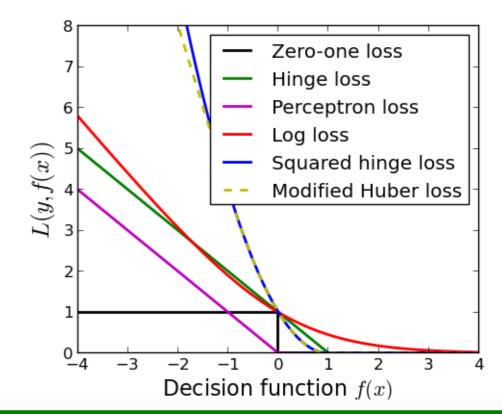


- Individual voxels corrupted by a noise source  $\rightarrow$  weakly significant
- Their difference is strongly task related: accurate classification [Haufe et al. nimg 2013, Haynes neuron 2015]

## **Training a predictive model**

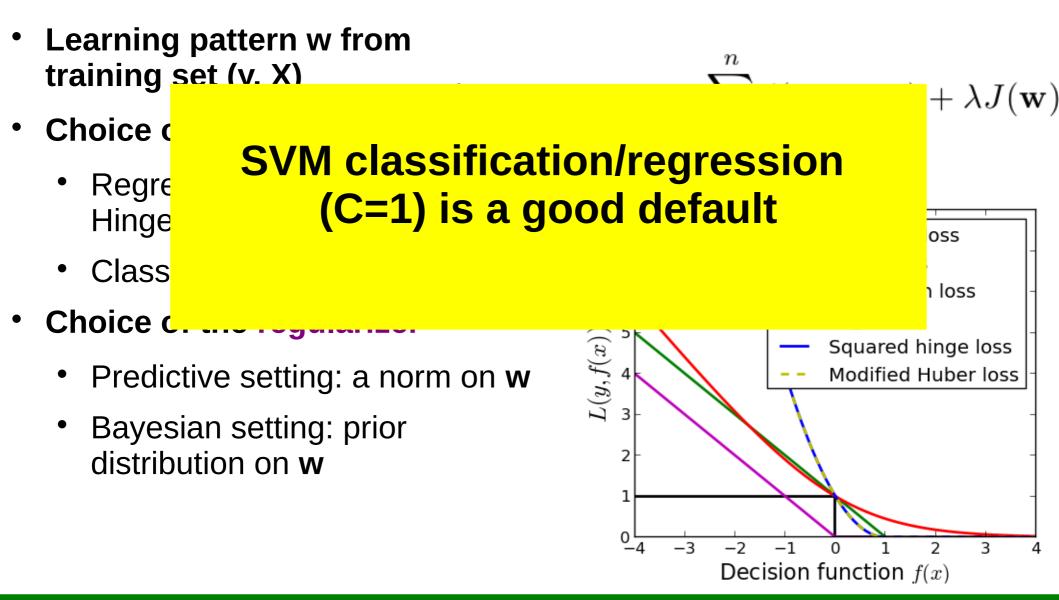
- Learning pattern w from training set (y, X)
- Choice of the loss
  - Regression: Least-squares, Hinge, Huber
  - Classification: Hinge, logistic
- Choice of the regularizer
  - Predictive setting: a norm on **w**
  - Bayesian setting: prior distribution on w

$$\hat{\mathbf{w}} = \operatorname{argmin}_{\mathbf{w} \in \mathbb{R}^p} \sum_{i=1}^n \ell(\mathbf{y}_i, \mathbf{X}_i \mathbf{w}) + \lambda J(\mathbf{w})$$





## **Training a predictive model**



#### **Evaluation of the decoding**

#### **Measure prediction accuracy**

https://scikit-learn.org/stable/modules/model\_evaluation.html

Regression  $\rightarrow$ Explained variance  $\zeta$ : **Classification score:** 

$$(\mathbf{y^t}, \mathbf{\hat{y}}) = rac{\mathsf{var}(\mathbf{y^t}) - \mathsf{var}\left(\mathbf{y^t} - \mathbf{\hat{y}}
ight)}{\mathsf{var}(\mathbf{y^t})}$$

$$\kappa(\mathbf{y^t}, \mathbf{\hat{y}^t}) = \frac{\sum_{i=1}^{n^t} \delta(y_i^t, \hat{y}_i^t)}{n^t}$$

 $\rightarrow$  amount of information about y in the brain data

ζ

#### **Cross validation**

X = np.random.randn(\*fmri\_masked.shape) # replace with null data
prediction = svc.fit(X, conditions).predict(X)
print((prediction == conditions).sum() / float(len(conditions)))

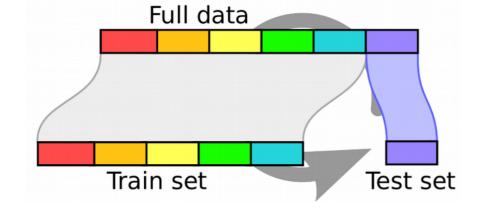
If test data = training data, you get 100% accuracy, even when your data are noise

1.0

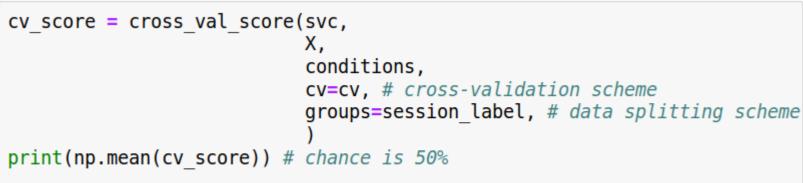
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## With cross-validation, accuracy is unbiased



#### 0.4212962962962962

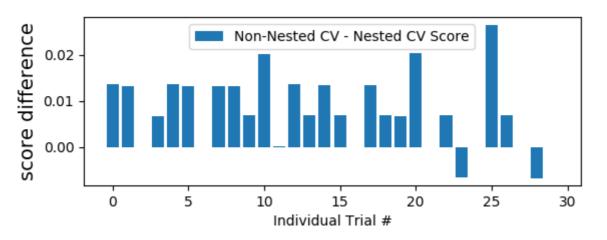
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1.0

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#### **Parameters to tune**

- Parameter/model selection  $\rightarrow$  based on accuracy
- CAVEAT: do not do it with the scoring loop



https://scikit-learn.org/stable/auto\_examples/model\_selection/plot\_nested\_cross\_validation\_iris.htm

Need nested loop "nested cross validation"

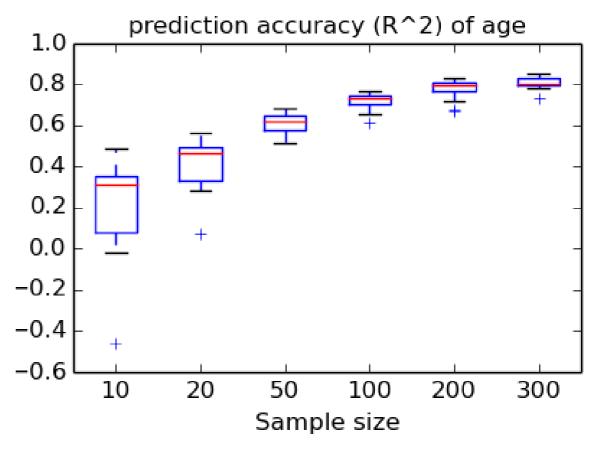
## **Nested cross-validation** Full data Outer loop Decoding set Validation set Nested loop Train set Test set

- One loop to tune inner parameters
- One loop to get the accuracy

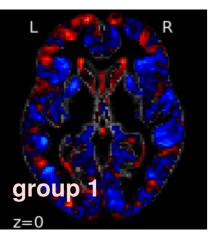
## **Common pitfalls**

## Learning curve: how prediction improves with n

 Predict the age of a subject given gray matter density maps (OASIS dataset, n=403)



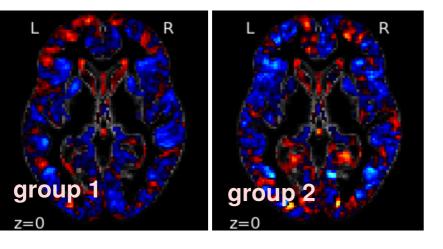
The weight map depends on the batch of subject considered (bootstrap): One question, different datasets, different answers



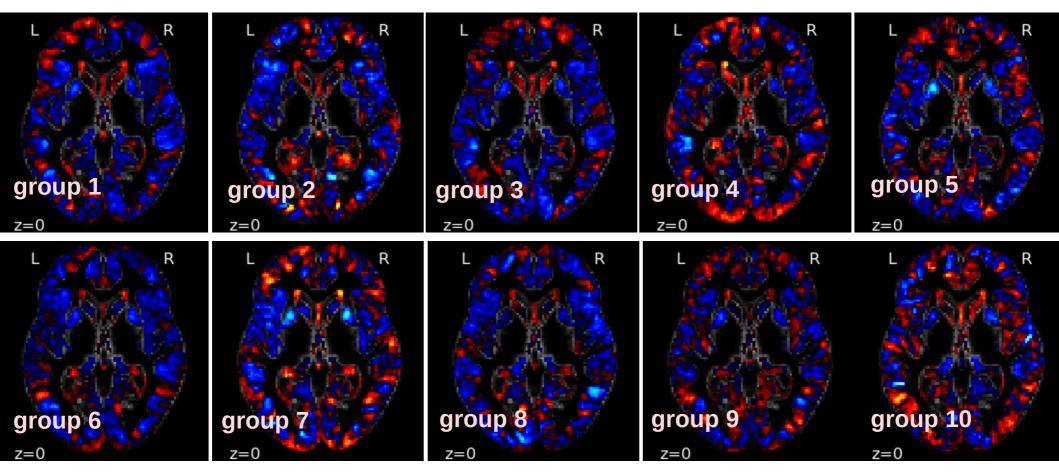
group 6

Variability actually worse than for univariate analysis !

The weight map depends on the batch of subject considered (bootstrap): One question, different datasets, different answers

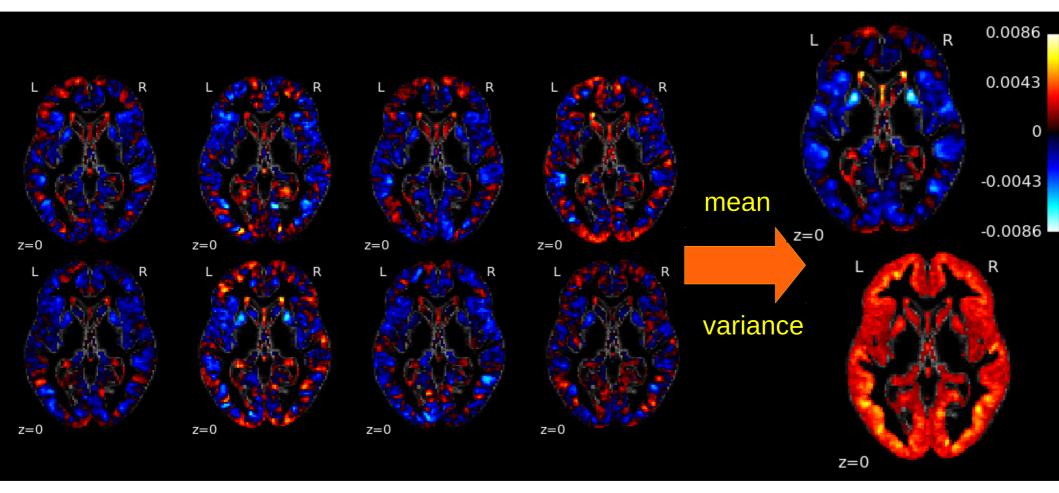


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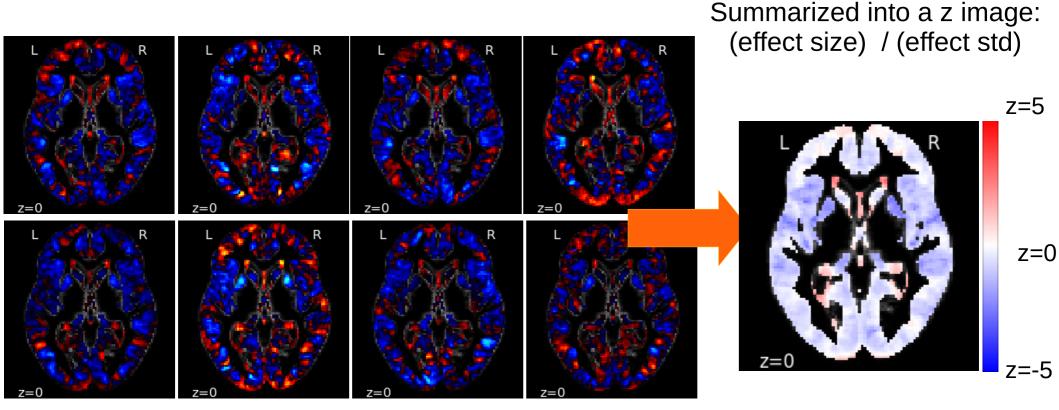


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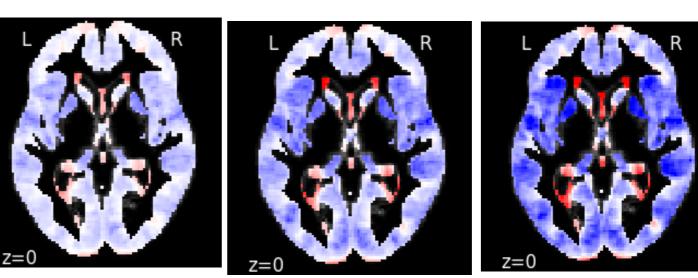
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#### **n=10**

n=20

#### Weight maps for age prediction / OASIS



z=5

z=0

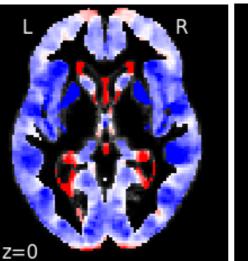
n=100

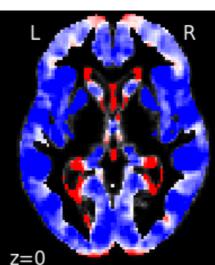
n=200

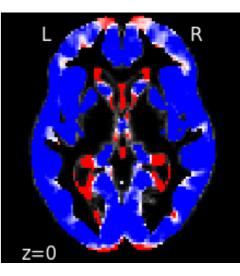
n=300

**n=50** 

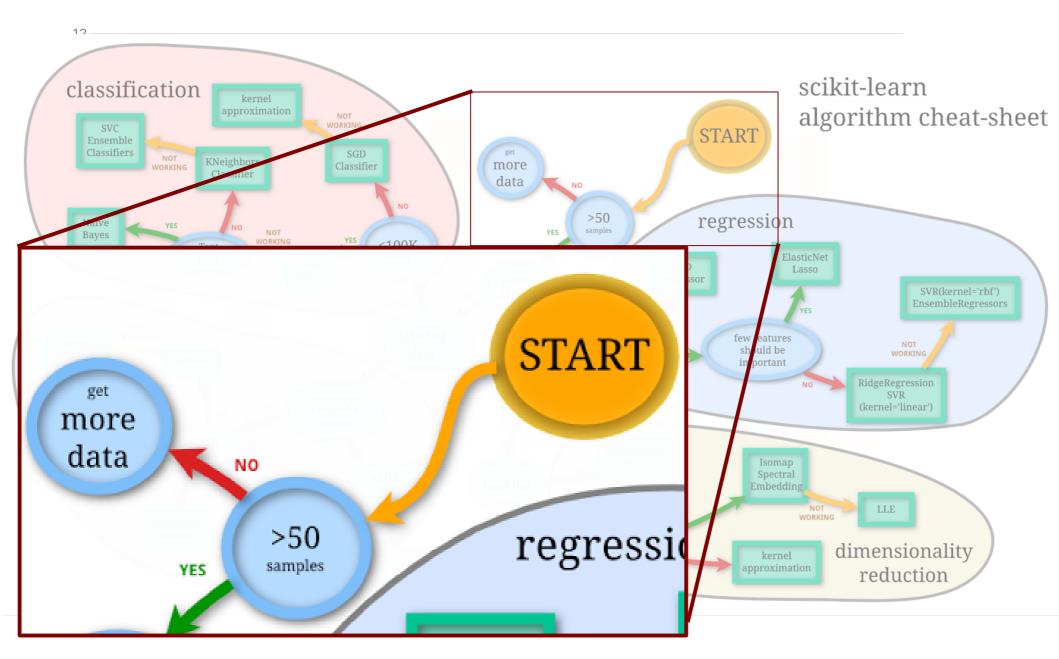
(effect size estimated by bootstrap)



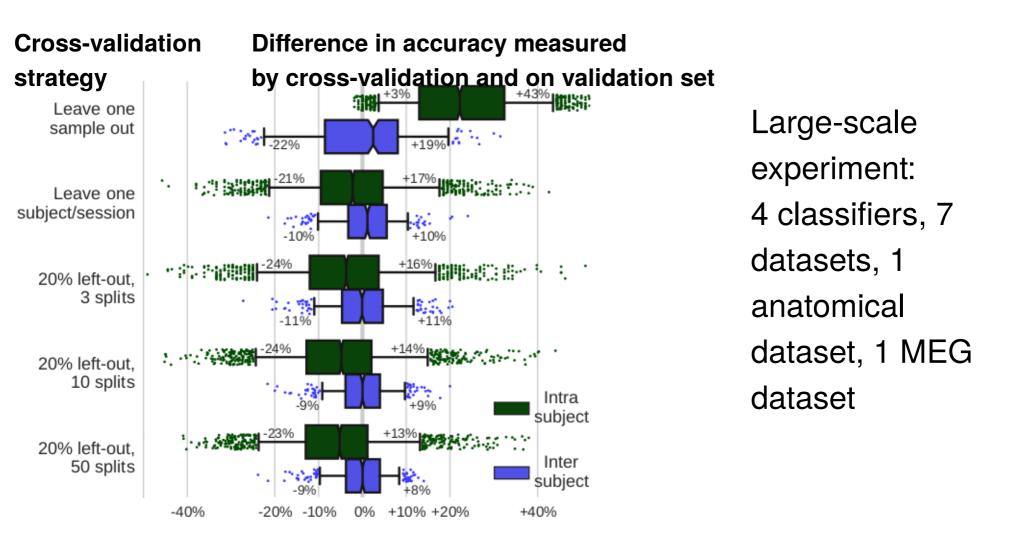




#### **Multivariate analysis**



## Sample size & cross-validation

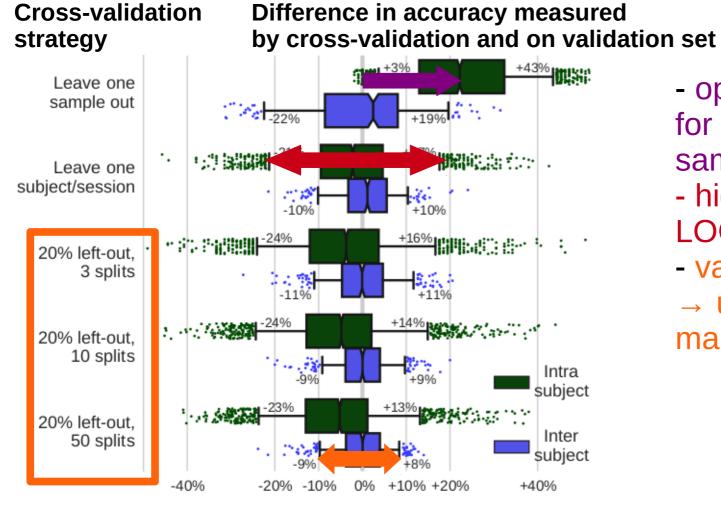


cross-validation < validation set

cross-validation > validation set

[Varoquaux et al. NIMG 2016]

## Sample size & cross-validation



- optimistic bias in LOO for non-independent samples

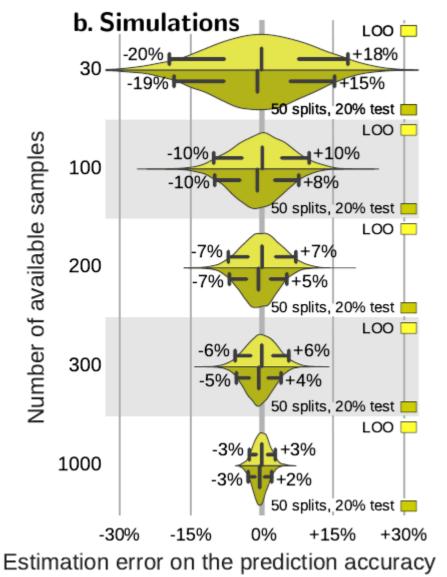
- higher variance in LOO
- variance large overall
   → use shuffle-split with many splits

cross-validation < validation set

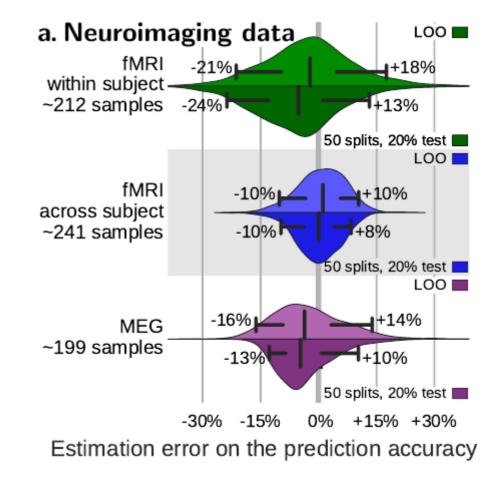
cross-validation > validation set

[Varoquaux et al. NIMG 2016]

### **Sample size and cross-validation**



Rule of the thumb: uncertainty in prediction decreases with  $1/\sqrt{n}$ 



[G. Varoquaux nimg 2017]

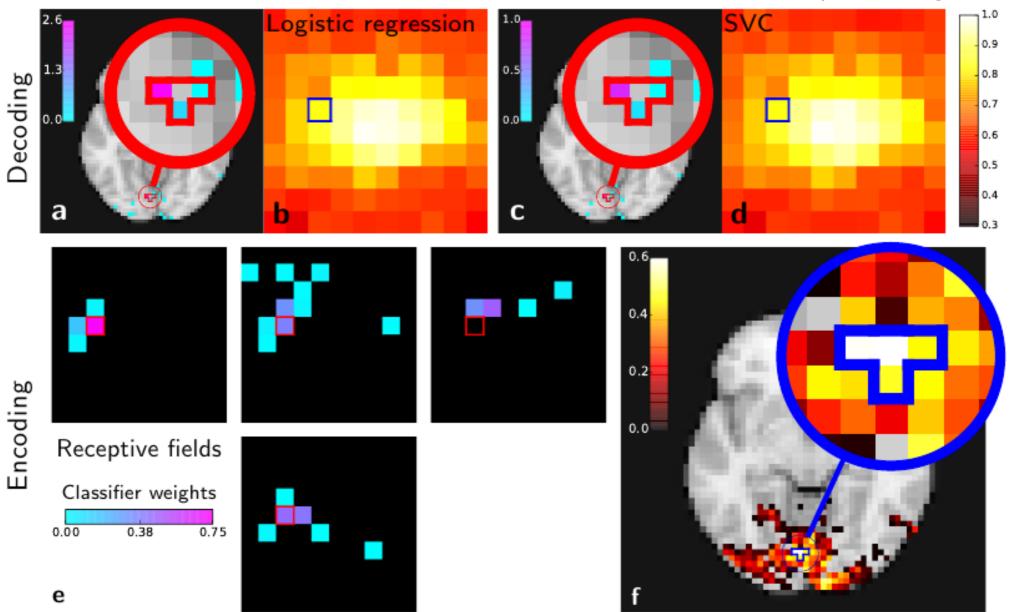
## Why don't we use deep neural networks ?

 They are expensive, hard to tune, hard to interpret and do not bring performance gains in most neuroimaging settings

https://www.biorxiv.org/content/10.1101/473603v1

## Do it yourself !

http://nilearn.github.io/



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