

Models and Applications of Multivariate Statistical Analysis in fMRI

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Technical Report 52

July 2005

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Models and Applications of Multivariate Statistical Analysis in fMRI

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1. Introduction

In functional magnetic resonance imaging (fMRI), the question of whether a region of the brain is being “activated” or statistically significantly associated with a pre defined reference wave form characterizing the presentation of an experimental “stimulus” condition is important. Typically, it is determined whether individual voxels are active through a multiple regression and thresholding ([1], [2], [3]) with statements made about clusters of voxels. Standard individual voxel activation statistics are computed via multiple regression. Activation “t-statistic maps” which are a map generated from a t-statistic derived from a hypothesis test performed in each voxel are computed. A “thresholded” or map-wise critical value is objectively determined with methods that account for the multiple comparisons problem such as Bonferroni adjustment for controlling the family-wise error rate or the Benjamini-Hochberg adjustment for controlling the false-discovery error rate [3]. Regions of interest (ROIs) are often formed from the thresholded maps of a group of subjects by using the “and” in addition to the “or” operation on a voxel-wise basis after coregistration. The voxels in the ROIs can be analyzed for joint activation [4, 5]. It is extremely important to determine appropriate thresholds to determine clusters of voxels to comprise ROIs [6].

2. Regression Analysis

The multivariate fMRI regression model ([7], [8]) is a generalization of the univariate regression model from a single voxel to p voxels. The model is $Y = X\beta + E$, where Y is an $n \times p$ matrix of observed voxel time courses with the j^{th} column Y_j being the observed time series in the j^{th} voxel, X is an $n \times (q+1)$ design matrix that contains any regressors such as

where $W = (X'X)^{-1}$, W_{qq} is its last diagonal element, and S_{ij}

3. Principal component analysis

Principal component analysis (PCA) is a statistical method to determine components

$$(S - \lambda_1 I_p)w_1 = 0$$

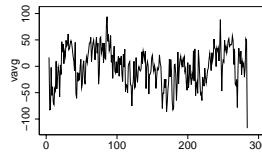
and since $w_1 \neq 0$, there can only be a solution if

$$|S - \lambda_1 I_p| = 0.$$

It is apparent that λ_1 must be a latent root of S and w_1 is a normalized latent vector of S . There are p such latent roots that satisfy the equation. The largest is selected. The other rows of W are found in a similar fashion. In practice, PCA is used as a dimension reduction method. Since a small number of components account for the majority of the variability in the data, they are retained and the others discarded.

PCA can be applied to a set of voxels from an ROI and extract common information.

In a block design it is often dominated by a periodic trend that corresponds to the alternation of the tasks [26]. The first principal component within an activated region is very similar across subjects; the other components vary from subject to subject (data not shown). The second component appears to be related to the trend or drift in the ROI. Often the temporal trends are non-linear (usually curvilinear polynomials of order 2 and higher). The third component contains some of the high frequency noise that is still present in the averaged response, but not in the first principal component. The higher order components are difficult to interpret in most fMRI studies (Figure 3), although they can be used to differentiate subgroups of subjects. By using them in a subsequent regression analysis they may serve to identify the differences among the group response to the task. For example, in Figure 4 the two nicotine usage subgroups have very similar first principal components, but quite different second principal components. Each ROI often has its own temporal trend which sometimes becomes the second principal component. Visually, the rest of the components for each of the ROIs will often have a similar relationship to the underlying boxcar task (Figure 5).



Software for PCA is contained in nearly all data analysis packages: SAS, Stata, SPSS, R, Matlab, Statistica, etc. PCA determines orthogonal components or sources of variation. Other methods are in use to extract sources such as factor analysis, independent component analysis and Bayesian source separation ([11], [12], [14]).

Historically, PCA was first used in PET [15] to identify connections between different regions of the brain. With PET, unlike fMRI, the time series were very short; however, the PCA was still applied to all the voxels ($10^4 - 10^5$) making a very large covariance matrix with few meaningful components. Friston [15] used a method called recursive PCA to limit the number of eigenvectors describing the data. While fMRI time series usually have 20 to 60 times the length of the corresponding PET time series, there still are many more voxels than time points. False Discovery Rate (FDR) methods would be used now ([3], [4], [5]) to identify the functionally correlated voxels with a controlled expected false positive rate. The advantage of this approach is that it is an



exploratory method to look for relationships; the disadvantage is that it is difficult to deal with the dimensionality of the problem on a voxel-wise basis.

Another approach to identifying components of the neural networks, especially in the case where there is no underlying task present or when the task is very complex and hard to differentiate from noise is termed Independent Component Analysis (ICA) ([26], [27]) which is discussed in several of the other recent papers.

4. Factor analysis

Factor analysis is related to PCA; however, while the aim in PCA is primarily to reduce the dimensionality of a single sample of the data, the aim in factor analysis is primarily model driven. Factor analysis assumes there is a set of underlying or “latent variables” that are related to the observed data through

$$Y = F + E,$$

where Y without loss of generality is the standardized observed data with columns centered about their mean and divided by their standard deviation, F is a matrix of common coefficients or factor loadings, F is the set of specific factors assumed to have mean zero and variance one while E is the portion of Y not due to the common factors F .

In the case where F is a well specified model, the process is called confirmatory factor analysis. In the case where F is less well known, the process is called exploratory factor analysis. Exploratory factor analysis was used in Lawrence et al. [13] to explore the relationship of 29 ROIs that showed a difference in activation between a control task and an RVIP task. The difference in mean activation level between the task and the control for each of the regions and the RVIP task performance were used in an exploratory factor analysis based on the data from 25 volunteers. Three factors were identified; the first factor was composed of 15 ROIs that had a positive loading on the

response to the RVIP task, the second factor was composed of 9 ROIs that had a negative loading on the response to the RVIP task and the third factor included ROIs that did not load on the response to the RVIP task. The third factor consisted of mainly cerebellar regions. The authors used the factor analysis to conclude that there were two networks – one which supported sustained attention and one which either was not needed for sustained attention and had resources that could be used by the first network or which by being suppressed prevented distractions or attention interference.

Typically reporting the results of exploratory factor analysis involves subjectively identifying or characterizing the factors. For this reason, confirmatory factor analysis with a well-defined, *a priori* model is often preferred to exploratory factor analysis. The next section, which discusses structural equation modeling, will present an example where the *a priori* model is determined by anatomic and lesion studies.

5. Structural Equation Modeling

In fMRI, the question of whether two or more regions of the brain are associated with each other is important. For fMRI connectivity is defined in terms of the time series observed in the individual voxels or in a summary statistic, such as the mean, applied to the ROI.

Functional connectivity is the temporal correlations between spatially remote neurophysiological events [15]. It is a statement about the observed correlations, often with the task. Effective connectivity is influence one neuronal system exerts over another [16]. Effective connectivity analysis allows testing of whether a neural network is modulated by changes in other networks or changes in the experimental conditions (such as doses of a drug). Changes in the connection strength between regions in the brain can occur independently of changes in response magnitude and extent in the region. Consequently, changes in performance can be ascribed to changes in the region

or changes in how the regions inter-communicate. A region's connectivity changes may precede the activity changes, follow the activity changes or not change at all. Any of these conclusions help understand the process of changes in the network. Structural equation modeling (SEM) is the technique used to estimate the strength of the paths between different brain regions. McIntosh and Gonzales-Lima ([17],[18]) first used SEM to study the connections in the rat visual cortex. In later work, Honey [19], used SEM to examine the effects of verbal working memory load on inter-cortical connectivity. Buchel and Friston [20], extended the SEM method to examine modulation of the connectivity between the visual cortex and the posterior parietal by the level of activity of the prefrontal cortex; They used interactions and non-linear terms in the SEM model. Couill and Buchel [21] extended this idea to the modulation of connectivity by external factors, namely, the usage of different doses of clonidine, a D2 agonist.

SEM modeling starts with an *a priori*

The model for the path coefficients is based on animal studies and human lesion studies.

For example, we can determine effective connectivity changes in regions activated by the RVIP task [12] with real and placebo nicotine patches two hours after application. The first step is to identify the regions that should be involved in the sustained attention/working memory RVIP task. The model for the expected connections is based on Kolb and Whishaw's [24] discussion of regions involved in sustained attention. The anatomic connections expected are displayed in Figure 6. Data was processed with

AFNI 2.2 after performing motion correction. Functional ROIs were defined in standard stereotaxic space by regions differentially activated in the non-smokers [13]. The path coefficients were estimated, separately for each condition, as a system of regression equations using SAS 8.2 proc callis. Table 1 displays the results for some of the regions [25]. Statistical comparisons of the modulation of the individual

connections by acute nicotine deprivation were made using Wald tests -- t-tests using the difference in the path coefficients divided by the standard error of the difference. Most notable are (1) the strengthening of the path coefficients between the SMA and the anterior cingulate and between the right posterior parietal to the visual cortex which might suggest increases in attention to external processes when on the placebo and (2) the weakening of the path coefficients between the prefrontal cortex and the posterior

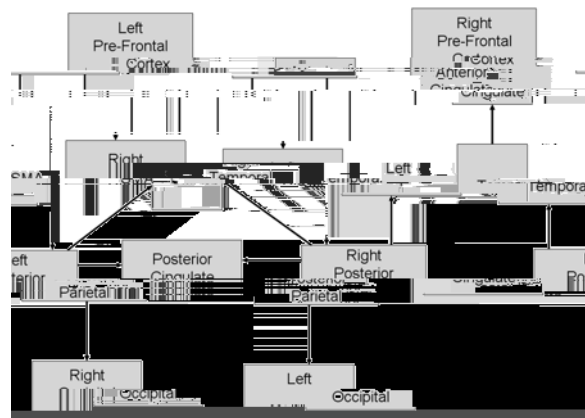


Figure 6. Expected connection pattern of the regions activated by the RVIP sustained attention and working memory task. The diagram is based on animal studies and human lesion studies.

parietal region and between the posterior parietal and the hippocampus which might suggest difficulties with goal directed tasks and attention while on placebo (acute

<u>A. Regions that decrease connectivity</u>			<u>Nicotine</u>	<u>Placebo</u>
L. Post. Parietal	to	Hippocampus	0.15	0.06*
Prefrontal	to	L. Post. Parietal	0.36	0.24**
Prefrontal	to	R. Post. Parietal	0.36	0.23**
<u>B. Regions that increase connectivity</u>				
L. Post. Parietal	to	Temporal	0.16	0.29**
SMA	to	Ant. Cingulate	0.12	0.25**
R. Post. Parietal	to	SMA	0.13	0.22*
R. Post. Parietal	to	Visual	0.15	0.22*

*** P < 0.05, ** P < 0.01**

Table 1. Path coefficients for selected connections in the RVIP task. The path coefficients were estimated separately for the nicotine patch and placebo patch conditions. Comparisons between conditions used a paired t-test.

nicotine deprivation). Interpretation of the meaning of changes in path coefficients (as in this example) is somewhat subjective and depends very much on the anatomical and lesion studies that were used to originally define the model as well as corresponding behavioral outcomes.

Some general purpose software packages can be used for SEM, namely SAS, Statistica and R. There are also special purpose packages for estimating the path coefficients from SEM, the best known is the package LISREL which allows the problem to be specified either as a set of simultaneous regression equations or as a set of correlation matrices.

5. Conclusion

Regression analysis with multiple comparisons corrections allows the determination of activated voxels which can then be grouped into ROI. Principal components analysis is useful in extracting common temporal response features of an ROI, as well as

differentiating the temporal response of groups of commonly responding ROI. It can also be used to examine differences in the temporal response of subgroups of subjects in the study. Structural equation modeling is a technique that requires *a priori* knowledge of the connections and their direction between ROIs. It is particularly useful in identifying changes in connectivity that result from different interventions or different classes of patients.

Acknowledgments

This work was supported in part by NIH R01EB00215, R01AG020279, and M01RR00058. All human studies that were carried out at MCW were in accord with the Declaration of Helsinki and approved by the MCW IRB.

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