



Donders Institute
for Brain, Cognition and Behaviour

Machine Learning and Neuroimaging Workshop

Percept Decoding with Sparse Latent Variable Models

Marcel van Gerven

Donders Centre for Cognition

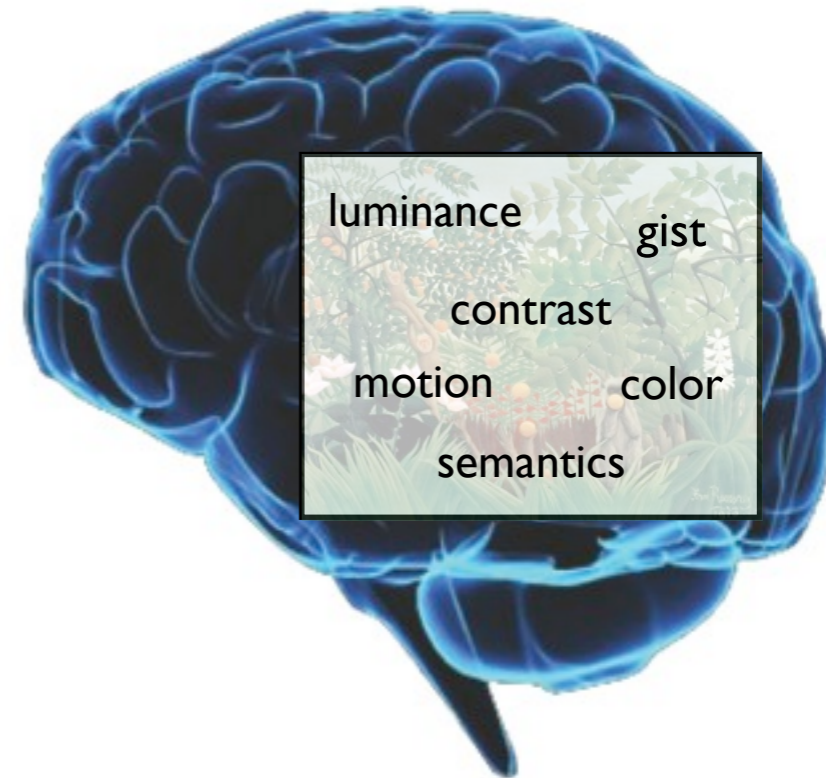
Radboud University Nijmegen





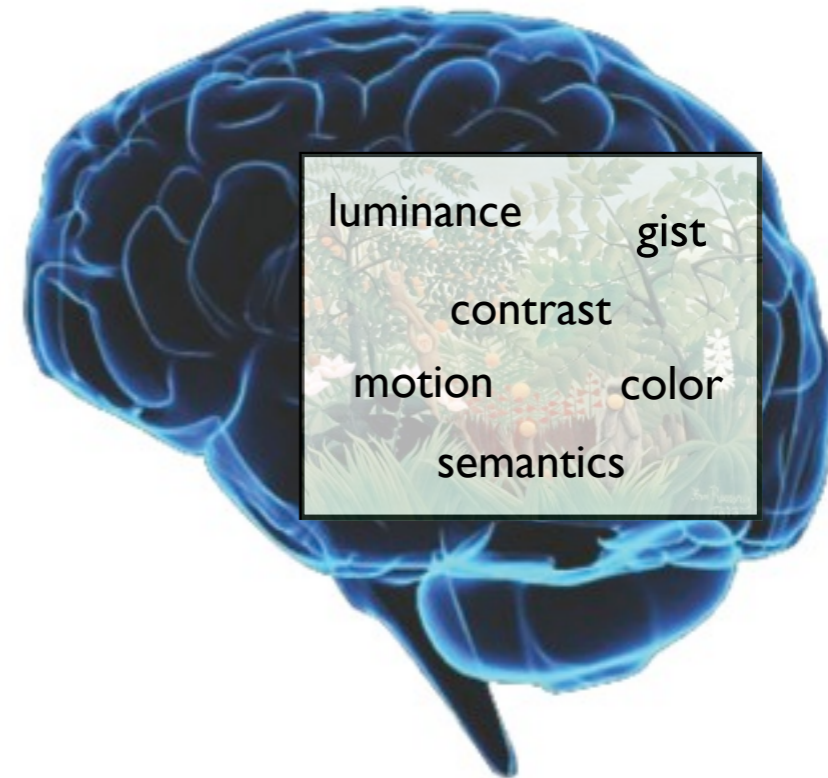


encoding





encoding

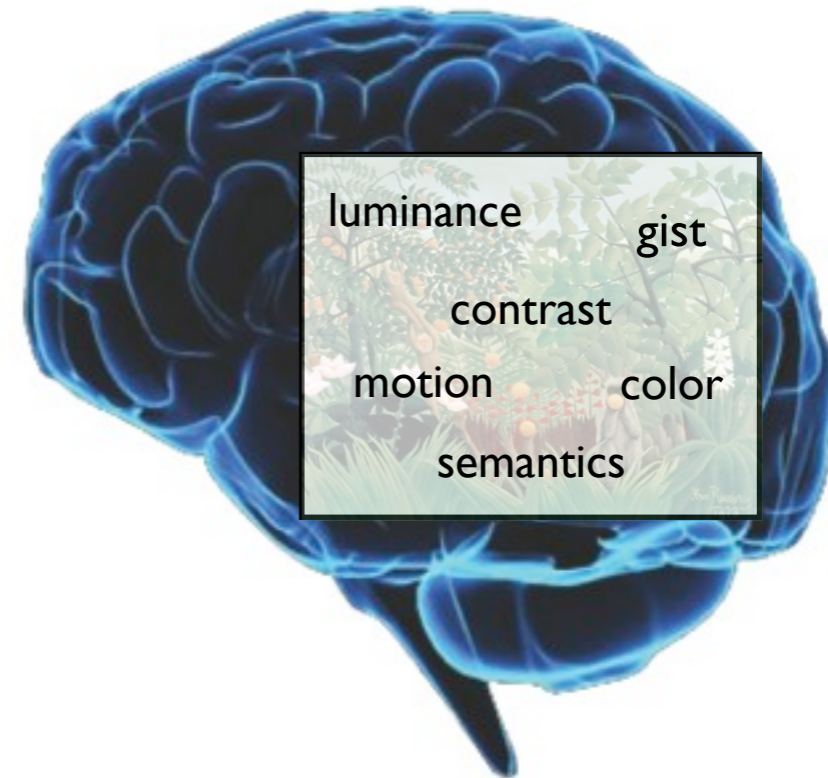


brain activity





encoding



brain activity



decoding

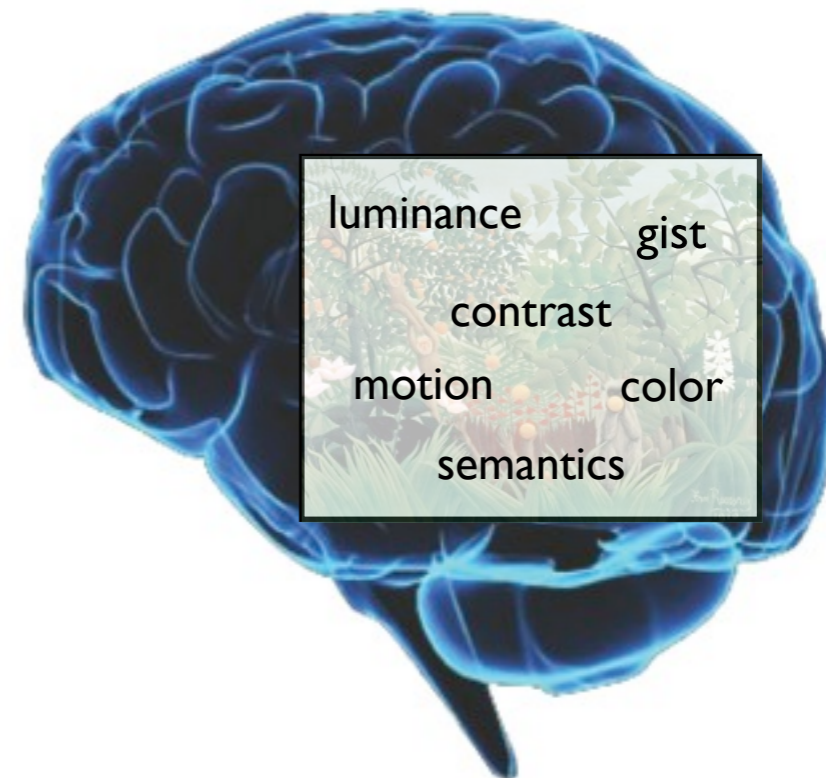




↕ match?



→ encoding



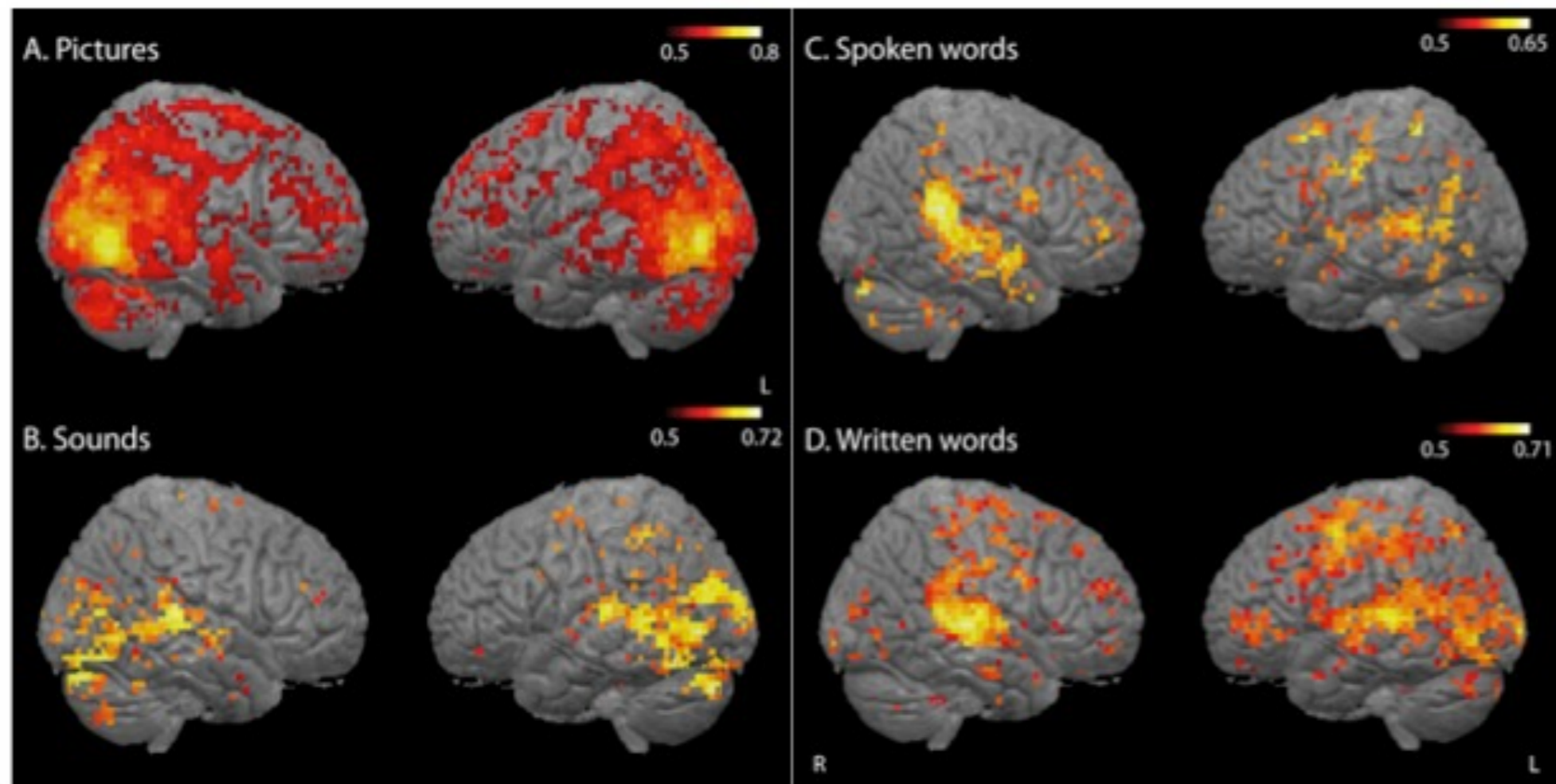
↓ brain activity

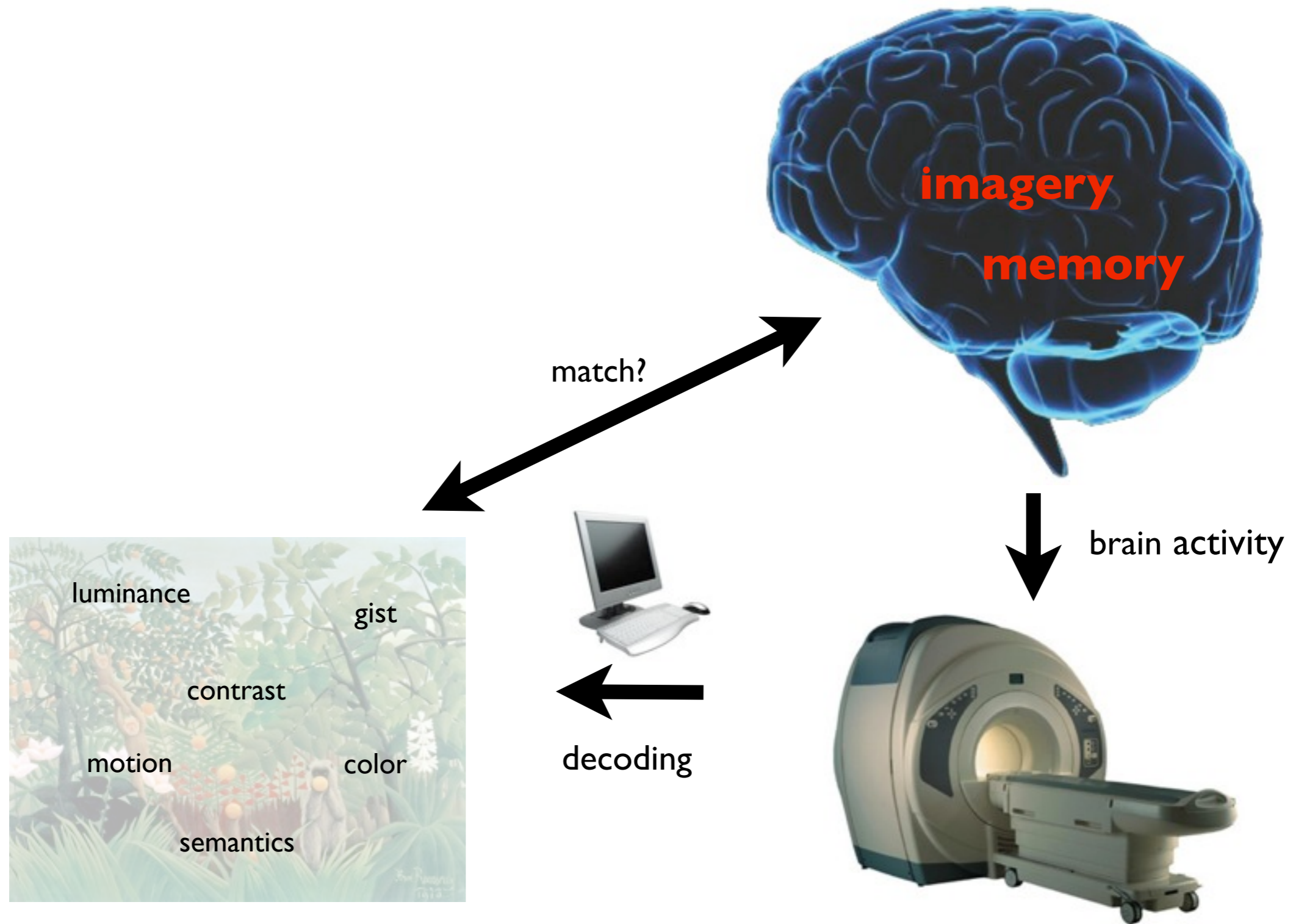


← decoding



Understand how percepts are encoded in the brain by exploiting multivariate analysis methods





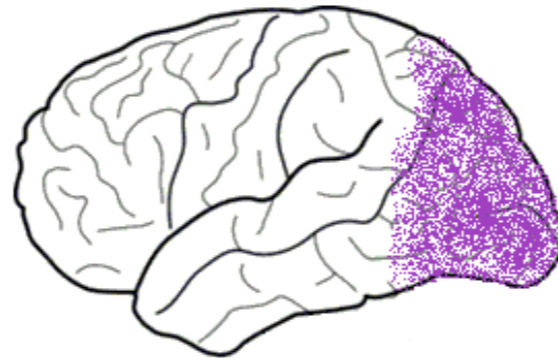


Predict from a **very high-dimensional input** (fMRI voxels) to a (possibly) **very high-dimensional output** (image pixels).



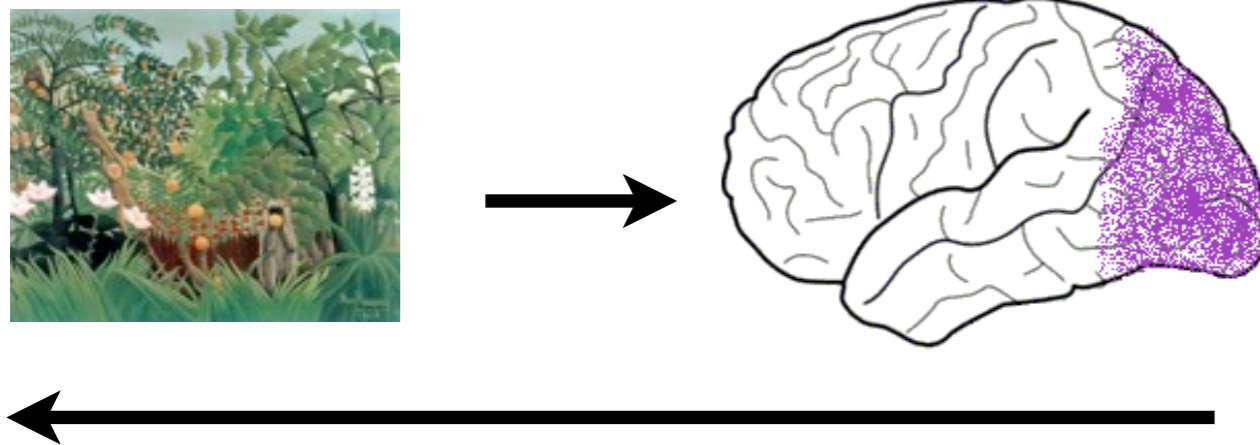
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generative approach:



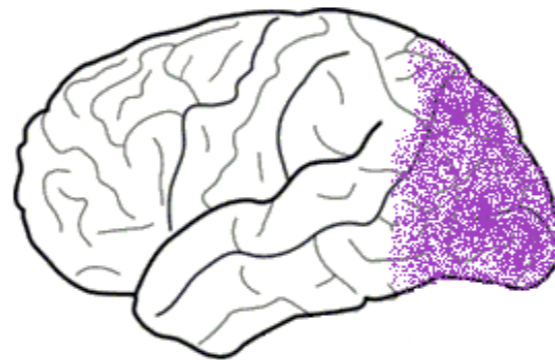
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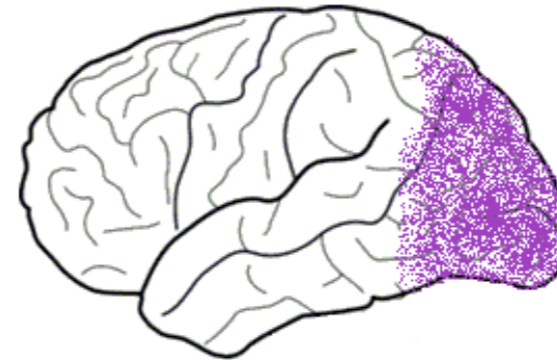


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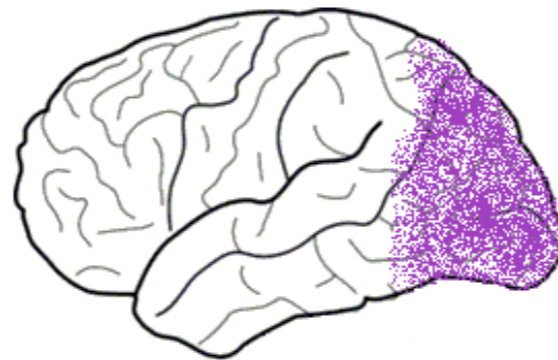


discriminative approach:

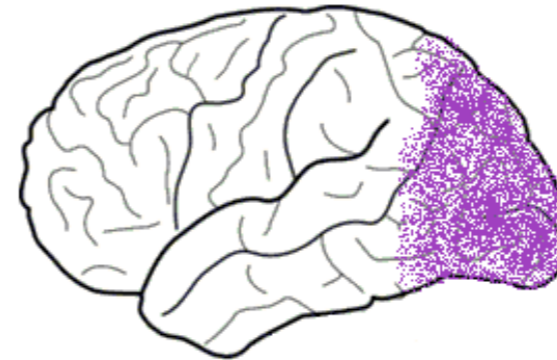


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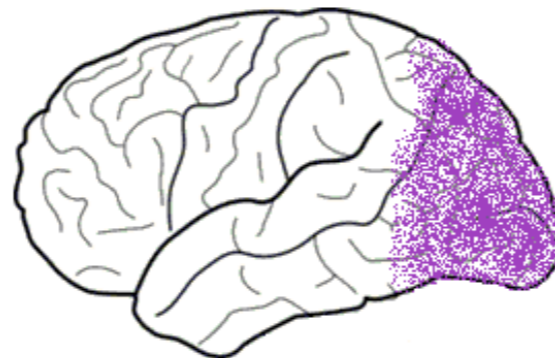
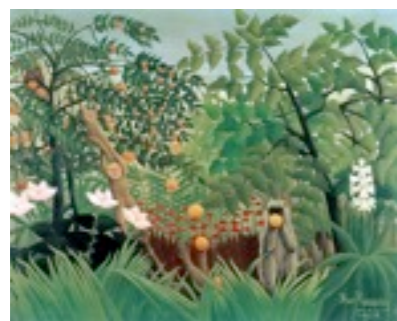
discriminative approach:



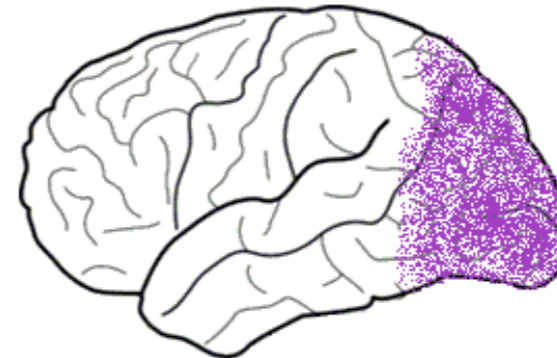
sparse latent variable models: interpretable, stable

Predict from a **very high-dimensional input** (fMRI voxels) to a (possibly) **very high-dimensional output** (image pixels).

generative approach:



discriminative approach:



sparse latent variable models: interpretable, stable

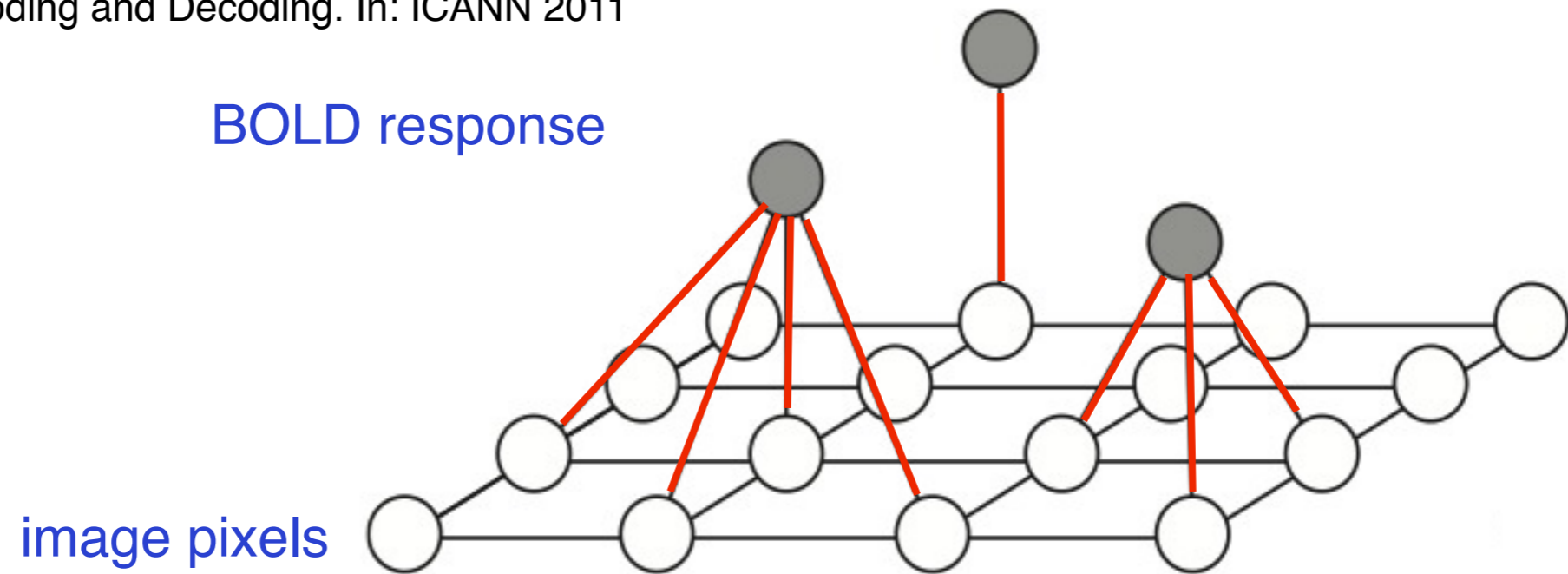
Outlook:

- generative sparse model
- generative latent variable model
- discriminative sparse latent variable model
- decoding high-level stimulus properties

Generative approach: sparse encoding model



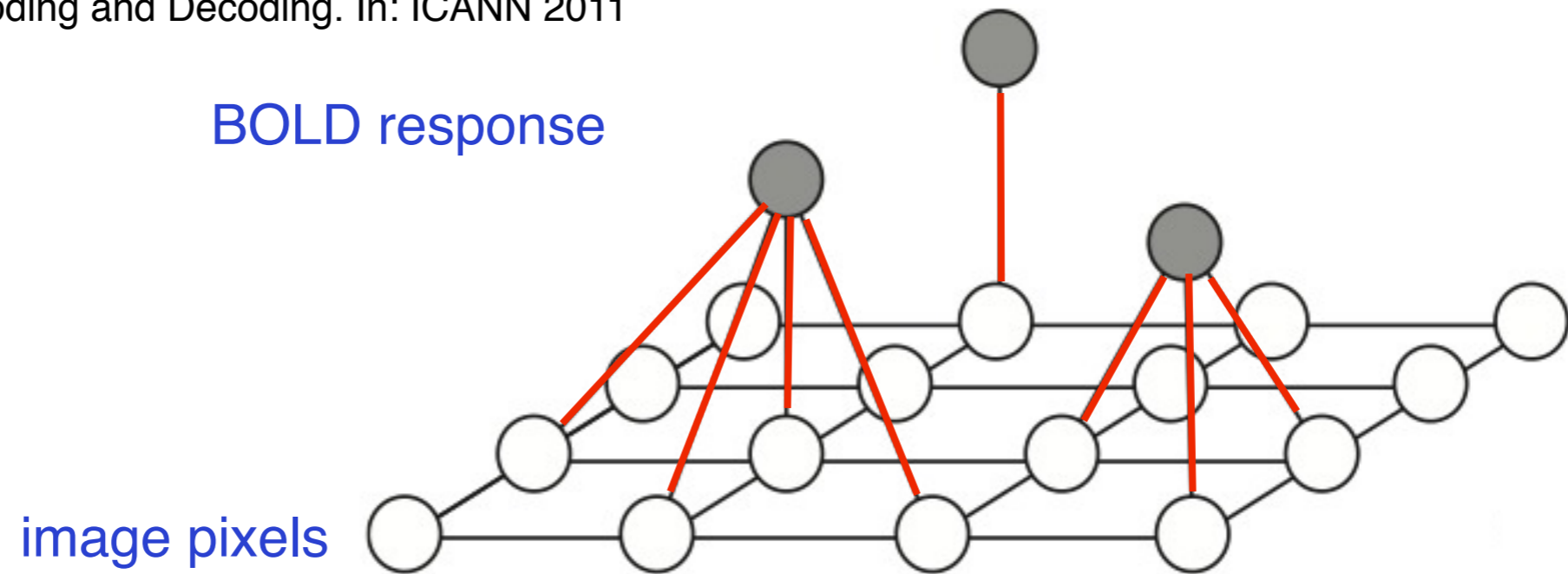
van Gerven et al. A Markov Random Field Approach to Neural Encoding and Decoding. In: ICANN 2011



Generative approach: sparse encoding model



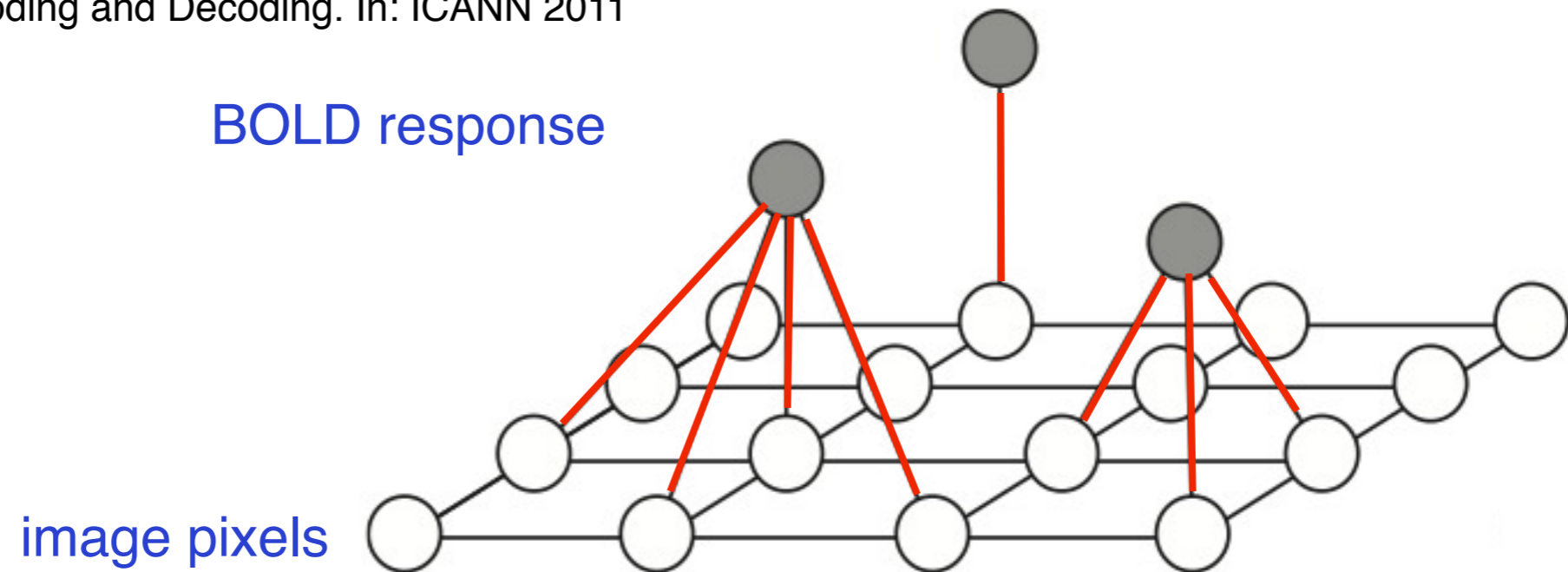
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For each voxel k : $p(r | s) = \mathcal{N}(r; \alpha_k + \beta_k^\top s, \sigma_k)$



van Gerven et al. A Markov Random Field Approach to Neural Encoding and Decoding. In: ICANN 2011

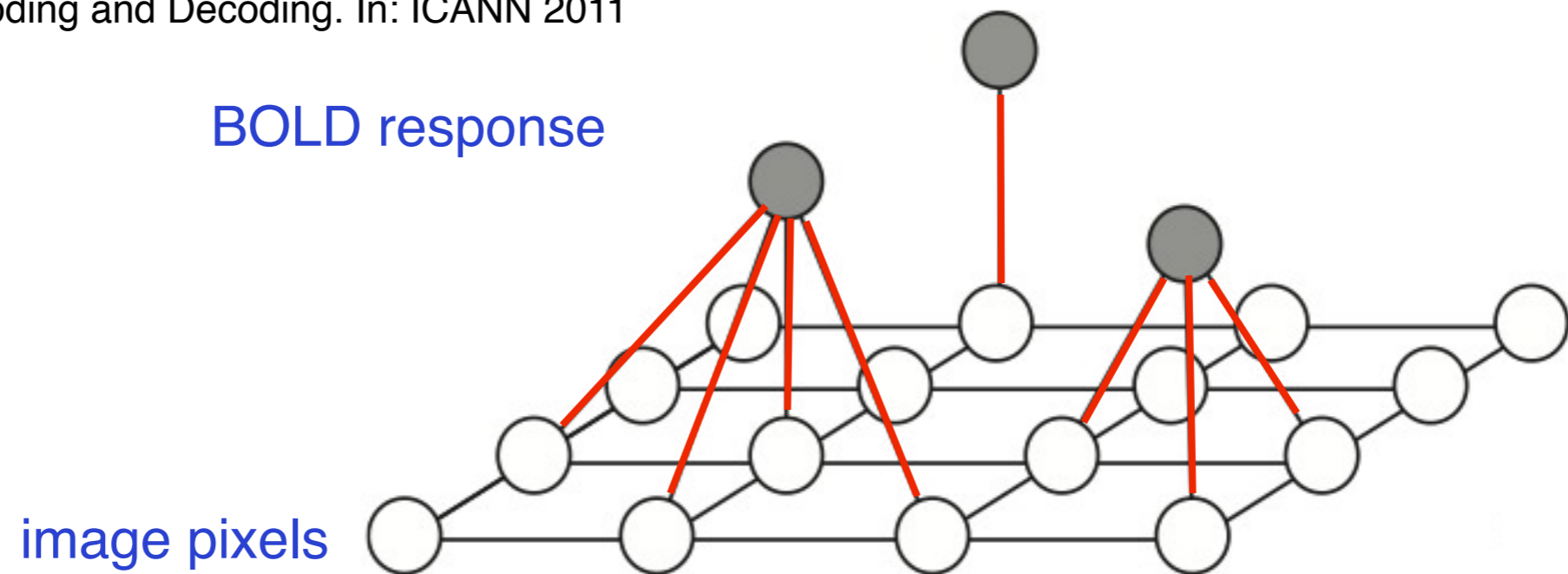


For each voxel k : $p(r | s) = \mathcal{N}(r; \alpha_k + \beta_k^\top s, \sigma_k)$

Choose $-\log p(\alpha_k, \beta_k, \sigma_k^2) \propto R_{\lambda, \tau}(\beta_k)$ with elastic net regularizer

$$R_{\lambda, \tau}(\beta_k) = \lambda \sum_{k=1}^K \left\{ (1 - \tau) \frac{1}{2} \|\beta_k\|_2^2 + \tau \|\beta_k\|_1 \right\}$$

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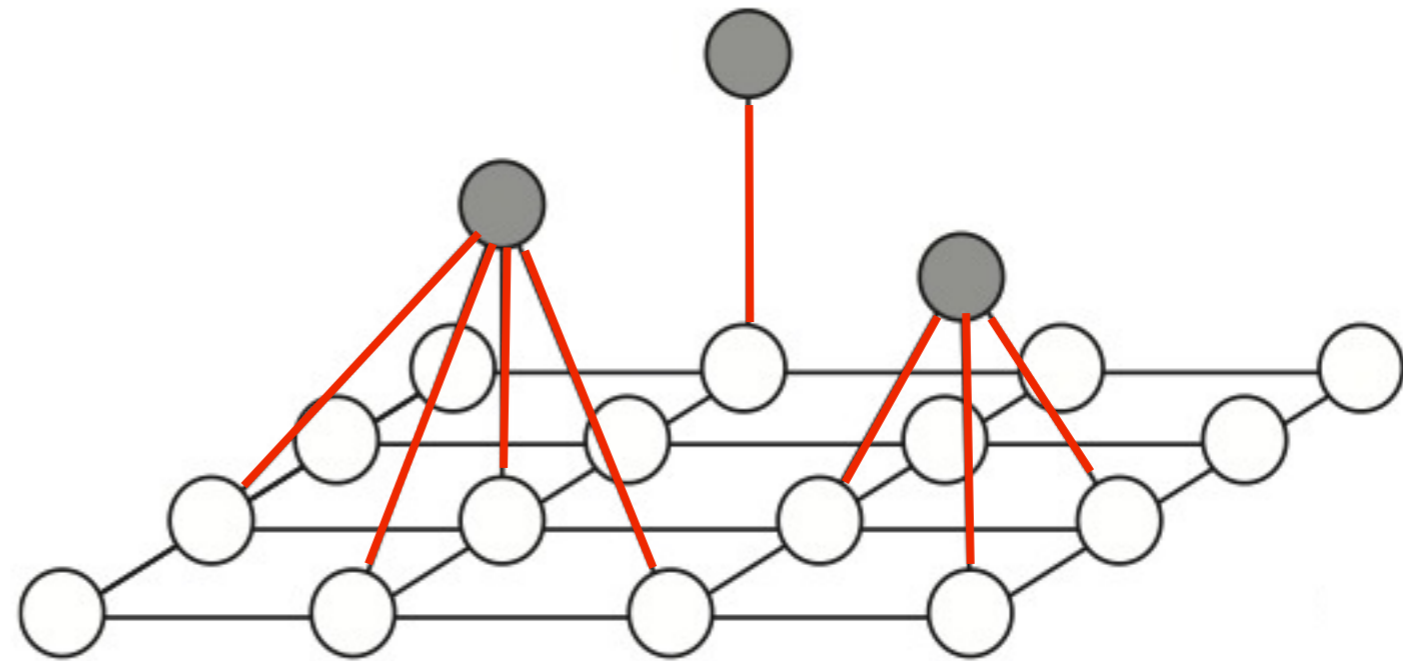
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Solve k independent elastic net problems:

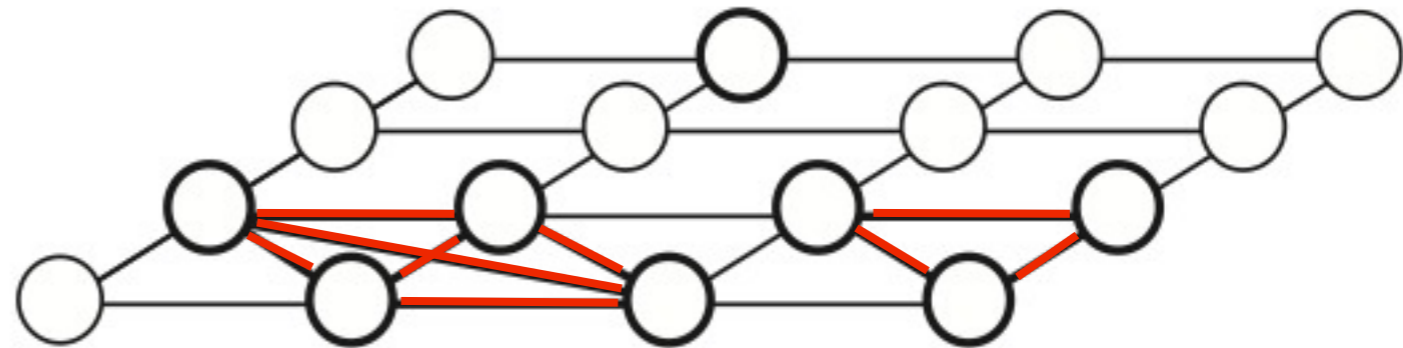
$$\hat{\theta}_k = \arg \min_{\alpha_k, \beta_k, \sigma_k^2} \left\{ -\log p(\alpha_k, \beta_k, \sigma_k^2) - \sum_n \log \mathcal{N}(r_k^n; \alpha_k + \beta_k^\top s^n, \sigma_k^2) \right\}$$



It can be shown that $p(r|s) = \frac{1}{Z} \prod_i \psi_i(s_i) \prod_{i \sim j} \psi_{i,j}(s_i, s_j)$
 where

$$\psi_i(s_i) = \exp \left(s_i \sum_k \frac{\beta_{ki}}{\sigma_k^2} (r_k - \alpha_k - \frac{1}{2} \beta_{ki}) \right)$$

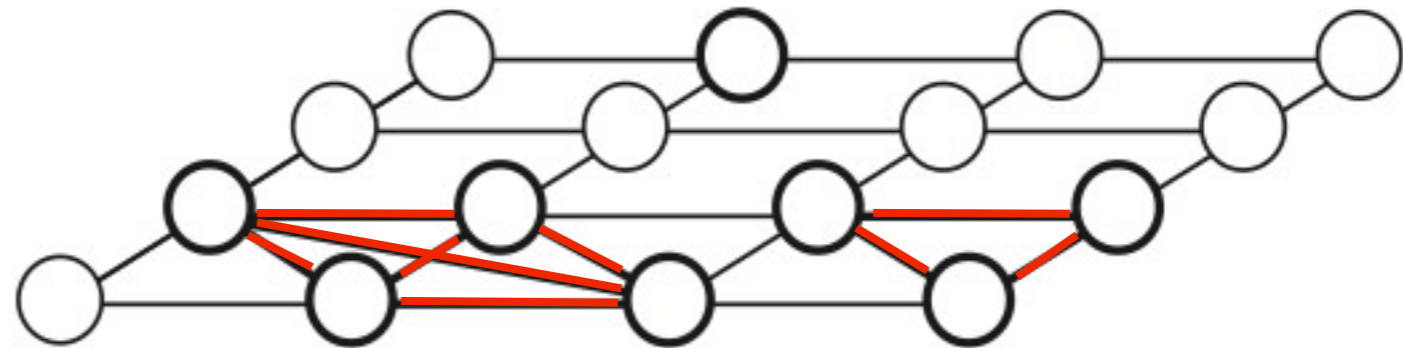
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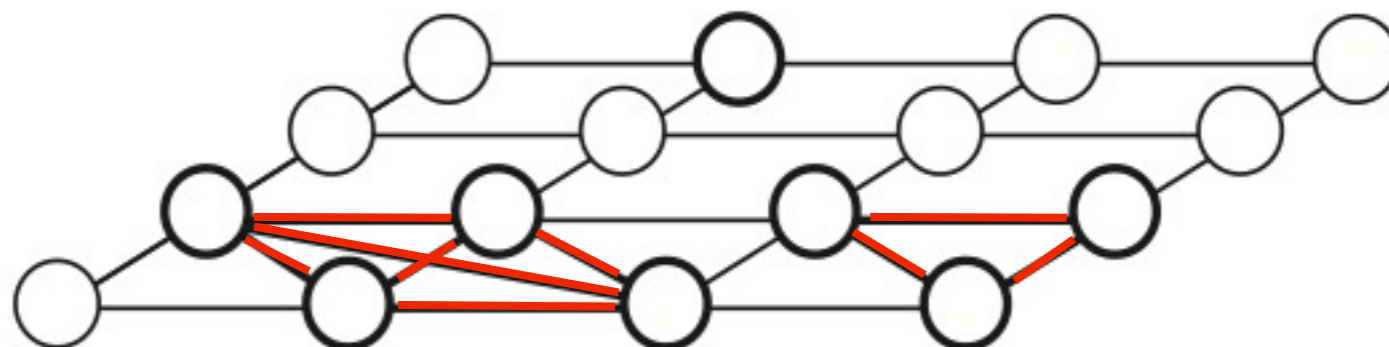
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Define appropriate MRF prior:

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$$p(s) = \frac{1}{Z} \prod_i \phi_i(s_i) \prod_{i \sim j} \phi_{i,j}(s_i, s_j)$$

Estimate the mode of the following MRF:

$$p(s|r) = \frac{1}{Z} \prod_i (\phi_i(s_i) \psi_i(s_i)) \prod_{i \sim j} (\phi_{i,j}(s_i, s_j) \psi_{i,j}(s_i, s_j))$$



Results

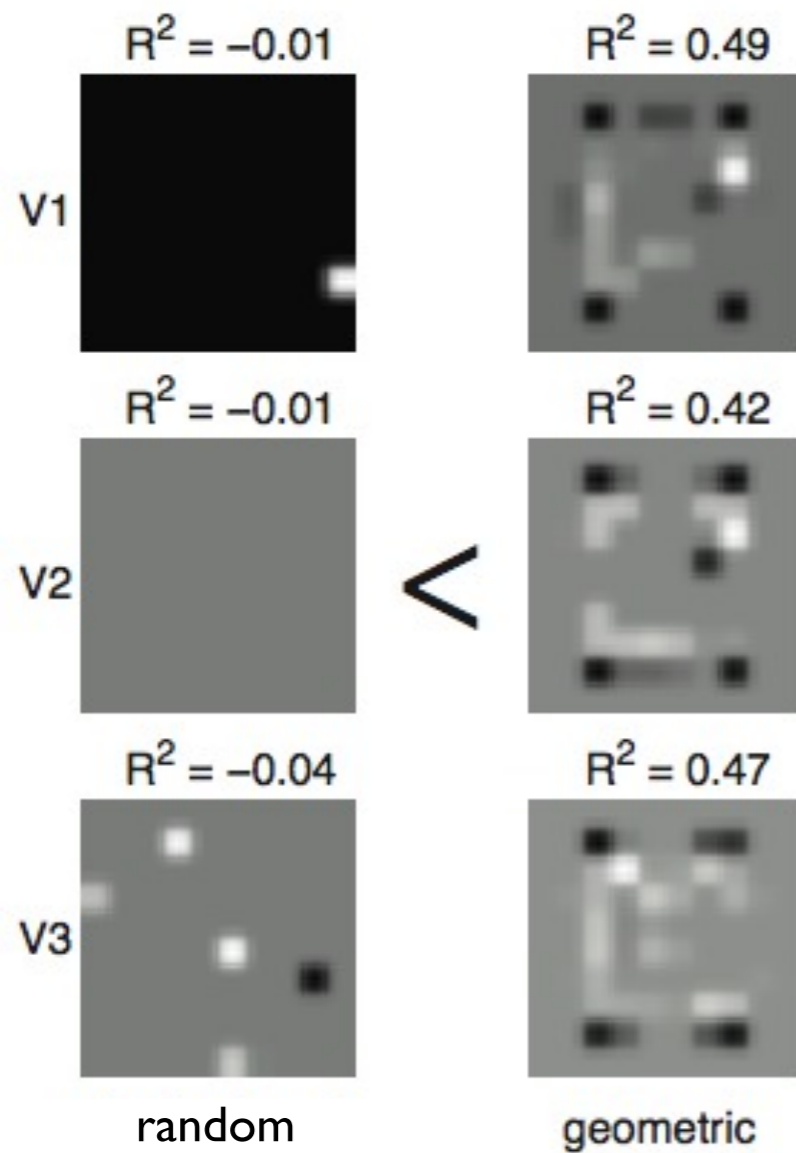


- ▶ Miyawaki et al., Neuron, 2008
- ▶ 10x10 images (random/geometric)
- ▶ BOLD response measured in 1017 voxels in primary visual cortex



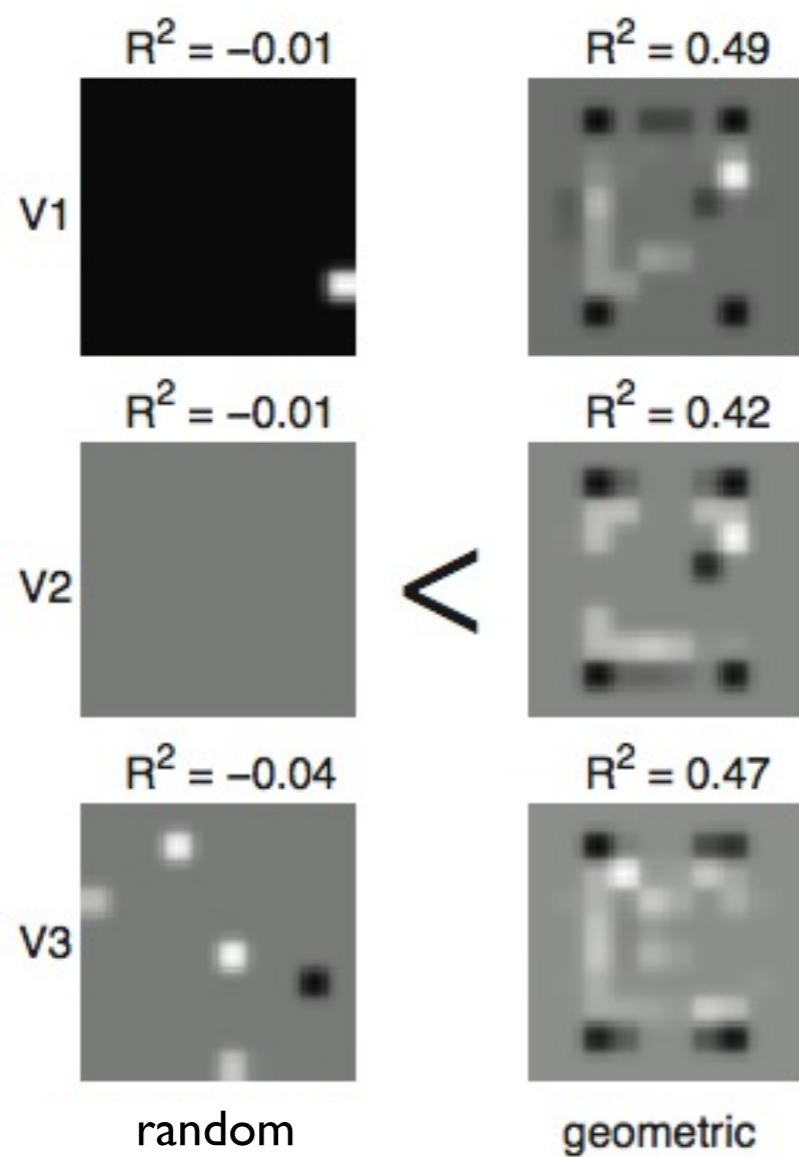
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encoding

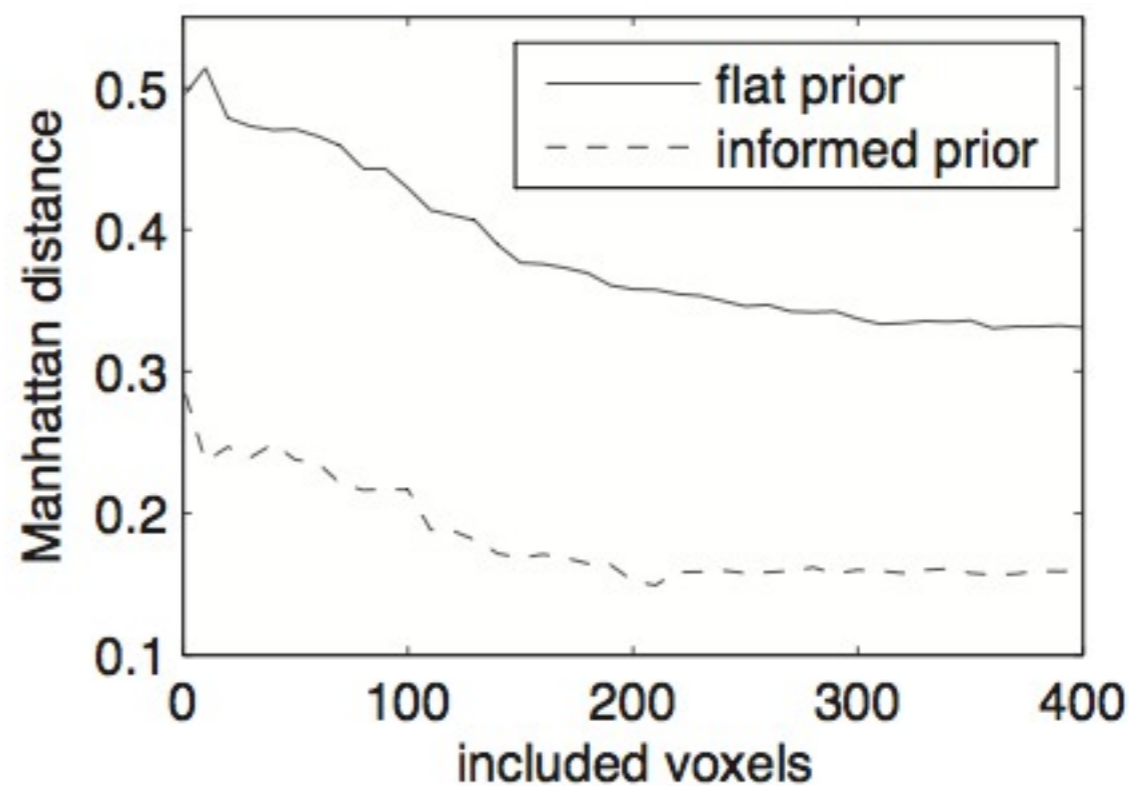


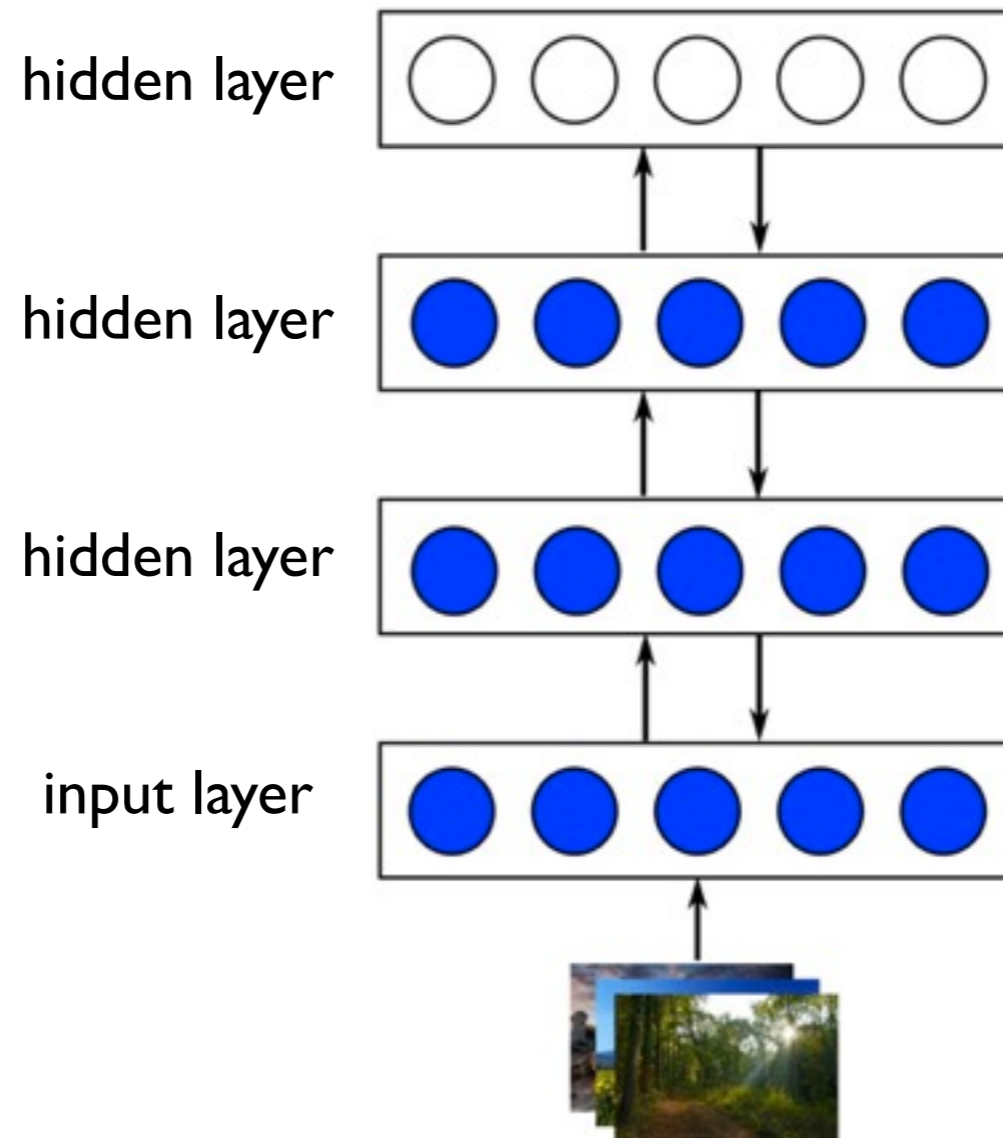
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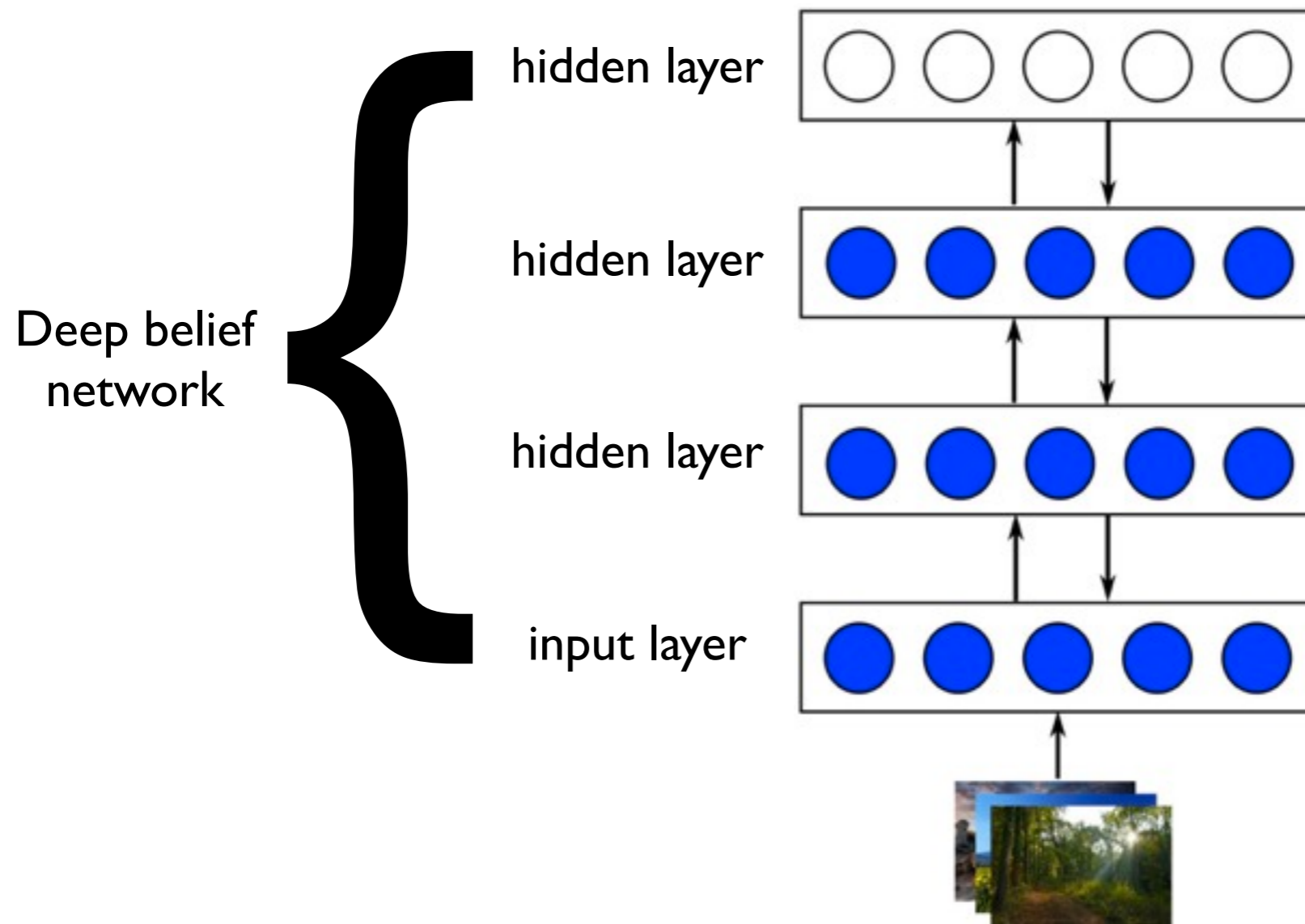
decoding





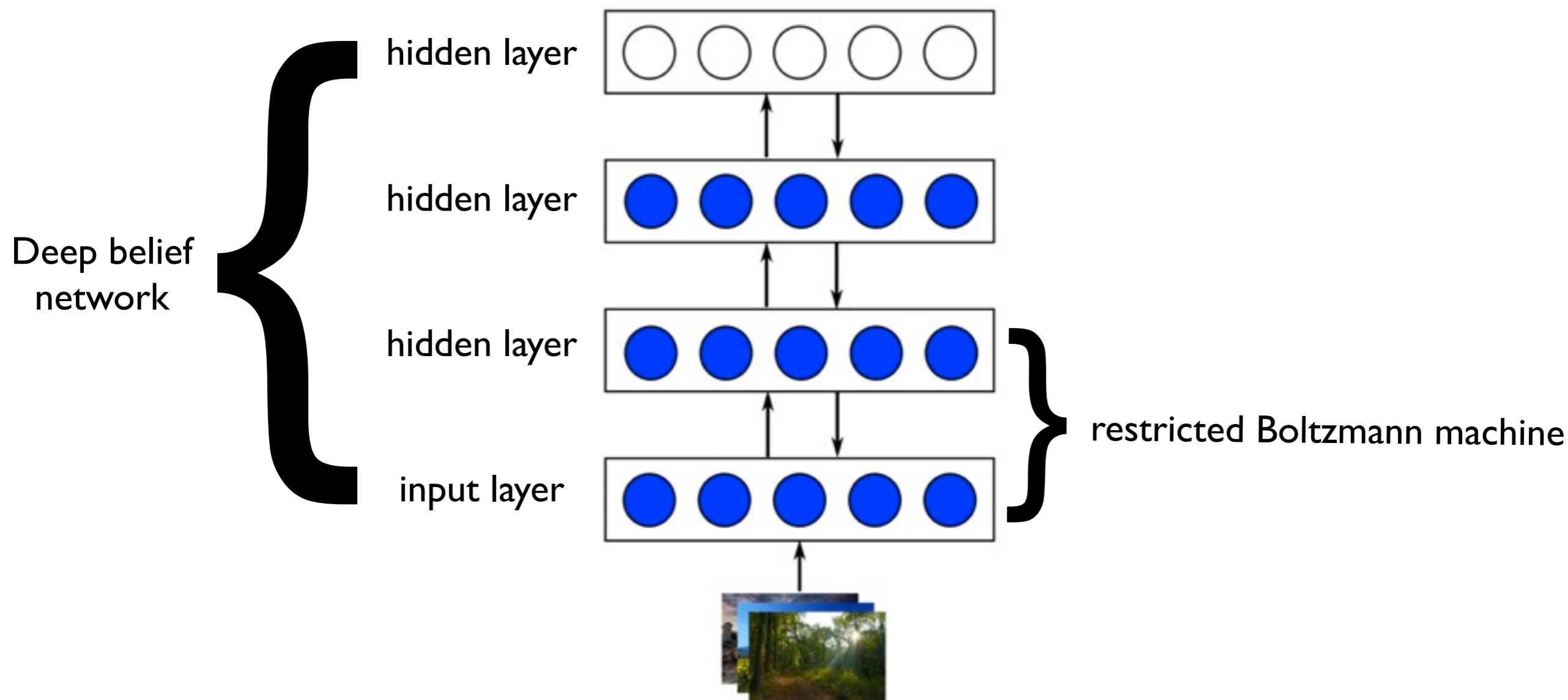
van Gerven et al. Neural decoding with hierarchical generative models. *Neural Computation*, 2010.





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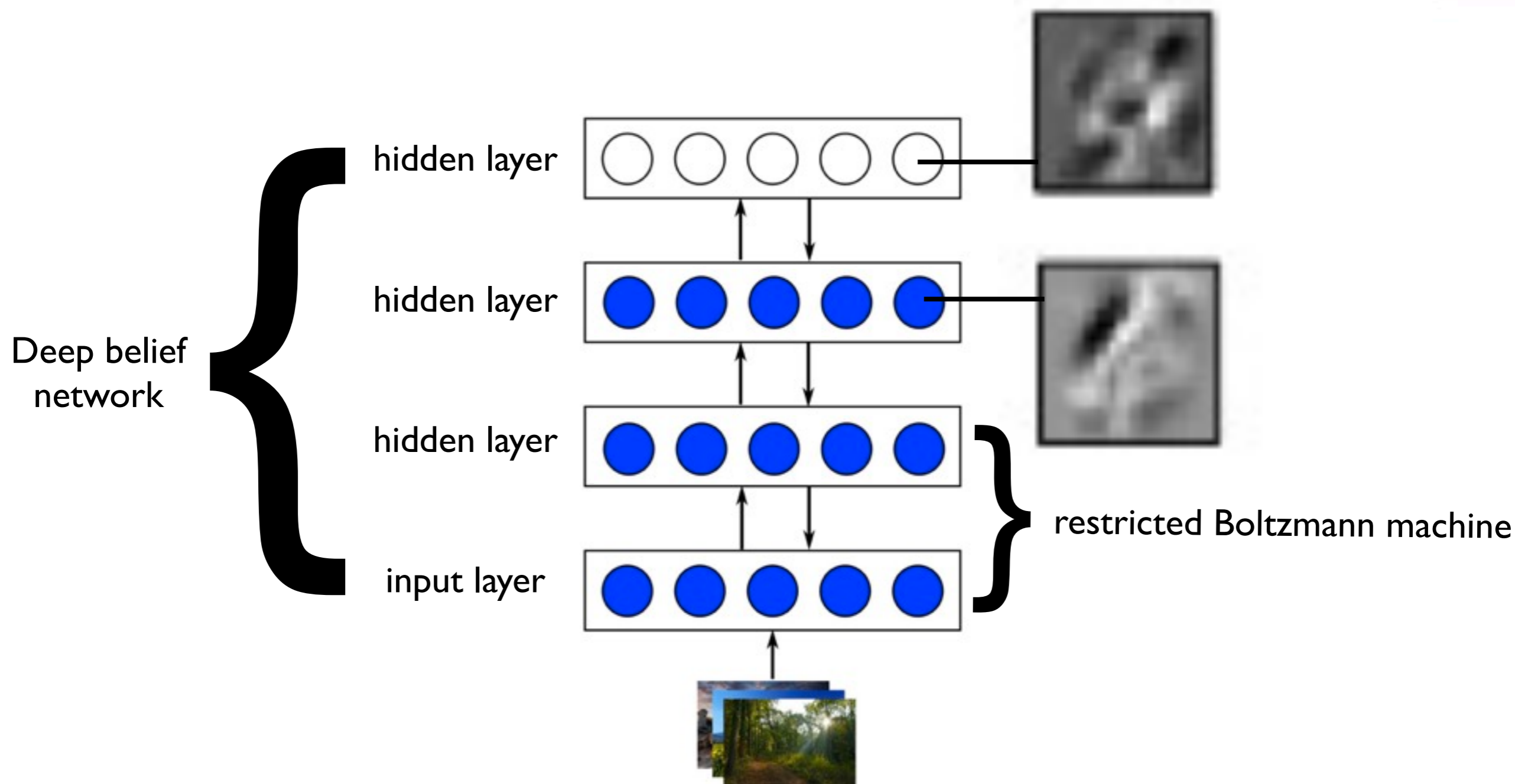


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Unsupervised phase



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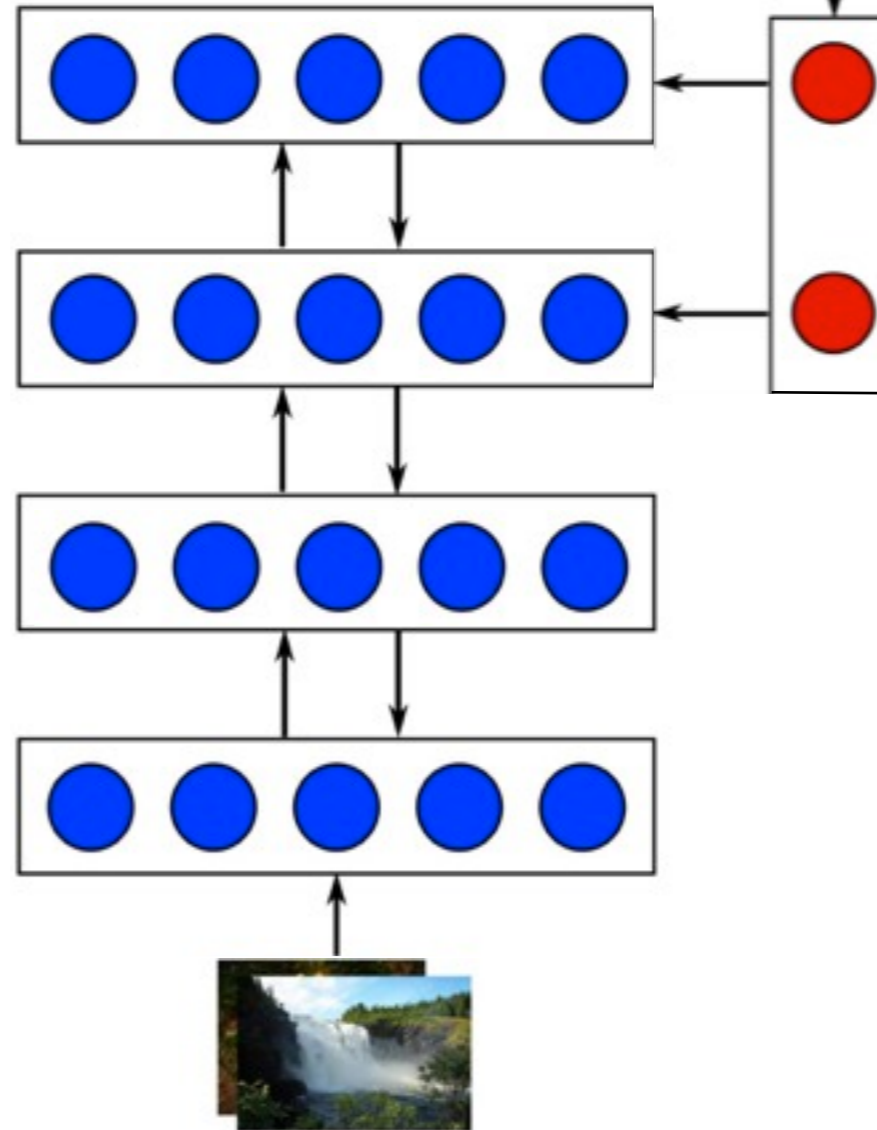
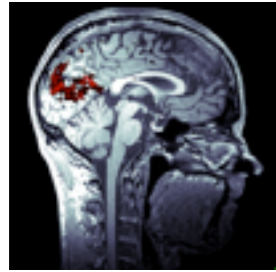


Induce a coupling with conditional restricted Boltzmann machines



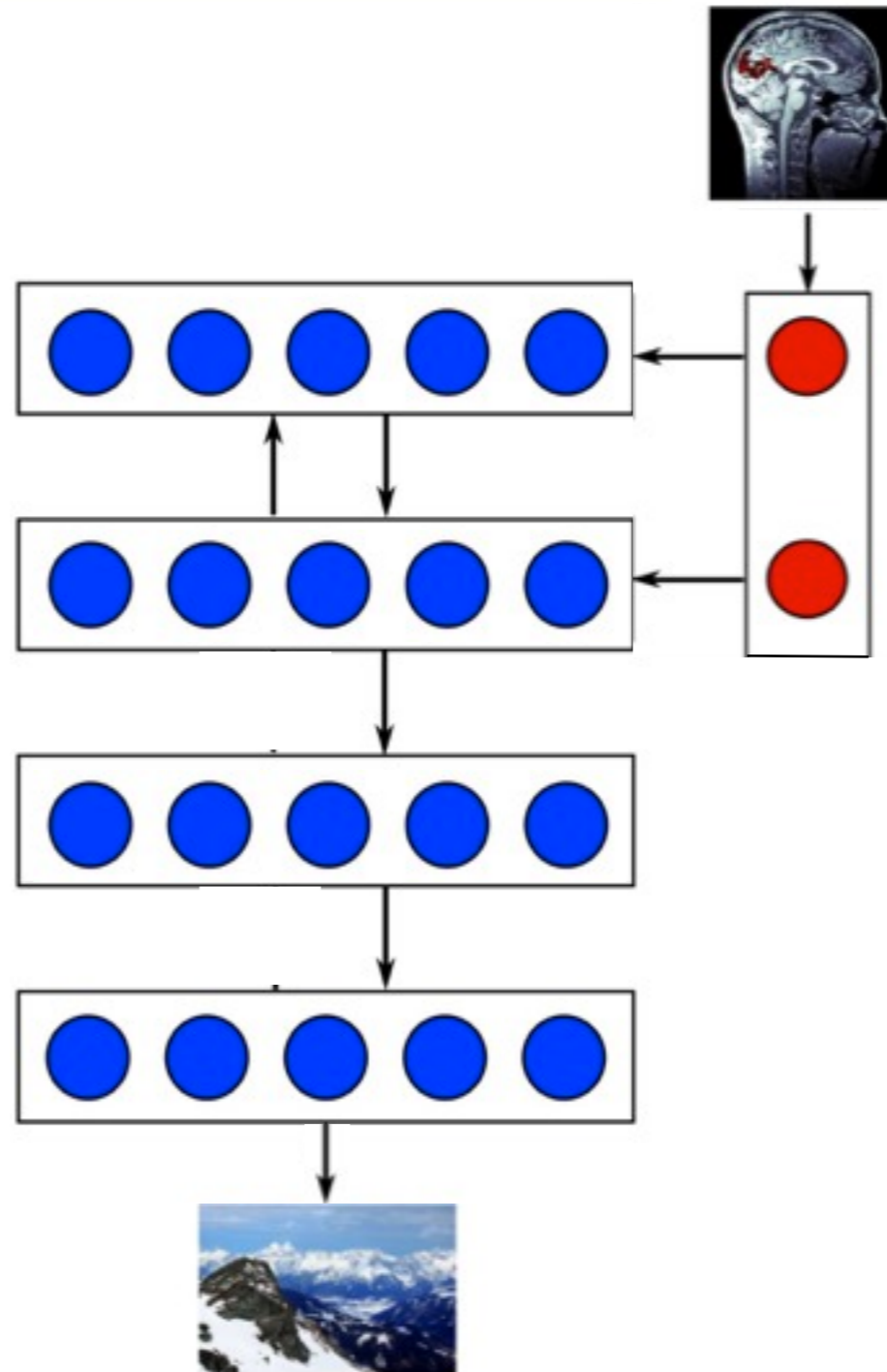
Supervised phase

$$E(\mathbf{v}, \mathbf{h} | \mathbf{z}) = -\mathbf{h}^T \mathbf{W} \mathbf{v} - \mathbf{z}^T \mathbf{C} \mathbf{v} - \mathbf{z}^T \mathbf{B} \mathbf{h}$$

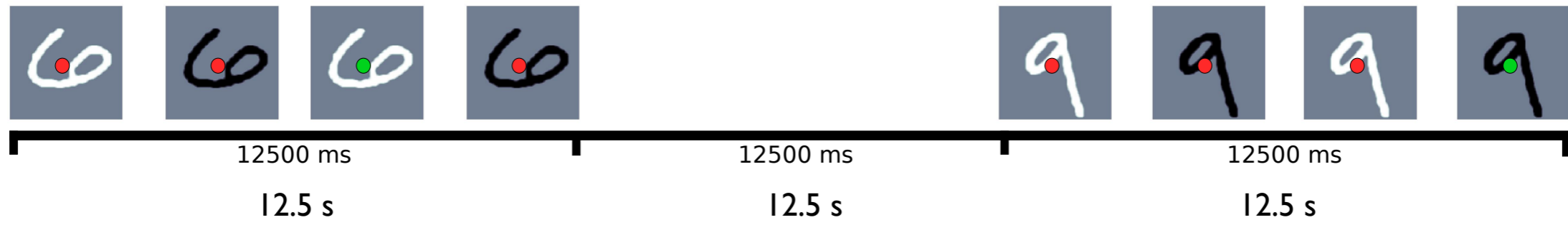




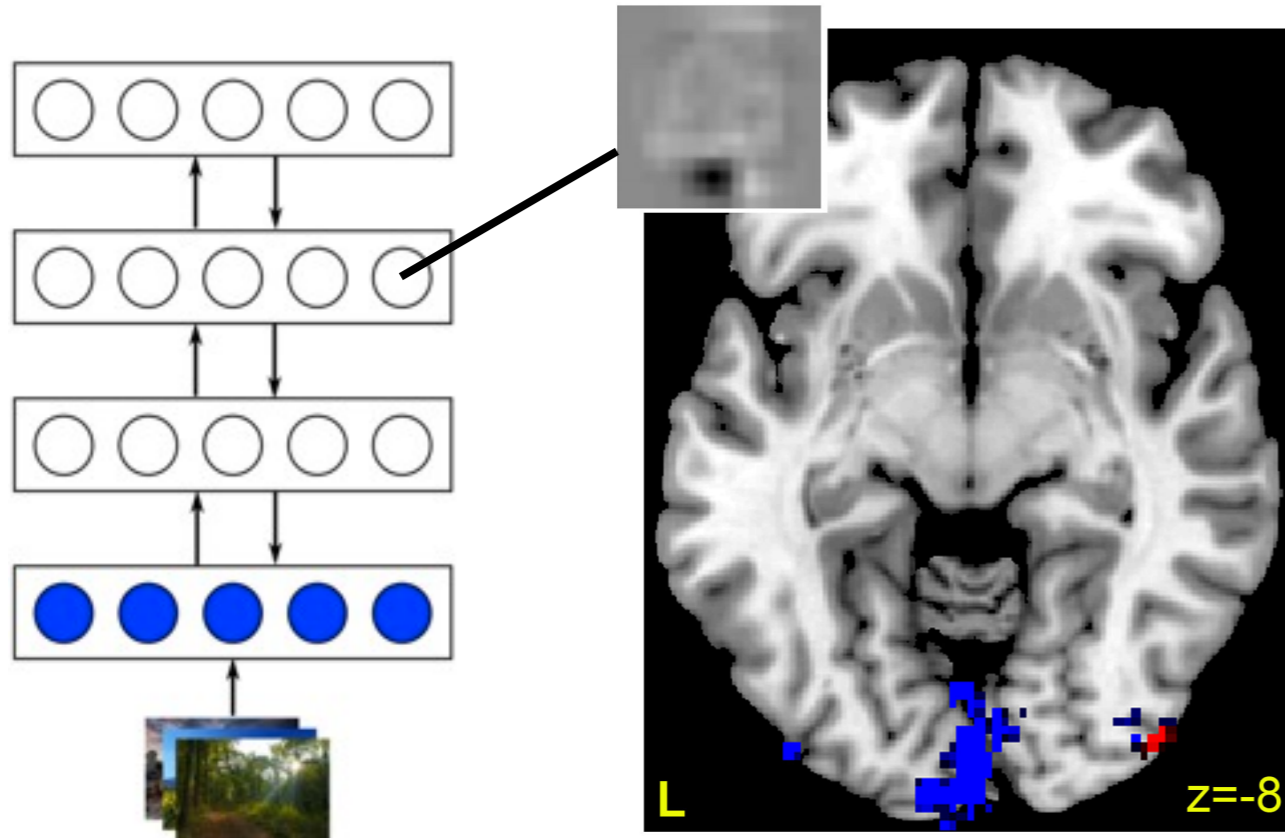
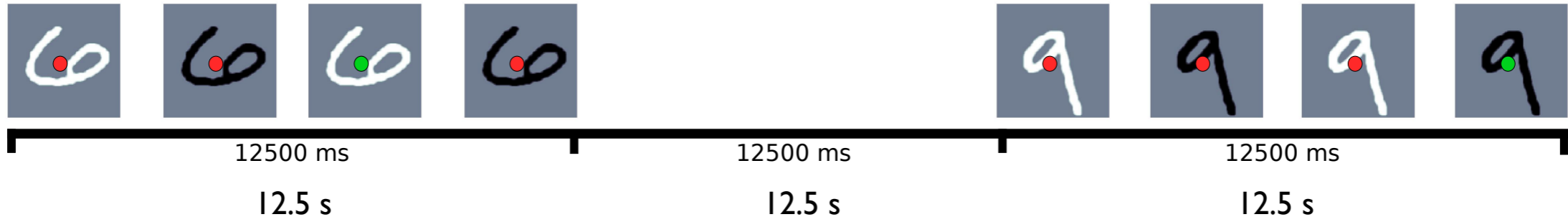
Reconstruction phase



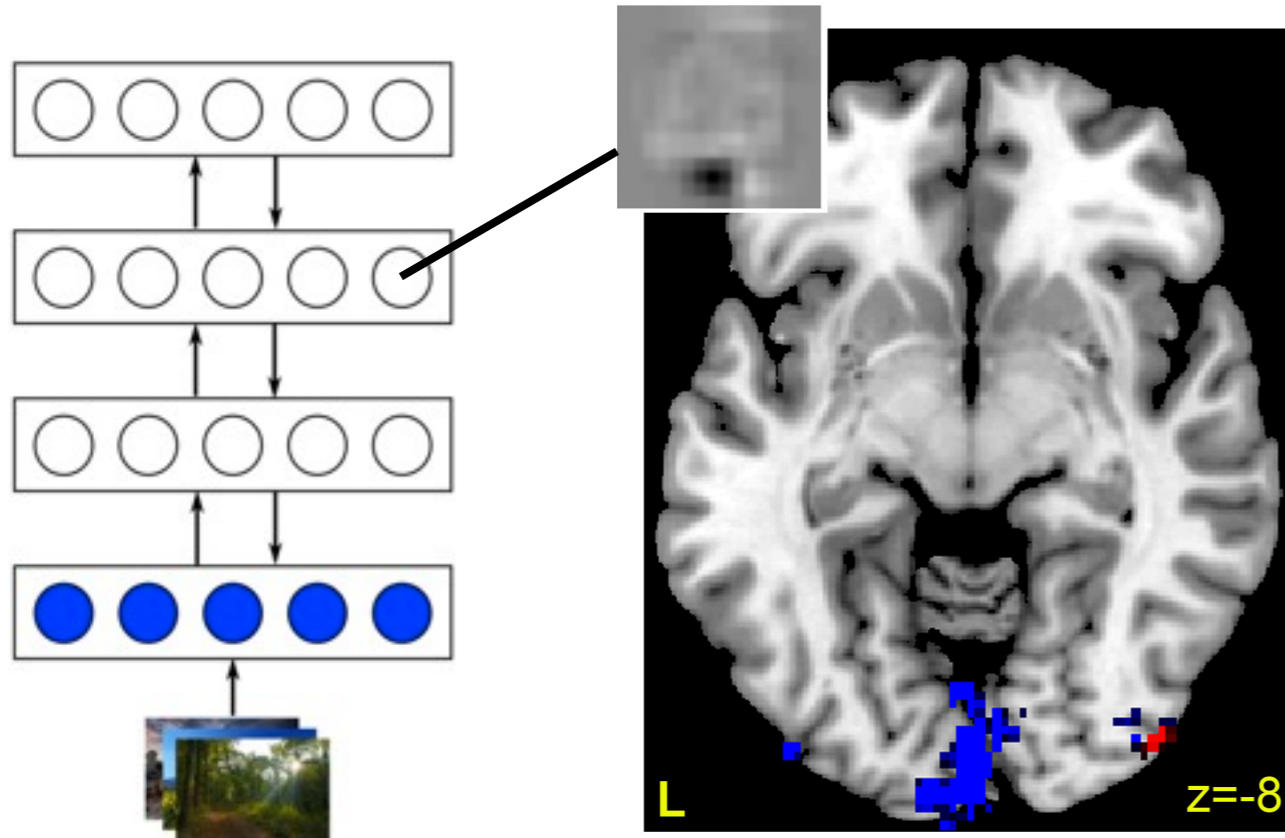
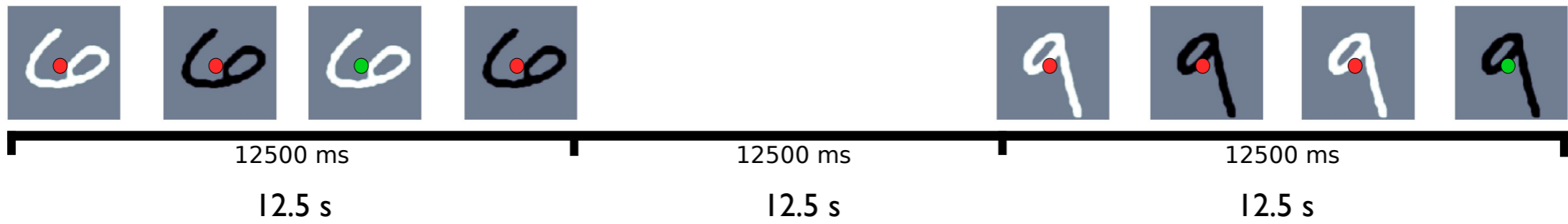
Experimental results



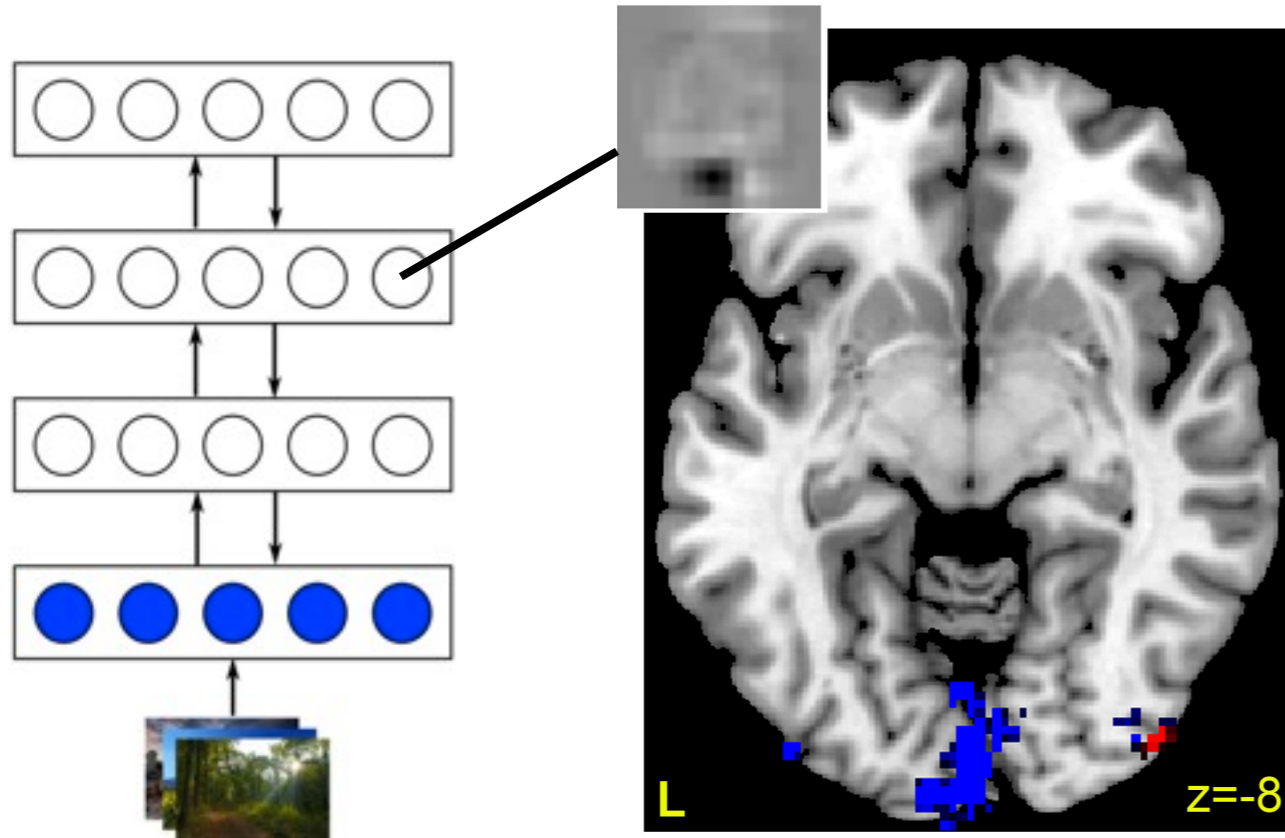
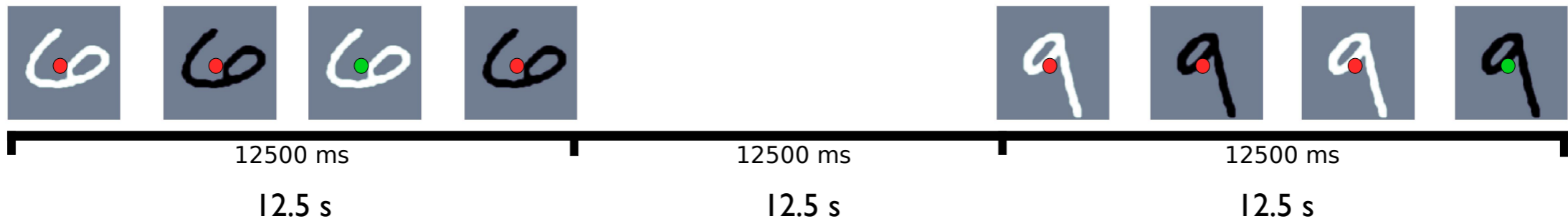
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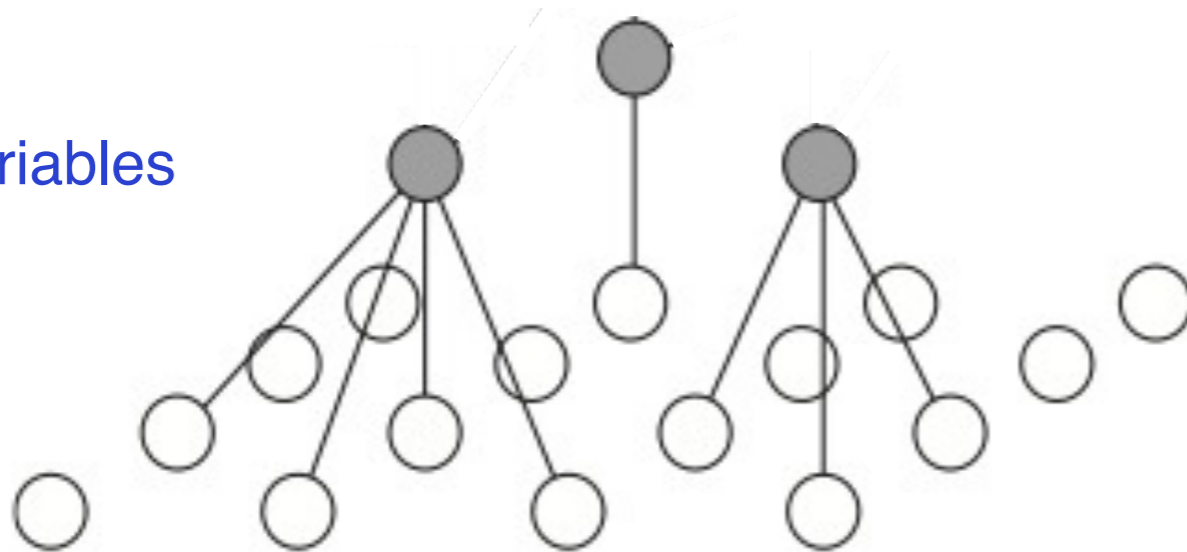


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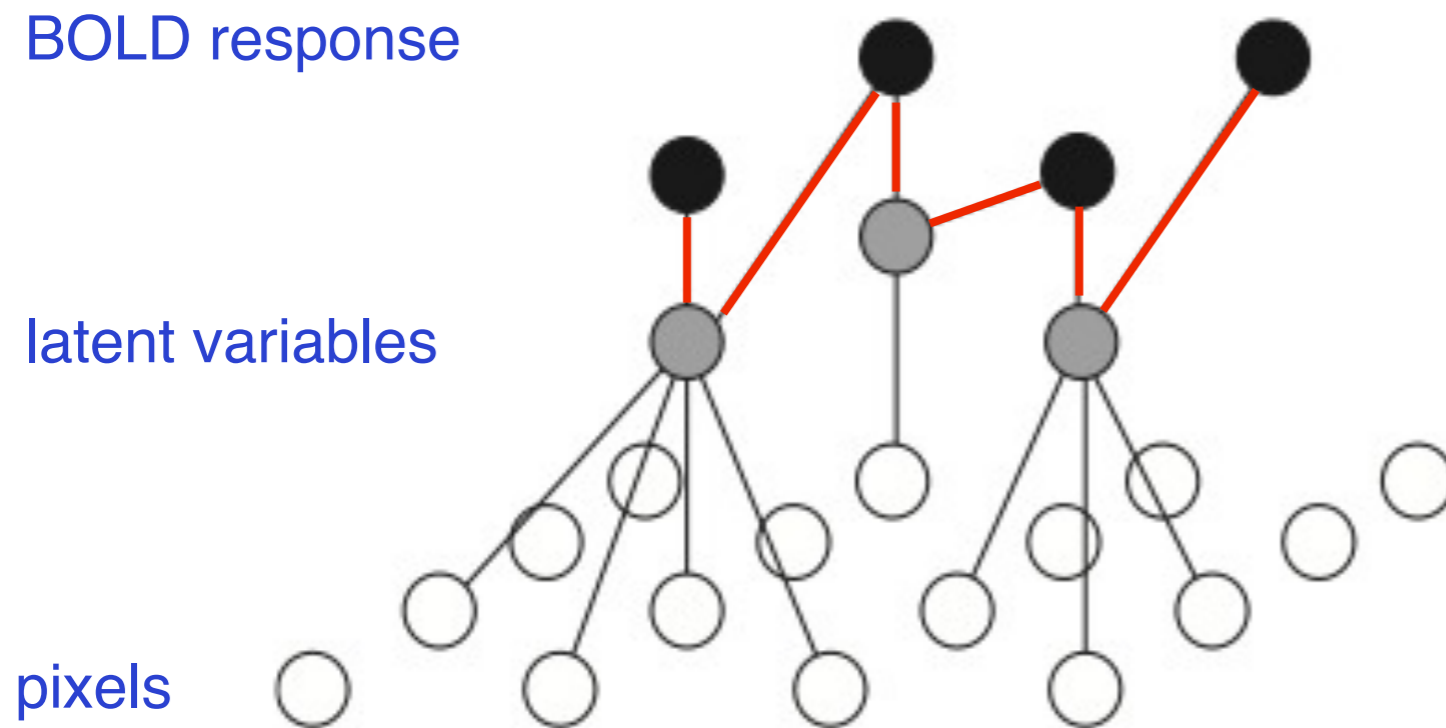


latent variables

pixels



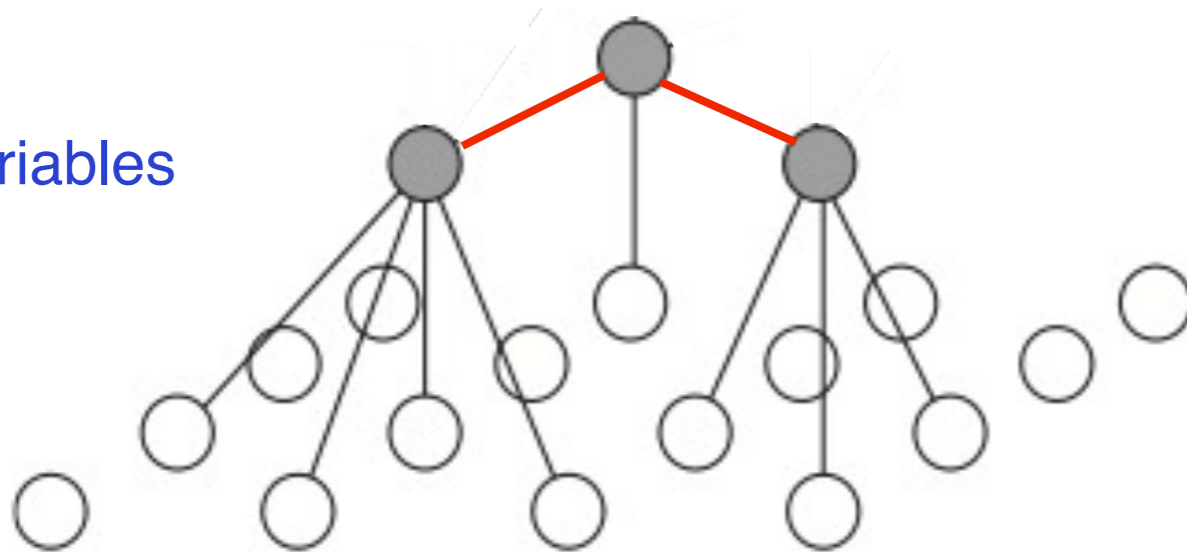
- learn deep belief network



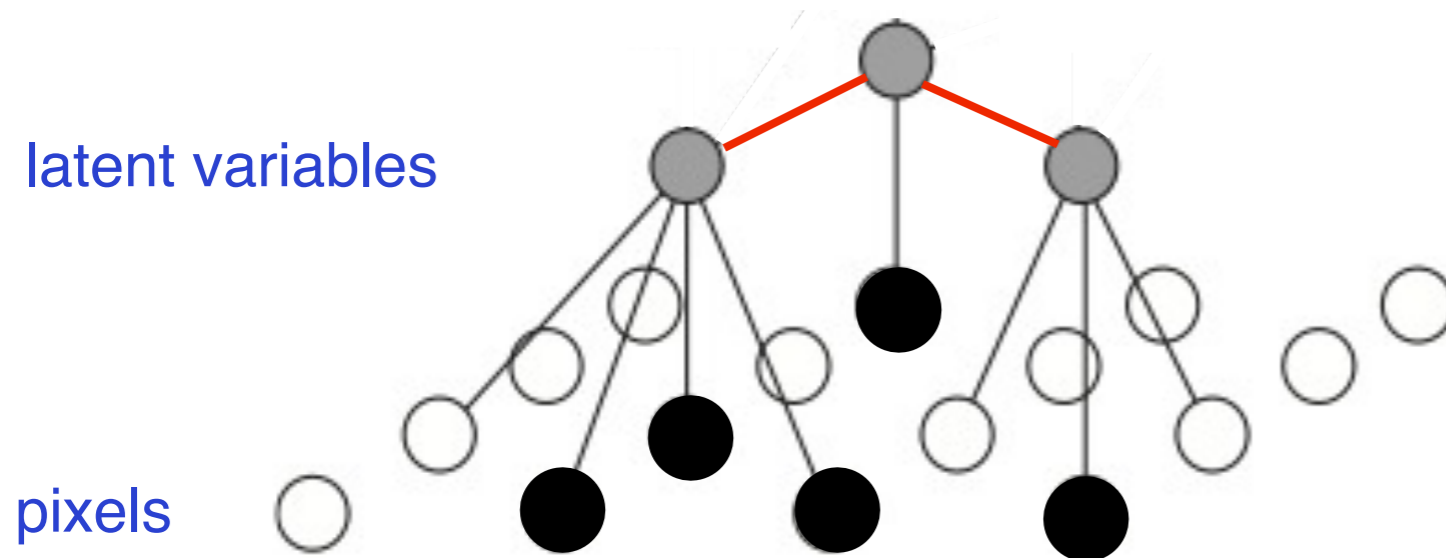
- learn deep belief network
- learn responses using elastic net

latent variables

pixels

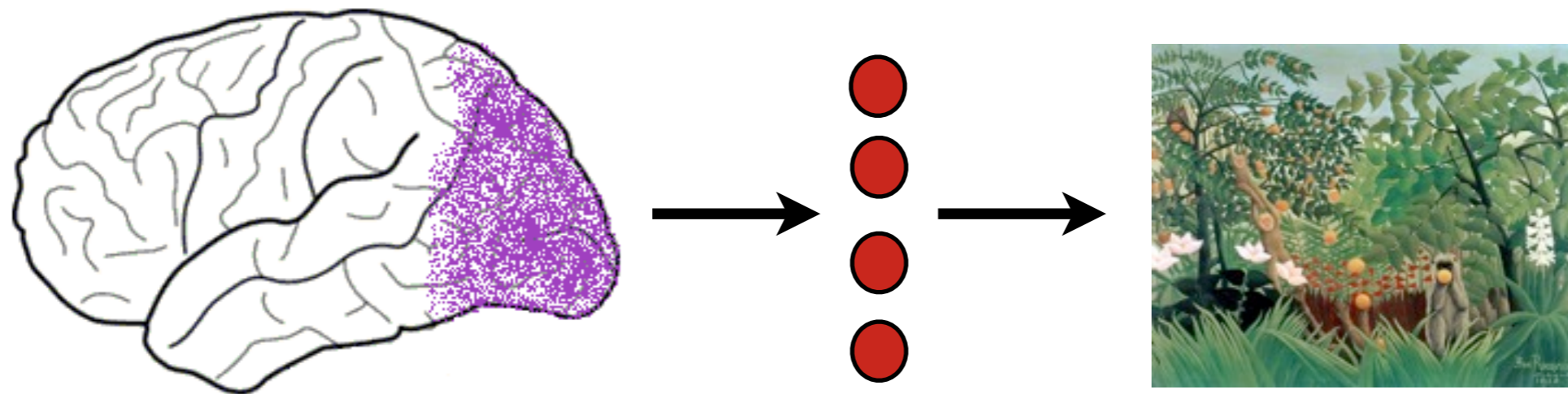


- learn deep belief network
- learn responses using elastic net
- represent as a Markov random field



- learn deep belief network
- learn responses using elastic net
- represent as a Markov random field
- decode by estimating the mode of the MRF

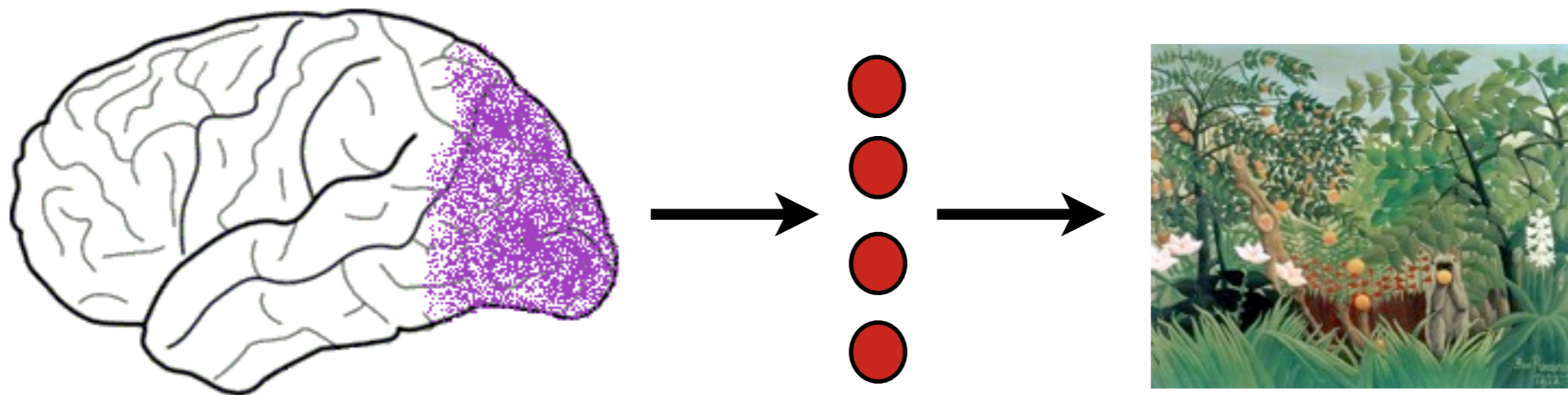
Predict image from a restricted set of responses using a small number of latent variables



van Gerven and Heskes. Sparse Orthonormalized Partial Least Squares. In: BNAIC. 2010.



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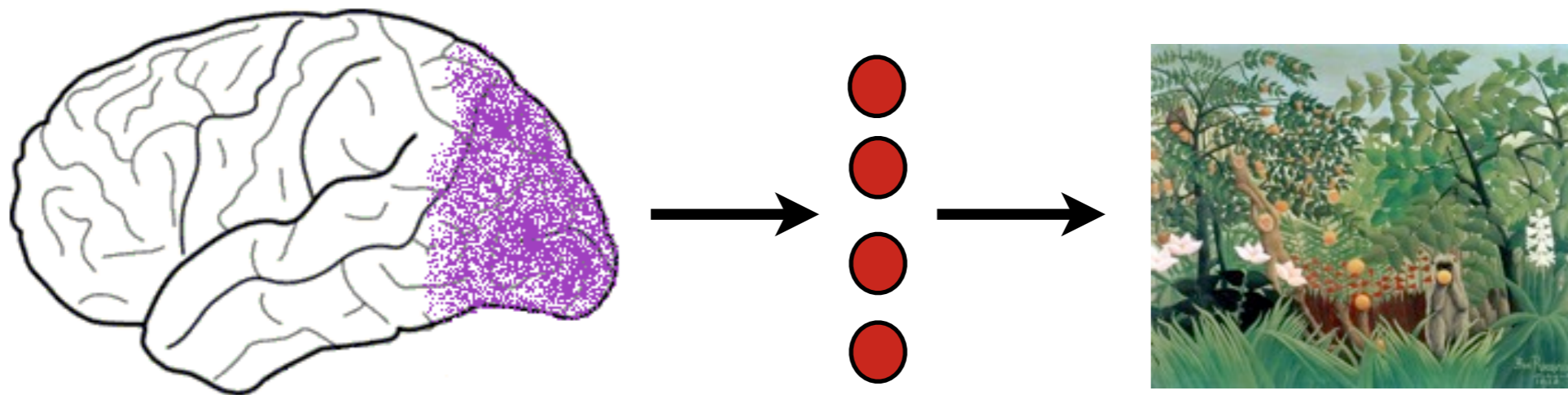


Key features:

van Gerven and Heskes. Sparse Orthonormalized Partial Least Squares. In: BNAIC. 2010.



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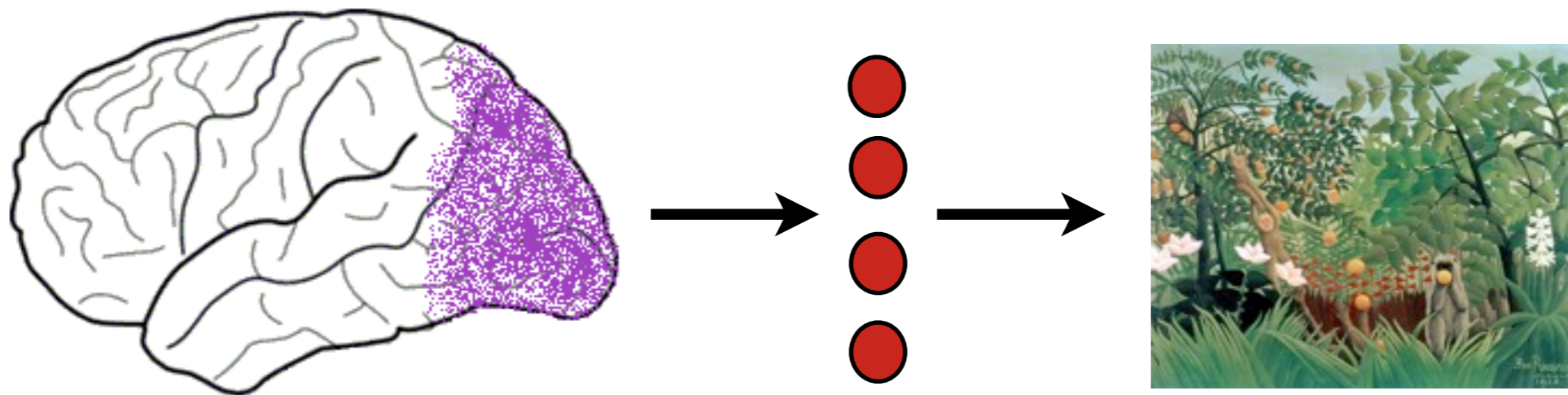


Key features:

- ▶ Linear: not enough data to (consistently) find strong nonlinear effects, **stable, fast**.

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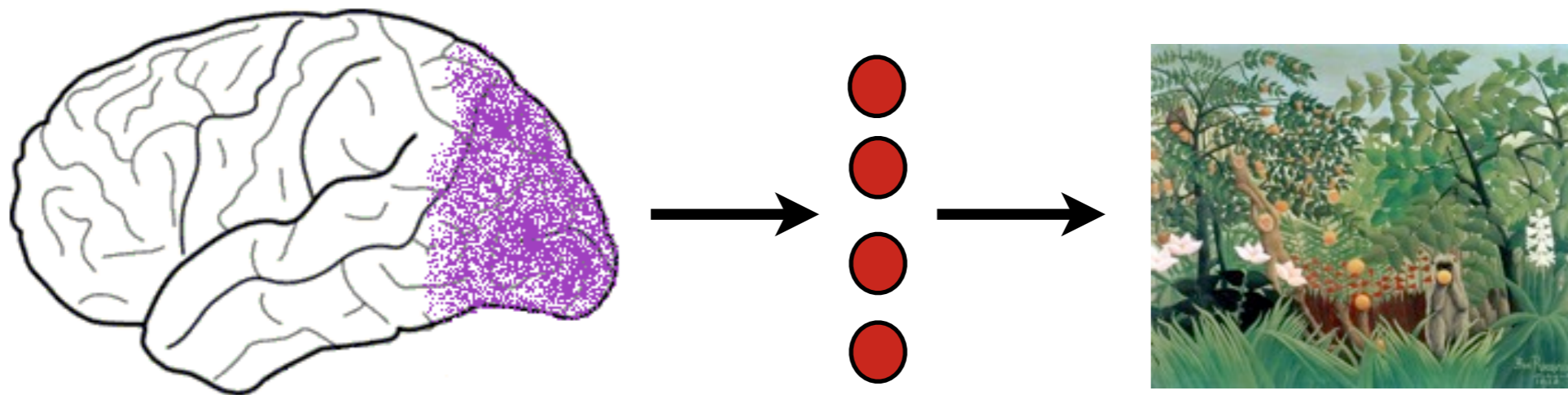


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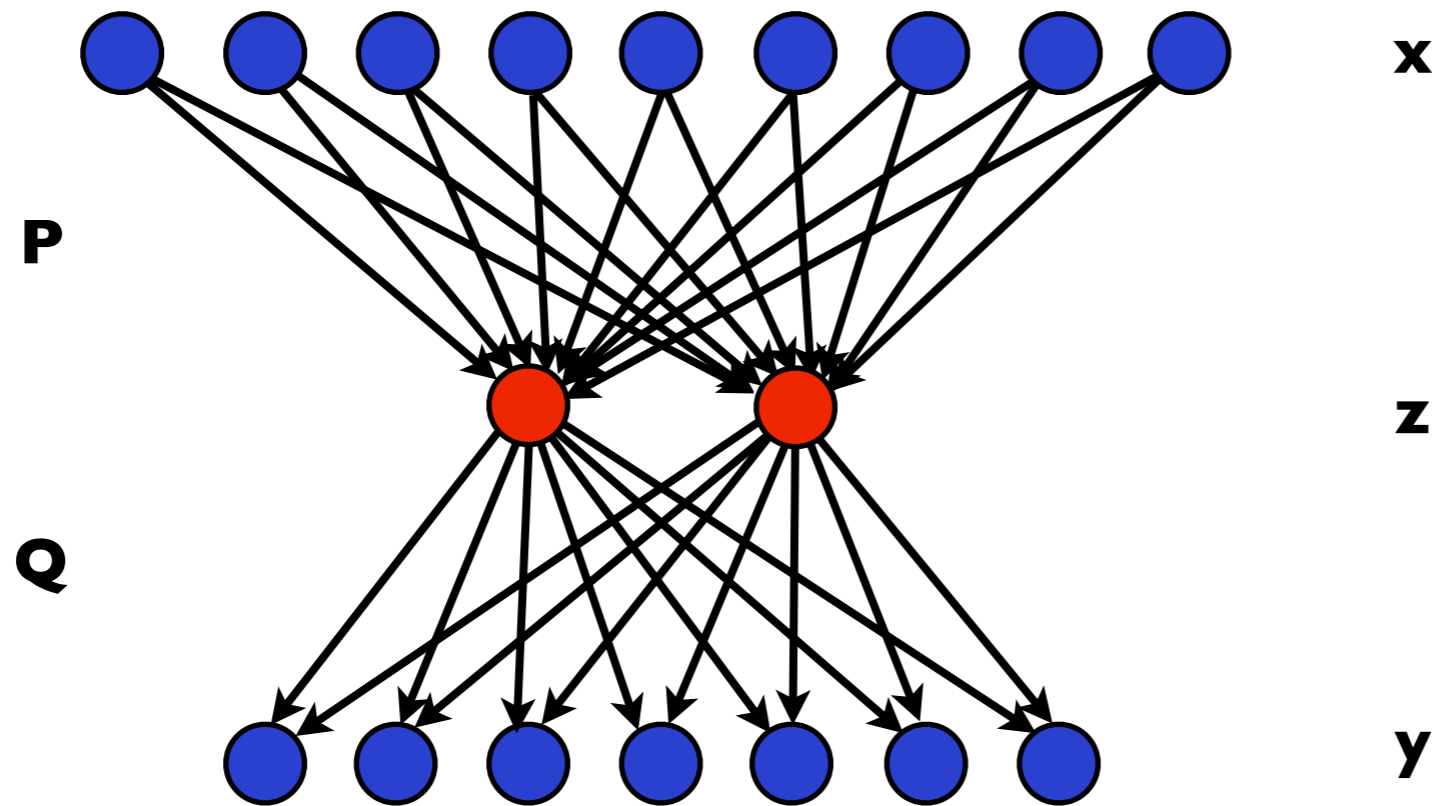
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Key features:

- ▶ Linear: not enough data to (consistently) find strong nonlinear effects, **stable**, **fast**.
- ▶ Dimension reduction: gives a **smooth** image-like output, helps prevent overfitting.
- ▶ Sparsity: small number of relevant voxels makes the model **interpretable**.

van Gerven and Heskes. Sparse Orthonormalized Partial Least Squares. In: BNAIC. 2010.



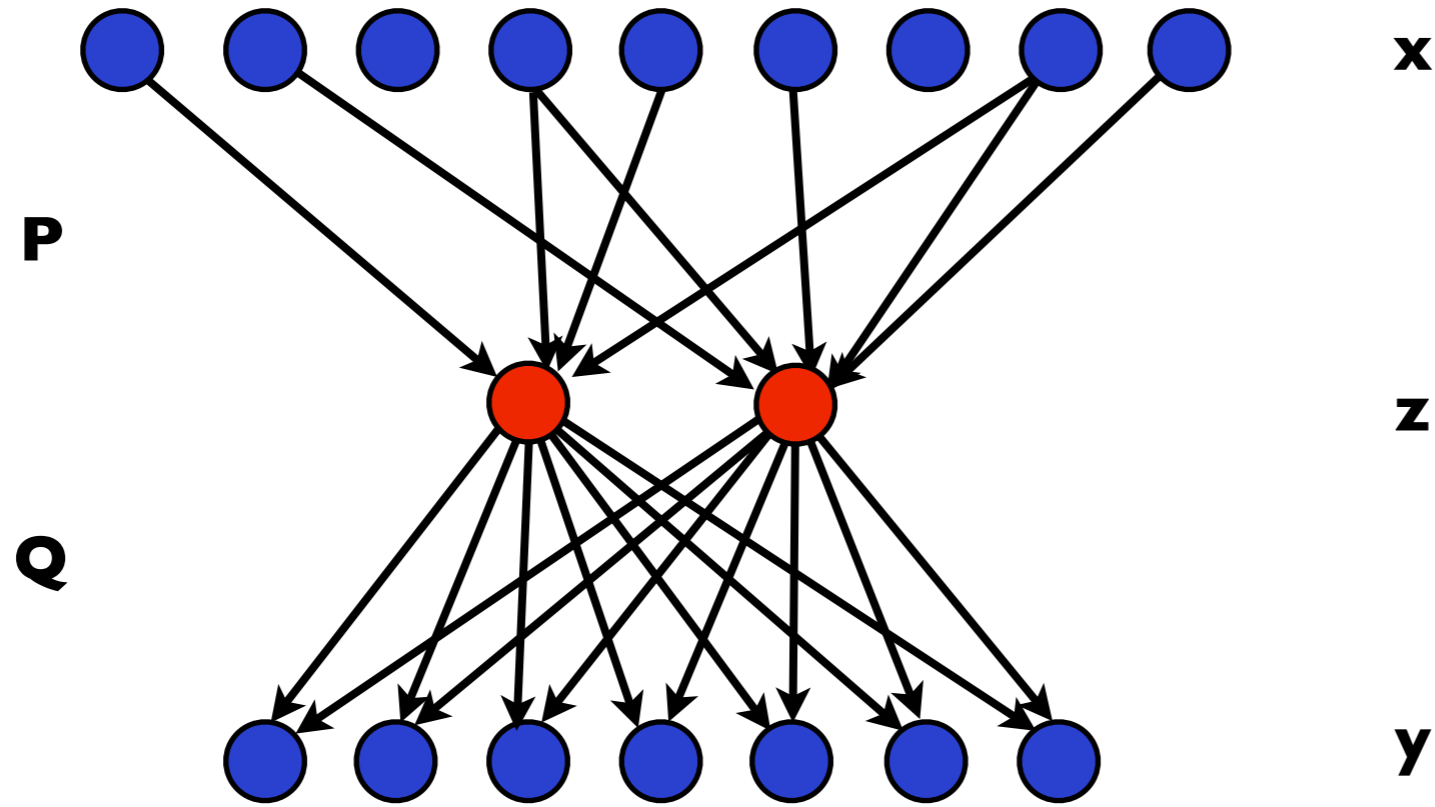
$$\mathbf{z} = \mathbf{P}^T \mathbf{x}$$

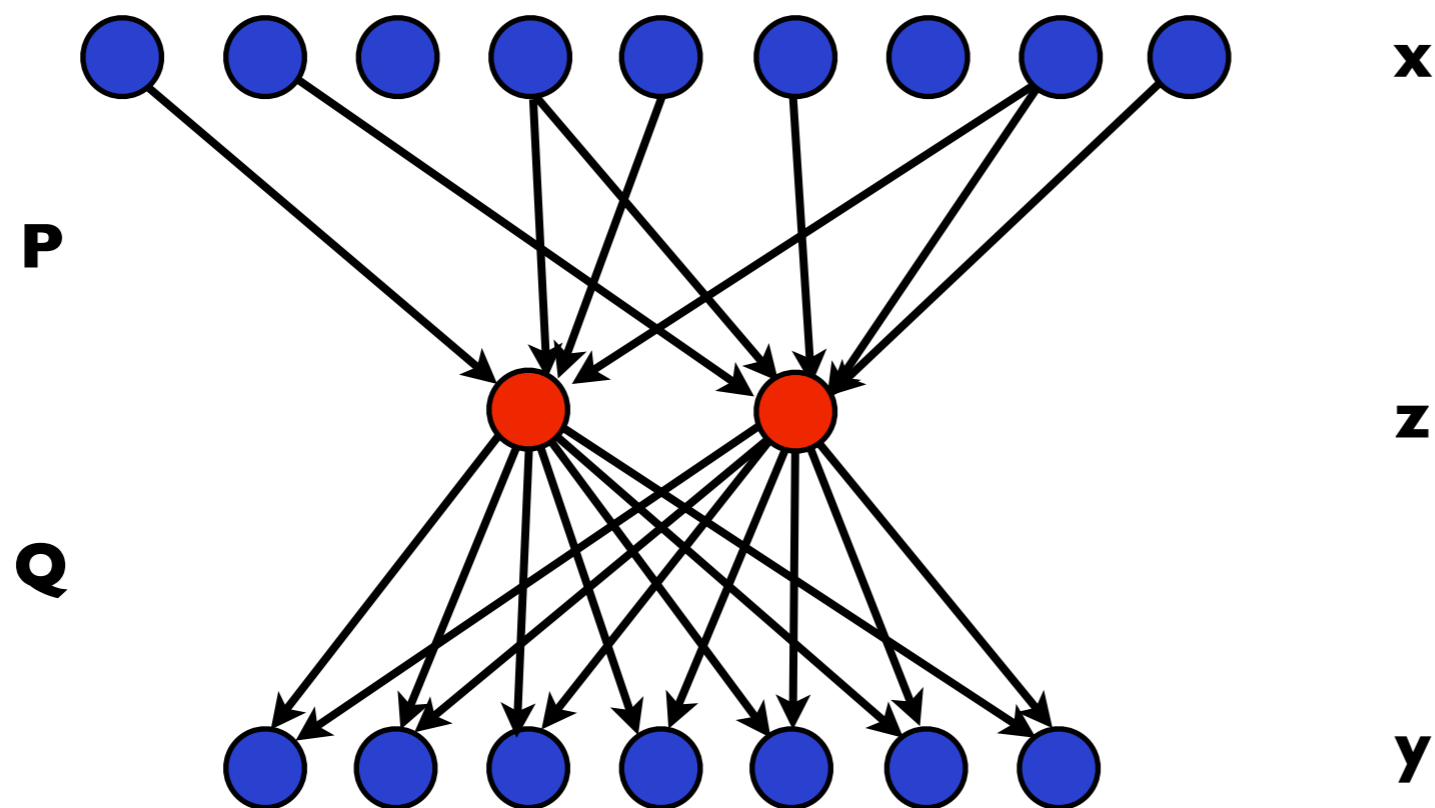
$$\mathbf{y} = \mathbf{Q} \mathbf{z}$$

Linear heteroencoder:

- ▶ Unique optimal solution (no local minima).
- ▶ reduces to principal component analysis in case $\mathbf{x}=\mathbf{y}$;
rows of \mathbf{Q} correspond to principal components of \mathbf{y} .

Sparse partial least squares



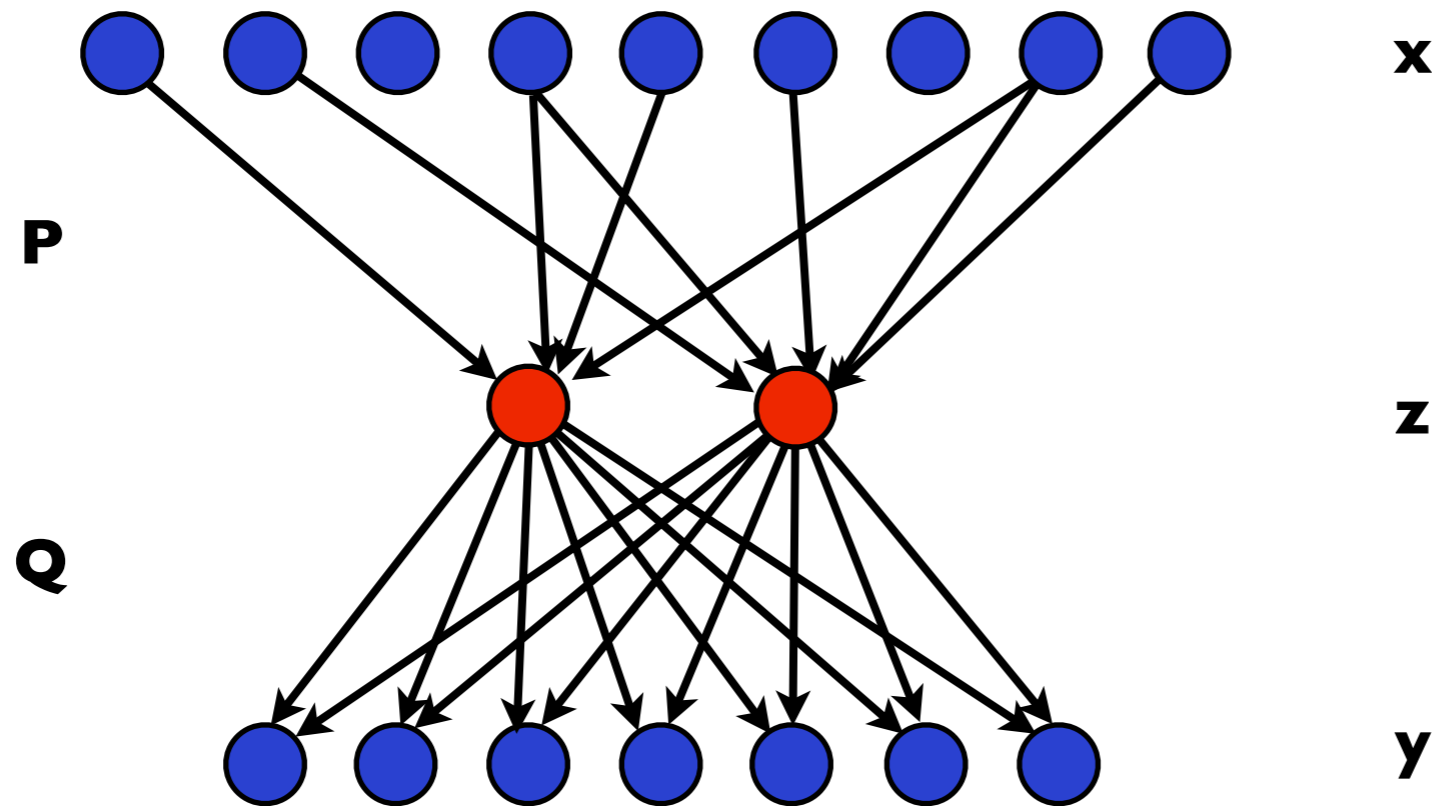


Objective:

$$(\hat{\mathbf{P}}, \hat{\mathbf{Q}}) = \arg \min_{\mathbf{P}, \mathbf{Q}} \left[\frac{1}{2N} \sum_{n=1}^N \|\mathbf{y}^{(n)} - \mathbf{Q}\mathbf{P}^T \mathbf{x}^{(n)}\|_2^2 + R_{\nu, \Lambda}(\mathbf{P}) \right]$$

$$\text{with } R_{\nu, \Lambda}(\mathbf{P}) = \nu \sum_{i=1}^k \|\mathbf{P}_i\|_1 + \frac{1}{2} \sum_{j=1}^k \mathbf{P}_j^T \Lambda \mathbf{P}_j$$





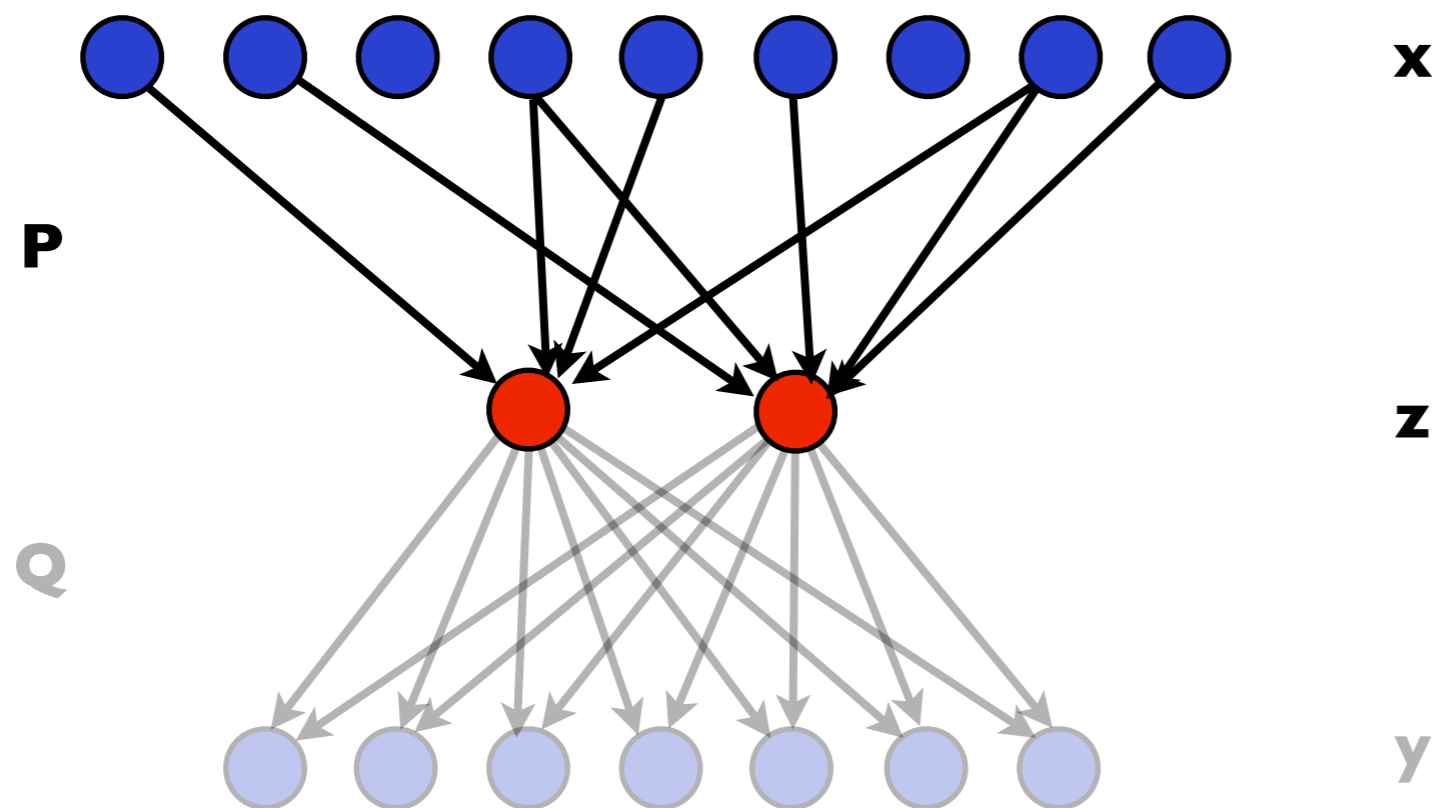
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► reduces to sparse PCA in case $\mathbf{x}=\mathbf{y}$ (Zou et al., J Comput Graph Stat, 2006)

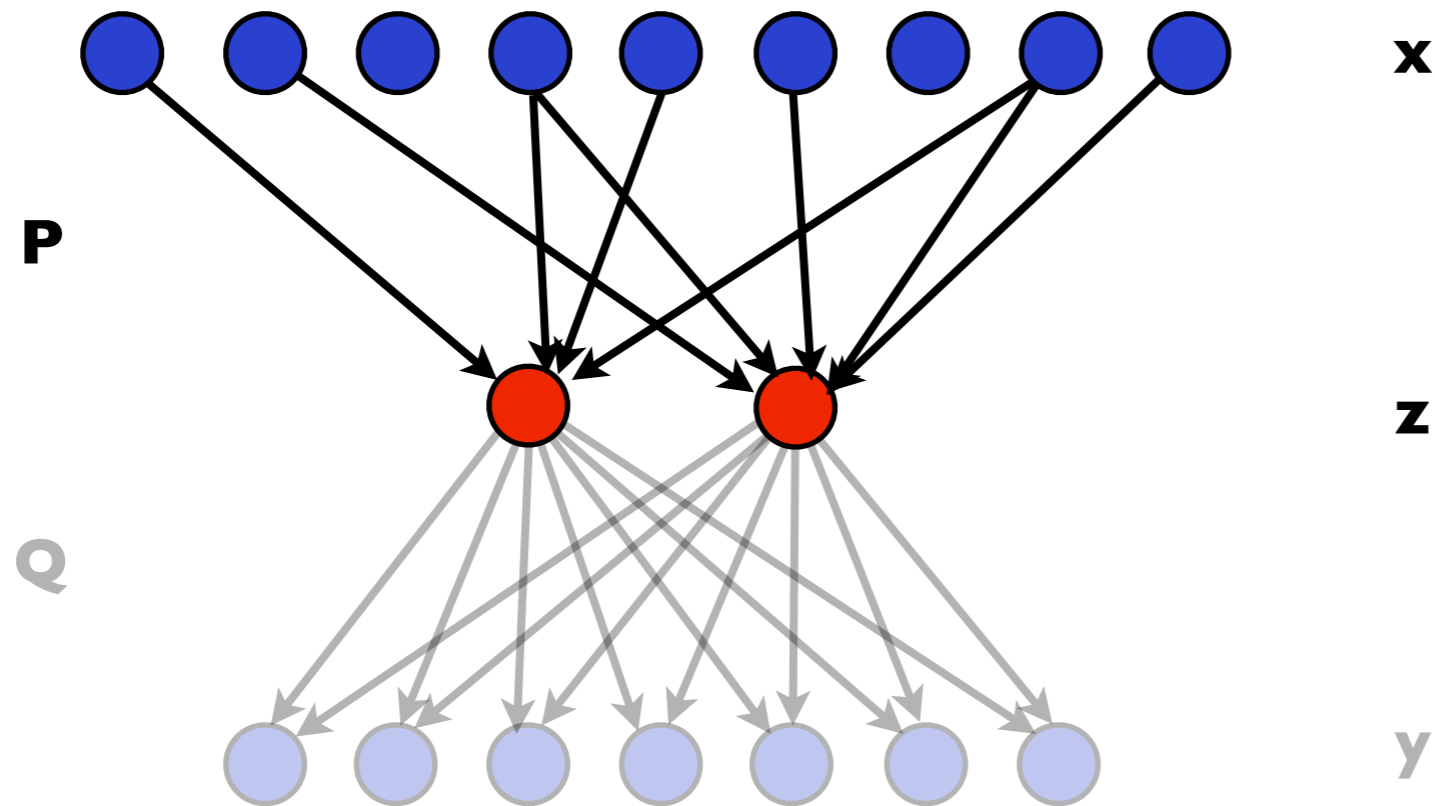




Fix \mathbf{Q} , reconstruct $\mathbf{Z} = \mathbf{Q}^T \mathbf{Y}$, and solve

$$\hat{\mathbf{P}} = \arg \min_{\mathbf{P}} \left[\frac{1}{2N} \sum_{n=1}^N \|\mathbf{z}^{(n)} - \mathbf{P}^T \mathbf{x}^{(n)}\|_2^2 + R_{\nu, \Lambda}(\mathbf{P}) \right]$$





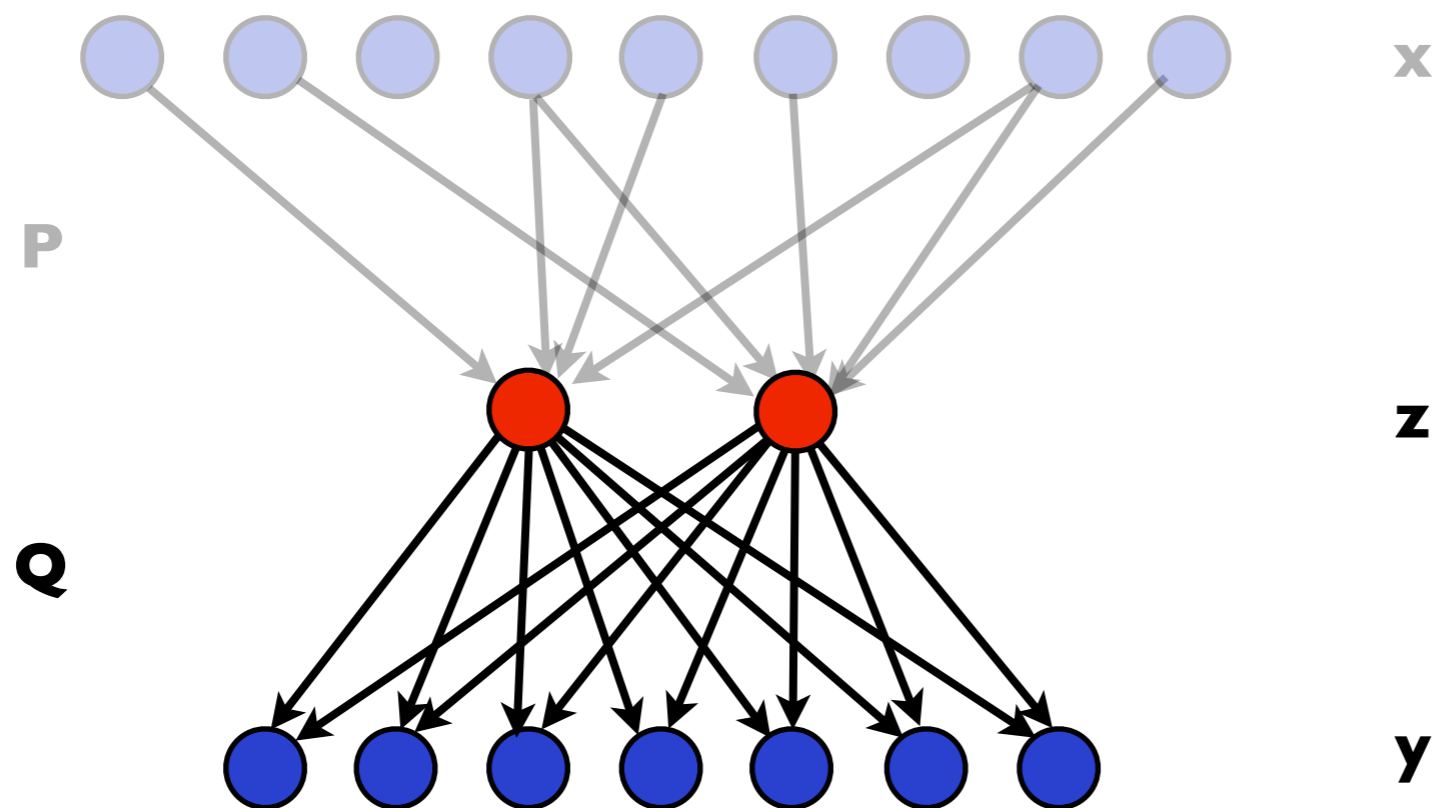
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► set of standard elastic net problems

Friedman J, Hastie T, Tibshirani R. Regularization paths for generalized linear models via coordinate descent. *J. Stat. Softw.* 2010;33(1):1–22.



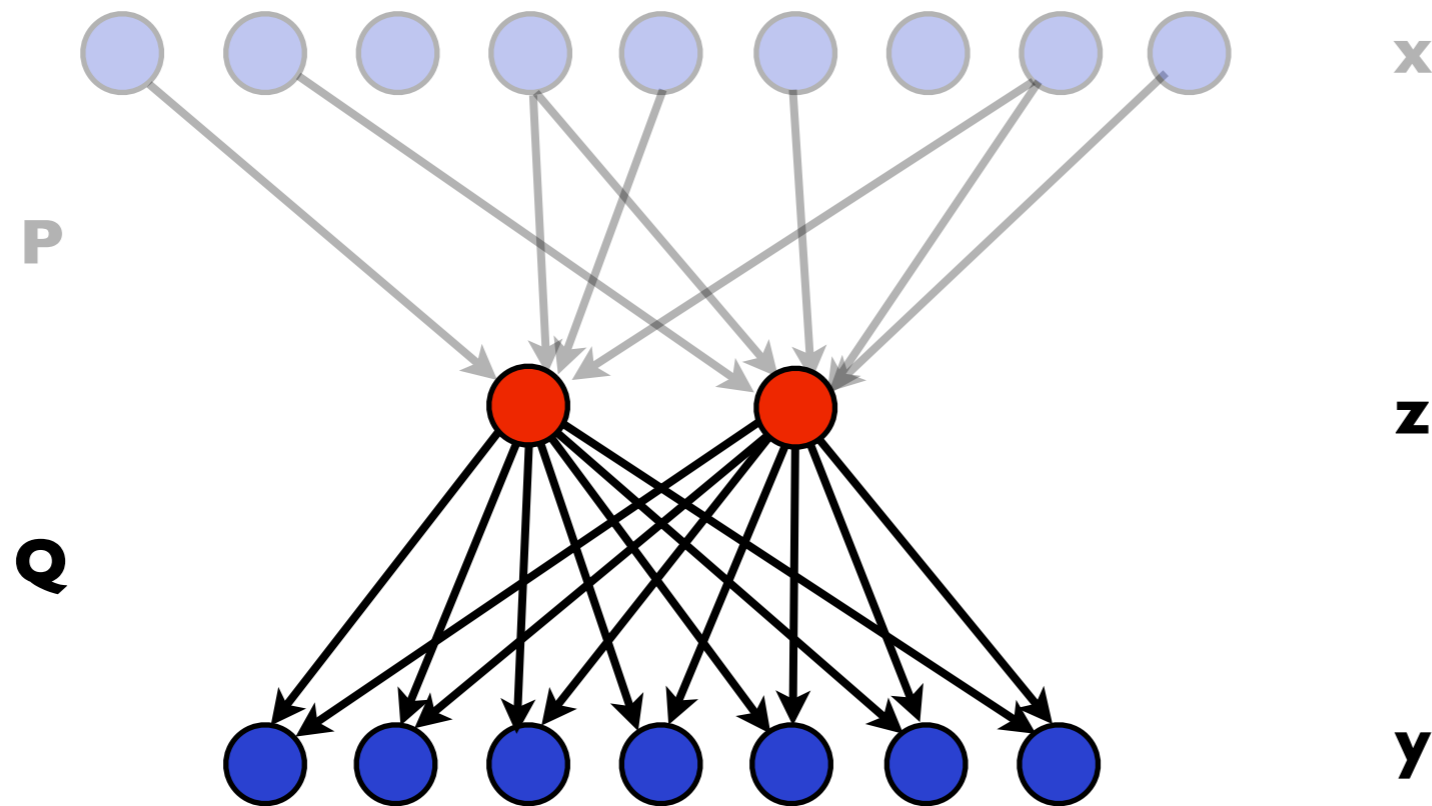


Fix \mathbf{P} , reconstruct $\mathbf{Z} = \mathbf{P}^T \mathbf{X}$, and solve

$$\hat{\mathbf{Q}} = \arg \min_{\mathbf{P}} \left[\frac{1}{2N} \sum_{n=1}^N \|\mathbf{y}^{(n)} - \mathbf{Q}^T \mathbf{z}^{(n)}\|_2^2 \right]$$

subject to $\mathbf{Q}^T \mathbf{Q} = \mathbf{I}_k$





Fix \mathbf{P} , reconstruct $\mathbf{Z} = \mathbf{P}^T \mathbf{X}$, and solve

$$\hat{\mathbf{Q}} = \arg \min_{\mathbf{P}} \left[\frac{1}{2N} \sum_{n=1}^N \|\mathbf{y}^{(n)} - \mathbf{Q}^T \mathbf{z}^{(n)}\|_2^2 \right]$$

subject to $\mathbf{Q}^T \mathbf{Q} = \mathbf{I}_k$

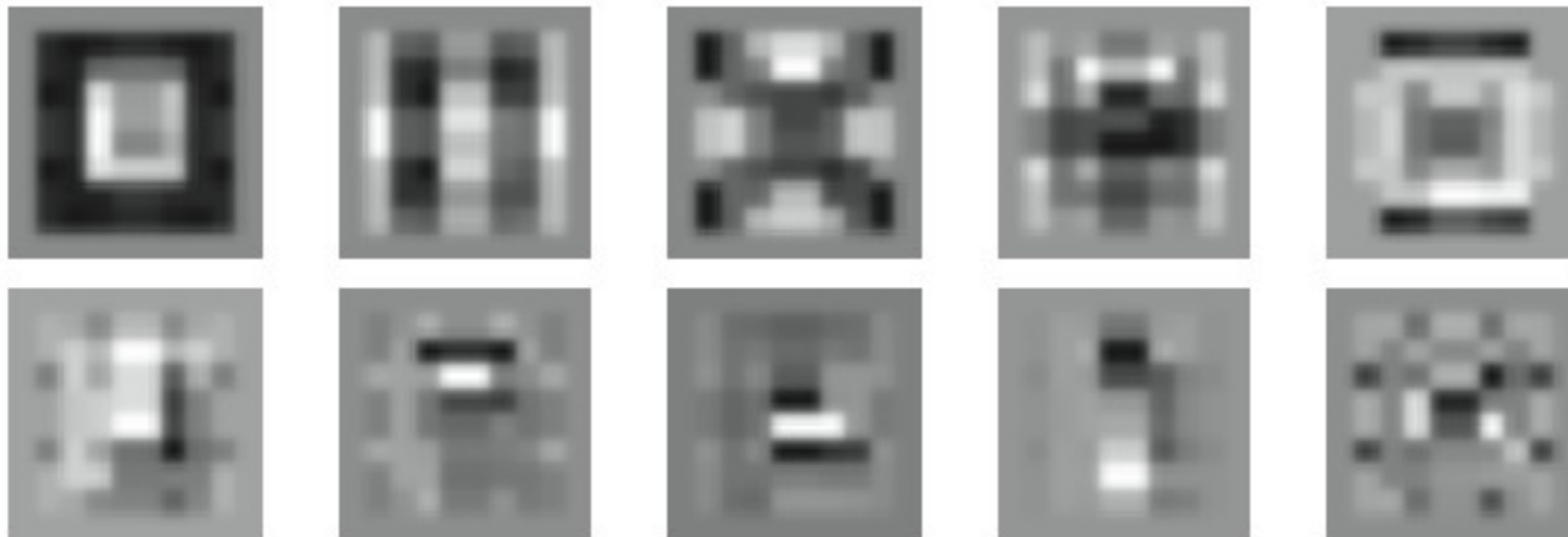
$$\blacktriangleright \hat{\mathbf{Q}} = \boldsymbol{\Sigma}_{yz} \left(\boldsymbol{\Sigma}_{yz}^T \boldsymbol{\Sigma}_{yz} \right)^{-1/2} \quad \text{with} \quad \boldsymbol{\Sigma}_{yz} \equiv \frac{1}{N} \sum_{n=1}^N \mathbf{y}^{(n)} \left(\mathbf{z}^{(n)} \right)^T$$





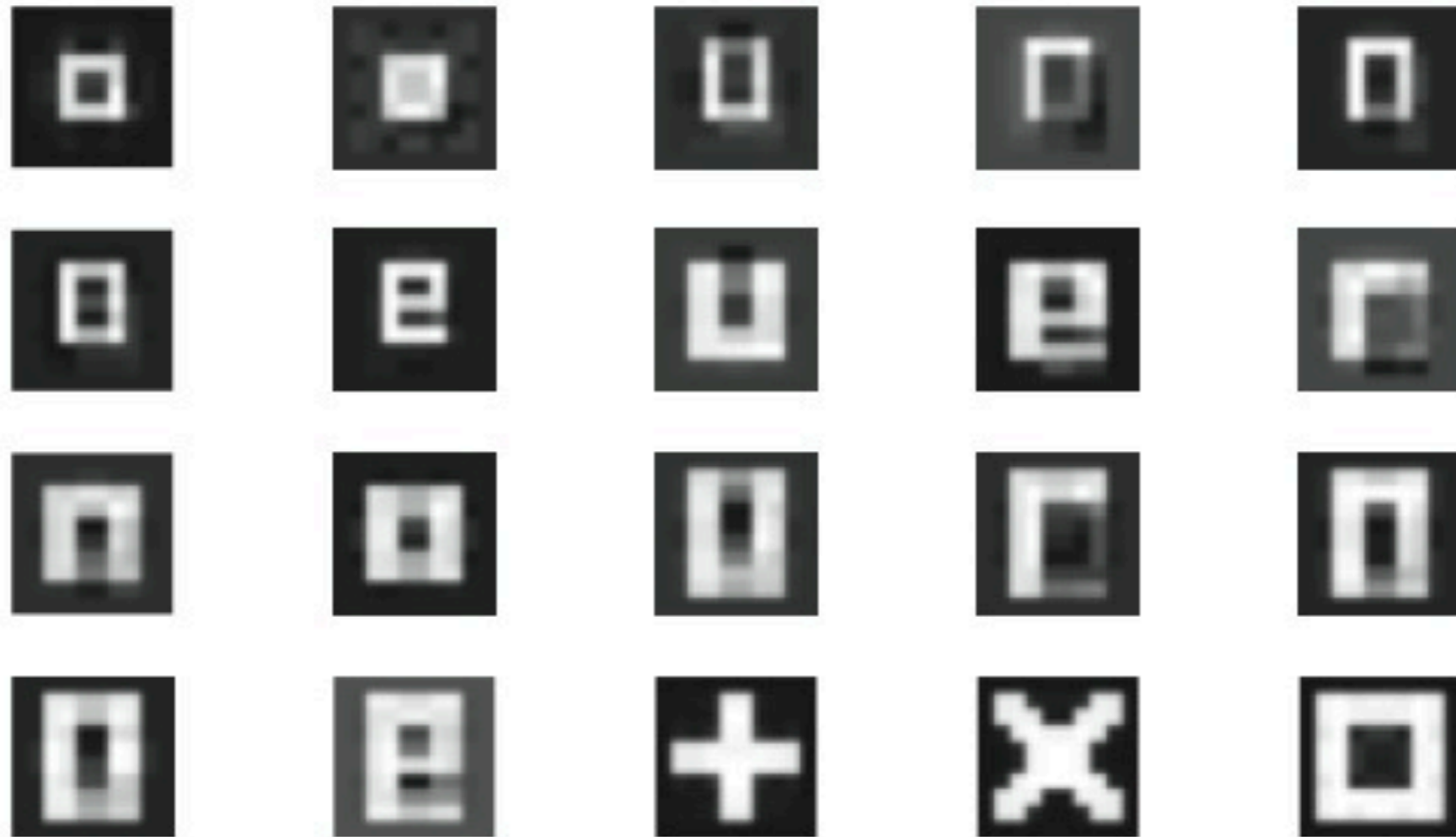
- ▶ Miyawaki et al., Neuron, 2008
- ▶ 10x10 images (geometric)
- ▶ BOLD response measured in 1017 voxels in primary visual cortex
- ▶ 10 latent variables, $\nu=0.01$

Learned features



Learned features (rows of the matrix \mathbf{Q}) are similar to principal components of the original images but change as a function of ν



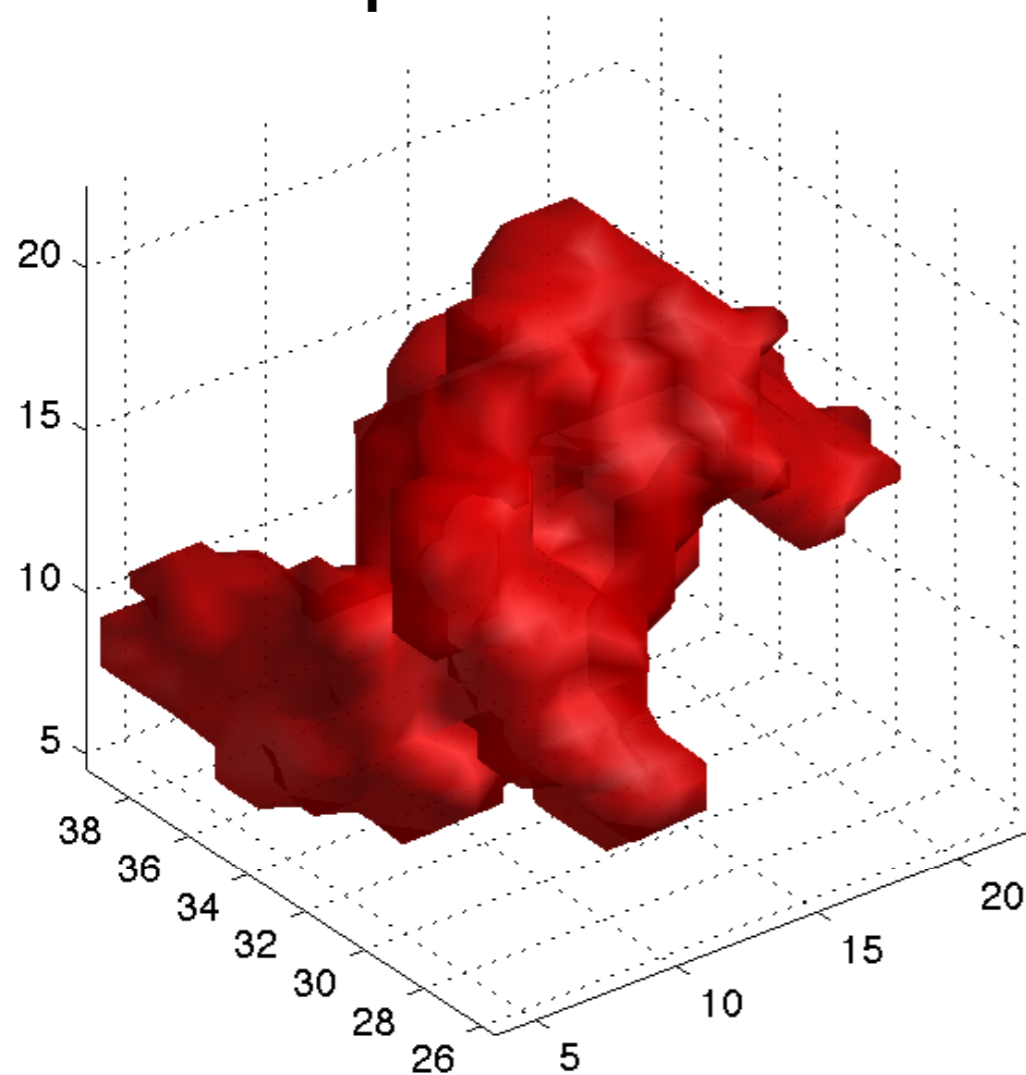


Reconstructions on hold-out data

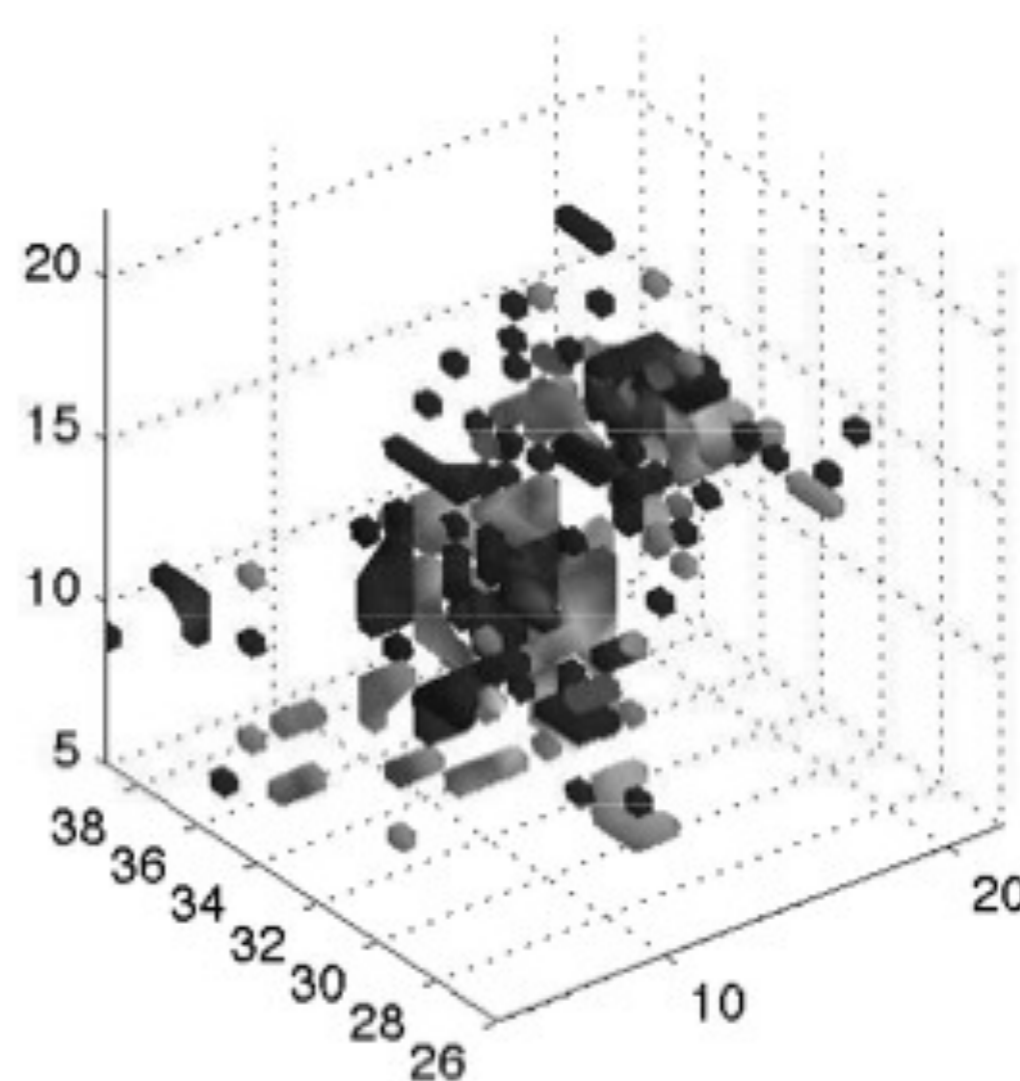


selected voxels for the first latent variable out of all voxels in primary visual cortex

input voxels



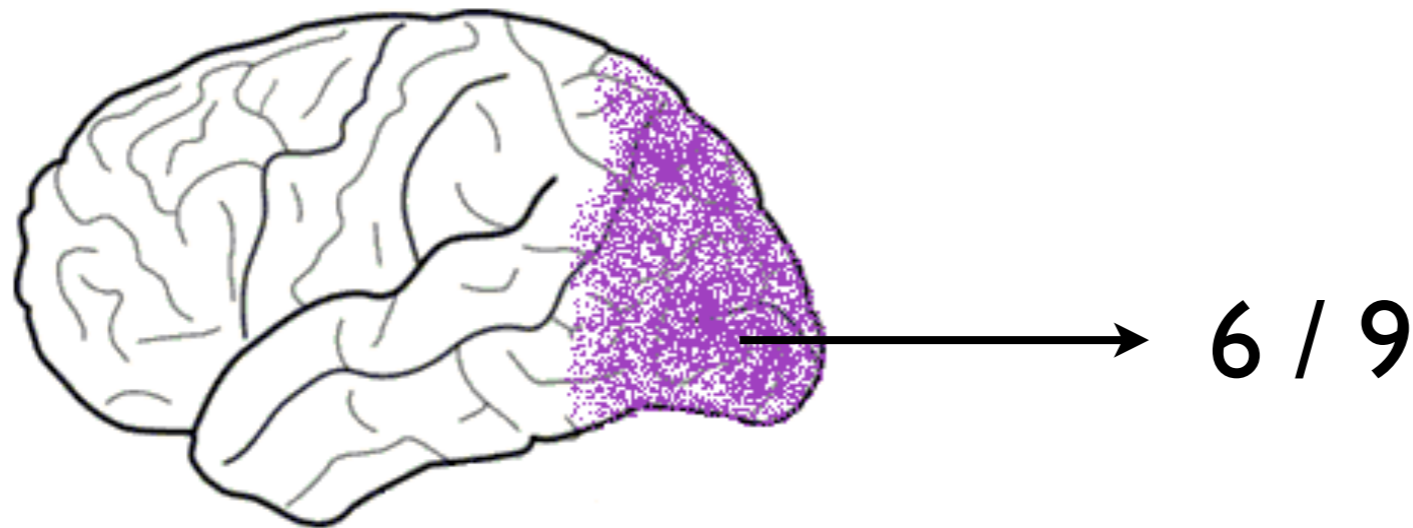
selection



For $\nu=0.01$, 80% of the parameters are set to zero



Classification of handwritten characters classes (6 vs 9) from BOLD response:





We require:

$$p(\boldsymbol{\theta} \mid \mathbf{D}) \propto p(\mathbf{D} \mid \boldsymbol{\theta})p(\boldsymbol{\theta})$$

likelihood: *logistic regression model*

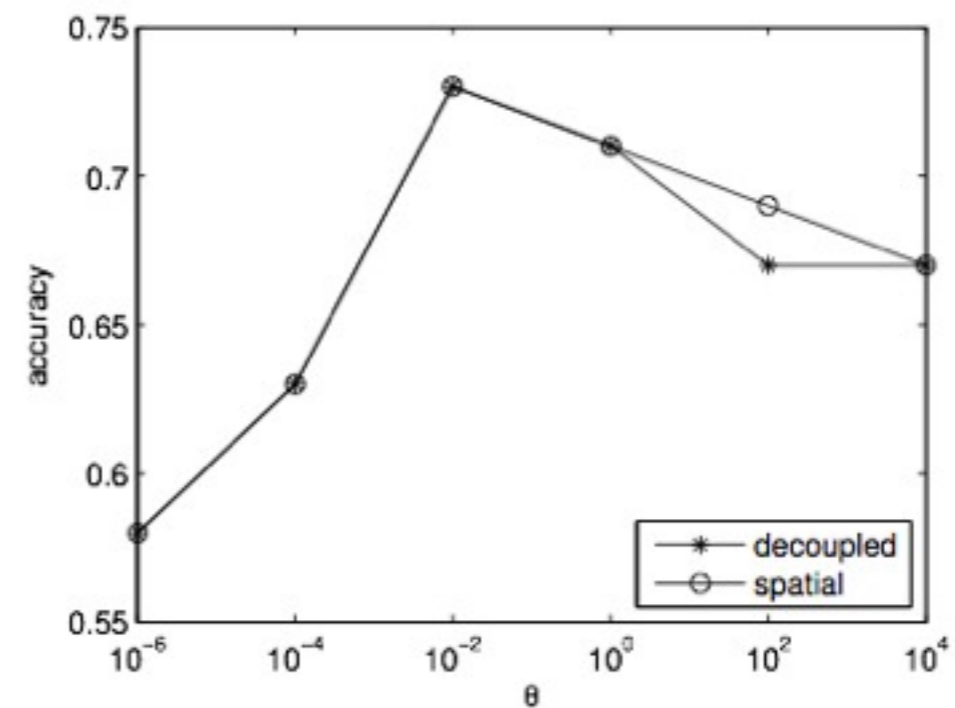
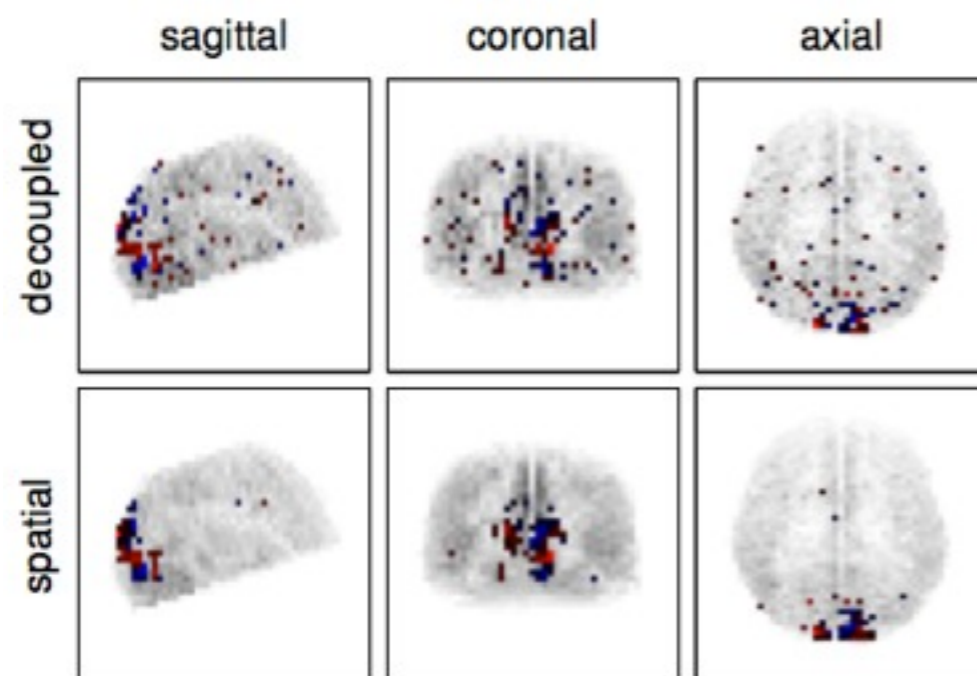
prior: *sparse and smooth solutions*

$$p(\boldsymbol{\theta}) = \int d\mathbf{u}\mathbf{v} \left(\prod_k \mathcal{N}(\theta_k; 0, u_k^2 + v_k^2) \right) \mathcal{N}(\mathbf{u}; \mathbf{0}, \mathbf{Q})\mathcal{N}(\mathbf{v}; \mathbf{0}, \mathbf{Q})$$

- preference for small regression coefficients
- large magnitude in one coefficient reduces regularization of coupled coefficients



- Posteriors are computed with expectation propagation
- Scales well with the number of variables
- Computation time depends on the amount of coupling



van Gerven MAJ, Cseke B, de Lange FP, Heskes T. Efficient Bayesian Multivariate fMRI analysis using a sparsifying spatio-temporal prior. *Neuroimage*. 2010;50(1):150–161.

van Gerven MAJ, Cseke B, Oostenveld R, Heskes T. Bayesian source localization with the multivariate Laplace prior. In: Bengio Y, Schuurmans D, Lafferty J, Williams CKI, Culotta A, editors. *Neural Information Processing Systems 23*. 2009. p. 1901–1909.





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Extensions:





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- other regularizers (e.g., total variation)





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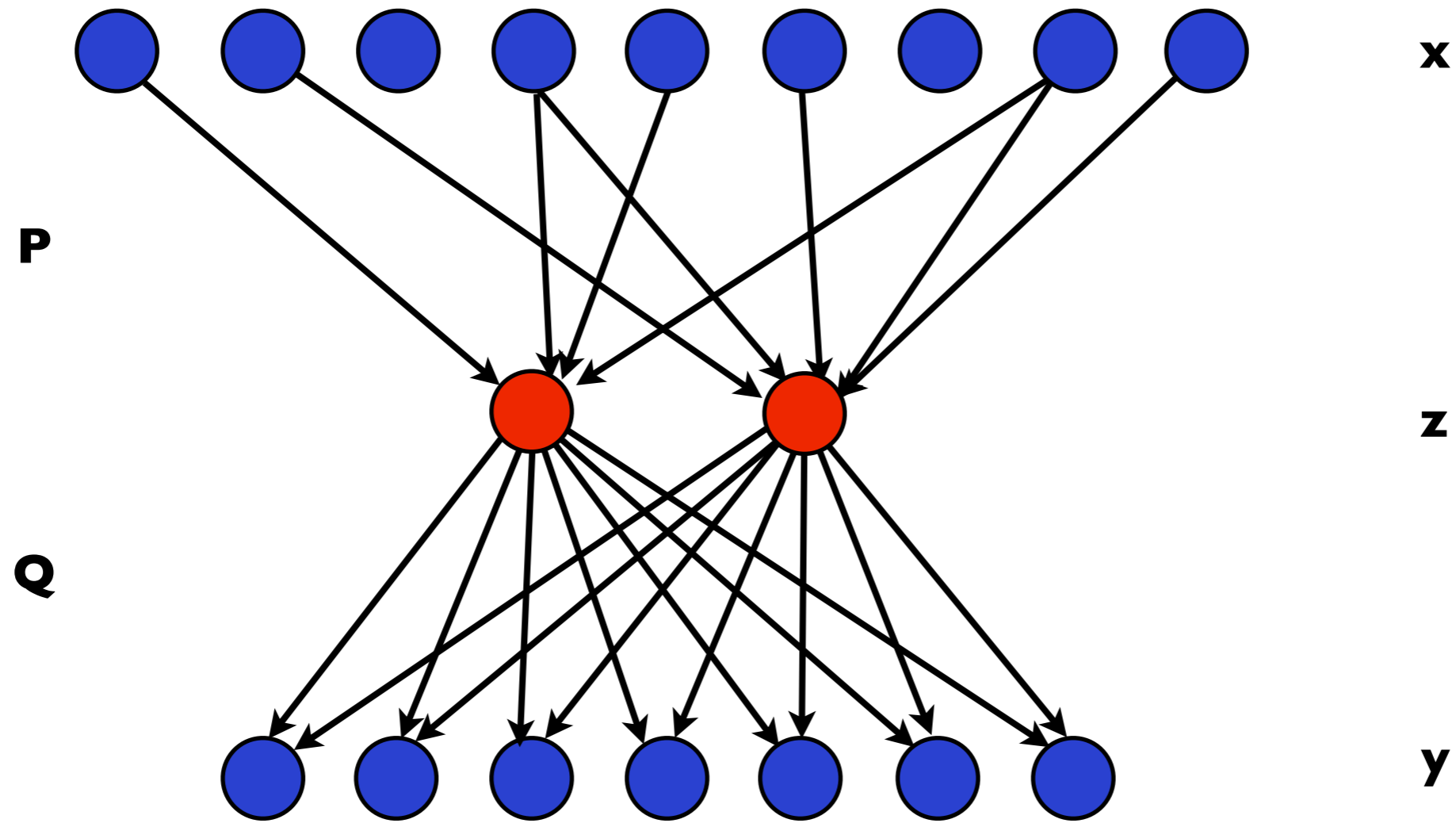
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M. A. J. van Gerven, B. Cseke, F. P. de Lange, and T. Heskes. Efficient Bayesian multivariate fMRI analysis using a sparsifying spatio-temporal prior. *NeuroImage*, 50(1):150–161, 2010.



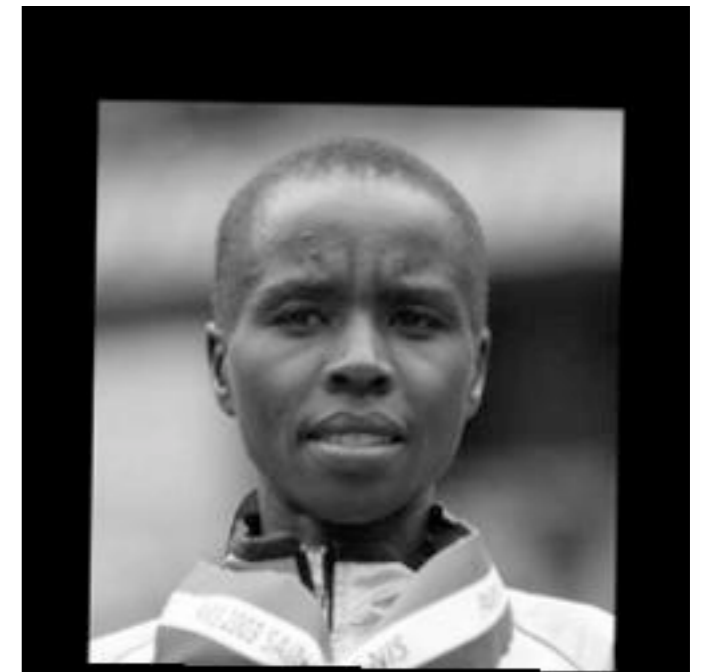
spatial statistics

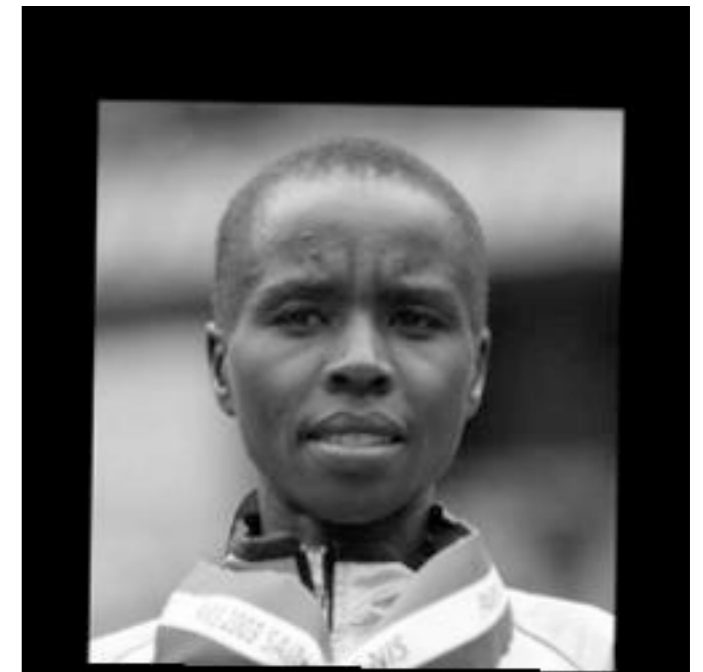


semantics

decoding of gender 80% correct









laughing





laughing

young





laughing

young

woman



