LEADER-BASED MULTIFRACTAL ANALYSIS FOR EVI fMRI TIME SERIES:
ONGOING vs TASK-RELATED BRAIN ACTIVITY

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ABSTRACT

Classical within-subject analysis in functional Magnetic Resonance Imaging (fMRI) relies on a detection step to localize which parts of the brain are activated by a given stimulus type. This is usually achieved using model-based approaches. Here, we propose an alternative exploratory scaling analysis. By nature, scaling analysis requires the use of long enough signals, with high frequency sampling rates. Recently, 3D Echo Volumar Imaging (EVI) techniques have emerged in fMRI allowing the very fast acquisition of successive brain volumes. The originality of this contribution is twofold: A new scaling analysis based on multifractal models instead of self-similarity ones and on wavelet Leaders instead of wavelet coefficients is introduced; It is applied to high temporal resolution EVI data acquired both in resting state and during a visual paradigm. We estimate voxel-based multifractal attributes for both kinds of data and bring evidence confirming the existence of true scaling as opposed to superimposed non stationarities. Also, combining these estimates together with paired statistical tests, we observe significant scaling parameter changes between ongoing and evoked brain activity, which clearly validate an increase in long memory and suggest a global multifractality decrease effect.

Index Terms— Biomedical signal detection, Magnetic resonance imaging, Multifractal analysis, Wavelet Leaders.

1. MOTIVATION: SCALING IN fMRI

Within-subject analysis in fMRI aims at detecting and localizing specific brain regions involved in the performance of cognitive or behavioral tasks. Classical approaches assume a linear and time-invariant relationship between the fMRI signals and the experimental design and rely therefore on a General Linear Model (GLM) and statistical tests to achieve this goal. fMRI time series are known to have a colored noise structure, the majority of which occurs at low frequency. Preliminary evidence that fMRI time series have long memory in time or $1/f$ spectral properties has been demonstrated on “resting state” motion-corrected datasets [1, 2]. Previous studies had shown that head movement is a common source of long memory noise caused by slow rotation or breathing cycle may also contribute to this scaling phenomenon since they may contaminate the Blood Oxygenated Level Dependent (BOLD) signal with properties depending on the sampling period of data (i.e., short/long time of repetition (TR)) [3]. Early investigations therefore considered these space-varying low frequency components as noise, which are responsible for potential non stationarities. Hence, to fulfill the assumptions underlying the classical GLM implementation, most neuropsychologist resort to high-pass filtering to remove these trends. In the last few years, the GLM estimation method has been extended to account for $1/f$ (or fractional Gaussian) noise using wavelet decomposition [4].

However, other authors have pointed out that the BOLD signal itself contains power at virtually all frequencies, notably in randomized event-related designs [5]. Interestingly, recent studies have reported that low-frequency spatial fluctuations in cortical BOLD signals may be indicative of synchronized long memory neuronal oscillations rather than merely noise [6, 7]. Concomitantly, greater persistence or higher predictability summarized in terms of scaling exponent has been found in patients with Alzheimers disease or with major depressive disorder, especially in brain regions implicated in the early stages of the degeneracy process [6, 8]. This confirms that high-pass filtering may potentially remove part of the signal of interest. A first attempt to identify stimulus-induced signal changes from scaling parameters has been proposed in [9]. These authors have developed a voxel-based exploratory multifractal (MF) analysis of fMRI time series relying on the continuous wavelet transform. Scale invariance is associated with the intuition that no characteristic frequency (or scale of time) can be singled out in the data within a wide range of frequencies. In the present contribution, we make use of a new scaling analysis, which replaces long memory models with multifractal ones and wavelet coefficients with wavelet Leaders, quantities that bring significant gains in estimation performance.

Irrespective of the retained approach, analysis of scaling implies studying long enough time series. In [9], the authors tested MF analysis on Echo Planar Imaging (EPI) fMRI data, which temporal resolution was decreased down to 200ms for partial brain volume acquisition to get up to 1500 time points. Here we resort to a new imaging technique, called 3D parallel localized Echo Volumar Imaging (EVI), recently validated on the human brain [10], which will be able to cover the whole brain at very high magnetic field (e.g., 7T).

To date, this imaging procedure enables a very high temporal resolution (one volume every 225ms) and thus permits acquisition of a larger number of brain volumes in a given period of time (here 2210 scans), without requiring subsequent slice-timing correction. This offers the possibility to perform reliable scaling analyses. This paper therefore aims at exploring the benefit of this new Leader based MF analysis in combination with EVI brain images.

For ease of interpretation, we implemented a slow event-related paradigm which studies occipital responses to the presentation of alternative contrast checkerboard. However, this can be extended to more complex experiments aiming at studying cognitive systems.
2. DATA ACQUISITION

Echo-Volumar Imaging technique. The principle of EVI has been introduced in [11]. Faster than EPI, EVI allows 3D single-shot acquisition of whole volumes of interest at very high scanning rates. Nevertheless, this acquisition technique requires very high performances from the MR hardware and is also more sensitive to B0 inhomogeneities because of long echo train durations. Thus, only a few attempts at using EVI in fMRI have been performed until now, focusing mainly on small and very anisotropic brain volumes [12,13]. Due to improved gradient hardware and magnet homogeneity, and especially to the application of parallel acquisition and reconstruction, we demonstrated the feasibility to acquire an important isotropic part of the brain with EVI, at usual fMRI spatial resolution, in about 200 ms [14]. As summarized in Fig. 1(a) “Localized Parallel EVI” relies on the use of outer volume suppression pulses and parallel acquisition with undersampling by a factor of 2 along two directions, in order to reduce the echo train durations. Consequently, an 80 x 80 x 100 mm³ brain volume can be acquired in 225 ms, with a level of distortions comparable to EPI. Parallel reconstruction was performed using a home-made 2D SENSE reconstruction algorithm, which also requires one sensitivity map for each of the coils. Detection of cerebral functional activation using localized parallel EVI has already been demonstrated, both in block and event-related cognitive paradigms [10]. The results of these studies are currently compared with conventional 2D EPI acquisition using the same paradigm. First results suggest that the BOLD contrast to noise could be more important in EVI than in EPI, due to differences in acquisition parameters and T1 weightings. All experiments were performed on a 1.5 T GE scanner (40 mT/m, 150T/m/s slew rate gradient, 8 channel head coil array). EVI acquisitions have been performed using the following parameters: orientation= sagittal plane, TE/TR = 40/225 ms, flip angle (FA) = 35°, BW = 62.5 kHz, FOV = 80 x 80 x 100 mm³, acquired/reconstructed matrices = 20 x 10 x 10/20 x 20 x 20, echo train duration = 60.5 ms. Sensitivity maps: sagittal plane, TE/TR = 10/500 ms, FA = 30°, BW = 62.5 kHz, FOV = 240 x 240 x 100 mm³, matrix 60 x 60 x 20.

fMRI experiment. The five healthy subjects gave their written informed consent and this study was approved by a local ethical committee for biomedical research. Two sessions of a slow visual event-related paradigm were acquired for each subject. The stimulus was a black and white contrast reversing checkerboard with a 20-ms period, which appears during 80 ms, followed by a 24.67-ms rest period (ISI = 24.75 s). One session consisted of 20 trials of the stimulus period (ISI = 24.75 s). One session consisted of 20 trials of the stimulus period (ISI = 24.75 s). One session consisted of 20 trials of the stimulus period (ISI = 24.75 s). One session consisted of 20 trials of the stimulus period (ISI = 24.75 s). One session consisted of 20 trials of the stimulus period (ISI = 24.75 s).

3. SCALING AND MULTIFRACTAL ANALYSIS

Scaling: self-similarity and wavelets. Data is said to possess a scale invariance, or scaling, property when their analysis does not enable the identification of any characteristic scale over a wide range of time scales. Equivalently, this means that all time scales are equally characteristic.

To analyze scale invariance, it is now commonly admitted that wavelet transforms constitute ideal tools [15]. Let $dX(j,k) = \langle \psi_j,k, X \rangle$ denote the discrete wavelet transform coefficients of $X$, where $\psi_0(t)$ stands for the mother-wavelet and the $\langle \psi_j,k(t) = 2^{-j} \psi_0(2^{-j}t-k) \rangle$ a collection of templates dilated and translated on the dyadic grid. The mother wavelet is characterized by a fast exponential decay and a strictly positive integer $N \geq 1$, the number of vanishing moments, defined as $\forall k = 0, \ldots, N-1, \int_0^1 t^k \psi_0(t) dt \equiv 0$.

To model scale invariance, self-similarity (SS) provides us with a mathematically well-grounded framework. A process is said to be self similar, with stationary increments, when it satisfies $\forall c > 0, \{X(t), t \in \mathbb{R} \} \equiv \{c^\gamma X(t/c), t \in \mathbb{R} \}$, where $\gamma \equiv \text{mean equality of all finite dimensional distributions}$ [16]. The SS parameter $H$ is restricted to $H \in (0,1)$. The increments $Y$ of $X$ possess a 1/f-spectrum: $\Gamma_Y(f) \approx C|f|^{-\gamma}$ with $\gamma = 2H - 1$. When $1/2 < H < 1$, $Y$ is characterized by a long-range dependence property [16]. This explains why 1/f and long-range dependent processes are often incorrectly confused with the broader class of self-similar ones. In the wavelet framework, self-similarity implies that law behaviours hold, for all scales $2^j$ and all orders $q \in (-\infty, +\infty)$: $S_d^j(q) \equiv \frac{1}{N_j} \sum_{k=1}^{N_j} |dX(j,k)|^q \equiv |C|^q 2^{jH}$ (with $N_j$ the number of $dX(j,k)$ at scale $2^j$). Therefore, the logscale diagrams (LDS), $\log_2 S_d^j(q) \propto j$ for $j \rightarrow \infty$, constitute central quantities for assessment of self-similarity (power-laws are turned into straight lines) and estimation of the parameter $H$ (by linear regressions). Real fMRI data examples and the corresponding LDS are shown in Fig. 2.

Contribution. Both self-similar (and long range dependent) processes and wavelet tools have already been commonly used in the context of fMRI time series analysis [4,6]. In the present work, we add two major stones. First, to model scaling, we use multifractal stochastic processes instead of self-similar ones, the major benefit being the versatility brought by the use of a collection of scaling exponents instead of the single self-similarity parameter $H$. Second, to analyze scaling, we replace wavelet coefficients by wavelet Leaders, which possess better theoretical properties for MF analysis [15] and those statistical estimation performance are improved by an order of magnitude (see e.g., [17]).

Wavelet Leaders and Multifractal. In a nutshell, a wavelet Leader replaces a given wavelet coefficient by the largest wavelet coefficients existing in its (very) narrow time neighborhood at all finer scales $j' \leq j$. Technically, let $\psi_0(t)$ have compact support and let us define dyadic intervals as $\lambda = \lambda_{j,k} = [k2^j,(k+1)2^j]$ and $3\lambda = 3\lambda_{j,k} = \lambda_{j,k-1} \cup \lambda_{j,k} \cup \lambda_{j,k+1}$. Following [15], the wavelet Leaders are defined as: $L_X(j,k) \equiv \lambda_k = \sup_{\lambda \subset \lambda_{j,k}} |dX|_\lambda$. For the sake of simplicity, we only propose a practical introduction to multifractality. For a mathematical definition, the reader is referred
to [15]. A process $X$ is said to be multifractal if, for a range of positive and negative statistical orders $q$ and a range of scales $a = 2^j$, its structure functions $S^j(q, a)$ exhibit power law behaviours with respect to scales [15]:

$$S^j(q, a) \propto \frac{1}{a^{\nu_j(q)}}$$

The $\nu_j(q)$ are referred to as the scaling exponents. They can be expanded as $\nu_j(q) = \sum_{p=1}^{\infty} c_p q^p$ where the $c_p$ are defined from the cumulants of $\ln X_j(k)$ (see [17]). For SS, $\nu_j(q) = qH$, hence $c_1 = H$ and $\forall p \geq 2, c_p \equiv 0$. Therefore, the signature of MF lies in the departure of $\nu_j(q)$ from a linear behaviour in $q$ and hence mostly in $c_2 < 0$. In the present work, we restrict ourselves to the estimations of $c_1$ and $c_2$, hence to the approximation $\nu_j(q) \approx c_1 q + c_2 q^2/2$.

**Practical wavelet Leader based multifractal (WLMF) analysis.** Based on Eq. (1), the Leader logscale diagrams (LLD), $\log_2 S^j(q, a)$ vs $j = \log_2 2^j$, play key roles in assessing multifractal analysis and estimation. Examples are shown in Fig. 3. From the $L X_j(k, a)$, a procedure, which has been fully developed and validated in [17], enables the estimation of the multifractal parameters $c_1$ and $c_2$.

4. RESULTS

**Main issues.** In the present work, the ensuing goal is twofold: First, validation of the existence of scaling in the analyzed data and estimation of the MF parameters; Second, differentiation of evoked from ongoing brain activity in terms of scaling behaviours. This has never been addressed in the fMRI literature using the WLMF approach. For doing so, we compare, by means of statistical hypothesis tests, MF parameters estimated from raw motion-corrected fMRI time series acquired during activation and resting runs from selected regions of interest (ROI). Importantly, these ROIs have been identified on each subject separately from the uniquely relevant F-contrast $c = [1, 1, 0]$ to detect activations in the above mentioned SPM2 analysis. The extracted SPM clusters have been corrected for multiple comparisons and thresholded below $5 \%$ in corrected $p$-value and above $5$ voxels in spatial extent. Note that the number of SPM clusters $R$ varies from one subject to another.

**Scaling Analysis.** The first issue lies in assessing whether the data possess scaling or not. Using an adaptive representation, the Empirical Mode Decomposition (EMD) [18] applied to voxel-based time courses, we observe that the data can be split into 3 components (see Fig. 2(a)): a very low frequency trend (LF), a medium frequency signal (mF) and a high frequency noise (HF). Both the LF trend and the HF noise may either alter the analysis of scaling or be confusingly associated to scaling, as commonly speculated in the literature. However, the LDs computed from the original time series and from these 3 components, superimposed in Fig. 2(b), clearly show that the scaling property of interest is neither caused by the LF trend nor by the HF noise, but rather entirely due to the mF signal. It is worth noting that EMD is a data driven splitting procedure that hence avoids the recourse to any rigid a priori chosen high pass filter to remove non stationarities. Moreover, we checked that the LDs and estimated scaling parameters remain consistent when the number of vanishing moments of $\psi_0$ is varied. This observation is a strong empirical argument indicating the existence of true scaling and constitutes a major benefit of the wavelet scaling analysis framework. Therefore, the proposed procedure clearly disentangles true scaling properties from non stationary superimposed trends or high frequency noise corruption.

**Fig. 2. Scaling vs Non-Stationarity Analysis.** (a): fMRI time series for an activated voxel (subject 2), and its EMD based separation into (from top to bottom) low, medium and high frequency components. (b): the corresponding LDs (time series: ‘o’, LF: ‘+’, mF: ‘e’, HF: ‘□’).

In a second step, we apply the WLMF analysis procedure to the voxel-based mF signal component for all voxels in the identified SPM clusters. The corresponding LLDs (cf. Fig. 3) yield clear scaling behaviours holding for $3 \leq j \leq 6$, i.e., for time scales ranging from 1.5 to 15s. A systematic voxel-based estimation of the multifractal parameters $c_1$ and $c_2$ can thus be conducted. For parameter $c_1$, we observe that it consistently takes values in the range $0.50 \leq c_1 \leq 1$ (cf. Table 1), both for on-going and evoked brain activity, hence confirming the relevance of the LRD paradigm to characterize fMRI time series correlations. Also, we note that activation systematically (for all subjects and all ROIs) results in an increase in $c_1$, from the range $0.50 \leq c_1 \leq 0.75$ for ongoing activity to the range $0.70 \leq c_1 \leq 0.95$ for evoked activity. Activation hence induces an increase of the LRD strength and impact. This is consistent with findings reported in [9]. For parameter $c_2$, the situation is more intricate as its estimation is by far more difficult [17]. However, we observe that, in most cases, activations coincide with an increase in $c_2$, from negative to close to 0 values, hence with a decrease in multifractality (cf. Table 1).

**Fig. 3. Leader based Multifractal Analysis.** LLDs for $q = 2$ (a) and $q = -2$ (b) show a clear scaling range, from 1.5 to 15s.

**Region-based hypothesis testing.** The next goal consists of assessing the statistical significance of the observed difference in every cluster $R_i$ between $\text{med}[\hat{c}_p^i]$ and $\text{med}[\bar{c}_p^i]$. We use nonparametric tests and robust statistics as there is no evidence that the scaling parameters are normally distributed across voxels for a given ROI. In such a case, one usually resorts to robust decision statistics (e.g., to Wilcoxon’s signed rank statistic), whose correct specificity control (control of false positives) in the permutation testing framework has been developed in [19] on the basis of [20]. Here, robustness means that the influence of outliers on the statistics remains bounded. Precisely, we perform the following two-sided tests: $H_{p, \nu_p}^i : \text{med}[\hat{c}_p^i] = \text{med}[\bar{c}_p^i], \forall p = 1$ or $2$, which amounts to testing whether the difference between the matched samples $\hat{c}_p^i$. 
Table 1. Median of the cumulant estimates and corresponding Wilcoxon’s sign-rank tests. The first column indicates the different SPM clusters. In each ROI, the columns provide the median of the voxel-dependent WLMF estimates $\hat{c}_p^v$ for $p = 1 : 2$ and for visual (left $s = v$) and rest (right, $s = r$) sessions, for the second and third subjects, (top and bottom rows, respectively). The last two columns display the corresponding WSR statistic p-values. Red marks show significant changes at 5%. The number of voxels $v_i$ embedded in $R_i$ typically varies between 5 and 30 voxels.

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5. CONCLUSIONS AND PERSPECTIVES

Making use of EVI fMRI data and of a slow event-related paradigm, we have shown that MF analysis based on wavelet Leaders enables to evidence changes under activation in fMRI time series scaling properties. Activation induces a clear increase in the self-similarity, which can be associated to random walks and linear filtering while multifractal is rather related to non-linear mechanisms. Therefore, parameter $c_2$ that characterizes deviations from SS can be thought as a measure of the importance of non-linear effects in neurophysiological mechanisms. Our results suggest that activation tends to reduce their impact: this could be expected given the very simple nature of our paradigm. Future work will investigate the ability to conduct MF analysis in more complex event-related designs with several stimulus types. In such cases, we could find out more multifractal situations, for instance in regions eliciting habituation or learning phenomena. Last but not least, we are currently exploring whole brain analysis blind to the use of any a priori model-based detection. We expect that MF parameters will be primarily influenced in brain regions involved in the experimental paradigm and also that these parameters remain unchanged in other regions when the comparing the activation dataset to the resting state one.

6. REFERENCES