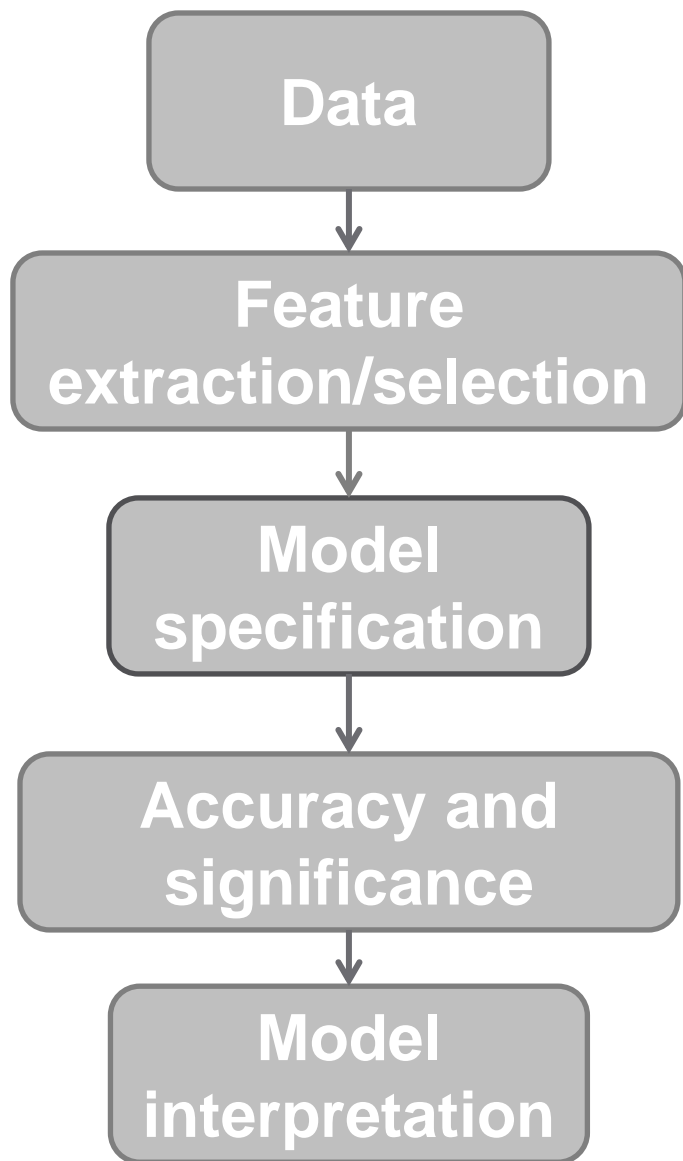
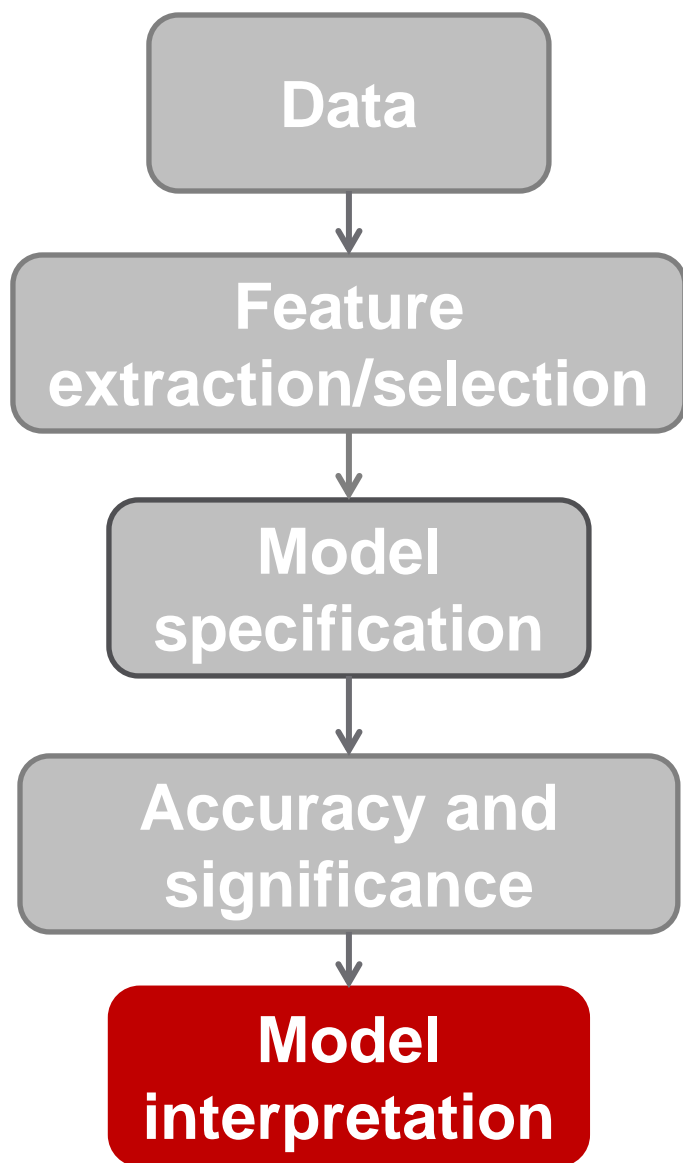


Interpreting predictive  
models in terms of  
anatomically labelled regions

J. Schrouff  
Stanford University, CA, USA





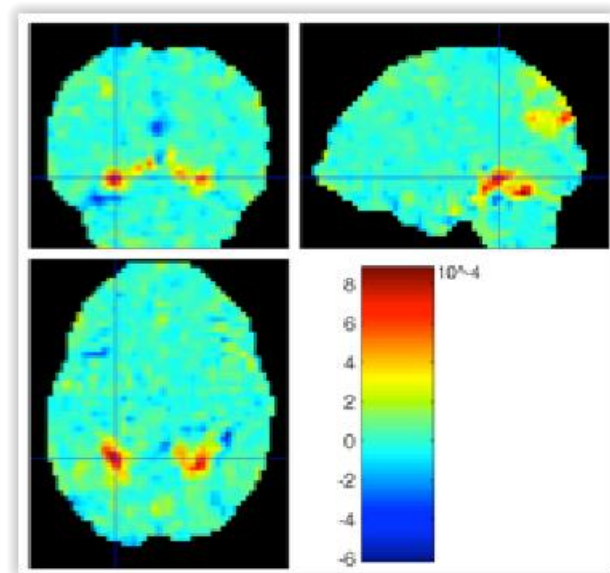
Where in the brain is the information of interest?

i.e. Which brain areas contribute most to the model's prediction?

## Computing “weight maps”:

- From linear (kernel) methods
- Attributing one weight per feature
- For an SVM model:

$$\mathbf{w} = \sum_{i=1}^n y_i \alpha_i^* \mathbf{x}_i$$

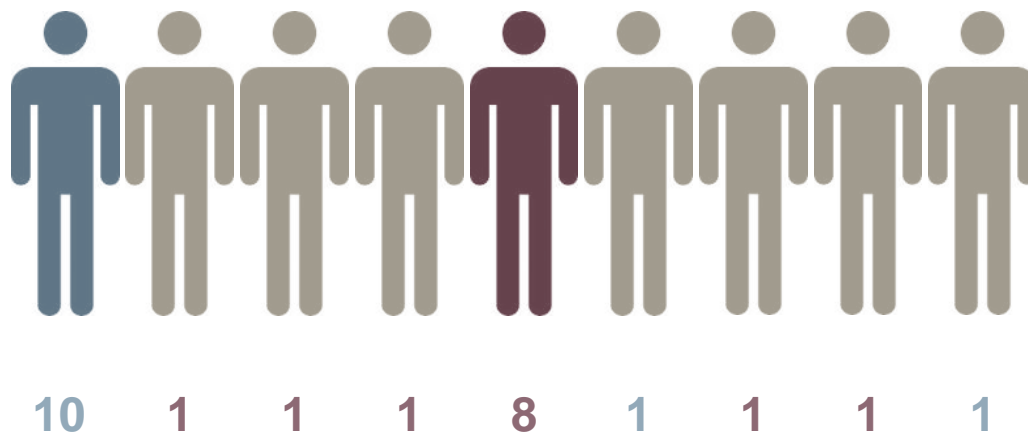


## Thresholding weight maps:

*Can we choose to look only at the largest contributions?*

- Linear combination
- As in an election
- Each vote counts

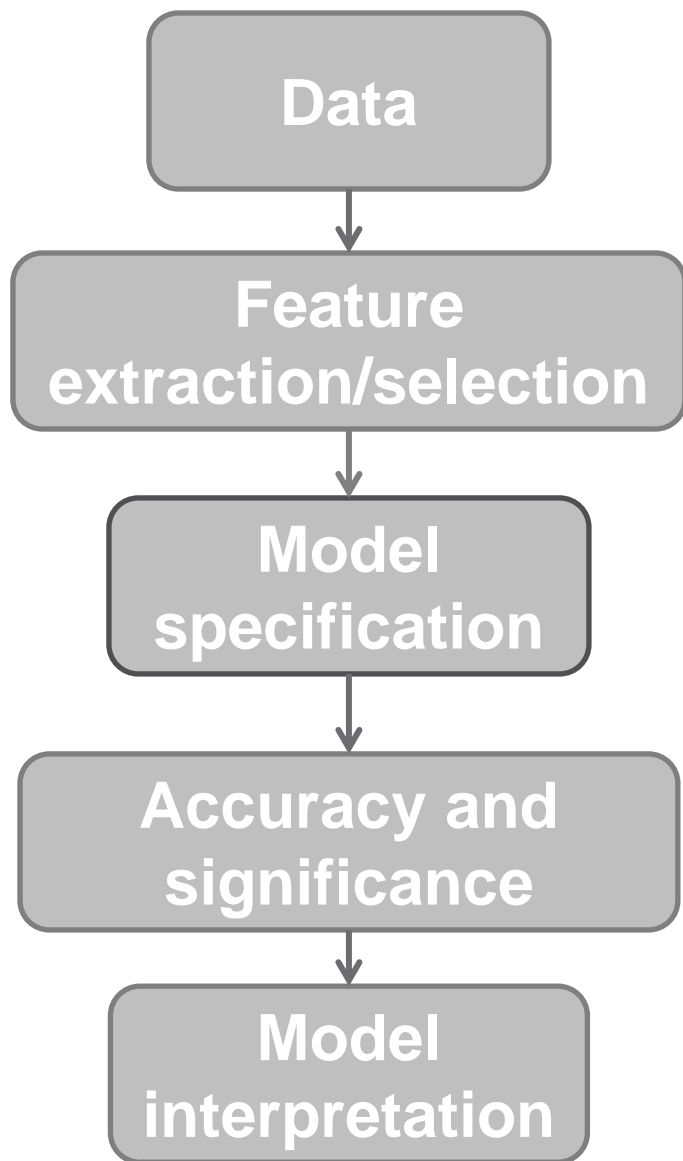
$$f(\mathbf{x}_i) = \langle \mathbf{w}, \mathbf{x}_i \rangle + b$$



---

## Different strategies:

1. A priori knowledge: ROI selection
2. Searchlight
3. Feature selection
4. Sparse algorithms
5. Multiple Kernel Learning (MKL)
6. A posteriori knowledge: weight summarization

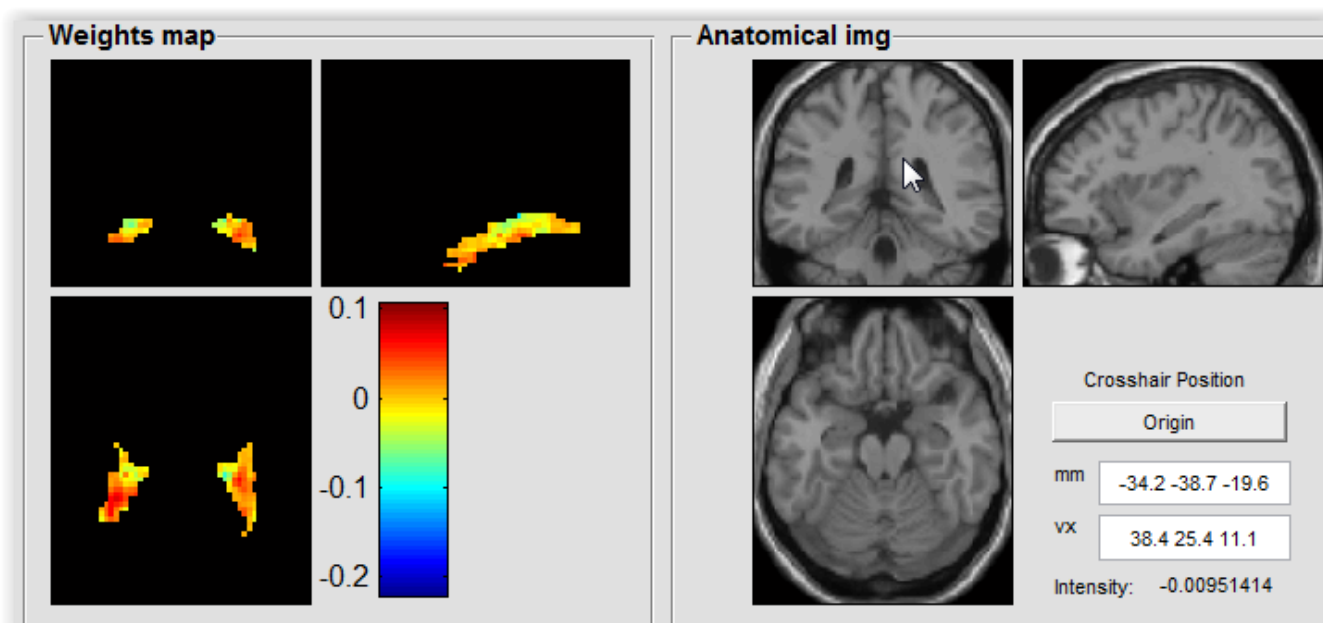


Different strategies:

1. A priori knowledge: ROI selection
2. Searchlight
3. Feature selection
4. Sparse algorithms
5. Multiple Kernel Learning (MKL)
6. A posteriori knowledge: weight summarization

# 1. A priori knowledge: ROI selection

e.g. Choosing voxels/features based on literature or on previous univariate results (independent dataset).

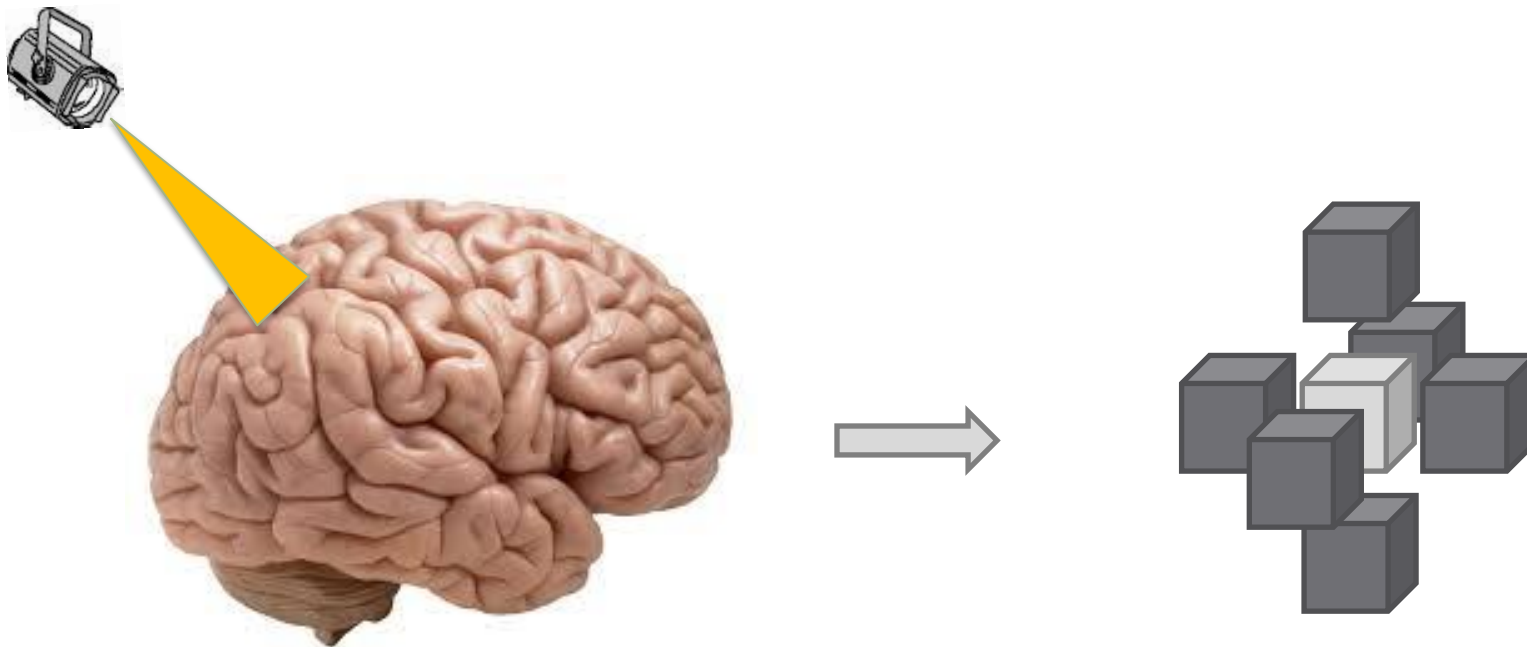




## 1. A priori knowledge: ROI selection

+	-
Good accuracy?	Need an anatomical hypothesis
Anatomically/ functionally relevant	Cannot threshold obtained map
	Arbitrary choice of region number and size
	Multiple models = multiple comparisons

## 2. Searchlight (Kriegeskorte et al., 2006)



## 2. Searchlight (Kriegeskorte et al., 2006)

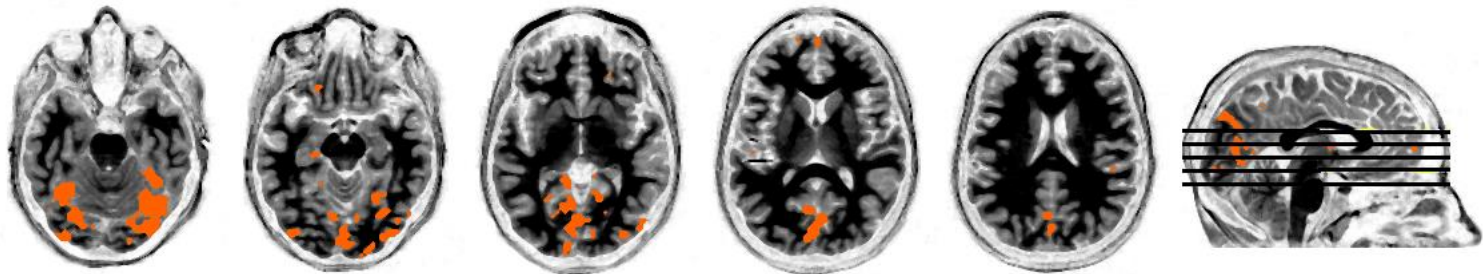
+	-
Threshold for each neighborhood	Not anatomically/functionally relevant (spheres)
	Locally multivariate
	Arbitrary choice of neighborhood size
	Multiple models = multiple comparisons
	Time-consuming

### 3. Feature selection

Rank the features according to a specific criterion and select a subset.

Example:

- Univariate t-test
- Recursive Feature Elimination (RFE, De Martino, 2008) based on SVM weights



### 3. Feature selection

+	-
Data-driven	Not anatomically/functionally relevant (voxel sparse)
	Time-consuming: nested CV
	Depends on selected technique: flaws in feature selection are reflected in model. → user choice must be informed.
	Different strategies = different patterns with same accuracy.

---

## 4. Sparse algorithms

Algorithms with regularization constraints such that the weight of some features is perfectly null.

Examples:

- LASSO (Tibshirani, 1996)
- Elastic-net (Zou and Hastie, 2005)

## 4. Sparse algorithms

+	-
Data-driven	Not anatomically/functionally relevant (voxel sparse)
Embedded in model	Stability of selected voxels (Baldassarre, et al., 2012): different regularization terms = different patterns for same accuracy.

## 4. Sparse algorithms

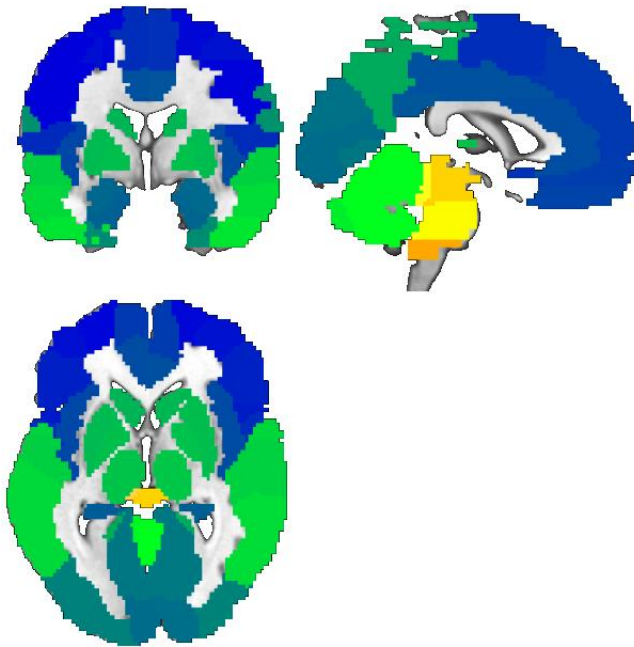
+	-
Data-driven	Not anatomically/functionally relevant
Embedded in model	Stability of selected voxels (Baldassarre, et al., 2012): different regularization terms = different patterns for same accuracy.

Note: stability selection (Rondina et al., 2014).



## 5. Multiple Kernel Learning (MKL)

Build one kernel per anatomically defined region as input of a (sparse) MKL algorithm (Filippone, 2012).



$$K(\mathbf{x}, \mathbf{x}') = \sum_{m=1}^M d_m K_m(\mathbf{x}, \mathbf{x}')$$

$$\text{with } d_m \geq 0, \sum_{m=1}^M d_m = 1$$

## 5. Multiple Kernel Learning (MKL)

Decision function of an MKL problem:

$$f(\mathbf{x}_i) = \sum_m \langle \mathbf{w}_m, \mathbf{x}_i \rangle + b$$

Considered algorithm (Rakotomamonjy et al., 2008):

$$\begin{aligned} \min & \frac{1}{2} \sum_m \frac{1}{d_m} \|\mathbf{w}_m\|^2 + C \sum_i \xi_i \\ \text{s. t.} & \quad y_i \left( \sum_m \langle \mathbf{w}_m, \mathbf{x}_i \rangle + b \right) \geq 1 - \xi_i \quad \forall i \\ & \quad \xi_i \geq 0 \quad \forall i, \quad \sum_m d_m = 1, \quad d_m \geq 0 \quad \forall m \end{aligned}$$

## 5. Multiple Kernel Learning (MKL)

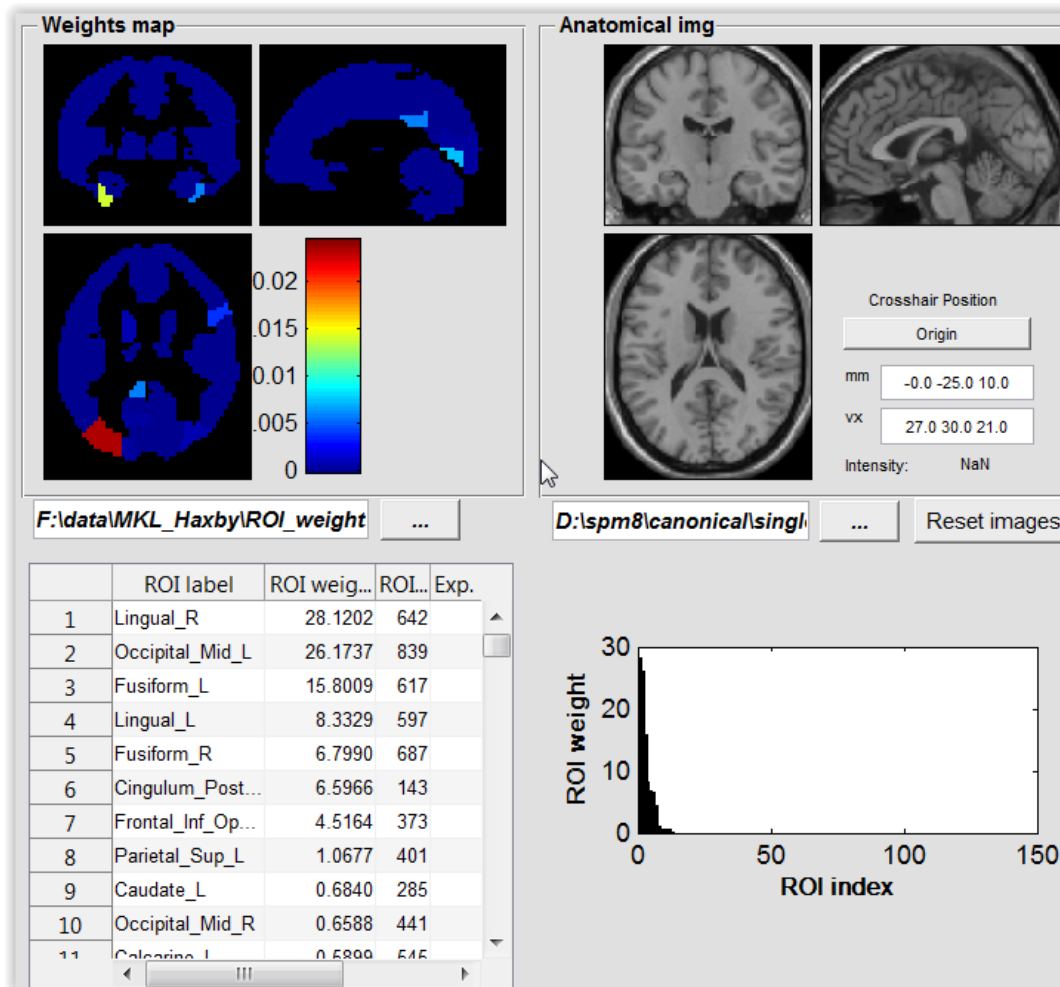
Weight map of an MKL model:

$$\mathbf{w}_m = d_m \sum_{i=1}^n y_i \alpha_i \mathbf{x}_i$$

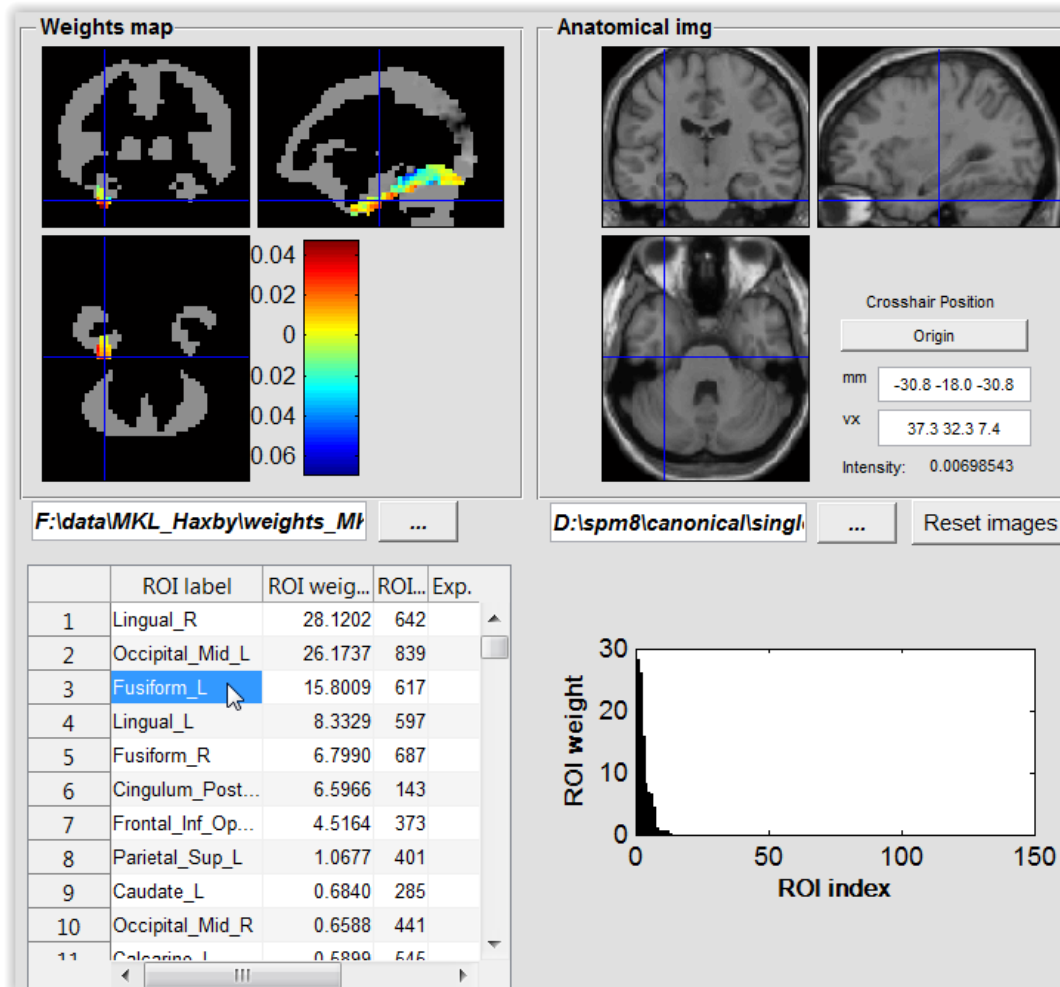
But also  $d_m$

→ Can be considered as a hierarchical approach

## 5. Multiple Kernel Learning (MKL)



## 5. Multiple Kernel Learning (MKL)



## 5. Multiple Kernel Learning (MKL)

+	-
Anatomically/ functionally relevant	Stability of the selected regions
Used the full pattern to build the model	Depends on atlas
Thresholded and sorted list of regions according to $d_m$	
Hierarchical view of the model parameters	

---

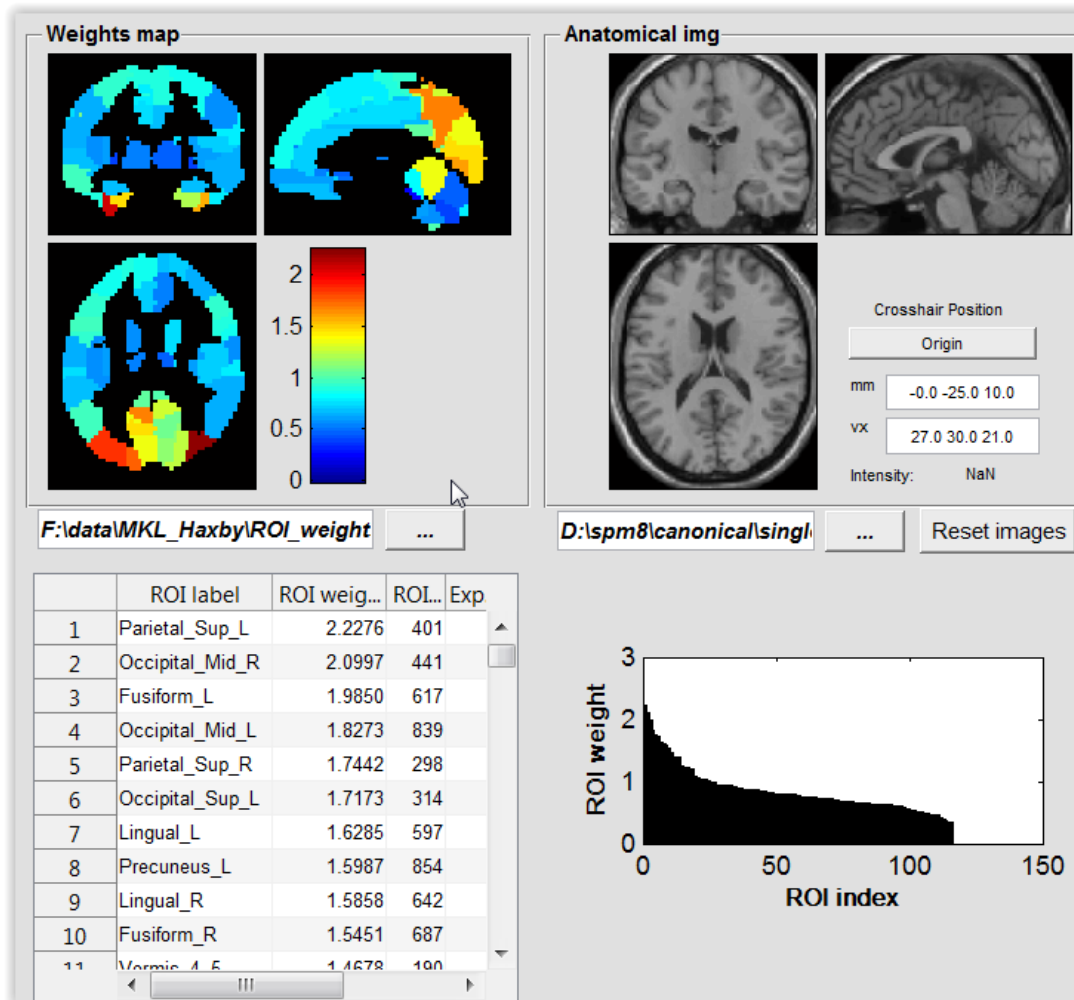
6. A posteriori knowledge: weight summarization  
(Schrouff et al., 2013)

Build weight maps then summarize weights according to anatomically defined regions (e.g. based on an atlas).

Mathematically:

$$NW_{ROI} = \frac{\sum_{v \in ROI} |W_v|}{\#v \in ROI}$$

## 6. A posteriori knowledge: weight summarization



AAL atlas  
(Tzourio-Mazoyer,  
2002).

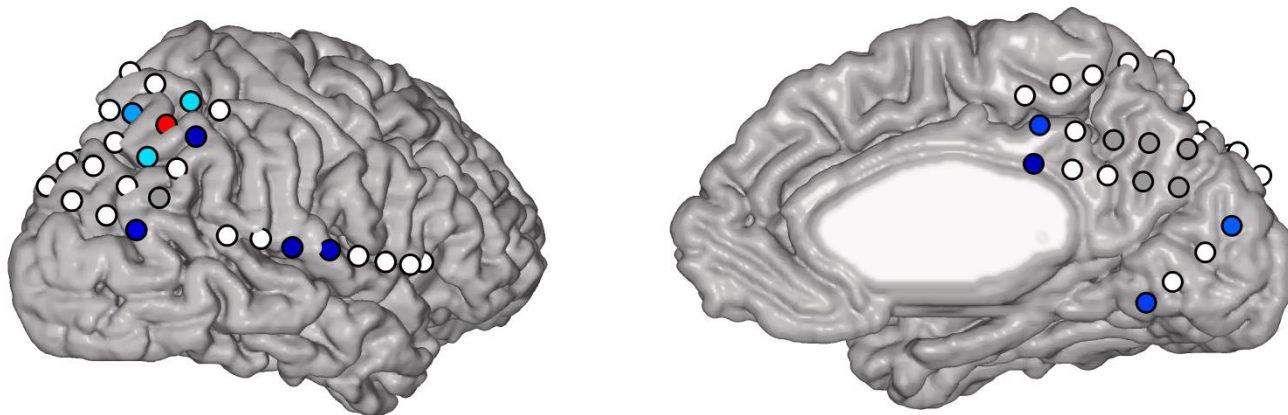


## 6. A posteriori knowledge: weight summarization

+	-
Anatomically/ functionally relevant	No thresholding of the sorted list of regions
Used the full pattern to build the model	Depends on atlas
Sorted list of regions according to their proportion of $NW_{ROI}$	

## How about electrophysiological recordings?

- All strategies explained previously apply
- For MKL, can be applied on each dimension (i.e. channels, time point, frequency band) or combination (e.g. channel + frequency band)



---

## Conclusions:

- Interpreting machine learning based models can be complex.
- Different strategies exist, but always a trade-off between different parameters:
  - Thresholded list of voxels/regions contributing
  - Anatomical/functional relevance
  - Multivariate power
  - Stability of the pattern
  - Computational time

➔ Your (informed) choice!

---

## Acknowledgments:

- F.R.S. – F.N.R.S. Belgian National Research Funds
- Belgian American Educational Foundation (BAEF)
- Medical Foundation of the Liège Rotary Club
- Stanford University
- University College London
- Wellcome Trust

Figures created using PRoNTo  
([www.mlnl.cs.ucl.ac.uk/pronto/](http://www.mlnl.cs.ucl.ac.uk/pronto/), development version to be released soon).

## References:

- Baldassarre, L., J. Mourao-Miranda, et M. Pontil. «Structured Sparsity Models for Brain Decoding from fMRI data.» *Proceedings of the 2nd conference on Pattern Recognition in NeuroImaging*. 2012.
- Filippone, M., A. Marquand, C. Blain, C. Williams, J. Mourao-Miranda, et M. Girolami. «Probabilistic prediction of neurological disorders with a statistical assesement of neuroimaging data modalities.» *Annals of Applied Statistics* 6 (2012): 1883-1905.
- Kriegeskorte, Nikolaus, Rainer Goebel, et Peter Bandettini. «Information-based functional brain mapping.» *PNAS* 103 (2006): 3863-3868.
- Rakotomamonjy, Alain, Francis R. Bach, Stéphane Canu, et Yves Grandvalet. «SimpleMKL.» *Journal of Machine Learning* 9 (2008): 2491-2521.
- Schrouff, Jessica, Julien Cremers, Gaëtan Garraux, Luca Baldassarre, Janaina Mourão-Miranda, et Christophe Phillips. «Localizing and comparing weight maps generated from linear kernel machine learning models.» *Proceedings of the 3rd workshop on Pattern Recognition in NeuroImaging*. 2013.
- Tibshirani, R. «Regression shrinkage and selection via the lasso.» *Journal of the Royal Statistical Society*. 58 (1996): 267-288.
- Tzourio-Mazoyer, N., et al. «Automated Anatomical Labeling of activations in SPM using a Macroscopic Anatomical Parcellation of the MNI MRI single-subject brain.» *NeuroImage* 15 (2002): 273-289.
- Zou, H., et T. Hastie. «Regularization and variable selection via the elastic net.» *J. R. Statist. Soc. B* 67 (2005): 301-320.