

Machine-Learning for Brain Signal Analysis

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SMART Summer School



Which signals? Ο

[Non-invasive technologies]

- EEG
- MEG
- fMRI
- Real-life issues? 0
 - Medical diagnose
 - Brain understanding
 - Source localisation
 - Brain reading
- Machine-Learning issues ?
 - Classification
 - Regression
 - + Transfer
 - + Specific framework : 0-shot learning

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 $\Rightarrow \mathsf{Personalized\ signal}$

Non-invasive technologies

o fMRI





weak temporal aspect



fMRI image



- \Rightarrow Spatio-(temporal) data, sensor networks
- \Rightarrow Personalized signal

Non-invasive technologies

- fMRI
- MEG 0



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high noise level

- \Rightarrow Spatio-(temporal) data, sensor networks
- \Rightarrow Personalized signal

Non-invasive technologies

- fMRI
- MEG
- EEG

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CMLS

g. classit. & BCI

Brain Reading S

Source localization



Issues & machine learning approaches

General problem		ML techniques	Specific settings			
Signal classification	P300 BCI	Signal (pre-)Processing Classifier (SVM, Ridge, LASSO) Riemannian Geometry	Transfer learning			
	Seizure detection	Convolutional network (deep learning)				
	Brain Reading	Neural network Latent representation	Transfer learning 0-shot learning			
Source localization		Regression	Inverse problem			

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Introduction

- 2 Signal classification for BCI applications
 - Old school processing chain
 - Opportunities in ML for EEG
 - Riemannian Geometry

Brain Reading

Source localization

Signal aquisition

Brain Computer Interface : P300-speller



Communication process

- Line/Column brief enlightenment
 = stimulus
- Brain response (300ms later)

Signal characteristics

- Good temporal resolution / bad spatial resolution
- High noise level...
- ... Require redundancy : aim = recognize the 30 positive samples among the $180 = 12 \times 15$ row and columns intensifications (for one character)



• **Spatial information :** sensors are placed according to standard patterns, e.g. :



EEG : 14 (epoc), 64 (usually), 118... MEG : > 300, 2 kind of sensors

• **Temporal Information :** usual sampling 30Hz < f < 1000Hz





- **N** samples can be divided in **U** users
- Each user can be splitted in Ns sessions



P300 exemples :

- Data from the BCI Competition 2003 provided by the Wadsworth Institute
- EEG acquisition : 64 Channels scalp sampled at 240 Hz
- Single user and 3 acquisition sessions spelling (5,6 and 8 words)



Positive & negative samples

Unbalanced dataset & (very) high noise level ! ⇒ ML techniques are not able to tackle efficiently raw data (yet)



Step 1 : how to reduce the noise level?

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Patel and Azzam, 2005

Characterization of N200 and P300 : Selected Studies of the **Event-Related Potential**



- Phenomenon to catch = low frequency
- Noise \approx high frequency
 - Extract 666-ms length signal after the intensification (P300 phenomena)
 - Bandpass filtering and signal decimation : 0.1-20 Hz
 - Each channel is composed of 14 samples

 \Rightarrow Low pass filter





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The problem remain difficult :



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The problem remain difficult :





Spatial aggregation : Concatenation



• Linear classifier :

$$f(\mathbf{x}_i) = \sum_j w_j x_{ij} \approx y_i$$

• No satisfactory performances

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• Linear classifier :

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$$f(\mathbf{x}_i) = \sum_j w_j x_{ij} \approx y_i$$

- No satisfactory performances
- \Rightarrow (bloc) feature selection : finding which channel are important... Or not. = eliminating bloc of **w**

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Spatial sensor selection

Our solution to win *BCI Competition III : Dataset II* : **channel selection**

- filtering 0.1-20 Hz + signal decimation (14 measures / signal)
- post-stimulus signals coming from the spelling of a single word as training set
- Linear Support Vector Machines
- Feature selection by **Recursive Channel Elimination** with criterion

$$Crit = \frac{TP}{TP + FP + FN}$$

Intuition : select the subset of channels that maximizes this criterion

A. Rakotomamonjy, V. Guigue, 2008

BCI Competition III : Dataset II - Ensemble of SVMs for BCI P300 speller

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A simple (& costly) approach :

```
Initialization : RANKED= \emptyset; CHANNEL= [1, \dots, d]; while CHANNEL is not empty do
```

for *i* in CHANNEL do

Remove temporarily channel *i* in CHANNEL;

Learn a linear SVM with the remaining channel;

Compute ranking criterion $Crit^{-(i)}$;

end

```
RANKCHAN= \arg \min_i Crit^{-(i)};
RANKED = [ RANKCHAN RANKED ];
CHANNEL = CHANNEL / RANKCHAN ;
```

end

Algorithm 1: Variable ranking with backwards algorithm



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```

end

```
RANKCHAN= \arg \min_i Crit^{-(i)};
RANKED = [ RANKCHAN RANKED ];
CHANNEL = CHANNEL / RANKCHAN ;
```

end

Algorithm 2: Variable ranking with backwards algorithm



- learning with 2 different sets lead to very different results
- best number of channels varies between 10 and 30
- performance varies
 between 0.35 and 0.46



Sessions	10 Top Ranked Channels									
1	9	15	18	36	40	55	56	59	63	64
2	18	39	53	55	56	58	59	60	61	64
3	9	18	40	48	53	55	56	58	61	64
4	10	18	33	42	46	55	56	58	60	64
5	16	22	39	40	50	56	57	60	61	62





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Step 2 : which classifier?

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Classical(& robust) linear classifier :

$$f(\mathbf{x}_i) = \sum_j w_j x_{ij} \approx y_i$$

Logistic Regression (max likelihood)

$$\mathbf{w}^{\star} = \arg\max_{\mathbf{w}} \prod_{i} P(s_{\mathbf{w}}(\mathbf{x}_{i}) = 1 | \mathbf{x}_{i})^{y_{i}} \times [1 - P(s_{\mathbf{w}}(\mathbf{x}_{i}) = 1 | x_{i})]^{1 - y_{i}}$$

- SVM (L1 cost, L2 regularization)
- LASSO (L2 cost, L1 regularization)
- Ridge regression (L2 cost, L2 regularization)

$$\mathbf{w}^{\star} = rg\max_{\mathbf{w}} \sum_{i} \Delta(f_{\mathbf{w}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{w})$$

No impact in our chain... But many opportunities in other contexts.

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ML & brain signals



- High signal variability \Rightarrow require robust classifier
- Single classifier fails...
 - ... Ensemble of classifiers succeed !

Using ensemble of classifiers...

- is a way to robustify statistical decision
- & became a basic rule to obtain good Kaggle performances
- \Rightarrow Require a way to merge outputs.

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Merging classifiers

Each classifier is trained on a word (sessions contain resp. 5, 6 and 8 words).

How to recognize a character from the 15 sequences?

- Let x_i be post-stimulus signal associated to the illumination of a row or a column
- Each classifier scores bx_i through $f_k(bx_i)$
- Update the overall score of the given row/column

$$S_{rc} = S_{rc} + \sum_{k} f_k(bx_i)$$

• After all the sequences, select the character which corresponds to the highest row and columns scores.

Sig. classif. & BCI

Source localization



Characters Spelling Results

	Nb. of sequences							
Algorithms	1	2	3	4	5	6	7	10
10 preselected channels and single SVM	14	6	6	0	1	0	0	0
all channels and single SVM	14	10	9	5	5	5	1	0
10 preselected channels and Ens. SVM		8	3	1	2	0	0	0
all channels and Ens. SVM		4	3	0	0	0	0	0
4 relevant channels and Ens. SVM	8	7	4	0	1	0	0	0
10 relevant channels and Ens. SVM	8	5	5	1	0	1	0	0
26 relevant channels and Ens. SVM	4	2	0	0	0	0	0	0
30 relevant channels and Ens. SVM	5	3	0	0	0	0	0	0
optimal relevant channels and Ens. SVM		2	1	0	0	0	0	0

TABLE: Errors wrt the nb of illumination sequences

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Which alternatives ? Can we merge pre-processing & training steps ? (\approx) New issues in ML techniques for EEG analysis





- Orthogonal sensor combinations maximizing the variance
 - (\approx PCA in sensor space)
- Combining sensor = noise reduction

ZJ Koles, MS Lazar, SZ Zhou, 1990

Spatial patterns underlying population differences in the background EEG

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Exemples of use in motor cortex imagery



Left vs right hand move mapped to 4 aggregated channels.

Blankertz et al., 2008

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Optimizing Spatial Filters for Robust EEG Single-Trial Analysis



$\circ~$ Using a linear classifier = losing structure information



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Pirsiavash et al., NIPS 2009

Bilinear classifiers for visual recognition



- $\circ~$ Using a linear classifier = losing structure information
- bilinear classifiers ⇒ Modeling variable dependencies on 2 axis (time/space)



Pirsiavash et al., NIPS 2009

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Bilinear classifiers for visual recognition



- Using a linear classifier = losing structure information
- bilinear classifiers \Rightarrow Modeling variable dependencies on 2 axis (time/space)



 \Rightarrow Structural consistency in the way of building W

Pirsiavash et al., NIPS 2009

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Bilinear classifiers for visual recognition





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$$f(\mathbf{x}_i) = \sum_j w_j x_{ij} \approx y_i$$

General training formulation :

Space

$$\mathbf{W}^{\star} = \arg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$

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Intro Sig. classif. & BCI Source localization Source localization on the second second

$$\mathbf{W}^{\star} = \arg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$
Regularization as a selection procedure with linear classifiers (2)

$$\mathbf{W}^{\star} = \arg \max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$

Brain Reading

Source localization

• L2 regularization : $\Omega(\mathbf{W}) = \sum_{j,k} w_{jk}^2$

Associated update in a gradient descent procedure :

$$w_{jk} \leftarrow w_{jk} - 2\epsilon w_{jk} \Leftrightarrow w_{jk} \leftarrow w_{jk}(1-2\epsilon)$$



Sig. classif. & BCI

[credit Gramfort]

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Regularization as a selection procedure with linear classifiers (2)

$$\mathbf{W}^{\star} = rg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S imes T}$$

Brain Reading

Source localization

• L1 regularization : $\Omega(\mathbf{W}) = \sum_{j,k} |w_{jk}|$

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Associated update in a gradient descent procedure = **soft-thresholding** :

$$w_{jk} \leftarrow \begin{cases} w_{jk} - \epsilon \operatorname{sign}(w_{jk}) & \text{if } |w_{jk}| > \epsilon \\ 0 & \text{else} \end{cases}$$



[credit Gramfort]

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Regularization as a selection procedure with linear classifiers (2)

Brain Reading

Source localization

$$\mathbf{W}^{\star} = \arg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$

Elastic net variant combines L1 and L2 for more stability

• Sparseness of L1,

Sig. classif. & BCI

Robustness of L2

Zou, Hastie, 2005

Regularization and variable selection via the elastic net

Regularization as a selection procedure with linear classifiers (2)

Brain Reading

$$\mathbf{W}^{\star} = \arg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$

• L21 regularization : $\Omega(\mathbf{W}) = \sum_{j} \sqrt{\sum_{k} w_{jk}^2} = \sum_{j} \|\mathbf{w}_j\|$

Sparsity at the sensor level Gradient descent update :

$$w_{jk} \leftarrow \left\{ egin{array}{ll} w_{jk}(1-rac{\epsilon}{\|\mathbf{w}_j\|}) & ext{if } \|\mathbf{w}_j\| > \epsilon \ 0 & ext{else} \end{array}
ight.$$



[credit Gramfort]

Source localization

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Multi-task feature selection

Sig. classif. & BC

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$$\mathbf{W}^{\star} = \arg\max_{\mathbf{W}} \sum_{i} \Delta(f_{\mathbf{W}}(\mathbf{x}_{i}), y_{i}) + \lambda \Omega(\mathbf{W}), \qquad \mathbf{W}^{\star} \in \mathbb{R}^{S \times T}$$

• L21 regularization + L1 :

Playing with advanced (and dedicated formulation)

$$\mathbf{W} =$$



[credit Gramfort]



Time or TF coefficient





Time or TF coefficient

Gramfort et al., 2013

Time-Frequency Mixed-Norm Estimates : Sparse M/EEG imaging with non-stationary source activations

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Raw signal are very difficult to handle...

... Let learn a new space where the problem is easy to solve !

Data matrix



Dictionary



- Variations SVD [Golub 96].
 - Non-negative matrix factorization [Lee 2000]
 - Sparseness [Hoyer 2002]
- \circ Learning criterion = reconstruction error
- Easy constraint design (to adapt to specific problems)
- Efficient solvers

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With an exemple (far away from EEG...)





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Sig. classif. & BCI Brain Reading

Reading Source localization

MMF and EEG

Extracting common pattern in time-frequency representation of EEG :



- Adding extra-constraints
- Gain when classifying A instead of X on BCI Challenge III (motor imagery)

Lee and Choi, AISTATS 2009

Group Nonnegative Matrix Factorization for EEG Classification

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Neural networks opportunities for EEG

- Extracting auto-learned features
- Modeling invariances (both time/space)

General CNN architecture



- Very efficient on many problems... But not so robust to noise
- Easy to understand... But hard to implement



Neural networks opportunities for EEG

- Extracting auto-learned features
- Modeling invariances (both time/space)

Cecotti Architecture dedicated to P300 :



Cecotti and Gräser, PAMI 2011

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Convolutional Neural Networks for P300 Detection with Application to Brain-Computer Interfaces

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Our aim :

- 1 Training models on existing EEG dataset
- ② Testing algorithms on new subjects
- \Rightarrow classical algorithms fail !

Kaggle MEG 2014 : train = 16 subjects ; test = 6 different subjects





- Learning many classifier adapted to various topologies + aggregation/vote [easy]
- Extracting subject invariant features
 - NMF + constraints
 - Structural Correspondence Learning
 - NN + constraints on hidden layers



Blitzer et al., 2006

Domain adaptation with structural correspondence learning

Long et al., 2015

Learning Transferable Features with Deep Adaptation Networks

Aligning data/classifiers from one patient to another

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- Learning many classifier adapted to various topologies + aggregation/vote [easy]
- Extracting subject invariant features
- Aligning data/classifiers from one patient to another
 - Iterative Procrustean alignment + classifier in a *universal* space Solving : $\min_{T} ||VT - L||$ with :
 - $V \in \mathbb{R}^{k imes n}$ data to align
 - $L \in \mathbb{R}^{k \times n}$ well known reference
 - $T \in \mathbb{R}^{n imes n}$ transfer matrix



Haxby et al., 2011

A Common, High-Dimensional Model of the Representational Space in Human Ventral Temporal Cortex

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Crédit : M. Tangermann

A real breakthrough for EEG classification... ... And transfer ! Winner of Kaggle competition MEG 2014, EEG 2015 CINIS



 Σ is SPD (semi positive definite) \Rightarrow with Riemannian geometry

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ML & brain signals



• Distance between 2 samples :

$$\delta(\boldsymbol{\Sigma}_1, \boldsymbol{\Sigma}_2) = \| \operatorname{Log}(\boldsymbol{\Sigma}_1^{-\frac{1}{2}} \boldsymbol{\Sigma}_2 \boldsymbol{\Sigma}_1^{-\frac{1}{2}}) \|_{F}$$

• Mean computation :

$$\Sigma^{\star} = \operatorname{mean}(\Sigma_1, \dots, \Sigma_N) = \operatorname{arg\,min}_{\Sigma} \sum_i \delta^2(\Sigma, \Sigma_i)$$

Simple idea :

- **1** Build a prototype corresponding to **each class** : Σ_{cl}^{\star}
- 2 Inférence on Σ : $C^* = \arg\min_{c} \delta(\Sigma, \Sigma_{cl}^*)$

... But how computing Σ^* ?

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- \mathcal{M} : manifold of Σ objects ; \mathcal{T} : tangent space
- Mapping $\mathcal{M} o \mathcal{T}$: $S = \phi_P(\Sigma) = P^{\frac{1}{2}} \operatorname{Log}(P^{-\frac{1}{2}} \Sigma P^{-\frac{1}{2}}) P^{\frac{1}{2}}$
- Inverse mapping : $\Sigma = \phi_P^{-1}(S) = P^{\frac{1}{2}} \operatorname{Exp}(P^{-\frac{1}{2}}SP^{-\frac{1}{2}})P^{\frac{1}{2}}$





- \mathcal{M} : manifold of Σ objects ; \mathcal{T} : tangent space
- Mapping $\mathcal{M} \to \mathcal{T}$: $S = \phi_P(\Sigma) = P^{\frac{1}{2}} \operatorname{Log}(P^{-\frac{1}{2}} \Sigma P^{-\frac{1}{2}}) P^{\frac{1}{2}}$
- Inverse mapping :

$$\Sigma = \phi_P(\Sigma) = P^2 \operatorname{Log}(P^{-\frac{1}{2}}SP^{-\frac{1}{2}})P^2$$
$$\Sigma = \phi_P^{-1}(S) = P^{\frac{1}{2}} \operatorname{Exp}(P^{-\frac{1}{2}}SP^{-\frac{1}{2}})P^{\frac{1}{2}}$$

Algorithm :

1 Init :
$$P = \frac{1}{N} \sum_{i=1}^{N} \Sigma_i$$

2 while
$$||S||_F > \epsilon$$

$$S = \frac{1}{N} \sum_{i} \phi_P(\Sigma_i)$$

$$P = \phi_P^{-1}(S$$

3 Out : P*

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- 1 Computing $P_{u,cl}^{\star}$ for all users & classes
- Osing tangent space features :

$$x \Rightarrow \left[\phi_{P_{u,cl}^{\star}}(\Sigma)\right] \in \mathbb{R}^{S' \times S' \times U \times C}$$

B LASSO linear classifier in the new space

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Sig. classif. & BCI Source localization I.

Transfer scheme





Face

Scrambled Face

#	∆rank	Team Name * in the money	Score 😰
1	_	Alexandre Barachant *	0.75501
2		Heikki Huttunen 🎿 *	0.72668
3	↑21	Nathan Hammes *	0.71316
4	_	hyperplane	0.70227
5	↑1	🔿 nagadomi	0.69006

Single trial : 1 sec

[Kaggle MEG 2014]

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1 Introduction

- 2 Signal classification for BCI applications
 - Old school processing chain
 - Opportunities in ML for EEG
 - Riemannian Geometry

Brain Reading

Source localization



- $\circ~$ Aim : predict the visual stimulus knowing the fMRI
- (the reversed problem is also tackled)







fMRI image



Predicting Human Brain Activity Associated with the Meanings of Nouns

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ML & brain signals



- Aim : predict the visual stimulus knowing the fMRI
- (the reversed problem is also tackled)



Mitchell et al., Sciences 2008

Predicting Human Brain Activity Associated with the Meanings of Nouns

Palatucci et al., NIPS 2009

Zero-Shot Learning with Semantic Output Codes

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Sig. classif. & BCI Brain Reading Source

Source localization

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Predicting brain activity



word
$$w \Rightarrow \phi(w) \in \mathbb{R}^Z$$

 $\tilde{\mathbf{y}} \in \mathbb{R}^V = \phi(w)R, \qquad R \in \mathbb{R}^{Z \times V}$

1 How to represent stimuli? Transformation ϕ

- Corpus clustering (ML)
- Meaningful decomposition (handmade) : "see," "hear,"

"listen," "taste," "smell," "eat,"
"touch," "rub," "lift," "manipulate,"
"run," "push," "fill," "move," "ride,"
"say," "fear," "open," "approach,"
"near." "enter." "drive." "wear."

"break," and "clean."

2 How to map ϕ to the fMRI voxel activations?

Mitchell et al., Sciences 2008

Predicting Human Brain Activity Associated with the Meanings of Nouns

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word
$$w \Rightarrow \phi($$

 $\tilde{\mathbf{y}} \in \mathbb{R}^{V} = \phi(w)R,$
 $\widehat{\mathbf{y}}$ Mitchell et al.,
Predicting Hun

. Mitchell et al., Sciences 2008

Predicting Human Brain Activity Associated with the Meanings of Nouns

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Intro Sig. classif. & BCI Brain Reading Source localization



Linear combination of basic elements

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ommon points between participant

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An original framwork :

Are we able to find a label that we didn't see in the training step?



- Ω is a semantic (learned or manually designed)
- \circ Corpus = 60 words; 58 for training, 2 for testing
- \circ > 80% accuracy (several semantics & bloc regularization)

Pipanmaekaporn et al., 2015

Designing Semantic Feature Spaces for Brain-Reading

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• J. Grainger (Marseille) built some datasets





• J. Grainger (Marseille) built some datasets

High variabiliy :







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- \circ SVM \approx Ridge
- Binary classification of couples of letters
 - 325 experiments
 - Baseline (random) = 50%



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Global

Per participant

Transfer

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- \circ SVM \approx Ridge
- Binary classification of couples of letters
 - 325 experiments
 - Baseline (random) = 50%



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Global

Per participant

Transfer

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Brain Reading



Source localization 0000

Source Localization



Credit : A. Gramfort

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- **X** sources activations in $\mathbb{R}^{P \times T}$, we measure $\mathbf{M} \in \mathbb{R}^{S \times T}$
- **G** gain, estimated by modeling scalp electromagnetic properties s.t. : $\mathbf{M} = \mathbf{GX}$

Inverse problem :

Finding **X** from **M** measurements.

Gramfort et al. 2003

Time-Frequency Mixed-Norm Estimates : Sparse M/EEG imaging with non-stationary source activations



Formulation :

$$egin{array}{ll} ilde{\mathbf{X}}^{star} = rgmin \, \|\mathbf{M} - \mathbf{G} ilde{\mathbf{X}}\|_{F} \ ilde{\mathbf{X}} \end{array}$$

Major problem : noise level (!)

- A. Gramfort's proposals :
 - Using a time-frequency representation
 - Exploiting mix-norm regularizations



- Many beautiful problem (from both real life & ML point of view)
- Many existing dataset (BCI, fMRI...)
- Many existing tools (sklearn, mne...)

Let's decode the brain !