

# Complex Brain Networks

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July 2019

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NOTTINGHAM  
TRENT UNIVERSITY

# Outline

- 1 Introduction and Motivation
- 2 Structure-Function Clustering in Multiplex Brain Networks
  - Multiplex Brain Networks
  - Multiplex Clustering Coefficients
  - Extensions to Weighted Networks
- 3 Spatially Constrained Brain Networks
  - Spreading dynamics on cortical structures
- 4 Connecting it all Together

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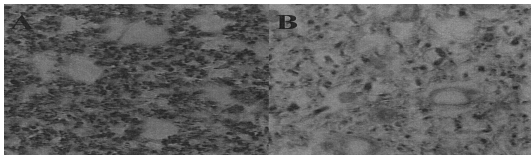
# Connectivity: why do we care?

Clinical measurements:

- **White + grey matter connectivity** is thought to form the substrate for many different neurological and psychiatric disorders.
- **Modern MRI techniques** allows in-vivo measurements specific to different connections

## Example:

- Axonal degeneration/demyelination in Multiple Sclerosis (Evangelou *et al.* 2000)

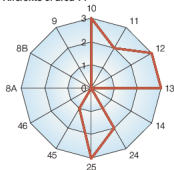


**left:** Control

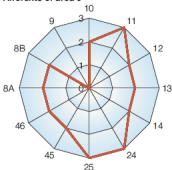
**right:** MS

# Connections constrain function

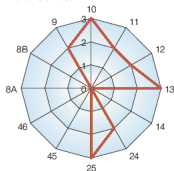
Afferents of area 14



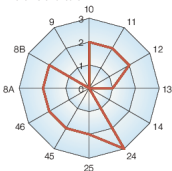
Afferents of area 9



Efferents of area 14



Efferents of area 9

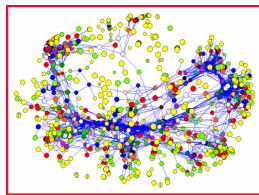
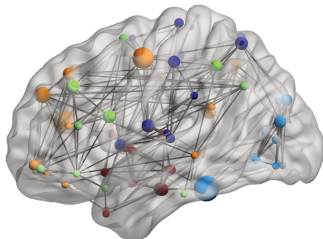
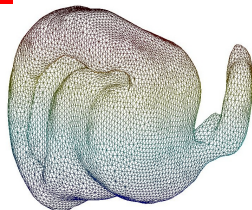
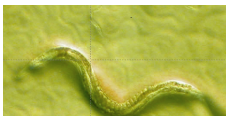


Passingham *et al.*, NNR (2002)

- The operations performed by an area are determined by its connectivity.
- Different regions have distinct **connectivity fingerprints**.
- Understanding regional connectivity is essential for understanding systems neuroscience.

# Networks in Neuroscience

*Brain connectivity and its emergent dynamics are organized  
across multiple spatiotemporal scales*



# Investigating Brain Connectivity



**Sacrificial tracer studies** carried out on primates represent the **gold standard**

# Investigating Brain Connectivity



**Diffusion-weighted MR imaging** obtains similar pictures *in vivo* for humans



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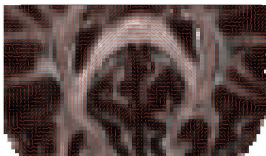


# Investigating Brain Connectivity



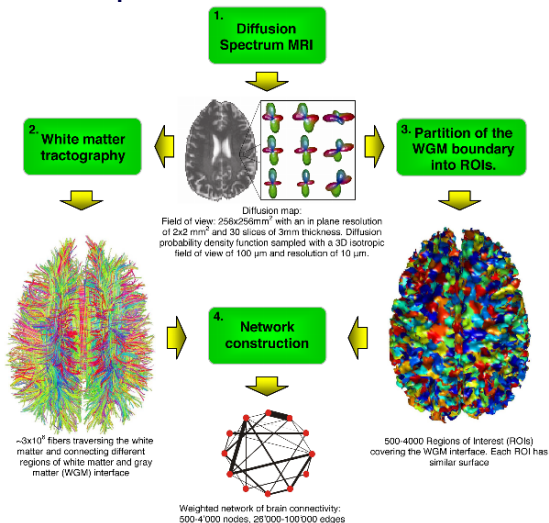
**Sacrificial tracer studies** carried out on primates represent the **gold standard**

**Diffusion-weighted MR imaging** obtains similar pictures *in vivo* for humans



**Tractography algorithms** construct a vector field describing the connectivity structure

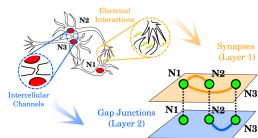
# From MRI to Complex Brain Network



Hagmann *et al.*, PLOS One (2007)

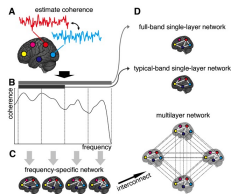
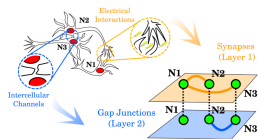
# Multilayered Neural Connectivity

- ⊙ *C. elegans* electrical versus chemical connections (Nicosia & Latora, 2015; Kleineberg *et al.*, 2016; Bentley *et al.*, 2016)



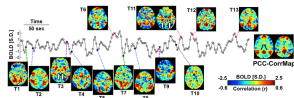
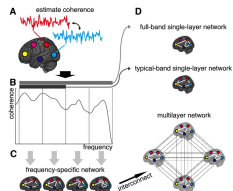
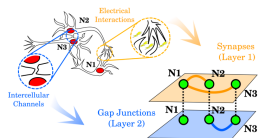
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- C. elegans* electrical versus chemical connections (Nicosia & Latora, 2015; Kleineberg *et al.*, 2016; Bentley *et al.*, 2016)
- Scale dependent connectivity e.g. different frequency bands (Domenico *et al.*, 2016; Brookes *et al.*, 2016)



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- Scale dependent connectivity e.g. different frequency bands (Domenico *et al.*, 2016; Brookes *et al.*, 2016)
- Time varying functional networks (Mucha *et al.* 2010; Bassett *et al.*, 2011; Calhoun *et al.*, 2014)



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# Mathematical Representation

- ⊙ A multiplex  $\mathcal{M}$  of  $N$  nodes and  $M$  layers can be represented by a set of  **$M$  adjacency matrices**

$$A^{[\alpha]} \text{ for } \alpha = 1, \dots, M$$

- ⊙ That is

$$A_{ij}^{[\alpha]} = \begin{cases} 1 & \text{if node } i \text{ and node } j \text{ are connected in layer } \alpha \\ 0 & \text{otherwise} \end{cases}$$



# Basic Multiplex Measures

- It follows that a multiplex is fully specified by the vector

$$\mathbf{A} = [A^{[1]}, A^{[2]}, \dots, A^{[M]}]$$

- The **degree vector** naturally extends the notion of network degree to the multiplex setting

$$\mathbf{k}(i) = [\sum a_{ij}^{[1]}, \sum a_{ij}^{[2]}, \dots, \sum a_{ij}^{[M]}]$$

with obvious extensions to directed multiplexes.

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# Basic Multiplex Measures

- ⊙ **Total overlap** measures the total of pairs of nodes connected at the same time by a link in any two layers.

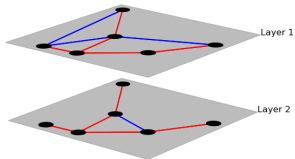
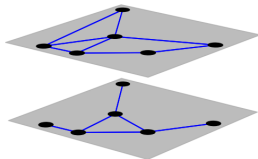
$$\mathcal{O}^{\alpha, \alpha'} = \sum_{i < j} a_{ij}^{[\alpha]} a_{ij}^{[\alpha']}$$

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- ⊙ Measures **similarity between structural & functional networks**



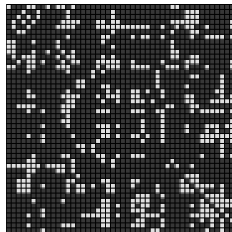
# Structure-Function Duplex: Layer 1



+



=



- ⊙ We choose the structural network (layer 1) to be the known **cortical network of the Macaque monkey**
- 47 brain regions (nodes) which are linked by 505 directed fibres (edges)
  - Binary connectivity matrix, i.e.  $A_{ij}^{[1]} = 1$  if brain region  $i$  projects to brain region  $j$

## Structure-Function Duplex: Layer 2

- Activity in each cortical region is modelled as a Wilson-Cowan node

$$\begin{aligned}\frac{du_i}{dt} &= -u_i + f\left(c_1 u_i - c_2 v_i + P + \sum w_{ij}^{[1]} u_j\right) \\ \frac{dv_i}{dt} &= -v_i + f(c_3 u_i - c_4 v_i + Q) \quad i = 1, \dots, 47\end{aligned}$$

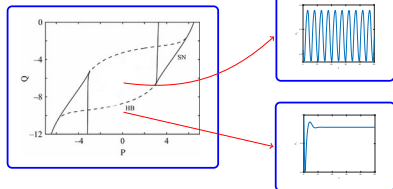
- Parameters:  $c_1 = c_2 = c_3 = 10, c_4 = -2$  as in (Hlinka & Coombes, 2012)
- The firing rate function is taken to be sigmoidal

$$f(x) = 1 / (1 + \exp(-x))$$



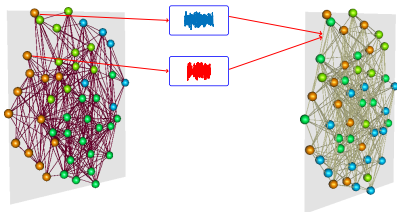
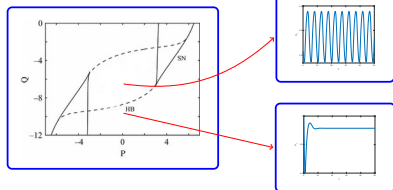
## Structure-Function Duplex: Layer 2

- The model supports **transition**  
**between trivial steady state dynamics**  
**and oscillatory neural-like behaviour**  
 as  $P, Q$  are varied



## Structure-Function Duplex: Layer 2

- The model supports **transition between trivial steady state dynamics and oscillatory neural-like behaviour** as  $P$ ,  $Q$  are varied



- The functional layer is derived by calculating the **Pearson's correlation between the time series of each cortical area**
- The functional layer is binarised to have the same number of links as the structural layer

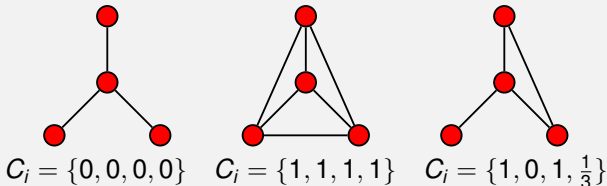


# Clustering

- Recall that the **local clustering coefficient** accounts for the number of triangles in a network and is given by the ratio

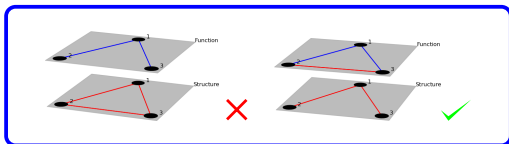
$$C_i = \frac{\#\Delta s}{\#\text{two-paths}} = \frac{|\Delta|}{|P_2|}$$

- e.g.



# Multiplex Clustering

- ⌚ A number of different extensions are possible
- ⌚ Here we employ the approach in (Battiston *et al.* 2015) in that we exclude intra-layer  $\Delta$ s
- ⌚ That is



# Multiplex Clustering

## ⊙ Multiplex clustering

$$C(i) = \frac{\sum_{\alpha} \sum_{\alpha \neq \alpha'} \sum_{j \neq i, m \neq i} (a_{ij}^{[\alpha]} a_{jm}^{[\alpha']} a_{mi}^{[\alpha]})}{(M-1) \sum_{\alpha} k_i^{[\alpha]} (k_i^{[\alpha]} - 1)}$$

Here  $M$  is the number of layers and  $k_i^{[\alpha]}$  is the degree of node  $i$  in layer  $\alpha$

## ⊙ Or in the case of a two-layer network

$$C(i) = \frac{\sum_{j \neq i, m \neq i} (a_{ij}^{[1]} a_{jm}^{[2]} a_{mi}^{[1]} + a_{ij}^{[2]} a_{jm}^{[1]} a_{mi}^{[2]})}{k_i^{[1]} (k_i^{[1]} - 1) + k_i^{[2]} (k_i^{[2]} - 1)} = \frac{(A^{[1]} A^{[2]} A^{[1]} + A^{[2]} A^{[1]} A^{[2]})_{ii}}{k_i^{[1]} (k_i^{[1]} - 1) + k_i^{[2]} (k_i^{[2]} - 1)}$$

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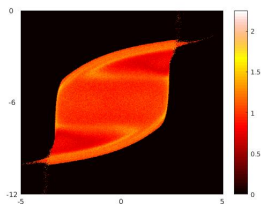
# Random Surrogates

- ⊙ All multiplex (and network) measures are normalised
- ⊙ More specifically
  - the structural layer is rewired by swapping edge pairs (or triples!)

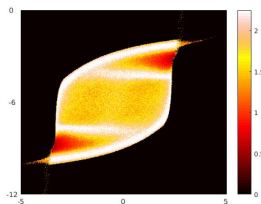


- 100 functional layers are constructed and their average used for normalisation
- ⊙ e.g. clustering:  $C / \langle C_{\text{rand}} \rangle$

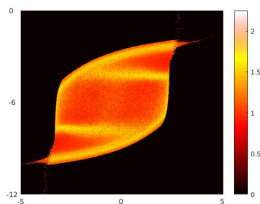
# Results: Multiplex Measures



(a) standard clustering



(b) global overlap



(c) multiplex clustering

- Single versus multiplex measures as a function of the basal activation parameters  $P, Q$
- Dark regions correspond to **non-oscillatory regions of parameter space**

# Structure-Function Clustering

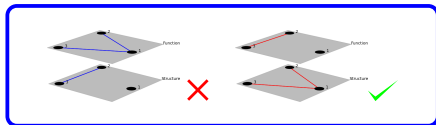
- ⊙ We consider **two variations** of the standard multiplex clustering

# Structure-Function Clustering

⊙ We consider **two variations** of the standard multiplex clustering

- Structural tuples closed by a functional edge

$$\frac{\left( A^{[1]} A^{[2]} A^{[1]} + A^{[2]} A^{[1]} A^{[2]} \right)_{ii}}{k_i^{[1]} (k_i^{[1]} - 1) + k_i^{[2]} (k_i^{[2]} - 1)}$$



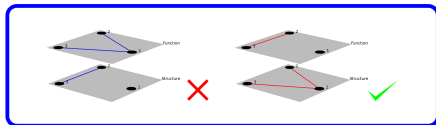


# Structure-Function Clustering

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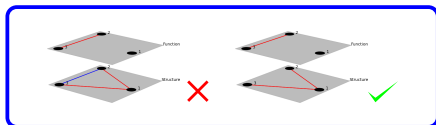
$$\frac{\left( A^{[1]} A^{[2]} A^{[1]} + A^{[2]} A^{[1]} A^{[2]} \right)_{ij}}{k_i^{[1]} (k_i^{[1]} - 1) + k_i^{[2]} (k_i^{[2]} - 1)}$$



- In the absence of a structural edge

$$- \# \Delta_{SF} = \sum a_{ij}^{[1]} a_{jm}^{[2]} a_{mi}^{[1]} (1 - a_{jm}^{[1]})$$

- **How to count # two-paths now?**



# Structure-Function Clustering

Note that structure-function clustering is given by

$$C_{\text{SF}}(i) = \frac{|\Delta_{\text{SF}}|}{|P_2^{[1]}| - |\Delta^{[1]}|} = \frac{\sum a_{ij}^{[1]} a_{jm}^{[2]} a_{mi}^{[1]} (1 - a_{jm}^{[1]})}{\sum a_{ij}^{[1]} a_{mi}^{[1]} - \sum a_{ij}^{[1]} a_{jm}^{[1]} a_{mi}^{[1]}}$$

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and recalling the definition for standard CC we get

$$1 - C_i = 1 - \frac{\sum_j \sum_{m, m \neq j} a_{ij} a_{jm} a_{mi}}{\sum_j \sum_{m, m \neq j} a_{ij} a_{mi}} = \frac{\sum_j \sum_{m, m \neq j} a_{ij} a_{mi} - \sum_j \sum_{m, m \neq j} a_{ij} a_{jm} a_{mi}}{\sum_j \sum_m a_{ij} a_{mi} - \sum_j (a_{ij})^2}$$

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so that

$$|P_2^{[1]}| - |\Delta^{[1]}| = \left( \sum \sum a_{ij}^{[1]} a_{mi}^{[1]} - \sum (a_{ij}^{[1]})^2 \right) (1 - c_i^{[1]}) = k_i^{[1]} (k_i^{[1]} - 1) (1 - c_i^{[1]})$$

# Structure-Function Clustering

- ⊙ This results in the following **structure-function clustering coefficient**

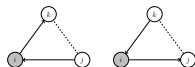
$$\tilde{C}_i = \frac{(A^{[1]}(A^{[2]} \circ (E - A^{[1]}))A^{[1]})_{ii}}{k_i^{[1]}(k_i^{[1]} - 1)(1 - c_i^{[1]})}$$

- ⊙ denotes element wise multiplication &  $c_i^{[1]}$  clustering of node  $i$  in layer 1

# Structure-Function Clustering

## Specific 'motifs' of interest

- **Cycles:** nodes that communicate indirectly
- **outward:** nodes that receive a common drive

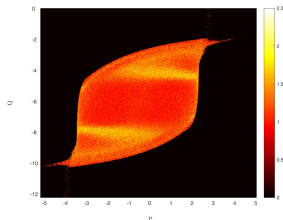
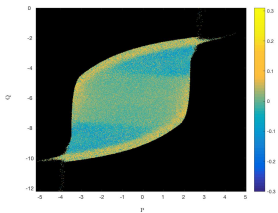
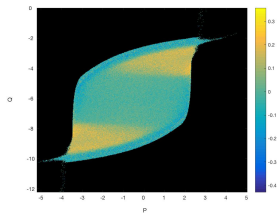


# Specific Motifs of Interest

Patterns	Graphs	Structure-Function Clustering
Cycle		$\tilde{C}^{\text{cyc}}(i) = \frac{\left( A^{[1]} \left( A^{[2]} \circ (E - A^{[1]}) \circ (E - A^{[1]T}) \right) A^{[1]} \right)_{ii}}{\left( k_{\text{in}}^{[1]}(i) k_{\text{out}}^{[1]}(i) - (A^{[1]})_{ii}^2 \right) \left( 1 - c_{\text{cyc}}^{[1]}(i) \right)}$
Out		$\tilde{C}^{\text{out}}(i) = \frac{\left( A^{[1]} \left( A^{[2]} \circ (E - A^{[1]}) \circ (E - A^{[1]T}) \right) A^{[1]T} \right)_{ii}}{k_{\text{out}}^{[1]}(i) \left( k_{\text{out}}^{[1]}(i) - 1 \right) \left( 1 - c_{\text{out}}^{[1]}(i) \right)}$
Both	All graphs above	$\tilde{C}^{\text{both}}(i) = \frac{\left( A^{[1]} \left( A^{[2]} \circ (E - A^{[1]}) \circ (E - A^{[1]T}) \right) \left( A^{[1]} + 0.5 A^{[1]T} \right) \right)_{ii}}{\left( k_{\text{in}}^{[1]}(i) k_{\text{out}}^{[1]}(i) - (A^{[1]})_{ii}^2 + 0.5 k_{\text{out}}^{[1]}(i) \left( k_{\text{out}}^{[1]}(i) - 1 \right) \right) \left( 1 - c_{\text{both}}^{[1]}(i) \right)}$

⊙  $c_{\#}^{[1]}(i)$  with  $\{\#\} \in \{\text{cyc}, \text{out}, \text{both}\}$  denotes directed clustering (Fagiolo, 2007) of node  $i$  in layer 1

# Results: SF Clustering

(a)  $\tilde{c}^{\text{both}} / \langle \tilde{c}^{\text{both}}_{\text{rand}} \rangle$ (b)  $\tilde{c}^{\text{both}} / \langle \tilde{c}^{\text{both}}_{\text{rand}} \rangle - \tilde{c}^{\text{cyc}} / \langle \tilde{c}^{\text{cyc}}_{\text{rand}} \rangle$ (c)  $\tilde{c}^{\text{both}} / \langle \tilde{c}^{\text{both}}_{\text{rand}} \rangle - \tilde{c}^{\text{out}} / \langle \tilde{c}^{\text{out}}_{\text{rand}} \rangle$ 

- ⊗ Multiplex clustering corresponding to neurologically relevant patterns
- ⊗ Distinct regions of parameter space exist in which clustering is dominated either by common drive or by indirect functional connectivity



# Weighted Clustering Coefficient

- ⊙ In the previous experiments networks were thresholded in order to obtain binary connectivity matrices
- ⊙ Next we consider **weighted clustering coefficients**
- ⊙ Multiple definitions exist but we consider here the following definition due to Grindrod-Zhang-Horvath (**Kalna & Higham, 2007**):

$$C_w(i) = \frac{\sum_j \sum_{k, k \neq j} w_{ij} w_{jk} w_{ki}}{\sum_j \sum_{k, k \neq j} w_{ij} w_{ki}} = \frac{(W^3)_{ii}}{k_w(i)^2 - (W^2)_{ii}}$$

- ⊙ Here,  $k_w(i)$  is the weighted degree of node  $i$
- ⊙ The weights are assumed to lie in  $[0, 1]$

## Extension to Weighted Multiplexes

Similar to before we have that

$$C_{\text{wm}}(i) = \frac{\sum_{\alpha} \sum_{\alpha' \neq \alpha} \sum_{j,m} (w_{ij}^{[\alpha]} w_{jm}^{[\alpha']} w_{mi}^{\alpha})}{(M-1) \sum_{\alpha} \sum_{j \neq m} (w_{ij}^{[\alpha]} w_{mi}^{[\alpha]})}$$

or

$$C_{\text{wm}}(i) = \frac{\sum_{\alpha} \sum_{\alpha' \neq \alpha} (W^{[\alpha]} W^{[\alpha']} W^{[\alpha]})_{ii}}{(M-1) \sum_{\alpha} (k_w^{[\alpha]}(i)^2 - (W^{[\alpha]2})_{ii})}$$

Here  $k_w^{[\alpha]}$  denotes the weighted degree

## Extension to Weighted Multiplexes

And for structure-function clustering:

$$C_{\text{wsf}}(i) = \frac{(W^{[1]} (W^{[2]} \circ (I - W^{[1]})) W^{[1]})_{ii}}{(k_w^{[1]}(i)k_w^{[1]}(i) - (W^{[1]2})_{ii}) (1 - c_w^{[1]}(i))}$$

- Here  $k_w^{[1]}(i)$  denotes the weighted degree and  $c_w^{[1]}(i)$  the weighted clustering due to Grindrod-Zhang-Horvath for the  $i$ th node in the structural layer
- Note that the above formulation is easily extended to undirected structural networks

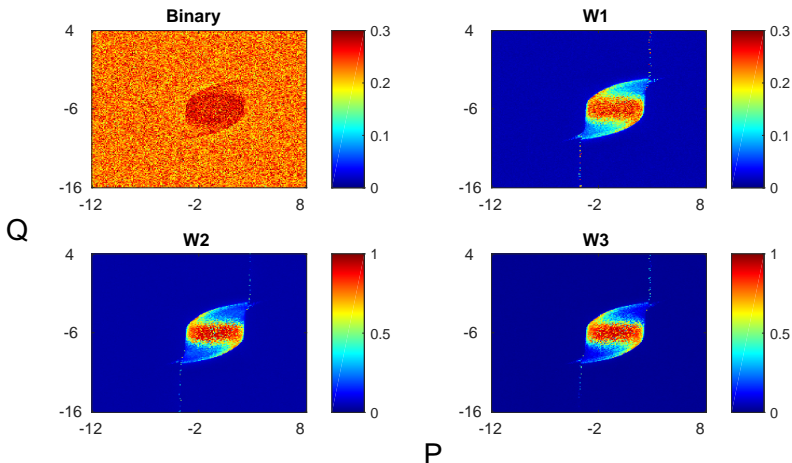
# Extension to Weighted Multiplexes

In our experiments to date

- ⊙ we have structural topology (i.e. layer 1 is binarised)
- ⊙ functional layer is either
  - binary ( $A^{[2]}$  is thresholded to have the same number of links as layer 1)
  - weighted in one of three ways:
    - $W^{[2]} = \text{abs}(C) .* A^{[2]}$
    - $W^{[2]} = \text{abs}(C)$
    - $W^{[2]} = \text{abs}(C) .* (C > 0)$

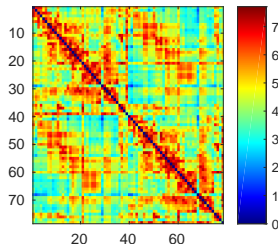
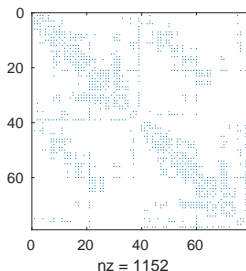
Here  $C$  is the correlation matrix and I am using Matlab notation (i.e. ' $.*$ ' means element-wise multiplication, etc.).

# Extension to Weighted Multiplexes: Macaque Brain



© Structure-function clustering on the Macaque brain (unnormalised)

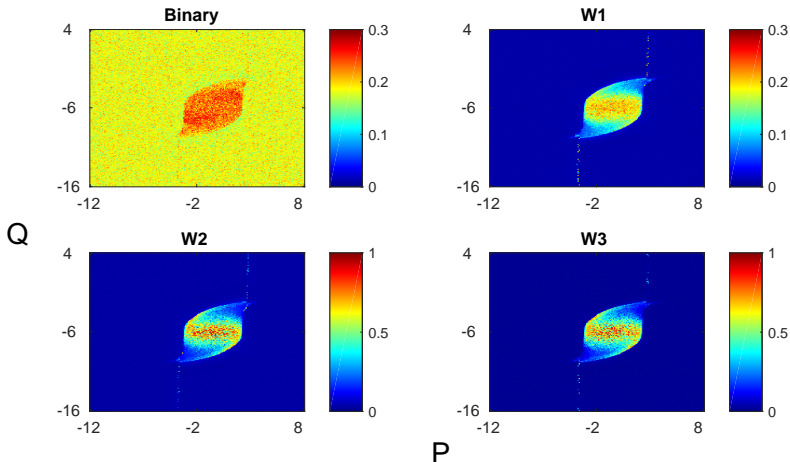
# Human Brain



We have repeated the above analysis on a healthy human brain obtained from the Human Connectome Project:

- ⊙  $N = 78$ ,  $m =$  (thresholded to retain  $\approx 35\%$  of connections)
- ⊙ considered the same 4 cases as before (1 binary, 3 weighted)

# Extension to Weighted Multiplexes: Human Brain



© Structure-Function clustering on the human brain (unnormalised)

# Future work

- ⦿ Weighted structure/function (*i.e.* no topology)
  
- ⦿ How to normalise the structural network
  
- ⦿ Weighted null models
  
- ⦿ MEG/EEG data (89 healthy patients currently)
  - 2-layer (structure-function – both weighted)
  - 5-layer multiplex (different frequency bands)
  - 5-layer temporal multiplex
  - structure-function temporal multiplex
  - healthy Vs diseased study

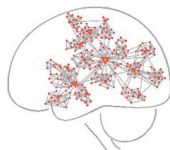


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# The Brain as a Spatial Network

- ⦿ Spatial aspect of brain networks important for a number of reasons:
  - Brain regions that are spatially close have a larger probability of being connected than remote regions
  - **wiring costs are distant dependent**

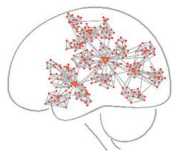


- ⦿ A number of neurological conditions are accompanied by alterations in both gross anatomy and structural connectivity

Relation between surface morphology and brain connectivity unclear

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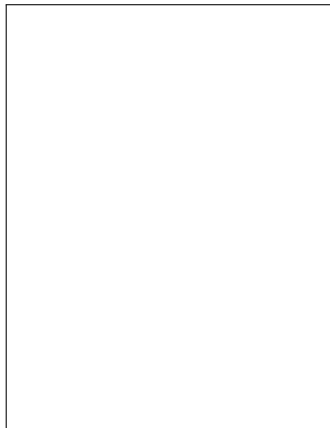


- ⦿ A number of neurological conditions are accompanied by alterations in both gross anatomy and structural connectivity

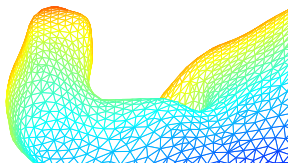
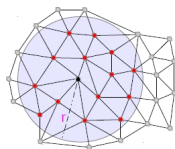
**Relation between surface morphology and brain connectivity unclear**

# The Brain as a Spatial Network - Motivation

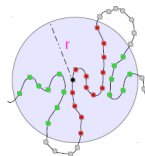
- ⦿ To date white matter connectivity studies dominate
- ⦿ Recent evidence suggests **grey** + **white** matter deficiencies are important
- ⦿ It has been hypothesised **grey matter connectivity** can be inferred via **cortical folding**



# Neural Network Structure - Setup

(a)  $\Delta$ tion

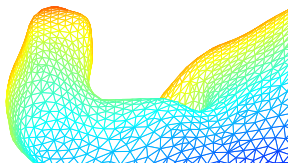
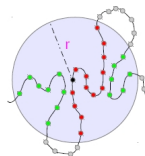
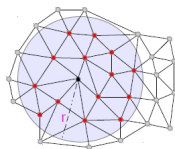
(b) Connectivity Rules



## Network construction:

- Construct **minimally connected network**,  $\mathcal{G}_0$ , via a triangulation
- Additional links added between vertex pairs,  $v_i$  and  $v_j$ , if they are sufficiently close as measured by
  - (a) **Euclidean distance**, i.e.  $\|v_i - v_j\|_2 < r$ ; and
  - (b) **path-length**,  $d(v_i, v_j)$ , measured on  $\mathcal{G}_0$

# Neural Network Structure - Setup

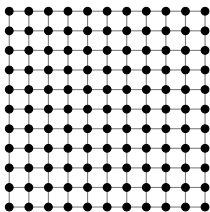
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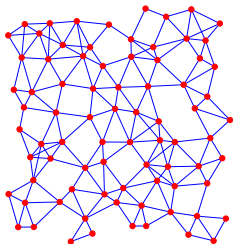
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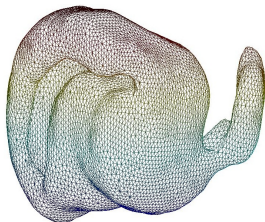
# Neural network structure - Setup



(a) Lattice graph



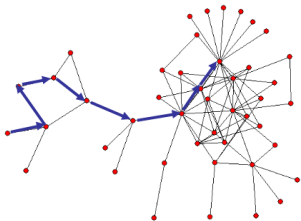
(b) Random network



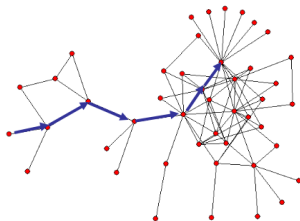
(c) Rat cortex

- ⊙ Use a simple **cellular automata model** to compare spreading dynamics on a **lattice**, **random graph** and **rat brain** ( $N \approx 9600$ )
- ⊙ Activity spreads according to the following simple rules:
  - nodes are in one of two states: active ( $x_i = 1$ ) or inactive ( $x_i = 0$ );
  - an inactive node becomes active if it is connected to at least  $m$  active nodes (active nodes remain active)

# Neural Network Structure - Statistics



Path



Shortest Path

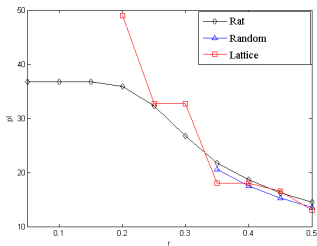
The **average, or characteristic, path-length** is given by

$$\langle l \rangle = \frac{1}{n(n-1)} \sum_{i,j} a_{ij},$$

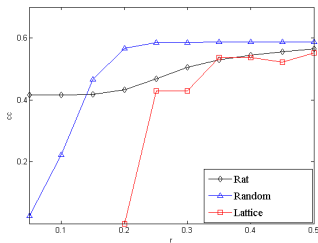
where the matrix  $A$  is the network adjacency matrix (i.e.  $a_{ij} = 1$  if node  $i \sim j$ ).



# Neural Network Structure - Results



(a) Path-length



(b) Clustering coefficient

WS clustering for the geometric random graph approaches theoretical value:

$$1 - \frac{1}{\Gamma\left(\frac{3}{2}\right)\sqrt{\pi}} \left(\frac{3}{4}\right)^{\frac{3}{2}} \approx 0.58650$$

## Neural network structure - Results



- ⦿ Example spreading behaviour in the 3 different architectures
- ⦿ Initial conditions comprised a small region of activation (1% of nodes) surrounding a randomly chosen node
- ⦿  $m = 2, r = 0.35$  in all the above

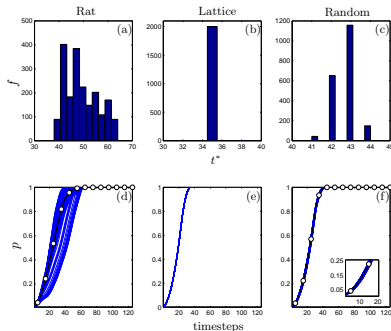
# Neural Network Structure - Results

Quantify via  $t^*$ : time to full activation

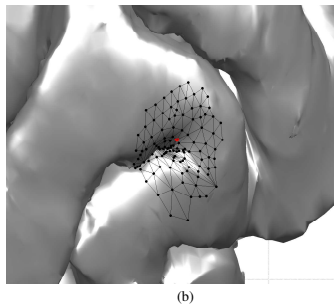
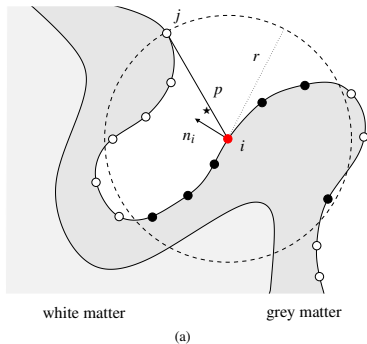
Significant difference in:

Average activation time

Strong dependence on initial state

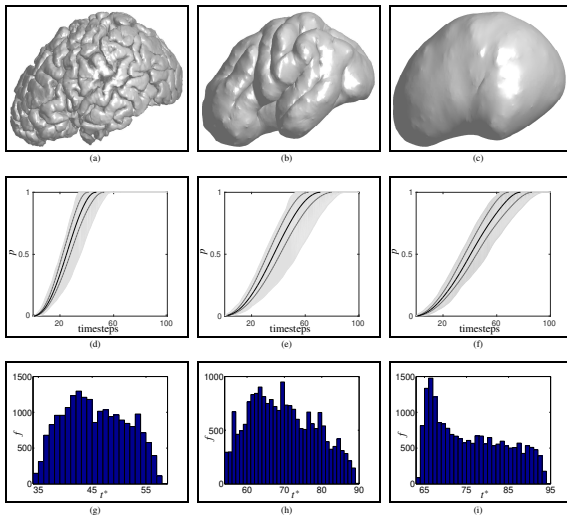


## Extensions: the human brain

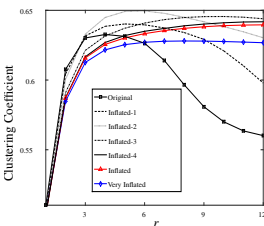


- ⊙ The human brain is highly convoluted.
- ⊙ We consider a simple model of grey matter connectivity that allows for short-cuts due to cortical folding. ( $N \approx 150,000$ )
- ⊙ Again, we deploy a simple cellular automata model of neural activity

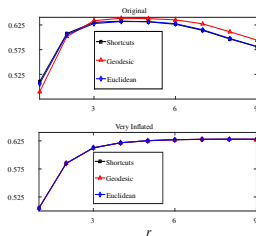
# Extensions: the human brain



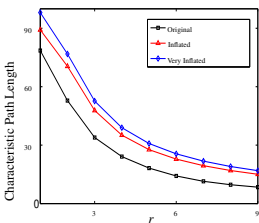
# Extensions: human brain



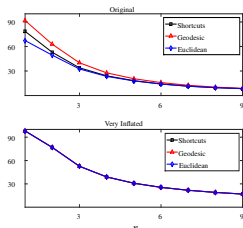
(a)



(b)



(c)



(d)

Clustering was maximised at  $r = 4\text{mm}$

Experimentally observed grey matter connections typically 4-5mm

Grey matter connectivity maximises information processing abilities

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# Connecting it altogether

## ■ Multiplex brain networks:

- Proposed duplex model of structure-function networks
- Multiplex measures display emergent features not present in single layer representation
- Interesting behaviour found close to criticality and beyond...
- Extensions to weighted networks and clinical data next

## ■ Spatial network properties:

- Combining different forms of neuroimaging data important
- By not including spatial information we risk over-simplifying the resulting network models.



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## Acknowledgements

# COLLABORATORS & THANK YOU!



PhD students: Michael Forrester (UoN)