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ABSTRACT

Delay Differential Analysis (DDA) is a nonlinear method for analyzing time series based on principles from nonlinear dynamical systems. DDA is extended here to incorporate network aspects to improve the dynamical characterization of complex systems. To demonstrate its effectiveness, DDA with network capabilities was first applied to the well-known Rössler system under different parameter regimes and noise conditions. Network-motif DDA, based on cortical regions, was then applied to invasive intracranial electroencephalographic data from drug-resistant epilepsy patients undergoing presurgical monitoring. The directional network motifs between brain areas that emerge from this analysis change dramatically before, during, and after seizures. Neural systems provide a rich source of complex data, arising from varying internal states generated by network interactions.

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Epilepsy is a neural network disorder that affects over 50 million people worldwide. Although some patients benefit from current medical treatments, many still have seizures that are refractory. Despite advances made in the diagnosis and treatment of epilepsy, the proportion of patients who are free of seizures following treatment has not changed. Epilepsy manifests in a wide range of symptoms and conditions, with influence that often extends far beyond the regions of seizure onset. Recent methods aimed at uncovering the network dynamics of brain activity allow seizures to be investigated in ever greater detail. Here, we use network-motif delay differential analysis (NM-DDA), a new flavor of delay differential analysis, to explore and better

understand how seizures originate, the pathways through which they propagate, and how they eventually terminate.

I. INTRODUCTION

Complex systems often display emergent properties and are challenging to investigate. When the whole is greater than the sum of its parts, reductionist descriptions are not enough to understand, predict, or control its behavior. Examples of such systems are abundant in physics, climate studies, economics, and biology.^{1,2} Thus, developing frameworks to investigate complex networks and uncover common principles between seemingly very different

systems or domains is an active and promising research direction. Critical elements of such a framework include nonlinear dynamics, statistical physics, and network theory.³

The activity of the brain is a preeminent example of such a complex system and is challenging for the study of networks. Complex network dynamics underlie cognition and consciousness,⁴ and disruptions of these networks on different spatiotemporal scales lead to neurological conditions that are characterized by abnormal synchronization and coupling between neuronal populations.⁵ The most common examples of these include Alzheimer's disease,⁶ schizophrenia,⁷ autism spectrum disorder,⁸ Parkinson's disease,⁹ and epilepsy.¹⁰ Among these conditions, epilepsy is a network disorder^{11,12} with special interest for network theory due to its inherently dynamical nature. Abnormal synchronization and network dynamics are increasingly recurring themes in the theories and models of epilepsy¹³ and may be responsible for the pharmacological resistance in 20%–30% of cases, which has not dropped in decades despite the development of new treatments.¹⁴

Changes in the functional or effective connectivity are involved in the initiation,^{15,16} spreading,¹⁷ and termination of seizures.^{11,18} These changes may support clinical decisions in cases of intractable focal epilepsy by providing a better assessment of the putative epileptogenic zones that are candidates for surgical resection.¹⁹

Epileptogenic or seizure onset zones^{12,20} are at the tip of epileptogenic networks involving interactions with other critical nodes that generate and maintain seizures. This has implications for the forecasting,^{21–23} control, and suppression of seizures,^{24,25} in addition to other targeted (mainly surgical) interventions.^{19,26} In all of these cases, neural activity is supported by network dynamics,²⁷ and interactions occur between neural populations at different spatiotemporal scales.^{28,29} Understanding the relevant neural dynamics, which are often nonlinear, is key to providing useful insights into ameliorating seizure treatment.

Delay differential analysis (DDA)^{30–33} is a classification tool that has been used extensively for analyzing neural data, including invasive intracranial electroencephalographic (iEEG) recordings during epileptic seizures. It has several variations that capture different aspects of interacting dynamics in nonlinear systems. However, what has been lacking so far is a focus on the network aspects underlying dynamics. In this paper, we aim to integrate DDA with network constraints to better characterize complex systems. We analyzed data from two nonlinear systems: (i) the well-known model Rössler system with different parameters and noise conditions and (ii) invasive intracranial electroencephalographic (iEEG) recordings from epilepsy patients undergoing presurgical monitoring.

This paper is organized as follows: Sec. II describes DDA and its different flavors or versions; Sec. III introduces the proposed addition to the DDA framework and demonstrates its use in simulated data from coupled Rössler systems; Sec. IV contains results of the proposed approach with real invasive iEEG data from two epilepsy patients before, during, and after seizures. Discussion of results and conclusions are given in Sec. V.

II. THE FLAVORS OF DDA

DDA is a detection/classification framework that combines differential embeddings with linear and nonlinear nonuniform

functional delay embeddings^{34–36} to relate the current derivatives of a system to the current and past values of the system variables.^{31,37,38}

More traditional analyses that are often based on spectral features have hundreds of features per data segment and approaches based on artificial neural networks increase even further the feature space. Therefore, such techniques rely on dimensionality reduction techniques to achieve a viable number of features. DDA, on the other hand, achieves a reduced feature space by mapping the data on a “natural” nonlinear basis (inspired by Max Planck's “natural units”³⁹) that is selected according to the classification problem. Therefore, DDA is efficient at embedding the meaningful dynamics of the data in a low-dimensional DDA model of only three terms. This has several advantages: it is noise-insensitive, less prone to overfitting, and computationally fast and, therefore, making it a useful tool for analyzing real world iEEG data.^{30–32,40–43}

DDA has four flavors:

1. Single-Trial/Channel DDA (ST-DDA)⁴² is the classical variant developed for analyzing single time series.
2. Cross-Trial/Channel DDA (CT-DDA)⁴⁴ determines the overall dynamics of multiple time series simultaneously.
3. Dynamical Ergodicity DDA (DE-DDA)³⁰ is a combination of ST-DDA and CT-DDA to assess dynamical ergodicity or similarity from data.
4. Cross-Dynamical DDA (CD-DDA)³¹ measures causality between two time series.

We introduce here Network-Motif DDA (NM-DDA) for network analysis, which uses a combination of all four DDA flavors above. In Sec. III, we introduce this analysis framework on simulated data of coupled Rössler systems; but first, we want to remind the reader of the four flavors of DDA in detail.

A. ST-DDA

Single-trial/channel DDA is used for analyzing a single time series. To do that, we first have to select the DDA model that best fits the overall dynamics of the data.

The general nonlinear DDA model with two time delays and three terms is

$$\begin{aligned}\dot{u}(t) &= \sum_{i=1}^3 a_i u(t - \tau_1)^{m_i} u(t - \tau_2)^{n_i}, \\ \dot{u} &= \mathcal{F}_u + \rho_u,\end{aligned}\quad (1)$$

where $u(t)$ is a time series and ρ_u is the fitting error and noise term. The nonlinearity is specified by $m_i, n_i, \tau_{1,2} \in \mathbb{N}_0$ and a degree $m_j + n_j \leq 4$. The noise and residuals are obtained through data analysis: First, the upper line in Eq. (1) with $m_1 + n_1 \geq 1$ is solved by excluding a constant term to estimate the three coefficients $a_{1,2,3}$ using singular value decomposition (SVD).⁴⁵ Then, the noise term ρ_u in the second line in Eq. (1) is estimated as the least square fitting error $\rho_u = \sqrt{\sum (\dot{u} - \mathcal{F}_u)^2}$. For stationary data and a DDA model with an infinite number of parameters, e.g., a Volterra series, the constant term would be the noise term. For a sparse model of only three terms, as used in DDA, the constant term includes the noise as

well as the fitting error of the model. The derivative on the left side is computed using a center derivative algorithm.^{46,47}

The model form of Eq. (1) has to be chosen to fit the overall nonlinear orchestration of the data. For the two data sets in this paper, the simulated data from coupled Rössler systems and real iEEG data from epilepsy patients, the models were chosen by minimizing the error ρ . For the simulated uncoupled Rössler data we did an exhaustive search over all three term models with two delays up to a cubic order of nonlinearity and all delays between 6 and 60 δt , where δt is the time step for numerical integration. For the iEEG data from epilepsy patients, we used a genetic algorithm as explained in Ref. 42 to find the best model form and delays simultaneously. Data (recorded with a 500 Hz sampling rate) from 13 patients were used for this search. They consisted of a million randomly selected two second data segments around the 155 seizures (half an hour before to half an hour after seizure onset as marked by neurologists) from 730 iEEG channels. Interestingly, most of the models chosen consisted of two linear and one nonlinear term. Two of those models

had a mean high error before and a low error after seizure onset. These models are

$$\begin{aligned} \dot{u} &= a_1 u_1 + a_2 u_2 + a_3 u_1^2, \\ \dot{u} &= a_1 u_1 + a_2 u_2 + a_3 u_1^4, \end{aligned} \tag{2}$$

where we abbreviated $u(t - \tau_*) = u_*$ to have a more compact notation and be consistent with previous publications. We use here the second model because we want to use only one and it proved slightly better in the past. The genetic algorithm selected 8 delay pairs and all of those were used in Ref. 42. We chose here one of the delay pairs that proved to be useful for the analysis of epilepsy iEEG data. Here, the delays $\tau_1 = 7 \delta t$ and $\tau_2 = 10 \delta t$ are employed, where δt is the sampling time corresponding to a sampling rate of $f_s = 500$ Hz.

To better explain how ST-DDA extends to the other DDA flavors, we apply the DDA iEEG model to a time series $u(t)$ of length L and rewrite it as a matrix equation in the following way:

$$\begin{aligned} \dot{u} &= a_1 u_1 + a_2 u_2 + a_3 u_1^4, \\ \begin{pmatrix} \dot{u}(t+1) \\ \dot{u}(t+2) \\ \dot{u}(t+3) \\ \vdots \\ \dot{u}(t+L) \end{pmatrix} &= \begin{pmatrix} u(t+1-\tau_1) & u(t+1-\tau_2) & u(t+1-\tau_1)^4 \\ u(t+2-\tau_1) & u(t+2-\tau_2) & u(t+2-\tau_1)^4 \\ u(t+3-\tau_1) & u(t+3-\tau_2) & u(t+3-\tau_1)^4 \\ \vdots & \vdots & \vdots \\ u(t+L-\tau_1) & u(t+L-\tau_2) & u(t+L-\tau_1)^4 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}, \tag{3} \\ \dot{\mathbf{u}} &= \mathbf{M}_u \mathbf{A}. \end{aligned}$$

Note that \mathbf{M}_u is an $(L \times 3)$ matrix. L is the number of data points for each window for the estimation of the three free parameters $a_{1,2,3}$. It needs to be of sufficient length to capture the embedded dynamics of the time series while remaining concise enough to detect changes in those dynamics, making it inherently dependent on the data. Its choice also depends on the timescale of the dynamics of interest. For the Rössler data, we use 2000 data points for an integration step size of $\delta t = 0.025$, and for the epilepsy data, we use a quarter of a second, which gives 125 data points for a sampling rate of 500 Hz.

B. CT-DDA

Multiple time series can be analyzed with CT-DDA. For two time series, $u_1(t)$ and $u_2(t)$, the features can be either computed for each time series separately, resulting in $(\mathbf{A}, \rho_a)_1$ and $(\mathbf{A}, \rho_a)_2$, or in a combined way by solving the equation

$$\begin{pmatrix} \dot{\mathbf{u}}_1 \\ \dot{\mathbf{u}}_2 \end{pmatrix} = \begin{pmatrix} \mathbf{M}_{u_1} \\ \mathbf{M}_{u_2} \end{pmatrix} \mathbf{B} \tag{4}$$

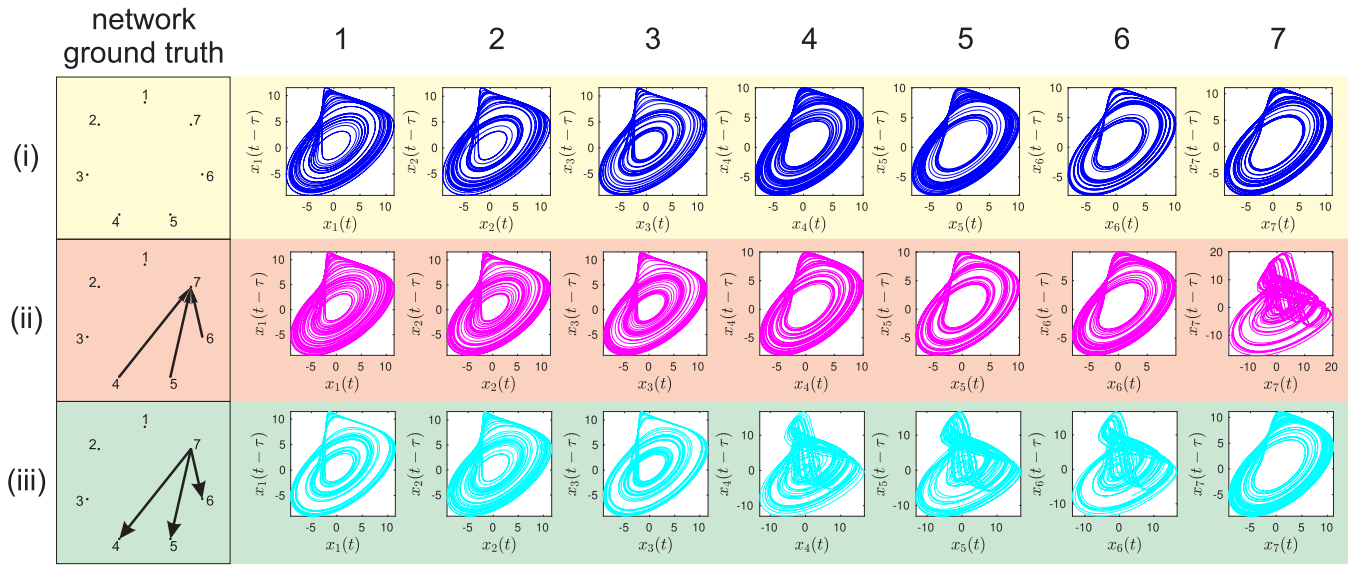
for the features $\mathbf{B} = (b_1, b_2, b_3)$. In (4), the vector $\begin{pmatrix} \dot{\mathbf{u}}_1 \\ \dot{\mathbf{u}}_2 \end{pmatrix}$ has $2L$ elements since the two time series $u_1(t)$ and $u_2(t)$ are each of length L .

$\begin{pmatrix} \mathbf{M}_{u_1} \\ \mathbf{M}_{u_2} \end{pmatrix}$ is a $(2L \times 3)$ matrix and \mathbf{M}_{u_1} and \mathbf{M}_{u_2} each have the same form as \mathbf{M}_u in Eq. (3). Therefore, $\mathbf{B} = (b_1, b_2, b_3)$ is a vector with three elements. This can be extended to any number of time series. Note that for ST-DDA, there are as many feature sets (\mathbf{A}, ρ_a) as there are time series, while for CT-DDA, there is only one combined feature vector (\mathbf{B}, ρ_b) .

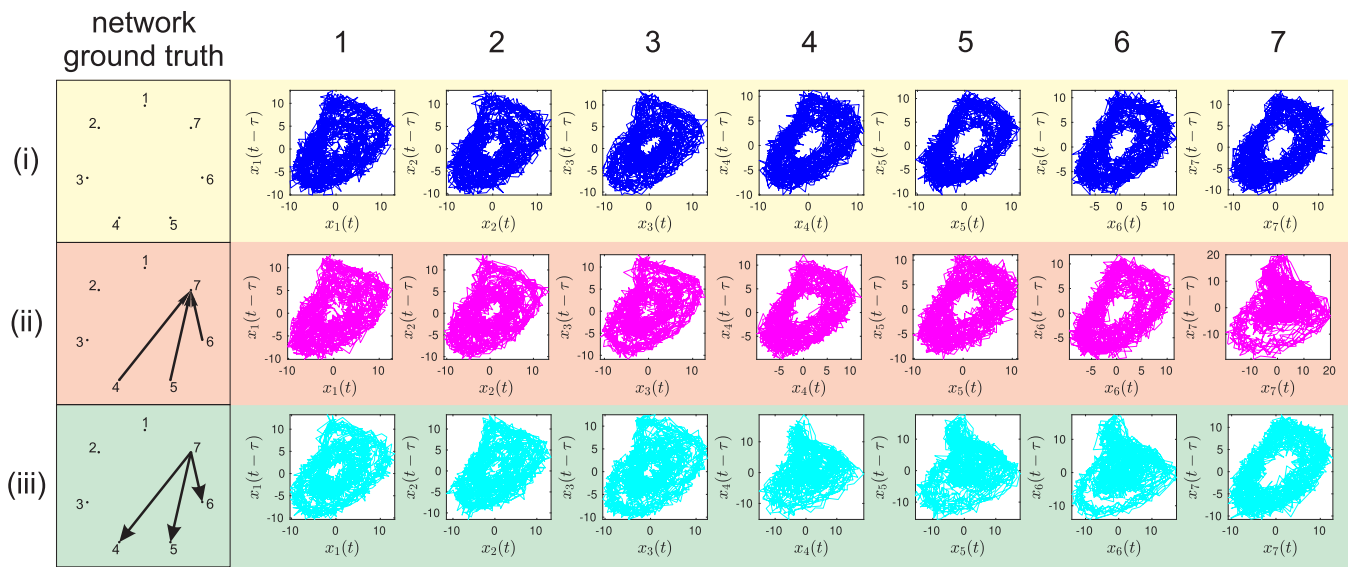
CT-DDA only makes sense if the dynamics in the two time series $u_1(t)$ and $u_2(t)$ are similar and, therefore, can be used to test for dynamical similarity. This motivates dynamical ergodicity.

TABLE I. Parameters of the seven Rössler systems.

#	a_n	b_n	c_n
1	0.21	0.215 05	4.5
2	0.21	0.202 01	4.5
3	0.21	0.204 11	4.5
4	0.20	0.405 03	4.5
5	0.20	0.399 05	4.5
6	0.20	0.410 00	4.5
7	0.18	0.500 00	6.8



(a) No noise



(b) Added white noise with SNR=15 dB

FIG. 1. Comparisons of the embeddings of the seven Rössler systems in Eq. (12) with (a) no noise added and with (b) added white noise. For each graph, one data window (2000 data points) with $\tau = 10 \delta t$ of the x_n components is shown. The rows correspond to the three cases: (i) seven uncoupled systems, (ii) systems $\#(4, 5, 6) \rightarrow \#7$ with $\epsilon = 0.15$, and (iii) $\#7 \rightarrow \#(4, 5, 6)$ with $\epsilon = 0.15$. In the boxes on the left, the network motifs for these three cases are shown. The numbers in the network motifs correspond to the seven systems. (a) No noise, (b) added white noise with SNR = 15 dB.

C. DE-DDA

Consider two time series $u_1(t)$ and $u_2(t)$ and the two corresponding ST-DDA feature vectors $(\mathbf{A}, \rho_a)_1$ and $(\mathbf{A}, \rho_a)_2$. From CT-DDA, there is one combined feature vector (\mathbf{B}, ρ_b) . The mean of the two ST-DDA errors, $\bar{\rho}_a$, and the CT-DDA error ρ_b should

be similar if the analyzed time series have similar dynamics and the quotient should be close to one. *Dynamical ergodicity* as used in DE-DDA is defined as

$$\mathcal{E} = \left| \frac{\bar{\rho}_a}{\rho_b} - 1 \right|. \tag{5}$$

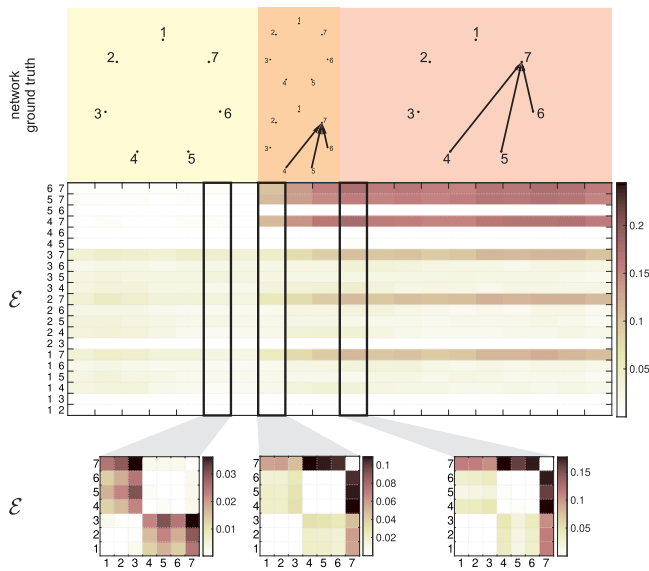


FIG. 2. Transitional DDA time windows. The top panels show the network motifs on the left and right. In between, there is a transitional time of 2000 data points (window length), where the analysis shifts from the left to the right motif. In the middle panel, the temporal evolution of the stratified dynamical ergodicity matrices is shown. The lower panel shows the mean of three ergodicity matrices over 2000 data points before, during, and after the transition. After and during the transition, the three different types of dynamics are more obviously indicated by much higher values of \mathcal{E} than for the uncoupled network. Lower values of the dynamical ergodicity \mathcal{E} correspond to higher dynamical similarity.

D. CD-DDA

For CD-DDA, we consider two dynamical systems X and Y resulting in the time series $u(t)$ and $v(t)$. The first step is to compute a set of features $\mathbf{C} = (c_1, c_2, c_3)$ with

$$\dot{\mathbf{u}} = \mathbf{M}_u \mathbf{C} + \rho_u, \tag{6}$$

where $\dot{\mathbf{u}}$ is a vector of length L and the delay matrix \mathbf{M}_u is a $(L \times 3)$ matrix. To check if there is a causal connection from Y to X , we add the delay matrix from the other time series, \mathbf{M}_v , to the equation

$$\dot{\mathbf{u}} = (\mathbf{M}_u \mathbf{M}_v) \mathbf{E} + \rho_{uv}. \tag{7}$$

$(\mathbf{M}_u \mathbf{M}_v)$ now is a $(L \times 6)$ matrix resulting in $\mathbf{E} = (e_1, e_2, \dots, e_6)$ with six elements. If there is a causal connection from Y to X , then the last three elements of \mathbf{E} will make the model better and the error ρ_{uv} should decrease. If there is no causal connection from Y to X , then the last three elements of \mathbf{E} will be irrelevant and the error ρ_{uv} should not change. The difference

$$\mathcal{C}_{uv} = |\rho_u - \rho_{uv}| \tag{8}$$

can, therefore, be used to quantify causality from Y to X . A causal connection from X to Y can be tested in the same way, starting with

$$\dot{\mathbf{v}} = \mathbf{M}_v \mathbf{D} + \rho_v, \tag{9}$$

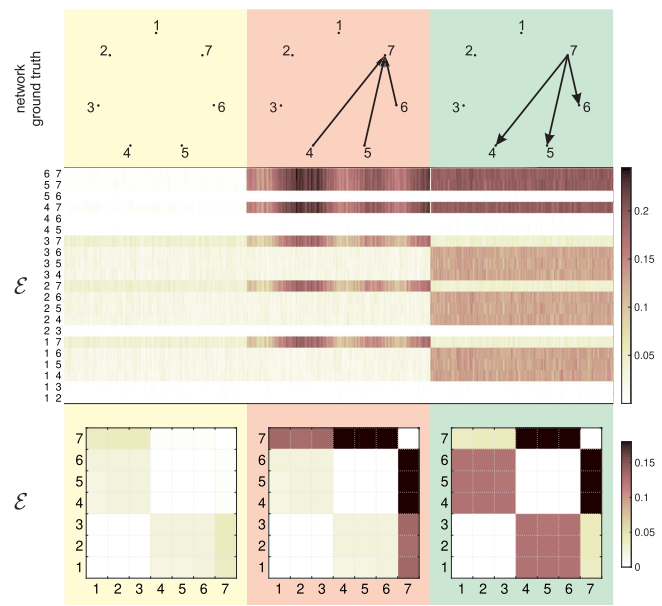


FIG. 3. Transitional DDA time windows for the whole time series. Network motifs (top panel), dynamical ergodicity as a function over time (middle panel), and dynamical ergodicity matrices (bottom panel) for the seven time series of the x-components of the Rössler systems. This figure shows the same properties as Fig. 2 on a bigger time scale.

where $\dot{\mathbf{v}}$ is a vector of length L and \mathbf{M}_v is a $(L \times 3)$ matrix. Once again, the second delayed matrix \mathbf{M}_u can be added to the equation,

$$\dot{\mathbf{v}} = (\mathbf{M}_u \mathbf{M}_v) \mathbf{F} + \rho_{vu}. \tag{10}$$

$(\mathbf{M}_u \mathbf{M}_v)$ is the same combined $(L \times 6)$ delay matrix as in Eq. (7) resulting in \mathbf{F} with six elements. Whether the first three terms of \mathbf{F} are relevant or not tells us whether there is a causal connection and

$$\mathcal{C}_{vu} = |\rho_v - \rho_{vu}| \tag{11}$$

is used to quantify causality from X to Y .

However, this and all other causality measures assume that the two dynamical systems are not entirely similar or synchronized to each other. Adding dynamical ergodicity and looking at $\mathcal{E} * \mathcal{C}$ adjacency matrices eliminates spurious incorrect connections that result from non-independent systems.

III. NETWORK ANALYSIS ON SIMULATED DATA OF THE RÖSSLER SYSTEM

To first test the framework, we use simulated data of the Rössler system.⁴⁸ This system is a three-dimensional system of ordinary differential equations (ODEs) with one nonlinearity that was introduced by Rössler as a simplification of the Lorenz system.⁴⁹ One reason it serves as a benchmark system is that, despite its relative simplicity, it can generate a wide variety of dynamical behaviors, including chaos. We couple Rössler systems using diffusive coupling as introduced in Paluš and Vejmelka⁵⁰ and consider here seven

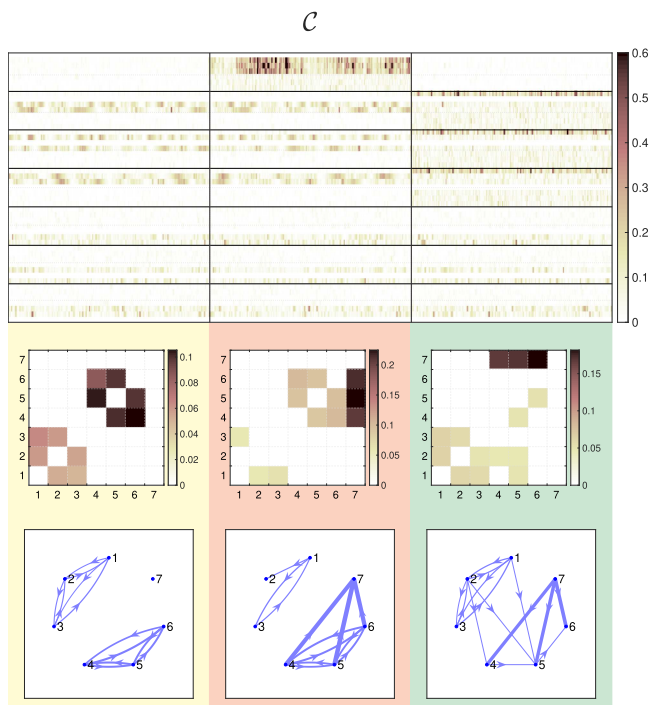


FIG. 4. Causality C for three different networks. The top panel shows the stratified adjacency matrices C for the three cases: (i) seven unconnected systems (12), (ii) # (4, 5, 6) \rightarrow #7, and (iii) #7 \rightarrow # (4, 5, 6). The middle panel shows the mean adjacency matrices for each case and the bottom panel shows the resulting network motifs, where the lower quarter of values was disregarded. The linewidths indicate the connection strengths. This figure clearly points out that C alone causes spurious connections and needs improvement.

(coupled) Rössler systems,

$$\begin{aligned} \dot{x}_n &= -y_n - z_n + \sum_j \epsilon(x_n - x_j), \\ \dot{y}_n &= x_n + a_n y_n, \\ \dot{z}_n &= b_n + c_n z_n + x_n z_n, \end{aligned} \tag{12}$$

with $n = 1, 2, \dots, 7$ and x_j is the x -component of another system. The values for a_n , b_n , and c_n are listed in Table I. ϵ is either 0 or 0.15 depending on which systems are coupled. The seven Rössler systems were integrated with a step size of 0.05 and down-sampled by a factor of two. We ran this experiment in three segments: (i) seven uncoupled systems, (ii) systems # (4, 5, 6) \rightarrow #7 with $\epsilon = 0.15$, and (iii) #7 \rightarrow # (4, 5, 6) with $\epsilon = 0.15$ (see Fig. 1). This experiment was first run without noise and then repeated for added white noise with a signal to noise ratio (SNR) of 15 dB. Figure 1 shows the embeddings of one data window of 2000 data points for each of the seven x_n time series from Eq. (12) for no noise and added white noise of SNR = 15 dB. For the remainder of this section, the three different cases will have the same backgrounds in the figures.

For the DDA part, we chose a window length of 2000 data points and a window shift of 500 data points. We used the same

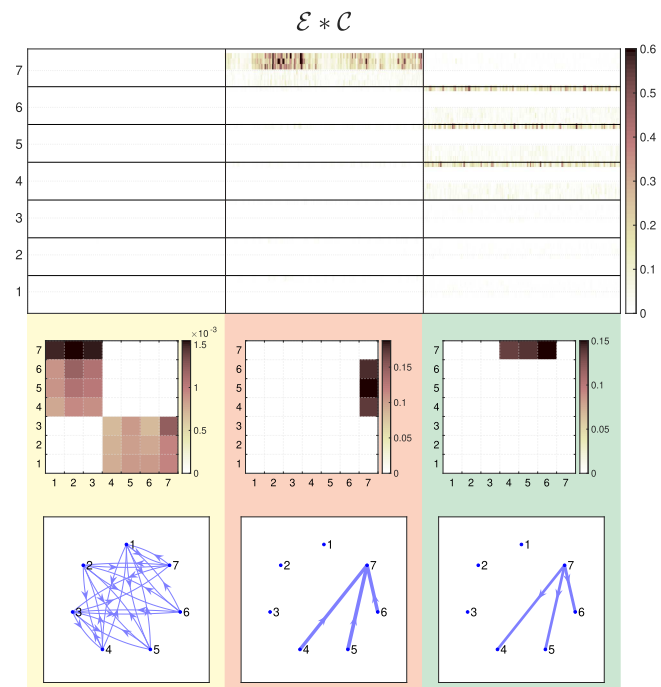


FIG. 5. $\mathcal{E} * C$ for three different networks. The top panel shows the stratified adjacency matrices $\mathcal{E} * C$ for the three cases. The middle panel shows the mean adjacency matrices for each case and the bottom panel shows the resulting network motifs where the lower quarter of values was disregarded. The linewidths indicate the connection strengths. This figure is a clear improvement over Fig. 4 for the coupled systems. In those two cases on the right, only correct connections are captured. The very left part for the unconnected network still shows spurious connections but with much lower values. Further improvement is needed.

model and delays as in³¹

$$\dot{u} = a_1 u_1 + a_2 u_2 + a_3 u_1^3, \tag{13}$$

with $u_j = u(t - \tau_j)$, $\tau_1 = 32 \delta t$, $\tau_2 = 9 \delta t$, and $\delta t = 0.025$. We computed DE-DDA (\mathcal{E}) as explained in Ref. 30 for all pairwise combinations of the seven x_n components of the seven Rössler systems in Eq. (12). The lower the value of \mathcal{E} , the more dynamically similar the data are. The middle panel in Fig. 2 shows them as a function of time for a few data windows. The bottom plots show the resulting dynamical ergodicity matrices for three time windows. These three time windows were chosen before the network switch-on, for a data window with data from before and after switch-on, and a data window after network switch-on. The corresponding networks are shown in the top panel. Figure 3 shows the same for the whole time series and 500 data windows for each case. Lighter colors represent a lower \mathcal{E} value and higher dynamical similarity. As can be seen in Fig. 3 for the unconnected case, systems # (1,2,3), # (4,5,6), and #7 are clearly similar. For case (ii), where # (4, 5, 6) \rightarrow #7 system #7 is clearly different, while all other systems are similar to each other, forming two groups, namely, # (1,2,3) and # (4,5,6). For case (iii), where #7 \rightarrow # (4, 5, 6) systems # (1,2,3) are most different to all other systems and # (4,5,6) can still be distinguished from #7.

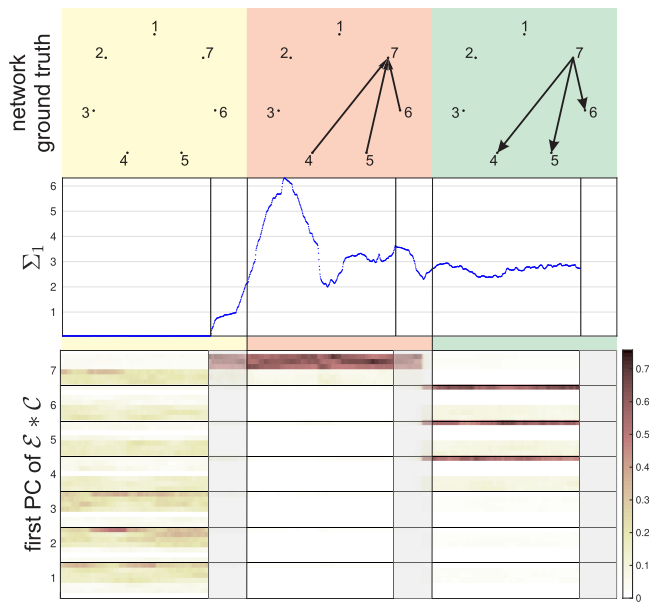


FIG. 6. First singular value Σ (middle panel) and first principal component (bottom panel) of the $\mathcal{E} * \mathcal{C}$ adjacency matrices in Fig. 5. The gray boxes indicate transitional windows between the cases. The top panel shows the ground truth network motifs. This figure is a clear improvement over Fig. 5, where spurious connections have small singular values.

To recover the network structure we first computed the causality measure \mathcal{C} using CD-DDA. The results are shown in Fig. 4. The upper panel shows causality from the seven systems to all other systems as a function of time. Each vertical line represents an adjacency matrix. The mean of all adjacency matrices for each of the three cases is shown in the middle panels. These can also be plotted as network graphs in the bottom panel. To display the network graphs we disregard the lower 25% of the values in the adjacency matrices. For case (i), we get incorrect connections between the groups of systems that are similar. For the cases (ii) and (iii), the right connections are bigger than additional incorrect connections. All incorrect connections result from dynamical similarity. In such cases, causality is not meaningful. As explained in Ref. 30, we, therefore, multiply \mathcal{C} with \mathcal{E} and show the results in Fig. 5. Now, all the incorrect connections disappeared and we recovered the correct networks for all three cases. For the unconnected network in case (i), all values are very small and much smaller than for the other two cases.

In the next step, we did principal component analysis (PCA)⁴⁵ and computed the first principal component and first singular value from $100\mathcal{E} * \mathcal{C}$ adjacency matrices with sliding windows over time. This analysis makes more sense for real data where we have changes of network connections over time that might, e.g., lead to epileptic seizures. From Fig. 6, we can see that the first singular value in case (i), the unconnected systems, is close to zero, while it is bigger for connected systems. Other SVs could also be used for characterizing the dynamics, but for the sake of simplicity and demonstrating the method, we only used one. For the simple dynamics of the simulated

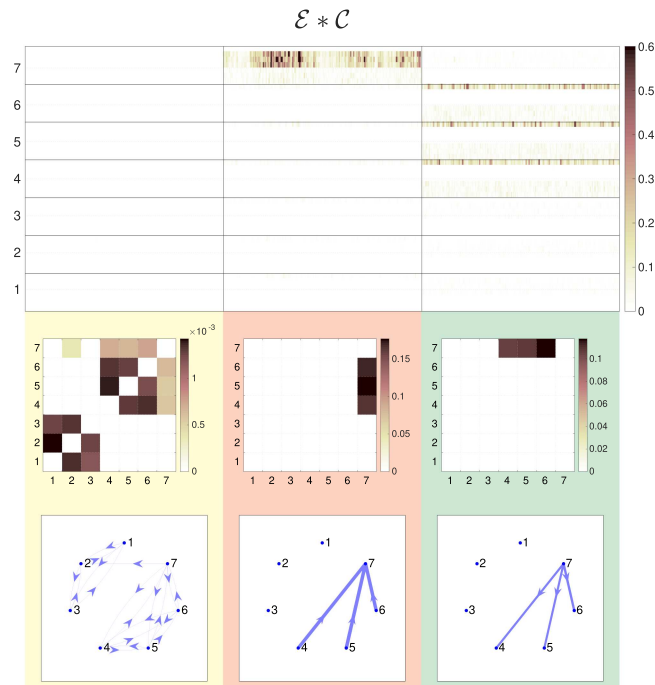


FIG. 7. $\mathcal{E} * \mathcal{C}$ for three different networks with noise. The top panel shows the stratified adjacency matrices $\mathcal{E} * \mathcal{C}$ for the three cases. The middle panel shows the mean adjacency matrices for each case and the bottom panel shows the resulting network motifs where the lower quarter of values was disregarded. The linewidths indicate the connection strengths. White noise of 15 dB was added to the data. This figure should be compared to Fig. 5 where the noise-free case is shown.

Rössler data, adding additional SVs was not necessary to improve the method. In the case of the epilepsy data, we need to look at more patients, which is planned for a more medical oriented audience, to investigate the importance of the other SVs.

To check how the analysis reacts to noise, we added white noise of SNR = 15 dB to the data and repeated all previous steps. Figures 7 and 8 show the reconstructed networks. Again, the connections in cases (ii) and (iii) were identified correctly. For case (i), the values of the connections are very small and the first singular value is close to zero.

To summarize our findings on simulated data, causality \mathcal{C} alone often shows incorrect connections because the systems are very similar (see also Ref. 31 for more examples and comparison to other methods such as Granger causality, transfer entropy, and convergent cross mapping). Adding dynamical ergodicity and looking at $\mathcal{E} * \mathcal{C}$ adjacency matrices eliminates those incorrect connections but for unconnected systems weak connections between the nodes of similar dynamics appear. Adding PCA analysis eliminates those.

We will apply this framework in Sec. IV to iEEG data from epilepsy patients to identify network motifs related to epileptic seizures.

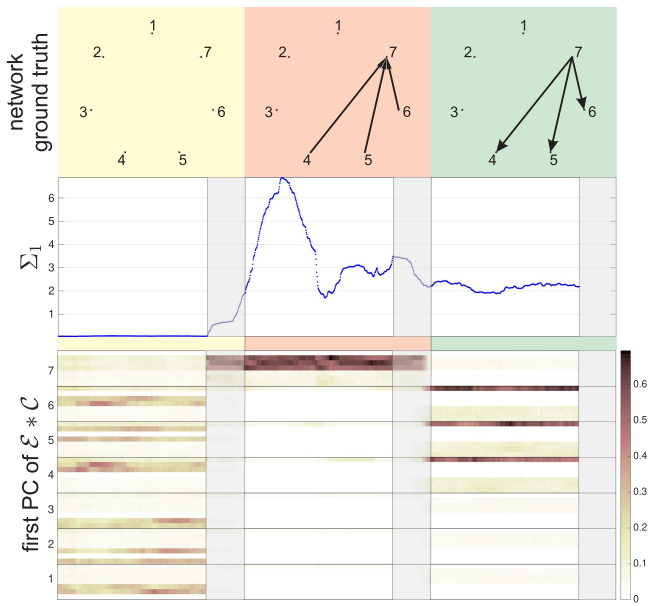


FIG. 8. First singular value Σ_1 (middle panel) and first principal component (bottom panel) of the $\mathcal{E} * \mathcal{C}$ adjacency matrices in Fig. 7. White noise of 15 dB was added to the data. The gray boxes indicate transitional windows between the cases. The top panel shows the ground truth network motifs. This figure should be compared to Fig. 6 where the noise-free case is shown.

IV. EPILEPSY DATA

In Ref. 42, a genetic algorithm was used to select the model with minimum error from 1 s data segments for 1 h periods centered on the seizure onset times. Around 1×10^6 such data segments (155 seizures and 730 iEEG channels from 13 patients) were analyzed in this way. The patient demographics and characteristics are described in Ref. 42. All data were obtained with informed patient

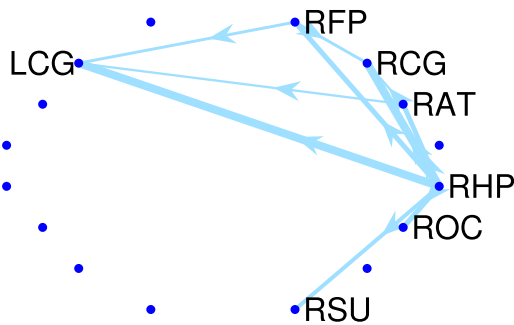


FIG. 9. Example of a network motif. Thickness of the lines indicates strength of coupling between brain regions. Each hemisphere was divided into eight cortical and subcortical areas indicated by dots. Since in most cases not all of the 16 regions are covered by implanted electrodes, dots without labels represent regions without electrodes.

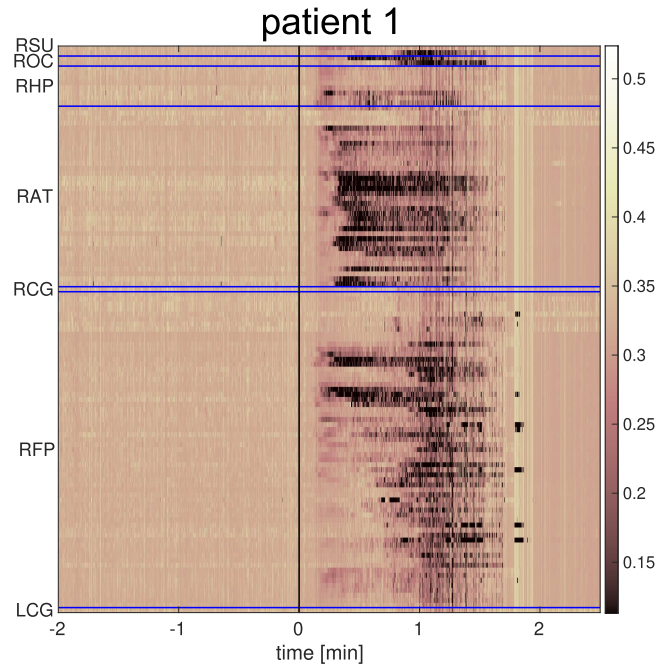


FIG. 10. Coefficient a_1 of seizure #4 of patient 1 from 2 min before seizure onset to 2.5 min after. The channels were sorted according to the brain regions used for network analysis. A similar plot without sorting was shown in Ref. 42. This plot indicates where the seizure starts and how it progresses across different channels and regions.

consent and handled following protocols as approved by the IRB of the Massachusetts General Hospital.

The DDA model selected in Ref. 42 for the characterization of epileptic seizures is

$$\dot{u} = a_1 u_1 + a_2 u_2 + a_3 u_1^4, \tag{14}$$

with $u_i = u(t - \tau_i)$. We use overlapping data windows of 250 ms length with a window shift of 25 ms. We did not filter or pre-process the data except normalizing each data window to zero mean and unit variance. Here, we show results from two patients.

Since the patients in our data set have from around 80 to over 300 electrodes implanted, the networks may be complex and heterogeneous. We, therefore, compute the DDA features $a_{1,2,3}$ and the error ρ for each channel as well as \mathcal{E} and \mathcal{C} for each pairwise channel combination. We then group channels according to brain region or network and take the mean of the DDA features. Mapping of channels to brain areas was done with an electrode labeling algorithm (ELA),^{51,52} and grouped into eight major regions indicated by and are preceded by R or L to indicate the right or left hemisphere. We then use the same template for all network motifs. An example is shown in Fig. 9. Brain regions without implanted electrodes are indicated with a dot. The linewidths indicate the connection strength. The lower quarter of values in the $\mathcal{E} * \mathcal{C}$ adjacency matrices were disregarded.

Brain region	Abbreviation
Frontoparietal	FP
Cingulate	CG
Lateral temporal	AT
Mesial temporal	MT
Hippocampus	HP
Occipital	OC
Thalamus	TH
Subcortical	SU

In Fig. 10, the value of a_1 is shown as a function over time from 2 min before seizure onset to 2.5 min after as determined by the neurologist. In Ref. 42, we showed a similar plot according to the channels. Here, we sorted the channels according to the brain regions we used for the network analysis.

In Fig. 11, the $\mathcal{E} * \mathcal{C}$ causality is shown as a function of time along with the first principal component. The gray box before seizure onset at time 0 indicates the window used for PCA.

In Fig. 12, the first singular value is shown from 2 min before to 2.5 min after seizure onset, as determined by the neurologist. The network motifs are plotted every 20 s from 20 s before to 100 s after seizure onset. We then correlated the first PCs of those time points with the first PCs across time to see if some motifs are distinct seizure-related motifs. In Fig. 13, these correlations are shown in the upper plot in the same colors as the lines and network motifs

in Fig. 12. In the lower plot of Fig. 13, the values of these lines are shown as colors. There are clearly distinct network motifs before, during, and after the seizure. We then computed the first singular values and the correlations to the same network motifs from 10 min before seizure #4 (the same as in the previous plots) to 10 min after seizure #5. This plot shows clear evidence that there are distinct network motifs related to the epileptic seizures of this patient. We see the same behavior for all seizures of this patient.

Comparing the correlations of the first PCs to data between two seizures (we chose the seizures closest together in time for the two patients), we can see some similarities: For patient 1 in Fig. 14 around 3 h of data are shown. The singular values have big peaks for the 2 seizures and there are distinct correlations of the first PCs to the rest of the data indicating distinct network motifs related to the different phases of the seizures that do not occur in between the seizures. For patient 2 in Fig. 15, around 2 h of data are shown. The singular values have peaks for the two seizures but show also activity in between. The correlations of the first PCs to the rest of the data are again distinct network motifs related to the different phases of the seizures that do not occur in between the seizures. For both patients, there is a 20 min post-ictal state with distinct network structures.

Patient 2 is especially interesting because there are three groups of seizures within the 11 seizures: (i) seizures #1, #2, #9, and #11 stay on the right side of the brain; (ii) seizures #3 and #10 are right progressing to left seizures; and (iii) seizures #4, #5, #6, #7, and #8 occur on the left side of the brain. Three examples of the a_1 values are shown in Fig. 16. The a_1 values for all seizures in each group look very similar.

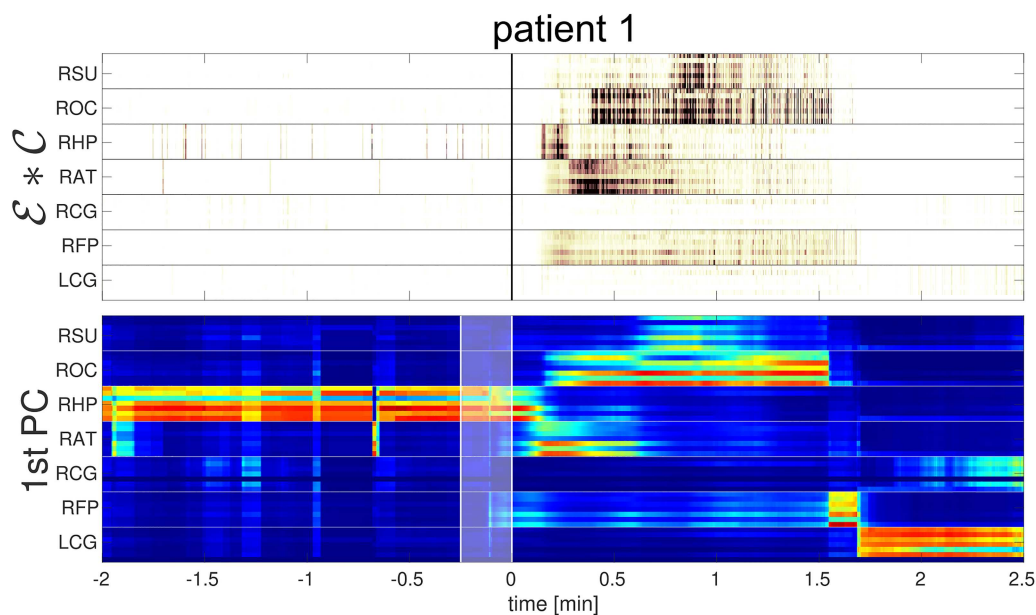


FIG. 11. Causal sending and first principal components. Time course for seizure #4 of patient 1 from 2 min before seizure onset to 2.5 min after. For this patient, we have seven brain regions covered with electrodes. Taking the mean of $\mathcal{C} * \mathcal{E}$ for each brain region leaves us with a 7×7 adjacency matrix for each time window. In the upper plot, these matrices are stratified to show them across time. From this plot, the onset in the right hippocampal region is very distinct. The lower plot shows the first principal components of the upper plots and this highlights the right hippocampal component even before seizure onset.

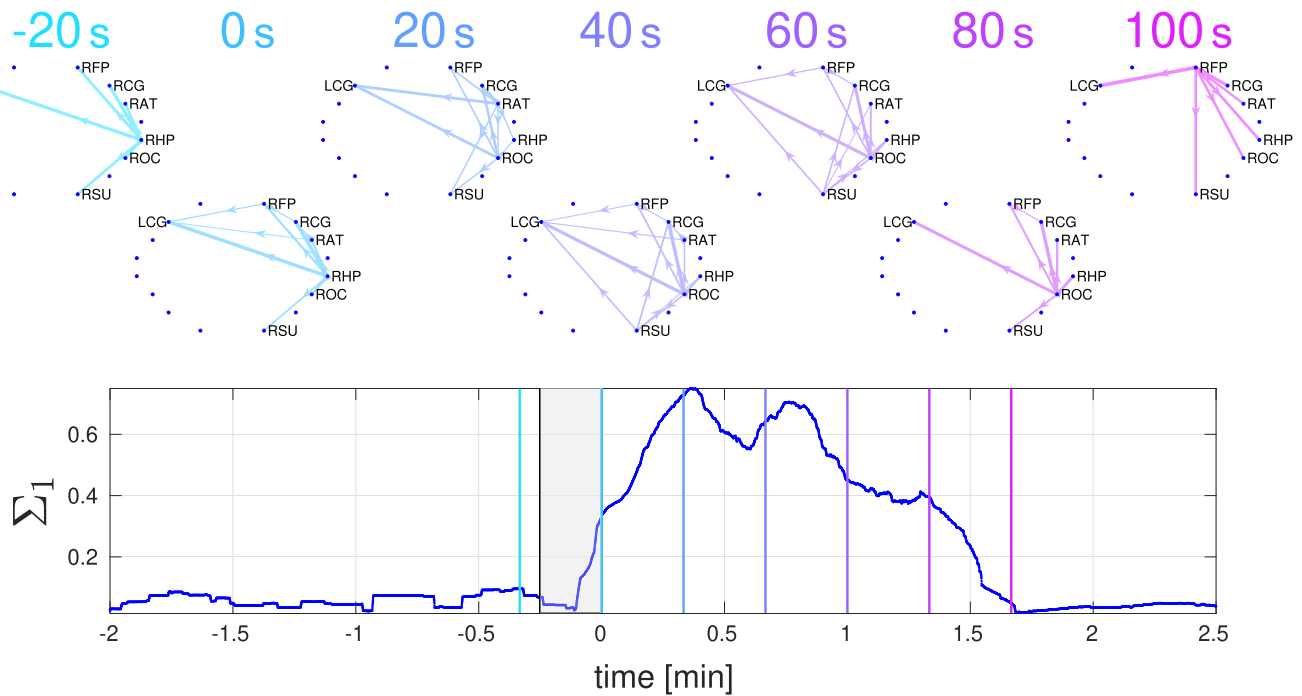


FIG. 12. Progression of interactions between brain areas before, during, and after a seizure. Network motifs (top panel) around seizure #4 for patient 1. Time 0 indicates seizure onset as determined by the neurologist. The gray box indicates the window length for PCA. The seven lines (cyan to magenta) indicate the times between -20 s and 100 s in steps of 20 s before and after seizure onset. The lower panel shows the first singular value Σ_1 .

In Figs. 17–19, we show the correlations of the first PCs for the three seizure groups. While the networks during the seizures are located on the right, both, or left sides of the brain, the networks before the seizures are in both hemispheres for all

seizures. The seizures originating solely from the right mesial temporal area (RHP; Fig. 17) are particularly interesting since this method could identify changes in the dynamics of the left mesial temporal area (LHP), which happens to be another seizure

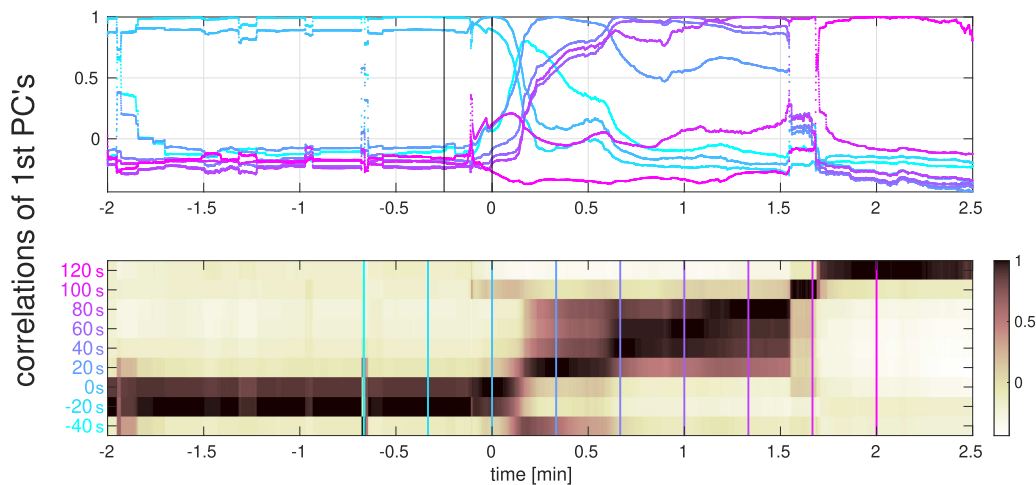


FIG. 13. Correlations between the first PCs of network motifs. The top plot shows the correlations of the first PC between -20 and 100 s around seizure onset to all the other first PCs over time. The seven colors correspond to the times and colors of Fig. 12. The lower plot shows the heat map of the upper plot. This plot indicates that for each temporal phase around seizures, we have distinct network motifs.

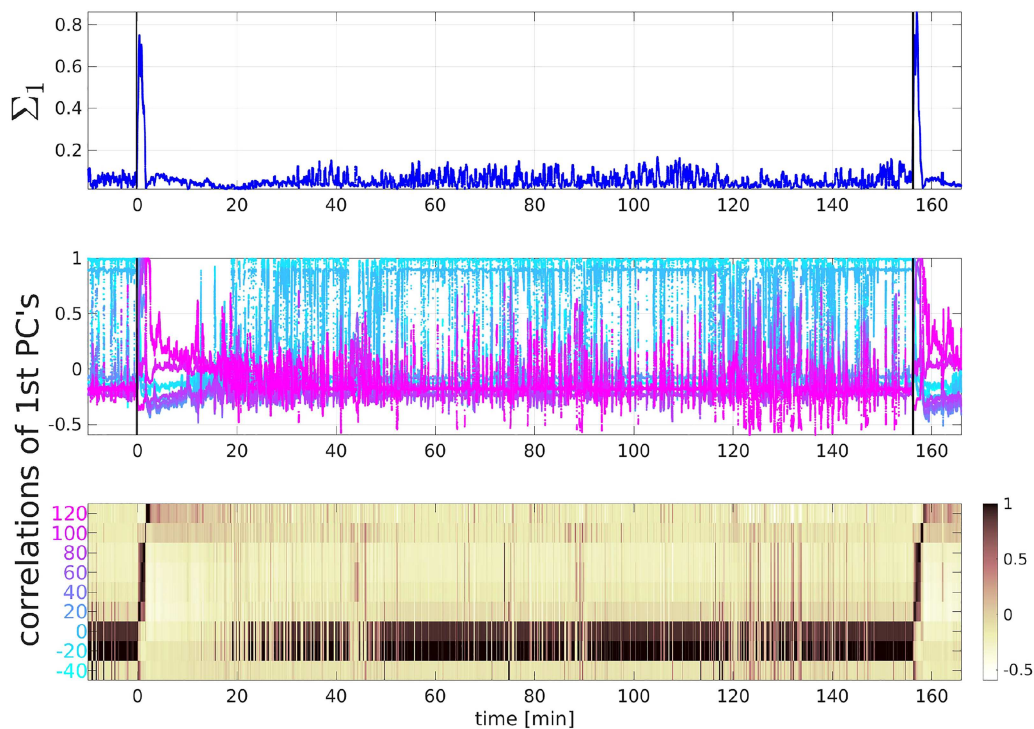


FIG. 14. Analysis of iEEG recordings for patient 1 starting 10 min before seizure #4 to 10 min after seizure #5. Nearly 3 h of data are shown. The upper plot shows the first singular value Σ_1 , where the two seizures are marked with black lines. The middle and lower plots show the correlations of the first PC between -20 and 100 s around seizure onset to all the other first PCs over time. The seven colors correspond to the times and colors of Fig. 12. As seen in the previous figure, each temporal phase around seizures shows distinct network motifs. Interestingly the postictal phase lasts for around 20 min.

onset region, despite no identifiable iEEG changes on the left side.

It is important to note that there are multiple ways of mapping electrodes to brain regions and subsequently grouping or merging the assigned regions. We classified the regions into eight distinct groups based on proximity, structural similarity, and previous studies. However, larger areas could further be divided into smaller clusters (subnetworks), depending on the specific study. Interestingly, this work showed that even a coarse and heterogeneous grouping of large brain regions is still able to reveal the underlying dynamics that were otherwise not visible. Further work that aims to classify or even forecast seizures might require grouping regions in a different manner.

V. DISCUSSION

We introduced a novel method for extracting network dynamics from data by combining existing flavors of DDA and incorporating PCA into NM-DDA, an analytical framework for identifying network motifs in time series data. To assess the effectiveness of this approach, the method was initially tested on coupled Rössler systems, where the ground truth is known and the dynamics and network structure can be manipulated. Furthermore, the robustness of the method was evaluated by examining its performance

under the influence of added white noise. This rather challenging test case, which involved connections between low-dimensional and highly similar nodes, served to validate the effectiveness of the technique.

We also applied NM-DDA to recordings from human brains during epileptic seizures and identified the contributions of different brain regions over the course of a seizure. We probed the underlying dynamical system from intracranial recordings of seizures from two patients: patient 1, whose seizures were determined to be identical based on their electrographic patterns, and patient 2, whose seizures were classified into three different electrographic types, based on their regions of initiation and propagation.

NM-DDA was able to identify the high degree of similarity within each seizure type identified in both patients. Further, the three seizure types in patient 2 could be differentiated based on the changes in dynamics captured by the framework. Intriguingly, we also identified unexpected changes in some regions based on the iEEG recordings. The dynamics in these “hidden” areas may help differentiate seizure types and uncover underlying causes that could not otherwise be detected visually.

These new analytical techniques have the potential to enhance clinical practice in epilepsy diagnostics. For example, our proposed framework could be used to evaluate noninvasive data from patients with epilepsy. Before being implanted with iEEG electrodes, patients

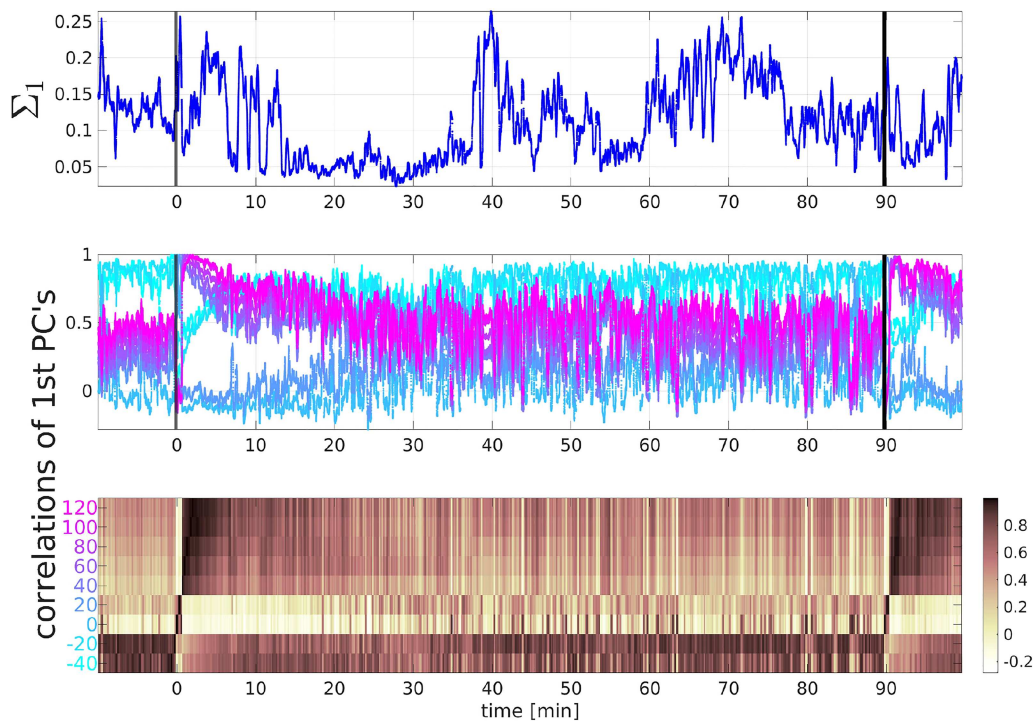


FIG. 15. Analysis of iEEG recordings for patient 2 starting 10 min before seizure #4 to 10 min after seizure #5. These plots are the same as in Fig. 14 for another patient. For this patient, about 2 h of data are shown. As seen in the previous figure, each temporal phase around seizures shows distinct network motifs. The postictal phase for this patient also lasts for around 20 min but is less distinct than the previous patient. The two seizures have a smaller first PC during the seizure and higher values between the seizures than the previous patient.

receive scalp EEG contacts whose recordings are used to inform the placement of future invasive electrodes. A limited time window is available for capturing these data, and some seizure types from these patients may be missed, resulting in possibly incomplete

coverage during iEEG evaluation. The framework we propose may be able to better infer seizure lateralization and might capture other potential regions of interest, which should lead to improved surgical and clinical outcomes.

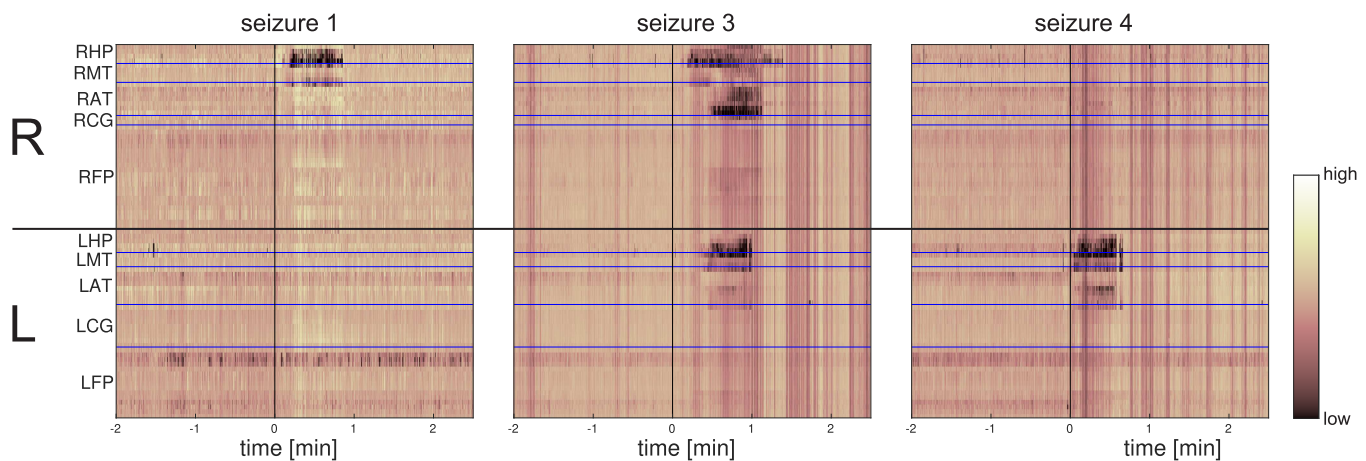


FIG. 16. a_i value for one example seizure of each group for patient 2: (i) seizures #1, #2, #9, and #11 stay on the right side of the brain; (ii) seizures #3 and #10 are right progressing to left seizures; and (iii) seizures #4, #5, #6, #7, and #8 occur on the left side of the brain. The channels were sorted according to the brain regions used for network analysis.

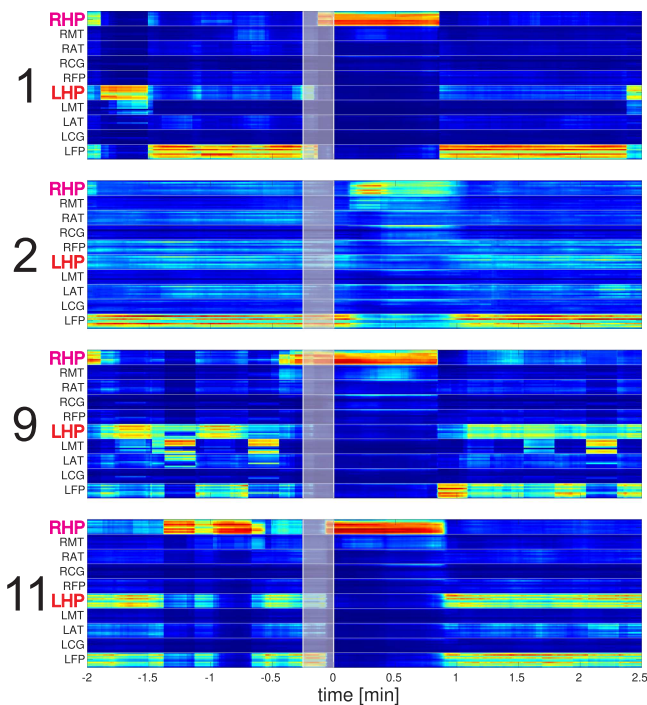


FIG. 17. Correlations between the first PCs of network motifs for patient 2 and seizures #1, #2, #9, and #11. These seizures stay on the right hemisphere. Interestingly, there appear similar preictal network components on the left hemisphere, as for all the other seizures (see Figs. 18 and 19).

Another application is to use the dynamics of seizures from different patients to develop a novel seizure classification system. We found that the recordings from dozens of electrodes can be characterized by their average and that the average retains the dynamics of the recorded regions, allowing for a more efficient comparison of seizure activity across patients. This would provide us with a greater understanding of different seizures and bring us a step closer to

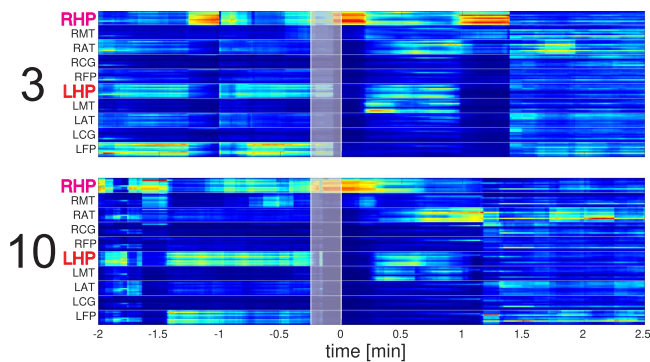


FIG. 18. Correlations between the first PCs of network motifs for patient 2 and seizures #3 and #10. These seizures are progressing from right to left.

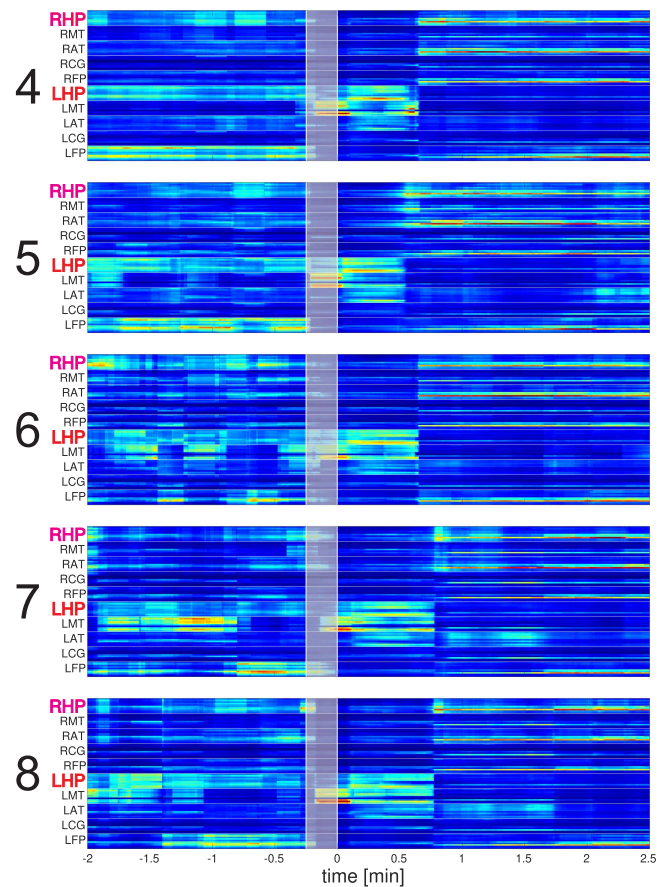


FIG. 19. Correlations between the first PCs of network motifs for patient 2 and seizures #4, #5, #6, #7, and #8, which occur on the left side of the brain.

providing patient-specific treatments for controlling an individual's epilepsy. DDA is also able to extract relevant dynamics in the presence of noise with minimal preprocessing and can be applied online before and during seizures to provide immediate feedback on their time course.

VI. CONCLUSION

NM-DDA is an analytic framework that could provide useful insights into other complex networks, as evaluated here and in previous studies (see e.g., Ref. 38). Nature abounds with many non-linear dynamical systems. NM-DDA could be used to identify their networks of nodes and detect subtle changes between them, as we demonstrated in the simulated Rössler example.

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AUTHOR DECLARATIONS

Conflict of Interest

The authors have no conflicts to disclose.

Ethics Approval

Ethics approval for experiments reported in the submitted manuscript on animal or human subjects was granted. All data were obtained with informed patient consent and handled following protocols as approved by the IRB of the Massachusetts General Hospital.

Author Contributions

Claudia Lainscsek: Conceptualization (equal); Data curation (supporting); Formal analysis (lead); Investigation (lead); Methodology (lead); Project administration (lead); Software (lead); Validation (lead); Visualization (lead); Writing – original draft (lead); Writing – review & editing (lead). **Pariya Salami:** Conceptualization (equal); Data curation (equal); Investigation (equal); Methodology (equal); Writing – original draft (equal); Writing – review & editing (equal). **Vinicius Rezende Carvalho:** Conceptualization (equal); Investigation (equal); Methodology (equal); Validation (equal); Writing – original draft (equal); Writing – review & editing (equal). **Eduardo M. A. M. Mendes:** Conceptualization (equal); Methodology (equal); Writing – original draft (equal); Writing – review & editing (equal). **Miaolin Fan:** Conceptualization (equal); Writing – review & editing (equal). **Sydney S. Cash:** Conceptualization (equal); Data curation (lead); Funding acquisition (equal); Investigation (equal); Methodology (equal); Resources (equal); Supervision (equal); Writing – review & editing (equal). **Terrence J. Sejnowski:** Conceptualization (equal); Funding acquisition (equal); Project administration (equal); Resources (equal); Supervision (equal); Writing – review & editing (equal).

DATA AVAILABILITY

The Rössler data used in this work were produced with basic codes for integrating the systems under study by using a Runge–Kutta integration scheme.⁴⁵ The iEEG epilepsy data are not currently publicly available as they contain information that could compromise the privacy of the participants. The iEEG data can be made available upon request from the corresponding author.

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