

# Small-world property of functional connectivity revisited



Jaroslav Hlinka<sup>1,2</sup> David Hartman<sup>1</sup> Nikola Jajcay<sup>1,2</sup> David Tomeček<sup>1,2</sup>  
Jaroslav Tintěra<sup>2,3</sup> Milan Paluš<sup>1,2</sup>

<sup>1</sup> Institute of Computer Science, Czech Academy of Sciences, Prague, Czech Republic

<sup>2</sup> National Institute of Mental Health, Klecany, Czech Republic

<sup>3</sup> Institute for Clinical and Experimental Medicine, Prague, Czech Republic

This study was supported by the Czech Science Foundation project No. 13-23940S, the Czech Health Research Council project NV15-29835A and by the project Nr. LO1611 with a financial support from the MEYS under the NPU I program.



## Motivation

The small-world property of brain networks has been extensively discussed, however even random timeseries give rise to small-world functional connectivity graphs. So is this small-world property of fMRI FC just a methodological artifact?

## Introduction

Brain can be characterized by using graph theory [Bullmore]. Small-world property [Watts], defined by short paths together with high clustering of the network, is one of the most discussed and studied [Bassett]. Representative network commonly given by functional connectivity (FC). Most used FC measure is correlation coefficient, especially when the data can be deemed close to Gaussian [Hlinka, 2011]. FC matrices provide upwardly biased estimates of small-world, leading even to small world properties of connectivity graphs estimated from independent or randomly connected dynamical systems [Hlinka, 2012; Zalesky; Bialonski].

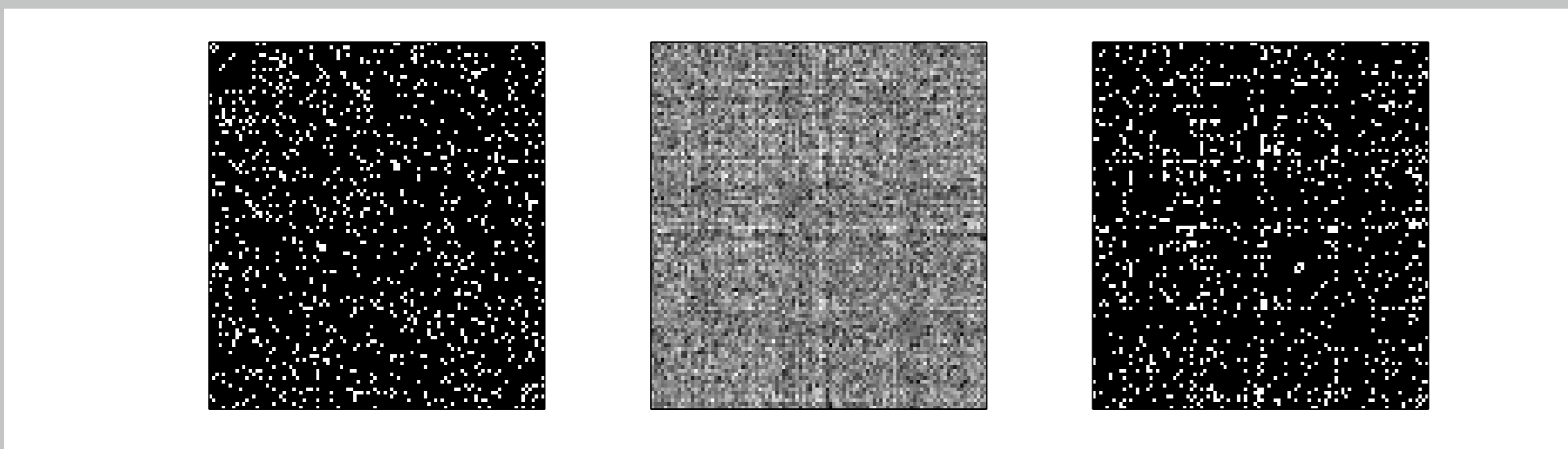


Figure 1: Example binary functional connectivity matrix (right) generated from random structural connectivity matrix (left) by thresholding the correlation matrix of VAR-model-based time series (center). Note that the FC matrix shows a specific structure for random input.

To what extent may this bias explain the observed small-world property in resting state fMRI functional connectivity graphs?

## Data

- ▶ 10 minutes, 240 volumes of resting state fMRI (BOLD)
- ▶ 84 (48 males, mean age  $\pm$  SD:  $30.83 \pm 8.48$ ) healthy volunteers
- ▶ 3T Siemens Trio scanner (GE-EPI, TR/TE=2500/30 ms, voxel=3x3x3mm)
- ▶ A 3D high-resolution T1-weighted image was used for anatomical reference.
- ▶ slice-timing correction, motion correction, spatial normalization to MNI
- ▶ 90 parcels from the Automated Anatomical Labeling (AAL) atlas
- ▶ orthogonalized wrt motion parameters, white matter and CSF signal
- ▶ linear detrending, band-pass filtering (Butterworth filter 0.01 - 0.08 Hz)
- ▶ FC matrix computed by correlation and binarized to 20 percent density

## Methods

- ▶ The average path length and the clustering coefficient are defined as:

$$L = \frac{1}{N \cdot (N - 1)} \cdot \sum_{i,j} d_{i,j}, \quad C = \frac{1}{N} \sum_{i \in V} c_i, \quad c_i = \frac{\sum_{j,l} a_{i,j} a_{j,l} a_{l,i}}{k_i(k_i - 1)}$$

where  $a_{i,j}$  denotes the link between nodes  $i, j$ ,  $c_i$  the local clustering coefficient and  $d_{i,j}$  the length of shortest path among nodes  $i, j$ .

- ▶ Small-world property is quantified by small-world index [Humphries]

$$\sigma = \frac{\gamma}{\lambda} \gg 1, \quad \text{where } \lambda = \frac{L}{L_{rand}} \gtrsim 1, \quad \gamma = \frac{C}{C_{rand}} \gg 1$$

are relative average path length and clustering coefficient wrt random graph.

## Methods II: comparison of data and randomly connected process

- ▶ Small-world indices were computed in the same way for data and a 'scrambled interaction' time series. This was modeled by fitting an vector autoregressive (VAR) process of order 1 to the BOLD time series:

$$X_t = c + AX_{t-1} + e_t, \quad (1)$$

(where  $c$  is a  $N \times 1$  vector of constants,  $A$  is a  $N \times N$  matrix and  $e_t$  is a  $N \times 1$  vector of error terms) and subsequently randomly scrambling  $A$ .

- ▶ To control for the effects of approximation by a VAR process, a realization of the fitted VAR model with scrambling omitted was also analyzed.

## Results

Small-world properties observed: mean small-world index = 2.33  
For the linear VAR model: mean small-world index = 2.32  
For randomly linked VAR model: mean small-world index = 2.18  
The small-world property is driven by the clustering coefficient

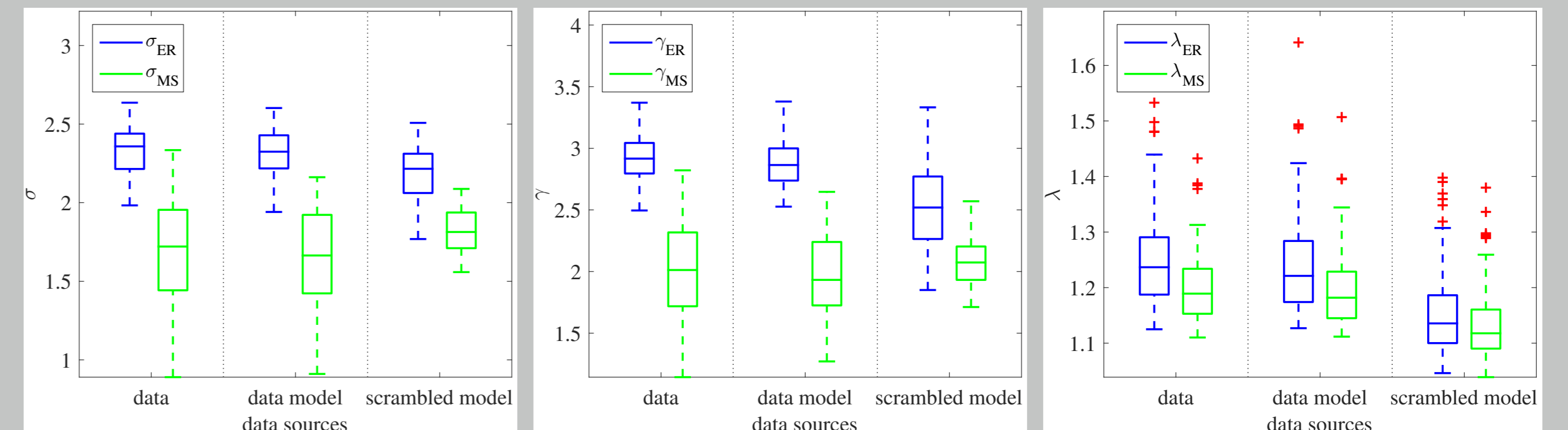


Figure 2: Left: small-world index (median, quartiles, extremes, outliers) for data, VAR model and randomized VAR model. Middle: relative clustering. Right: relative mean path length.

The difference between the real and modeled data is almost negligible ( $p > 0.05$ ). The difference between the real and scrambled interaction data is also quite small, albeit statistically significant ( $p < 0.05$ ).

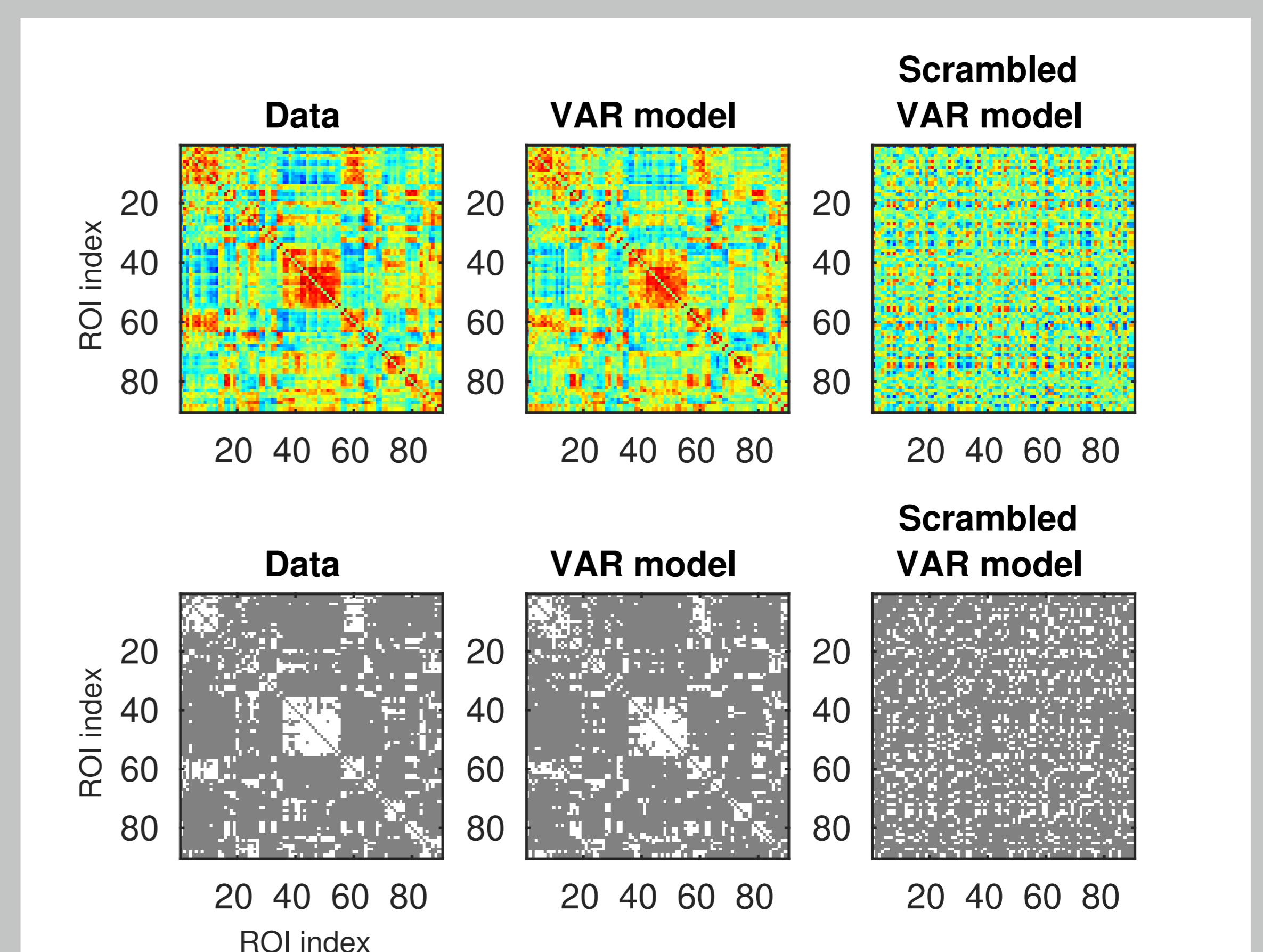


Figure 3: Example FC matrices. Top: raw. Bottom: thresholded to density 0.2.

Results generalize across atlases, not fully to other FC measures!

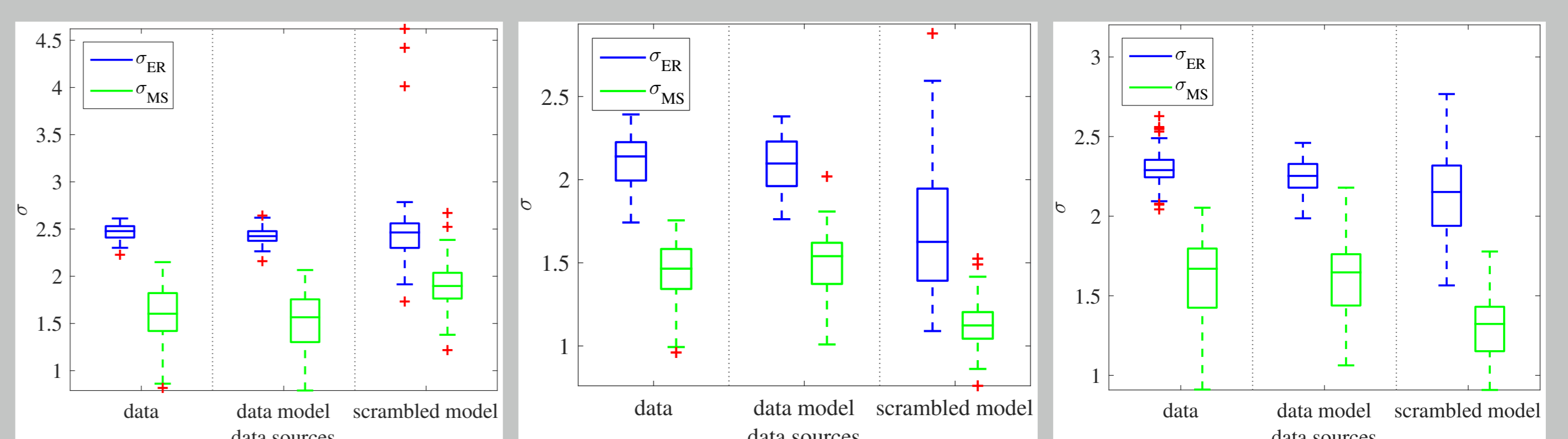


Figure 4: Left: small-world indices for alternative atlas (Craddock atlas with 200 ROIs); Middle: FC quantified by absolute correlation; Right: FC quantified by mutual information.

## Discussion and conclusions

- ▶ The small-world properties of fMRI FC graph is virtually reproduced by a matching randomly connected multivariate autoregressive process [Hlinka, 2017].

## References

- Bassett, D. S. and Bullmore, E. (2006) 'Small-world brain networks' *Neuroscientist* vol. 12, pp. 512-523
- Bialonski, S. et al. (2010) 'From brain to earth and climate systems: Small-world interaction networks or not?' *Chaos*, vol. 20, pp. 013134
- Bullmore, E. and Sporns, O. (2009) 'Complex brain networks: graph theoretical analysis of structural and functional systems' *Nature Reviews Neuroscience*, vol. 10, pp. 186-198
- Hlinka, J. et al. (2011) 'Functional connectivity in resting-state fMRI: Is linear correlation sufficient?' *NeuroImage*, vol. 54, pp. 2218-2225
- Hlinka, J. et al. (2012) 'Small-world topology of functional connectivity in randomly connected dynamical systems.', *Chaos*, vol. 22, no. 3, 033107
- Hlinka, J. et al. (2017) 'Small-world bias of correlation networks: From brain to climate', *Chaos*, vol. 27, 035812
- Humphries, M. D. and Gurney, K. (1998) 'Network 'Small-World-Ness': A Quantitative Method for Determining Canonical Network Equivalence', *PLoS One*, vol. 3, e002051.
- Watts, D. & Strogatz, S. (1998) 'Collective dynamics of 'small-world' networks', *Nature*, 393, pp. 440-442
- Zalesky, A. et al. (2012) 'On the use of correlation as a measure of network connectivity', *Neuroimage*, vol. 60, pp. 2096-2106