

# Outline

## Background

Movement-related M/EEG

## Mathematical framework

Wilson-Cowan model

Kuramoto network

## Amplitude dependency of phase connectivity

... analytical results

... link to M/EEG

## More on the Kuramoto model

System identification: the order parameter dynamics

- ◆ Background
- MEG recordings

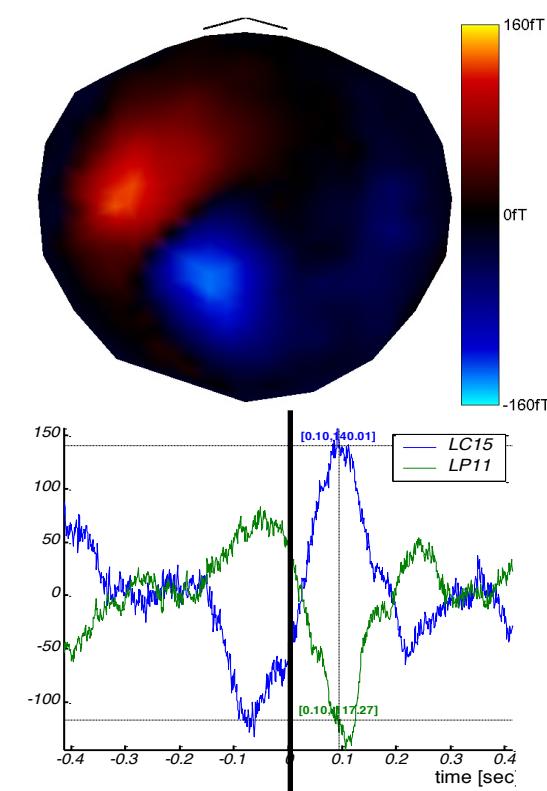
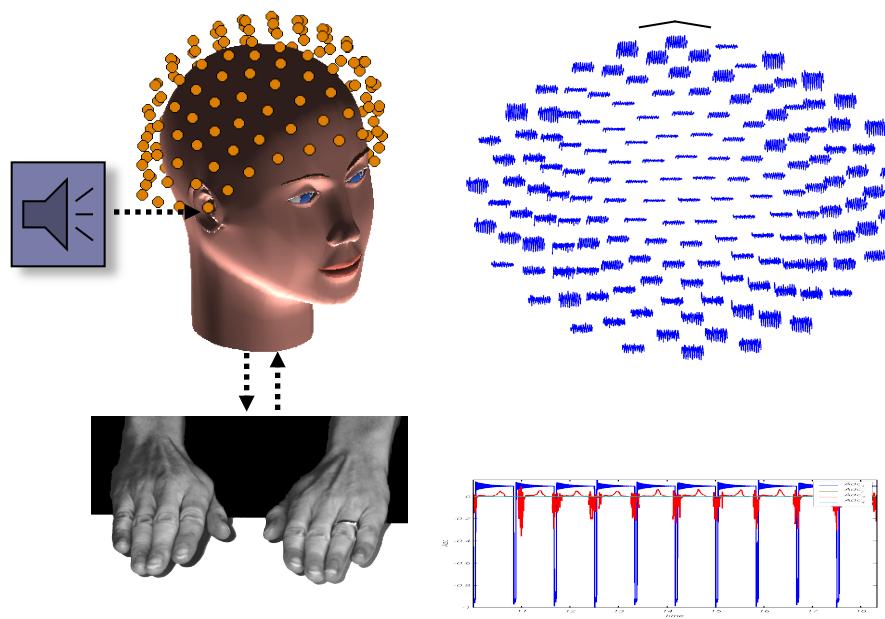
- ◆ Math-framework
- Wilson-Cowan/Kuramoto

- ◆ Amplitude/phase
- Analytics

- ◆ Kuramoto
- Semi-numerics



## Experimental framework ...





- Dorothy: But how can you talk without a brain?
- Scarecrow: Well, I don't know... but some people without brains do an awful lot of talking.

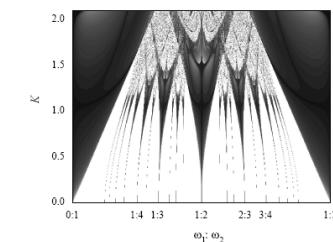
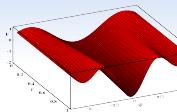
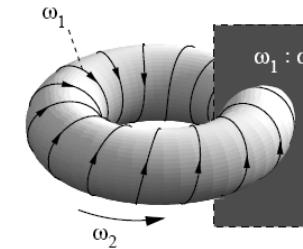
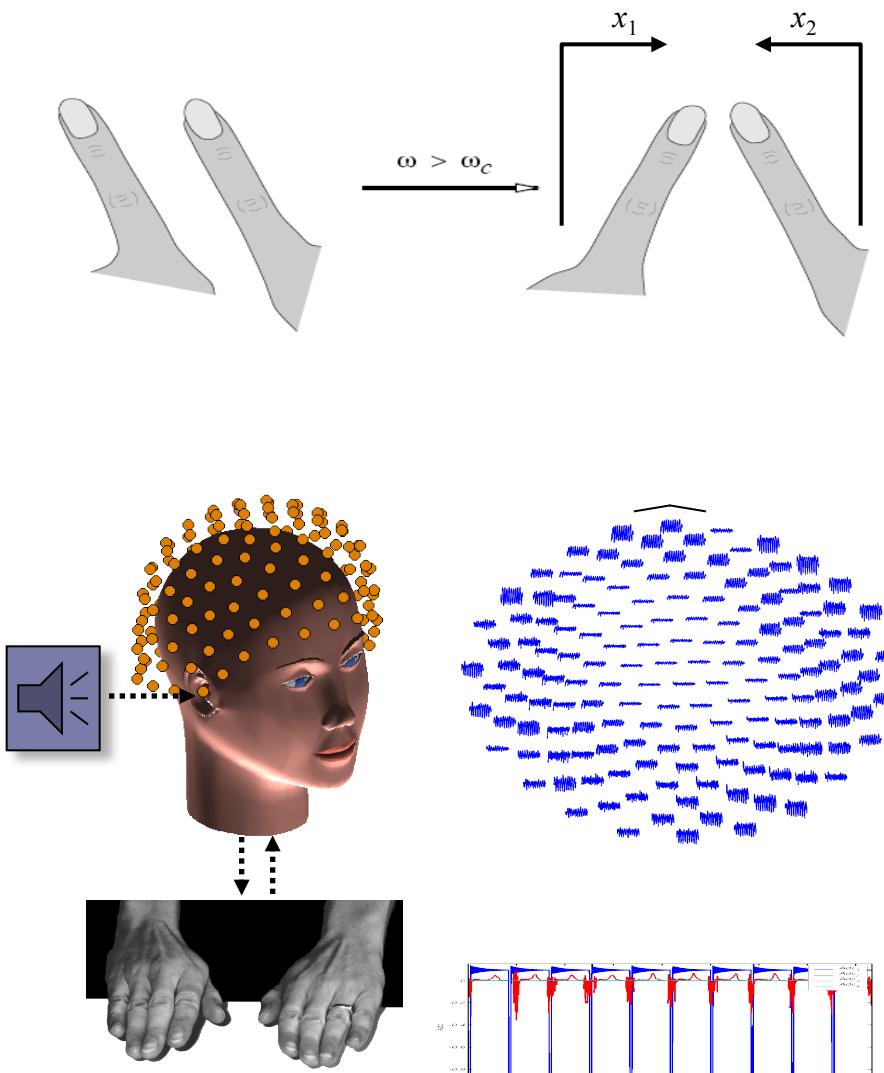
-- The Wizard of Oz

- ◆ Background
- MEG recordings

- ◆ Math-framework
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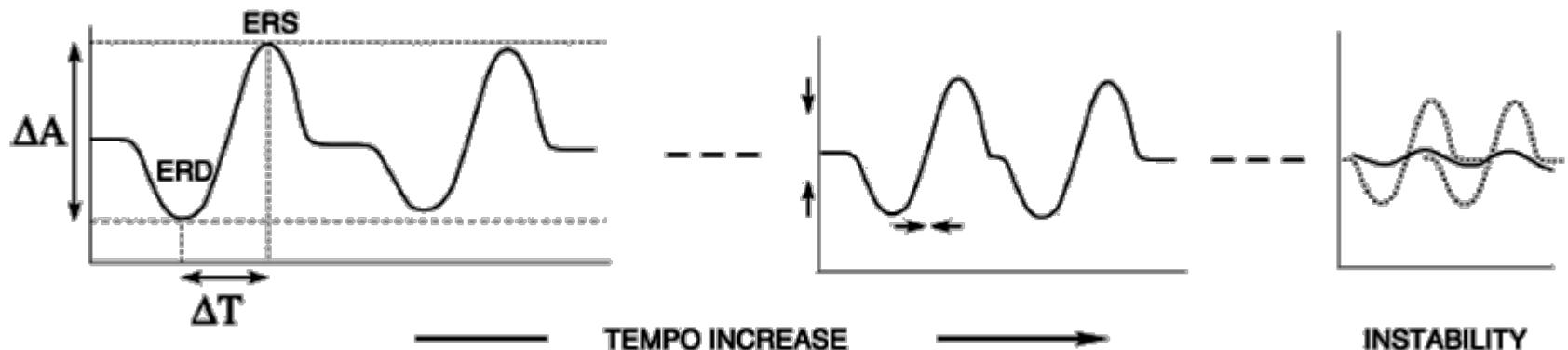
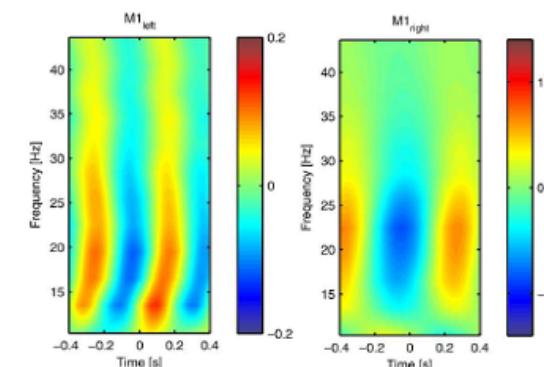
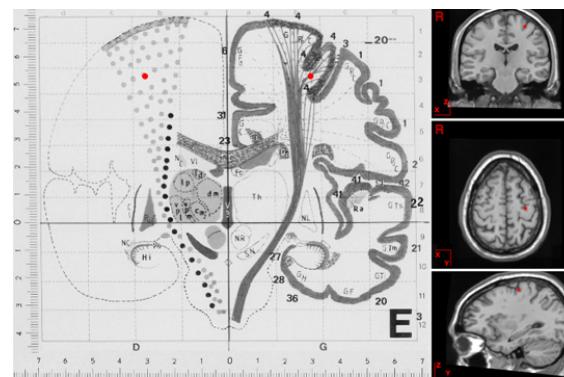
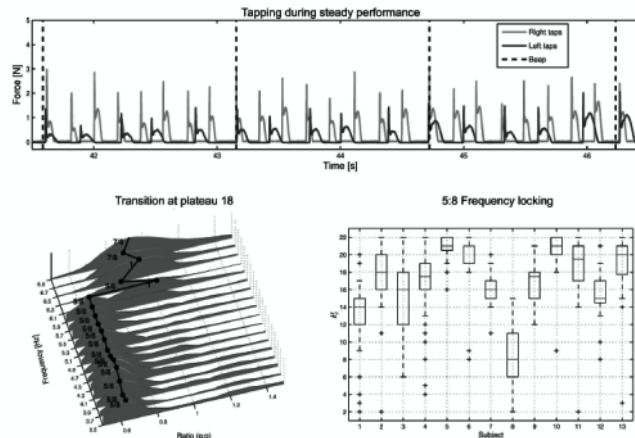
- ◆ Amplitude/phase
- Analytics

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Haken et al., Biolog. Cybern. 1985  
 Schöner et al., Biolog. Cybern. 1986  
 Kay et al., J. Exp Psychol. 1987, 1991  
 Fuchs et al., Biolog. Cybern. 1996  
 Daffertshofer et al., Physica D 1999  
 Beek et al., Brain & Cogn. 2002 ...

# Instabilities in rhythmic bimanual tapping



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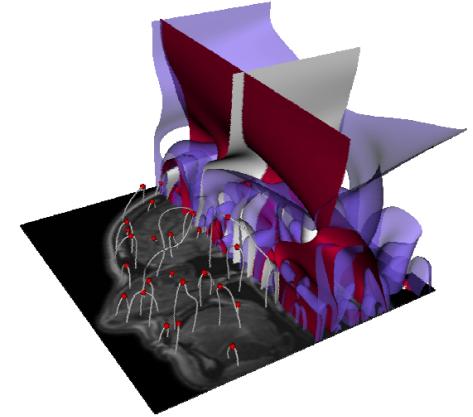
Wilson-Cowan model

Kuramoto network

## Amplitude dependency of phase connectivity

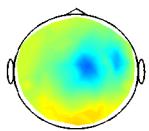
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## More on the Kuramoto model

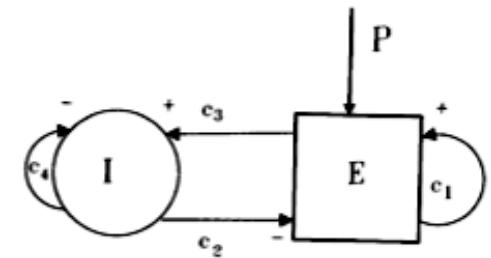
System identification: the order parameter dynamics



## Neural activity

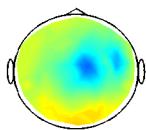
$$\frac{d}{dt}E = -E + S \left( a_e [c_1 E - c_2 I - \Theta^e + P] \right)$$

$$\frac{d}{dt}I = -I + S \left( a_i [c_3 E - c_4 I - \Theta^i] \right)$$



$E$  = (mean) firing rate of a population of excitatory neurons

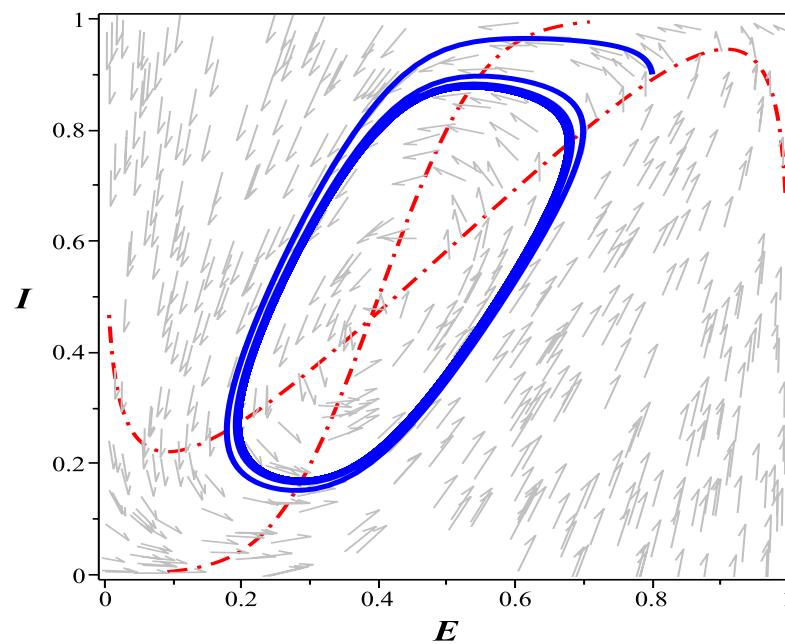
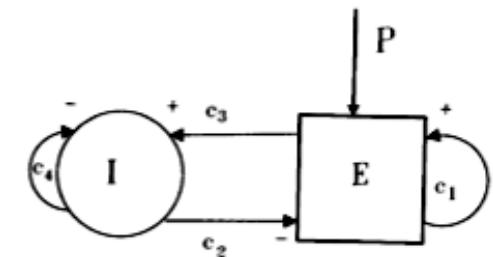
$I$  = (mean) firing rate of a population of inhibitory neurons

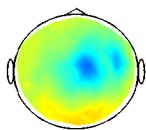


## Neural activity

$$\frac{d}{dt}E = -E + S \left( a_e [c_1 E - c_2 I - \Theta^e + P] \right)$$

$$\frac{d}{dt}I = -I + S \left( a_i [c_3 E - c_4 I - \Theta^i] \right)$$

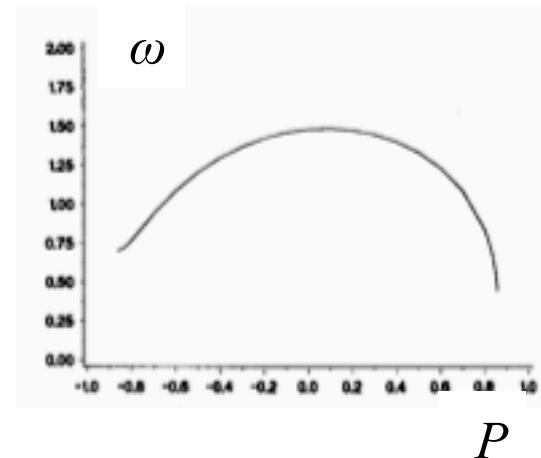
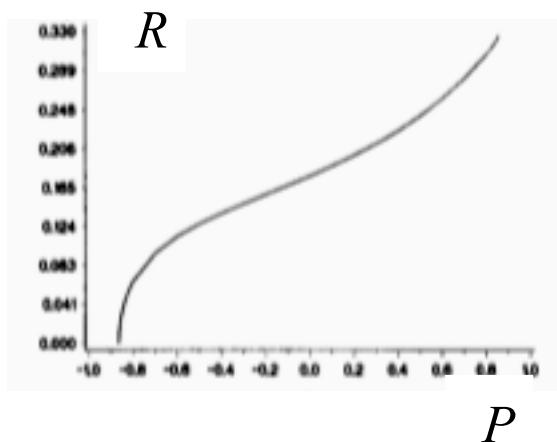
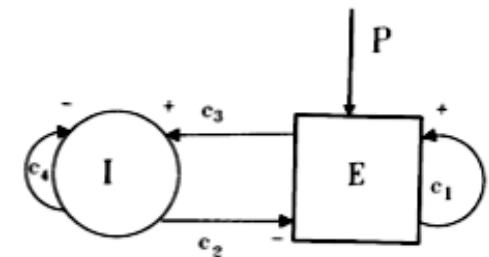


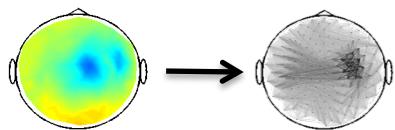


## Neural activity

$$\frac{d}{dt} E = -E + S \left( a_e [c_1 E - c_2 I - \Theta^e + P] \right)$$

$$\frac{d}{dt} I = -I + S \left( a_i [c_3 E - c_4 I - \Theta^i] \right)$$

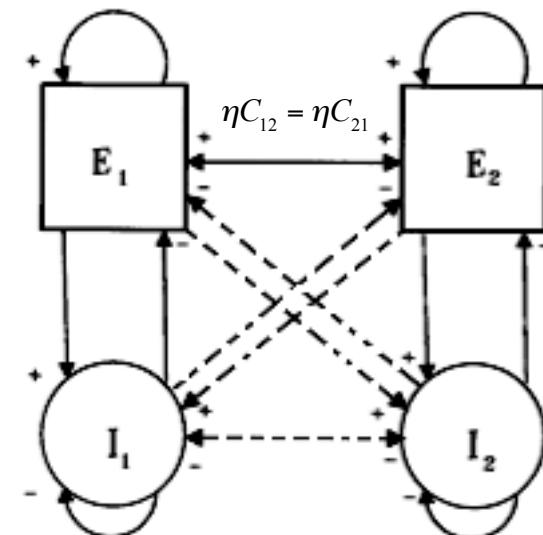


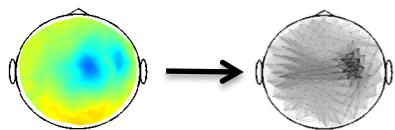


## Neural activity

$$\frac{d}{dt} E_k = -E_k + S \left( a_e \left[ c_1 E_k - c_2 I_k - \Theta^e + P_k + \frac{\eta}{N} \sum_{l=1}^N C_{kl} E_l \right] \right)$$

$$\frac{d}{dt} I_k = -I_k + S \left( a_i \left[ c_3 E_k - c_4 I_k - \Theta^i \right] \right)$$





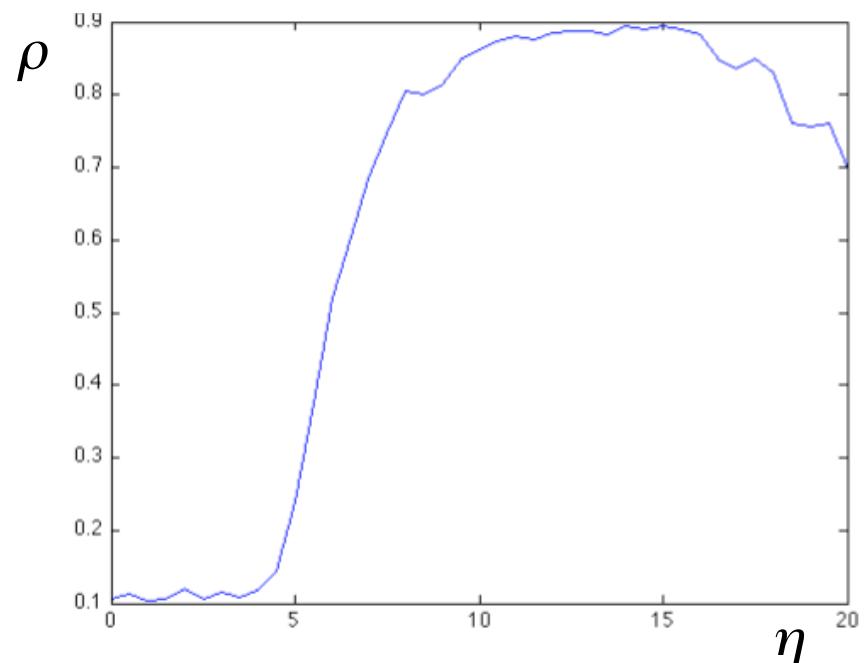
## Neural synchronization

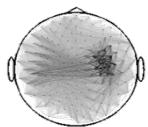
$$\frac{d}{dt} E_k = -E_k + S \left( a_e \left[ c_1 E_k - c_2 I_k - \Theta^e + P_k + \frac{\eta}{N} \sum_{l=1}^N C_{kl} E_l \right] \right)$$

$$\frac{d}{dt} I_k = -I_k + S \left( a_i \left[ c_3 E_k - c_4 I_k - \Theta^i \right] \right)$$

phase       $\phi_k = \arctan' \left( \frac{E_k}{I_k} \right)$

uniformity       $\rho = \frac{1}{N} \left| \sum_{k=1}^N e^{i\phi_k} \right|$

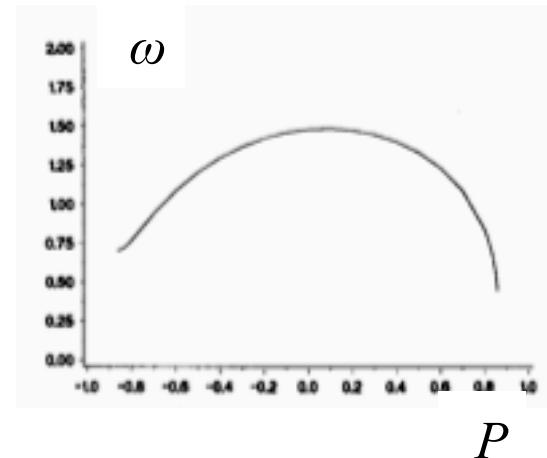


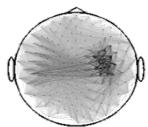


$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N D_{kl} \sin(\phi_l - \phi_k)$$

$$\frac{d}{dt} E_k = -E_k + S(a_e [\dots + P_k + \dots])$$

## Kuramoto network





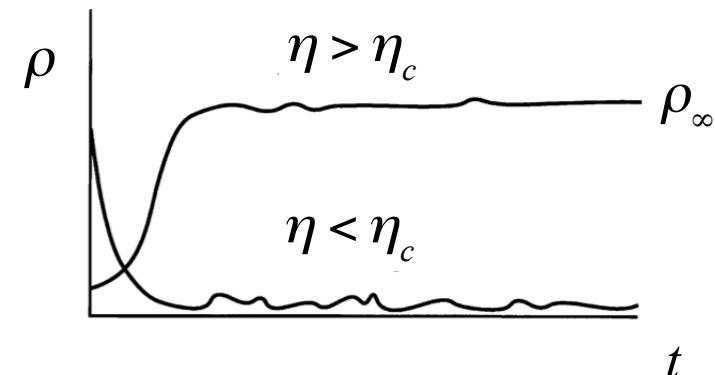
$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N D_{kl} \sin(\phi_l - \phi_k)$$

mean field approximation for  $D_{kl} = 1$

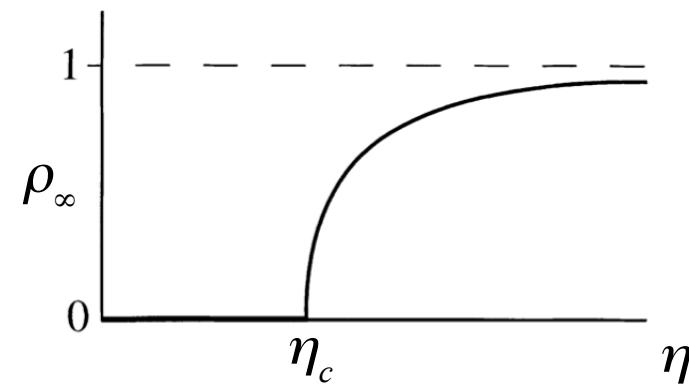
order parameter  $\rho e^{i\psi} = \frac{1}{N} \sum_{k=1}^N e^{i\phi_k}$

$$\dot{\phi}_k = \omega_k + \eta \rho \sin(\psi - \phi_k)$$

## Kuramoto network



$$\left[ \rho = \frac{1}{N} \left| \sum_{k=1}^N e^{i\phi_k} \right| \right]$$



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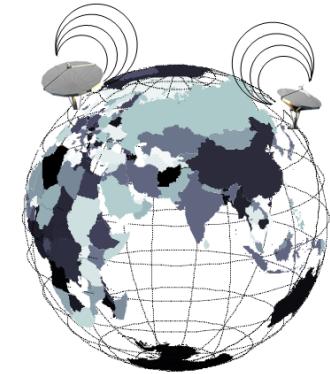
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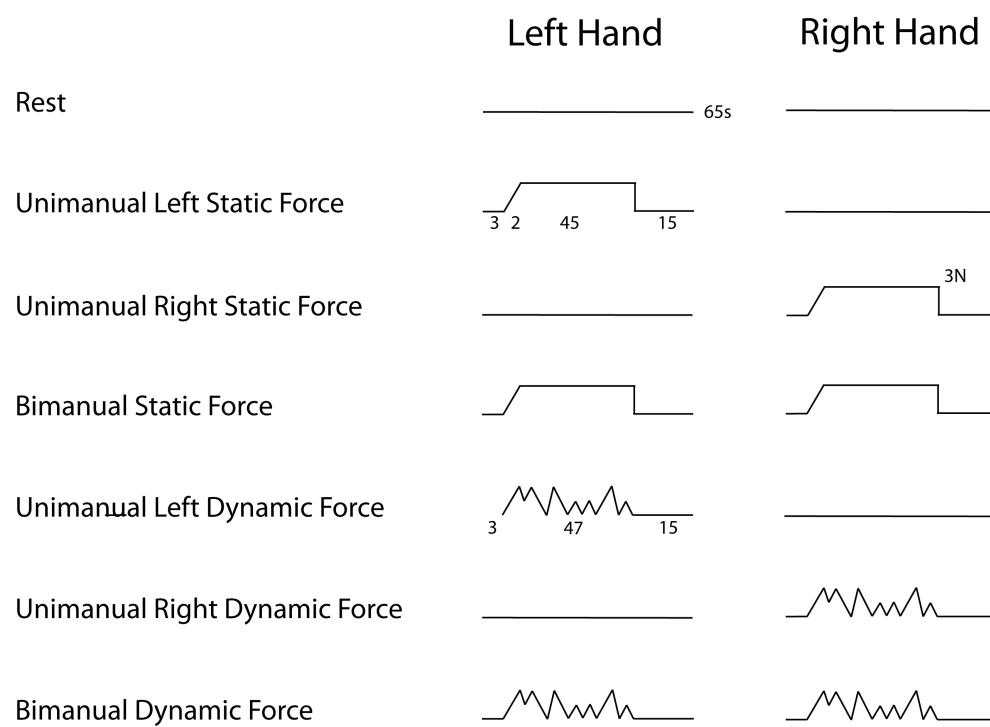
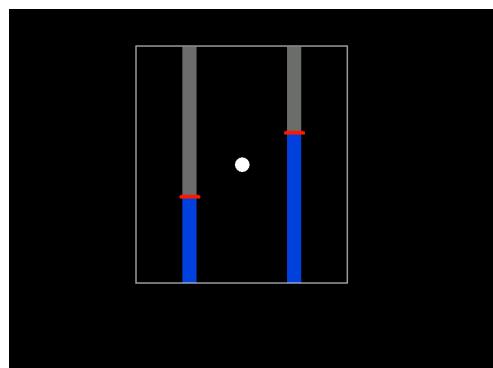
... analytical results

... link to M/EEG

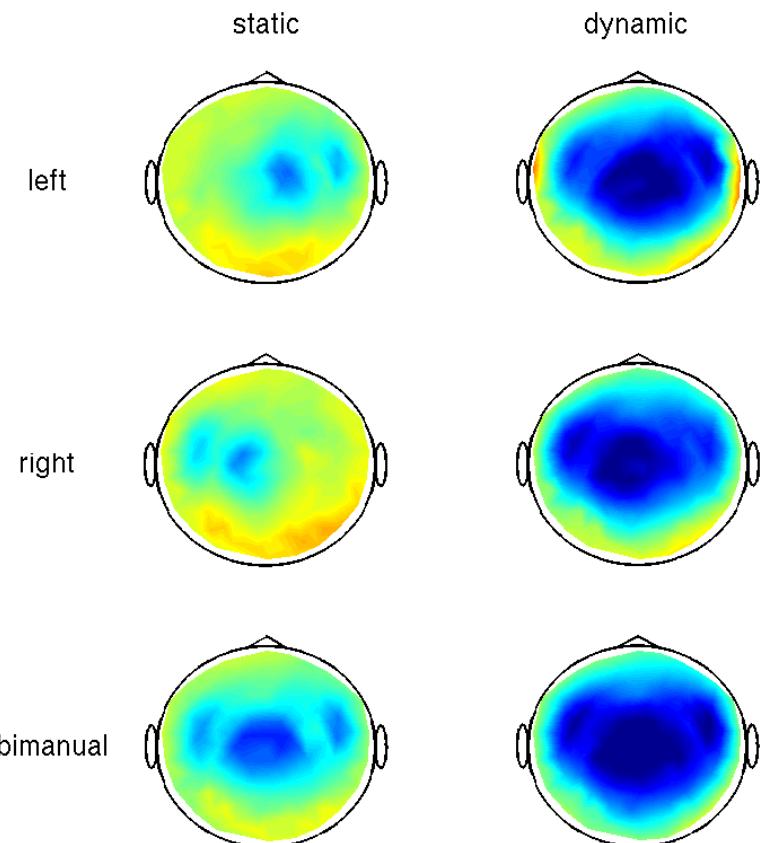
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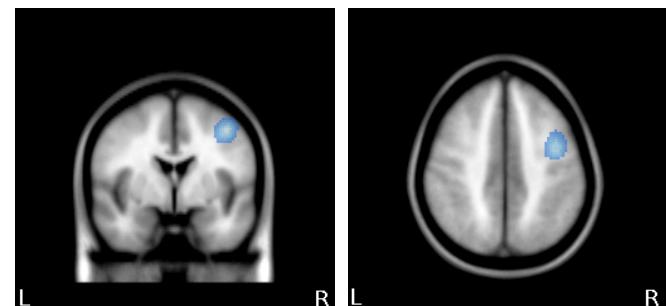
# Do static and dynamic performances reflect distinct networks?



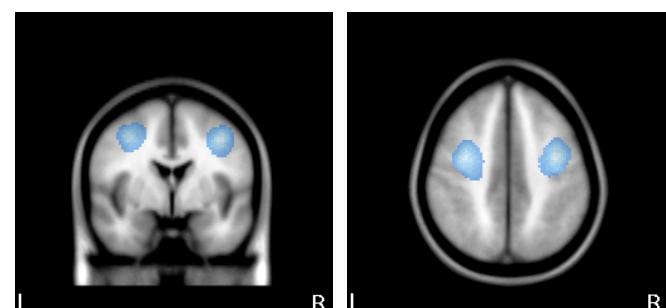
## Beta power changes in M1s



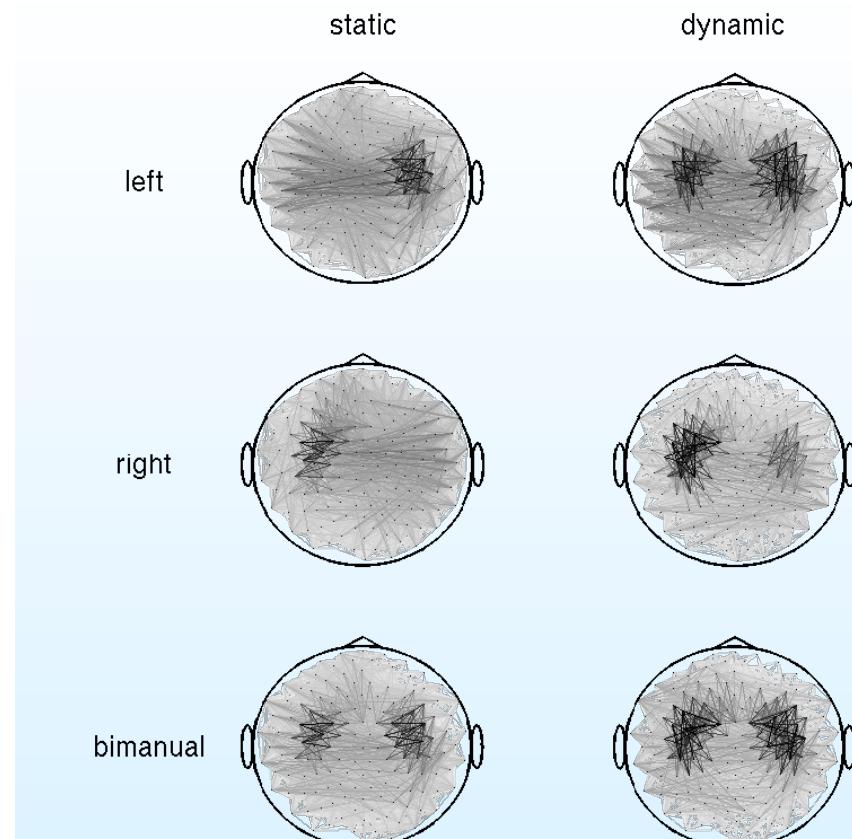
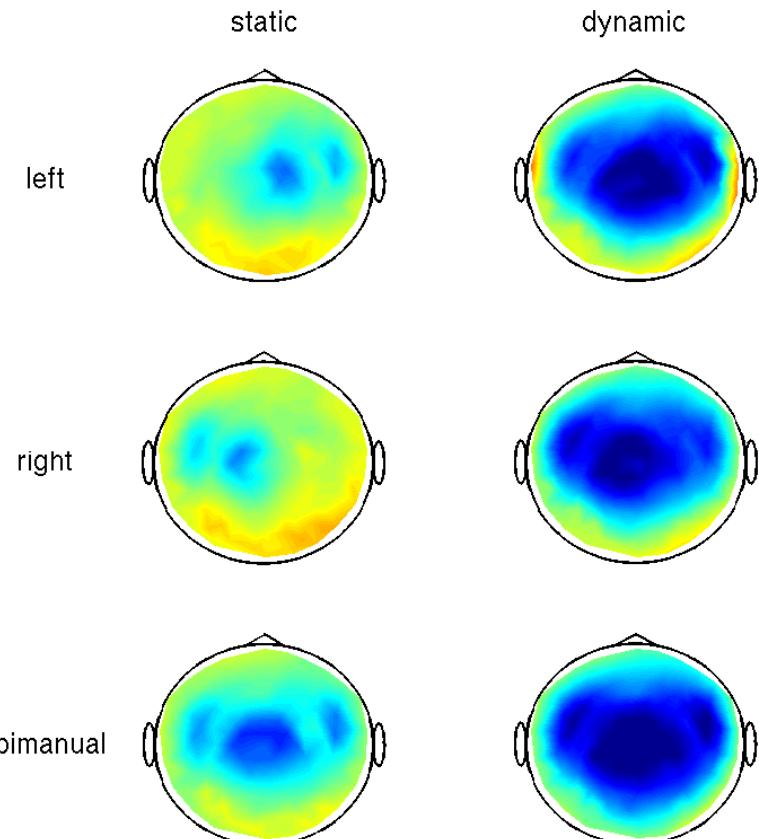
*Unimanual static: contralateral M1*



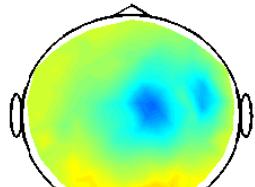
*Unimanual dynamic: ipsi & contralateral M1*



# Is cortico-cortical phase synchrony affected by movement type?

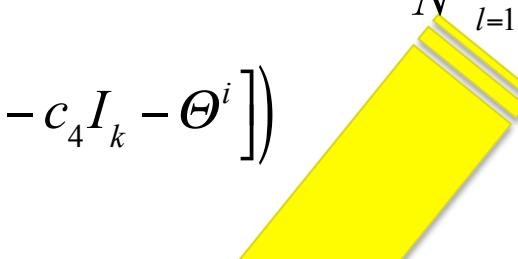


# Is phase connectivity affected by amplitude?

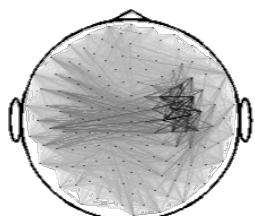


$$\dot{E}_k = -E_k + S \left( a_e \left[ c_1 E_k - c_2 I_k - \Theta^e + P_k + \frac{\eta}{N} \sum_{l=1}^N C_{kl} E_l \right] \right)$$

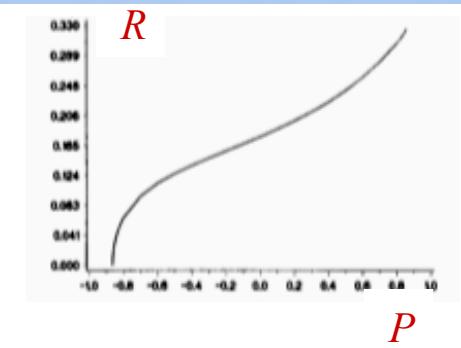
$$\dot{I}_k = -I_k + S \left( a_i \left[ c_3 E_k - c_4 I_k - \Theta^i \right] \right)$$



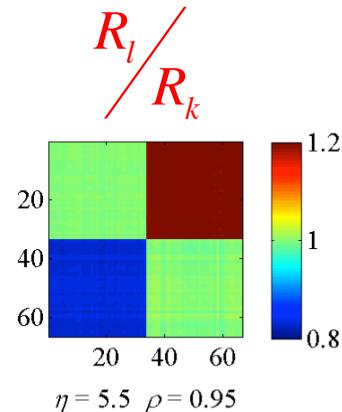
$$D_{kl} = \frac{1}{2} a_E S' \left[ \chi_{E,k}^{(0)} \right] \frac{R_l}{R_k} C_{kl}$$



$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N D_{kl} \sin(\phi_l - \phi_k)$$

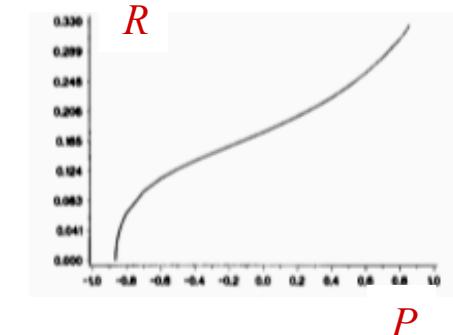


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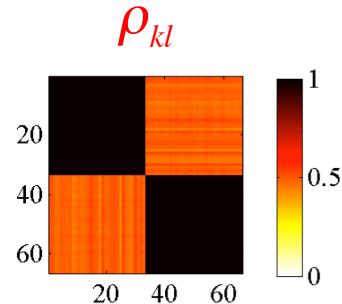


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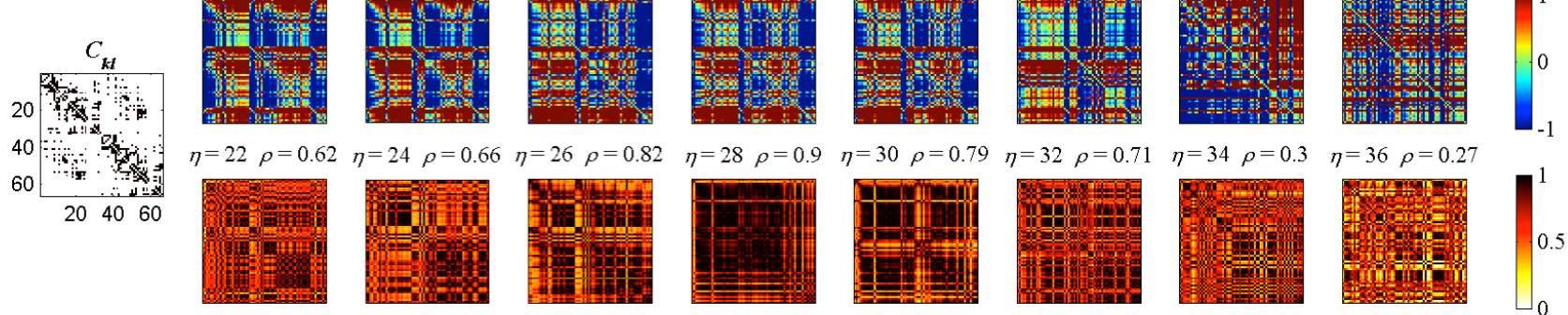
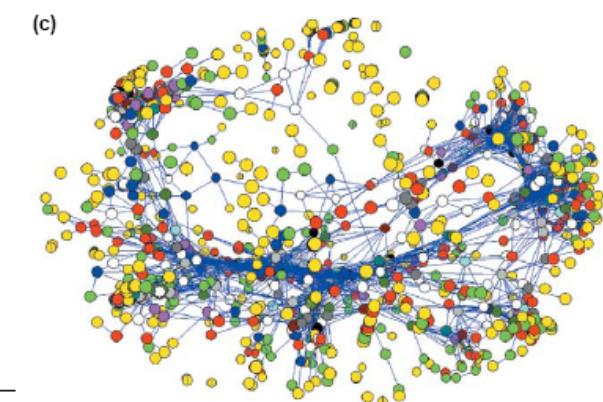
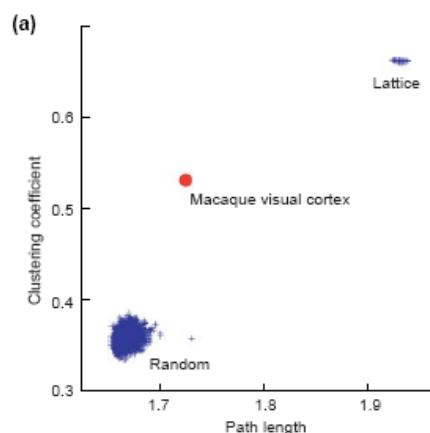
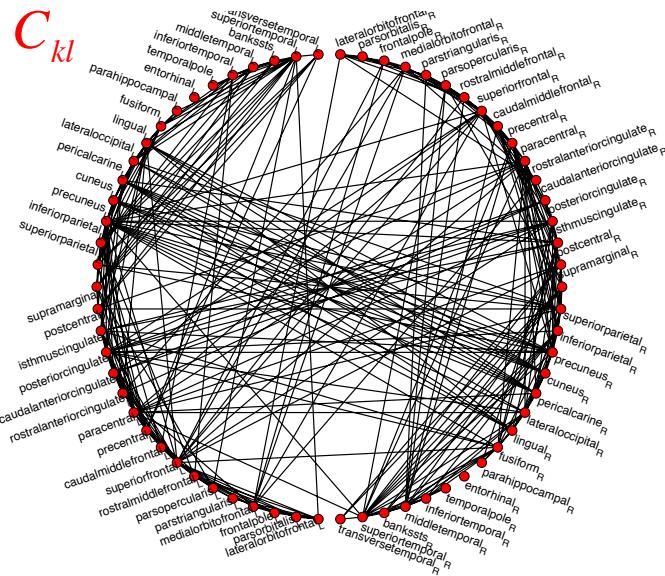


phase  $\phi_k = \arctan' \left( \frac{E_k}{I_k} \right)$



uniformity rel. phase  $\rho_{kl} = \frac{1}{N} \left| \sum_{k=1}^N e^{i(\phi_k - \phi_l)} \right|$

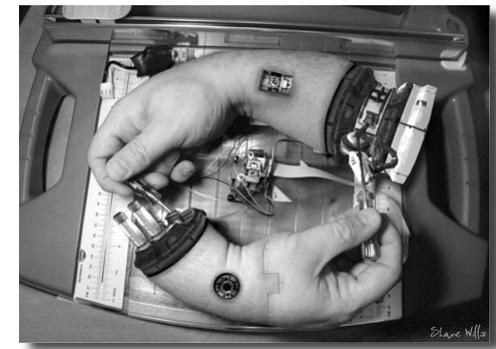
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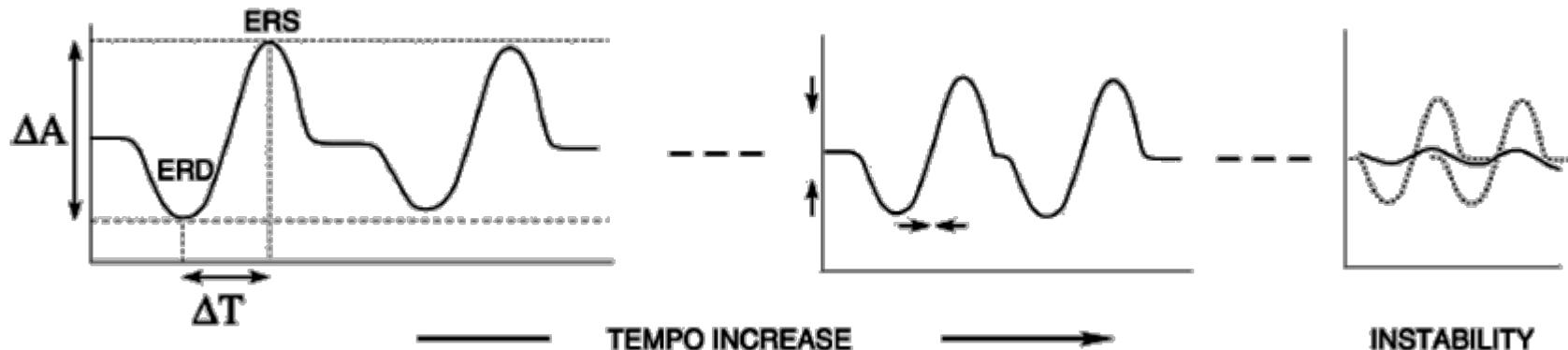
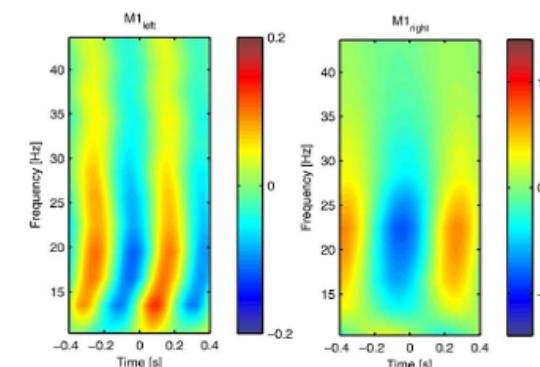
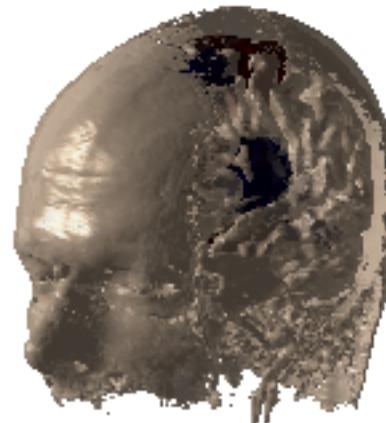
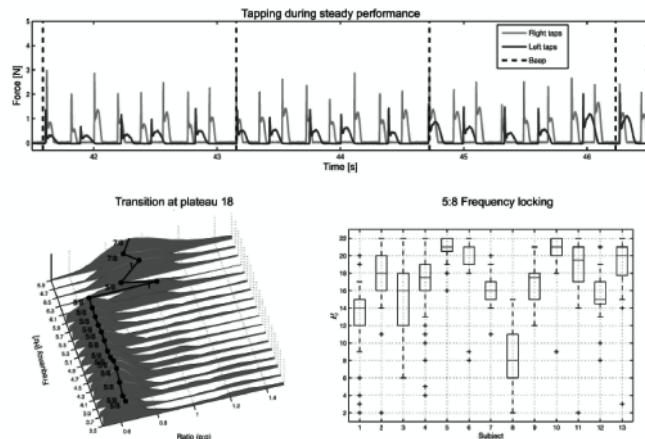
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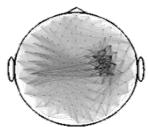
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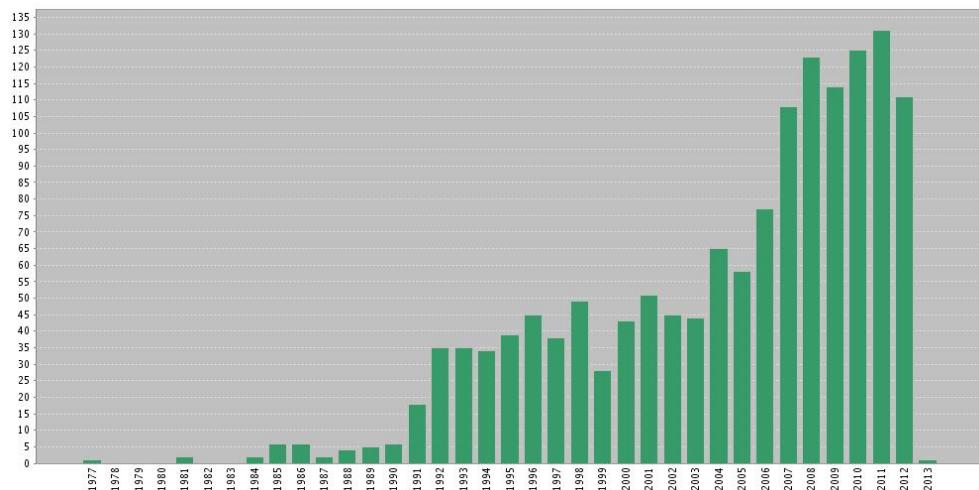
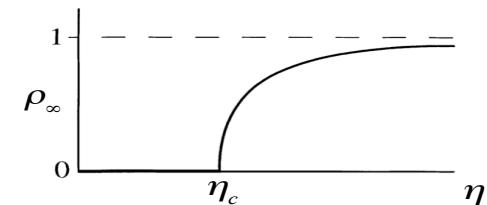
$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N \sin(\phi_l - \phi_k)$$

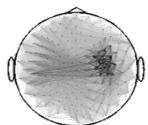
order parameter  $\rho = \frac{1}{N} \left| \sum_{k=1}^N e^{i\phi_k} \right|$

$$\dot{\phi}_k = \omega_k + \eta \rho \sin(\psi - \phi_k)$$

$$\dot{\rho} = \dots \quad ??$$

## Kuramoto network

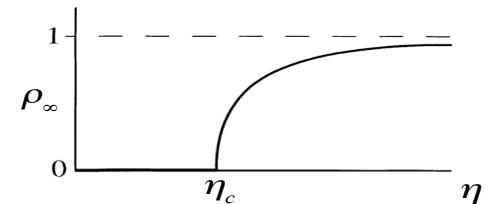




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order parameter  $\rho = \frac{1}{N} \left| \sum_{k=1}^N e^{i\phi_k} \right|$

## Kuramoto network

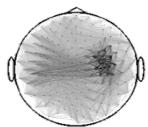


Kuramoto/Nishikawa

$$\dot{\rho} \propto \frac{\eta - \eta_c}{\eta_c} \rho^2 - \rho^4$$

Crawford

$$\dot{\rho} = \frac{\eta - \eta_c}{2} \rho - \frac{8\pi}{K_c^3} \rho^3 + O^5(\rho)$$



## Kramers-Moyal expansion

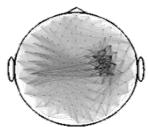
$$\frac{\partial}{\partial t} P(x, t) = \sum_{k=1}^{\infty} \frac{1}{k!} \left( -\frac{\partial}{\partial x} \right)^k D^{(k)}(x, t) P(x, t)$$

$$D^{(k)}(x, t) = \lim_{\Delta t \rightarrow 0} \frac{1}{\Delta t} \left\langle [\xi(t + \Delta t) - \xi(t)]^k \right\rangle$$

Gauss process:  $\forall_{k>2} : D^{(k)}(x, t) = 0$

Langevin system:  $\dot{\xi} = N(\xi, t) + G(\xi, t) \cdot \Gamma_t$

$$\dot{\xi} = D^{(1)}(\xi, t) + \sqrt{2D^{(2)}(\xi, t)} \Gamma_t$$



## Kramers-Moyal expansion

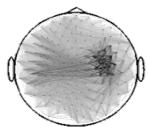
$$\frac{\partial}{\partial t} P(x, t) = \sum_{k=1}^{\infty} \frac{1}{k!} \left( -\frac{\partial}{\partial x} \right)^k D^{(k)}(x, t) P(x, t)$$

$$D^{(k)}(x, t) = \frac{1}{k!} \lim_{\Delta t \rightarrow 0} \frac{1}{\Delta t} \int (x' - x)^k P(x', t + \Delta t | x, t) dx'$$

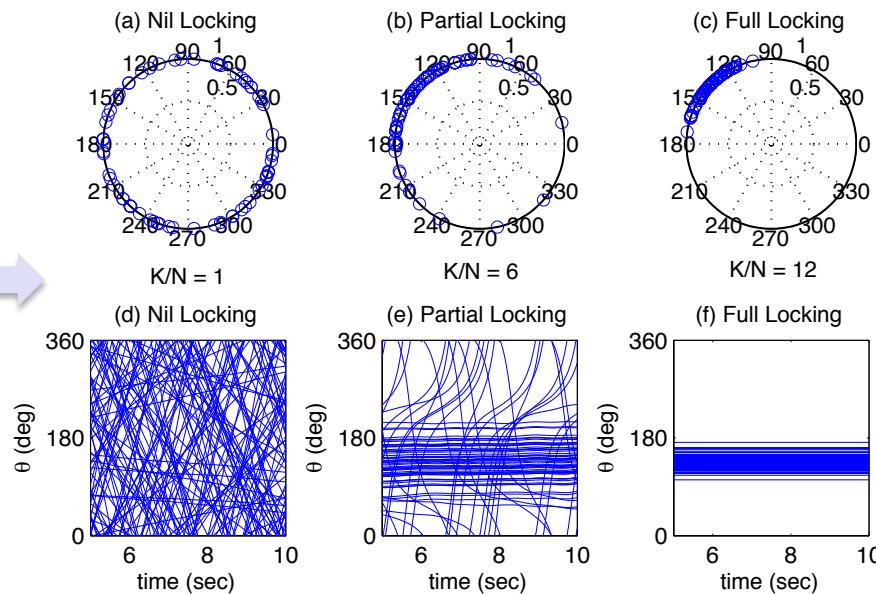
Gauss process:  $\forall_{k>2} : D^{(k)}(x, t) = 0$

Langevin system:  $\dot{\xi} = N(\xi, t) + G(\xi, t) \cdot \Gamma_t$

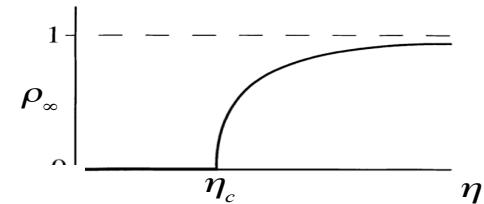
$$\dot{\xi} = D^{(1)}(\xi, t) + \sqrt{2D^{(2)}(\xi, t)} \Gamma_t$$



$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N \sin(\phi_l - \phi_k)$$

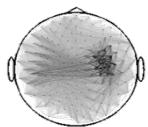


## Kuramoto network



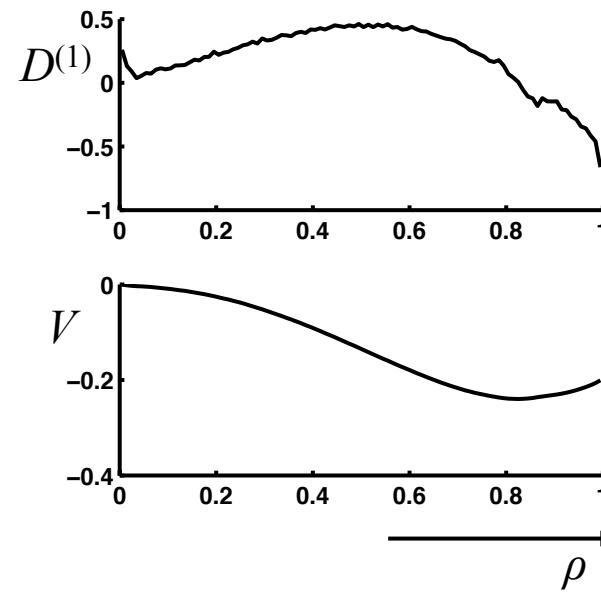
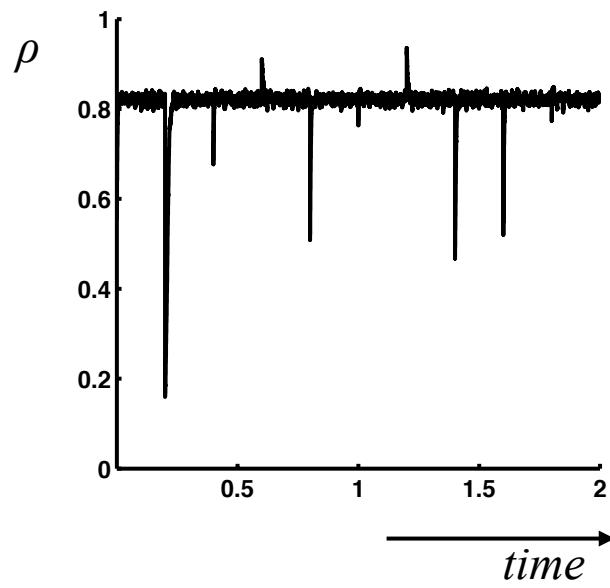
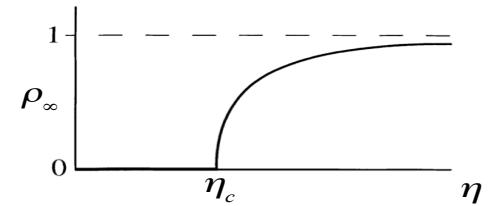
$$\rho = \frac{1}{N} \left| \sum_{k=1}^N e^{i\phi_k} \right|$$

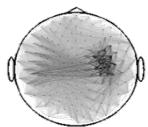
$$\dot{\rho} = D^{(1)}(\rho) + \sqrt{2D^{(2)}(\rho)} \Gamma_t$$



$$\dot{\rho} = \dots + \sqrt{2\tilde{Q}}\Gamma_t$$

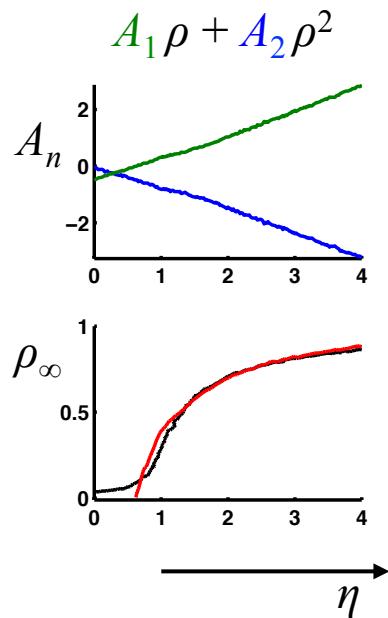
## Kuramoto network



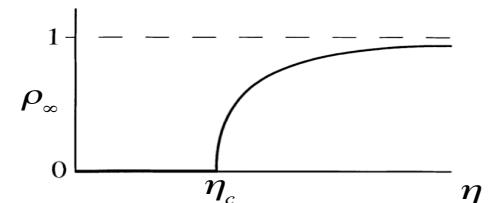


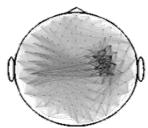
$$\dot{\rho} = A_1\rho + A_2\rho^2 + \sqrt{2\tilde{Q}}\Gamma_t$$

$$g(\omega) = \frac{1}{\pi} \frac{\gamma}{\gamma^2 + \omega^2} \Rightarrow \eta_c = 2\gamma$$



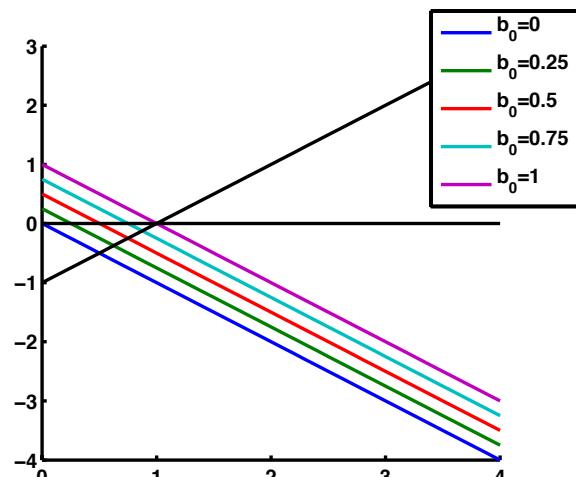
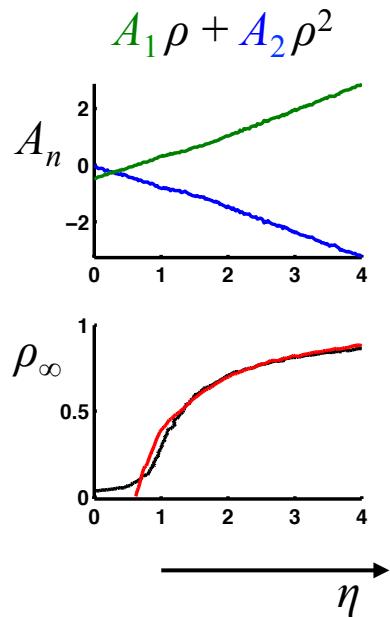
## Kuramoto network



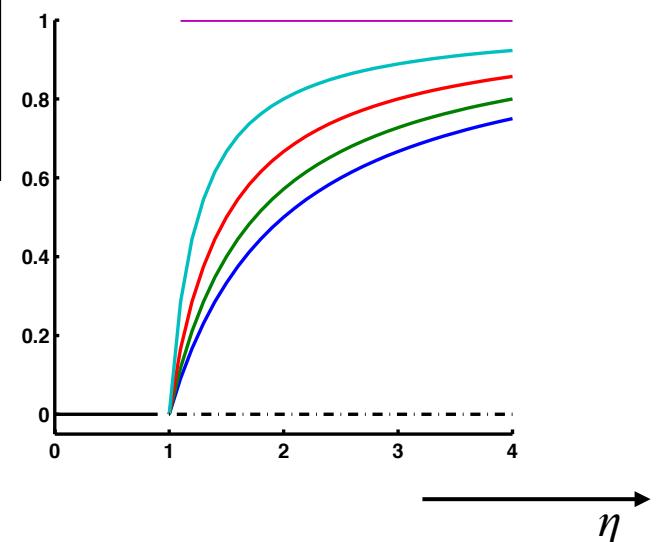
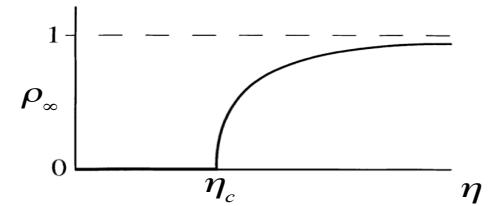


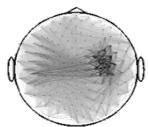
$$\dot{\rho} = (\eta - 1)\rho + (b_0 - \eta)\rho^2 + \sqrt{2\tilde{Q}}\Gamma_t$$

$$g(\omega) = \frac{1}{\pi} \frac{\gamma}{\gamma^2 + \omega^2} \Rightarrow \eta_c = 2\gamma$$



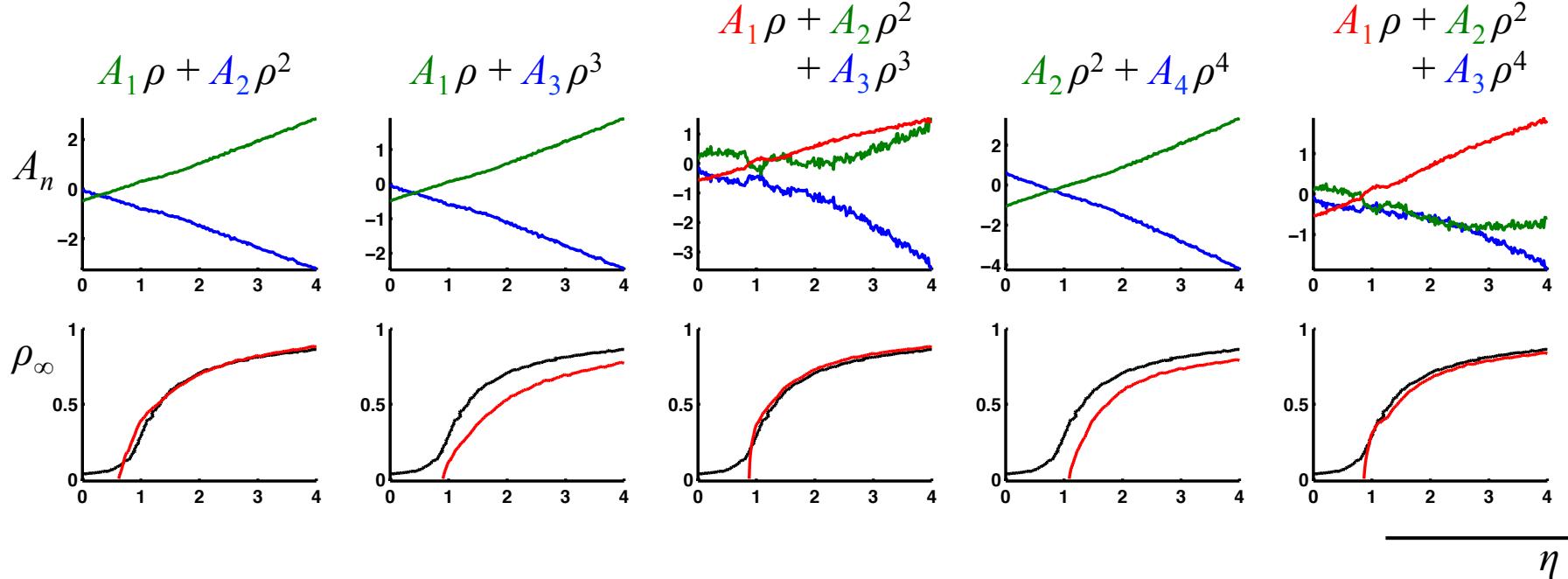
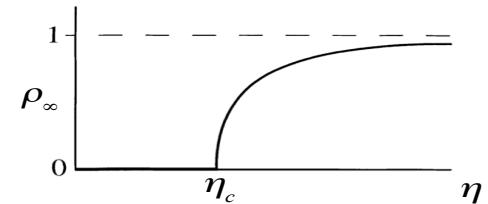
## Kuramoto network

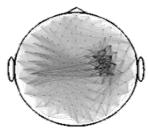




$$\dot{\rho} = \sum_n A_n \rho^n + \sqrt{2\tilde{Q}} \Gamma_t$$

## Kuramoto network



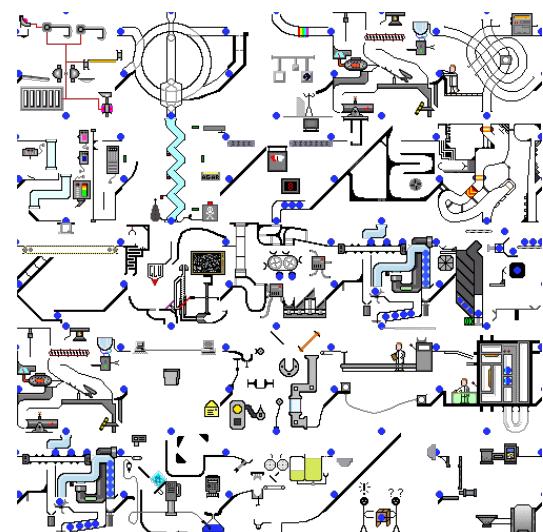
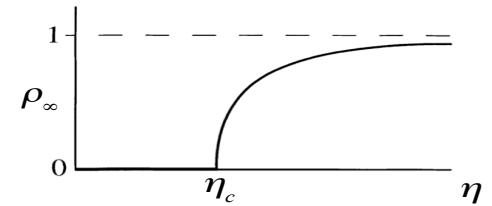


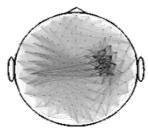
$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N \sin(\phi_l - \phi_k) + \sqrt{2Q}\Gamma_{k,t}$$

$$g(\omega) = \frac{1}{\pi} \frac{\gamma}{\gamma^2 + \omega^2} \Rightarrow \eta_c = 2\gamma + 2Q$$

$$\frac{d}{dt} \rho = \dots + \sqrt{2Q}\Gamma_t$$

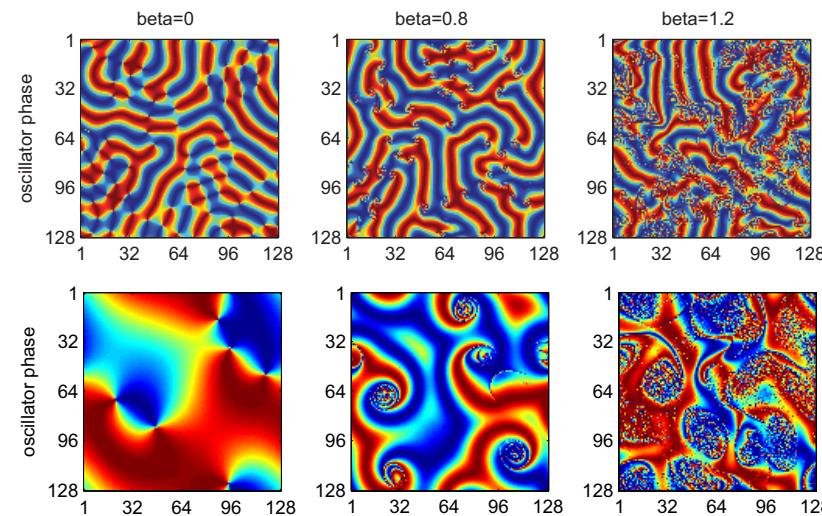
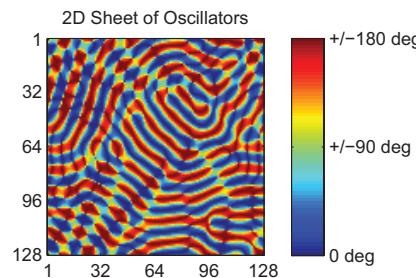
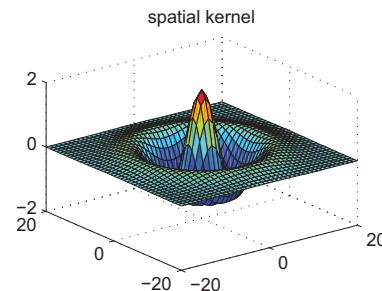
## Kuramoto network





# Kuramoto network

$$\dot{\phi}_k = \omega_k + \frac{\eta}{N} \sum_{l=1}^N D(|x_k - x_l|) \left[ \sin(\phi_l - \phi_k) + \beta \sin 2(\phi_l - \phi_k) \right]$$



## Dynamics of the rotating phase of each oscillator

$$\frac{d}{dt} \Phi_k^{(\text{rot})} = \omega_k + h_k \left( \Phi_k^{(\text{rot})} - \Omega t - \alpha_k ; \{\mu\} \right) - \frac{\eta}{N} \sum_{l=1}^N A_{kl} \sin \left( \Phi_k^{(\text{rot})} - \Phi_l^{(\text{rot})} \right) + \sqrt{2Q_k} \Gamma_{k,t}$$

$$K_{kl} = v_k v_l, \quad v_j = \begin{cases} 1 & \text{for } l = 1, \dots, M \\ -1 & \text{otherwise} \end{cases}$$

heterogeneity

$$\phi_k = \begin{cases} \Phi_k^{(\text{rot})} - \frac{1}{2}\pi - \Omega t & \text{for } k = 1, \dots, M \\ \Phi_k^{(\text{rot})} - \frac{3}{2}\pi - \Omega t & \text{otherwise} \end{cases}$$

non-rotating phase  
(unimodal freq. dist.)

$$h = -\frac{dV}{d\Phi} \quad \text{with} \quad V(\Phi) = V(\Phi + 2\pi)$$

external force  
attracts phase

## Phase oscillators

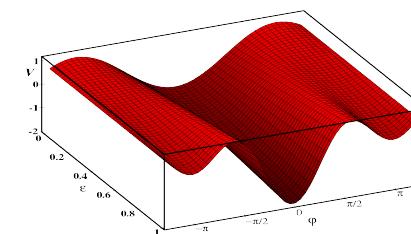
$$\frac{d}{dt}\phi_k = \tilde{h}(\phi_k; \{\mu\}) - \frac{\eta}{N} \sum_{l=1}^N \sin(\phi_k - \phi_l) + \sqrt{2Q} \Gamma_{k,t}$$

Mean field approximation yields a **Fokker-Planck equation...**

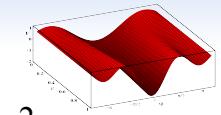
$$\frac{\partial}{\partial t} P(\phi, t) = -\frac{\partial}{\partial \phi} \left[ \tilde{h}(\phi; \{\mu_j\}) - K \int_0^{2\pi} \sin(\phi - \chi) P(\chi, t) d\chi \right] P(\phi, t) + Q \frac{\partial^2}{\partial \phi^2} P(\phi, t)$$

...that is **non-linear in the probability density**

$$V(\phi; \{\alpha, \beta\}) = -\alpha [\cos(\phi) + \frac{1}{4}\beta \cos(2\phi)]$$



$$\frac{\partial}{\partial t} P(\phi, t) = -\frac{\partial}{\partial \phi} \left[ \tilde{h}(\phi; \{\mu\}) - \eta \int_0^{2\pi} \sin(\phi - \chi) P(\chi, t) d\chi \right] P(\phi, t) + Q \frac{\partial^2}{\partial \phi^2} P(\phi, t)$$



## Nonlinear Fokker-Planck Equations

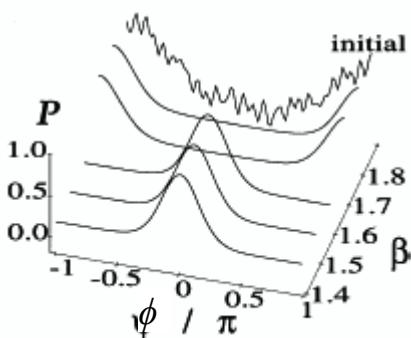
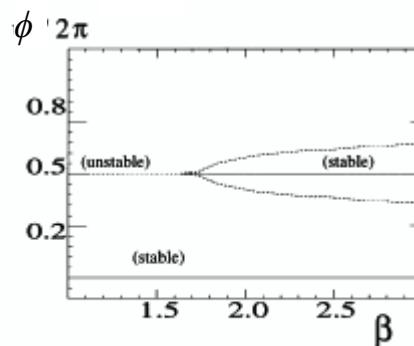
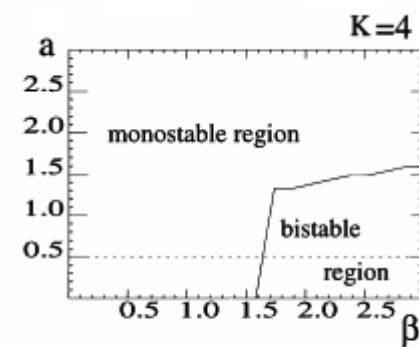
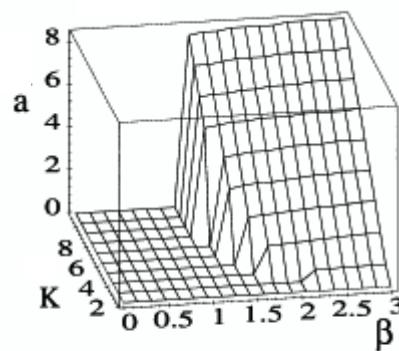
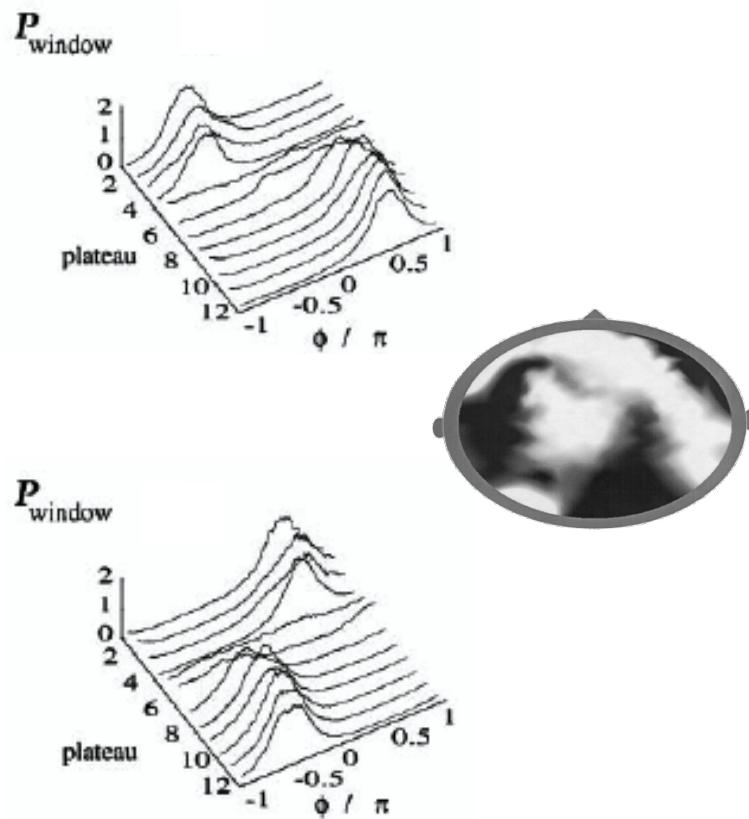
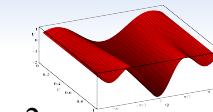
- can be related to non-extensive entropies via MaxEnt principles (Frank & Daffertshofer, *Physica A*, 1999);  
e.g., for **Tsallis generalized entropy** we find

$$S_q(p) = \frac{1}{q-1} \left( 1 - \int p^q(x) dx \right) \quad \Rightarrow$$

$$\frac{\partial}{\partial t} P(x, t) = -\frac{\partial}{\partial x} N(x) P(x, t) + Q \frac{\partial^2}{\partial x^2} [P(x, t)]^q$$

- often obey **power-laws**, i.e. they mimic **long-range correlations**

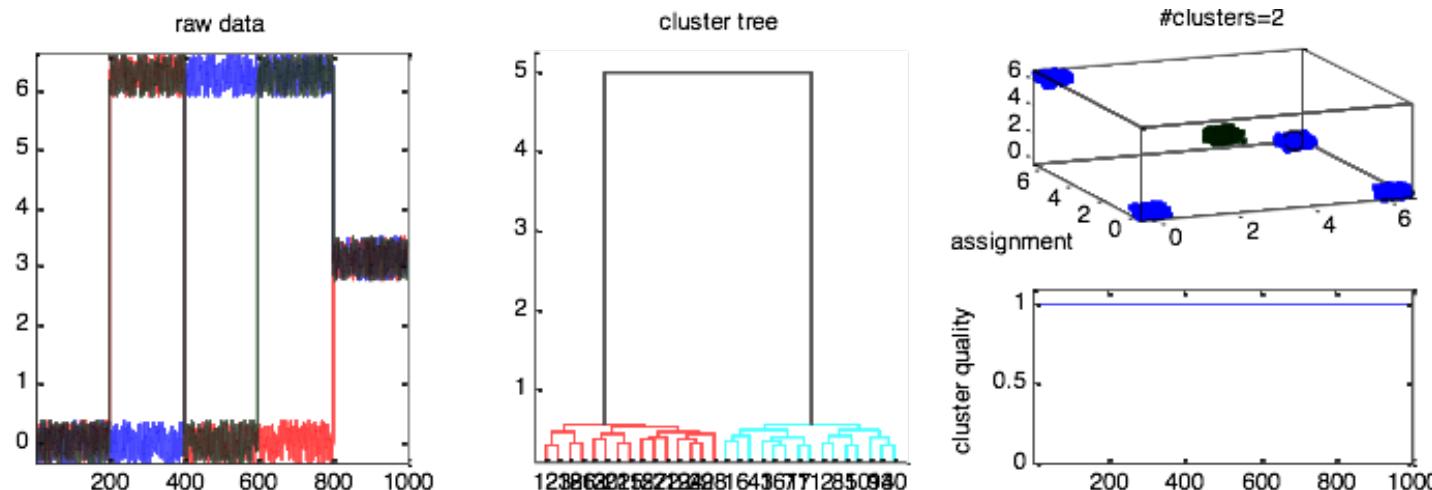
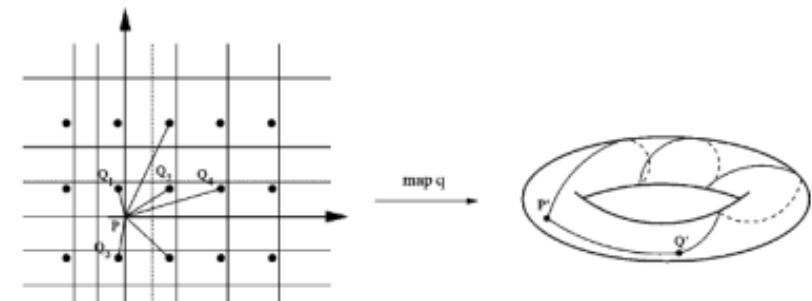
$$\frac{\partial}{\partial t} P(\phi, t) = -\frac{\partial}{\partial \phi} \left[ \tilde{h}(\phi; \{\mu\}) - \eta \int_0^{2\pi} \sin(\phi - \chi) P(\chi, t) d\chi \right] P(\phi, t) + Q \frac{\partial^2}{\partial \phi^2} P(\phi, t)$$



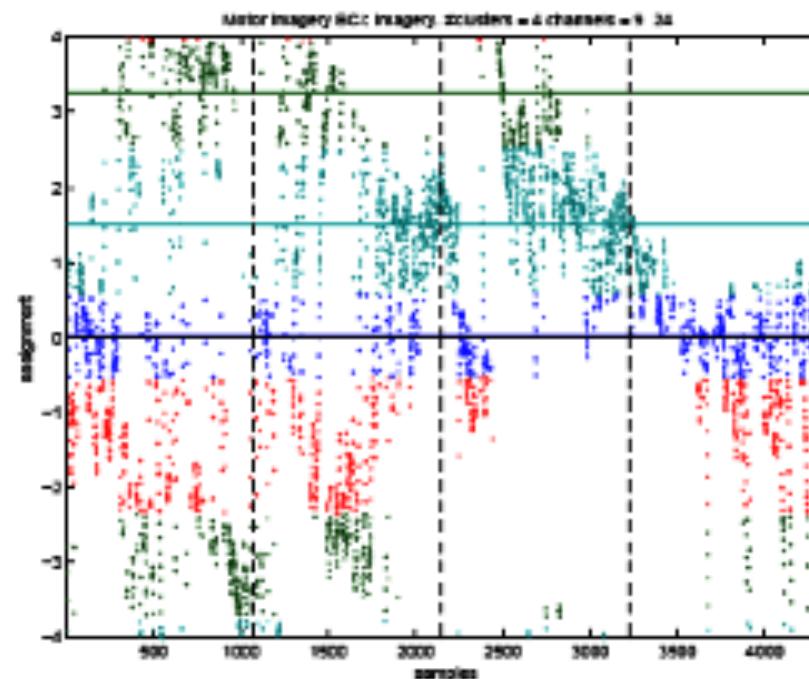
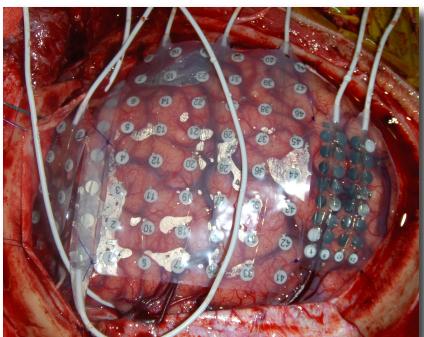
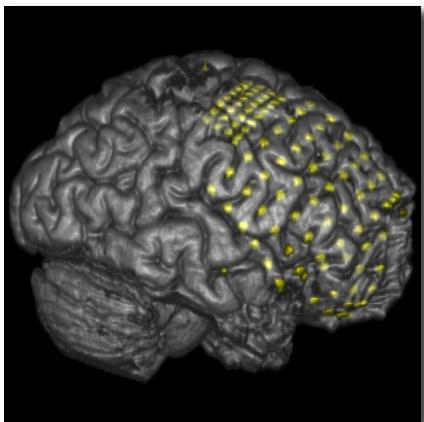
# Phase clustering

PHYSICAL REVIEW E 68, 036219 (2003)

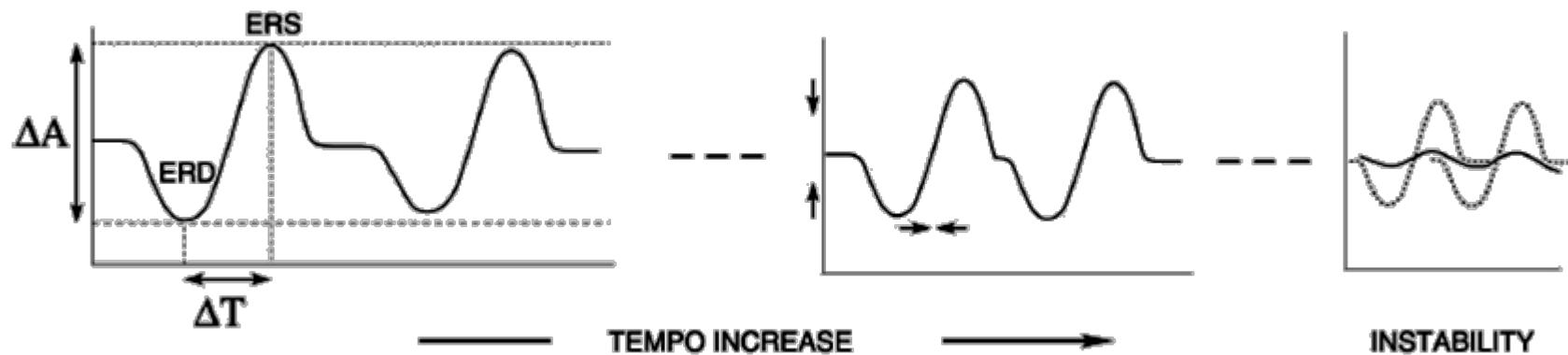
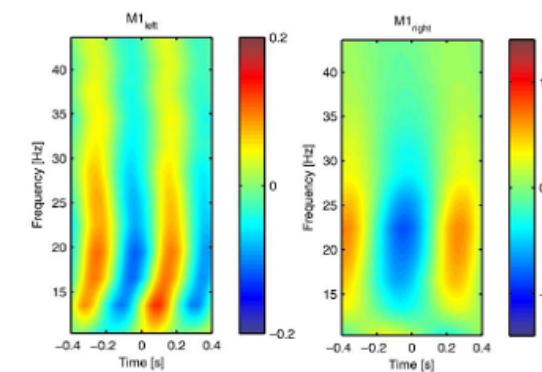
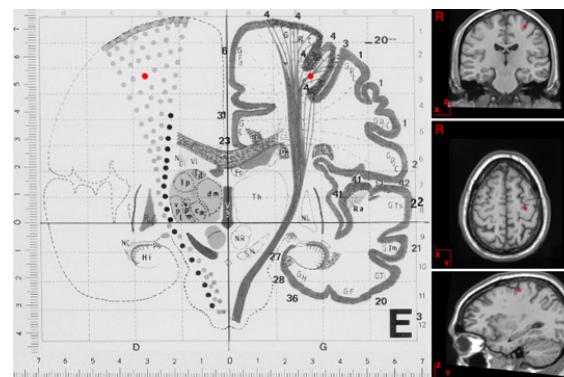
**Detection of mutual phase synchronization in multivariate signals and application to phase ensembles and chaotic data**



# ECoG during decision making and movement imagination...



# Instabilities in rhythmic bimanual tapping



# Thanks for your attention

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**Hermann Haken**

