# Bayesian Inference for MEG Source Reconstruction 

May 27, 2011

## Abstract

## 1 Introduction

Given $d$ MEG sensors and data from $N$ time points, the MEG source reconstruction problem requires the inversion of the linear model

$$
\begin{aligned}
V & =X W+Z \\
(d \times N) & =[d \times p][p \times N]+[d \times N]
\end{aligned}
$$

where $V$ is data matrix in sensor space, X is the lead field describing how neuronal currents from $p$ cortical sources produce $d$ sensor measurements, $W$ is source activity at $p$ source locations and $N$ time points, and $Z$ is a matrix of erros at $d$ sensors and $T$ time points.

### 1.1 Spatial Projector

To reduce the dimensionality of the problem one can project the data onto a spatial projector matrix $U$ of dimension $[\tilde{d} \times d]$. We can then premultiply the above equation by $U$ to give

$$
\begin{aligned}
\tilde{Y} & =L W+\tilde{Z} \\
(\tilde{d} \times N) & =[\tilde{d} \times p][p \times N]+[\tilde{d} \times N]
\end{aligned}
$$

where

$$
\begin{aligned}
\tilde{Y} & =U V \\
L & =U X \\
\tilde{Z} & =U Z
\end{aligned}
$$

For example, we may originally have $d=274$ sensors but this can be reduced to $\tilde{d}=87$ spatial modes. The reduced lead field is given by $L$.

### 1.2 Temporal Projector

To further reduce the dimensionality of the problem one can project the data onto a temporal projector matrix $T$ of dimension $[\tilde{N} \times N]$. We can postmultiply the previous equation by $T$ to give

$$
\begin{aligned}
Y & =L J+E \\
(\tilde{d} \times \tilde{N}) & =[\tilde{d} \times p][p \times N]+[\tilde{d} \times \tilde{N}]
\end{aligned}
$$

where

$$
\begin{aligned}
J & =W T \\
E & =\tilde{Z} T
\end{aligned}
$$

For example, we may originally have $N=161$ time points but this can be reduced to $\tilde{N}=2$ temporal modes.

### 1.3 Bayesian Inversion

We first define the source and sensor space covariance matrices

$$
\begin{aligned}
C_{j} & =\operatorname{Cov}(J) \\
C_{e} & =\operatorname{Cov}(E)
\end{aligned}
$$

where $C_{e}$ is $\tilde{d} \times \tilde{d}$ and $C_{j}$ is $p \times p$.
The posterior distribution over sources is then given by

$$
\begin{aligned}
p(J \mid Y) & =\mathrm{N}(J ; m, S) \\
S^{-1} & =L^{T} C_{e}^{-1} L+C_{j}^{-1} \\
m & =S L^{T} C_{e}^{-1} y
\end{aligned}
$$

The dimension of $S$ is $p \times p$. This matrix is too large to invert so we can re-arrange the equations using the matrix inversion lemma.

### 1.4 Matrix Inversion Lemma

Otherwise known as the Woodbury identity this is

$$
\begin{equation*}
(A+B C D)^{-1}=A^{-1}-A^{-1} B\left(C^{-1}+D A^{-1} B\right)^{-1} D A^{-1} \tag{1}
\end{equation*}
$$

Applying this to the posterior covariance gives

$$
S=C_{j}-C_{j} L^{T}\left(C_{e}+L C_{j} L^{T}\right)^{-1} L C_{j}
$$

where the matrix inversion is now over a $\tilde{d} \times \tilde{d}$ matrix. If we define

$$
\begin{equation*}
V=\left(C_{e}+L C_{j} L^{T}\right)^{-1} \tag{2}
\end{equation*}
$$

then we can write

$$
\begin{equation*}
S=C_{j}-C_{j} L^{T} V L C_{j} \tag{3}
\end{equation*}
$$

or

$$
\begin{equation*}
S=C_{j}\left(I_{p}-L^{T} V L C_{j}\right) \tag{4}
\end{equation*}
$$

### 1.5 Data projector

To compute the posterior mean (which is also the MAP estimator) we have

$$
\begin{equation*}
m=M y \tag{5}
\end{equation*}
$$

where

$$
\begin{equation*}
M=S L^{T} C_{e}^{-1} \tag{6}
\end{equation*}
$$

By substituting in the previous expression for $S$ we get

$$
\begin{equation*}
M=C_{j}\left(I_{p}-L^{T} V L C_{j}\right) L^{T} C_{e}^{-1} \tag{7}
\end{equation*}
$$

### 1.6 Posterior variance

The posterior variance of the $k$ th source is given by the $k$ th diagonal entry in the posterior covariance matrix

$$
\begin{equation*}
\sigma_{k}^{2}=S_{k k} \tag{8}
\end{equation*}
$$

where

$$
\begin{equation*}
S=C_{j}-C_{j} L^{T} V L C_{j} \tag{9}
\end{equation*}
$$

If we let

$$
\begin{equation*}
\Phi=L C_{j} \tag{10}
\end{equation*}
$$

and denote the $k$ th column of $\Phi$ as $\phi_{k}$ then we have

$$
\begin{equation*}
\sigma_{k}^{2}=C_{j}(k, k)-\phi_{k}^{T} V \phi_{k} \tag{11}
\end{equation*}
$$

This variance can be computed in a loop, $k=1 . . p$, or perhaps more efficiently using a sparse matrix implementation for the second term.

