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### **Time-Varying Periodogram:**

- X(t) is a locally stationary time series
- At time block b of length M, compute the local periodogram:

$$I(b, \omega_k) = \frac{1}{M} \left| \sum_{t \in b} X(t) \exp(-i2\pi\omega_k t) \right|^2$$

where  $\omega_k = k/(SR \times seconds)$ 

- Compute the periodograms at the frequency bands delta (0 4 Hertz (Hz)), theta (4 - 8 Hz), alpha (8 - 12 Hz), beta (12 - 30 Hz), and gamma (30 - 50 Hz). The periodogram at band  $\Omega$  is equation  $I(b, \Omega) = 1/||\Omega|| \sum_{\omega_k \in \Omega} I(b, \omega_k)$ . **Spectral Clustering** can be used for quicker detection of burst and suppression phase in EEG [2]. Consider the similarity measure of blocks contained in matrix S such that  $S_{h h'}$  is the similarity between two blocks b and b', given as:  $S_{b,b'} = \exp\left(-\frac{||(\Sigma(h=0,b),\Sigma(h=0,b'))||_F^2}{2\gamma}\right)$ , Let L = D - S, where  $D = diag\{d_1, d_2, ..., d_{B=1000}\}$  and  $d_i$  is the degree of a vertex
- $v_b = \sum_{i=b}^{B} S_{b,b'}$ . The clustering is done by performing k-means on eigenvectors of  $Lu = \lambda Du$ .

# **DUAL EXTREMAL CROSS-FREQUENCY INTERACTIONS IN BRAIN CONNECTIVITY**

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Consider four channels at the temporal lobe namely T3, ..., T6 indexed by p = 1, ..., 4. **DEC Model** is defined for  $I_d(b, \omega) := (I_{1,d}(b, \omega), \dots, I_{4,d}(b, \omega))'$ . Denote by  $I_{-p,d}(b, \omega)$ the vector  $I_d(b,\omega)$  with its  $p^{th}$  component removed; d=1 and d=2 correspond to burst and non-burst phases. Then, for all  $u_{p,d} > v_{p,d}$  for some high threshold  $v_{p,d} > 0$ , the [1] model asserts that

$$\left(I_{-p,d}(b,\omega) \mid I_{p,d}(b,\omega) = u_{p,d}\right) = \phi_{-p,d}I_{p,d}(b,\omega) + I_{p,d}(b,\omega)\Psi_{-p,d} Z_{-p,d}(b,\omega), \quad (1)$$

with parameter vectors  $\phi_{-p,d} \in [-1,1]^3$  and  $\psi_{-p,d} \in (-\infty,1)^3$  dependent on channel p and phase-type  $d \in \{1,2\}$ .  $Z_{-p,d}(b,\omega) \sim \text{MVN}(\mu_{-p,d}, \Sigma_{-p,d})$  for mean vector and covariance matrix  $\mu_{-p,d}$  and  $\Sigma_{-p,d}$ , respectively.



### Framework

• Conditional expectation combines information from both  $\phi_{-p,d}$  and  $\psi_{-p,d}$ :  $m_{p,q;d}(\omega) = \hat{E}[I_{q,d}(b,\omega)|I_{p,d}(b,\omega) = u_{p,d}] = \hat{\phi}_{-p,q;d}u_{p,d} + u_{p,d}^{\psi-p,q;d}\hat{\mu}_{-p,q;dj}, p \neq q, [3]$ Bootstrap: We used a non-parametric bootstrap to estimate parameter uncertainty of the DEC model. For each clusters, we resampled the blocks then re-fitted the DEC model to each resamples to obtain bootstrap estimates for  $\phi_{p,q;d}$  and conditional mean difference (i.e.,  $m_{diff} = m_{p,q;1} - m_{p,q;2}$ ) for all pairwise combination of channels.

## **Subject Level Results and Future Work**

[1] Heffernan, J.E. and Tawn, J.A.: A conditional approach for multivariate extreme values (with discussion), Journal of the Royal Statistical Society: Series B (Statistical Methodology) 66, no.3 (2004): 497-546. [2] Narula, G., Haeberlin, M., Balsiger, J., Strässle, C., Imbach, L.L., and Keller, E.: Detection of EEG burst-suppression in neurocritical care patients using an unsupervised machine learning algorithm Clinical





Multi-subject DEC; utilize Extreme Vector Autoregressive Model with subjectspecific effects:  $\left| I_{-i}^{(s)}(b,\omega) \right| \left| I_{i}^{(s)}(b,\omega) = u_{i}^{(s)} \right| = F^{(s)}(b,\omega) + D^{(s)}(b,\omega);$  for all

 $\blacktriangleright F^{(s)}(b,\omega)$  is the subject-specific fixed-effects, while  $D^{(s)}(b,\omega)$  has the subject-specific tail connectivity matrices of four clusters. We will use **D** to represent the **DEC model**. The simplest case of  $D^{(s)}(b+h,\omega) = D^{(s)}_{\omega}(b+h)$  is for lag 1 fixing  $\Psi = 0$  which is

$$\boldsymbol{D}_{\omega}^{(s)}(b) = [\Phi_{1,1}^{(s)} E_{1,b}^{(s)} + \Phi_{2,1}^{(s)} E_{2,b}^{(s)}] \boldsymbol{D}_{\omega}^{(s)}(b-1) + \boldsymbol{e}^{(s)}(b)$$

where  $E_{ch}^{(s)} = E_c^{(s)}(b,\omega)$  is 1 when the block is in extreme set of cluster c and 0 otherwise. The term  $e^{(s)}(b)$  is a zero-mean white noise multivariate process.