

Source imaging of deep-brain activity using the regional spatiotemporal Kalman filter

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Abstract

Background and objective: The human brain displays rich and complex patterns of interaction within and among brain networks that involve both cortical and subcortical brain regions. Due to the limited spatial resolution of surface electroencephalography (EEG), EEG source imaging is used to reconstruct brain sources and investigate their spatial and temporal dynamics. The majority of EEG source imaging methods fail to detect activity from subcortical brain structures. The reconstruction of subcortical sources is a challenging task because the signal from these sources is weakened and mixed with artifacts and other signals from cortical sources. In this proof-of-principle study we present a novel EEG source imaging method, the regional spatiotemporal Kalman filter (RSTKF), that can detect deep brain activity.

Methods: The regional spatiotemporal Kalman filter (RSTKF) is a generalization of the spatiotemporal Kalman filter (STKF), which allows for the characterization of different regional dynamics in the brain. It is based on state-space modeling with spatially heterogeneous dynamical noise variances, since models with spatial and temporal ho-

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mogeneity fail to describe the dynamical complexity of brain activity. First, RSTKF is tested using simulated EEG data from sources in the frontal lobe, putamen, and thalamus. After that, it is applied to non-averaged interictal epileptic spikes from a presurgical epilepsy patient with focal epileptic activity in the amygdalo-hippocampal complex. The results of RSTKF are compared to those of low-resolution brain electromagnetic tomography (LORETA) and of standard STKF.

Results: Only RSTKF is successful in consistently and accurately localizing the sources in deep brain regions. Additionally, RSTKF shows improved spatial resolution compared to LORETA and STKF.

Conclusions: RSTKF is a generalization of STKF that allows for accurate, focal, and consistent localization of sources, especially in the deeper brain areas. In contrast to standard source imaging methods, RSTKF may find application in the localization of the epileptogenic zone in deeper brain structures, such as mesial frontal and temporal lobe epilepsies, especially in EEG recordings for which no reliable averaged spike shape can be obtained due to lack of the necessary number of spikes required to reach a certain signal-to-noise ratio level after averaging.

Keywords: deep sources, dynamical inverse solution, EEG, EEG inverse problem, EEG source imaging, Electroencephalography, epilepsy, epileptiform activity, Kalman filter, LORETA, RSTKF, source reconstruction, spatiotemporal Kalman filter, state space, STKF, subcortical sources.

1. Introduction

Electroencephalography (EEG) is a non-invasive electrophysiological method which measures the time series of electric potential differences on the surface of the head that are caused by the summation of neuronal depolarization shifts on postsynaptic membranes of a large number of neurons. Due to its high temporal resolution (The maximum sampling rate of modern EEG systems is in the KHz range), EEG can be used to study brain function and track temporal brain activity. In order to increase the spatial resolution of EEG, source imaging uses these surface measurements and estimates the generators of electrical activity in the brain. EEG source imaging has found numer-

10 ous applications in cognitive brain research, neuropsychiatry, clinical neurology, and
11 neuropediatrics [1–4].

12 The problem of source reconstruction from surface EEG becomes particularly chal-
13 lenging when changes of electrical activity on the scalp result from neuronal depolar-
14 ization in deep brain structures, since deep sources generate only weak surface signals
15 and are often masked by the activity of strong cortical sources. The localization of
16 deep sources can have many applications in clinical and cognitive research, e.g., in un-
17 derstanding normal and pathological brain function as well as studying brain networks
18 [5–7]. An example of a deep source that is important for clinical application is epileptic
19 activity in the hippocampus, since hippocampal pathology is the most frequent cause
20 of the mesial temporal lobe epilepsy which may be successfully treated by surgery [8].

21 Regarding the solution of the EEG inverse problem, we will limit our discussion
22 here to distributed-source methods (for an overview please refer to [9–12]). In these
23 methods the activity of the whole brain is estimated for each time point using the whole
24 scalp EEG. In order to obtain a unique solution to the EEG inverse problem, standard
25 EEG source imaging methods impose constraints on the solution space using, e.g.,
26 a penalty function or a Bayesian framework [13]. Among the standard source recon-
27 struction methods, low-resolution brain electromagnetic tomography (LORETA) is one
28 of the most frequently used approaches [14]. This method applies spatial smoothness
29 as a constraint to obtain a unique solution to the EEG inverse problem and penalizes
30 non-smooth solutions. Standard methods, such as minimum norm and standardized
31 LORETA (sLORETA) [15], were shown to be problematic for the localization of deep
32 sources especially when cortical sources masked the deeper activity or in the presence
33 of multiple sources [12]. Additionally, the majority of the standard source reconstruc-
34 tion methods localize the sources at a specific time point without making use of the
35 source reconstruction results of the previous time points, i.e., they are static or instan-
36 taneous methods. The temporal information of the EEG recordings includes useful
37 information about the locations of the sources and the interactions between them.

38 A dynamical inverse solution avoids the shortcomings of static methods by tak-
39 ing the information from the source reconstructions at the previous time points into
40 account when reconstructing the sources at a certain time point [16–18]. State-space

41 modeling is a flexible modeling approach to implement a dynamical inverse solution
42 from EEG time series [19]. A state-space model consists of two equations that describe
43 the spatiotemporal dynamics in the brain and the measurement process respectively.
44 The reconstruction of the brain's primary current density, which is defined as the sys-
45 tem's state, is transformed into a problem of state estimation. The Kalman filter [20]
46 provides the optimal linear solution for the problem of state estimation. If Gaussian
47 noise is assumed, the Kalman filter is optimal in the sense that it provides the mini-
48 mum mean square error estimates of the state variables. If the Gaussianity condition
49 is not fulfilled, the Kalman filter is still the best linear minimum mean square error
50 estimator [21]. Modified versions of the Kalman filter have found many applications
51 in inverse modeling, especially in high-dimensional problems of climate and ocean
52 modeling [22–24]. However, the estimation of parameters and the propagation of huge
53 covariance matrices become infeasible in case of high dimensionality. Instead of the
54 full Kalman filter, filters that are based on strong simplifications of the deterministic
55 model and low-rank approximations of the covariance matrices are usually employed
56 to solve the problem of high dimensionality [24–26].

57 The spatiotemporal Kalman filter (STKF) [18] is a dynamical solution of the high-
58 dimensional EEG inverse problem that is based on a modification of the traditional
59 Kalman filter. This method and its adaptive forms belong to the family of distributed-
60 source inverse methods. Within the framework of STKF, the state-space model param-
61 eters are estimated via maximum likelihood (ML). In addition to spatial smoothness,
62 STKF uses temporal smoothness to obtain a unique solution to the EEG inverse prob-
63 lem. The spatiotemporal smoothness constraint can be implemented by appropriate
64 design of the parameter matrices within the state-space model. Since both LORETA
65 and STKF use spatial smoothness constraints, we consider it useful to compare their
66 performance, in order to ascertain the additional advantages of temporal smoothness in
67 the STKF model. In previous work, the original STKF model was found to be superior
68 to LORETA with respect to the localization of sources of alpha rhythms, epileptiform
69 discharges, and focal seizures from EEG recordings [27–32]. When applied to local-
70 ize sources of a focal seizure from an EEG recording, STKF showed more accurate
71 and consistent localizations of the seizure onset, compared to LORETA [27]. Addi-

72 tionally, STKF produced more accurate source reconstructions from small numbers of
73 electrodes (9 and 19 electrodes), compared to LORETA [30].

74 The STKF method is based on a linear state-space model with spatially and tem-
75 porally constant parameters. The performance of the method depends on the dynami-
76 cal model, and the accuracy of the results could be improved with more accurate and
77 more physiological dynamical models. An important limitation of this model is that
78 it assumes spatial homogeneity of the brain, in contradiction to what is known about
79 functional specialization and modularity of the brain. In order to mitigate the above-
80 mentioned limitation of the original STKF model, namely the spatial homogeneity of
81 the model parameters, and to permit multiple areas in the brain to have their own dy-
82 namics, the state-space model was modified in this work to describe different brain
83 regions using different dynamical noise variance parameters. Based on the previous
84 experience of the authors, the dynamical noise variance parameter was judged to be the
85 most influential one among the parameters of state-space models, and the stochastic
86 part of the dynamical model was extended accordingly. This new approach is named
87 the regional spatiotemporal Kalman filter (RSTKF).

88 The aim of this work is the extension of the dynamical approach of spatiotemporal
89 Kalman filtering (STKF) by allowing for region-specific dynamics in the state-space
90 model of the brain. The hypothesis here is that this extension permits the correct lo-
91 calization of active subcortical areas in the brain from surface EEG, since each one
92 of these areas will be allowed to have its own dynamics. Additionally, we expect this
93 extension to improve the accuracy and spatial resolution of EEG source reconstruc-
94 tion results, due to the regional specification of model parameters. In this paper, we
95 will test the RSTKF using simulated as well as clinical EEG data. We will concen-
96 trate on single-source scenarios and the clinical application of the localization of the
97 epileptogenic zone from EEG in presurgical evaluation. The results of RSTKF will be
98 compared to those of LORETA and STKF. We expect RSTKF to outperform LORETA
99 and STKF with respect to accuracy and spatial resolution of the source reconstruction
100 results.

101 **2. Materials and Methods**

102 In the first section, the regional spatiotemporal Kalman filter algorithm is first de-
103 scribed. After that, the setup for source imaging of simulated EEG data is described. In
104 the last section, the setup for source imaging of clinical EEG data of epileptic spikes is
105 described. For these analyses, the EEG source imaging results from LORETA, STKF,
106 and RSTKF are compared. In order to avoid the inversion of high-dimensional matri-
107 ces, the alternative implementation of LORETA from [18, 33] was used in this paper.
108 Additionally, the Akaike Bayesian Information Criterion (ABIC) was used to estimate
109 the regularization parameter, as in [18, 33]. The preprocessing and source imaging was
110 performed in MATLAB (Mathworks, MATLAB 7.12, R2011a). The visualization of
111 EEG source imaging results was done using the open-source Fieldtrip toolbox [34].
112 The whole procedure of preprocessing, head modeling, source imaging, and validation
113 is summed up in Fig. 1.

114 [Figure 1 about here.]

115 *2.1. The regional spatiotemporal Kalman filter (RSTKF)*

116 Until now, the model parameters of the STKF were non-adaptive with respect to
117 both time and space. Due to the brain’s modularity and functional specialization, we
118 believe that introducing non-homogeneity in space, e.g. in lobar or sub-lobar levels,
119 is essential to describe the different processes that occur in different parts of the hu-
120 man brain. The distinction of different regions in the brain was introduced into the
121 LORETA constraint in [35]. Assuming spatial homogeneity of the parameters was
122 only a strong assumption with the purpose of making parameter estimation feasible.
123 The RSTKF uses a 3D voxel grid whose grid points are labeled according to the brain
124 region. This classification or labeling process is non-trivial, especially for individual
125 anatomies. According to Wold’s decomposition theorem [36], a very sophisticated de-
126 terministic model which is accompanied by a simple stochastic model, can be replaced
127 by a fairly simple deterministic model in addition to a sophisticated stochastic model
128 in the description of the system’s dynamics by a state-space model [19, 36].

129 In this paper, a simple deterministic model of the dynamics was used in addition
 130 to a more detailed model of the stochastic term. For each brain region, a separate
 131 dynamical noise variance is assigned and the values of these dynamical noise variances
 132 are learned from the data using ML parameter estimation. Mathematically, the RSTKF
 133 uses the same equations and model parameters that are used by the STKF, except for
 134 the modified description of the dynamical noise term $\boldsymbol{\eta}_t$ and its covariance matrix $\boldsymbol{\Sigma}_{\boldsymbol{\eta}_t}$.

The measurement of EEG time series is modeled as follows:

$$\mathbf{y}_t = \mathbf{K}\mathbf{j}_t + \boldsymbol{\epsilon}_t. \quad (1)$$

135 Here, \mathbf{y}_t is the $N_y \times 1$ vector of measurements at time t , where N_y represents the
 136 number of EEG electrodes. The $N_y \times N_j$ matrix \mathbf{K} is the lead field matrix, or gain
 137 matrix. This matrix includes the contribution of each voxel to each EEG electrode.
 138 \mathbf{j}_t is the $N_j \times 1$ vector of primary current density values in the brain. The brain is
 139 represented as a volumetric 3D voxel grid, and each grid point is the location of three
 140 current dipoles. Each one of these three current dipoles points to one of the three
 141 Cartesian coordinates, in the x , y , or z directions. With N_v denoting the number of grid
 142 points, the number of current dipoles N_j equals $3 \times N_v$. This grid is then further divided
 143 into N_r regions, where N_r is the number of modeled regions in the brain.

One solution to the high dimensionality of the EEG inverse problem is to use
 a modification of the standard Kalman filter as implemented in the STKF approach
 [18]. In order to tackle the high-dimensional EEG inverse problem, the Kalman filter
 is transformed from a fully-coupled state-space into a weakly-coupled system, which
 only retains nearest-neighbor coupling. This is done by using the second-order discrete
 Laplacian operator to decouple the state-space model, preserving only nearest-neighbor
 interactions. This transformation is called spatial whitening [18, 37]:

$$\tilde{\mathbf{j}}_t = \mathbf{L}\mathbf{j}_t. \quad (2)$$

The $N_j \times N_j$ Laplacian matrix \mathbf{L} is the discrete second-order spatial Laplacian operator
 and approximates the second spatial derivative. In order to calculate the Laplacian
 matrix, the neighboring grid points for each grid point v are found and the matrix of

neighbors Ω is constructed according to:

$$\Omega_{\hat{v}v} = \begin{cases} 1 & \text{if } \hat{v} \text{ is a neighbor of } v \\ 0 & \text{otherwise} \end{cases} \quad (3)$$

Only 6 neighbors in the positive and negative x , y , and z directions are considered in the computation of the Laplacian matrix. Then the following equation is used to compute the Laplacian matrix:

$$\mathbf{L} = \left(\mathbf{I}_{N_v} - \frac{1}{6} \Omega \right) \otimes \mathbf{I}_3. \quad (4)$$

After that, a low-dimensional Kalman filter is calculated at each grid point, the state of which is influenced by the average value of the current densities of the neighboring grid points. For the autoregressive (AR) model of order 1, the state dimension N_{st} is 3 and the dynamical model can be written as follows

$$\tilde{\mathbf{j}}_{v,t} = \mathbf{A}_L \tilde{\mathbf{j}}_{v,t-1} + \mathbf{B}_L \tilde{\mathbf{u}}_{v,t} + \tilde{\eta}_t.$$

The 3×3 -dimensional local state transition matrix \mathbf{A}_L characterizes the voxel's self-dynamics, whereas the contribution of the neighboring voxels to the voxel's current density is described by the 3×3 -dimensional local input matrix \mathbf{B}_L . The local extrinsic control input vector $\tilde{\mathbf{u}}_{(v,t)}$ consists of the average value of the previously computed current densities of each voxel's immediate neighbors.

$$\tilde{\mathbf{u}}_{v,t} = \frac{1}{6} \sum_{\hat{v} \in \mathcal{N}(v)} \tilde{\mathbf{j}}_{\hat{v},t-1}.$$

Finally, the 3×3 -dimensional local dynamical noise covariance matrix $\Sigma_{\tilde{\eta}L}$ and the \mathbf{A}_L and \mathbf{B}_L matrices [38] are defined by

$$\mathbf{A}_L = a_1 \mathbf{I}_3, \quad \mathbf{B}_L = b \mathbf{I}_3, \quad \Sigma_{\tilde{\eta}L} = \sigma_{\tilde{\eta}}^2(v) \mathbf{I}_3.$$

144 Here, $\sigma_{\tilde{\eta}}^2(v) \in \sigma_{\eta_1}^2, \dots, \sigma_{\eta_{N_r}}^2$, with N_r being the number of modeled regions in the
145 brain.

In [32] the reformulation of the standard autoregressive model of order 2 into an augmented state-space model, in which the standard second-order AR component is reformulated as a first-order one, is explained. In the new model, N_{st} equals 6 and the

equation of the dynamical model becomes [32]:

$$\begin{bmatrix} \tilde{\mathbf{j}}_{v,t} \\ \tilde{\mathbf{j}}_{v,t} \end{bmatrix} = \mathbf{A}_L \begin{bmatrix} \tilde{\mathbf{j}}_{v,t-1} \\ \tilde{\mathbf{j}}_{v,t-1} \end{bmatrix} + \mathbf{B}_L \begin{bmatrix} \tilde{\mathbf{u}}_{v,t} \\ \mathbf{0} \end{bmatrix} + \begin{bmatrix} \tilde{\boldsymbol{\eta}}_t \\ \mathbf{0} \end{bmatrix}.$$

The 3×1 -dimensional vector $\tilde{\mathbf{j}}_{v,t}$ is the predicted value of $\tilde{\mathbf{j}}_{v,t+1}$. As for the model parameter matrices, the 6×6 -dimensional local state transition matrix \mathbf{A}_L is constructed as follows:

$$\mathbf{A}_L = \begin{bmatrix} a_1 \mathbf{I}_3 & a_2 \mathbf{I}_3 \\ \mathbf{I}_3 & \mathbf{0} \end{bmatrix}.$$

Likewise, the 6×6 -dimensional local input matrix \mathbf{B}_L is constructed as follows:

$$\mathbf{B}_L = \begin{bmatrix} b \mathbf{I}_3 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}.$$

Finally, the local dynamical noise covariance matrix $\Sigma_{\tilde{\boldsymbol{\eta}}_L}$ can be written as [38]:

$$\Sigma_{\tilde{\boldsymbol{\eta}}_L} = \begin{bmatrix} \sigma_{\tilde{\boldsymbol{\eta}}}^2 \mathbf{I}_3 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}.$$

146 In the above-mentioned dynamical model, autoregressive moving average (ARMA)
 147 type modeling consists of autoregressive (AR) and moving average (MA) parts. In prin-
 148 ciple, each of these parts could do the modeling alone, so there is a kind of redundancy
 149 between them. Just for the sake of flexible and parsimonious modeling, both parts
 150 are used. Variance parameters correspond to the MA part. Due to this redundancy, it
 151 seems risky to allow regional dependence both for AR and MA parts; this may lead
 152 to overfitting. A similar situation, namely time-dependent variance, suffers from the
 153 same problem.

The lead field matrix \mathbf{K} is now replaced by the Laplacianized lead field matrix $\tilde{\mathbf{K}}$ which is calculated as follows:

$$\tilde{\mathbf{K}} = \mathbf{K} \mathbf{L}^{-1}.$$

We should also mention that the measurement noise covariance matrix $\Sigma_{\boldsymbol{\epsilon}}$ is assumed to have the following structure:

$$\Sigma_{\boldsymbol{\epsilon}} = \sigma_{\boldsymbol{\epsilon}}^2 \mathbf{I}_3.$$

In the following, N_{st} represents the dimension of the state for each grid point. In the prediction phase, the STKF uses the dynamical model to make predictions about the current density values at the next time point:

$$\tilde{\mathbf{j}}_{v,t|t-1} = \mathbf{A}_L \tilde{\mathbf{j}}_{v,t-1|t-1} + \frac{1}{6} \mathbf{B}_L \sum_{\hat{v} \in \mathcal{N}(v)} \tilde{\mathbf{j}}_{\hat{v},t-1|t-1}.$$

Now, the $N_{st} \times N_{st}$ -dimensional local state prediction error covariance matrix is calculated from:

$$\Sigma_{\tilde{\mathbf{j}}_{v,t|t-1}} = \mathbf{A}_L \Sigma_{\tilde{\mathbf{j}}_{v,t-1|t-1}} \mathbf{A}_L^\top + \Sigma_{\tilde{\eta}_L}.$$

After that, the state predictions for all grid points are used to compute a measurement prediction

$$\mathbf{y}_{t|t-1} = \tilde{\mathbf{K}} \tilde{\mathbf{j}}_{t|t-1}.$$

The difference between the actual and predicted measurement values constitutes the $N_j \times 1$ -dimensional measurement prediction error, residual, or innovation

$$\mathbf{r}_{y,t} = \mathbf{y}_t - \mathbf{y}_{t|t-1}.$$

154 Let $\tilde{\mathbf{K}}_v$ denote the $N_y \times 3$ -dimensional sub-matrix within the lead field matrix $\tilde{\mathbf{K}}$ that
 155 corresponds to grid point v . Since $\tilde{\mathbf{K}}$ is a global matrix linking all positions in the brain
 156 with all EEG electrodes, therefore it depends very much on the spatial position and,
 157 thereby, on the region.

Then, the innovation covariance matrix is calculated as follows:

$$\Sigma_{\mathbf{r}_{y,t}} = \sum_v \tilde{\mathbf{K}}_v \Sigma_{\tilde{\mathbf{j}}_{v,t|t-1}} \tilde{\mathbf{K}}_v^\top + \Sigma_{\mathcal{E}}.$$

After calculating the innovation and its covariance matrix, the $N_{st} \times N_y$ -dimensional local Kalman gain matrix is calculated using:

$$\mathbf{G}_{v,t} = \Sigma_{\tilde{\mathbf{j}}_{v,t|t-1}} \tilde{\mathbf{K}}_v^\top \Sigma_{\mathbf{r}_{y,t}}^{-1}.$$

After that, the $N_{st} \times 1$ -dimensional local filtered state estimate is computed from:

$$\tilde{\mathbf{j}}_{v,t|t} = \tilde{\mathbf{j}}_{v,t|t-1} + \mathbf{G}_{v,t} \mathbf{r}_{y,t}.$$

The local $N_{st} \times N_{st}$ state estimation error covariance matrix is obtained from:

$$\Sigma_{\tilde{j}_{v,t}|t} = (\mathbf{I}_{N_{st}} - \mathbf{G}_{v,t} \tilde{\mathbf{K}}_v) \Sigma_{\tilde{j}_{v,t}|t-1}.$$

The final vector of state estimates and its error covariance matrix are transformed back from the weakly-coupled state-space into the fully-coupled state-space using the following equations:

$$\mathbf{j}_t = \mathbf{L}^{-1} \tilde{\mathbf{j}}_t.$$

$$\Sigma_{j_{v,t}|t} = \mathbf{L}^{-1} \Sigma_{\tilde{j}_{v,t}|t} \mathbf{L}^{-1\top}.$$

158 The Kalman filter calculates the state estimate and its error covariance matrix. The
 159 parameter matrices of the state-space model, however, need to be estimated before
 160 calculating the output of the Kalman filter.

In this paper, the optimal parameters of the state-space model are obtained using minimization of the Akaike Information Criterion (AIC) [39], which corresponds to Maximum-Likelihood estimation with an additional constraint favoring parsimonious models. The AIC is defined by

$$\text{AIC}(\boldsymbol{\theta}_{KF}) = -2\mathcal{L}(\boldsymbol{\theta}_{KF}) + 2N_{KF}.$$

Here, $\boldsymbol{\theta}_{KF}$ denotes the vector of model parameters of the RSTKF. $\mathcal{L}(\boldsymbol{\theta}_{KF})$ denotes the log-likelihood, i.e., the probability that the data were generated by a model with parameter vector $\boldsymbol{\theta}_{KF}$. N_{KF} denotes the dimension of the parameter vector $\boldsymbol{\theta}_{KF}$. Now for the RSTKF, the following parameter vector was used:

$$\boldsymbol{\theta}_{KF} = [a_1, a_2, b, \sigma_{\tilde{\eta}_1}^2, \dots, \sigma_{\tilde{\eta}_{N_r}}^2, \sigma_{\tilde{\epsilon}}^2]^\top.$$

161 The parameter vector was divided into three groups, and at the beginning of the parame-
 162 ter estimation procedure these groups were individually optimized. The dynamical AR
 163 parameters a_1, a_2, b constitute the first group. The second group includes the dynamical
 164 noise variance parameters $\sigma_{\tilde{\eta}_1}^2, \dots, \sigma_{\tilde{\eta}_{N_r}}^2$ and the third and final group contains solely
 165 the measurement noise variance parameter $\sigma_{\tilde{\epsilon}}^2$. This approach alleviates the problems
 166 of slow convergence, parameter redundancy at the optimal point, and ill-conditioned

167 parametrization of the state-space model. After the group-wise optimization, all pa-
168 rameters should be jointly optimized [19].

169 The RSTKF is used to evaluate the AIC according to equation 2.1 and the following
170 definition of the log-likelihood:

$$\mathcal{L}(\boldsymbol{\theta}_{KF}) = -\frac{1}{2} \sum_{t=1}^T \left(\log |\boldsymbol{\Sigma}_{\mathbf{r}_{y,t}}| + \mathbf{r}_{y,t}^T \boldsymbol{\Sigma}_{\mathbf{r}_{y,t}}^{-1} \mathbf{r}_{y,t} \right) + N_y \log(2\pi).$$

171 Here, T is the number of time points in the data and N_y is the number of electrodes.
172 All EEG data and all source regions are employed by a single modeling approach which
173 yields a single value for the AIC, for each given set of model parameters.

174 Our approach of parameter fitting is an application of classical maximum-likelihood
175 based on the innovation likelihood [19, 40]. Two optimization algorithms were used to
176 minimize the AIC. The first method is the Broyden-Fletcher-Goldfarb-Shanno (BFGS)
177 method, a quasi-Newton approach, as implemented in MATLAB’s Optimization Tool-
178 box. The second method is the Nelder-Mead simplex algorithm, which was also used
179 as it is implemented in MATLAB. During the analyses, either the BFGS method alone
180 or an iteration of BFGS and simplex methods was used for the optimization [18, 32].
181 This iteration of the two methods helps when the BFGS faces numerical problems.
182 Based on the authors’ experience, numerical problems with BFGS happen only rarely
183 for this application of the methods. For this application, the gradient and Hessian of the
184 cost function for the BFGS method are estimated numerically by the MATLAB func-
185 tion. Cross validation would be used in order to avoid overfitting, but AIC has its own
186 penalty term against overfitting. Besides, even with regional parameters our model is
187 still very parsimonious (unless we would choose a high number of regions, which is
188 infeasible).

189 2.2. Source imaging of simulated data

190 The first step in the development of the regional spatiotemporal Kalman filter (RSTKF)
191 was the use of simulated EEG data from single sources with known locations, orien-
192 tations and strengths. Then the depth of these sources was increased and the number
193 of modeled brain regions was also increased to investigate the possible problems in the

194 source localization and parameter estimation due to the increase in the source depth or
195 the number of model parameters. The simulations in this section were performed using
196 the standard realistically-shaped three-compartment head model from the Neuroscan
197 Curry software (Compumedics Neuroscan, version 7.0) which is computed using the
198 boundary element method (BEM). The source space was defined using a 3D volumetric
199 grid with a spacing of 5 mm. For the simulation, the grid had a different grid spacing
200 compared to the one used for the inverse solution to avoid an inverse crime. The BEM
201 head model consisted of three compartments: inner skull space, outer skull, and BEM
202 skin. 3858 nodes described the inner skull space, which includes the brain and the
203 cerebrospinal fluid (CSF), and its conductivity value was set to 0.33 S/m. The second
204 compartment, the outer skull was built from 2681 nodes and skull compartment con-
205 ductivity was set to 0.0042 S/m. Finally, the BEM skin surface had 1504 nodes and
206 skin compartment conductivity was set to 0.33 S/m.

207 In the first simulation, a single dipole was simulated and the source signal was
208 generated in the theta range with a frequency of 4.8 Hz and a sampling rate of 256
209 Hz using an autoregressive model of order two. The orientation of the dipole was
210 randomly rotating in the yz-plane around the x-axis, which is perpendicular to the ears.
211 An example of the randomly rotating dipole and its source signal is shown in Fig.
212 2. This simulation scheme was chosen because we hypothesized that the choice of a
213 rotating dipole forces the Kalman filter to track the source, since the EEG signal is
214 highly sensitive to the orientation of the sources. Additionally, the dynamical nature of
215 the Kalman filter makes it easier to assume a deep source that is changing its orientation
216 than a group of active cortical sources that span the whole cortex. Three different
217 simulated EEG datasets were generated using single dipoles with increasing depth; the
218 first dipole was placed in the left frontal lobe, the second one was placed in the left
219 putamen, and the third one was placed in the left thalamus. In each of these cases,
220 the simulated source signal was multiplied with the lead field matrix and -80 dB white
221 Gaussian measurement noise was added to produce a 32-channel EEG dataset. The
222 sources in the frontal lobe, putamen, and thalamus resulted in signal to noise ratio
223 (SNR) values of 45.77, 44.05, and 42.62, respectively. The resulting EEG datasets are
224 depicted in Fig. 3.

225

[Figure 2 about here.]

226

[Figure 3 about here.]

227 In order to test the RSTKF approach, EEG source imaging was performed on the
228 simulated EEG data from the frontal lobe, putamen, and thalamus using LORETA,
229 STKF, and RSTKF(7). Here, RSTKF(7) denotes a 7-region RSTKF. Based on [5, 6],
230 we divided the source space into the thalamus, hippocampus, putamen, and caudate
231 nucleus. Additionally, we added the cerebellum and what was left of the left and right
232 hemispheres as the last three regions. The definition of the subcortical regions did not
233 distinguish left and right structures. We decided to model the cerebellum because of its
234 connection to the cerebellar cortex and its involvement in sensorimotor and cognitive
235 functions such as language and attention [41]. The LORETA, STKF, and RSTKF(7)
236 analyses were performed using the standard BEM head model from CURRY7 (Neu-
237 roscan, Compumedics) and the brain was discretized using a 3D volumetric grid with
238 7 mm grid spacing.

239 The Euclidean distances (in mm) between the simulated and estimated current den-
240 sity maxima were calculated for all simulated sources and source imaging methods.
241 No repetition, averaging or cross validation were used for the evaluation of the results
242 via Euclidean distance.

243 Additionally for the case of the thalamic source, which was the deepest source in
244 our simulations, the number of modeled regions was varied between two and seven
245 regions to test the performance of RSTKF(7). In the first analysis, two regions were
246 defined with one region in the thalamus and another one to include the rest of the brain,
247 then the analysis was performed for the case of three regions consisting of the thala-
248 mus, left hemisphere, and right hemisphere. After that, the hippocampus was added as
249 the fourth region. The cerebellum was added in the 5-region RSTKF, while the puta-
250 men and caudate nucleus were added for the 6- and 7-region RSTKF, respectively. The
251 RSTKF(2) and RSTKF(3) were run using a 3D volumetric grid with 14 mm spacing.
252 In all of the aforementioned cases, a 7 mm grid spacing was used for the 3D volu-
253 metric grid that describes the source space. In this work, a choice needed to be made
254 between using 5 mm grid spacing to represent small or longitudinal subcortical areas

255 with enough grid points or to dilate the segmented subcortical areas in order to make
256 their representation with 7 mm grid spacing feasible. The latter approach was used in
257 this paper. The classical optimization scheme was used for parameter estimation and
258 the dynamical model was an autoregressive model of order 2 for all the analyses in this
259 section.

260 2.3. *Source imaging of single-trial spikes from a presurgical patient of epilepsy*

261 The EEG data was recorded from a teenage female patient during presurgical eval-
262 uation. The patient was diagnosed with a drug-resistant, symptomatic mesial temporal
263 lobe epilepsy (TLE) due to a hippocampal sclerosis in the left hemisphere. The di-
264 agnosis was performed according to the clinical guidelines described in [42] . The
265 patient suffered from daily psychic auras and complex focal seizures. Prior to surgery,
266 the EEG showed inter-ictal and ictal changes in the left temporal region. The patient's
267 MRI showed a hippocampal sclerosis, a thickening of the left amygdala and caput hip-
268 pocampi. Finally, the neuropsychological tests indicated a dysfunction of the left tem-
269 poral lobe. Based on this diagnosis, the patient was operated with selective resection
270 of amygdala and the hippocampus. After the surgery, the patient became seizure-free
271 (outcome Engel Ib [43]). The data was fully anonymized. According to paragraph 15
272 of the Rules of Professional Practice of the Medical Association of Schleswig-Holstein,
273 we do not need an ethics vote for the analysis of fully-anonymized data. The study was
274 conducted according to the Declaration of Helsinki (current version, 1996) on biomed-
275 ical research involving human subjects (Tokyo amendment). Parents or legal guardians
276 of participants were informed about the research purposes and gave verbal informed
277 consent, which was not recorded, to keep the procedure anonymous.

278 The presurgical EEG was registered with a Nihon Kohden system (<http://www.nihonkohden.com>).
279 40 electrodes were placed according to the 10/10 system, including additional tempo-
280 ral electrodes. A sampling frequency of 500 Hz was used and the impedance was kept
281 below 10 kOhm. First, five artifact-free 4-second EEG segments were marked and vi-
282 sually selected, each of which contained a single spike in the middle of the interval.
283 In order to reduce the computational time expense, only 0.8seconds of each segment
284 were chosen such that the spike's peak always occurred at 0.5 seconds. The pre-spike

285 interval was longer than the post-spike interval by 0.2 seconds in order to allow for a
286 transient of the Kalman filter. The waveforms of the mean global field power (MGFP)
287 for the five spikes are depicted in Fig. 4 with markers and voltage maps at the spike
288 peaks. The spike onset was determined from the spike component extracted using prin-
289 cipal component analysis (PCA). After that, a notch filter (at 50Hz, width of 2Hz) was
290 applied to remove the power-supply artifact. Additionally, a high pass filter with a
291 cut-off frequency of 0.53 Hz was used to remove any drifts. The filters were forward
292 filters of Butterworth type. Additionally, the EEG data was re-referenced to the com-
293 mon average reference before applying LORETA, STKF or RSTKF. For every spike,
294 the SNR was calculated as described in [28, 44]. The (negative) peak to (positive) peak
295 amplitude of the spike, which is defined to fall within 175 ms around the spike peak, at
296 the dominant electrode was calculated and divided by the root mean square (rms) value
297 of the background activity of the same electrode, which occurs in the 300 ms preceding
298 the spike duration (175 ms around the spike peak).

299 For head modeling, again the standard 3-compartment BEM head model from
300 CURRY7 was used. The source space was defined using a 3D volumetric grid with
301 7 mm resolution. CURRY7 was also used to partition the source space into 7 regions
302 by generating volumetric grids of every region and using them for labeling the points in
303 the source space. The 7 regions included the thalamus, amygdalo-hippocampal region,
304 putamen, caudate nucleus, cerebellum, the remainder of the left hemisphere, and the
305 corresponding volume of the right hemisphere. The subcortical regions here were not
306 divided into left and right structures. The dilation of subcortical structures was also
307 used here in order to represent each of these structures with enough points in the 7 mm
308 grid.

309 [Figure 4 about here.]

310 The current density estimates were computed using LORETA, STKF and RSTKF
311 and their results were compared using visual inspection and atlas labels from the Auto-
312 mated Anatomical Labeling (AAL) atlas [45] to the post-surgical resection as seen in
313 the patient's MRI.

314 **3. Results**

315 *3.1. Source imaging of simulated data*

316 The left frontal source was localized by LORETA, STKF and RSTKF(7) in the
317 white matter near the left frontal lobe. The source in the left putamen was localized
318 in the white matter by LORETA and STKF and in the left putamen by RSTKF(7).
319 The source in the thalamus was localized in the left putamen and left pallidum by
320 LORETA, in the left putamen by STKF, and in the left and right thalami by RSTKF(7).
321 The distances between the simulated and estimated source maxima are listed in Table
322 1, and the source imaging results of these analyses can be seen in Fig. 5.

323 [Table 1 about here.]

324 [Figure 5 about here.]

325 Furthermore regarding EEG source imaging of the data from the thalamic source
326 via RSTKF, the source was localized in both thalami in all cases and the maxima of
327 the source imaging results were localized in the left thalamus in all cases except for
328 RSTKF(5), which localized the source maximum in the right thalamus. Additionally,
329 the source localization result of the STKF was present as ghost activity except in the
330 case of RSTKF(6) and RSTKF(7), which showed only thalamic activity. These source
331 imaging results can be seen in Fig. 5.

332 *3.2. Source imaging of single-trial spikes from a presurgical patient of epilepsy*

333 The SNR values of the five selected spikes are 7.45, 11.74, 9.33, 13.28, and 6.26,
334 respectively [28]. The dominant electrodes for the first and fifth spikes were F7 and
335 AF7. For the second, third, and fourth spikes the dominant electrodes were T9, T7, and
336 T9, respectively. At spike onset, LORETA localized the source in the right calcarine,
337 white matter, middle frontal region, intersection of superior and middle temporal re-
338 gion, and in the left cerebellum, for the five spikes, respectively. STKF produced
339 localizations for the five spikes in the white matter, middle temporal region, intersec-
340 tion of left insula and inferior triangular frontal region, white matter, and intersection
341 of superior and middle left temporal regions. RSTKF localized the sources in the left

342 amygdalo-hippocampal complex, left hippocampus, left amygdalo-hippocampal com-
343 plex, left amygdalo-hippocampal complex, and left hippocampus, for the five spikes,
344 respectively. The source reconstruction results at spike onset are depicted in Fig. 5a,
345 in addition to the post-operative MRI. The anatomical labels of the source maxima are
346 listed in Table 2.

347 [Table 2 about here.]

348 At the spike peak, LORETA localized the source in left amygdalo-hippocampal
349 complex, left middle temporal region, white matter, left middle temporal region, and
350 in the left amygdalo-hippocampal complex, for the five spikes, respectively. STKF
351 produced localizations for the first two spikes in the left amygdalo-hippocampal com-
352 plex, and in intersection of superior and middle left temporal regions; the sources for
353 the third, fourth and fifth spikes were all localized in the white matter. RSTKF local-
354 ized the sources in the left amygdalo-hippocampal complex for all five spikes. The
355 source reconstruction results at the spike peak are depicted in Fig. 5b, in addition to
356 the post-operative MRI. The anatomical labels of the source maxima are listed in Table
357 3.

358 [Figure 6 about here.]

359 [Table 3 about here.]

360 **4. Discussion**

361 *4.1. Achievements*

362 In this paper, a novel method, the RSTKF, was introduced which generalizes spa-
363 tiotemporal Kalman filtering by assuming spatially heterogeneous model parameters,
364 thus allowing for the modeling of multiple regional dynamic processes in the brain.
365 RSTKF(7) was tested on simulated EEG data from the frontal lobe, putamen, and tha-
366 lamus. Larger localization errors from LORETA and STKF were observed as the depth
367 of the sources was increased. The localization of deep sources in the putamen and tha-
368 lamus was possible via RSTKF(7). For these two regions, RSTKF(7) showed smaller

369 localization errors than those of LORETA and STKF. Additionally, the anatomical la-
370 bels of the resulting source maxima from RSTKF(7) matched those of the simulated
371 sources. The estimated sources via RSTKF(7) had a better spatial resolution than those
372 of LORETA and STKF, and no problems such as slow convergence of parameter esti-
373 mates or strange and unexpected parameter values were observed in parameter estima-
374 tion. In addition to that, the regional definition was changed from two to seven regions
375 to test the accuracy of the localization of the thalamic source. In all cases, the thala-
376 mic source was localized and, except for the case of 6 and 7 regions, residuals from
377 the STKF results were observed as ghost activity. We believe that regional definitions
378 with a small number of regions was still to close to the homogeneous model used for
379 STKF. Thus, the ghost sources disappeared when a larger number of regions, 6 or 7,
380 were used. For the simulated source in the left thalamus, the maximum of the thalamic
381 source was localized in the left hemisphere in all cases except for RSTKF(5), which
382 showed the maximum of the source in the right hemisphere. The lateralization of the
383 same source by LORETA was correct but the localization was wrong.

384 Additionally, RSTKF was tested using non-averaged epileptic spikes from a presur-
385 gical epilepsy patient with a small lesion in the amygdalo-hippocampal complex. RSTKF(7),
386 unlike LORETA or STKF, consistently and accurately localized the sources for all five
387 spikes at the spikes' onsets and peaks. Furthermore, the spatial resolution of RSTKF(7)
388 was better than that of LORETA or STKF. The parameter estimation process was suc-
389 cessful for all spikes. The lateralization of the source was also correct for all spikes.

390 *4.2. Alternatives and comparisons*

391 One of the approaches for the localization of subcortical sources is through the use
392 of special forward models. The solution of the EEG inverse problem is not possible
393 without the solution of the EEG forward problem. Forward modeling errors may pre-
394 vent the localization of deep brain sources. The inclusion of information about the brain
395 dynamics and connectivity in dynamic lead field mapping approach [46] improved the
396 sensitivity of MEG and EEG to deeper cortical sources. Another important issue that
397 affects the modeling of deeper brain structures relates to the definition of the source
398 space as a volumetric grid or a surface mesh, and the grid spacing. Another issue is the

399 decision about the inclusion or removal of the cerebellum, brainstem and the subcorti-
400 cal structures in the source space. In this context the work of Attal et al. [5–7] has to be
401 mentioned who suggested the “deep brain activity (DBA) realistic forward model”. Us-
402 ing this forward model, the localization of subcortical structures might become feasible
403 with standard inverse methods [7].

404 Another approach for the localization of subcortical sources is through the use
405 of beamformers. Among the standard source reconstruction methods, the family of
406 time-or frequency-domain beamformers such as linearly-constrained minimum vari-
407 ance (LCMV) and dynamic imaging of coherent sources (DICS) [47, 48] beamformers
408 performed well in the reconstruction of deep brain activity [49–54]. One problem
409 of beamformer-based analyses is the need for estimation of the covariance or cross-
410 spectral density matrix. In order to obtain an estimate of good quality, longer data
411 segments or a large number of trials may be needed.

412 Another approach for the localization of deep sources is to use source reconstruc-
413 tion to project the surface EEG to the source space and then to perform region-of-
414 interest, atlas-informed or whole-brain connectivity analysis to uncover deep brain
415 sources. This approach, however, depends on the choice of the source reconstruc-
416 tion and connectivity analysis methods and is also affected by the number of electrodes
417 and the quality of the head model [55, 56]. An alternative to the former approach is
418 given by dynamical causal modeling (DCM) [6, 57, 58] which is a hypothesis-based
419 connectivity analysis approach based on physiologically-informed dynamical models.
420 The application of this method, however, requires information about source locations,
421 which can only be obtained by accurate source reconstruction.

422 Compared to source imaging approaches, independent component analysis (ICA)
423 is solving a different task, since the former maps into physical space, while the lat-
424 ter maps into some unknown space of independent signals. However, it is possible
425 to apply source imaging to data preprocessed by ICA, rather than raw data. Some-
426 thing similar is done when the data are preprocessed by principal component analysis
427 (PCA), for the purpose of dimensionality reduction and suppression of redundant in-
428 formation. PCA produces uncorrelated components while ICA results in independent
429 components. They are, however, similar to some degree, with PCA forming the first

430 part of most ICA algorithms. PCA and ICA are usually used in the preprocessing step
431 for artifact suppression as well as extraction of desired signal components. PCA and
432 most ICA algorithms, however, do not access or utilize the temporal information in
433 the signals. State-space modeling and Kalman filtering were used in [59] to perform
434 source separation and utilize the dynamical information of the EEG signal.

435 The assumption that cortical sources are characterized by spatial sparsity allowed
436 for the localization of both cortical and subcortical sources via a hierarchical subspace-
437 pursuit algorithm [60]. This approach produced promising results in the localization of
438 activity from the thalamus and the brainstem.

439 Compared to the above-mentioned approaches, RSTKF offers several advantages.
440 Unlike the methods that rely on dynamic lead field mapping or the DBA forward model,
441 RSTKF uses a standard forward model based on a 3D volumetric grid. LORETA and
442 STKF may suffer from the choice of the 3D grid or the definition of the Laplacian
443 matrix [27, 28]. The RSTKF, however, does not seem to be affected by these factors.
444 Unlike the beamformer approaches, it does not require the estimation of the covariance
445 or cross-spectral density matrices and long EEG segments for the analysis. Addition-
446 ally, the RSTKF does not need to rely on the accuracy of another inverse method,
447 which may critically depend on the number of electrodes or the signal-to-noise ratio in
448 the data, as in the case of DCM or any other connectivity analysis approach. Compared
449 to PCA or ICA, RSTKF does not risk losing information by removing components that
450 include a mixture of desired and undesired signals or need a subjective choice regard-
451 ing the choice of which components to suppress. RSTKF can, however, be applied to
452 EEG signals that were preprocessed by PCA or ICA. Finally, unlike sparse approaches,
453 RSTKF does not assume spatial sparsity to localize deep brain activity. This is impor-
454 tant for the localization of extended sources in the brain without distortion or partition
455 of these sources.

456 Another advantage of the RSTKF is given by the fact that it represents a dynam-
457 ical inverse solution, and as such it is able to produce accurate results with less than
458 64 EEG electrodes. As has been shown above in the results, such small numbers of
459 electrodes do not lead to any loss of spatial resolution. The traditional optimization
460 scheme in RSTKF was successful in assigning the largest dynamical noise variance to

461 the expected area in both simulated and clinical EEG data. The lateralization of the
462 source was also mostly accurate, despite the fact that the definition of the brain regions
463 did not differentiate between left and right structures. In addition to that, all results
464 were obtained from non-averaged single spikes with low SNR levels. No averaged
465 spike was needed by RSTKF to obtain accurate and consistent localization. The local-
466 ization of spike onset in non-averaged spikes is difficult due to the low SNR level, and
467 RSTKF has been found to be robust against this effect. The number of electrodes and
468 the non-averaged analysis may be relevant for practical application of RSTKF, since
469 at many clinics and research centers EEG recordings are performed with 40 electrodes
470 or fewer, and some recordings do not show a sufficient number of spikes to obtain a
471 reliable averaged spike for source reconstruction.

472 Generally, it was shown in [18] that the use of a dynamical inverse solution with
473 non-vanishing neighbor interactions in the source space, such as the STKF or RSTKF,
474 may make the subspace of silent sources accessible for source reconstruction. This
475 represents an advantage of STKF and RSTKF over static methods. In the ideal case,
476 all state-space dynamical parameters should be allowed to assume individual values
477 for each grid point or, at least, for each region. Concerns about the feasibility of
478 parameter estimation, however, limit this possibility and lead to assumptions of spa-
479 tial homogeneity, in the case of STKF, or the definition of a few regions in the brain,
480 in the case of RSTKF. In [32, 61] an alternative approach for varying the dynamical
481 noise variance of the spatiotemporal Kalman filter in space (and time) based on a state-
482 space generalized autoregressive conditional heteroscedasticity (GARCH) model was
483 suggested; however, for the high-dimensional EEG inverse problem, this model still
484 suffers from numerical problems. Additionally, it was not tested for the case of source
485 reconstruction of activity from subcortical sources. Currently, the RSTKF is the only
486 stable generalization of STKF that showed, compared to LORETA and STKF, better
487 spatial resolution, accuracy and the ability to detect deep brain sources.

488 *4.3. Summary, open questions, and further work*

489 The development of RSTKF was motivated by the aims of achieving better spatial
490 accuracy and improving the localization of subcortical sources. In the field of epilep-

491 tology, malformations in, e.g., the mesial temporal and mesial frontal brain regions can
492 cause epilepsy, and these deep sources need to be accurately localized in presurgical
493 evaluation for successful treatment and seizure freedom [62]. Additionally, the thalamus
494 plays an important role in the initiation and propagation of focal and generalized
495 epilepsies [63]. For these reasons, the development of algorithms for localization of
496 subcortical brain structures from surface EEG is important.

497 This paper presented only a proof-of-principle study. The analyses presented here
498 were performed using a standard realistically-shaped 3-compartment BEM head model;
499 in future work we intend to take the individual anatomy into account. Furthermore, we
500 intend to validate the new method by using a larger number of datasets, e.g., 5-10 per
501 subject, and a larger number of subjects. Regarding simulations, it may not be feasible
502 to study the error variability of RSTKF via simulations with hundreds of repetitions
503 due to prohibitive computational times. As a compromise, a future study with 20-30
504 repetitions will be performed. These simulations will be performed with more realistic
505 SNR values (5-35 dB) and more sophisticated dynamical models to avoid inverse
506 crimes. The repetitions would also allow us to plot the distribution of source location
507 results.

508 We limited the number of regions in this paper to seven. The optimal number
509 of regions could be obtained via ML optimization, by introducing successively more
510 regions, and refitting the model. Then the minimum of AIC would show the optimal
511 number of regions. But this is a simplified picture. When starting with a large number
512 of initial regions, there is a combinatorial multitude of possible sets of larger regions,
513 obtained by merging subsets of smaller regions. For all these sets of regions optimal
514 models would have to be fitted, and their AIC compared. This would be infeasible. In
515 practical work, even fitting a model for one choice of regions is time consuming, and
516 this limits the number of regions that can be employed. The choice of regions to be
517 included in the model may be guided by prior knowledge regarding possibly relevant
518 source locations; but clearly such choice will always introduce a certain subjective bias
519 into the modeling.

520 The development of the RSTKF method requires the definition of more regions
521 with their own dynamical noise parameters, in order to better reflect the anatomical

522 or functional modularity of the brain. Anatomical atlases, such as the AAL atlas [45]
523 that include subcortical areas, contain up to 116 regions. In this paper we concen-
524 trated on adding more subcortical structures in the choice of regions. In the future,
525 the subdivision of the cortical areas into lobes or even gyral and sulcar structures will
526 be performed to improve the accuracy of RSTKF for cortical sources. Additionally,
527 the choice of the number of regions needs to be a compromise between a small num-
528 ber of regions, which may be too close to the STKF, and a large number, which may
529 cause larger computational times, identifiability problems and local minima for the op-
530 timization algorithms. A larger number of regions may be feasible through a “restricted
531 optimization” approach in which subgroups of parameters are optimized.

532 In this study we chose to make the MA parameters spatially heterogeneous. The
533 idea to have space-dependent AR parameters, however, is not unreasonable. AR pa-
534 rameters determine the oscillation frequency, so if different parts of the brain generate
535 oscillations with different frequencies, this may be reflected by different AR param-
536 eters. This would be a different type of RSTKF model, for which variance, or MA
537 parameters, would be independent of region.

538 Regarding the choice of the source grid, we intend to use 5mm grid spacing in order
539 to represent the small or longitudinal subcortical structures with enough grid points.
540 In addition to the grid choice, we used only the classical definition of the Laplacian
541 matrix in this study since it results in a non-singular Laplacian matrix. The use of this
542 Laplacian matrix, however, suppresses the activity at the borders of the grid, since it
543 always assumes the presence of six neighbors to each grid point, which is not true for
544 grid points at the borders of the grid [28, 64]. The use of the six neighbors in the x ,
545 y , and z directions was also chosen because it is common in these kinds of studies. In
546 the future, the neighbors in the diagonal directions can be included in the Laplacian
547 matrix. Additionally, we intend to test the modified definition of the Laplacian matrix
548 from [64] for RSTKF analyses. AIC comparison may be used in the future to compare
549 different definitions of the Laplacian matrix.

550 The the current study was performed only for single brain sources. We would like
551 to emphasize, however, that the activity of the whole brain is estimated by each of the
552 the three algorithms without any specification of the number of sources prior to source

553 imaging. The use of single sources was only for validation and not as a parameter for
554 the source imaging algorithm. We only used the Euclidian distance as a performance
555 measure without any averaging or cross validation. A possible compromise would be
556 to have distribution of source location results.. We will use the earth mover’s distance
557 (EMD) [65] in the future to compare the spatial distributions of the simulated and
558 reconstructed current densities. In a future study we also intend to investigate the ap-
559 plications in epileptology or cognitive neuroscience in which simultaneous activations
560 of several subcortical sources, or of cortical and subcortical sources. In these cases
561 a masking effect may be observed [12] and additional preprocessing steps involving
562 filtering or ICA may be needed to disentangle the effects of different sources prior to
563 source imaging. Additionally, these analyses will show how long-range connectivities
564 are affected by the nearest-neighbor state-space representation, since this is interesting
565 for investigations of propagated activity in epileptology.

566 Since the whole brain activity is estimated at the same time and not sequentially,
567 there is a potential for reduction of the computational time. The computational time
568 is linearly proportional to the number of voxels, time points and optimization steps.
569 It is, however, non-linearly proportional to the number of electrodes and that is why
570 we employ dimensionality reduction approaches when we deal with high-density EEG
571 data. Model reduction approaches, e.g. based on singular value decomposition (SVD),
572 may be very helpful in improving the computational speed of the RSTKF [31]

573 The next step will be to use individual head models and individual atlases of brain
574 regions. The localization of subcortical sources may become easier through the reduc-
575 tion in head modeling errors [66]. This could be achieved by using detailed state-of-
576 the-art 6-compartment finite element (FE) head models, which model the anisotropic
577 white matter, gray matter, cerebrospinal fluid (CSF), three layer skull, and skin [4, 67].
578 Finally the important cases of simultaneous subcortical activations or simultaneous
579 cortical and subcortical activations still need to be investigated using simulated and
580 clinical EEG data. The validation of the RSTKF approach may be best performed by
581 analyzing simultaneous recordings from surface EEG and from depth electrodes, or by
582 analyzing surface EEG recordings of activity from deep brain stimulation (DBS) of the
583 thalamus or the subthalamic nucleus (STN) [68].

584 **5. Conclusion**

585 In summary, RSTKF is a dynamical source imaging approach which outperformed
586 both LORETA and STKF in both accuracy and spatial resolution based on the data
587 analysis that was performed in this paper. The new method has shown promising results
588 in the case of deep brain sources from EEG recordings with fewer than 64 electrodes,
589 and without the need for averaged spikes. In the future, validation models with DBS or
590 simultaneous EEG and depth recordings will be used to validate the RSTKF.

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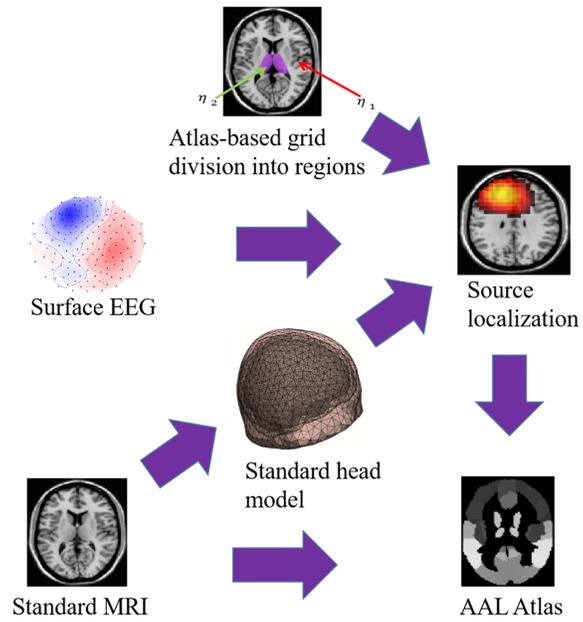


Figure 1: A summary of the analysis pipeline which includes EEG preprocessing, head modeling, division of brain grid into regions based on atlas information, source imaging, and validation based on an anatomical atlas. The images were produced using CURRY7.

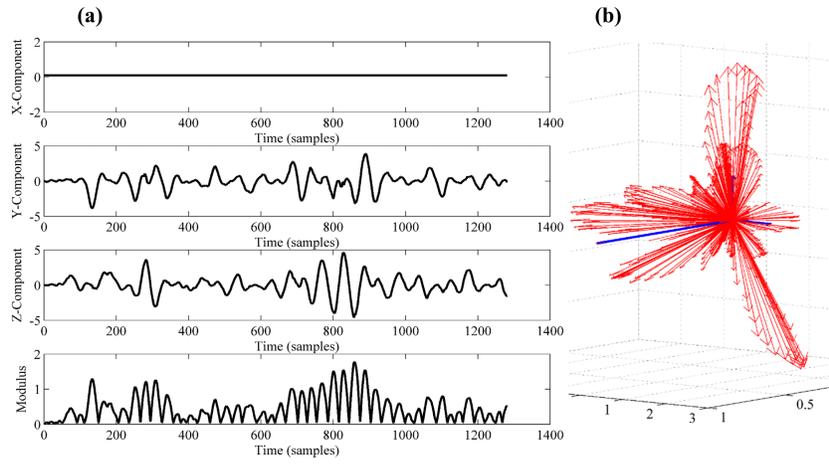


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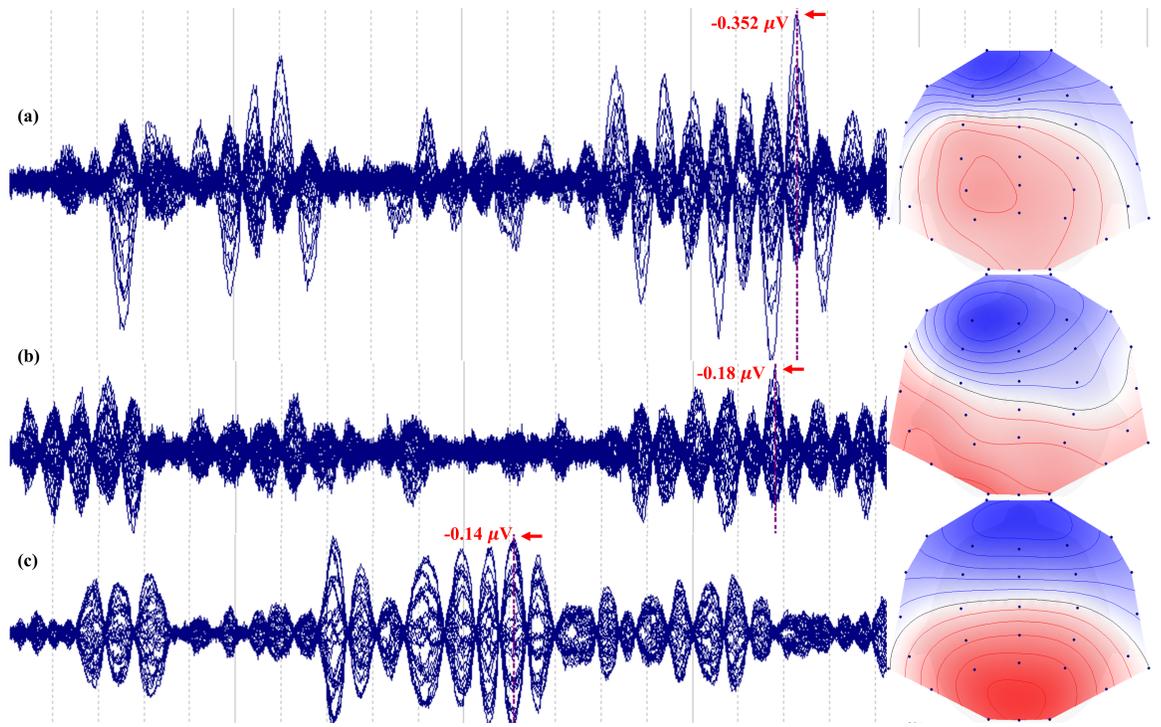


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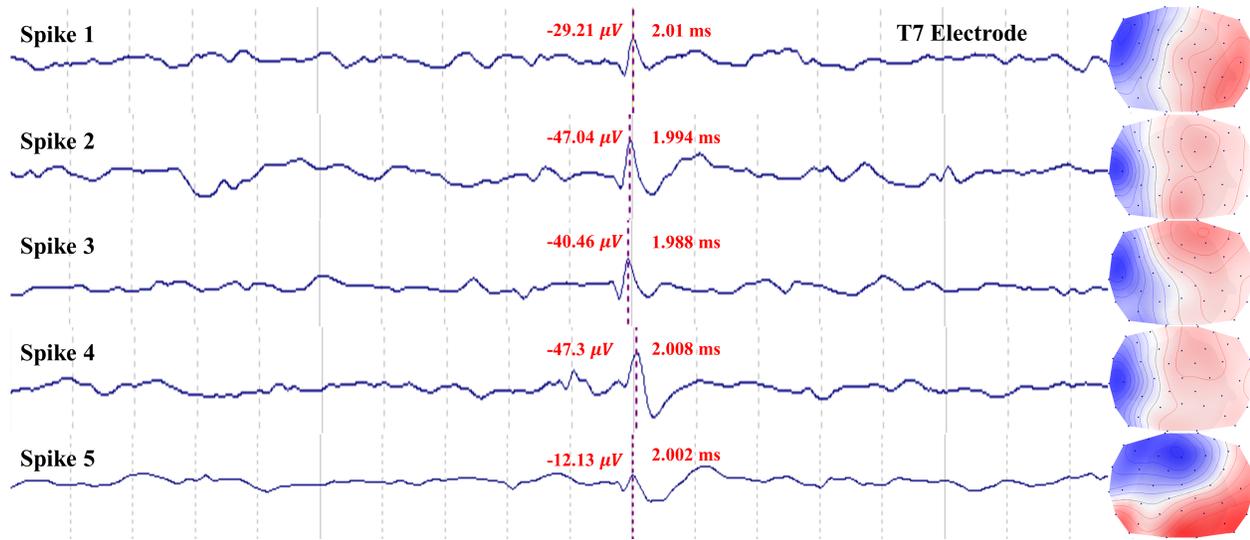


Figure 4: The mean global field power (MGFP) of five non-averaged spikes, selected from the EEG recording of an epilepsy patient. The cursor is located at each spike's peak. In the right column the voltage maps corresponding to the spike peaks are shown. The images were produced using CURRY7.

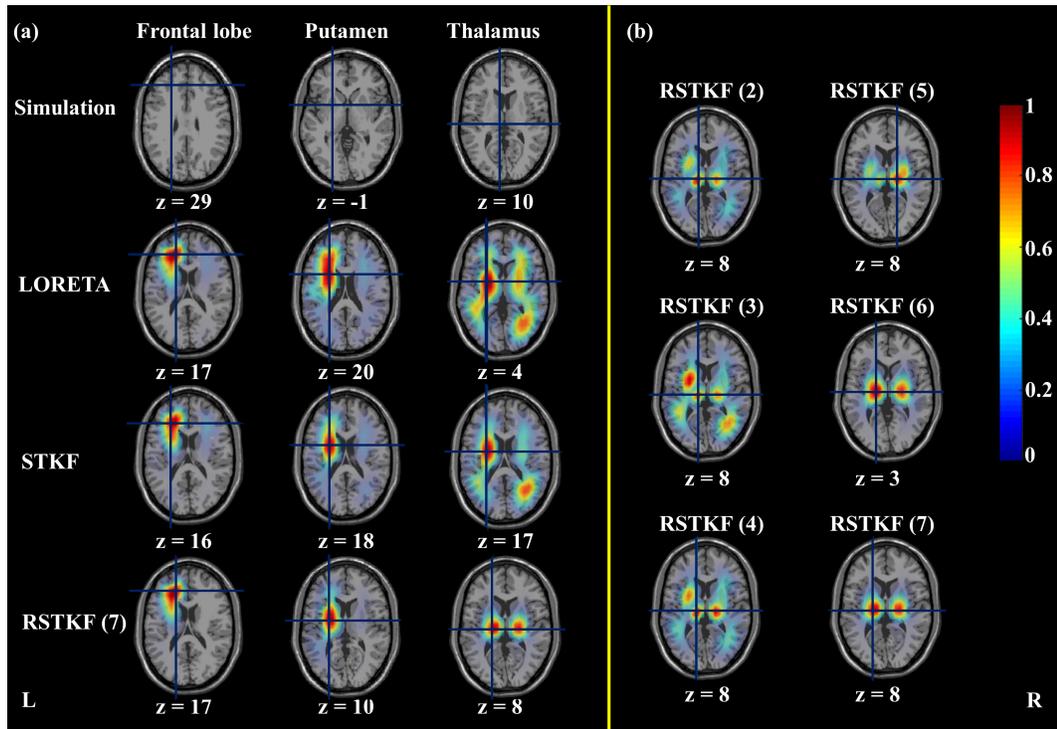


Figure 5: (a) The first row shows the locations of the simulated dipoles in the left frontal lobe (left), left putamen (center) and thalamus (right). In the second row the EEG source imaging results of LORETA for the sources in the frontal lobe, putamen, and thalamus are displayed. In the second row the EEG source imaging results of STKF for the sources in the frontal lobe, putamen, and thalamus are displayed. In the bottom row the EEG source imaging results of the RSTKF(7) for the sources in the frontal lobe, putamen, and thalamus are shown. (b) EEG source imaging results of the RSTKF(i), where $i = 2, \dots, 7$, for the simulated thalamic source. The results are visualized as axial MRI slices, and the cursor is placed at the maximum of the estimated current density in the thalami. Additionally the z-coordinates of the axial slices are shown in Montreal Neurological Institute (MNI) coordinates. The picture was produced using the Fieldtrip software [34].

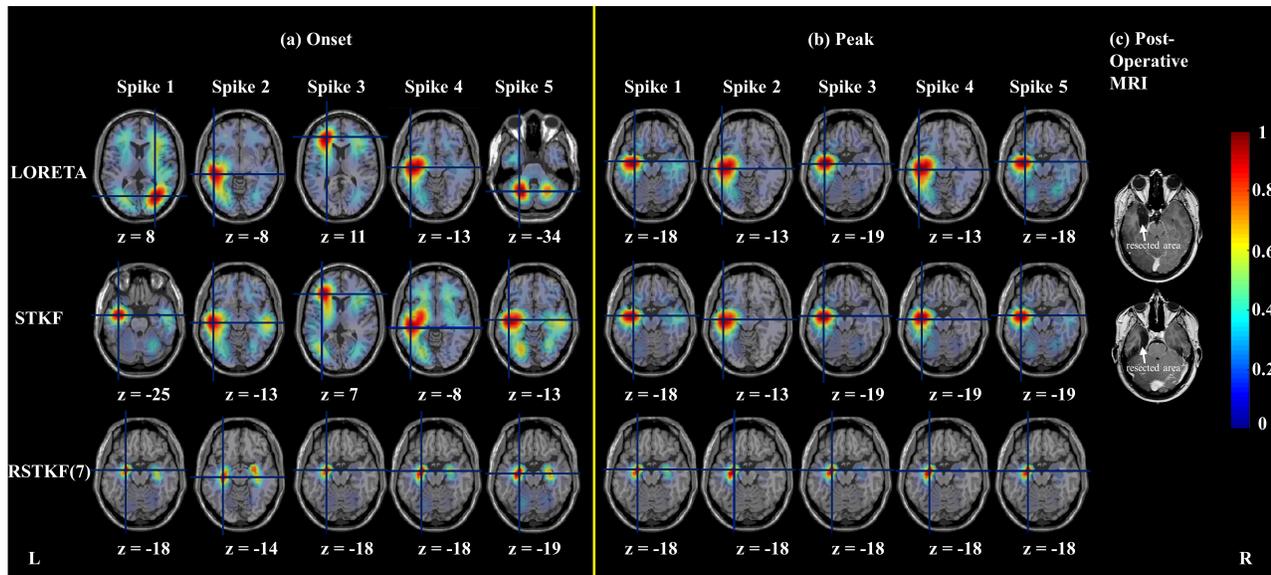


Figure 6: EEG source imaging results of 5 non-averaged spikes using LORETA (top row), STKF (middle row) and RSTKF (bottom row). The results are visualized as axial MRI slices at each spike's onset (a) and peak (b), and the cursor is placed at the maximum of the estimated current density. Additionally the z-coordinates of the axial slices are shown in MNI coordinates. The location and the extent of the resected region in two axial slices from the patient's post-operative MRI is shown in (c). The picture was produced using the Fieldtrip software [34].

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873 peaks. For the maximum source activation, anatomical labels from
874 the AAL atlas are shown. If the maximum of the estimated source
875 activity falls within the resected region, the result is concordant, -C-
876 , with the resected region; if the maximum does not fall within the
877 resected region, the result is discordant, -DC-, with the resected
878 region. 45

Table 1: Euclidean distance (in mm) between the simulated and estimated current density maxima using LORETA, STKF, and RSTKF as EEG source imaging methods for the simulated sources in the frontal lobe, putamen and thalamus.

Method	Euclidean distance (in mm) between the simulated and reconstructed sources in the frontal lobe	Euclidean distance (in mm) between the simulated and reconstructed sources in the putamen	Euclidean distance (in mm) between the simulated and reconstructed sources in the thalamus
LORETA	12.8062	20.8327	25.7099
STKF	15.2971	20.3224	24.5967
RSTKF	12.8062	16.0935	11.3578

Table 2: EEG source imaging results of five non-averaged spikes selected from the EEG recording of an epilepsy patient. The epileptic focus lies in the amygdalo-hippocampal area. The results were visualized at the spikes' onsets defined as 50% of the spike's rise time. For the maximum source activation, anatomical labels from the AAL atlas are shown. If the maximum of the estimated source activity falls within the resected region, the result is concordant, -C-, with the resected region; if the maximum does not fall within the resected region, the result is discordant, -DC-, with the resected region.

Datasets	Anatomical labels of LORETA result	Anatomical labels of STKF result	Anatomical labels of RSTKF result
Spike 1 onset	Calcarine R -DC-	Temporal Mid L -DC-	Amygdala L, Hippocampus L -C-
Spike 2 onset	N \A -DC-	Temporal Mid L -DC-	Hippocampus L -C-
Spike 3 onset	N \A -DC-	Frontal Inf Tri L -DC-	Amygdala L, Hippocampus L -C-
Spike 4 onset	Temporal Mid L -DC-	Temporal Mid L -DC-	Amygdala L, Hippocampus L -C-
Spike 5 onset	Cerebellum 6 L, Cerebellum Crus 1 L -DC-	Temporal Mid L -DC-	Amygdala L, Hippocampus L -C-

Table 3: EEG source imaging results of five non-averaged spikes selected from the EEG recording of an epilepsy patient. The epileptic focus lies in the amygdalo-hippocampal area. The results were visualized at the spikes' peaks. For the maximum source activation, anatomical labels from the AAL atlas are shown. If the maximum of the estimated source activity falls within the resected region, the result is concordant, -C-, with the resected region; if the maximum does not fall within the resected region, the result is discordant, -DC-, with the resected region.

Datasets	Anatomical labels of LORETA result	Anatomical labels of STKF result	Anatomical labels of RSTKF result
Spike 1 peak	N \A -DC-	N \A -DC-	Amygdala L, Hippocampus L -C-
Spike 2 peak	Temporal Mid L -DC-	Temporal Mid L -DC-	Amygdala L, Hippocampus L -C-
Spike 3 peak	Temporal Inf L -DC-	N \A -DC-	Amygdala L, Hippocampus L -C-
Spike 4 peak	Temporal Mid L -DC-	Temporal Inf L -DC-	Amygdala L, Hippocampus L -C-
Spike 5 peak	N \A -DC-	N \A -DC-	Amygdala L, Hippocampus L -C-