

A solution to the dynamical inverse problem of EEG generation using spatiotemporal Kalman filtering

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We present a new approach for estimating solutions of the dynamical inverse problem of EEG generation. In contrast to previous approaches, we reinterpret this problem as a filtering problem in a state space framework; for the purpose of its solution, we propose a new extension of Kalman filtering to the case of spatiotemporal dynamics. The temporal evolution of the distributed generators of the EEG can be reconstructed at each voxel of a discretisation of the gray matter of brain. By fitting linear autoregressive models with neighbourhood interactions to EEG time series, new classes of inverse solutions with improved resolution and localisation ability can be explored. For the purposes of model comparison and parameter estimation from given data, we employ a likelihood maximisation approach. Both for instantaneous and dynamical inverse solutions, we derive estimators of the time-dependent estimation error at each voxel. The performance of the algorithm is demonstrated by application to simulated and clinical EEG recordings. It is shown that by choosing appropriate dynamical models, it becomes possible to obtain inverse solutions of considerably improved quality, as compared to the usual instantaneous inverse solutions.

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Introduction

Recordings of electromagnetic fields emanating from human brain are well known to provide an important source of information about brain dynamics. Electrical potentials on the scalp surface are very easy to measure at a set of electrodes attached to the skin; as a result, multivariate electroencephalographic (EEG) time series are obtained. With considerably higher technical effort, magnetoencephalographic (MEG) time series can also be recorded.

It is by now widely accepted that the sources of these electromagnetic fields are electrical currents within networks of neurons in the cortex and other gray matter structures of brain; while part of this current remains confined within the dendritic trunks (*primary currents*), another part flows through the extracellular volume (*secondary currents*) (Nunez, 1981). To obtain more direct access to the dynamics governing the activity of these networks of neurons, it would be desirable to have direct estimates of these sources. The estimation of these sources from recordings of EEG or MEG has recently become a subject of intense research (Darvas et al., 2001; Gorodnitsky et al., 1995; Grave de Peralta Menendez and Gonzalez Andino, 1999; Greenblatt, 1993; Pascual-Marqui et al., 1994; Phillips et al., 2002; Riera et al., 1998; Scherg and Ebersole, 1994; Schmitt et al., 2002; Yamashita et al., 2004; for a recent review see Baillet et al., 2001). In this paper, we focus on the case of the EEG, but the ideas and methods to be presented remain equally valid for the MEG.

Two main classes of source models have been developed: “equivalent current dipole” approaches (also known as “parametric” methods), in which the sources are modeled by a relatively small number of focal sources at locations to be estimated from the data, and “linear distributed” approaches (also known as “imaging” or “current density reconstruction” methods), in which the sources are modeled by a dense set of dipoles distributed at fixed locations (which, in analogy to the case of magnetic resonance imaging, we shall call “voxels”) throughout the head volume. Examples of parametric approaches include least-squares source estimation (Scherg and Ebersole, 1994) and spatial filters, such as beamforming and multiple signal classification (“MUSIC”) approaches (Mosher et al., 1992). This paper exclusively deals with the linearly distributed model approach.

It is a characteristic problem of distributed source models that a large number of unknown quantities has to be estimated from a much smaller number of measurements; because of this, we are facing a problem that does not possess a unique solution, known as “inverse problem”. The number of measurements given at one instant of time may be as low as 18, if the standard 10–20 system of clinical EEG recordings is employed; by increasing the number of electrodes, we may eventually obtain up to a few hundred

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measurements, but they will fail to provide an equivalent amount of independent information due to strong correlations between adjacent electrodes. On the other hand, the number of voxels will typically be several thousand, and furthermore at each voxel site a full three-dimensional current vector has to be modelled.

To identify a unique solution (i.e., an “inverse solution”), additional information has to be employed. So far this has been done mainly by imposing constraints on the inverse solution. Certain constraints can be obtained from neurophysiology (Phillips et al., 2002); as an example, it is reasonable to assume that only voxels within gray matter contribute substantially to the generation of the electromagnetic fields; other constraints refer to the probable direction of local current vectors at specific locations. But such constraints do not suffice to remove the ambiguity of the inverse solution.

For this purpose, much more restrictive constraints are needed, such as the minimum-norm constraint suggested by Hämäläinen and Ilmoniemi (1984) or the maximum-smoothness constraint suggested by Pascual-Marqui et al. (1994). These constraints can be applied independently for each instant of time, without accessing the data measured at other instants of time; therefore, we will say that the resulting inverse solutions represent solutions of the “instantaneous” inverse problem.

The idea of including data from more than a single instant of time into the estimation of inverse solutions is attractive, since more information becomes available for the solution of an ill-posed problem; consequently, there has recently been growing interest in generalising the instantaneous inverse problem to “dynamical” inverse problems and to develop algorithms for its solution (Darvas et al., 2001; Kaipio et al., 1999; Schmitt et al., 2002; Somersalo et al., 2003).

In this paper, we will contribute to these efforts by developing a new interpretation of the dynamic inverse problem in its most general shape, and by proposing a new approach to its solution. In contrast to most previous work, we will not approach this problem within a constrained least squares (or, equivalently, Bayesian) framework, but by reformulating it as a spatiotemporal state space filtering problem. So far, the dynamical aspect of the available algorithms was essentially limited to imposing temporal smoothness constraints (Baillet and Garnero, 1997; Schmitt et al., 2002); from a time-domain modelling perspective, such constraints correspond to the very special case of a spatially noncoupled random-walk model (Somersalo et al., 2003). By appropriate generalisation, our approach will permit the use of much more general predictive models in this context, such that a consistent description of the spatiotemporal dynamics of brain becomes possible.

It should be stressed that general predictive models can also be incorporated into the framework of constrained least squares, and in a companion paper to this paper we will discuss in more detail the application of this idea to the inverse problem of EEG generation (Yamashita et al., 2004).

As the main tool for our task, we will adapt the well-known Kalman filter (Chui and Chen, 1999) to spatiotemporal filtering problems; it will become evident that Kalman filtering provides a natural framework for addressing the dynamical inverse problem of EEG generation. Theoretically, by employing a very high-dimensional state vector, standard Kalman filtering could deal with any spatiotemporal filtering problem, but the specific nature of the spatial dimensions (such as neighbourhood relationships between voxels) would not be properly captured, and computational expenses would soon become prohibitively large. By assuming a properly chosen structure of the dynamics and certain additional

approximations, the intractable high-dimensional filtering problem can be decomposed into a coupled set of tractable low-dimensional filtering problems. This adaptation can be regarded as a generalisation of standard Kalman filtering to the case of partial (space–time) differential equations.

From system theory, it is known that the sufficient condition for successful application of Kalman filtering is observability of the given state space system, as represented by its state transition parameter matrix (or, in the nonlinear case, the corresponding Jacobian matrix) and its observation matrix (Kailath, 1980; Kalman et al., 1969). Although we will not be able to rigorously prove observability, we will discuss the application of this concept to our model and demonstrate through an explicit numerical simulation study that Kalman filtering can successfully be applied. From this simulation, it will also become evident that a crucial element for the estimation of dynamical inverse solutions is given by the model according to which the dynamics of the voxel currents is assumed to evolve. If a very simple model is chosen, we will obtain solutions that offer only small improvements over solutions resulting from previous nondynamical (i.e., instantaneous) algorithms for solving the inverse problem; if the model contains additional information about the true dynamics, much better solutions can be obtained. Such information can at least partly be obtained by choosing a model with a sufficient flexibility for adaptation to given data; this adaptation can be performed by suitable fitting of dynamical parameters and noise covariances.

We will propose to employ the maximum likelihood method for this fitting task; it will become evident that Kalman filtering is the natural tool for calculating the likelihood from EEG data. By assuming a somewhat more general viewpoint, we will address parameter estimation as a special case of model comparison, and employ appropriate statistical criteria, namely the Akaike Information Criterion (AIC) and its Bayesian variant, ABIC, for the purpose of comparing inverse solutions. Numerical examples will be shown both for simulated data and for a clinical EEG recording.

Finally, it should be mentioned that there exists already a sizable amount of published work dealing with applications of Kalman filtering to the analysis of EEG recordings, which we are unable to review in any appropriate form in this paper; and furthermore there exist also applications of Kalman filtering, or related filtering approaches, to inverse problems, some of which also fall into the field of biomedical data analysis, like Electrical Impedance Tomography or evoked potential estimation (see, e.g., Baroudi et al., 1998; Kaipio et al., 1999; Karjalainen, 1997). Recently, Somersalo et al. (2003) have applied a nonlinear alternative to Kalman filtering, known as *particle filtering*, to the problem of estimating focal sources from MEG data. While providing important results and methodology, so far none of these studies has addressed the problem of reconstruction of distributed sources from EEG (or MEG) times series in the context of identification of optimal dynamical (i.e., predictive) models.

In this paper, we will introduce a new practicable solution for the problem of applying Kalman filtering to very high dimensional filtering problems, as they arise in the case of spatiotemporal brain dynamics. Moreover, we will replace the largely arbitrary choice of dynamical models that can be seen in many applications of Kalman filtering, by a systematic model comparison and selection approach that provides explicit justification for the chosen model and parameters in terms of the numerical value of a statistical criterion. By this approach, a wide class of very general models becomes available for data-driven modelling of brain dynamics.

The inverse problem of EEG generation

We start from a rectangular grid of N_v voxels covering the cortical gray matter parts of human brain; in this study, inverse solutions will be confined to these voxels. In the particular discretisation that we will employ, there are $N_v = 3433$ cortical gray-matter voxels. At each voxel, a local three-dimensional current vector

$$\mathbf{j}(v, t) = (j_x(v, t), j_y(v, t), j_z(v, t))^{\dagger}$$

is assumed, where v is a voxel label, t denotes time, and \dagger denotes matrix transposition. The column vector of all current vectors (i.e., for all gray-matter voxels) will be denoted by

$$\mathbf{J}(t) = (\mathbf{j}(1, t)^{\dagger}, \mathbf{j}(2, t)^{\dagger}, \dots, \mathbf{j}(N_v, t)^{\dagger})^{\dagger}$$

which represents the dynamical state variable of the entire system.

These currents are mapped to the electroencephalographic signal (EEG), which is recorded at the scalp surface. The EEG at an individual electrode shall be denoted by $y(i, t)$, where i is an electrode label; the n_c -dimensional column vector composed of all the electric potentials at all available electrodes shall be denoted by

$$\mathbf{Y}(t) = (y(1, t), y(2, t), \dots, y(n_c, t))^{\dagger}$$

In this study, we assume that the 10–20 system is employed; all potentials refer to average reference, although other choices are possible. Due to the choice of a reference out of the set of electrodes, it is advisable to exclude one of the standard electrodes of the 10–20 system from further analysis, such that the effective dimension of \mathbf{Y} becomes $n_c = 18$.

For distributed source models, it is possible to approximate the mapping from \mathbf{J} to \mathbf{Y} by a linear function (Baillet et al., 2001) whence it can be expressed as

$$\mathbf{Y}(t) = \mathbf{K}\mathbf{J}(t) + \boldsymbol{\epsilon}(t) \quad (1)$$

Here \mathbf{K} denotes a $n_c \times 3N_v$ transfer matrix, commonly called “lead field matrix”. This matrix can approximately be calculated for a three-shell head model and given electrode locations by the “boundary element method” (Ary et al., 1981; Buchner et al., 1997; Pascual-Marqui et al., 1994; Riera et al., 1998). It is an essential precondition for any approach to find inverse solutions that a reliable estimate of this matrix is available. Here we remark that typically the lead field matrix turns out to be of full rank.

It will be convenient for later use to define the individual contribution of each voxel to the vector of observations by $\mathbf{K}(v)\mathbf{j}(v, t)$, where $\mathbf{K}(v)$ is the $n_c \times 3$ matrix that results from extracting those three columns out of \mathbf{K} , which are multiplied with $\mathbf{j}(v, t)$ in the process of the multiplication of \mathbf{K} and $\mathbf{J}(t)$. From this definition, Eq. (1) can also be written as

$$\mathbf{Y}(t) = \sum_{v=1}^{N_v} \mathbf{K}(v)\mathbf{j}(v, t) + \boldsymbol{\epsilon}(t) \quad (2)$$

By $\boldsymbol{\epsilon}(t)$, we denote a vector of observational noise, which we assume to be white and Gaussian with zero mean and covariance matrix $\mathbf{C}_{\boldsymbol{\epsilon}} = E(\boldsymbol{\epsilon}\boldsymbol{\epsilon}^{\dagger})$. We will make the assumption that $\mathbf{C}_{\boldsymbol{\epsilon}}$ has the simplest possible structure, namely

$$\mathbf{C}_{\boldsymbol{\epsilon}} = \sigma_{\boldsymbol{\epsilon}}^2 \mathbf{I}_{n_c} \quad (3)$$

where \mathbf{I}_{n_c} denotes the $n_c \times n_c$ identity matrix; that is, we assume that the observation noise is uncorrelated between all pairs of electrodes and of equal variance for all electrodes. These assumptions may be relaxed in future work.

Eq. (1) is part of the standard formulation of the inverse problem of EEG (Pascual-Marqui, 1999); in this paper, we propose to interpret it as an observation equation in the framework of dynamical state-space modelling.

The inverse problem of EEG generation is given by the problem of estimating the generators $\mathbf{J}(t)$ from the observed EEG $\mathbf{Y}(t)$; this obviously constitutes an ill-posed problem since the dimension of $\mathbf{J}(t)$ is much larger than the dimension of $\mathbf{Y}(t)$. As also in the case of many other inverse problems, it is nevertheless possible to obtain approximate estimates of $\mathbf{J}(t)$. As a representative of the numerous approaches that have been proposed for this purpose, we select here the “low-resolution brain electromagnetic tomography” (LORETA) algorithm, proposed by Pascual-Marqui et al. (1994), as a starting point; a brief introduction will be given in the next section.

The instantaneous case

The LORETA approach

In this approach, a spatial smoothness constraint is imposed on the estimate of $\mathbf{J}(t)$, which can be expressed by employing a discrete spatial Laplacian operator defined by

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

Here \mathbf{N} denotes a $N_v \times N_v$ matrix having $N_{v,v'} = 1$ if v' belongs to the set of neighbours of voxel v [this set shall be denoted by $\mathcal{N}(v)$], and 0 otherwise. By the symbol \otimes , Kronecker multiplication of matrices is denoted. The $(3i)$ th row vector of \mathbf{L} acts as a discrete differentiating operator by forming differences between the nearest neighbours of the i th voxel and i th voxel itself (with respect to the first vector component).

In the LORETA approach, the inverse solution is obtained by minimizing the objective function

$$E(\mathbf{J}) = \| \mathbf{Y} - \mathbf{K}\mathbf{J} \|^2 + \lambda^2 \| \mathbf{L}\mathbf{J} \|^2 \quad (5)$$

i.e., a weighted sum of the observation fitting error and of a term measuring nonsmoothness by the norm of the spatial Laplacian of the state vector. $\|\cdot\|$ denotes Euclidean norm. The hyperparameter λ expresses the balance between fitting of observations and the smoothness constraint; a nonzero value for λ provides regularisation for the solution (Hofmann, 1986).

Here we would like to mention that the second term in Eq. (5) represents a special example of a general constraint term; by appropriate choice of this term, it is also possible to impose other kinds of constraints instead of spatial smoothness, such as anatomical constraints or sparseness of the inverse solution (see Baillet et al., 2001, and references cited therein).

The least squares solution of the problem of minimising Eq. (5) is given by

$$\hat{\mathbf{J}} = (\mathbf{K}^{\dagger} \mathbf{K} + \lambda^2 \mathbf{L}^{\dagger} \mathbf{L})^{-1} \mathbf{K}^{\dagger} \mathbf{Y} \quad (6)$$

here by $\hat{\mathbf{J}}$ the estimator of the state vector \mathbf{J} is denoted. Within the framework of Bayesian inference, this solution can be interpreted

as the Maximum A Posteriori (MAP) solution for the case of Gaussian distributions for the likelihood and the prior (Tarantola, 1987; Yamashita et al., 2004):

$$p(\mathbf{Y} | \mathbf{J}; \sigma_\epsilon^2) \sim \mathcal{N}(\mathbf{K}\mathbf{J}, \sigma_\epsilon^2)$$

$$p(\mathbf{J}; \tau^2) \sim \mathcal{N}(0, \tau^2(\mathbf{L}^\dagger\mathbf{L})^{-1}) \quad (7)$$

where we have defined $\tau = \sigma_\epsilon/\lambda$.

Note that $\hat{\mathbf{J}}$ will not depend on the reference according to which the EEG data \mathbf{Y} was measured; this dependence is absorbed into the lead-field matrix. This effect represents another advantage of transforming EEG data into an estimated source current density: the notorious reference problem of EEG is completely removed by this transformation.

The matrix $\mathbf{K}^\dagger\mathbf{K} + \lambda^2\mathbf{L}^\dagger\mathbf{L}$ in Eq. (6) has the size $3N_v \times 3N_v \approx 10^4 \times 10^4$, whence actual numerical inversion is usually impracticable. The solution can be evaluated nevertheless by using the singular value decomposition of the $n_c \times 3N_v$ matrix $\mathbf{K}\mathbf{L}^{-1}$,

$$\mathbf{K}\mathbf{L}^{-1} = \mathbf{U}\mathbf{S}\mathbf{V}^\dagger \quad (8)$$

where \mathbf{U} is an orthogonal $n_c \times n_c$ matrix, \mathbf{S} is a $n_c \times 3N_v$ matrix whose only nonzero elements are the singular values $S_{ii} \equiv s_i$, $i = 1, \dots, n_c$, and \mathbf{V} is an orthogonal $3N_v \times 3N_v$ matrix; only the first n_c columns of \mathbf{V} are relevant for this decomposition, and the corresponding $3N_v \times n_c$ matrix shall be denoted by $\mathbf{V}^{(1)}$. The matrix composed of the remaining $3N_v - n_c$ columns shall be denoted by $\mathbf{V}^{(2)}$. After some transformations, Eq. (6) becomes

$$\hat{\mathbf{J}} = \mathbf{L}^{-1}\mathbf{V}^{(1)} \text{diag} \left(\frac{s_i}{s_i^2 + \lambda^2} \right) \mathbf{U}^\dagger \mathbf{Y} \quad (9)$$

Here $\text{diag}(x_i)$ denotes a diagonal matrix with elements x_1, \dots, x_{n_c} on its diagonal. Numerical evaluation of this expression can be implemented very efficiently.

Estimation of the regularisation parameter λ

Since the inverse solution given by Eq. (9) will depend sensitively on the value of the hyperparameter λ , it should be chosen in an objective way. Various statistical criteria, such as Generalised Cross-Validation (GCV) (Wahba, 1990), and ad hoc methods, such as the L-curve approach (Lawson and Hanson, 1974), have been employed for this purpose. Instead of these approaches, in this paper, we have chosen to use the Akaike Bayesian Information Criterion (ABIC) (Akaike, 1980a,b), since we intend to directly compare inverse solutions obtained by different techniques by comparing their likelihood.

Given a time series of EEG observations $\mathbf{Y}(1), \dots, \mathbf{Y}(N_t)$, ABIC is defined as (-2) times the type II log-likelihood; that is, the log-likelihood of the hyperparameters in the context of empirical Bayesian inference. In the case of the model containing unobservable variables, the type II likelihood can be obtained by averaging the joint distribution of all variables, both observable and unobservable, over the unobservable variables, i.e., by forming the marginal distribution:

$$\text{ABIC}(\sigma_\epsilon, \tau) = -2 \log L_{\text{II}}(\sigma_\epsilon, \tau)$$

$$= -2 \sum_{t=1}^{N_t} \log \int p(\mathbf{Y}(t) | \mathbf{J}(t); \sigma_\epsilon^2) p(\mathbf{J}(t); \tau^2) d\mathbf{J}(t) \quad (10)$$

where $\mathbf{Y}(t)$ are the observable and $\mathbf{J}(t)$ the unobservable variables; σ_ϵ, τ are hyperparameters, and again $\tau = \sigma_\epsilon/\lambda$.

Estimators for σ_ϵ and λ can be obtained by maximising the likelihood given by Eq. (10); how this can be done in an efficient way will be presented elsewhere in more detail (Yamashita et al., 2004). Here we give only the result.

The type II log-likelihood $L_{\text{II}}(\sigma_\epsilon, \tau)$ itself can be shown to be

$$L_{\text{II}}(\sigma_\epsilon, \lambda) = \sum_{t=1}^{N_t} \left(\sum_{i=1}^{n_c} \log \frac{s_i^2 + \lambda^2}{\lambda^2} + n_c(1 + \log 2\pi\sigma_\epsilon^2) \right) \quad (11)$$

where the estimate of the observation noise variance σ_ϵ^2 is given by

$$\sigma_\epsilon^2 = \frac{1}{n_c} \sum_{i=1}^{n_c} \frac{\lambda^2}{s_i^2 + \lambda^2} \bar{y}_{i(t)}^2 \quad (12)$$

here $\bar{y}_{i(t)}$ denotes the i th element of the vector $\mathbf{U}^\dagger \mathbf{Y}(t)$, where \mathbf{U} is defined in Eq. (8).

As a result, we obtain not only estimates for the hyperparameters, but also the possibility to calculate the ABIC value for any given inverse solution (as obtained by LORETA), i.e., an estimate for the type II likelihood. This will enable us to compare inverse solutions obtained by different techniques, since for given data the likelihood serves as a general measure of the quality of hypotheses (Akaike, 1985).

It should be mentioned here that despite using an improved statistical criterion, the proper choice of the regularisation parameter remains a difficult problem of the LORETA method; in practice, frequently even the order of magnitude of the appropriate value of λ is debatable and may change drastically upon seemingly insignificant changes of the data. Also for this reason, there is a growing need for an alternative approach to estimating inverse solutions.

Estimation of the covariance matrix of the estimated state vector

So far, the lack of an efficient method for assessing the approximate error associated with the inverse solutions obtained by LORETA has been a serious weakness of this technique; certainly, it has contributed much to the widespread scepticism that the very idea of estimating solutions for the inverse problem of EEG generation is still facing. Strictly speaking, estimates of unobservable quantities without estimates of the corresponding error have to be regarded as meaningless. For this reason, we introduce a method for estimating the covariance matrix $\mathbf{C}_j^{(\text{iIS})}$ of the estimated currents $\hat{\mathbf{J}}(t)$ of an inverse solution obtained by LORETA (here the superscript (iIS) denotes ‘‘instantaneous inverse solution’’).

The derivation of the expression for $\mathbf{C}_j^{(\text{iIS})}$ is inspired by recent work by Pascual-Marqui (2002); the result is given by

$$\mathbf{C}_j^{(\text{iIS})} = \tau^2 \mathbf{L}^{-1} \mathbf{V}^{(1)} \text{diag} \left(\frac{s_i^2}{s_i^2 + \lambda^2} \right) \mathbf{V}^{(1)\dagger} (\mathbf{L}^\dagger)^{-1} \quad (13)$$

The detailed derivation is demonstrated in Appendix A.

Through this expression, it becomes possible to display error estimates for each voxel (and each vector component) individually. Since a corresponding error estimate can also be computed for the new dynamical technique for estimating inverse solutions, which we will introduce in this paper, another quantitative measure for the comparison of different techniques for estimating inverse solutions becomes available.

The dynamical case

Dynamical models of voxel currents

After discussing various aspects of the LORETA method, we shall now proceed to the formulation of the new approach for solving the dynamical inverse problem of EEG generation; it has already been mentioned that for this purpose an additional temporal smoothness constraint could be introduced into Eq. (5) (Baillet and Garnero, 1997; Schmitt et al., 2002). While this approach will be pursued and extended elsewhere (Yamashita et al., 2004), here the central concept of our approach will be a new adaptation of Kalman filtering to the case of spatiotemporal dynamics.

The Kalman filter provides the optimum tool for predicting, filtering and smoothing estimates of the state of dynamical systems that cannot be observed directly, but only through an observation equation containing observational noise (Chui and Chen, 1999). As a presupposition for its application, both the equations governing the dynamics and the observation equation have to be known.

Since for the case of the dynamics of human brain, no well-substantiated models for the spatiotemporal dynamics are known yet, we are faced with the problem of estimating suitable models from data. Clearly, this constitutes a research task of enormous complexity that reaches far beyond the scope of this paper; therefore we will only be able to explore the very first and simplest approximations to such models.

Having defined a spatial discretisation by using a finite set of voxels, it is advisable to formulate dynamical models also with temporal discretisation; for simplicity, we shall regard the basic time unit of this discretisation as equal to the sampling rate of the EEG recording. The corresponding time points will be labeled by $t = 1, 2, 3, \dots, N_t$.

In general form, the dynamics of a set of N_v voxels may be described by nonlinear multivariate autoregressions given as

$$\mathbf{J}(t) = \mathcal{F}(\mathbf{J}(t-1), \mathbf{J}(t-2), \dots, \mathbf{J}(t-p) | \vartheta) + \boldsymbol{\eta}(t) \quad (14)$$

where p denotes the positive integer model order and $\boldsymbol{\eta}(t)$ denotes dynamical noise, which we assume to be white and Gaussian with zero mean and covariance matrix $\mathbf{C}_\eta = E(\boldsymbol{\eta}\boldsymbol{\eta}^\top)$. When fitting such models to given data, $\boldsymbol{\eta}(t)$ represents a time series of innovations, i.e., components of the data that cannot be explained from the dynamics itself. It is the aim of modelling to find dynamical models that produce a Gaussian white innovation time series, such that the process of modelling can be regarded as “temporal whitening”.

\mathcal{F} denotes a function describing the deterministic part of the dynamics; it may depend on a vector of parameters ϑ . This function may contain considerable internal complexity and a huge number of parameters (described by ϑ), since it maps an input space of dimensionality $3N_v p$ to an output space of dimensionality $3N_v$.

The simplest nontrivial example of the class of autoregressions described by Eq. (14) is a linear multivariate autoregressive model of first order (AR(1)):

$$\mathbf{J}(t) = \mathbf{A}\mathbf{J}(t-1) + \boldsymbol{\eta}(t) \quad (15)$$

and here we note that the popular random-walk model is a special case of this model, with $\mathbf{A} = \mathbf{I}_{3N_v}$. The parameter matrix \mathbf{A} is of size

$(3N_v) \times (3N_v)$, which in our case is of the order of 10^8 . This large number of parameters is still far too high to be estimated from real data; therefore we need additional reductions of model complexity. Also, the practical application of Kalman filtering requires a simplified model structure.

It is an arguably reasonable assumption that at short time scales, the dynamics will be restricted to local neighbourhoods; that is, each voxel will interact only with its direct spatial neighbours; in a rectangular grid of voxels, there will be six direct neighbours for each voxel, except for those at the boundaries of the gray-matter parts of brain. Most elements of \mathbf{A} become zero by this proposition. The dynamical model for each voxel becomes

$$\mathbf{j}(v, t) = \mathbf{A}_1 \mathbf{j}(v, t-1) + \frac{1}{6} \mathbf{B}_1 \sum_{v' \in \mathcal{N}(v)} \mathbf{j}(v', t-1) + \boldsymbol{\eta}(t) \quad (16)$$

where \mathbf{A}_1 and \mathbf{B}_1 now are the autoregressive parameter matrices (of size 3×3) for self-interaction and nearest-neighbour interaction, respectively, and $\mathcal{N}(v)$ denotes the set of labels of gray-matter voxels that are direct neighbours of voxel v . If furthermore we assume the absence of any interactions between the three projections of local current vectors (both within and between voxels) and total spatial homogeneity and isotropy for all pairs of neighbouring voxels (this assumption extending to the three vector projections as well), we can ultimately reduce the number of parameters to two. The dynamical model for each voxel becomes

$$\mathbf{j}(v, t) = a_1 \mathbf{I}_3 \mathbf{j}(v, t-1) + \frac{b_1}{6} \mathbf{I}_3 \sum_{v' \in \mathcal{N}(v)} \mathbf{j}(v', t-1) + \boldsymbol{\eta}(t) \quad (17)$$

where \mathbf{I}_3 denotes the 3×3 identity matrix; now a_1 and b_1 are scalar autoregressive parameters. This model implements complete symmetry between voxels and also between projections of local currents; but clearly, this symmetry is not preserved by multiplication with the lead field matrix \mathbf{K} . As a consequence of this, inverse solutions also will display nonsymmetric behaviour with respect to voxels and projections.

The additional assumptions that are required to define the simplest possible nontrivial dynamical model, given by Eq. (17), are almost certainly without physiological justification, but nevertheless this oversimplification is necessary to design a tractable algorithm as a starting point. As the next step, it becomes possible again to consider generalisations, such as higher model order, nonlinearities, or inhomogeneities; as a consequence, it may become possible to describe more structure present in the data by the dynamical model and to relegate less power from the data to the time series of innovations $\boldsymbol{\eta}(t)$. Here the aim is that the values in $\boldsymbol{\eta}(t)$ be as small as possible, contain as little correlation as possible (i.e., being white noise) and have a distribution as close as possible to a Gaussian.

As long as only nearest-neighbour interactions are allowed and a high degree of spatial homogeneity and isotropy is maintained, the number of unknown parameters can be kept small, and the problem remains accessible for spatiotemporal Kalman filtering. By increasing the model order to p , it becomes possible to describe stochastic oscillations that may be present in the data; although this case represents a generalisation of Eq. (15), it can be incorporated into this equation by replacing the order-1 state vector $\mathbf{J}(t)$ by $(\mathbf{J}(t)^\top, \mathbf{J}(t-1)^\top, \dots, \mathbf{J}(t-p+1)^\top)^\top$, such that formally the dynamics remains a linear autoregression of first order.

Eq. (17) can alternatively be written as

$$\begin{aligned} \mathbf{j}(v, t) = & (a_1 + b_1) \mathbf{l}_3 \mathbf{j}(v, t - 1) \\ & + b_1 \mathbf{l}_3 \left(\left(\frac{1}{6} \sum_{v' \in \mathcal{N}(v)} \mathbf{j}(v', t - 1) \right) - \mathbf{j}(v, t - 1) \right) + \boldsymbol{\eta}(t) \end{aligned} \quad (18)$$

This equation shows more clearly that the dynamics at each voxel is composed of two contributions, the first representing the autoregressive dynamics of the voxel itself and the second representing small exogenous disturbances that partly are described as pure noise and partly as the difference between the average of the states of the neighbouring voxels and the state of the voxel itself. The latter difference is the same as also used in the Hjorth source derivation (Hjorth, 1980), but here we employ it directly in the (three-dimensional) generator space (i.e., the voxel space) instead of the (two-dimensional) electrode space.

From Eq. (18), it can be seen that our model corresponds to a specific choice for the parameter matrix \mathbf{A} , which can be expressed as

$$\mathbf{A} = (a_1 + b_1) \mathbf{l}_{3N_v} - b_1 \mathbf{L} \quad (19)$$

where \mathbf{L} is the discrete spatial Laplacian operator defined in Eq. (4). This relation will become useful in the next section.

Finally, we would like to mention that there exists the possibility of a direct generalisation of Eq. (18) to partial differential equation models for the description of brain dynamics in continuous time and space; recently, such models have been explored by various authors (Jirsa et al., 2002; Robinson et al., 1997). In the continuous case (with respect to both time and space), the second term on the rhs of Eq. (18) (i.e., the term corresponding to the Laplacian) becomes a second derivative with respect to space, while the two terms $\mathbf{j}(v, t) - (a_1 + b_1) \mathbf{l}_3 \mathbf{j}(v, t - 1)$ can be interpreted as a first derivative with respect to time; consequently, a standard diffusion equation results. If a model of order $p = 2$ is chosen, there will also be a second derivative w.r.t. time instead of the first derivative; in this case, a standard wave equation results. These interpretations render the model orders $p = 1$ and $p = 2$ particularly attractive.

Spatial whitening

Application of Kalman filtering to the full spatiotemporal model as given by Eq. (15) would be infeasible in terms of computational time and memory demands due to the huge size of the parameter matrix \mathbf{A} , i.e., if interactions between all pairs of voxels have to be considered. In the preceding section, we have suggested to decompose this high-dimensional filtering problem into a collection of coupled low-dimensional local filtering problems, each centred at one individual voxel, as described by Eq. (16); only by this decomposition the spatiotemporal filtering problem becomes tractable. The low-dimensional systems remain coupled through neighbourhood interactions, but at each voxel these contributions are formally regarded as exogenous variables. This decomposition approach is a central contribution of this paper.

To apply this decomposition to the dynamics, it is also necessary that the dynamical noise covariance matrix \mathbf{C}_η be a diagonal matrix, as assumed in Eq. (3) for the case of the observational noise covariance matrix \mathbf{C}_ϵ . But in the case of \mathbf{C}_η , experience obtained from the analysis of real EEG time series has shown that such assumption will typically not be justified, rather

the presence of nonvanishing instantaneous correlations at least between *neighbouring* voxels—and therefore also between the corresponding components of the dynamical noise—has to be expected.

Therefore we need an instantaneous data transformation

$$\tilde{\mathbf{J}} = \mathbf{T} \mathbf{J} \quad (20)$$

such that in the corresponding dynamical model

$$\tilde{\mathbf{J}}(t) = \tilde{\mathbf{A}} \tilde{\mathbf{J}}(t - 1) + \tilde{\boldsymbol{\eta}}(t) \quad (21)$$

the dynamical noise covariance matrix $\mathbf{C}_{\tilde{\eta}}$ becomes diagonal (here we are furthermore assuming that all elements on the diagonal of $\mathbf{C}_{\tilde{\eta}}$ are identical, a simplification that due to the large number of voxels is necessary for practical implementation; again, this assumption may be relaxed in future work):

$$\mathbf{C}_{\tilde{\eta}} = \sigma_{\tilde{\eta}}^2 \mathbf{l}_{3N_v} \quad (22)$$

To find a simple but efficient transformation, we propose to extend the concept of temporal whitening to the spatial domain. A simple whitening approach in temporal domain is given by differentiating the time series; we can perform a spatial differentiating step (of second order) by applying the discrete Laplacian as defined by Eq. (4) to the dynamical state \mathbf{J} . Similar ideas for spatial whitening in the context of dynamical inverse problems have also been proposed by Baroudi et al. (1998).

It is reasonable to assume that very fast correlations, appearing to be instantaneous with respect to the sampling time of the data, will be confined to short distances, i.e., neighbouring voxels; the Laplacian represents the easiest possible choice for removing these correlations. We note that the same transformation is employed in LORETA, but for a different purpose; nevertheless, this coincidence provides useful additional interpretations, as will be shown now.

If we choose $\mathbf{T} = \mathbf{L}$, Eq. (21) yields

$$\mathbf{J}(t) = \mathbf{L}^{-1} \tilde{\mathbf{A}} \mathbf{L} \mathbf{J}(t - 1) + \mathbf{L}^{-1} \tilde{\boldsymbol{\eta}}(t) \quad (23)$$

But due to Eq. (19) (which by definition also describes the structure of $\tilde{\mathbf{A}}$), the matrices $\tilde{\mathbf{A}}$ and \mathbf{L} commute, such that by comparison with Eq. (15) we find that the choice $\mathbf{T} = \mathbf{L}$ corresponds to $\boldsymbol{\eta}(t) = \mathbf{L}^{-1} \tilde{\boldsymbol{\eta}}(t)$, and our assumption for the nondiagonal dynamical noise covariance matrix becomes

$$\mathbf{C}_\eta = \mathbf{L}^{-1} E(\tilde{\boldsymbol{\eta}} \tilde{\boldsymbol{\eta}}^\dagger) (\mathbf{L}^{-1})^\dagger = \sigma_{\tilde{\eta}}^2 (\mathbf{L}^\dagger \mathbf{L})^{-1} \quad (24)$$

By comparison with LORETA in its Bayesian interpretation (see “The LORETA method”), it can be seen, that $\sigma_{\tilde{\eta}}$ directly corresponds to the hyperparameter $\tau = \sigma_\epsilon / \lambda$, such that τ^2 can be interpreted as dynamical noise variance. This quantity is meaningful also in the case of the instantaneous inverse problem and its LORETA solution; the optimal regularisation parameter λ becomes a measure for the ratio between the observation noise variance and the dynamical noise variance, as it should be.

If other dynamical models than described by Eq. (17) are assumed, $\tilde{\mathbf{A}}$ and \mathbf{L} will generally not commute. Other transformations than the plain Laplacian \mathbf{L} may then be needed for perfect spatial whitening. But even in this case, \mathbf{L} can be expected to make \mathbf{C}_η “more diagonal” (i.e., reduce the size of the non-diagonal elements, as compared to the diagonal elements), and for this reason we will continue to employ it as spatial whitening transformation.

We remark that the appropriate choice of $\mathbf{C}_{\bar{\eta}}$ forms an important part of the fitting of a dynamical model; therefore refinements of our choice should be based on improvements of a suitable statistical criterion, such as AIC (see “Parameter estimation”). The Laplacian serves only as a first approximation, but in future research it should be explored, how $\mathbf{C}_{\bar{\eta}}$ can be adapted further to specific data sets.

For the actual application of spatiotemporal Kalman filtering, we will exclusively express the dynamics as $\tilde{\mathbf{J}}(t)$, i.e., using the spatially whitened version. From now on we will omit the tilde.

Spatiotemporal Kalman filtering

Given the observation equation (Eq. (1)) and the dynamical equation (in the case of a linear first-order autoregression Eq. (21)), we could in principle apply Kalman filtering according to its usual form; however, due to the very high dimensionality of the state variable \mathbf{J} , this would be infeasible. But by appropriate design of certain modifications of the standard filtering procedure, it is possible to decompose the very high-dimensional filtering problem into a collection of coupled low-dimensional problems; the set of these problems is labeled by the voxel label v , i.e., it represents the spatial dimension of the problem. These modifications of the standard Kalman filter procedure are not trivial, and we will defer a detailed discussion to a later paper. Here we will only describe the main points from the viewpoint of practical implementation.

Let $\hat{\mathbf{j}}(v, t-1 | t-1)$ denote the estimate of the local current vector at voxel v at time $t-1$, i.e., the local state estimate, and $\mathbf{p}(v, t-1 | t-1)$ the corresponding estimate of the local error covariance matrix (a 3×3 matrix). The notation $\hat{\mathbf{j}}(t_1 | t_2)$ (where $t_1 \geq t_2$) represents the estimate of \mathbf{j} at time t_1 , which is based on all information having become available until (and including) time t_2 . For each voxel, the local state prediction is then given by

$$\hat{\mathbf{j}}(v, t | t-1) = \mathbf{A}_1 \hat{\mathbf{j}}(v, t-1 | t-1) + \frac{1}{6} \mathbf{B}_1 \sum_{v' \in \mathcal{N}(v)} \hat{\mathbf{j}}(v', t-1 | t-1) \quad (25)$$

and the corresponding local prediction error covariance matrix can be approximated by

$$\mathbf{p}(v, t | t-1) = \mathbf{A}_1 \mathbf{p}(v, t-1 | t-1) \mathbf{A}_1^\dagger + \sigma_{\bar{\eta}}^2 \mathbf{I}_3 \quad (26)$$

Here we have assumed that the second term on the rhs of Eq. (25) behaves like an exogenous variable, i.e., without contributing significantly to the prediction error covariance; alternatively, we may say that the covariance contribution from the neighbours is included in the term $\sigma_{\bar{\eta}}^2 \mathbf{I}_3$, which can be done easily, since $\sigma_{\bar{\eta}}^2$ results from numerical optimisation for given data and filter implementation (see “Parameter estimation”).

We remark that this approximation is not crucial for our approach to spatiotemporal Kalman filtering, and a more explicit expression for the prediction error covariance could be employed; however, for typical systems, we expect that usually the second term on the rhs of Eq. (25) (i.e., the neighbourhood contribution) is considerably smaller than the first term (the local contribution), and therefore the resulting error should be only minor, whereas the computational expenses can be reduced noticeably by refraining from evaluating the more explicit expression at each voxel.

The local state predictions $\hat{\mathbf{j}}(v, t | t-1)$ for all voxels form the overall state prediction $\hat{\mathbf{J}}(t | t-1)$, from which the observation prediction (for all electrodes) follows as

$$\hat{\mathbf{Y}}(t | t-1) = \bar{\mathbf{K}} \hat{\mathbf{J}}(t | t-1) \quad (27)$$

The symbol $\bar{\mathbf{K}}$ stands for the product $\mathbf{K} \mathbf{L}^{-1}$; multiplication by the inverse of the Laplacian is needed due to the spatial whitening approach described in “Spatial whitening”. The actual observation at time t is $\mathbf{Y}(t)$, and the observation prediction error results as

$$\Delta \mathbf{Y}(t) = \mathbf{Y}(t) - \hat{\mathbf{Y}}(t | t-1) \quad (28)$$

We note that this multivariate time series represents the innovations of the actual observations, as opposed to the innovations of the (unobservable) system states, which have been denoted by $\boldsymbol{\eta}(t)$ in Eq. (14). The corresponding observation prediction error covariance matrix can be approximated by

$$\mathbf{R}(t | t-1) = \sum_{v=1}^{N_v} \bar{\mathbf{K}}(v) \mathbf{p}(v, t | t-1) \bar{\mathbf{K}}(v)^\dagger + \sigma_e^2 \mathbf{I}_{n_e} \quad (29)$$

Here the direct summation over voxels seems to provide the appropriate generalisation of the standard expression to the spatiotemporal case. The matrices $\bar{\mathbf{K}}(v)$ have been defined in “The inverse problem of EEG generation”; again the bar refers to the fact that due to spatial whitening, we have to replace \mathbf{K} by $\mathbf{K} \mathbf{L}^{-1}$, before extracting the columns referring to voxel v . The Kalman gain matrix for voxel v follows as

$$\mathbf{g}(v, t) = \mathbf{p}(v, t | t-1) \bar{\mathbf{K}}(v)^\dagger \mathbf{R}(t | t-1)^{-1} \quad (30)$$

and finally the local state estimation and the corresponding local estimation error covariance matrix are given by

$$\hat{\mathbf{j}}(v, t | t) = \hat{\mathbf{j}}(v, t | t-1) + \mathbf{g}(v, t) \Delta \mathbf{Y}(t) \quad (31)$$

and

$$\mathbf{p}(v, t | t) = (\mathbf{I}_3 - \mathbf{g}(v, t) \bar{\mathbf{K}}(v)) \mathbf{p}(v, t | t-1) \quad (32)$$

respectively. For Eqs. (29) and (32), again we make use of similar approximations as also employed in the case of Eq. (26).

This set of equations constitutes the new spatiotemporal Kalman filter. It should be stressed that Eqs. (25), (26), (30), (31) and (32) are applied locally to each voxel, whereas only Eq. (27) requires a large-scale multiplication of the lead-field matrix $\bar{\mathbf{K}}$ with the full $(3N_v)$ -dimensional state vector $\hat{\mathbf{J}}$.

For practical application of this filter to time series data, initial values $\hat{\mathbf{j}}(v, 1 | 1)$ and $\mathbf{p}(v, 1 | 1)$ are needed. As initial state estimates $\hat{\mathbf{j}}(v, 1 | 1)$, we propose to use solutions provided by the LORETA algorithm, as presented in “The LORETA approach”; the hyperparameters are chosen by minimisation of ABIC. For this purpose, we have to sacrifice the first p data points and exclude them from the Kalman filtering process. As a further refinement step, these initial values are improved by likelihood maximisation (Ozaki et al., 2000) in the same way as also the parameters are estimated; this will be discussed in “Parameter estimation”. Since it is impracticable to perform this optimisation directly in the $(3N_v)$ -dimensional state space, we apply the optimisation to the $(n_e p)$ -dimensional observation space of the first p observations $\mathbf{Y}(1), \dots, \mathbf{Y}(p)$ and use the LORETA technique for mapping points in the observation space to new prospective initial states. Concerning the choice and optimisation of initial values, our implementation differs from

more conventional applications of Kalman filtering, which usually do not employ this extended estimation approach.

According to our experience, the choice of initial values for $\mathbf{p}(v, 1 | 1)$ is not critical; unity matrices can be used.

Estimation of the covariance matrix of the estimated state vector

Eq. (32) provides us with covariance estimates for the reconstructed states (given by Eq. (31)); we may use these estimates as a measure for the error of each component of the estimated state vectors. Due to the spatial whitening transformation (see “Spatial whitening”) the covariance matrix of the actual currents is given by

$$\mathbf{C}_{L^{-1}\hat{\mathbf{J}}}^{(\text{dIS})} = \mathbf{L}^{-1} \mathbf{P}(t | t) (\mathbf{L}^\dagger)^{-1} \quad (33)$$

where the superscript (dIS) denotes “dynamical inverse solution”. By $\mathbf{P}(t | t)$ the complete covariance matrix of the estimated states is denoted, i.e., a $3N_v \times 3N_v$ matrix the diagonal of which consists of the $\mathbf{p}(v, t | t)$ matrices given by Eq. (32) for each voxel. The remaining elements of $\mathbf{P}(t | t)$ are filled with zeros, according to our decomposition approach for this high-dimensional filtering problem.

The diagonal elements of $\mathbf{C}_{L^{-1}\hat{\mathbf{J}}}^{(\text{dIS})}$ provide time-dependent variances for each element of the complete estimated state vector $\mathbf{L}^{-1}\hat{\mathbf{J}}$ (again the premultiplication with \mathbf{L}^{-1} is necessary due to spatial whitening). As also in the case of the LORETA inverse solutions, we will present variances of the modulus $\hat{j}(v, t | t)$ of local vectors $\hat{\mathbf{j}}(v, t | t)$; see Eq. (A6) in the Appendix for the appropriate expression from Gaussian error propagation.

Silent and observable sources

In the (instantaneous) inverse problem of EEG generation we are facing the apparently hopeless task to estimate a set of more than 10^4 unknown quantities from usually less than 10^2 observations. As a condition for identifying a unique solution, additional constraints have to be defined and imposed, such as the smoothness constraint of LORETA. Such constraints may succeed to render the inverse problem well-posed, but at the cost of a lack of justification, e.g., in terms of physiology.

The inherent predicament of inverse problems, i.e., the very unfavourable ratio between the numbers of known and of unknown quantities, is avoided, but not solved by such constraints. The central question remains unsolved: How can we expect that all relevant information about the spatially distributed primary current density could be reconstructed from a small number of surface measurements? In this section, we will try to outline an answer to this question for the case of the dynamical inverse problem.

The problem can be expressed in quantitative form by considering the observation equation (Eq. (1)) and the singular value decomposition of the lead field matrix (Eq. (8)):

$$\mathbf{Y}(t) = \tilde{\mathbf{K}}\mathbf{J}(t) + \boldsymbol{\epsilon}(t) = \mathbf{USV}^\dagger\mathbf{J}(t) + \boldsymbol{\epsilon}(t) = \mathbf{USH}(t) + \boldsymbol{\epsilon}(t) \quad (34)$$

Here we have defined $\mathbf{H}(t) = \mathbf{V}^\dagger\mathbf{J}(t)$, i.e., we have applied an orthogonal transform to the state vector $\mathbf{J}(t)$. As mentioned already in “The LORETA approach”, the $n_c \times 3N_v$ matrix \mathbf{S} is composed of a $n_c \times n_c$ diagonal matrix containing the singular values (which

are all nonzero since the lead field matrix has full rank), while the remaining $(3N_v - n_c)$ columns contain only zeros. Therefore only the subspace spanned by the first n_c elements of the transformed state vector $\mathbf{H}(t)$ is mapped to the observation vector $\mathbf{Y}(t)$, while the subspace of the remaining elements is completely ignored. Components of the “true” state $\mathbf{J}(t)$, which by the orthogonal transformation are mapped into the former subspace, represent “observable sources”, whereas those components that are mapped completely into this latter subspace cannot be observed, whence they are termed “silent sources” (note that such “sources” are not localised in physical space). Within the framework of the instantaneous inverse problem, there exists no way to obtain information about these state components.

Here we would like to argue that the situation is much different in the case of the dynamical inverse problem. If the problem of estimating unobserved quantities is treated in a state space framework, it can be easily shown that under certain circumstances information from the subspace of silent sources will propagate into the subspace of observable sources.

To demonstrate this effect, we now apply the orthogonal transformation $\mathbf{H}(t) = \mathbf{V}^\dagger\mathbf{J}(t)$ to Eq. (15) and obtain

$$\mathbf{H}(t) = \mathbf{V}^\dagger\mathbf{A}\mathbf{V}\mathbf{H}(t-1) + \mathbf{V}^\dagger\boldsymbol{\eta}(t) = \tilde{\mathbf{A}}\mathbf{H}(t-1) + \tilde{\boldsymbol{\eta}}(t) \quad (35)$$

where $\tilde{\mathbf{A}}$ and $\tilde{\boldsymbol{\eta}}(t)$ denote the transformed transition matrix and the transformed dynamical noise vector, respectively. Let $\mathbf{H}(t) = (\mathbf{H}^{(1)}(t)^\dagger \mathbf{H}^{(2)}(t)^\dagger)^\dagger$, such that $\mathbf{H}^{(1)}(t)$ denotes the first n_c elements of the vector $\mathbf{H}(t)$ and $\mathbf{H}^{(2)}(t)$ the remaining elements. Then, $\mathbf{H}^{(1)}(t)$ represents the subspace that is mapped to the observations, i.e., the subspace of observable sources, while $\mathbf{H}^{(2)}(t)$ represents the subspace of silent sources.

The same subdivision is also applied to the transformed transition matrix $\tilde{\mathbf{A}}$:

$$\begin{pmatrix} \mathbf{H}^{(1)}(t) \\ \mathbf{H}^{(2)}(t) \end{pmatrix} = \begin{pmatrix} \tilde{\mathbf{A}}^{(1,1)} \tilde{\mathbf{A}}^{(1,2)} \\ \tilde{\mathbf{A}}^{(2,1)} \tilde{\mathbf{A}}^{(2,2)} \end{pmatrix} \begin{pmatrix} \mathbf{H}^{(1)}(t-1) \\ \mathbf{H}^{(2)}(t-1) \end{pmatrix} + \tilde{\boldsymbol{\eta}}(t) \quad (36)$$

such that $\tilde{\mathbf{A}}^{(1,1)}$ and $\tilde{\mathbf{A}}^{(2,2)}$ are $n_c \times n_c$ and $(3N_v - n_c) \times (3N_v - n_c)$ matrices, respectively. From this equation, it can be seen that the “partial” transition matrix $\tilde{\mathbf{A}}^{(1,2)}$ plays a crucial role, since it maps the subspace of silent sources to the subspace of observable sources. It is through this pathway that information from the silent sources is propagated into the observable sources, and from there into the observations.

Obviously, this propagation of information will not take place if $\tilde{\mathbf{A}}^{(1,2)} = \mathbf{0}$. On the contrary, to have information from all elements of $\mathbf{H}^{(2)}(t)$ be propagated into $\mathbf{H}^{(1)}(t)$ each column of $\tilde{\mathbf{A}}^{(1,2)}$ must contain at least one nonzero element. Now consider the special case of $\mathbf{A} = \mathbf{I}_{3N_v}$, i.e., a random-walk type dynamics without neighbour interactions. Then, $\tilde{\mathbf{A}} = \mathbf{V}^\dagger\mathbf{A}\mathbf{V} = \mathbf{V}^\dagger\mathbf{V} = \mathbf{I}_{3N_v}$ and consequently $\tilde{\mathbf{A}}^{(1,2)} = \mathbf{0}$. This argument may seem elementary and straightforward, but given the number of applications of Kalman filtering, which still apply random-walk-type dynamical models without any specific justification, it may nevertheless deserve more attention.

If, on the other hand, we choose a transition matrix with nondiagonal elements, such as given by Eq. (19), $V^\dagger AV$ will not be diagonal and $\tilde{A}^{(1,2)} \neq 0$. Using the partition of V into $V^{(1)}$ and $V^{(2)}$, as defined in “The LORETA approach”, it can be seen that

$$\tilde{A}^{(1,2)} = (V^{(1)\dagger} A) V^{(2)} \quad (37)$$

Due to the orthogonality of V , we have $V^{(1)\dagger} V^{(2)} = 0$, i.e., the columns of $V^{(1)}$ are orthogonal to the columns of $V^{(2)}$; but multiplication by a nondiagonal matrix A will replace the columns of $V^{(1)}$ by a set of n_c different columns that generically are no longer orthogonal to any of the columns of $V^{(2)}$. Therefore we presume that *generically* all elements of $\tilde{A}^{(1,2)}$ will be nonzero. Consequently, we expect that there will be a flow of information from all elements of $H^{(2)}(t)$ into $H^{(1)}(t)$.

This argument shows that only by using a dynamical model including nonvanishing neighbour interactions, state components belonging to the subspace of silent sources become accessible for reconstruction by the spatiotemporal Kalman filter.

Observability in state space models of brain dynamics

In the previous section, we have given a heuristic derivation of the mechanism by which the spatiotemporal Kalman filtering approach is capable of accessing information about unobservable state components; now we would like to mention that there exists a rigorous theory addressing the question of whether for a given model of the dynamics and the observation the unobserved quantities can be reconstructed. This theory is built around the central concepts of observability and controllability (Kailath, 1980; Kalman et al., 1969). Assume that we are dealing with a dynamical system that evolves according to linear dynamics as described by Eq. (15) (with a constant transition matrix A), and that we are observing this system through an observation equation like Eq. (1) (with a constant observation matrix \tilde{K}). If it is possible to reconstruct the true states of the system from the observations, the pair (A, \tilde{K}) is said to be “observable”.

Various tests for observability of dynamical systems have been suggested. A well-known test states that the pair (A, \tilde{K}) is observable, if and only if the observability matrix \mathcal{O} , being defined by

$$\mathcal{O} = [\tilde{K}^\dagger \quad A^\dagger \tilde{K}^\dagger \quad (A^\dagger)^2 \tilde{K}^\dagger \quad \dots \quad (A^\dagger)^{3N_v-1} \tilde{K}^\dagger]^\dagger \quad (38)$$

has full rank, $\text{rank}(\mathcal{O}) = 3N_v$ (Kailath, 1980). Here N_v denotes the dimension of the state vector, i.e., the number of unknown quantities. In the case of the dynamical inverse problem of EEG generation, this matrix has the size $3N_v n_c \times 3N_v = 185,382 \times 10,299$ (when using the corresponding values of the spatial discretisation as employed in this paper), which is by far too large for numerical calculation of the rank. Kalman filtering and observability theory are usually not applied to problems of this size. For this reason, we are currently not yet able to present a rigorous proof of observability for our algorithm.

On the other hand, observability constitutes the essential precondition for the reconstruction of the unobserved states by Kalman filtering, i.e., for the identification of a unique inverse solution. In the remainder of this paper, we will demonstrate by application to simulated and to real EEG data that Kalman filtering can be applied successfully to the dynamical inverse problem of EEG generation. For this reason, we presume that, effectively,

observability of the pair (A, \tilde{K}) is given. Future research may succeed in rigorously proving observability.

Parameter estimation

The general autoregressive model described by Eq. (14) depends on a parameter vector ϑ ; in the largely simplified model given by Eq. (17), we have $\vartheta = (a_1, b_1)$, and autoregressive models of higher order have $\vartheta = (a_1, \dots, a_p, b_1, \dots, b_q)$; here we are permitting the possibility of choosing $p \neq q$, i.e., choosing different autoregressive model orders for self-interaction and nearest-neighbour interaction.

Usually, there will be no detailed prior knowledge about appropriate values for these parameters available. Furthermore, we need estimates for the variances σ_ϵ^2 and σ_η^2 , as defined by Eqs. (3) and (24).

Estimates for these dynamical parameters and variances should be obtained preferably from actual data. This can be accomplished within the framework of spatiotemporal Kalman filtering by likelihood maximisation. So far, to the best of our knowledge, no successful applications of the principle of likelihood maximisation to the field of inverse problems have been reported; recently, Phillips et al. (2002) have presented an approach involving restricted maximum likelihood, but their approach does not involve dynamical modelling.

Assume that an EEG time series $Y(t)$ is given, where $t = 1, 2, \dots, N_t$. At each time point, the Kalman filter provides an observation prediction $\hat{Y}(t)$, given by Eq. (27), and hence also observation innovations $\Delta Y(t)$; if for these a multivariate Gaussian distribution with mean $\hat{Y}(t)$ and covariance matrix $R(t, | t-1)$ is assumed, the logarithm of the likelihood (i.e., log-likelihood) immediately results as

$$\begin{aligned} \log L(\vartheta, \sigma_\epsilon^2, \sigma_\eta^2) = & -\frac{1}{2} \sum_{t=1}^{N_t} (\log |R(t, | t-1)| \\ & + \Delta Y(t)^\dagger R(t, | t-1)^{-1} \Delta Y(t) + n_c \log(2\pi)) \end{aligned} \quad (39)$$

Here $|\cdot|$ denotes matrix determinant. The log-likelihood is known to be a biased estimator of the expectation of Boltzmann entropy (Akaike, 1985); only a small further step is needed for the calculation of an improved unbiased estimator of (-2) times Boltzmann entropy, the well-known Akaike Information Criterion (AIC) (Akaike, 1974):

$$\text{AIC}(\vartheta, \sigma_\epsilon^2, \sigma_\eta^2) = -2 \log L(\vartheta, \sigma_\epsilon^2, \sigma_\eta^2) + 2(\text{dim}(\vartheta) + 2) \quad (40)$$

where $\text{dim}(\vartheta)$ denotes the number of parameters contained in the parameter vector ϑ ; it is further increased by 2 due to the need to fit σ_ϵ^2 and σ_η^2 from the data.

The AIC can also be interpreted as an estimate of the distance between the estimated model and the unknown true model; the true model will remain unknown, but by comparison of the AIC values for different estimated models it still becomes possible to find the best model. Consequently, a well-justified and efficient tool for obtaining estimates for unknown parameters consists of minimising the AIC; also the effect of changing the structure of the model itself can be evaluated by monitoring the resulting change of the AIC.

As already mentioned in “Spatiotemporal Kalman filtering”, the same approach is also applied to the estimation of improved initial values for the state, $\hat{J}(1 | 1)$, to be used by the Kalman filter.

Furthermore, it is also possible to compare instantaneous inverse solutions obtained by LORETA with dynamical inverse solutions obtained by spatiotemporal Kalman filtering by directly comparing the corresponding values of ABIC (given by Eqs. (10) and (11)) and AIC. Theoretical support for this direct comparison of ordinary likelihood and type II likelihood in modelling has been provided by Jiang (1992).

Application to simulated EEG

Spatial discretisation

This study employs a discretisation of brain into voxels, which is based on a grid of $27 \times 23 \times 27$ voxels (sagittal \times axial \times coronal). Out of these 16,767 grid positions, 8723 represent voxels actually covering the brain (and part of the surrounding tissue), out of which 3433 are regarded as gray-matter voxels belonging to the cortex; deeper brain structures, like thalamus, are not considered in this study. For the underlying brain geometry and the identification of the cortical gray-matter voxels, an averaged brain model was used, which was derived from the average Probabilistic MRI Atlas produced by the Montreal Neurological Institute (Mazziotta et al., 1995). More details on this model can be found in Bosch-Bayard et al. (2001) and references cited therein.

Design of simulation

We shall now present some results of applying the spatiotemporal Kalman filter, as presented in “Spatiotemporal Kalman filtering” and “Parameter estimation”, to time series data. It is a well-known problem of all algorithms providing inverse solutions that it is difficult to perform meaningful evaluations of the results and the performance, since for such evaluation we would need to know the true sources.

Inverse solutions obtained from real EEG time series typically display fluctuating spatiotemporal structures, but it is usually not possible to ascertain a posteriori to which extent these structures describe the true brain dynamics, which was present during the recording. Relative comparisons between inverse solutions can be performed by comparing the corresponding values of AIC (see Eq. (40)), providing us with an objective criterion for model selection. For the purpose of evaluation of algorithms, it is furthermore possible to employ simulated data. If the primary currents at the gray-matter voxel sites are simulated, the corresponding EEG observations can be computed simply by multiplication with the lead field matrix, and consequently both the EEG time series and its true sources are known. But clearly, these “true” sources will not represent any realistic brain dynamics, and also the underlying models for the brain and the observation will contain severe simplifications and inaccuracies. Nevertheless, for the purpose of demonstrating feasibility and potential usefulness of the proposed algorithm, and for comparing inverse solutions obtained by different algorithms, we will now design a very simple simulated brain dynamics; results for real EEG data will be shown in “Application to clinical EEG”.

A typical phenomenon of human brain dynamics is the presence of strong oscillations within local neighbourhoods, e.g., alpha

activity in the visual cortex. If we regard the “simple” dynamical model described by Eq. (17), where the parameters a_1 and b_1 are constant, as a device to generate simulated brain dynamics, driven by Gaussian white noise, we find that it will not produce such oscillations. To have oscillating behaviour in linear autoregressive models, a model order of at least $p = 2$ is needed. Alternatively the desired oscillation can be generated separately and imposed onto the brain dynamics through modulation of the system parameters. We will make use of this second alternative now.

By considering Eqs. (15) and (19), it can be seen that the stability condition for the dynamical model described by Eq. (17) is approximately given by

$$a_1 + b_1 < 1 \quad (41)$$

If we choose to keep b_1 constant and let a_1 depend explicitly on time by

$$a_1(t) = a_c(1 + a_s \sin(2\pi ft)) \quad (42)$$

and choose the parameters b_1 , a_c and a_s such that $a_1 + b_1$ will repeatedly become larger than unity, we have defined a transiently unstable system. If this modulation of the parameter a_1 is confined only to those gray-matter voxels within a limited area of brain, this area will become a source of oscillations that spread out into neighbouring voxels. In this simulation, we do not add dynamical noise, i.e., we are employing a linear, deterministic, explicitly time-dependent model. Alternatively, the periodicity could also be generated by introducing additional state variables.

We define two areas in brain as centres for the generation of alpha-style oscillations, one in frontal brain and one in occipital brain. Each area is spherical and contains about 100 voxels; despite using equal radii the number is slightly different in both areas due to different content of non-gray-matter voxels. We choose the parameters a_c , a_s , b_1 and f differently for both areas: The occipital oscillation has $f = 10.65$ Hz, and the frontal oscillation has $f = 8.05$ Hz (assuming a sampling rate of 256 Hz). Careful choice of these parameters is necessary to obtain at least approximate global stability of the simulated dynamics. We choose for the occipital oscillation $a_c = 0.7$, $a_s = 0.75$ and $b_1 = 0.3$, and for the frontal oscillation $a_c = 0.9$, $a_s = 0.5$ and $b_1 = 0.1$. In this simulation, the orientation of all vectors is the y -direction (which is the vertical direction according to the usual biometrical coordinate system for the human head); although the length of the vectors changes with time, their direction remains constant, and furthermore inversions of direction never occur. When simulating the system, an initial transient is discarded, and a multivariate time series of $N_t = 512$ points length is recorded. It represents the spatiotemporal dynamics of this simulation, i.e., for each of the $N_v = 3433$ voxels a 3-variate time series for the local current vector is recorded.

By multiplication by the lead field matrix according to Eq. (1), we create artificial EEG recordings from this simulated dynamics; we assume a standard recording according to the 10–20 system, average reference and a sampling rate of 256 Hz, i.e., with a length of the simulated time series of $N_t = 512$, 2 s of EEG can be represented. A small amount of Gaussian white observation noise is added to the pure EEG data (signal-to-noise ratio 100:1 in terms of standard deviations). The resulting EEG time series are shown in Fig. 1. As can be seen, they clearly display the two oscillations with their different frequencies, but in a quite blurred fashion. Note that due to the uniform vertical orientation of all current vectors in

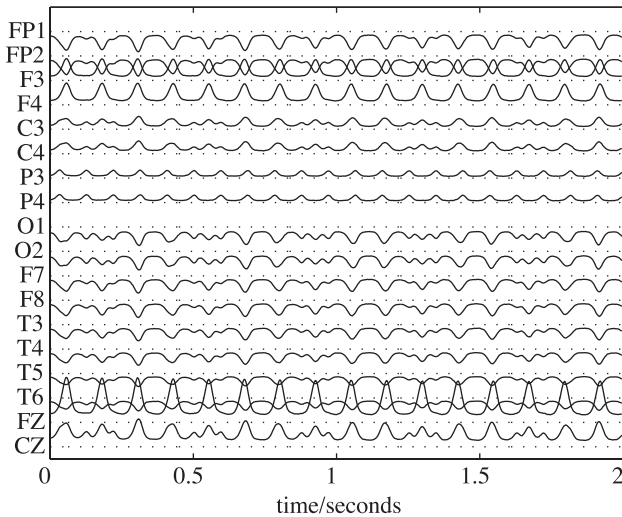


Fig. 1. Simulated EEG recording for 18 standard electrodes according to the 10–20 system (PZ has been omitted); electrode abbreviations are given on the vertical axis. The EEG potential is measured in arbitrary units versus average reference of 19 electrodes (including PZ); time is measured in seconds, assuming a sampling rate of the simulated dynamics of 256 Hz.

both hemispheres, also the EEG displays complete symmetry with respect to the left (corresponding electrodes have labels with odd numbers) and the right hemisphere (even numbers). Out of the three electrodes on the border between hemispheres, FZ, CZ and PZ, the latter has been omitted due to usage of average reference (see “The inverse problem of EEG generation”).

The design of this simulation still contains many unrealistic elements and simplifications even beyond the intrinsic limitations of our dynamical model class, e.g., by omitting dynamical noise and assuming a uniform direction of all local vectors; also the assumption of Gaussian white observation noise may be questionable. In future work, we intend to design more realistic simulations of brain dynamics and to present detailed results on the performance of different estimators of inverse solutions with respect to various design parameters.

Calculation of inverse solutions

For the EEG data shown in Fig. 1, we compute three inverse solutions: a “timeframe-by-timeframe” instantaneous inverse solution (using regularised LORETA), which shall be abbreviated as “iIS”; a dynamical inverse solution by using the spatiotemporal Kalman filter, as described in “Spatiotemporal Kalman filtering” and “Parameter estimation”, employing the simplest possible dynamical model, as given by Eq. (17), which shall be abbreviated as “dISs”; and a dynamical inverse solution using the spatiotemporal Kalman filter, but employing the correct dynamical model, i.e., a “perfect” model, which shall be abbreviated as “dISp”.

For the application of the Kalman filter in the case of the simplest model, four parameters (a_1 , b_1 , σ_e^2 , σ_η^2) have to be chosen according to the principle of maximum likelihood, i.e., by minimising Eq. (39). This optimisation poses no particular problems, apart from the usual problems related to nonlinear optimisation, such as local minima and high computational time consumption; it even turns out that the likelihood as a function of these parameters behaves quite smoothly. During the first part of the parameter optimisation, it is advisable to allow for a transient of the Kalman

filter itself to die out, before the likelihood is evaluated; only after optimising the estimate of the initial state the possibility of transients can be neglected. In our numerical simulation study maximum likelihood estimation of the unknown parameters ($a_1, b_1, \sigma_e^2, \sigma_\eta^2$) yields the values (0.7875, 0.2182, 4.8255, 1.4879×10^{-6}). These values are to be compared with the correct values for a_c , a_s and b_1 given in the previous subsection. Since in this simulation, the model was deterministic, the dynamical noise covariance σ_η^2 should be expected to be zero; but in this case the Kalman filter was given a wrong model for the dynamics, consequently deviations of the actual observations from the predictions are interpreted as the result partly of observation noise and partly of stochastic elements in the dynamics.

In this simulation, the dynamical model is ignoring two important aspects of the true dynamics, namely the fact that the autoregressive parameter a_1 is behaving differently for different groups of voxels, and that it shows explicit dependence on time for two groups of voxels. The dynamical model given by Eq. (17) is very primitive, and therefore it provides almost no additional information that could be used for the purpose of estimating an improved inverse solution.

As a contrast to this, we are also providing the same spatio-temporal Kalman filter with perfect knowledge about the true dynamics, i.e., not only does the filter know the correct values of the parameters as used in generating the simulated data, but also the information about the explicit time-dependence of $a_1(t)$ for the two oscillating areas and the correct assignment of the voxels to these areas are given to the filter. Nevertheless, also in this case a maximum likelihood optimisation step is employed to obtain estimates for ($\sigma_e^2, \sigma_\eta^2$). The results are (0.156, 10^{-7}); now the estimate for the observation noise covariance is considerably smaller, compared to the case of the simplest model, while the dynamical noise covariance almost vanishes.

Comparison of inverse solutions

The three different inverse solutions that we have obtained are given as functions of space and time, $\hat{j}(v, t)$. We can compare them with the true solution (i.e., the simulated dynamics) $j(v, t)$ by forming a RMS error according to

$$E = \sqrt{\frac{1}{N_v N_t} \sum_v \sum_t (\hat{j}(v, t) - j(v, t))^2} \quad (43)$$

This comparison yields (for observation noise with SNR = 100:1) $E = 1.4391$ for iIS, $E = 1.3932$ for dISs and $E = 0.4813$ for dISp. These results indicate that, compared to iIS, dISs achieves only a small improvement, if any, but using dISp, i.e., knowing the perfect model, a much better estimation of the currents becomes possible.

We remark that these figures deteriorate only slowly, if the amount of observation noise is increased: for SNR = 100:5 we find $E = 1.4487$ (iIS), $E = 1.4030$ (dISs) and $E = 0.5459$ (dISp); for SNR = 100:10 we find $E = 1.4782$ (iIS), $E = 1.4332$ (dISs) and $E = 0.7151$ (dISp). A more detailed study of the influence of observation noise on inverse solutions will be the subject of future work.

Obviously, this type of evaluation is possible only in the case of numerical simulations. A direct comparison of the three inverse solution without knowledge of the true solution can be performed by comparing the corresponding values of AIC, as given by Eq. (40), or ABIC, as given by Eqs. (10) and (11). For iIS, we obtain

ABIC = 110,042.1, for dISs AIC = 75,549.0 and for dISp AIC = 61,936.7. The absolute values depend on the length of the data set ($N_t = 512$ in this case), therefore they are less relevant; but by comparison, we see again that both dynamical inverse solutions, as provided by Kalman filtering, represent better explanations of the observations than the instantaneous inverse solution, and that dISp is superior to dISs, as should be expected.

In Figs. 2 and 3, we present some graphical illustrations of the inverse solutions obtained in this simulation. Fig. 2 shows the spatial distribution of true currents and inverse solutions at a fixed moment in time by displaying the maximum-intensity projection of

the absolute values of the local current vectors by a gray-scale coding. Directions of vectors are not shown, since they were not allowed to vary in the simulation; but a closer analysis confirms that for all three inverse solutions the directions of most current vectors are correct and constant with respect to time.

For each case, coronal, axial and sagittal projections of the spatial distribution of currents are shown. In subfigures A1, A2 and A3, the true currents from the simulated dynamics are shown. The two centres of simulated alpha activity can be seen clearly; most other areas of the brain remain inactive. The frontal centre shows a certain tendency to produce two neighbouring maxima of activity.

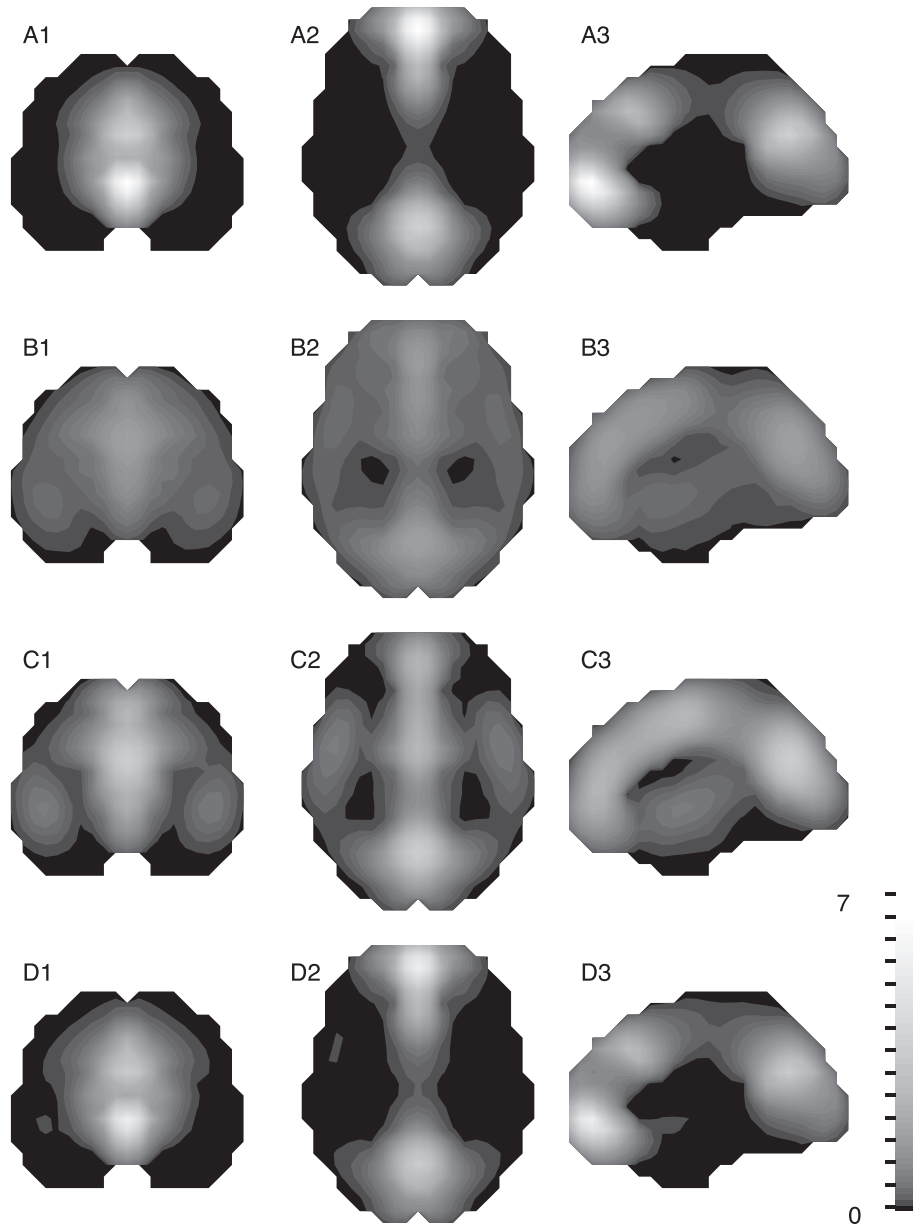


Fig. 2. Gray-scale coded representation of maximum-intensity projection of the three-dimensional field of absolute values of local current vectors for the gray-matter voxels of a model brain at a fixed point in time, using coronal projection (left column), axial projection (middle column) and sagittal projection (right column). Subfigures A1, A2, A3 show the original current vectors used in the simulation; subfigures B1, B2, B3 show the estimated current vectors according to the instantaneous inverse solution (LORETA); subfigures C1, C2, C3 show the estimated current vectors according to the dynamical inverse solution using the simplest dynamical model; and subfigures D1, D2, D3 show the estimated current vectors according to the dynamical inverse solution using the perfect dynamical model.

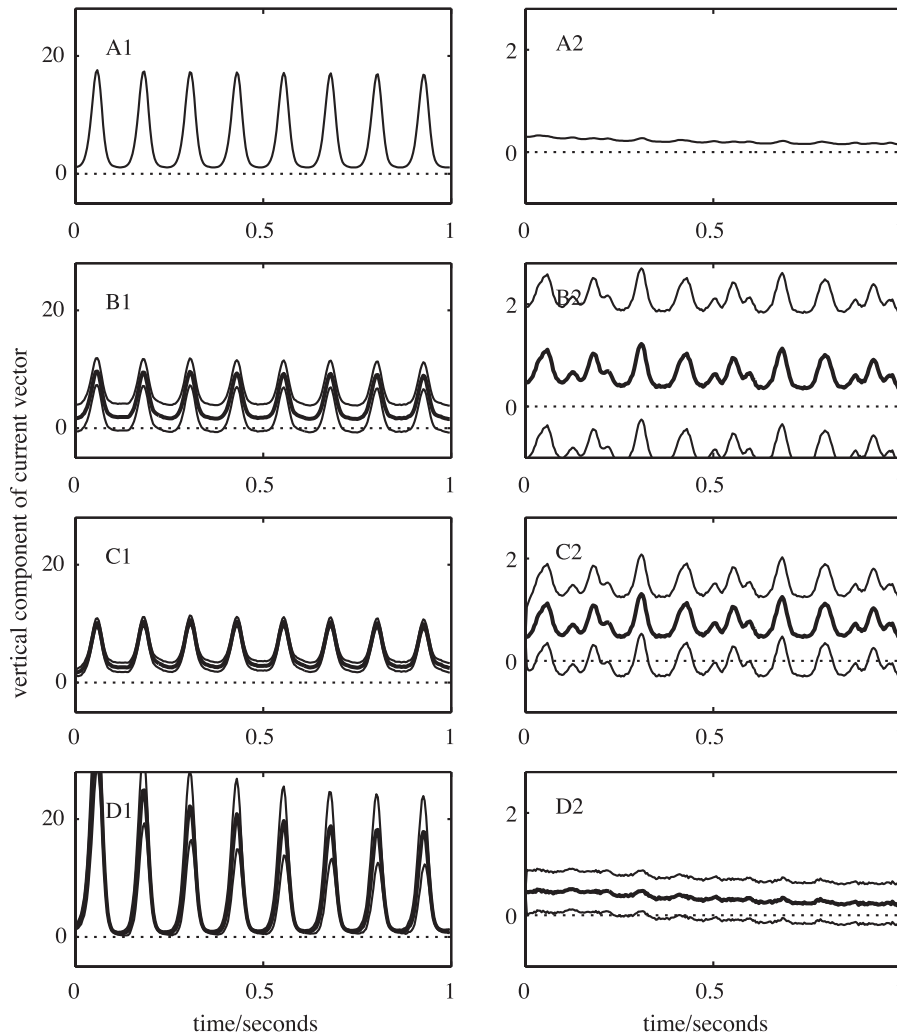


Fig. 3. Vertical (axial) component of local current vectors for a voxel in right medial frontal gyrus (left column of subfigures) and for a voxel in left superior frontal gyrus (right column of subfigures) versus time, based on inverse solutions obtained from the simulated EEG recording shown in Fig. 1. Subfigures A1, A2 show values from the original current vectors used in the simulation; subfigures B1, B2 show results from estimated current vectors according to the instantaneous inverse solution (LORETA); subfigures C1, C2 show results from estimated current vectors according to the dynamical inverse solution using the simplest dynamical model; and subfigures D1, D2 show results from estimated current vectors according to the dynamical inverse solution using the perfect dynamical model. Thick lines represent the estimates, while thin lines represent error intervals (95% confidence profiles). Note the different scale on the vertical axis for subfigures of left and right columns.

Subfigures B1, B2, B3 show the estimated currents according to iIS. It can be seen that the locations of the two main centres of activity are correctly reconstructed, but these two centres are much less focussed than in subfigures A1, A2, A3, rather does the active area spread out over most parts of the brain; in particular, we see spurious structure extending into the temporal lobes. This lack of spatial resolution is a characteristic artifact of the underdetermined situation given in this inverse problem; we remark that there exists a suggestion for generating more focal inverse solutions from an instantaneous method by iterative reweighting (Gorodnitsky et al., 1995).

Subfigures C1, C2, C3 show the estimated currents according to dISs. These results resemble to some extent those obtained by iIS (subfigures B1, B2, B3). This similarity, which is also found in the temporal domain (as shown in Fig. 3), is remarkable, since these two inverse solutions were obtained by completely different approaches, penalised Least Square (which is the essence of the LORETA

approach) in the case of iIS and spatiotemporal Kalman filtering in the case of dISs. But only the estimate of the initial state for the Kalman filter was generated from iIS. The same phenomenon is also found for inverse solutions obtained from real EEG data sets.

Subfigures D1, D2, D3 show the estimated currents according to dISp. These results are much more similar to the true currents (subfigures A1, A2, A3) than to dISs or iIS: the two centres of activity are well focussed, and even a detail such as the presence of two maxima in the frontal centre is reproduced. By this result, it is illustrated again that this technique has achieved a very good estimation of the sources. This success was obtained by knowing only the (simulated) EEG recording from $n_c = 18$ electrodes (as shown in Fig. 1) and the correct dynamical model, including the information about the time-dependency of the autoregressive parameter a_1 for certain groups of voxels. Results like this make us presume that in this particular state space filtering problem the condition of observability is fulfilled.

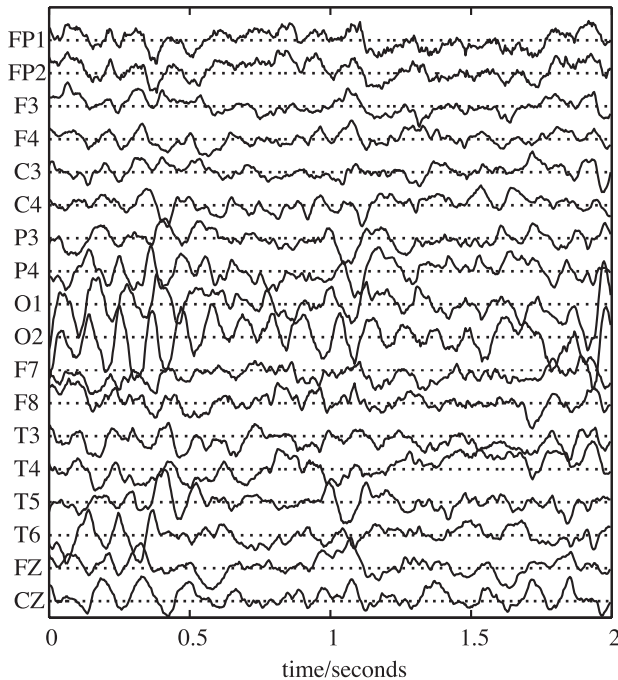


Fig. 4. Clinical EEG recording from a healthy child (8.5 years, awake, eyes closed) for 18 standard electrodes according to the 10–20 system (PZ has been omitted); electrode abbreviations are given on the vertical axis. The EEG potential is measured in arbitrary units versus average reference of 19 electrodes (including PZ); time is measured in seconds; the sampling rate is 256 Hz.

Fig. 3 shows the time series of the vertical components of true currents and inverse solutions for two selected voxels, namely a voxel in the right medial frontal gyrus, situated in the middle of the frontal centre of alpha activity (left column of subfigures), and a voxel in the left superior frontal gyrus (right column of subfigures); only half of the data points is shown, i.e., the first 256 data points. In this figure, we also show error estimates according to Eqs. (13) and (33) (plus/minus two standard deviations). Again, the letters A, B, C and D refer to true currents, iIS, dISs and dISp, respectively.

We have chosen to display the vertical component, since in this simulation, the true current vectors were confined to the vertical direction. It should be noted that for the time domain, the absolute value of local current vectors is not an appropriate quantity for representation of inverse solutions, since it does not contain information about changes of direction of the vectors; this has the effect that oscillations seem to have a doubled frequency, as compared to the vector components.

In subfigure A1, we see the strong simulated alpha oscillation of this voxel. It is reproduced by iIS and dISs (subfigures B1 and C1), but its amplitude is significantly underestimated; error intervals are larger for iIS than for dISs. In contrast to this, dISp (subfigure D1) reproduces the correct amplitude of this oscillation very well. During the first 0.5 s, the transient of the Kalman filter can be clearly seen; in the remaining part of the data, the oscillation of the estimated currents does not change its amplitude any more, but stays very close to the true solution.

In subfigure A2, we see the true current of a voxel that does not take part in any pronounced oscillation. The slight decrease of the current with time still is a transient behaviour resulting from the

deterministic stable autoregressive dynamics, as employed in this simulation. Subfigures B2 and C2 show, that iIS and dISs incorrectly assign a spurious oscillation to this voxel, whereas dISp succeeds in approximately retrieving the correct dynamics: There is no trace of spurious oscillations, and the correct solution is within the error interval. This result again illustrates the much sharper localisation that can be achieved by dISp.

Application to clinical EEG

Calculation of inverse solutions

We will now estimate inverse solutions for a time series chosen from a clinical EEG recording. The data was recorded from a healthy child of 8.5 years, in awake resting state with eyes closed. Electrodes according to the standard 10–20 system were used, the sampling rate was 256 Hz, and the resolution of the AD conversion was 12 bit. A time series of 2 s length chosen from the recording is shown in Fig. 4; this representation uses average reference. As can be seen from the figure, this data set displays characteristic alpha oscillations in the parietal and occipital electrodes. This particular data set was chosen merely as an example of typical clinical EEG data; in later studies, it will be possible to investigate a wide range of neurological and psychiatric diseases by this new technique for obtaining inverse solutions.

Again, we compute a “timeframe-by-timeframe” instantaneous inverse solution for this data set by using LORETA and two dynamical inverse solutions by using spatiotemporal Kalman filtering. Since in this case no additional information concerning the true dynamics is available, we will use linear autoregressive models with constant coefficients, as discussed in “Dynamical models of voxel currents” and “Parameter estimation”. A first-order ($p = 1, q = 1$) model will be used, according to Eq. (17); the resulting inverse solutions shall be abbreviated as “dISs1”. Furthermore, a second-order model will be used, but only voxel self-

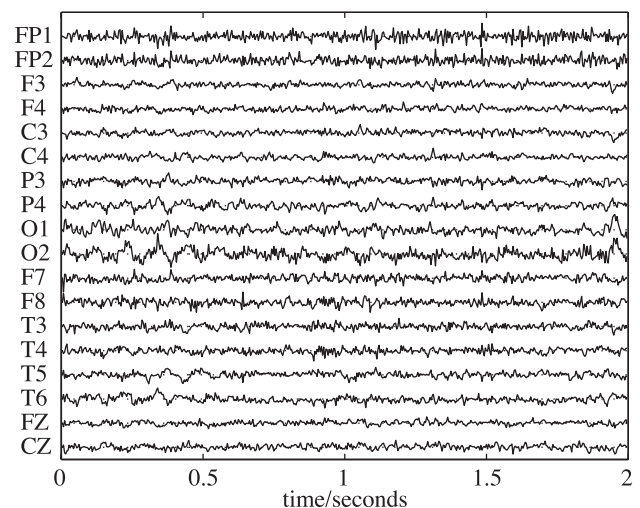


Fig. 5. Observation prediction errors for the EEG recording shown in Fig. 4, generated by a dynamical inverse solution based on a second-order autoregressive model. The scale on the vertical axis has been enlarged by a factor of 2.7, as compared to Fig. 4.

interaction will be second order, while neighbour interaction will remain first order ($p = 2, q = 1$); this model results from adding an additional term $a_2 I_{3,j}(v, t-2)$ in Eq. (17). The resulting inverse solutions shall be abbreviated as “dISs2”.

In the case $p = 1, q = 1$ maximum likelihood estimation of the unknown parameters ($a_1, b_1, \sigma_e^2, \sigma_\eta^2$) yields the values (0.7875, 0.2182, 4.8255, 1.4879×10^{-6}), and for $p = 2, q = 1$ we find ($a_1, a_2, b_1, \sigma_e^2, \sigma_\eta^2$) = (0.9923, -0.7101, 0.7993, 3.3412, 1.0507). These solutions may not yet represent global maxima, but we believe that they correspond to inverse solutions whose properties are qualitatively similar to those of the global solution.

Comparison of inverse solutions

Unlike with the simulation study of “Application to simulated EEG”, we are in this case unable to compare the inverse solutions directly with the true solution; consequently, they have to be evaluated and compared by statistical criteria. For the instantaneous solution (iIS), we obtain ABIC = 112,328.4, while for the dynamical inverse solution with $p = 1, q = 1$ (dISs1) we obtain

AIC = 88,990.1 and for $p = 2, q = 1$ (dISs2) AIC = 87,131.3. These values confirm again that the dynamical inverse solutions represent better explanations of the observations than the instantaneous inverse solution. We also see that increasing the model order helps to further decrease the AIC, but at the expense of a more time-consuming parameter estimation, due to the increased dimensionality of the parameter space.

The results of this state estimation problem can be further illustrated by showing in Fig. 5 the residuals of the data prediction, i.e., the whitened time series (compare “Dynamical models of voxel currents”). The figure demonstrates the success of explaining most of the structure in the observations through the dynamical model; however, it can also be seen that some structure is remaining, especially some components obviously belonging to the alpha oscillation. Improved dynamical models will be required to capture also these components.

In Figs. 6 and 7, we again present graphical illustrations of spatial and temporal properties of the inverse solutions. Fig. 6 shows the spatial distribution of inverse solutions obtained by iIS (subfigures B1, B2 and B3), dISs1 (subfigures C1, C2 and C3)

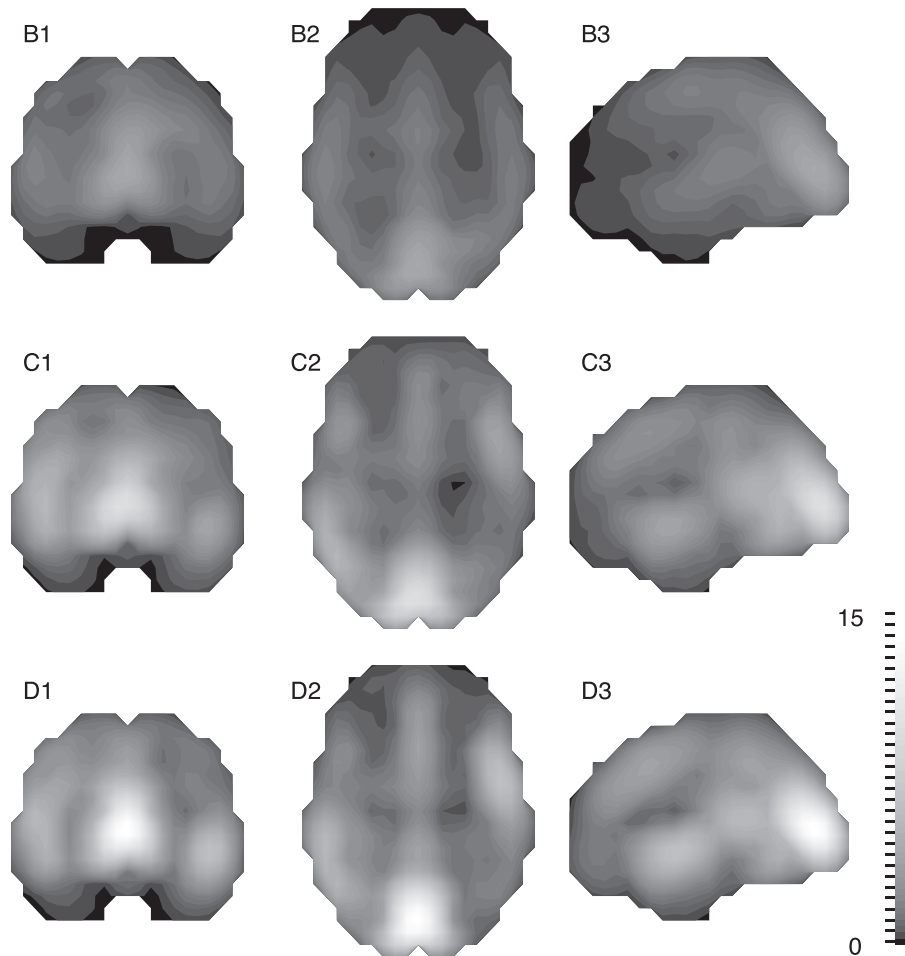


Fig. 6. Gray-scale-coded representation of maximum-intensity projection of the three-dimensional field of absolute values of local current vectors for the gray-matter voxels of a model brain at a fixed point in time, using coronal projection (left column), axial projection (middle column) and sagittal projection (right column), based on inverse solutions obtained from the EEG recording shown in Fig. 4. Subfigures B1, B2, B3 show the estimated current vectors according to the instantaneous inverse solution (LORETA); subfigures C1, C2, C3 show the estimated current vectors according to the dynamical inverse solution using a first-order autoregressive model; and subfigures D1, D2, D3 show the estimated current vectors according to the dynamical inverse solution using a second-order autoregressive model.

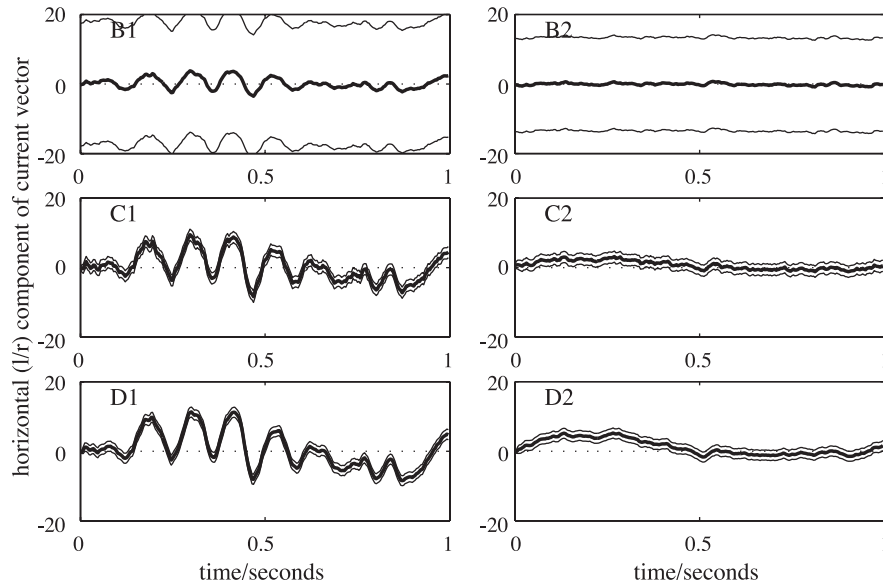


Fig. 7. Vertical (axial) component of local current vectors for a voxel in right cuneus (left column of subfigures) and for a voxel in right medial frontal gyrus (right column of subfigures) versus time, based on inverse solutions obtained from the EEG recording shown in Fig. 4. Subfigures B1, B2 show results from estimated current vectors according to the instantaneous inverse solution (LORETA); subfigures C1, C2 show results from estimated current vectors according to the dynamical inverse solution using a first-order autoregressive model; and subfigures D1, D2 show results from the estimated current vectors according to the dynamical inverse solution using a second-order autoregressive model. Thick lines represent the estimates, while thin lines represent error intervals (95% confidence profiles).

and dISs2 (subfigures D1, D2 and D3) at a fixed moment in time, again by displaying the coronal, axial and sagittal maximum-intensity projections of the absolute values of the local current vectors.

From the figure, it can be seen that all three inverse solutions locate a centre of activity in the occipital region, as should be expected for EEG data displaying pronounced alpha activity in parietal and occipital electrodes; in the dynamical inverse solutions, this centre has larger amplitude and appears to be better localised, compared with neighbouring brain areas. Together with the superior values of AIC, this result seems to provide evidence for improved resolution and localisation abilities of the dynamical inverse solutions.

Fig. 7 shows the time series of the sagittal component of the inverse solutions for two selected voxels, namely a voxel in the right cuneus (i.e., in the occipital area; left column of subfigures) and, as before, a voxel in the right medial frontal gyrus (right column of subfigures). Error estimates are also shown. The letters B, C and D refer to iIS, dISs1 and dISs2, respectively. Among the three projections of the current vectors, for this data set, the projection onto the sagittal direction showed the largest amplitudes correlated to alpha activity; therefore, we have chosen to present it.

In subfigures B1, C1, D1, we see for the occipital voxel a pronounced oscillation representing the alpha activity in the first half of this data set. All three inverse solutions reconstruct this oscillation at this voxel, but again we notice that dISs1 and dISs2 find much higher amplitude than iIS. More importantly, the error intervals of dISs1 and dISs2 are much smaller than those of iIS; in fact, it turns out that the error estimates for the instantaneous inverse solutions are so large that any deviation of the vector component from zero has to be regarded as nonsignificant. Similar remarks apply to subfigures B2, C2, D2, where dISs1 and dISs2

indicate the presence of a weak low-frequency wave, whereas iIS fails to find any structure.

It is not the aim of this paper to discuss these results from a physiological point of view, but primarily to present these new tools for obtaining improved inverse solutions and to compare them with a well-known representative of the currently available algorithms, the LORETA method. In future work, it has to be investigated in detail, in which respect dynamical inverse solutions are capable of providing additional relevant information for the analysis of brain dynamics and for the diagnosis of diseases affecting the brain. In this paper, our claim of superiority of dynamical inverse solutions over LORETA inverse solutions is based on the relative comparison of values of the ABIC and AIC criteria, regarded as a measure of distance between the estimated model and the unknown true model.

Conclusion

In this paper, we have addressed the dynamical inverse problem of EEG generation, being a generalisation of the more traditional instantaneous problem of EEG generation, and we have presented a new approach for estimating solutions of this problem from actual EEG data. This approach is applicable also to MEG data and to a wide class of other inverse problems arising in the analysis of biomedical or other data. We have demonstrated how the standard Kalman filter can be adapted to the case of spatiotemporal dynamics; an essential precondition for this adaptation was the concept of spatial whitening, which renders it possible to decompose an intractable high-dimensional filtering problem into a set of coupled low-dimensional problems that can be solved with moderate computational effort. The application of Kalman filtering has the additional benefit of providing estimates of the likelihood and

consequently of the Akaike Information Criterion (AIC), which serves as a well-justified tool for estimating parameters and comparing dynamical models through the maximum likelihood method. Furthermore, the Kalman filter provides error estimates for the inverse solutions almost without the need for additional computations.

We have demonstrated through numerical simulations that the quality of the inverse solutions obtained by this new dynamical approach crucially depends on the availability of appropriate models for the spatiotemporal brain dynamics. If only a very simple model is employed, the resulting inverse solution may not offer much improvement over the results provided by instantaneous techniques (e.g., LORETA). But even this is remarkable, since, as compared to the LORETA algorithm, our algorithm applies completely different numerical procedures to the data. We have explicitly shown why noncoupled random-walk models, which are increasingly employed as “dynamical priors” in constrained least squares approaches to inverse problems, are inherently insufficient as dynamical models within a high-dimensional state space approach. Instead, we have suggested to incorporate the identification of improved predictive models as a central element into the dynamical inverse problem. The more elaborate a model is applied, the more the resulting inverse solutions will differ from the LORETA solution, and the better (in a statistical sense) it will be able to explain the observed EEG data, as measured by the improvement of the AIC value. In a numerical simulation, we were able to employ a perfect model of the underlying dynamics, and we have shown that the resulting inverse solution was very similar to the true distribution of currents.

Perfect models are not available in the analysis of real EEG data, but it can be expected that by using the maximum likelihood method (or, more precisely, the method of minimising the AIC), it will be possible to gradually adapt initially simple models to given data, such that considerably improved models and consequently improved inverse solutions can be obtained. These models themselves will be highly useful for purposes of investigating brain dynamics and improving clinical diagnosis.

In this study, we have chosen to employ the class of multivariate linear autoregressive models with constant parameters. The choice of this particular class anticipates stationarity of the underlying dynamical processes. This assumption is almost never fulfilled for the case of EEG time series, but may be permitted for short time intervals of 1 or 2 s, as used in this study. Future work will have to address this problem more thoroughly by developing dynamical model classes that are sufficiently flexible to cope with nonstationary data.

As a further advantage of the dynamical approach to estimating inverse solutions, we would like to mention the possibility to calculate spatial innovation maps by forming the differences between predicted states (given by expressions such as Eq. (25)) and estimated states (given by Eq. (31)) for each voxel and each vector projection. These innovations describe those components of the spatiotemporal dynamics that could not be predicted by the given dynamical model; therefore, they contain information either about weaknesses of the employed dynamical model, or about external forces and processes driving the dynamics. Such information cannot be obtained by instantaneous techniques. These maps may be particularly useful for localising points or areas within brain that display atypical behaviour, such as epileptic foci; they may also serve as a source of information for the analysis of the long-range connectivity structure of brain.

It has to be admitted that, despite the decomposition approach for rendering high-dimensional spatiotemporal filtering problems tractable, this technique still is much more demanding in terms of computational time consumption than most instantaneous techniques. Especially the step of parameter estimation through likelihood maximisation may, depending on the model and the quality of the initial estimates for the parameters, consume considerable amounts of CPU time, since it constitutes a nonlinear optimisation task. Future work will have to design efficient ways to perform this optimisation. Furthermore, as also with many other nonlinear optimisation problems, it may not be necessary to always find the global minimum of the objective function (i.e., in our case the AIC as a function of parameters). Seemingly very different sets of parameters may belong to dynamical models with very similar behaviour. This can be seen from the parameter sets given in “Application to clinical EEG” subsection “Calculation of inverse solutions”.

Altogether, we expect that by reinterpreting the dynamical inverse problem of EEG generation as a spatiotemporal filtering problem, it will become possible to extract considerably more relevant and useful information from EEG recordings than it has been possible previously. Also, for the combination of EEG data with data obtained by other techniques for recording temporally and spatially resolved information related to brain dynamics, such as MEG, fMRI and NIRS, this work holds the promise of opening up new perspectives.

Acknowledgments

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Appendix A. Estimation of the covariance matrix of the estimated state vector \hat{J} (obtained from LORETA)

The covariance matrices of the (assumed) “true” state vector J and of the corresponding EEG observation vector Y shall be denoted by C_J and C_Y , respectively. From Eq. (1), we have

$$C_Y = KC_JK^\dagger + C_\epsilon \quad (A1)$$

In this paper, we are employing the assumptions (see Eqs. (3) and (24))

$$C_J = \tau^2(L^\dagger L)^{-1} \quad (A2)$$

and

$$C_\epsilon = \sigma_\epsilon^2 I_{n_\epsilon} \quad (A3)$$

The estimated state vector is given by Eq. (6):

$$\hat{J} = (K^\dagger K + \lambda^2 L^\dagger L)^{-1} K^\dagger Y =: \mathcal{F}(\lambda) Y$$

Then, the covariance matrix of the estimated state vector $\hat{\mathbf{J}}$ is given as

$$\mathbf{C}_{\hat{\mathbf{J}}}^{(iIS)} = \mathcal{F}(\lambda) \mathbf{C}_Y \mathcal{F}^\dagger(\lambda) \quad (\text{A4})$$

The product $\mathbf{K} \mathbf{C}_Y \mathbf{K}^\dagger$ in Eq. (A1) yields, using Eqs. (A2) and (8)

$$\tau^2 \mathbf{K} (\mathbf{L}^\dagger \mathbf{L})^{-1} \mathbf{K} = \tau^2 (\mathbf{K} \mathbf{L}^{-1}) (\mathbf{K} \mathbf{L}^{-1})^\dagger = \tau^2 \mathbf{U} \mathbf{S}^2 \mathbf{U}^\dagger$$

Using $\tau = \sigma/\lambda$ and Eq. (A3), Eq. (A1) becomes

$$\mathbf{C}_Y = \tau^2 (\mathbf{U} \mathbf{S}^2 \mathbf{U}^\dagger + \lambda^2 \mathbf{I}_{n_c}) \quad (\text{A5})$$

By inserting Eq. (9) for $\mathcal{F}(\lambda)$ and Eq. (A5) for \mathbf{C}_Y , we finally can evaluate Eq. (A4); by rearranging terms, we obtain (using orthogonality of \mathbf{U})

$$\mathbf{C}_{\hat{\mathbf{J}}}^{(iIS)} = \tau^2 \mathbf{L}^{-1} \mathbf{V}^{(1)} \text{diag} \left(\frac{s_i^2}{s_i^2 + \lambda^2} \right) \mathbf{V}^{(1)\dagger} (\mathbf{L}^\dagger)^{-1}$$

which is the desired result.

The diagonal elements of $\mathbf{C}_{\hat{\mathbf{J}}}^{(iIS)}$ provide variances for each element of the state vector \mathbf{J} ; since in our implementation, the estimates for τ and λ result from an optimisation step applied to the complete time series, these variances themselves will not depend on time, unlike the state estimates $\hat{\mathbf{J}} = \hat{\mathbf{J}}(t)$; if, however, variances of the modulus $j(v, t)$ of local vectors $\mathbf{j}(v, t)$ are computed, these will become time-dependent through Gaussian error propagation:

$$\begin{aligned} \sigma_j^2(v, t) &= \frac{1}{j^2(v, t)} \\ &\times \left((j_x(v, t) \sigma_{j_x}(v))^2 + (j_y(v, t) \sigma_{j_y}(v))^2 + (j_z(v, t) \sigma_{j_z}(v))^2 \right) \end{aligned} \quad (\text{A6})$$

Alternatively, explicitly time-dependent local variances could be obtained by repeating the optimisation on a moving window, but in this paper we have not used this option.

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