

Nonlinear dimensionality reduction with normalizing flows for analysis of electrophysiological recordings

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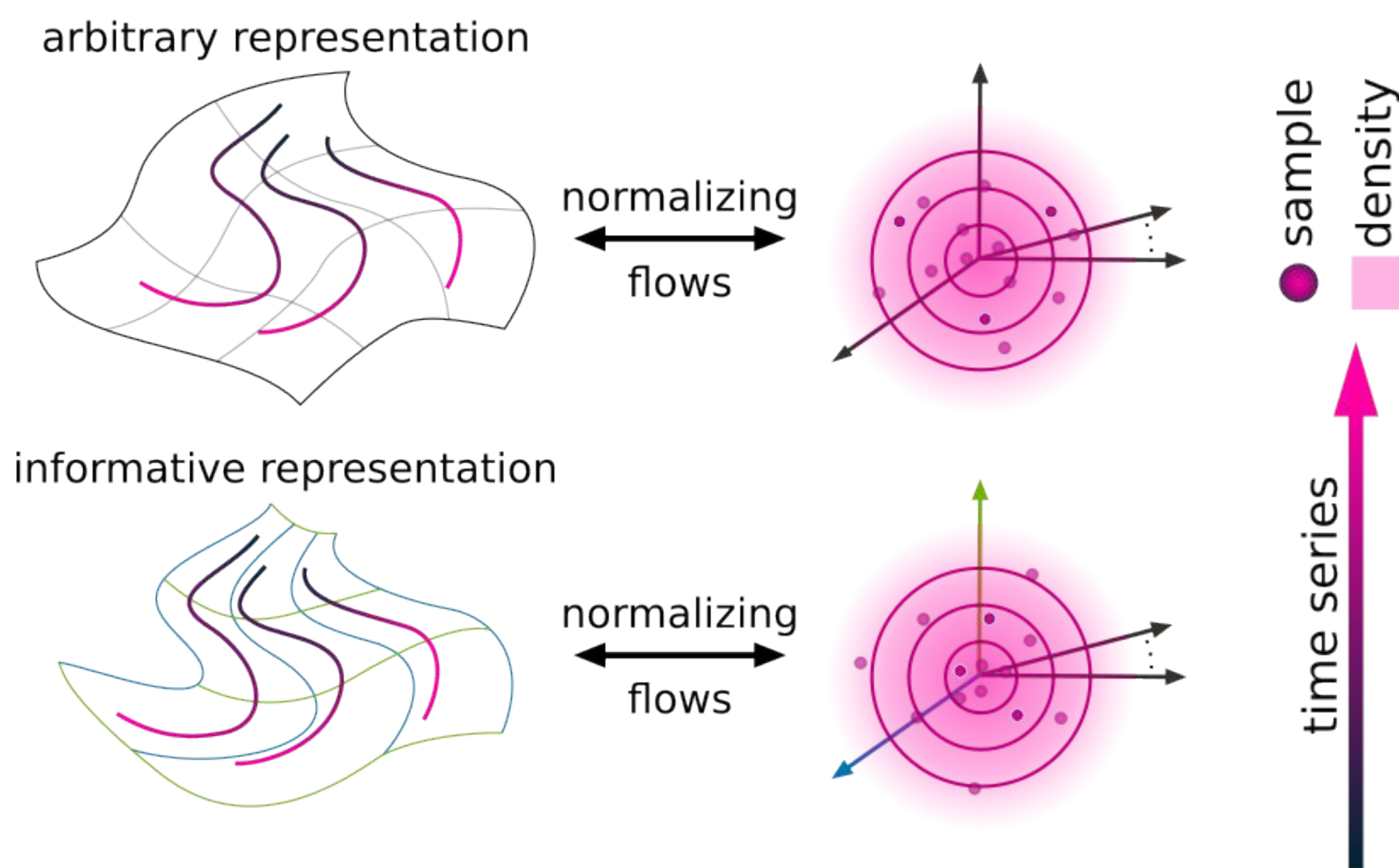
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Summary

- We demonstrate nonlinear dimensionality reduction using invertible neural networks (INNs).
- This is achieved by enforcing reconstruction with few (meaningful) dimensions.
- The method shows comparable results to PCA on close to Gaussian data.
- The network models require much fewer parameters on larger datasets than linear models.

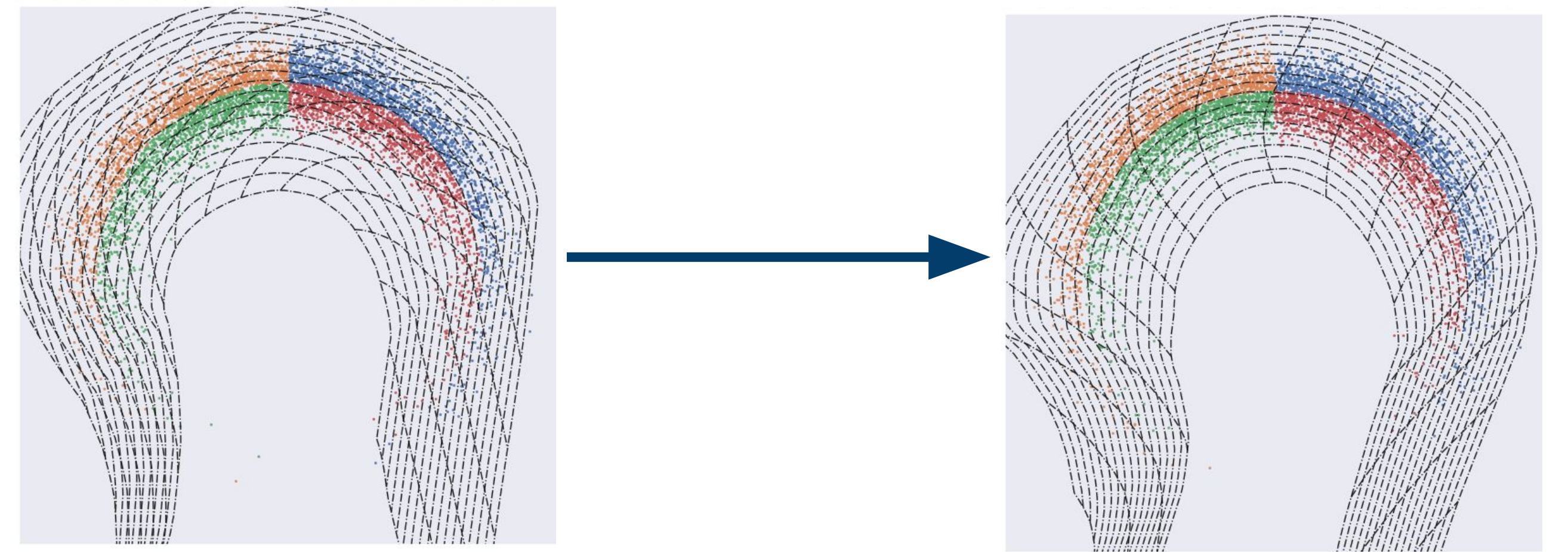
Normalizing flows



- the standard normalizing flow is based on the log-likelihood loss [1,2]

$$\mathcal{L}^{\text{ll}}(\theta) = - \left(\sum_{x \in X} \log \left(p_z(f_\theta(x)) \right) + \log \left(\left| \det \left(\frac{\partial f_\theta(x)}{\partial x^T} \right) \right| \right) \right)$$

Enforce meaningful latent dimensions



Reconstruct data with few dimensions

- In the latent space, data features are entangled and use all dimensions.
- To reduce dimensionality, we identify data-relative dimensions in the latent space by projecting into subspaces of the latent space.

$$\tilde{z}_i(x) = \sum_{k=1}^i f_\theta^k(x) \hat{e}_k \quad \tilde{x}_i(x) = f_\theta^{-1}(\tilde{z}_i(x))$$

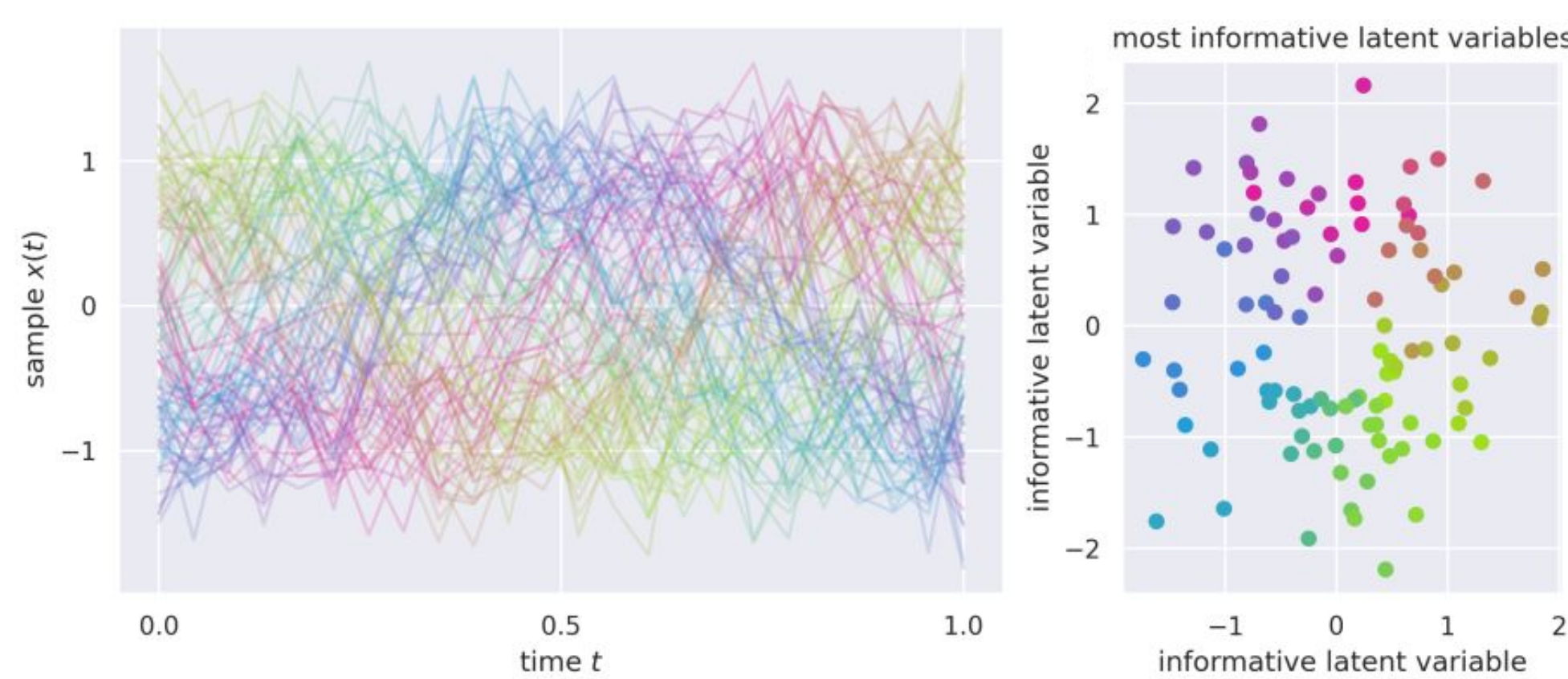
- the explained variance of these projections yields the extra loss

$$R_i = \left\langle |\tilde{x}_i(x) - x|^2 \right\rangle_x \quad \mathcal{L}^{\text{dim}}(\theta) = \gamma_{\text{dim}} \frac{\sum_{i=1}^N R_i}{N}$$

Identified latent dimensions enable effective reconstruction and sampling

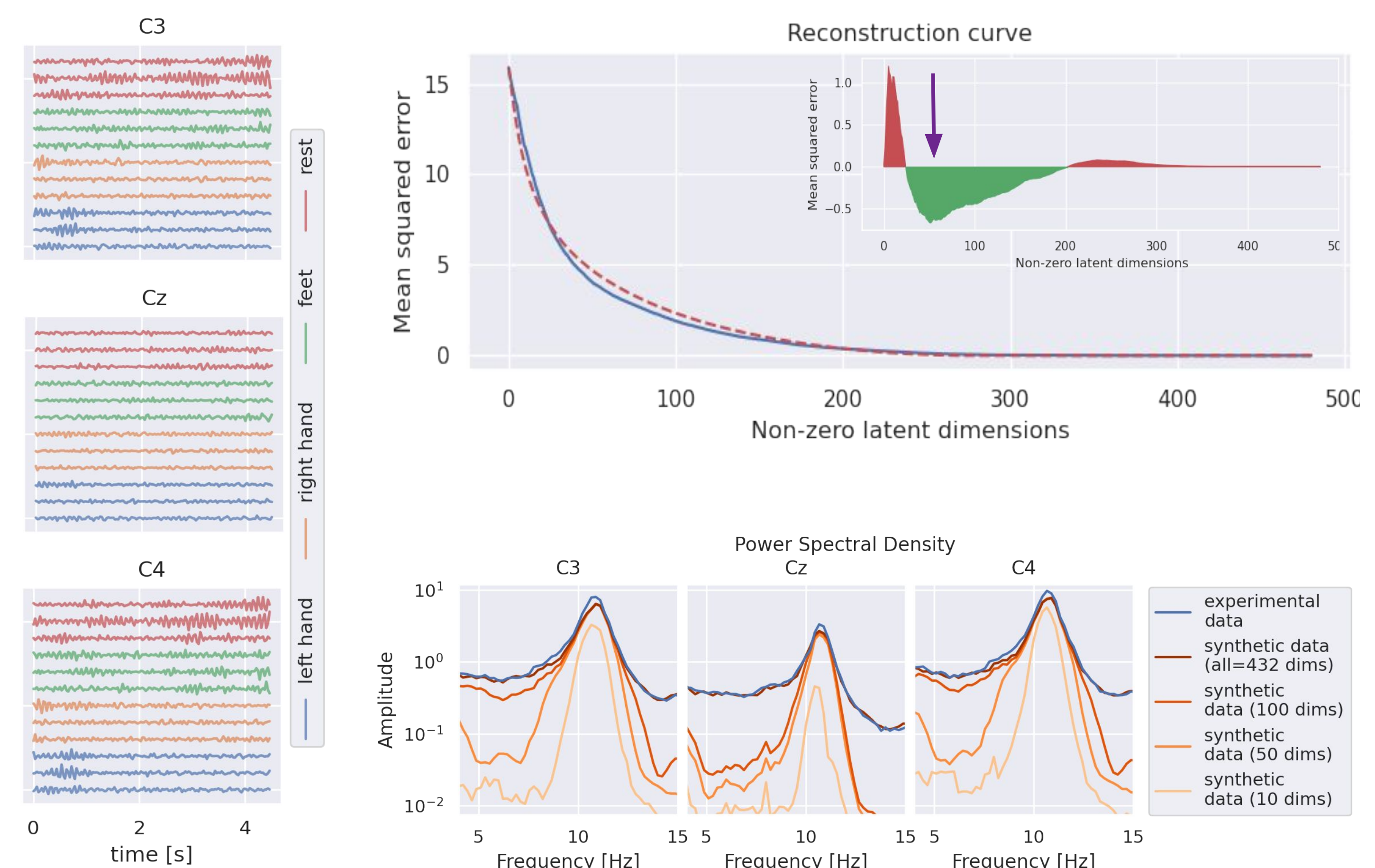
Oscillations

- Oscillations with phases drawn from bimodal Gaussian
- Added white noise
- Two latents reconstruct noise-free sines



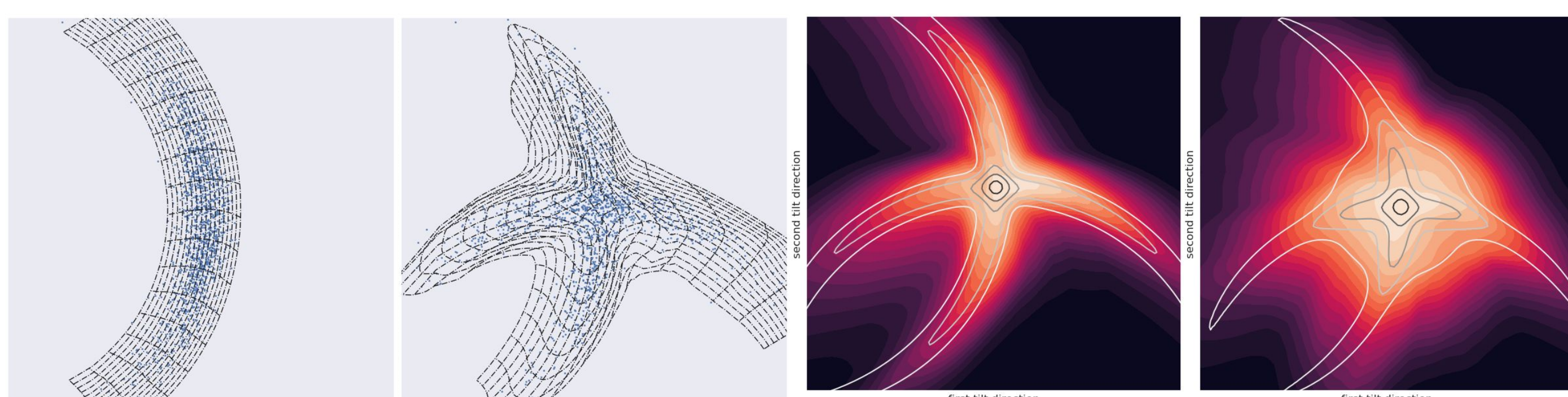
EEG recordings

- High Gamma dataset [3]: subsampled to 32 Hz, 3 selected channels
- Detect curved manifold underlying data
- Better reconstruction than PCA for 20 to 200 dimensions
- Few dominant dimensions (<=10) contain prominent peak at 11 Hz.
- Dimensionality < 30% sufficient to reproduce spectra with high fidelity.



Mixture distributions

- N-dimensional curved manifolds [4] $p(x) \sim \exp(-\beta(\frac{1}{2\sigma}(\|x - x_0\|^2 - c^2)^2 + j^T(x - x_0)))$
- Learned density similar to ground truth, but smeared out



References

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