



MRC Cognition  
and Brain  
Sciences Unit



UNIVERSITY OF  
CAMBRIDGE

# EEG/MEG 3: Time-Frequency Analysis

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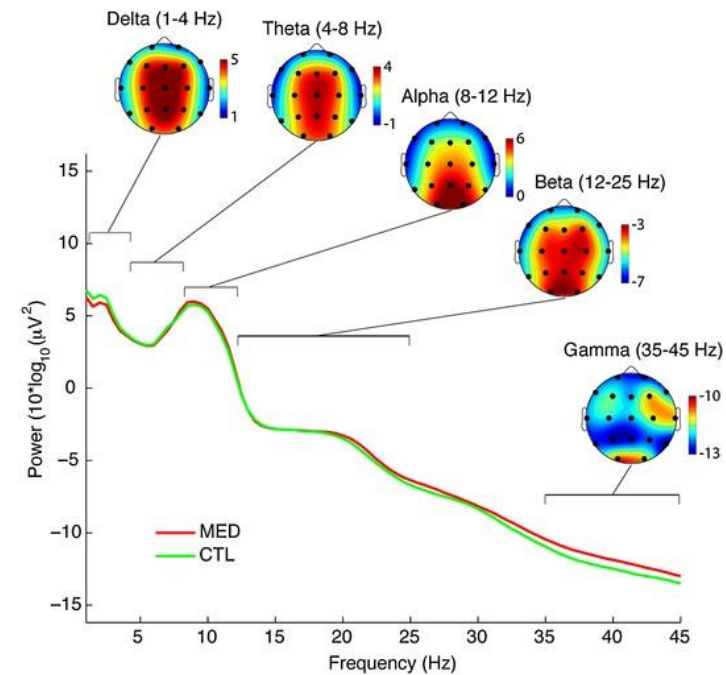
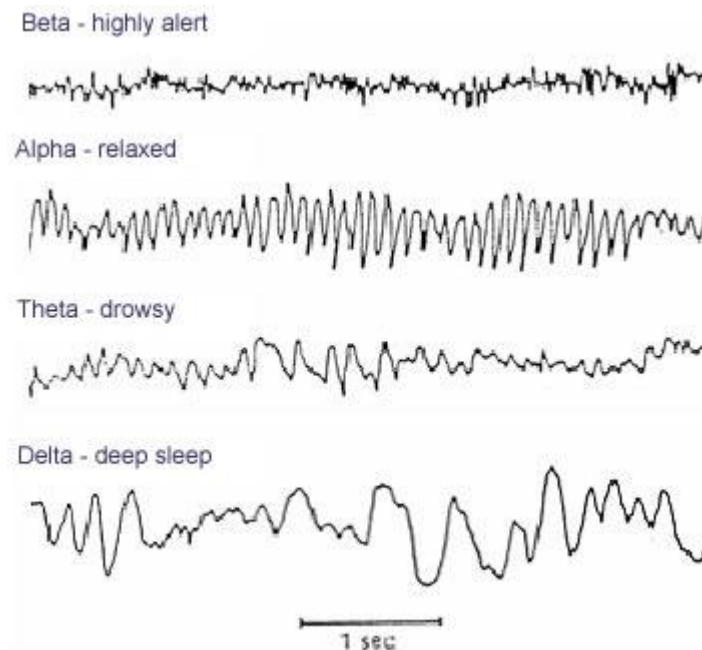
COGNESTIC 2023

# “Brain Rhythms” and “Oscillations”

Time course and topography may differ among different frequency bands

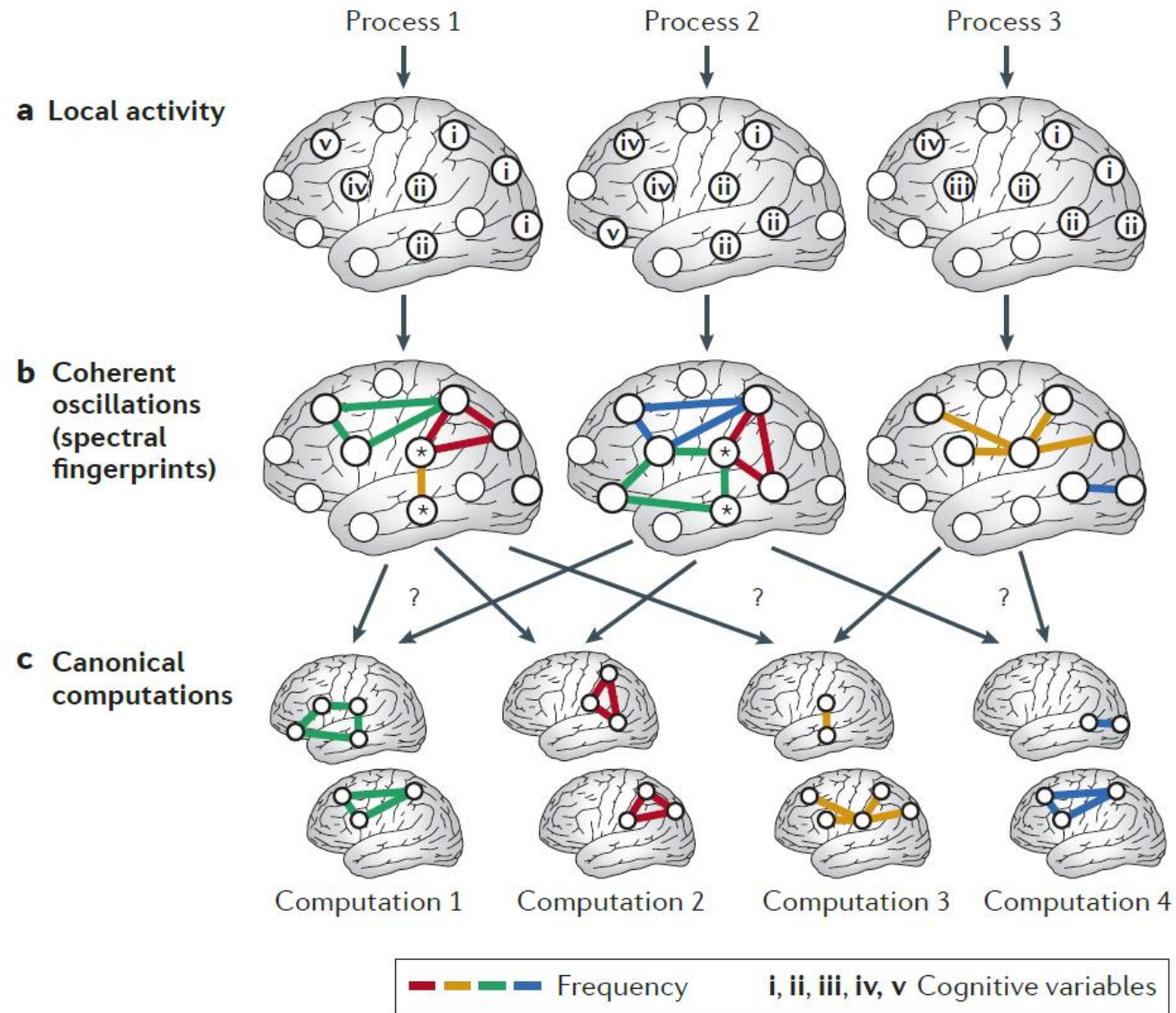
(and may depend on task, environment, subject group etc.)

=> Different frequency “bands” may reflect different processes/computations, systems/networks, etc.



Cahn et al., Cogn Proc 2010, <http://link.springer.com/article/10.1007%2Fs10339-009-0352-1/>

# “Brain Rhythms” and “Oscillations”



# Periodic Signals

A periodic signal repeats itself with a period T.

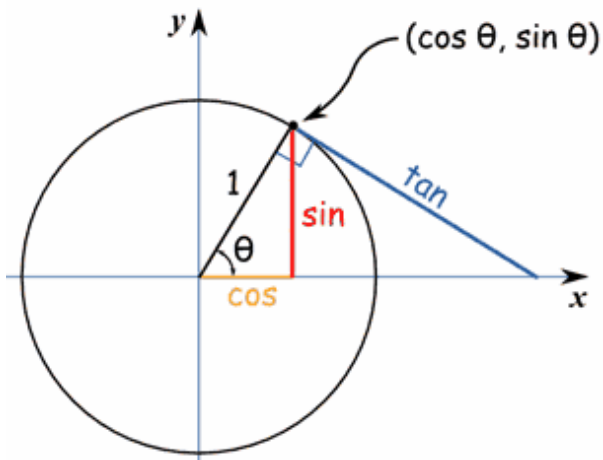
This is the case, for example, for sine and cosine functions:

$$s(t) = a * \sin(2\pi f * t + \theta)$$

a: amplitude

f: frequency

$\theta$  : phase



In radians ( $2\pi \sim 360$  degrees):

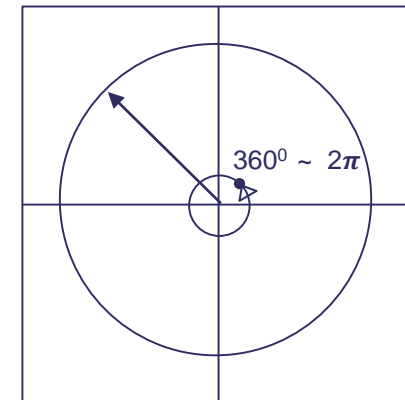
$$\cos(x + 2\pi) = \cos(x)$$

$$\sin(x + 2\pi) = \sin(x)$$

In degrees :

$$\cos(x + 360) = \cos(x)$$

$$\sin(x + 360) = \sin(x)$$



On a unit circle, a  $360^\circ$  angle corresponds to a circumference of  $2 * \pi$

# Polar Representation Of Periodic Signals

## Euler's Formula

“Complex” numbers can capture the two axes of the coordinate system for the circle around which the vector rotates periodically – this is rather abstract but helps the notation enormously.

$$e^{-i\theta} = \cos(\theta) + i * \sin(\theta) \quad i = \sqrt{-1}$$

Therefore:

$$\cos(\theta) = \text{real}(e^{-i\theta})$$

$$\sin(\theta) = \text{imag}(e^{-i\theta})$$

An oscillation at a particular frequency can be described in a “polar representation”:

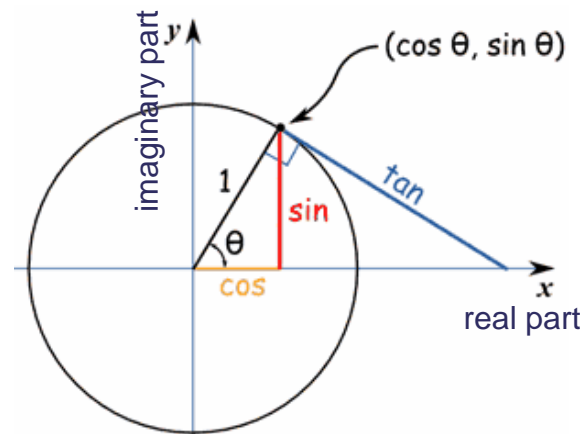
$$a * e^{-i2\pi ft}$$

$a$ : amplitude

$2\pi$ : circumference of unit circle

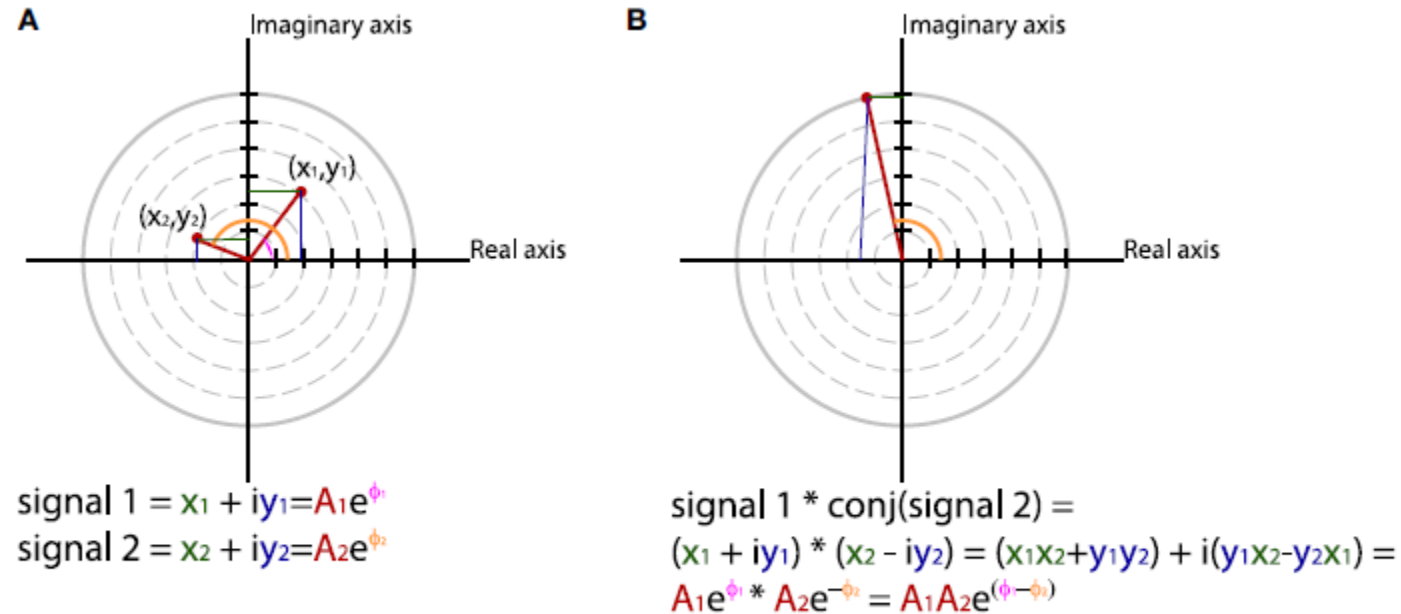
$f$ : frequency

$t$ : time



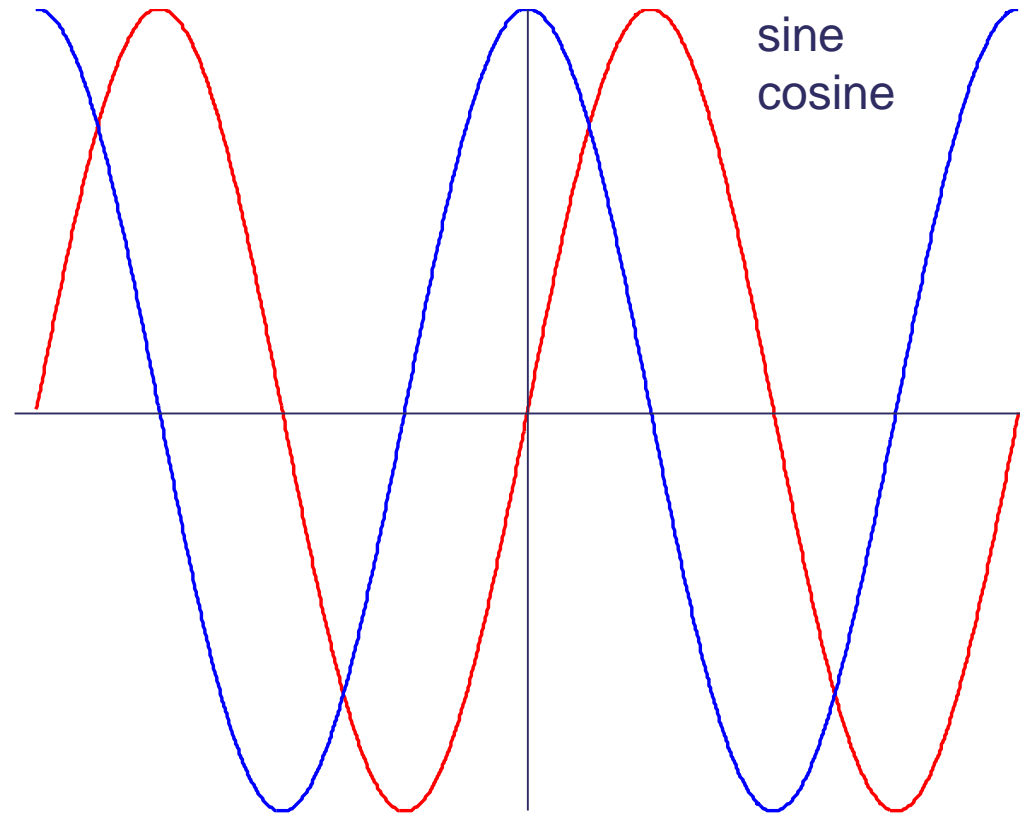
# The Polar Representation Of Periodic Signals

Convenient To Compare Periodic Signals



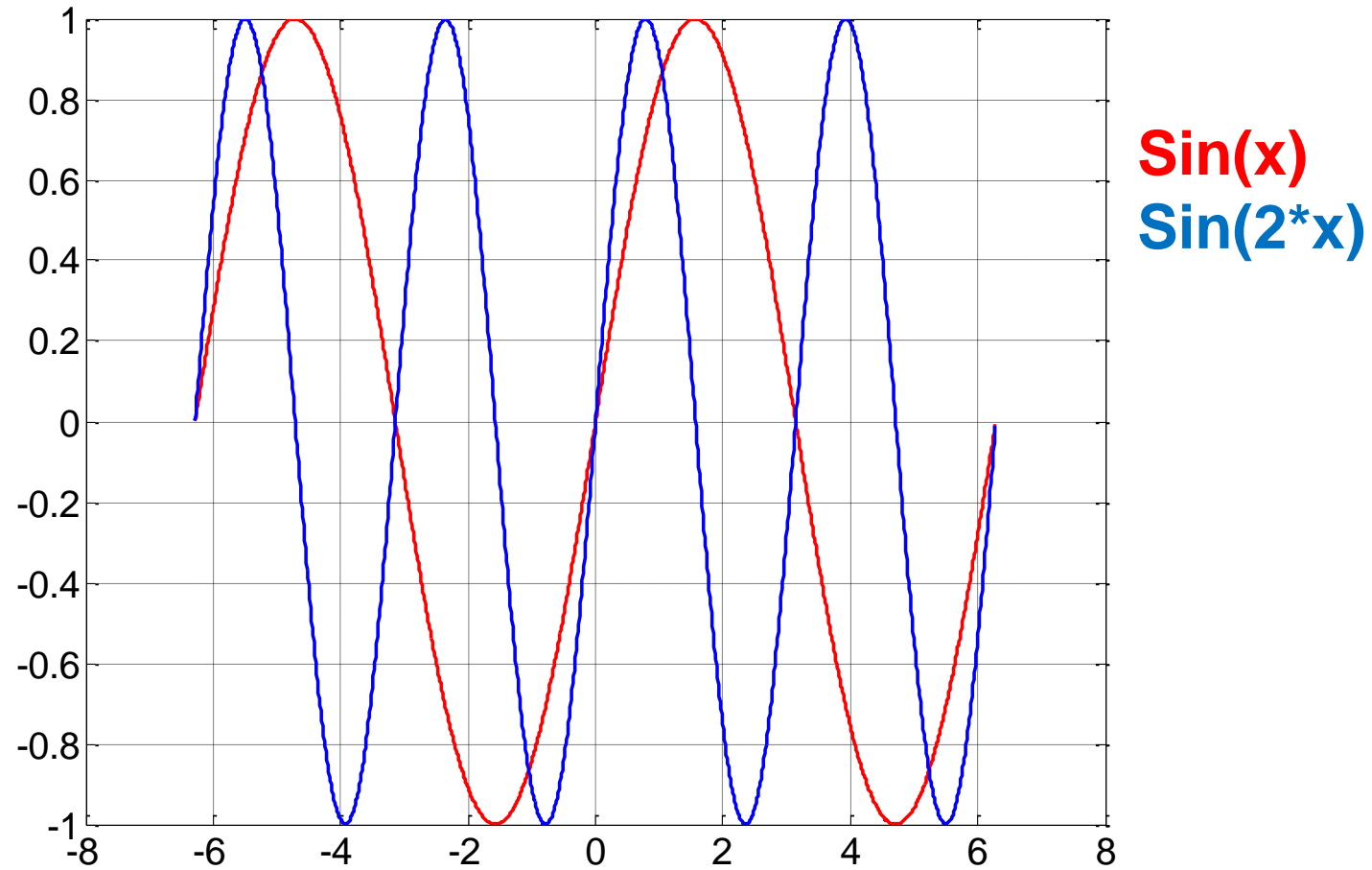
**FIGURE 2 |** Using polar coordinates and complex numbers to represent signals in the frequency domain. **(A)** The phase and amplitude of two signals. **(B)** The cross-spectrum between signal 1 and 2, which corresponds to multiplying the amplitudes of the two signals and subtracting their phases.

# Sine and Cosine Are Orthogonal to Each Other (at a given frequency)



$$\int \sin(f * x) \cos(f * x) dx = 0$$

# Sine/Cosine At Integer Frequency Intervals Are Orthogonal



$$\int \sin(m * f * x) \sin(n * f * x) dx = 0 \text{ for integer } m, n$$



# Entering the Frequency Domain: Fourier Transform in Words

## **What you want:**

You've got a signal consisting of  $N$  sample points (equidistant).  
You want to know which frequencies contribute to the signal, and how much.

In other words:

You want to describe your signal as a linear combination of sines and cosines,  
ideally of orthogonal basis functions made up of sines and cosines.

## **What you've got:**

With  $N$  samples, you can estimate at most  $N$  independent parameters.

You cannot estimate frequencies above half of the sampling frequency  $SF$   
(Nyquist).

For a given frequency, sine and cosine are orthogonal,  
i.e. 2 basis functions per frequency.

# Entering the Frequency Domain: Fourier Transform in Words

Divide the frequency range 0 to  $SF/2$  evenly into  $N/2$  frequencies.

For every frequency, create a sine and a cosine.

Use these (orthogonal) sines and cosines as your basis functions.

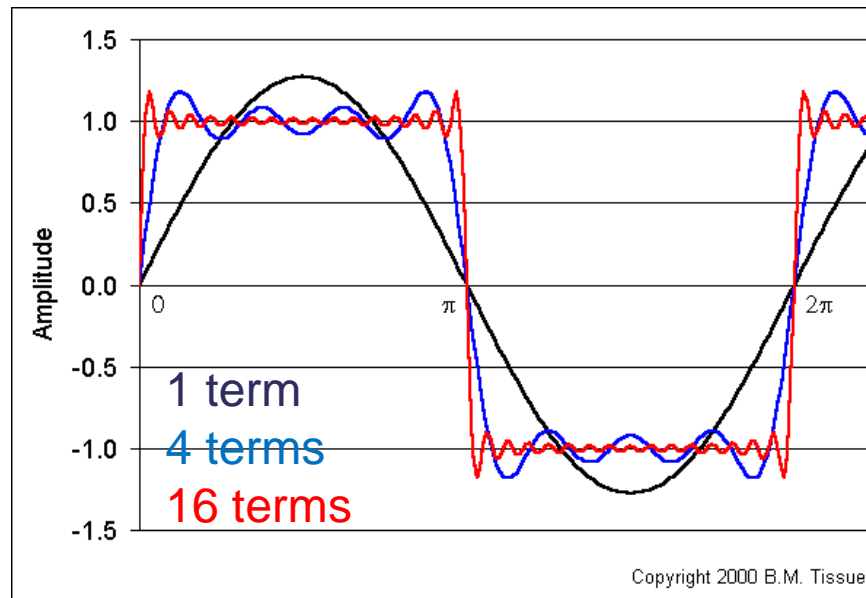
Project these basis functions onto your data, get the amplitudes for individual basis functions – that is your frequency spectrum.

Fast Fourier Transform (FFT): A fast algorithm to do this.

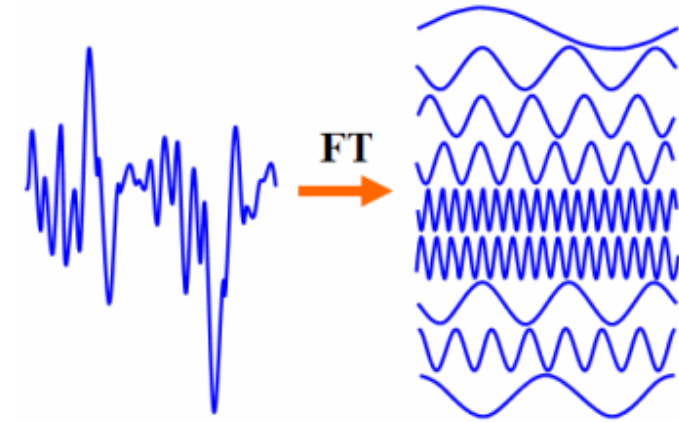
(I'm cheating a bit, assuming an appropriate  $N$  and ignoring the mean. But the principle is ok.)

# The Fourier (De-)Composition

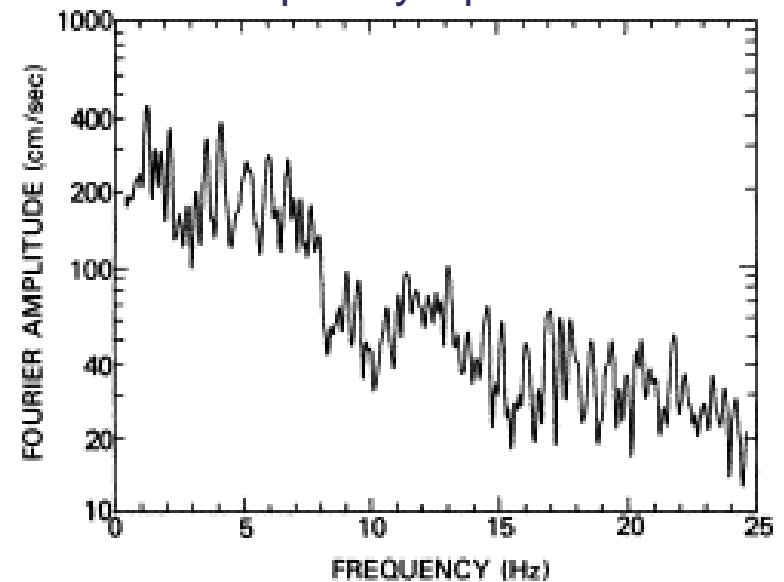
Approximating a step function with Fourier terms



Decomposing signals into sine/cosine terms

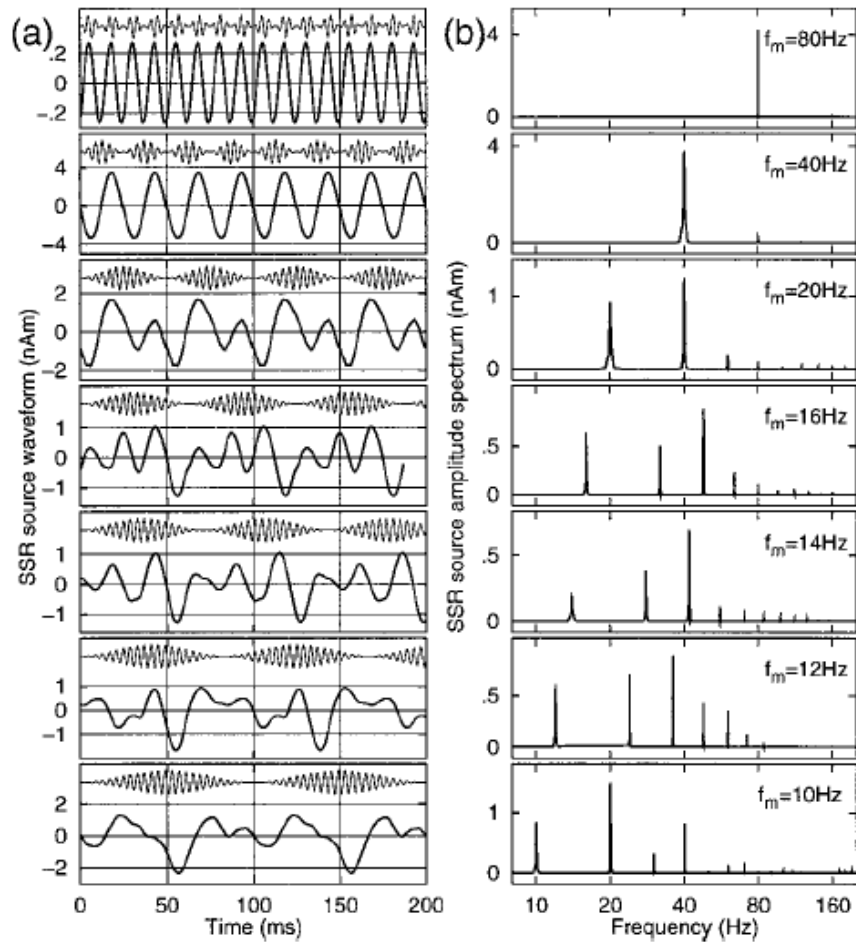


Frequency Spectrum

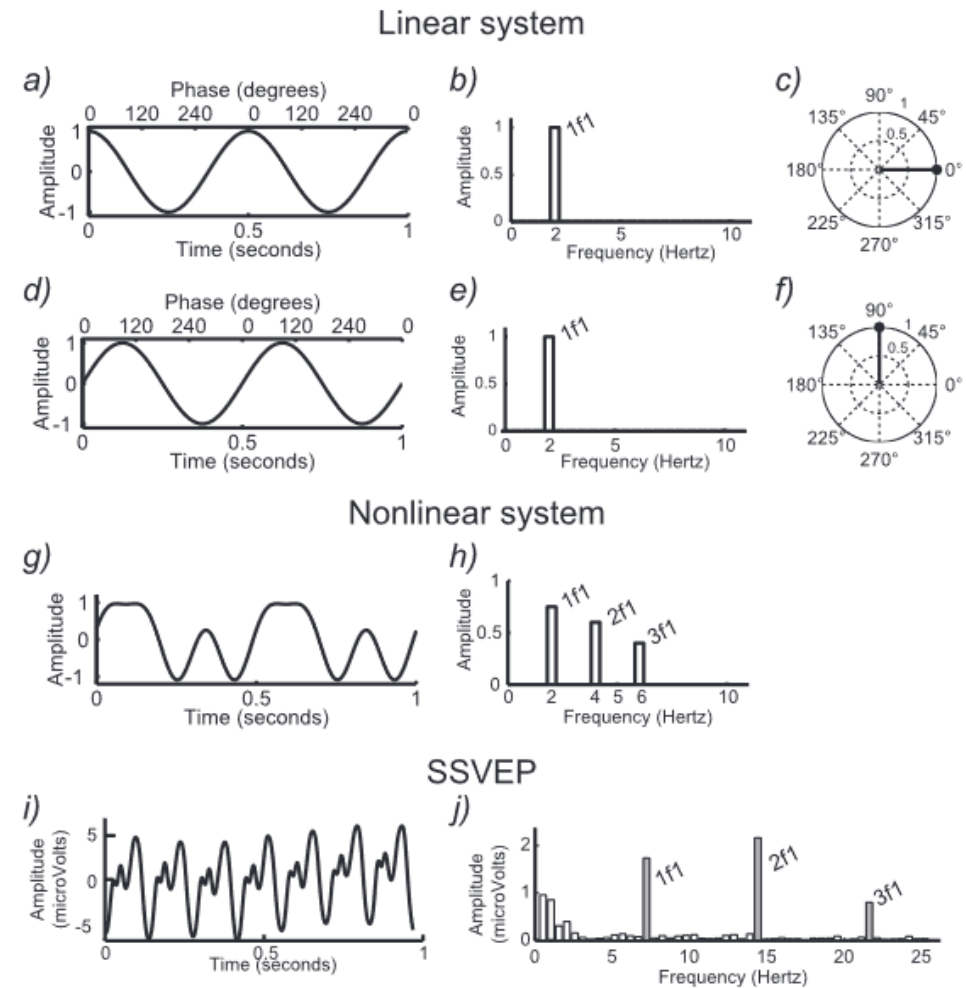


# Steady State Responses

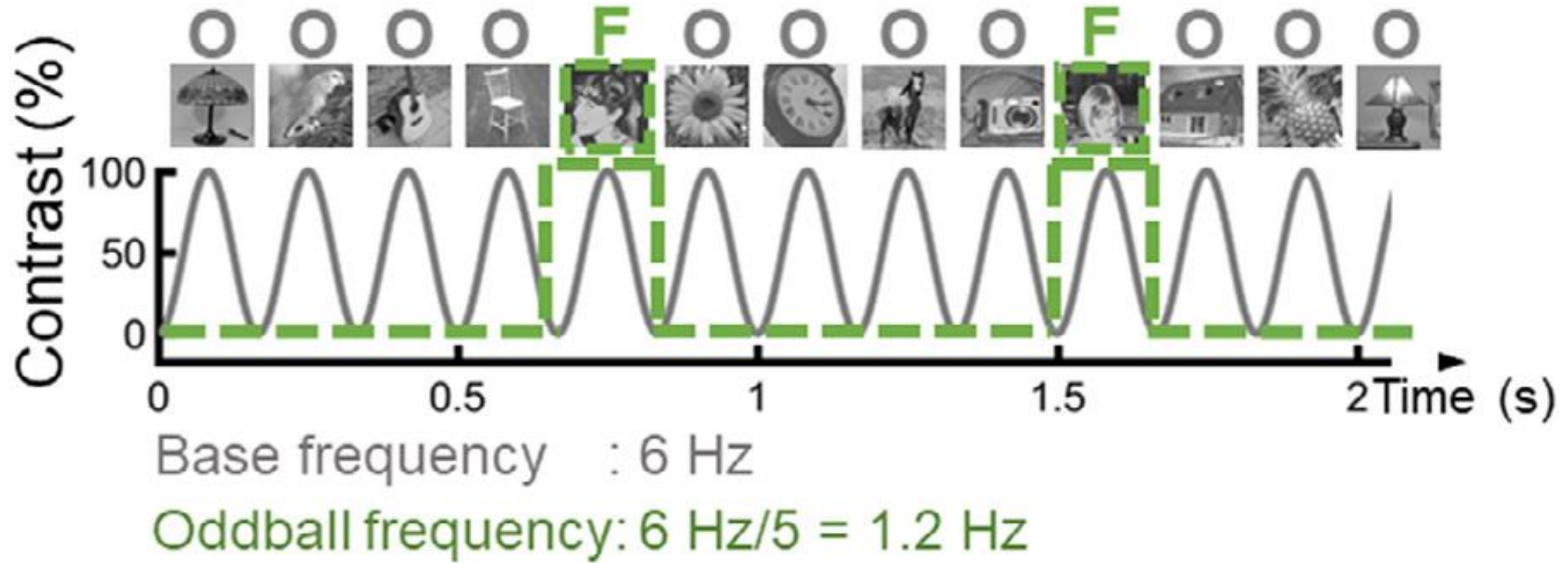
## Auditory Steady State Response (ASSR)



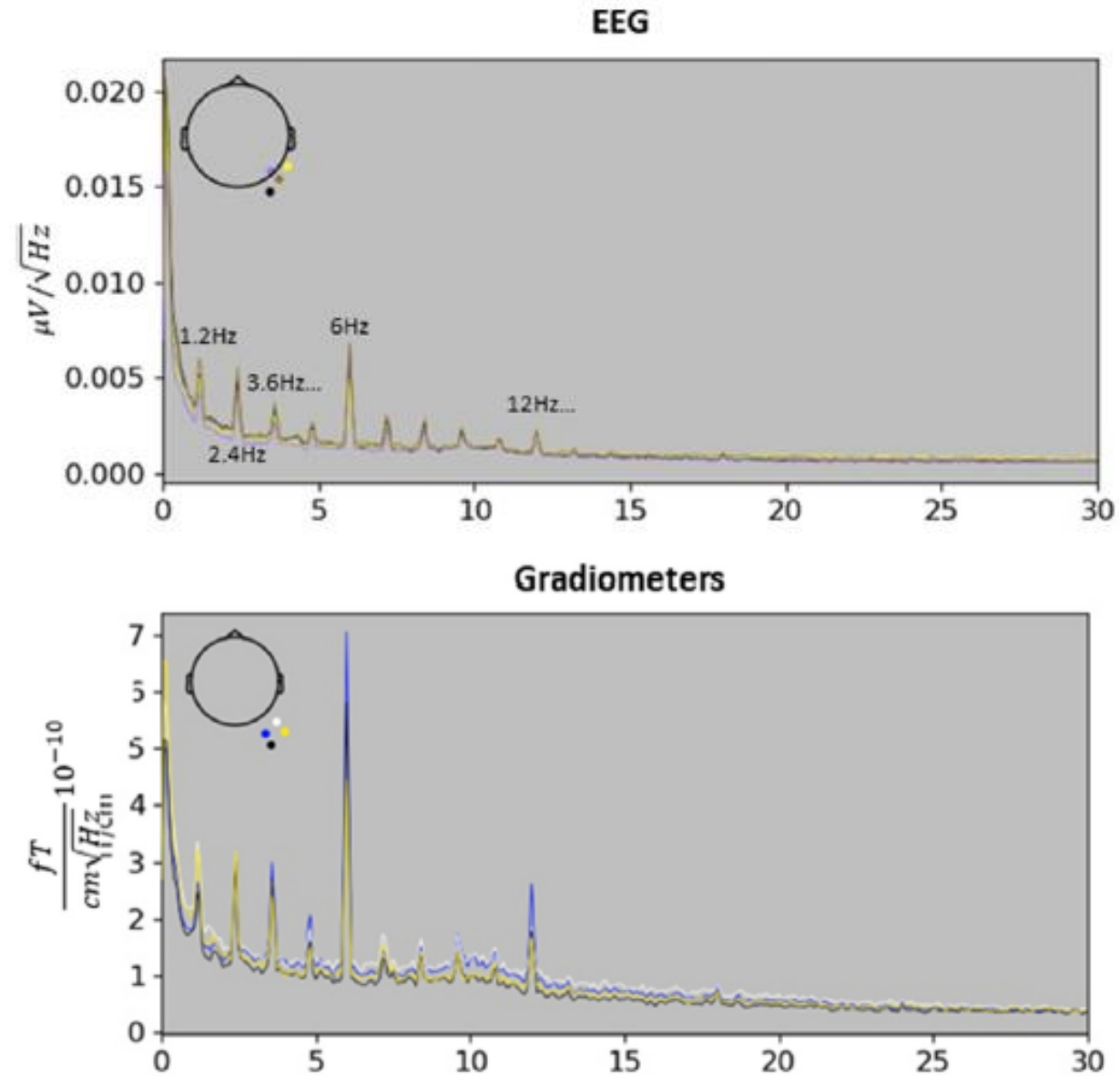
## Visual Steady State Response (VSSR)



# Fast Periodic Visual Stimulation (FPVS)

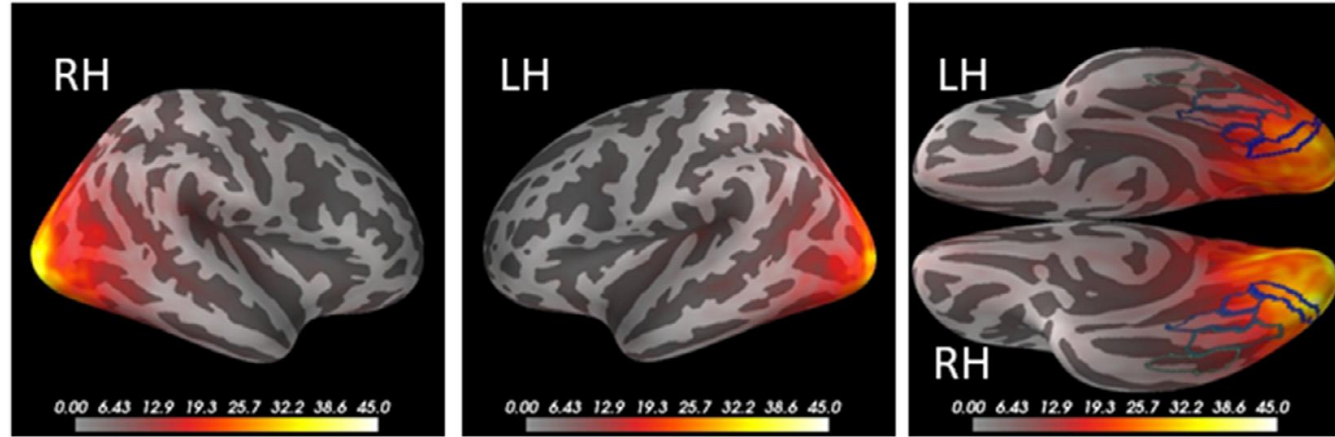


# Fast Periodic Visual Stimulation (FPVS)

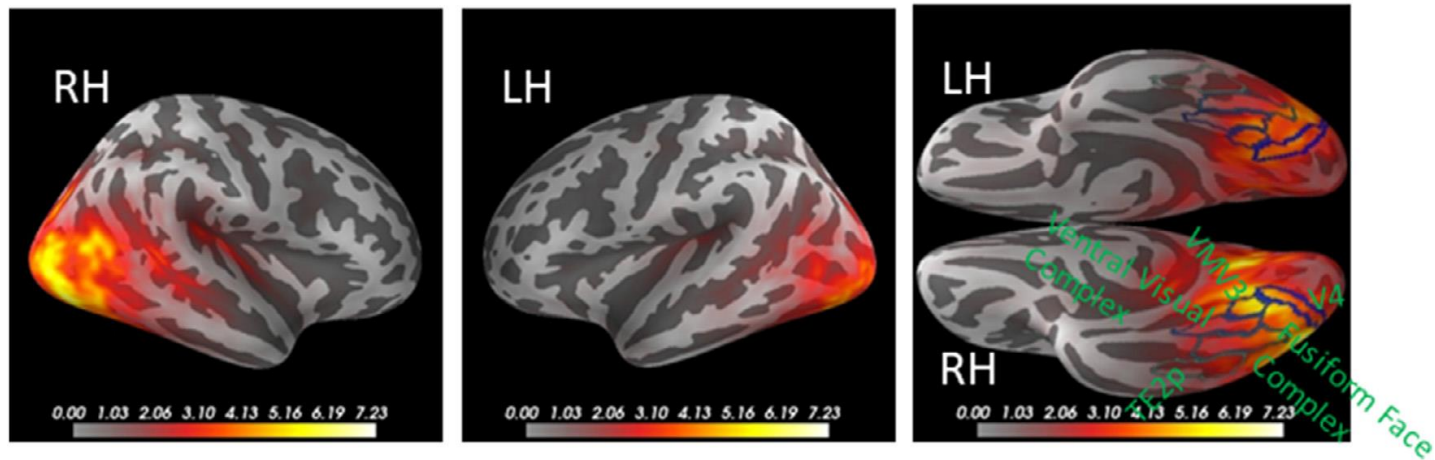


# Fast Periodic Visual Stimulation (FPVS)

Base Frequency



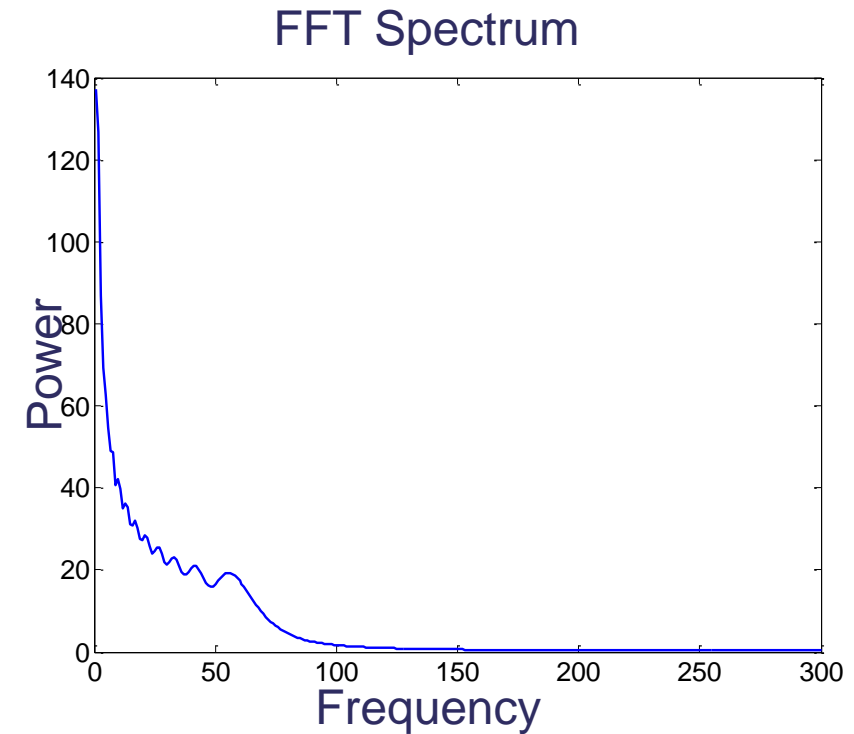
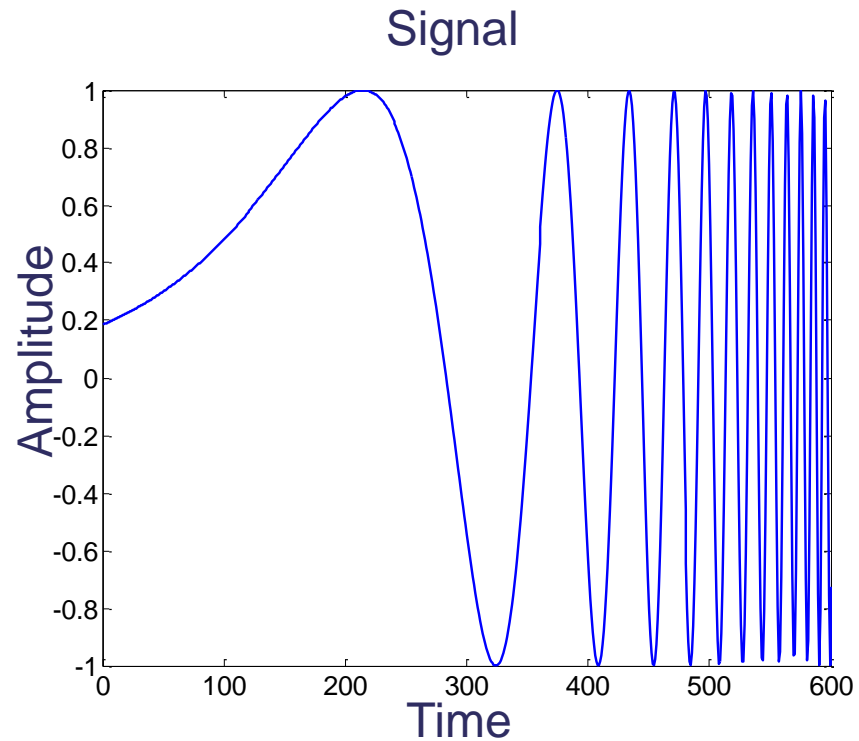
Face-selective Frequency



# Motivation for Time-Frequency Analysis

Fourier Transform assumes sines and cosines with constant amplitudes across the whole time series (“stationarity”).

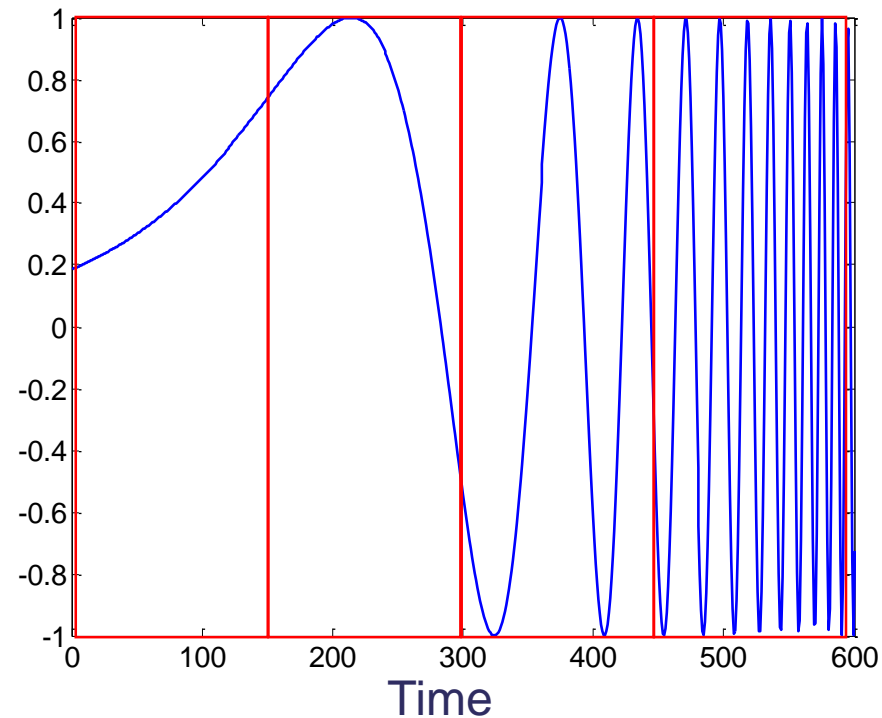
But what does an FFT mean for a signal like this?





# Motivation for Time-Frequency Analysis

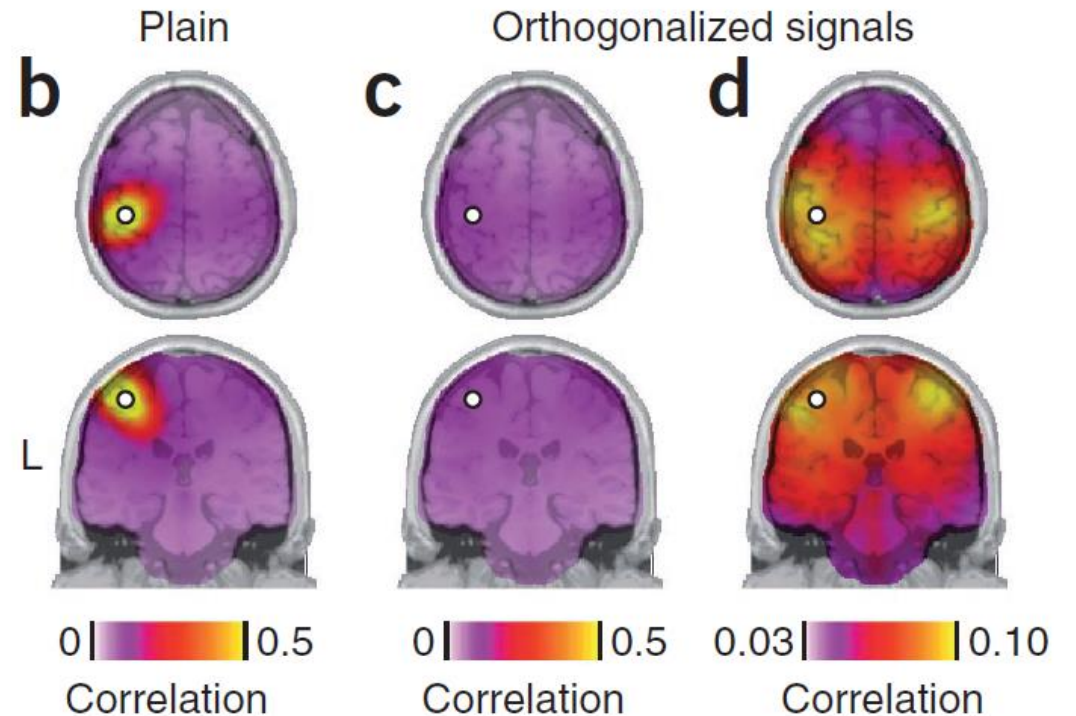
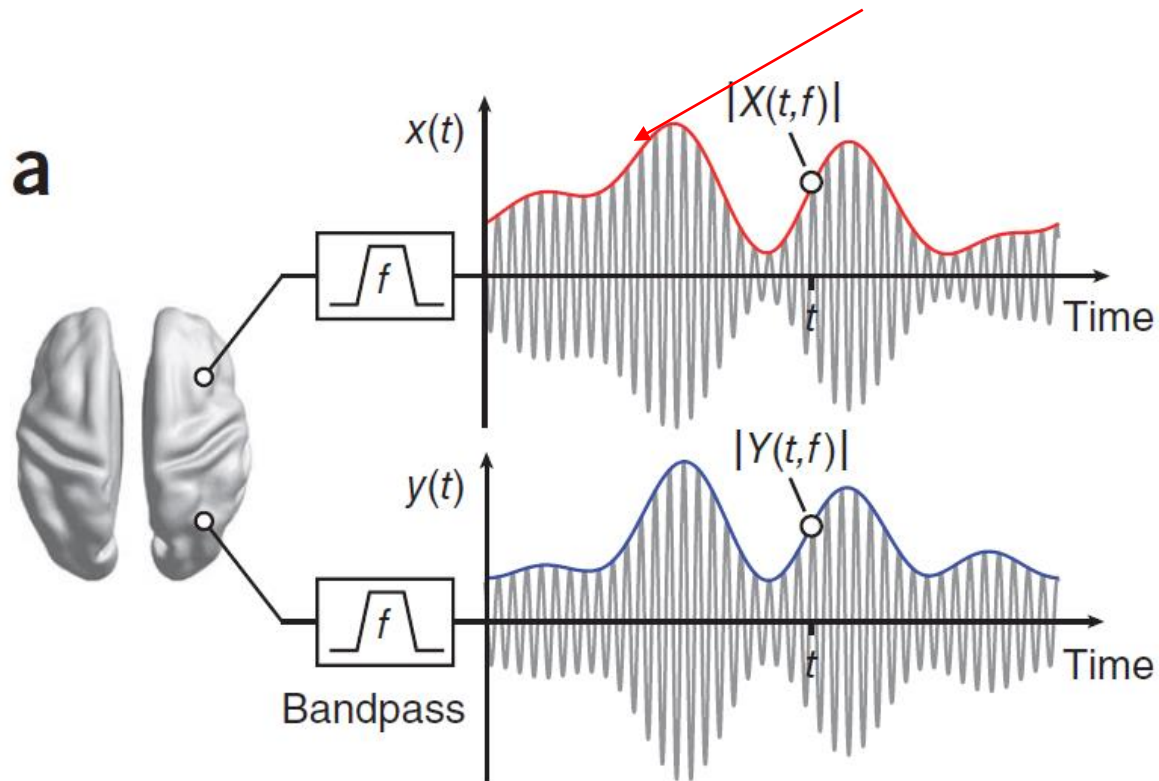
You could run separate FFTs for different (sliding) time windows:



But different window sizes are more or less optimal for different frequencies.  
Run different FFTs with different window sizes for different frequency ranges? Ouff.

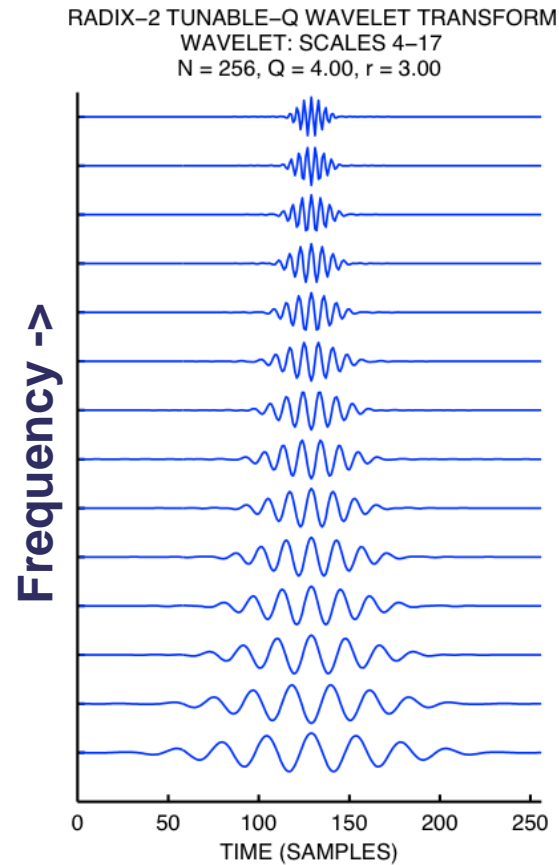
# Functional Connectivity of Resting State Activity

(“Hilbert”) Envelope for a frequency band



# Time-Frequency Analysis: Wavelets (“little waves”)

Wavelets provide an optimal trade-off between frequency and time resolution.



Wavelets are getting  
“broader” with  
decreasing frequency

=>

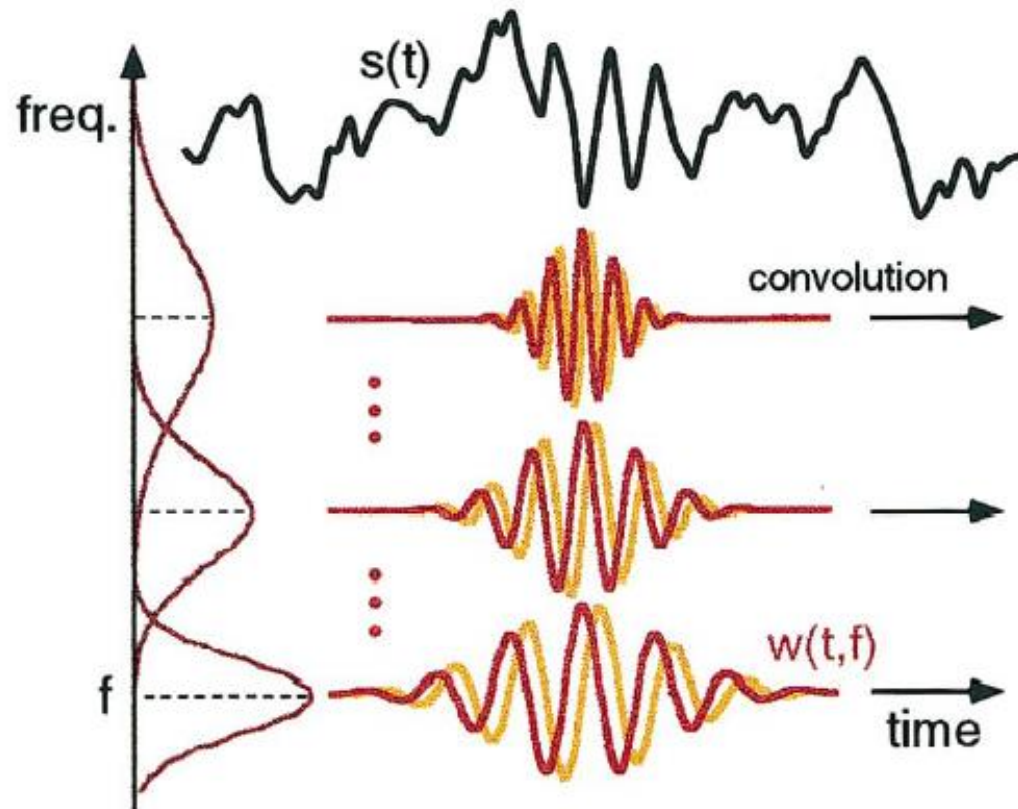
Time resolution  
decreases as  
frequency decreases

Wavelets are convolved with the data to give instantaneous amplitude and phase estimates for different frequency ranges.

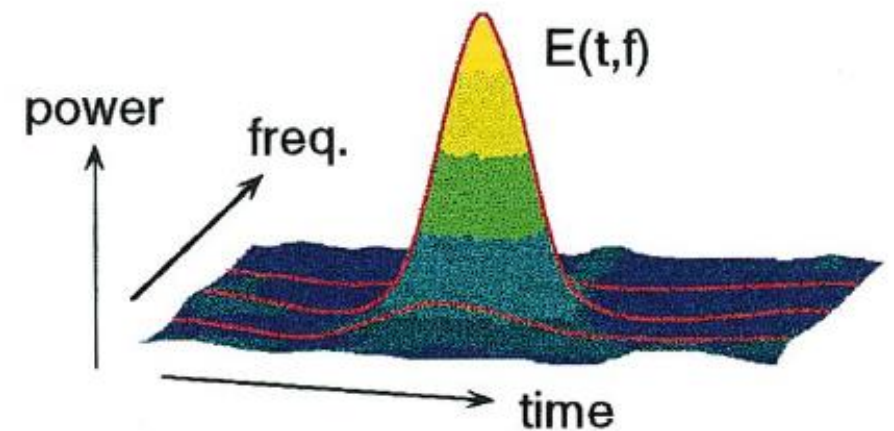
# Time-Frequency Analysis: Wavelets

## Wavelet Transform

Trade-off between time and frequency resolution



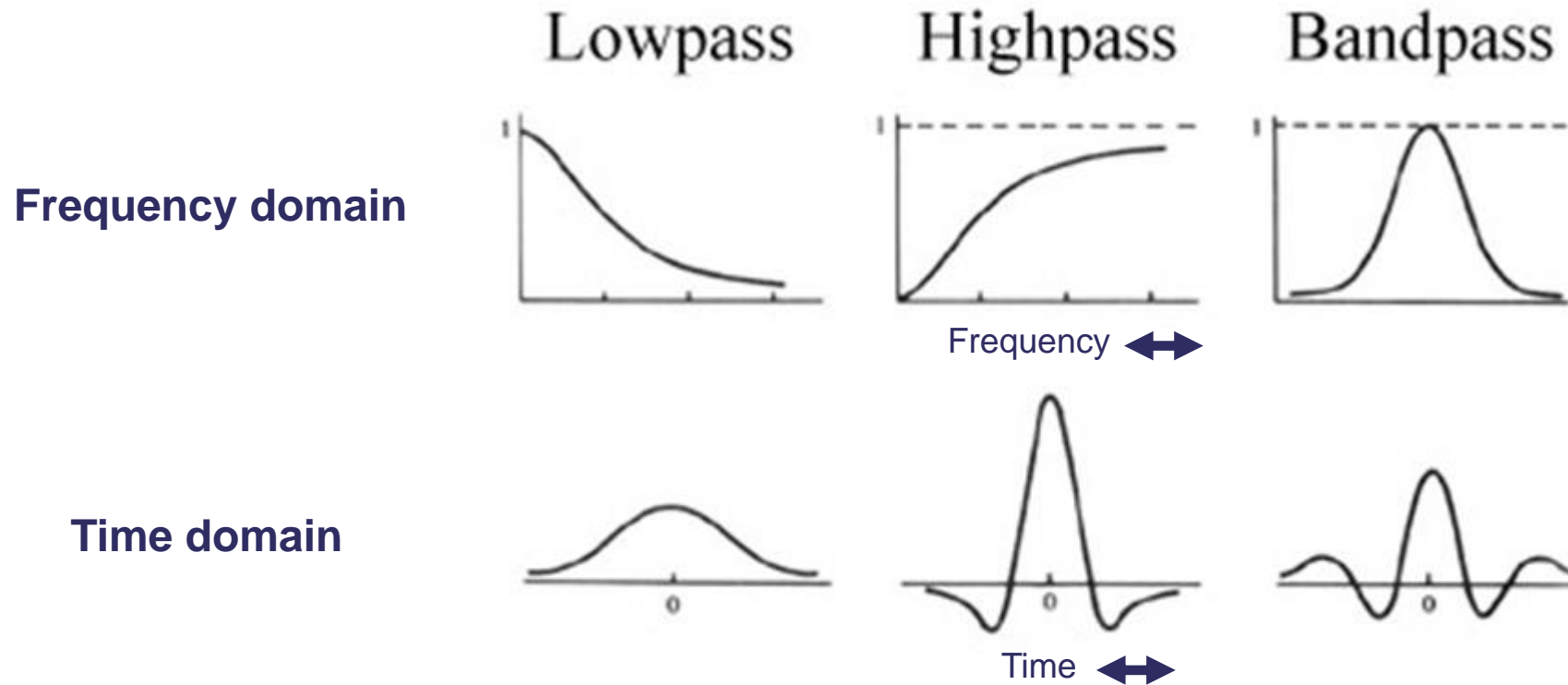
## Time-Frequency Power



# Basic Principals of Frequency Filtering

Time-domain and frequency-domain filtering are two sides of the same coin:

One type of frequency-domain filtering corresponds to one type of time-domain filtering.



# A Very Rough Rule of Thumb

One needs at least 2 cycles of a frequency to get a meaningful estimate (of amplitude, phase, etc.)

Duration (in ms) of 2 cycles at frequency  $f$  (in Hz):  $2 \cdot 1000 / f$

1 Hz: 2000 ms = 2 s

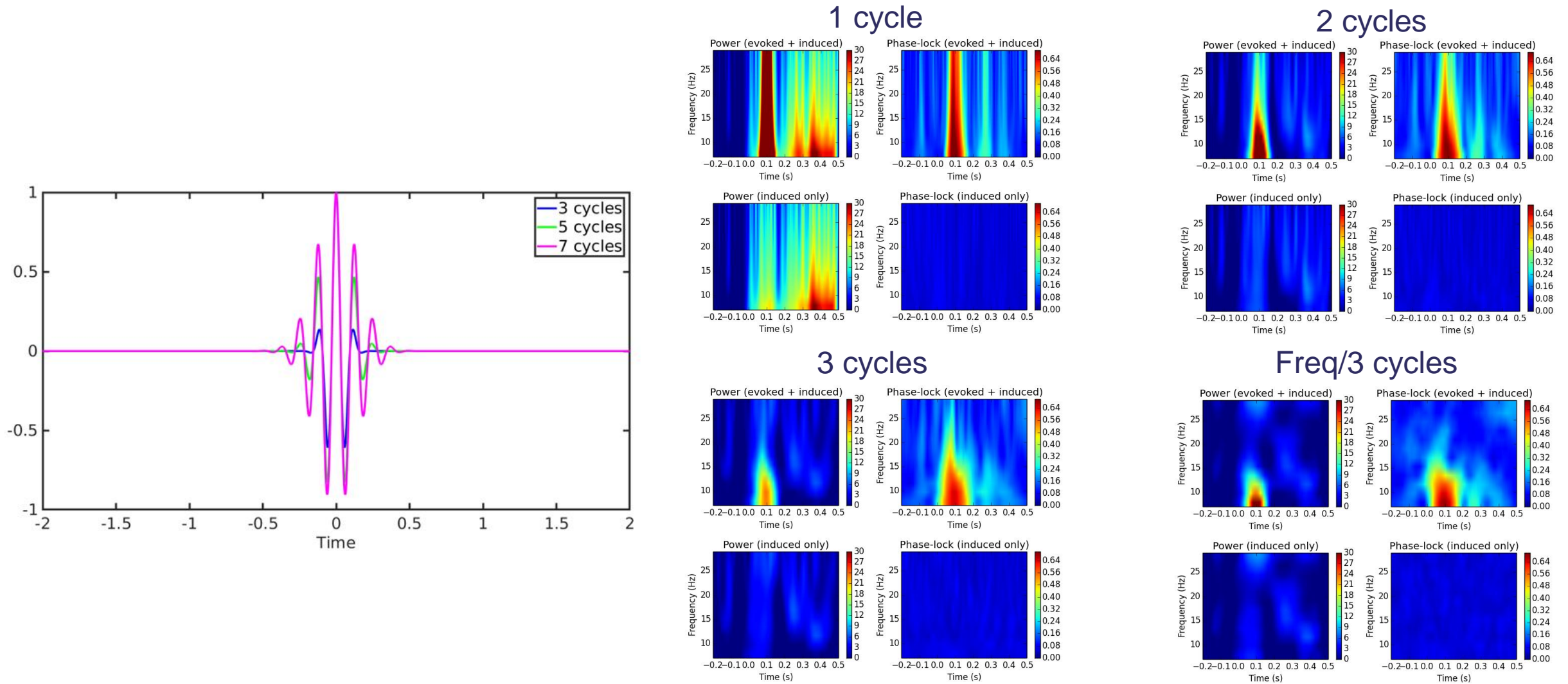
10 Hz: 200 ms = 1/5 s

40 Hz: 50 ms = 1/20 s

100 Hz: 20 ms = 1/50 s

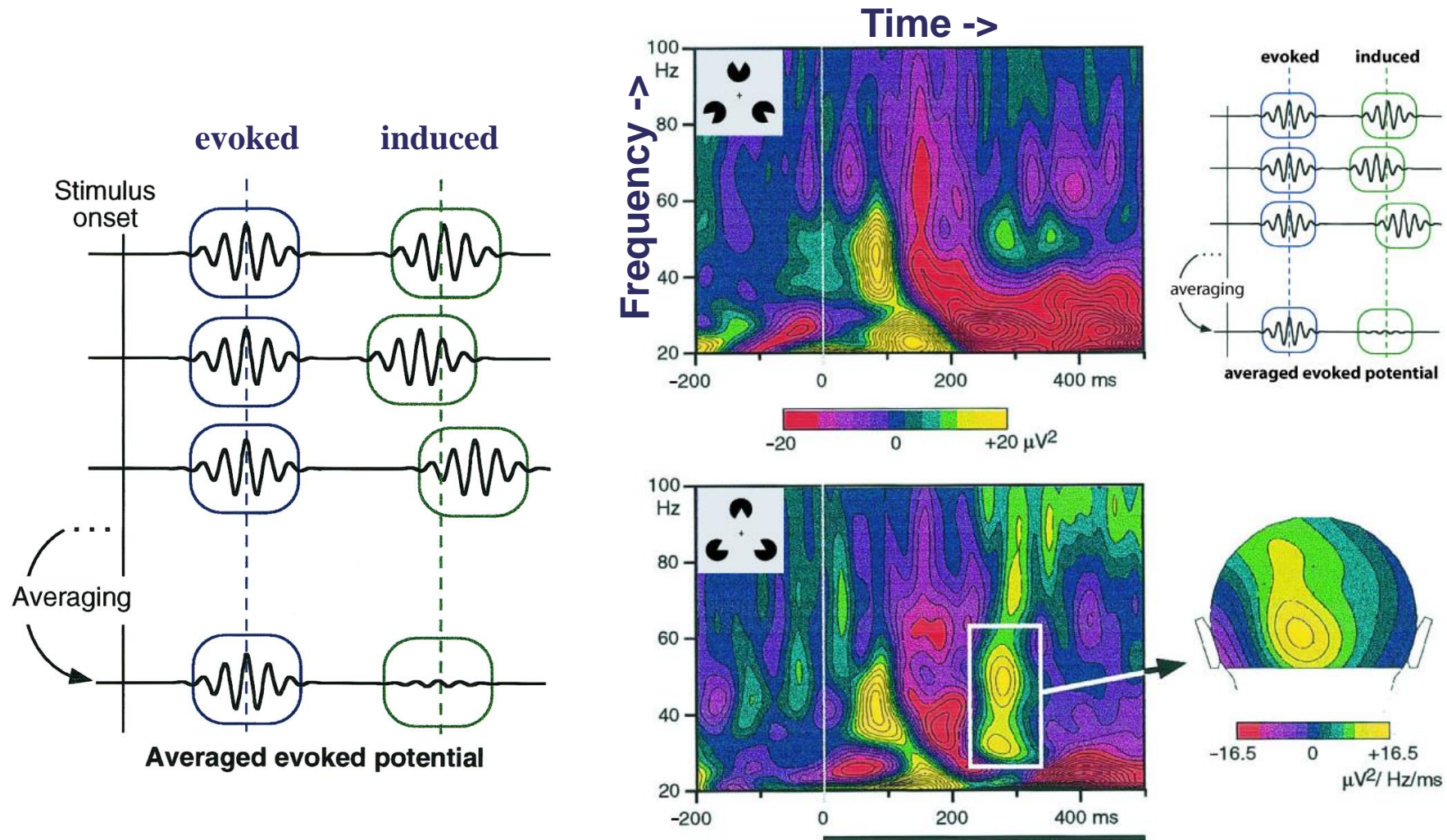
The lower the frequency, the longer the time window required to estimate the signal.

# Effect of Number of Cycles



Rule of thumb: For low frequencies ( $< \sim 10\text{Hz}$ ),  $n=2$  or  $3$ ; for higher frequencies  $n=f/3$ .

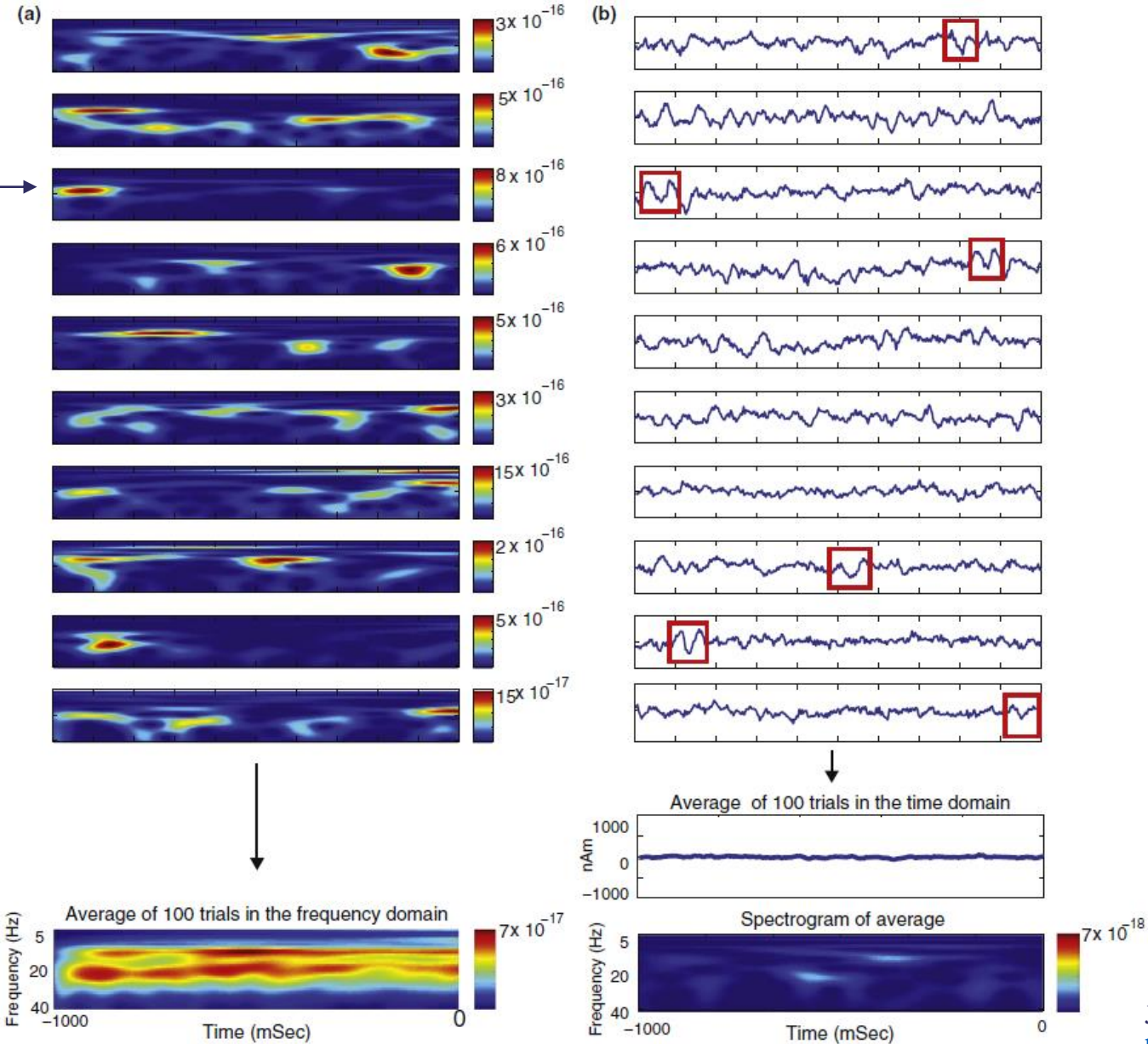
# Evoked and Induced Rhythmic Activity





# When brain rhythms aren't "rhythmic" – the example of beta "oscillations"

"beta bursts" →  
rather than "oscillations"





# “Single-Trial Analysis” and Source Estimation

Computing the power of a signal is a non-linear transformation.

Linear transformations are associative:

$$T(a+b) = T(a)+T(b)$$

Therefore, the result is the same whether you apply a linear transformation before or after averaging your epochs.

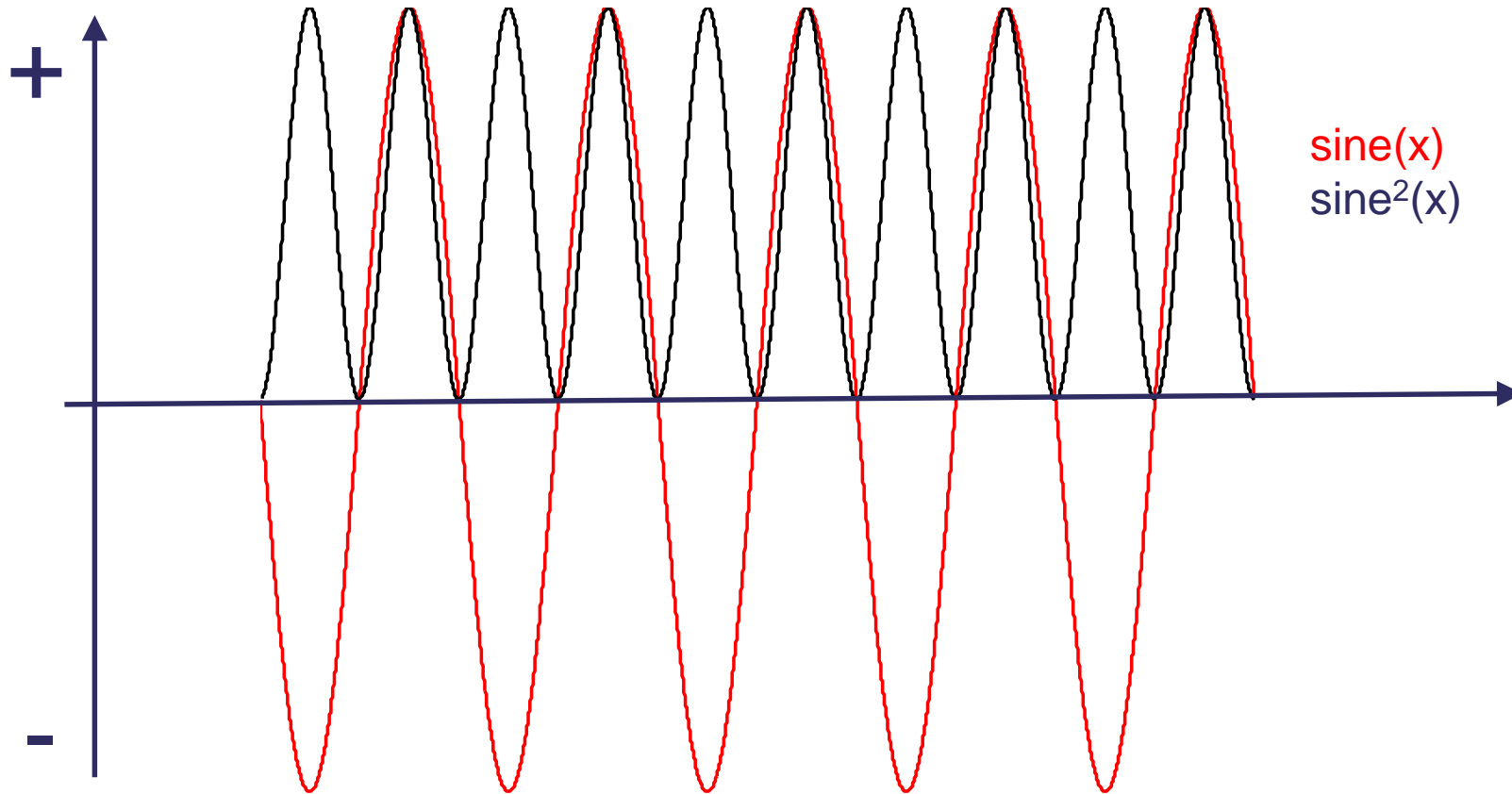
## **Spectral power is non-linear!**

If you want the average power, you have to compute power for individual epochs first, then average.

The noise level and a priori knowledge about sources will be different for single trials compared to the average.

For example, a single/multiple dipole model may be justified for the average (e.g. auditory P1 etc.), but not for single trials.

# Power Estimation Changes the Time Course



For example, the frequency spectrum for  $\text{sine}(x)$  and  $\text{sine}^2(x)$  are very different.





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