Interpreting models interpreting brain dynamics

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ABSTRACT

Brain dynamics are highly complex and yet hold the key to understanding brain function and dysfunction. The dynamics captured by resting-state functional magnetic resonance imaging data are noisy, high-dimensional, and not readily interpretable. The typical approach of reducing this data to low-dimensional features and focusing on the most predictive features comes with strong assumptions and can miss essential aspects of the underlying dynamics. In contrast, introspection of discriminatively trained deep learning models may uncover disorder-relevant elements of the signal at the level of individual time points and spatial locations. Yet, the difficulty of reliable training on high-dimensional low sample size datasets and the unclear relevance of the resulting predictive markers prevent the widespread use of deep learning in functional neuroimaging. In this work, we introduce a deep learning framework to learn from high-dimensional dynamical data while maintaining stable, ecologically valid interpretations. Results successfully demonstrate that the proposed framework enables learning the dynamics of resting-state fMRI directly from small data and capturing compact, stable interpretations of features predictive of function and dysfunction.

Introduction

Brain dynamics likely holds the key to understanding function and disorder$^{1-3}$. The brain function manifests in a spatiotemporally localized activity within the dynamics$^4$. Thus, identification and interpretation of subject-specific spatial and temporal activity may help guide our understanding of the disorder. Although, the spatiotemporal snapshots of brain dynamics can be captured noninvasively using functional magnetic resonance imaging (fMRI)$^{5,6}$, the excessive dimensionality and complexity of fMRI signals rule out manual identification and interpretation. Alternatively, machine learning models trained to classify a mental disorder from the available observations have learned which aspects of the data reliably lead to correct prediction. In other words, the model builds internal representations of the mapping between the data and the class. Interpreting these representations can lead to discovery of previously unknown spatiotemporal functional indicators (or biomarkers).

However, standard machine learning (SML) models, when dealing directly with high-dimensional multivariate signals, suffer a drastic drop in performance because of the curse of dimensionality$^7$ (high dimensionality of fMRI relative to the typically available few samples). To deal with this issue, neuroimaging researchers resort to hand-engineered features$^8$ such as correlation matrices, also called Functional Network Connectivity (FNC), that summarize spatiotemporal relationship between different brain regions$^9,10$. Arguably, such proxy representations rely on strict assumptions and miss the chance to discover highly predictive holistic representations of the underlying dynamics$^{11,12}$. This limitation calls for a shift from a feature-engineering paradigm to a feature-learning paradigm that can allow model introspection and automatic discovery of the spatiotemporal activity indicative of the disorder under consideration. When available, such a feature learning paradigm may greatly facilitate discovering actionable causal knowledge about the disorder.

In recent years, deep learning (DL) models have attracted significant attention for their ability to learn reliable and robust features directly from the high-dimensional data in diverse neuroimaging applications$^{13-16}$ in addition to their highly discriminative capabilities. More recently, Abrol et al. (2021)$^{17}$ demonstrated the advantages of DL models trained on raw data over SML models trained on pre-engineered features in structural magnetic resonance imaging (sMRI). They also demonstrated the potential to interpret and visualize discriminatory biomarkers within the data by leveraging robust introspection techniques. The study suggests that the deep representations of dynamics (fMRI) may be as discriminative and informative as their structural counterparts (sMRI). However, not every DL model is simultaneously predictive and interpretable for time series data capturing
The main idea of this paper is that DL can learn directly from high-dimensional signal dynamics even in small datasets and, upon introspection, can help discover disease-specific salient data regions, which, if carefully utilized, can advance our understanding of brain function. To achieve this, we introduce a model that learns from dynamical data and lends itself to interpretations. To maximally benefit from small data, we propose a self-supervised pretraining scheme, which maximises "mutual information local to (whole) context" whole MILC, to capture potentially valuable knowledge from the data not directly related to the study. Our pretraining leverages publicly available healthy control subjects from the Human Connectome Project (HCP) to establish prior knowledge about the general signal dynamics and directly transfer the insights into the downstream small data studies of schizophrenia, autism, and Alzheimer’s disease with subject age-range significantly broader than in HCP. Subsequently, to validate the discovered biomarkers, we propose a "Retain And Retrain" (RAR) method to show that the biomarkers identified as explanations are demonstrably informative. In particular, RAR equipped with an SML model can verify and quantify the effectiveness of the feature attributions. More precisely, the identified salient features are highly predictive compared to random baselines and, as we further show, capture the essence of the disorder-specific brain dynamics. A visual depiction of the proposed framework is shown in Figure 1.

Results
We first describe all the datasets and present the results under two broad sections—whole MILC Performance and Post hoc Explanation & RAR Evaluation on FNC. The whole MILC performance indicates its predictive capacity in discriminating patients from healthy controls for each disorder separately. Post hoc explanations are feature attributions as determined by the whole MILC model for its predictions which we subsequently evaluated using the RAR scheme via an independent SVM model.

Datasets
We used the Autism Brain Imaging Data Exchange (ABIDE) (569 subjects- 255 healthy controls (HC) and 314 patients) for autism spectrum disorder (ASD), the Function Biomedical Informatics Research Network (FBIRN) (311 subjects- 151 healthy controls and 160 patients) for schizophrenia (SZ), and the Open Access Series of Imaging Studies (OASIS) (372 subjects- 186 healthy controls and 186 patients) for Alzheimer’s disease (AZ).

whole MILC Performance
We evaluated the effectiveness of the proposed DL architecture with (w/) and without (w/o) the proposed self-supervised pretraining scheme, aka whole MILC, by comparing its performance against standard machine learning models. We also progressively increased the downstream sample size to investigate its impact on the model’s discriminative capacity. We used a K-fold cross-validation strategy for all the experiments below. The model was trained on samples progressively selected from the train folds, and we report the performance (AUC) on the test fold.

whole MILC Evaluation
Autism (ABIDE) Results (with K = 6) (see Figure 2 Autism spectrum panel) show that when we used a small number of subjects for training (e.g., 15 subjects per class), the pretraining improved the model’s performance compared to when the model learned only from the downstream training data (“w/o pretraining”). However, as we gradually increased the number of training subjects, the model w/o pretraining outperformed the model w/ pretraining. The reduced effects of pretraining on autism disorder classification are reasonable because the subjects from the HCP dataset are from different age groups than those from the ABIDE dataset.

Schizophrenia (FBIRN) Results (with K = 5) (see Figure 2 Schizophrenia panel) show that the proposed architecture w/ pretraining outperformed w/o pretraining at almost all sample sizes, and the difference was more pronounced at smaller sample sizes.

Alzheimer’s disease (OASIS) Similar to what has been observed in the case of SZ (FBIRN), the effect of pretraining on the downstream classification task (K = 6) (see Figure 2 Alzheimer’s disease panel) was more pronounced (comfortably
Figure 1. An overview of our approach to model interpretation. A: Construct a model for disorder-specific discovery: the whole MILC model learns directly from the disorder signal dynamics and retains interpretations for further introspection. B: Leverage self-supervised pretraining to distinguish healthy subjects: learned representations assist the model in maintaining its predictive power when downstream training data is limited. C: Construct a downstream model to discriminate patients from controls for each disorder starting with the pre-trained whole MILC weights: transfer of representations learned during pretraining simplifies convergence and balances overfitting. D: Introspection of the trained downstream models: interpretability methods extract meaningful, distinctive parts through feature attributions. Subsequently, the estimated salient aspects of the dynamics go through an automatic validation process. To this end, we use the most salient features to retrain an independent SML model that confirms the salience of the features. This information can then be relayed to a human expert in the relevant field to interpret further and advance knowledge about the disorders. E: Examples of saliency maps as deemed highly predictive by the models for their predictions in three different discriminative tasks.
The main results from the whole MILC architecture and its comparison with standard machine learning models (SML). Apparently, the whole MILC model, in general, can learn from the raw data where traditional SML models fail to maintain their predictive capacity. Moreover, the whole MILC w/ pretraining substantially improves the latent representations as reflected in the improved accuracy compared to the whole MILC w/o pretraining. Specifically, in most small data cases, the whole MILC w/ pretraining outperformed the whole MILC w/o pretraining across the datasets. However, as expected, when we gradually increased the number of subjects during training, the effect of pretraining on the classification performance diminished, and both configurations of whole MILC did equally well. We verified this trend over three datasets that correspond to autism spectrum disorder, schizophrenia, and Alzheimer’s disease.

Outperforming) than w/o pretraining. This margin was substantial when the training data size was limited. However, as we increased the training data size, the gap between “w/ pretraining” and “w/o pretraining” was hardly conceivable.

Post hoc Explanation & RAR Evaluation using FNC

Once the whole MILC model was trained, we computed the feature attributions (saliency maps) as determined by the model for each prediction. These feature attribution values were estimated for every subject from the dataset because the subsequent validation depends on training and test samples. Using RAR and an independent SVM model, we validated the model-identified salient parts of data to demonstrate that the highly regarded input parts were empirically discriminative and meaningful. Before RAR evaluation, we computed the average importance values of the overlapped time steps to obtain a single attribution value for every spatiotemporal dimension in the input sample. Refer to Figure 1 for example maps of patients from all the relevant disorder datasets.

RAR Evaluation

For RAR evaluation, we trained an SVM model on FNC matrices measured as Pearson’s correlations between time courses of the components obtained by spatial independent component analysis (ICA) (discussed in Methods section). We estimated this FNC based on only 5% salient or random (baseline) data. The RAR validation results of different models trained on three datasets with the most salient 5% (see Supplementary Fig. 1 for results from different percentages of salient data) training data are reported in Figure 3. As we can see, the dynamics learned by the whole MILC model were essential to maintain its predictive capacity. We observed that the model-specified salient data parts were more predictive than a similar amount of randomly chosen input data when we evaluated them for the same classification task using an independent SVM. This encouraging performance based on the salient data implies that the model can capture spatiotemporally meaningful markers suitable for patient-control distinction. Moreover, in many cases, the biomarkers identified with the "w/ pretraining" variant of the whole MILC model were more discriminative than the biomarkers specified with the "w/o pretraining" version, as reflected in the SVM’s classification performance. This encouraging result generalized across the datasets, even when we used very few subjects (15) for training.

As demonstrated in classification performance shown in Figure 2 and validation of feature attributions shown in Figure 3, it is evident that the three predictive tasks were successful using our transfer learning model. In addition to quantitative validation of the automatic model introspection, we further analyzed the group-level functional network connectivity based on the model-identified salient parts of data. Refer to the connectograms (see Figure 4) showing the top 10% FNC computed using the most 5% discriminative data as localized by the trained model for the patients in three different disorders. We can see...
RAR employs SVM to classify the FNCs of the top 5% of the salient input data as estimated by the whole MILC model’s predictions. We used integrated gradients (IG) and smoothgrad integrated gradients (SGIG) to compute feature attributions. It is evident that when an independent classifier (SVM) learned on every subject’s most salient 5% data, the predictive power was significantly higher compared to the same SVM model trained on the randomly chosen same amount of data. In other words, the poor performance with randomly selected data parts indicates that other parts of the data were not exclusively discriminative as the whole MILC estimated salient 5% data parts. We also notice that sample masks over a different percentage of data coverage gradually obscured the localization of the discriminative activity within the data. Though the SVM model gradually became predictive with increased randomly selected data coverage, which we show in Supplementary Information, this performance upgrade was due to the gradual improvement in functional connectivity estimation and not attributable to the disease-specific localized parts within the data. For every disorder (Autism spectrum disorder, Schizophrenia, and Alzheimer’s disease), the higher AUC at this 5% indicates stronger relevance of the salient data parts to the underlying disorders. Furthermore, the RAR results reflect that in most cases, when whole MILC was trained with limited data, the w/ pretraining models estimated feature attributions more accurately than the models w/o pretraining.

Figure 3. RAR employs SVM to classify the FNCs of the top 5% of the salient input data as estimated by the whole MILC model’s predictions. We used integrated gradients (IG) and smoothgrad integrated gradients (SGIG) to compute feature attributions. It is evident that when an independent classifier (SVM) learned on every subject’s most salient 5% data, the predictive power was significantly higher compared to the same SVM model trained on the randomly chosen same amount of data. In other words, the poor performance with randomly selected data parts indicates that other parts of the data were not exclusively discriminative as the whole MILC estimated salient 5% data parts. We also notice that sample masks over a different percentage of data coverage gradually obscured the localization of the discriminative activity within the data. Though the SVM model gradually became predictive with increased randomly selected data coverage, which we show in Supplementary Information, this performance upgrade was due to the gradual improvement in functional connectivity estimation and not attributable to the disease-specific localized parts within the data. For every disorder (Autism spectrum disorder, Schizophrenia, and Alzheimer’s disease), the higher AUC at this 5% indicates stronger relevance of the salient data parts to the underlying disorders. Furthermore, the RAR results reflect that in most cases, when whole MILC was trained with limited data, the w/ pretraining models estimated feature attributions more accurately than the models w/o pretraining.
some interesting differences in the connectograms. Autism spectrum disorder (ABIDE) shows the least between-domain FNC highlighting within domain changes in specific cerebellum, sensorimotor, and subcortical domains. Schizophrenia (FBIRN) has the most widespread predictive pattern, consistent with prior work showing cerebellum interaction across multiple domains and sensorimotor changes. Finally, the predictive features for Alzheimer’s disease (OASIS) are mainly engaging visual and cognitive interactions. Figure 5 shows full FNC matrices (based on 5% data), their disorder pairwise difference, and static FNC matrices (based on 100% data) for all disorders. As we can observe, the proposed model could capture the essential dynamics as generally captured in traditional full data FNC matrices and thus fully consistent with the knowledge from existing literature. The pairwise difference matrices imply that the different brain dynamics are indeed different for different disorders.

Furthermore, we also investigated the temporal characteristics of the saliency maps for patients and controls of each disorder. For this, we first determined the most important time points for each saliency map, expressed as temporal density and computed as the number of components for each time point that appeared in the top 5% values of the map. We observed interesting differences between groups in temporal behavior. In particular, we noticed that the temporal behavior of the most discriminative time steps is much more focused for schizophrenia and Alzheimer’s patients than their healthy controls counterparts. Put another way, the temporal density of schizophrenia and Alzheimer’s patients is generally spiky, whereas, for the healthy controls it is largely flatter. However, for autism spectrum disorder, the temporal density behavior between patients and controls is largely uniform, and the distinction, if any, is hardly noticeable. Refer to Figure 6 panel A for some samples showing temporal behavior of patients and controls for all disorders. To quantify these temporal characteristics (spikiness and uniformity in temporal densities), we calculated the earth mover’s distance (EMD)—a distance measure between two densities—between the temporal density computed from each saliency map and a uniform density function. The intuition behind this spread measure is that a small EMD indicates that the distribution is predominantly uniform and not localized in time, implying that the discriminative activity is usually not confined to any specific time interval. On the other side, a large EMD indicates spikiness of the temporal behavior signaling that the discriminative activity is more focused in a shorter time interval. Refer to Figure 6 panel B for the distributions of EMD and corresponding statistical test results for all the disorders. We observe that the discriminative activity for schizophrenia patients is predominantly local and hence more focused in time, whereas the distinguishing characteristics of healthy controls are spread across time. We observed similar characteristics for Alzheimer’s patients. However, for autism spectrum disorder, we noticed that the temporal characteristics for both patients and controls are generally spread across time and not distinguishable. We verified our observations through a non-parametric statistical test conducted on EMD distributions for each disorder.

Discussion

Standard machine learning models are widely used in neuroimaging research partly due to their familiarity and ease of use and the perceived simplicity of interpretability of the outcomes. However, this ease/simplicity takes a hit when the complexity and dimensionality of the input data are high, as is often the case with fMRI data. Our experiments (Figure 2) show that SML models fail to achieve good predictive performance, let alone provide meaningful interpretations of the underlying dynamics. This failure is not surprising since these proxy features are sensitive to strict assumptions about the signal dynamics, which may only be partially accurate or accurate just under certain conditions. However, deep learning models can overcome this curse of dimensionality and learn meaningful interpretations in addition to showing high predictive performance. This work demonstrates that DL models can achieve a deeper understanding of the underlying subject-specific signal dynamics in an fMRI setting despite the commonly expected difficulty of interpretability.

While recent advances in deep learning have proved its impressive ability to learn from a signal close to the raw data, different network architectures have benefits and limitations. The default choice of deep learning architecture for time-series data is the well-known RNN class of models, specifically LSTM. Although LSTM models return good performance, they still have issues with interpretability due to vanishing saliency, making them unsuitable for studying multivariate signal dynamics. This necessitates building a suitable architecture that can resolve the vanishing saliency problem in the recurrent model while preserving the stability and making attributions meaningful. To that end, Ismail, Gunady, Bravo and Feizi (2020) reported that several recurrent architectures failed to provide useful attributions for the time-series data. They further reported that some architectures could extract meaningful time steps but fail to identify noteworthy features within those time steps. Results show that our whole MILC model resolves the vanishing saliency problem and is a good tool for introspection of the multivariate signal dynamics.

Interpretation of deep learning models may uncover domain-specific knowledge that would otherwise require high cost, effort, and time investments. Often, it may also assist in identifying if the model has inherited any inherent bias from the data. On the other hand, some studies raised doubts about the transparency of deep learning models and the applicability of popular interpretability methods. Notwithstanding these diverging opinions, the significance of interpretability and visualization in medicine and healthcare cannot be overstated and should involve medical experts as well. Expert human involvement in interpreting the extracted information on clinical terms may help validate and guide disease-associated discovery. A recent
Figure 4. Top 10% FNC for patients computed using most 5% of the salient data as thresholded using feature attribution maps (saliency maps) for different disorders. Apart from the high predictive capacity of the salient data, we observed some intriguing differences among these connectograms. The autism spectrum disorder exhibits the lowest between-domain FNC. However, salient data in autism disorder highlights domain changes in specific cerebellum, sensorimotor, and subcortical domains. The model-identified salient data reflects the most widespread pattern for schizophrenia and is consistent with the literature showing cerebellum interaction across multiple domains and sensorimotor changes. The predictive features for Alzheimer’s disease mainly concentrate on visual and cognitive interactions.

review reveals that deep learning models are a viable clinical supportive tool in the neuroimaging domain. However, studies have concentrated mainly on structural imaging data. Conversely, this paper introspects deep learning models for multivariate time-series data, which we think is an essential step toward interpretability research of functional imaging data. To this end, our model introspection results reveal the capacity of the proposed model to locate highly predictive disease-relevant information. Specifically, we validate the efficacy of the estimated feature attributions by proposing a method called RAR. With RAR and an independent SML model, we verify that IG and SGIG, when applied to whole MILC model, are robust, stable, and can demonstrably identify disorder-relevant parts of the brain dynamics. Precisely, the model-identified features offer very high predictive performance compared to random baselines for schizophrenia, Alzheimer’s disease, and autism spectrum disorders. Moreover, our FNC analysis on model introspection results, as shown in Figure 5, harmonizes with the prior work for all the disorders.

We analyzed the required "what" and "when" aspects of the discriminative dynamics the model captured for patient-control distinction. Toward this goal, FNC analysis on the salient data revealed the minimally required connectivity ("what") of the discriminative dynamics that the model used to distinguish patients from controls. We further investigated if the model leveraged any temporal ("when") information for its discriminating power. Accordingly, we analyzed when, if such information exists, the discriminative events happen and how this temporal behavior changes between patients and controls for each disorder. As such, we analyzed the temporal densities computed from salient 5% data. Interestingly, for schizophrenia and Alzheimer’s disorders, we observed that the model used temporally dense information to distinguish patients from controls. However, no temporal association is noticed in the model behavior to distinguish ASD patients from controls. We substantiate this aspect of temporal association using a non-parametric statistical test as shown in Figure 6.
Figure 5. A: Full FNC for patients computed using most 5% of the salient data selected based on feature attribution values for different disorders. B: Static FNC (i.e., using 100% data) matrices for patients of different disorders. The FNC based on 5% salient data (A) does indeed convey the same focused dynamic information as currently assessed in FNC matrices based on 100% data (B). It is thus apparent that the proposed model can capture the focused information aligned with the current domain knowledge. C: Pairwise difference of FNC matrices based on 5% salient data. The difference FNC matrices based on focused data indicate that each disorder has a uniquely distinguishable association with brain dynamics.
Figure 6. A: Examples of the temporal density based on the top 5% values of the saliency maps from patients and controls for each disorder. It is noticeable that the temporal density for schizophrenia and Alzheimer’s patients is more focal in time as reflected in the spikiness, indicating that the discriminative activity for patients occurs predominantly in a shorter time interval. In contrast, for controls, model predictions do not relate to specific time intervals. For autism spectrum disorder, however, the whole MILC model did not capture any temporal adherence to the discriminative activity for patients. That is, the discriminatory events are not focal on shorter time intervals for ASD. B: The EMD (Earth Mover’s Distance) distributions as a proxy measure for uniformity/spikiness of temporal densities. We analyzed the EMD measures of patients and controls to investigate the discriminative properties of salient data in terms of the spikiness or uniformity of the temporal densities. The larger EMD measures for schizophrenia and Alzheimer’s patients substantiate that the model found the discriminative activity in shorter focused time intervals. In contrast, for ASD, the equal EMD values for both patients and controls indicate that the temporal density measures do not relate to the discriminative activity for this disorder.

Deep learning models typically require large amounts of data for efficient training. However, in the field of neuroimaging, collecting massive amounts of homogeneous data is infeasible thus constraining researchers to work with small data. In such cases, transfer learning is practically helpful to enable learning directly from data. Self-supervised learning has made significant progress in computer vision classification tasks and is equally applicable to deep convolutional and recurrent networks. As demonstrated, our self-supervised pretraining scheme enables downstream learning with minimal training data, making the direct investigation of system dynamics feasible. Our findings demonstrate that self-supervised pretraining on healthy adults dataset noticeably uplifts the downstream model’s performance on a disparate disorder dataset. These benefits generalize across datasets and disorders and thus alleviate the need to collect a massive amount of expensive data.

To conclude, we interpret DL models trained on fMRI signals to classify mental disorders from healthy controls to provide means to identify salient parts of the brain dynamics (activity patterns). In particular, we show that one can capture the dynamic signatures as generally captured in traditional full data functional network connectivity (FNC). We further demonstrate that the brain function manifests itself via unique dynamic signatures across time scales (latent temporality) in various disorders. Subsequently, we present an adaptive, interpretable methodology to capture these temporally transient dynamic signatures that can help distinguish disorders. Understanding the spatial and temporal specificity of the brain activity patterns will help establish the technique for clinical use by relating the differences in signature to symptoms. Moreover, to achieve these desirable disorder-specific insights, the proposed pretraining method waives the need for well-defined ground truth (biomarkers) about the disorder under consideration and a larger sample size. In the future, this method could be a significant step towards...
establishing more robust correlates of function-structure dependency in the brain and can also be applied more broadly to understand inter-and intraindividual variability and alterations across psychiatric disorders.

Methods

The proposed methodology consists of 4 steps: model pretraining, downstream classification, feature importance estimation, and feature evaluation. First, we pre-trained the proposed network (whole MILC) on a large unrelated and unlabeled dataset to learn valuable latent representations. This pretraining, as described in the whole MILC Section, intuitively lets the network learn foundational knowledge about the dynamics only from the healthy subjects. For pretraining and downstream tasks, we used the same model as used in RAR. However, for the current study, we replaced the CNN encoder with a recurrent encoder because we found it more stable for post hoc explanations of multivariate time-series data while interpreting the model’s predictions. As the learned dynamics are directly transferable, we used the pre-trained network to discriminate patients from healthy controls in different downstream tasks. In the second step, we trained the downstream classification model to learn more from the downstream training data dynamics. In the third step, we estimated feature importance values based on the model’s predictions using different interpretability methods (see Model Interpretability section). In the fourth step, we evaluated the estimated features using RAR method and an SVM model as described in the RAR Section. Before going through the methodological pipeline, we preprocessed the data as described below. We state that the study was performed according to all relevant guidelines and regulations. While the original data were collected under approved IRB protocols by the original study teams, we were not involved in this step. The data were provided to us as anonymous. We submitted the proposed work to the GSU IRB which designated the project as ‘not human subjects’ thus there was no need for ongoing IRB oversight of the project.

Preprocessing

We preprocessed the raw resting-state fMRI data using statistical parametric mapping (SPM12, http://www.fil.ion.ucl.ac.uk/spm/) MATLAB package. After the preprocessing, we selected those subjects in the analysis which have head motions ≤ 3° and ≤ 3 mm. To ensure high data quality, we performed quality control (QC) on the spatial normalization output and removed subjects with limited brain coverage. For each dataset, we used ICA components derived via a fully automated approach using the same procedure as described in RAR. We used ICA time courses as these offer a better representation of the data than anatomical or fixed atlas-based approaches. This study used 53 intrinsic networks (components) for all experiments. In pretraining, we used a sliding window of 53 × 20 size with stride = 10 along the time dimension to feed the ICA time courses through a parameter-shared encoder. In all downstream classification experiments, we used a similar sliding window with stride = 1.

Whole MILC

The whole MILC model, as shown in Figure 7, consists of two unidirectional LSTM models arranged in a top-down fashion. While the low-level LSTM functioned as a parameter-shared encoder for the sliding window over ICA time courses, the top-level LSTM used the encoder embeddings to generate a global representation for the entire sequence. Both LSTM models separately applied an attention mechanism to retain interpretable information for further model introspection. One of the benefits of the whole MILC model is that it is pre-trainable. Moreover, the learned representations are directly transferable to a set of downstream discriminative tasks. The whole MILC model used a self-supervised pretraining objective that maximized the mutual information between the latent space of a window (time slice from ICA time courses) and the corresponding whole sequence (complete ICA time courses per subject).

Let \( D = \{ (\mathbf{u}_i^t, \mathbf{v}) : 1 \leq t \leq T, 1 \leq i, j \leq N \} \) be a dataset of window-sequence embedding pairs computed from ICA time courses, where subscript \( t \) refers to the \( t \)-th window, superscripts \( i, j \) each refers to a sequence number. \( T \) is the number of windows in a sequence, and \( N \) is the total number of sequences in the dataset. \( D \) can be decomposed into a set of positive pairs \( D^+ \) \((i = j)\) and a set of negative pairs \( D^- \) \((i \neq j)\) denoting a joint and a marginal distribution respectively for the window-sequence pairs in the latent space. With a separable function \( f \), we used InfoNCE estimator to compute a lower bound \( \mathcal{F}(D^+) \) on the mutual information defined as:

\[
\mathcal{F}(D^+) \geq \mathcal{F}(D^+) = \sum_{i=1}^{N} \sum_{t=1}^{T} \log \frac{\exp f((\mathbf{u}_i^t, \mathbf{v}))}{\sum_{k=1}^{N} \exp f((\mathbf{u}_i^t, \mathbf{v}))},
\]

\( f \) was defined as \( f(\mathbf{u}, \mathbf{v}) = \phi(\mathbf{u}^t)^\top(\mathbf{v}) \), where \( \phi \) was some embedding function learnt by network parameters. \( f \) learned an embedding function such that it assigned higher values for positive pairs than for negative pairs, i.e., \( f(D^+) \gg f(D^-) \). To make it precise, \( \mathbf{u} \) and \( \mathbf{v} \) in the Equation 1 respectively refer to window embedding \( \mathbf{z} \) and global sequence embedding \( \mathbf{c} \) in Figure 7. The InfoNCE loss using \( f \) as a representation model is defined as \( L = -\mathcal{F}_f \).
Figure 7. The whole MILC architecture—an attention-based top-down recurrent network. Precisely, we used an LSTM network with an attention mechanism as a parameter-shared encoder to generate the latent embeddings $\mathbf{z}$ for the sliding window at all relevant positions. The top LSTM network (marked as LSTM) used these embeddings ($\mathbf{z}$) to obtain the global representation $\mathbf{c}$ for the entire subject. During pretraining, we intended to maximize the mutual information between $\mathbf{z}$ and $\mathbf{c}$. In the downstream classification task, we used the global representation $\mathbf{c}$ directly as input to a fully connected network for predictions. Based on these predictions, we estimated feature attributions using different interpretability methods. Finally, we evaluated the feature attributions using the RAR method and an SVM model.
Attention Mechanism

The attention mechanism is a valuable construct commonly used in DL architecture to preserve long-term dependency in the recurrent neural network. Initially, Bahdanau, Cho, and Bengio (2014)\(^\text{46}\) introduced the attention mechanism for the neural machine translation to compute the relevance of source words toward each output word. However, the attention mechanism can benefit other applications too. For example, we used the attention mechanism to solve vanishing saliency problems in the LSTM networks to retain interpretable information during model training. In the attention mechanism as used in whole MILC model, we took all the hidden states \( \mathbf{h} = [\mathbf{h}_1, \mathbf{h}_2, \ldots, \mathbf{h}_n] \) from the LSTM network and concatenated each hidden state \( \mathbf{h}_i \) with the hidden state at the last time step \( \mathbf{h}_n \) before passing through an attention mechanism \( f_a \). The attention mechanism \( f_a \), similar to the additive attention mechanism introduced in \(^\text{46}\), took pairs of hidden states \((\mathbf{h}_i, \mathbf{h}_n)\) as inputs, passed through a 2-layer feed-forward network and generated a vector of \( n \) alignment scores \( f_a(\mathbf{h}_i, \mathbf{h}_n) \). The alignment score for each time point \( i \) intuitively indicates the degree of relevance of the corresponding hidden state to the overall embedding. We normalized the alignment scores using softmax to produce a series of weights \( \alpha_1, \alpha_2, \ldots, \alpha_n \). \( \alpha_i \) for each time point is defined as:

\[
\alpha_i = \frac{\exp(f_a(\mathbf{h}_i, \mathbf{h}_n))}{\sum_{i=1}^{n} \exp(f_a(\mathbf{h}_i, \mathbf{h}_n))}
\]

where \( n \) was the number of time steps over which attention was applied. Note that the value of \( n \) for the encoder LSTM network (for the sliding window) differed from the top LSTM network (for the full subject). The global representation \( \mathbf{c} \) (or the window embedding \( \mathbf{z} \)) was generated using the formula as follows:

\[
\mathbf{c} = \sum_{k=1}^{n} \alpha_k \mathbf{h}_k
\]

Encoder Embedding: The LSTM encoder with an attention mechanism used a sliding window of 53 × 20 size to feed the ICA time courses and encoded features at each time point into a 256-dimensional representation. At each position of the sliding window, we concatenated the hidden state for each time step \( i \) within the window with the final hidden state of the same window as described in the attention mechanism. We then passed these concatenated 512-dimensional vectors through an attention network, a two-layer feed-forward network with hidden units 64. The network learned a series of weights representatives of the magnitude of attention regarded as important for the time steps. All the hidden representations within a window were then weighted based on the attention scales to produce window embedding \( \mathbf{z} \).

Pretraining: In whole MILC based pretraining, we passed all the encoder embeddings \( \mathbf{z} = \mathbf{z}_1, \mathbf{z}_2, \ldots, \mathbf{z}_n \) to another unidirectional LSTM network with an attention mechanism. In this top recurrent network, each window embedding \( \mathbf{z}_i \) corresponded to the input for a single time step. We used 200 dimensions to represent the hidden state for this top network. We concatenated each hidden state with the hidden state at the last time step to make it contextually relevant for the attention mechanism. The top attention network used 400 input neurons and 128 hidden units to learn \( k \) weights, where \( k \) was the number of input windows. These weights were used as coefficients in the linear combination of hidden representations to generate a global embedding \( \mathbf{c} \) of dimension 200 for each subject. Based on \( \mathbf{c} \) and \( \mathbf{z} \), we pre-trained the neural network to maximize the mutual information between a window and the corresponding input sequence. We used subjects from the HCP dataset for pretraining and used 700 subjects for training and 123 subjects for the test, obtaining 89% pretraining accuracy.

Classification Tasks: In downstream tasks, we deal with classifying subjects into patients and controls separately for each disorder. Similar to pretraining, we fed ICA time courses into the LSTM encoder using a sliding window. The LSTM encoder projected all the windows into latent representations \( \mathbf{z} \), which were then passed to another LSTM network to obtain a global representation \( \mathbf{c} \). Finally, on top of \( \mathbf{c} \), we used a feed-forward network with 200 hidden units to perform binary classification. We gradually increased the number of supervised training subjects to observe the pretraining effect on downstream data size compared to the setup where we used no pretraining. For each experiment, we report cross-validated results. Moreover, we performed ten repetitions of each experimental setup, with different random seeds for every cross-validation fold to ensure stable results. For each random seed, we randomly chose the training samples as required from the available training pool.

Model Interpretability

The need to enable model interpretation led to a variety of model introspection techniques that can be roughly split into three groups: 1) model-sensitive\(^\text{25,26}\), 2) model-agnostic\(^\text{48,49}\), and 3) counterfactual explanations\(^\text{50}\). The techniques have their relative benefits and pitfalls in addressing the desiderata of different applications\(^\text{31}\). Adebayo, Muelly, Liccardi, and Kim (2020)\(^\text{52}\) reported that, under normal conditions, gradients, smoothgrad\(^\text{26}\), and integrated gradients (IG)\(^\text{25}\) passed end-user recommendations. Additionally, the smoothgrad method\(^\text{26}\) resolves the problems of saliency maps, which in general, are susceptible to noise and input perturbations. Guided by these findings, we relied on IG, and smoothgrad on IG to introspect the proposed model. Notably, we found IG and smoothgrad on IG generalizable, stable, and noise-robust across the disorders.
Random Baseline

We randomly assigned feature importance values to create random baselines to validate the post hoc explanations (saliency maps). Specifically, we ordered the features uniformly at random using random permutations and considered each permutation as an order of importance. We refer to this random estimator as $g^R$ throughout the paper. In contrast, we used the magnitude of the estimated attribution values as the order of importance for the model-generated post hoc explanations. To evaluate the efficacy of the estimated feature importance, we compared the predictive power of the model-estimated salient features against random baselines using a technique called RAR, which we describe below.

RAR Method and Setup

In RAR, we retained only a small percentage of the most salient features as determined by the model and replaced other features with non-informative values (zeros). We used these modified samples to retrain an SVM model to evaluate the effectiveness of the estimated feature attributions. In particular, we show that the performance obtained with whole MILC model-estimated salient features far exceeded the random baseline. We mathematically describe the RAR scheme as follows:

Let us define $X$ to be the original dataset, $X^M | g^R$ be the modified dataset based on random importance estimates and $X^M | g_i$ be the modified dataset according to the saliency maps generated by applying some interpretability method $g_i$ on whole MILC predictions. We computed static functional network connectivity, measured as Pearson’s correlation coefficients, for each sample in $X^M$. We used these correlation coefficients as features to train an independent SVM model de novo. We evaluated the classification performance of the SVM models trained separately with whole MILC-generated salient features and randomly selected features. Indeed, we show that $\xi (X^M \mid g_i) > \xi (X^M \mid g^R)$, where $\xi$ is the performance evaluation function, e.g., area under the ROC curve and/or accuracy.

It is to note that we sorted the features based on their signed attribution values before considering them for validation. We searched for the SVM (nonlinear) parameters using a parameter grid and 3-fold cross-validation on the training data. We used the same folds and train-test splits for the RAR evaluation as used in the whole MILC model. Figure 8 shows the schematic of the end-to-end process: 1) training the whole MILC and feature attributions and 2) Evaluation of the feature attributions using RAR and an SVM model.

**Model 1: whole MILC**

$g_i$: An Interpretability Method

**Model 2: SVM**

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**Figure 8.** End-to-end process of RAR evaluation. For each subject in the dataset, based on the whole MILC class prediction and model parameters, we estimated the feature importance vector $e$ using some interpretability method $g_i$. Later on, we validated these estimates against random feature attributions $g^R$ using the RAR method and an SVM model. Through the SVM model’s performance when separately trained with different feature sets, we show that whole MILC model-estimated features were highly predictive compared to a random selection of a similar amount of features. Empirically, we show that $\xi (X^M \mid g_i) > \xi (X^M \mid g^R)$, where $\xi$ is the performance evaluation function (e.g., area under the curve) and $X^M$ refers to the modified dataset constructed based on only retained feature values.
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**Competing Interests statement**

The authors do not have any competing interests.
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