

Event-based representations for Electromagnetic Brain Signals

Thomas Moreau
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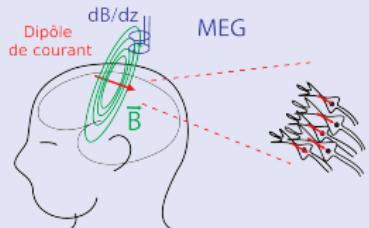


Context: physiological signals

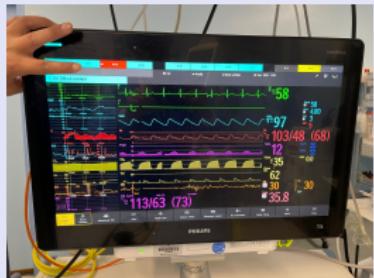
Physiological signals: Measurements of the body's functions and processes using physical sensors.



Gait Analysis



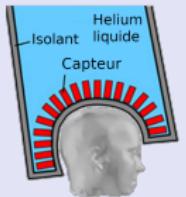
Occulography



Smart Watch



General Anesthesia (GA)



Magneto/Electro
EncephaloGram (M/EEG)

Physiological signals: applications

Use cases:

- ▶ Healthcare – early diagnosis, monitoring, treatment
- ▶ Interfaces – Brain-Computer Interface (BCI), prosthetics, . . .
- ▶ Neurosciences – understanding the brain functions

Corresponding ML tasks:

- ▶ Full signal – classification, regression, clustering
- ▶ Sequence to sequence – non-invasive monitoring, forecasting
- ▶ Event-based – event/anomaly/change point detection and prediction

- ▶ **Machine Learning:**
Multiple sources of variability, low-labeled data regime, complex evaluation
- ▶ **Signal Processing:**
High-dimensional data, underlying topology, require domain expertise
- ▶ **Medical:**
Complex evaluation, unclear labels, ethical and societal impact
- ▶ **Software:**
Many standards/formats, demanding computational resources

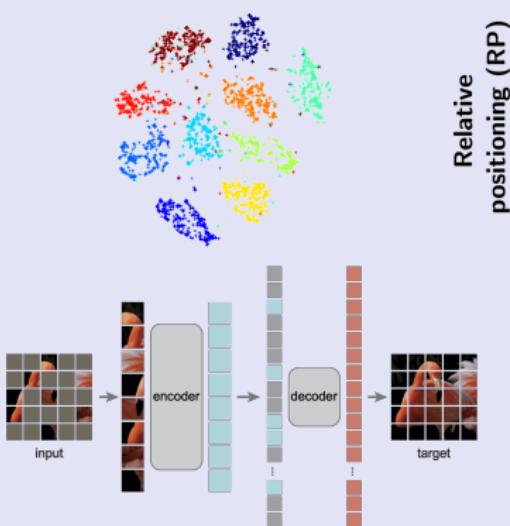
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⇒ This calls for **unsupervised learning** methods to characterize the signals and events distribution

Unsupervised and self-supervised learning

Learning from data without explicit supervision

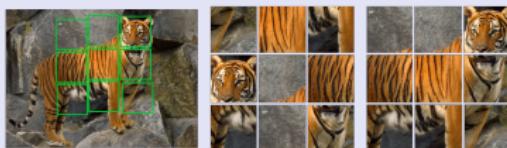
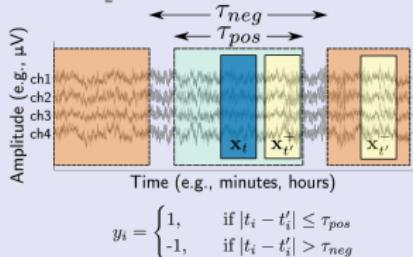
[Macqueen 1967]



[He et al. 2022]



[Banville et al. 2019]



[Noroozi and Favaro 2017]

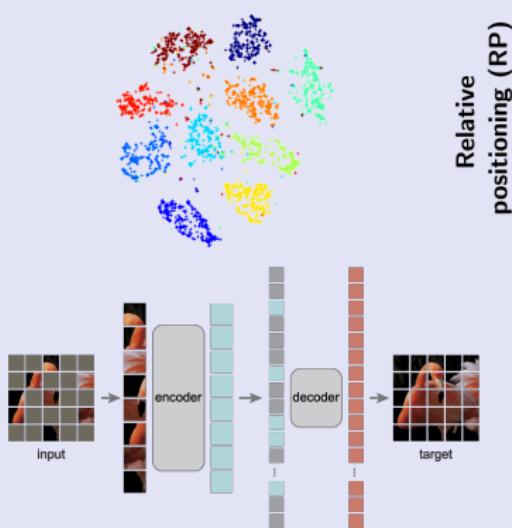


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Unsupervised and self-supervised learning

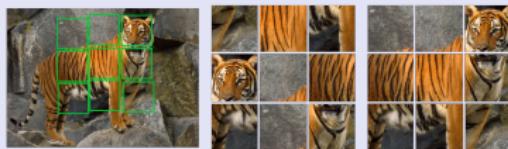
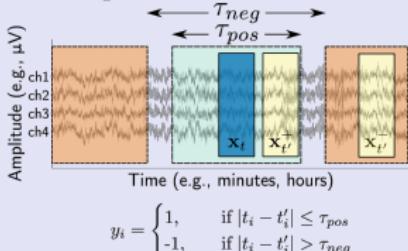
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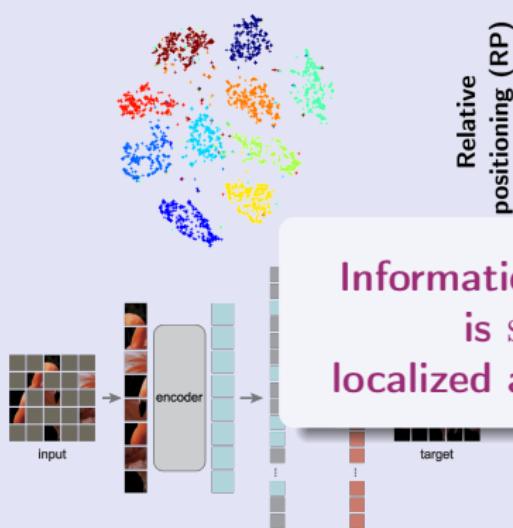
[Noroozi and Favaro 2017]

⇒ Despise successes for Image and Text, limited success for time-series

Unsupervised and self-supervised learning

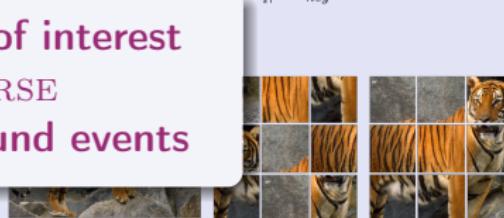
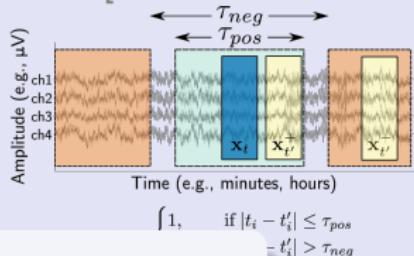
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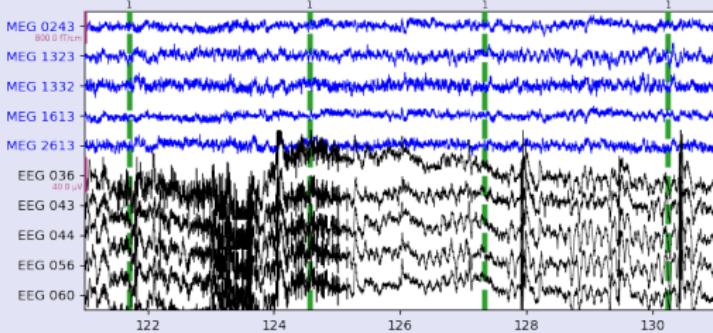
[Banville et al. 2019]



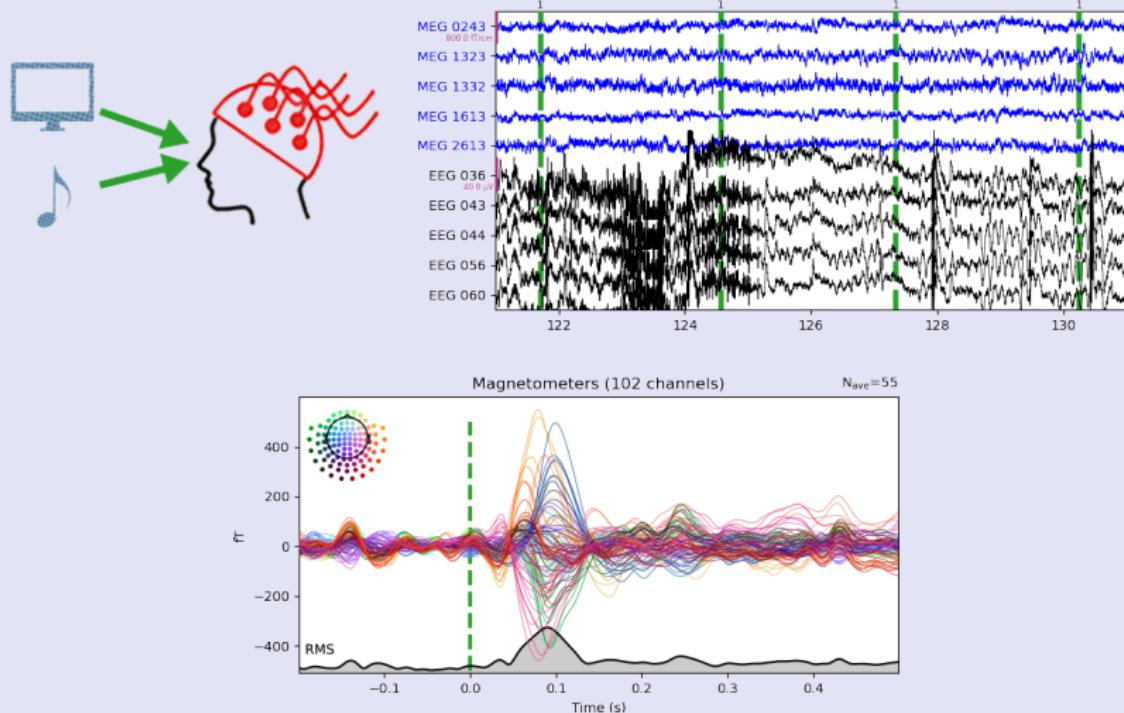
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Event-based processing: the case of M/EEG signals

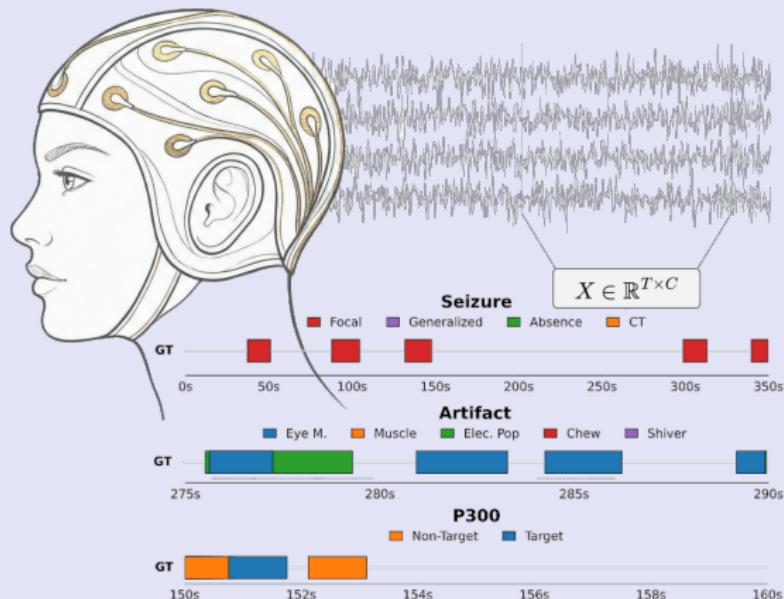


Event-based processing: the case of M/EEG signals



⇒ *Analysis: average effect after a stimuli (external event)*

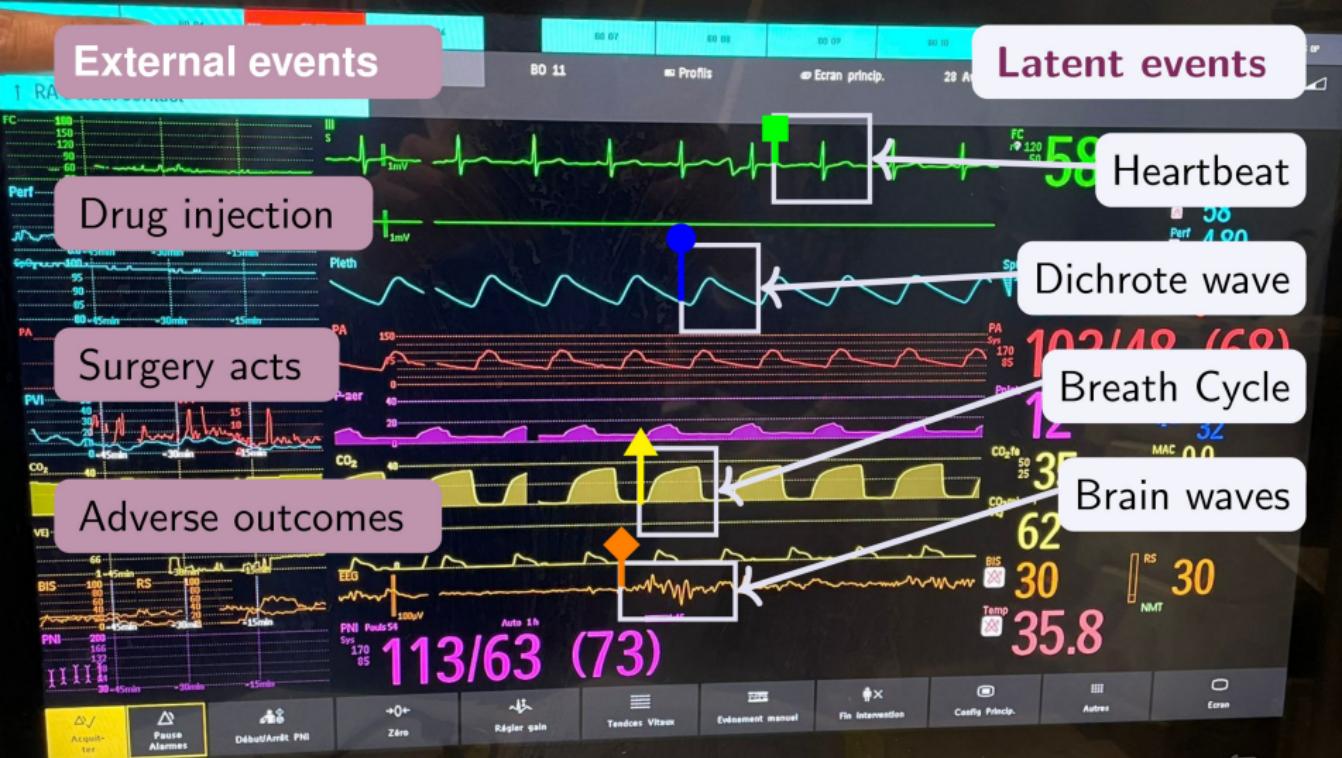
Event-based processing: M/EEG decoding [Levy et al. (upcoming)]



⇒ *Decoding*: the signal building blocks are events.

Event-based processing: the case of General Anesthesia

IntelliVue



Focus of my research for a few years:

- ▶ Unsupervised event detection in signals
- ▶ Modeling events distributions
- ▶ End-to-end frameworks for event-based learning

Convolutional Dictionary Learning for unsupervised event detection



References

- ▶ Dupré la Tour, T., **TM**, Jas, M., and Gramfort, A. (2018). [Multivariate Convolutional Sparse Coding for Electromagnetic Brain Signals](#). In *NeurIPS*
- ▶ Yehya, J., Benbakoura, M., Allain, C., Malézieux, B., Kowalski, M., and **TM** (2025). [RoseCDL: Robust and scalable convolutional dictionary learning for rare-event detection](#). Preprint

Key idea: find recurrent patterns and their localization



$$x^n[t] = \sum_{k=1}^K (z_k^n * d_k)[t] + \varepsilon[t]$$

For a set of N univariate signals \mathbf{x} , solve

$$\min_{\mathbf{D}; \|\mathbf{D}_k\|_2 \leq 1} \frac{1}{N} \sum_{\mathbf{x}} \left[\min_{\mathbf{z}} \frac{1}{2} \|\mathbf{x} - \sum_{k=1}^K \mathbf{z}_k * \mathbf{D}_k\|_2^2 + \lambda \|\mathbf{z}\|_1 \right]$$

This problem a problem solved with alternate minimization (AM)

1. Solve for each \mathbf{z} with a fixed \mathbf{D}
2. Update \mathbf{D} with fixed \mathbf{z} for the \mathbf{x} considered

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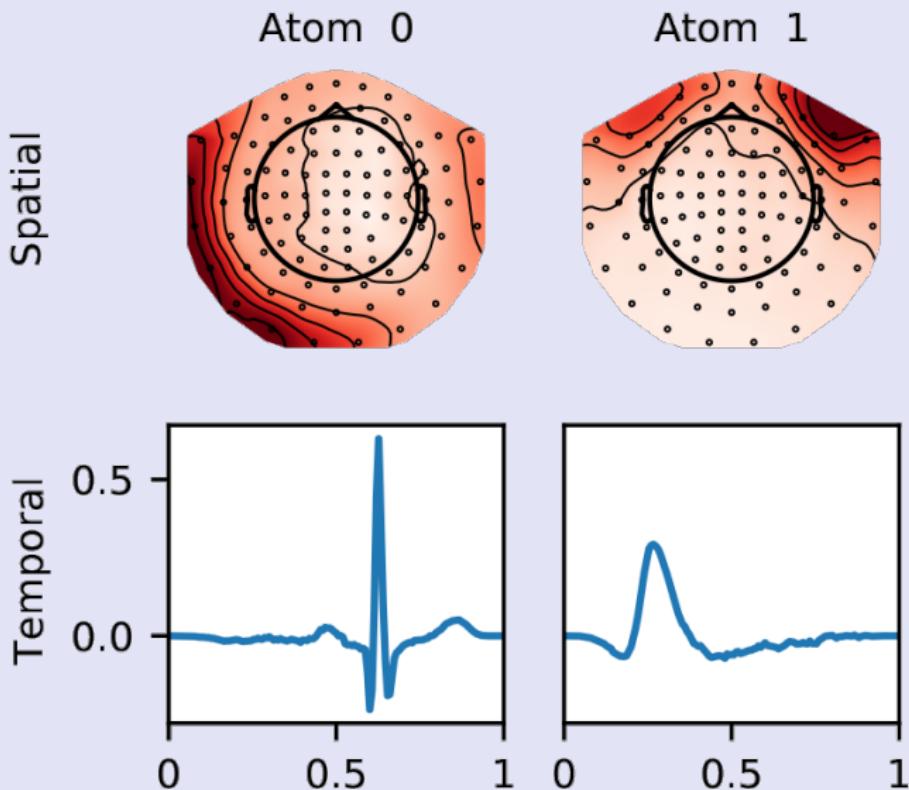
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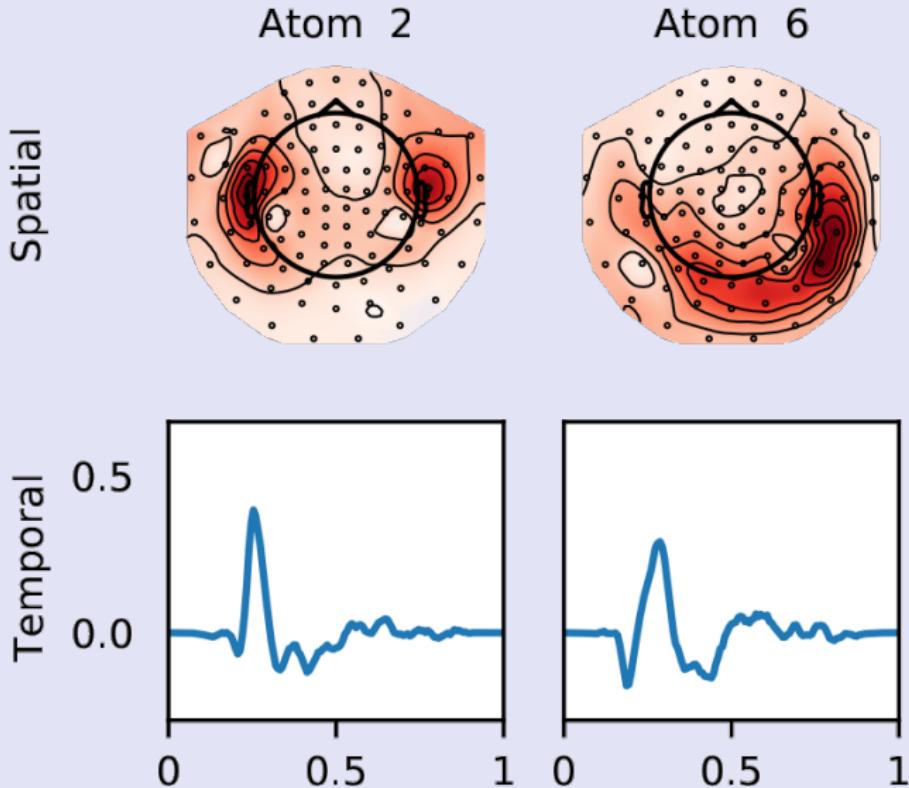
We proposed rank-1 extension

[Dupré la Tour et al. 2018]

$$\mathbf{D}_k = \mathbf{u}_k \mathbf{v}_k^\top$$

where \mathbf{u}_k captures the temporal pattern and \mathbf{v}_k the spatial pattern.





Convolutional Dictionary Learning for event detection

CDL is a powerful tool for unsupervised event detection with clear patterns

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Challenges:

- ▶ Scalability issues with long signals and large datasets
- ▶ Sensitive to artifacts and outliers
- ▶ Analysis of the learned atoms requires expert knowledge
- ▶ Some events have unclear patterns/low occurrence

For a set of N signals \mathbf{x} , solve

$$\min_{\mathbf{D}; \|\mathbf{D}_k\|_2 \leq 1} \frac{1}{N} \sum_{\mathbf{x}} \left[\min_{\mathbf{z}} \frac{1}{2} \|\mathbf{x} - \sum_{k=1}^K \mathbf{z}_k * \mathbf{D}_k\|_2^2 + \lambda \|\mathbf{z}\|_1 \right]$$

For a **population** of signals \mathbf{x} , solve

$$\min_{\mathbf{D}; \|\mathbf{D}_k\|_2 \leq 1} \mathbb{E}_{\mathbf{x}} \sum_{\mathbf{x}} \left[\min_{\mathbf{z}} \frac{1}{2} \|\mathbf{x} - \sum_{k=1}^K \mathbf{z}_k * \mathbf{D}_k\|_2^2 + \lambda \|\mathbf{z}\|_1 \right]$$

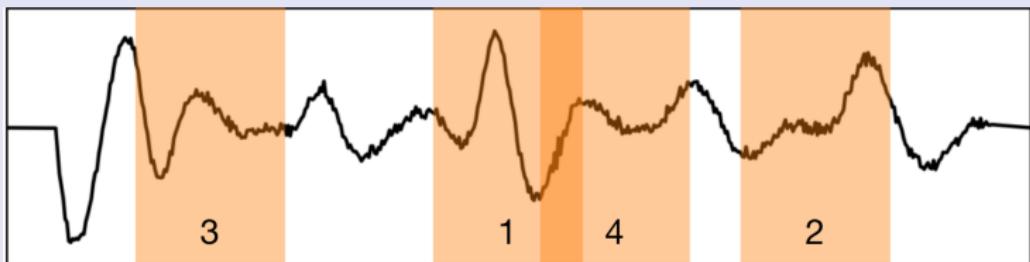
⇒ Shift to a population point of view

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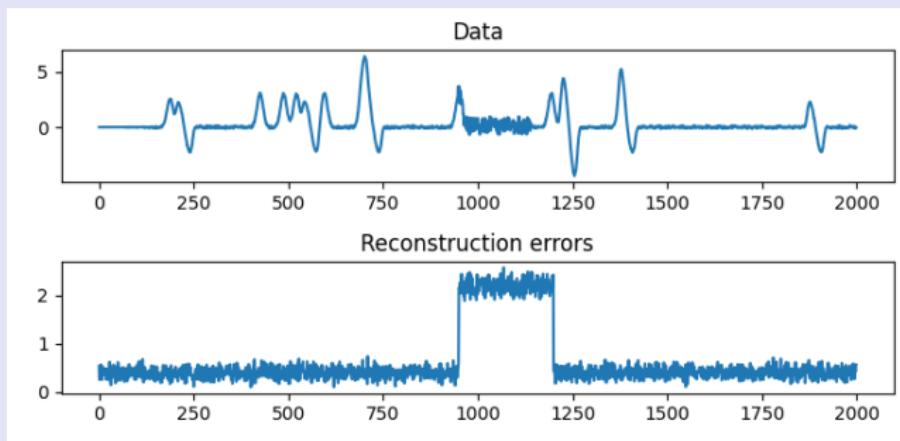
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⇒ Shift to a population point of view

1. Stochastic optimization for scalability:

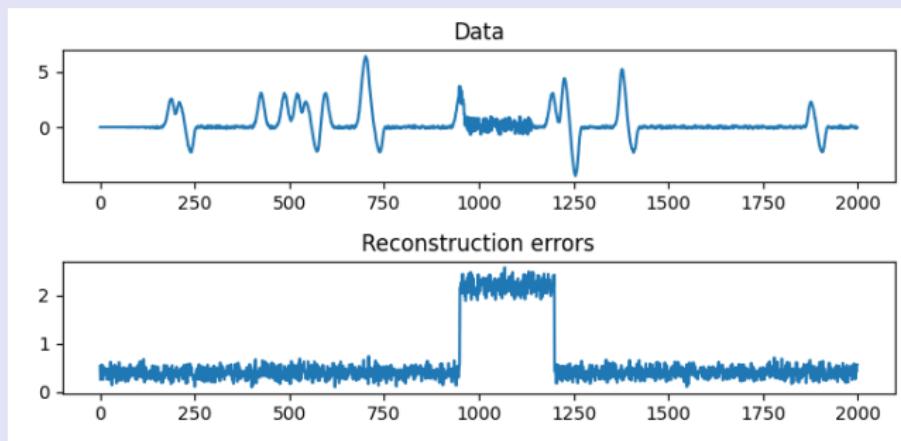


2. CDL for outlier detection:



Outlier if its reconstruction error is high compared to the usual one.

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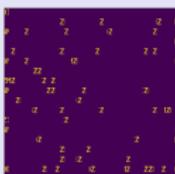
3. Inline outlier detection for robust CDL: Use this mechanism *inside* the CDL algorithm to improve the learned atoms.

4. CDL for rare event detection:

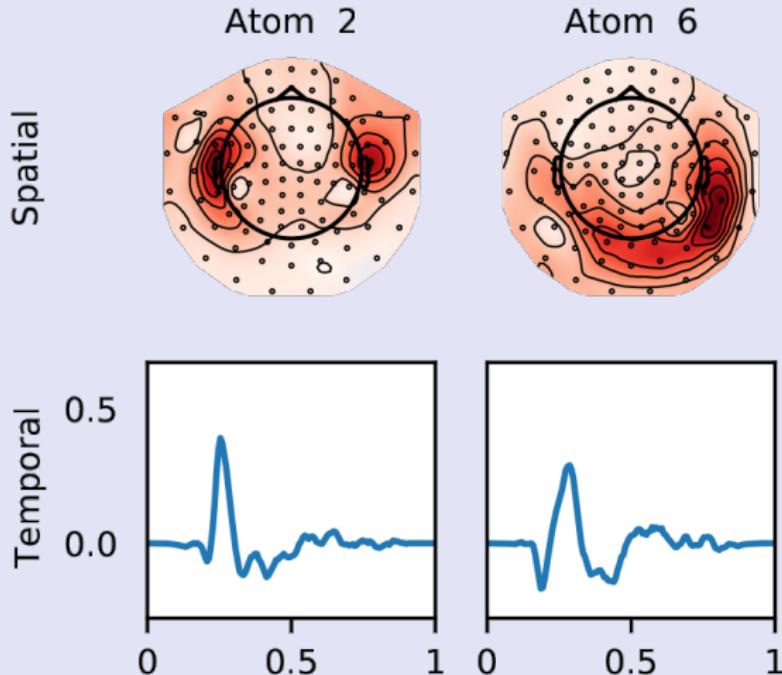
Example on the MINDZ letters

RoseCDL w/
Outlier
Detection active

Apply
mask on
data



102



⇒ Faster and with less preprocessing!

Modeling event distribution with Point Processes



References

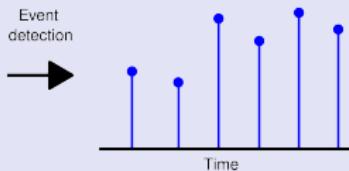
- ▶ Staerman, G., Allain, C., Gramfort, A., and **TM** (2023). FaDIn: Fast Discretized Inference for Hawkes Processes with General Parametric Kernels. In *ICML*
- ▶ Loison, V., Staerman, G., and **TM** (2025). Unmixing Noise from Hawkes Process to Model Learned Physiological Events. In *AISTATS*

Modeling event distribution

Empirical data



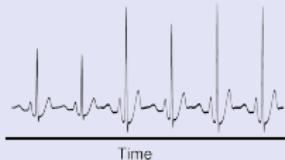
Events



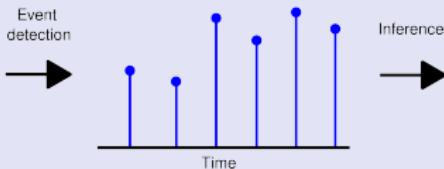
Event detection discretizes the signal into a stream of events.

Modeling event distribution

Empirical data



Events



Intensity function:
 $\lambda(t; \mathcal{F}_t, \theta)$

Event detection discretizes the signal into a stream of events.

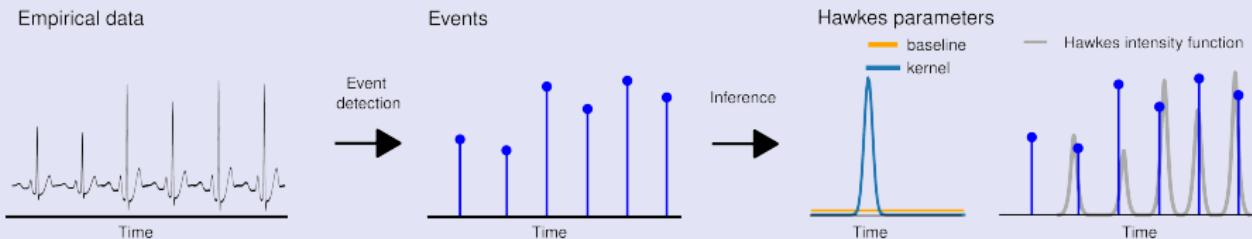
Models for the distribution of events in time: **Point processes**

Characterized by the intensity function $\lambda(t; \mathcal{F}_t, \theta)$

$$\lambda(t; \mathcal{F}_t, \theta) = \lim_{dt \rightarrow 0} \frac{P(N(t + dt) - N(t) = 1 | \mathcal{F}_t)}{dt}$$

instant rate of events at time t .

Adapting Hawkes processes for physiological events



Modeling interactions between events: **Hawkes processes** [\[Hawkes 1971\]](#)

$$\lambda(t; \mathcal{F}_t, \theta) = \mu(t) + \sum_{t_k < t} \kappa_\theta(t - t_k)$$

where κ_θ model the interaction between events

Inference for Hawkes processes

Hawkes process inference consists in minimizing NLL or ℓ_2 loss.

$$\mathcal{L}(\theta) = \int_0^T \phi(\lambda(t; \theta)) dt - \sum_{k=1}^K \psi(\lambda(t_k; \theta))$$

with ϕ, ψ simple functions. Computational bottleneck is to evaluate $\lambda(t_k; \theta)$

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- ▶ Usually efficient due to markovian properties of the exponential kernel:
“Easy to compute $\lambda(t + \Delta t; \theta)$ from $\lambda(t; \theta)$ ”

⇒ *Complexity to compute $\lambda(t_k; \theta)$ linear $\mathcal{O}(K)$ in the number of events K*

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“Easy to compute $\lambda(t + \Delta t; \theta)$ from $\lambda(t; \theta)$ ”
 \Rightarrow Complexity to compute $\lambda(t_k; \theta)$ linear $\mathcal{O}(K)$ in the number of events K
- ▶ With general kernels, naive computations of $\lambda(t_k; \theta)$ are in $\mathcal{O}(K^2)$

If we consider the ℓ_2 loss and discretize the time, we can rewrite the inference loss as:

$$L(\theta) = \sum_{t=0}^T \frac{1}{2} \|z[t] - (z * \kappa_\theta)[t] - \mu\|_2^2$$

where z is a *sparse activation vector*, with $z[t] = 1$ if $t \in \{t_k\}$, 0 otherwise.

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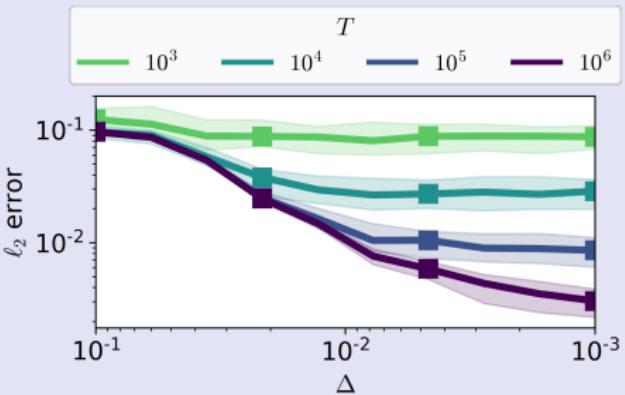
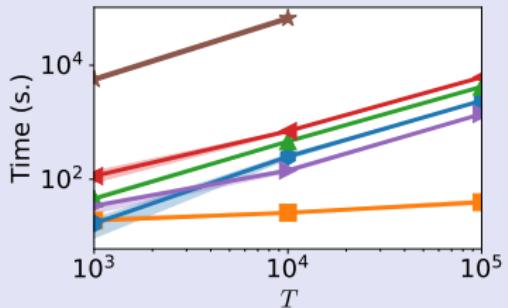
⇒ This loss is similar to dictionary updates in CDL

Can be minimized efficiently when the kernel has a finite support using precomputations

Efficient inference with FaDIn

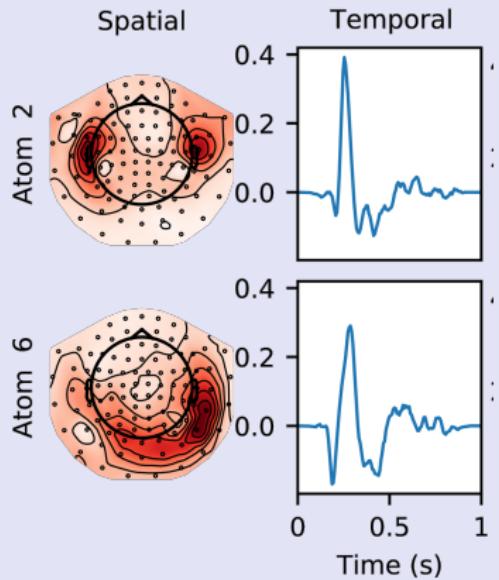
FaDIn: Fast Discretized Inference for finite support kernels

- ▶ Bias due to discretization goes to 0 as the discretization is refined



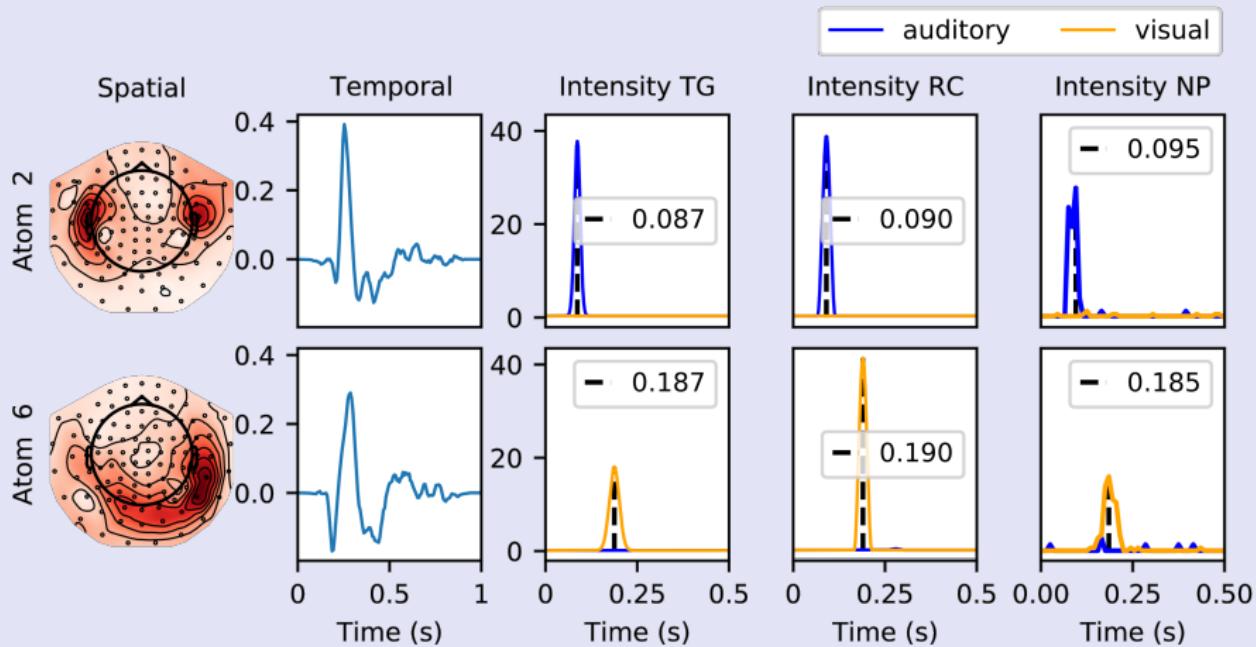
- ▶ Optimization complexity is independent of the number of events K

Characterizing evoked responses in M/EEG signals



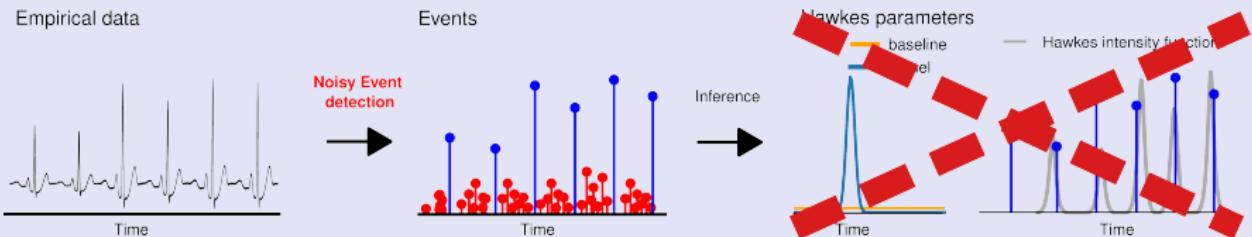
CDL

Characterizing evoked responses in M/EEG signals

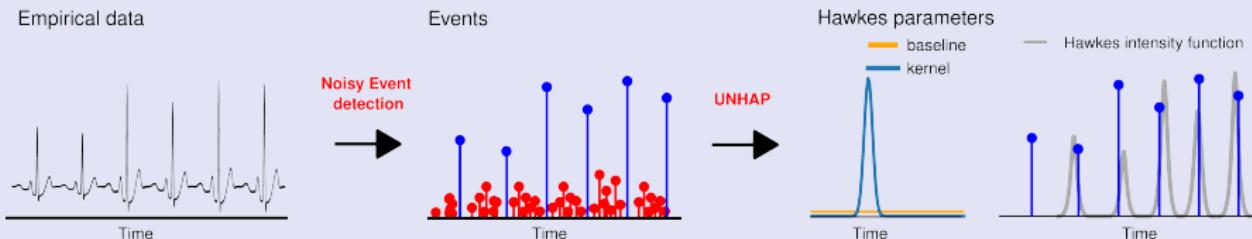


CDL

FaDIn



In most cases, the events we are looking for are structured, while the spurious detections are random.



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UNHaP Goal: Classify events based on their temporal distribution.

- ▶ The noisy detections are modeled as a Poisson process \mathcal{F}_T^0
- ▶ The structured events are modeled as a Hawkes process \mathcal{F}_T^1

We observe the mixture $\mathcal{F}_T = \mathcal{F}_T^0 \cup \mathcal{F}_T^1$

Deriving the mixture model

If we are given $Y_k \in \{0, 1\}$ encoding whether the event $t_k \in \mathcal{F}_T^0$ or \mathcal{F}_T^1 , we have:

$$\lambda^1(t) = \mu^1 + \sum_{t_k \in \mathcal{F}_T} Y_k \phi(t - t_k; \theta^1)$$

and we can rewrite the ℓ_2 -risk of the model as:

$$\begin{aligned} \mathcal{L}(\theta, Y; \mathcal{F}_T) &= \int_0^T \lambda^0(t; \theta)^2 + \lambda^1(t; \theta)^2 dt \\ &\quad - 2 \sum_{t_k \in \mathcal{F}_T} (1 - Y_k) \lambda^0(t_k; \theta) + Y_k \lambda^1(t_k; \theta) \end{aligned}$$

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\Rightarrow Direct resolution with the EM algorithm is not possible

We use a mean-field approximation to the posterior distribution of Y_k where we compute ρ_k , the probability that event k is from \mathcal{F}_T^1 :

$$p(Y; \mathcal{F}_T) \approx \prod_{k=1}^K q(Y_k; \rho_k)$$

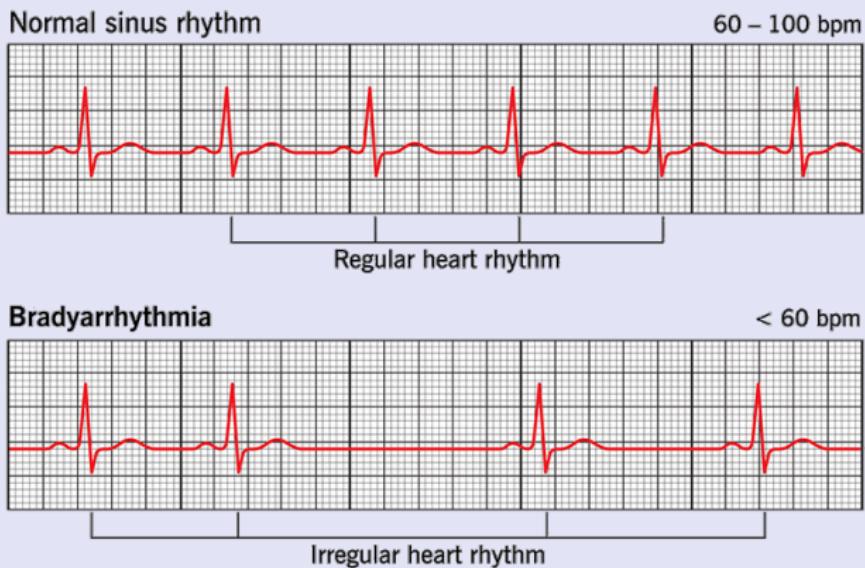
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Classification EM:

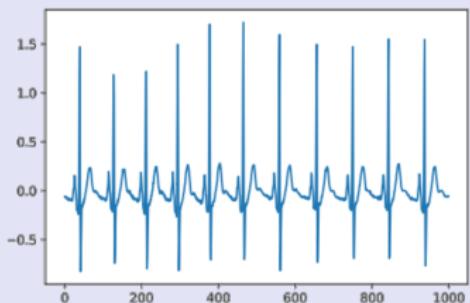
1. **E-step:** minimize $\mathcal{L}(\theta, \rho; \mathcal{F}_T)$ w.r.t ρ
2. **C-step:** for each event, assign Y_k based on the value of ρ_k
3. **M-step:** minimize $\mathcal{L}(\theta, \mathbf{Y}; \mathcal{F}_T)$ with respect to θ

Event-based processing: the case of ECG signals

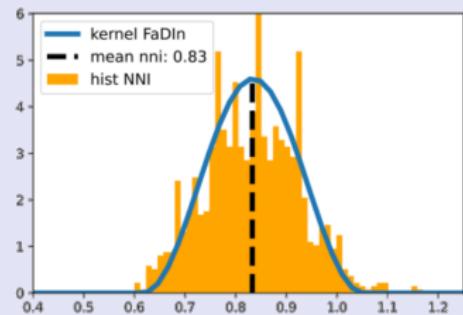


⇒ *Diagnosis:* Characterizing heartbeat shape and regularity

Characterizing heart rate from ECG



CDL + UNHaP



Model	CDL + FaDIn	CDL + UNHaP	pyHRV	Neurokit
error	2.57 (0.26-40.4)	0.27 (0.14-0.84)	0.81 (0.16-2.08)	0.54 (0.51-0.61)

Reproducible method comparison with Benchopt



References

- ▶ **TM**, Massias, M., Gramfort, A., Ablin, P., Bannier, P.-A., Charlier, B., Dagréou, M., la Tour, T. D., Durif, G., Dantas, C. F., Klopfenstein, Q., Larsson, J., Lai, E., Lefort, T., Malézieux, B., Moufad, B., Nguyen, B. T., Rakotomamonjy, A., Ramzi, Z., Salmon, J., and Vaiter, S. (2022). [Benchopt: Reproducible, efficient and collaborative optimization benchmarks](#). In *NeurIPS*

Benchmarks and reproducibility

Benchmarks fueled AI progress



Benchmarks and reproducibility

Benchmarks fueled AI progress



Do we really need Foundation Models for multi-step-ahead Epidemic Forecasting?

Position: Quo Vadis, Unsupervised Time Series Anomaly Detection?

M. Saquib Saefraz^{1,2} Mei-Yin Chen¹ Lukas Layer¹ Kunyu Peng² Marios Koulikakis²

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Implicit data crimes: Machine learning bias arising from misuse of public data

Efrat Shimron^a, Jonathan I. Tamir^{a,b,c,d}, Ke Wang^b, and Michael Lustig^b

Descending through a Crowded Valley — Benchmarking Deep Learning Optimizers

Robin M. Schmidt^{*1} Frank Schneider^{*1} Philipp Hennig^{1,2}

Many fields lack reproducible reference benchmarks!

⇒ Many novel methods but unclear improvements

Making runnable benchmarks with `benchopt`



benchopt provides a framework to organize and run benchmarks

Examples of existing benchmarks:

- ▶ **Image Classification (resnet)**
- ▶ **Logistic regression**
- ▶ **Lasso**
- ▶ **ICA**
- ▶ **Unsup. Domain Adaptation**
- ▶ **Bilevel Optimization**
- ▶ **Brain Computer Interface**
- ▶ **Many others ...**

Conclusion

- ▶ Event-based processing is a promising approach for M/EEG signals
- ▶ Convolutional Dictionary Learning (CDL) is a powerful tool for unsupervised events detection
- ▶ PP can be used to model the events distribution and detect anomalies

Some code available online:

⌚ **alphacsc** : <https://alphacsc.github.io>

⌚ **FaDIn** : <https://mind-inria.github.io/FaDIn/>

⌚ **benchopt** : <https://benchopt.github.io>

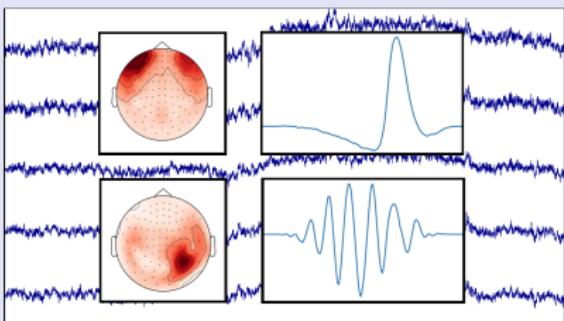
 tommoral.github.io

  [@tommoral](https://twitter.com/tommoral)

Finding Events in Physical Signals



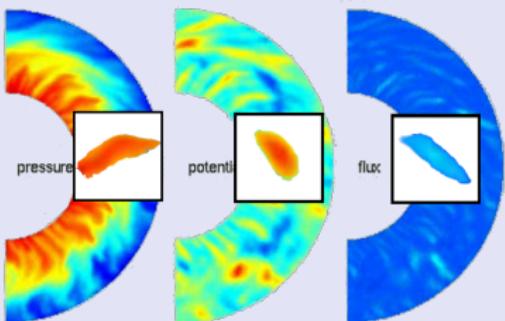
General Anesthesia



Neuroscience (MEG)



Astronomy

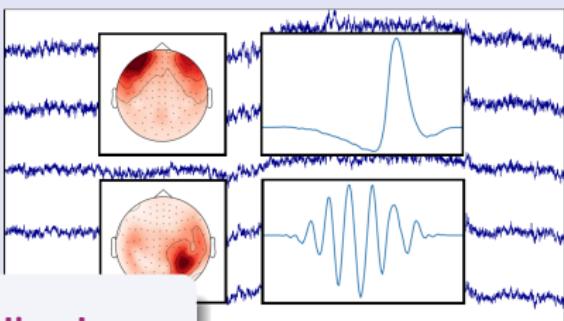


Physics Simulation

Finding Events in Physical Signals

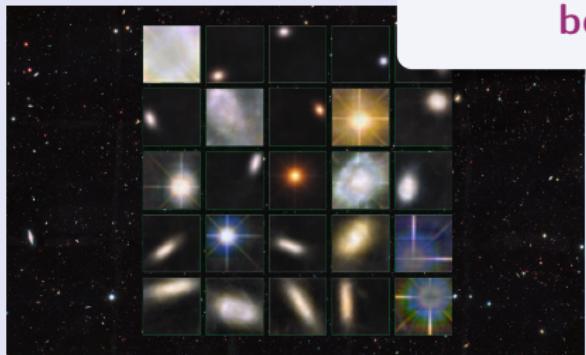


General Anesth

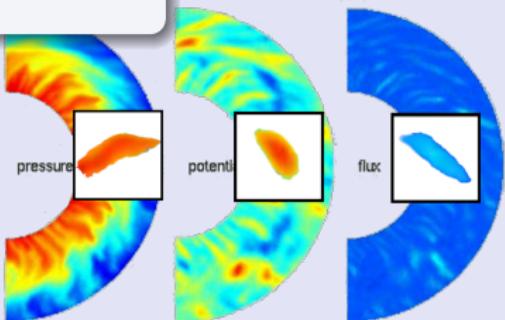


Events distribution
characterize the signal
behavior

Neuroscience (MEG)



Astronomy



Physics Simulation