

Enhancing Motor Imagery BCI classification with Block-Toeplitz Augmented Covariance Matrices and Siegel metric

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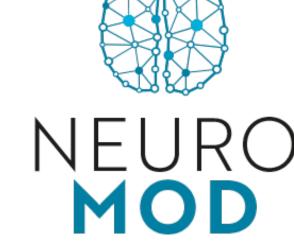
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Block-Toeplitz Augmented Covariance Matrices and Siegel metric for BCI

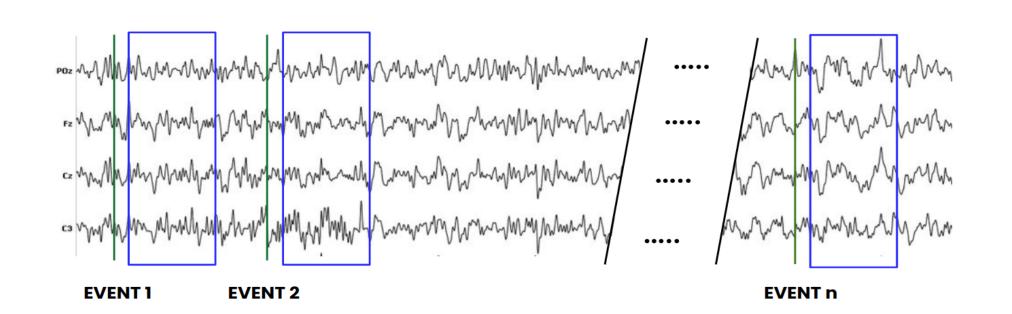






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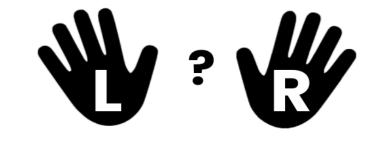


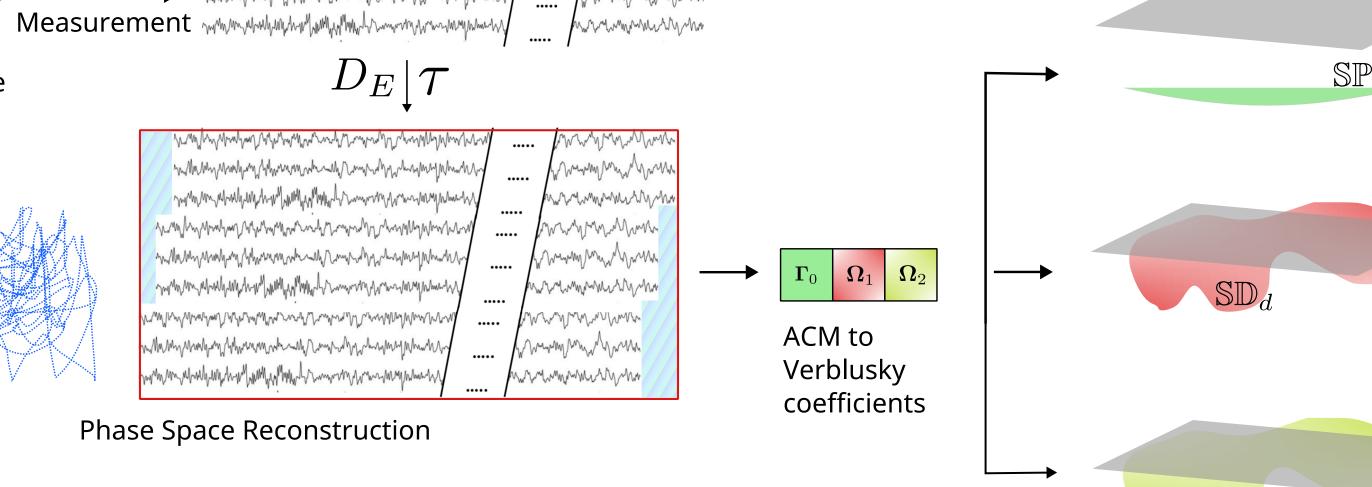
Brain Computer Interfaces or **BCI** can be defined as a technology that measures brain activity and translates that activity into instructions for a digital system. We will focus on non-invasive (EEG)-based BCI (BCI-EEG).

Let us consider a typical EEG signal after preprocessing. In the figure on the left, we show an EEG signal measured with 4 different electrodes. Our work will be focused on Motor Imagery (MI) BCI, so we want to understand if the subject, for example, is thinking about moving the left or the right hand.









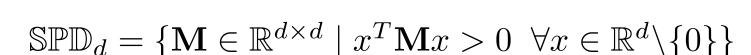
Tangent Space Projection

Can we leverage the Block-Toeplitz structure of the Augmented Covariance Matrix (ACM) to improve the results of the ACM?

METHODS: BT-ACM+TS+SVM

Stardard Riemann approach [1]:

Extract sample spatial covariances which are Symmetric Positive Definite (SPD) matrices and classify them using Minimum Distance to Mean (MDM) or classical machine learning procedure on the tangent space (SVM, LDA, ...)



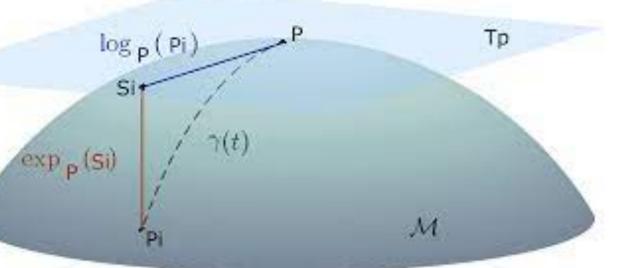


Figure extracted from [1]

Augmented Covariance Method [2]:

ACM has show to enhance the performance for Motor Imagery (MI) BCI-EEG classification. This apporoach combines the **Phase Space** Reconstruction (PSR) method derived form non linear dynamics with the **Riemannian approach.** This method is based on the ACM matrix, that depends on a **embedding dimension** D_E and on a **delay** au. This matrix, when properly regularized, belongs to \mathbb{SPD}_{dD_E} .

Block-Toeplitz ACM:

With some care, ACM also has a specific **Block-Toeplitz structure**, with blocks of dimension $d \times d$, i.e. the ACM belongs to the SPD matrices that possess also a Block-Toeplitz structure

$$\mathbb{BTSPD}_{d\times p} = \{ \mathbf{M} \in \mathbb{S}_d \cap \mathbb{BT}_{d\times p} \mid x^T \mathbf{M} x > 0 \quad \forall x \in \mathbb{R}^{d\times p} \setminus \{0\} \}$$

The off-diagonal block are then forced to have a well specific structure to respect these constraint. To make this more evident, it is possible to use the Verblunsky transformation [3] to create an homeomorphism to make this relation self-evident.

$$\mathbb{BTSPD}_{d\times p} \to \mathbb{SPD}_d \times \mathbb{SD}_d^{p-1}$$

$$\Gamma_{Aug} \mapsto (\Gamma_0, \mathbf{\Omega}_1, \dots, \mathbf{\Omega}_{p-1}) .$$

$$\Omega_i \in \mathbb{SD}_d \quad \mathbb{SD}_d = \{ \mathbf{M} \in \mathbb{C}^{d \times d}; \mathbf{I} - \mathbf{MM}^H > 0 \}$$

This transformation allows us to treat the $\mathbb{BTSPD}_{d\times p}$ as a **Kähler manifold** [4], on which is possible to derive the metric on this manifold as the Hessian of the Kähler potential.

$$ds^{2} = p \operatorname{trace} \left(\mathbf{P}_{0}^{-1} d\mathbf{P}_{0} \mathbf{P}_{0}^{-1} d\mathbf{P}_{0} \right) + \sum_{l=1}^{p-1} (p-l) \operatorname{trace} \left(\left(\mathbf{I} - \Omega_{l} \Omega_{l}^{H} \right)^{-1} d\Omega_{l} \left(\mathbf{I} - \Omega_{l}^{H} \Omega_{l} \right)^{-1} d\Omega_{l}^{H} \right)$$

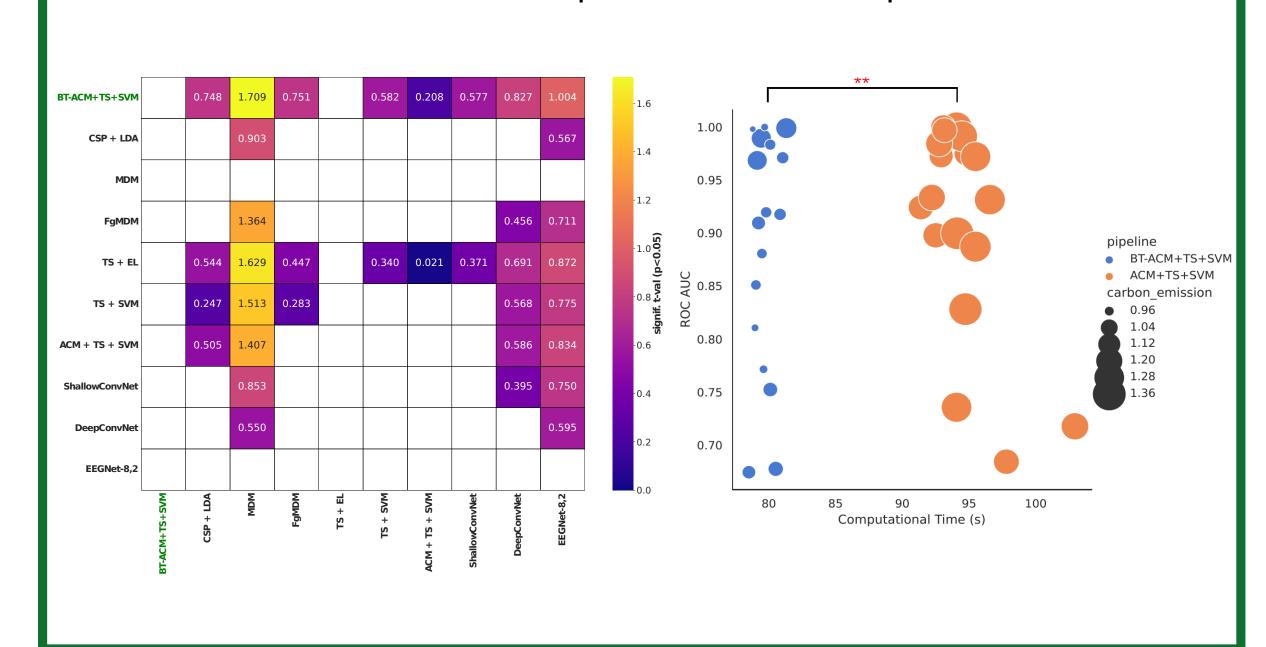
The first term of equation is identifiable as the metric for the \mathbb{SPD}_d space. The other terms represents the metric for the Siegel disk space \mathbb{SD}_d repeated p-1 times [5], i.e. the space of Block-Toeplitz SPD matrices is equipped with a product Riemannian metric. This allows us to treat each component into their proper geometrical space, resulting in the new approach **BT-ACM+TS+SVM**: Block-Toeplitz Augmented Covariance Matrix (BT-ACM) with Tangent Space projection (TS) and SVM classifier.

RESULTS

To validate our approach and assess its replicability, we applied it on several open datasets with the MOABB framework [6]. We compared the obtained results with the **state-of-the-art ML** and **DL algorithms**. Results are tested on task right hand vs left hand in a whithin-session evaluation.

Pipeline	BNCI2014001	BNCI2014004	Cho2017
BT-ACM+TS+SVM	0.89 ± 0.11	$\textbf{0.83} \pm \textbf{0.14}$	$\textbf{0.76} \pm \textbf{0.14}$
CSP+LDA	0.82 ± 0.17	0.80 ± 0.15	0.71 ± 0.15
MDM	0.82 ± 0.15	0.78 ± 0.16	0.63 ± 0.14
FgMDM	0.87 ± 0.12	0.79 ± 0.15	0.73 ± 0.13
TS+EL	0.86 ± 0.13	0.80 ± 0.15	$\textbf{0.76} \pm \textbf{0.14}$
TS+SVM	0.87 ± 0.14	0.79 ± 0.15	0.75 ± 0.14
ACM+TS+SVM	$\textbf{0.92} \pm \textbf{0.10}$	$\textbf{0.83} \pm \textbf{0.15}$	0.74 ± 0.15
ShallowConvNet	0.86 ± 0.14	0.72 ± 0.18	0.74 ± 0.15
DeepConvNet	0.82 ± 0.16	0.72 ± 0.19	0.72 ± 0.13
EEGNet	0.77 ± 0.19	0.70 ± 0.20	0.67 ± 0.16

BT-ACM+TS+SVM is **statistically significantly better** than the state of the art pipelines (Except for TS+EL), moreover our method produce less carbon emission and computational time respect to basic ACM.



Leveraging the Block-Toeplitz property of the ACM improves the performance, or is at worst comparable, in several dataset. Moreover, since the decomposition in product of Riemannian manifold, the computational power, both in term of time and in carbon emission is improved with respect to the standard ACM.



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