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2 **Hyperedge bundling: A practical solution to spurious**
3 **interactions in MEG/EEG source connectivity analyses**

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25 **Abstract**

26 Inter-areal functional connectivity (FC), neuronal synchronization in particular, is thought to constitute a key
27 systems-level mechanism for coordination of neuronal processing and communication between brain regions.
28 Evidence to support this hypothesis has been gained largely using invasive electrophysiological approaches. In
29 humans, neuronal activity can be non-invasively recorded only with magneto- and electroencephalography
30 (MEG/EEG), which have been used to assess FC networks with high temporal resolution and whole-scalp
31 coverage. However, even in source-reconstructed MEG/EEG data, signal mixing, or “source leakage”, is a
32 significant confounder for FC analyses and network localization.

33 Signal mixing leads to two distinct kinds of false-positive observations: artificial interactions (AI) caused
34 directly by mixing and spurious interactions (SI) arising indirectly from the spread of signals from true
35 interacting sources to nearby false loci. To date, several interaction metrics have been developed to solve the
36 AI problem, but the SI problem has remained largely intractable in MEG/EEG all-to-all source connectivity
37 studies. Here, we advance a novel approach for correcting SIs in FC analyses using source-reconstructed
38 MEG/EEG data.

39 Our approach is to bundle observed FC connections into hyperedges by their adjacency in signal mixing.
40 Using realistic simulations, we show here that bundling yields hyperedges with good separability of true
41 positives and little loss in the true positive rate. Hyperedge bundling thus significantly decreases graph noise
42 by minimizing the false-positive to true-positive ratio. Finally, we demonstrate the advantage of edge bundling
43 in the visualization of large-scale cortical networks with real MEG data. We propose that hypergraphs yielded
44 by bundling represent well the set of true cortical interactions that are detectable and dissociable in MEG/EEG
45 connectivity analysis.

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47 **Keywords** Signal leakage, spurious correlation, artificial correlation, volume conduction,
48 signal mixing, point spread, graph theory, MEG, EEG

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50 **Highlights**

- 51 • A true interaction often is “ghosted” into a multitude of spurious edges (SI)
- 52 • Effective in controlling and illustrating SI
- 53 • Hyperedges have much improved TPR and graph quality
- 54 • Advantages in visualizing connectivity

55 1 Introduction

56 Large-scale neuronal networks, *e.g.*, manifested by functional, directed, and effective connectivity (Karl
57 J. 2011), are thought to be critical for healthy brain functions while their abnormalities are thought to underlie
58 many brain diseases (Brookes et al., 2016; Bullmore and Sporns 2009; Bullmore and Sporns 2012; Fornito et
59 al., 2015; Papo et al., 2014; Petersen and Sporns 2015; Rubinov 2015; Sporns 2014; Uhlhaas and Singer 2010;
60 Uhlhaas and Singer 2006). Currently, magneto- and electro-encephalography (MEG/EEG) are the only non-
61 invasive electrophysiological tools for studying connectivity networks with millisecond-range temporal
62 resolution and good coverage of the cortical surface (Kujala et al., 2008; Palva and Palva 2012; S. Baillet et al.,
63 2001; Salmelin and Baillet 2009). Accurately identifying interaction dynamics from MEG/EEG data is of
64 crucial importance for understanding their role in human cognition and its deficits.

65 To date, numerous interaction metrics have been developed and utilized to assess functional connectivity (FC)
66 in terms of amplitude-, phase-, and phase-amplitude correlations within or across frequency bands for pairs of
67 electrophysiological signals (Bastos and Schoffelen 2016; Kreuz 2011; O'Neill et al., 2015). These pairwise
68 metrics are typically applied to estimate FC among all brain regions, *i.e.*, to obtain “all-to-all” FC connectomes
69 (Sporns et al., 2005). Networks of inter-areal FC are often represented as graphs where brain areas constitute
70 the *nodes* (or vertices) and observed inter-areal connections the *edges* (Bullmore and Sporns 2009; Rubinov
71 and Sporns 2010).

72 FC graphs estimated from MEG/EEG sensor space data are neuroanatomically uninformative and severely
73 confounded by signal mixing. Signal mixing has two facets: first, any focal neuronal signal is picked up by
74 several sensors. Conversely, one sensor detects a mixture of signals from several distinct sources. Source
75 reconstruction can be used to reduce signal mixing and, importantly, elucidate the likely neuroanatomical
76 sources of the MEG/EEG signals (Buzsaki et al., 2012; Gross et al., 2013; Hamalainen et al., 1993; Palva and
77 Palva 2012; Schoffelen and Gross 2009). Yet, because of ill-posed nature of the inverse problem, no source
78 reconstruction approach can yield an unambiguous estimate of the source topography. Residual signal mixing
79 in source space, signal leakage, is quantitatively dependent on the source-reconstruction method of choice but
80 qualitatively characteristic to all such methods.

81 Because of signal leakage, FC measures exhibit two distinct types of false positive observations: *artificial*
82 *interactions* (AI) and *spurious interactions* (SI) (see Box 2, (Palva and Palva 2012)). AIs arise directly from
83 the signal mixing by one true signal being smeared to multiple sensors or sources, regardless of whether true
84 interactions are present. SIs are “ghost” interactions caused by the leakage of the signals from two true
85 connected nodes to their surroundings nodes that in turn become falsely connected like the truly connected
86 nodes. AIs can be suppressed by a number of bivariate metrics that typically aim to remove linear coupling
87 terms, and therefore removing artificial and true interactions with zero- and anti-phase-lag coupling (for a
88 review see (Palva et al., 2017)). However, the problem of SIs is much less acknowledged and more difficult to
89 solve because SIs stem from multivariate mixing effects. With typical distributed source modeling approaches,
90 signal leakage causes a large number of SIs that render both the network localization and graph property

91 estimates inaccurate (Drakesmith et al., 2015). To date, one solution has been proposed for correcting SIs in
92 oscillation amplitude correlation estimates, which simultaneously orthogonalizes all source time series through
93 the Löwdin procedure (Colclough et al., 2015; Colclough et al., 2016). Despite this promising advance, no
94 solutions have yet been proposed to suppress SIs for other interaction metrics.

95 Here we advance a novel approach, hyperedge bundling, to alleviate the problem of SIs problem in all-
96 to-all connectivity analyses performed with any interaction metric. Instead of correcting the mixing effects in
97 source signals *per se*, the approach is based on a quantification of the extent of mixing between all sources,
98 evaluation of mixing similarity among all edges, and then clustering the *raw* interaction metric edges into
99 *hyperedge* bundles. This procedure aims to yield a hypergraph where each hyperedge represents a true
100 interaction and its spurious reflections.

101 In this study, we performed a large set of connectivity simulations and realistic all-to-all MEG source
102 space analyses, in which we estimated phase synchrony as a measure of FC with an AI-insensitive metric. We
103 show that in simulated graphs, hyperedge bundling greatly decreases the number of false positives, *i.e.*, SIs.
104 We illustrated how bundling can support an informative visualization of FC graphs with real MEG data. We
105 suggest that such hypergraphs constitute accurate and unbiased representations of neuronal interactions
106 observable in MEG/EEG source space.

107 2 Theory

108 This section covers general topics as follows: signal mixing in MEG/EEG, how spurious interactions (SI)
109 arise from mixing between sources; and bundling of raw edges into hyperedges. The implementations specific
110 to this study are described in the *Methods* section. Throughout the report, we denote a connectivity graph
111 estimated from reconstructed source time series as raw graph $G_{raw} = (V, E)$, where brain regions are nodes $v_i \in$
112 V and interactions between nodes are “raw” edges, $e_k = \{(v_i, v_j) \in E / v_i, v_j \in V\}$.

113 2.1 Signal mixing results in false positive artificial (AI) and spurious interactions (SI)

114 Let us consider a scenario where a true phase correlation is present between two distant (unmixed)
115 sources V_1 and V_2 (Fig 1A top). The signals from V_1 and V_2 are mixed with signals of their nearby and
116 mutually uncorrelated neighbours V_3 and V_4 . Estimating phase FC among all four nodes with the phase-
117 locking value (*PLV*) will reveal both the true edge $E(V_1, V_2)$ and false positive “short-range” AIs between the
118 nearby nodes $E(V_1, V_3)$ and $E(V_2, V_4)$, because *PLV* is inflated by mixing (thick gray edges, Fig 1A bottom).
119 However, due to leakage of the signal from V_1 and V_2 to their neighbors V_3 and V_4 , false positive “long-range”
120 SIs $E(V_3, V_4)$, $E(V_2, V_3)$, and $E(V_1, V_4)$ will also be observed (thin dashed edges). These SIs are thus only
121 indirectly caused by mixing and, unlike the zero-phase-lag AIs (see 2.2), SIs inherit the phase-lag of the true
122 interaction. Mixing-insensitive bivariate metrics such as the imaginary part of *PLV* (*iPLV*) can remove AIs but
123 do not eliminate SIs if the true coupling has non-zero phase lag.

124 **2.2 Quantifying the mixing between reconstructed sources**

125 Signal mixing/leakage between two sources is instantaneous and therefore always leads to inflated zero-
126 phase-lag correlations between the sources. Mixing does not vary over time or across frequency bands
127 (Brookes et al., 2012; Brookes et al., 2014; Drakesmith et al., 2013; Nolte et al., 2004; Palva and Palva 2012).

128 **2.2.1 Source-reconstruction**

129 Suppose we have a data matrix $X = \{x_{(1)}, x_{(2)}, \dots, x_{(n)}\} \in \mathbb{R}^{n \times t}$ representing narrow-band time series of t
130 samples from n neuronal populations. Simulating a MEG/EEG recording, X can be linearly projected to
131 sensor-space (Hämäläinen and Ilmoniemi 1994):

$$132 \quad Y = \Gamma X + \varepsilon \quad (1)$$

133 where $Y \in \mathbb{R}^{s \times t}$ represents the forward-modeled time series from s sensors ($n > s$). Here, $\Gamma \in \mathbb{R}^{s \times n}$ is the
134 forward operator (or the lead field) and $\varepsilon \in \mathbb{R}^{s \times t}$ is the model prediction error derived from measurement noise.
135 Next, Y can be projected back into the source-space, e.g., by minimum-norm estimation (MNE) based inverse
136 modeling:

$$137 \quad \hat{X} = WY = R\Gamma^T(\Gamma R\Gamma^T + \lambda^2\chi)^{-1}Y \quad (2)$$

138 where $W \in \mathbb{R}^{n \times s}$ is the inverse operator (sources \times sensors), the regularization parameter $\lambda^2 = 0.1$, R is the
139 source covariance matrix, and χ is the noise covariance matrix. Next, several thousand of source vertices can
140 be collapsed onto a smaller number (50-400) of cortical parcels.

141 **2.2.2 Cross-talk function and resolution matrix**

142 In MEG/EEG source connectivity studies, a resolution matrix $P = W\Gamma$ ($P \in \mathbb{R}^{n \times n}$) is often used to
143 describe the relationship between true signals and modeled signals from n sources in the absence of noise
144 (Farahibozorg et al., 2017; Hauk and Stenroos 2014; Hauk et al., 2011; Liu et al., 2002). In P , each diagonal
145 element quantifies the sensitivity for estimating signals from that source. Each row of P is the “cross-talk”
146 function (CTF) that describes the amount of mixing between one source and all other sources. Each column of
147 P is a “point-spread” function (PSFs) that describes how the modeled signal from any one source is spread
148 across all other sources.

149 **2.2.3 The mixing function**

150 For collapsed cortical parcels, we approximate the resolution matrix P with a mixing matrix A_{mix} of
151 dimension $n \times n$ parcels. Each element of A_{mix} is a *mixing function* (f_{mix}) that characterizes the signal mixing
152 between two parcels. We rationalize that if the true source signals are uncorrelated, the amount of correlation
153 at zero-lag between reconstructed signals can only be explained by mixing between the sources. Thus, f_{mix} can
154 be quantified by the zero-lag correlation between parcel time series estimated using a simulated MEG/EEG
155 measurement of uncorrelated source noise.

156 We first generate uncorrelated signals $X_{\theta} \in \mathbb{R}^{n \times t}$, t samples for n parcels, and forward transform them to
 157 obtain sensor signals Y_{θ} (eq. 1). We next inverse transform Y_{θ} to obtain reconstructed signals \hat{X}_{θ} (eq. 2). In this
 158 process, the reconstructed signals $\hat{x}_{\theta}(v_i)$, $\hat{x}_{\theta}(v_j)$ of any two nearby sources v_i and v_j become correlated to a
 159 certain degree due to mixing. Thus, the mixing from the simulated “true” signal $x_{\theta}(v_i)$ to the *reconstructed*
 160 signal $\hat{x}_{\theta}(v_j)$ can be quantified as:

$$161 \quad f_{mix}(v_i, v_j) = |re(cPLV(x_{\theta}(v_i), \hat{x}_{\theta}(v_j)))| \quad (3)$$

162 where $re()$ denotes the real part of a complex number and $cPLV$ is the complex-valued phase locking
 163 value (Lachaux et al., 1999):

$$164 \quad cPLV(A, B) = \frac{1}{T} \sum_{t=1}^T [e^{i(\theta_A(t) - \theta_B(t))}] = \frac{1}{T} \sum_{t=1}^T \left[\frac{S_A S_B^*}{|S_A| |S_B|} \right], \quad (4)$$

165 where T denotes the number of samples, θ_A and θ_B are the instantaneous phases of signal A and B ; S_A and
 166 S_B are complex-valued narrow-band signals from A and B , and z^* is the complex conjugate of z . Because
 167 mixing is instantaneous, $re(cPLV(A, B))$ captures all correlations caused by mixing. For parcel pairs that do not
 168 become correlated by signal mixing, f_{mix} is near zero. For parcel pairs influenced by signal mixing, $f_{mix} \gg 0$
 169 and reaches 1 for complete mixing.

170 2.3 Signal mixing smears a true interaction into multiple spurious interactions

171 For a simplified illustration of how signal mixing / source leakage produces SIs, we used toy model
 172 with a 13×13 grid of point sources. The infidelity matrix A_{infid} of dimension 169×169 , was defined so that
 173 mixing between any two sources was a 2D Gaussian distribution decreasing with distance between the two
 174 sources (inset, Fig 1B, methods see *Supplementary*).

175 We simulated one true edge by setting two sources V_1 and V_2 to have phase coupling of 0.9 with non-
 176 zero phase lag and keeping the remaining 167 sources uncorrelated. Next, we introduced mixing between
 177 reconstructed sources and mapped all-to-all phase FC with an AI-free metric, the imaginary part of the phase-
 178 locking-value ($iPLV$) (Palva and Palva 2012)

$$179 \quad iPLV = |im(cPLV)|, \quad (5)$$

180 The $iPLV$, like the imaginary coherency (Nolte et al., 2004), removes zero-lag couplings by excluding
 181 the real part of $cPLV$. Therefore, $iPLV$ yields only the true phase-lagged interactions and their false positive
 182 ghosts (SIs). In this simulation, visualization of the strongest 0.1% of $iPLV$ edges revealed the true edge and
 183 several SIs, all of which connected sources within the mixing neighbourhoods of the true sources V_1 and V_2
 184 (Fig 1B).

185 2.4 Raw edges can be bundled into hyperedge by their mixing similarity (S_E)

186 The *mixing similarity* can next be derived with the known mixing matrix A_{mix} to describe how close
 187 these edges are with each other in signal mixing. A bivariate similarity estimation yields a mixing similarity
 188 matrix S_E , where each element $S_E(i, j)$ quantifies the similarity between two edges E_i, E_j (for how-to, see 2.5).

189 Our objective is to classify raw edges by mixing similarity into “hyperedges”, where each *hyperedge* is
190 a “bundle” of raw edges (including true and false-positive SI edges): $HE_{\kappa} = \{e_{\kappa}=(v_i, v_j)\} \in E/v_i, v_j \in V$. The raw
191 graph is thereby transformed into a hypergraph $G_h = (V, HE)$. Within any one hyperedge, all raw edges are
192 mixing-wise close to each other but distant from the raw edges of other hyperedges, and thus collectively
193 representing a “community” of raw edges that we hypothesize to include the underlying true interaction and its
194 ghosting SIs.

195 This classification can be done by partitioning the S_E matrix into clusters with an appropriate clustering
196 method. In the toy model, bundling transformed the raw graph with a multitude of false positives into a
197 hypergraph with one hyperedge that captured the true interaction with zero false positives (Fig 1C).

198 For visualizing hyperedges, we utilized a “force directed edge bundling” method that both indicates the
199 adjacency of the constituent raw edges and illustrates the loci where the SIs originated (Holten and Wijk 2009).

200 **2.5 Hyperedge bundling for multiple true interactions**

201 To demonstrate that bundling could be extended to separate multiple true interactions, we expanded the
202 simulation and modeled interactions with three degrees of adjacency: “kin”, “nearby”, and “far”. The
203 estimated raw graph yielded the true-positive (TP) edges surrounded by numerous false positive (FP) SIs (Fig
204 2D). Estimating and partitioning the edge similarity matrix S_E revealed that: 1) two “kin” edges were
205 inseparable and together with their SIs they merged into the largest hyperedge HE_1 (Fig 2E); 2) the “far” pair
206 was clustered into two clearly separable hyperedges HE_2 and HE_5 ; 3) the “nearby” pair and their SIs were also
207 clustered into two distinct hyperedges HE_3 and HE_4 with greater inter-hyperedge similarity as measured by
208 mean-linkage (green box) than the “far” pair (magenta box); 4) a few scattered random false positive edges
209 were also clustered into hyperedges (gray box), but they were much smaller in size than any of the hyperedges
210 containing a true edge.

211 If a hyperedge containing at least one true raw edge is considered as a TP observation, bundling greatly
212 decreased graph noise in terms of the FP/TP ratio. FP/TP in raw graph was 239/6 and 4/5 in the hypergraph,
213 which marks a reduction in the fraction of FPs by a factor of 50. Visualizing these bundles showed that the
214 hypergraph had less visual clutter and facilitated identification of the true interactions compared to the raw
215 graph (Fig 2F).

216 **2.6 Estimation of the edge similarity matrix S_E**

217 Hyperedge bundling is based on the raw connectivity graph A_{FC} (a sparse matrix containing only
218 significant edges), and the mixing matrix A_{mix} (Fig 2A, C). We first parsed the edges in A_{FC} into a list of node
219 pairs (Fig 2B). We next find the mixing function f_{mix} between all involved nodes from A_{mix} (Fig 2C, and
220 illustrated geometrically in Fig 2D) to compute the edge-to-edge adjacency in signal mixing.

221 2.6.1 The edge adjacency matrix (A_E)

222 For a raw graph with m edges, the edge-to-edge adjacency matrix $A_E \in \mathbb{R}^{m \times m}$ represents the pairwise
 223 mixing adjacency among all raw edges and is necessary for computing the similarity matrix S_E . The adjacency
 224 between two edges $E_i(V_1, V_2)$ and $E_j(V_3, V_4)$ was defined as follows (Fig 2D):

225 if $V_1 - V_4$ are distinct nodes

$$226 A_E(i, j) = \max [f_{mix}(V_1, V_3) f_{mix}(V_2, V_4), f_{mix}(V_1, V_4) f_{mix}(V_2, V_3)]$$

$$227 \text{elseif } V_1 == V_3 : A_E(i, j) = f_{mix}(V_2, V_4)^2$$

$$228 \text{elseif } V_2 == V_4 : A_E(i, j) = f_{mix}(V_1, V_3)^2$$

$$229 \text{elseif } V_1 == V_4 : A_E(i, j) = f_{mix}(V_2, V_3)^2$$

$$230 \text{elseif } V_2 == V_3 : A_E(i, j) = f_{mix}(V_1, V_4)^2$$

$$231 \text{elseif } i == j : A_E(i, j) = 0 \quad \% \text{ diagonal of } A_E \quad (6)$$

232 here “==” is assertion, “=” is assignment. This algorithm is applied for all pairs of edges in the raw
 233 graph to populate the A_E matrix (Fig 2E).

234 2.6.2 Evaluation of Edge Similarity (S_E) with correlation of edge mixing profiles in A_E

235 We denote rows of the A_E matrix as the *signal mixing profiles* so that $A_E(i)$ and $A_E(j)$ are the mixing
 236 profiles of edges E_i and E_j , respectively, and thus indicate their mixing adjacency to all the other raw edges in
 237 the graph. If E_i and E_j are similar to each other, *i.e.*, a high correlation between $A_E(i)$ and $A_E(j)$, edge E_i will be
 238 similar to all the edges in the raw graph that E_j is similar to, and vice versa (Fig 2F&2G). Such pattern can be
 239 already observed in the simplified models (Fig1) where SIs of any given true edge are all close to each other
 240 and adjacent to the true interaction.

241 Conversely, if two edges are far apart in mixing, their mixing profiles exhibit little to no correlation.
 242 Using correlation estimates of mixing profiles, it is thus possible to assess the significant similarity of all pairs
 243 of edges in A_E and populate the similarity matrix $S_E \in \mathbb{R}^{m \times m}$ (Fig 2H). Hyperedge bundling is based on the
 244 notion that a S_E can be partitioned into clusters of raw edges that are similar to each other in mixing within
 245 each cluster and therefore to collectively reflect a shared true underlying interaction.

246 2.7 The resolution of hyperedge bundling is defined by the cutoff limit

247 We partition the edge similarity matrix S_E into clusters of “hyperedges” so that within any one
 248 hyperedge, the raw edges are mixing-wise close (large S_E values) to each other and distant (small S_E values)
 249 from raw edges of other hyperedges.

250 We now introduce a control parameter, the *cutoff limit* (CL) that dictates the “resolution” of a
 251 hypergraph. CL is defined as the ratio of desired number of clusters to the number of available raw edges to be
 252 clustered. For example, for a graph of 1000 edges, a CL of 0.1 causes the clustering method to partition the S_E
 253 matrix into 100 hyperedges. We chose to control clustering using the CL for better comparability of clustering
 254 methods or graphs of different sizes. The similarity matrix $S_E \in \mathbb{R}^{m \times m}$ can be partitioned into arbitrary number

255 of clusters from 1 to $m - 1$, *i.e.*, CL ranging from $1/m$ to $(m-1)/m$ (Fig 2I, for technical details on how CL is
256 related to the depth at which dendrogram was cut into clusters, see *Supplementary*).

257 **2.8 Validate the stability of hyperedge clustering**

258 To ensure that the hyperedges are not random outcomes of partitioning the similarity matrix, the
259 “stability” of partitioning solutions must be evaluated. We ask, at any resolution (CL=c), if the differences
260 between the partitioning solutions of n randomly perturbed versions of a similarity matrix S_E is statistically
261 smaller than their surrogate counterparts, the partitioning solution can be considered as stable (*Supplementary*).
262 The distance between two partitioning solution can be estimated with the *variation of information* (VI,(Meilă
263 2007)). The independent perturbations to a similarity matrix can be acquired by randomly deleting a small
264 subset, *e.g.*, 10 or 20%, of the elements in the similarity matrix (Ben-Hur et al., 2002; Williams et al., 2015).
265 The surrogates can be obtained by randomly permuting the perturbed similarity matrix.

266 **3 Methods**

267 The goal of this study was to assess the performance and applicability of hyperedge bundling in
268 suppressing spurious interactions (SI) in MEG/EEG source connectivity studies. To this end, we obtained
269 large numbers of functional connectivity (FC) graph estimates from simulated data with realistic sources and
270 inverse modeling. We next evaluated the efficacy of hyperedge bundling in capturing true positive (TP)
271 interactions and rejecting false positive (FP) SIs. Finally, we demonstrated the bundling of FC graphs
272 estimated from MEG data recorded in a visual working memory (VWM) experiment.

273 This section includes the procedural outlines of the simulations and evaluation of bundling efficacy. The
274 preprocessing pipeline, technical details of the simulations and preprocessing of the VWM experiment are
275 described in *Supplementary*. The Python 2.7 and National Instruments™ LabVIEW version of the hyperedge
276 bundling program can be downloaded from: https://figshare.com/projects/Hyperedge_Bundling/26503.

277 **3.1 Simulating “truth” time series of varying coupling strengths**

278 In real electrophysiological data, mixing across source loci and subjects is inhomogeneous (Brookes et
279 al., 2014) and coupling strengths of neuronal interactions also exhibit great spatiotemporal and inter-subject
280 variability (Preti et al., 2016; Zalesky et al., 2014). To account for such variability, we created 1000 distinct
281 *truth* graphs each containing 200 randomly generated true interactions between 400 cortical parcels in a
282 standard cortical source space (Destrieux et al., 2010). Each node thus connected only to a single other node,
283 which allows an unbiased survey of the whole cortical surface in every graph realization. We did not simulate
284 structured networks therefore excluding the impact of higher order SI. These higher order SI can arise from
285 common drive, third-party sources, and cascade effects, although identifying them is of equal importance
286 (Mannino and Bressler 2015; Wollstadt et al., 2015).

287 For every truth graph, we simulated ten sets of coupled time series, representing two different modes of
288 coupling, *i.e.*, gamma distribution (C_λ with maximum coupling of 0.9 and order parameter r ranging from 1 to

289 20) or uniform distribution (Cc) at 5 different levels of coupling strength each (*Supplementary*). A set of
290 uncorrelated null hypothesis time series was also simulated for each truth graph. These null hypothesis time
291 series were used for estimating the parcel mixing properties (3.2) and as the baseline condition against coupled
292 conditions in group analysis.

293 3.2 Estimation of mixing properties using the H_0 time series

294 Mixing in source reconstructed MEG/EEG data is essentially captured in the forward and inverse
295 operators used in source reconstruction. These operators are determined by the data acquisition system and
296 specifics of the individual source model (Wens 2015). In addition to the mixing function f_{mix} (see 2.2.3), we
297 characterized the source model used here with a set of additional mixing metrics obtained from the 12 subjects
298 from the VWM experiment:

299 1) Parcel fidelity quantifies the reconstruction accuracy and is defined as the phase correlation between
300 the *simulated* null hypothesis time series x_0 , and *reconstructed* null hypothesis time series \hat{x}_0 of
301 parcel v_i

$$302 \quad f_p(v_i) = |re(cPLV(x_0(v_i), \hat{x}_0(v_i)))|, \quad (7)$$

303 2) Edge fidelity, $f_e(v_i, v_j) = f_p(v_i) f_p(v_j)$, that quantifies the reconstruction accuracy of raw edges connecting
304 two parcels v_i and v_j .

305 3) Residual spread function is the correlation between two parcels reconstructed null hypothesis time
306 series.

$$307 \quad PLV_0(v_i, v_j) = |re(cPLV(\hat{x}_0(v_i), \hat{x}_0(v_j)))|, \quad (8)$$

308 The definition of PLV_0 appears similar to that of f_{mix} , but they are conceptually different. The f_{mix}
309 measures how much of each source's true signals are picked up in other sources' reconstructed signals. PLV_0 ,
310 on the other hand, is the correlation between any two sources' modeled time series that both are contaminated
311 by mixing with numerous other sources. Because the $iPLV$ estimates can be biased by mixing, we used PLV_0
312 to exclude edges connecting sources with large mixing (Palva et al., 2017).

313 3.3 Elimination of poorly measurable edges with the intractable-edge-mask (IEM)

314 We applied an intractable-edge-mask (*IEM*) to exclude edges that connect sources with poor
315 reconstruction accuracy. True interactions between these sources may exist, but cannot be reliably detected
316 because estimations of connectivity between them are unreliable due to the limitations of the source model.
317 We utilized the mixing properties (see 3.2) and construct a group-level *IEM* in two steps:

318 1) With average edge-fidelity $\langle f_e \rangle$ and the residual spread $\langle PLV_0 \rangle$, we create two Boolean masks:
319 i. The edge-fidelity mask (M_{f_e}) to exclude edges with low fidelity, thereby removing edges
320 connecting poorly reconstructed sources.

321 ii. The residual spread mask (M_{PLV_0}) to exclude edges with large PLV_0 , thereby removing edges
322 whose FC estimates likely are much distorted by mixing between these loci (Palva et al., 2017).

323 2) The *IEM* is the union of these two masks.

324 In this study, we set 0.1 as the threshold for M_{fe} , which removed the 40% most poorly reconstructed
325 edges from all 79,800 ($N(N-1)/2$, $N = 400$) possible edges in raw graphs. The M_{PLV_0} was acquired by deleting
326 edges whose PLV_0 was greater than the 95th percentile of the PLV_0 matrix.

327 3.4 Estimation of group-level FC of simulated graphs

328 The group-level significant $iPLV$ estimates thresholded with the IEM were used as raw graphs for
329 hyperedge bundling. The group-level analysis for the simulated graphs and for real MEG/EEG data in the
330 VWM experiment were carried out in the same manner. For simulated graphs, we forward- and inverse-
331 modeled the coupled truth time series into 12 subjects' individual source space, thereby introducing mixing
332 into reconstructed signals (Schoffelen and Gross 2009). We next estimated $iPLV$ connectivity for these
333 subjects. We then tested across subjects, for each edge in every estimated FC graph, whether there was a
334 significant difference (one-tailed t-test) in the $iPLV$ estimate between the coupled and the H_0 condition. Those
335 edges that showed a significant difference were identified as raw edges (corrected for multiple comparisons
336 within each FC graph). We acquired FC graphs with three significance levels $p < 0.05$, 0.01, and 0.001 for
337 each of the ten coupled time series.

338 3.5 Hyperedge bundling with two clustering methods

339 After applying the IEM to all group-level FC matrices, we followed the procedures described in *Theory*
340 to obtain the similarity matrix S_E for each FC. We next partitioned each S_E into clusters of “hyperedges” with
341 two clustering methods. The unweighted pair group method with arithmetic mean (UPGMA) is an
342 agglomerative hierarchical clustering method that builds a rooted hierarchical tree to represent the distance in
343 signal mixing between all raw edges (Jain et al., 1999). The Louvain method for community detection extracts
344 communities by optimizing the modularity of clusters through a gradient descent procedure (Blondel et al.,
345 2008).

346 3.6 Comparing hypergraphs with raw graphs

347 We denoted the TPs as the edges from truth graphs that were identified as significant edges in the
348 group-level FC matrix, and FPs as significant edges in the group-level FC matrix but absent in the truth graph.
349 Thus, the true positive rate (TPR, sensitivity) is given by $TPR = TP/N_{true*}$, where N_{true*} is the number of
350 “detectable true edges” referring to the number of simulated true edge that passed the intractable-edge-mask.
351 We further defined the *noise* as the FP to TP ratio. An ideal group-level FC should capture as many of the true
352 interactions as possible while rejecting other edges, *i.e.*, high TPR and low FP/TP.

353 We used TPR and FP/TP as the main criteria to characterize raw graphs instead of the commonly used
354 receiver operating characteristic curve (ROC) for two reasons. First, the ROC is derived from the TPR and
355 false positive rate (FPR) which are not directly comparable between raw graphs and hypergraphs, as these are
356 different constructs; second, because the number of FP is disproportionately larger than that of TP (as shown
357 later with an example), the shape of the ROC is misleadingly optimal when limiting the number of raw edges
358 with varying edge weight threshold.

359 We defined a TP hyperedge (TP_{HE}) as a hyperedge capturing at least one TP raw edge, whereas a FP
360 hyperedge (FP_{HE}) contained only FP raw edges. Hyperedges may also contain multiple TP raw edges. To
361 quantify this, we defined *separability* as the fraction of true positive hyperedges that contain only one TP raw
362 edge out of all true positive hyperedges. An ideal hypergraph should balance high TPR and separability
363 against low FP/TP.

364 4 Results

365 This section includes three parts: 1) Demographics of group-level FC of the simulated graphs; 2) Efficacy
366 of hyperedge bundling; 3) Application of hyperedge bundling to real MEG data.

367 4.1 Group-level FC as raw graphs

368 In individual subjects, mixing introduced by the virtual MEG experiment distorted *PLV*, *iPLV* and the
369 phase-lag of all measured graphs of varying coupling strength including the H_0 time series (*Supplementary*).
370 To find group-level significant edges, we tested for each edge whether there was a difference in *iPLV* value
371 between the coupled condition and the H_0 condition (Fig 3A, see 3.4). Edges that showed a significant
372 difference were reported as raw edges (corrected for multiple comparisons). Thus, we obtained FC graphs for
373 each of the ten sets of coupled graphs at 3 significance levels of $p < 0.05$, 0.01 and 0.001.

374 4.1.1 Raw graphs of *iPLV* edges are noisy

375 Overall, the number of significant *iPLV* edges increased as coupling strengths increased (Fig 3B). The
376 group-level graphs at all 3 significance levels captured over 75% of all detectable TP edges, except in the case
377 of weak uniform coupling, $C_c(0.1)$ (Fig 3C). We simulated 200 random edges in each ground truth graph and
378 computed the true positive rate (TPR) for each measured group graph as the number of significant edges
379 divided by the number of all simulated true edges that passed through the intractable-edge-mask (IEM).
380 Despite the high TPR, there was a large variability in the ratio of false and true positives, FP/TP, across these
381 graphs (Fig 3D).

382 4.1.2 Is strict statistical thresholding a good solution for pruning FPs?

383 We chose the graphs of gamma coupling (C_i) with order parameter r of 15 and uniform coupling (C_c)
384 with coupling of 0.5 to test statistical thresholding (below) and hyperedge bundling because they had
385 comparable TPR (Fig 3C) and equivalent true edge strengths (see distribution in *Supplementary* 1). Moreover,
386 both contained only ~750 edges, which mitigated computational overhead in later clustering analyses.

387 One sensible way to identify key structures in FC graphs is to apply a statistical threshold to *iPLV*
388 values. We found that by increasing the significance *iPLV* threshold, the number of FP edges decreased at a
389 faster rate than the number of TP edges in both graphs (Fig 3E). Around 120 of the 640 strongest edges were
390 TP, giving a TPR > 90% for 125 detectable true edges, but a FP/TP ratio of 4. When retaining the 20 strongest
391 edges reduced the FP/TP to 0.1 (Fig 3F) but at the cost of reduced TPR, (TPR = 0.15). Overall we found that
392 the mean *iPLV* of TP edges was larger than that of FP edges' (Fig 3G), which suggests that strict thresholding

393 is an applicable solution for reducing FP/TP but comes at a price of an elevated false negative rate, although
394 the shape of ROC curve appeared to be optimal (inset Fig 3E).

395 **4.2 Hypergraphs yields better FP/TP than raw graphs with reasonable TPR cost**

396 **4.2.1 The stability of clusters**

397 Evaluating the stability of clustering was a necessary step prior to further analysis of the properties of
398 hyperedge clusters. The resolution of clustering and thereby of the hypergraphs was controlled by the *cutoff*
399 *limit* (CL, see 2.6). We used bootstrapping to identify the CL range that yielded stable partitioning of the raw
400 graphs (see Methods and *Supplementary*). We found that at $CL < 0.4$, both UPGMA and Louvain clustering
401 yielded significantly more stable partitions for simulated graphs than their randomly rewired counterparts (Fig
402 4A). For the 640 raw edge graphs, this CL upper bound corresponded to ~ 250 hyperedges. In the following
403 analysis, we thus tested bundling with CL ranging from 0.05 to 0.45.

404 **4.2.2 Cluster-size distribution**

405 We next quantified the distributions of hyperedge sizes (numbers of raw edges per hyperedge, Fig 4B)
406 by pooling hyperedges from 500 clustered graphs with CL ranging from 0.05 to 0.45. As expected, we found a
407 systematic shift towards smaller hyperedges with increasing resolution/CL. The Louvain method consistently
408 yielded more small hyperedges than UPGMA.

409 **4.2.3 Hyperedge-bundling performance: trade-offs between separability, TPR and graph noise**

410 Hyperedge bundling aims to detect and separate as many TP interactions as possible while rejecting as
411 many FP as possible. We tried to find an optimal balance among these competing outcomes by taking into
412 account two aspects of hyperedge bundling: separability and noise. We defined *separability* as the ratio
413 between singleton TP hyperedges (containing only one TP raw edge) and all TP hyperedges, and *noise* as the
414 FP/TP ratio of the hyperedges. An ideal hyperedge partitioning would thus have *separability* = 1, FP/TP ~ 0 ,
415 and a TPR equal to the TPR of raw edges.

416 We observed that by increasing the hyperedge resolution (CL from 0.05 to 0.45), the *separability*
417 increased but noise also increased with both clustering methods (Fig 4C, 4D). Thus at coarse resolutions (low
418 CL), multiple TP raw edges were partitioned into one hyperedge but there were very few FP hyperedges,
419 likely because there were less small-sized hyperedges. Conversely, at fine resolutions (high CL), separability
420 was improved but at the cost of having greater numbers of FPs.

421 Knowing that small hyperedges are more likely to be FPs than large hyperedges (Fig 1E), we further
422 tested whether excluding hyperedges by size would decrease noise. At each resolution level, excluding small
423 hyperedges lead to a decrease in noise (FP/TP decreased with increasing θ_{HEsize} , Fig 4C, D). Nevertheless, this
424 was accompanied by reduced separability (y axis, Fig 4C, D) and a reduced TPR (Fig 4E, F) caused by the
425 removal of small-sized TP hyperedges together with FP hyperedges.

426 To summarize, at all graph resolutions, hypergraphs were less noisy than raw edge graphs. In the least
427 noisy hypergraph (*e.g.*, Louvain, $CL = 0.05$ and $\theta_{HEsize} > 8$), 87% of the 125 TP raw edges were retained while
428 achieving a 10^3 -fold decrease in noise compared to the underlying raw graphs, *i.e.*, FP/TP decreased from
429 $(640-125)/125 = 4.1$ (C_γ raw graphs in Fig3E) to 3.8×10^{-3} (leftmost filled box on the cyan curve, Fig 4F).
430 Nevertheless, this improvement came at the cost of poor separability, meaning many hyperedges in $CL = 0.05$
431 graphs contained several true edges. To balance an optimal trade-off, we decided to use $CL \geq 0.15$ and $\theta_{HEsize} >$
432 2, expecting to achieve a reduction of FP/TP to 0.1 (from 4.1 in raw edges) with negligible reduction in TPR
433 and adequate separability (0.5).

434 **4.2.4 Louvain clustering yields less noisy hypergraphs but lower separability than UPGMA clustering**

435 The Louvain method produced more small hyperedges than the UPGMA method (Fig 4B). Although the
436 Louvain hypergraphs had higher level of noise when retaining singleton hyperedges ($\theta_{HEsize} = 0$), this relation
437 was inverted when singleton hyperedges were screened (Fig 5A). This indicates that the majority of the
438 singleton hyperedges yielded by Louvain were FPs. Moreover, the Louvain hypergraphs had greater TPR
439 when CL values were between 0.15 and 0.25 (Fig 5B). These advantages, however, came at the cost of
440 separability, which was better with UPGMA throughout the tested range (Fig 5C).

441 **4.3 Visual working memory networks: real MEG data**

442 To assess the feasibility of using hyperedge bundling with real MEG/EEG data, we applied bundling to
443 raw graphs that reflected significant strengthening of inter-areal phase synchronization during memory
444 retention compared to pre-stimulus baseline during a visual working memory task (see *Supplementary* and
445 Honkanen et al., 2015).

446 We found that the *iPLV* estimates in alpha- and gamma-frequency band were greater during memory
447 retention than in pre-stimulus baseline. Here, we picked the 1000 strongest *iPLV* edges and drew them as lines
448 linking the synchronized parcels on a flattened cortical surface (Fig 6A, 6B). We also illustrated a randomly
449 picked graph from our simulations as a comparison (Fig 6C). We applied hyperedge bundling (UPGMA with
450 $CL=0.15$, $\theta_{HEsize}>6$) to these raw graphs. The resulting hypergraphs, the real MEG and simulated FC graphs
451 alike, offer better visualization of large-scale FC than raw graphs, emphasizing the long-range
452 synchronizations between brain regions(Fig 6D, 6E, 6F).

453 **5 Discussion**

454 MEG and EEG have great potential for yielding insight into the spatio-temporal structure of brain
455 connectivity. Nonetheless, due to the ill-posed nature of the inverse problem, linear mixing and inaccurate
456 source localization complicate MEG/EEG connectivity analyses both by distorting phase and amplitude
457 estimates and by leading to false positive observations of artificial (AIs) and spurious interactions (SIs). We
458 advance here a novel methodological framework, hyperedge bundling, to suppress SIs in brain connectivity

459 graphs. We found that hyperedge bundling can be used to reduce the false positive rate with moderate to little
460 decrease on the true positive rate.

461 Hyperedge bundling has several features that are advantageous and facilitate its application. First, since
462 it is done only after interaction analyses, it does not require sophisticated preprocessing to suppress mixing
463 effects in the original source time series. Hyperedge bundling only requires the forward and inverse operators
464 and a mixing function estimated analytically or from simulations. Accordingly, it also inherently takes the
465 source-model heterogeneity appropriately into account. Hyperedge bundling is also independent of the
466 interaction metric and can be applied to connectomes estimated with any bivariate interaction metric. Finally,
467 the nodal groups in the hypergraph obtained from hyperedge bundling constitute data-driven coarsening of
468 originally high-resolution source parcellations. We suggest that these nodal groups be more representative of
469 the true co-active local areas than *a priori* constructed low-resolution parcellations. This can be an aspect for
470 future work.

471 In summary, hyperedge bundling can be used to suppress SIs and identify putative true edges in brain
472 connectivity data and thereby to improve the localization of true interacting neuronal networks.

473 ***Hyperedge bundling vs. edge thresholding: reducing FP/TP while maintaining acceptable true positive rate***

474 Some connectivity studies have reduced the amount of edges by applying strict criteria on edge
475 selection. However, biases and instability of graph properties can be introduced when using arbitrary threshold
476 criteria on raw edges (Drakesmith et al., 2015; van Wijk, Bernadette C. M. et al., 2010) and weak connections
477 may also play an important role in cognitive functions (Santarnecchi et al., 2014). Nevertheless, imposing
478 strict criteria for thresholding is an attractive option for increasing the fraction of true positives among all
479 observations, *i.e.*, decreasing the FP/TP ratio (see Fig 3E and F) and for focusing the outcome on most robust
480 effects. However, this approach, while effective in excluding FPs (SIs), also excludes a large fraction of true
481 positives. For example, we found that in raw graphs when we applied a threshold strict to decrease noise
482 (FP/TP ratio dropped from 4 to 0.1), but the TPR was reduced to 0.15. In contrast, with hyperedge bundling
483 we could obtain the same noise level (FP/TP of 0.1) while preserving a TPR of up to 0.88 (see brown line, Fig
484 4F). Hyperedge bundling is thus superior to strict thresholding in attenuating FP/TP with little decrease in TPR.

485 Importantly, our simulations show that the raw edges with largest correlational estimates might not
486 correspond to the strongest or most important neurophysiological connections, because these estimates
487 appeared to be correlated with reconstruction accuracy (*Supplementary*). The reconstruction accuracy is
488 heterogeneous across source space, meaning high accuracy of sources may positively bias the *iPLV* estimates.
489 This bias is another reason for including weak observations in FC graphs.

490 ***Control parameters of hyperedge determine resolution and the balance among FP/TP, TPR, separability***

491 In the current implementation, hyperedge bundling is controlled by the cutoff limit (CL) and the
492 hyperedge size threshold (θ_{HEsize}). CL determines the resolution of the hypergraph and the balance between
493 noise (FP/TP) and *separability* of true hyperedges. Low CL values lead to low noise in hypergraphs but poor

494 separation of true raw edges into distinct hyperedges. θ_{HESize} can be used to prune the smallest hyperedges to
495 further reduce noise, albeit at a cost of pruning TP hyperedges.

496 We compared two clustering methods, UPGMA and Louvain. While the results showed clearly that by
497 and large both clustering methods yielded similar performance, each method had interesting advantages.
498 Louvain yielded better TPR than UPGMA for CL values between 0.05 and 0.25 (see Fig. 5B), and lower noise
499 when singleton hyperedges were excluded (see Fig. 5A). UPGMA, on the other hand, yielded better
500 separability of TP hyperedges throughout the control parameter ranges. Overall, using either clustering method
501 with CL = 0.15–0.25 and $\theta_{HESize} = 1$ –2 will yield a large reduction in FP/TP (from 4 to 0.1–0.2) with good
502 separability and negligible reduction in TPR.

503 In applications to real data where the truth graph is unknown, choosing parameters, *i.e.*, to control the
504 trade-off between suppressing noise and maintaining high TPR and separability, can be based on both our
505 simulation results and objectives of the research. If the objective of the hypothesis requires good separability
506 (*e.g.*, establishing connectivity between specific visual areas to inferior parietal region), one should create high
507 resolution hypergraphs, but this will be accompanied by sub-optimal noise reduction. Conversely, if the
508 objective is to establish connectivity between the visual and parietal regions, a low resolution hypergraph
509 (with low noise) is pertinent.

510 ***Comparison of hyperedge bundling and symmetric orthogonalization***

511 Symmetric orthogonalization is a pioneering solution to the overall problem of SIs in the context of
512 amplitude correlation estimation (Colclough et al., 2015). Its predecessor, pairwise orthogonalization (Brookes
513 et al., 2012; Hipp et al., 2012) excluded instantaneous mixing and evaluated amplitude correlations for each
514 time-series pair at a time. It is thus applicable to the estimation all-to-all amplitude correlations similarly to
515 any other bivariate AI-free metric for phase or other forms of coupling, and also suffers from SIs in the same
516 manner (Palva et al., 2017).

517 Symmetric orthogonalization overcomes the problem of SIs by simultaneously removing zero phase-lag
518 components from all source time series through a gradient descent procedure known as the Löwdin
519 orthogonalization (Everson 1999; Löwdin 1950). Next, all-to-all amplitude correlations are estimated with
520 partial correlation of amplitude envelopes to keep direct and remove indirect interactions (Marrelec et al.,
521 2006). Because the partial correlation matrix is expected to be sparse, a graphical lasso regularisation of the
522 inverse covariance matrix is applied to penalize near-zero elements (Banerjee et al., 2008; Friedman et al.,
523 2008), which reduces noise in the partial correlation graph.

524 Symmetric orthogonalization effectively attenuates SIs caused both by signal leakage and by indirect
525 true couplings (*i.e.*, $A \leftrightarrow C$ correlation, when true correlations are $A \leftrightarrow B \leftrightarrow C$). The two limitations of this
526 method are: *i*) it is applicable only to the estimation of amplitude correlations, *ii*) it is limited by the rank of the
527 data due to its dependence on singular value decomposition. For MEG/EEG data that are preprocessed with
528 signal space separation (SSS) and temporal SSS methods, the rank of the data (~degrees of freedom) is often
529 limited to 60–70 (Haumann et al., 2016). Thus, symmetric orthogonalization should be applied to cortical

530 networks with less than 60–70 independent sources, such as the 19 regions per hemisphere used in (Colclough
531 et al., 2015). For studying FC with greater parcellation resolutions ($\gg 70$) or with interaction metrics other
532 than amplitude correlations, hyperedge bundling thus provides an alternative method for SI suppression. The
533 similarities and differences between symmetric orthogonalization and hyperedge bundling are summarized in
534 Table 1.

535 *Optimal source space for brain connectivity analyses*

536 There are numerous MEG/EEG source reconstruction methods and the choice of method may have
537 profound impacts on source connectivity analysis due to their difference in sensitivity to various
538 synchronization profiles of the interacting sources (Hincapié et al., 2017). Although in the present study we
539 used linear inverse operators (Hamalainen and Sarvas 1989; Hamalainen and Ilmoniemi 1994; Lin et al., 2006),
540 hyperedge bundling can also be used with other source reconstruction methods as long as the amount of
541 mixing among the sources/parcels can be quantified.

542 Parcel numbers in current MEG/EEG source connectivity studies range from tens of parcels, *e.g.*, 38 in
543 (Colclough et al., 2015) and around 70 in (Farahibozorg et al., ; Hillebrand et al., 2012), up to 200-400
544 parcels (Lobier et al., 2017; Siebenhuhner et al., 2016; Zhigalov et al., 2017). We propose that the source-space
545 for FC studies should have a fine spatial resolution that enables the separation of nearby independent signals to
546 an extent allowed by the source reconstruction approach. Neither the neuronal source constellations nor the
547 degrees of freedom in the data are likely to match any *a priori* chosen parcellation scheme and hence coarse
548 parcellations can misrepresent or miss source areas that fall in between the parcels or are much smaller than
549 the parcels.

550 Our approach to use 400 parcels aims to eliminate the possibility of such pitfall. Moreover, with fine-
551 grained parcellations, hyperedge bundling can well measure the mixing among raw connectivity edges and
552 produce hypergraphs with high confidence of capturing and separating true interactions. Furthermore, the
553 nodal groups connecting hyperedges can be utilized to coarsen a fine-grained source space in a data-driven
554 manner and with consideration of the constraints posed by the source model. On the other hand, hyperedge
555 bundling will likely to fail in a source-space of low spatial sampling, where the mixing similarity between
556 observed edges is likely to be low due to initial low mixing among neighboring parcels.

557

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563

564

565 **Figure captions**

566 **Fig 1**

567 *Spurious edges are indirect products of mixing and they can be bundled. A)* Top: signal mixing causes
568 the detection of artificial (AI) and spurious interactions (SI). Bottom: AIs are always zero-lag connections
569 (solid gray edge) whereas SIs (dashed gray edges) are “ghosts” of the phase-lag of the true interaction (dashed
570 black edge) and thus can be either zero-lag or, more often, non-zero-lag interactions. **B)** Toy model 1: one
571 single true interaction $E(V_1, V_2)$ on a grid of 13 x 13 point sources. Inset shows the simulated mixing
572 neighbourhood of V_1 and V_2 . FC was estimated with *iPLV*, and the true edge (black) was discovered with
573 multiple SIs (grey) originating from both sources’ mixing neighbourhoods. **C)** The similarity in signal mixing
574 between all edges (true and SI) can be quantified and all these edges can be bundled into one hyperedge. **D)**
575 Toy model 2: three pairs of true edges of varying spatial distance were simulated. **E)** Partitioned similarity
576 matrix S_E , for toy model 2, where each row represents one edge and one cluster represents a hyperedge. The
577 grey box indicate false-positive hyperedges; the magenta and green boxes indicate the inter-hyperedge
578 similarity between the “far” and “nearby” pair. **F)** Visualization of the hyperedges defined in **E**.

579 **Fig 2**

580 *Bundling of raw edges into hyperedges. A)* The true interaction E_1 and one of its SIs E_2 from Fig 1B
581 schematically shown in matrix form. **B)** The raw graph A_{FC} (a sparse matrix containing only significant edges)
582 is parsed to a list node pairs, each pair representing one edge. **C)** For E_1 and E_2 , the mixing (f_{mix}) between all of
583 their constituent nodes can be found in the mixing matrix A_{mix} . **D)** The edge adjacency (A_E) between E_1 and
584 E_2 is the maximum product of constituent nodes’ mixing. **E)** A_E is computed for all the pairs of edges found in
585 A_{FC} . Data taken from a randomly selected simulation. **F)** Examples of edges that are similar (blue) and not
586 similar (red) in their mixing profiles. **G)** Similarity between two edges is the correlation between two edges’
587 mixing profiles. **H)** Mixing similarity matrix S_E . **I)** The partitioning of this S_E at low, medium and high
588 resolutions.

589 **Fig 3**

590 *The demographics of group-level FC of simulated graphs A)* Significant edges were determined with a
591 paired one-tailed t-test between a coupled-edge condition (k1) and the H_0 condition for simulated graphs. **B)**
592 For initial evaluation of bundling, we chose one set of gamma-distribution-coupled (Cy) and one set of
593 uniform-distribution-coupled (Cc) graphs, which are indicated by the markers. **C)** True positive rate TPR (see
594 methods) of the two chosen graphs was above 90%. **D)** The true positive rate (TRP) as a function of noise
595 (FP/TP) for all coupling strengths. **E)** In the chosen sets of graphs, the number of FP decreases exponentially,
596 while the number of TP decreases linearly. Inset shows the ROC of Cy edge weights threshold. **F)** Noise
597 (FP/TP ratio) as a function of TPR. **G)** The mean *iPLV* of TP or FP edges alone, and all edges.

598 **Fig 4**

599 *Hyperedge bundling outperformed raw edges. A)* The hypergraphs created with both clustering methods
600 were stable below CL of 0.4. **B)** The cumulative distribution function (cdf) of hyperedge size at different
601 levels of CL, computed with hyperedges pooled from 500 graphs with 100 iterations within each graph. For
602 both clustering methods **C)** and **D)**, increasingly strict hyperedge size threshold (θ_{HEsize} varying from 0 to 8)
603 caused separability and noise level (FP/TP) to decrease. **E,F)** The retained true positive raw edges also
604 decreased as hyperedge size threshold increased.
605

606 **Fig 5**

607 *Louvain clustering method yielded hypergraphs with lower noise but also lower separability than*
608 *UPGMA. A)* For CL values 0.15 – 0.45, Louvain hypergraphs had lower noise after singleton hyperedges were
609 deleted. **B)** True positive rate TPR was larger in Louvain hypergraphs for CL values 0.15 and 0.25 and larger
610 in UPGMA hypergraphs for CL values 0.35 and 0.45. **C)** Separability was higher for UPGMA method.

611 **Fig 6**

612 *Hypergraphs improve visualization of real and simulated data. Visual crowding of numerous group-*
613 *level iPLV edges of 1:1 phase synchronization in A) alpha and B) gamma frequency band during VWM*
614 *retention (real MEG data), C) a simulated graph overlaid on a flattened 2D map of cortical regions. D, E, F)*
615 *Hypergraphs of A,B,C). D)* In alpha band, bundles of long-range hyperedges connect occipital and parietal
616 areas. Hyperedges were created with CL=0.15, $\theta_{HEsize}>6$. **E)** In gamma band, long-range hyperedges were
617 observed in the frontal and central regions. On these 2D map, different parcel colours indicate functional sub-
618 systems defined by (Yeo et al. 2011) and in hypergraphs, edge colours are obtained by mixing of the colours
619 of connected parcels. CN: cuneus; CS: central sulcus; iPGsup: supramarginal gyrus; mFG: middle frontal
620 gyrus; mOG: middle occipital gyrus; mOS: middle occipital sulcus and lunatus sulcus; laSp: posterior ramus;
621 prCG: precentral gyrus; pCIm: middle posterior cingulate; prCN: precuneus; sPG:superior parietal lobule; sOG:
622 superior occipital gyrus.
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