## Distinct Functional Connectivity Mode during Viewing Natural Scenes Revealed by Principal Component Analysis

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#### 1 Abstract

2 A fundamental question in systems neuroscience is how spontaneous activity at rest is 3 reorganized during task performance. Recent studies suggest a strong relationship between 4 resting and task FC. Furthermore, the relationship between resting and task FC has been 5 shown to reflect individual differences. Particularly, various studies have demonstrated that the 6 FC has higher reliability and provides enhanced detection of individual differences while 7 viewing natural scenes. Although the large-scale organization of FC during rest and movie-8 viewing conditions have been well studied in relation to individual variations, the re-organization 9 of FC during viewing natural scenes have not been studied in depth. In this study, we used 10 principal component analysis on FC during rest and movie-viewing condition to characterize 11 the dimensionality of FC patterns across conditions and subjects. We found that the variations 12 in FC patterns related to viewing natural scenes can be explained by a single component, which 13 enables identification of the task over subjects with 100% accuracy. We showed that the FC 14 mode associated to viewing natural scenes better reflects individual variations. Furthermore, 15 we investigated the signatures of movie-viewing-specific functional modes in dynamic FC 16 based on phase-locking values between brain regions. We found that the movie-specific 17 functional mode is persistent across time; suggesting the emergence of a stable processing 18 mode. To explain the reorganization of whole-brain FC through the changes in local dynamics, 19 we appeal to a large-scale computational model. This modelling suggested that the 20 reorganization of whole-brain FC is associated to the interaction between frontal-parietal and 21 frontal-temporal activation patterns.

#### 23 Introduction

24 Neural dynamics underwrite information processing at multiple spatiotemporal scales. The 25 neural correlates of information processing at a local scale have been widely studied. However, 26 the integration of information in whole-brain level is also crucial for understanding brain function 27 (Baars, 1993; Tononi, 2004). Long-range synchronization of oscillatory activity has been 28 proposed as dynamical mechanism for mediating the interaction between brain areas in a task-29 dependent manner (Engel et al., 2001; Fries, 2005). Recent studies showed that neuronal 30 synchronization mediates neuronal communication in large-scale cortical networks during task 31 performance (Betti et al., 2013) and resting state (de Pasquale et al., 2010).

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33 Resting state functional connectivity (rs-FC) is a powerful technique to characterize large-scale 34 organization of brain activity based on the temporal correlations between blood oxygen level-35 dependent (BOLD) signals (Biswal et al., 1995). Rs-FC patterns have been shown to provide 36 fingerprints' for the functional brain organization of individuals (Finn et al., 2015). Furthermore, 37 recent studies showed strong relationship between the FC during resting state and task 38 performance (Betti et al., 2013; Cole et al., 2014, 2016; Rosenberg et al., 2015). The 39 relationship between resting state and task FC has been shown to reflect individual differences 40 (Tavor et al., 2016). In particular, experimental paradigms such as viewing natural scenes (i.e. 41 movie watching) are of interest due to their ecological validity (Betti et al., 2013). Several studies 42 found that FC has higher reliability and provides enhanced detection of individual differences 43 while viewing natural scenes (Kim et al., 2017; Vanderwal et al., 2015, 2017). However, the 44 features underlying the enhanced reliability of FC are not clear given that the large-scale 45 organization of FC is very similar during rest and viewing natural scenes. Theoretical studies 46 have proposed that entropy of the cortical activity space is reduced during task (Ponce-Alvarez 47 et al., 2015). Therefore, the functional reorganization during viewing natural scenes is expected 48 to reflect not only individual subject-specific variations but also task-specific variations. 49 Nevertheless, the task-dependent reorganization of FC during viewing natural scenes and its 50 relationship to individual subject-specific variations are poorly understood.

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52 Understanding the organization of whole-brain FC during distinct conditions is challenging 53 because of enormous dimensionality, which increases quadratically with the number of brain 54 regions. Principal component analysis (PCA) is widely known and intuitive mathematical 55 procedure to characterize the dimensionality of data. PCA transforms a set of observations into 56 orthogonal components and allows characterizing the relationship between these orthogonal 57 components and the projections of individual observations. PCA and associated techniques 58 have been used to characterize resting-state fluctuations (Carbonell et al., 2011), whole-brain 59 connectivity dynamics (Allen et al., 2012) and disease-related rs-FC states (Craddock et al., 60 2009). In this paper, we used PCA to investigate the dimensionality of FC during rest and 61 movie-viewing condition. Based on the projections of individual subjects and sessions on 62 principal components, we identified FC-states specific to natural viewing condition. Then, we

studied the consistency of this principal component across sessions, subjects, and underdifferent preprocessing approaches.

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Another important question related to the task-dependent reorganization of FC is whether alterations in grand-average FC (over the whole session) reflect a persistent (temporally stable) functional state or they reflect the emergence of various functional states fluctuating over time (Gonzalez-Castillo et al., 2015). To answer this question, we extended our analysis beyond grand-average FC states and investigated the temporal fluctuations in FC states based on the dynamics of phase-coupling among brain regions.

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Although empirical findings provide insights on the task-dependent reorganization of wholebrain FC, these results may not offer a mechanistic understanding. We therefore adopted a mechanistic approach for task-dependent reorganization of whole-brain FC using large-scale by physically plausible modelling framework. We constraint the long-range interactions between brain regions by diffusion weight imaging-derived (DWI) structural connectivity, and studied the alterations in local dynamics of each brain regions during natural viewing conditions.

#### 80 Results

## 81 Principal component analysis reveals distinctive FC mode during movie watching 82 condition

The grand average FC during resting state and movie exhibited similar patterns (r = 0.8, pvalue < 0.0001) (Figure 1A). However, the similarity across FCs of individual subjects was substantially higher under the same condition (resting state r =  $0.46 \pm 0.06$ ; movie r =  $0.49 \pm$ 0.06) than across conditions (r =  $0.40 \pm 0.07$ ). To characterize the variations in FC during reststate and movie viewing conditions, we performed principal component analysis (PCA) across FCs of individual subjects (Figure 1B-C).

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90 We concatenated FCs of 21 individuals during 2 separate sessions of resting state and movie 91 watching conditions and then employed PCA. We found that the first principal component (PC-92 1) explaining 25.8% of the variance (Figure 2A) reflected the dominant FC pattern that were 93 conserved over conditions. The projections of PC-1 were significantly correlated with global 94 signal standard deviations of individual subjects/session (r = 0.99, p-value < 0.0001) (Figure 95 2J). This result suggested that the principal mode of variation in FC reflects the global signal 96 variance and associated overall synchronization levels. However, the second principal 97 component (PC-2) (Figure 2C) explaining 7.2% of the variance clearly distinguished the movie 98 condition from resting state. Based on the projections of two principal components (i.e. 2-99 dimensional projections of subject/session data on principal components), we found that movie-100 specific PC-2 separates the two conditions with 100% accuracy (Figure 2D).

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102 Previous studies have shown restricted subject movements and increased arousal while 103 watching natural scenes (Vanderwal et al., 2015). Therefore, the movie-specific PC may also 104 reflect the contributions of artefactual signal changes. To rule out possible artefactual 105 contributions, we repeated the analyses after regressing out the global signal (Figure 2E-H). 106 We found that after global signal regression (GSR) the first principal component (PC-1) 107 explaining 9.69% of the variance reflected movie-specific variations in FC. The projections of 108 PC-1 separated two conditions with 100% accuracy (Figure 2H). Furthermore, the topologies 109 of movie-specific component modes were highly consistent with and without GSR (r = 0.81, p-110 value < 0.0001). These results showed that the movie-specific variations in FC patterns can be 111 explained by a single dimension.

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## 113 Movie-specific FC variations are consistent across sessions and they reflect individual 114 variations better than non-specific principal components

115 We repeated the PCA (with and without GSR) using 2 sessions separately. For both sessions 116 we found the movie-specific and non-specific components without GSR (Figure 3A-B) and with 117 GSR (Figure 3C-D). Without GSR, PC-1 (global signal component) of session 1 and session 2 118 was significantly correlated (r = 0.75, p-value < 0.0001). However, the similarity between movie-119 specific PC-2 of session 1 and session 2 was substantially higher than that of PC-1 (r = 0.83,

120 p < 0.0001). Similarly, with GSR, we found higher similarity between session 1 and session 2 121 for movie-specific PC-1 (r = 0.82, p-value < 0.0001) than for non-specific PC-2 (r = 0.54, p-122 value < 0.0001). These results show that the movie-specific principal component is highly 123 consistent across sessions.

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To investigate the individual variations associated to each principal component, we compared the PC projections across sessions. We found that the projections of movie-specific components were highly consistent across sessions (without GSR r = 0.92, p-value < 0.0001; with GSR r = 0.93, p-value < 0.0001), and the correlations were substantially higher than those of non-specific components (without GSR r = 0.76, p-value < 0.0001; with GSR r = 0.52, pvalue < 0.0001). These results show that the FC topography related to movie-watching conditions reflects individual variations better than that related to resting condition.

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## 133 Movie-specific FC patterns are temporally stable

134 We investigated whether the movie-specific FC patterns are temporally stable in time or 135 whether they emerge as a consequence of the fluctuations in FC (i.e. collection of single or 136 multiple transient states). We constructed dynamic FC (dFC) based on the time-dependent 137 fluctuations in phase-locking values (PLVs) between brain regions. First, we band-pass filtered 138 the BOLD time-series in 0.04-0.07Hz narrow-band. After employing Hilbert transform, we 139 calculated the PLVs at each time point using instantaneous phases of each brain region (Figure 140 4A). Then, we calculated the correlation between the instantaneous PLVs and average PLVs 141 of resting state and movie sessions. To avoid any session-specific bias, we calculated the 142 correlations between average PLVs of resting state and movie from session 1 and 143 instantaneous PLVs of session 2 (and vice versa). We also repeated the PCA on average PLV 144 matrices for session 1 and session 2 (Figure 4C, F). We found that the principal components 145 based on PLVs exhibit movie condition specificity for both sessions. Furthermore, movie-146 specific PC of PLVs were highly correlated with that of Pearson correlation based FC (r = 0.88, 147 p-value < 0.0001).

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149 For resting state sessions, the correlations between PLVs and average PLVs of movie sessions 150 were significantly lower than that for resting state sessions across time points (Wilcoxon signed-151 rank test p-value < 0.0001, for both session 1 and session 2). For movie sessions, the 152 correlations between PLVs and average PLVs of movie sessions were significantly higher than 153 that for resting state sessions across time points (Wilcoxon signed-rank test p-value < 0.0001, 154 for both session 1 and session 2) (Figure 4D-E). The results were the same when the analyses 155 were repeated using movie-specific and non-specific principal components instead of average 156 PLVs (Supplementary Figure 1). In addition, we constructed the average dFC across subjects 157 and estimated the correlation between the average PLVs at each time-point and average PLVs 158 of resting-state and movie sessions. We found that for both resting state and movie sessions, 159 the PLVs at each time-point exhibited higher correlations with grand-average PLVs of matching

160 condition (Supplementary Figure 1). We further employed PCA over the PLV fluctuations 161 concatenated across sessions for each subject. The trajectories of the principle components 162 revealed emergence of movie-specific FC as a distinct mode for most of the subjects 163 (Supplementary Figure 2). Nevertheless, we did not find task-specific components for PLVs 164 concatenated across all subjects and all sessions. These results suggest that the movie-165 specific FC pattern emerges as a temporally stable mode during movie watching sessions, 166 although the time-resolved FC states is difficult to estimate.

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# 168 Large-scale computational modelling of the regional dynamics underlying movie-169 watching FC

170 We used a large-scale computational model to characterize the alterations in regional dynamics 171 associated to the movie-watching condition. We used Hopf normal model to characterize the 172 BOLD activity of each region (Deco et al., 2017). The regions were coupled to each other via 173 DWI-derived structural connectivity scaled by a global coupling parameter (Figure 5A). The 174 dynamics of each region were governed by local bifurcation parameter (a). The local bifurcation 175 parameters (a) reflects whether an individual region is dominantly in a noise-driven regime (a 176 < 0), oscillatory regime (a > 0), or alternates between the two regimes (a ~ 0) (Figure 5A). We 177 estimated the optimal global coupling and local bifurcation parameters of each subject/session 178 by maximizing the similarity (i.e. Pearson correlation) between empirical and model FCs using 179 gradient-descent optimization. There was no significant difference in the model fit for resting-180 state (r =  $0.518 \pm 0.057$ ) and movie sessions (r =  $0.497 \pm 0.045$ ) (T = 1.256, p-value = 0.219, 181 permutation t-test).

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183 To characterize the overall topology underlying each condition, first we estimated the optimal 184 global coupling parameter (g) and optimal bifurcation parameters (a) for resting state and movie 185 watching condition based on the similarity between average empirical and model FC. At rest, 186 the average optimal bifurcation parameters were low in parietal and temporal regions, whereas 187 they were higher in occipital and frontal regions (Figure 5B). For movie condition, the bifurcation 188 parameters were increased in parietal and temporal regions and decreased in anterior 189 cingulate, lateral prefrontal cortices and in supramarginal gyrus (Figure 5C). There was no 190 significant difference between the mean optimal bifurcation parameters of rest and movie 191 conditions (Figure 5D).

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To quantify the group differences, we compared regional optimal bifurcation parameters of resting state and movie sessions (Figure 6A). We found no significant differences in global coupling parameters between rest and movie conditions (Figure 6B). In movie condition, the local bifurcation parameters were significantly decreased towards negative values in bilateral caudal anterior and posterior cingulate, right supramarginal gyrus, and left post- and paracentral cortices (Figure 6D). In contrast, the bifurcation parameters were significantly increased in bilateral orbital frontal cortex, right lateral orbital frontal cortex, right middle rostral frontal

cortex, right superior parietal cortex, right fusiform gyrus, and left frontal pole and left medialtemporal cortex (Figure 6D).

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203 Finally, we repeated the PCA on optimal bifurcation parameters across subjects and conditions 204 (Figure 6E-G). The first principal component (PC-1) explaining 41.77% of the variation and the 205 second principal component (PC-2) explaining 10.25% of the variation were both significantly 206 correlated with the contrast between average bifurcation parameters of movie and resting-state 207 sessions (PC-1 r = 0.38, p-value = 0.002; PC-2 r = 0.73, p-value < 0.0001). The first principal 208 component (PC-1) exhibited a strong positive peak in precuneus and isthmus of cingulate, 209 slightly higher values in medial frontal and temporal regions, which is very similar to default 210 mode network (DMN) topography (Figure 6E). The second principal component (PC-2) showed 211 higher values in temporal and frontal regions (Figure 6F). Furthermore, the second principal 212 component (PC-2) exhibited movie specificity (Figure 6G). This result shows that the alterations 213 in regional dynamics in the movie-condition reflect at enhanced influence of frontal-temporal

214 brain regions on whole-brain dynamics.

#### 215 Discussion

We characterized the reorganization of FC during natural viewing condition compared to resting state. Using principal component analysis, we found that the alterations in FC during natural viewing condition can be explained along a single dimension or mode of variation (i.e. a condition-specific pattern of connectivity that captures the variations across subjects). The projections of the FCs of each subject on the movie-specific principal component provided a clear separation between conditions with classification accuracy of 100%.

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## 223 FC signatures of viewing natural scenes

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225 The movie-specific FC topology exhibited enhanced connectivity between occipital-temporal 226 regions and frontal-parietal regions (Supplementary Figure 3). This result can be interpreted as 227 enhanced communication between sensory and association regions during natural viewing 228 condition. Previous studies reported that the subjects show decreased head movements and 229 higher arousal while natural viewing condition (Vanderwal et al., 2015). Therefore, the 230 exceptionally high classification power can also reflect systematic artifacts. To rule of this 231 possibility we repeated the analysis after global signal regression (GSR), separate sessions, 232 bandpass filtered signals, and phase-locking values. We found that the results are invariant to 233 different preprocessing approaches. Furthermore, the movie-specific FC mode was highly 234 consistent before and after GSR, and across sessions. The correlations between movie-235 specific components across sessions were higher than those for non-specific components. 236 These findings confirmed previous studies showing the enhanced reliability and individual 237 subject detection during natural viewing conditions (Kim et al., 2017; Vanderwal et al., 2017). 238 In addition, we showed that the enhanced reliability and individual subject detection during 239 natural viewing conditions are driven by task-specific reorganization of FC, which is distinct 240 from the resting-state related individual variations.

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242 Before GSR, the first principal component reflected the overall synchronization in FC (as well 243 as global signal variance). This was an expected result, since the global signal was consistently 244 reported as explaining the large amount of variation in BOLD signals (Carbonell et al., 2011). 245 However, our results showed that the global signal component is not related to the movie 246 condition. After GSR the global synchronization component disappeared, whereas the movie-247 specific component remained intact. It is important to note that the global signal component 248 reflects the common FC topology across subjects and it was strongly correlated across 249 sessions. The high correlations between the projections of global signal components across 250 sessions suggest that the global signal component also explains individual variations. In other 251 words, the variations and similarities across subjects during resting-state are mostly driven by 252 the differences in global signal variance. However, in this study, it cannot be known to what 253 extend the global signal-related component and individual variations reflect neural, 254 hemodynamic and/or artefactual differences. The relationship between global signal

fluctuations and whole-brain synchronization is essential to understand individual subject variations at resting-state.

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- 258 Stable task-specific FC patterns in dynamic FC
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260 We also investigated how movie-specific FC topography relates to the dynamic FC. We used 261 Hilbert transform on narrowband filtered time-series and characterized dynamic FC based on 262 phase-locking values across time. We found that the movie-specific principal components also 263 appear in FC and average PLVs of the narrowband filtered time-series. Then, we calculated 264 the similarity between grand-average PLVs of resting state and movie during one session and 265 the PLV fluctuations during the other session. We found that for movie sessions the PLV of 266 each time point was persistently more similar to the average PLVs of the movie sessions than 267 to those of the resting state sessions. In contrast, for resting sessions the PLV of each time 268 point was more similar to the resting state FC than to the movie FC. Overall, these results 269 showed that during natural viewing condition the FC is persistently reorganized into its 270 associated mode. One limitation of this approach is the substantial observation noise of 271 instantaneous PLVs in conjunction with limited variance explained by the PCs, which leads to 272 very low correlations between instantaneous PLVs. The stability of task-related FC patterns is 273 important for the assumptions behind large-scale computational modeling. Our results suggest 274 that whole-brain FC (at the time-scale of BOLD signals) is persistently reconfigured into a 275 distinct mode rather than an epiphenomenon reflecting activation of several transient states.

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#### 277 Computational modeling of task-specific alterations

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279 Although variations related to the natural viewing condition can be explained in a single 280 dimension, it is very difficult interpret a whole-brain connectivity pattern. We proposed a 281 computational model to link the alterations in local dynamics to reorganization of whole-brain 282 FC. We used Hopf normal model to characterize BOLD signals. The motivation behind using 283 this model was that noise-driven and oscillatory dynamics can be modeled using a single 284 parameter (local bifurcation parameter). When the local bifurcation parameter of a particular 285 region is negative, the region exhibits noise-driven dynamics. For positive bifurcation parameter 286 values, the region exhibits sustained oscillations. Therefore, higher parameters values of a 287 region in the model indicate that the region has higher influence on its connected regions. The 288 model revealed significant decreases in bifurcation parameters particularly in cingulate cortex 289 (anterior and posterior cingulate) and in supramarginal gyrus. In contrast, the bifurcation 290 parameters significantly increased in lateral prefrontal cortex, medial temporal cortex and 291 superior parietal regions. These results showed that during movie condition, the influence of 292 frontal, temporal and parietal association regions on the whole-brain FC is enhanced. 293 Nevertheless, it is important to note that the model describes the BOLD signals in the 294 associated low-frequency narrow-band. Therefore, higher values of the bifurcation parameters

295 can also be interpreted as the contribution of low-frequency fluctuations in the regions is 296 enhanced since hemodynamic responses act as a low-pass filter. Furthermore, BOLD signals 297 are known to have negative relationship with the neural activity in middle frequency ranges 298 (Schölvinck et al., 2013). Therefore, the increased/decreased local bifurcation parameters 299 should be interpreted only in relation to low-frequency fluctuations.

300

301 Since the empirical data provided a clear separation of rest and movie conditions, we also 302 employed PCA on the bifurcation parameters of the model. The first PC mode showed a typical 303 pattern associated to the default mode network (DMN), in which the high values were observed 304 in isthmus cingulate, precuneus, medial frontal and temporal cortices. The second principal 305 component mode, characterized by higher bifurcation parameter values in temporal and frontal 306 regions, showed movie-specificity. These results suggested that the variations in bifurcation 307 parameters in frontal-parietal and frontal-temporal networks have exclusive contributions to the 308 organization of whole-brain FC during movie-viewing condition. Furthermore, we found that the 309 projections of the first and second principal components on movie sessions were negatively 310 correlated (spearman rank r = -0.496, p-value= 0.02). Therefore, the variations across both 311 task-specific and DMN-like activation patterns, and the antagonistic relationship between these 312 patterns are associated to task-related organization of FC. Nevertheless, based on these 313 results, it is not possible to draw conclusions on the causal mechanisms that drive the 314 relationship between DMN and task-related networks. The results may indicate that several 315 regions of DMN (particularly precuneus) having a role in mediating the switch between distinct 316 functional states, which is consistent with previous studies showing that precuneus dynamically 317 binds to distinct functional networks (Utevsky et al., 2014). An alternative explanation may 318 involve the variations of arousal and vigilance levels. This explanation is consistent with a 319 selective neuromodulatory enabling of intrinsic synaptic connections by ascending modulatory 320 neurotransmitter systems (e.g., noradrenaline). This is particularly relevant in light of the 321 systematic changes in the local bifurcation parameter that showed regionally-specific and 322 condition-sensitive effects in our modelling analyses.

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## 324 Limitations

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326 One limitation of our modeling results is that the model relies on DWI-derived SC, which has 327 limited performance on detecting interhemispheric connections, individual variations, and also 328 directions of the connections. In addition, the changes in directed effective connectivity may 329 also play role in defining the reorganization of FC during task (Gilson et al., 2017). We re-330 analyzed the alterations in EC (Gilson et al., 2017) based on our current findings: the PCA 331 analysis of EC exhibited a better and clearer separation between resting-state and movie 332 sessions than FC (Supplementary Figure 4). Furthermore, the movie-specific principal 333 component of EC revealed enhanced connectivity from frontal regions towards parietal and 334 occipital brain regions, and from occipital and temporal regions toward parietal and frontal

335 regions (Supplementary Figure 3). Therefore, during natural viewing condition lower sensory 336 regions in occipital and temporal regions project to frontal and parietal higher-order association 337 regions, and that this pattern is completed as a recurrent loop by the frontal regions projecting 338 towards parietal regions and parietal regions projecting towards temporal and occipital regions. 339 These results are consistent with the alterations that we found in the local dynamics (i.e. under 340 fixed-connectivity assumption) such that frontal and parietal regions play crucial role in re-341 organization of FC during task. In contrast, the model based on local dynamics cannot resolve 342 the alterations in sensory regions. Effective connectivity - as assessed using dynamic causal 343 modelling studies of the resting state – again point to a modulation of regional excitability by 344 different components of the default mode. For example, previous studies revealed that the 345 influence of the SN (salience network) and DAN (dorsal attention network) on the DMN (default 346 mode network) regions is inhibitory; whereas the DMN exerted an excitatory influence on the 347 SN and DAN regions (Zhou et al., 2018). Therefore, we speculate that the alterations in higher-348 order association regions are better captured by the local dynamics because these regions 349 contribute to whole-brain organization through strong bidirectional connections across the 350 cortex, whereas the influence of sensory regions is dominantly unidirectional.

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## 352 Conclusion and future directions

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354 Current experimental paradigms are optimal to study task-dependent changes in BOLD signals, 355 but these are not optimal to study task-dependent re-organization of whole-brain FC. 356 Naturalistic condition, such as movie watching, that is comparable to the resting-state, may 357 have important implications on understanding the dynamic organization of whole-brain activity. 358 Here, we proposed a novel approach to link task-dependent functional organization and 359 dynamic functional connectivity. Nevertheless, it may not be possible to exploit the full potential 360 of dynamic organization of the brain through natural viewing paradigms. The major limitation of 361 this approach is that the natural viewing condition is a trivial task. Future studies may explore 362 other natural experimental paradigms that involve more challenging conditions such as problem 363 solving, navigation, social interactions, task engagement during present distractors. We 364 speculate that sophisticated natural tasks that require enhanced cognitive control may reveal 365 richer dynamical manifestation of functional reorganization. For example, certain challenging 366 tasks may show a better picture of dynamic reorganization of the whole-brain such as 367 consolidation of particular functional states in time (i.e. slow adaptation) and/or emergence of 368 observable transient functional states (i.e. multistability).

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## 372 Materials and Methods

## 373 Study design

374 The fMRI imaging data used in this paper have been described in details elsewhere (Betti et 375 al., 2013; Mantini et al., 2012). Twenty-four right-handed young, healthy volunteers (15 376 females, 20-31 years old) participated in the study. They were informed about the experimental 377 procedures, which were approved by the Ethics Committee of the Chieti University, and signed 378 a written informed consent. The study included a resting state and a natural vision condition. In 379 the resting state, participants fixated a red target with a diameter of 0.3 visual degrees on a 380 black screen. In the natural-vision condition, subjects watched (and listened) to 30 minutes of 381 the movie "The Good, the Bad and the Ugly" in a window of 24x10.2 visual degrees. Visual 382 stimuli were projected on a translucent screen using an LCD projector, and viewed by the 383 participants through a mirror tilted by 45 degrees. Auditory stimuli were delivered using MR-384 compatible headphones.

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## 386 Data acquisition

387 Functional imaging was performed with a 3T MR scanner (Achieva; Philips Medical Systems, 388 Best, The Netherlands) at the Institute for Advanced Biomedical Technologies in Chieti, Italy. 389 The functional images were obtained using T2\*-weighted echo-planar images (EPI) with BOLD 390 contrast using SENSE imaging. EPIs comprised of 32 axial slices acquired in ascending order 391 and covering the entire brain (32 slices, 230 x 230 in-plane matrix, TR/TE=2000/35, flip angle 392 = 90°, voxel size=2.875×2.875×3.5 mm3). For each subject, 2 and 3 scanning runs of 10 393 minutes duration were acquired for resting state and natural vision, respectively. Each run 394 included 5 dummy volumes - allowing the MRI signal to reach steady state, and an additional 395 300 functional volumes that were used for analysis. Eye position was monitored during 396 scanning using a pupil-corneal reflection system at 120 Hz (Iscan, Burlington, MA, USA). A 397 three-dimensional high-resolution T1-weighted image, for anatomical reference, was acquired 398 using an MP-RAGE sequence (TR/TE=8.1/3.7, voxel size=0.938x0.938x1 mm3) at the end of 399 the scanning session.

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#### 401 Data preprocessing

402 Data preprocessing was performed using SPM5 (Wellcome Department of Cognitive 403 Neurology, London, UK) running under MATLAB (The Mathworks, Natick, MA). The 404 preprocessing steps involved the following: (1) correction for slice-timing differences (2) 405 correction of head-motion across functional images, (3) coregistration of the anatomical image 406 and the mean functional image, and (4) spatial normalization of all images to a standard 407 stereotaxic space (Montreal Neurological Institute, MNI) with a voxel size of 3×3×3 mm3. 408 Furthermore, the BOLD time series in MNI space were subjected to spatial independent 409 component analysis (ICA) for the identification and removal of artifacts related to blood 410 pulsation, head movement and instrumental spikes (Smith et al., 2010). This BOLD artifact

411 removal procedure was performed by means of the GIFT toolbox (Medical Image Analysis Lab,

412 University of New Mexico). No global signal regression or spatial smoothing was applied.

413 For each recording session (subject and run), we extracted the mean BOLD time series from

414 the 66 regions of interest (ROIs) of the brain atlas (Hagmann et al., 2008)(see Supplementary

415 Table 1). 2 subjects were excluded due to signal dropout and 1 subject was excluded due to

- 416 substantial spikes in the time-series.
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## 418 Anatomical Connectivity

419 Anatomical connectivity was estimated from Diffusion Spectrum Imaging (DSI) data collected 420 in five healthy right-handed male participants (Hagmann et al., 2008; Honey et al., 2009). The 421 grey matter was first parcellated into 66 ROIs, using the same low-resolution atlas used for the 422 FC analysis. For each subject, we performed white matter tractography between pairs of 423 cortical areas to estimate a neuroanatomical connectivity matrix. The coupling weights between 424 two brain areas were quantified using the fiber tract density, and were proportional to a 425 normalized number of detected tracts. The structural matrix (SC) was then obtained by 426 averaging the matrices over subjects.

427

## 428 Principal component analysis

For all subjects and sessions (i.e. 21 subjects, 2 resting state and 2 movie sessions) the
functional connectivity matrices were constructed based on Pearson correlation coefficient
between all pairs of ROIs.

The upper triangular parts of FC (i.e. 66(66 - 1)/2 connections) matrices were concatenated across subjects/sessions (21x4 session/subjects) leading to the feature matrix with dimensions 2145 x 84 (number of connections x number of sessions/subjects). Then, principal component analysis was applied to the resulting feature matrix. The analyses were repeated for 1000 surrogates time-series with preserved power-spectrum based on each session/subject. The dimensionality of the data was characterized by explained variance of the principal components that are larger than those of the surrogates.

- To quantify the consistency of principal components, we repeated the analysis using 2 separate sessions. For both sessions, the feature matrices comprised the concatenated upper triangular FC matrices of 1 resting state session and 1 movie session (i.e. 2145 x 42 matrices). The consistency across sessions was quantified as Pearson correlation coefficients of the
- 443 components and the projection of components between sessions.
- 444 Since during natural viewing condition the individuals are shown to have restricted movements 445 and increase arousal (Vanderwal et al., 2015), the differences in FC can be substantially 446 affected by underlying artifacts. For this reason, we repeated all the analyses after regressing 447 out global signal from the time-series of each ROI.
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#### 449 Dynamic functional connectivity

450 Preprocessed time series were band-pass filtered in 0.04-0.07Hz range in order to reduce the

451 effects of low-frequency drift and high-frequency noise (Glerean et al., 2012). Then, Hilbert 452 transform was used for the assessment of dynamic functional connectivity (Demirtaş et al., 453 2016; Glerean et al., 2012). The Hilbert transform,  $S(t) = Acos(\varphi(t))$  of the preprocessed 454 BOLD time series broke the signal down to an analytical signal S(t) with an instantaneous phase 455  $\varphi(t)$  and amplitude *A*. For each time point *t*, the difference  $\Delta \varphi_{ij}(t)$  between the phases of the 456 respective ROIs was calculated, where *i* and *j* are the indices of each ROI. The phase 457 differences were adjusted between 0 and  $\pi$  such that:

458

459 
$$\Delta \varphi_{ij}(t) = \frac{|\varphi_i(t) - \varphi_j(t)|, \quad if \ |\varphi_i(t) - \varphi_j(t)| \le \pi}{2\pi - |\varphi_i(t) - \varphi_j(t)|, \quad otherwise}$$

460

461 Then, the phase-locking values (PLVs),  $PLV_{ij}(t)$  were constructed using the phase differences 462 normalized between 0 and 1, thereby representing perfect anti-synchronization and perfect 463 synchronization respectively, such that:  $PLV_{ij}(t) = 1 - \Delta \varphi_{ij}(t)/\pi$ .

464 We computed the grand-average PLVs for each session (i.e. resting state and movie watching). 465 Then, for each subject, we calculated the similarity (Pearson correlation coefficient) between 466 grand-average PLVs and time-resolved PLVs. In brief, for each subject two quantities were 467 estimated and compared as a function of time: the correlation between instantaneous PLVs 468 and grand-average PLVs for resting state and that for movie condition. To avoid the bias caused 469 by shared variability within each session, we calculated the grand-average PLVs of one 470 session, and then the similarities were calculated for the other session. Therefore, the analysis 471 was performed twice: the grand-average PLVs of session 1 projected to the PLVs of session 2 472 and the grand-average PLVs of session 2 projected to the PLVs of session 1. To provide a 473 better illustration for the magnitudes of correlations, we performed a same analysis averaging 474 the time-resolved PLVs across subjects (Supplementary Figure 1).

475 The principal component analysis was repeated for band-pass filtered time-series and average 476 PLVs. Since the PLVs were much more sensitive to global synchronization levels, we 477 subtracted the mean from each average PLV matrix. We also repeated the time-resolved 478 analysis using movie-specific and non-specific principal component instead of grand-average 479 PLVs. After identifying the principal component whose projections distinguish the resting 480 condition from movie condition, we re-projected each component on the instantaneous PLVs 481 using Pearson correlation coefficient (Supplementary Figure 1). We also performed PCA over 482 the concatenated time courses (i.e. 2 resting state and 2 movie sessions) of individual subject 483 PLVs. The trajectories of the first 2 principal components were plotted to illustrate the switch 484 between resting and movie watching conditions (Supplementary Figure 2).

485

### 486 Computational modeling

We modeled the whole-brain rs-fMRI BOLD signals using 66 nodes. Each node was coupled
with each other via DWI-derived structural connectivity (SC) matrix. We described the local
dynamics of each individual node using normal form of a supercritical Hopf bifurcation (Deco

490 et al., 2017). The advantage of this model is that it allows transitions between asynchronous 491 noise activity and oscillations. Where ω is the intrinsic frequency of each node, a is the local 492 bifurcation parameter, η is additive Gaussian noise with standard deviation β, the temporal 493 evolution of the activity, *z*, in node j is given in complex domain as:

$$\frac{dz_j}{dt} = \left[a_j + i\omega_j - \left|z_j^2\right|\right] + \beta\eta_j(t)$$
<sup>2</sup>

3

495

494

497 498

This system shows a supercritical bifurcation at  $a_i = 0$ . Being specific, if  $a_i$  is smaller than 0, the local dynamics has a stable fixed point at  $z_i = 0$ , and for  $a_i$  values larger than 0, there exists a stable limit cycle oscillation with a frequency  $f = \omega/2\pi$ . Finally, the whole-brain dynamics is described by the following coupled equations:

 $z_j = \rho_j e^{i\theta_j} = x_j + iy_j$ 

503 
$$\frac{dx_j}{dt} = [a_j - x_j^2 - y_j^2]x_j - \omega_j y_j + g \sum_i C_{ij}(x_i - x_j) + \beta \eta_{xj}(t)$$

504

505 
$$\frac{dy_j}{dt} = [a_j - x_j^2 - y_j^2]y_j + \omega_j x_j + g \sum_i C_{ij}(y_i - y_j) + \beta \eta_{yj}(t)$$
5

506

507 Where  $C_{ij}$  is the Structural Connectivity (SC) between nodes i and j, g is the global coupling 508 factor, and the standard deviation of Gaussian noise,  $\beta = 0.02$ . The natural frequency (*f*) of 509 each region was taken as the peak frequency in the given narrowband of the corresponding 510 region in the empirical time-series.

511 Following a similar approach previously employed on biophysically-based computational model 512 (Deco et al., 2014), we analytically estimated the model FC using linearization of the system 513 around a stable fix point. Where  $\delta \mathbf{u} = \{\delta x_1 \dots \delta x_{66}, \delta y_1 \dots \delta y_{66}\}$  represents the Taylor expansion 514 of the system, **A** is the Jacobian matrix, and  $\varepsilon(t)$  is the noise term, the fluctuations around the 515 fix point can be described as:

$$\frac{d\delta \mathbf{u}}{dt} = \mathbf{A}\delta \mathbf{u} + \varepsilon(t) \tag{6}$$

517 Where the deterministic parts of right-hand side of equations 4 and 5 are described by  $-F_j$  and 518  $-G_j$ , respectively, the Jacobian matrix of the system evaluated at the fixed point  $\hat{x}_j$ ,  $\hat{y}_j$ ,  $j \in$ 519 {1...66} can be constructed as:

520
$$\mathbf{A} = \begin{bmatrix} \frac{\partial F_1}{\partial x_1} & \cdots & \frac{\partial F_1}{\partial x_N} & \frac{\partial F_1}{\partial y_1} & \cdots & \frac{\partial F_1}{\partial y_N} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ \frac{\partial F_N}{\partial x_1} & \cdots & \frac{\partial F_N}{\partial x_N} & \frac{\partial F_N}{\partial y_1} & \cdots & \frac{\partial F_N}{\partial y_N} \\ \frac{\partial G_j}{\partial x_1} & \cdots & \frac{\partial G_1}{\partial x_N} & \frac{\partial G_1}{\partial y_1} & \cdots & \frac{\partial G_N}{\partial y_1} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ \frac{\partial G_N}{\partial x_1} & \cdots & \frac{\partial G_N}{\partial x_N} & \frac{\partial G_1}{\partial y_N} & \cdots & \frac{\partial G_N}{\partial y_N} \end{bmatrix}$$

521 Where  $i, j \in \{1 \dots 66\}$ , each element of matrix **A** can be calculated as:

522 
$$\frac{\partial F_j}{\partial x_j} = \frac{\partial G_j}{\partial y_j} = a - g \sum_k C_{jk}$$
7

523  
524 
$$\frac{\partial F_j}{\partial x_l} = \frac{\partial G_j}{\partial y_l} = gC_{jl}$$
 8

525

$$\frac{\partial F_j}{\partial y_j} = -\omega_0 \tag{9}$$

$$\frac{\partial G_j}{\partial y_j} = \omega_0 \tag{10}$$

527

530 
$$\frac{\partial F_j}{\partial x_l} = \frac{\partial G_j}{\partial y_l} = 0$$
 11

531

532 Where **Q** is the noise covariance matrix, the covariance matrix of the system **P** can be estimated 533 by solving Lyapunov equation:

$$\mathbf{AP} + \mathbf{PA}^{\mathrm{T}} = -\mathbf{Q}$$
 12

535 536

534

537 Finally, the model correlation matric (FC) can be extracted from the covariance matrix as:

$$mFC_{ij} = \frac{P_{ij}}{\sqrt{P_{ii}P_{jj}}}, i, j \in \{1 \dots 66\}$$
 13

539

538

We estimated the model optimal parameters a and g by maximizing the similarity between model FC (equation 13) and empirical FC using gradient descent optimization. To avoid the solutions reflecting a local minimum, for each subject/session we estimated the best solution after repeating the optimization with 100 random initial conditions. The similarity between model FC and empirical FC was quantified as Pearson correlation coefficient. For each subject, the empirical functional connectivity was calculated as the average FC across the corresponding conditions (i.e. resting state or movie sessions) of the corresponding subject.

547 The group comparisons for resting state versus movie sessions (optimal bifurcation parameters 548 and global coupling parameter) were done using permutation t-test (5000 permutations). For

549 optimal bifurcation parameters, the p-values were corrected using FDR approach with 550 Benjamini&Hochberg algorithm if necessary (Hochberg and Benjamini, 1990).

551

## 552 Acknowledges

553

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556

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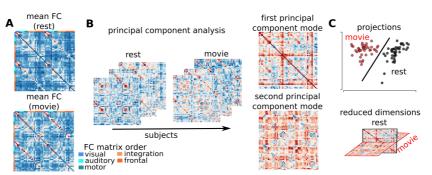
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#### 658 **Figures and captions**

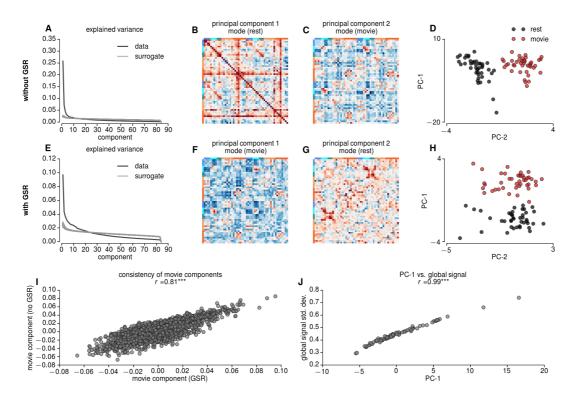






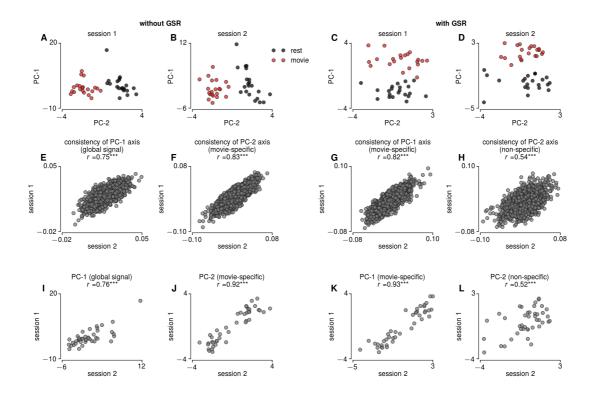


661 Figure 1. Conceptual overview. A Mean FC across subjects during resting state (top) and 662 movie (bottom) sessions. For convenience the matrices were ordered by pre-defined networks 663 involving visual, auditory, motor, integration and frontal regions. B-C Overview of principal 664 component analysis (PCA). The FCs of the subjects at each session were concatenated into a 665 single feature matrix. Then PCs of the feature matrix was calculated (B). Note that the 666 (vectorized) FC features pertain to correlations over the number of regions squared. However, 667 the principal components of these FC features can be reorganized into a connectivity matrix 668 that has the same size as the number of connections – as shown on the right (of panel B). The 669 projections of each subject/session of the first two principal components were plotted against 670 each other (C). The second principal component projections revealed a clear distinction 671 between rest and movie sessions (top) leading to representation of FC variations in two 672 dimensions (bottom).



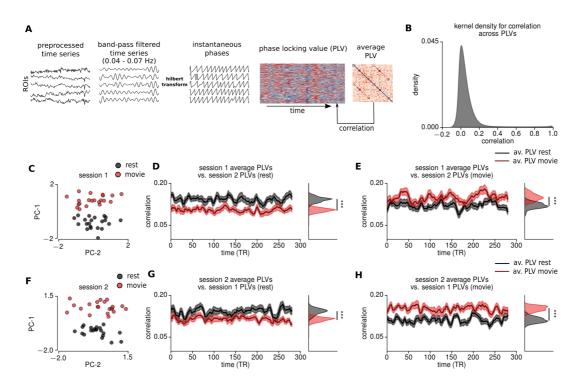
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675 Figure 2. Principal component analysis of FC based on 2 resting state and 2 movie sessions 676 concatenated across 21 subjects. A-D. Results without global signal regression (GSR). A 677 Explained variance by each PC (black) and random surrogates (gray) without GSR. Compared 678 to 1000 random surrogates the dimensionality of FCs without GSR is 13. The first PC (B) 679 explains 25.8% of the variation, whereas second PC (C) explains 7.2% of the variation. The 680 projections of first two PCs reveals that the second component is specific to movie sessions 681 (D). The first PC of the FCs without GSR reflects global signal standard deviation (J). E-H. 682 Results with global signal regression (GSR). E Explained variance by each PC (black) and 683 random surrogates (gray) with GSR. Compared to random surrogates the dimensionality of 684 FCs with GSR is 22. The first PC, which is specific to movie sessions explains 9.69% of the 685 variation (F). The movie-specific components with and without GSR is highly consistent. \*\*\* p-686 value < 0.0001.



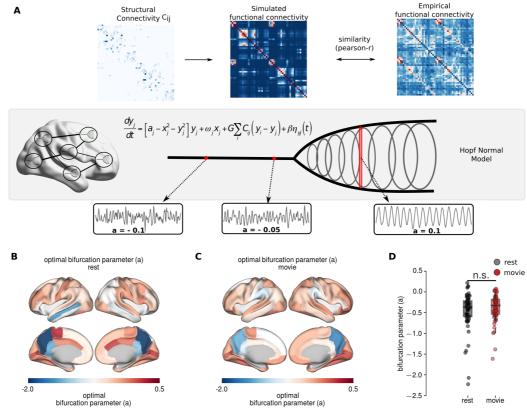
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Figure 3. The consistency of principal components across sessions. The second PC is specific to movie session in both session 1 (A) and session 2 (B) without GSR, whereas the first PC is movie-specific in session 1 (C) and session 2 (D) with GSR. The consistency of the movie-specific component (F without GSR; G with GSR) is substantially higher than that of the non-specific components (E without GSR; H with GSR). Similarly, the consistency of the projections for movie-specific component (J without GSR; K with GSR) is substantially higher than that of the non-specific components (I without GSR; L with GSR). \*\*\* p-value < 0.0001.</p>



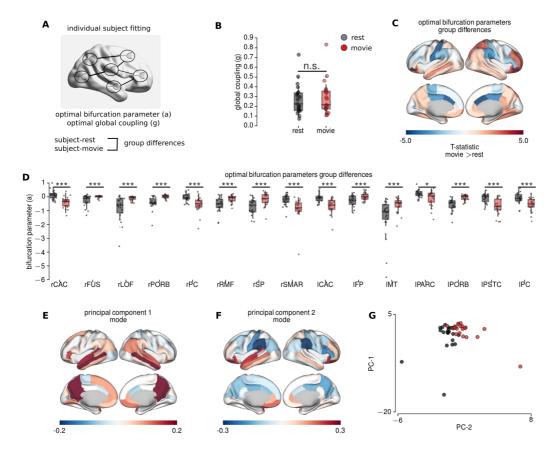


698 Figure 4. Stability of movie-specific components in dynamic FC. A The schematic describing 699 the derivation of phase-locking value (PLV) dynamics. B Kernel density estimates of the 700 correlations across PLVs. C Components projections of session 1. D Correlations between 701 average PLVs at rest (black), during movie condition (red) and PLVs of resting state session 2. 702 E Correlations between average PLVs at rest (black), during movie condition (red) and PLVs 703 of movie session 2. F-H The same procedure as C-E, where the average PLVs were calculated 704 for session 2 and projected on session 1 PLVs. The similarity between average resting-state 705 PLVs and instantaneous PLVs of resting state sessions are significantly higher than those of 706 movie sessions (Wilcoxon signed-rank test, p-value < 0.0001) (D,G). Conversely, The similarity 707 between average movie PLVs and instantaneous PLVs of movie sessions are significantly 708 higher than those of resting state sessions (Wilcoxon signed-rank test, p-value < 0.0001) (E,H). 709 Shaded regions indicate standard error of mean. \*\*\* indicates p-values < 0.0001. 710



712 Figure 5. Large-scale computational modeling. A The schematic of the modeling framework. 713 The BOLD activity of each region was described using Hopf normal model, where the local 714 bifurcation parameters (a) mediate the local dynamics. Negative values of bifurcation 715 parameter, a, indicates noise-driven activity, whereas positive values indicate oscillatory activity 716 with increasing amplitude. Brain regions are coupled each other through DWI-derived SC 717 matrix. The optimal model parameters were estimated using gradient descent optimization, 718 which maximizes the similarity between empirical and model FC. B Mean optimal bifurcation 719 parameter topography at resting state. C Mean optimal bifurcation parameter topography 720 during movie condition. D The distributions of the bifurcation parameters during movie condition 721 and resting state.

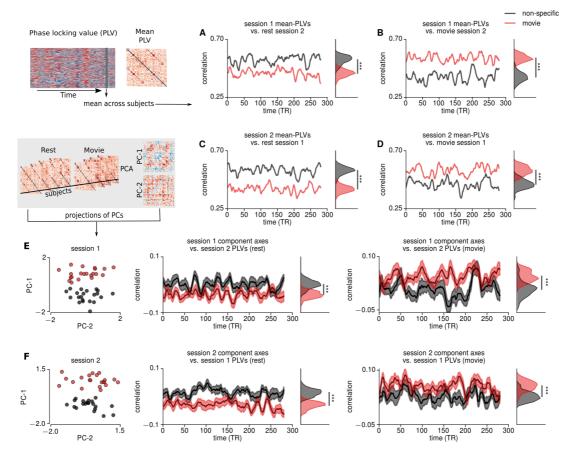
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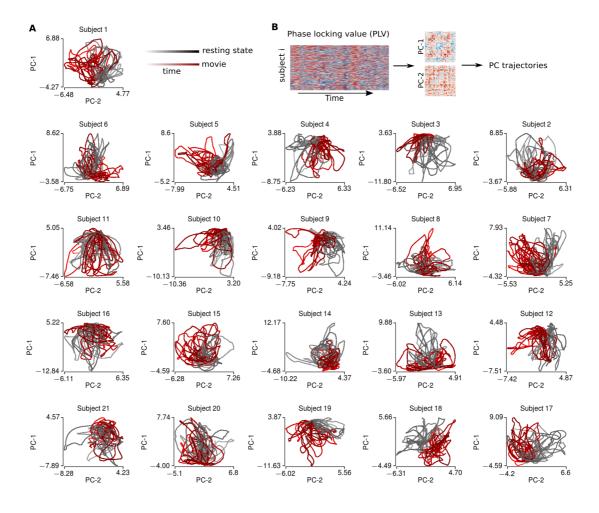
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724 Figure 6. Modeling results for individual subject fitting. A The schematic of individual subject 725 fitting. B The group differences for global coupling parameters did not show significant 726 difference. C-D The group differences between optimal bifurcation parameters at rest (black) 727 and during movie condition (red) (permutation t-test, 5000 permutations). C The topography of 728 the group differences (T-statistics; hot colors indicate larger values during movie condition). D 729 Boxplots of the regions showing significantly difference after FDR correction. E-G Principal 730 component analysis applied to optimal bifurcation parameters in the model. E The topography 731 of the first principal component. F The topography of the second principal component. PC-1 732 has higher values in precueus, posterior cingulate, medial temporal and frontal regions, 733 exhibiting typical pattern associated to default mode network. PC-2 exhibit increased values in 734 frontal and temporal regions, and decreased values particularly in supramarginal gyri and in 735 medial brain regions. G The projections of the principal components on rest and movie 736 sessions. \*\*\* indicate p-value < 0.0001.

## 738 Supplementary Figures



740 Supplementary Figure 1. A-D The similarity between mean PLVs and instantaneous PLVs 741 of each condition. The mean-PLVs were computed for resting-state and movie sessions, and 742 then the correlation coefficient between condition-specific mean-PLVs and instantaneous 743 PLVs (averaged across subjects) were calculated. Since higher correlations are expected 744 between average and instantaneous PLVs for the same sessions, the analyses were done 745 cross-sessions: We calculated the correlation between mean-PLVs of rest/movie sessions 1 746 and instantaneous PLVs of rest/movie sessions 2, and vice versa. E-F The similarity between 747 movie-specific and non-specific principal components and instantaneous PLVs. 748

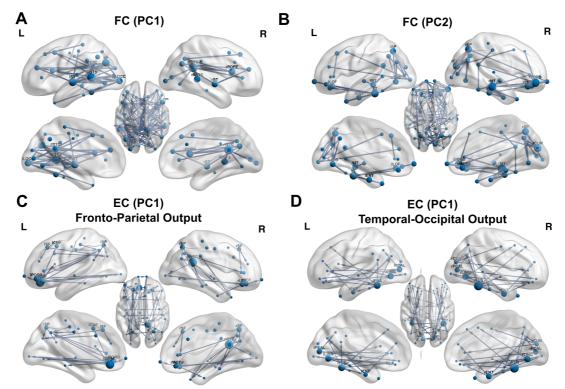


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750 **Supplementary Figure 2.** The trajectories extracted from the PCA on dynamic functional

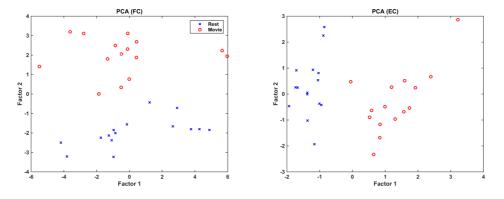
connectivity of each subject. Gray colors indicate the time course of the components at rest,

red colors indicate time course of the components while watching movie.





104	
755	Supplementary Figure 3. The visualization of the highest 1% of the connections of PC-1 (A)
756	and PC-2 (B) of FC, and PC-1 of EC (C-D). A The non-specific component of FC exhibits
757	larger connectivity strengths across posterior cingulate and precuneus, medial temporal and
758	frontal regions as well as occipital cortex, which suggests default-mode network connectivity.
759	B The movie-specific component of FC shows high connectivity between occipital and
760	parietal regions, and between temporal and frontal regions. For effective connectivity (EC),
761	movie-specific component reveals enhanced connectivity from frontal regions towards parietal
762	and occipital brain regions (C), and enhanced connectivity from occipital and temporal
763	regions toward parietal and frontal regions (D).
764	



765

Supplementary Figure 4. The PCA on functional connectivity (left) and effective connectivity
(right). The separation between resting-state and movie conditions are clearer in EC.
Furthermore, there is a strong correlation between the projections of movie-specific and nonspecific components only for movie sessions for effective connectivity.