

1 **Community driven dynamics of oscillatory network responses to threat**

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26 Running title: Network flexibility during threat

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31 Running title: Network flexibility during threat

32
33 Number of Pages: 32

34 Number of Figures: 10

35 Number of Supplementary Tables: 4

36 Number of words Abstract: 150

37 Number of Supplementary Figures: 1

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44 **Abstract**

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46 Physiological responses to threat stimuli involve neural synchronized oscillations in
47 cerebral networks with distinct organization properties. Community architecture within
48 these networks and its dynamic adaptation could play a critical role in achieving
49 optimal physiological responses.

50 Here we applied dynamic network analyses to address the early phases of threat
51 processing at the millisecond level, describing multi-frequency (theta and alpha)
52 integration and basic reorganization properties (flexibility and clustering) that drive
53 physiological responses. We quantified cortical and subcortical network interactions
54 and captured illustrative reconfigurations using community allegiance as essential
55 fingerprints of large-scale adaptation.

56 A theta band driven community reorganization of key anatomical regions forming the
57 threat network (TN) along with transitions of nodes from the dorsal attention (DAN)
58 and salience (SN) circuits predict the optimal physiological response to threat. We
59 show that increase flexibility of the community network architecture drives the
60 physiological responses during instructed threat processing. Nodal switches
61 modulate the directionality of information flows in the involved circuits.

62 These results provide a captivating perspective of flexible network responses to
63 threat and shed new light on basic physiological principles relevant for the
64 development of stress- and threat-related mental disorders.

65 Human responses to threat and stress necessitate highly adaptive but orchestrated
66 responses in the involved brain circuits. Brain oscillations, which play a key role in the
67 coordination of large-scale brain networks, drive physiological responses to threat,
68 and their phase switches determine excitability states of the involved cerebral nodes
69 ¹. Rapid, temporary shifts of excitability upon stressors involve orchestrated
70 interactions between core components of the threat circuitry, namely the dorsomedial
71 prefrontal cortex (dmPFC), hippocampus and amygdala. These regions could
72 influence primarily adaptive characteristic responses of brain circuits to threat,
73 facilitating coping behavior ². Addressing oscillatory activity in brain networks could
74 delineate real-time processing and unmask involved network nodes illustratively
75 describing the in-phase synchrony of brain oscillations, their states and relation to
76 excitability regulation ³.

77 The core network regions coordinating threat-processing influence the activity in the
78 interconnected areas. Furthermore, the limbic regions of this threat circuit form part of
79 networks mediating the detection and integration of behaviorally relevant stimuli, for
80 instance the salience network (SN) ⁴. Since the involved networks are highly variable
81 and exhibit spontaneous but also task related dynamics ⁵. Identification of the
82 network properties related to threat processing and the specific interrelation among
83 involved brain regions at different networks are of essential importance for
84 understanding mental health related to physiological threat processing, while
85 abnormalities in network associations could be directly and causally linked to mental
86 disorders.

87 Our conceptual framework is motivated by recent theoretical advances in network
88 science ⁶. These approaches can characterize complex systems as brain responses
89 by delineating components and mapping interactions between interconnected
90 regions ⁷. Addressing the dynamic modification of the networks at different scales
91 allows us to deduce how information is processed between the nodes in the network.
92 Resting state fMRI has been repeatedly used to characterize network dynamics
93 during threat processing ⁸. However, fMRI has, low temporal resolution in seconds,
94 while brain oscillations occur in the millisecond range. Moreover, distinct processes
95 possess a frequency specificity of their evoked responses that cannot be captured by
96 fMRI. Therefore, Electroencephalography (EEG) is ideal to address oscillatory activity
97 at the optimal temporal scale and could help us in the link with modern network

98 science brain responses^{9,10}.
99 Previous evidence suggests that in rodents, oscillations at the theta range (4–8 Hz)
100 support amygdala-prefrontal coordination and contribute to physiological threat
101 processing^{11,12}. In non-human primates, the emergence of theta oscillations supports
102 the synchronization of amygdala-to-prefrontal circuits, that serves as a mechanism
103 for long-range communication and directional information transfer between
104 subcortical and cortical structures during threat processing¹³. In humans, recent
105 studies have shown prominent theta power increases in relation to threat processing
106 at the prefrontal, frontal and midline channels, whereas alpha activity decrease was
107 observed at the parietal and occipital channels^{14,15}.
108 To address the network dynamics behind threat induced brain responses, we looked
109 for the community network characteristics that are described as properties of
110 functionally specialized sub-networks. The latter are defined as groups of highly inter-
111 connected nodes which have very few connections to nodes in different groups^{16,17}.
112 To capture the dynamic network information processing and behavior in these
113 community networks, we combine several advanced computational algorithms.
114 These include measures of clustering behavior, that capture the capacity to form
115 triangular interconnected communities and flexibility measurements that mirror the
116 extent to which these regions change their community allegiance over time. These
117 measure can effectively tract network reorganization and efficiently quantify the ability
118 to reconfigure to different task demands¹⁸.
119 In the current study, we use an instructed threat paradigm in which the conditioned
120 stimulus (CS+) is paired with an aversive unconditioned stimulus (US) to examine
121 neural processing during threat^{19,20}. Recent studies indicate that physiological
122 responses to threat processing are depicted as increased cortical excitability at time
123 intervals around 1000 milliseconds after the stimuli presentation. For this study, we
124 selected two time points for the application of Transcranial magnetic stimulation
125 (TMS) pulses: one before initiation of threat processing and one at a physiologically
126 relevant time-window. In order to look at the causal network dynamics over a short
127 temporal scale, we take advantage of the EEG ideal temporal resolution and use a
128 non-linear state space modelling approach, which uses dual extended Kalman
129 filtering (DEKF), in a method known as temporal partial directed coherence (TPDC)
130 ^{21,22}.

131 We hypothesized that looking into simultaneous EEG-TMS data, while modulating
132 threat processing through dmPFC stimulation at distinct time intervals, we could
133 uncover local and global network changes at specific neuronal circuits, namely the
134 DAN, SN and FN. Characterization of network reorganization at specific oscillations
135 should also unveil drastic community changes, redefining information flows between
136 nodes. In this line, we evaluate whether network re-configuration is depicted as a
137 change in the region's assignment to a specific community, or whether network
138 community structure directs the directionality of information flows in the involved
139 circuits.

140

141 **Materials and Methods**

142 **Subjects**

143 45 healthy subjects (22 female, mean age 28 ± 5.48 years) were included in our
144 study. The study protocol was approved by local ethics committee (Medical faculty,
145 Johannes Gutenberg University of Mainz) and informed written consent was taken
146 from all participants before the beginning of experiment. All the participants had two
147 visits to the lab, in which during the first visit MRI data was acquired. During the
148 second visit, an instructed threat paradigm (in experiment 1) or an instructed threat
149 paradigm with TMS (experiment 2) was performed.

150

151 **MRI data acquisition**

152 Images were acquired using a 3 Tesla MRI scanner (Magnetom Tim Trio, Siemens
153 Healthcare, Erlangen, Germany) equipped with 32-channel head coil at the
154 Neuroimaging Center (NIC) Mainz, Germany. A Magnetization-prepared rapid
155 gradient-echo (MP-RAGE) sequence (Repetition Time [TR] = 1900ms; Echo Time
156 [TE] = 2.54ms; Inversion Time [IT] = 900; Pixel Bandwidth = 180; Acquisition Matrix =
157 320, 320; Flip Angle = 9° ; voxel size = 0.8125, 0.8125 mm; Slice Thickness = 0.8
158 mm) was used.

159

160 **Experiment 1 (instructed threat task)**

161 First, subjects (N=19, 11 female, mean age 27.4 ± 4.32 years) were asked to sit in a
162 chair and painful electric stimuli were applied to the dorsal part of left hand using a
163 surface electrode connected to a DS7A electrical stimulator (Digitimer). Individual

164 pain ratings on a scale from 0 (no pain) to 10 (intense pain) were acquired. An
165 intensity representing a pain level of 7 was used during the experiments. The
166 instructed threat task was developed using the Cogent toolbox
167 (http://www.vislab.ucl.ac.uk/cogent_2000.php) in Matlab 2006B (MathWorks). The
168 task consisted of presenting two visual stimuli: circle and square (**Fig 1 A**); and a
169 fixation cross during the inter-trial interval (ITI) (**Fig 1 B**). Participants were instructed
170 that the circle stimulus (CS+) is associated with the electric shock (UCS) with a
171 probability of 33% randomized between (1- 5 seconds) at the time the stimulus is
172 presented on screen; while stimulus square (CS-) is not associated with any threat.
173 Stimuli were presented pseudo-randomly on screen for 5 sec and the ITI was jittered
174 between 4 and 6 sec. The paradigm consisted of 60 stimuli (36 CS+, 24 CS-). High-
175 density EEG was recorded from 256 channels throughout the experiment (Net
176 Station 5.0, EGI, USA). Electrode impedances were kept under 50 K Ω during the
177 whole experiment. A sampling frequency of 250 Hz was used. This study was divided
178 into 3 sessions, where each session lasted for around 5 minutes and 3 min breaks
179 were provided in between sessions. After each session the level of experienced
180 threat was rated in a scale from 1 to 10 by each participant with a questionnaire.

181

182 **Experiment 2 (instructed threat task with concomitant dmPFC-TMS)**

183 To evaluate the involvement of the dmPFC in threat processing and network
184 dynamics, a second experiment (Experiment 2) was conducted in another cohort of
185 healthy subjects (N=26, 11 female, mean age 28.6 ± 6.64 years) that includes the
186 instructed threat task as in experiment 1 together with application of single TMS
187 pulses over the right dmPFC, after 1 sec from stimulus onset. The MNI (Montreal
188 Neurological Institute) coordinate for the dmPFC ([10 12 58]) was obtained from a
189 previous fMRI study (1). Individual coordinates were determined using the
190 corresponding MRI in SPM8 (<http://www.fil.ion.ucl.ac.uk/spm>). Location of TMS
191 pulses delivery, coil position and orientation were controlled throughout the
192 experiment using a neuronavigation system (Localite TMS navigator, Germany). At
193 the stimulation site the TMS coil was placed tangentially to the scalp surface and
194 oriented in a medial to lateral position at a 45° angle away from the midline with the
195 handle pointing backwards. TMS pulses were applied in biphasic pulse configuration
196 using a figure-8 coil connected to Magstim Rapid² (Magstim, UK). The intensity of

197 TMS pulses was set to 110% RMT (resting motor threshold). RMT was calculated as
198 the minimum stimulus intensity required eliciting motor evoked potentials of amplitude
199 $50 \mu V$ in 5 out of 10 consecutive trials at rest²³. The paradigm consisted of 90
200 stimuli (54 CS+, 36 CS-). The condition specific (CS-: no threat, CS+: threat) trials
201 were considered and the trials in which shock was applied were removed from the
202 analyses. We repeated the experiment 2 but applying TMS at 80ms as a control
203 experiment for TMS modulation on the network dynamics (**Fig 1 B**). Subjective threat
204 ratings were also acquired in experiment 2.

205

206 **EEG data preprocessing**

207 EEG data preprocessing and part of the spatial filter analyses were analyzed using
208 MATLAB2015a and the fieldtrip toolbox²⁴. The data used in the initial preprocessing
209 steps were blind to researcher. Initially, EEG data was re-referenced to the common
210 grand average reference of all EEG channels and epoched from -2.0 to 4.0 s (0 -
211 being the visual stimuli). These epoch trials were used for the purpose of filtering
212 only, for all subsequent analyses the time interval for the epochs was -0.25 to 1.5 s.
213 The preprocessing pipeline was adapted from the Fieldtrip toolbox explained detail in
214¹⁹. For experiment 1, the EEG data was directly subjected to independent component
215 analyses (FastICA) to remove the components representing the muscle artifacts, eye
216 blinks, eye movements and line noise. For experiment 2, TMS-EEG data, a period of
217 -5 to 20 ms relative to the TMS pulse was first cut out and excluded to remove the
218 ringing artifact. The pre-ringing and post-ringing epochs were subject to independent
219 component analysis (FastICA) to remove the components representing the
220 exponential decay artifact, residual muscle artifacts, eye blinks, eye movements, line
221 noise and other muscle artifacts unrelated to TMS. On average for the experiment 1,
222 30 of 256 components (30 ± 4.6 , mean \pm SD) were rejected, 10-11 were related to
223 the eye artifacts (11 ± 2.68), 5-6 related to line noise (5 ± 2.34) and 12-13 were
224 related to muscle artifacts (12 ± 1.24). For the experiment 2, 36 of 256 components
225 (36 ± 2.3 , mean \pm SD) were rejected, 2-3 were related to the exponential decay ($2 \pm$
226 0.74), 4-5 related to line noise (4 ± 1.98), 13-14 were related to muscle artifacts ($13 \pm$
227 1.16) and 13-14 were related to the eye artifacts (13 ± 1.04). The residual muscle
228 artifacts were visually inspected, removed and interpolated with the cubic
229 interpolation method. A fourth-order Butterworth low-pass filter with a cut-off

230 frequency of 200 Hz was applied to avoid aliasing, which was followed by a band
231 pass filtered between 3 and 45 Hz.

232

233 **Heart rate estimation**

234 The heart rate estimation was extracted from the EEG signals using the extended
235 version of the independent component analysis (ICA) algorithm, based on information
236 maximization¹⁴ as previously reported⁹. In the EEG signals, volume conduction is
237 thought to be linear and instantaneous, and it is expected that the sources of cardiac
238 signals are not generally time locked to the sources of EEG activity, reflecting the
239 activity of cortical neurons²⁵. The ICA can accurately identify the time courses of
240 activation and scalp topographies of relatively large and temporally-independent
241 sources from simulated scalp recordings, even in the presence of a large number of
242 low-level and temporally-independent source activities²⁶.

243 For heart rate detection analysis, the rows of the input matrix y are the EEG signals
244 recorded at the 256 electrodes, the rows of the output data matrix $v = X y$ are time
245 courses of activation of the ICA components, and the columns of the inverse matrix,
246 X^{-1} , give the projection strengths of the respective components onto the scalp
247 sensors.

248 In general, and unlike PCA, the component time courses of activation will be non-
249 orthogonal. Corrected EEG signals can then be derived as $y' = (X)^{-1} v'$, where v' is
250 the matrix of activation waveforms, v , with rows representing sources of cardiac
251 artifacts which are then extracted for further estimations from each participant. In total
252 for experiment 1 we concatenated the 36 CS+ trials to take a total of 180 seconds
253 and 24 CS- trials to take 120 seconds. For experiment 2 we concatenated the 54
254 CS+ trials to take 270 seconds and 36 CS- trials to take 180 seconds.

255

256 **Reliability check of the EEG signals using inter-trial phase coherence (ITPC)** 257 **analyses**

258 Single trial data were first decomposed into their time-frequency representation by
259 using the multitaper method²⁷. In this method the spectrum is estimated by
260 multiplying the data with K different windows (i.e. tapers). In this study, $K = 7$
261 orthogonal tapers were used with good leakage and spectral properties, the discrete
262 prolate spheroidal sequences (DPSS) are applied²⁸. ITPC were computed using the

263 Fieldtrip toolbox²⁴. ITPC reflects the consistency of the phase values across trials, at
264 different frequencies, and at single electrodes. The electrodes were grouped in line
265 with the five lobes to have a global robust measure over a certain lobe instead of
266 selecting certain electrodes. The ITPC was estimated in two frequency bands
267 separately namely theta (4-7 Hz) and alpha (8-13 Hz). This measure is stimulus-
268 locked and independent of amplitude changes. A value of 0 represents absence of
269 synchronization and a value of 1 indicates perfect synchronization. The baseline
270 activity was taken as a reference, and was calculated as the average at each
271 frequency band and across conditions, from -250 to 0 ms before visual stimuli. The
272 change with respect to the baseline interval at 6 windows of 250 ms each after the
273 visual stimulus was then extrapolated up to 1500 ms. Finally, the ITPC difference
274 between the CS+ and CS- was estimated. The significance levels of the ITPC are
275 assessed using surrogate data by randomly shuffling 1000 times the single-trial
276 spectral estimates from different latency windows during the baseline period.

277

278 **Reconstruction of brain activity**

279 The forward problem is the computation of the scalp potentials for a set of neural
280 current sources. An established procedure was used by estimating the lead-field
281 matrix with specified models for the brain; a volume conduction model with a finite-
282 element method (FEM) is used²⁹. For the forward modelling the surfaces of the
283 compartments like the skin, skull, csf, gray, and white matter extracted from the
284 individual T1 MRI, and individual electrode locations were used. The forward
285 modeling and the source analysis were done in FieldTrip²⁴. The lead-field matrix
286 (LFM) contains information about the geometry and conductivity of the model. The
287 complete description of the solution for the forward problem has been described
288 previously³⁰. A full description of the beamformer linear constrained minimum
289 variance spatial filter is given elsewhere³¹. The output of the beamformer at a voxel
290 in the brain can be defined as a weighted sum of the output of all EEG channels. The
291 weights determine the spatial filtering characteristics of the beamformer and are
292 selected to increase the sensitivity to signals from a voxel and reduce the
293 contributions of signals from (noise) sources at different locations. The frequency
294 components and their linear interaction are represented as a cross-spectral density
295 (CSD) matrix. In order to visualize power at a given frequency range, a linear

296 transformation was used based on a constrained optimization problem, which acts as
297 a spatial filter³². The spatial filter assigned a specific value of power to each voxel.
298 For a given source the beamformer weights for a location of interest are determined
299 by the data covariance matrix and the LFM. A voxel size of 5 mm was used in this
300 study, resulting in 6676 voxels covering the entire brain. The created source model
301 was then interpolated on the brain regions defined according to the Automatic
302 Anatomic Labeling Atlas (AAL) 90 cortical regions of interest (ROIs) defined in the
303 MNI space³³. For each frequency band (theta and alpha) the activated voxels were
304 selected by a within-subject surrogate analysis to define the significance level, which
305 was then used to identify voxels in the regions as activated voxels. Once the brain
306 region voxels were identified, their activity was extracted from the source space. In a
307 further analysis, all the original source signals for each AAL region with several
308 activated voxels were combined by estimating the second order spectra and
309 employing a weighting scheme depending on the analyzed frequency range to form a
310 pooled source signal estimate for each region as previously described separately for
311 both stimulus (CS+, CS-) ³⁴. Finally, the time series difference between the two
312 conditions (CS+, CS-) was obtained for all the following analyses.

313

314 **Evaluating dynamic re-organization of the brain networks**

315 Based on the reconstructed brain activity, individual weighted connectivity matrices
316 were obtained for theta and alpha power separately, and for the same 90 regions of
317 interest defined in the AAL atlas. The links or entries in the connectivity matrix
318 represent the theta or alpha power that is in each ROI(j) to all other ROIs(i). The
319 weighted connectivity matrices were then characterized using various network
320 measures (see below) as implemented in the brain connectivity toolbox^{35,36} and the
321 dynamics graph metrics toolbox³⁷.

322 The communities were identified using the Louvain modularity algorithm³⁸ in each
323 individual subject connectivity matrix. To test the robustness of the detected
324 community association at the baseline interval (-250 to 0 ms), we performed 5000
325 iterations with the Louvain algorithm where the assignment of each region to a
326 particular community was based on the maximum number of times/iteration a region
327 was assigned to a community³⁹. During this process γ , which is the resolution
328 parameter, was varied from (1 to 2.5) in steps of 0.05 to identify a stable γ value to

329 use in the further time intervals. This procedure was repeated for all the other
330 following intervals from (0 ms to 1500 ms) each within a 250 ms window after the
331 visual stimulus (T1 to T6), with a stable ($\gamma = 1.65$) to detect the different communities.

332

333 **Measures of community efficiency**

334 We assessed three network measures for each formed community: flexibility,
335 clustering coefficient and local efficiency. These measures characterize the efficiency
336 of information transfer at different levels (global and local). To measure changes in
337 the composition of communities³⁶, the flexibility of a node is defined to be the
338 number of times that a node changed community assignment throughout the entire
339 session, normalized by the total number of changes that were possible (i.e., by the
340 number of consecutive pairs of layers in the multilayer framework). We then defined
341 the flexibility of the entire community as the mean flexibility over the nodes in that
342 particular community. The clustering coefficient (C) is a parameter of local
343 organization⁴⁰ reflecting the number of connections between directly neighboring
344 nodes (the topological motif of a triangle), with sparsely interconnected regions
345 showing lower values. The efficiency of a network primarily reflects how information
346 is exchanged between the regions. Local efficiency⁴¹ quantifies a network's
347 resistance to failure on a small scale and is defined as the inverse of the length of the
348 shortest path in the node. For the three network parameters, twenty density intervals
349 (range 0.1–0.6) were calculated, over which we estimated the mean and standard
350 deviation. The range was chosen in such a way that the network was fully connected
351 at the minimum value and fully disconnected at the maximum value⁴².

352

353 **Investigating causal relationships between network nodes**

354 The effective connectivity analysis was performed on all the nodes separately, for
355 each of the three new communities and each frequency separately. Using time-
356 frequency causality, is possible not only to focus on a particular frequency, but also to
357 analyze the dynamics of the causality at that frequency. The time-frequency causality
358 estimation using the TPDC is based on dual extended Kalman filtering (DEKF)⁴³,
359 and allows time-dependent auto regressive (AR) coefficients to be estimated. One
360 EKF estimates the states and feeds this information to the other; the second EKF
361 estimates the model parameters and shares this information with the first. By using

362 two Kalman filters working in parallel with one another, we can estimate both states
363 and model parameters of the system at each time instant. After estimating the time-
364 dependent multivariate (MVAR) coefficients, the next step is to use those coefficients
365 for the calculation of causality between the time series. By calculating the time-
366 dependent MVAR coefficients at each time point, we can also calculate partial
367 directed coherence (PDC) at each time point. The frequency bands taken into
368 account were the theta and alpha. After estimating the TPDC values the significance
369 level was calculated from the applied data using a bootstrapping method ⁴⁴. In short,
370 we divide the original time series into smaller non-overlapping windows and randomly
371 shuffle the order of these windows to create a new time series. The MVAR model is
372 fitted to the shuffled time series and TPDC is estimated. The bootstrapping is
373 performed 1000 times and the average TPDC value is taken as the significance
374 threshold for all our connections. This process is performed separately for each
375 participant. The resulting value is the significance threshold value for all our
376 connections. This process is performed separately for each subject. In this study the
377 open source Matlab package autoregressive fit (ARFIT)⁴⁵ was used for estimating the
378 autoregressive coefficients from the spatially filtered source signals of the identified
379 nodes in the three new communities. We applied time reversal technique TRT ⁴⁶ as a
380 second significance test on the connections already identified by TPDC using a data-
381 driven bootstrapping surrogate significance test. We have previously applied this type
382 of non-linear time-frequency causality both in EEG ^{22,31} and functional modality
383 datasets ²¹.

384

385 **Statistical analyses**

386 We checked the normality of the data using the Shapiro-Wilk test and the sphericity
387 was checked with Mauchly's sphericity test. The behavioral (threat) ratings and the
388 heart rate values were tested for significance ($p < 0.01$) between the two stimuli CS+
389 and CS- using paired T-test. The three network measures for each of the three
390 networks and two experiments were tested for significance separately using a two-
391 way factorial ANOVA, within subject factor ($n=2$; conditions, time). The TPDC values
392 between the regional source signals were tested for significance using a paired T-
393 test. The significant differences were tested for each frequency, each community and

394 from each two following time windows separately (for ex: baseline Vs T1; T1 Vs T2;
395 T2 Vs T3; T3 Vs T4; T4 Vs T5; T5 Vs T6).

396 The Pearson correlation coefficient was estimated between the behavioral ratings
397 (difference between CS+ and CS-) and the heart rate (difference between CS+ and
398 CS-). Finally the network parameters and the effective connectivity values from all the
399 time windows (T1-T6) were correlated separately with the behavioral ratings and the
400 heart rate. The Bonferroni correction was performed for all the post-hoc tests and
401 was considered significant at $p < 0.05$.

402

403 **Results**

404 We began by asking whether regions of the brain change their community attribution
405 at theta and alpha frequency bands derived from high-density EEG during threat
406 processing. We then examined three parameters of network organization (flexibility,
407 clustering and local efficiency). We finally studied whether dynamic network
408 characteristics using effective connectivity measures can be reliably traced during
409 threat processing in healthy subjects, and searched for associations between
410 network dynamics, behavioral and electrophysiological responses during threat
411 processing.

412

413 **Behavioral quantification of threat states and heart rate analyses.** The
414 behavioral ratings of threat were higher in the threat (CS+) condition when compared
415 to the no-threat (CS-) condition ($p < 0.001$; **Fig. 2A**). The estimated heart rate
416 showed clear increases for the CS+ compared to the CS- ($p < 0.001$; **Fig. 2B**).
417 Primary behavioral effects from experiment 1 (no TMS) were replicated in experiment
418 2 (TMS) for both increased ratings to CS+ ($p < 0.001$; **Fig. 2A**) and heart rates ($p <$
419 0.001 ; **Fig. 2B**).

420 The correlation analyses between heart rate and threat ratings showed significant
421 associations in both experiment 1 ($r = 0.56$; $p = 0.002$) and experiment 2 ($r = 0.49$; p
422 $= 0.005$).

423

424 **Threat processing related inter-trial phase coherence changes.** The frontal theta
425 showed a significant inter-trial phase coherence (ITPC) increase in between the
426 baseline (-250-0 ms) and the four subsequent time windows from (0 to 1000 ms)

427 (experiment 1 $p < 0.001$; experiment 2 $p < 0.001$; **Fig. 3**). The occipital alpha showed
428 decreased ITPC between the two conditions (CS+ and CS-) but the difference was
429 only significant between the baseline (-250-0 ms) and the subsequent three time
430 windows from (0-750 ms) in both experiment 1 ($p < 0.001$) and experiment 2 ($p <$
431 0.001). The ITPC in the theta frequency showed an inverted U-shape like temporal
432 pattern, increase in the first two windows (0-250 and 250-500 ms) and then reduced
433 in the two subsequent time windows (500-750 and 750-1000 ms) in both
434 experiments. The increase in ITPC of the frontal lobe showed the robust nature of the
435 oscillatory response of each trial for the threat processing stimuli. The occipital alpha
436 showed the opposite behavior, a decrease in the first two windows (0-250 and 250-
437 500 ms) after the visual stimuli followed by an increase in the time windows 500-750
438 and 750-1000 ms also in both experiments. The decrease of ITPC in the occipital
439 lobe showed the specificity of attention for threatening stimuli.

440

441 **TMS induced inter-trial phase coherence changes.** In experiment 2 the ITPC at
442 the theta band was perturbed by the TMS in the dmPFC at 1000 ms and induced a
443 significant increase ($p < 0.01$) in the frontal theta but did not affect the occipital alpha
444 (**Fig. 3**). We were able to modulate the ITPC using TMS at the dmPFC in the frontal
445 lobe during the time interval of threat processing. The control experiment of TMS at
446 80 ms did not induce any significant change in the frontal lobe indicating choosing
447 the correct temporal window for perturbation is vital.

448

449 **Network communities of the source signals.** The community detection analyses at
450 both the theta and the alpha bands identified nine modules during the baseline
451 interval (-250 to 0 ms; **Fig. 4**). The configuration of the communities was anatomically
452 differentiated, namely community 1 comprised frontal regions; community 2 included
453 basal ganglia; community 3 and community 7 encompassed fronto-parietal regions.
454 Community 4 and community 5 included parietal and occipital regions respectively;
455 whereas all the temporal regions were incorporated in community 6. Community 8
456 included sensorimotor regions and community 9 comprised hippocampus and
457 amygdala. When testing the robustness of the community association, this was
458 stable over the 5000 iterations, i.e., the regions were assigned to the exact same
459 community in $80 \pm 6\%$ of the iterations.

460 After the visual stimuli in the experiment time windows 0 to 1500 ms all the nodes
461 from the community 4 did not change the nodal alliance (Supplementary Table 1).
462 However, in all the other communities either all the nodes as in community 5 or only
463 some nodes altered their alliance to the known communities. The three well-known
464 communities were the dorsal attention (DAN), salience (SN) and threat (TN)
465 networks. The nodes that altered the community are marked in three different colors
466 namely red for DAN, blue for SN and green for FN representing each of these three
467 networks (**Supplementary Table 1**).

468

469

470 **Temporal changes in network organization within** communities. In the theta band
471 from the three formed networks, the dorsal attention network (**Fig. 5A**) showed
472 significantly increased flexibility in the experiment 1, factor condition ($F_{1,18} = 22.67$, p
473 < 0.001) and factor time ($F_{6,108} = 12.24$, $p < 0.001$); and in experiment 2, factor
474 condition ($F_{1,25} = 20.45$, $p < 0.001$) and time ($F_{6,150} = 14.87$, $p < 0.001$). The post-hoc
475 analyses showed significantly higher flexibility for windows from (0 to 1500 ms) in
476 comparison to the baseline window (-250-0 ms) ($p < 0.001$ for all windows; **Fig. 5B**).
477 In experiment 2, the window 1000-1250 ms showed a decrease in flexibility with
478 respect to the window 750-1000 ms ($p < 0.001$). In the alpha frequency band the
479 regions of the DAN showed no flexibility changes with respect to the baseline (-250-0
480 ms) in both experiments. A flexibility increase in the window 1000-1250 ms in
481 comparison to 750-1000 ms window was observed ($p < 0.001$) in experiment 2.

482 The clustering coefficient (**Fig. 5C**) also showed significant increases in the theta
483 frequency band in experiment 1, factor condition ($F_{1,18} = 38.74$, $p < 0.001$) and time
484 ($F_{6,108} = 19.57$, $p < 0.001$) and experiment 2, factor condition ($F_{1,25} = 34.21$, $p < 0.001$)
485 and time ($F_{6,150} = 17.24$, $p < 0.001$). The post-hoc analyses revealed no significant
486 differences between baseline (-250-0 ms) and all the experiment windows from 0 to
487 1500 ms ($p > 0.05$ for all time intervals). The alpha band showed no time changes
488 with respect to the window -250-0 ms in both experiments. An increase of clustering
489 coefficient was detected for the window 1000-1250 ms in comparison to 750-1000
490 ms, $p = 0.006$) in experiment 2.

491 The network local efficiency (**Fig 5D**), was increased in the theta band in experiment
492 1, factor condition ($F_{1,18} = 42.28$, $p < 0.001$) and time ($F_{6,108} = 23.27$, $p < 0.001$) and

493 experiment 2, factor condition ($F_{1,25} = 39.65$, $p < 0.001$) and time ($F_{6,150} = 19.38$, $p <$
494 0.001), from -250-0 ms to the 0-1500 ms windows. Only in the experiment 2 (TMS) a
495 significant decrease was observed for the 750-1000 ms)window in comparison to
496 1000-1250 ms ($p < 0.001$). In the alpha band the experiment windows (0 to 1500 ms)
497 did not differ from baseline window (-250-0 ms) in both experiments, only an
498 increase for the interval (1000-1250 ms) from (750-1000 ms) was significantly
499 different ($p < 0.05$) in both experiments.

500

501 The regions forming the salience network (**Fig 6A**) showed significant flexibility
502 increases (**Fig 6B**) in the theta band for the experiment 1, factor condition ($F_{1,18} =$
503 12.67 , $p = 0.002$) and time ($F_{6,108} = 4.24$, $p = 0.001$) and in experiment 2, factor
504 condition ($F_{1,25} = 9.24$, $p = 0.006$) and time ($F_{6,150} = 5.87$, $p < 0.001$). The post-hoc
505 analyses revealed significant differences between (-250-0 ms) and the windows (0 to
506 1500 ms) ($p < 0.001$ for all time intervals) in both experiments. In experiment 2 the
507 interval 1000-1250 ms showed a significant flexibility increase ($p < 0.001$) with
508 respect to the previous interval 750-1000 ms. In the alpha band a decrease in
509 flexibility was observed in the experiment 1, factor condition ($F_{1,18} = 8.48$, $p = 0.01$)
510 and time ($F_{6,108} = 3.68$, $p = 0.009$) and in experiment 2, factor condition ($F_{1,25} = 5.45$,
511 $p = 0.03$) and time ($F_{6,150} = 2.86$, $p = 0.01$). An increase of flexibility was also
512 observed for the interval 1000-1250 ms in comparison to 750-1000 ms, which was
513 only significant in experiment 2 ($p < 0.001$).

514 The clustering coefficient (**Fig 6C**) of the theta band also showed significant
515 increases in the experiment 1, factor condition ($F_{1,18} = 10.54$, $p = 0.005$) and time
516 ($F_{6,108} = 3.64$, $p = 0.008$) and experiment 2, factor condition ($F_{1,25} = 8.46$, $p = 0.009$)
517 and time ($F_{6,150} = 3.72$, $p = 0.008$). The post-hoc analyses showed clustering
518 increases at all the time intervals from 0 to 1500 ms with respect to the -250-0 ms (p
519 < 0.01 - for all time intervals). In experiment 2 the window 1000-1250 ms showed a
520 significant increase ($p < 0.001$) in the flexibility with respect to 750-1000 ms. In the
521 alpha band no significant changes in respect to baseline -250-0 ms were detected in
522 experiment 1 or experiment 2. The increase in clustering coefficient for the interval
523 1000-1250 ms from 750-1000 ms was significant ($p < 0.001$) only for the experiment
524 2.

525 The local efficiency (**Fig 6D**), reflecting network resistance to failure, was increased
526 in the theta band of experiment 1, factor condition ($F_{1,18} = 11.25$, $p = 0.003$) and time
527 ($F_{6,108} = 4.78$, $p < 0.001$) and experiment 2, factor condition ($F_{1,25} = 11.45$, $p = 0.002$)
528 and time ($F_{6,150} = 5.46$, $p < 0.001$). Post-hoc analyses revealed differences at all time-
529 windows from 0 to 1500 ms with respect to the -250-0 ms window ($p < 0.01$ for all
530 time intervals). However, significant local efficiency increases were detected for the
531 interval 750-1000 ms in respect to 1000-1250 ms ($p < 0.01$) only in the experiment 2
532 (TMS). The alpha band showed significantly decreased local efficiency in the
533 experiment 1, factor condition ($F_{1,18} = 9.24$, $p = 0.007$) and time ($F_{6,108} = 2.78$, $p =$
534 0.01) and experiment 2, factor condition ($F_{1,25} = 9.22$, $p = 0.006$) and time ($F_{6,150} =$
535 3.18 , $p = 0.008$). The post-hoc analyses showed significant increases in the windows
536 from 0 to 1500 ms in comparison to -250-0 ms ($p < 0.01$ for all windows).

537 The regions of threat network (**Fig 7A and B**), showed significant changes only in the
538 theta band and no significant changes was observed in the alpha band from (-250-0
539 ms) to the following time windows (0 to 1500 ms). This network showed significantly
540 increased flexibility in the theta frequency of experiment 1, factor condition ($F_{1,18} =$
541 15.42 , $p = 0.001$) and time ($F_{6,108} = 7.65$, $p < 0.001$) and experiment 2, the factor
542 condition ($F_{1,25} = 15.53$, $p < 0.001$) and time ($F_{6,150} = 8.96$, $p < 0.001$). Post-hoc
543 analyses revealed higher flexibility in windows (0 to 1500 ms) compared to (-250-0
544 ms) ($p < 0.001$ for all windows in both experiments). In experiment 2 the (1000-1250
545 ms) showed a significant flexibility increases with respect to (750-1000 ms) ($p <$
546 0.001).

547 The clustering coefficient (**Fig 7C**) also showed a significant theta band increases in
548 the experiment 1, factor condition ($F_{1,18} = 16.21$, $p < 0.001$) and time ($F_{6,108} = 9.47$, p
549 < 0.001) and experiment 2, factor condition ($F_{1,25} = 17.24$, $p < 0.001$) and time ($F_{6,150}$
550 $= 7.67$, $p < 0.001$). Post-hoc analyses comparing the (-250-0 ms) and the experiment
551 windows (0 to 1500 ms) showed significant increase ($p < 0.001$ for all time intervals).
552 In experiment 2 the interval (1000-1250 ms) showed a significant increase ($p <$
553 0.001) in clustering coefficient with respect to (750-1000 ms).

554 The local efficiency (**Fig 7D**) of the theta band was increased in experiment 1, factor
555 condition ($F_{1,18} = 12.31$, $p = 0.001$) and time ($F_{6,108} = 9.46$, $p < 0.001$) and experiment
556 2, the factor condition ($F_{1,25} = 14.20$, $p < 0.001$) and time ($F_{6,150} = 9.35$, $p < 0.001$),
557 followed by post-hoc analyses revealed significant difference from the (-250-0 ms) to

558 the intervals (0 to 1500 ms) ($p < 0.001$ for all time intervals). However, only in
559 experiment 2 (TMS) a significant increase was detected from (750-1000 ms) to
560 (1000-1250 ms) ($p < 0.001$). In this community the alpha band did not exhibit any
561 significant differences for both the experiments in none of the analyzed network
562 measures. The network measures flexibility, clustering and local efficiency for the
563 control experiment of single pulse TMS at 80 ms did not change the network
564 connectivity dynamics for all the three communities as shown in Suppl. Fig.1 between
565 the baseline (-250-0 ms) and the first time window (0-250 ms).

566

567 **Effective connectivity dynamics.** The dynamical, effective connectivity (**Fig 8-10**)
568 analyses were focused only on the difference between the two conditions (CS+ and
569 CS-) and the three newly formed communities. In the baseline time window (-250-0
570 ms) only information flows that survived surrogate and time reversal technique ($p <$
571 0.001) are reported. In **Fig 8 to 10** the information flow at baseline (-250-0 ms) for the
572 three networks is shown: red lines for the theta band and blue lines for the alpha
573 band. Significant changes in the directionality of information flow for experiment time
574 windows in comparison to the baseline are shown in yellow; the thickness of the lines
575 indicates the strength of the information flow.

576 In the dorsal attention network (**Fig 8**), the information flow of the baseline window (-
577 250-0 ms) was similar in both experiments and both frequency bands (theta, alpha).
578 In this window the information flow was bi-directional and largely restricted to intra-
579 hemispheric connections with only two inter-hemispheric connections. In the theta
580 band the connections at (0-250 ms) (immediate after visual stimuli) changed from bi-
581 directional to uni-directional. The information flows in this band were restricted to
582 intra-hemispheric connections from occipital to frontal regions in both experiments. At
583 (1000-1250 ms) fewer connections showed changes but they had increased strength
584 flow (thicker yellow lines in figure 8), specifically MOG (left) to SFGdor (left), IOG
585 (left) to SFGdor (left), SOG (right) to ACG (right) and IOG (right) to ACG (right). For
586 the alpha band, at (0-250 ms) uni-directional connections remain between IOG and
587 SOG in both hemispheres, and PCG (left) to ANG (left). At the interval (1000-1250
588 ms) three new connections had increased strength with respect to (750-1000 ms);
589 SOG (left) to ACG (left), MOG (left) to SFGdor (left) and SOG (right) to ACG (right).

590 In the salience network (**Fig 9**), at baseline (-250-0 ms) of the theta band only bi-
591 directional connections were observed between the regions; most were intra-
592 hemispheric except between left and right putamen, in both experiments. At (0-250
593 ms) the information flow turned uni-directional and intra-hemispheric, with increased
594 strength flow with respect to baseline (-250-0 ms). In the experiment 1 all remained
595 connections at (1000-1250 ms) were restricted to the right-hemisphere and exhibited
596 bi-directional information flow, except from the insula to amygdala. TMS modulation
597 of the theta band was visible in the experiment 2 at (1000-1250 ms), where the
598 existing connections turned uni-directional. Connections were from frontal cortex to
599 the supplementary motor area (SMA) and sub-cortical regions (putamen and
600 thalamus) and from insula to amygdala.

601 In the alpha band, at baseline (-250-0 ms) the information flow of the salience
602 network was similar to the theta band, except for an inter-hemispheric connection
603 between the bilateral thalami. At (0-250 ms) the connection strength was higher in
604 comparison to the baseline window (-250-0 ms) and only three additional bi-
605 directional connections remained, whereas four connections turned uni-directional. At
606 (1000-1250 ms) connections remained in both hemispheres; all were intra-
607 hemispheric and bi-directional, except from thalamus to the SMA in case of the
608 experiment 1. In experiment 2 remained connections turned uni-directional, these
609 were from SFG to MFG, MFG to putamen and thalamus to SMA in both
610 hemispheres.

611 In the threat network (**Fig 10**) the theta frequency connectivity at baseline (-250-0
612 ms) showed again only bi-directional connections between the regions; most of them
613 were intra-hemispheric except between bilateral ORBmid and HIPP, in both
614 experiments. At (0-250 ms) the information flow of most connections remained bi-
615 directional and intra-hemispheric, except between bilateral hippocampi, which turned
616 uni-directional. The strength of the connections was significantly increased with
617 respect to baseline window (-250-0 ms). At (1000-1250 ms), in the experiment 1 all
618 connections remained bi-directional and were restricted to the right hemisphere.
619 Theta band TMS modulation was visible in the experiment 2, where all the
620 connections turned uni-directional. The connection strength was higher for the
621 existing connections, except for ORBmid (right) to ORBsupmed (right), which was
622 weaker at this time window.

623

624 **Correlation between electrophysiological and behavioral indicators of threat**

625 **processing.** Only the significant correlations that survived Bonferroni correction and

626 were attested in both experiments are reported. We found a significant correlation

627 between the frontal theta ITPC positive slope (-250-0 to 250-500 ms) and the heart

628 rate in both experiment 1 ($r = 0.70$; $p = 0.014$) and experiment 2 ($r = 0.61$; $p = 0.012$).

629 A significant correlation was also found between the slope of the windows (-250-0 to

630 0-250 ms) for the network flexibility parameter in the theta band of CS+ stimuli and

631 heart rate in the salience and threat networks, in both experiment 1 ($r = 0.68$; $p =$

632 0.003 ; $r = 0.56$; $p = 0.005$) and experiment 2 ($r = 0.58$; $p = 0.005$; $r = 0.61$; $p = 0.004$).

633 The correlation between the effective connectivity from the time interval (0-250 ms)

634 and the difference in threat ratings were only significant for the salience network;

635 specifically for two connections: INS (left) to AMG (left) ($r = 0.40$; $p = 0.006$) and TH

636 (left) to SMA (left) ($r = 0.37$; $p = 0.009$). The results from correlation analyses

637 between the theta band (0-250 ms) window effective connectivity and the heart rate

638 are listed in **Supplementary Table 2**, for each community and for both experiments.

639 Correlation results between the alpha band (0-250 ms) window effective connectivity

640 and the heart rate are listed in **Supplementary Table 3**, for each community and for

641 both experiments. The correlation results between the theta band (1000-1250 ms)

642 window effective connectivity and the heart rate are listed in **Supplementary Table**

643 **4**, separately for each community and experiments.

644

645 **Discussion**

646 Decades of research has attempted to decipher the neurobiological basis of threat

647 processing. In the current study, we demonstrate that a quick shift of cognitive,

648 associative learning and classical conditional mechanisms, mirrored by particular

649 network crosstalk, is needed in order to shape our neurobiological response to

650 aversive stimuli. Up until now, methodological difficulties in quantifying the neural

651 elements of the processing network at high temporal resolution meant that it was not

652 possible to arrive at a personalized non-invasive description of human behavior to

653 threat. The exact characterization of these neurobiological processes is, however,

654 essential for finding therapeutic strategies for affective or stress-related mental

655 disorders. Here we provide compelling evidence of how brain networks respond to

656 threat. We see a unified account of theta band driven network re-organization with
657 transitions of certain brain regions within the threat, attention and salience circuits
658 that interact during instructed threat processing. We based the timing of the TMS
659 pulses to dMPFC on the dynamics of theta driven alterations, which return to
660 baseline at 1000ms, as shown by inter-trial coherence in the experiment without
661 TMS. The flexibility of the community structures and the characteristic of forming
662 local clusters are dynamic network properties that predetermine the physiological
663 responses to threat. Moreover, we see a time dependent decrease of threat induced
664 network behavior (increased flexibility and clustering in the threat network), that can
665 be causally modulated by an applied transcranial magnetic stimulation pulse over
666 dMPFC 1000 ms after CS+ presentation. A test pulse applied over dMPFC at a time
667 period not relevant for threat processing interfered significantly with ongoing network
668 behavior and community restructuring.

669 Furthermore, the specific connection strengths between amygdala and insula or
670 cortico-cortical identified prior to a subject's involvement in threat processing
671 predicted the threat response, as measured by heart rate increase or subjective
672 threat rating. Similarly, the strength of these connections also predicted the dMPFC-
673 TMS dependent modulation of network behavior and threat processing.

674

675 **Community reorganization through connectivity dynamics is required for threat**
676 **processing.** Our results show that baseline activity (before CS+ presentation) has
677 clear functional separation in several communities ⁴⁷. However, during threat
678 processing, the modular topology of these communities was modified, leading to the
679 formation of three new known networks: DAN, SN and FN. These networks and their
680 core components have been described as participating in threat and emotional
681 processing ⁴⁸. Restructuring of resting to specific task-related networks therefore
682 appears to be a primordial mechanism that mediates between perception of relevant
683 inputs and appropriate subsequent higher-order processing. Our results further
684 highlight the presence of parallel processing during threat, where the involved
685 networks (FN, DAN, SN) may distribute separate aspects of high-order cognitive
686 workflow in order to cope with the situation. Of note, this may differ from the
687 processing of classical Pavlovian threat conditioning paradigms, since in the
688 designed paradigm the subjects are previously instructed about the contingency

689 between CS+ and US, so expect the threatening event ⁴⁹. This necessitates
690 recruitment of additional (attentional and control) resources parallel to those in
691 needed during the conditioned threat responses.

692 Despite our results showing that the interplay between synchrony of
693 oscillations and network architecture is a key factor to mediate and sustain efficient
694 information transfer for longer time periods, an open question remains regarding the
695 state-dependent dynamics of the network, especially its dependency on stimulus
696 relevance. Here, the network flexibility emerges as a state-dependent parameter of
697 the threat processing, evidenced by its increase in the three networks. The network
698 parameter flexibility has been already shown to increase during tasks necessitating
699 cognitive flexibility ⁵⁰, suggesting that dynamic reconfiguration of brain networks
700 boosts efficient threat processing.

701

702 **Inter-trial coherence as a substrate of threat processing.**

703 We found an increase of the theta inter-trial phase coherence in the frontal lobe and
704 a simultaneous decrease in the inter-trial phase coherence for the occipital alpha,
705 relative to stimuli presentation. This suggests that threat processing is not a purely
706 autonomous response to stimulus presentation, but rather that it facilitates
707 interactions between regions ⁵¹ and for specific temporal conditioned stimuli ⁵².
708 Previous studies on memory function have shown that there is a relationship between
709 brain response to external stressors and the phase of the synchronized oscillations ³,
710 which can be prolonged by exciting a small number of neurons ⁵³ that participate in
711 such oscillatory behavior. Low-frequency oscillations, such as theta (4–7 Hz) and
712 alpha (8–12 Hz) can be recorded in different specific anatomical regions and
713 especially facilitate communication between hippocampus ⁵⁴, amygdala ⁵⁵ and
714 prefrontal cortex. The specificity of attention in instructed threat studies suggests that
715 these oscillations provide a temporal window for inter-regional communication ⁵⁶.
716 Intra-regional functional communication has been found for interactions involving the
717 fronto-occipital circuit during directed attention to visual stimuli ^{57,58}. It has also
718 previously been shown that frontal theta phase consistency reflects coordination of
719 information transfer between distant brain areas ^{59,60}. On the contrary, the decrease
720 in the inter-trial phase for the alpha oscillations in the occipital lobe could be related
721 to alterations due to pre-visual threat processing. Earlier studies ^{61,62} have shown

722 disruption in phase consistency over successive trials in the occipital lobe, which
723 suggest that the inter-trial coherence of these oscillations drives the physiological
724 response during instructed threat processing. Our data support this hypothesis and
725 localize it differentially in both the frontal and occipital lobes. Here we use the
726 dynamics of theta driven alterations for the application of TMS pulses to dMPFC, and
727 apply TMS at a time relevant for threat processing (1000 ms) and a time point before
728 this (80 ms). Using this approach, we were able to achieve different effects at the
729 network behavior level. Specifically, a TMS pulse before active processing leads to a
730 community independent increase of network flexibility and clustering without a
731 preservation of inter-network interactions. A TMS pulse applied during a time point
732 physiologically relevant for processing mirrors the network response and
733 intercommunity information transfer.

734

735

736 **Modulation of information flow directionality is required for threat processing**
737 **and its corresponding behavioral correlates.**

738 The results presented here further demonstrate causal network dynamics within the
739 reconfigured networks during threat processing and with TMS pulses. The temporal
740 changes associated with threat processing are predominantly mediated uni-
741 directionally, as previously shown in low frequency oscillations of amygdala-
742 hippocampus connections⁶³. More specifically, the network dynamics in the DAN
743 take a more parietal to frontal uni-directional route during threat processing, which is
744 in line with previous reports using Pavlovian conditioning paradigms⁶⁴. In the
745 salience network, the connections also show strong uni-directional connectivity to
746 threat processing, while TMS facilitates information processing in the regions
747 composing this network. Moreover, a heightened response of the threat network to
748 expected threat stimuli has been recently shown using startle responses⁶⁵.
749 Accordingly, we aimed to test the hypothesis that a targeted modulation of a region of
750 the threat processing network through TMS pulses can induce similar large-scale
751 network dynamics⁶⁶ modulating reorganization and information flow among distant
752 regions⁶⁷.

753 Behavioral responses have been shown to be good correlates of induced threat
754 processing^{49,68}. Accordingly, significant increases for the CS+ condition in both

755 threat ratings and heart rate were observed in both of our experiments. Significantly,
756 however, neither the behavioral ratings nor quantitative heart rate responses were
757 modulated by TMS pulses. It has been previously shown that local perturbations
758 should not change the behavioral responses^{33,69}. The behavioral indicators
759 correlated with specific connections in the three newly formed communities which
760 involved cortical and cortical-subcortical routes. We were also able to validate the
761 correlations with two experiments for some of the connections, demonstrating that
762 the changes in the analyzed network dynamics that we observed at the time of
763 stimulation were purely induced by the TMS.

764

765

766 **Conclusions**

767 Our findings demonstrate that threat processing is related to changes in the brain's
768 modular architecture involving the dorsal attention, salience and threat networks.
769 Changes in flexibility and local connectivity in these three networks is a prerequisite
770 for threat processing and related to behavioral responses. The TMS modulated theta
771 and alpha oscillations, changed the dynamics of network flexibility, and caused a
772 decrease in the DAN and increase in the SN and FN. The observation of modulation
773 at both local and global network levels for information directionality and network re-
774 organization to threat processing and TMS stimulation suggest that these dynamical
775 phenomena serve as adaptive mechanisms for efficient threat processing.

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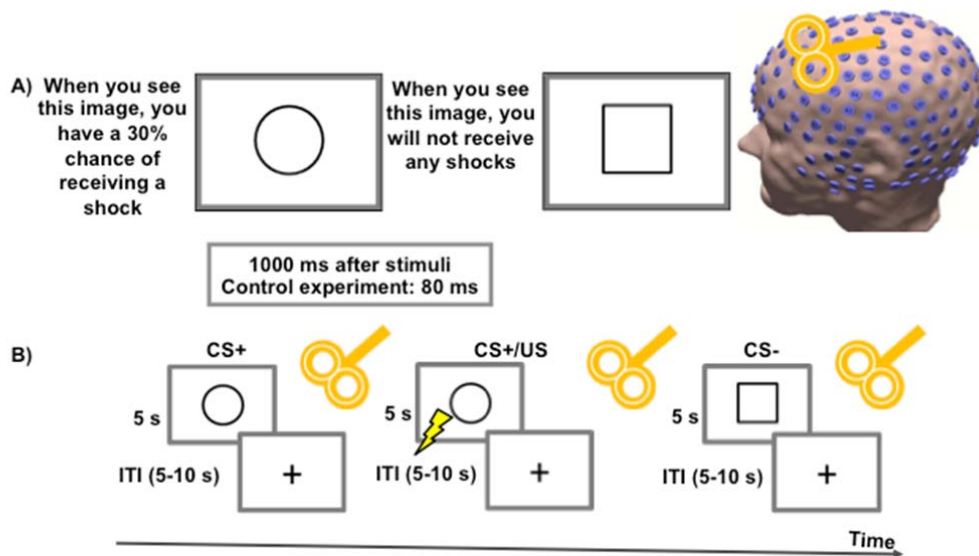
983 **Figure Legends:**

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985 **Figure 1:**

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987 Figure 1: The schematic figure for the instructed threat paradigm used in this study.
988 A) Shows the symbols which were used, when the circle was presented, there was a
989 30% probability of shock, whereas the square had no probability of shocks. B) Gives
990 an example of the temporal scale of the stimuli presentation, each symbol was
991 presented for 5 seconds, and after either 80 ms or 1 second a neuronavigated single
992 pulse TMS was applied to the right dorsomedial prefrontal cortex (dmPFC). Followed
993 by a fixation cross with an inter-stimulus interval of (5-10) seconds and continued
994 with either CS+ or CS- stimuli in a random manner.
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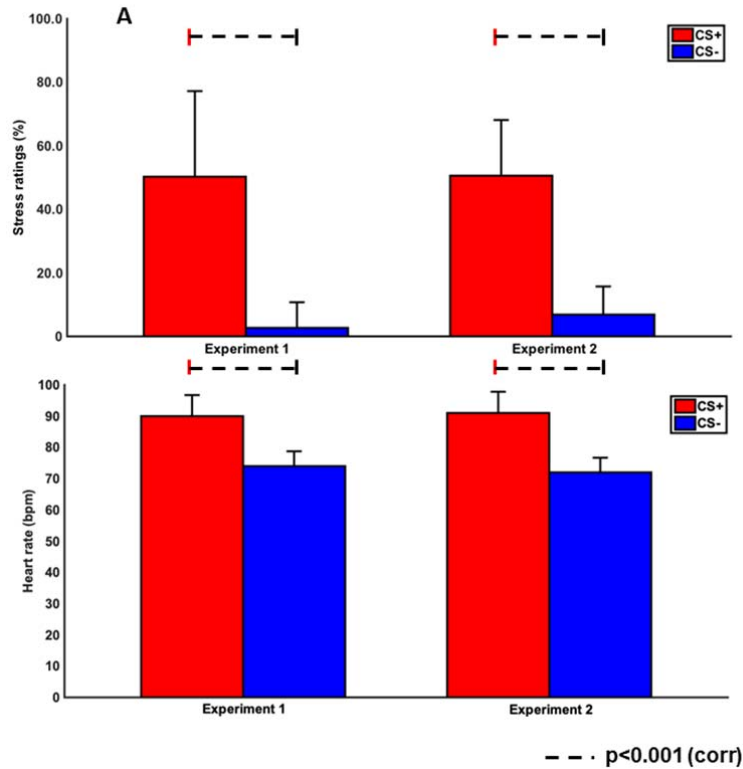


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997 **Figure 2:**

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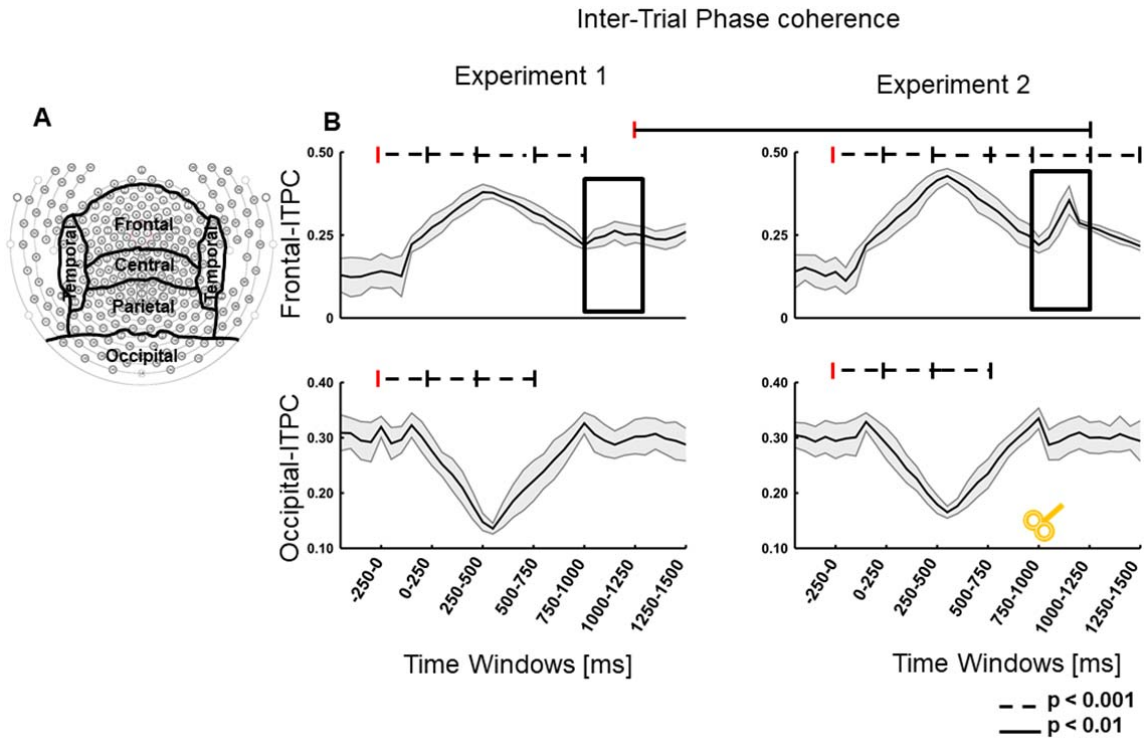
999 The behavioral stress ratings mean and standard deviation for both the experiments
1000 are shown in A) and the heart rate mean and standard deviation for both the
1001 experiments are shown in B). The dark grey bar represents the CS+ stimuli and the
1002 light grey bar represents the CS- stimuli. The dashed line indicates the significant
1003 difference between the two stimuli.
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Figure 3:

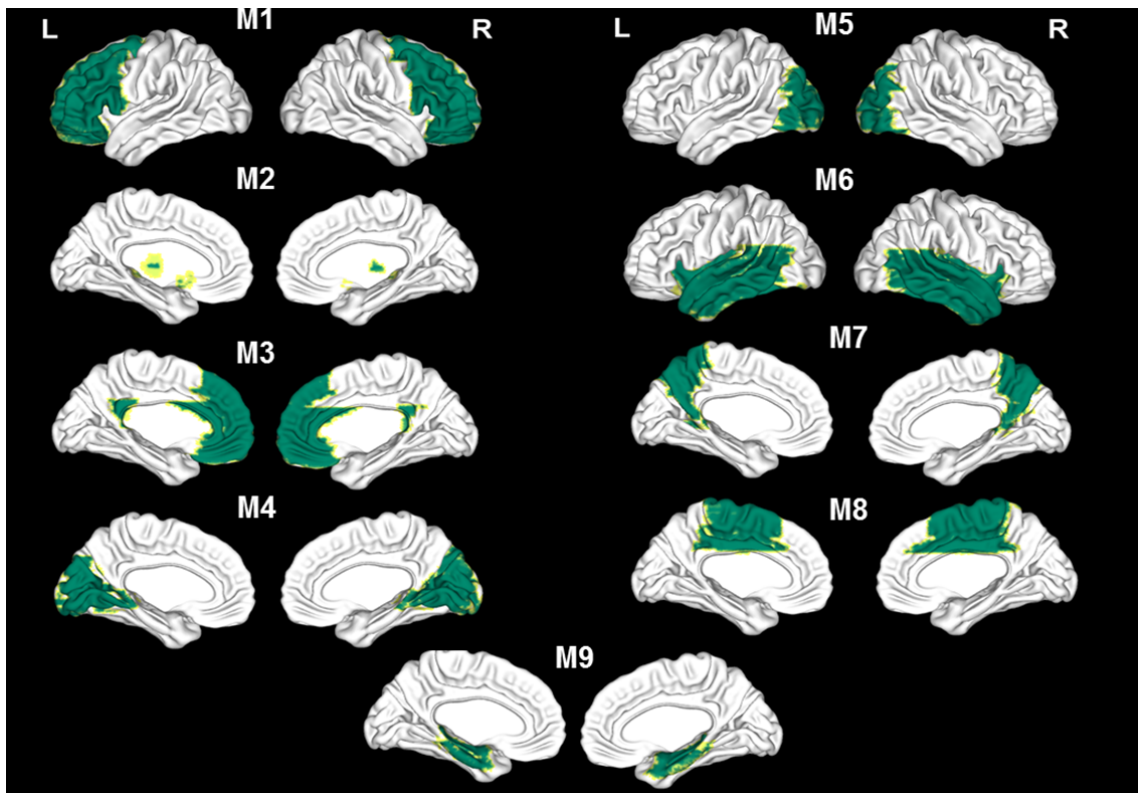
A) Shows the subdivision of the lobes for the estimation of the inter-trial phase coherence. B) First row shows the frontal inter-trial phase coherence (ITPC) for both the experiments and time windows, starting from the baseline (-250 to 0 ms) followed by six time windows (T1-T6) each 250 ms, the second row shows the occipital ITPC. The dashed black line indicates the significant differences and the red vertical line indicates the window to which the comparison was done. The black boxes in B) indicate the change in ITPC between the experiment 1 and experiment 2. The TMS coil indicates the time of application of single pulse TMS.



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Figure 4:

Shows the identified nine communities from (M1 to M9) at the baseline time window (-250 to 0) ms. The community 1 comprise of mainly frontal regions. The community 2 includes basal ganglia; community 3 and community 7 encompassed fronto-parietal regions. Community 4 and community 5 include parietal and occipital regions; community 6 includes temporal regions. Community 9 comprised of hippocampus and amygdala and community 8 included central regions.

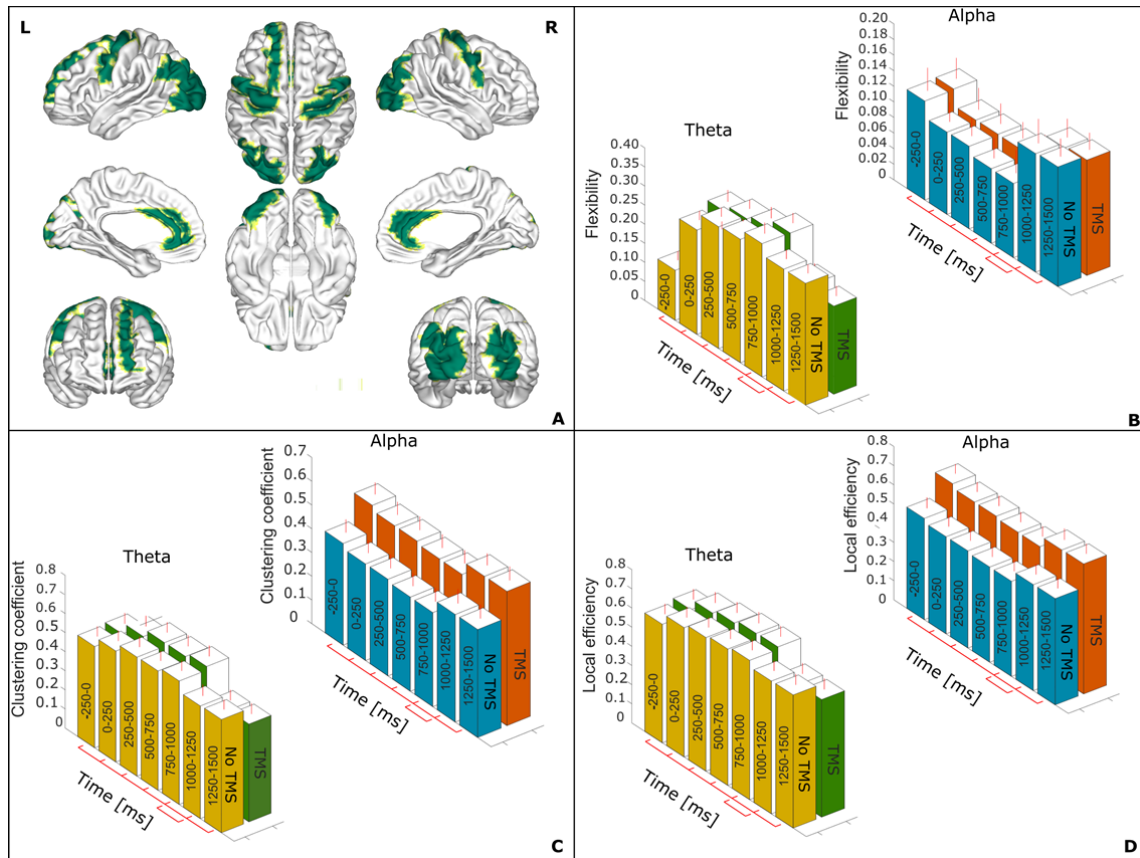


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Figure 5:

In A) the representative figure with regions comprised in the newly formed dorsal attention network (DAN), the corresponding list is given in Supplementary Table 1. The network parameter flexibility is shown in B) starting from the baseline (-250 to 0) ms window to all the following six time windows (T1-T6) for every 250 ms separately bar plots with mean and standard deviation for theta and alpha frequency bands. C) and D) show the values for the clustering coefficient and the local efficiency. The red line indicates the significant differences between the time intervals all the intervals were compared to the baseline. The interval (750-1000) ms were compared to the (1000-1250) ms.

Network flexibility during threat

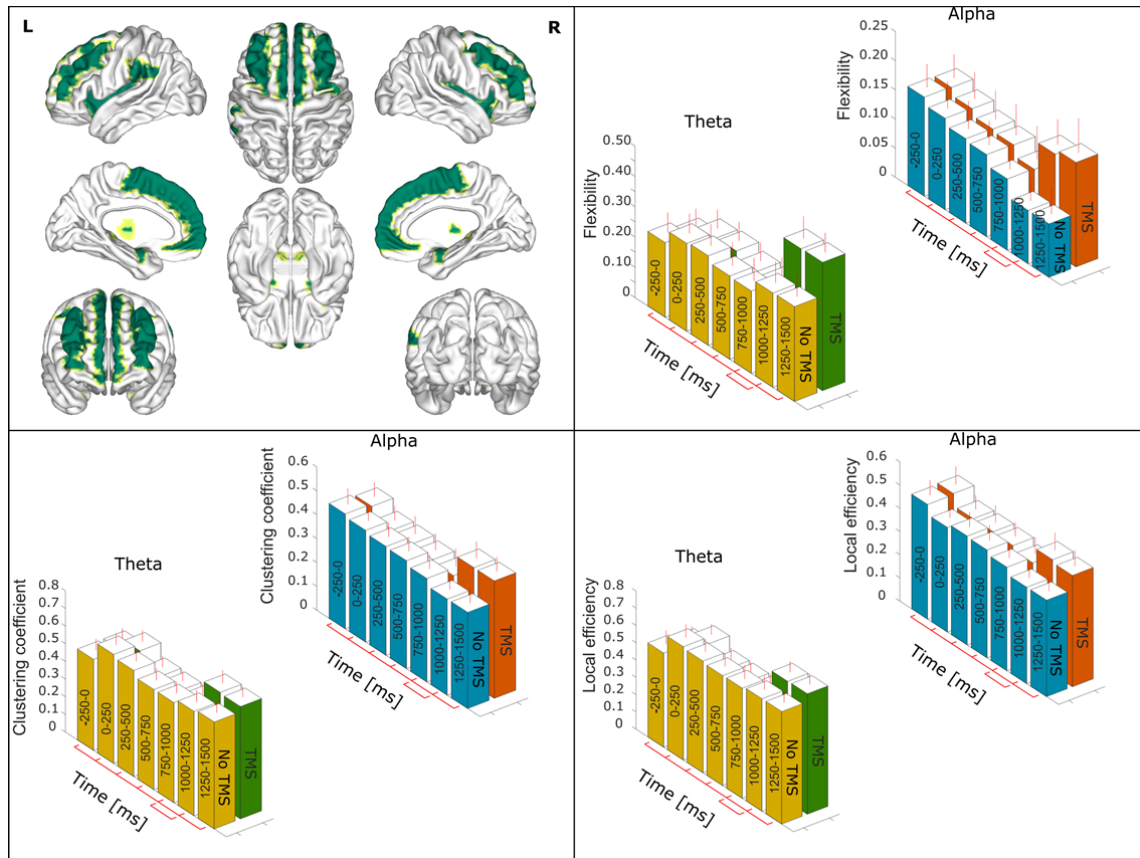


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Figure 6:

In A) the representative figure with regions comprised in the newly formed Saliency network (SN), the corresponding list is given in Supplementary Table 1. The network parameter flexibility is shown in B) starting from the baseline (-250 to 0) ms window to all the following six time windows (T1-T6) for every 250 ms separately bar plots with mean and standard deviation for theta and alpha frequency bands. C) and D) show the values for the clustering coefficient and the local efficiency. The red line indicates the significant differences between the time intervals all the intervals were compared to the baseline. The interval (750-1000) ms were compared to the (1000-1250) ms.

Network flexibility during threat

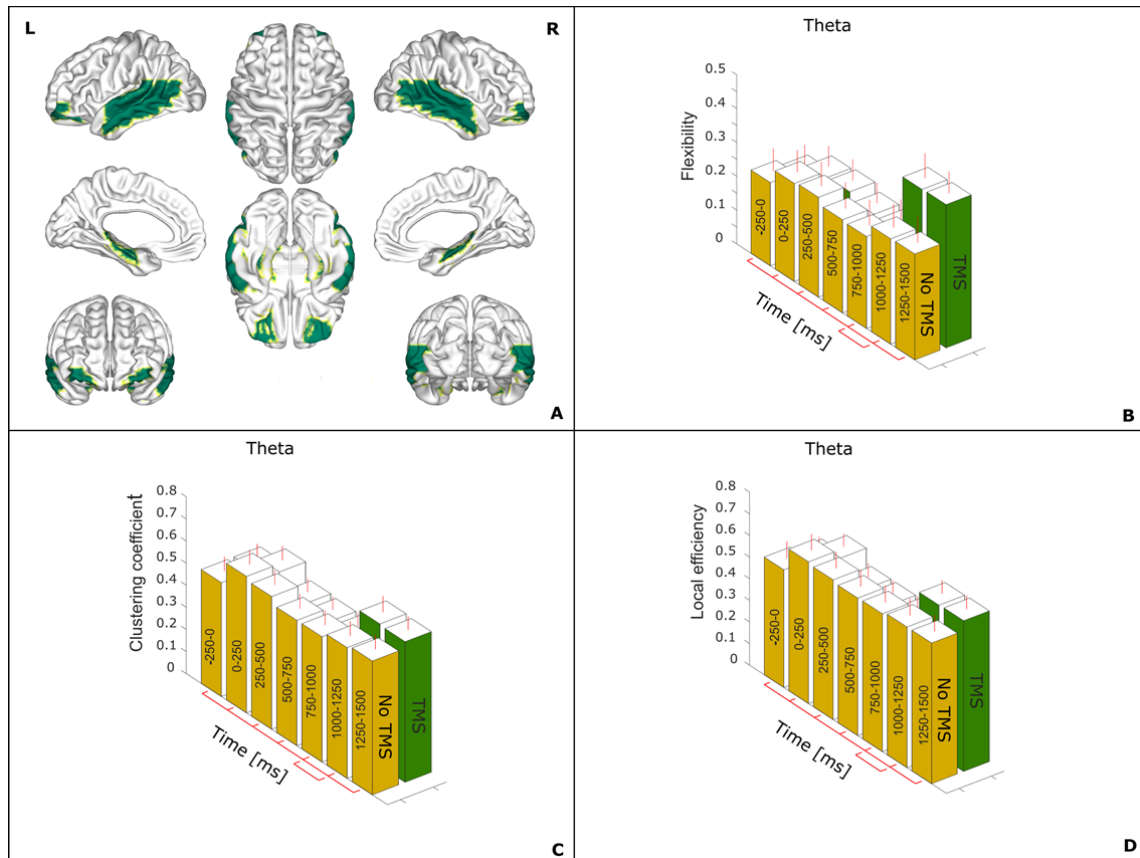


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Figure 7:

In A) the representative figure with regions comprised in the newly formed threat network (TN), the corresponding list is given in Supplementary Table 1. The network parameter flexibility is shown in B) starting from the baseline (-250 to 0) ms window to all the following six time windows (T1-T6) for every 250 ms separately bar plots with mean and standard deviation for theta and alpha frequency bands. C) and D) show the values for the clustering coefficient and the local efficiency. The red line indicates the significant differences between the time intervals all the intervals were compared to the baseline. The interval (750-1000) ms were compared to the (1000-1250) ms.

Network flexibility during threat

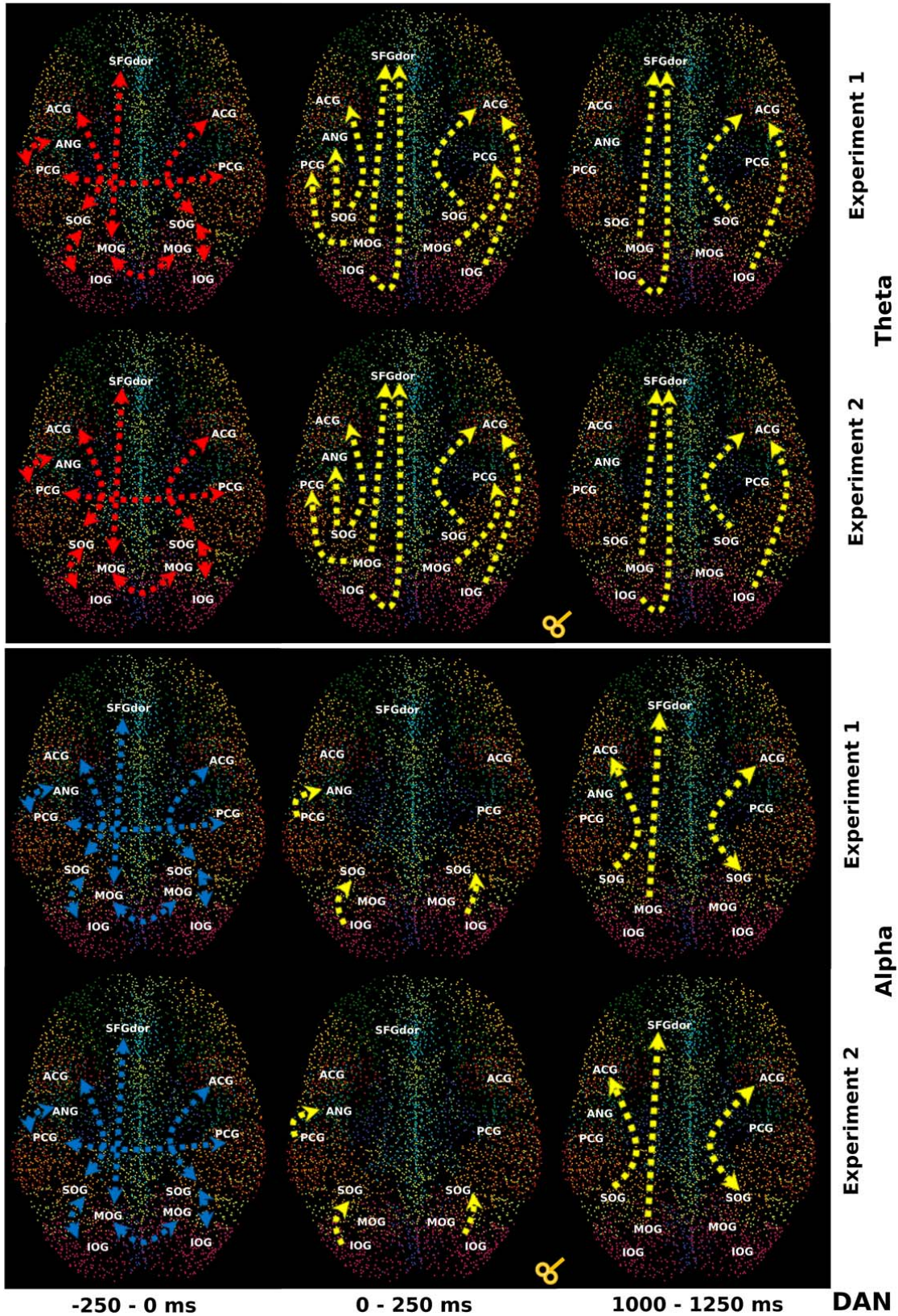


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Figure 8:

The temporal partial directed coherence (TPDC) information flow between the regions in the dorsal attention network (DAN) are shown in the template brain showing the 9 communities in different colors and the 6676 voxels. The first two rows for the theta and the last two rows for the alpha frequency band separately. The first and third row represents the experiment 1 and the second and fourth row the experiment 2. The red arrows indicate the information flow during the baseline window (-250 to 0) ms and the yellow lines indicates the difference in the information flow to the previous time window and the thickness of the lines indicates the strength of the information flow when compared to the previous time window. *L: Left; R: Right; SFGdor: Superior frontal Gyrus, dorsolateral; ACG: Anterior Cingulate Gyrus; SOG: Superior Occipital Gyrus; MOG: Middle Occipital Gyrus; IOG: Inferior Occipital Gyrus; PCG: Posterior Cingulate Gyrus; ANG: Angular Gyrus;*

Network flexibility during threat



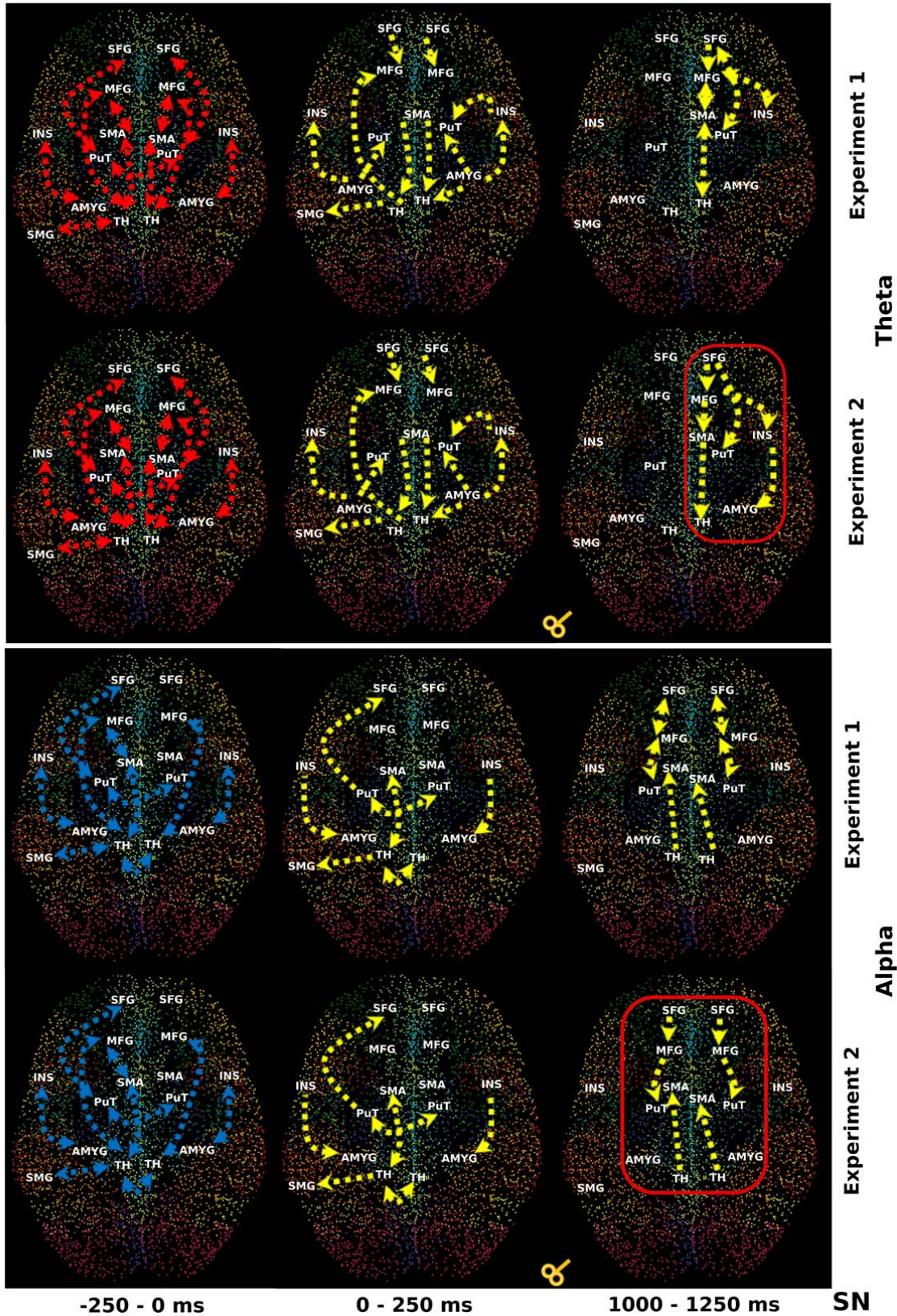
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1087 **Figure 9:**

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1089 The temporal partial directed coherence (TPDC) information flow between the
1090 regions in the salience network (SN) are shown in the template brain showing the 9
1091 communities in different colors and the 6676 voxels. The first two rows for the theta
1092 and the last two rows for the alpha frequency band separately. The first and third row
1093 represents the experiment 1 and the second and fourth row the experiment 2. The
1094 red arrows indicate the information flow during the baseline window (-250 to 0) ms
1095 and the yellow lines indicates the difference in the information flow to the previous
1096 time window and the thickness of the lines indicates the strength of the information
1097 flow when compared to the previous time window. The red box indicates the
1098 difference in information flow between experiment and experiment 2. *L: Left; R: Right;*
1099 *MFG: Middle Frontal Gyrus; SMA: Supplementary Motor Area; INS: Insula; AMYG:*
1100 *Amygdala; SMG: Supramarginal Gyrus; PUT: Putamen; THA: Thalamus; SFGmed:*
1101 *Superior Frontal Gyrus, Medial;*
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Network flexibility during threat



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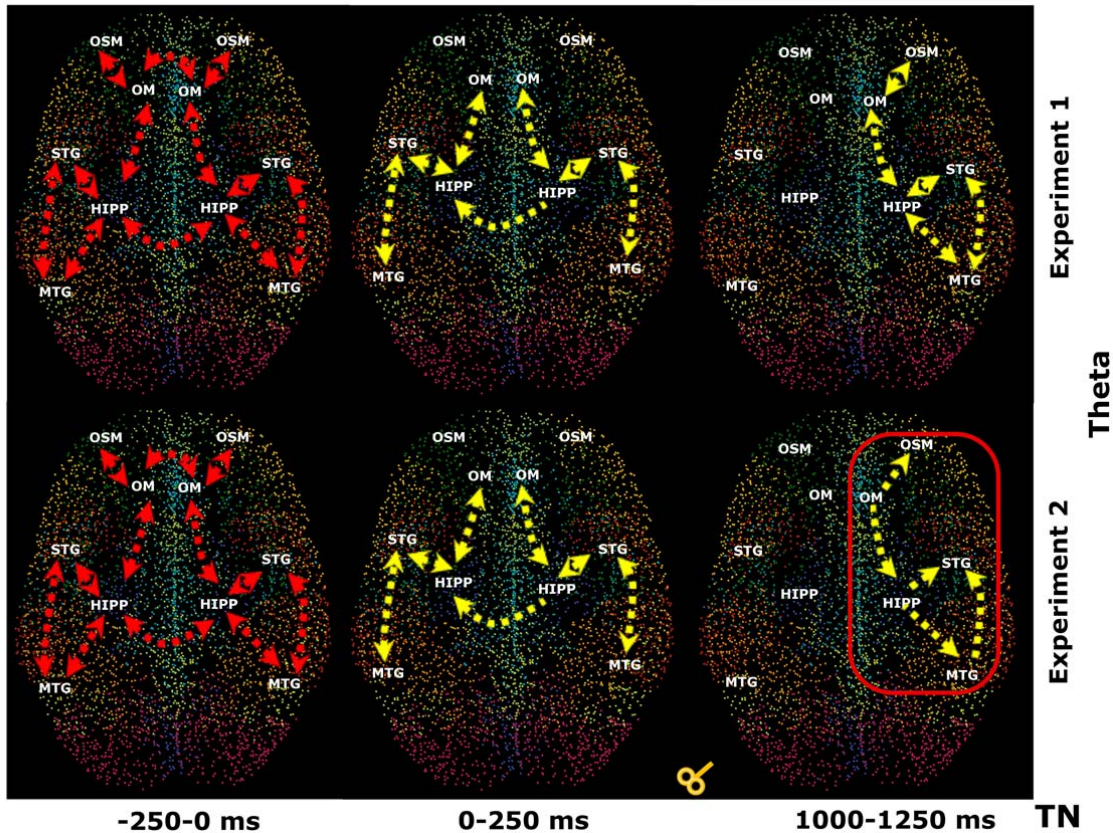
1106 **Figure 10:**

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1108 The temporal partial directed coherence (TPDC) information flow between the
 1109 regions in the threat network (TN) are shown in the template brain showing the 9
 1110 communities in different colors and the 6676 voxels. The first two rows for the theta
 1111 and the last two rows for the alpha frequency band separately. The first and third row
 1112 represents the experiment 1 and the second and fourth row the experiment 2. The
 1113 red arrows indicate the information flow during the baseline window (-250 to 0) ms
 1114 and the yellow lines indicates the difference in the information flow to the previous
 1115 time window and the thickness of the lines indicates the strength of the information
 1116 flow when compared to the previous time window. The red box indicates the
 1117 difference in information flow between experiment and experiment 2. L: Left; R: Right;
 1118 HIPP: Hippocampus; STG: Superior Temporal Gyrus; MTG: Middle Temporal Gyrus;
 1119 ORBsupmed: Superior Frontal Gyrus, medial orbital; ORBmid: Middle Frontal Gyrus,
 1120 orbital part;

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