

# Selective peak inference: Unbiased estimation of the effect size at local maxima

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1 Double Dipping

2 Methods

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# Double Dipping

# Examples

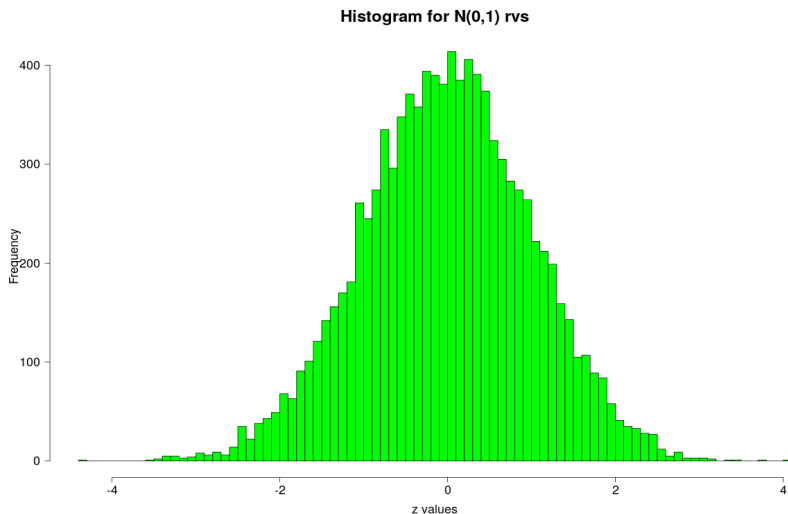
- Dice Example: Imagine you roll 10 fair dice and at random some of them show a 6. If you rolled them again would you expect them still to be 6?



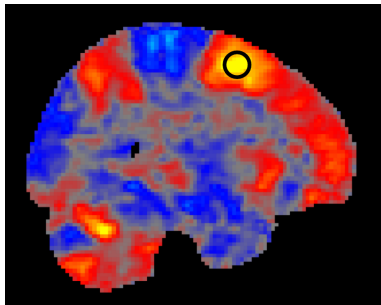
Figure 1: Some Dice

# Mean 0 example

Suppose for now that we have 10000 independent  $N(0,1)$  random variables. Then the largest are biased estimates for the true mean.



# The Winner's Curse in fMRI



- Choose significant voxels based on some statistic and its maxima.
- Report uncorrected values at peaks

# Data-Splitting Approach

- Split your subjects into two groups.



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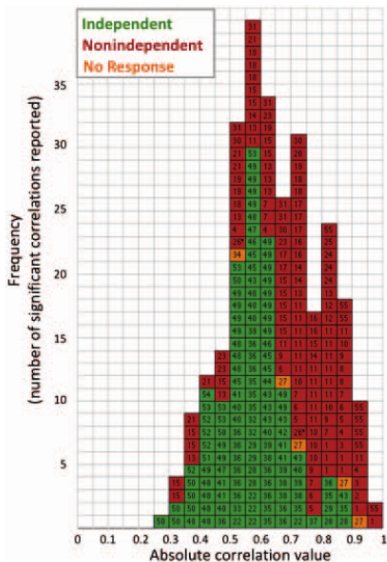
- Use half for significance and half for estimation of the effect size.
- Solves the bias problem as have independence across subjects.

# Data-Splitting Approach

- Split your subjects into two groups.



- Use half for significance and half for estimation of the effect size.
- Solves the bias problem as have independence across subjects.
- Issues: Less data to estimate so higher variance.



# Methods

- $\mathcal{V}$ : set of voxel locations
- Define an **image** to be a map  $Z : \mathcal{V} \rightarrow \mathbb{R}$ .
- Define a **local maxima** or **peak** of  $Z$  to be a voxel  $v \in \mathcal{V}$  such that the value that  $Z$  takes at that location is larger than the value  $Z$  takes at neighbouring voxels

# One-Sample Model

Suppose that we have  $N$  subjects and for each  $n = 1, \dots, N$  a corresponding random image  $Y_n$  on  $\mathcal{V}$  such that for every voxel  $v \in \mathcal{V}$ ,

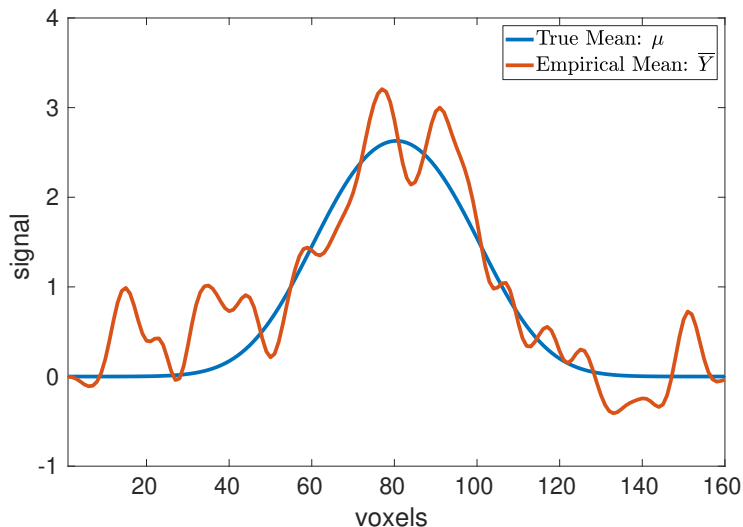
$$Y_n(v) = \mu(v) + \epsilon_n(v).$$

- $\mu(v)$  is the common mean intensity
- $\epsilon_1, \dots, \epsilon_n$  are iid mean zero random images from some unknown multivariate distribution on  $\mathcal{V}$
- Let  $\hat{\mu} = \frac{1}{N} \sum_{n=1}^N Y_n$
- let  $\hat{v}_k$  be the location of the  $k$ th largest local maximum of  $\hat{\mu}$

We want to know  $\mu(\hat{v}_k)$ , but we have  $\hat{\mu}(\hat{v}_k)$ .

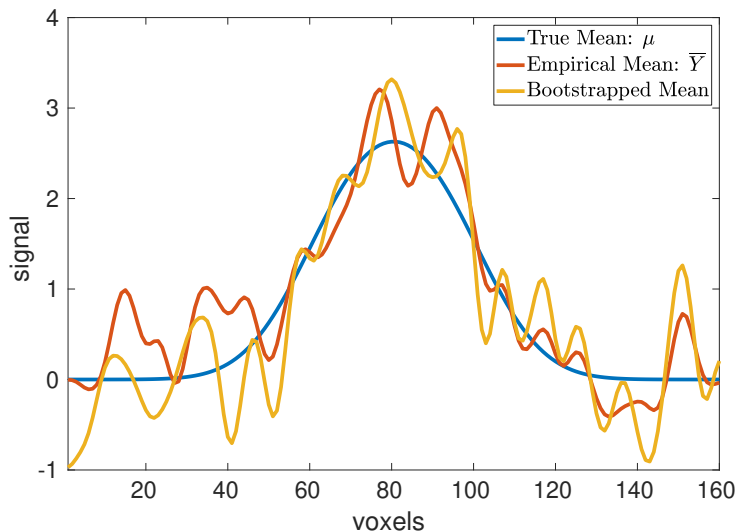
# 1D Example

20 subjects,  $Y_n(t) = \mu(t) + \epsilon_n(t)$ ,  $\hat{\mu} = \bar{Y} = \frac{1}{20} \sum_{n=1}^{20} Y_n$



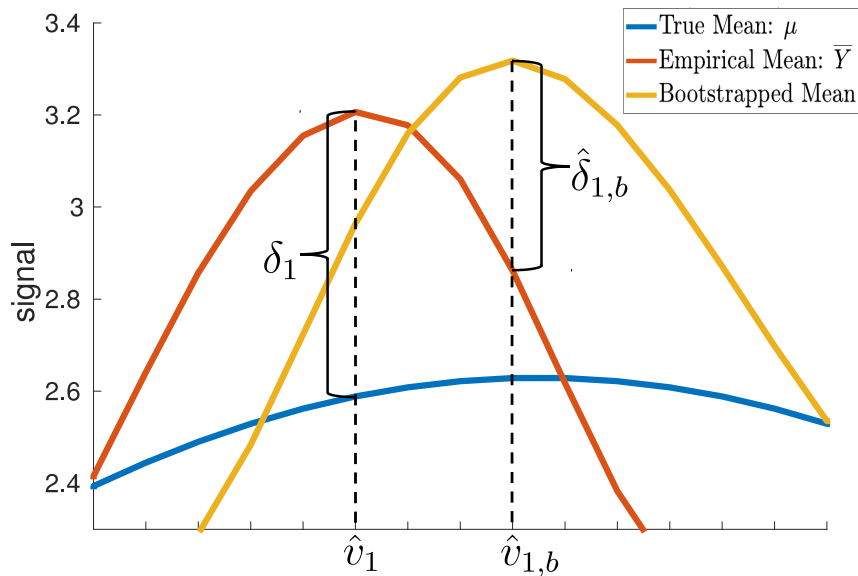
# 1D Example - Bootstrap Method

20 subjects,  $Y_n(t) = \mu(t) + \epsilon_n(t)$ ,  $\hat{\mu} = \bar{Y} = \frac{1}{20} \sum_{n=1}^{20} Y_n$





# 1D Example - Bootstrap Method



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## Algorithm 1 Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and screening threshold  $u$ .
- 2: Let  $\hat{\mu} = \frac{1}{N} \sum_{n=1}^N Y_n$  and let  $K$  be the number of peaks of  $\hat{\mu}$  above  $u$ , and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{\mu}$ .

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**Algorithm 2** Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and screening threshold  $u$ .
- 2: Let  $\hat{\mu} = \frac{1}{N} \sum_{n=1}^N Y_n$  and let  $K$  be the number of peaks of  $\hat{\mu}$  above  $u$ , and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{\mu}$ .
- 3: **for**  $b = 1, \dots, B$  **do**
- 4:     Sample  $Y_{1,b}^*, \dots, Y_{N,b}^*$  independently with replacement from  $Y_1, \dots, Y_N$ .
- 5:     Let  $\hat{\mu}_b = \frac{1}{N} \sum_{n=1}^N Y_{N,b}^*$  and for  $k = 1, \dots, K$ , let  $\hat{v}_{k,b}$  be the location of the  $k$ th largest local maxima of  $\hat{\mu}_b$ .
- 6:     For  $k = 1, \dots, K$ , let  $\hat{\delta}_{k,b} = \hat{\mu}_b(\hat{v}_{k,b}) - \hat{\mu}(\hat{v}_{k,b})$  be an estimate of the bias at the  $k$ th largest local maxima.
- 7: **end for**

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**Algorithm 3** Non-Parametric Bootstrap Bias Calculation

---

- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and screening threshold  $u$ .
  - 2: Let  $\hat{\mu} = \frac{1}{N} \sum_{n=1}^N Y_n$  and let  $K$  be the number of peaks of  $\hat{\mu}$  above  $u$ , and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{\mu}$ .
  - 3: **for**  $b = 1, \dots, B$  **do**
  - 4:     Sample  $Y_{1,b}^*, \dots, Y_{N,b}^*$  independently with replacement from  $Y_1, \dots, Y_N$ .
  - 5:     Let  $\hat{\mu}_b = \frac{1}{N} \sum_{n=1}^N Y_{N,b}^*$  and for  $k = 1, \dots, K$ , let  $\hat{v}_{k,b}$  be the location of the  $k$ th largest local maxima of  $\hat{\mu}_b$ .
  - 6:     For  $k = 1, \dots, K$ , let  $\hat{\delta}_{k,b} = \hat{\mu}_b(\hat{v}_{k,b}) - \hat{\mu}(\hat{v}_{k,b})$  be an estimate of the bias at the  $k$ th largest local maxima.
  - 7: **end for**
  - 8: For  $k = 1, \dots, K$ , let  $\hat{\delta}_k = \frac{1}{B} \sum_{b=1}^B \hat{\delta}_{k,b}$ .
  - 9: **return**  $(\hat{\mu}(\hat{v}_1) - \hat{\delta}_1, \dots, \hat{\mu}(\hat{v}_K) - \hat{\delta}_K)$ .
-

# One-Sample $t$ -statistics/Cohen's $d$

In neuroimaging we are interested in testing

$$H_0(v) : \mu(v) = 0 \text{ versus } H_1(v) : \mu(v) \neq 0$$

using the one-sample  $t$ -statistic:

$$t = \frac{\hat{\mu}\sqrt{N}}{\hat{\sigma}}$$

where

$$\hat{\mu} = \frac{1}{N} \sum_{n=1}^N Y_n, \quad \hat{\sigma}^2 = \frac{1}{N-1} \sum_{n=1}^N (Y_n - \hat{\mu})^2.$$

Effect size is measured via

$$\hat{d}(v) = \frac{\hat{\mu}}{\hat{\sigma}}$$

but this is a biased estimator for the population Cohen's  $d$ :

$$d(v) = \frac{\mu}{\sigma}.$$

# Unbiased Cohen's $d$ Estimation

This  $t$ -statistic  $\hat{\mu}\sqrt{N}/\hat{\sigma}$  has a non-central  $t$ -distribution with non-centrality parameter  $\mu\sqrt{N}/\sigma$  and  $N - 1$  degrees of freedom. Thus

$$\mathbb{E}\left[\frac{\hat{\mu}\sqrt{N}}{\hat{\sigma}}\right] = \frac{\mu}{\sigma} \sqrt{\frac{N-1}{2}} \frac{\Gamma((N-2)/2)}{\Gamma((N-1)/2)} = C_N \frac{\mu\sqrt{N}}{\sigma}$$

for  $N > 2$ , where  $\Gamma$  is the gamma function and  $C_N$  is a bias correction factor (, ?). So we can use

$$\frac{\hat{\mu}}{\hat{\sigma}C_N}$$

as an unbiased of the population Cohen's  $d$ .

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## Algorithm 4 Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and threshold  $u$ .
- 2: Let  $K$  be the number of peaks of  $t$  above  $u$  and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{d} = \hat{\mu}/\hat{\sigma}$ .

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**Algorithm 5** Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and threshold  $u$ .
- 2: Let  $K$  be the number of peaks of  $t$  above  $u$  and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{d} = \hat{\mu}/\hat{\sigma}$ .
- 3: **for**  $b = 1, \dots, B$  **do**
- 4:     Sample  $Y_{1,b}^*, \dots, Y_{N,b}^*$  independently with replacement from  $Y_1, \dots, Y_N$ .
- 5:     Let  $\hat{\mu}_b = \frac{1}{N} \sum_{n=1}^N Y_{n,b}^*$  and let  $\hat{\sigma}_b^2(v) = \frac{1}{N-1} \sum_{n=1}^N (Y_{n,b}^*(v) - \hat{\mu}_b(v))^2$  for each  $v \in \mathcal{V}$ .



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**Algorithm 6** Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and threshold  $u$ .
- 2: Let  $K$  be the number of peaks of  $t$  above  $u$  and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{d} = \hat{\mu}/\hat{\sigma}$ .
- 3: **for**  $b = 1, \dots, B$  **do**
- 4:     Sample  $Y_{1,b}^*, \dots, Y_{N,b}^*$  independently with replacement from  $Y_1, \dots, Y_N$ .
- 5:     Let  $\hat{\mu}_b = \frac{1}{N} \sum_{n=1}^N Y_{n,b}^*$  and let  $\hat{\sigma}_b^2(v) = \frac{1}{N-1} \sum_{n=1}^N (Y_{n,b}^*(v) - \hat{\mu}_b(v))^2$  for each  $v \in \mathcal{V}$ .
- 6:     For  $k = 1, \dots, K$ , let  $\hat{v}_{k,b}$  be the location of the  $k$ th largest local maxima of  $\hat{d}_b = \hat{\mu}_b/\hat{\sigma}_b$ .
- 7:     Let  $\hat{\delta}_{k,b} = (\hat{d}_b(\hat{v}_{k,b}) - \hat{d}(\hat{v}_{k,b}))/C_N$  be an estimate of the bias.
- 8: **end for**

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**Algorithm 7** Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and threshold  $u$ .
  - 2: Let  $K$  be the number of peaks of  $t$  above  $u$  and for  $k = 1, \dots, K$ , let  $\hat{v}_k$  be the location of the  $k$ th largest maxima of  $\hat{d} = \hat{\mu}/\hat{\sigma}$ .
  - 3: **for**  $b = 1, \dots, B$  **do**
  - 4:     Sample  $Y_{1,b}^*, \dots, Y_{N,b}^*$  independently with replacement from  $Y_1, \dots, Y_N$ .
  - 5:     Let  $\hat{\mu}_b = \frac{1}{N} \sum_{n=1}^N Y_{n,b}^*$  and let  $\hat{\sigma}_b^2(v) = \frac{1}{N-1} \sum_{n=1}^N (Y_{n,b}^*(v) - \hat{\mu}_b(v))^2$  for each  $v \in \mathcal{V}$ .
  - 6:     For  $k = 1, \dots, K$ , let  $\hat{v}_{k,b}$  be the location of the  $k$ th largest local maxima of  $\hat{d}_b = \hat{\mu}_b/\hat{\sigma}_b$ .
  - 7:     Let  $\hat{\delta}_{k,b} = (\hat{d}_b(\hat{v}_{k,b}) - \hat{d}(\hat{v}_{k,b}))/C_N$  be an estimate of the bias.
  - 8: **end for**
  - 9: For  $k = 1, \dots, K$ , let  $\hat{\delta}_k = \frac{1}{B} \sum_{b=1}^B \hat{\delta}_{k,b}$
  - 10: **return**  $(\hat{d}(\hat{v}_1)/C_N - \hat{\delta}_1, \dots, \hat{d}(\hat{v}_K)/C_N - \hat{\delta}_K)$ .
-

To infer on  $\mu$  instead of  $\mu/\sigma$  can just use

$$\hat{\delta}_{k,b} = \hat{\mu}_b(\hat{v}_{k,b}) - \hat{\mu}(\hat{v}_{k,b})$$

- Circular inference estimates are:  $\hat{d}(\hat{v}_1)/C_N, \dots, \hat{d}(\hat{v}_K)/C_N$ .
- For data-splitting, we first divide the images into two groups:  $Y_1, \dots, Y_{N/2}$  and  $Y_{N/2+1}, \dots, Y_N$ . Then find the peaks using the first half of the subjects and estimate the values at those peaks using the second half of the subjects.

Let  $Y$  be an  $N$ -dimensional random image such that for each  $v \in \mathcal{V}$

$$Y(v) = X\beta(v) + \epsilon(v)$$

- $N \times p$  design matrix  $X$
- parameter vector  $\beta(v) \in \mathbb{R}^p$
- $\epsilon(v) = (\epsilon_1(v), \dots, \epsilon_N(v))^T$  is the random image of the noise

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- $\epsilon(v) = (\epsilon_1(v), \dots, \epsilon_N(v))^T$  is the random image of the noise

We are interested in testing

$$H_0(v) : C\beta(v) = 0 \text{ versus } H_1(v) : C\beta(v) \neq 0$$

for some contrast matrix  $C \in \mathbb{R}^{m \times p}$ . We can test this at each voxel with the usual  $F$ -test,

$$F(v) = \frac{(C\hat{\beta}(v))^T (C(X^T X)^{-1} C^T)^{-1} (C\hat{\beta}(v)) / m}{\hat{\sigma}(v)^2} \quad (1)$$

where  $\hat{\beta}(v) = (X^T X)^{-1} X^T Y$  and  $\hat{\sigma}^2(v)$  is the error variance. Under the alternative has a non-central  $F$ -distribution.

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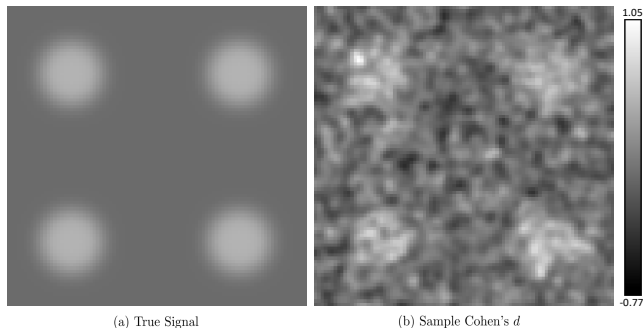
**Algorithm 8** Non-Parametric Bootstrap Bias Calculation

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- 1: **Input:** Images  $Y_1, \dots, Y_N$ , the number of bootstrap samples  $B$  and threshold  $u$ .
- 2: Let  $\hat{\beta} = \hat{\beta}(X, Y) = (X^T X)^{-1} X^T Y$  and let  $\hat{\epsilon} = Y - X\hat{\beta}$  be the residuals.
- 3: For each  $n = 1, \dots, N$ , let  $r_n = \hat{\epsilon}_n / \sqrt{1 - p_n}$  be the modified residuals, where  $p_n = (X(X^T X)^{-1} X^T)_{nn}$ . Let  $\bar{r} = \frac{1}{N} \sum_{n=1}^N r_i$  be their mean.
- 4: **for**  $b = 1, \dots, B$  **do**
- 5:     Sample  $\epsilon_{1,b}^*, \dots, \epsilon_{N,b}^*$  independently with replacement from  $r_1 - \bar{r}, \dots, r_N - \bar{r}$  and let  $\epsilon_b^* = (\epsilon_{1,b}^*, \dots, \epsilon_{N,b}^*)^T$  and set  $Y_b^* = X\hat{\beta} + \epsilon_b^*$ .
- 6:     Let  $F_b^*$  be the bootstrapped  $F$ -statistic image computed using  $Y_b^*$ . Let  $R_b^2$  be the bootstrapped partial  $R^2$  image and set  $\hat{\delta}_{k,b} = R_b^2(\hat{v}_{k,b}) - R^2(\hat{v}_{k,b})$  to be the estimate of the bias.
- 7: **end for**
- 8: For  $k = 1, \dots, K$ , let  $\hat{\delta}_k = \frac{1}{B} \sum_{b=1}^B \hat{\delta}_{k,b}$ .
- 9: **return**  $(R^2(\hat{v}_1) - \hat{\delta}_1, \dots, R^2(\hat{v}_K) - \hat{\delta}_K)$ .

# Simulations - Cohen's $d$

All simulations generated using code from the RFTtoolbox  
<https://github.com/BrainStatsSam/RFTtoolbox> (avoiding edge problems)



- Panel (a) illustrates a slice through the true signal (actually 9 peaks only 4 shown).
- Panel (b) illustrates the same slice through the one sample Cohen's  $d$  for 50 subjects. Noise: Gaussian random field with FWHM 6.



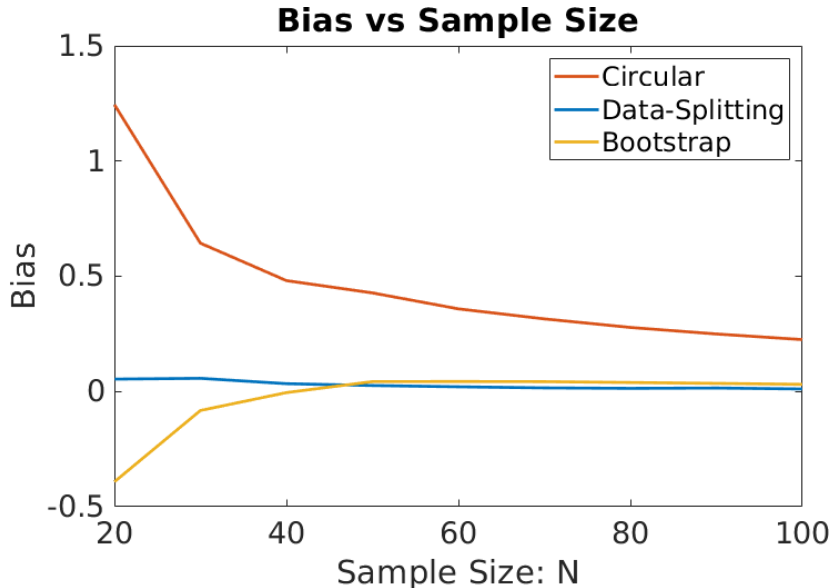
Traditionally, one estimates a common  $\theta$  with estimators  $\hat{\theta}_1, \dots, \hat{\theta}_K$  however we have estimators  $\hat{\theta}_1, \dots, \hat{\theta}_K$  of parameters  $\theta_1, \dots, \theta_K$  where  $K$  is the number of significant peaks that are found over all realizations. As such we instead define

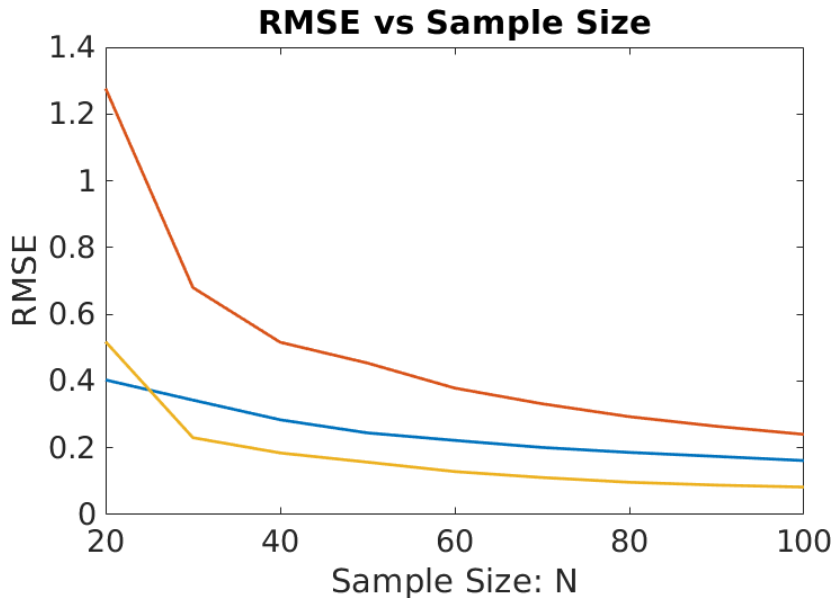
$$\tilde{\theta}_k = \hat{\theta}_k - \theta_k$$

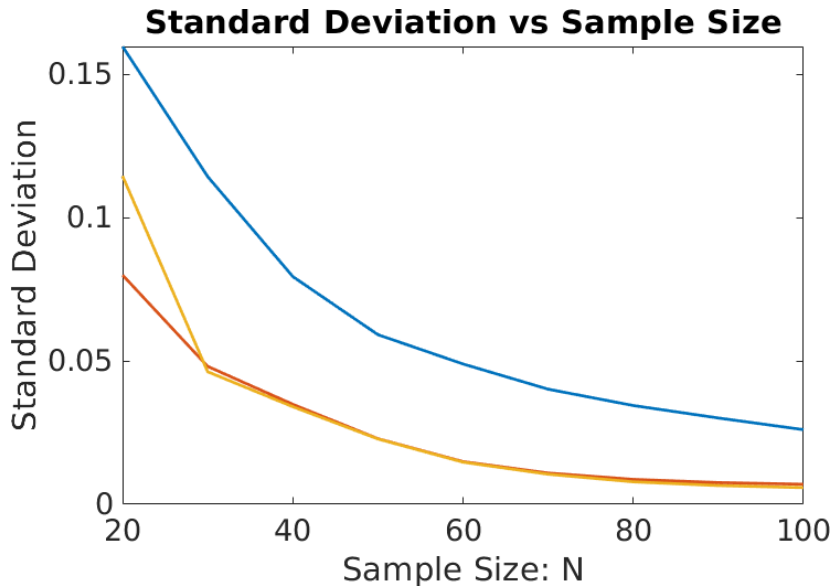
and use the fact that the noise-free value of  $\tilde{\theta}_k$  is 0 for each  $k$ .

$$\begin{aligned} \text{MSE} &= \frac{1}{K} \sum_{k=1}^K (\tilde{\theta}_k - 0)^2 \\ &= \frac{1}{K} \sum_{k=1}^K \left( \tilde{\theta}_k - \frac{1}{K} \sum_{k=1}^K \tilde{\theta}_k \right)^2 + \left( \frac{1}{K} \sum_{k=1}^K \tilde{\theta}_k \right)^2 \end{aligned}$$

- We evaluate our methods for  $N = \{20, 30, \dots, 100\}$ .
- For each  $N$  we generate 1,000 realizations and compare the performance of the three methods across realizations.







# Big Data Validation

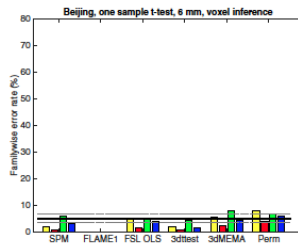
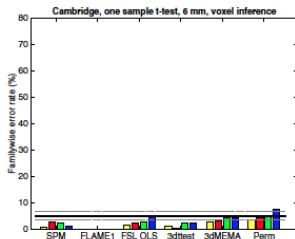
# Data and Testing

- 8940 total subjects from the UK biobank. We have task fMRI and VBM data from all subjects
- We test the one-sample methods using the task fMRI data and the GLM methods using the VBM data (as the  $R^2$  effect sizes are very small for the task fMRI data sets)
- For the task-fMRI data we estimate Cohen's  $d$  or  $\mu$ .
- For the VBM data we regress against age, sex and an intercept and compute the partial  $R^2$  for age.
- Set aside 4000 subjects to compute a ground truth and divide the rest into  $G_N = 4940/N$  groups of size  $N = 20, 50, 100$ .
- Actually for the VBM data we take  $N = 50, 100, 150$  as the effect size is lower

We recommend this type of testing framework for all statistical methods.

# Thresholding

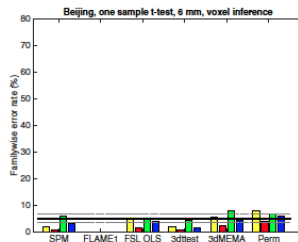
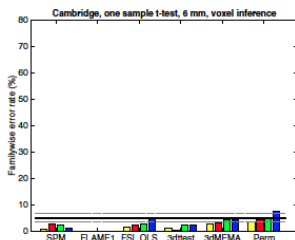
- We threshold using voxelwise RFT. This doesn't have the same problems as clusterwise inference as it doesn't make the same assumptions.





# Thresholding

- We threshold using voxelwise RFT. This doesn't have the same problems as clusterwise inference as it doesn't make the same assumptions.



- Our method independent of the threshold.
- For the big data analysis we do permutation is very computational so is not practical.
- But permutation testing can be used to compute the voxelwise threshold when doing a general analysis.

## Cohen's $d$ ground truth

Computing the ground truth is difficult due to memory constraints. So you have load images sequentially. Let  $\mathcal{D}$  be the set of all possible voxels. Typically  $\mathcal{D}$  is a  $91 \times 109 \times 91$  grid. Define

$$M_n(v) = \begin{cases} 1 & \text{if subject } n \text{ has data at } v \\ 0 & \text{otherwise} \end{cases}$$

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$$M_n(v) = \begin{cases} 1 & \text{if subject } n \text{ has data at } v \\ 0 & \text{otherwise} \end{cases}$$

Take  $\mathcal{S} \subset \{1, \dots, 8940\}$  of size 4000 and let

$$\mu(v) = \frac{\sum_{n \in \mathcal{S}} Y_n(v) M_n(v)}{\sum_{n \in \mathcal{S}} M_n(v)} \times \mathbf{1}(M_n(v) = 1 \text{ for at least } 100 \text{ } n \in \mathcal{S})$$

$$\sigma^2(v) = \frac{\sum_{n \in \mathcal{S}} (Y_n - \mu(v))^2 M_n(v)}{\sum_{n \in \mathcal{S}} M_n(v) - 1} \times \mathbf{1}(M_n(v) = 1 \text{ for at least } 100 \text{ } n \in \mathcal{S}),$$

$$\mu(v) = \frac{\sum_{n \in \mathcal{S}} Y_n(v) M_n(v)}{\sum_{n \in \mathcal{S}} M_n(v)} \times \mathbb{1}(M_n(v) = 1 \text{ for at least } 100 \text{ } n \in \mathcal{S})$$

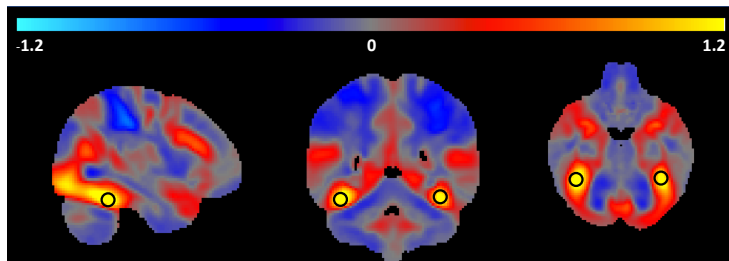
$$\sigma^2(v) = \frac{\sum_{n \in \mathcal{S}} (Y_n - \mu(v))^2 M_n(v)}{\sum_{n \in \mathcal{S}} M_n(v) - 1} \times \mathbb{1}(M_n(v) = 1 \text{ for at least } 100 \text{ } n \in \mathcal{S}),$$

and the **ground truth Cohen's  $d$**  estimate as

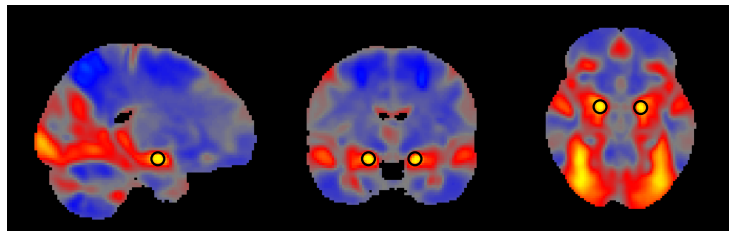
$$d(v) = \frac{\mu(v)}{\sigma(v)}.$$

Finally each of these are additionally masked with the 2mm MNI brain mask.

# Cohen's $d$ Ground Truth Slices



(a) Top 2 peaks



(b) 3rd and 4th Highest Peaks

# Illustrating the Winner's Curse

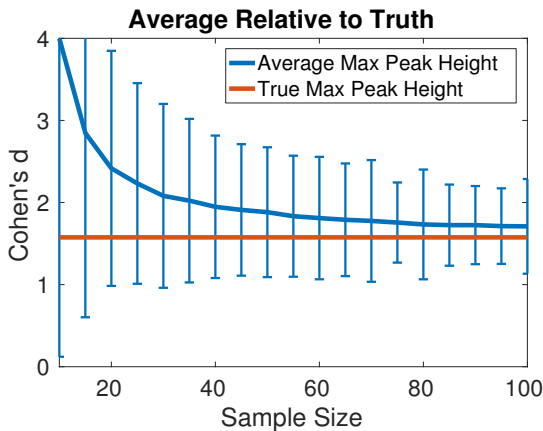


Figure 4: Comparing the maximum values at small sample Cohen's  $d$  (over the  $G_N$  groups) to the max ground truth value.

# GLM ground truth

For now assume that no data is missing and that we have

- $N_{\text{all}} = 4000$  subjects
- an  $N_{\text{all}} \times p$  design matrix  $X = (x_1, \dots, x_{N_{\text{all}}})^T$
- $V$  is the number of voxels in each subject image  $Y_n$
- $Y$  be the  $N_{\text{all}} \times V$  matrix of all the subject images

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For  $Y = X\beta + \epsilon$ , we want to compute

$$\hat{\beta} = (X^T X)^{-1} X^T Y,$$

at each voxel. For each  $v \in \mathcal{V}$ ,

$$X^T Y(v) = (x_1, \dots, x_{N_{\text{all}}}) \begin{pmatrix} Y_1(v) \\ \vdots \\ Y_{N_{\text{all}}}(v) \end{pmatrix} = \sum_{n=1}^{N_{\text{all}}} Y_n(v) x_n,$$

$$\hat{\sigma}^2 = (N_{\text{all}} - p)^{-1} \sum_{n=1}^{N_{\text{all}}} (Y_n - x_n^T \hat{\beta})^2.$$

and this allows  $F$  and  $R^2$  to be calculated



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Can compute  $\hat{\beta} = (X^T X)^{-1} X^T Y$  from this and estimate

$$\hat{\sigma}^2 = (N_{\text{all}} - p)^{-1} \sum_{n=1}^{N_{\text{all}}} (Y_n - x_n^T \hat{\beta})^2.$$

and this allows  $F$  and  $R^2$  to be calculated.

# GLM ground truth with missingness

Let  $C(v) := \{n : M_n(v) = 1\}$ . Then for each voxel  $v$  we need to compute the complete case estimate

$$\hat{\beta}(v) = (X_{C(v)}^T X_{C(v)})^{-1} X_{C(v)}^T Y_{C(v)}.$$

The first and second parts of this expression can be computed as

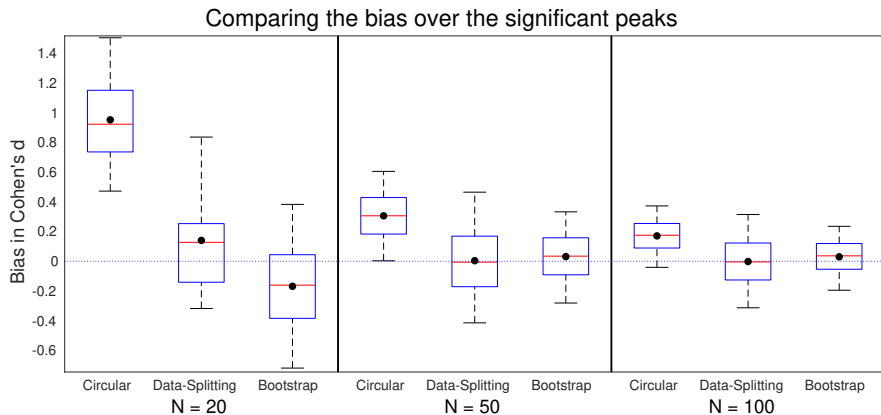
$$(X_{C(v)}^T X_{C(v)})^{-1} = \left( \sum_{n=1}^{N_{\text{all}}} M_n(v) x_n x_n^T \right)^{-1}$$

and

$$X_{C(v)}^T Y_{C(v)} = \sum_{n=1}^{N_{\text{all}}} M_n(v) Y_n(v) x_n$$

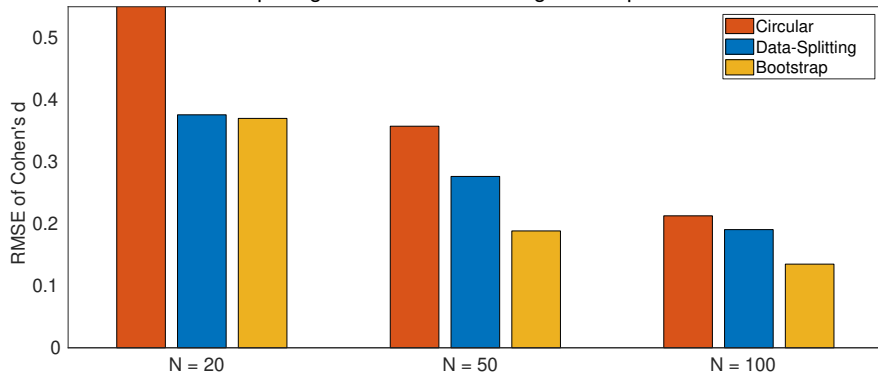
$\hat{\sigma}^2$ ,  $F$  and  $R^2$  can similarly be computed.

# One Sample Cohen's $d$ - Bias

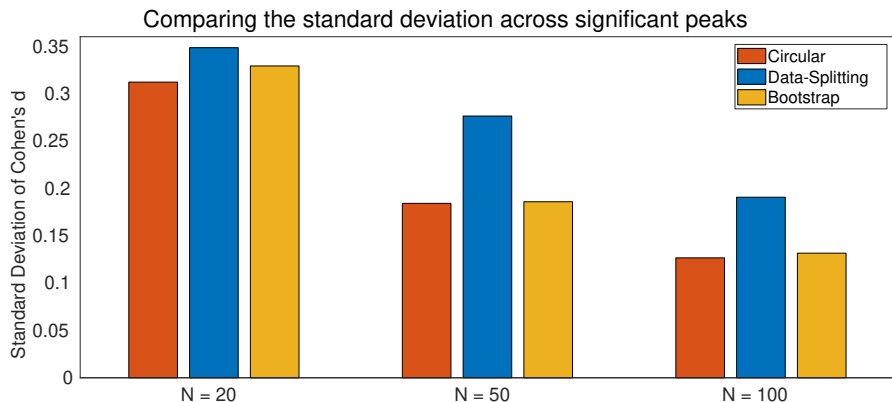


# One Sample Cohen's $d$ - RMSE

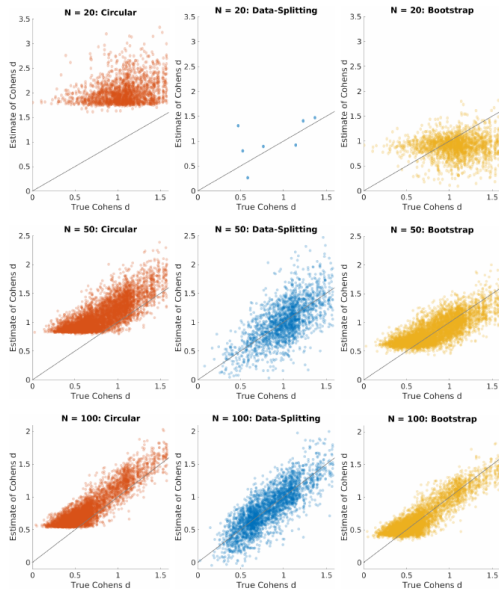
Comparing the RMSE across significant peaks



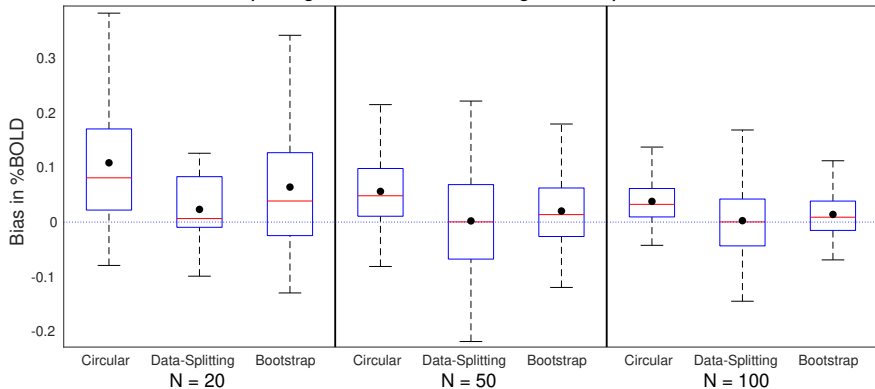
# One Sample Cohen's $d$ - Standard Deviation



# One Sample Cohen's $d$ - Estimates vs Ground truth

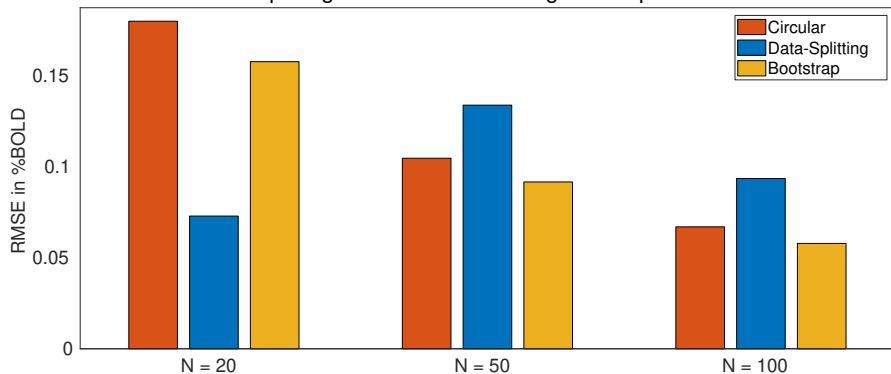


Comparing the bias over the significant peaks



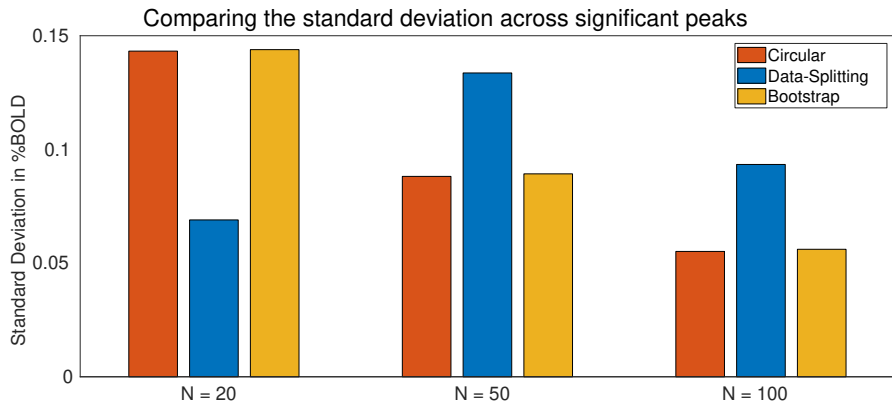
# Mean estimation - RMSE

Comparing the RMSE across significant peaks

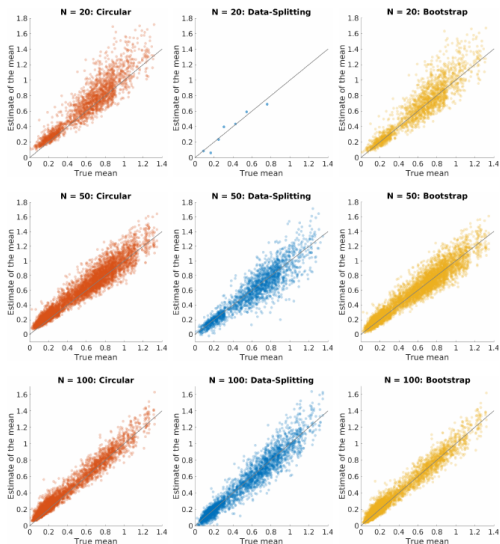




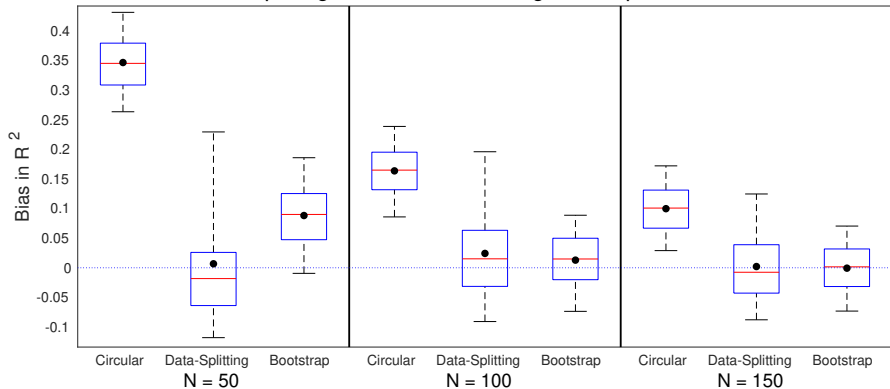
# Mean estimation - Standard Deviation



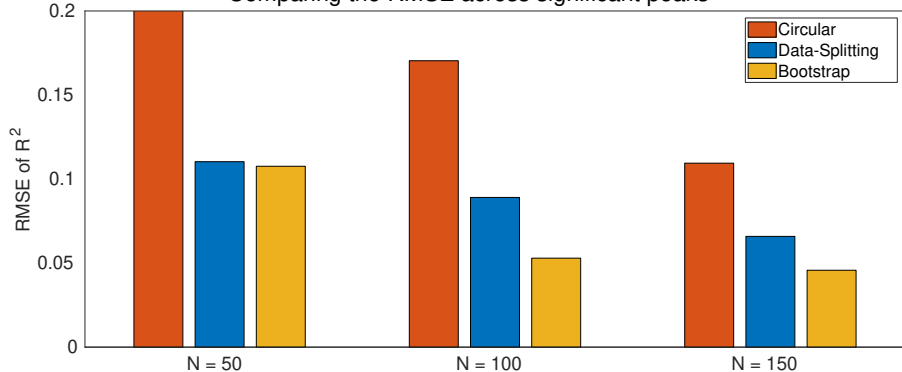
# Mean estimation - Estimates versus Ground truth

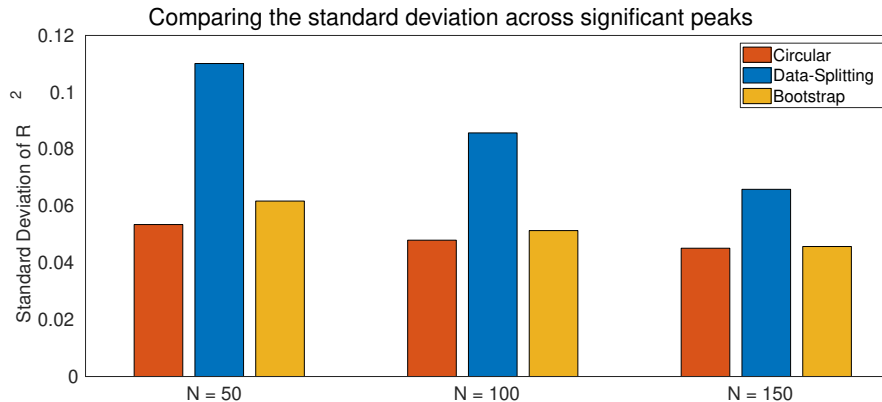


Comparing the bias over the significant peaks

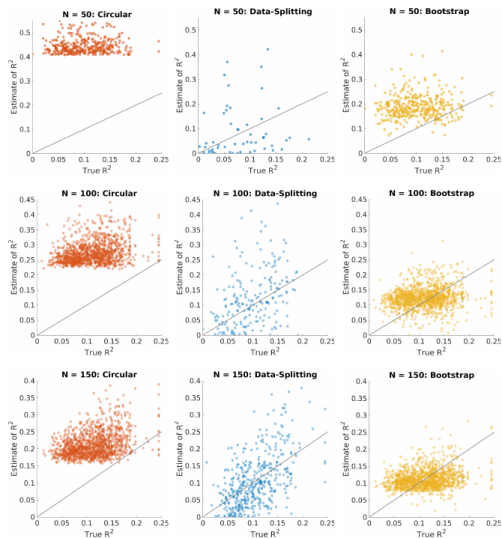


Comparing the RMSE across significant peaks





# $R^2$ - Estimates versus Ground truth



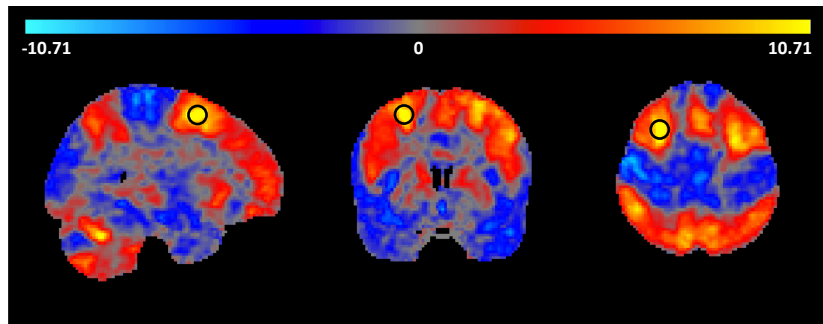
# One-Sample t-statistic power

Given a potential future sample size  $N'$  and an estimate of Cohen's  $d$ :  $\hat{d}$ , the power is:

$$\mathbb{P}(T_{N'-1, \hat{d}} > t_{1-\alpha, N'-1})$$

where  $t_{1-\alpha, N'-1}$  is chosen such that  $\mathbb{P}(T_{N'-1, 0} > t_{1-\alpha, N'-1}) = \alpha$  and  $T_{N'-1, \lambda}$  has a non-central  $T$  distribution with  $N' - 1$  degrees of freedom.

# Working Memory Example

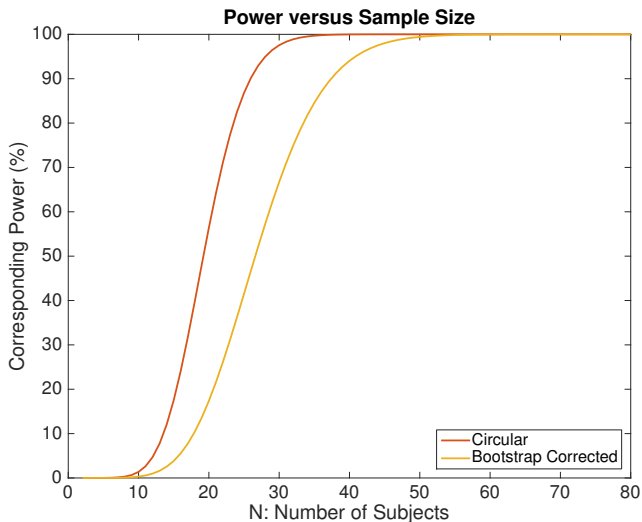


- One-sample  $t$ -statistic for 80 subjects from the HCP.
- Activation in the Medial Frontal Gyrus.
- At the maximum the observed (circular) Cohen's  $d$  is 1.519, while the bootstrap-corrected value is 1.161
- The observed %BOLD change there is %0.450 and corrected estimate is %0.433.



# Power graph

At the maximum the observed (circular) Cohen's  $d$  is 1.519, while the bootstrap-corrected value is 1.161. So we can generate a power graph:



## Conclusion and Future Work

- We provide a method for dealing with the winner's curse which outperforms existing methods in terms of RMSE.
- Can also be used to estimate the maximum rather than the maximum at a given location.
- So far have mainly considered voxelwise inference but it would be interesting to extend this to other types of inference but
- Would be cool to develop an RFT method to do this but this is probably quite difficult!
- Worth noting once again that it's important (especially in light of clusterfailure) that existing and emerging statistical methods are tested using this type of big data validation.

- Paper available online.
- Code and scripts to reproduce figures available in SIbootstrap toolbox ([github.com/sjdavenport/SIbootstrap](https://github.com/sjdavenport/SIbootstrap)). Simulations and thresholding were performed using RFTtoolbox available at [github.com/sjdavenport/RFTtoolbox/](https://github.com/sjdavenport/RFTtoolbox/).
- Slides available on my website.

# Bibliography