

## MULTISCALE ADAPTIVE SMOOTHING MODELS FOR THE HEMODYNAMIC RESPONSE FUNCTION IN FMRI

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In the event-related functional magnetic resonance imaging (fMRI) data analysis, there is an extensive interest in accurately and robustly estimating the hemodynamic response function (HRF) and its associated statistics (e.g., the magnitude and duration of the activation). Most methods to date are developed in the time domain and they have utilized almost exclusively the temporal information of fMRI data without accounting for the spatial information. The aim of this paper is to develop a multiscale adaptive smoothing model (MASM) in the frequency domain by integrating the spatial and frequency information to adaptively and accurately estimate HRFs pertaining to each stimulus sequence across all voxels in a three-dimensional (3D) volume. We use two sets of simulation studies and a real data set to examine the finite sample performance of MASM in estimating HRFs. Our real and simulated data analyses confirm that MASM outperforms several other state-of-the-art methods, such as the smooth finite impulse response (sFIR) model.

**1. Introduction.** Since the early 1990s, functional magnetic resonance imaging (fMRI) has been extensively used in the brain mapping field because of its relatively low invasiveness, absence of radiation exposure, relatively wide availability, relatively high spatial and temporal resolution, and, importantly, signal fidelity. It has become the tool of choice in behavioral and cognitive neuroscience for understanding functional segregation and integration of different brain regions in a single subject and across different populations [Friston et al. (2009), Friston (2007), Huettel, Song and McCarthy (2004)]. It commonly uses blood oxygenation level-dependent (BOLD) contrast [Ogawa et al. (1992)] to measure the hemodynamic response (e.g., change in blood oxygenation level) related to neural activity in the brain or spinal cord of humans or animals. Thus, most fMRI researches correlate

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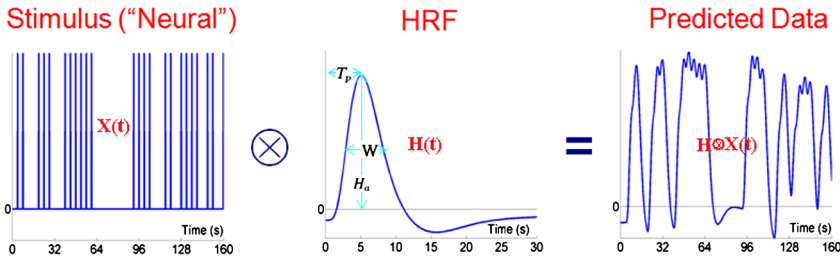


FIG. 1. A diagram of the fMRI signals generated by the circular convolution between the stimulus sequence  $X(t)$  and the hidden HRF  $H(t)$  without specifying the voxel  $\mathbf{d}$  for notational simplicity. In the diagram of  $H(t)$ ,  $H_a$  is the response amplitude/height,  $T_p$  is the time-to-peak, and  $W$  is the full-width at half-max.

the BOLD signal elicited by some specific cognitive process with the underlying unobserved neuronal activation.

In the modeling literature of fMRI data, a linear time invariant (LTI) system is commonly implemented to model the linear relationship between a stimulus sequence and the BOLD signal [Boynton et al. (1996), Friston, Jezzard and Turner (1994)]. Specifically, the BOLD signal at time  $t$  and voxel  $\mathbf{d}$ , denoted as  $Y(t, \mathbf{d})$ , is the convolution of a stimulus function, denoted as  $X(t)$ , and a hemodynamic response function (HRF), denoted as  $H(t, \mathbf{d})$ , plus an error process, denoted as  $\varepsilon(t, \mathbf{d})$ . See Figure 1 for an illustration of LTI. While nonlinearities in the BOLD signal are predominant for stimuli with short separations [Boynton et al. (1996), Buxton, Wong and Frank (1998)], it has been shown that LTI is a reasonable assumption in a wide range of situations [Glover (1999), Friston, Jezzard and Turner (1994)]. Furthermore, with the advent of event-related fMRI, it is possible to estimate the shape of HRF elicited by cognitive events. Given the shape of the estimated HRF, it is also important to extract several HRF measures of psychological interest, including the response amplitude/height ( $H_a$ ), time-to-peak ( $T_p$ ) and full-width at half-max ( $W$ ) in HRF (see the definitions of  $H_a$ ,  $T_p$  and  $W$  in Figure 1), which may be correlated with the intensity, onset latency and duration of the underlying brain metabolic activity under various experimental manipulations [Bellgowan, Saad and Bandettini (2003), Formisano and Goebel (2003), Richter et al. (2000), Lindquist and Wager (2007)]. It has been shown that minor amounts of mis-modeled HRFs or BOLD signals can lead to severe loss in power and validity [Lindquist and Wager (2007), Loh, Lindquist and Wager (2008), Casanova et al. (2008), Lindquist et al. (2009)]. Thus, it is important to obtain an accurate estimate of the HRF shape, which is the focus of this paper.

In the last decade, dozens of time domain HRF models have been proposed and implemented in the existing neuroimaging software platforms, including statistical parametric mapping (SPM) ([www.fil.ion.ucl.ac.uk/spm/](http://www.fil.ion.ucl.ac.uk/spm/)) and the FMRIB Software Library (FSL) ([www.fmrib.ox.ac.uk/fsl/](http://www.fmrib.ox.ac.uk/fsl/)), among many others. For instance, SPM uses a combination of the canonical HRF and its derivatives with

respect to time and dispersion [Friston, Jezzard and Turner (1994), Henson et al. (2002)]. Other approaches include a finite impulse response (FIR) basis set [Glover (1999), Ollinger, Shulman and Corbetta (2001)], the use of basis sets composed of principal components [Aguirre, Zarahn and D'Esposito (1998), Woolrich, Behrens and Smith (2004)], spline basis sets [Zhang, Jiang and Yu (2007)], a canonical function with free parameters for magnitude and onset/peak delay [Lindquist and Wager (2007), Miezin et al. (2000)], the Bayesian method [Genovese (2000), Gössl, Fahrmeir and Auer (2001), Kim, Smyth and Stern (2010)] and several regularization-based techniques [Vakarin et al. (2007), Casanova et al. (2008)]. Particularly, Casanova et al. (2008) have shown that the estimates of HRF can be sensitive to the temporal correlation assumption of the error process.

Only few HRF models are studied in the frequency domain. The basic idea of these frequency domain models is to transform the original fMRI signal into the frequency coefficients and then develop a statistical model based on these coefficients. For instance, Lange and Zeger (1997) developed a model in the frequency domain along with a two-parameter gamma function as the HRF model. For experimental designs with periodic stimuli, Marchini and Ripley (2000) proposed a model in the frequency domain with a fixed HRF. Recently, Bai, Truong and Huang (2009) used a nonparametric method to estimate HRF based on point processes [Brillinger (1974)]. In comparison to the time domain approaches, these frequency domain models are less sensitive to the temporal correlation assumption of the error process [Marchini and Ripley (2000)], since these Fourier coefficients are approximately uncorrelated across frequencies.

Almost all of the HRF models discussed above have exclusively estimated HRF on a voxel-wise basis and ignored the fact that fMRI data are spatially dependent in nature. Specifically, as is often the case in many fMRI studies, we observe spatially contiguous effect regions with rather sharp edges. There have been several attempts to address the issue of spatial dependence in fMRI. One approach is to apply a smoothing step before individually estimating HRF in each voxel of the 3D volume. As pointed out by Yue, Loh and Lindquist (2010) and Li et al. (2011), most smoothing methods, however, are independent of the imaging data and apply the same amount of smoothness throughout the whole image. These smoothing methods can blur the information near the edges of the effect regions and thus dramatically increase the number of false positives and false negatives. An alternative approach is to explicitly model spatial dependence among spatially connected voxels by using conditional autoregressive (CAR) and Markov random field (MRF), among others [Besag (1986), Bowman (2007)]. However, besides a specific type of correlation structure, such as MRF, calculating the normalizing factor of MRF and estimating spatial correlation for a large number of voxels in the 3D volume are computationally intensive.

The goal of this paper is to develop a multiscale adaptive smoothing model (MASM) in the frequency domain to adaptively construct an accurate nonparametric estimate of the HRF across all voxels pertaining to a specific cognitive process. This paper makes several major contributions with each stated below:

- MASM constructs a weighted likelihood function by utilizing both the spatial and frequency information of fMRI data.
- The proposed method carries out a locally adaptive bandwidth selection across different frequencies and a sequence of nested spheres with increasing radii at each voxel to adaptively and spatially estimate HRFs.
- The estimation procedure uses a back-fitting method to adaptively estimate HRFs for multiple stimulus sequences and across all voxels.

The rest of the paper is organized as follows. Section 2 presents the key steps of MASM. Section 3 reports simulation studies to examine the finite sample performance of MASM. Section 4 illustrates an application of MASM in a real fMRI data set. Section 5 concludes with some discussions.

**2. Model formulation.**

2.1. *Multiscale adaptive smoothing model.* Here we introduce a multiscale adaptive smoothing model for a single stimulus function. Suppose that we acquire a fMRI data set in a 3D volume, denoted by  $\mathcal{D} \subset R^3$ , from a single subject. In the time domain, LTI assumes that for  $\mathbf{d} \in \mathcal{D}$

$$(2.1) \quad Y(t, \mathbf{d}) = H(\cdot, \mathbf{d}) \otimes X(t) + \varepsilon(t, \mathbf{d}) = \int H(t - u, \mathbf{d}) \cdot X(u) du + \varepsilon(t, \mathbf{d}),$$

where  $\otimes$  denotes the circular convolution between two aperiodic functions and  $\varepsilon(t, \mathbf{d})$  is a measurement error. We observe  $Y(t, \mathbf{d})$  at  $T$  acquisition times  $t_0, \dots, t_{T-1}$ , where  $t_k = kt_{TR}$  and  $t_{TR}$  denotes the repetition time, which is the time between two consecutive scans. Moreover,  $T_0 = T t_{TR}$ ,  $\mathcal{X} = \{X(t) : t \in [0, T_0]\}$  and  $\mathcal{E} = \{\varepsilon(t, \mathbf{d}) : t \in [0, T_0], \mathbf{d} \in \mathcal{D}\}$  are assumed to be independent. The error process  $\mathcal{E}$  is assumed to be a stochastic process indexed by  $t \in [0, T_0]$  and  $\mathbf{d} \in \mathcal{D}$  with  $\mu_\varepsilon(t, \mathbf{d}) = E[\varepsilon(t, \mathbf{d})] = 0$  and  $\text{Cov}(\varepsilon(t, \mathbf{d}), \varepsilon(t', \mathbf{d}')) = \Sigma_T(t, t'; \mathbf{d}, \mathbf{d}')$  for all  $t, t' \in [0, T_0]$  and  $\mathbf{d}, \mathbf{d}' \in \mathcal{D}$ . Therefore, the mean function and the covariance function of  $Y(t, \mathbf{d})$  are, respectively, given by

$$(2.2) \quad E[Y(t, \mathbf{d}) | \mathcal{X}] = \int H(t - u, \mathbf{d}) \cdot X(u) du,$$

$$(2.3) \quad \text{Cov}(Y(t, \mathbf{d}), Y(t', \mathbf{d}')) = \Sigma_T(t, t'; \mathbf{d}, \mathbf{d}').$$

In (2.3),  $\Sigma_T(t, t'; \mathbf{d}, \mathbf{d}')$  can characterize both temporal and spatial dependence structures in the fMRI data.

The equivalent model with respect to (2.1) in the frequency domain is obtained by using the Fourier transformation [Brillinger (1981), Brockwell and Davis (1991), Fan and Yao (2003)]. Let  $\mathcal{F}_Y(f, \mathbf{d})$  be the Fourier transformation of  $Y(t, \mathbf{d})$  defined by

$$(2.4) \quad \mathcal{F}_Y(f, \mathbf{d}) = \int_0^{T_0} Y(t, \mathbf{d}) e^{-2\pi i f t / T_0} dt \quad \text{for } f \in \mathfrak{R}.$$

Similarly, let  $\mathcal{F}_H(f, \mathbf{d})$ ,  $\mathcal{F}_X(f)$  and  $\mathcal{F}_\varepsilon(f, \mathbf{d})$  be the Fourier transformations of  $H(t, \mathbf{d})$ ,  $X(t)$  and  $\varepsilon(t, \mathbf{d})$ , respectively. In the frequency domain, model (2.1) can be rewritten as

$$(2.5) \quad \mathcal{F}_Y(f, \mathbf{d}) = \mathcal{F}_H(f, \mathbf{d})\mathcal{F}_X(f) + \mathcal{F}_\varepsilon(f, \mathbf{d}) \quad \text{for } f \in \mathfrak{R}.$$

Furthermore, we consider a discrete version of (2.5) and define the discrete Fourier coefficients of  $Y(t, \mathbf{d})$ ,  $H(t, \mathbf{d})$ ,  $X(t)$  and  $\varepsilon(t, \mathbf{d})$  to be, respectively,  $\phi_Y(f_k, \mathbf{d})$ ,  $\phi_H(f_k, \mathbf{d})$ ,  $\phi_X(f_k)$  and  $\phi_\varepsilon(f_k, \mathbf{d})$  at the fundamental frequencies  $f_k = k/T$  for  $k = 0, \dots, T - 1$ . For instance, at  $f_k = k/T$ , let  $\phi_Y(f_k, \mathbf{d}) = \sum_{t=0}^{T-1} \exp(-2\pi i f_k t) Y(t, \mathbf{d})$ . Thus, the discrete version of (2.5) is given by

$$(2.6) \quad \phi_Y(f_k, \mathbf{d}) = \phi_H(f_k, \mathbf{d})\phi_X(f_k) + \phi_\varepsilon(f_k, \mathbf{d})$$

for  $k = 0, 1, \dots, T - 1$  and all  $\mathbf{d} \in \mathcal{D}$ . Equation (2.6) is also a discrete circular convolution.

One advantage of model (2.6) in the frequency domain is that the temporal correlation structure can be substantially simplified and, thus, the computation burden will be reduced. First, under some regularity conditions [Shumway and Stoffer (2006)], the real and imaginary parts of  $\phi_Y(f_k, \mathbf{d})$  are approximately uncorrelated. Second, if  $\varepsilon(t, \mathbf{d})$  is a stationary error process for each  $\mathbf{d} \in \mathcal{D}$ , the Fourier coefficients are approximately uncorrelated across a pre-specified set of Fourier frequencies under some regularity conditions [Brockwell and Davis (1991)]. Hence, it may be reasonable to assume ideally that  $\phi_\varepsilon(f, \mathbf{d})$  is a complex process with the zero mean function and  $\phi_\varepsilon(f, \mathbf{d})$  and  $\phi_\varepsilon(f', \mathbf{d}')$  are uncorrelated for  $f \neq f'$  in the same voxel  $\mathbf{d} = \mathbf{d}'$ .

Besides the assumptions in (2.6), MASM also assumes two smoothness conditions. The first one is a frequency smoothness condition. That is, for each  $(f, \mathbf{d}) \in [0, 1] \times \mathcal{D}$ , there is an open neighborhood of  $f$  given the voxel  $\mathbf{d}$ , denoted by  $N_C(f, \mathbf{d})$ , such that  $\phi_H(f, \mathbf{d})$  is a continuous function of  $f$ . The first condition allows us to consistently estimate  $\phi_H(f, \mathbf{d})$  by solely using the data in voxel  $\mathbf{d}$ . The second one is a joint frequency and spatial smoothness condition. Specifically, there is a frequency-spatial neighborhood of  $(f, \mathbf{d})$ , denoted by  $N_J(f, \mathbf{d})$ , such that there exists at least a sequence  $\{(f_n, \mathbf{d}_n)\}$  in  $N_J(f, \mathbf{d})$  which satisfies

$$(2.7) \quad \lim_{n \rightarrow \infty} (f_n, \mathbf{d}_n) = (f, \mathbf{d}) \quad \text{and} \quad \lim_{n \rightarrow \infty} \phi_H(f_n, \mathbf{d}_n) = \phi_H(f, \mathbf{d}).$$

The set  $N_J(f, \mathbf{d})$  is always nonempty, since it at least contains  $N_C(f, \mathbf{d})$  given that  $(f, \mathbf{d}) \in N_C(f, \mathbf{d})$ . The second condition allows us to incorporate fMRI data in a frequency-spatial neighborhood of  $(f, \mathbf{d})$  to estimate  $\phi_H(f, \mathbf{d})$ . Assumption (2.7) may be reasonable for the real fMRI data since the fMRI data often contain spatially contiguous homogenous regions with rather sharp edges. When  $\mathbf{d}$  varies in  $\mathcal{D}$ , assumption (2.7) allows for neighborhoods with varying shapes across the 3D volume, and thus it can characterize varying degrees of spatial smoothness. Moreover, under (2.7), MASM essentially treats  $\{\phi_Y(f, \mathbf{d})\}$  as a stochastic process indexed by both frequency  $f$  and voxel  $\mathbf{d}$ .

2.2. *Weighted least square estimate.* Our goal is to estimate the unknown function  $\{\phi_H(f, \mathbf{d}) : f \in [0, 1], \mathbf{d} \in \mathcal{D}\}$  in MASM defined in (2.6) and (2.7) based on the Fourier transformed fMRI data  $\mathcal{F}(\mathbf{Y}) = \{\phi_Y(f_k, \mathbf{d}) : k = 0, \dots, T - 1, \mathbf{d} \in \mathcal{D}\}$ . To estimate  $\phi_H(f, \mathbf{d})$ , we combine the data at  $(f_k = k/T, \mathbf{d}')$  near  $(f, \mathbf{d})$  to set up an approximation equation as follows:

$$(2.8) \quad \begin{aligned} \phi_Y(f_k, \mathbf{d}') &= \phi_H(f_k, \mathbf{d}')\phi_X(f_k) + \phi_\varepsilon(f_k, \mathbf{d}') \\ &\approx \phi_H(f, \mathbf{d})\phi_X(f_k) + \phi_\varepsilon(f_k, \mathbf{d}'). \end{aligned}$$

Based on model (2.8), we can construct a weighted function at  $(f, \mathbf{d})$ . For simplicity, we consider all  $f_k \in I(f, r) = (f - r, f + r)$  and all  $\mathbf{d}' \in B(\mathbf{d}, h)$ , where  $r > 0$  and  $B(\mathbf{d}, h)$  is a spherical neighborhood of voxel  $\mathbf{d}$  with radius  $h \geq 0$ . Then, to estimate  $\phi_H(f, \mathbf{d})$ , we construct a locally weighted function, denoted as  $L(\phi_H(f, \mathbf{d}); r, h)$ , which is given by

$$(2.9) \quad \sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} |\phi_Y(f_k, \mathbf{d}') - \phi_H(f, \mathbf{d})\phi_X(f_k)|^2 \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h),$$

where  $|\cdot|$  denotes the norm of a complex number. Moreover,  $\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h)$  is a nonnegative weight function such that

$$(2.10) \quad \sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) = 1$$

for all  $\mathbf{d} \in \mathcal{D}$  and  $f \in [0, 1]$ . The right choice of  $\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h)$  in (2.9) is the key to the success of MASM. In Section 2.3 we explicitly define all weights  $\tilde{\omega}(r, h) = \{\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) : \mathbf{d}, \mathbf{d}' \in \mathcal{D}, f, f_k \in [0, 1]\}$  for the fixed  $r$  and  $h$ .

Given  $\tilde{\omega}(r, h)$ , by differentiating  $L(\phi_H(f, \mathbf{d}); r, h)$  with respect to  $\phi_H(f, \mathbf{d})$ , we have

$$(2.11) \quad \hat{\phi}_H(f, \mathbf{d}) = \frac{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \overline{\phi_X(f_k)} \phi_Y(f_k, \mathbf{d}')}{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \phi_X(f_k) \overline{\phi_X(f_k)}}$$

where  $\overline{\phi_X(f_k)}$  is the conjugate of  $\phi_X(f_k)$ . The variance of  $\hat{\phi}_H(f, \mathbf{d})$  is approximated by

$$(2.12) \quad \begin{aligned} &\text{Var}(\hat{\phi}_H(f, \mathbf{d})) \\ &\approx E\{[\hat{\phi}_H(f, \mathbf{d}) - \phi_H(f, \mathbf{d})]\{\overline{\hat{\phi}_H(f, \mathbf{d}) - \phi_H(f, \mathbf{d})}\}\} \\ &\approx \frac{\sum_{f_k \in I(f, r)} |\sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \overline{\phi_X(f_k)} \hat{\phi}_\varepsilon(f_k, \mathbf{d}')|^2}{\{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \phi_X(f_k) \overline{\phi_X(f_k)}\}^2}, \end{aligned}$$

where  $\hat{\phi}_\varepsilon(f_k, \mathbf{d}') = \phi_Y(f_k, \mathbf{d}') - \hat{\phi}_H(f_k, \mathbf{d}')\phi_X(f_k)$  and the last approximation is based on the de-correlation between two different Fourier frequencies.

By taking the inverse Fourier transformation of  $\hat{\phi}_H(f, \mathbf{d})$ , we can derive

$$(2.13) \quad \tilde{H}(t, \mathbf{d}) = \frac{1}{T} \sum_{k=0}^{T-1} \hat{\phi}_H(f_k, \mathbf{d}) \exp(i2\pi t f_k)$$

for any  $\mathbf{d} \in \mathcal{D}$  and  $t$ . As discussed in Brillinger (1974) and Bohman (1961), since the whole real domain in the Fourier transformation is truncated to the domain  $[0, T]$ , the estimator of  $H(t, \mathbf{d})$  by directly using the inverse Fourier transformation can be biased. Therefore, we use a tapered estimator of  $H(t, \mathbf{d})$  as follows:

$$(2.14) \quad \hat{H}(t, \mathbf{d}) = \sum_{k=0}^{T-1} \hat{\phi}_H(f_k, \mathbf{d}) \exp(i2\pi t f_k) \left[ 1 - \cos\left(\frac{2\pi}{T}t\right) \right] / \left[ \pi \frac{2\pi}{T}t^2 \right].$$

**2.3. Multiscale adaptive estimation procedure.** We use a multiscale adaptive estimation (MAE) procedure to determine all weights  $\tilde{\omega}(r, h)$  and then estimate  $\{\phi_H(f, \mathbf{d}) : \mathbf{d} \in \mathcal{D}, f \in [0, 1]\}$ . MAE extends the multiscale adaptive strategy from the propagation–separation (PS) approach [Polzehl and Spokoiny (2000, 2006)]. MAE starts with building two sequences at each  $(f, \mathbf{d}) \in [0, 1] \times \mathcal{D}$ . The first is a sequence of nested spheres denoted by

$$(2.15) \quad B(\mathbf{d}, h_0) \subset \dots \subset B(\mathbf{d}, h_S) \quad \text{for increasing } h_0 = 0 < h_1 < \dots < h_S.$$

Increasing the spatial radius  $h$ , from the smallest scale  $h_0 = 0$  to the largest scale  $h_S$  at each  $d \in \mathcal{D}$ , allows us to control the degree of smoothness in the spatial domain. The second one is a sequence of nested intervals given by

$$(2.16) \quad I(f, r_0) \subset \dots \subset I(f, r_S) \quad \text{for increasing } 0 < r_0 < r_1 < \dots < r_S.$$

Increasing the frequency radius  $r$  from some smallest scale  $r_0 > 0$  to the largest scale  $r_S$  at each  $f \in [0, 1]$  allows us to control the degree of smoothness in the frequency domain. After calculating  $\tilde{\omega}(r_0, h_0)$ , we can estimate  $\phi_H(f, \mathbf{d})$  at the smallest scale  $(r_0, h_0)$ , denoted by  $\hat{\phi}_H^{(0)}(f, \mathbf{d})$ . Then, based on the information contained in  $\hat{\phi}_H^{(0)} = \{\hat{\phi}_H^{(0)}(f, \mathbf{d}) : \mathbf{d} \in \mathcal{D}, f \in [0, 1]\}$ , we use the methods described below to calculate a set of weights  $\tilde{\omega}(r_l, h_l)$  at radii  $h_l$  and  $r_l$  for all  $(f, d) \in [0, 1] \times \mathcal{D}$ . Sequentially, we update the estimates  $\hat{\phi}_H^{(l)} = \{\hat{\phi}_H^{(l)}(f, \mathbf{d}) : \mathbf{d} \in \mathcal{D}, f \in [0, 1]\}$  according to (2.11). At each iteration, we also calculate a stopping test statistic at each  $\mathbf{d} \in \mathcal{D}$ , denoted as  $W(\mathbf{d}; h_l, r_l)$ , to prevent over-smoothing  $\{\phi_H(f, \mathbf{d}) : f \in [0, 1]\}$ .

The MAE procedure consists of four key steps: (i) initialization, (ii) weights adaptation, (iii) estimation, and (iv) stop checking. These steps are presented as follows:

- **Initialization.** In this step we set  $h_0 = 0, r_0 > 0$ , say,  $r_0 = 5/T$ , and the weighting scheme  $\tilde{\omega}(\mathbf{d}, \mathbf{d}, f, f_k; r_0, h_0) = K_{\text{loc}}(|f - f_k|/r_0)$ , where  $K_{\text{loc}}(x)$  is a kernel function with compact support. Then we substitute  $\tilde{\omega}(\mathbf{d}, \mathbf{d}, f, f_k; r_0, h_0)$  into (2.11) and (2.12) to calculate  $\hat{\phi}_H^{(0)}(f, \mathbf{d})$  and estimate  $\text{Var}(\hat{\phi}_H^{(0)}(f, \mathbf{d}))$ . We

also set up a geometric series  $\{h_l = c_h^l : l = 1, \dots, S\}$  for the spatial radii, where  $c_h \in (1, 2)$ , say,  $c_h = 1.125$ , and then we set up the second series  $\{r_l = r_{l-1} + b_r : l = 1, \dots, S\}$  for the frequency radii, where  $b_r$  is a constant value, say,  $b_r = 1/T$ . We set  $l = 1$  and  $h_1 = c_h$ .

- *Weight adaptation.* In this step we compute the adaptive weight  $\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r_l, h_l)$ , which is given by

$$(2.17) \quad K_{\text{loc}}(\|\mathbf{d} - \mathbf{d}'\|_2/h_l)K_{\text{loc}}(|f - f_k|/r_l) \times K_{st} \left( \frac{|\hat{\phi}_H^{(l-1)}(f, \mathbf{d}) - \hat{\phi}_H^{(l-1)}(f_k, \mathbf{d}')|}{\sqrt{\text{Var}(\hat{\phi}_H^{(l-1)}(f, \mathbf{d}))}} \right),$$

where  $\|\cdot\|_2$  is the Euclidean norm. The functions  $K_{\text{loc}}(x)$  and  $K_{st}(x)$  are two kernel functions within compact support. The  $\text{Var}(\hat{\phi}_H^{(l-1)}(f, \mathbf{d}))$  is the estimated variance of  $\hat{\phi}_H^{(l)}(f, \mathbf{d})$  at the  $(l - 1)$ th step. See (2.12) for details. The  $K_{st}(x)$  downweights the information at  $(f_k, \mathbf{d}')$  for large  $\|\hat{\phi}_H^{(l-1)}(f, \mathbf{d}) - \hat{\phi}_H^{(l-1)}(f_k, \mathbf{d}')\|$ . The first two kernel functions give less weight to  $(f_k, \mathbf{d}')$ , which is far from  $(f, \mathbf{d})$ .

- *Estimation.* In this step we substitute the weight  $\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r_l, h_l)$  into (2.11) and (2.12) in order to calculate  $\hat{\phi}_H^{(l)}(f_k, \mathbf{d})$  and  $\text{Var}(\hat{\phi}_H^{(l)}(f_k, \mathbf{d}))$  at the  $k$ th fundamental frequency  $f_k$  and voxel  $\mathbf{d}$ .
- *Stop checking.* In this step, after the  $S_0$ th iteration for some  $S_0 > 0$  and  $S_0 < S$ , we calculate a stopping criterion based on a normalized distance between  $\hat{\phi}_H^{(l)}(\mathbf{d}) = \{\hat{\phi}_H^{(l)}(f_0, \mathbf{d}), \dots, \hat{\phi}_H^{(l)}(f_{T-1}, \mathbf{d})\}$  and  $\hat{\phi}_H^{(l-1)}(\mathbf{d}) = \{\hat{\phi}_H^{(l-1)}(f_0, \mathbf{d}), \dots, \hat{\phi}_H^{(l-1)}(f_{T-1}, \mathbf{d})\}$ . Specifically, we calculate a test statistic  $W^{(l)}(\mathbf{d}; h_l, r_l)$  to test the following hypotheses:

$$H_N : \hat{\phi}_H^{(l)}(\mathbf{d}) - \hat{\phi}_H^{(l-1)}(\mathbf{d}) = \mathbf{0} \quad \text{versus} \quad H_A : \hat{\phi}_H^{(l)}(\mathbf{d}) - \hat{\phi}_H^{(l-1)}(\mathbf{d}) \neq \mathbf{0}.$$

The  $W^{(l)}(\mathbf{d}; h_l, r_l)$  is an adaptive Neyman test statistic for testing the potential difference between the two frequency series [Fan and Huang (2001)]. See the explicit form of  $W^{(l)}(\mathbf{d}; h_l, r_l)$  in Part A of the supplementary material [Wang et al. (2013)]. If  $W^{(l)}(\mathbf{d}; h_l, r_l)$  is significant at a given significance level  $\alpha$ , say, 0.05, then we set  $\hat{\phi}_H^{(S)}(f, \mathbf{d}) = \hat{\phi}_H^{(l-1)}(f, \mathbf{d})$  and  $l = S$  at voxel  $\mathbf{d}$ . If  $l = S$  for all  $\mathbf{d} \in \mathcal{D}$ , we stop the MAE procedure. If  $l \leq S$  or  $W^{(l)}(\mathbf{d}; h_l, r_l)$  is not significant, then we set  $h_{l+1} = c_h h_l$  and  $r_{l+1} = r_l + b_r$ , increase  $l$  by 1, and continue with the weight adaptation step (ii).

Finally, we report the final  $\hat{\phi}_H^{(S)}(f, \mathbf{d})$  at all fundamental frequencies and substitute them into (2.14) to calculate  $\hat{H}(t, \mathbf{d})$  for all voxels  $\mathbf{d} \in \mathcal{D}$ .

REMARKS. The finite-sample performance of the MAE procedure depends on the specification of some key parameters, including  $S$ ,  $c_h$ ,  $S_0$ ,  $b_0$ ,  $b_r$  and the



kernel functions  $K_{\text{loc}}(\cdot)$  and  $K_{st}(\cdot)$ . We have tested different combinations of key parameters in both simulated and real data. The performance of MAE is quite robust to moderate changes in  $c_h$ ,  $S_0$ ,  $b_0$ ,  $b_r$  and  $S$ . See Part C of the supplementary material [Wang et al. (2013)] for additional simulations.

For the kernel functions, we set

$$K_{\text{loc}}(x) = (1 - x^2)\mathbf{1}(x \leq 1),$$

$$K_{st}(x) = 1 - 6x^2 + 6x^3\mathbf{1}(x \in [0, 0.5]) + 2(1 - x)^3\mathbf{1}(x \in (0.5, 1)).$$

The latter one is the Parzen window [Fan and Yao (2003)]. Other choices of the kernel functions include the kernel functions in the original PS approach [Polzehl and Spokoiny (2000, 2006), Tabelow et al. (2006, 2008)] or the Gaussian kernels. Since the initial estimators of  $\phi_H(f, \mathbf{d})$  are solely calculated in the frequency domain, they are pretty robust to the choice of kernel function but sensitive to the bandwidth selection. So we select a small bandwidth, say,  $5/T$ , as the initial value, and then we use the adaptive procedure to determine a better estimation by slowly increasing the bandwidths of  $(f, \mathbf{d})$ .

The parameters  $h_l$  and  $r_l$  play the same role as the bandwidth of local kernel methods. The small values of  $h_l$  and  $r_l$  only incorporate the closest neighboring voxels and the closest frequencies of  $(f, \mathbf{d})$ . Thus, small values of  $c_h$  and  $b_r$  can prevent over-smoothing  $\hat{\phi}_H(f, \mathbf{d})$  at the beginning of MAE and improve the robustness of MAE, whereas small values of  $c_h$  and  $b_r$  lead to increased computational effort. We have found that  $c_h = 1.125$  and  $b_r = 1/T$  perform well in numerous simulations.

We suggest to set  $S_0$  as a small integer, say, 2 or 3. Large values of  $S_0$  lead to both heavy computation and over-smoothing when a voxel  $\mathbf{d}$  is either on the boundary of significant regions or in some regions in which the HRFs change slowly with voxel location. After the  $S_0$ th iteration, the stop checking step starts to compute the stopping criterion and check whether further iteration is needed in this voxel. Moreover, the stop checking step is essentially a bandwidth selection procedure. In the original PS approach [Polzehl and Spokoiny (2000, 2006), Tabelow et al. (2006, 2008)], a Wald-type statistic was used to compare consecutive estimates in order to prevent over-smoothing the parameters in the estimated images. Since HRF is an infinite-dimensional function, we employ the adaptive Neyman test statistic [Fan and Huang (2001)]. Actually, our stop checking step is to set some tolerance (e.g., significance level) and iterate until the difference is less than that threshold and, thus, it is the same as that used in original PS approach [Polzehl and Spokoiny (2000, 2006), Tabelow et al. (2006, 2008)].

As the maximal iteration  $S$  increases, the number of neighboring voxels in  $B(\mathbf{d}, c_h^S)$  increases exponentially and the number of time points in  $I(f, r_l)$  increases linearly. Moreover, a large  $S$  also increases the probability of over-smoothing  $\phi_H(\mathbf{d})$  when the current voxel  $\mathbf{d}$  is near the edge of distinct regions and

the HRFs change slowly with other locations. In practice, we suggest the maximal step  $S$  up to be 15 but larger than 10.

Although spherical neighborhoods lead to a computationally simple procedure, the use of these spherical neighborhoods is not an optimal way of incorporating imaging data in “good” voxels, which are close to the imaging data in the current voxel. Particularly, for those voxels near the boundary of activated regions, spherical neighborhoods may cover many “bad” voxels. It is interesting to determine multiscale neighborhoods adaptive to the pattern of imaging data at each voxel, which is our ongoing research.

2.4. *Multiple stimuli.* In the real fMRI studies, it is common that multiple stimuli are present. In this section we generalize MASM to the case of multiple stimuli. Under the assumption of the LTI system, the BOLD signal is the sum of the individual responses to all stimuli convoluted with their associated HRFs. See a sample path diagram in Figure 2. Let  $\mathbf{X}(t) = (X_1(t), \dots, X_m(t))^T$  be the sequence vector of  $m$  different stimuli and its associated HRF vector  $\mathbf{H}(t, \mathbf{d}) = (H_1(t, \mathbf{d}), \dots, H_m(t, \mathbf{d}))^T$ . Specifically, in the time domain, our MASM under the presence of  $m$  different stimuli is given by

$$(2.18) \quad Y(t, \mathbf{d}) = \int (\mathbf{H}(\mathbf{d}, t - u), \mathbf{X}(u)) du + \varepsilon(\mathbf{d}, t),$$

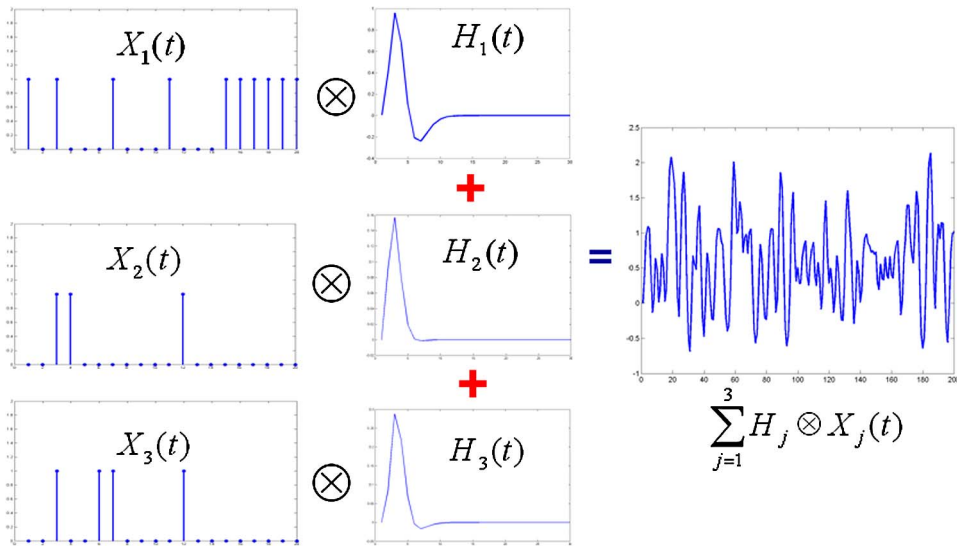


FIG. 2. A diagram of the case with multiple stimuli. The fMRI signals are the sum of three HRFs convoluted with the corresponding sequences of stimulus events. The  $X_j(t)$  is the stimulus sequence and  $H_j(t)$  is the HRF for  $j = 1, 2$  and 3. We ignore the voxel  $\mathbf{d}$  in  $X_j(t)$  and  $H_j(t)$  for notational simplicity.

where  $\langle \cdot, \cdot \rangle$  is an inner product defined as  $\langle A, B \rangle = A^T B$  for two vectors  $A$  and  $B$ . Subsequently, in the frequency domain, the discrete version of MASM for multiple stimuli is given by

$$(2.19) \quad \phi_Y(f, \mathbf{d}) = \langle \phi_{\mathbf{H}}(f, \mathbf{d}), \phi_{\mathbf{X}}(f) \rangle + \phi_\varepsilon(f, \mathbf{d}),$$

where

$$(2.20) \quad \phi_{\mathbf{H}}(f, \mathbf{d}) = (\phi_{H_1}(f, \mathbf{d}), \dots, \phi_{H_m}(f, \mathbf{d}))^T,$$

$$(2.21) \quad \phi_{\mathbf{X}}(f) = (\phi_{X_1}(f), \dots, \phi_{X_m}(f))^T.$$

Furthermore, the MASM for multiple stimuli assumes that for each  $j$ ,  $\phi_{H_j}(f, \mathbf{d})$  satisfies both the frequency smoothness condition in an open neighborhood of  $f$ , denoted as  $N_{C_j}(f, \mathbf{d})$ , and the joint frequency and spatial smoothness condition in  $N_{J_j}(f, \mathbf{d})$ , a neighborhood of  $(f, \mathbf{d})$ . Note that  $N_{C_j}(f, \mathbf{d})$  and  $N_{J_j}(f, \mathbf{d})$  may vary across different  $j$ , since HRFs vary across different  $j$  and cognitive processes. In this case, one cannot use the same weights  $\tilde{\omega}(\mathbf{d}, \mathbf{d}', f, f_k; r, h)$  for all stimuli since different stimuli may have different degrees of smoothness near each  $(\mathbf{d}, f)$ . We present an alternative approach below.

We construct  $m$  locally weighted functions, denoted as  $L_j(\phi_{H_j}(f, \mathbf{d}); r, h)$ , given by

$$(2.22) \quad \sum_{f_k \in I(f, r), \mathbf{d}' \in B(\mathbf{d}, h)} |\phi_{Y[-j]}(f_k, \mathbf{d}') - \phi_{H_j}(f, \mathbf{d})\phi_{X_j}(f_k)|^2 \times \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h)$$

for  $j = 1, \dots, m$ , where  $\phi_{Y[-j]}(f_k, \mathbf{d}') = \phi_Y(f_k, \mathbf{d}') - \sum_{l \neq j} \phi_{H_l}(f_k, \mathbf{d}')\phi_{X_l}(f_k)$ . Moreover,  $\tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h)$  characterizes the physical distance between  $(f, \mathbf{d})$  and  $(f_k, \mathbf{d}')$  and the similarity between  $\phi_{H_j}(f, \mathbf{d})$  and  $\phi_{H_j}(f_k, \mathbf{d}')$ . Similar to (2.11) and (2.12), we can derive recursive formula to update  $\phi_{H_j}(f, \mathbf{d})$  and  $\text{Var}(\hat{\phi}_{H_j}(f, \mathbf{d}))$  for  $j = 1, \dots, m$  based on any fixed weights  $\{\tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) : \mathbf{d}' \in B(\mathbf{d}, h), f_k \in I(f, r)\}$ . By differentiating  $L_j(\phi_{H_j}(f, \mathbf{d}); r, h)$  with respect to  $\phi_{H_j}(f, \mathbf{d})$ , we can get

$$(2.23) \quad \hat{\phi}_{H_j}(f, \mathbf{d}) = \frac{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \overline{\phi_{X_j}(f_k)} \phi_{Y[-j]}(f_k, \mathbf{d}')}{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \phi_{X_j}(f_k) \overline{\phi_{X_j}(f_k)}}.$$

Then, we approximate the variance of  $\hat{\phi}_{H_j}(f, \mathbf{d})$ , denoted as  $\text{Var}(\hat{\phi}_{H_j}(f, \mathbf{d}))$ , as follows:

$$(2.24) \quad \frac{E[|\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, s) \overline{\phi_{X_j}(f_k)} \phi_\varepsilon(f_k, \mathbf{d}')|^2]}{\{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \phi_{X_j}(f_k) \overline{\phi_{X_j}(f_k)}\}^2} \approx \frac{\sum_{f_k \in I(f, r)} |\sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \overline{\phi_{X_j}(f_k)} \hat{\phi}_\varepsilon(f_k, \mathbf{d}')|^2}{\{\sum_{f_k \in I(f, r)} \sum_{\mathbf{d}' \in B(\mathbf{d}, h)} \tilde{\omega}_j(\mathbf{d}, \mathbf{d}', f, f_k; r, h) \phi_{X_j}(f_k) \overline{\phi_{X_j}(f_k)}\}^2},$$

where  $\hat{\phi}_\varepsilon(f_k, \mathbf{d}') = \phi_Y(f_k, \mathbf{d}') - \sum_{j=1}^m \hat{\phi}_{H_j}(f_k, \mathbf{d}')\phi_{X_j}(f_k)$ .

Based on the discussions above, we can develop an MAE procedure for multiple stimuli. The key idea of MAE for multiple stimuli is to integrate MAE for the single stimulus sequence and the backfitting method [Breiman and Friedman (1985)]. Thus, it can sequentially and recursively compute  $\hat{\phi}_{H_j}(f, \mathbf{d})$  as  $j$  increases from 1 to  $m$ . For the sake of space, we highlight several key differences between MAE for a single stimulus and MAE for multiple stimuli. Generally, MAE consists of four key steps: (i) initialization, (ii) weight adaption, (iii) recursive estimation, and (iv) stopping check.

- *Initialization.* We use the backfitting method [Breiman and Friedman (1985)] to iteratively compute  $\hat{\phi}_{H_j}^{(0)}(f, \mathbf{d})$  and estimate  $\text{Var}(\hat{\phi}_{H_j}^{(0)}(f, \mathbf{d}))$  based on  $\phi_{Y[-j]}(f, \mathbf{d}) \approx \phi_{H_j}(f, \mathbf{d})\phi_{X_j}(f) + \phi_\varepsilon(f, \mathbf{d})$  for  $j = 1, \dots, m$ .
- *Weight adaptation.* We compute  $\tilde{\omega}_j^{(l)}(\mathbf{d}, \mathbf{d}', f, f_k; r_l, h_l)$  as follows:

$$(2.25) \quad K_{\text{loc}}(\|\mathbf{d} - \mathbf{d}'\|_2/h_l) K_{\text{loc}}(|f - f_k|/r_l) \times K_{st} \left( \frac{|\hat{\phi}_{H_j}^{(l-1)}(f, \mathbf{d}) - \hat{\phi}_{H_j}^{(l-1)}(f_k, \mathbf{d}')|}{\sqrt{\text{Var}(\hat{\phi}_{H_j}^{(l-1)}(f, \mathbf{d}))}} \right).$$

- *Recursive estimation.* At the  $l$ th iteration, we compute  $\phi_{Y[-j]}^{(l)}(f, \mathbf{d}) = \phi_Y(f, \mathbf{d}) - \sum_{l \neq j} \hat{\phi}_{H_l}^{(l-1)}(f, \mathbf{d})\phi_{X_l}(f)$ . Then, based on weights  $\tilde{\omega}_j^{(l)}(\mathbf{d}, \mathbf{d}', f, f_k; r_l, h_l)$ , we use the backfitting method [Breiman and Friedman (1985)] to iteratively calculate  $\hat{\phi}_{H_j}^{(l)}(f, \mathbf{d})$  and approximate  $\text{Var}(\hat{\phi}_{H_j}^{(l)}(f, \mathbf{d}))$  according to (2.23) and (2.24).
- *Stop checking.* After the  $S_0$ th iteration, we calculate the adaptive Neyman test statistic, denoted by  $W_j^{(l)}(\mathbf{d}; h_l, r_l)$ , to test difference between  $\hat{\phi}_{H_j}^{(l)}(\mathbf{d}) = \{\hat{\phi}_{H_j}^{(l)}(f_0, \mathbf{d}), \dots, \hat{\phi}_{H_j}^{(l)}(f_{T-1}, \mathbf{d})\}$  and  $\hat{\phi}_{H_j}^{(l-1)}(\mathbf{d}) = \{\hat{\phi}_{H_j}^{(l-1)}(f_0, \mathbf{d}), \dots, \hat{\phi}_{H_j}^{(l-1)}(f_{T-1}, \mathbf{d})\}$  for the  $j$ th stimulus.

Finally, when  $l = S$ , we report the final  $\hat{\phi}_{H_j}^{(S)}(f, \mathbf{d})$  at all fundamental frequencies and substitute them into (2.14) to calculate  $\hat{H}_j(t, \mathbf{d})$  across voxels  $\mathbf{d} \in \mathcal{D}$  for  $j = 1, \dots, m$ .

After obtaining HRFs for all stimuli, we may calculate their summary statistics, including  $H_a$ ,  $T_p$  and  $W$ , and then carry out statistical inference based on the images of these estimated summary statistics. For instance, most fMRI studies focus on comparing the  $H_a$  images across diagnostic groups or across stimuli by using voxel-wise methods [Lindquist and Wager (2007)]. Specifically, the voxel-wise methods involve fitting a statistical model, such as a linear model, to HRF

summary data from all subjects at each voxel and generating a statistical parametric map of test statistics and  $p$ -values [Nichols and Holmes (2002), Worsley et al. (2004), Zhang, Fan and Yu (2011)].

**3. Simulation studies.** We conducted two sets of simulation studies to examine the finite sample performance of MASM and MAE and compared them with several state-of-the-art models for estimating HRFs. To present the results clearly, we also implemented an EM-based algorithm to cluster the estimated HRFs, which is described in Part B of the supplementary material [Wang et al. (2013)], and will present it in a companion paper.

*3.1. Simulation I: One stimulus sequence.* The first simulation compared MASM with the frequency method developed for a single stimulus in Bai, Truong and Huang (2009). This simulation is similar to the one given in Yue, Loh and Lindquist (2010). We simulated a time series with 200 observations according to model (2.1) at each of all 1600 pixels in a  $40 \times 40$  phantom image, which contains 9 separated areas of activation. These 9 areas were further grouped into three different patterns with different shapes mixed together. See Figure 3(a.1), in which the dark blue, sky blue and yellow colors represent the active Regions I, II and III, denoted as  $R_1$ ,  $R_2$  and  $R_3$ , respectively. The nonactive region is denoted as  $R_4$ . The stimulus function  $X(t)$  was generated according to a boxcar paradigm consisting of either zero or one, which was independently generated from a Bernoulli random variable with the success probability 0.15. We set all HRFs to be zero outside all activation regions, while within each active region we convolved the boxcar paradigm  $X(t)$  with a standard HRF given by

$$H_j(t) = A_j \left( \frac{t}{d_{j1}} \right)^{a_{j1}} \exp \left( -\frac{t - d_{j1}}{b_{j1}} \right) - c \left( \frac{t}{d_{j2}} \right)^{a_{j2}} \times \exp \left( -\frac{t - d_{j2}}{b_{j2}} \right) \mathbf{1}(t \in [j - 1, 15])$$

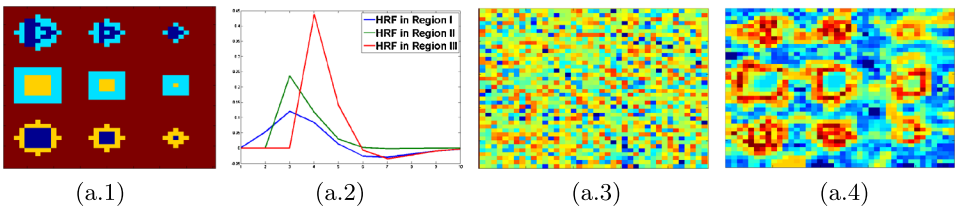


FIG. 3. *The setup of simulation I: (a.1) a temporal cut of the true activation pattern; (a.2) the true HRFs with  $H_1(t)/8$ ,  $H_2(t)/4$  and  $H_3(t)/2$ ; (a.3) a temporal cut of simulated images; (a.4) Gaussian smoothing of the simulated image. The ground true image has three different active regions mixed with each other.*

with  $(A_1, A_2, A_3) = (1, 5, 3)$ ,  $c = 0.35$ ,  $(a_{11}, a_{12}) = (6, 12)$ ,  $(a_{21}, a_{22}) = (4, 8)$ ,  $(a_{31}, a_{32}) = (5, 10)$ ,  $(b_{j1}, b_{j2}) = (0.9, 0.9)$ , and  $(d_{j1}, d_{j2}) = (a_{j1} * b_{j1}, a_{j2} * b_{j2})$  for  $j = 1, 2, 3$ . The signals in each active region were, respectively, scaled as

$$Y_1(t) = (H_1 \otimes X)(t)/8, \quad Y_2(t) = (H_2 \otimes X)(t)/4$$

and

$$Y_3(t) = (H_3 \otimes X)(t)/2.$$

The error process  $\varepsilon(t, \mathbf{d})$  was generated from an AR(1) given as  $\varepsilon(t, \mathbf{d}) = 0.3\varepsilon(t - 1, \mathbf{d}) + \xi$ , where  $\xi$  is a pure Gaussian noise  $N(0, \sigma^2)$  with  $\sigma = \sqrt{0.03}$ . The simulated BOLD signals were given by  $Y_j(t, \mathbf{d}) + \varepsilon(t, \mathbf{d})$  for  $j = 1, 2, 3$ . In this simulation, the smallest signal-to-noise ratio (SNR) was around 0.5, where SNR is defined as the mean of the absolute true signals over the standard deviation of  $\varepsilon(t, \mathbf{d})$ . We repeated this simulation 500 times. Figure 3 presents the phantom image and the simulated image at a single time point with their related sample curves.

We applied MAE described above to simultaneously estimate HRFs across all voxels for each simulated data set and then used the EM-based clustering method to determine the signal pattern and compute the average estimator of HRFs in each cluster. Figure 4 presents the clustering patterns with their mean HRFs. Figure 4 reveals several additional clusters within the nonactive region and their averaged curves are very close to the zero. This indicates that even though the number of clusters may vary across simulations, the activation patterns can be correctly detected. The mean estimated HRFs are very close to the ground truth especially for those activated regions (see Figure 4).

We also applied the voxel-wise frequency domain method of Bai, Truong and Huang (2009), called FMHRF, to estimate HRFs across all voxels. To compare our method with FMHRF, we calculated an accuracy measure (AM) at each of the first 11 time points since these time points represent the neuronal change at voxel  $\mathbf{d}$ . The AM is defined as

$$\text{AM}(t, \mathbf{d}) = \frac{\sum_{i=1}^{500} \{|x_i(t, \mathbf{d}) - H(t, \mathbf{d})| - |y_i(t, \mathbf{d}) - H(t, \mathbf{d})|\}}{500 \cdot \text{Std}(x(t, \mathbf{d}))},$$

where  $x_i(t, \mathbf{d})$  and  $y_i(t, \mathbf{d})$  are, respectively, the estimated HRFs at time  $t$  by using our method and by using FMHRF,  $\text{Std}(x(t, \mathbf{d}))$  is the standard deviation of  $\{x_i(t, \mathbf{d}) : i = 1, \dots, 500\}$  at time  $t$ , which is used to standardize the difference, and  $H(t, \mathbf{d})$  is the corresponding true HRF. A negative value of  $\text{AM}(t, \mathbf{d})$  indicates that the estimated HRFs obtained from our method have smaller bias compared to FMHRF. Figure 5 reveals that our method outperforms FMHRF at almost all time points. In Figure 5, we note an outlier in  $R4$ , which may be caused by over-smoothing in some boundary voxels.

We used an isotropic Gaussian kernel with FWHM 5 mm to smooth the simulated imaging data and applied FMHRF to the Gaussian smoothed data. Then,

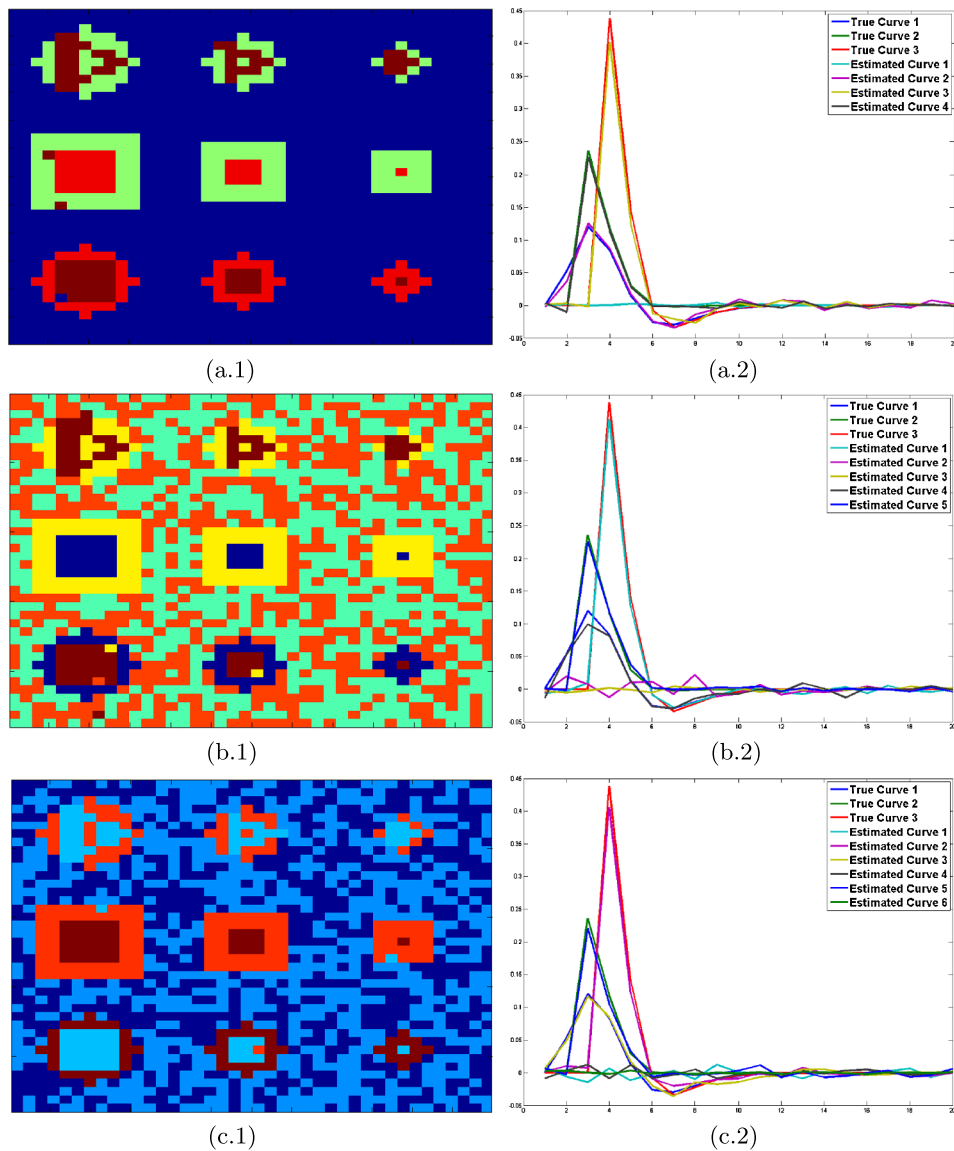


FIG. 4. The estimated patterns and their mean curves of HRFs from simulation I. The estimated numbers of clusters may vary across simulations: (a.1) and (a.2) number of clusters = 4; (b.1) and (b.2) number of clusters = 5; and (c.1) and (c.2) number of clusters = 6. The first column includes the temporal cuts of the clustering results. The second column includes the averaged estimated HRFs in their corresponding clustered patterns with the true HRFs, which are represented by different colors.

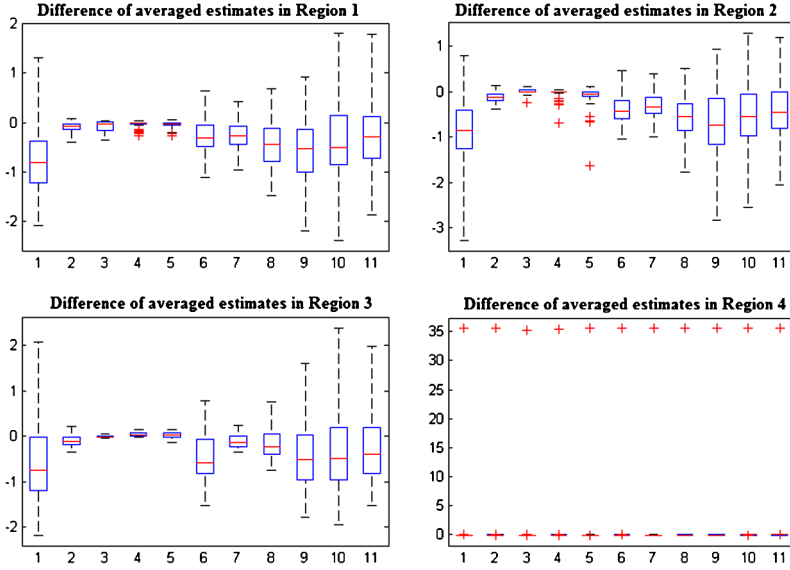


FIG. 5. The boxplots of AMs (an accuracy measure) in simulation I: the differences of the estimated HRFs in the four different regions at the first 11 time points.

we compared the obtained results with those calculated from MASM based on the nonsmoothed imaging data. We compared MAE and FMHRF by calculating the differences between the estimated  $H_a$ ,  $T_p$  and  $W$  and their corresponding true values. Specifically, for  $H_a$ ,  $T_p$  and  $W$ , a comparison statistic in the  $\mathbf{d}$ th voxel is defined by

$$D_{\mathbf{d}} = \frac{1}{500} \sum_{i=1}^{500} (|\hat{x}_{i,\mathbf{d}} - x_{0,\mathbf{d}}| - |\hat{y}_{i,\mathbf{d}} - x_{0,\mathbf{d}}|),$$

where  $x_{0,\mathbf{d}}$  represents the true value of  $H_a$ ,  $T_p$  or  $W$  and  $\hat{x}_{i,\mathbf{d}}$  and  $\hat{y}_{i,\mathbf{d}}$  represent the estimated  $H_a$ ,  $T_p$  or  $W$  obtained from MASM and FMHRF, respectively, at voxel  $\mathbf{d}$ . A negative value of  $D_{\mathbf{d}}$  indicates that the estimated HRFs obtained from MASM are closer to the true value compared to FMHRF, since standard Gaussian smoothing can blur the BOLD signals in the boundary voxels of active regions, especially those regions with a small number of voxels. Figure 6 reveals that MASM outperforms FMHRF in the smallest active regions and the lowest SNR for all three parameters, especially  $H_a$  and  $W$ .

3.2. *Simulation II: Multiple stimuli.* The second simulation compared MASM with several state-of-the-art methods discussed in Lindquist et al. (2009). This fMRI simulation is similar to the first one except that we consider three stimuli. We simulated the data with 200 time points (i.e.,  $T = 200$ ) in a  $40 \times 40$  phantom image containing 9 regions of activation-circles with varying radii and a background



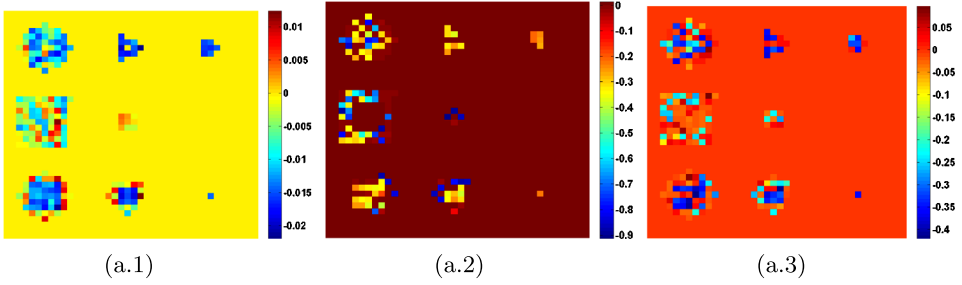


FIG. 6. The comparison statistics  $D_{\mathbf{d}}$  in simulation I based on (a.1) the estimated height ( $H_a$ ); (a.2) the estimated time-to-peak ( $T_p$ ); and (a.3) the estimated width ( $W$ ) at each active voxel. The color bar denotes the value of  $D_{\mathbf{d}}$  at each voxel.

region with zeros at each time point. These 9 active regions were also grouped into three different BOLD patterns with each group consisting of three circles, which had the same true signal series. The three true HRFs were defined as

$$H_j(t) = A_j \left( \frac{t}{d_{j1}} \right)^{a_{j1}} \exp \left( -\frac{(t - d_{j1})}{b_{j1}} \right) - c \left( \frac{t}{d_{j2}} \right)^{a_{j2}} \exp \left( -\frac{(t - d_{j2})}{b_{j2}} \right) \mathbf{1}(t \in [0, 15])$$

with  $(A_1, A_2, A_3) = (1, 5, 3)$ ,  $c = 0.35$ ,  $(a_{11}, a_{12}) = (6, 12)$ ,  $(a_{21}, a_{22}) = (4, 8)$ ,  $(a_{31}, a_{32}) = (5, 10)$ ,  $(b_{j1}, b_{j2}) = (0.9, 0.9)$ , and  $(d_{j1}, d_{j2}) = (a_{j1} * b_{j1}, a_{j2} * b_{j2})$  for  $j = 1, 2, 3$ . The boxcars (e.g., the stimulus sequence) consisting of either zero or one were randomly generated by a Bernoulli trial independently with the successful rate 0.15 for  $j = 1, 2, 3$ . The true BOLD signals were calculated according to  $Y(t) = \sum_{j=1}^3 (H_j \otimes X_j)(t)$ . The signals in the three activation-circle groups were then scaled to be  $Y_1(t) = Y(t)/6$ ,  $Y_2(t) = Y(t)/4$  and  $Y_3(t) = Y(t)/2$ , respectively. The noise terms  $\varepsilon(t, \mathbf{d})$  were generated from a Gaussian distribution  $N(0, \sigma^2)$  with  $\sigma = 0.2$ . Finally, the simulated BOLD signals were set as  $Y(t, \mathbf{d}) + \varepsilon(t, \mathbf{d})$  for  $j = 1, 2, 3$ . In this simulation, the smallest SNR was around 0.6. The background and the simulated images with their related curves at some time points are given in Figure 7.

We applied our MAE to simultaneously estimate all HRFs across all voxels in each of 500 simulated data sets. Then we clustered the estimated HRFs by using the EM algorithm and calculated the mean curves of all patterns. See Figure 8, in which the estimated HRFs corresponding to the three stimulus sequences are presented.

We considered three state-of-the-art methods discussed in Lindquist et al. (2009) including the following: (i) SPMs canonical HRF (denoted as GAM), which is a parametric approach by assuming the HRF is a mixture of Gamma functions; (ii) the finite impulse response (FIR) basis set, named as the semi-parametric

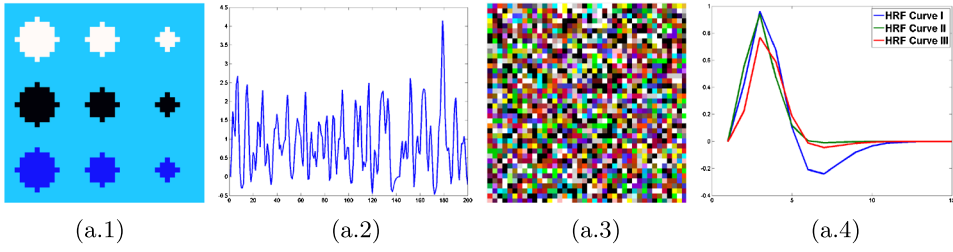


FIG. 7. The setup of simulation II: (a.1) a temporal cut of the true images; (a.2) the true BOLD signals  $Y(t)$ ; (a.3) a temporal cut of the simulated images; and (a.4) the true curves of HRF:  $H_1(t)$ ,  $H_2(t)$ , and  $H_3(t)$ , which are scaled into three different values representing the different active regions corresponding to the three stimuli.

smooth FIR model (sFIR), which assumes that HRF can be estimated by a linear combination of some basis functions; and (iii) the inverse logit model (IL), which considers the HRF as a linear combination of some inverse logit functions. As a demonstration of the mean curves in each region estimated from these methods, we only display the results from one stimulus in one sample in Figure 9, from which we can find the estimated HRFs from either smoothed or nonsmoothed data are over-smoothed even though they have a similar trending pattern as the true HRFs.

These over-smoothed results also can be reflected in the following statistics. Based on the estimated HRF, we computed  $H_a$ ,  $T_p$  and  $W$  as the potential measure of response magnitude, latency and duration of neuronal activity, respectively. We compared our method with sFIR, IL and GAM based on the differences between the estimated statistics  $H_a$ ,  $T_p$  and  $W$  and the true ones. We also calculated the evaluation statistics  $D_{\mathbf{d}}$  for the  $\mathbf{d}$ th voxel. Figure 10 indicates that our method can provide more accurate estimates of the HRF statistics, compared with all others, especially GAM and IL. Moreover, most values of  $D_{\mathbf{d}}$  are negative and statistically significant at the 0.05 significance level. Also, the average of the differences between MASM and sFIR is small in the estimation of  $H_a$ ,  $T_p$  and  $W$ .

We also applied the Gaussian smoothing with FWHM equal 5 mm to the simulated imaging data before running sFIR, IL and GAM and then we compared them to MASM based on unsmoothed data. Figure 11 reveals that MASM outperforms sFIR in the estimation of  $H_a$  and  $W$ , but not  $T_p$ . This is consistent with the comparison in Figure 10. Figures 12 and 13 reveal that the differences  $D_{\mathbf{d}}$  for all three parameters of interest are negative in almost all voxels of the activation regions. This indicates that MASM outperforms sFIR, IL and GAM, even after applying the Gaussian smoothing.

Finally, we computed the computation times for sFIR, IL, GAM and MASM, which are shown in Table 1. Although MASM uses the information from neighboring voxels, its computation time slightly increases compared to GAM. As expected, the computation time of MASM is longer than that of GAM and sFIR, but shorter than that of IL.

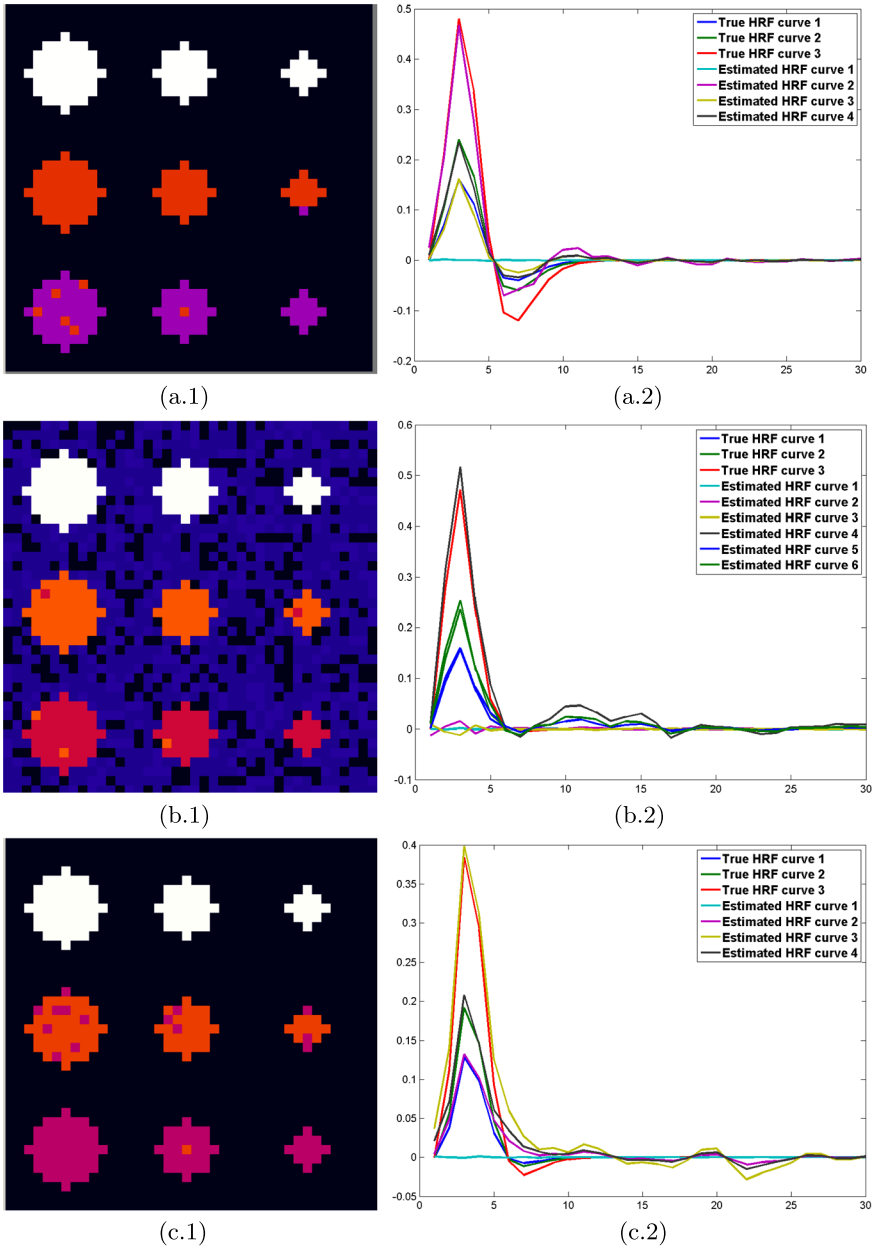


FIG. 8. The estimated patterns and the mean curves of HRFs in their patterns for simulation II. The estimated patterns and their mean curves for the first stimulus sequence (a.1) and (a.2); the second stimulus sequence (b.1) and (b.2); and the third stimulus sequence (c.1) and (c.2). The column (a.1), (b.1), (c.1) includes the temporal cuts of the clustering results. The column (a.2), (b.2), (c.2) includes the averaged estimated HRFs in their corresponding clustered patterns with the true HRFs, which are represented by using different colors. The numbers of the clusters also vary across simulations for each stimulus sequence.

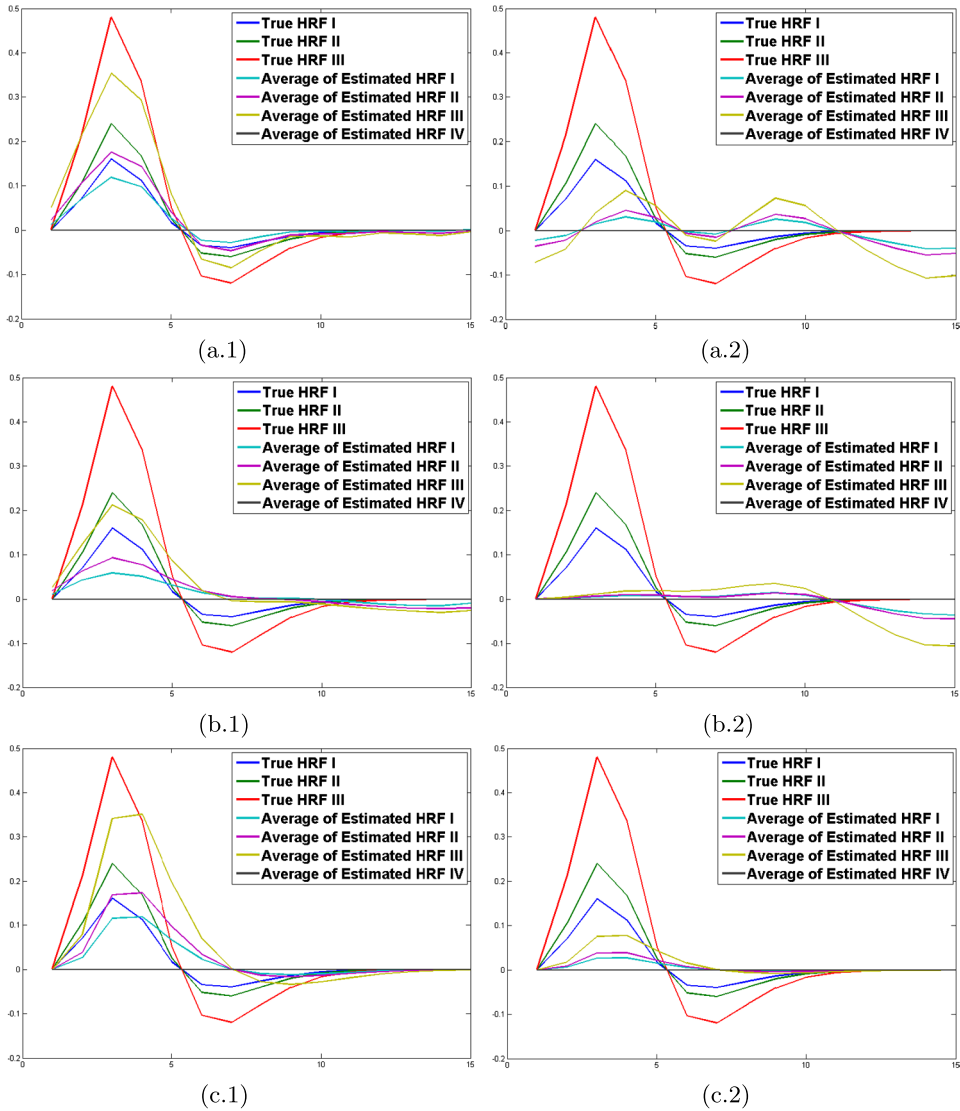


FIG. 9. The mean HRFs in each region from the first stimulus sequence of one sample in simulation II, estimated from sFIR, IL and GAM based on the smoothed or nonsmoothed data: (a.1), (b.1), (c.1) the averaged estimated HRFs from raw data; and (a.2), (b.2), (c.2) the averaged estimated HRFs from smoothed data. (a.1), (a.2) mean HRFs estimated from sFIR; (b.1), (b.2) mean HRFs estimated from IL; and (c.1), (c.2) mean HRFs estimated from GAM.

**4. Data analysis.** To examine the finite sample performance of our MASM on real fMRI data, we used a fMRI data set collected from a study designed to test the hypothesis that implicit retrieval of conceptual and perceptual associations is differentially linked with medial temporal lobes (MTL). In this study, 19 sub-

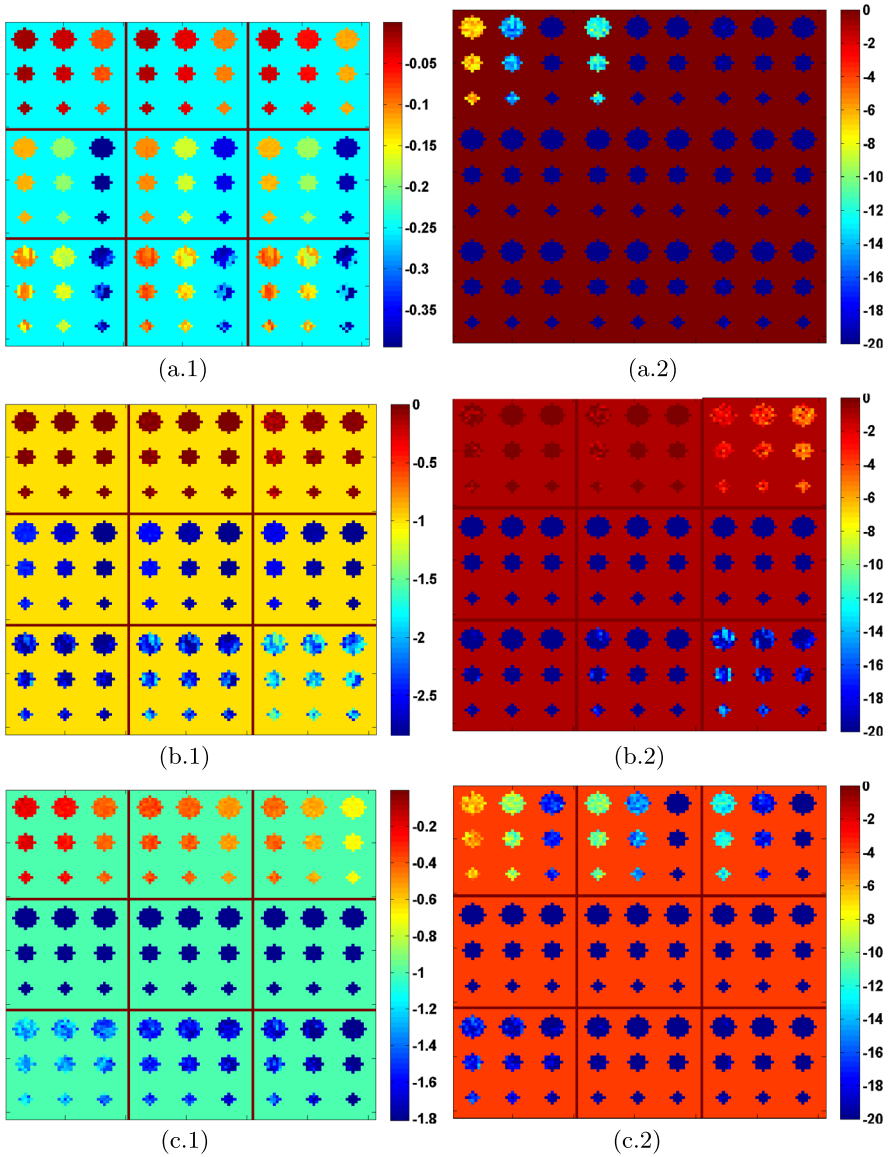


FIG. 10. The values of  $D_d$  and paired  $t$ -test statistics in simulation II: the values of  $D_d$  for the estimated (a.1) height ( $H_a$ ); (b.1) time-to-peak ( $T_p$ ); and (c.1) width ( $W$ ); and paired  $t$ -test statistics for the estimated (a.2) height ( $H_a$ ); (b.2) time-to-peak ( $T_p$ ); and (c.2) width ( $W$ ) at each active voxel for the three stimulus sequences. For panels (a.1), (b.1) and (c.1), the 1st, 2nd and 3rd rows are the average values of  $D_d$  between MASM and sFIR, between MASM and GAM, and between MASM and IL, respectively. For panels (a.2), (b.2) and (c.2), the 1st, 2nd and 3rd rows are paired  $t$ -test statistics between MASM and sFIR, between MASM and GAM, and between MASM and IL, respectively. In each panel, the 1st, 2nd and 3rd columns come from the 1st, 2nd and 3rd stimulus sequences, respectively. The paired  $t$ -statistics are truncated at  $-20$ .

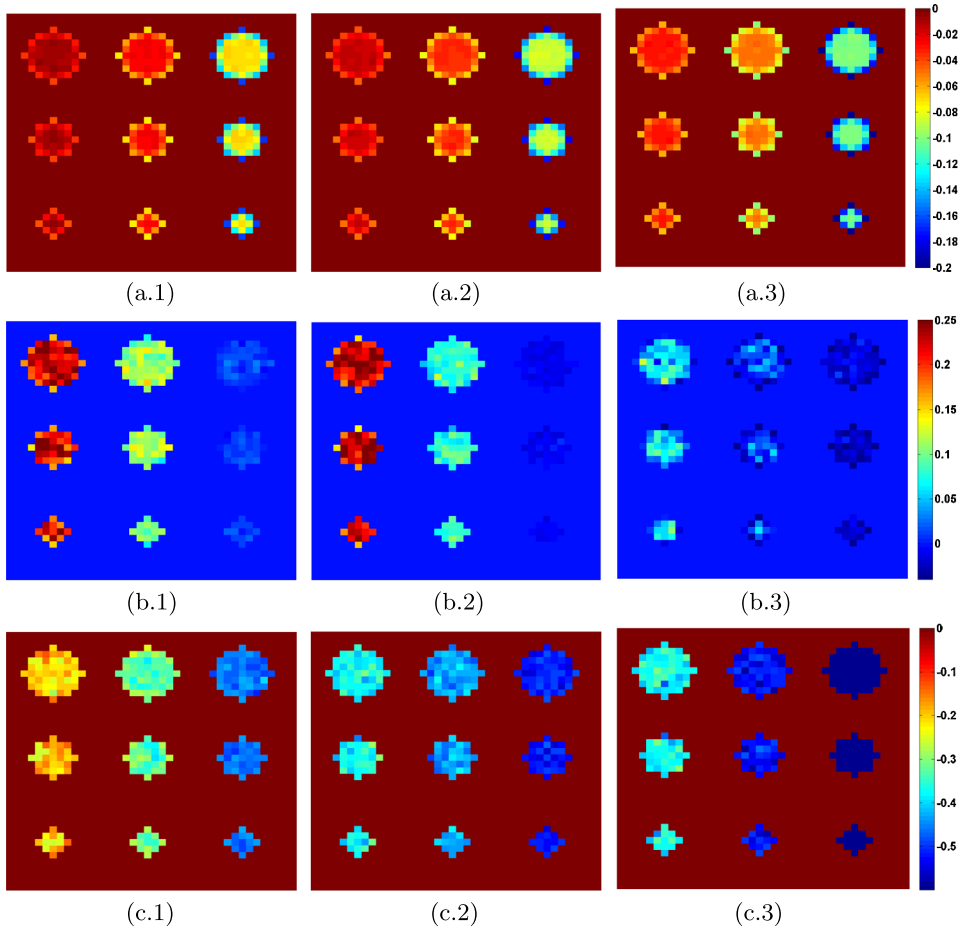


FIG. 11. The comparison statistics  $D_{\mathbf{d}}$  in simulation II with sFIR based on (a.1)–(a.3) estimated height ( $H_{\mathbf{d}}$ ); (b.1)–(b.3) estimated time-to-peak ( $T_p$ ); and (c.1)–(c.3) estimated width ( $W$ ) at each active voxel for the three stimulus sequences. The color bar denotes the value of  $D_{\mathbf{d}}$  for the  $\mathbf{d}$ th voxel.

jects completed an associative version of a speeded classification task, in which they decided which of two objects was more likely to be found inside a house. We first chose some regions of interest in the implicit test fMRI data from a randomly selected subject to examine the estimation accuracy of MASM, and then we computed the images of height, time-to-peak and width from all subjects to compare the group-wise differences between MASM and three other competing methods.

The stimuli were 180 line drawings of familiar objects taken from the Microsoft online clip art database at the website [www.clipart.com](http://www.clipart.com). Each object was filled in with a single, plausible color using Adobe Photoshop. Objects were pilot-tested for consistency in response to the associative classification task (an inside/outside judgment). Critical trials consisted of two objects presented side by side. The im-

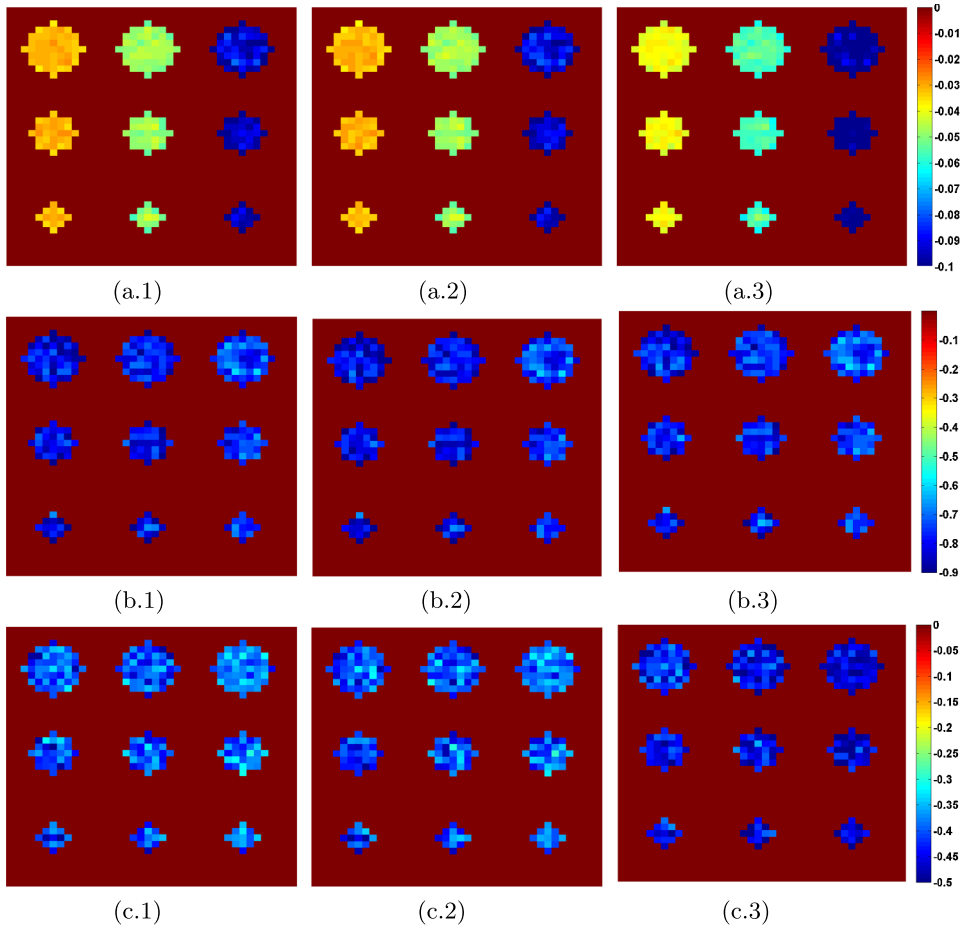


FIG. 12. The comparison statistics  $D_{\mathbf{a}}$  in simulation II with IL based on (a.1)–(a.3) estimated height ( $H_a$ ); (b.1)–(b.3) estimated time-to-peak ( $T_p$ ); and (c.1)–(c.3) estimated width ( $W$ ) at each active voxel for the three stimulus sequences.

PLICIT test consisted of the 42 studied trials, 14 of which were presented as intact pairs (objects studied together), 14 were recombined (each object studied but not together) and 14 were recolored versions of otherwise intact pairs. Each new color was a plausible real-world color for any given object. The implicit test also included 14 new, unstudied pairs as well as 26 null trials. So there are in total 4 sequences of the stimuli. Finally, the null trials were used to assess baseline activation levels.

4.1. *Data acquisition.* Whole-brain gradient-echo, echo-planar images were collected (forty-six 3 mm slices,  $TR = 3$  s,  $TE = 23$  ms) using a 3T Siemens Allegra scanner while the participants performed the cognitive task. Slices were

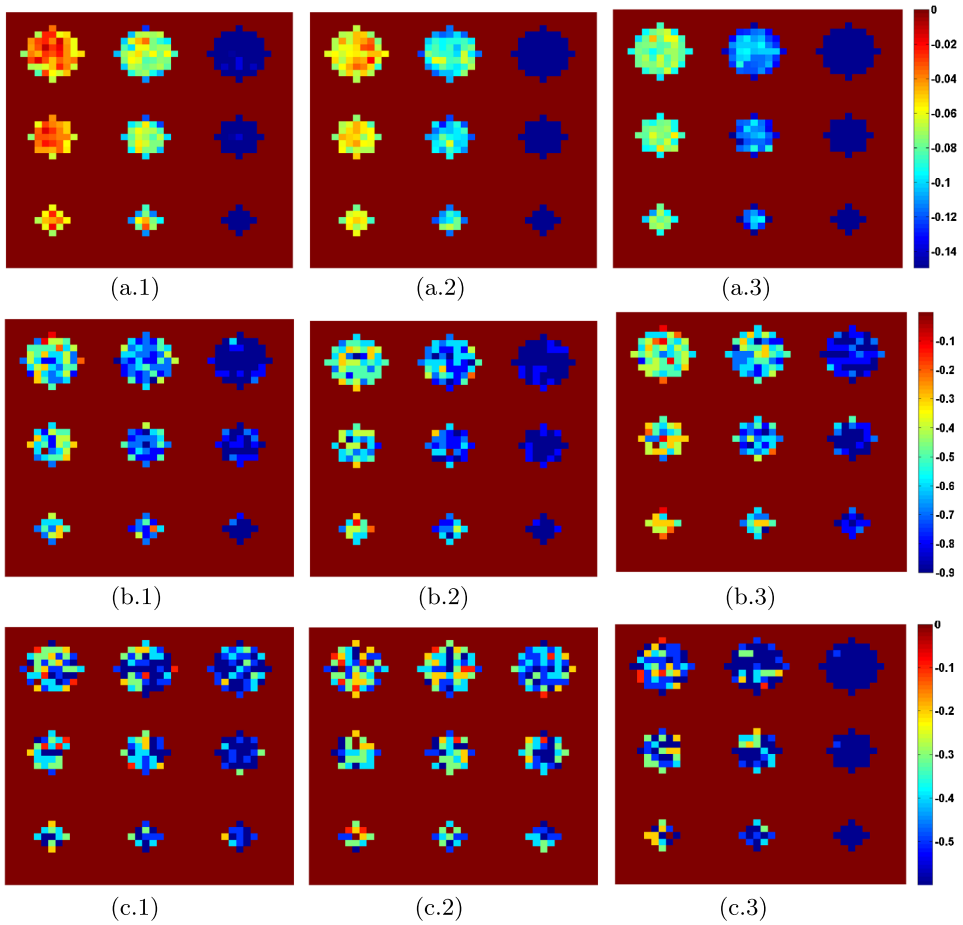


FIG. 13. The comparison statistics  $D_{\mathbf{a}}$  in simulation II with GAM based on (a.1)–(a.3) estimated height ( $H_a$ ); (b.1)–(b.3) estimated time-to-peak ( $T_p$ ); and (c.1)–(c.3) estimated width ( $W$ ) at each active voxel for the three stimulus sequences.

oriented along the long axis of the hippocampus with a resolution of  $3.125 \text{ mm} \times 3.125 \text{ mm} \times 3 \text{ mm}$ . High-resolution T1-weighted (MP-RAGE) structural images were collected for anatomic visualization. Stimuli were back-projected onto a screen and viewed in a mirror mounted above the participant's head. Responses were recorded using an MR-compatible response box. Head motion was restricted using a pillow and foam inserts.

4.2. *Analysis results.* We used SPM [see Friston et al. (2009)] to preprocess the fMRI data, including the realignment, timing slicing, segmentation, coregister, normalization and spatial smoothing. To de-trend the data, we implemented a global signal regression method which can enhance the quality of the data and re-



TABLE 1  
*Comparisons of average computing times (in seconds) in the same computer but with the different programming environments. sFIR, IL and GAM are written in Matlab and MASM in the computer language C*

	sFIR	IL	GAM	MASM
One stimulus	1.47	2934.6	5.31	67.33
Three stimuli	3.04	9927.3	13.74	219.0

move the spontaneous fluctuations common to the whole brain [see [Murphy et al. \(2009\)](#)]. Then in the first analysis, we used a canonical HRF model with time and dispersion derivatives to estimate the HRFs corresponding with the four sequences of the stimulus events. In the 2nd level estimation of SPM,  $F$ -statistic maps were computed to detect the activation/deactivation regions triggered by the four stimuli and then we set a threshold with the raw  $p$  value less than 0.01 and the extension  $K = 20$  to find the significant regions of interest (ROIs). To evaluate the performance of MASM, we randomly selected a significant ROI detected by SPM for each stimulus type and calculated HRFs and their associated statistics by using all four HRF estimation methods based on fMRI data in each ROI.

We presented the estimated HRFs from all four HRF estimation methods in Figure 14 and compared their shapes. Figure 14 reveals that the shape of estimated HRFs from GAM, sFIR and MASM is consistent with the pattern of the selected activation and deactivation ROIs. However, as shown in Figure 14(b.2) and (d.2), it seems that IL does not work well in the deactivation ROIs, since there is a large variation of the estimated HRFs from IL. The HRF parameters including  $H_a$ ,  $T_p$  and  $W$  obtained from MASM and sFIR differ significantly from those obtained from GAM, since GAM as a parametric model may not be flexible enough to capture the shape of true HRFs. This result is also consistent with our simulation results in Figure 10, that is, the differences between sFIR and MASM are much smaller than those between GAM and MASM and between IL and MASM. On the other hand, sFIR has larger variability in the tail of estimated HRFs and smaller height compared to MASM. It may indicate that MASM provides more accurate estimation of HRF and its associated parameters compared with GAM, IL and sFIR.

We compared the results of MASM with those of FMHRF, which are presented in Figure 14. Figure 14 shows that the estimated HRFs from MASM and FMHRF have similar profiles. However, compared with FMHRF, the estimated HRFs from MASM look smoother and can capture more dynamic changes at their tails. This may be due to the fact that FMHRF only uses fMRI data at each voxel, whereas MASM adaptively incorporates fMRI data from the neighboring information of each voxel. If we could treat the estimated HRFs from sFIR as the ground truth,

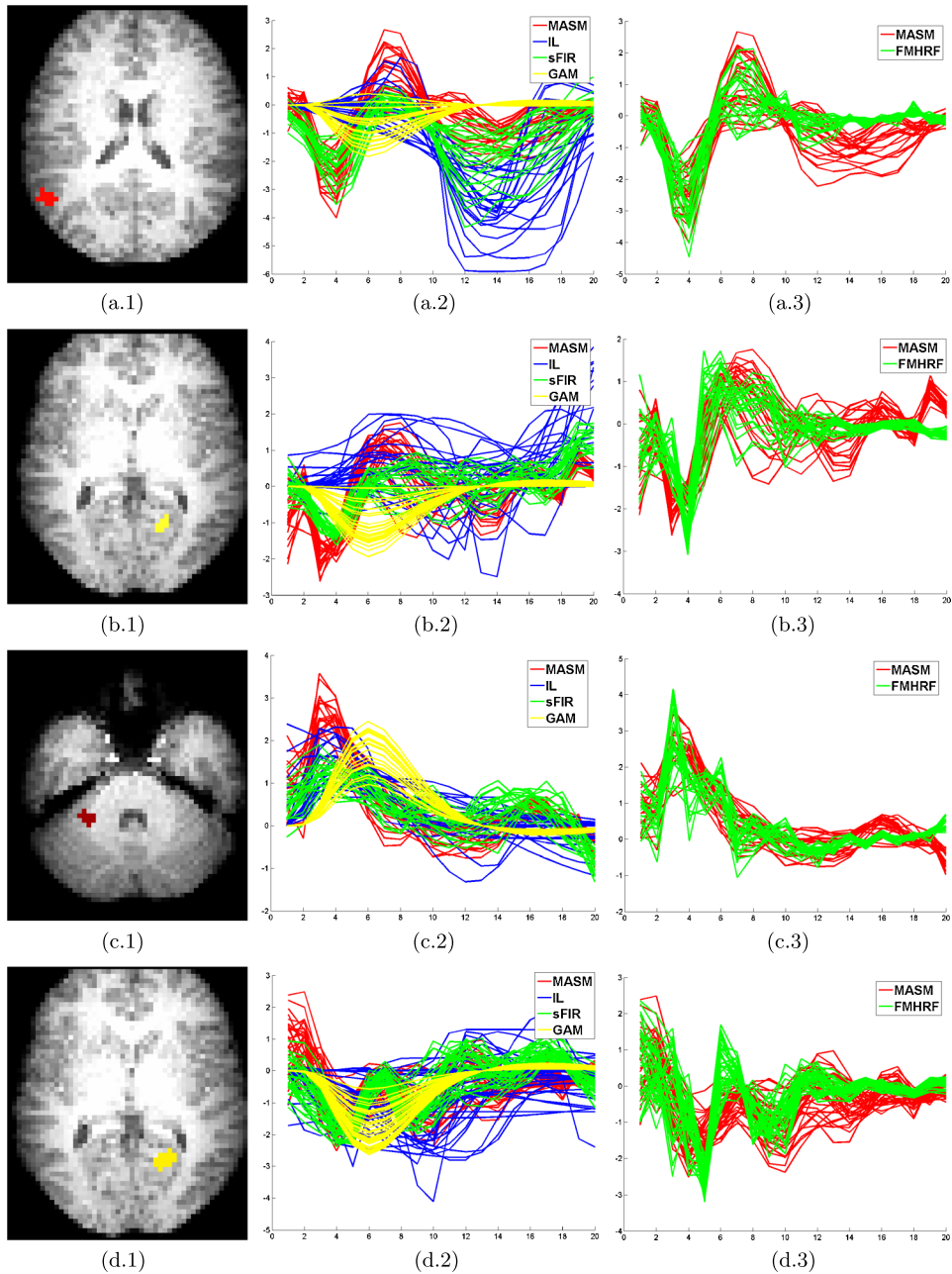


FIG. 14. The fMRI data analysis results: (a.1), (b.1), (c.1), (d.1) the selected slices of the  $F$ -statistic maps with significant ROIs for the 1st–4th stimulus sequences from the top to the bottom, in which red, yellow and brown colors represent the selected significant ROIs; (a.2), (b.2), (c.2), (d.2) estimated HRFs in the significant ROIs corresponding to each stimulus from MASM (red), IL (blue), sFIR (green) and GAM (yellow); (a.3), (b.3), (c.3), (d.3) estimated HRFs from MASM (red) and FMHRF (green) in the significant ROIs.

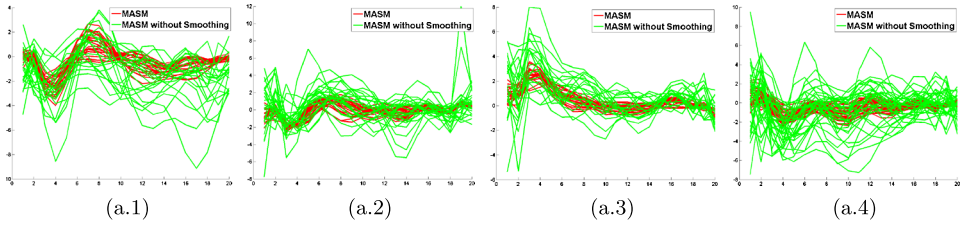


FIG. 15. The fMRI real data analysis results: (a.1)–(a.4) estimated HRFs from MASM based on the smoothed fMRI data (red) and based on the “raw” fMRI data (green) in each ROI.

the estimated HRFs from MASM are closer to those from sFIR than those from FMHRF.

Finally, we applied MASM to the “raw” fMRI data without using the Gaussian smoothing step in the preprocessing pipeline. We used the same set of parameters in MASM to estimate HRFs and compared them with those from MASM based on the smoothed fMRI data. See Figure 15 for detailed comparisons. Figure 15 reveals that although the estimated HRFs from the raw and smoothed fMRI data have similar shape, their amplitudes based on the raw fMRI data are larger than those based on the smoothed fMRI data since the use of Gaussian smoothing can reduce the amplitudes of estimated HRFs.

We also calculated the three estimated HRF parameters from MASM, sFIR and GAM for all subjects and then compared them across different methods. Note that we omitted IL here due to its bad performance in those deactivated ROIs. For the sake of space, we only included the estimated HRFs from the first stimulus sequence from all subjects. See additional results from other stimulus sequences in Part E of the supplementary material [Wang et al. (2013)]. Figure 16 shows the mean images of  $H_a$ ,  $T_p$  and  $W$  calculated from different methods in four selected slices. Figure 17 displays the  $-\log_{10}(p)$  maps for statistically comparing MASM with sFIR, MASM with GAM, and sFIR with GAM by using the paired  $t$ -test. Figure 16(a.1) reveals that although the heights from MASM are larger than those

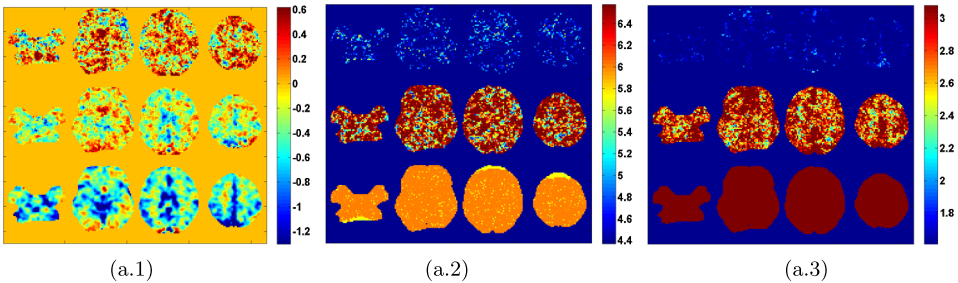


FIG. 16. The fMRI real data analysis results: the mean images of the estimated (a.1) height ( $H_a$ ); (a.2) time-to-peak ( $T_p$ ); and (a.3) width ( $W$ ) at some selected slices. The first row is from MASM; the second row is from sFIR; and the third row is from GAM.

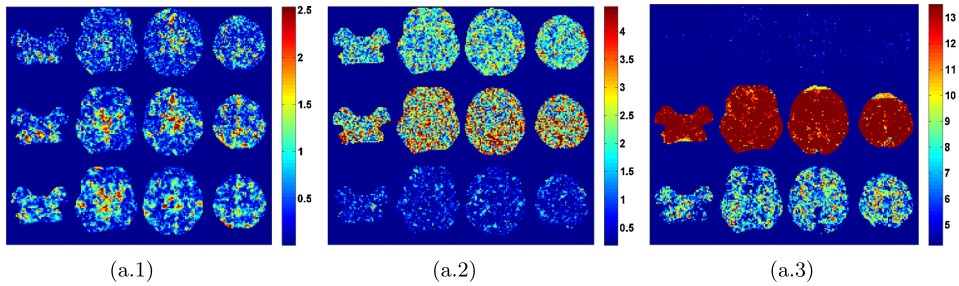


FIG. 17. The fMRI real data analysis results: the  $-\log_{10}(p)$  images for testing the differences of the estimated (a.1) height ( $H_a$ ); (a.2) time-to-peak ( $T_p$ ); and (a.3) width ( $W$ ) across different methods at some selected slices. The first row is from the differences between MASM and sFIR; the second row is from the differences between MASM and GAM; the third row is from the differences between sFIR and GAM.

from sFIR and GAM, their values are closer to those from sFIR than those from GAM for most voxels. This is consistent with the results in Figure 17(a.1). In contrast, Figure 16 reveals that the time-to-peaks and widths from MASM are smaller than those from sFIR and GAM. For the width, as shown in Figure 17(a.3), the difference between MASM and sFIR is smaller than those between MASM and GAM and between sFIR and GAM. This is also consistent with the simulation studies (see Figure 10). As shown in Figures 16 and 17, in many voxels, the estimated HRFs from MASM have short delay and quick decay, but large amplitude, whereas those from sFIR have long delay and slow decay, but small amplitude. It may indicate that MASM outperforms sFIR in this fMRI data set.

**5. Conclusion and discussion.** This paper has developed a multiscale adaptive smoothing model to spatially and simultaneously estimate HRFs for the BOLD signals across all voxels. MASM is a nonparametric estimation procedure, which is shown to be self-calibrating and accurate when compared to other approaches in the time domain, including the standard methods in SPM. Also, compared with the method in Bai, Truong and Huang (2009) and those in Lindquist et al. (2009), our approach can provide more accurate and precise estimates of HRFs by involving the local spatial and frequency information, as shown in the two simulations and the real data analysis. Moreover, MASM does not assume any parametrical form and is useful for justifying the parametrical models for HRF.

Many issues still merit further research. The first issue is to deal with weight computation and bandwidth selection in MASM. Although there are several weight computation and bandwidth selection procedures in the fMRI literature, their computational burden can be either intractable in practice or are developed for different purposes. For instance, Friman et al. (2003) developed a constrained canonical correlation analysis (CCA) to calculate the weight information between any two curves in the temporal domain. Moreover, Worsley et al. (1996) proposed an adap-

tive bandwidth selection method to perform spatial smoothing for the random field theory.

The second issue is to select the optimal bandwidth in frequency (or temporal) and spatial domains. One strategy is to separately determine the optimal bandwidth in each domain and then independently apply them to fMRI data. In this case, one can apply the existing methods to select the optimal bandwidth in either frequency/temporal or spatial domain [Lepski (1990), Lepski, Mammen and Spokoiny (1997), Donoho (1997)]. The other strategy is to simultaneously select the optimal bandwidth in both frequency (or temporal) and spatial domains. In MASM, we use a two-stage strategy consisting of an initial frequency smoothing step with an initial bandwidth  $r_0 = 5/T$  and a simultaneous smoothing step of expanding the spatial neighborhood exponentially and the frequency neighborhood linearly. We design such strategy to balance between estimation accuracy and computational efficiency for the ultra-high dimensional fMRI data. Although we have tested such a strategy in both simulation studies and real fMRI data, it is unclear whether or not the selected bandwidth is theoretically optimal, which is a topic of our ongoing research.

The third issue is to develop a unified fMRI pipeline to perform fMRI data analysis. Such a fMRI pipeline may consist of five key tools, including MASM for estimating HRFs, a functional linear model for modeling HRFs across subjects, a testing procedure for detecting activation sets, a clustering model for grouping different voxels in ROIs and a network model for integrating different ROIs into structural and functional brain hubs. The other four key tools are topics of our ongoing research. We will present them elsewhere.

## SUPPLEMENTARY MATERIAL

**Multiscale adaptive smoothing models for the hemodynamic response function in fMRI** (DOI: [10.1214/12-AOAS609SUPP](https://doi.org/10.1214/12-AOAS609SUPP); .pdf). This document consists of three parts: Part A is the computation procedure of the test statistics  $W^{(l)}(d; h_l, r_l)$ ; Part B is the algorithm of EM-based clustering; Part C includes additional results under different parameter combinations. Part D are the acronym and notation tables; Part E includes the additional results from group-wise data analysis.

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