

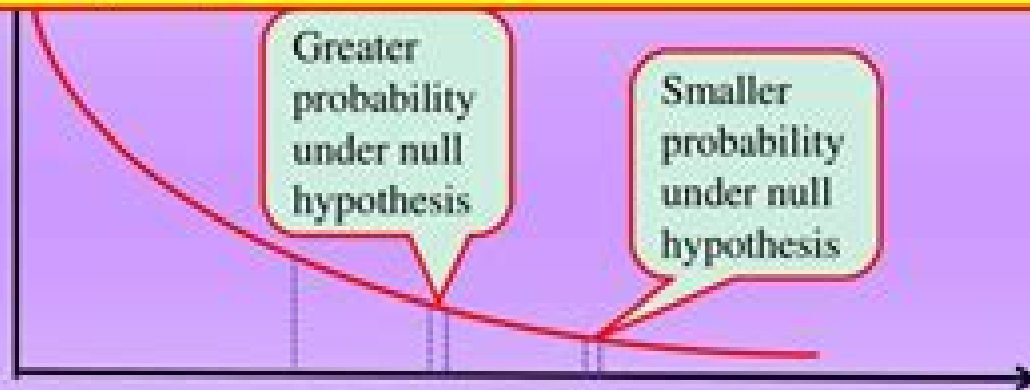


# Frequency domain Causal Analysis Methods based on Two Statistics

RPDC causality  $j \rightarrow i$ :  $\hat{\lambda}_{ij}(\omega) = N \hat{\mathbf{X}}_j(\omega)^* \hat{\mathbf{V}}_j(\omega)^{-1} \hat{\mathbf{X}}_j(\omega)$

Under the null hypothesis of  $|A_{ij}(\omega)|^2 = 0$ ,  $N \rightarrow \infty$ ,  $\hat{\lambda}_{ij}(\omega) \rightarrow \chi^2_{k_i}$  distribution

RPDC can be directly used to measure the strength of causality from  $x_j$  to  $x_i$  at  $\omega$



$\chi^2_{\alpha_0}$   $\hat{\lambda}_{ij}(\omega_2) < \hat{\lambda}_{ij}(\omega_1)$

$S_{\text{max}}(x_j \rightarrow x_i) = \frac{1}{2\pi} \int_0^{2\pi} \hat{\lambda}_{ij}(\omega) d\omega$

Weaker causal Stronger causal

measure the strength of the causality between each pair of time series

# Frequency Domain Causality Analysis Method For

**Ştefan Cristian Gherghina**



## **Frequency Domain Causality Analysis Method For:**

**Pattern Recognition** Gernot A. Fink, Simone Frintrop, Xiaoyi Jiang, 2019-10-24 This book constitutes the proceedings of the 41st DAGM German Conference on Pattern Recognition DAGM GCPR 2019 held in Dortmund Germany in September 2019 The 43 revised full papers presented were carefully reviewed and selected from 91 submissions The German Conference on Pattern Recognition is the annual symposium of the German Association for Pattern Recognition DAGM It is the national venue for recent advances in image processing pattern recognition and computer vision and it follows the long tradition of the DAGM conference series Computing, Internet of Things and Data Analytics Fausto Pedro García

Márquez, Akhtar Jamil, Isaac Segovia Ramirez, Süleyman Eken, Alaa Ali Hameed, 2024-02-22 This book covers selected papers presented at the 2nd International Conference on Computing IoT and Data Analytics ICCIDA in 2022 organized by Universidad de Castilla La Mancha Spain August 11 12 2023 It highlights some of the latest research advances and cutting edge analyses of real world problems related to Computing IoT and Data Analytics and their applications in various domains This includes state of the art models and methods used on benchmark datasets

**Mapping Psychopathology with fMRI and Effective Connectivity Analysis** Baojuan Li, Adeel Razi, Karl J. Friston, 2017-06-22 There is a growing appreciation that many psychiatric and neurological conditions can be understood as functional disconnection syndromes as reflected in aberrant functional integration and synaptic connectivity This Research Topic considers recent advances in understanding psychopathology in terms of aberrant effective connectivity as measured noninvasively using functional magnetic resonance imaging fMRI Recently there has been increasing interest in inferring directed connectivity effective connectivity from fMRI data Effective connectivity refers to the influence that one neural system exerts over another and quantifies the directed coupling among brain regions and how they change with pathophysiology Compared to functional connectivity effective connectivity allows one to understand how brain regions interact with each other in terms of context sensitive changes and directed coupling and therefore may provide mechanistic insights into the neural basis of psychopathology Established models of effective connectivity include psychophysiological interaction PPI structural equation modeling SEM and dynamic causal modelling DCM DCM is unique because it explicitly models the interaction among brain regions in terms of latent neuronal activity Moreover recent advances in DCM such as stochastic and spectral DCM make it possible to characterize the interaction between different brain regions both at rest and during a cognitive task

**Studies at the Crossroads of Management & Economics** Samet Evci, Anshuman Sharma, 2020-03-15 Business and economics which are among the disciplines of social science examine and discuss many issues affecting human life from various perspectives In this context prominent subjects in business and economics are examined by authors with different disciplines and approaches in this book The book consists of three chapters economic theory and policy financial accounting and auditing strategic management and marketing The subjects in each chapter are examined in an understandable way in accordance with the business managers

investors and researchers      Structural Changes and their Econometric Modeling Vladik Kreinovich, Songsak Sriboonchitta, 2018-11-24 This book focuses on structural changes and economic modeling It presents papers describing how to model structural changes as well as those introducing improvements to the existing before structural changes models making it easier to later on combine these models with techniques describing structural changes The book also includes related theoretical developments and practical applications of the resulting techniques to economic problems Most traditional mathematical models of economic processes describe how the corresponding quantities change with time However in addition to such relatively smooth numerical changes economical phenomena often undergo more drastic structural change Describing such structural changes is not easy but it is vital if we want to have a more adequate description of economic phenomena and thus more accurate and more reliable predictions and a better understanding on how best to influence the economic situation      **Handbook of Research on Decision-Making Techniques in Financial Marketing** Dinçer, Hasan, Yüksel, Serhat, 2019-12-27 Consumer needs and demands are constantly changing Because of this marketing science and finance have their own concepts and theoretical backgrounds for evaluating consumer related challenges However examining the function of finance with a marketing discipline can help to better understand internal management processes and compete in today's market The Handbook of Research on Decision Making Techniques in Financial Marketing is a collection of innovative research that integrates financial and marketing functions to make better sense of the workplace environment and business related challenges Different financial challenges are taken into consideration while many of them are based on marketing theories such as agency theory product life cycle and optimal consumer experience While highlighting topics including behavioral financing corporate ethics and Islamic banking this book is ideally designed for financiers marketers financial analysts marketing strategists researchers policymakers government officials academicians students and industry professionals      **Sport and Exercise Psychophysiology** Marcelo Bigliassi, **Signal Processing and Data Analysis** Tianshuang Qiu, Ying Guo, 2018-07-09 This book presents digital signal processing theories and methods and their applications in data analysis error analysis and statistical signal processing Algorithms and Matlab programming are included to guide readers step by step in dealing with practical difficulties Designed in a self contained way the book is suitable for graduate students in electrical engineering information science and engineering in general      *Quantitative Methods in Finance* Ștefan Cristian Gherghina, 2023-11-21 This book explores certain social and environmental drivers of sustainable economic growth for European Union countries EU 27 and United Kingdom UK in the context of the UN 2030 Agenda for Sustainable Development The author provides a comprehensive overview of the factors that impact and facilitate sustainable economic growth and discusses the complex set of factors involved in sustainable economic development Special attention is given to quantitative frameworks and empirical modelling with the main focus on panel data regression models and vector error correction model approach Furthermore the book develops

ratings of sustainable economic growth for each of the explored countries by employing data mining techniques such as principal component analysis Also the data envelopment analysis non parametric methodology towards assessing sustainable economic growth is investigated as well as the cluster analysis in order to classify the selected nations according to sustainable economic growth The book appeals to policy makers and academics targeting to learn more about the characteristics of sustainable economic growth

**Methods in Brain Connectivity Inference through Multivariate Time Series Analysis** Koichi Sameshima, Luiz Antonio Baccala, 2016-04-19 Interest in brain connectivity inference has become ubiquitous and is now increasingly adopted in experimental investigations of clinical behavioral and experimental neurosciences Methods in Brain Connectivity Inference through Multivariate Time Series Analysis gathers the contributions of leading international authors who discuss different time series analysis approaches providing a thorough survey of information on how brain areas effectively interact Incorporating multidisciplinary work in applied mathematics statistics and animal and human experiments at the forefront of the field the book addresses the use of time series data in brain connectivity interference studies Contributors present codes and data examples to back up their methodological descriptions exploring the details of each proposed method as well as an appreciation of their merits and limitations Supplemental material for the book including code data practical examples and color figures is supplied in the form of downloadable resources with directories organized by chapter and instruction files that provide additional detail The field of brain connectivity inference is growing at a fast pace with new data signal processing proposals emerging so often as to make it difficult to be fully up to date This consolidated panorama of data driven methods includes theoretical bases allied to computational tools offering readers immediate hands on experience in this dynamic arena

Macroeconomic Forecasting in the Era of Big Data Peter Fuleky, 2019-11-28 This book surveys big data tools used in macroeconomic forecasting and addresses related econometric issues including how to capture dynamic relationships among variables how to select parsimonious models how to deal with model uncertainty instability non stationarity and mixed frequency data and how to evaluate forecasts among others Each chapter is self contained with references and provides solid background information while also reviewing the latest advances in the field Accordingly the book offers a valuable resource for researchers professional forecasters and students of quantitative economics

*An Introduction to Model-Based Cognitive Neuroscience* Birte U. Forstmann, Eric-Jan Wagenmakers, 2015-04-20 Two recent innovations the emergence of formal cognitive models and the addition of cognitive neuroscience data to the traditional behavioral data have resulted in the birth of a new interdisciplinary field of study model based cognitive neuroscience Despite the increasing scientific interest in model based cognitive neuroscience few active researchers and even fewer students have a good knowledge of the two constituent disciplines The main goal of this edited collection is to promote the integration of cognitive modeling and cognitive neuroscience Experts in the field will provide tutorial style chapters that explain particular techniques and highlight their

usefulness through concrete examples and numerous case studies The book will also include a thorough list of references pointing the reader towards additional literature and online resources

**Analytical Methodology of Tree Microstrip Interconnects Modelling For Signal Distribution** Blaise Ravelo, 2019-11-21 This book focuses on the modelling methodology of microstrip interconnects discussing various structures of single input multiple output SIMO tree interconnects for signal integrity SI engineering Further it describes lumped and distributed transmission line elements based on single input single output SIMO models of symmetric and asymmetric trees and investigates more complicated phenomenon such as interbranch coupling The modelling approaches are based on the analytical methods using the Z Y and T matrices The established method enables the S parameters and voltage transfer function of SIMO tree to be determined Providing illustrative results with frequency and time domain analyses for each tree interconnect structure the book is a valuable resource for researchers engineers and graduate students in fields of analogue RF microwave digital and mixed circuit design SI and manufacturing engineering

**MEG-EEG Primer** Riitta Hari, Aina Puce, 2023 Neuronal communication in the brain is associated with minute electrical currents that give rise to both electrical potentials on the scalp measurable by means of electroencephalography EEG and magnetic fields outside the head measurable by means of magnetoencephalography MEG Both MEG and EEG are noninvasive neurophysiological methods used to study brain dynamics temporal changes in the activation patterns and sequences Their differences between MEG and EEG mainly reflect differences in the spread of electric potentials and magnetic fields generated by the same electric currents in the human brain In this chapter we give an overall description of the main principles of MEG and EEG going deeper into details in the following chapters

**Global Approaches in Financial Economics, Banking, and Finance** Hasan Dincer, Ümit Hacıoğlu, Serhat Yüksel, 2018-06-12 This volume discusses the impact of Financial Economics Growth Dynamics and the Finance Banking sector in the economies of countries The contributors analyse and discuss the effects of the recent financial crises on the economic growth and performance in various countries The volume covers aspects like foreign borrowing impact on productivity and debt crises that are strongly affected by the financial volatility of recent years and includes examples from Europe and Asia In addition the authors give particular attention to the private sector of Finance and Banking which is deeply interwoven with the financial performance of a country's economy Examples such as bank profitability and troubled loans are covered and the volume also discusses the economic impact of banks such as the Ottoman Bank in a national economy The book also explores the importance of financial stability intellectual capital and bank performance for a stable economic environment

**Statistics and Causality** Wolfgang Wiedermann, Alexander von Eye, 2016-05-20 b

**STATISTICS AND CAUSALITY** A one of a kind guide to identifying and dealing with modern statistical developments in causality Written by a group of well known experts Statistics and Causality Methods for Applied Empirical Research focuses on the most up to date developments in statistical methods in respect to causality Illustrating the properties of statistical

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**Connectivity in Autism** Rajesh K. Kana, Lucina Q. Uddin, Tal Kenet, Diane Chugani, Ralph-Axel Müller, 2014-09-23 The brain's ability to process information crucially relies on connectivity Understanding how the brain processes complex information and how such abilities are disrupted in individuals with neuropsychological disorders will require an improved understanding of brain connectivity Autism is an intriguingly complex neurodevelopmental disorder with multidimensional symptoms and cognitive characteristics A biological origin for autism spectrum disorders ASD had been proposed even in the earliest published accounts Kanner 1943 Asperger 1944 Despite decades of research a focal neurobiological marker for autism has been elusive Nevertheless disruptions in interregional and functional and anatomical connectivity have been a hallmark of neural functioning in ASD Theoretical accounts of connectivity perceive ASD as a cognitive and neurobiological disorder associated with altered functioning of integrative circuitry Neuroimaging studies have reported disruptions in functional connectivity synchronization of activated brain areas during cognitive tasks and during task free resting states While these insights are valuable they do not address the time lagged causality and directionality of such correlations Despite the general promise of the connectivity account of ASD inconsistencies and methodological differences among studies call for more thorough investigations A comprehensive neurological account of ASD should incorporate functional effective and anatomical connectivity measures and test the diagnostic utility of such measures In addition questions pertaining to how cognitive and behavioral intervention can target connection abnormalities in ASD should be addressed This research topic of the Frontiers in Human Neuroscience addresses Brain Connectivity in Autism primarily from cognitive neuroscience and neuroimaging perspectives **Scientific and Technical Aerospace Reports** ,1980 **Quantitative Process Control Theory** Weidong

Zhang,2011-12-02 Quantitative Process Control Theory explains how to solve industrial system problems using a novel control system design theory This easy to use theory does not require designers to choose a weighting function and enables the controllers to be designed or tuned for quantitative engineering performance indices such as overshoot In each chapter a

s     **EEG-Based Experiment Design for Major Depressive Disorder** Aamir Saeed Malik,Wajid Mumtaz,2019-05-16 EEG Based Experiment Design for Major Depressive Disorder Machine Learning and Psychiatric Diagnosis introduces EEG based machine learning solutions for diagnosis and assessment of treatment efficacy for a variety of conditions With a unique combination of background and practical perspectives for the use of automated EEG methods for mental illness it details for readers how to design a successful experiment providing experiment designs for both clinical and behavioral applications This book details the EEG based functional connectivity correlates for several conditions including depression anxiety and epilepsy along with pathophysiology of depression underlying neural circuits and detailed options for diagnosis It is a necessary read for those interested in developing EEG methods for addressing challenges for mental illness and researchers exploring automated methods for diagnosis and objective treatment assessment Written to assist in neuroscience experiment design using EEG Provides a step by step approach for designing clinical experiments using EEG Includes example datasets for affected individuals and healthy controls Lists inclusion and exclusion criteria to help identify experiment subjects Features appendices detailing subjective tests for screening patients Examines applications for personalized treatment decisions



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