Statistical modeling approach for detecting generalized synchronization

The MIT Faculty has made this article openly available. Please share how this access benefits you. Your story matters.

<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>As Published</td>
<td><a href="http://dx.doi.org/10.1103/PhysRevE.85.056215">http://dx.doi.org/10.1103/PhysRevE.85.056215</a></td>
</tr>
<tr>
<td>Publisher</td>
<td>American Physical Society</td>
</tr>
<tr>
<td>Version</td>
<td>Final published version</td>
</tr>
<tr>
<td>Citable Link</td>
<td><a href="http://hdl.handle.net/1721.1/72458">http://hdl.handle.net/1721.1/72458</a></td>
</tr>
<tr>
<td>Terms of Use</td>
<td>Article is made available in accordance with the publisher’s policy and may be subject to US copyright law. Please refer to the publisher’s site for terms of use.</td>
</tr>
<tr>
<td>Detailed Terms</td>
<td></td>
</tr>
</tbody>
</table>
Detecting nonlinear correlations between time series presents a hard problem for data analysis. We present a generative statistical modeling method for detecting nonlinear generalized synchronization. Truncated Volterra series are used to approximate functional interactions. The Volterra kernels are modeled as linear combinations of basis splines, whose coefficients are estimated via $l_1$ and $l_2$ regularized maximum likelihood regression. The regularization manages the high number of kernel coefficients and allows feature selection strategies yielding sparse models. The method’s performance is evaluated on different coupled chaotic systems in various synchronization regimes and analytical results for detecting $m:n$ phase synchrony are presented. Experimental applicability is demonstrated by detecting nonlinear interactions between neuronal local field potentials recorded in different parts of macaque visual cortex.

I. INTRODUCTION

Many natural systems generate complex collective dynamics through interactions between their component parts. A prominent example is the transient neural dynamics of the brain, which presumably involve strong functional couplings between cortical regions. Determining the nature of such interactions is not easy. At the most general level, the problem is one of detecting generalized synchronization [1] between time series $x(t)$ and $y(t)$. That is, detecting the existence of a functional, potentially nonlinear, time-delayed, or other stable relationship such that $y(t) = F[x(t)]$ is predictable. Strictly speaking, generalized synchronization results from interactions between systems that create stable attractors in their total phase spaces [i.e., given $x(t)$ the response system $y$ has to be stable]. Lag and other forms of synchronization are subsets of this problem, and systems may transition from phase, via lag, to complete synchronization as coupling strengths increase [2].

When the interactions are nonlinear, or the coupled systems themselves complex or chaotic [3,4], standard linear methods, such as cross correlation or coherency, may not be able to detect an interaction. Nonlinear methods are therefore necessary. Existing approaches are usually based on reconstructing the phase space of the underlying system by finding an appropriate time-delay embedding [5]. Recent methodologies include the joint probability of recurrence (JPR) method [6]. JPR is based on the evaluation of trajectory recurrence probabilities in small neighborhoods of the reconstructed phase space. The JPR is mathematically similar to another technique, the synchronization likelihood [7], which is derived from generalized mutual information concepts and popular in neuroscience research areas. Although JPR and SL can detect nonlinear synchronization in many data sets (see, e.g., Refs. [8–10]), it can be hard to determine the appropriateness of the embedding space. Further, such methods do not yield information about the functional form (nonlinearity) of the interaction.

Here we propose a different approach, directly estimating a functional that describes nonlinear interactions between two time series $x(t)$ and $y(t)$. In particular, we predict time series $y(t)$ from $x(t)$ using a Volterra series operator $F$ on $x(t)$. The kernels of $F$ are expanded using a set of basis functions, the coefficients of which fit using maximum a posteriori regression. After obtaining an estimated signal $y_E = F[x]$ the degree to which $y$ can be predicted from $x$ is determined by computing the correlation coefficient $r(y_E, y)$ on an independent validation data set. Modeling $F$ using a Volterra series is a canonical choice, since Volterra series are well known for their versatility in nonlinear system identification (see, e.g., Refs. [11,12]). They allow $F$ to approximate arbitrary continuous functionals and flows of many nonautonomous dynamical systems, in particular systems with memory. The existence of nonzero second-order or higher terms indicates nonlinear interactions. Furthermore, in agreement with the stability condition of generalized synchronization, a steady-state theorem for Volterra series (see Ref. [12]) asserts that for $x(t) \rightarrow x_e(t)$ within the radius of convergence of $F$, the response system is stable (i.e., $F[x](t) \rightarrow F[x_e(t)](t)$ as $t \rightarrow \infty$).

We call $F$ the functional synchrony model (FSM) and apply our method to several coupled chaotic systems for which generalized nonlinear synchronization is known to exist. We recover the nonlinear interactions with much greater accuracy than with either linear approaches, or the JPR method. We also demonstrate the existence of nonlinear coupling between local field potentials recorded in macaque visual cortex during stimulation by natural scenes movies.

Interactions between time series $x,y \in \mathbb{R}^N$ are modeled using a truncated Volterra series operator of order $n$ with a history dependence (memory) of $K$ time steps

$$y_E(t) = F[x](t) = \sum_{j=0}^{n} Y_{j,K}(t),$$

(1)

\[y_E(t) = F[x](t) = \sum_{j=0}^{n} Y_{j,K}(t),\]
where \( Y_{j,K} \) is the \( j \)th order Volterra functional

\[
Y_{j,K}(t) = \sum_{k_1=0}^{K} \cdots \sum_{k_j=0}^{K} h_j(k_1, \ldots, k_j)x(t-k_1) \cdots x(t-k_j). \tag{2}
\]

Restrictions of this model form, particularly for modeling \( m : n \) phase synchronization are discussed below. To flexibly capture a wide variety of interactions, we expand the Volterra kernels \( h_j \) in a set of basis functions \( B = \{ b_m(k) | m = 1, \ldots, M \} \) as

\[
h_j(k_1, \ldots, k_j) = \sum_{m_1=1}^{M} \cdots \sum_{m_j=1}^{M} \tilde{a}_j(m_1, \ldots, m_j) b_{m_1}(k_1) \cdots b_{m_j}(k_j), \tag{3}
\]

with parameters \( \tilde{a}_j(m_1, \ldots, m_j) \in \mathbb{R} \). Inserting Eq. (3) into (2), we yield

\[
Y_{j,K} = \sum_{m_1=1}^{M} \cdots \sum_{m_j=1}^{M} \tilde{a}_j(m_1, \ldots, m_j) \phi_{m_1, \ldots, m_j}. \tag{4}
\]

Denoting \( \tilde{x}_n = \{ x(n-K), x[n-(K-1)], \ldots, x(n) \} \), the \( \phi_{m_1, \ldots, m_j} \) are nonlinear basis functions in \( \tilde{x}_n \) that constitute the covariates of our model, given by

\[
\phi_{m_1, \ldots, m_j} = \sum_{k_1=0}^{K} \cdots \sum_{k_j=0}^{K} b_{m_1} \cdots b_{m_j} x(n-k_1) \cdots x(n-k_j). \tag{5}
\]

The covariates are symmetric in \( \{ m_1, \ldots, m_j \} \) i.e., for all permutations \( \pi(m_1, \ldots, m_j), \phi_{\pi(m_1, \ldots, m_j)} \) represents the same covariate and can be factored out in the model] yielding new coefficients \( a_j \) (as sums of the former \( \tilde{a}_j \)) and a corresponding reduction in summation indices

\[
Y_{j,K} = \sum_{m_1=1}^{M} \cdots \sum_{m_j=1}^{M} a_j(m_1, \ldots, m_j) \phi_{m_1, \ldots, m_j}. \tag{6}
\]

Furthermore, the covariates can be factored out into products of simple convolutions,

\[
\phi_{m_1, \ldots, m_j}(\tilde{x}_n) = \left( \sum_{k_1=0}^{K} b_{m_1}(k_1) x(n-k_1) \right) \cdots \left( \sum_{k_j=0}^{K} b_{m_j}(k_j) x(n-k_j) \right) = \phi_{m_1} \cdots \phi_{m_j}. \tag{7}
\]

Consequently, all higher-order covariates are simply products of first-order covariates \( \phi_{m_j} \).

In this paper we expand the kernels using cubic basis splines. This basis spans a vector space of piecewise polynomial functions with smooth nonlinearities, and is uniquely determined by a knot sequence \( \tau_K \) on the memory interval \([0,K]\). Using the de Bohr algorithm [13] on \( \tau_K \), all basis splines are fully specified and can be constructed recursively. The first-order functional is thus given by a linear combination of basis splines, corresponding to a piecewise polynomial operating on \( x(t) \) as a finite impulse response filter. Higher-order kernels weight monomials of \( x \) e.g., \( x(t-k_1)x(t-k_2) \) which intuitively represent interactions between different points \( t-k_j \) in time. Other bases, for example wavelets, could of course have been used.

Regardless of the basis chosen, the final model in Eq. (6) is linear with respect to the coefficients \( a_j \). Thus the coefficients can easily be determined by maximum likelihood based linear regression. Indexing all covariates and coefficients in Eqs. (6) and Eq. (1) with the set \( \{ 1, \ldots, A \} \), we define a design matrix for time series \( x, y \in \mathbb{R}^N \) as

\[
\Phi(x) = \begin{pmatrix}
\phi_1(\tilde{x}_1) & \phi_2(\tilde{x}_1) & \cdots & \phi_A(\tilde{x}_1) \\
\phi_1(\tilde{x}_2) & \phi_2(\tilde{x}_2) & \cdots & \phi_A(\tilde{x}_2) \\
\vdots & \vdots & \ddots & \vdots \\
\phi_1(\tilde{x}_N) & \phi_2(\tilde{x}_N) & \cdots & \phi_A(\tilde{x}_N)
\end{pmatrix} \in \mathbb{R}^{N \times A} \tag{8}
\]

and a vector of coefficients \( a \in \mathbb{R}^A \). We can now state a linear regression problem with nonlinear basis functions as

\[
\Phi(x)a = y.
\]

To select a sparse set of relevant coefficients and ensure the model generalizes to validation data, we use elastic net regularization, interpolating the \( l_1 - l_2 \) norm with a hyperparameter \( \beta \) [14]. Interpreted in a Bayesian maximum \( a \text{ posteriori} \) framework, changing the interpolation and regularization effectively changes the assumed prior distribution of model coefficients. While the \( l_1 \) norm corresponds to an isometric Laplace prior, the \( l_2 \) norm is normally distributed. As a result, the \( l_1 \) norm promotes sparse coefficient vectors, assuming few independent covariates carry most of the information, whereas the \( l_2 \) norm is known to foster clusters of correlated covariates. After fitting the model to training data, we test its generalizability by using it to predict an independent validation data set. Model accuracy is judged using the correlation coefficient between the signal and the prediction. Our statistical framework would also allow other goodness of fit measures, such as Akaike information criterion or likelihood based cross validation, to be used.

II. RÖSSLER-LORENZ SYSTEM

To study the performance of our method in a setup of two unidirectionally coupled nonidentical systems, we first consider a Rössler system driving a Lorenz system, which is a standard benchmark in the literature. We will also use this example to walk through the fitting procedure in detail. The equations of the drive system are

\[
\dot{x}_1 = 2 + x_1(x_2 - 4), \quad \dot{x}_2 = -x_1 - x_3, \quad \dot{x}_3 = x_2 + 0.45 x_3, \tag{9}
\]

while the response system is given by

\[
\dot{y}_1 = -\sigma (y_1 - y_2), \quad \dot{y}_2 = ru(t) - y_2 - u(t)y_3, \quad \dot{y}_3 = u(t)y_2 - by_3, \tag{10}
\]

where \( u(t) = x_1 + x_2 + x_3 \). With \( \sigma = 10, r = 28, b = \frac{8}{3} \), the driven Lorenz system is asymptotically stable [3] and thus in a regime of generalized synchronization with the Rössler system.

056215-2
[Eq. (8)] with 10 000 × 276 entries, where \( A = 276 \) denotes the number of covariates, consisting of a 0-order constant, as well as 22 first-order and 253 second-order covariates, as given by Eq. (6). Using an isometric normally distributed prior distribution of coefficients (\( \beta = 0.01 \)), we assume all covariates share a similar amount of information. Accordingly, using a mild regularization parameter \( \lambda = 0.001 \) the feature selection procedure finds 275 covariates to be constitutive for our model \( y_E = F(x) \).

The model fit yields a correlation coefficient \( r(y,y_E) = 0.98 \) on an independent validation set of size 10 000. Thus, generalized synchronization is detected with perfect accuracy. Moreover, the resulting model is fully predictive with respect to \( y(t) \). Figure 1(a2) shows that our method linearized the synchronization manifold. The lag correlation plot in Fig. 1(b1) shows the correlation of the two signals as a function of varying delay shift \( \tau \) between the signals, where \( \tau = 0 \) corresponds to \( r(y,y_E) = 0.98 \). The periodic relationship between the two chaotic oscillators is apparent. Figure 1(b2) depicts the second-order Volterra kernel (i.e., the nonlinear aspects of the model that are necessary to capture the interaction). Here, the periodicity is also present, in the form of alternations across the diagonal. While the regularization produced only two local clusters of covariates as main constituents of the model, the very regular weighting within the clusters reflects the assumptions encoded in the coefficient prior. Note that due to the symmetry of the kernels [see Eq. (6)] only the upper triangular part of \((\tau_1,\tau_2)\) space is populated by model covariates. Adding additional white noise to the data, our method also shows a strong noise robustness across an increasing variance \( \sigma^2 \) [Fig. 1(c2)].

To compare our method against the JPR, we chose embedding space parameters producing results on this data set comparable to Ref. [6]. The JPR is clearly outperformed and suffers greatly from the additive noise [Fig. 1(c2)]. These effects may be countered by increasing the \( \epsilon \) neighborhoods in which the recurrence probabilities are evaluated, however, lacking any goodness-of-fit measure for the parameter set this may also increase the number of false positives and render the results meaningless.

III. MACKEY-GLASS NODES

Our second example involves generalized synchronization between delay-coupled Mackey-Glass nodes described by the equation

\[
\dot{x}_i(t) = \frac{2x_{i-1}(t - \tau_d/n) - x_i(t)}{1 + x_{i-1}(t - \tau_d/n)^9} - \epsilon x_i(t), \quad \tau_d = 300. \tag{11}
\]

The data is sampled from a ring containing up to \( n = 16 \) Mackey-Glass nodes, displaying chaotic dynamics, where node \( i \) receives delay-coupled input from node \( i - 1 \), with a total delay of \( \tau_d = 300 \) in the whole ring. The existence of generalized synchronization for the case of \( x_i \) driving \( x_{i-n/2} \) can be demonstrated using the auxiliary systems approach [15].

Figure 2(a) shows the delay-embedded chaotic attractor (nonlinear synchronization manifold, brown) of two coupled Mackey-Glass nodes, where driving time series \( x(t) \) corresponds to node \( x_i \), and target \( y(t) \) corresponds to \( x_{i-n/2} \). The blue graph shows the transformation to a linear manifold after
IV. COUPLED RÖSSLER SYSTEMS

Our third example application is to two identical coupled Rössler systems, described by the equations

\[
\begin{align*}
\dot{x}_{1,2} &= -\omega_{1,2}y_{1,2} - z_{1,2}, \\
\dot{y}_{1,2} &= \omega_{1,2}x_{1,2} + 0.16y_{1,2} + \mu(y_{2,1} - y_{1,2}), \\
\dot{z}_{1,2} &= 0.1 + z_{1,2}(x_{1,2} - 8.5).
\end{align*}
\]

We use \(\omega_1 = 0.98, \omega_2 = 1.02\) corresponding to a phase coherent regime of the two slightly dissimilar chaotic oscillators. These coupled three-dimensional systems exhibit a wide range of synchronization dynamics as a function of the coupling strength \(\mu\) [16], transitioning from an unsynchronized regime to complete synchronization via (1 : 1) phase synchronization as \(\mu\) is increased from 0 to 0.15.

Using the first coordinates \((x_1, x_2)\) as the driving \((x)\) and target time series \((y)\) respectively with 15000 data points sampled at \(\Delta t = 0.02\), we can detect nonlinear interaction even for very weak coupling \((\mu = 0.034)\) with a second-order model and a memory of 500 time steps, encompassing a full period of the nonlinear oscillators. Lacking further information about the interaction, we choose a dense equidistant knot sequence for 52 cubic B splines. Consequently, many covariates will contribute only little information to the model. This is accounted for by imposing strong regularization and choosing a sparse prior for feature selection \((\beta = 0.99)\), resulting in a total of 109 informative covariates for the model.

At \(\mu = 0.034\), \(x\) and \(y\) lie on a highly complex manifold [Fig. 3(a1)] and the correlation coefficient between \(x\) and \(y\) is zero. Our Volterra series approach linearizes the synchronization manifold between the model prediction and the data [Fig. 3(a2)] and accurately describes the functional interaction, yielding \(r(y_E, y) = 0.97\). Figure 3(b) shows the corresponding first- and second-order Volterra kernels. Both kernels are highly sparse, and strong quadratic interactions between \(x(t)\) at different times during the memory period prove necessary to predict \(y(t)\). The interaction can, in fact, be described over a broad range of coupling strengths, as demonstrated in Fig. 3(c). The method yielded fully predictive models for nearly all \(\mu\) as indicated by correlation coefficients \(r(y_E, y) \approx 1\) for \(\mu \in [0, 0.15]\).

V. PHASE SYNCHRONY

A drawback of the current formalism is that Volterra series impose restrictions for modeling phase synchrony. By definition, two nonlinear oscillators \(x, y\) are phase synchronized if their phases \(\phi_i\) hold that \(|\phi_m - \phi_n| < \epsilon\), with \(n, m \in \mathbb{Z}, \epsilon \in \mathbb{R}\). The generative model may thus have to scale \(\phi_i\) by a fraction to yield \(\phi_i\). In theory, Volterra series cannot achieve this, as a result of the periodic steady state theorem [12]: Periodicity present in \(x(t)\) must reoccur in the Volterra series \(F[x](t)\). The case of \(n = 1\), however, is possible by increasing the frequency of the input signal by a factor \(n\), retaining the original slower periodicity in the resulting faster signal.

To illustrate the Volterra series response to a single-frequency component of an oscillatory signal, consider for example the harmonic complex oscillation \(u(t) = a_0 e^{i \omega t}\). The truncated Volterra series response breaks down into the components of the kernel functions, given by the covariates...
specifed in Eq. (7). Higher-order covariates are products of first-order covariates $\phi_m$ which constitute linear time-invariant systems such that $u(t)$ is an eigenfunction. Consequently, $\phi_m[u](t) = e^{i\omega t} a_k H_m(i\omega k)$, where $H_m(i\omega k)$ is the frequency response of $\phi_m$ given by the discrete Laplace transform of the corresponding first-order kernel basis function $b_m$. For an $n$th-order covariate $\Phi^{(n)}$ it follows that

$$\Phi^{(n)}[u](t) = \phi_{m_1}[u](t)\phi_{m_2}[u](t)\cdots\phi_{m_n}[u](t) = H^{(0)} e^{i\omega (t)} H^{(1)} e^{i\omega (2)} \cdots H^{(n)} e^{i\omega (n)} = H^{(0)} e^{i\omega (n)}.$$ 

(13)

Hence, the phase dynamics of $u(t)$ are scaled by a factor $n$, which suggests that an $n$th-order Volterra series operator can account for $n$: 1 phase synchronization.

We confirmed this hypothesis using white noise jittered cosines ($\sigma^2 = 0.4$) with $n: 1$ phase relationships for $n \leq 5$. All models were fully predictive with $r(y_E,y) \approx 1$. Following [17], we also applied the method to two identical Rössler systems coupled in a drive-response scenario and locked in 4:1 phase synchronization. The drive oscillator is described by

$$\dot{x}_1 = -y_1 - z_1, \quad \dot{y}_1 = x_1 + 0.15y_1, \quad \dot{z}_1 = 0.2 + z_1(x_1 - 10).$$

(14)

The response oscillator is governed by

$$\dot{x}_2 = -y_2 - z_2 + 80 \left[ r_2 \cos \left( \frac{n}{m} \phi_1 \right) - x_2 \right].$$

$$\dot{y}_2 = x_2 + 0.15y_2 + 80 \left[ r_2 \sin \left( \frac{n}{m} \phi_1 \right) - y_2 \right],$$

$$\dot{z}_2 = 0.2 + z_2(x_2 - 10),$$

(15)

with phase and amplitude defined as

$$\phi_1 = \arctan \left( \frac{y_1}{x_1} \right), \quad r_2 = (x_2^2 + y_2^2)^{1/2}.$$
model $F[x](t) = y_E(t)$. We set $\beta = 0.95$ to enforce sparse solutions since it is expected that a few fourth-order features are most informative. An equidistant knot sequence with 14 knots in [0, 1000] is chosen to cover at least one full amplitude of each system. The feature selection process yields 117 mostly fourth-order covariates. The resulting model is fully predictive with $r(y_E, y) = 0.97$, as compared to $r(x, y) = 0.02$ in the original signals, and clearly captures the periodicity, as can be seen in the delay-shifted correlation coefficient plot [Fig. 4(b2)]. Figure 4(b1) shows original time series $x(t), y(t)$ in comparison to the prediction $y_E(t)$ plotted against time $t$. We compare this result against the recurrence-based phase synchronization index CPR $\in [0, 1]$ [6], which essentially quantifies the coincidence of maxima in two generalized autocorrelation functions for $x$ and $y$ and represents a complementary tool to the JPR. Our best result for a particular set of parameters yields CPR $= 0.5$ on a corresponding data set of size 5000. The low index is explained by the fact that for phase synchronization with $m, n \neq 1$, fewer coincidences of maxima in the generalized autocorrelation functions of $x, y$ occur.

VI. LOCAL FIELD POTENTIALS IN MACAQUE VISUAL CORTEX

Finally, we demonstrate the applicability of our method to noisy and unprocessed data from biological systems. To this end, we apply our method to local field potential (LFP) data recorded from electrodes located in macaque primary visual cortex (V1).

The monkey was watching a short (2.8 sec) natural scenes movie with 600 repetitions (for details about the experimental setup, see Ref. [18]). V1 is retinotopically organized, so the different electrodes recorded signals generated by neuronal populations receiving input from distinct parts of the visual field. However, it has been hypothesized that there are strong lateral interactions between different parts of V1, which combine information about different parts of the visual stimulus. We use our methodology to detect nonlinear interactions between electrode signals with near zero linear correlation coefficient. In particular, recordings of pairs of analyzed channels were made from the opercular region of V1 (receptive field centers 2.0° to 3.0° eccentricity) and from the superior bank of the calcarine sulcus (10.0° to 13.0° eccentricity), respectively. The distance regarding the receptive field position is therefore of the order of 7° eccentricity and thus much larger than the receptive field sizes of the projection neurons. Therefore, the populations recorded by both channels have no common bottom-up input.

No significant interactions could be detected prior to stimulus onset. Poststimulus onset, we analyzed both the induced potential (IP, unaltered LFP recordings) and the evoked potential (EP, the signal average across all trials). Here, the EP signals contained 2800 data points (the length of one experimental trial) in both, validation and training set. These were obtained by randomly selecting subsets of several hundred trials for averaging. IP data sets were substantially larger as time series from individual experimental trials were chosen randomly to be concatenated and used as a single data set.

In Fig. 5(b1) we use the LFP of one electrode ($x$), to predict the LFP of another ($y$) at various time lags, and show the resulting performance of our method. The data shown has close to zero linear correlation between the two LFPs (lag 0) for both EP [$r_{EP}(y_E, y)$] and IP (not shown). In contrast, the correlation coefficient between the model prediction and LFP is substantial, for both the IP [$r_{IP}(y_E, y)$] and the EP [$r_{EP}(y_E, y)$]. Performance was substantially improved when second-order models were used, indicating significant nonlinear interactions. This can be seen by comparing the performance of the second-order model for predicting the EP [$r_{EP}(y_E, y)$] with a first-order model [$r_{IP}(y_E, y)$] and predicted tetrode $y$. For the IP's correlations are shown between a second-order model $y_E$ and $y$ [$r_{IP}(y_E, y)$]. Lighter colored areas show the bootstrapped confidence intervals of the respective models. (b2) Shows the second-order kernel.

FIG. 5. (Color online) Two macaque V1 LFP recordings $x$ and $y$ recorded from electrodes with different retinotopy. (a1) Interaction manifolds of the EPs. (a1) Nonlinear manifold between $x$ and $y$. (a2) Linearized manifold corresponding to $r_{EP}(y_E, y)$ in (a1). (b1) Lagged correlation coefficient between EPs of $x$ and $y$ [$r_{EP}(x, y)$], and second-order [$r_{EP}(x, y)$] and first-order [$r_{IP}(x, y)$] model $y_E = F[x]$ and predicted tetrode $y$. For the IP's correlations are shown between a second-order model $y_E$ and $y$ [$r_{IP}(y_E, y)$]. Lighter colored areas show the bootstrapped confidence intervals of the respective models. (b2) Shows the second-order kernel.
VII. CONCLUSION

In summary, we have presented a statistical modeling framework for the detection of nonlinear interactions between time series. Interactions are modeled as Volterra series expanded in basis functions and fit using $l_1$ and $l_2$ regularized maximum likelihood. The method is computationally efficient and yields sparse analytic models of the interaction, which generalize to new data. When compared to the joint probability of recurrence method (CPR respectively) our approach showed higher detection capabilities (often close to fully predictive) for all tested data and synchronization regimes. This was despite our carefully evaluating different JPR (CPR) embedding-space parameters, both manually and algorithmically selected (false nearest neighbours, mutual information criteria) and only comparing the best results with our method. While our main goal is the detection of generalized synchronization, we showed analytically and experimentally how the method generalizes to $m : n$ phase synchronization, the detection of which represents a hard problem in nonlinear data analysis.

One drawback of the current formalism is that it does not capture autostructure from the target signal $y(t)$. Perhaps more critically, the Volterra series operator cannot model $m : n$ phase synchronization in rare cases of both $m, n > 1$. Both autostructure and full $m : n$ phase synchronization could be captured by also fitting a second Volterra functional $G[y]$, so that $F[x](t) - G[y](t) = 0$.

Using nonlinear synchronization as a formalization of complex interactions is intriguing with respect to information processing in the brain where oscillatory and synchronization phenomena are frequently reported [19]. Theoretical studies [20] also show the existence of generalized partial synchronization in a variety of artificial neural networks. In this context, Volterra series could be a natural model of neural transient interactions [21].

ACKNOWLEDGMENTS

We thank Sergio Neuenschwander for providing the local field potential recordings. We thank Ingo Fischer and Miguel C. Soriano for providing the simulated Mackey-Glass data. This work was partially supported by the EU-project PHOCUS (FET-Open 240763) (J.S., G.P.) and the NIH Grant No. K25-NS052422-02 (R.H.).