## **Contents**

## Part I: Introduction to Directed Information Measures

Transfer	· Entropy	y in Neuroscience	3	
		aul Vicente, Michael Lindner		
1	Introd	luction	3	
2	Conce	Concepts		
	2.1	Physical Systems, Time Series, Random Processes		
		and Random Variables	4	
	2.2	Basic Information Theory	5	
	2.3	The Transfer Entropy Functional	7	
	2.4	Interpretation of TE.	8	
3	Practi	cal Application	12	
	3.1	Signal Representation and State Space		
		Reconstruction	12	
	3.2	Transfer Entropy Estimators	13	
	3.3	A Graphical Summary of the TE Principle	16	
	3.4	Information Transfer Delay Estimation	18	
	3.5	Practical TE Estimation and Open Source Tools	20	
4	Comr	non Problems and Solutions	23	
	4.1	Statistical Testing to Overcome Bias and Variance		
		Problems	23	
	4.2	Multivariate TE and Approximation Techniques	24	
	4.3	Observation Noise	25	
	4.4	Stationarity and Ensemble Methods	26	
5	Relati	ion to Other Directed Information Measures	27	
	5.1	Time-Lagged Mutual Information	27	
	5.2	Transfer Entropy and Massey's Directed Information	28	
	5.3	Momentary Information Transfer	30	
6	Sumn	nary and Outlook	31	
Ref	erences .	-	32	



Efficier	nt Estimat	ion of Information Transfer	37	
Raul Vi	cente, Mici	hael Wibral		
1	Introd	luction	37	
2	Why I	Information Theory?	38	
	2.1	Transfer Entropy	40	
3	A Zoo	o of Estimators	41	
	3.1	Parametric Estimators	42	
	3.2	Non-parametric Estimators	43	
4	Estim	Estimating Transfer Entropy from Time Series via Nearest		
	Neigh	bor Statistics: Step by Step	49	
	4.1	Step 1: Reconstructing the State Space	49	
	4.2	Step 2: Computing the Transfer Entropy Numerical		
		Estimator	50	
	4.3	Step 3: Using Transfer Entropy as a Statistic	51	
	4.4	Toolboxes	51	
5	Copin	g with Non-stationarity: An Ensemble Estimator	52	
6	Discu	ssion	54	
Re	ferences .		55	

## Part II: Information Transfer in Neural and Other Physiological Systems

Condition	nal Entr	opy-Based Evaluation of Information Dynamics in	
Physiolog	gical Sys	tems	61
Luca Faes	s, Albert	o Porta	
1	Introd	luction	62
2	Information Dynamics in Coupled Systems		63
	2.1	Self Entropy, Cross Entropy and Transfer Entropy in	
		Bivariate Systems	63
	2.2	Self Entropy, Cross Entropy and Transfer Entropy in	
		Multivariate Systems	65
	2.3	Self Entropy, Cross Entropy and Transfer Entropy as	
		Components of System Predictive Information	66
3	Strategies for the Estimation of Information Dynamics		
	Measu	ires	68
	3.1	Corrected Conditional Entropy	69
	3.2	Corrected Conditional Entropy from Non-uniform	
		Embedding	73
	3.3	Parameter Setting and Open Issues	75
4	Appli	cations to Physiological Systems	78
	4.1	Applications of Self Entropy Analysis	78
	4.2	Applications of Cross Entropy Analysis	80
	4.3	Applications of Transfer Entropy Analysis	81
5	Concl	usions and Future Directions	83
Refe	rences .		84

		nsfer in the Brain: Insights from a Unified Approach	87
Daniele l		o, Guorong Wu, Mario Pellicoro, Sebastiano Stramaglia	
1	Econo	mics of Information Transfer in Networks	88
	1.1	Model	88
	1.2	Electroencephalographic Recordings	93
2	Partial	l Conditioning of Granger Causality	95
	2.1	Finding the Most Informative Variables	96
	2.2	Partial Conditioning in a Dynamical Model	98
	2.3	Partial Conditioning in Resting State fMRI	100
3		native Clustering	100
	3.1	Identification of Irreducible Subgraphs	101
4	Expan	sion of the Transfer Entropy	102
	4.1	Applications: Magnetic Resonance and EEG Data	105
	4.2	Relationship with Information Storage	107
5	Concl	usions	108
Ref	erences.		108
<b>T</b>			
		Dynamics: State-Dependency of Directed Functional	
			111
	Battaglia		
1		luction	111
2		Conditioned Transfer Entropy	113
3		ted Functional Interactions in Bursting Cultures	115
	3.1	Neuronal Cultures "in silico"	115
	3.2	Extraction of Directed Functional Networks	118
	3.3	Zero-Lag Causal Interactions for Slow-Rate Calcium	
		Imaging	118
	3.4	State-Selection Constraints for Neuronal Cultures	119
	3.5	Functional Multiplicity in Simulated Cultures	120
	3.6	Structural Connectivity from Directed Functional	
		Connectivity	121
	3.7	Structural Degeneracy in Simulated Cultures	123
4		ted Functional Interactions in Motifs of Oscillating	
	Areas		124
	4.1	Oscillating Local Areas "in silico"	125
	4.2	State-Selection Constraints for Motifs of Oscillating	
		Areas	126
	4.3	Functional Multiplicity in Motifs of Oscillating	
		Areas	127
	4.4	Control of Information Flow Directionality	129
5	Funct	ion from Structure, via Dynamics	131
Ref	erences.		132

On Complexity and Phase Effects in Reconstructing the Directionality of Coupling in Non-linear Systems			
Vasily A. V	/akorin, Olga Krakovska, Anthony R. McIntosh		
1	Introduction	137	
2	Coupled Non-linear Systems	139	
3	Granger Causality: Standard, Spectral and Non-linear	139	
4	Phase Synchronization and Phase Delays	142	
5	Causality and Phase Differences: Three Scenarios	142	
6	Influence of the Parameters of Coupling on Causality and		
	Phase Delays	148	
7	Information Content of the Observed Time Series	151	
8	Directionality of Coupling and Differences in Complexity	152	
9	Conclusion	155	
Refe	rences	157	

## Part III: Recent Advances in the Analysis of Information Processing

		ynamics of Information Processing on a Local Scale	161
	-		101
Ioseph T.			161
1		luction	
2		nation-Theoretic Preliminaries	164
3	Local	Information Theoretic Measures	167
	3.1	Shannon Information Content and Its Meaning	168
	3.2	Local Mutual Information and Conditional Mutual	
		Information	170
	3.3	Local Information Measures for Time Series	172
	3.4	Estimating the Local Quantities	173
4	Local Measures of Information Processing		175
	4.1	Local Information Storage	175
	4.2	Local Information Transfer	176
5	Local Information Processing in Cellular Automata		180
	5.1	Blinkers and Background Domains as Information	
		Storage Entities	182
	5.2	Particles, Gliders and Domain Walls as Dominant	
		Information Transfer Entities	183
	5.3	Sources Can Be Locally Misinformative	185
	5.4	Conditional Transfer Entropy Is Complementary	185
	5.5	Contrasting Information Transfer and Causal Effect	186
6	Discu	ssion: Relevance of Local Measures to Computational	
	Neuro	oscience	187
Refe	erences .		188

		nd Non-parametric Criteria for Causal Inference from 195		
	el Chich			
1		roduction		
2	2 N	on-parametric Approach to Causal Inference from		
	Т	ne-Series 197		
	2	Non-parametric Criteria for Causal Inference 197		
	2	2 Measures to Test for Causality 198		
3	8 P	rametric Approach to Causal Inference from Time-Series 200		
	3	The Autoregressive Process Representation		
	3	Parametric Measures of Causality		
	3	B Parametric Criteria for Causal Inference		
	3	Alternative Geweke Spectral Measures		
	3	5 Alternative Parametric Criteria Based on Innovations		
		Partial Dependence 211		
2	4 (	Comparison of Non-parametric and Parametric Criteria for		
	0	usal Inference from Time-Series		
4	5 (	onclusion		
6	5 A	ppendix: Fisher Information Measure of Granger Causality		
	f	r Linear Autoregressive Gaussian Processes		
I	Referen	es		
Auth	or Inde			
Subje	ect Inde			