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# STUDYING ENSEMBLES OF INTERVALS OF THE PARKINSONIAN TREMOR AND LOCAL POTENTIAL FLUCTUATIONS ON THE BASIS OF THE THEORY OF CHAOS

The work is devoted to the use of methods of chaos theory to characterize the nonlinear dynamics of neurophysiological systems and identify the presence of chaotic elements. The data of the studying the Parkinsonian tremor interval ensembles and the corresponding fluctuations of the local potential are presented.

### 1. Introduction

The task of studying the dynamics of chaotic dynamical systems arises in many areas of science and technology. We are talking about a class of problems of identifying and estimating the parameters of interaction between the sources of complex (chaotic) oscillations of the time series of experimentally observed values. Such problems arise in physics, biology, medicine, neuroscience, geophysics, engineering, etc. Many studies in the cited and other fields of science and technique have appeared, where a chaos theory was applied to a great number of dynamical systems [1-12]. These studies show that chaos theory methodology can be applied and the shortrange forecast by the non-linear prediction method can be satisfactory. Time series of the dynamical variables are however not always chaotic, and chaotic behaviour must be examined for each time series. In series of papers it has been developed an effective version of using a chaos theory method and non-linear prediction approach to studying chaotic behaviour of the different dynamical systems. In our opinion, using these methods has very attractive perspectives in medicine and

physiology (neuro- physiology). As example, let us underline that an ability to provide interaction between the different areas of the brain by using a multi-channel electroentselophalograms helps determine the location of the foci of abnormal activity in brain of patients with epilepsy. Many diseases of the brain, including epilepsy, Parkinson's disease, are associated with abnormal synchronization large groups of neurons in the brain. Particular attention is paid to a non-linear signals as obvious is a typicality of a chaotic behavior of nonlinear systems.

This paper is devoted to an employing a variety of techniques for characterizing dynamics of the nonlinear neuro-physiological systems identifying the presence of chaotic elements. To analyze measured time histories of the neurophysiological system responses the phase space of these systems was reconstructed by delay embedding. Here we also present the numerical results regarding the Parkinsonian tremor interval ensembles of a few patients and the corresponding fluctuations of the local potential. To implement this program, we follow the procedure set out in detail in [10-12].

# 2. Method: Testing for chaos in time series

# 2.1. Data

Many diseases of the nervous system, including epilepsy and Parkinson's disease associated with abnormal synchronization large groups of neurons in the brain. A sign of Parkinson's disease is the synchronization of neurons in the ranks of the thalamus and basal ganglia. However, the functional role of synchronization in the generation of Parkinsonian tremor (involuntary limb regular oscillations with frequencies ranging from 3 to 6 Hz) remains a matter of debate (see [9]). Standard therapy with no effect of medication - it's a deep electrical deep brain stimulation (DEBS) at high frequencies (above 100 Hz). Standard DEBS has been found empirically, the mechanism of its effect has not yet been elucidated, and it has restrictions, such as those associated with side effects. Confirmation that the tremor caused synchronous neuronal activity in nuclei of the thalamus and basal ganglia, would presumably result in a softer therapies with fewer side effects. In this connection of the relevance of the problem of determining the nature of the links between different areas of the brain and the muscles of patients.

The ensembles intervals of spontaneous Parkinsonian tremor three patients have been investigated in ref. [9]. Fluctuations in the limbs were presented accelerometer signals recorded at the sampling rate of 200 Hz and 1 kHz. Information about the activity of the brain was presented recordings of local potentials (LP) of the four deep electrodes implanted in the thalamus and basal ganglia. The data were obtained at the Department of Stereotactic and Functional Neurosurgery, University of Cologne and the Institute of Neurosciences and Biophysics, Research Center Juelich (Germany). Accelerometer signals and the LP with one of the electrodes during heavy Parkinsonian tremor are shown in Fig. 1

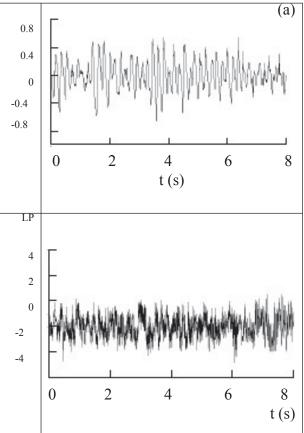


Figure 1. Spontaneous interval Parkinsonian tremor (total duration 0.1x800) (a, b) and the accelerometer signal LP with one of the electrodes in arbitrary units (only first 8 s shown);

According to [9], the main conclusion is as the tests also showed that linear techniques do not reveal the activity of the thalamus and basal ganglia on the limb. Besides, it has been found that there are the fluctuations in the accelerometer signal, which correspond to a distinct peak in the power spectrum at a frequency of 5 Hz. The statistical significance of the findings [9] has been confirmed by tests on surrogate data.

#### 2.2. Testing for chaos in time series

In order to make testing for chaos in time series, we use the methodology [10-12]. As usually, let us consider scalar measurements  $s(n)=s(t_0+nDt)=s(n)$ , where  $t_0$  is a start time, Dt is time step, and *n* is number of the measurements. In a general case, s(n) is any time series (f.e. atmospheric pollutants concentration). As processes resulting in a chaotic behaviour are fundamentally multivariate, one needs to reconstruct phase space using as well as possible information contained in s(n). Such reconstruction results in set of *d*-dimensional vectors  $\mathbf{y}(n)$  replacing scalar measurements. The main idea is that direct use of lagged variables s(n+t), where t is some integer to be defined, results in a coordinate system where a structure of orbits in phase space can be captured. Using a collection of time lags to create a vector in *d* dimensions,  $\mathbf{y}(n)=[s(n),s(n + t),s(n + 2t),...,s(n + (d-1)t)]$ , the required coordinates are provided. In a nonlinear system, s(n + jt) are some unknown nonlinear combination of the actual physical variables. The dimension *d* is the embedding dimension,  $d_F$ .

## 2.3. Time lag

The choice of proper time lag is important for the subsequent reconstruction of phase space. If t is chosen too small, then the coordinates s(n + it), s(n+(j+1)t) are so close to each other in numerical value that they cannot be distinguished from each other. If t is too large, then s(n+jt), s(n+(j+1))t) are completely independent of each other in a statistical sense. If t is too small or too large, then the correlation dimension of attractor can be under-or overestimated. One needs to choose some intermediate position between above cases. First approach is to compute the linear autocorrelation function  $C_{I}(d)$  and to look for that time lag where  $C_{l}(d)$  first passes through 0. This gives a good hint of choice for t at that s(n+jt) and s(n+(j+1))t) are linearly independent. It's better to use approach with a nonlinear concept of independence, e.g. an average mutual information. The mutual information I of two measurements  $a_i$  and  $b_k$  is symmetric and non-negative, and equals to 0 if only the systems are independent. The average mutual information between any value  $a_i$  from system A and  $b_k$  from B is the average over all possible measurements of  $I_{AB}(a_i, b_k)$ . Usually it is necessary to choose that t where the first minimum of I(t) occurs.

## 2.4. Embedding dimension

The goal of the embedding dimension determination is to reconstruct a Euclidean space  $R^d$  large enough so that the set of points  $d_A$  can be unfolded without ambiguity. The embedding dimension,  $d_E$ , must be greater, or at least equal, than a dimension of attractor,  $d_A$ , i.e.  $d_E > d_A$ . In other words, we can choose a fortiori large dimension  $d_E$ , e.g. 10 or 15, since the previous analysis provides us prospects that the dynamics of our system is probably chaotic. The correlation integral analysis is one of the widely used techniques to investigate the signatures of chaos in a time series. The analysis uses the correlation integral, C(r), to distinguish between chaotic and stochastic systems. According to [8], it is computed the correlation integral C(r). If the time series is characterized by an attractor, then the correlation integral C(r) is related

to the radius *r* as  $d = \lim_{\substack{n \to \infty \\ n \to \infty}} \frac{\log C(r)}{\log r}$ , where *d* is correlation

tion exponent. If the correlation exponent attains saturation with an increase in the embedding dimension, then the system is generally considered to exhibit chaotic dynamics. The saturation value of correlation exponent is defined as the correlation dimension  $(d_2)$  of the attractor (see details in refs. [10-12]).

#### 2.5. Nonlinear prediction model

As usually, the predictability can be estimated by the Kolmogorov entropy, which is proportional to a sum of positive Lyapunov exponents (LE) . The spectrum of LE is one of dynamical invariants for non-linear system with chaotic behaviour. The limited predictability of the chaos is quantified by the local and global LE, which can be determined from measurements. The LE are related to the eigenvalues of the linearized dynamics across the attractor. Negative values show stable behaviour while positive values show local unstable behaviour. For chaotic systems, being both stable and unstable, LE indicate the complexity of the dynamics. The largest positive value determines some average prediction limit. Since the LE are defined as asymptotic average rates, they are independent of the initial conditions, and hence the choice of trajectory, and they do comprise an invariant measure of the attractor. An estimate of this measure is a sum of the positive LE. The estimate of the attractor dimension is provided by the conjecture  $d_i$  and the LE are taken in descending order. The dimension  $d_1$  gives values close to the dimension estimates discussed earlier and is preferable when estimating high dimensions. To compute LE, we use a method with linear fitted map, although the maps with higher order polynomials can be used too

## 3. Results and conclusions

In our studying, we have analyzed the time series of of the LP signal using methodology from chaos theory. Table 1 summarizes our preliminary results for the time lag calculated for first 800 values of time series of the LP signal. The values, where the autocorrelation function first crosses 0.1, can be chosen as t, as an attractor cannot be adequately reconstructed for very large values of t.

Table 1. Time lag (t), correlation dimension  $(d_2)$ , embedding dimension  $(d_E)$ ,Kaplan- Yorke dimension  $(d_L)$ , average limit of predictability  $(Pr_{max})$ , Gottwald-Melbourne chaos availability parameter K

τ	$d_2$	$d_{_E}$	$\lambda_I$	λ2	$d_{L}$	Pr	K
9	5.61	6	0.0143	0.0039	4,07	8	0,63

Let us note that the Kaplan-Yorke dimensions, which are also the attractor dimensions, are smaller than the dimensions obtained by the algorithm of false nearest neighbours. Our results show that the time series is resulted from the lowdimensional chaos. The embedding dimension for the time series is  $d_{N} = 6$ . Also, the correlation dimensions were calculated using the algorithm of Grassberger and Procaccia. It is noteworthy that the nearest integer above the saturation value provides the minimum or optimum embedding dimension for reconstructing the phase-space or the number of variables necessary to model the dynamics of the system. This concept can be applied, since the embedding dimension determined by both the correlation dimension method and the algorithm of false nearest neighbours are identical. In this case, the number of variables necessary to model the dynamics of the system equals six (preliminary estimate). From the other hand, the analysis of correlation dimension provides only the number of variables, but not their physical meaning. At last, let us comment regarding the Lyapunov exponents. Fistly, our data show that the Kaplan-Yorke dimensions, which are also the attractor dimensions, are smaller than the dimensions obtained by the algorithm of false nearest neighbours.

There are the two positive  $l_i$  for the time series under consideration. Since the Lyapunov exponents determine conversion rate from a sphere into an ellipsoid, then the smaller sum of positive exponents results in the more stable dynamical system and, correspondingly, the higher predictability. The further work in application of the chaos theory methods to neuro-physiological problems requires the availability of reliable empirical data and the corresponding time series of measured values.

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#### Abstract

The work is devoted to the use of methods of chaos theory to characterize the nonlinear dynamics of neurophysiological systems and identify the presence of chaotic elements. The data of the studying Parkinsonian tremor interval ensembles and the corresponding fluctuations of the local potential are presented.

Key words: chaos theory, Parkinsonian tremor interval ensembles, fluctuations of the local potential

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# ИЗУЧЕНИЕ АНСАМБЛЕЙ ИНТЕРВАЛОВ ПАРКИНСОНОВСКОГО ТРЕМОРА И ФЛУКТУАЦИЙ ЛОКАЛЬНОГО ПОТЕНЦИАЛА НА ОСНОВЕ МЕТОДОВ ТЕОРИИ ХАОСА

### Резюме

Работа посвящена использованию методов теории хаоса для характеристики динамики нелинейных нейрофизиологических систем и идентификации наличия элементов хаоса в систем.. Приведены данные изучения ансамблей интервалов паркинсоновского тремора и соответствующих флуктуаций локального потенциала.

Ключевые слова: теория хаоса, ансамбли интервалов паркинсоновского тремора, флуктуации локального потенциала

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# ВИВЧЕННЯ АНСАМБЛІВ ІНТЕРВАЛІВ ПАРКІНСОНОВСКОГО ТРЕМОРУ І ФЛУКТУАЦІЙ ЛОКАЛЬНОГО ПОТЕНЦІАЛУ НА ОСНОВІ МЕТОДІВ ТЕОРІЇ ХАОСУ

#### Резюме

Робота присвячена використанню методів теорії хаосу для характеристики динаміки нелінійних нейрофізіологічних систем та ідентифікації наявності елементів хаосу. Наведені дані вивчення ансамблів інтервалів паркінсонівського тремору та відповідних флуктуацій локального потенціалу.

**Ключові слова**: теорія хаосу, ансамблі інтервалів паркінсонівського тремору, флуктуації локального потенціалу