Functional MRI brain state occupancy in the presence of cerebral small vessel disease – pre-registration for a replication analysis of the Hamburg City Health Study

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Abstract

Objective: To replicate recent findings about the association between the extent of cerebral small vessel disease (cSVD), functional brain network dedifferentiation and cognitive impairment.

Methods: We will analyze demographic, imaging and behavioral data from the prospective population-based Hamburg City Health Study. Using a fully prespecified analysis pipeline, we will estimate discrete brain states from structural and resting-state functional magnetic resonance imaging (MRI). In a multiverse analysis we will vary brain parcellations and functional MRI confound regression strategies. Severity of cSVD will be operationalised as the volume of white matter hyperintensities of presumed vascular origin. Processing speed and executive dysfunction are quantified by the trail making test (TMT).

Hypotheses: We hypothesize a) that greater volume of supratentorial white matter
hyperintensities is associated with less time spent in functional MRI-derived brain
states of high fractional occupancy; and b) that less time spent in these high-occupancy
brain states is associated with longer time to completion in part B of the TMT.

Introduction
Cerebral small vessel disease (cSVD) is an arteriolopathy of the brain, associated with
cSVD predisposes to ischemic, in particular lacunar, stroke and may lead to cognitive im-
pairment and dementia (Cannistraro et al., 2019). Neuroimaging findings in cSVD reflect
its underlying pathology (Wardlaw, Valdés Hernández, and Muñoz-Maniega, 2015) and
include white matter hyperintensities (WMH) and lacunes of presumed vascular origin,
small subcortical infarcts and microbleeds, enlarged perivascular spaces as well as brain
atrophy (Wardlaw, E. E. Smith, et al., 2013). However, the extent of visible cSVD features
on magnetic resonance imaging (MRI) is an imperfect predictor of the severity of clini-
cal sequelae (Das et al., 2019), and our understanding of the causal mechanisms linking
cSVD-associated brain damage to clinical deficits remains limited (Bos et al., 2018).

Recent efforts have concentrated on exploiting network aspects of the structural (Tu-
ladhar, Dijk, et al., 2016; Tuladhar, Tay, et al., 2020; Lawrence, Zeestraten, et al., 2018) and
functional (Dey et al., 2016; Schulz et al., 2021) organization of the brain to understand
the relation between cSVD and clinical deficits in cognition and other domains reliant
on distributed processing. Reduced structural network efficiency has repeatedly been
described as a causal factor in the development of cognitive impairment, in particular
executive dysfunction and reduced processing speed, in cSVD (Lawrence, Chung, et al.,
2014; Shen et al., 2020; Reijmer et al., 2016; Prins et al., 2005). Findings with respect to
functional connectivity (FC), on the other hand, are more heterogeneous than their SC
counterparts, perhaps because FC measurements are prone to be affected by hemody-
namic factors and noise, resulting in relatively low reliability, especially with resting-state
scans of short duration (Laumann, Gordon, et al., 2015). This problem is exacerbated
in the presence of cSVD and made worse by the arbitrary processing choices (Lawrence,
Tozer, et al., 2018; Gesierich et al., 2020).

As a promising new avenue, time-varying, or dynamic, functional connectivity approaches
have more recently been explored in patients with subcortical ischemic vascular disease
While the study of dynamic FC measures may not solve the problem of limited reliability, especially in small populations or subjects with extensive structural brain changes, it adds another – temporal – dimension to the study of functional brain organisation, which is otherwise overlooked. Importantly, FC dynamics do not only reflect moment-to-moment fluctuations in cognitive processes but are also related to brain plasticity and homeostasis (Laumann and Snyder, 2021; Laumann, Snyder, et al., 2017), which may be impaired in cSVD.

In the present paper, we aim to replicate and extend the main results of (Schlemm et al., 2022); in this recent study, the authors analyzed MR imaging and clinical data from the prospective Hamburg City Health Study (HCHS, Jagodzinski et al., 2020) using a coactivation pattern approach to define discrete brain states, and found associations between the WMH load, time spent in high-occupancy brain states characterized by activation or suppression of the default mode network (DMN) and cognitive impairment. Specifically, every 4.7-fold increase in WMH volume was associated with a 0.95-fold reduction of the odds of occupying a DMN-related brain state; every 2.5 seconds (i.e., one repetition time) not spent in one of those states was associated with a 1.06-fold increase of TMT-B completion times.

The fractional occupancy of a functional MRI-derived discrete brain state is a subject-specific measure of brain dynamics defined as the proportion of BOLD volumes assigned to that state relative to all BOLD volumes acquired during a resting-state scan.

Our primary hypothesis is that the volume of supratentorial white matter hyperintensities is associated with the fractional occupancy of DMN-related brain states in a middle-aged to elderly population mildly affected by cSVD. Our second secondary hypothesis is that this fractional occupancy is associated with executive dysfunction and reduced processing speed, measured as the time to complete part B of the trail making test (TMT).

Both hypotheses will be tested in an independent subsample of the HCHS study population using the same imaging protocols, examination procedures and analysis pipelines as in (Schlemm et al., 2022). The robustness of associations will be explored in a multiverse approach by varying key steps in the analysis pipeline.

Methods
Table 1. Study Design Template

<table>
<thead>
<tr>
<th>Question</th>
<th>Hypothesis</th>
<th>Sampling plan</th>
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<th>Rationale for deciding sensitivity of the test</th>
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<tr>
<td><strong>Is severity of cerebral small disease, quantified by the volume of supratentorial white matter hyperintensities of presumed vascular origin (WMH), associated with time spent in high-occupancy brain states, defined by resting-state functional MRI?</strong> (Primary) Higher WMH volume is associated with lower average occupancy of the two highest-occupancy brain states.</td>
<td>Available subjects with clinical and imaging data from the the HCHS (Jagodzinski et al., 2020)</td>
<td>Standardized pre-processing of structural and functional MRI data • automatic quantification of WMH • co-activation pattern analysis • multivariable generalised regression analyses</td>
<td><strong>P</strong> &lt; 0.05 -&gt; rejection of the null hypothesis of no association between CSVD and fractional occupancy; <strong>P</strong> &gt; 0.05 -&gt; insufficient evidence to reject the null hypothesis</td>
<td>Functional brain dynamics are not related to subcortical ischemic vascular disease.</td>
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| **Is time spent in high-occupancy brain states associated with cognitive impairment, measured as the time to complete part B of the Trail Making Test (TMT),DB?** (Secondary) Lower average occupancy of the two highest-occupancy brain states is associated with longer TMT-B time. | as above | as above | as above | **P** < 0.05 -> rejection of the null hypothesis of no association between fractional occupancy and cognitive impairment; **P** > 0.05 -> insufficient evidence to reject the null hypothesis | Cognitive function is not related to MRI-derived functional brain dynamics. |

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**Study population**

The paper will analyze data from the Hamburg City Health Study (HCHS), which is an ongoing prospective, population-based cohort study aiming to recruit a cross-sectional sample of 45,000 adult participants from the city of Hamburg, Germany (Jagodzinski et al., 2020). From the first 10,000 participants of the HCHS we will aim to include those who were documented to have received brain imaging (n=2652) and exclude those who were analyzed in our previous report (Schlemm et al., 2022) (n=988), for an expected sample size of approximately 1500 participants. The ethical review board of the Landesärztekammer Hamburg (State of Hamburg Chamber of Medical Practitioners) approved the HCHS (PV5131), all participants provided written informed consent.

**Demographic and clinical characterization**

From the study database we will extract participants' age at the time of inclusion in years, their sex and the number of years spent in education. During the visit at the study center, participants undergo cognitive assessment using standardized tests. We will extract from the database their performance scores in the Trail Making Test part B, measured in seconds, as an operationalization of executive function and psychomotor processing speed (Tombaugh, 2004; Arbuthnott and Frank, 2000). For descriptive purposes, we will also extract data on past medical history and report the proportion of participants with a previous diagnosis of any dementia.
MRI acquisition and preprocessing

The magnetic resonance imaging protocol for the HCHS includes structural and resting-state functional sequences. The acquisition parameters on a 3 T Siemens Skyra MRI scanner (Siemens, Erlangen, Germany) have been reported before (Petersen et al., 2020; Frey et al., 2021) and are given as follows:

For $T_1$-weighted anatomical images, a 3D rapid acquisition gradient-echo sequence (MPRAGE) was used with the following sequence parameters: repetition time TR = 2500 ms, echo time TE = 2.12 ms, 256 axial slices, slice thickness ST = 0.94 mm, and in-plane resolution IPR = (0.83 × 0.83) mm².

$T_2$-weighted fluid attenuated inversion recovery (FLAIR) images were acquired with the following sequence parameters: TR = 4700 ms, TE = 392 ms, 192 axial slices, ST = 0.9 mm, IPR = (0.75 × 0.75) mm².

125 resting state functional MRI volumes were acquired (TR = 2500 ms; TE = 25 ms; flip angle = 90°; slices = 49; ST = 3 mm; slice gap = 0 mm; IPR = (2.66 × 2.66) mm²). Subjects were asked to keep their eyes open and to think of nothing.

We will verify the presence and voxel-dimensions of expected MRI data for each participant and exclude those for whom at least one of $T_1$-weighted, FLAIR and resting-state MRI is missing. We will also exclude participants with a neuroradiologically confirmed space-occupying intra-axial lesion. To ensure reproducibility, no visual quality assessment on raw images will be performed.

For the remaining participants, structural and resting-state functional MRI data will be preprocessed using FreeSurfer v6.0 (https://surfer.nmr.mgh.harvard.edu/), and fmriPrep v20.2.6 (Esteban et al., 2019), using default parameters. Participants will be excluded if automated processing using at least one of these packages fails.

Quantification of WMH load

For our primary analysis, the extent of ischemic white matter disease will be operationalized as the total volume of supratentorial WMHs obtained from automated segmentation using a combination of anatomical priors, BIANCA (Griffanti, Zamboni, et al., 2016) and LOCATE (Sundaresan et al., 2019), post-processed with a minimum cluster size of 30 voxels, as described in (Schlemm et al., 2022). In an exploratory analysis, we partition voxels identified as WMH into deep and periventricular components according to their distance to the ventricular system (cut-off 10 mm, (Griffanti, Jenkinson, et al., 2018))
Brain state estimation

Output from fMRIprep will be post-processed using xcpEngine v1.2.1 to obtain de-confounded spatially averaged BOLD time series (Ciric, Wolf, et al., 2017). For the primary analysis we will use the $36p$ regression strategy and the Schaefer-400 parcellation (Schaefer et al., 2018), as in (Schlemm et al., 2022).

Different atlases and confound regression strategies, as implemented in xcpEngine, will be included in the exploratory multiverse analysis.

Co-activation pattern (CAP) analysis will be performed by first aggregating parcellated, de-confounded BOLD signals into a $(n_{\text{parcels}} \times \sum_i n_{\text{time points},i})$ feature matrix, where $n_{\text{time points},i}$ denotes the number of retained volumes for subject $i$ after confound regression. Clustering will be performed using the $k$-means algorithm ($k = 5$) with distance measure given by 1 minus the sample Pearson correlation between points, as implemented in Matlab R2021a. We will estimate subject- and state-specific fractional occupancies, which are defined as the proportion of BOLD volumes assigned to each brain state (Vidaurre et al., 2018). The two states with the highest average occupancy will be identified as the basis for further analysis.

Statistical analysis

For demographic (age, sex, years of education) and clinical (TMT-B) variables the number of missing records will be reported. For non-missing values, we will provide descriptive summary statistics using median and interquartile range. The proportion of men and women in the sample will be reported. Regression: Since we expect, based on our pilot data (Schlemm et al., 2022), that the proportion of missing data will be small, regression modelling will be carried out as a complete-case analysis.

As a first outcome-neutral quality check of the implementation of the MRI processing pipeline, brain state estimation and co-activation pattern analysis, we will compare fractional occupancies between brain states. We expect that the average fractional occupancy in two high-occupancy states is higher than the average fractional occupancy in the other three states. Point estimates and 95% confidence intervals will be presented for the difference in average fractional occupancy to check this assertion.

For further analyses, non-zero WMH volumes will be subjected to a logarithmic transformation. Zero values will retain their value zero; to compensate, all models will include a binary indicator for zero WMH volume if at least one non-zero value is present.
To assess the primary hypothesis of a negative association between the extent of ischemic white matter disease and time spent in high-occupancy brain states, we will perform a fixed-dispersion beta-regression to model the logit of the conditional expectation of the average fractional occupancy of two high-occupancy states as an affine function of the logarithmized WMH load. Age and sex will be included as covariates. The strength of the association will be quantified as an odds ratio per interquartile ratio of the WMH burden distribution and accompanied by a 95% confidence interval. Significance testing of the null hypothesis of no association will be conducted at the conventional significance level of 0.05. Estimation and testing will be carried out using the ‘betareg’ package v3.1.4 in R v4.2.1.

To assess the secondary hypothesis of an association between time spent in high-occupancy brain states and executive dysfunction, we will perform a generalized linear regression with a Gamma response distribution to model the logarithm of the conditional expected completion time in part B of the TMT as an affine function of the average fractional occupancy of two high-occupancy states. Age, sex, years of education and logarithmized WMH load will be included as covariates. The strength of the association will be quantified as a multiplicative factor per percentage point and accompanied by a 95% confidence interval. Significance testing of the null hypothesis of no association will be conducted at the conventional significance level of 0.05. Estimation and testing will be carried out using the glm function included in the ‘stats’ package from R v4.2.1.

Sample size calculation is based on an effect size on the odds ratio scale of 0.95, corresponding to an absolute difference in the probability of occupying a DMN-related brain state between the first and third WMH-load quartile of 1.3 percentage points, and between the 5% and 95% percentile of 3.1 percentage points. Approximating half the difference in fractional occupancy of DMN-related states between different task demands (rest vs n-back) in healthy subjects, which was estimated to lie between 6 and 7 percentage points (Cornblath et al., 2020), this value represent a plausible choice for the smallest effect size of theoretical and practical interest. It also equals the effect size estimated based on the data presented in (Schlemm et al., 2022).

We used simple bootstrapping to create 10,000 hypothetical datasets of size 200, 400, 600, 800, 900, 910, ..., 1100, 1200, 1400, 1500, 1600. Each dataset was subjected to the estimation procedure described above. For each sample size, the proportion of datasets in which the primary null hypothesis of no association between fractional occupancy and
Figure 1. Estimated power for different sample sizes is obtained as the proportion of synthetic data sets in which the null hypothesis of no association between WMH volume and time spent in high-occupancy brain states can be rejected at the $\alpha = 0.05$ significance level. Proportions are based on a total of 10,000 synthetic data sets obtained by bootstrapping the data presented in (Schlemm et al., 2022). Highlighted in orange are the smallest sample size ensuring a power of at least 80% ($n = 960$), the sample size of the pilot data ($n = 988$, post-hoc power 81.3%), and the expected sample size for this replication study ($n = 1500$, a-priori power 93.9%).

WMH load could be rejected at $\alpha = 0.05$ was computed and is recorded as a power curve in Figure 1.

It is seen that a sample size of 960 would allow replication of the reported effect with a power of 80.2%. We anticipate a sample size of 1500, which yields a power of 93.9%.

Multiverse analysis

Both in (Schlemm et al., 2022) and for our primary replication analysis we made certain analytical choices in the operationalization of brain states and ischemic white matter disease, namely the use of the 36p confound regression strategy, the Schaefer-400 parcellation and a BIANCA/LOCATE-based WMH segmentation algorithm. The robustness of the association between WMH burden and time spent in high-occupancy states with regard to other choices will be explored in a multiverse analysis (Steegen et al., 2016).

Specifically, in an exploratory analysis, we will estimate brain states from BOLD time series processed according to a variety of established confound regression strategies and aggregated over different cortical brain parcellations (Table 2, Ciric, Rosen, et al., 2018; Ciric, Wolf, et al., 2017). Extent of cSVD will additionally be quantified by the volume of deep and periventricular white matter hyperintensities.

For each combination of analytical choice of confound regression strategy, parcellation and subdivision of white matter lesion load ($9 \times 9 \times 3 = 243$ scenarios in total) we will quantify the association between WMH load and average time spent in high-occupancy brain states using odds ratio and 95% confidence intervals as described above.
Table 2. Multiverse analysis, implemented using xcpEngine (Ciric, Rosen, et al., 2018)

No hypothesis testing and will be carried out in these multiverse analyses. They rather serve to inform about the robustness of the outcome of the test of the primary hypothesis. Any substantial conclusions about the association between severity of cerebral small pathology and time spent in high-occupancy brain states, as stated in the Scientific Question in Table 1, will be drawn from the primary analysis using pre-specified methodological choices.

Further exploratory analysis

In previous work, two high-occupancy brain states were related to the default-mode network (Cornblath et al., 2020). We will further explore this relation by computing, for each individual brain state, the cosine similarity of the positive and negative activations of the cluster’s centroid with a set of a-priori defined functional ‘communities’ or networks (Schaefer et al., 2018; Yeo et al., 2011). Results will be thus visualized as spider plots for the Schaefer, Gordon and Power atlases.

In further exploratory analyses we plan to describe the associations between brain state dynamics and other measures of cognitive ability, such as memory and language.

Code and pilot data

Summary data from the first 1000 imaging data points of the HCHS have been published with (Schlemm et al., 2022) and form the basis for the hypotheses tested in this replication study. We have implemented our prespecified analysis pipeline described above in R and Matlab, and applied it to this previous sample. Data, code and results have been stored on GitHub (https://github.com/csi-hamburg/HCHS_brain_states_RR) and preserved on Zenodo.
Thus re-analysing data from 988 subjects, the separation between two high-occupancy and three low-occupancy brain states could be reproduced for all combinations of brain parcellation and confound regression strategies (Figure 2).

In a multiverse analysis, the main finding was somewhat robust with respect to these choices: a statistically significant negative association between WMH load and time spent in high-occupancy states was observed in 18/81 scenarios, with 5/81 statistically significant positive associations occurring with the Desikan–Killiany parcellation only (Figure 3).

The secondary finding of an association between greater TMT-B times and lower fractional occupancy was similarly robust with 12/81 statistically significant negative and no
Figure 3. On the left, scatter plots of average fractional occupancies in high-occupancy states against WMH volume on a logarithmic scale (base 10 for easier visualization) for different combinations of confound regression strategies and brain parcellations. Linear regression lines indicate the direction of the unadjusted association between log(WMH) and occupancy. Background color of individual panels indicates the direction of the association after adjustment for age, sex and zero WMH volume (green, negative; red, positive). A pale background indicates that the association between log(WMH) and average occupancy is not statistically different from zero. On the right, the same information is shown using point estimates and 95% confidence intervals for the adjusted odds ratio of the association.
statistically significant positive associations.

**Timeline and access to data**

At the time of planning of this study, all demographic, clinical and imaging data used in this analysis have been collected by the HCHS and are held in the central trial database. Quality checks for non-imaging variables have been performed centrally. WMH segmentation based on structural MRI data of the first 10,000 participants of the HCHS has been performed previously using the BIANCA/LOCATE approach (Rimmele et al., 2022) and results are included in this preregistration (./derivatives/WMH/cSVD_all.csv). Functional MRI data and clinical measures of executive dysfunction (TMT-B scores) have not been analyzed by the author. Analysis of the data will begin immediately after acceptance-in-principle of the stage 1 submission of the registered report is obtained. Submission of the full manuscript (stage 2) is planned two months later.

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