

1 **Revealing the relevant spatiotemporal scale underlying** 2 **whole-brain dynamics**

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25

26 **Abstract**

27 The brain rapidly processes and adapts to new information by dynamically switching between
28 activity in whole-brain functional networks. In this whole-brain modelling study we investigate
29 the relevance of spatiotemporal scale in whole-brain functional networks. This is achieved
30 through estimating brain parcellations at different spatial scales (100-900 regions) and time
31 series at different temporal scales (from milliseconds to seconds) generated by a whole-brain
32 model fitted to fMRI data. We quantify a fingerprint of healthy dynamics quantifying the richness
33 of the dynamical repertoire at each spatiotemporal scale by computing the entropy of switching
34 activity between whole-brain functional networks. The results show that the optimal relevant
35 spatial scale is around 300 regions and a temporal scale of around 150 milliseconds. Overall,

36 this study provides much needed evidence for the relevant spatiotemporal scales needed to
37 make sense of neuroimaging data.

38

39 **Keywords:** modeling, spatiotemporal, brain dynamics, functional connectivity, brain networks

40 **Introduction**

41 The brain can rapidly process and adapt to new information through the flexible transitioning
42 between multiple states. Functional neuroimaging studies demonstrate how the macroscopic
43 brain organization dynamically changes during these transitions of multiple functional states,
44 even in the absence of an active task (Tang et al. 2012; Stitt et al. 2017; Liégeois et al. 2019).
45 There has been convincing evidence that brain dynamics rest on the orchestrated activity of
46 several networks of brain regions which transition in recurring patterns over time (Alexandrov
47 1999; Meer et al. 2020). These transitions between brain networks have been associated with
48 to cognition and (ab)normal behaviour (Engel et al. 2001; Thompson et al. 2013; Vidaurre et
49 al. 2017; Liégeois et al. 2019; Lurie et al. 2020; Yoo et al. 2020). However, a fundamental
50 question remains, namely at which particular spatiotemporal scale the whole-brain functional
51 networks are able to optimally transition.

52

53 The current body on research on spatiotemporal scales of the dynamical behaviour of whole-
54 brain networks is limited, since empirical studies of different spatial and temporal scales are
55 challenging. In human neuroimaging studies, spatiotemporal scales have a restricted range
56 for each modality. The spatial resolution of fMRI is now down to less than a millimetre but it is
57 not clear if this is the right scale for capturing the richness of information processing across the
58 whole-brain. Similarly, the spatial resolution of MEG depends on the sensors and it has been
59 shown that beamforming can only separate up to around 70 regions across the whole-brain
60 with significant drop in signal in deeper regions. Even if the acquisition of whole-brain imaging
61 is now around 0.7 seconds, the temporal resolution of fMRI is limited by the haemodynamics
62 of the BOLD signal.

63

64 Dynamic whole-brain models offer an elegant opportunity to overcome the limitations of the
65 restricted spatiotemporal scales in experimental research (Yuan et al. 2018; Deco et al. 2019;
66 Cornblath et al. 2020). Using a whole-brain network model, in our previous research we were
67 able to compare the complexity of dynamic switching behaviour of whole-brain networks
68 across different time scales from milliseconds to seconds (Deco et al. 2019). In this study, we
69 extend our previous work on different temporal scales (i.e. the temporal resolution) in a whole-
70 brain network model (Deco et al. 2019) by adding a spatial dimension to the analysis (i.e. the
71 number of regions) and explore the switching behaviour of networks across spatiotemporal
72 scales (i.e. taking into account both spatial and temporal scales). By doing so, we attempt to

73 answer the question at which spatiotemporal scale macroscopic whole-brain functional
74 networks can provide optimal richness of repertoire. Thus, our study has implications for a
75 better understanding of the dynamical reconfiguration of whole-brain functional networks over
76 time. We aim at providing a quantification of how best to choose appropriate neuroimaging
77 modalities and parcellation techniques when investigating the dynamics of whole-brain
78 functional networks, keeping the balance between maximum information content and
79 computational complexity of the analysis. In this study we focus on the dynamic behaviour of
80 macroscopic, functional brain networks and use the simplest form to quantify the richness of
81 the dynamical repertoire, using an entropy measure.

82

83 To achieve our goal, we explore the switching behaviour of whole-brain functional networks at
84 spatial scales from 100 to 900 regions both in empirical time series extracted from resting-
85 state fMRI with fixed temporal scales as well as in simulated time series with various temporal
86 scales from milliseconds to seconds. We determine the relevant spatiotemporal scale by
87 comparing the entropy of the switching activity. In information theory, entropy describes the
88 level of variability of a given variable (Shannon 1948). By focusing on the behaviour of whole-
89 brain networks, we focus on *relevant* information in brain dynamics and find the maximum of
90 the entropy, which allows us to choose the most *optimal* spatiotemporal scale. In the discussion
91 of our results, we derive recommendations for neuroimaging researchers, highlighting our
92 finding that the relevant spatial scale for analyses of brain dynamics is around 300 regions and
93 at an optimal temporal scale of around 150 milliseconds and thus contribute to an empirical
94 basis of relevant parameters for studies of brain dynamics.

95

96 **Methods**

97 We adapted the existing comparing different time scales (Deco et al. 2019) to incorporate
98 different spatial scales. Images were created using Biorender, Inkscape, Connectome
99 Workbench and the Matplotlib library within Python.

100

101 **Data acquisition and preprocessing**

102 We used resting state functional MRI data from 100 unrelated subjects of the Human
103 Connectome Project (HCP; Van Essen et al. 2013) with a mean age of 29.1 ± 3.7 years. The
104 HCP study was approved by the local ethical committees and informed consent was obtained
105 from all subjects. Six subjects were discarded as the resulting FC matrices consisted of at least
106 one not available row at parcellations with more than 800 regions (due to the sparsity of the
107 networks). We further chose one of the four available resting-state fMRI scans of about 15
108 minutes duration (TR of 0.72 sec). During fMRI acquisition, subjects were instructed to keep
109 their eyes open while looking at a fixation cross. A full description of the imaging parameters

110 and minimal preprocessing pipeline can be found in Glasser et al. (2013). In short, after
111 correction for motion, gradient and susceptibility distortions the fMRI data was aligned to an
112 anatomical image. The aligned functional image was then corrected for intensity bias,
113 demeaned and projected to a common surface space, which resulted in a cifti-file.

114 All fMRI data was filtered between 0.1 and 0.01 Hz to retain the relevant frequency range for
115 further analyses of the BOLD signal. We obtain structural and functional matrices in different
116 spatial scales using the Schaefer parcellation, which optimizes local gradient and global
117 similarity measures of the fMRI signal in various spatial scales ranging from 100 to 900 regions
118 (Schaefer et al. 2018). In both fMRI datasets time series were extracted with the help
119 *Workbench Command* provided by the HCP.

120

121 To create a structural connectome as a basis for the whole-brain model, we generated a
122 structural connectome depicting the number of fibers in the required spatial scales. We used
123 the diffusion MRI dataset from the HCP database, that uses high-quality scanning protocols
124 with an acquisition time of 89 minutes for each of the 32 participants, resulting in above-
125 average normative diffusion MRI data. The data has already been preprocessed and made
126 available to the public within the Lead-DBS software package (Setsompop et al. 2013; Horn et
127 al. 2017). In brief, the data were processed using a generalized q-sampling imaging algorithm
128 as implemented in *DSI studio* (<http://dsi-studio.labsolver.org>). The data were segmented and
129 co-registered using *SPM 12*. Restricted by a coregistered white-matter mask, 200,000 fibers
130 were sampled within each participant using a Gibbs' tracking approach (Kreher et al. 2008)
131 and normalized into MNI space via DARTEL transforms (Ashburner 2007; Horn and
132 Blankenburg 2016). We used the standardized methods from *Lead-DBS toolbox* version 2.0
133 (Horn et al. 2018) to obtain structural connectomes for the same parcellation schemes as for
134 the functional data, selecting tracts that both started and ended within the specified parcellation
135 scheme.

136

137 **Whole-brain modeling using the DMF model**

138 The use of fMRI signals would normally limit our study in the temporal dimension. To overcome
139 this shortcoming, we use a whole-brain model which allows us simulate data in varying
140 timescales from milliseconds to seconds, while a comparable structure of the signal. We create
141 a dynamic mean field (DMF) model, which is conceptually based on interconnected regions
142 containing excitatory and inhibitory neuronal pools (Deco et al. 2013).

143

144 A summary of the individual steps that were taken to create the model can be found in Figure
145 1. The model consists of a network of brain regions that emit spontaneous neuronal signals.
146 The number of the brain regions is defined by the spatial scale. Each of these regions consists

147 of excitatory (E) and inhibitory (I) neuronal pools that reciprocally influence each other locally
 148 within each region. We further assume that these regions interact via long-range connections,
 149 as given by the connection weights of the structural connectome (Deco et al. 2014).

150

151 These assumptions are implemented through a modified DMF model based on the original
 152 reduction first proposed by Wong and Wang (2006). In the model used in this study, NMDA
 153 receptors mediate excitatory currents $I^{(E)}$ and GABA-A receptors mediate inhibitory currents
 154 $I^{(I)}$. Inhibitory sub-populations communicate reciprocally with excitatory sub-populations on a
 155 local level. Excitatory sub-populations are additionally linked to other excitatory sub-
 156 populations via long-range connections, representing the effect of NMDA receptors. These
 157 long-range connections are based on the number of fiber tracts given by the structural
 158 connectome (see description above). The connections are then tuned by a global scaling factor
 159 G that linearly scales all synaptic strengths.

160

161 The following set of coupled differential equations are used to create the DMF model:

$$162 \quad I_n^{(E)} = W_E I_0 + w_+ J_{NMDA} S_n^{(E)} + G J_{NMDA} \sum_p C_{np} S_p^{(E)} - J_n S_n^{(I)} \quad (1)$$

$$163 \quad I_n^{(I)} = W_I I_0 + J_{NMDA} S_n^{(E)} - S_n^{(I)} \quad (2)$$

$$164 \quad r_n^{(E)} = H^{(E)}(I_n^{(E)}) = \frac{g_E (I_n^{(E)} - I_{thr}^{(E)})}{1 - \exp(-d_E g_E (I_n^{(E)} - I_{thr}^{(E)}))} \quad (3)$$

$$165 \quad r_n^{(I)} = H^{(I)}(I_n^{(I)}) = \frac{g_I (I_n^{(I)} - I_{thr}^{(I)})}{1 - \exp(-d_I g_I (I_n^{(I)} - I_{thr}^{(I)}))} \quad (4)$$

$$166 \quad \frac{dS_n^{(E)}(t)}{dt} = -\frac{S_n^{(E)}}{\tau_{NMDA}} + (1 - S_n^{(E)}) \gamma r_n^{(E)} + \sigma v_n(t) \quad (5)$$

$$167 \quad \frac{dS_n^{(I)}(t)}{dt} = -\frac{S_n^{(I)}}{\tau_{GABA}} + r_n^{(I)} + \sigma v_n(t) \quad (5)$$

168

169 For each inhibitory (I) and excitatory (E) neuronal pool in every brain region n , the vector $I_n^{(E,I)}$
 170 Represents the total input current (in nanoamperes), the vector $r_n^{(E,I)}$ stands for the firing rate
 171 (in hertz) and the vector $S_n^{(E,I)}$ denotes the synaptic gating. The total input currents that are
 172 received by the neuronal pools are converted by the neuronal response functions $H^{(E,I)}$ into
 173 firing rates $r_n^{(E,I)}$. Here, the gain factors $g_E = 310 \text{ nC}^{-1}$ and $g_I = 310 \text{ nC}^{-1}$ are used to determine
 174 the slope of H . When the threshold currents of $I_{thr}^{(E)} = 0.403 \text{ nA}$ and $I_{thr}^{(I)} = 0.288 \text{ nA}$ are reached,
 175 the firing rates increase linearly with the input currents. The shape of the curvature of H around
 176 I_{thr} is defined by the constants $d_E = 0.16$ and $d_i = 0.087$. The average synaptic gating of the

177 excitatory pools $S_n^{(E)}$ is controlled by the NMDA receptors with a decay time constant $\tau_{NMDA} =$
 178 0.1 s and $\gamma = 0.641$ (transformed into ms). The average synaptic gating of the inhibitory pools
 179 $S_n^{(I)}$ is controlled by the GABA receptors with a decay time constant $\tau_{GABA} = 0.01$ s (transformed
 180 into ms). All excitatory synaptic couplings are weighted by $J_{NMDA} = 0.15$ nA and the weight of
 181 the recurrent excitation $w_+ = 1.4$. The overall effective external input is $I_0 = 0.382$ nA with $W_E =$
 182 1 and $W_I = 0.7$. We add standard Gaussian noise v_n with an amplitude of $\sigma = 0.01$ nA. To
 183 mimic a resting state condition, the weight of feedback inhibition J_n is adjusted for each
 184 excitatory subpopulation to obtain a firing rate $r_n^{(E)} \sim 3$ Hz. This was done using a regulatory
 185 mechanism called Feedback Inhibition Control, which was shown to mimic resting state activity
 186 better (Deco et al. 2014).

187

188 It is then possible to retrieve separate temporal scales from the simulated neuronal data by
 189 binning the time series. However, first the neuronal time series had to be fitted to the empirical
 190 BOLD time series (by adjusting G) to ensure a biologically plausible signal. Therefore, we
 191 transformed the neuronal signal from the model into a simulated BOLD signal and then
 192 compared the simulated and empirical signals (see below). We employed the Balloon-
 193 Windkessel hemodynamic model using all biophysical parameters as stated in (Stephan et al.
 194 2007). The model is described by the following equations:

$$195 \quad \frac{ds_n}{dt} = 0.5 r_n^{(E)} + 3 - ks_n - \gamma(f_n - 1) \quad (6)$$

$$196 \quad \frac{df_n}{dt} = s_n \quad (7)$$

$$197 \quad \tau \frac{dv_n}{dt} = f_n - v_n^{a-1} \quad (8)$$

198

$$199 \quad \tau \frac{dq_n}{dt} = \frac{f_n(1-\rho)f_n^{-1}}{\rho} - \frac{q_n v_n^{a-1}}{v_n} \quad (9)$$

200 This model describes a vasodilatory signal s_n which is altered by autoregulatory feedback.
 201 Depending on s_n , the blood flow f_n leads to changes of the deoxyhemoglobin content q_n and
 202 blood volume v_n . τ is the time constant, ρ is the resting oxygen fraction and a represents the
 203 venous resistance. For each region n the BOLD signal B_n is a static nonlinear function of q_n
 204 and v_n :

$$205 \quad B_n = V_0 \left[k_1(1 - q_n) + k_2 \left(1 - \frac{q_n}{v_n} \right) + k_3(1 - v_n) \right] \quad (10)$$

206 To focus on the functionally relevant frequency range, we band-pass filtered the simulated
 207 BOLD signals using the same filter as for the empirical data with a bandpass between 0.1 and
 208 0.01 Hz (Achard et al. 2006; Glerean et al. 2012).

209

210 **Agreement between empirical and simulated data**

211 To achieve biologically plausible signal statistics in the simulated time series at each scale, we
212 performed the fitting to the empirical signals by adjusting G to have a maximal agreement in
213 two different metrics: the metastability, and phase consistency matrices (see below). Each of
214 these metrics represents different dynamical properties of the BOLD signal. Previous research
215 has showed that these adding dynamical metrics such as metastability and phase consistency
216 matrices are better at constraining dynamical working points of dynamical whole-brain models
217 than using static metrics such as FC only (Deco et al. 2017, 2019; Saenger et al. 2017). These
218 metrics were computed for each value of G (between 0 and 2.5 in steps of 0.025) in the
219 simulated data and for the empirical data and compared as described below. Due to multiple
220 spatial scales, the creation of the model was very compute-intensive, e.g. to replicate the time
221 series of 10 subjects from the HCP dataset at a neuronal timescale using a parcellation of 400
222 regions with different G -values from 0 to 2.5 about 80-100 GB of RAM & 30 days of
223 computation were required. Therefore, we restricted the simulations to 10 iterations,
224 representing time series of a group of 10 subjects. To prove that our analyses were
225 generalizable to a larger group of healthy subjects, we did 100 iterations of the model fitting to
226 empirical time series of a group of 10 subjects from the HCP dataset, that were randomly
227 selected at each iteration.

228

229 Dynamical measures used for the fitting:

230 Metastability: The metastability represents the overall variability of oscillations (Wildie and
231 Shanahan 2012; Deco et al. 2017). It is calculated as the standard deviation of the Kuramoto
232 order parameter $R(t)$ across time, which depicts the average phase $\varphi_k(t)$ in a given region k
233 across n regions.

$$234 \quad R(t) = \frac{|\sum_{k=1}^n e^{i\varphi_k(t)}|}{n} \quad (11)$$

235 The phases were derived from the data by detrending the filtered fMRI time series and then
236 applying the Hilbert transform. When $R=1$ all phases are fully synchronized, while $R=0$
237 indicates a complete desynchronization of all phases. We calculated the differences between
238 the empirical and simulated metastability. This has been previously proven to be suitable to
239 define the dynamical working point of dynamical whole-brain models (Deco et al. 2017;
240 Saenger et al. 2017).

241

242 Phase consistency matrices: We calculated the phase coherence matrix by evaluating the
243 instantaneous phase at each time point t of every region j and then computing the phase
244 difference across all regions. We measured the similarity of these phase coherence matrices
245 over t to create a *phase consistency matrix*. This resulted in a representation of spatiotemporal

246 fluctuations of phases. To compare between empirical and simulated data, we calculated the
247 Kolmogorov-Smirnov distance between the empirical and simulated distribution of the phase
248 consistency matrices. The Kolmogorov-Smirnov distance quantifies the maximal difference
249 between two distribution functions of two samples and is minimized by the optimal value of G
250 (Saenger et al. 2017).

251

252 Furthermore, we checked whether we retrieved comparable numbers of functional networks in
253 the empirical and simulated data (see Figure S1 in the supplementary data).

254

255 **Extraction of whole-brain functional networks using independent component** 256 **analysis and calculation of entropy**

257 The summary of the analytical steps can be seen in Figure 2. The simulated and empirical time
258 series were available in different spatial scales. In the case of the simulated signal, we aimed
259 to retrieve the simulated neuronal time series at separate temporal scales in the range of
260 milliseconds to seconds (see Figure 2A). To do so, the simulated neuronal time series were
261 binned by averaging the signals in windows of the width of the timescale, each time bin
262 corresponding to a time point of the newly created time series. As this approach led to multiple
263 fine-grained time series with a high computational cost of the analysis, we were only able to
264 simulate the time series across all temporal scales up to a spatial scale of 400 regions. We
265 created simulated time series at group level by performing 10 iterations (representing 10
266 subjects).

267

268 In the case of the empirical time series, we extracted a group of 10 subjects from the data by
269 randomly selecting 10 subjects. We concatenated their time series to retrieve functional
270 networks on a group level (using the same group size as in the simulation to ensure
271 comparability). To make the analysis robust to interindividual variability, we repeated this
272 process 100 times. The temporal scale of the empirical data was determined by the TR (HCP:
273 720 ms). Given only one temporal scale we were able to extract functional networks in a spatial
274 scale from 100 to 900 regions.

275

276 In each temporal scale (given by the TR in the empirical data or the bin size in the simulated
277 data), the time series were binarized using the point-process binarization algorithm for BOLD
278 signals (Tagliazucchi et al. 2012). Here, the time series were normalized using a z-score
279 transformation and depending on a threshold the time series were set to 0 or 1, resulting in an
280 event matrix (see the right panel of Figure 2A). Next, the event matrix was normalized using
281 z-score transformation, so that the event matrix in each brain region would have null mean and
282 unitary variance. This procedure has been shown to be robust to threshold choices and is a

283 classical method to reduce dimensionality of dynamical data (Tagliazucchi et al. 2012). We
284 then continued the analysis with the normalized event matrix e (with the dimension: number of
285 regions i x number of time points b).

286 To estimate the number of functional networks, we applied an adaptation of an eigenvalue
287 analysis for assessing the statistical significance of resulting networks (Peyrache et al. 2010;
288 Deco et al. 2019), as introduced by Lopes-dos-Santos, Ribeiro, and Tort (2013). This method
289 finds the number of principal components within the event matrix that have significantly larger
290 eigenvalues compared to a normal random matrix that follows a probability function, as
291 specified in Marčenko and Pastur (1967). As can be seen in Figure 2B (left panel), after
292 determining the number of functional networks, we extracted these functional networks by
293 applying an independent component analysis to the event matrix e . This procedure resulted in
294 a resulting in a network matrix w_{ic} (with dimension: number of brain regions i x functional
295 networks c).

296
297 Lastly, we tracked the activity of the functional networks over time (see right panel of Figure
298 2B). Through projection of the binarized event matrix onto the network matrix, the similarity
299 between each functional network c and the whole-brain activity at each time point b could be
300 assessed. This resulted in an activity matrix A (with the dimension: functional networks c x time
301 points b):

$$302 \quad A_{cb} = e_b^T P_c e_b \quad (12)$$

303 with the event matrix e and the projection matrix P . The projection matrix P is defined as:

$$304 \quad P_c = \bar{w}_c \otimes \bar{w}_c = \bar{w}_c \bar{w}_c^T \quad (13)$$

305 where \otimes is the outer product operator, \bar{w}_c is the one of the extracted functional networks from
306 the event matrix (the column of the matrix w_c) and e_b is the b column of the event matrix (events
307 at time point b).

308
309 After retrieving the activity of each functional network over time, we calculated its probability
310 of occurrence. We calculated the ratio of activity of each functional network in relation to overall
311 activity (activity of all networks over time), resulting in the probability of each network c over
312 time:

$$313 \quad p(c) = \sum_b A_{cb} / \sum_{c,b} A_{cb} \quad (14)$$

314 where b corresponds to each time point.

315 Using these probabilities, we computed the entropy of occurrence of each network c . The
316 entropy represents the richness of switching activity between functional networks, adapted
317 from the concept of entropy by Shannon (1948):

318
$$H = - \sum_c p(c) \log(p(c)) \quad (15)$$

319 As the number of functional networks increased with higher spatial scales, we performed a
320 normalization of the entropy. The normalization was done by dividing the entropy by the
321 logarithm of the resulting number of networks for each spatial scale. By doing so, it was
322 possible to compare across spatial scales. We then compared the entropy of network switching
323 across spatial and temporal scales (see Figure 2C). We did a pairwise comparison of entropy
324 of spatial scales using Wilcoxon tests in the empirical data and the simulated data (at the
325 optimal temporal scale and at the temporal scale = TR).

326

327 **Results**

328 We aimed to describe the optimal spatiotemporal scale that captured the highest information
329 content about the temporal evolution of functional networks (as evidenced by the switching
330 activity). We extracted time series at different parcellations at different spatial scales (from 100
331 to 900 regions) in the empirical data. Furthermore, we created a dynamic mean-field model to
332 create time series at various temporal scales from milliseconds to seconds (Figure 1) and a
333 spatial scale between 100 and 400 regions. We extracted functional networks from both
334 simulated and empirical time series using independent component analysis. We then explored
335 the probability of occurrence of these functional networks over time. We calculated the entropy
336 of these probabilities' occurrence of each network, which represents the diversity of switching
337 activity between functional networks (Figure 2). By restricting our analysis to functional
338 networks (as opposed to raw time series), we ensured that the information we gained on the
339 temporal dynamics (as measured by switching activity) was relevant for whole-brain
340 information processing.

341

342 **Agreement between empirical and simulated data**

343 The DMF model is a neuronal model that recreates inhibitory and excitatory synaptic dynamics
344 (including AMPA, GABA and NMDA receptors) following the structure given by the underlying
345 anatomical connectivity. By using the steps detailed in Figure 1 and following the constraints
346 of anatomical connectivity as provided by the structural connectome, we were able to create
347 realistic neuronal time series at the scale of milliseconds to seconds using the DMF model. To
348 ensure the robustness of the model, we fitted the resulting simulated BOLD time series to the
349 empirical BOLD time series. Here, we defined a good fitting where the differences in
350 metastability and the Kolmogorov-Smirnov statistics of the phase consistency matrices
351 reached a minimum (see Figure S1). As can be seen in Figure S1, the fitting resulted in an
352 optimum at a global coupling value G between 1.55 and 1.85 (depending on the spatial scale
353 used).

354

355 In both the simulated and empirical data, some of the resulting networks resembled known
356 classical resting state networks (see Figure 4). As our study focused on the dynamical
357 alteration of functional networks, we aimed to ensure that the properties of the resulting
358 functional networks from the simulation were comparable to the properties of the networks
359 derived from the empirical time series. Therefore, we compared the number of functional
360 networks derived from the simulated BOLD time series (see Figure S2). Here, the number of
361 functional networks and its change across spatial scales (i.e., an increase of functional
362 networks with increasing number of regions) were more in agreement with the empirical
363 functional networks.

364

365 **Entropy of switching of whole-brain functional networks**

366 The switching of whole-brain functional networks over time and their probabilities of occurrence
367 allowed us to estimate entropy H as a representation of the information content of the functional
368 network activity at various spatiotemporal scales from a probabilistic perspective. We display
369 the entropy of spatiotemporal networks as a function of the spatial and temporal scale using
370 empirical (Figure 3A) and simulated time series (Figure 3B). As the number of networks was
371 contingent on the spatial scale used, we corrected the entropy for the logarithm of the number
372 of networks to be able to compare across different spatial scales.

373

374 We discovered an inverted U-shape form of the entropy H as a function of probability of
375 spatiotemporal networks across time. Regarding the spatial scale, the H reached the highest
376 value at a scale of 300 regions (mean simulated $H = 0.957$, mean empirical $H = 0.951$), but
377 with only a small decrease at scales with 100 (mean simulated $H = 0.949$, mean empirical $H =$
378 0.946) or 400 regions (mean simulated $H = 0.938$, mean empirical $H = 0.946$). At spatial scales
379 above 400 regions (analysis only present in empirical data, see Figure 4A), we observed a
380 further drop in entropy (down to mean empirical $H = 0.916$ at 900 regions).

381

382 Beside the comparison across spatial scales, the simulated time series allowed us to compare
383 the temporal scales (Figure 3B). Regarding the temporal scale, we found the highest entropy
384 at an average scale of 150 ms (ranging from 140 to 160 ms, depending on the spatial scale
385 used). Using finer or coarser temporal scales led a much greater drop in entropy (lowest value:
386 mean simulated $H = 0.5957$) than a change of spatial scales.

387

388 Taking both spatial and temporal scales into account, the highest level of entropy could be
389 found at a temporal scale of 150 ms and a spatial scale of 300 regions (see Figure 3 B3). The

390 optimal temporal scale of 150 milliseconds persisted at all simulated spatial scales. Also, the
391 effect of temporal scale on entropy was greater than the effect of spatial scale.

392

393 Of note, H was always higher when using the empirical dataset in comparison to the simulated
394 time series even when using the temporal scale (see Figure 3A vs. Figure 3 B1), reflecting the
395 variability given by the empirical time series (and signals not accounted for in the dynamic
396 mean field model).

397

398 **Discussion**

399 In this study, we investigated the most relevant spatiotemporal scale of fundamental
400 macroscopic dynamical processes, such as the transitions between whole-brain functional
401 networks. We followed the temporal behaviour of functional whole-brain networks at different
402 spatial scales and at fine-grained temporal scales from milliseconds to seconds (using a
403 realistic whole-brain dynamic mean field model). In both empirical and simulated datasets, we
404 generated evidence that the entropy of network switching followed an inverted U-shaped curve
405 with a maximum at a spatial scale at about 300 regions and at a temporal scale of about 150
406 milliseconds. Of note, the optimal temporal scale of about 150 milliseconds persisted at all
407 simulated spatial scales from 100 to 400 regions, indicating an absent interaction effect
408 between spatial and temporal scales. Also, the effect of the temporal scale on entropy was
409 much greater than the effect of spatial scale. Given the close agreement of results using
410 simulated and empirical time series, our whole-brain network model offers an excellent
411 opportunity to bridge analyses of brain dynamics across different neuroimaging modalities at
412 different spatiotemporal scales, e.g. fMRI and EEG data.

413

414 Previous studies have performed comparisons between spatial scales in regard to various
415 metrics, such as the reproducibility of resulting networks, agreement with anatomical
416 connectivity, and prediction accuracy of neuropsychiatric conditions (Craddock et al. 2011;
417 Arslan et al. 2018; Dadi et al. 2019; Messé 2019). However, all these studies focused on the
418 average functional connectivity, without considering the dynamics of these networks. Only
419 Proix et al. (2016) investigated the effect of spatial scale on the information content of brain
420 dynamics by decomposing the time series using a principle component analysis in a whole-
421 brain network model and found the highest eigenvalue at around 140 regions. Higher spatial
422 scales led to an oversampling with a relative reduction of connectome density, leading to more
423 segregated regions and an overall reduction of transmission information content across
424 regions. Although these results are promising, they focused on separate regions rather than
425 whole-brain networks.

426

427 Our study is the first to examine spatial and temporal scales simultaneously with a focus on
428 brain dynamics of whole-brain networks. Given the significant evidence that maximal entropy
429 of brain dynamics is associated with maximal transmission of information (Lungarella and
430 Sporns 2006; Rämö et al. 2007; Shew et al. 2011; Wang et al. 2018) and is associated with
431 cognitive performance (Niu et al. 2018; Liu et al. 2020) and consciousness (Mashour and
432 Hudetz 2018), we chose to describe the richness of whole-brain network activity using the
433 entropy of whole-brain network switching. Selecting the most informative spatiotemporal scale
434 during analyses of brain dynamics can help to focus the analysis on relevant information about
435 the dynamical behaviour of brain networks, while reducing the amount of noise (Fornito 2010),
436 avoiding oversampling (Proix et al. 2016) and optimizing the computational cost of the analysis,
437 i.e. removing subnetworks that are barely active and contribute little to the overall network
438 activity.

439

440 Our findings have several implications for future research of brain dynamics. First, we were
441 able to reproduce the finding of the optimal temporal scale of about 150 milliseconds using
442 another dataset (Deco et al. 2019). Our findings reflect experimental results of temporal
443 dynamics of conscious processes that operate at similar temporal scales and typically involve
444 a rapid temporal sequence of information stabilization and transfer (Koenig et al. 2002; Van
445 De Ville et al. 2010; Wutz et al. 2014; Salti et al. 2015; Mai et al. 2019). On top of that, our
446 study shows that the optimal temporal scale does not depend on the spatial scale, i.e. an
447 optimal scale of about 150 milliseconds persists across all spatial scales. For researchers
448 aiming to extract the most relevant information content in their analyses of brain dynamics, we
449 therefore advise to either use neuroimaging modalities operating at this optimal temporal scale
450 (e.g. MEG or EEG) (Michel and Koenig 2018) or augment their analyses with whole-brain
451 modeling, which allows to take other temporal scales into consideration. Second, our study
452 provides an empirical basis for choosing the spatial scale for neuroimaging analyses with a
453 focus on brain dynamics of whole-brain functional networks. We provided evidence that a
454 spatial scale of about 300 regions is sufficient to capture the most relevant information on
455 macroscopic brain dynamics. While lower scales may be associated with a loss of information,
456 higher spatial scales introduce irrelevant and possibly more noisy functional networks. Our
457 recommendations, based on empirical data rather than arbitrary choices, might contribute to
458 harmonizing analyses of brain dynamics across scales.

459

460 **Limitations and outlook**

461 There are several limitations in our methodological approach. First, we used independent
462 component analysis to derive whole-brain functional networks at different scales. As any other
463 higher-order statistical method, independent component analysis is not free of underlying

464 assumptions and especially assumes maximal spatial independence of the networks (Jutten
465 and Herault 1991). Future studies could consider additional analyses using other metrics such
466 as network measures. However, as Arslan et al. (2018) and Hilger et al. (2020) demonstrated
467 in their studies (Arslan et al. 2018; Hilger et al. 2020), many network measures are largely
468 altered by the spatial scale and appropriate correction techniques should be used for such
469 analyses across scales.

470

471 Second, our analysis was focused on the spatial scales of dynamical behaviour of whole-brain
472 networks. Depending on the size of the networks of interest, other spatial and temporal scales
473 might be relevant. Future studies could therefore consider exploring brain dynamics of cellular-
474 level networks using microscale imaging tools such as optical imaging. Methods aiming at
475 analytically bridging macro- and microscales are currently under investigation (Weiskopf et al.
476 2015; Larivière et al. 2019; Gao et al. 2020).

477

478 Third, both the estimation of the whole-brain functional networks as well as the calculation of
479 the entropy of the network switching activity was done on a group level. Comparing the entropy
480 of network switching on an individual level would allow to relate individual cognition to
481 dynamical behaviour of brain networks.

482

483 Overall, our results suggest that whole-brain functional brain networks operate at an optimum
484 of about 300 regions and a timescale of about 150 milliseconds. We contribute to the
485 understanding of the dynamical behaviour of whole-brain networks, which could inspire future
486 human neuroimaging studies to harmonize spatiotemporal scales and use dynamical models
487 to create connections between micro- and macroscopic scales.

488

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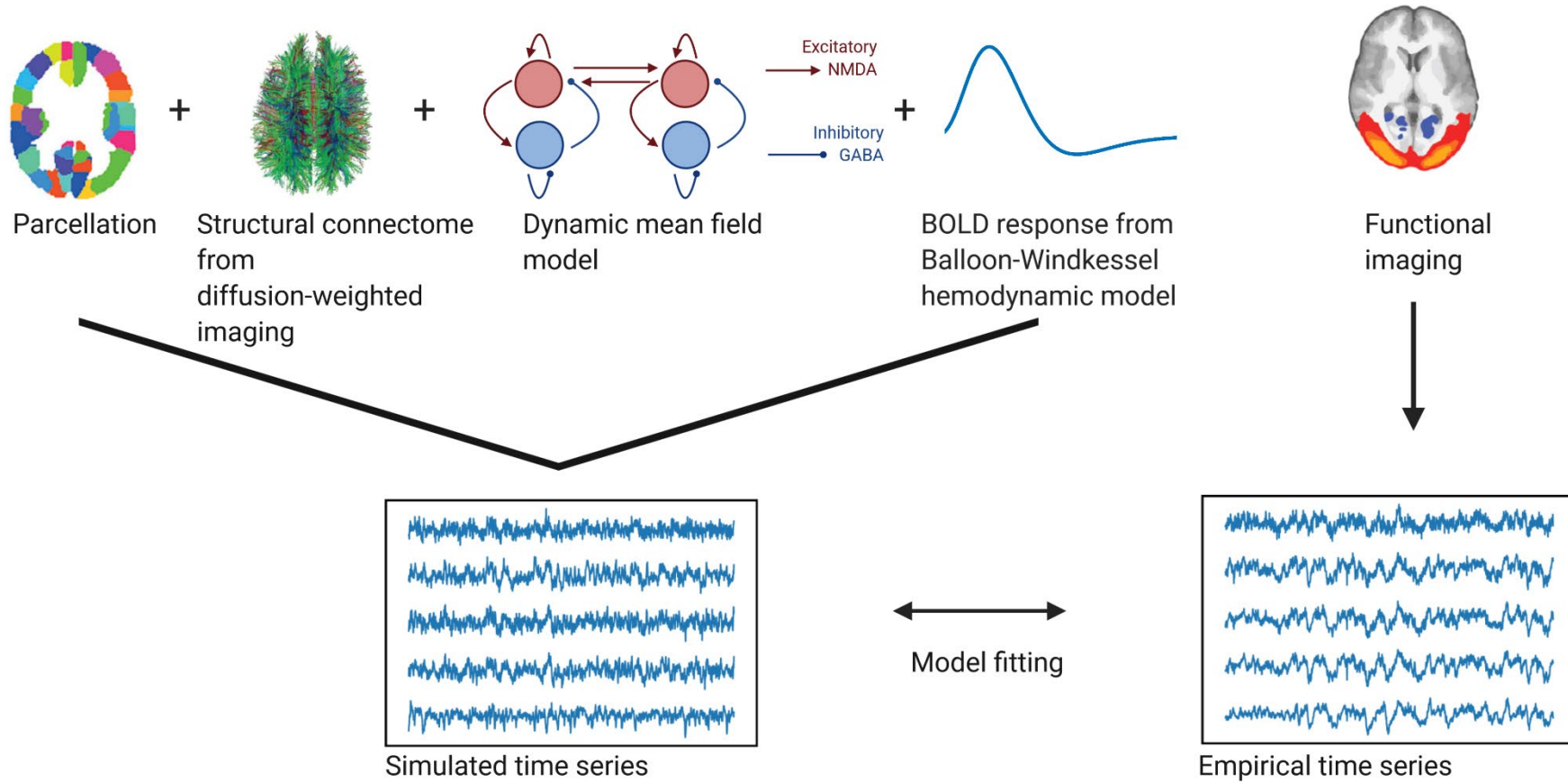
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675 **Figures**

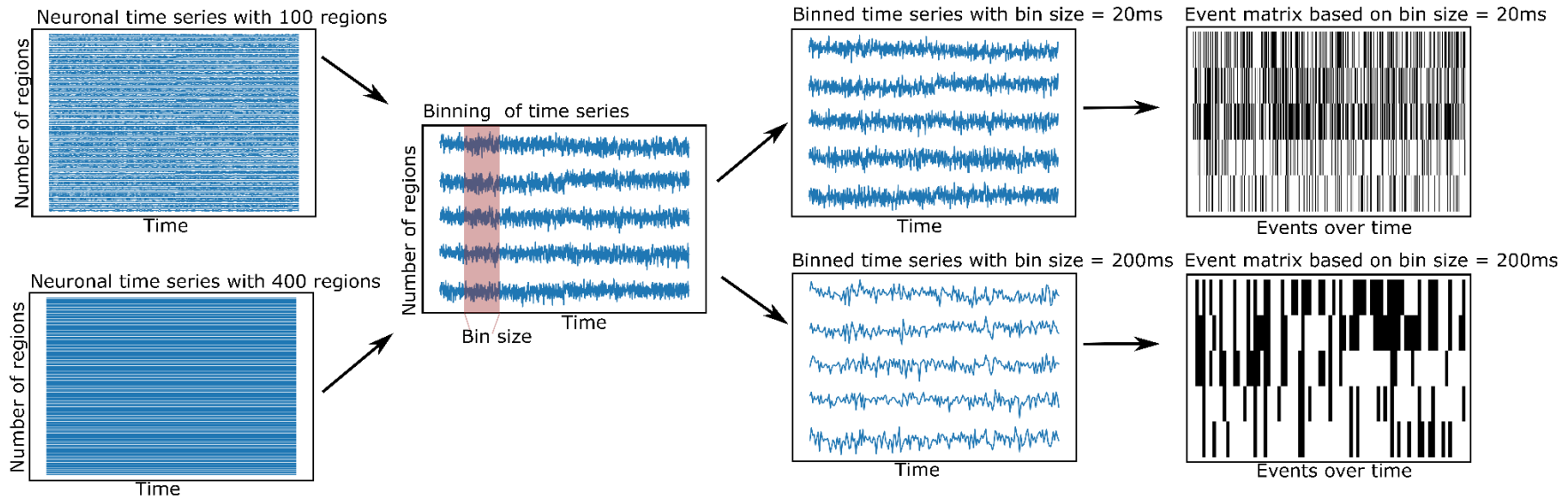


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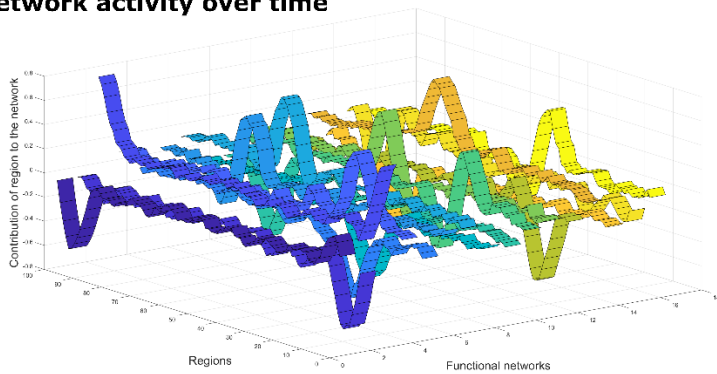
677 **Figure 1. Whole-brain modeling steps to create simulated functional time series fitted to empirical BOLD data.** Using a whole-brain network
 678 model such as the dynamic mean field model allows us to accurately create time series data at different temporal scales. Local dynamics of each
 679 region given by a *parcellation* are generated by a *dynamic mean field model* and coupled through the *structural connectome* (as provided by the
 680 numbers of fiber tracts estimated from diffusion-weighted imaging). To fit the resulting neuronal time series to the empirical BOLD time series, we

681 employ a *Balloon-Windkessel hemodynamic model* to create simulated BOLD time series. The simulated time series are *fitted* to the empirical time
682 series using metrics of metastability and phase similarity matrix distributions.

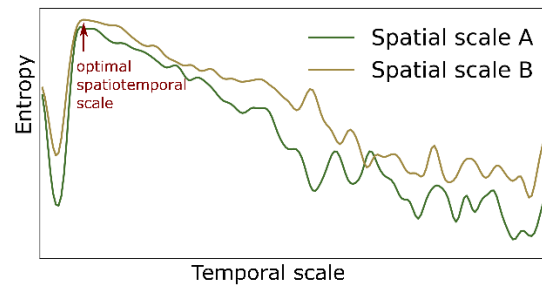
A. Extraction of different spatial and temporal scales



B. Extraction of functional networks using ICA and tracking of network activity over time



C. Calculation of the optimal spatiotemporal scale



684 **Figure 2. Extraction and tracking of whole-brain functional networks at different spatial and temporal scales using the whole-brain model.**

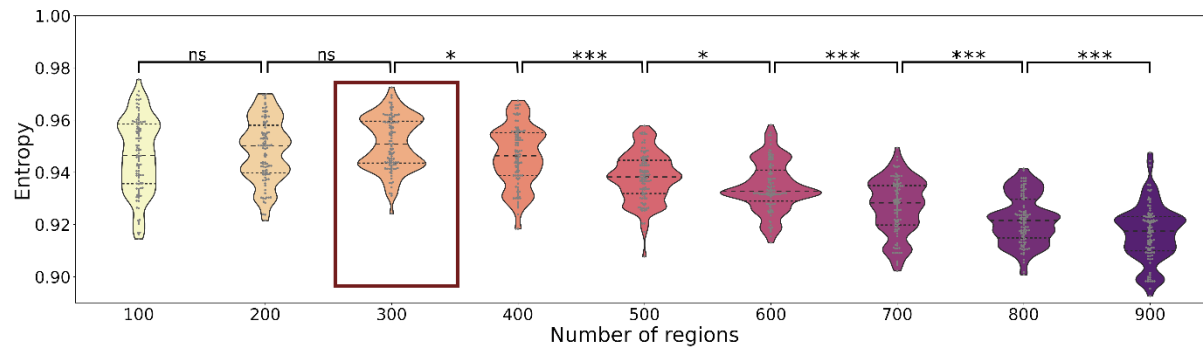
685 A. We simulate neuronal time series at different spatial scales (from 100 to 400 regions). We then create different bin sizes of the time series (using
686 bins from 10ms to 3000ms), the bin size corresponds to the temporal scale. The binned time series are binarized using a point process paradigm,
687 resulting in an event matrix.

688 B. We extract whole-brain functional networks using independent component analysis, resulting in a network matrix (see ribbon plot) These networks
689 are tracked over time by projecting the event matrix onto the networks, resulting in an activity matrix (not displayed).

690 C. The richness of the switching between functional networks is estimated by calculating the entropy of their switching probability. The entropy is
691 compared across spatial and temporal scales.

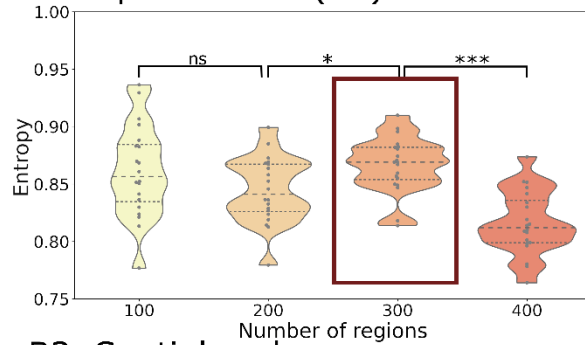
692

A. Empirical (spatial scale)

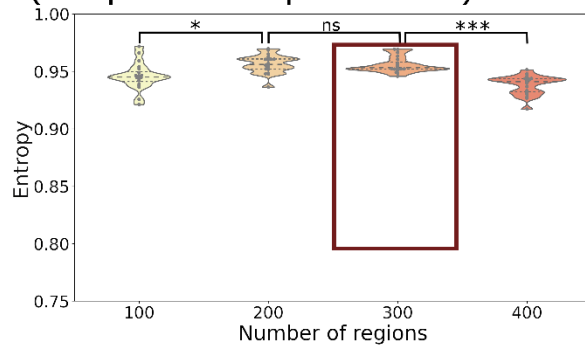


B. Model (spatiotemporal scale)

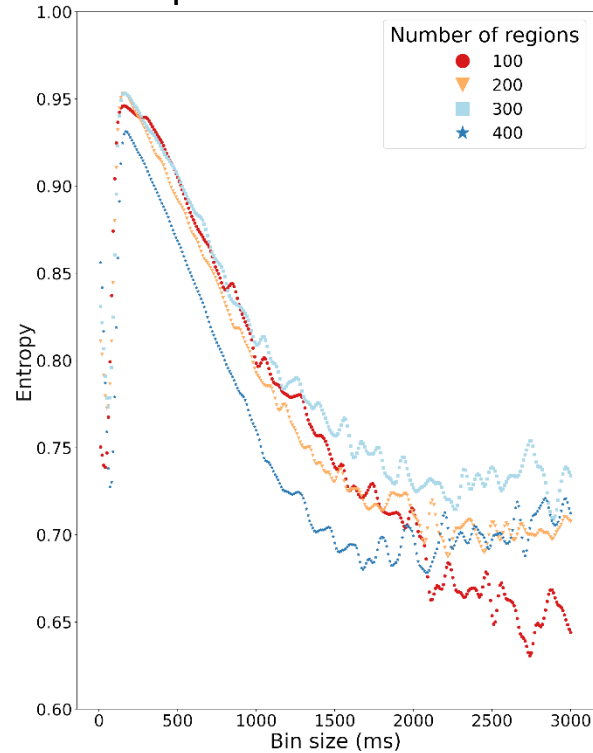
B1. Spatial scale (TR)



B2. Spatial scale (at optimal temporal scale)



B3. Temporal scale

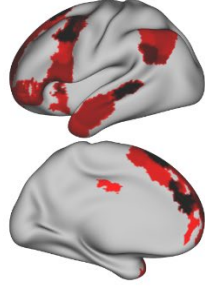
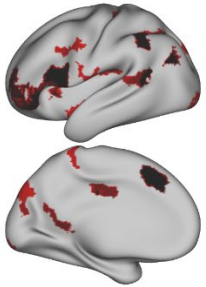


694 **Figure 3. Entropy of the temporal probability of whole-brain functional networks in different spatial and temporal scales of the empirical**
695 **(A) and simulated data (B).** The entropy is calculated across spatial scales in the empirical data with a fixed temporal scale of 720 ms (corresponding
696 to the TR). The simulated data gives the opportunity to explore different spatial scales at the temporal scale of the TR, 720 ms, (B1) as well as at
697 the optimal temporal scale of 150 ms (B2). Beyond that it can be also used to explore various temporal scales and spatial scales simultaneously
698 (B3). Both the empirical and simulated data show that the highest entropy can be found at a spatial scale of 300 regions with only a minor decrease
699 in entropy at a spatial scale of 200 regions (marked by a red box in A and B1-B2). The highest entropy can be found at a temporal scale of 150 ms
700 across all spatial scales (B3). Each datapoint depicts a random group of 10 subjects in the empirical data or a simulation trial simulating a group of
701 10 subjects. Statistical significance of comparisons between spatial scales is indicated with “ns” meaning a p-value > 0.05, * meaning < 0.05, ***
702 meaning 0.001 (FDR-corrected).
703

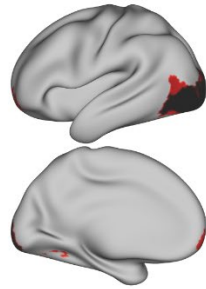
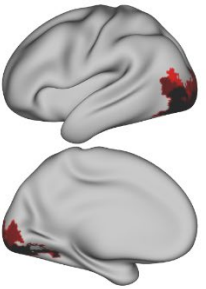
SIMULATED

EMPIRICAL

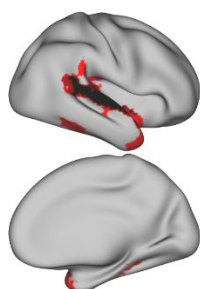
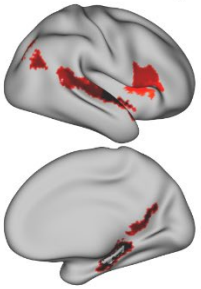
Default Mode Network



Central Visual Network



Temporal Parietal Network



705 **Figure 4. Examples of group whole-brain functional networks rendered on the standard brain.** The left column has been retrieved from the
706 simulated time series (using a TR = 720 ms), the right column from the empirical time series. Some of these networks have a high overlap with
707 classical resting state networks (Yeo et al. 2011) such as the Default Mode Network, Central Visual Network and Temporal Parietal Network.
708