

1 **Metastability, fractal scaling, and synergistic information processing:
2 what phase relationships reveal about intrinsic brain activity**

3

4 Authors

5 Fran Hancock^a, Joana Cabral^b, Andrea I. Luppi^{c,d,e,f}, Fernando E. Rosas^{g,h,i}, Pedro A.M.
6 Mediano^{j,k}, Ottavia Dipasquale^a, Federico E. Turkheimer^a

7

8

9 Affiliations

10 ^a *Department of Neuroimaging, Institute of Psychiatry, Psychology and Neuroscience,
11 King's College London, London, UK*

12 ^b *Life and Health Sciences Research Institute (ICVS), School of Medicine, University of
13 Minho, Portugal.*

14 ^c *Division of Anaesthesia, School of Clinical Medicine, University of Cambridge*

15 ^d *Department of Clinical Neurosciences, University of Cambridge*

16 ^e *Leverhulme Centre for the Future of Intelligence, University of Cambridge*

17 ^f *Alan Turing Institute, London, UK*

18 ^g *Centre for Psychedelic Research, Department of Brain Science, Imperial College
19 London, London SW7 2DD*

20 ^h *Data Science Institute, Imperial College London, London SW7 2AZ*

21 ⁱ *Centre for Complexity Science, Imperial College London, London SW7 2AZ*

22 ^j *Department of Psychology, University of Cambridge, Cambridge CB2 3EB*

23 ^k *Department of Psychology, Queen Mary University of London, London E1 4NS*

24

25

26 Corresponding author:

27 Fran Hancock

28 Institute of Psychiatry, Psychology and Neuroscience, King's College London

29 Centre for Neuroimaging Sciences

30 London SE5 9RT

31 Tel: +41 79 444 8992

32 Email: fran.hancock@kcl.ac.uk

33

34 **Abstract**

35

36 Dynamic functional connectivity (dFC) in resting-state fMRI holds promise to deliver

37 candidate biomarkers for clinical applications. However, the reliability and interpretability

38 of dFC metrics remain contested. Despite a myriad of methodologies and resulting

39 measures, few studies have combined metrics derived from different conceptualizations

40 of brain functioning within the same analysis - perhaps missing an opportunity for

41 improved interpretability. Using a complexity-science approach, we assessed the

42 reliability and interrelationships of a battery of phase-based dFC metrics including tools

43 originated from dynamical systems, stochastic processes, and information dynamics

44 approaches. Our analysis revealed novel relationships between these metrics, which

45 allowed us to build a predictive model for integrated information using metrics from

46 dynamical systems and information theory. Furthermore, global metastability - a metric

47 reflecting simultaneous tendencies for coupling and decoupling - was found to be the

48 most representative and stable metric in brain parcellations that included cerebellar

49 regions. Additionally, spatiotemporal patterns of phase-locking were found to change in

50 a slow, non-random, continuous manner over time. Taken together, our findings show

51 that the majority of characteristics of resting-state fMRI dynamics reflect an interrelated

52 dynamical- and informational-complexity profile, which is unique to each acquisition.

53 This finding challenges the interpretation of results from cross-sectional designs for

54 brain biomarker discovery, suggesting that individual life-trajectories may be more

55 informative than sample means.

56

57 **Keywords**

58 Functional magnetic resonance imaging, dynamic functional connectivity, complexity,

59 metastability, fractal scaling, integrated information, LEiDA.

60

61 **Highlights**

- 62 • Spatiotemporal patterns of phase-locking tend to be time-invariant
- 63 • Global metastability is representative and stable in a cohort of healthy young
- 64 adults
- 65 • dFC characteristics are in general unique to any fMRI acquisition
- 66 • Dynamical- and informational-complexity are interrelated
- 67 • Complexity science contributes to a coherent description of brain dynamics

68

69 **Abbreviations:** fMRI, functional magnetic Resonance Imaging, BOLD, blood oxygen
70 level dependent, FC, Functional Connectivity, dFC, dynamic Functional Connectivity,
71 LEiDA, Leading Eigenvector Dynamic Analysis, DFA, detrended fluctuation analysis,

72 **1 Introduction**

73 There is great anticipation that functional neuroimaging may complement current
74 clinical phenomenology in the diagnosis of disorders of brain functioning, and provide
75 brain-based markers for patient stratification, disease progression tracking, and
76 prediction of treatment outcomes (Zhang et al., 2021). In this context, the investigation
77 of the brain's functional connectivity (FC) – as revealed by resting-state functional
78 magnetic resonance imaging (fMRI) – holds promise for enabling tools of great clinical
79 value, with thousands of articles per year focused on elucidating properties of normal
80 and abnormal whole-brain functionality (Zhang et al., 2021). Static FC reveals the
81 statistical interdependence among different brain regions using blood oxygenation level
82 dependent (BOLD) signals (Friston, 1994). However, these static measures camouflage
83 the inherent dynamic nature of brain activity which is captured with time-varying
84 functional connectivity, or dynamic FC (dFC). Unfortunately, the fact that fMRI may be

85 capturing something other than BOLD signals (Drew et al., 2020; Raut et al., 2021), and
86 in the absence of a ground truth, the hurdles to use FC metrics in the clinic are high
87 (Woo and Wager, 2015), and considerably higher for dFC due to issues of interpretation
88 (Lurie et al., 2020) and sampling variability (Laumann et al., 2017), although the latter
89 has been rigorously challenged (Miller et al, 2018). Moreover, the popularity of FC and
90 dFC methods comes with a plethora of heterogeneous methodologies derived from
91 distinct conceptualizations of brain functioning (Bijsterbosch et al., 2020).

92 Candidate neuromarkers should demonstrate a high degree of reliability and
93 ideally be robust and interpretable in terms of neuroscience (Woo and Wager, 2015).
94 Despite efforts to assess the test-retest reliability of dFC metrics, the results remain
95 contested (Abrol et al., 2017; Bijsterbosch et al., 2017; Choe et al., 2017; Orban et al.,
96 2020; Vaisvilaite et al., 2021; Vohryzek et al., 2020). Common approaches to address
97 these concerns of validity include comparison of results with null models (Battaglia et
98 al., 2020) or replication of results in alternative datasets (Varley et al., 2020).

99 Neuroscientific interpretation of candidate neuromarkers is enhanced with convergence
100 of evidence from multiple sources (Woo and Wager, 2015), and together with reliability,
101 is one of the necessary conditions to introduce neuromarkers into the clinic.

102 With this in mind, in this paper we took a complexity-science perspective to
103 identify a number of diverse dFC metrics for investigation (Turkheimer et al., 2021).
104 The existence of distinct methodologies that investigate intrinsic brain activity either
105 from a dynamical systems perspective, from considerations of the time-evolution of the
106 dynamical system as a stochastic process, or from an information processing
107 perspective, compels us to confront the challenging task of piecing together a coherent
108 description of brain dynamics consistent across the underlying theories.

109 Two specific metrics, metastability and integrated information, derived from
110 bottom-up and top-down analysis respectively, hold special interest for investigation.
111 Theoretically, metastability has been described as a subtle blend of segregation and
112 integration among brain regions that show tendencies to diverge and function
113 independently, with tendencies to converge and function collectively (Tognoli and Kelso,
114 2014). Metastability has been considered a key attribute for computational models
115 exploring mechanisms of brain dynamics and an important indicator of healthy brain
116 functioning (Deco et al., 2017). From an alternative but complementary perspective,
117 integrated information (operationalized as the quantity Φ) has been proposed as a way
118 of quantifying the balance between integration and segregation, and possibly
119 consciousness (Tononi, 2004). More recent metrics of integrated information, Φ^R ,
120 extends this construct to reflect the degree of synergistic and transfer information
121 processing across brain areas (Mediano et al., 2022). Therefore, we sought to
122 investigate if these two metrics contributed converging evidence for the processes of
123 integration and segregation that are believed to take place as part of intrinsic brain
124 activity.

125 Our objective was to develop a coherent description of brain dynamics consistent
126 across underlying theories. Therefore, rather than investigate metastability and
127 integrated information in isolation, we assessed them in combination with metrics
128 originating in complexity-science, as well as metrics identified theoretically or empirically
129 as characterizing or contributing to metastability or integrated information. Whilst the
130 methodologies used in this study have already been individually validated against null
131 models or with surrogate data (Battaglia et al., 2020; Honari et al., 2021; Mediano et al.,
132 2022), there is a lack of studies where these methodologies were used to compare
133 performance in the same subjects across multiple fMRI acquisitions. Therefore, we set

134 out to answer the following questions: are the chosen dFC metrics representative and
135 reliable across multiple fMRI acquisitions? Are these metrics related via their ability to
136 capture different aspects of dFC? And finally, what are the implications of these
137 relationships?

138 To address these questions, we used four resting-state fMRI acquisitions
139 recorded on two consecutive days from 99 healthy unrelated participants from the
140 Human Connectome Project (Van Essen et al., 2013). We performed confirmatory
141 analysis with different parcellation schemes, considering an anatomical parcellation with
142 and without the cerebellar regions and a functional parcellation that included the
143 cerebellar regions.

144 **2 Materials and Methods**

145 **2.1 Data**

146 All data used in this study was collected for the Human Connectome Project,
147 WU-Minn Consortium (Principal Investigators: David Van Essen and Kamil Ugurbil;
148 1U54MH091657) with funding from the sixteen NIH Institutes and Centers supporting
149 the NIH Blueprint for Neuroscience Research; and by the McDonnell Center for Systems
150 Neuroscience at Washington University.

151

152 **2.2 Ethics Statement**

153 The Washington University institutional review board approved the scanning
154 protocol, participant recruitment procedures, and informed written consent forms, and
155 consented to share deidentified data.

156

157 **2.3 Participants**

158 We used the data from the '500 subject' release but restricted our analysis to the
159 '100 Unrelated Subjects' (aged 20 to 35 years old, 54 females (Glasser et al., 2013)). A

160 list of employed subject ID numbers and associated scan times is provided in
161 Supplementary Table S 1.

162
163 **2.4 fMRI data acquisition and pre-processing**
164 Each participant underwent four scans of resting-state fMRI (rs-fMRI) collected
165 over two experimental sessions (two scans in each session) which took place on
166 consecutive days. The datasets acquired from all participants in each of the 4 scans are
167 referred to as 'runs' 1 to 4. During each scan 1200 frames were acquired using a
168 multiband sequence at 2 millimeters (mm) isotropic resolution with a repetition time (TR)
169 of 0.72 seconds over the span of 14 minutes 24 seconds. Participants were instructed
170 to maintain fixation on a bright crosshair presented on a dark background in a darkened
171 scanning room. The two scans in each session differed only in the oblique axial
172 acquisition phase encoding. For the first 6 subjects, the rs-fMRI runs were acquired
173 using a Right-Left (RL) phase-encoding followed by a Left-Right (LR) phase-encoding
174 on both days. For the following 94 subjects, the order of the different phase-encoding
175 acquisitions for the rs-fMRI runs across days was counterbalanced (RL followed by LR
176 on Day 1; LR followed by RL on Day 2).

177 Data were pre-processed with the HCP's minimal pre-processing pipeline, and
178 denoising was performed by the ICA-FIX procedure (Glasser et al., 2013; Griffanti et al.,
179 2014; Salimi-Khorshidi et al., 2014). A complete description of the acquisition and pre-
180 processing details may be found at the HCP website
181 <https://www.humanconnectome.org/>. One subject was excluded from the analysis as
182 the image file was corrupted.

183

184 **2.5 Parcellations**

185 We parcellated the pre-processed fMRI data by averaging time-courses across
186 all voxels for each region defined in the anatomical parcellation AAL (Tzourio-Mazoyer
187 et al., 2002) considering all cortical and subcortical brain areas including the
188 cerebellum, N=116 or without the cerebellum N=90. For confirmation of the contribution
189 of the cerebellum to the reliability of the metrics, we also parcellated the fMRI data with
190 the NEUROMARK framework (Du et al., 2020).

191

192 **2.6 Bandpass filtering**

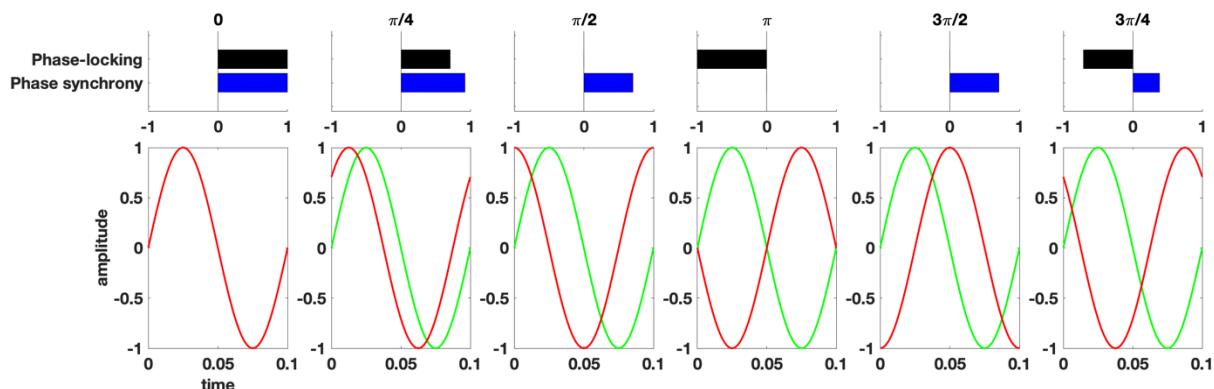
193 To isolate low-frequency resting-state signal fluctuations, we bandpass filtered
194 the parcellated fMRI time-series for 0.01-0.08 Hz, in alignment with previous studies
195 (Glerean et al., 2012).

196

197 **2.7 Phase relationships**

198 We investigated two complementary forms of phase relationships, phase-locking
199 and phase synchrony as illustrated in Figure 1.

200



201
202 Figure 1 Two complementary forms of phase coupling for the calculation of dFC metrics.
203 Phase-locking, evaluated as the cosine of the phase difference, is sensitive to both in-phase and anti-
204 phase relationships between regions, while phase synchrony is sensitive to the phase alignment between
205 regions.

206

207 **2.8 Functional connectivity through phase-locking**

208 We estimated functional connectivity (FC) with the nonlinear measure of phase-
209 locking which may be more suitable than linear measures such as Pearson correlation
210 for analyzing complex brain dynamics (Pereda et al., 2005; Quian Quiroga et al., 2002).
211 Indeed, phase relationships have been leveraged in many dFC studies to date (Alonso
212 Martínez et al., 2020; Cabral et al., 2017; Deco and Kringelbach, 2016; Figueroa et al.,
213 2019; Ponce-Alvarez et al., 2015; Vohryzek et al., 2020; Zhang et al., 2019; Zhou et al.,
214 2020). First, we calculated the analytical signal using the Hilbert transform of the real
215 signal (Gabor, 1946). Then, the instantaneous phase-locking between each pair of brain
216 regions n and p was estimated for each time-point t as the cosine difference of the
217 relative phase as

218

$$iPL(n, p, t) = \cos(\theta(n, t) - \theta(p, t)) \quad (1)$$

219

220 Phase-locking at a given timepoint ranges between -1 (regions in anti-phase) and 1
221 (regions in-phase). For each subject the resulting iPL was a three-dimensional tensor
222 $N \times N \times T$ where N is the dimension of the parcellation, and T is the number of timepoints
223 in the scan.

224

225 **2.8.1 LEiDA – Leading Eigenvector Dynamic Analysis**

226 To reduce the dimensionality of the phase-locking space for our dynamic
227 analysis, we employed the Leading Eigenvector Dynamic Analysis (LEiDA) (Cabral et
228 al., 2017) method. The leading eigenvector $V_1(t)$ of each $iPL(t)$ is the eigenvector with
229 the largest magnitude eigenvalue and reflects the dominant FC (through phase-locking)
230 pattern at time t . $V_1(t)$ is a $N \times 1$ vector that captures the main orientation of the fMRI
231 signal phases over all anatomical areas. Each element in $V_1(t)$ represents the projection

232 of the fMRI phase in each region into the leading eigenvector. When all elements of
233 $V_1(t)$ have the same sign, this means that all fMRI phases are orientated in the same
234 direction as $V_1(t)$ indicating a global mode governing all fMRI signals. When the
235 elements of $V_1(t)$ have both positive and negative signs, this means that the fMRI
236 signals have different orientations behaving like opposite anti-nodes in a standing wave.
237 This allows us to separate the brain regions into two ‘communities’ (or poles) according
238 to their orientation or sign, where the magnitude of each element in $V_1(t)$ indicates the
239 strength of belonging to that community (Newman, 2006). For more details and
240 graphical representation see (Figueroa et al., 2019; Lord et al., 2019; Vohryzek et al.,
241 2020). The outer product of $V_1(t)$ reveals the FC matrix associated with the leading
242 eigenvector at time t .

243

244 2.8.2 Mode extraction

245 To identify recurring spatiotemporal modes ψ or phase-locking patterns, we
246 clustered the leading eigenvectors for each run with K-means clustering with 300
247 replications and up to 400 iterations for 2-7 centroids considering 116 and 90 (i.e.,
248 excluding the cerebellum) anatomical regions. K-means clustering returns a set of K
249 central vectors or centroids in the form of $N \times 1$ vectors V_c . As V_c is a mean derived
250 variable, it may not occur in any individual subject data set. To obtain time courses
251 related to the extracted modes at each TR we assign the cluster number to which $V_c(t)$
252 is most similar using the cosine distance.

253

254 2.8.3 Mode visualization

255 We rendered the centroid vectors V_c in cortical space by representing each
256 element as a sphere placed at the center of gravity of the relevant brain region, and

257 scaling the color of the spheres according to the value of the relevant eigenvector.
258 Regions with similar phase orientation are colored alike (yellow-to-red for the smallest
259 community and cyan-to-blue for the largest community), where darker colors (red/blue)
260 indicate weak contributions and lighter colors (cyan/yellow) indicate stronger
261 contributions. We also plot links between the corresponding areas to highlight the
262 network formed by the smallest community of brain areas.

263

264 2.8.4 *Cluster representation in voxel space*

265 To obtain a visualization in voxel space of the spatial modes V_c we first reduced
266 the spatial resolution of all fMRI volumes from 2mm^3 to 10mm^3 to obtain a reduced
267 number of brain voxels (here $N = 1821$) to be able to compute the eigenvectors of the
268 $N \times N$ phase-locking matrices. The analytic signal of each 10mm^3 voxel was computed
269 using the Hilbert transform, and the leading eigenvectors were obtained at each time
270 point (with size $N \times T$). Subsequently, the eigenvectors were averaged across all time
271 instances assigned to a particular cluster, obtaining in this way, for each cluster, a $1 \times N$
272 vector representative of the mean phase-locking pattern captured in voxel space.

273

274 2.9 Measures and metrics

275 The following sections provide an accessible overview of the measures and
276 metrics used in this study. Detailed mathematical treatment and explanations for all
277 metrics may be found in Supplementary methods and metrics. Each metric has found
278 application in either theoretical or empirical studies, or both. Examples of their
279 application may be found in Table 1.

280

Measure	Relevance (T-theoretical, E-empirical)	Reference
---------	--	-----------

Phase-Locking		
Fractional occurrence	Differences associated with major depression (E)	(Alonso Martínez et al., 2020)
Duration	Differences associated with Alzheimer's disease (E)	(Sendi et al., 2021)
Typical FC reconfiguration speed	Slows down in older healthy adults (E)	
Fractal scaling coefficient	Reduces with increasing age (E)	(Battaglia et al., 2020)
		(Battaglia et al., 2020)
Phase Synchronization		
Synchronization	Healthy cortex operates with moderate synchrony (E,T)	(Yang et al., 2012)
Metastability	Increases with psilocybin (E)	(Lord et al., 2019)
Cluster synchronization (Chimera Index)	Requires a certain degree of metastability (T)	(Cabral et al., 2014)
Diversity of cluster synchronization (Coalition entropy)	Occurs at transition between global synchronization and disorder (T)	(Wildie and Shanahan, 2012)
Phase coherence across synchronized communities	Requires connectivity between communities (T) Required for CTC-like channels of communication (T)	(Wildie and Shanahan, 2012) (Deco and Kringelbach, 2016)
Integrated Information	Loss of consciousness reduced integrated information (E)	(Luppi et al., 2020a)

281 Table 1 Examples of application of dFC metrics in empirical and theoretical studies

282

283 *2.9.1 Metrics derived from phase-locking*

284 Fractional occurrence of mode ψ_k was calculated as number of timepoints
285 assigned to mode ψ_k divided by the total number of timepoints. This measure reflects
286 the proportion of time the fMRI activity patterns are closer to mode ψ_k than to any other
287 mode $\psi_{\neq k}$. Its values are bound between 0 and 1.

288 Duration of mode ψ_k was calculated as the mean of all consecutive periods
289 spent in a particular mode measured in seconds.

290 Reconfiguration speeds were calculated as $1 - \text{correlation between functional}$
291 $\text{connectivity (iPL matrices) at time } t \text{ and } t+1$. This measure characterizes the time
292 evolution of the phase-locking modes. Low speed indicates smooth transitions in phase-
293 locking relationships. Faster speed indicates abrupt switching between phase-locking
294 relationships.

295 The detrended fluctuation analysis exponent α returns an estimate of how
296 predictable a timeseries is by quantifying the dependence of a value at time t is on a
297 value at time $t-1$. Values less than 0.5 indicate non-persistent fluctuations and a return
298 to the mean. Values = 0.5 indicate random fluctuations and an underlying process with
299 no memory. Values between 0.5 and 1 indicate persistent fluctuations and an
300 underlying process that has memory and long-term correlations.

301 Following (Ton and Daffertshofer, 2016), power-law scaling was tested for
302 linearity using a Bayesian model comparison technique and the best fit model was
303 selected with Bayesian Information Criterion. Only subjects that exhibited extended
304 linear power-law scaling were included in the summary metric of $DFA\alpha$.

305

306 2.9.2 *Metrics derived from phase synchrony*

307 Communities were defined as a set of regions that intermittently lock out of
308 phase with the global mode. The global mode was also considered as a community
309 yielding 5 communities in total.

310 Synchronization was calculated as the time-average of the Kuramoto order
311 parameter in each community, which is given by

312

$$Z_\psi(t) = \langle e^{i\theta(r,t)} \rangle, \quad r \in \psi \quad (2)$$

313

314 Above, $Z_\psi(t)$ is a complex value where its magnitude, and hence $SYNC_\psi = |Z_\psi(t)|$,
315 provides a quantification of the degree of synchronization of the community at each time
316 t , taking values between 1 (for fully synchronized systems) and 0 (for fully random
317 systems).

318 Metastability was calculated as the standard deviation of the Kuramoto order
319 parameter in each community. The mean value of this measure across communities
320 denoted as global metastability, represents the overall variability in the synchronization
321 across communities.

322 Cluster synchronization was calculated as the variance over communities of the
323 Kuramoto order parameter at time t . This metric reveals if some communities cluster
324 together in synchrony whilst other communities remain disordered.

325 Instantaneous phase coherence across communities was calculated as the
326 average phase across communities with synchronization values higher than a
327 synchronization threshold $\lambda > 0.8$ at time t . This measure represents the coherence
328 between communities when they are highly synchronized internally. Phase coherence
329 coefficient was calculated as the fraction of time that instantaneous phase coherence
330 occurred.

331 Coalition entropy was calculated as the entropy of the coalitions formed at each
332 timepoint t reported in bits. This metric represents the diversity of cluster
333 synchronization.

334 Integrated information Φ^R (Mediano et al., 2021) was computed from 5 binarized
335 time-series, one for each mode extracted through K-means clustering. Values were set
336 to 1 if synchronization values were higher than a synchronization threshold $\lambda > 0.8$ at
337 time t . In this study, integrated information Indicates the degree of synergistic and
338 transfer information processing within the system computed over an integration
339 timescale τ reported in bits.

340

341 **2.10 Statistical analysis**

342 *2.10.1 Interclass correlation coefficient (ICC)*

343 ICC is a relative metric that is used for test-retest reliability in measurement
344 theory. It is generally defined as the proportion of the total measured variance that can
345 be attributed to within subject variation. As such, ICC coefficients may be low when
346 there is little variance between subjects, that is in a homogeneous sample, or when the
347 within-subject variance is large (Xing and Zuo, 2018).

348 There are many scales for ICC, so for clarity we will use those of (Landis and
349 Koch, 1977):

350 • low ($0 < \text{ICC} < 0.2$)
351 • fair ($0.2 < \text{ICC} < 0.4$)
352 • moderate ($0.4 < \text{ICC} < 0.6$)
353 • substantial ($0.6 < \text{ICC} < 0.8$)
354 • almost perfect ($0.8 < \text{ICC} < 1$)

355 We calculated the run reliability of mode ψ extraction with $\text{ICC}(1,1)$ in search of
356 agreement rather than consistency across runs (Noble et al., 2021). For the test-retest
357 assessment of metric consistency over runs, we used the $\text{ICC}(3,1)$ form (Shrout and
358 Fleiss, 1979) as recommended by (Koo and Li, 2016) which is the equivalent of a 2-way
359 mixed ANOVA. As such, there is an assumption that the data comes from a normal
360 distribution. When the assumption of normality is violated, it is recommended to use
361 non-parametric tests such as permutation testing.

362

363 *2.10.2 Repeated measures ANOVA*

364 We performed repeated measures ANOVA on global metrics using the *ranova()*
365 function in MATLAB MathWorks R2021b. Greenhouse-Geisser correction was

366 necessary as the assumption of sphericity was violated in most cases. We therefore
367 assessed normality of the data with Chi-square goodness of fit (results not included). As
368 the results indicated non-normal distribution of the data, we decided to replace ICC(3,1)
369 with non-parametric permutation testing. We also performed repeated measures
370 ANOVA on the mode-specific metrics. It should be noted that for the AAL parcellation
371 that included the cerebellar regions, the order of the modes in run 2 and 4 was adjusted
372 to match the order in run 1 and 3 for all statistical testing.

373

374 *2.10.3 Permutation testing*

375 We used a non-parametric permutation-based paired t-test to identify significant
376 differences between runs. This non-parametric two-sample hypothesis test uses
377 permutations of group (run) labels to estimate the null distribution rather than relying on
378 the t-test standard distributions. The null distribution was computed independently for
379 each run. A t-test was then applied with 1000 permutations to compare runs.

380 *2.10.4 Linear mixed effects modeling*

381 We used lmerTest (Kuznetsova et al., 2017) in RStudio 2021.09.1 Build 372, with
382 the purpose of building predictive models with both standardized and non-standardized
383 metric data that could deal with data that was not independent and identically
384 distributed. To investigate the relationship between integrated information and all other
385 metrics, we fitted a linear mixed-effect model (estimated using REML and nloptwrap
386 optimizer) to predict PHI with standardized metric values. The model included RUN as
387 random effect (formula: ~1 | RUN). 95% Confidence Intervals (CIs) and p-values were
388 computed using the Satterthwaite's method.

389

390

391 **2.11 Code availability statement**

392 The Matlab and R code developed for this analysis will be made available on
393 publication at github.com/franhancock/Complexity-science-in-dFC together with the 5
394 phase-locking mode centroids for AAL parcellation in NIFTI and in Matlab format.

395

396 **3 Results**

397 **3.1 Reliability of dFC measures and metrics**

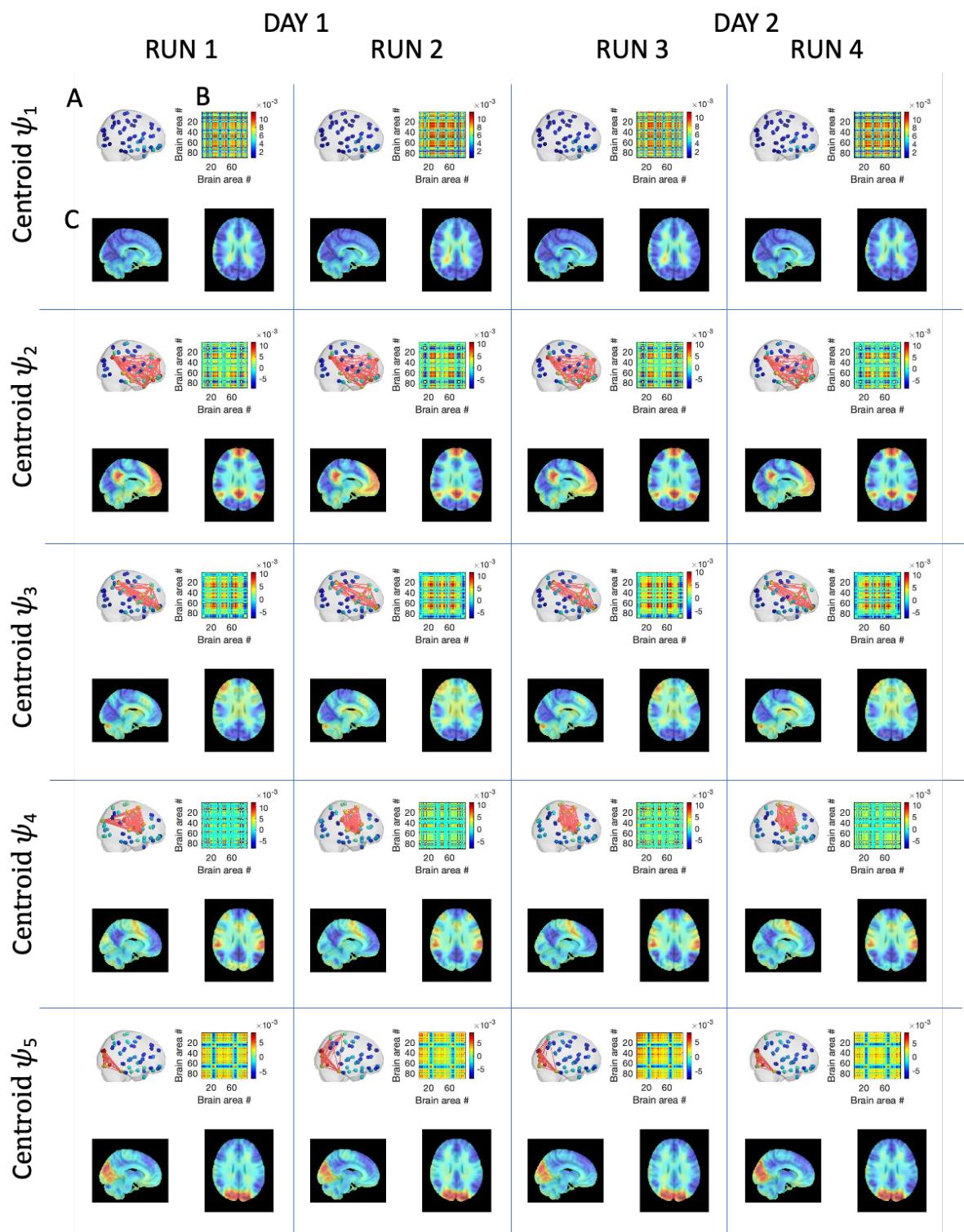
398 *3.1.1 Spatial patterns of phase-locking are invariant across fMRI acquisitions*

399 We first sought to evaluate if the spatiotemporal patterns of phase-locking
400 observed in fMRI are representative and stable across multiple acquisitions. For this
401 purpose, we compared the spatial patterns of phase-locking extracted independently for
402 each of the 4 fMRI runs recorded from the same 99 participants (Figure 2). Each mode
403 of phase locking ψ_K corresponds to a 1xN vector (with N being the number of brain
404 areas considered) obtained through K-means clustering of phase-locking patterns
405 obtained at every time point in each run. We chose K=5 modes considering previous
406 test-retest studies (Abrol et al., 2017; Vohryzek et al., 2020). We calculated run
407 reliability with inter-class correlation coefficient (ICC) in search of agreement across
408 runs (Noble et al., 2021). With N=90 anatomical non-cerebellar brain regions defined in
409 the AAL parcellation, the modes extracted independently in each run showed almost
410 perfect agreement between runs with $0.99 > \text{ICC} > 0.97$. With the inclusion of cerebellar
411 regions, the reliability of spatial patterns showed again almost perfect agreement
412 between runs with $1 > \text{ICC} > 0.94$, although the probability of occurrence differed across
413 runs, altering the order of the modes when sorted by relative occupancy.

414 The similarity of the 5 cluster centroids $\psi_{K=1,\dots,5}$ across the 4 runs is clearly visible
415 in Figure 2. To illustrate the patterns of phase relationships between brain regions, the

416 1xN centroids are rendered in cortical space together with the associated phase-locking
417 matrices. In addition, to visualize the phase-relationships in voxel space, we reduce the
418 fMRI volumes from 2mm³ to 10mm³, resulting in 1821 brain voxels within the MNI brain
419 mask, and compute the eigenvectors of phase-locking at each time point. Subsequently,
420 the eigenvectors are averaged across all time points assigned to each cluster, and
421 represented in sagittal and axial planes overlaying on a 1mm³ MNI structural image.
422 This approach allows visualizing the patterns of phase relationships in voxel space,
423 revealing meaningful functional subsystems overlapping with resting-state networks
424 described in the literature (A similar figure when 116 regions are considered in the K-
425 means clustering can be found in inline Supplementary Figure 1. ICC values for both 90
426 and 116 regions are reported in inline Supplementary Figure 2).

427



428

429 Figure 2 - Invariant spatiotemporal patterns of phase-locking obtained independently in each of the 4
 430 fMRI runs on the same 99 participants.

431 LEiDA was applied separately to the 4 fMRI runs recorded on 2 consecutive days from 99 participants
 432 and the centroids obtained from clustering into K=5 are reported here. Each centroid V_c (with size $1 \times N$,
 433 with $N=90$) is represented in three distinct forms: (A) each element $V_c(n)$ is represented as a sphere
 434 placed at the center of gravity of the corresponding brain region and its color is scaled according to its
 435 value in V_c . Links highlight the network formed by the smallest community of brain areas. (B) the phase-

436 locking matrices computed as the outer product of the centroid vector V_c . (C) Representation of the
437 centroid vector for each mode in 10mm voxel space by averaging the eigenvector values over all time
438 instances assigned to a particular cluster/mode. The modes were then plotted over a 1mm³ MNI T1
439 image.

440 We used the eigenvectors obtained with 116 regions to shed light on the
441 composition of the extracted modes and their putative membership of seven cerebral
442 intrinsic functional networks (Yeo et al., 2011) collectively known as resting-state
443 networks (RSN), and connections with the sub-cortical and cerebellum regions. In inline
444 Supplementary Figure 3 we show the composition of each mode eigenvector color-
445 coded according to the RSNs, and the rendering of these eigenvectors in cortical space.

446 We find that mode ψ_1 represents a global mode where the fMRI signals in all
447 regions are aligned in-phase. Mode ψ_2 consists of a phase-locking pattern where
448 regions associated with the Default Mode Network (DMN), the Limbic network (LBC),
449 the subcortical hippocampi (SC) regions, and some cerebellum (CB) regions are shifted
450 in phase with respect to the rest of the brain. Mode ψ_3 comprises regions associated
451 with the Frontal Parietal Area (FPA), the LBC, the SC Caudate and Putamen, and a
452 number of CB regions. Mode ψ_4 comprises of regions associated with the Sensory
453 Motor network (SMT), and the Ventral Attention network (VAT), with some contribution
454 from the FPA and the CB regions. Finally, ψ_5 is comprised mainly of the Visual network
455 (VIS) with significantly lower contributions from SMT, LBC, DMN, and SC.

456 Overall, these results show that spatiotemporal patterns of phase-locking are
457 representative and stable across multiple fMRI acquisitions. They therefore provide a
458 stable basis for the characterization and analysis of our battery of dFC metrics.

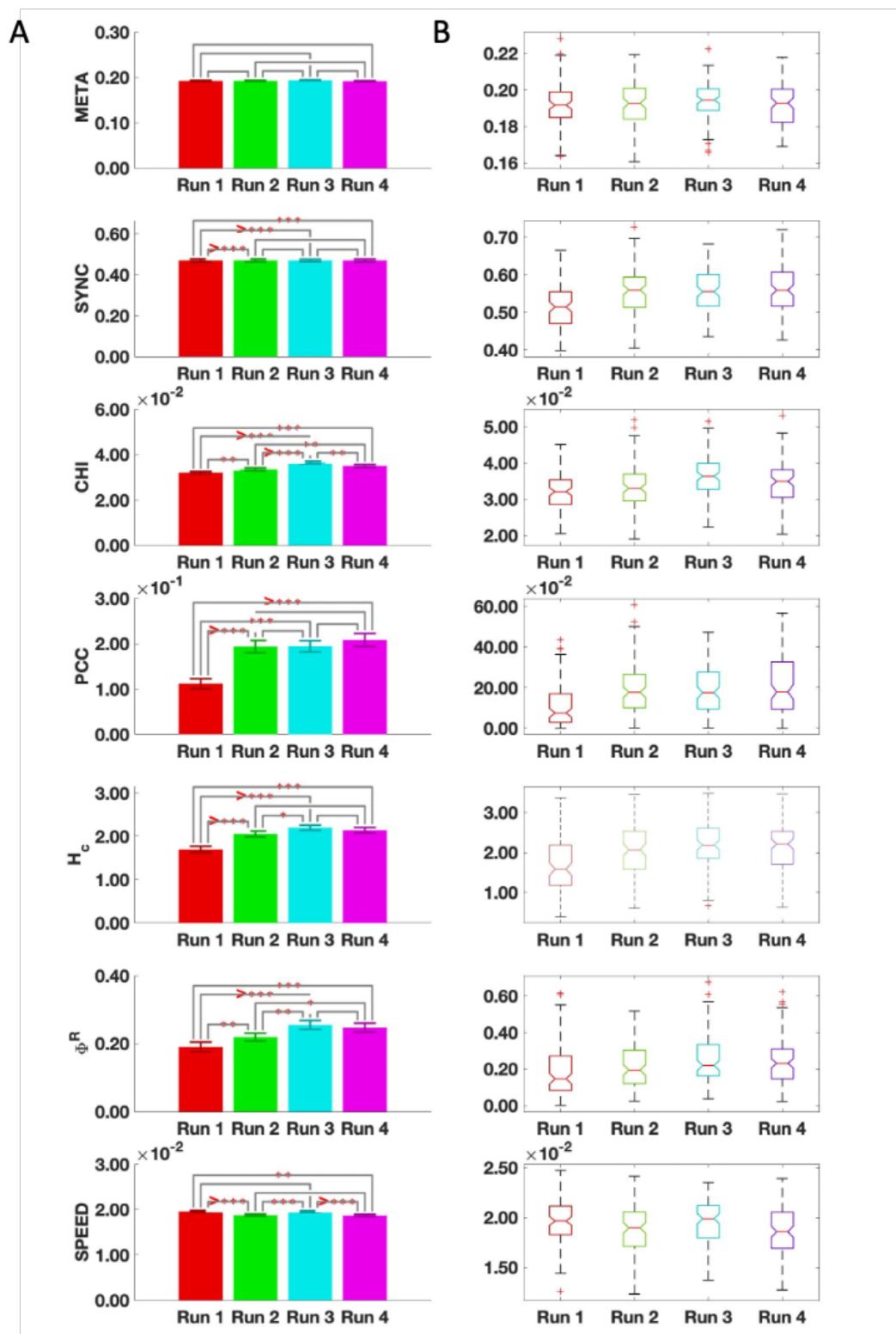
459

460 3.1.2 *Global Metastability was the most stable metric across all runs*

461 As a second step, we sought to investigate the stability of a series of global
462 metrics - namely metastability, synchronization, chimera index, phase-coherence
463 coefficient, coalition entropy, integrated information, and typical reconfiguration speed –
464 across different multiple fMRI acquisitions. For this, the values of each metric in four
465 different runs were compared using a non-parametric permutation-based paired t-test to
466 identify significant difference. Figure 3A shows the bar plots for each metric including
467 the mean value and indicators for where significant differences were found between the
468 runs. In Figure 3B we show the distribution of the metrics across runs which provides
469 complementary information on the median and spread of the metric values across runs.

470 There was no statistically significant difference in the measure of global
471 metastability across the 4 fMRI runs. When the cerebellum was excluded, however,
472 global metastability did not show the same reliability inline Supplementary Figure 4(A-
473 B). The measures of global synchronization and phase-coherence coefficient were
474 found to be reliable across runs 2, 3, and 4. The remaining metrics however, showed
475 statistically significant differences across the 4 acquisitions. To test the contribution of
476 the cerebellar regions for the reliability of the metrics, we performed the same analysis
477 with NEUROMARK (Du et al., 2020), a parcellation based on intrinsic connectivity
478 networks that includes these regions. Indeed, in this case, global metastability remained
479 representative and stable across all 4 runs inline Supplementary Figure 4(C-D).

480



481

482 Figure 3 Stability of global metrics across 4 runs.

483 (A) The mean values for each metric are shown as bar plots. The *** indicate a statistically significant
 484 difference between the metric across the associated runs where * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$, and
 485 >*** $p < 0.0001$. (B) The distribution of the global metrics across runs. META, metastability; SYNC,
 486 synchronization; CHI, chimera index; PCC, phase-coherence coefficient; H_c coalition entropy; Φ^R ,
 487 integrated information; SPEED, typical reconfiguration speed.

488 3.1.3 *High dynamical- and informational-complexity across acquisitions of resting-state*

489 *fMRI*

490 Although a measure of global metastability was found to be stable across the

491 cohort of healthy young adults between all runs, this was not the case for individual

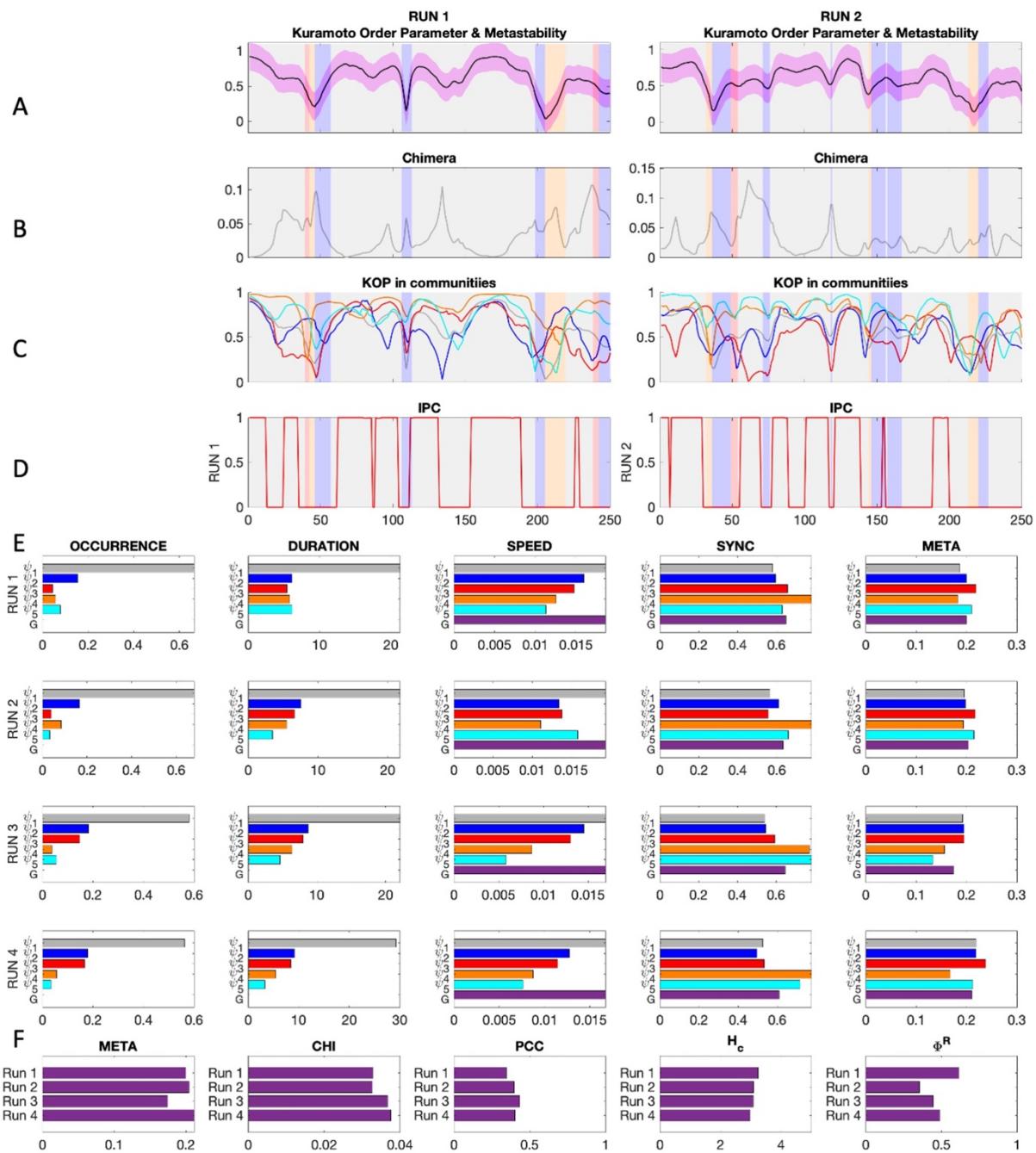
492 subjects. To illustrate this, we plot the temporal evolution of a series of metrics for two

493 scans from one representative subject as illustrated in Figure 4. For comparison

494 purposes, we include the same information for another subject in inline Supplementary

495 Figure 5.

496



497

498 Figure 4 Overview of all metrics in all runs for a representative subject.

499 (A) Exemplar snippets from the instantaneous phase synchrony or Kuramoto order parameter time series
500 for each run color-coded to show which mode was dominant over time. (B) The same as A but for
501 chimeras or cluster synchronization. (C) The evolution of instantaneous synchrony within each of the
502 color-coded modes. (D) The evolution of instantaneous phase-coherence. (E) Mode-specific metrics
503 calculated independently for each of the 4 runs. (F) The values of the global metrics across all 4 runs.
504 META, metastability; CHI, chimera index; PCC, phase coherence coefficient; H_c , coalition entropy; and
505 Φ^R , integrated information.

506

507 **3.1.4 Mode-specific metrics do not appear representative or stable across runs**

508 We further defined mode-specific metrics by considering only the subsets of
509 brain areas shifted in phase in each spatial mode, and compared their values across the
510 4 runs. Mode-specific metrics are commonly used to investigate differences between
511 normal and abnormal functional brain activity (Kottaram et al., 2019; Zarghami et al.,
512 2020). Using repeated measures ANOVA, we did not find any mode-specific metric that
513 was reliable in all 5 modes across all 4 runs when excluding or including the cerebellar
514 region as shown in Table 2.

515

Repeated measures ANOVA for mode-specific metrics		Repeated measures ANOVA for mode-specific metrics	
Significant differences		Significant differences	
AAL90		AAL116	

Metric	Mode	F score	p value	Metric	Mode	F score	p value
OCC	ψ_2	$F(3,294) = 10.570$	$p < 0.001$	OCC	ψ_1	$F(3,294) = 7.158$	$p < 0.001$
OCC	ψ_4	$F(3,294) = 5.362$	$p = 0.001$	OCC	ψ_2	$F(3,294) = 9.634$	$p = 0.001$
DURATION	ψ_1	$F(3,294) = 6.139$	$p = 0.001$	OCC	ψ_3	$F(3,294) = 2.817$	$p = 0.039$
DURATION	ψ_2	$F(3,294) = 3.152$	$p = 0.025$	OCC	ψ_4	$F(3,294) = 8.234$	$p < 0.001$
META	ψ_5	$F(3,294) = 7.462$	$p < 0.001$	DURATION	ψ_1	$F(3,294) = 7.932$	$p < 0.001$
SYNC	ψ_1	$F(3,294) = 14.466$	$p < 0.001$	META	ψ_3	$F(3,294) = 4.262$	$p = 0.006$
SYNC	ψ_2	$F(3,294) = 7.062$	$p < 0.001$	SYNC	ψ_1	$F(3,294) = 11.334$	$p < 0.001$
SYNC	ψ_3	$F(3,294) = 9.381$	$p < 0.001$	SYNC	ψ_2	$F(3,294) = 5.138$	$p = 0.002$
SYNC	ψ_4	$F(3,294) = 24.355$	$p < 0.001$	SYNC	ψ_3	$F(3,294) = 3.537$	$p = 0.015$
SYNC	ψ_5	$F(3,294) = 6.956$	$p < 0.001$	SYNC	ψ_4	$F(3,294) = 17.132$	$p < 0.001$
SPEED	ψ_1	$F(3,294) = 9.069$	$p < 0.001$	SYNC	ψ_5	$F(3,294) = 85.632$	$p < 0.001$
SPEED	ψ_2	$F(3,294) = 12.065$	$p < 0.001$	SPEED	ψ_1	$F(3,294) = 8.552$	$p < 0.001$
SPEED	ψ_3	$F(3,294) = 9.251$	$p < 0.001$	SPEED	ψ_2	$F(3,294) = 16.348$	$p < 0.001$
SPEED	ψ_4	$F(3,294) = 8.907$	$p < 0.001$	SPEED	ψ_3	$F(3,294) = 3.272$	$p = 0.022$
SPEED	ψ_5	$F(3,294) = 10.805$	$p < 0.001$	SPEED	ψ_4	$F(3,294) = 17.662$	$p < 0.001$
				SPEED	ψ_5	$F(3,294) = 65.839$	$p < 0.001$

516

517 Table 2 Repeated measures ANOVA results for mode-specific metrics over 4 fMRI acquisitions in AAL
518 parcellations excluding the cerebellar regions (AAL90), and including the cerebellar regions (AAL116).
519 OCC, occurrence; META, metastability; SYNC, synchronization; SPEED, typical reconfiguration speed.

520 We also used a non-parametric permutation-based paired t-test to investigate if
521 these differences were due to 1 idiosyncratic run or if the differences emerged over
522 different runs. The differences remained statistically significant and were present across
523 different runs even after performing Bonferroni correction for multiple comparisons
524 across the 5 modes, as can be seen in inline Supplementary Figure 6. Notably, metrics
525 of fractional occurrence and duration of modes - which have been used for comparisons
526 between conditions studies - were not reliable across 4 acquisitions in the AAL
527 parcellation with or without the cerebellar regions.

528

529 **3.2 Characterization of the dFC process**

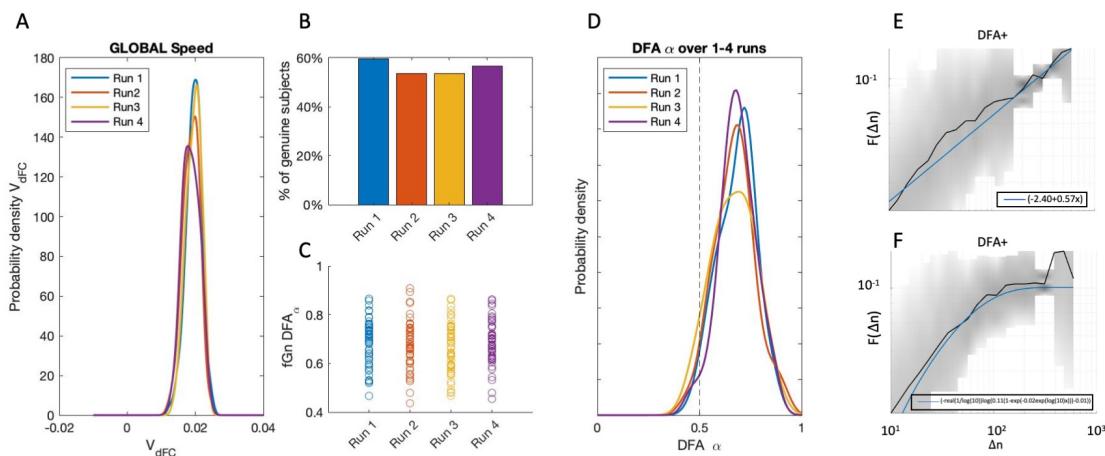
530 *3.2.1 Reconfiguration speeds in phase-locking space exhibit fractal scaling and deviate*
531 *from Gaussianity*

532 An unanswered question regarding dFC is whether spatiotemporal patterns
533 change in a discrete or continuous manner over time. K-means clustering yields a
534 distinct mode for each timepoint, but this mode is just the cluster centroid with the
535 shortest distance, and a number of other modes may also contribute to the resulting
536 spatiotemporal pattern at each timepoint. An alternative perspective is to view dFC as a
537 smooth reconfiguration of phase-locking connectivity, and to collapse these relations to
538 a point in the space of possible relations. We can then view the evolution of this point as
539 a stochastic exploration of a high-dimensional space. This is a direct adaptation of the
540 reconfiguration speed introduced in (Battaglia et al., 2020) for phase-locking functional
541 connectivity.

542 We computed the reconfiguration speeds (Figure 5A) and fractal scaling
543 characteristics (Figure 5D) of phase-locking dFC. Our initial plan was to include the
544 Hurst-like exponent α derived from detrended fluctuation analysis (DFA α) (Peng C-K et

545 al., 1993) in our battery of dFC metrics (see 2 Materials and Methods). However, we
546 found that the assumption of extended linear power-law scaling was violated in 40-50%
547 of subjects Figure 5(B-C). When linear power-law scaling was present, FC fluctuations
548 showed fractal scaling with $DFA_{\alpha} > 0.5$ indicating that the stochastic reconfiguration
549 process in phase-locking space was not random, but displayed long-range correlations
550 and deviated from Gaussianity as shown in Figure 5D.

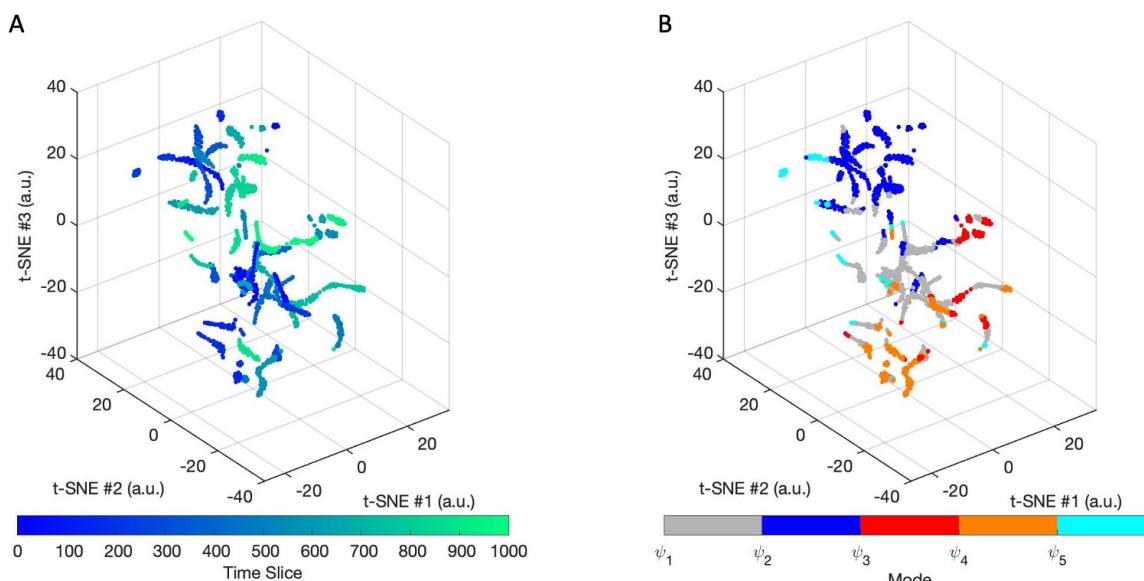
551



552
553 Figure 5 **dFC reconfiguration speeds and Detrended Fluctuation Analysis (DFA)**.
554 (A) Phase-coupling dFC reconfiguration speeds were slow across all 4 fMRI acquisitions. (B) Before
555 performing DFA we established if subjects exhibited extended sections of linear power-law scaling in FC
556 fluctuations. Between 50% to 60% of subjects exhibited 'genuine' power-law scaling. (C) For the majority
557 of subjects that demonstrated linear power-law scaling, DFA_{α} was greater than 0.5 which implies the
558 presence of persistent fluctuations, long-range correlations, and deviation from a Gaussian generation
559 process. (D) The probability densities for DFA_{α} for 'genuine' subjects in each of the 4 runs. (E) An
560 example of linear power-law scaling where the best fit was found to be $y=2.40*0.57x$. (F) An example of
561 non-linear power-law scaling where the best fit was found to be $y= (-real(1/\log(10))/\log(0.11)(1-exp(-$
562 $0.02exp(\log(10)x))) - 0.01)$. We used FluctuationAnalysis() (Ton and Daffertshofer, 2016) to test for
563 linearity and to calculate DFA.

564 The reconfiguration random-walk of dynamic phase-locking matrices, or *dPL*
565 *stream*, is represented in 3 dimensions in Figure 6 (using a t-Stochastic Neighbor
566 Embedding algorithm, see Materials and Methods). The resulting distance preserving
567 non-linear projections in 3 dimensions of the associated *dPL stream* (timeseries) are
568 shown with respect to time (left) and with respect to the mode visited (right). The speeds
569 of reconfiguration revealed periods of slow morphing interspersed with sharp changes in
570 the configuration of phase-locked connectivity corresponding to the concept of ‘knots
571 and leaps’ in (Battaglia et al., 2020), in contrast to unstructured space filling as would be
572 expected for uncorrelated speeds in a memoryless stochastic process..

573



574
575 Figure 6 Visualizations of a reconfiguration walk in the phase space of leading eigenvectors.
576 (A) We show a distance preserving non-linear projection in three dimensions of a subject’s *dPL* stream
577 from a single fMRI scan obtained with the t-SNE algorithm. Each point corresponds to a specific
578 observation of $FC(t)$ and the path connecting the points indicates in (A) the temporal order in which the
579 different configurations are visited. (B) The same projection but color-coded with the mode assigned to
580 the timepoint in the timeseries.

581

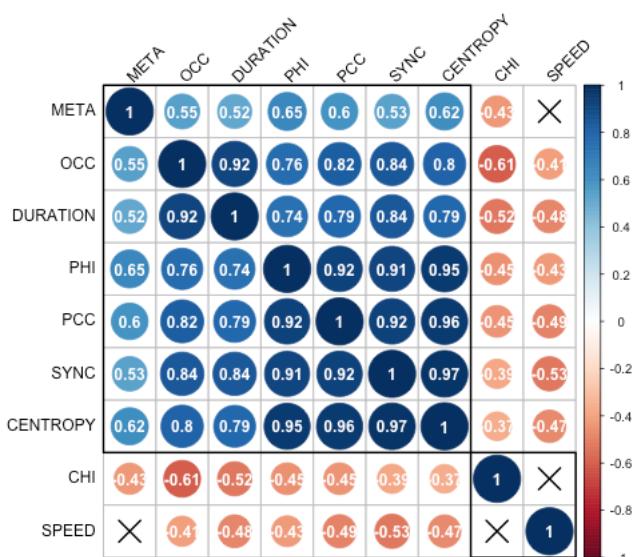
582 Overall, these findings are consistent with previous literature (Battaglia et al.,
583 2020) and suggest that spatiotemporal patterns of phase-locking change in a non-
584 random slow continuous fashion over time.

585

586 **3.3 Relationship between global metrics**

587

588 As a next step in our investigation, we sought to investigate how the various
589 studied global metrics are related to each other between subjects. For this, we
590 calculated the Spearman correlation between all pairs of metrics. As illustrated in
591 Figure 7 (which corresponds to RUN1), most metrics were significantly correlated, with
592 some metrics correlating more than 90% - revealing relationships that can be more or
593 less evident given their nature. For instance, it is not surprising that synchrony is highly
594 correlated ($r=0.84$) with the occupancy of the mode 1, since the latter represents more
595 time in a mode of global phase coherence, while being also highly correlated ($r=0.92$)
596 with the phase coherence coefficient. Moreover, the occupancy and duration of mode 1
597 are also highly correlated ($r=0.92$), which can be explained by the fact that the more a
598 mode occurs, the more probable it is to be detected on 2 consecutive time points. Less
599 obvious, perhaps, are the strong correlations detected between Phase Coherence
600 Coefficient, Coalition Entropy and Integrated Information. Moreover, both the Chimera
601 Index (CHI) and the reconfiguration speed (SPEED) exhibit negative relationships with
602 the other metrics, but the two are not correlated to each other, indicating that they are
603 sensitive to complementary dynamical features of the system. Correlation matrices for
604 runs 2-4 may be found in inline Supplementary Figure 7.



605
606 Figure 7 Relationships between metrics.
607 Correlation coefficients for all metrics in run 1. Coefficients with X indicate statistical significance with $\alpha <$
608 0.05. SYNC, synchronization, CHI, chimera index, META, metastability, OCC, fractional occurrence of ψ_1
609 , DURATION, duration of ψ_1 , SPEED, typical reconfiguration speed, PCC, phase-coherence coefficient,
610 CENTROPY, coalition entropy, PHI, integrated information.

611
612 To further investigate the relationship between integrated information and all
613 other metrics, we fitted a linear mixed-effect model to predict PHI based on the values
614 of SYNC, CENTROPY, and CHI with standardized metric values. As there appeared to
615 be quadratic structure in the distribution of the residuals, we investigated each predictor
616 variable in its quadratic form. SYNC² provided the best model fit and so was retained as
617 a quadratic term. Additionally, the model included random intercepts to account for the
618 effect of different fMRI runs. The model's explanatory power related to the fixed effects
619 alone (i.e. its marginal R^2) is 0.85. All predictors in this model were found to be
620 significantly correlated, with SYNC and CENTROPY having positive effects while
621 CENTROPY having a negative effect as illustrated in Table 3.

622

Predictor	Beta	T score	p value
SYNC ²	0.05	t(390) = 3.03	p = 0.003
CENTROPY	0.87	t(390) = 42.35	p < 0.001
CHI	-0.11	t(390) = -5.17	p < 0.001

623 Table 3 Linear mixed-effect regression model - fixed effects

624 The quality of the model fit was assessed using *performance* (Lüdecke et al.,
625 2021) and a visualization of the model checks can be found in inline Supplementary
626 Figure 8. Additionally, this linear mixed regression model indicated that there were no
627 random effects due to RUN as the standard deviation of the random intercept was
628 1.454e-16.

629 These findings provide unique empirical evidence that dynamical- and
630 informational-complexity are related; and shows convergence of evidence from multiple
631 approaches to support the interpretability of these metrics with respect to neuroscience.

632

633 4 Discussion

634

635 When conceptualizing the brain as a complex system (Turkheimer et al., 2021)
636 one has a number of theoretical approaches and corresponding methodological tools
637 available to assess dynamic functional connectivity beyond viewing them as mere time-
638 varying temporal correlations in fMRI signals. In this work we empirically investigated
639 the relationships between approaches that investigate intrinsic brain activity from a
640 dynamical systems perspective, from a stochastic process view, and from an
641 information-processing perspective, providing some practical first steps towards the
642 development of unified accounts of brain function.

643 Four main insights can be derived from our results. First, from a methodological
644 perspective, phase-locking functional connectivity derived with LEIDA, provides an

645 invariant basis of spatial modes for the investigation of dynamical behavior between
646 brain regions. This invariant basis could be used as a template for future studies
647 providing a validated (in terms of test-retest reliability) basis for cross study
648 comparisons. These 5 reliable spatiotemporal modes of phase-locking activity reflect
649 the physics of self-organization (Haken, 1996): that is, these macroscopic patterned
650 modes are spontaneously created and change dramatically at critical points, showing
651 how global order can emerge from local interactions (Kelso, 1995).

652 Second, global metastability was the only representative and stable metric
653 across a cohort of healthy young adults when the cerebellum is considered in
654 conjunction with the cortex and subcortex. This may seem surprising given that the
655 modes themselves were invariant across scanning sessions. However, the modes
656 reflect centroids derived from k-means clustering, and as such represent the center of
657 the cluster. Any particular instance or realization of a fMRI timeseries will not
658 necessarily reflect these centroids, but will nevertheless have their time-points assigned
659 to the mode they are closest to. The disadvantage of such hard clustering is that each
660 time-point will only be assigned to one mode when in fact, the spatiotemporal pattern of
661 the time-point may closely match more than one mode.

662 In addition to methodological considerations, there may be physiological effects
663 that affect brain activity across runs. Indeed, within-individual changes in resting-state
664 dynamics have been associated with fluctuations in arousal (Laumann et al., 2017),
665 physiological state (Chang et al., 2013; Schneider et al., 2016), ongoing conscious
666 experience (Gonzalez-Castillo et al., 2021) and spontaneous memory replay (Tambini
667 and Davachi, 2019). Systematic differences have also been found with time of day
668 (Orban et al., 2020; Vaisvilaite et al., 2021). However, our results indicate that global

669 metastability is relatively insensitive to these effects. This global metric is therefore a
670 potential candidate for neurological markers of effect in intervention studies.

671 Indeed, empirical results have shown global metastability to be higher when the
672 brain was at rest (Hellyer et al., 2014), reduced during states of unconsciousness (Jobst
673 et al., 2017), and increased beyond the resting-state maximum when the brain was in a
674 psychedelic state (Carhart-Harris et al., 2014; Lord et al., 2019). In clinical populations,
675 global metastability was found to be progressively reduced for mild cognitive impairment
676 to Alzheimer's disease (Córdova-Palomera et al., 2017) and positively correlated with
677 cognitive flexibility (Hellyer et al., 2015). Metastable synchronization of brain
678 subsystems has also been shown to drive the transient emergence of cluster
679 synchronization, replicating features of resting-state magnetoencephalography MEG
680 (Cabral et al., 2014). Global metastability, is therefore, a reliable dFC metric that has
681 promise for both empirical and computational studies.

682 However, as the majority of metrics were not representative across the same
683 subjects in different acquisitions, they may not be representative or generalizable to the
684 overall population of healthy young adults. This nonergodicity challenges the
685 interpretation of cross-sectional study outcomes and questions the applicability of such
686 designs to study phenomena that may be more suitable to investigation of individual life-
687 trajectories through approaches such as fingerprinting (Van De Ville et al., 2021).

688 The differential effect of including the cerebellum in the calculation of our dFC
689 metrics is intriguing. The cerebellar regions have been shown to be associated with the
690 DMN and FPA (Buckner et al., 2011), and to be active across a range of motor and
691 cognitive tasks including working memory, cognitive control, social cognition (King et al.,
692 2019) and emotional processing (Pierce and Péron, 2020). Interestingly, it has been
693 suggested that the cerebellar regions fine-tune limbic-induced synchronization of the

694 cortical regions (Pierce and Péron, 2020) which is consistent with our findings that
695 mode ψ_3 includes frontal-parietal, limbic, and cerebellar regions. This synchronization
696 effect of the cerebellar regions has been neglected to date in dFC studies, but appears
697 to play a key role for the reliability of global metastability.

698 Third, we sought to find reproducible evidence of convergence from multiple
699 methods by investigating the relationship between our diversly derived metrics. The
700 development of a prediction model that was independent of run and included metrics
701 derived from dynamical systems theory, information theory, and information dynamics
702 testifies to the neuroscientific interpretability of our results. It also revealed in empirical
703 data that dynamical- and informational complexity are related, confirming previous
704 computational study findings (Mediano et al., 2022). It is interesting to note that in our
705 regression model, the main effect of cluster synchronization was to *reduce* mean
706 integrated information Φ^R . What this suggests is that excessive competition between
707 the communities to create coalitions may lead to predominantly redundant information
708 processing; conversely, the diversity of cluster coalitions would be what leads to transfer
709 and synergistic information processing. Integrated information - as computed in this
710 study, with the additional subtleties of decomposition and multivariate sources and
711 targets, may be capturing some elements of conscious processing. Intriguingly,
712 integrated information was not significantly predicted by metastability, although
713 moderate positive correlations between the two metrics were found in all 4 runs. Indeed,
714 global metastability could be associated with homeostasis, reflecting a healthy
715 regulation of tendencies for integration and segregation, whereas integrated information
716 theoretically reflects the actual balance of integration and segregation. Metastability can
717 be viewed as providing the opportunity for the system to engage in cluster
718 synchronization resulting in segregation of the communities. This dynamic segregation

719 feature of the system appears to be complementary to the speed of changes in FC, and
720 the metrics sensitive to these features exhibit negative relationships with all other
721 metrics.

722 Taking metrics derived from dynamical systems theory and stochastic processes
723 yields complementary insights into the dynamical complexity of brain functioning.

724 However, not all metrics revealed findings consistent with previous literature. It is not
725 unexpected to find periods of high phase coherence across communities in the global
726 mode, but it would be expected to find CTC-like channels of communication when other
727 modes are dominant. It may be that the synchronization threshold $\lambda = 0.8$ was too high
728 to allow for delays in phase synchronization between remote communities. Indeed,
729 when the threshold was set to $\lambda = 0.7$, periods of high phase coherence across
730 communities were also found in other modes as can be seen in inline Supplementary
731 Figure 9.

732 Computational models play a crucial role in neuroscience either for predicting
733 phenomenon or for replicating phenomenon observed in empirical data. In this study we
734 included metrics from both empirical data and computational modelling, and have
735 unveiled relationships that will require a fundamental review of the underlying theoretical
736 and mathematical concepts for neuroscientific interpretation.

737 Fourth, and finally, from describing brain behavior from the perspective of a
738 stochastic process, we have provided tentative confirmatory results that the dFC
739 process changes in a slow, non-random manner. It must be noted that we used phase-
740 locking functional connectivity rather than temporal correlation as in the original
741 application of this innovative methodology (Battaglia et al., 2020). Our non-linear
742 measures of dynamic phase-locking behaved differently than linear correlations.
743 Despite this difference, we were still able to show in the majority of subjects, that

744 spatiotemporal patterns of phase-locking change in a continuous and non-random
745 manner, exhibiting long-range temporal correlations, indicating the presence of memory.

746 Taken together, these results are congruent with complex systems theory

747 (Turkheimer et al., 2021) in that phase-relationships in fMRI of the resting state brain
748 exhibit:

- Invariant spatiotemporal patterns that are indicative of self-organized processes (Haken, 1996)
- Nonergodicity in that dFC metrics are in general, not representative across samples (Turkheimer et al., 2021)
- Diversity in cluster synchronization (Turkheimer et al., 2021)
- Fractal scaling in the continuous change of functional connectivity (Battaglia et al., 2020)

756

757 5 Limitations and future research

758

759 A number of limitations that should be considered when evaluating the findings.

760 Starting with modes, we found near perfect ICC agreement of all 5 spatiotemporal

761 phase-locking modes across all 4 runs. However, ICC is a relative metric and the large

762 between-region differences may bias a high ICC value in the absence of genuinely

763 small within-region differences. However, we achieved similar results with Pearson

764 correlation.

765 Another possible limitation of this study is that in contrast to previous studies

766 metastability, we defined the communities of oscillators directly from the phase-locking
767 data and not from intrinsic connectivity networks. Our so-derived communities are not
768 distinct, specifically mode ψ_1 comprises all other modes. This may be a violation of

769 assumptions for calculating some metrics but we believe that it is more representative of
770 what may actually be happening in the brain, that is, coalitions transiently forming
771 between phase-related communities.

772 Moving on to communities, previous investigations of Φ^R in fMRI data have used
773 a continuous model to compute the relevant information theoretic variables (Luppi et al.,
774 2020b). In this study we adopted the discrete data model which has been used in
775 computational models of weakly coupled Kuramoto oscillators (Mediano et al., 2022,
776 2016). We computed ϕ_R for an integration timescale from 1-500 TRs and retained the
777 $\max \Phi^R$ obtained as indicative of integrated information for a specific subject in a
778 specific run. Although there is information in the integration timescale that yielded this
779 Φ^R_{max} , a maximum statistic test (Novelli et al., 2019) would be required before any
780 inferences may be drawn.

781 We note that there are a number of differences between our findings and those
782 of (Battaglia et al., 2020). Our stochastic walks were based on instantaneous phase-
783 locking and not on smoothed sliding-window temporal correlation. We used a
784 parcellation with 116 rather than 68 anatomical regions which influences the resulting
785 speeds, and potentially the power-law scaling and fluctuation characteristics. We also
786 did not pool our data as we had sufficient datapoints (1198 TRs) for our calculations.
787 Unlike Battaglia et al. we found that between 40-50% of the HCP subjects exhibited a
788 loss of linearity in power-law scaling in any particular run. In fact, just 7 subjects showed
789 'genuine' power-law scaling over the 4 runs. In a previous study investigating fractal
790 scaling in phase synchronization, fluctuations were averaged over all subjects before
791 determining the scaling component α (Daffertshofer et al., 2018) potentially obscuring
792 loss of linearity in some individual subjects. The lack of linear power-law scaling in
793 individual subjects has been noted before (Botcharova, 2014). We did not investigate

794 the reasons for this lack or loss of linearity although there have been suggestions that
795 this may be due to periodic trends (Hu et al., 2001), non-stationarities (Chen et al.,
796 2002) or non-linear transformations (Chen et al., 2005). Indeed, it has recently been
797 reported that different RSNs exhibit different degrees of non-stationarity (Guan et al.,
798 2020). Unravelling the reasons for loss of linearity is beyond the scope of the present
799 paper, but merits future study.

800 We did not develop any null models to test the validity of the methodologies
801 employed which may be considered a weakness of this study. However, each of these
802 methodologies has already been validated against null models or with surrogate data
803 (Battaglia et al., 2020; Honari et al., 2020; Mediano et al., 2022). In contrast, there have
804 been few studies that used these methodologies to compare performance across fMRI
805 realizations.

806 We have just started to explore the relationships between metrics from different
807 conceptualizations of brain functioning. It is clear that there are a number of possible
808 avenues for future research arising from this study. A deeper investigation of power-law
809 linearity differences between subjects and runs for reconfiguration speeds could reveal
810 interesting trait or state correlations. Understanding the relationships between the
811 metrics in general, and with respect to integrated information specifically, poses a
812 challenging task. Unravelling these relationships, potentially with computational models,
813 may provide novel insight into the mechanisms and dynamics of functional connectivity.
814 Finally, applying this battery of metrics to longitudinal or individual life-trajectories could
815 uncover novel relationships that have evaded detection with single methodologies.

816

817 **6 Concluding remarks**

818 Neuromarkers need to demonstrate reliability and interpretability before
819 introduction into a clinical environment. A measure of global metastability, a universal
820 phenomenon across multiple conceptualizations of intrinsic brain activity, was found to
821 be the most representative and stable across multiple fMRI acquisitions of the same
822 subjects. This nonergodicity challenges the use of cross-sectional study designs for
823 dFC. Using concepts and tools from complexity science we have described the
824 metastable behavior of fMRI resting-state activity and our findings are congruent with
825 complex system theory. The inter-relationships between metrics derived from dynamical
826 systems theory, information theory, and information dynamics highlight the
827 simultaneous and balanced tendencies for functional segregation and global integration
828 in the healthy brain. Our battery of metrics may one day help to understand why this
829 balance is lost in psychiatric disorders, or how pharmacological interventions can affect
830 this balance.

831

832 **CRediT authorship contribution statement**

833 **Fran Hancock:** Conceptualization; Data curation; Formal analysis; Investigation;
834 Methodology; Software; Visualization; Writing - original draft

835 **Joana Cabral:** Formal analysis, Methodology; Software; Code Validation; Writing -
836 review & editing.

837 **Andrea I. Luppi:** Writing - review & editing

838 **Fernando E. Rosas:** Formal analysis, Writing - review & editing.

839 **Pedro A.M. Mediano:** Formal analysis, Methodology; Writing - review & editing.

840 **Ottavia Dipasquale:** Writing - review & editing.

841 **Federico E. Turkheimer:** Formal analysis; Supervision; Writing - review & editing.

842
843 All authors participated in the discussion of the ideas, read and approved the submitted
844 version.

845

846 **Funding**

847 FH received no financial support for the research, authorship, and/or publication of this
848 article. JC was funded by the Portuguese Foundation for Science and Technology
849 (FCT) CEECIND/03325/2017, by the European Regional Development Fund (FEDER)
850 through the Competitiveness Factors Operational Program (COMPETE), by FCT project
851 UID/Multi/50026, by projects NORTE-01- 0145-FEDER-000013, and NORTE-01-0145-
852 FEDER-000023 supported by the NORTE 2020 Programme under the Portugal 2020
853 Partnership Agreement through FEDER. AL is supported by a Gates Cambridge
854 Scholarship. FR is supported by the Ad Astra Chandaria foundation. PM is funded by
855 the Wellcome Trust (grant no.210920/Z/18/Z).

856

857 **Conflicts of interest**

858 The authors declare no conflict of interest

859

860 **Acknowledgements**

861 The authors would like to acknowledge the use of the following freely available code:

862

863 **MATLAB Toolbox dFCwalk** <https://github.com/FunDyn/dFCwalk>

864 **FluctuationAnalysis** <https://github.com/marlow17/FluctuationAnalysis>

865 **NEUROMARK** framework <http://trendscenter.org/software> ,

866 **ICC** Arash Salarian (2021). Intraclass Correlation Coefficient (ICC) (

867 <https://www.mathworks.com/matlabcentral/fileexchange/22099-intraclass-correlation->

868 coefficient-icc), MATLAB Central File Exchange. Retrieved August 18, 2021.

869 **corrplot** Wei T, Simko V (2021). R package 'corrplot': Visualization of a Correlation

870 Matrix. (Version 0.92), <https://github.com/taiyun/corrplot>.

871 **lmerTest** (Kuznetsova et al., 2017)

872 <https://cran.r-project.org/web/packages/lmerTest/index.html>

873 **performance** (Lüdecke et al., 2021) <https://github.com/easystats/performance>

874 **permutation_htest_np** <https://users.aalto.fi/~eglerean/permutations.html>

875 **Shade** Javier Montalt Tordera (2021). Filled area plot

876 (<https://www.mathworks.com/matlabcentral/fileexchange/69652-filled-area-plot>),

877 MATLAB Central File Exchange. Retrieved November 19, 2021.

878 **Superbar** Scott Lowe (2021). superbar (<https://github.com/scottclowe/superbar>),

879 GitHub. Retrieved November 19, 2021.

880 **Ghost** Attractors <https://github.com/jvohryzek/GhostAttractors> .

881

882

883 References

884 Abrol, A., Damaraju, E., Miller, R.L., Stephen, J.M., Claus, E.D., Mayer, A.R., Calhoun,
885 V.D., 2017. Replicability of time-varying connectivity patterns in large resting
886 state fMRI samples. *NeuroImage* 163, 160–176.
887 <https://doi.org/10.1016/j.neuroimage.2017.09.020>

888 Alonso Martínez, S., Deco, G., Ter Horst, G.J., Cabral, J., 2020. The Dynamics of
889 Functional Brain Networks Associated With Depressive Symptoms in a
890 Nonclinical Sample. *Front. Neural Circuits* 14, 570583.
891 <https://doi.org/10.3389/fncir.2020.570583>

892 Battaglia, D., Boudou, T., Hansen, E.C.A., Lombardo, D., Chettouf, S., Daffertshofer, A.,
893 McIntosh, A.R., Zimmermann, J., Ritter, P., Jirsa, V., 2020. Dynamic Functional
894 Connectivity between order and randomness and its evolution across the human
895 adult lifespan. *NeuroImage* 222, 117156.
896 <https://doi.org/10.1016/j.neuroimage.2020.117156>

897 Bijsterbosch, J., Harrison, S., Duff, E., Alfaro-Almagro, F., Woolrich, M., Smith, S., 2017.
898 Investigations into within- and between-subject resting-state amplitude variations.
899 *NeuroImage* 159, 57–69. <https://doi.org/10.1016/j.neuroimage.2017.07.014>

900 Bijsterbosch, J., Harrison, S.J., Jbabdi, S., Woolrich, M., Beckmann, C., Smith, S., Duff,
901 E.P., 2020. Challenges and future directions for representations of functional
902 brain organization. *Nat. Neurosci.* 23, 1484–1495.
903 <https://doi.org/10.1038/s41593-020-00726-z>

904 Botcharova, M., 2014. Modelling and analysis of amplitude, phase and synchrony in
905 human brain activity patterns.

906 Buckner, R.L., Krienen, F.M., Castellanos, A., Diaz, J.C., Yeo, B.T.T., 2011. The
907 organization of the human cerebellum estimated by intrinsic functional
908 connectivity. *J. Neurophysiol.* 106, 2322–2345.
909 <https://doi.org/10.1152/jn.00339.2011>

910 Cabral, J., Luckhoo, H., Woolrich, M., Joensson, M., Mohseni, H., Baker, A.,
911 Kringelbach, M.L., Deco, G., 2014. Exploring mechanisms of spontaneous
912 functional connectivity in MEG: How delayed network interactions lead to
913 structured amplitude envelopes of band-pass filtered oscillations. *NeuroImage*
914 90, 423–435. <https://doi.org/10.1016/j.neuroimage.2013.11.047>

915 Cabral, J., Vidaurre, D., Marques, P., Magalhães, R., Silva Moreira, P., Miguel Soares,
916 J., Deco, G., Sousa, N., Kringelbach, M.L., 2017. Cognitive performance in
917 healthy older adults relates to spontaneous switching between states of
918 functional connectivity during rest. *Sci. Rep.* 7, 1–13.
919 <https://doi.org/10.1038/s41598-017-05425-7>

920 Carhart-Harris, R.L., Leech, R., Hellyer, P.J., Shanahan, M., Feilding, A., Tagliazucchi,
921 E., Chialvo, D.R., Nutt, D., 2014. The entropic brain: a theory of conscious states
922 informed by neuroimaging research with psychedelic drugs. *Front. Hum.*
923 *Neurosci.* 8. <https://doi.org/10.3389/fnhum.2014.00020>

924 Chang, C., Metzger, C.D., Glover, G.H., Duyn, J.H., Heinze, H.-J., Walter, M., 2013.
925 Association between heart rate variability and fluctuations in resting-state
926 functional connectivity. *NeuroImage* 68, 93–104.
927 <https://doi.org/10.1016/j.neuroimage.2012.11.038>

928 Chen, Z., Hu, K., Carpena, P., Bernaola-Galvan, P., Stanley, H.E., Ivanov, P.Ch., 2005.
929 Effect of nonlinear filters on detrended fluctuation analysis. *Phys. Rev. E* 71,
930 011104. <https://doi.org/10.1103/PhysRevE.71.011104>

931 Chen, Z., Ivanov, P.Ch., Hu, K., Stanley, H.E., 2002. Effect of nonstationarities on
932 detrended fluctuation analysis. *Phys. Rev. E* 65, 041107.
933 <https://doi.org/10.1103/PhysRevE.65.041107>

934 Choe, A.S., Nebel, M.B., Barber, A.D., Cohen, J.R., Xu, Y., Pekar, J.J., Caffo, B.,
935 Lindquist, M.A., 2017. Comparing Test-Retest Reliability of Dynamic Functional
936 Connectivity Methods. *NeuroImage* 158, 155–175.
937 <https://doi.org/10.1016/j.neuroimage.2017.07.005>

938 Córdova-Palomera, A., Kaufmann, T., Persson, K., Alnæs, D., Doan, N.T., Moberget,
939 T., Lund, M.J., Barca, M.L., Engvig, A., Brækhus, A., Engedal, K., Andreassen,
940 O.A., Selbæk, G., Westlye, L.T., 2017. Disrupted global metastability and static
941 and dynamic brain connectivity across individuals in the Alzheimer's disease
942 continuum. *Sci. Rep.* 7, 1–14. <https://doi.org/10.1038/srep40268>

943 Daffertshofer, A., Ton, R., Kringelbach, M.L., Woolrich, M., Deco, G., 2018. Distinct
944 criticality of phase and amplitude dynamics in the resting brain. *NeuroImage*,
945 *Brain Connectivity Dynamics* 180, 442–447.
946 <https://doi.org/10.1016/j.neuroimage.2018.03.002>

947 Deco, G., Kringelbach, M.L., 2016. Metastability and Coherence: Extending the
948 Communication through Coherence Hypothesis Using A Whole-Brain

949 Computational Perspective. *Trends Neurosci.* 39, 125–135.
950 <https://doi.org/10.1016/j.tins.2016.01.001>

951 Deco, G., Kringelbach, M.L., Jirsa, V.K., Ritter, P., 2017. The dynamics of resting
952 fluctuations in the brain: metastability and its dynamical cortical core. *Sci. Rep.* 7,
953 3095. <https://doi.org/10.1038/s41598-017-03073-5>

954 Drew, P.J., Mateo, C., Turner, K.L., Yu, X., Kleinfeld, D., 2020. Ultra-slow Oscillations in
955 fMRI and Resting-State Connectivity: Neuronal and Vascular Contributions and
956 Technical Confounds. *Neuron* 107, 782–804.
957 <https://doi.org/10.1016/j.neuron.2020.07.020>

958 Du, Y., Fu, Z., Sui, J., Gao, S., Xing, Y., Lin, D., Salman, M., Abrol, A., Rahaman, M.A.,
959 Chen, J., Hong, L.E., Kochunov, P., Osuch, E.A., Calhoun, V.D., 2020.
960 NeuroMark: An automated and adaptive ICA based pipeline to identify
961 reproducible fMRI markers of brain disorders. *NeuroImage Clin.* 28, 102375.
962 <https://doi.org/10.1016/j.nicl.2020.102375>

963 Figueroa, C.A., Cabral, J., Mocking, R.J.T., Rapuano, K.M., Harteveld, T.J. van, Deco,
964 G., Expert, P., Schene, A.H., Kringelbach, M.L., Ruhé, H.G., 2019. Altered ability
965 to access a clinically relevant control network in patients remitted from major
966 depressive disorder. *Hum. Brain Mapp.* 40, 2771–2786.
967 <https://doi.org/10.1002/hbm.24559>

968 Gabor, D., 1946. Theory of communication. *Proc IEE* 93, 429457.

969 Glasser, M.F., Sotiropoulos, S.N., Wilson, J.A., Coalson, T.S., Fischl, B., Andersson,
970 J.L., Xu, J., Jbabdi, S., Webster, M., Polimeni, J.R., Van Essen, D.C., Jenkinson,
971 M., 2013. The minimal preprocessing pipelines for the Human Connectome
972 Project. *NeuroImage, Mapping the Connectome* 80, 105–124.
973 <https://doi.org/10.1016/j.neuroimage.2013.04.127>

974 Glerean, E., Salmi, J., Lahnakoski, J.M., Jääskeläinen, I.P., Sams, M., 2012. Functional
975 Magnetic Resonance Imaging Phase Synchronization as a Measure of Dynamic
976 Functional Connectivity. *Brain Connect.* 2, 91–101.
977 <https://doi.org/10.1089/brain.2011.0068>

978 Gonzalez-Castillo, J., Kam, J.W., Hoy, C.W., Bandettini, P.A., 2021. How to Interpret
979 Resting-State fMRI: Ask Your Participants. *J. Neurosci.* 41, 1130–1141.

980 Griffanti, L., Salimi-Khorshidi, G., Beckmann, C.F., Auerbach, E.J., Douaud, G., Sexton,
981 C.E., Zsoldos, E., Ebmeier, K.P., Filippini, N., Mackay, C.E., Moeller, S., Xu, J.,
982 Yacoub, E., Baselli, G., Ugurbil, K., Miller, K.L., Smith, S.M., 2014. ICA-based

983 artefact removal and accelerated fMRI acquisition for improved resting state
984 network imaging. *NeuroImage* 95, 232–247.
985 <https://doi.org/10.1016/j.neuroimage.2014.03.034>

986 Guan, S., Jiang, R., Bian, H., Yuan, J., Xu, P., Meng, C., Biswal, B., 2020. The Profiles
987 of Non-stationarity and Non-linearity in the Time Series of Resting-State Brain
988 Networks. *Front. Neurosci.* 14, 493. <https://doi.org/10.3389/fnins.2020.00493>

989 Haken, H., 1996. Basic Concepts of Synergetics II: Formation of Spatio-temporal
990 Patterns, in: Haken, H. (Ed.), *Principles of Brain Functioning: A Synergetic*
991 *Approach to Brain Activity, Behavior and Cognition*, Springer Series in
992 *Synergetics*. Springer, Berlin, Heidelberg, pp. 149–155.
993 https://doi.org/10.1007/978-3-642-79570-1_11

994 Hellyer, P.J., Scott, G., Shanahan, M., Sharp, D.J., Leech, R., 2015. Cognitive Flexibility
995 through Metastable Neural Dynamics Is Disrupted by Damage to the Structural
996 Connectome. *J. Neurosci.* 35, 9050–9063.
997 <https://doi.org/10.1523/JNEUROSCI.4648-14.2015>

998 Hellyer, P.J., Shanahan, M., Scott, G., Wise, R.J.S., Sharp, D.J., Leech, R., 2014. The
999 Control of Global Brain Dynamics: Opposing Actions of Frontoparietal Control
1000 and Default Mode Networks on Attention. *J. Neurosci.* 34, 451–461.
1001 <https://doi.org/10.1523/JNEUROSCI.1853-13.2014>

1002 Honari, H., Choe, A.S., Lindquist, M.A., 2021. Evaluating phase synchronization
1003 methods in fMRI: A comparison study and new approaches. *NeuroImage* 228,
1004 117704. <https://doi.org/10.1016/j.neuroimage.2020.117704>

1005 Honari, H., Choe, A.S., Lindquist, M.A., 2020. Evaluating phase synchronization
1006 methods in fMRI: a comparison study and new approaches. *ArXiv200910126* Cs
1007 Eess Stat.

1008 Hu, K., Ivanov, P.Ch., Chen, Z., Carpena, P., Eugene Stanley, H., 2001. Effect of trends
1009 on detrended fluctuation analysis. *Phys. Rev. E* 64, 011114.
1010 <https://doi.org/10.1103/PhysRevE.64.011114>

1011 Jobst, B.M., Hindriks, R., Laufs, H., Tagliazucchi, E., Hahn, G., Ponce-Alvarez, A.,
1012 Stevner, A.B.A., Kringselbach, M.L., Deco, G., 2017. Increased Stability and
1013 Breakdown of Brain Effective Connectivity During Slow-Wave Sleep: Mechanistic
1014 Insights from Whole-Brain Computational Modelling. *Sci. Rep.* 7, 4634.
1015 <https://doi.org/10.1038/s41598-017-04522-x>

1016 Kelso, J.A.S., 1995. Dynamic patterns: The self-organization of brain and behavior,
1017 Dynamic patterns: The self-organization of brain and behavior. The MIT Press,
1018 Cambridge, MA, US.

1019 King, M., Hernandez-Castillo, C.R., Poldrack, R.A., Ivry, R.B., Diedrichsen, J., 2019.
1020 Functional boundaries in the human cerebellum revealed by a multi-domain task
1021 battery. *Nat. Neurosci.* 22, 1371–1378. <https://doi.org/10.1038/s41593-019-0436-x>

1023 Koo, T.K., Li, M.Y., 2016. A Guideline of Selecting and Reporting Intraclass Correlation
1024 Coefficients for Reliability Research. *J. Chiropr. Med.* 15, 155–163.
1025 <https://doi.org/10.1016/j.jcm.2016.02.012>

1026 Kottaram, A., Johnston, L.A., Cocchi, L., Ganella, E.P., Everall, I., Pantelis, C., Kotagiri,
1027 R., Zalesky, A., 2019. Brain network dynamics in schizophrenia: Reduced
1028 dynamism of the default mode network. *Hum. Brain Mapp.* 40, 2212–2228.
1029 <https://doi.org/10.1002/hbm.24519>

1030 Kuznetsova, A., Brockhoff, P.B., Christensen, R.H.B., 2017. lmerTest Package: Tests in
1031 Linear Mixed Effects Models. *J. Stat. Softw.* 82, 1–26.
1032 <https://doi.org/10.18637/jss.v082.i13>

1033 Landis, J.R., Koch, G.G., 1977. The Measurement of Observer Agreement for
1034 Categorical Data. *Biometrics* 33, 159–174. <https://doi.org/10.2307/2529310>

1035 Laumann, T.O., Snyder, A.Z., Mitra, A., Gordon, E.M., Gratton, C., Adeyemo, B.,
1036 Gilmore, A.W., Nelson, S.M., Berg, J.J., Greene, D.J., McCarthy, J.E.,
1037 Tagliazucchi, E., Laufs, H., Schlaggar, B.L., Dosenbach, N.U.F., Petersen, S.E.,
1038 2017. On the Stability of BOLD fMRI Correlations. *Cereb. Cortex* 27, 4719–4732.
1039 <https://doi.org/10.1093/cercor/bhw265>

1040 Lord, L.-D., Expert, P., Atasoy, S., Roseman, L., Rapuano, K., Lambiotte, R., Nutt, D.J.,
1041 Deco, G., Carhart-Harris, R.L., Kringelbach, M.L., Cabral, J., 2019. Dynamical
1042 exploration of the repertoire of brain networks at rest is modulated by psilocybin.
1043 *NeuroImage* 199, 127–142. <https://doi.org/10.1016/j.neuroimage.2019.05.060>

1044 Lüdecke, D., Ben-Shachar, M.S., Patil, I., Waggoner, P., Makowski, D., 2021.
1045 performance: An R Package for Assessment, Comparison and Testing of
1046 Statistical Models. *J. Open Source Softw.* 6, 3139.
1047 <https://doi.org/10.21105/joss.03139>

1048 Luppi, A.I., Mediano, P.A.M., Rosas, F.E., Allanson, J., Pickard, J.D., Carhart-Harris,
1049 R.L., Williams, G.B., Craig, M.M., Finoia, P., Owen, A.M., Naci, L., Menon, D.K.,

1050 Bor, D., Stamatakis, E.A., 2020a. A Synergistic Workspace for Human
1051 Consciousness Revealed by Integrated Information Decomposition. *bioRxiv*
1052 2020.11.25.398081. <https://doi.org/10.1101/2020.11.25.398081>

1053 Luppi, A.I., Mediano, P.A.M., Rosas, F.E., Holland, N., Fryer, T.D., O'Brien, J.T., Rowe,
1054 J.B., Menon, D.K., Bor, D., Stamatakis, E.A., 2020b. A synergistic core for
1055 human brain evolution and cognition (preprint). *Neuroscience*.
1056 <https://doi.org/10.1101/2020.09.22.308981>

1057 Lurie, D.J., Kessler, D., Bassett, D.S., Betzel, R.F., Breakspear, M., Kheilholz, S., Kucyi,
1058 A., Liégeois, R., Lindquist, M.A., McIntosh, A.R., Poldrack, R.A., Shine, J.M.,
1059 Thompson, W.H., Bielczyk, N.Z., Douw, L., Kraft, D., Miller, R.L., Muthuraman,
1060 M., Pasquini, L., Razi, A., Vidaurre, D., Xie, H., Calhoun, V.D., 2020. Questions
1061 and controversies in the study of time-varying functional connectivity in resting
1062 fMRI. *Netw. Neurosci.* 4, 30–69. https://doi.org/10.1162/netn_a_00116

1063 Mediano, P.A.M., Farah, J.C., Shanahan, M., 2016. Integrated Information and
1064 Metastability in Systems of Coupled Oscillators. *ArXiv160608313 Q-Bio*.

1065 Mediano, P.A.M., Rosas, F.E., Farah, J.C., Shanahan, M., Bor, D., Barrett, A.B., 2022.
1066 Integrated information as a common signature of dynamical and information-
1067 processing complexity. *Chaos Interdiscip. J. Nonlinear Sci.* 32, 013115.
1068 <https://doi.org/10.1063/5.0063384>

1069 Mediano, P.A.M., Rosas, F.E., Luppi, A.I., Carhart-Harris, R.L., Bor, D., Seth, A.K.,
1070 Barrett, A.B., 2021. Towards an extended taxonomy of information dynamics via
1071 Integrated Information Decomposition. *ArXiv210913186 Phys. Q-Bio*.

1072 Newman, M.E.J., 2006. Finding community structure in networks using the eigenvectors
1073 of matrices. *Phys. Rev. E* 74, 036104.
1074 <https://doi.org/10.1103/PhysRevE.74.036104>

1075 Noble, S., Scheinost, D., Constable, R.T., 2021. A guide to the measurement and
1076 interpretation of fMRI test-retest reliability. *Curr. Opin. Behav. Sci.* 40, 27–32.
1077 <https://doi.org/10.1016/j.cobeha.2020.12.012>

1078 Novelli, L., Wollstadt, P., Mediano, P., Wibral, M., Lizier, J.T., 2019. Large-scale
1079 directed network inference with multivariate transfer entropy and hierarchical
1080 statistical testing. *Netw. Neurosci. Camb. Mass* 3, 827–847.
1081 https://doi.org/10.1162/netn_a_00092

1082 Orban, C., Kong, R., Li, J., Chee, M.W.L., Yeo, B.T.T., 2020. Time of day is associated
1083 with paradoxical reductions in global signal fluctuation and functional

1084 connectivity. *PLOS Biol.* 18, e3000602.
1085 <https://doi.org/10.1371/journal.pbio.3000602>

1086 Peng C-K, null, Mietus, J., Hausdorff, J.M., Havlin, S., Stanley, H.E., Goldberger, A.L.,
1087 1993. Long-range anticorrelations and non-Gaussian behavior of the heartbeat.
1088 *Phys. Rev. Lett.* 70, 1343–1346. <https://doi.org/10.1103/PhysRevLett.70.1343>

1089 Pereda, E., Quiroga, R.Q., Bhattacharya, J., 2005. Nonlinear multivariate analysis of
1090 neurophysiological signals. *Prog. Neurobiol.* 77, 1–37.
1091 <https://doi.org/10.1016/j.pneurobio.2005.10.003>

1092 Pierce, J.E., Péron, J., 2020. The basal ganglia and the cerebellum in human emotion.
1093 *Soc. Cogn. Affect. Neurosci.* 15, 599–613. <https://doi.org/10.1093/scan/nsaa076>

1094 Ponce-Alvarez, A., Deco, G., Hagmann, P., Romani, G.L., Mantini, D., Corbetta, M.,
1095 2015. Resting-State Temporal Synchronization Networks Emerge from
1096 Connectivity Topology and Heterogeneity. *PLOS Comput. Biol.* 11, e1004100.
1097 <https://doi.org/10.1371/journal.pcbi.1004100>

1098 Quian Quiroga, R., Kraskov, A., Kreuz, T., Grassberger, P., 2002. Performance of
1099 different synchronization measures in real data: A case study on
1100 electroencephalographic signals. *Phys. Rev. E* 65, 041903.
1101 <https://doi.org/10.1103/PhysRevE.65.041903>

1102 Raut, R.V., Snyder, A.Z., Mitra, A., Yellin, D., Fujii, N., Malach, R., Raichle, M.E., 2021.
1103 Global waves synchronize the brain's functional systems with fluctuating arousal.
1104 *Sci. Adv.* 7, eabf2709. <https://doi.org/10.1126/sciadv.abf2709>

1105 Salimi-Khorshidi, G., Douaud, G., Beckmann, C.F., Glasser, M.F., Griffanti, L., Smith,
1106 S.M., 2014. Automatic denoising of functional MRI data: Combining independent
1107 component analysis and hierarchical fusion of classifiers. *NeuroImage* 90, 449–
1108 468. <https://doi.org/10.1016/j.neuroimage.2013.11.046>

1109 Schneider, M., Hathway, P., Leuchs, L., Sämann, P.G., Czisch, M., Spoormaker, V.I.,
1110 2016. Spontaneous pupil dilations during the resting state are associated with
1111 activation of the salience network. *NeuroImage* 139, 189–201.
1112 <https://doi.org/10.1016/j.neuroimage.2016.06.011>

1113 Sendi, M.S.E., Zendehrouh, E., Fu, Z., Liu, J., Du, Y., Mormino, E., Salat, D.H.,
1114 Calhoun, V.D., Miller, R.L., 2021. Disrupted dynamic functional network
1115 connectivity among cognitive control networks in the progression of Alzheimer's
1116 disease. *bioRxiv* 2020.12.31.424877. <https://doi.org/10.1101/2020.12.31.424877>

1117 Shrout, P.E., Fleiss, J.L., 1979. Intraclass correlations: uses in assessing rater
1118 reliability. *Psychol. Bull.* 86, 420–428. <https://doi.org/10.1037/0033-2909.86.2.420>

1119

1120 Tambini, A., Davachi, L., 2019. Awake reactivation of prior experiences consolidates
1121 memories and biases cognition. *Trends Cogn. Sci.* 23, 876–890.

1122 Tognoli, E., Kelso, J.A.S., 2014. The Metastable Brain. *Neuron* 81, 35–48.
1123 <https://doi.org/10.1016/j.neuron.2013.12.022>

1124 Ton, R., Daffertshofer, A., 2016. Model selection for identifying power-law scaling.
1125 *NeuroImage* 136, 215–226. <https://doi.org/10.1016/j.neuroimage.2016.01.008>

1126 Tononi, G., 2004. An information integration theory of consciousness. *BMC Neurosci.* 5,
1127 42. <https://doi.org/10.1186/1471-2202-5-42>

1128 Turkheimer, F.E., Rosas, F.E., Dipasquale, O., Martins, D., Fagerholm, E.D., Expert, P.,
1129 Váša, F., Lord, L.-D., Leech, R., 2021. A Complex Systems Perspective on
1130 Neuroimaging Studies of Behavior and Its Disorders. *The Neuroscientist*
1131 1073858421994784. <https://doi.org/10.1177/1073858421994784>

1132 Tzourio-Mazoyer, N., Landeau, B., Papathanassiou, D., Crivello, F., Etard, O., Delcroix,
1133 N., Mazoyer, B., Joliot, M., 2002. Automated Anatomical Labeling of Activations
1134 in SPM Using a Macroscopic Anatomical Parcellation of the MNI MRI Single-
1135 Subject Brain. *NeuroImage* 15, 273–289. <https://doi.org/10.1006/nimg.2001.0978>

1136 Vaisvilaite, L., Hushagen, V., Grønli, J., Specht, K., 2021. Time-of-Day Effects in
1137 Resting-State Functional Magnetic Resonance Imaging: Changes in Effective
1138 Connectivity and Blood Oxygenation Level Dependent Signal. *Brain Connect.*
1139 <https://doi.org/10.1089/brain.2021.0129>

1140 Van De Ville, D., Farouj, Y., Preti, M.G., Liégeois, R., Amico, E., 2021. When makes
1141 you unique: Temporality of the human brain fingerprint. *Sci. Adv.* 7, eabj0751.
1142 <https://doi.org/10.1126/sciadv.abj0751>

1143 Van Essen, D.C., Smith, S.M., Barch, D.M., Behrens, T.E.J., Yacoub, E., Ugurbil, K.,
1144 2013. The WU-Minn Human Connectome Project: An overview. *NeuroImage*,
1145 Mapping the Connectome 80, 62–79.
1146 <https://doi.org/10.1016/j.neuroimage.2013.05.041>

1147 Varley, T.F., Luppi, A.I., Pappas, I., Naci, L., Adapa, R., Owen, A.M., Menon, D.K.,
1148 Stamatakis, E.A., 2020. Consciousness & Brain Functional Complexity in
1149 Propofol Anaesthesia. *Sci. Rep.* 10, 1018. <https://doi.org/10.1038/s41598-020-57695-3>

1150

1151 Vohryzek, J., Deco, G., Cessac, B., Kringelbach, M.L., Cabral, J., 2020. Ghost
1152 Attractors in Spontaneous Brain Activity: Recurrent Excursions Into Functionally-
1153 Relevant BOLD Phase-Locking States. *Front. Syst. Neurosci.* 14, 20.
1154 <https://doi.org/10.3389/fnsys.2020.00020>

1155 Wildie, M., Shanahan, M., 2012. Metastability and chimera states in modular delay and
1156 pulse-coupled oscillator networks. *Chaos Interdiscip. J. Nonlinear Sci.* 22,
1157 043131. <https://doi.org/10.1063/1.4766592>

1158 Woo, C.-W., Wager, T.D., 2015. Neuroimaging-based biomarker discovery and
1159 validation. *Pain* 156, 1379–1381.
1160 <https://doi.org/10.1097/j.pain.0000000000000223>

1161 Xing, X.-X., Zuo, X.-N., 2018. The anatomy of reliability: a must read for future human
1162 brain mapping. *Sci. Bull.* 63, 1606–1607.
1163 <https://doi.org/10.1016/j.scib.2018.12.010>

1164 Yang, H., Shew, W.L., Roy, R., Plenz, D., 2012. Maximal Variability of Phase Synchrony
1165 in Cortical Networks with Neuronal Avalanches. *J. Neurosci.* 32, 1061–1072.
1166 <https://doi.org/10.1523/JNEUROSCI.2771-11.2012>

1167 Yeo, B.T., Krienen, F.M., Sepulcre, J., Sabuncu, M.R., Lashkari, D., Hollinshead, M.,
1168 Roffman, J.L., Smoller, J.W., Zöllei, L., Polimeni, J.R., Fischl, B., Liu, H.,
1169 Buckner, R.L., 2011. The organization of the human cerebral cortex estimated by
1170 intrinsic functional connectivity. *J. Neurophysiol.* 106, 1125–1165.
1171 <https://doi.org/10.1152/jn.00338.2011>

1172 Zarghami, T.S., Hossein-Zadeh, G.-A., Bahrami, F., 2020. Deep Temporal Organization
1173 of fMRI Phase Synchrony Modes Promotes Large-Scale Disconnection in
1174 Schizophrenia. *Front. Neurosci.* 14, 214.
1175 <https://doi.org/10.3389/fnins.2020.00214>

1176 Zhang, J., Kucyi, A., Raya, J., Nielsen, A.N., Nomi, J.S., Damoiseaux, J.S., Greene,
1177 D.J., Horovitz, S.G., Uddin, L.Q., Whitfield-Gabrieli, S., 2021. What have we
1178 really learned from functional connectivity in clinical populations? *NeuroImage*
1179 242, 118466. <https://doi.org/10.1016/j.neuroimage.2021.118466>

1180 Zhang, R., Kranz, G.S., Lee, T.M.C., 2019. Functional Connectome from Phase
1181 Synchrony at Resting State is a Neural Fingerprint. *Brain Connect.* 9, 519–528.
1182 <https://doi.org/10.1089/brain.2018.0657>

1183 Zhou, Z., Cai, B., Zhang, G., Zhang, A., Calhoun, V.D., Wang, Y.-P., 2020. Prediction
1184 and classification of sleep quality based on phase synchronization related whole-

1185 brain dynamic connectivity using resting state fMRI. *NeuroImage* 221, 117190.
1186 <https://doi.org/10.1016/j.neuroimage.2020.117190>
1187

