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# Statistical Analysis and Classification of EEG Signal

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## ABSTRACT

Recently vast research on EEG signal is being explored in the area of machine learning. In this research, online EEGBCI data set is taken to analyze EEG signal. XDAWN denoising technique is implemented for signal pre-processing to improve signal to noise ratio (SNR) of EEG data. Then, filtering is done to separate different brain waves of EEG signal. After filtering, statistical tests are performed to extract most significant features present in the signal also, hypothesis tests have been performed to find statistically significant features. By performing the T-test, prominent features are extracted. Further, machine learning algorithms are used. Highest classification accuracy of 98.88% is obtained using KNN (K=3) classifier. The recent study is compared to the previous research on the same data set in which highest accuracy found was 97.77%. So, it can be concluded that, this research has improved methodology as compared to the reference research.

## KEYWORDS

ANOVA classification  
denoising  
EEG  
feature extraction  
filtering  
FIR

## 1. INTRODUCTION

This is an experimental and empirical type of research. It has specific to general, bottom-up approach. Inductive method is being used. This paper consists of various statistical tests performed for feature extraction and classification techniques in machine learning used for EEG signals. In this paper, online EEGBCI data is used [1]. The Python programming is implemented to perform statistical analysis and classification. This paper involves denoising, FIR filtering, features extraction using statistical analysis and classification techniques applied on EEG signals which are discussed in the methodology section. Highest accuracy obtained using KNN classification, is discussed in results and discussion section and it is compared with Classification of Electroencephalogram (EEG) Signals Using Linear Discriminant Analysis [2].

## 2. LITERATURE REVIEW

Shweta Pathak et.al. (2023) presented the study on EEG signals using Linear Discriminant Analysis (LDA) supervised machine learning algorithm [2]. In the first step of signal pre-processing, Independent Component Analysis (ICA) technique was used. For features Extraction, time-frequency analysis (TFR) was done in which Gabor wavelet transform was implemented. Further, classification was done using LDA and highest accuracy obtained of 97.77%.

## 3. METHODOLOGY

The following flowchart shows step by step process of classification on EEG signals.

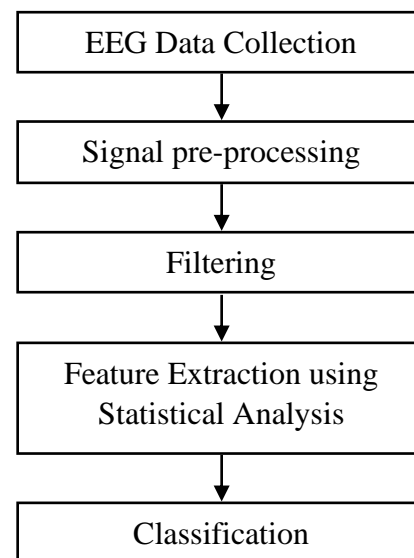


Fig. 1 Flowchart for EEG signal classification

### 3.1 Data Collection

EEG Data is collected online from BCI2000 system available on PhysioNet. A total of 109 subjects performed 14 different motor movement/ execution and motor imagery tasks. EEG signal recording time is one and two minutes respectively. One-minute for the tasks i.e. eyes open, eyes closed as relaxed state corresponds to T0. Two-minutes for motor movement and motor imagery tasks of left fist vs. feet corresponds to T1 and right fist vs. feet corresponds to T2. Over 1500 recordings are obtained.64

channels/electrodes are used. 160 samples per second are taken.

### 3.2 Signal Pre-processing

Denoising method is used for Pre-processing. Noise removal in any signal is essential task this is done by denoising. This process is slightly better than ICA pre-processing technique as it improves signal to noise ratio (SNR). In this research, XDAWN denoising method is being used. Epochs are taken as hyperparameters as one epoch passes entire training data in one cycle of algorithm. In the following Figure, epochs before denoising are shown. In Fig. 2(a) epochs for hands and in Fig. 2(b) epochs for feet are displayed.

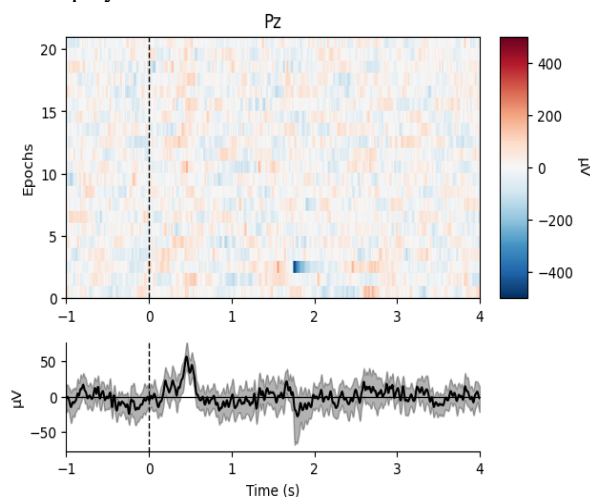


Fig. 2(a) Epochs for hands before denoising

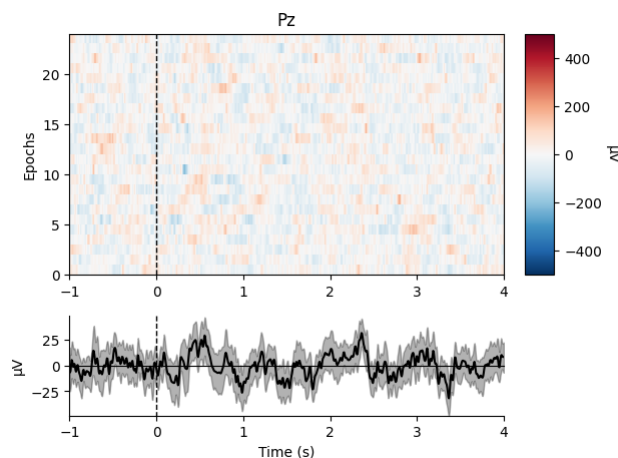


Fig. 2(b) Epochs for feet before denoising

For the denoising process, two XDAWN denoising components are taken here. After denoising, 45 matching events were found. Improved SNR in

evoked response is shown in the following Figure. In Fig. 3(a) epochs for hands after denoising and in Fig. 3(b) epochs for feet after denoising are displayed.

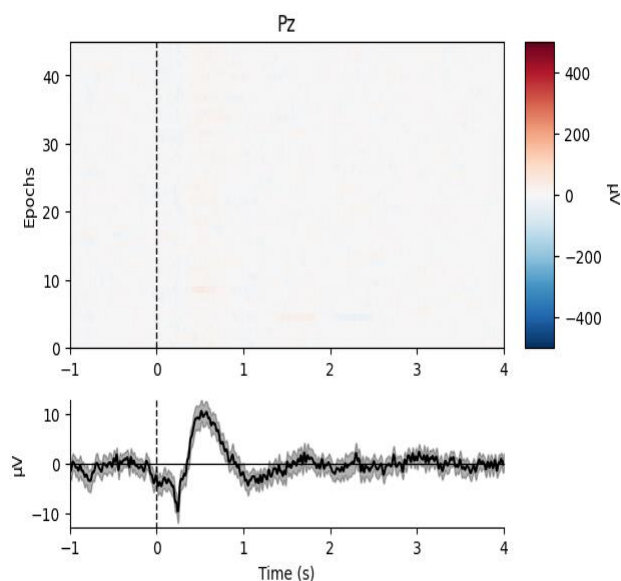


Fig. 3(a) Epochs for hands after denoising

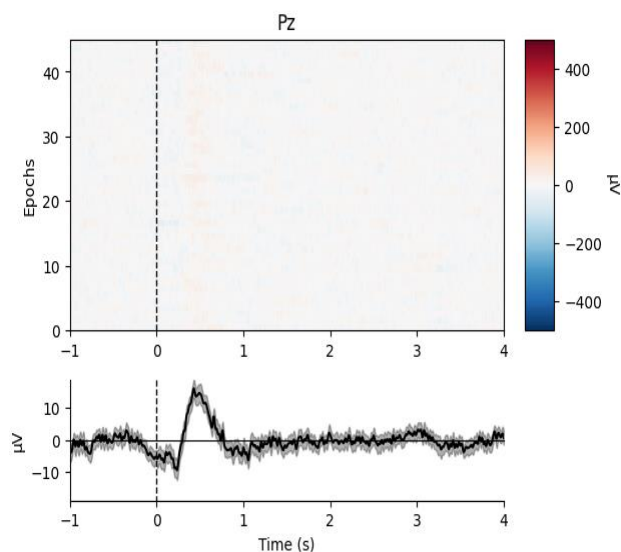


Fig. 3(b) Epochs for feet after denoising

### 3.3 Filtering

Further, EEG signals are filtered in different brain wave bands i.e. delta, theta, alpha, beta, gamma. To separate out these brain waves, a FIR filter for different frequency ranges is applied. This FIR filter has parameters like second order, bandpass, Butterworth, zero phase, non-causal, one pass filter. Hamming windowing method is taken. Filter length is 160 samples per second. First, frequency range is

taken 1 to 4 Hz as Delta brain waves come under this frequency band. The following Fig. 4(a) shows delta waves in EEG for subject 1, run 1.

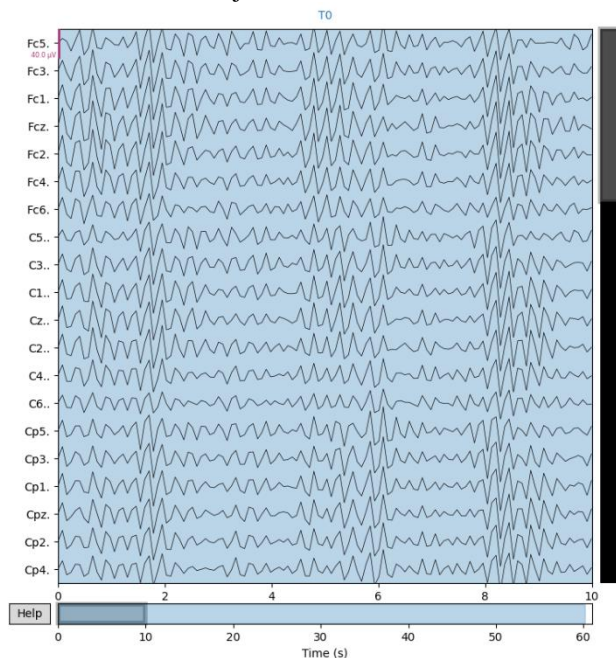


Fig. 4(a) Delta waves band for sub-1, run-1

For theta brain waves, 4 to 7 Hz frequency range is taken and it is shown in Fig. 4(b).

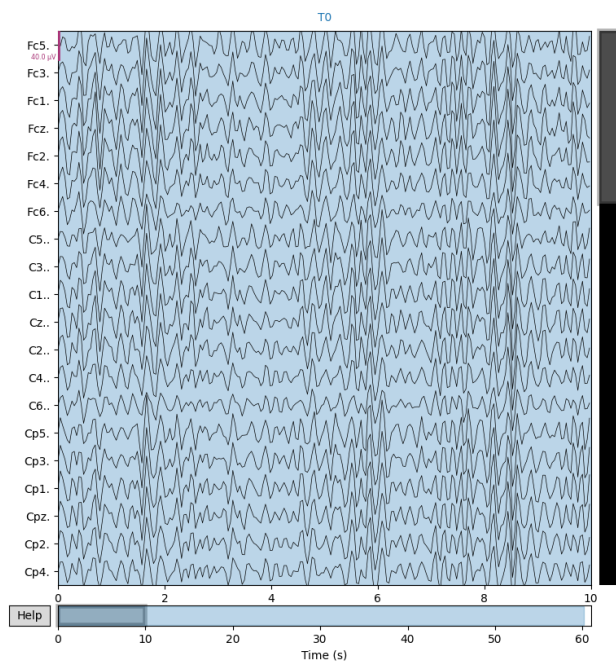


Fig. 4(b) Theta waves band for sub-1, run-1

Further, frequency range of 7 to 12 Hz is applied to separate alpha brain waves. In Fig. 4(c) alpha waves are shown.

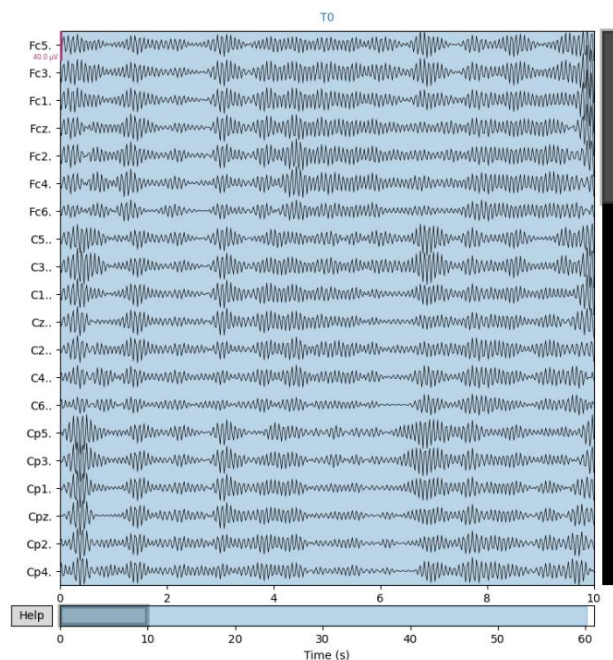


Fig. 4(c) Alpha waves band for sub-1, run-1

Next, beta brain waves are separated. Frequency range 12 to 30 Hz is used. Fig. 4(d) shows beta waves band.

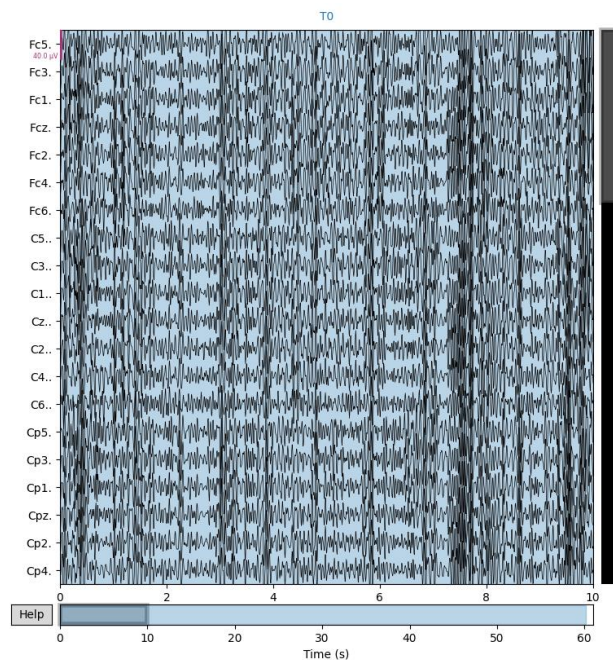


Fig. 4(d) Beta waves band for sub-1, run-1



At last, frequency range of 30 to 60 Hz is taken to filter out gamma brain waves. In Fig. 4(e) gamma waves are displayed.

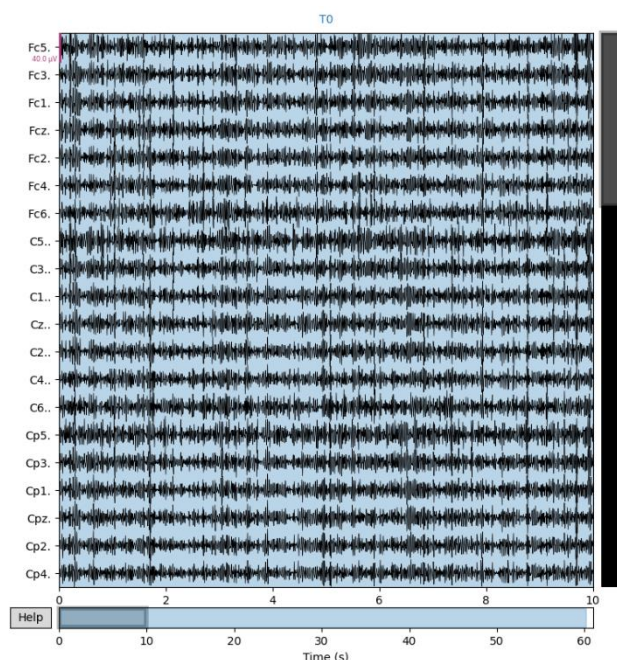


Fig. 4(e) Gamma waves band for sub-1, run-1

### 3.4 Feature Extraction

Statistical analysis is done for the features extraction. Various statistical tests i.e. mean, median, mode, standard deviation, variance, skewness, kurtosis are performed on epochs and events present in EEG signal. In the following table 1, different statistical tests and observations after calculations are displayed.

Table. 1 Statistical tests on epochs and events

| Statistical test   | Epochs       | Events |
|--------------------|--------------|--------|
| Mean               | 3.16e-08     | 0.53   |
| Median             | 1.05 e-07    | 1.0    |
| Mode               | 3.8e-05      | 1      |
| Mode count         | Array [1111] | 24     |
| Standard Deviation | 1.65e-05     | 0.498  |
| Variance           | 2.72e-10     | 0.248  |
| Skewness           | -0.01265     | -0.138 |
| Kurtosis           | 0.531        | -2.075 |

The mean, median, mode can be visualized using probability density function graph. Following Fig.

5(a) shows Probability Density Function (PDF) for epochs and Fig. 5(b) shows Probability Density Function (PDF) for events.

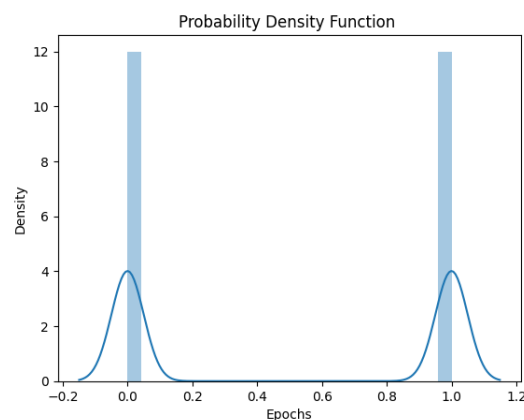


Fig. 5(a) Probability Density Function for epochs

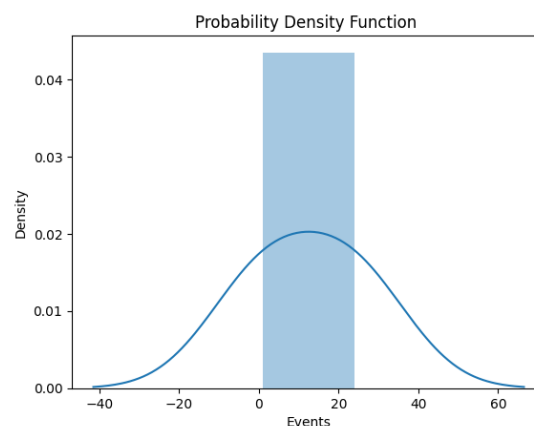


Fig. 5(b) Probability Density Function for events

Histogram for epochs is displayed in Fig. 6.

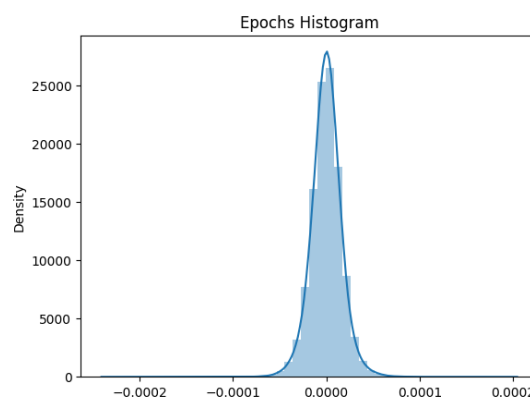


Fig. 6 Epochs Histogram

Normal distribution curve for epochs is shown in the following Fig. 7.

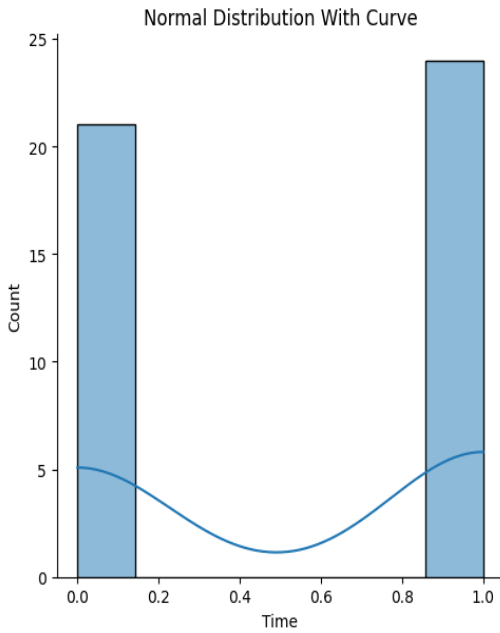


Fig. 7 Normal distribution curve for epochs

Empirical Cumulative Distribution Function (ECDF) for events is shown in Fig. 8.

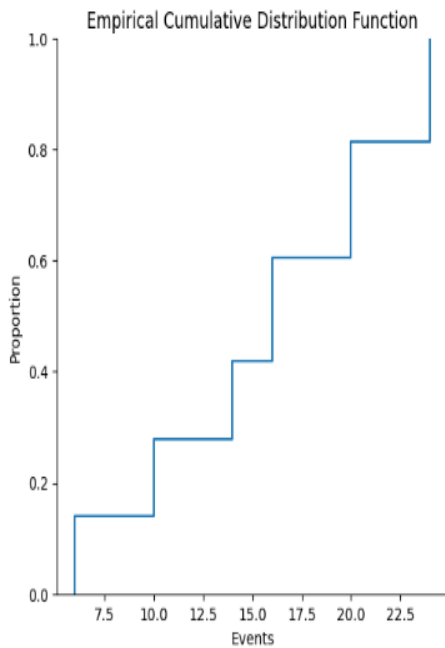


Fig. 8 Empirical Cumulative Distribution Function (ECDF) for events

The Kernel Density Estimation (KDE) is performed on events which is shown in the following Fig. 9.

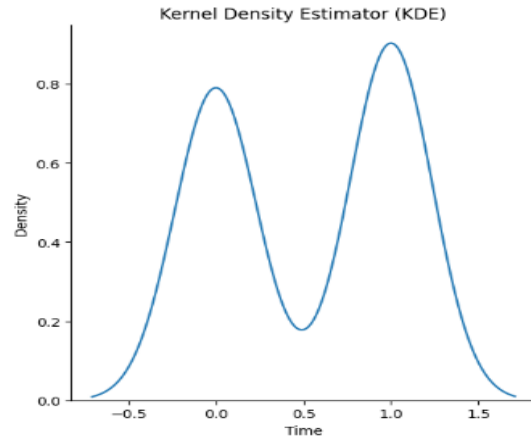


Fig. 9 Kernel Density Estimation function (KDE) for events

Karl Pearson’s coefficient method is used to calculate skewness. The skewness in curve for events is  $-0.138$  which is smaller as compared to the skewness in curve for epochs as mentioned in Table 1, so, it’s not plotted. Skewness in normal distribution curve for epochs is  $-0.01265$  which is nearer to zero so, it can be said that curve is nearly symmetrical and it is shown in the following Fig. 10.

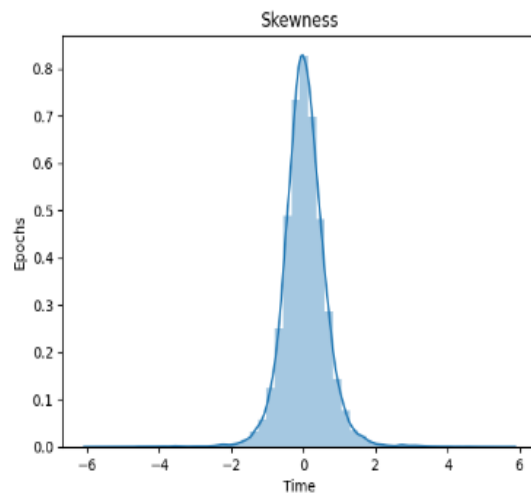
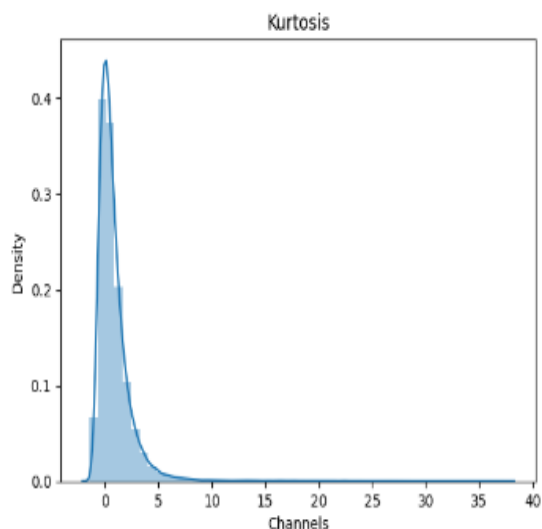


Fig. 10 Skewness in normal distribution curve for epochs

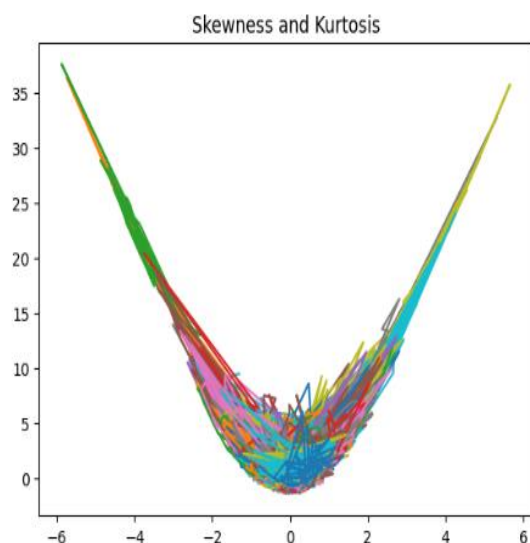
Further, kurtosis for events is  $-2.07$  having negative value so, it is said that negative tailed kurtosis as compared to the kurtosis for epochs so, it’s not plotted. In case of, kurtosis for epochs is  $0.531$  has positive value so, it is positive tailed platykurtic

kurtosis as it has thin curve which is displayed in Fig. 11.



**Fig. 11** Positive tailed platykurtic kurtosis for epochs

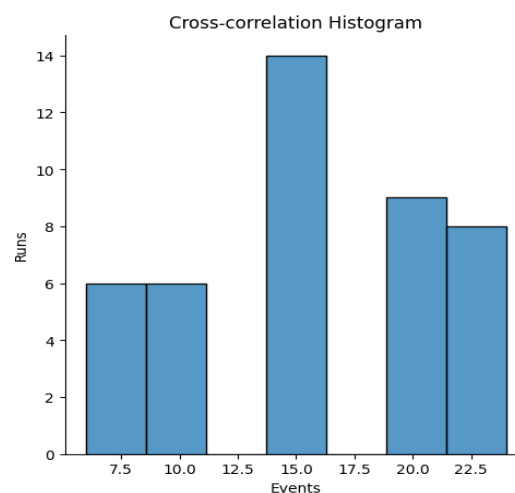
In the following Fig. 12 both skewness and kurtosis for epochs is displayed.



**Fig. 12** Skewness and kurtosis for epochs

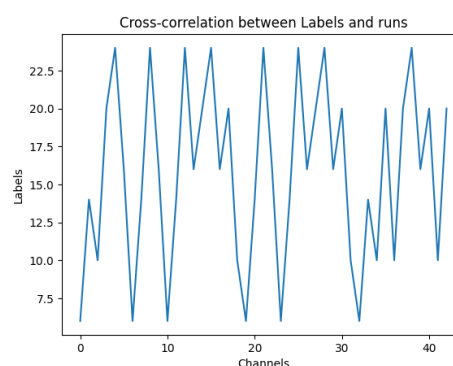
### 3.4.1 Cross-correlation

Cross-correlation is also an important measure in statistical analysis. This method is used to compare relation between the two time series variables. This research attempts to find cross-correlation between epochs and events with respect to runs of EEG data. In the following Fig. 13(a) the cross-correlation between events and runs is displayed.



**Fig. 13(a)** Cross-correlation between events and runs

In the Fig. 13(b) Cross-correlation between labels of epochs and runs in channels is shown.



**Fig. 13(b)** Cross-correlation between labels and runs

### 3.4.2 Hypothesis test

Hypothesis test is an important part in statistical analysis. Different types of hypothesis tests, i.e. T-test, Z-test, Chi-square test, ANOVA are performed on epochs and events in EEG data. Alpha value is taken as 0.05. The following Table 2 shows observations computed in these tests.

**Table. 2** Hypothesis test on epochs and events

| Test       | Statistic | P-value | Degree of |
|------------|-----------|---------|-----------|
| ANOVA      | 124.069   | 0.934   | 2.86      |
| Chi-square | 21.0      | 0.9     | 3.27      |
| Z-test     | -125.86   | 0.5     | 1.64      |
| T-test     | -4.097    | 0.054   | 2.0       |

From the above table 2, only p-value in T-test (0.054) is closer to alpha value 0.05, so, only T-test is

statistically significant and null hypothesis can be rejected. So, features are extracted using only T-test and these features are further used for the next process of classification. In the following Fig. 14(a) to 14(d) statistic and p-value graph of hypothesis tests are shown.

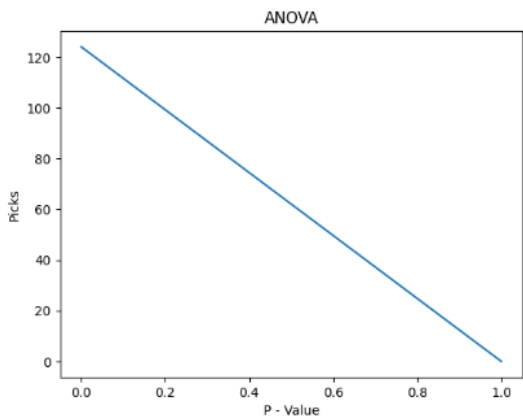


Fig. 14(a) statistic and p-value graph

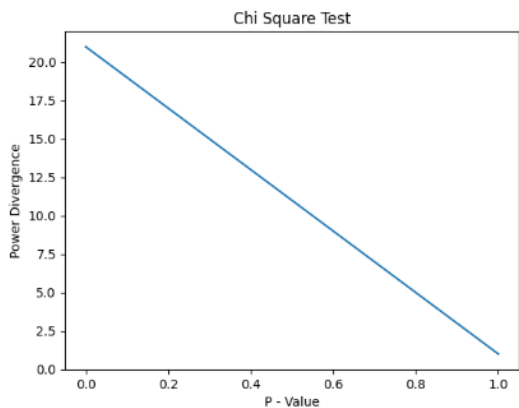


Fig. 14(b) statistic and p-value graph

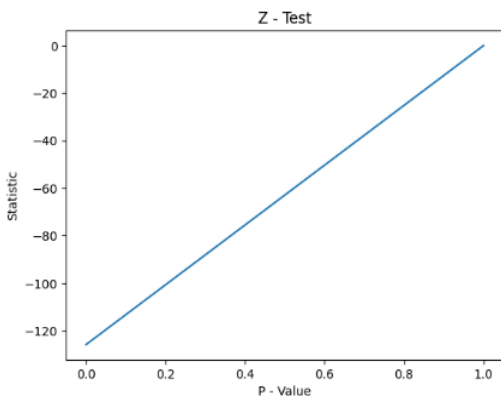


Fig. 14(c) statistic and p-value graph

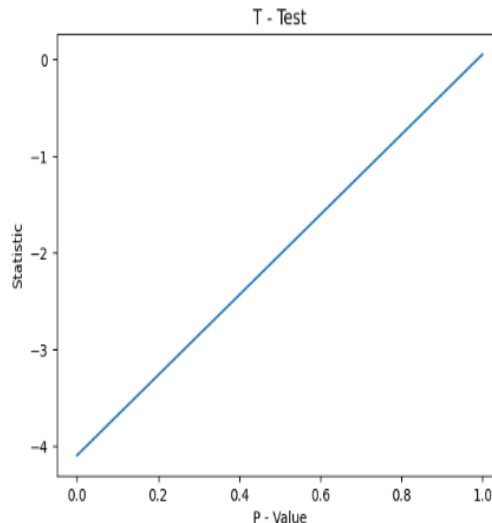


Fig. 14(d) statistic and p-value graph

### 3.5 Classification

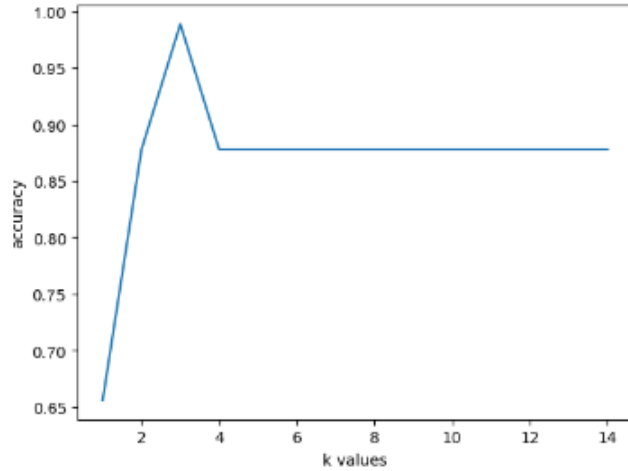
Further, classification is done using various machine learning algorithms i.e. logistic regression, SVM, KNN, decision tree, Naïve Bayes, Random Forest. Training data and testing data is split in 90-10 %. Monte Carlo cross validation method is used which is also known as shuffle split method. 42 Random states are taken. The following Table 3 shows accuracies obtained in these machine learning techniques.

Table. 3 Classifier vs. accuracy

| Sr. No. | Classifier          | Accuracy |
|---------|---------------------|----------|
| 1       | Logistic regression | 66.66 %  |
| 2       | KNN =12, 9, 5, 4    | 88.11 %  |
| 3       | KNN=3               | 98.88 %  |
| 4       | SVM                 | 66.66 %  |
| 5       | Naive Bayes         | 66.66 %  |
| 6       | Decision tree       | 77.77 %  |
| 7       | Random forest       | 77.77 %  |

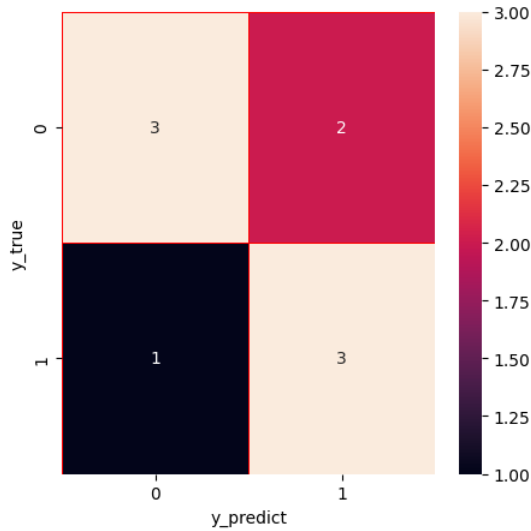
In case of, KNN classification 2 to 14 values are taken. Highest accuracy of 98.88% is achieved only for k = 3. The following Fig. 15 shows graph of k-value range (2 to 15) vs. accuracies.



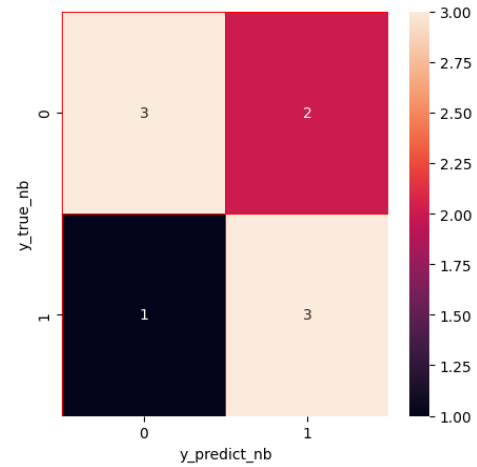


**Fig. 15** K-values vs accuracies

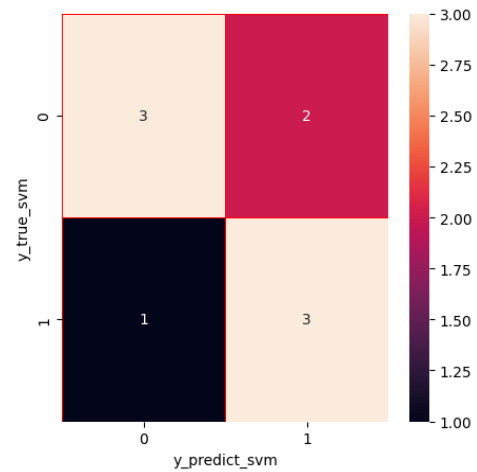
From the above Table 3, it is found that, accuracies for logistic regression, SVM, Naïve Bayes method are same as 66.66%. Also, accuracies for decision tree and random forest method are same as 77.77%. So, it is observed that, confusion matrix graph having same accuracies of different classifiers are also same. In the following Fig. 16(a) to 16(f) heatmap of confusion matrix obtained for accuracies of classifiers are shown.



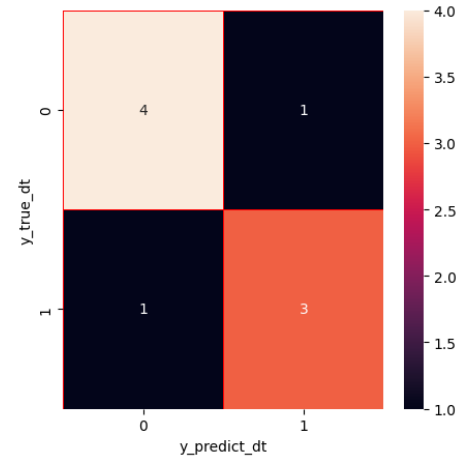
**Fig. 16(a)** confusion matrix for logistic regression



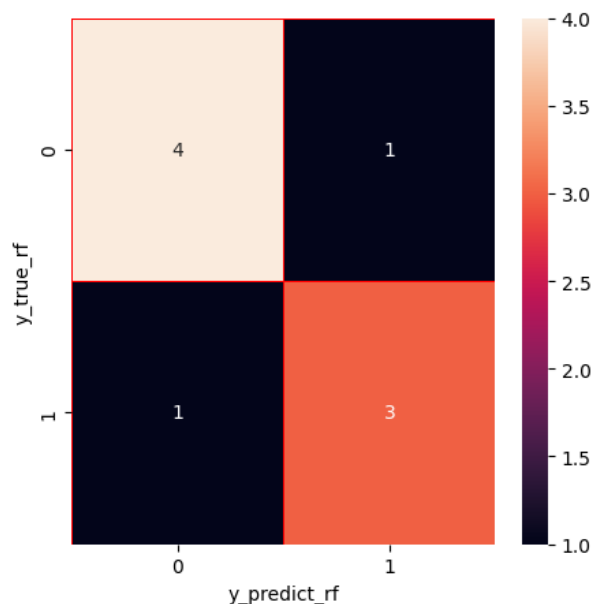
**Fig. 16(b)** confusion matrix for Naïve Bayes method



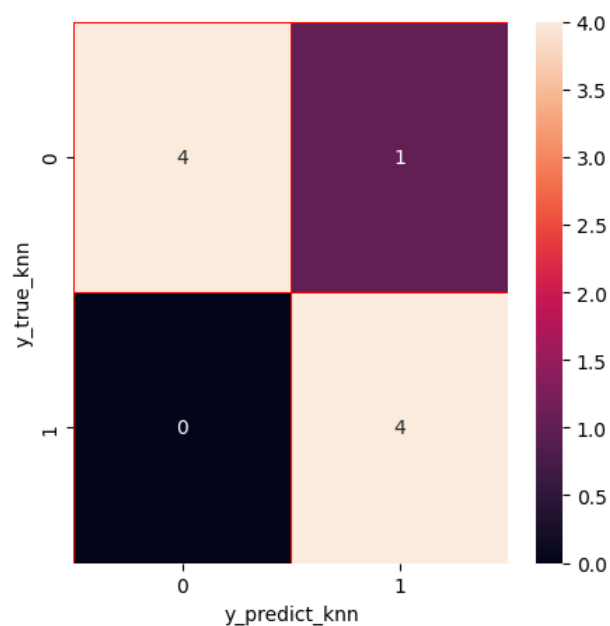
**Fig. 16(c)** confusion matrix for SVM



**Fig. 16(d)** confusion matrix for Decision Tree



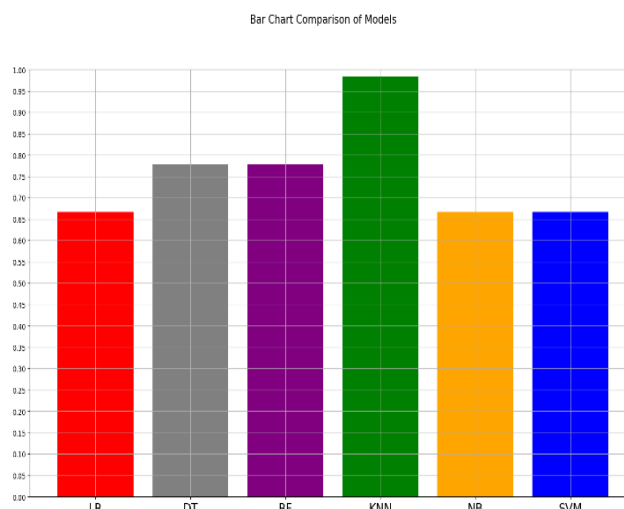
**Fig. 16(e)** confusion matrix for Random Forest method



**Fig. 16(f)** confusion matrix for KNN classifier (K=3)

#### 4. Results and Discussion

All accuracies achieved in various classifiers are shown in following Fig. 17. Accuracy for KNN classifier (K=3) is found highest 98.88% among others.



**Fig. 17** Classifier vs. accuracy

The result of the present study in comparison to the result of reference [2] is shown in Table 4.

**Table. 4** Validation of present study result with result of the Reference

| Comparative parameter | Result of the research | Result of the Reference [2] |
|-----------------------|------------------------|-----------------------------|
| Accuracy              | 98.88%                 | 97.77%                      |

#### 5. CONCLUSIONS

This research is a novel, experimental study in which bottom-up, inductive method is applied. The present study is a unique attempt of statistical analysis and classification on EEGBCI dataset. The present research has taken online EEG data which consists of 109 subjects or volunteers who had performed 14 different tasks using their hands and feet. EEG signals have been recorded using 64 channel electrodes at a sampling rate of 160 samples per second. XDAWN denoising method is used at pre-processing which improved signal to noise ratio (SNR). Then, various types of brain waves like delta, theta, alpha, beta, gamma waves are filtered using FIR filtering. Statistical tests i.e. mean, median, mode, standard deviation, variance, skewness, kurtosis are performed on epochs and events. Cross-correlation between epochs and runs also, between events and runs is shown in the methodology section. Hypothesis tests are performed to get statistically significant features. Using T-test, most prominent features are extracted. These features are used for

classification. Different types of machine learning algorithms are used like logistic regression, KNN, SVM, Naïve Bayes, decision tree, random forest technique. Among all these techniques, KNN (K=3) classification accuracy is found highest as 98.88% which is slightly greater than the accuracy of the reference [2] which is 97.77%.

Future Scope: Authors are working on other methods to improve classification accuracy than the present study. Authors are also working to explore other aspects of EEG signals.

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