

Chapter II. Neural Networks Dynamics

Linking neurons via synapses.

Neural network definition.

From now on we shall consider that a neural network is:

i) A collection of nodes, called neurons, characterized by a state X_i which can be the membrane potential V , but it can also include additional variables as in the Hodgkin-Huxley model, in which case $X_i = (V, n, m, h)$ or the Fitzhugh-Nagumo model, in which case $X_i = (v, w)$. Other types of neuron model can be considered as well.

ii) A set of synaptic weights connecting neurons; We note W_{ij} the synaptic weight from neuron j to i , with the convention that $W_{ij} = 0$ if there is no synaptic connection from j to i . We will note \mathcal{W} the matrix of W_{ij} 's.

The synaptic weight may have their own evolution (synaptic plasticity)

iii) The synaptic weights define an oriented graph \mathcal{G} such that there is an edge from j to i iff $W_{ij} \neq 0$.

Denote by $X(t) = \{X_i(t)\}_{i=1}^N$ the state of a neural network composed of N neurons at time t . Call $W(t)$ the synaptic matrix at time t . Neurons and synapses evolve jointly where neurons dynamics depend on synapses and synapses evolution depend on neurons state. We write this coupled evolution in the form:

(Continuous time)

$$\begin{cases} \frac{dX_i}{dt} = F_i[X, W; \vec{\gamma}_1, \vec{\xi}_i(t)] \\ \frac{dW_{ij}}{dt} = G_{ij}[X_i, X_j, W_{ij}; \vec{\gamma}_2] \end{cases} \quad (1.1-1)$$

where $\vec{\gamma}_1, \vec{\gamma}_2$ are set of fixed parameters such as the physical characteristics of the neurons (C, R, \dots) and synapses (τ decay rate, propagation delay \dots). $\vec{\xi}_i(t)$ is some time dependent external signal received by the neuron i .

We may write this equation in a more compact, vector form:

$$\begin{cases} \frac{d\vec{X}}{dt} = \vec{F}(\vec{X}, N; \vec{\gamma}_1, \vec{\xi}(t)) \\ \frac{dN}{dt} = G(\vec{X}, N; \vec{\gamma}_2) \end{cases} \quad (1.1-2)$$

Using a slight abuse of notation where X includes derivations of membrane potential, we may write eq.(1-2) in this form:

$$\begin{cases} \frac{dV_i}{dt} = V_i^{(1)}; \quad \frac{dV_i^{(1)}}{dt} = V_i^{(2)} \quad \dots \quad \frac{dV_i^{(k-1)}}{dt} = V_i^{(k)} \\ \frac{dV_i^{(k)}}{dt} = \frac{1}{a_i^{(k)}} \sum_{l=0}^{k-1} a_i^{(l-1)} V_i^{(l-1)} + \dots \end{cases}$$

We shall also consider discrete time evolutions.

$$\begin{cases} \vec{X}(t+1) = \vec{F}(\vec{X}(t), N(t); \vec{\gamma}_1, \vec{\xi}(t)) \\ W(t+1) = G(\vec{X}(t), W(t); \vec{\gamma}_2) \end{cases}$$

It is not necessary that X and N evolve according to the same time scale. In fact, typically N evolves slower than X and the scales are rather different. Then N contains the accumulated activity of neurons over a long history. In other words N is a memory of the system's past activity and evolves slowly according to this activity.

This type of coupled dynamical systems are extremely complex, and there are rather few results concerning their evolution. In practical studies N is kept constant, considered as additional parameter on which dynamics ^{depends}. The study of neurons dynamics dependence on N is already a formidable task and there are very few analytical results.

In the following we shall mainly consider the case where N is constant, we shall however consider examples of coupled evolution at the end of this chapter.

1.2) Examples

1.2.1) Voltage based ^{firing-rate} models

We have already seen the evolution equations of neurons characterized by their firing rate (eq 1.3.4 - 2)

$$(1.2.2-1) \quad \sum_{l=0}^k a_l^{(i)} \frac{d^l}{dt^l} V_i = \sum_{j=1}^N w_{ij} S_j(V_j(t)) + \xi_i(t) + B_i(t)$$

In this type of modelling, where spikes have disappeared in the firing rate, one can not consider STDP rule of type (), typically Hebb like rules are considered with many variants.

1.2.2) Cohen - Grossberg model:

A simple implementation of (1.2.2-1) is:

$$(1.2.2-1) \quad \frac{dV_i}{dt} = -\frac{V_i(t)}{\tau_i} + \sum_{j=1}^N w_{ij} S_j(V_j(t)) + \xi_i(t) + B_i(t),$$

corresponding to first order synaptic response. An extension has been proposed by Cohen M.A, Grossberg S. "Absolute stability of global pattern formation and parallel neural networks", IEEE Transaction on system, man, and cybernetics, Vol SMC-13:

$$(1.2.2-2) \quad \frac{dV_i}{dt} = a_i(V) \left[b_i(u_i(t)) + \sum_{j=1}^N w_{ij} S_j(V_j(t)) + \xi_i(t) + B_i(t) \right],$$

where a_i, b_i are mild function (a_i is bounded, positive and locally lipchitz continuous and b_i, b_i^{-1} are locally lipchitz continuous).

1.2.3) Discrete time Cohen - Grossberg model

The discrete time version of (1.2.2-1), with $dt=1$, is:

$$(1.2.3-1) \quad V_i(t+1) = \left(1 - \frac{1}{\tau_i}\right) V_i(t) + \sum_{j=1}^N w_{ij} S_j(V_j(t)) + \xi_i(t) + B_i(t),$$

... the previous one, introduces memory effect in the reverse application on dynamics (we shall see an example). A way to circumvent this difficulty is to consider the case where $\underline{z}_i = 1$. Then (4.2.3.1) becomes:

$$V_i(t+1) = \sum_{j=1}^N w_{ij} \cdot S_j(V_j(t)) + S_i(t) + B_i(t). \quad (4.2.3.2)$$

It can be written, in vector form, as:

$$V(t+1) = WS(V(t)) + S(t) + B(t).$$

Set $X = S(V)$ and note that S is invertible. Then:

$$X(t+1) = S(WX(t) + S(t) + B(t))$$

which gives the evolution of the frequency rate $S(V)$.

Finally, we obtain a paradigmatic example that we shall consider on several occasions, called the SNT (Simple but Non Trivial).

$$X_i(t+1) = S_j \left(\sum_{j=1}^N w_{ij} X_j(t) + S_i(t) + B_i(t) \right) \quad (\text{SNT})$$

2) Spiking models.

1.2.1) The leaky integrate and Fire model (LIF).

We have introduced the model in section 1.2.5. At the level of networks it writes:

$$(1.2.1-1) \begin{cases} \tau_i \frac{dV_i}{dt} = -V_i(t) + R I_i(t); & (\text{if } V_i(t) < 0 \text{ otherwise reset}) \\ R I_i(t) = \tau_i \sum_{j=1}^N W_{ij} \sum_{n=0}^{M_j(t)} \delta(t - t_j^{(n)} - \tau_j) + S_i(t) + B_i(t) \end{cases}$$

where, for simplicity we have considered instantaneous synaptic response. We assume that there are finitely many "spikes δ " within a finite time interval.

Here all type of plasticity (see section) could be considered as well.

1.2.2) The Berman Mazet Saula (BMS) model

This is a discrete time version of the LIF proposed by:

A time discretization of (1.2.1-1) gives:

$$V_i(t+1) = \left(1 - \frac{1}{\tau_i}\right) V_i(t) + \frac{R I_i(t)}{\tau_i} \quad \text{if } V_i(t) < 0.$$

It is possible to write integration and reset in a compact form, introducing the function

$$z(x) = \begin{cases} 0 & \text{if } x < 0 \\ 1 & \text{if } x \geq 0 \end{cases}$$

Then BMS model evolution equations writes

$$V_i(t+1) = \gamma_i V_i(t) [1 - z(V_i(t))] + \sum_{j=1}^N W_{ij} z(V_j(t)) + S_i(t) + B_i(t)$$

(BMS)

with $x_i = 1 - \frac{1}{\tau_i}$ and where we set $k=1$ for any i and $\frac{dx_i}{dt} = 0$

This equation is easy to interpret. Z means a spike occurs whenever the neuron's membrane potential exceeds the threshold. Thus if $V_j(t) > \theta$ neuron i 's membrane potential increases (decreases) of an amount W_{ij} at time $t+1$. Besides, if $V_i(t) > \theta$ then at time $t+1$ $V_i(t+1)$ is set to 0 if there is no spike coming from other neurons.

Note that time discretization introduces an ambiguity at t stage. Do we have to consider V_i when it fires, V_i is at time t or at time $t+1$, (or in between). In fact the mathematical characterization of this model dynamics applies to both cases. On phenomenological grounds there is not a model which is better than the other. This ambiguity is a spurious effect not only due to time discretization, but to the notion of instantaneous reset, which is ill posed.

1.2.3) The Generalized Integrate and Fire model

We have already met this model in section 1.3.5. In some sense eq. (1.3.5-1) provides directly the network dynamics since evolution of neuron k already depends on per-synaptic network activity. We saw that (1.3.5-1) can be written in a more compact form

$$C \frac{dV_k}{dt} + g_k V_k = i_k, \quad (1.2.3-1)$$

where g_k, i_k are given by (1.3.5-3), (1.3.5-4). The conductance g_k is the sum of conductances g_{kj} corresponding to synaptic response of neuron k to spikes coming from neuron j .

$$g_{kj} = G_{kj} \sum_n \alpha(t - t_j^{(n)}), \quad g_k = \frac{1}{\tau_L} + \sum_{j \in I} E_j g_{kj} + \sum_{j \in E} E_j g_{kj} \cdot T$$

synaptic weight W_{kj} reads

$$W_{kj} = G_{kj} E_j \quad (1.2.3-2)$$

In the same way i_k reads:

$$i_k = \frac{E_L}{\tau_L} + \sum_{j \in I} E_j g_{kj} + \sum_{j \in E} E_j g_{kj} + i_{ext}(t)$$

consequently, eq. (1.3.5-1) can be written:

$$3) C \frac{dV_k}{dt} + g_k(t, \{t_j^{(n)}\}) V_k = \frac{E_L}{Z_L} + \sum_j W_{kj} \sum_n \alpha(t - t_j^{(n)}) + i_{ext}(k)$$

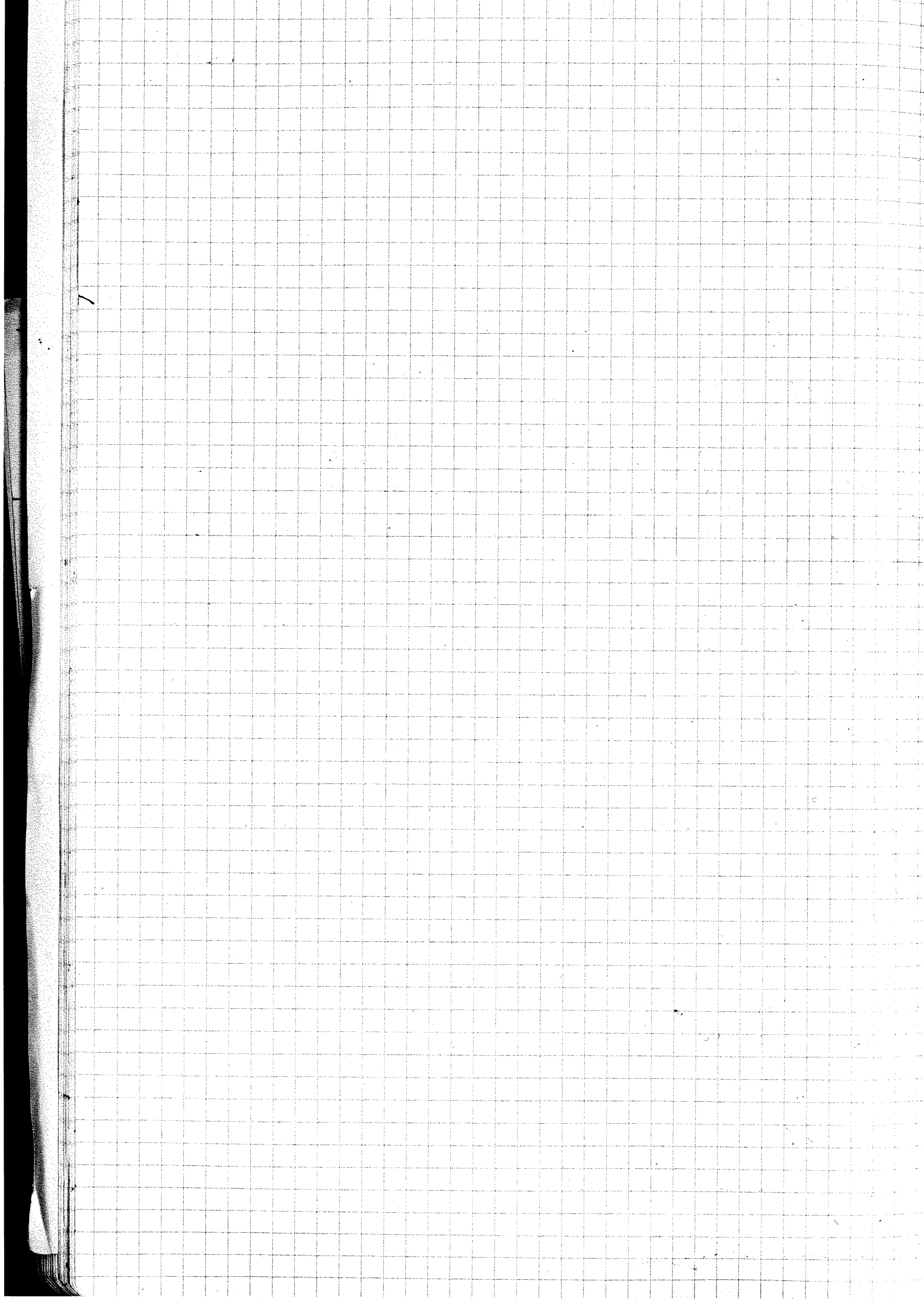
It has the generic form of a voltage based model (I. 1.3.2-11) but here the coefficient $a^{(0)}$ in the differential equation (l.h.s) depends on postsynaptic activity via the conductance g_k .

Note that g_k depends on synaptic weights:

$$g_k(t, \{t_j^{(n)}\}) = \frac{1}{Z_L} + \sum_j W_{kj} \sum_n \alpha(t - t_j^{(n)})$$

↓ Not equivalent to the classical form unless α is of first order.

Here we have assumed that synaptic weights are constant. Plasticity mechanisms of each form can be implemented here, To the best of our knowledge it has not been done yet.



2) Weakly coupled neural networks

Before analyzing some examples of neural networks models and presenting the main tools coming from dynamical systems theory, allowing to characterize to some extent these models - dynamics, let us make here a fundamental argument due to Fitzhugh and Hoppensteadt.

Fitzhugh E. . .

2.1) The main philosophy

Assume that we have defined a model for the characterization of isolated neurons like Hodgkin-Huxley's, Fitzhugh-Nagumo and so on. Especially, we have seen in chapter 1 how dynamics can be rich, for e.g. Hodgkin-Huxley model, in determined regions of parameters.

An important question now is: "what remains of the dynamics, when coupling neurons together via synapses?". As we shall see, it is not because a neuron can have a complex dynamics when isolated, that it exhibits so rich a dynamics when coupled to other neurons. On the opposite, the poor neuron dynamics can be fairly complex nevertheless, a network of such neurons can exhibit a very rich dynamics.

The main notion that we would like to introduce along these lines is the concept of emergence. It characterizes the fact that the behaviour of a set of nonlinear units, coupled together, is not directly predictable from the behaviour of isolated units. It can be more complex, or less, and in most case it is drastically different, as it depends mostly on coupling parameters. This is a philosophy that we shall develop and illustrate all along the lecture. Let us start from the first step.

Assume that isolated neurons are characterized by an equation of the form:

$$\frac{dx_i}{dt} = f_i(x_i; \lambda_i) \Leftrightarrow \frac{dx}{dt} = f(x; \lambda) \quad (2.1-1)$$

and assume that we couple them with synaptic weights of very small amplitude ϵ , so that the coupled dynamics reads:

$$\frac{dx}{dt} = f(x; \lambda) + \epsilon g(x; \lambda, \rho, \epsilon); \quad (2.1-2)$$

where ρ is a set of additional parameters corresponding, e.g., to external constraints.

This case can be viewed as an expansion of the vector field (2.1-1)

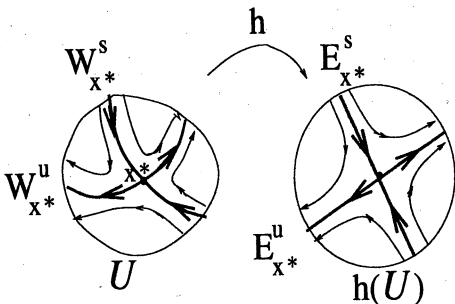
When synaptic couplings have small values.

Let us analyze the expected effects of this coupling. Even if these implications are not possible to study in full generality, some specific situations are rather instructive.

Let us then consider the case when dynamics has a stable fixed point. The main action of weakly coupling neurons is provided by Hartman - Grobman theorem.

2.2) The hyperbolic case

Let x^* be a hyperbolic fixed point for a vector field F . Then there exists a homeomorphism h , preserving the sense of orbit, locally mapping the neighborhood of the flow to the linear flow $e^{t DF_{x^*}}$.



The same theorem holds for many cases. Basically, it says that the local behavior of the nonlinear system near the hyperbolic fixed point is not more complex than a linear dynamical system.

The consequence of this theorem is that the uncoupled system (E=0) and the coupled system, and the linear system ^{for an case} are topologically conjugated near the hyperbolic fixed point.

$$\frac{dx}{dt} = Lx, \quad \text{with } L = DF_{x^*}(\lambda_{i,j}, \epsilon=0)$$

are topologically conjugated near the hyperbolic fixed point. We are (locally) equivalent to a continuous variable change.

In other words, no chaotic change arise when coupling neurons and dynamics is not more complex (locally) than a linear system.

On the opposite, it is observed in the brain for in smaller neural networks that the synaptic coupling can induce sharp changes in dynamics, we shall see. Therefore, the main conclusion of this short argument is that:

"To be interesting, the situation of weakly coupling neural networks where isolated are on a stable fixed, one must consider the case of a non hyperbolic fixed point."

Basically, this occurs if neurons (isolated) are close to a bifurcation point.

So, starting from this point of view Izhikevich and a group of researchers considered the effects of weakly coupling neurons when some of the neurons are, when $\epsilon \rightarrow 0$, close to a bifurcation point. They focused on bifurcations of fixed points and they have considered that such "critical" neurons are close to the same type of bifurcation fixed point. They have focused on codimension 1 bifurcations.

Exercise for students: Read Izhikevich book or thesis and draw the following results.

Central manifold reduction (Izhikevich, 96)

Suppose that there are k non-hyperbolic fixed points in the uncoupled system. Then the coupled system, for small ϵ is governed by a dynamical system of the form:

$$\frac{dx_i}{dt} = f_i'(x_i; \lambda) + \epsilon g_i'(x; \lambda, p, \epsilon); \quad i = 1 \dots k \quad (2.3-1)$$

i.e. nearby critical neurons have a non-trivial dynamics

Normal form

Using an ϵ expansion the previous dynamical system can be written as

$$\left. \begin{array}{l} \text{about } \lambda=0, p_0 \\ \lambda = \lambda(\epsilon) = 0 + \epsilon \lambda_1 + \epsilon^2 \lambda_2 + O(\epsilon^3) \\ p \sim p(\epsilon) = p_0 + \epsilon p_1 + O(\epsilon^2) \end{array} \right\}$$

$$(2.3-2) \quad \frac{dx_i}{dt} = \frac{\partial f_i'}{\partial x_i}(0; 0) x_i + h_i x_i^2 + \epsilon a_i + \epsilon^2 d_i + \epsilon \sum_{j=1}^k a_{ij} x_j + O(\epsilon^3)$$

with

$$(2.3-3) \quad \begin{aligned} a_i &= D_\lambda f_i'(0; 0) \lambda_1 + g_i'(0; 0, p_0, 0) \\ h_i &= \frac{1}{2} \frac{\partial^2 f_i'}{\partial x_i^2}(0; 0) \\ d_i &= D_\lambda^2 f_i'(0; 0) (\lambda_1, \lambda_1) + D_\lambda f_i'(0; 0) \cdot \lambda_2 + D_\lambda g_i'(0; 0, p_0, 0) \\ &\quad + D_p g_i(0; 0, p_0, 0) \cdot p_1 + \frac{\partial g_i'}{\partial \epsilon} \\ a_{ij} &= \frac{\partial g_i'}{\partial x_j}(0; 0, p_0, 0) \end{aligned}$$

Note that a_{ij} act as fanal synapses, but with a crucial difference: can act via a_{ij} even if there is no direct connection (synapse) $j \rightarrow i$. This is an important effect of the non-linear collective dynamics.

2.4) Example

2.4.1) Saddle-node bifurcations

For each critical point close to a saddle-node bifurcation, the normal form of the coupled system is:

$$\frac{dx_i}{dt} = a_i + h_i x_i^2 + \epsilon \sum_{j=1}^k p_{ij} x_j + \epsilon d_i \quad \left(\begin{array}{l} x \rightarrow \epsilon^{1/2} x_i \\ t \rightarrow \epsilon^{-1/2} t \end{array} \right)$$

where a_i depends only on p_0, λ while h_i is independent of these parameters. If $a_i \neq 0$ this system admits, to the zeroth order in ϵ , the fixed points: $\pm \sqrt{\frac{a_i}{h_i}}$, which are both hyperbolic. Since hyperbolic points are structurally stable this property remains to the next order. However, in this setting, p_1 , which acts as an external stimulus, has no effect on these fixed points. Hence, for $a_i \neq 0$, adding an external stimulus does not change dynamics.

The situation is drastically different if $a_i = 0$. Indeed, with the variable change $x_i = \epsilon^{1/2} y_i$ and $t = \epsilon t$ lead to:

$$\frac{dy_i}{dt} = r_i + \epsilon y_i^2 + \sum_{j=1}^k c_{ij} y_j + O(\epsilon)$$

with $r_i = h_i d_i$, $c_{ij} = h_i s_{ij} h_j^{-1/2}$. Here the dynamical system depends on ϵ via d_i . The fixed points are given by:

$$r_i + \epsilon y_i^2 + \sum_{j=1}^k c_{ij} y_j = 0.$$

Thus, they depend on the structure of the matrix $C = \{c_{ij}\}_{i,j}$.

The condition $a_i = 0$ writes:

$$D_x f'_i(0,0) \lambda_2 + g'_i(0,0, p_0, 0) = 0, \quad i = 1 \dots k.$$

This is called the adaptation condition. Indeed, this is a very specific condition which cannot arise spontaneously but is required if one wants the coupled dynamical system to exhibit sensitivity to some stimulus. This condition can be fulfilled via plasticity mechanisms.

Hopf bifurcation

If neurons are close to a Hopf bifurcation, then the neural fan writes:

$$\frac{dz_i}{dt} = b_i z_i + d_i z_i |z_i|^2 + \sum_{j \neq i}^k c_{ij} z_j + O(\sqrt{\epsilon}) \quad (\bar{z} = \epsilon t)$$

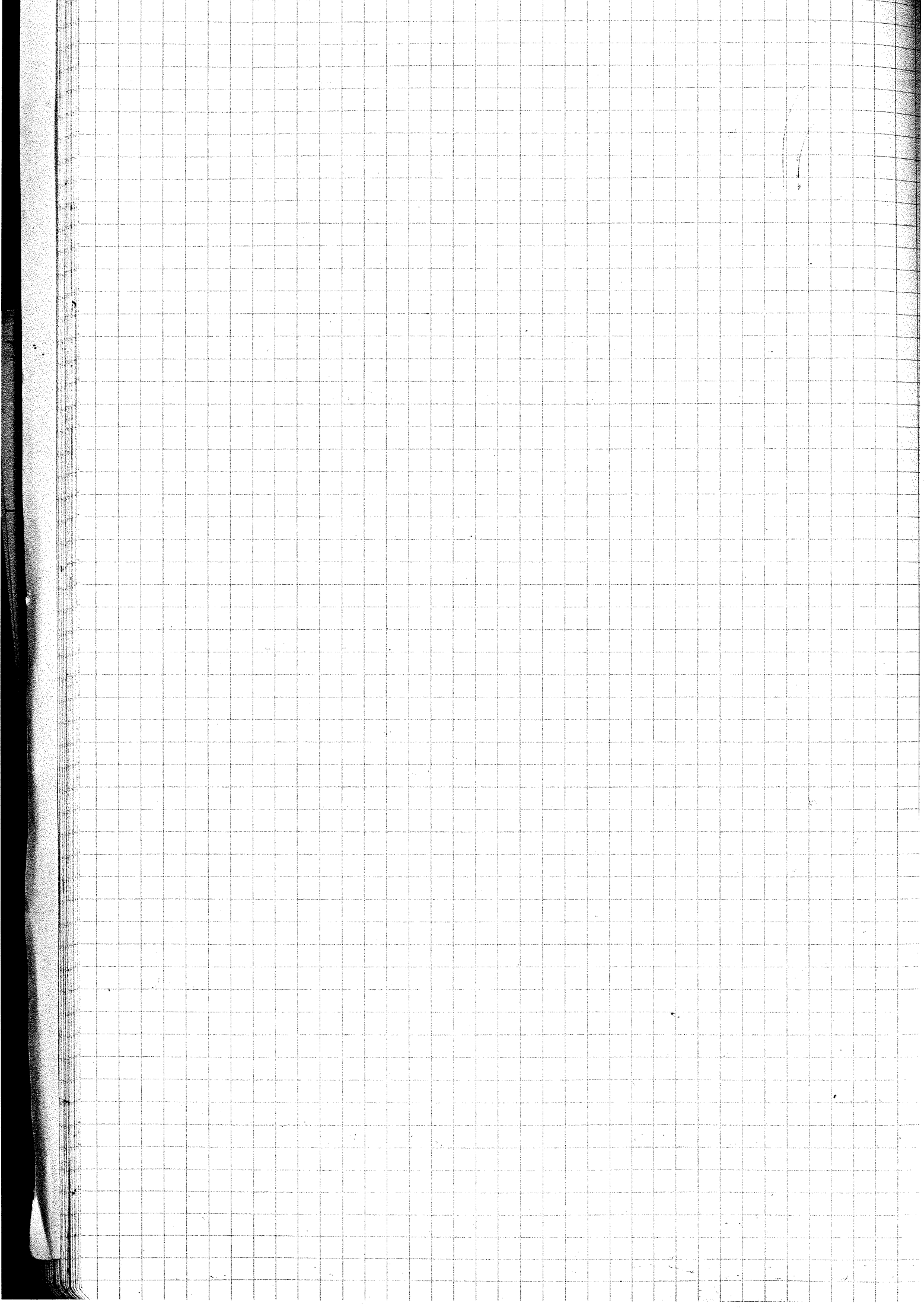
where

$$c_{ij} = \begin{cases} w_i D_{ij} g'_i v_j & \text{if } \omega_i = \omega_j \\ 0 & \text{if } \omega_i \neq \omega_j \end{cases}$$

Here $i\omega_i$ is the ~~imaginary~~ eigenvalue of the Jacobian matrix, of neuron i , at the critical point, and v_i, w_i are the corresponding left and right eigenvectors.

This result shows that close to the bifurcation point the oscillating neurons can be divided into pools according to their natural frequency. There is an effective coupling c_{ij} between neurons from the same pool, while the coupling between neurons from different pools is negligible ($O(\sqrt{\epsilon})$) even if there is a synaptic connection between them in the global system.

This suggests that resonance effects between neurons from the same pool. These resonances can be used e.g. to drive the neural network with a periodic input. One can in this way establish interactions between oscillators transmitting on different frequencies or one can disrupt interactions between oscillators transmitting on the same frequency.



Cohen Gross approximation
 Brunel
 IF-gIF

3) Dynamical analysis of some neural networks

3.1) Discrete time IF models

3.1.1) Dynamics of BMS model.

Exercise → read the paper and detail the proofs.

This is one of the few examples of neural networks where one can fully characterize dynamics, and especially make a classification of the generic dynamical behaviours encountered. It is then possible to go quite far in understanding collective dynamics of neurons, including spike train statistics and effects of synaptic plasticity. Finally, recent results suggest that a large number of spike trains on finite time horizons, including real biological data, can be exactly reproduced by a BMS model. This suggests that this class of models are somewhat "dense" in the set of neural networks model (though we have yet no rigorous proof of this). This analysis also raises some warnings about interpreting numerical simulation result, and extrapolating simple neurons model to biological neurons.

Recall that BMS model dynamics is given by:

$$V(t+1) = F(V(t)) \quad (3.1.1-1a)$$

where F is the mapping of components:

$$3.1.1-1b) \quad F_i(V) = \gamma V_i (1 - z[V_i]) + \sum_{j=1}^N W_{ij} z[V_j] + I_i^{ext}, \quad i=1..N,$$

with $\gamma \in [0, 1]$ is called the "leak rate", and I_i^{ext} is an external "current" (setting $C=1$). The term:

$$I_i^{ext}(V) = \sum_{j=1}^N W_{ij} z[V_j], \quad (3.1.1-2)$$

is called "synaptic current".

We define the firing time of neuron i , for the initial condition V , by:

$$t_i^{(k)}(V) = \inf \{ t \mid t > t_i^{(k-1)}(V), V_i(t) \geq \theta \}, \quad (3.1.1-3)$$

with the convention $t_i^{(0)}(V) = -\infty, \forall V$.

Phase space dl

$$\text{Define } V_{min} = \min \left(0, \frac{1}{1-\gamma} \left[\min_{i=1..N} \sum_{j: W_{ij} < 0} W_{ij} + I_i^{ext} \right] \right)$$

$$V_{max} = \max \left(0, \frac{1}{1-\gamma} \left[\max_{i=1..N} \sum_{j: W_{ij} > 0} W_{ij} + I_i^{ext} \right] \right)$$

with the convention $\sum_{j \in \emptyset} W_{ij} = 0$. Then, dynamics occurs

The phase space $du = [V_{min}, V_{max}]^N$. We set $I_0 = [V_{min}, 0]$
 $I_1 = [0, V_{max}]$ so that neuron i fires iff $V_i(t) \in I_1$.

Natural partition

Call $\Lambda = \{0, 1\}^N$. A spiking pattern ω is an element of Λ .

Then,

$$du = \bigcup_{\omega \in \Lambda} \mathcal{D}_\omega, \quad (3.1.1-3)$$

where $\mathcal{D}_\omega = \{V \in du \mid V_i \in I_{\omega_i}\}$. The partition $\mathcal{D} = \{\mathcal{D}_\omega\}_{\omega \in \Lambda}$ is called the natural partition. It is easy to show that all partition elements are connected, and are hypercubes. $\mathcal{D}_\omega = \prod I_{\omega_i}$.

The partition \mathcal{D} allows to classify the membrane potential vector according to their spike state. Indeed

$$\| V(t) \in \mathcal{D}_\omega \Leftrightarrow \begin{array}{l} \text{Neurons } i \text{ such that } \omega_i(t) = 1 \text{ fires at } t \\ \text{" } j \text{ " " } \omega_j(t) = 0 \text{ does not} \end{array}$$

Properties of F

Call $n(\omega) = \sum_{j=1}^N \omega_j$, the number of firing neurons in the spike pattern ω . Denote $\gamma = 1$ by F_ω the restriction of F to \mathcal{D}_ω , then:

- 1) F_ω is affine and differentiable in the interior of its domain \mathcal{D}
- 2) F_ω is a contraction with coef $\gamma(1-\omega_i)$ in direction i
- 3) DF_ω has $n(\omega)$ 0 eigenvalues and $N-n(\omega)$ eigenvalues $\gamma < 1$.
- 4) $F(\mathcal{D}_\omega) = \prod_{i=1}^N F_{\omega,i}(I_{\omega_i})$,

where $F_{\omega,i}(I_0)$ is the interval $[\gamma V_{min} + \sum_{j=1}^N \omega_j w_{ij} + I_i^{ext}, \gamma 0 + \sum_{j=1}^N \omega_j w_{ij} + I_i^{ext}]$

and $F_{\omega,i}(I_1)$ is the point $\sum_{j=1}^N \omega_j w_{ij} + I_i^{ext}$. Thus $F(\mathcal{D}_\omega)$ is a $N-n(\omega)$ hypercube, with a volume $\gamma^{N-n(\omega)} [0-V_{min}]^N$

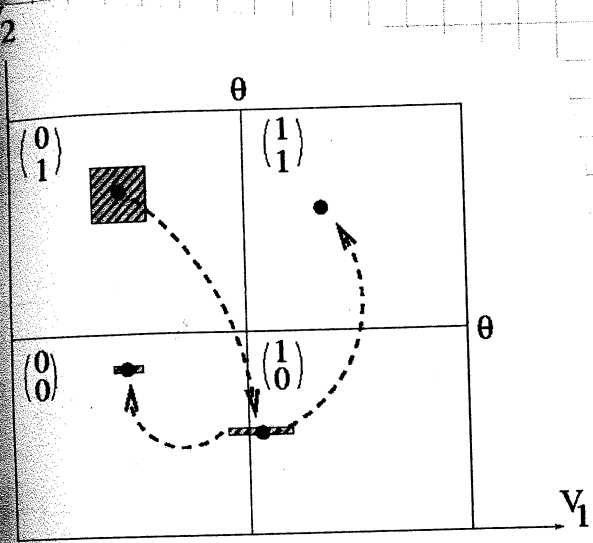
a consequence, of $B_{cl}(\delta) = \{V \in \mathbb{R}^n \mid d(V, cl) < \delta\}$ then
 $F(B_{cl}(\delta)) \subset B_{cl}(\delta) \rightarrow$ required to show that there is an
 open set $U \supset cl$, such that $F(U) \subset U$
 \Rightarrow existence of a attractor as limit set.

Singularity set:

This is the set $S = \{V \in cl \mid \exists i, v_i = 0\}$ where F is
 discontinuous. This is a union of $N-1$ dimensional hyperplanes
 corresponding to faces of \mathcal{D}_{cl} .

Near S there is initial condition sensitivity

If a small ball $B_\epsilon(V)$ around V
 intersects S , then the pieces are
strongly separated by dynamics and
 have a different future.



Asymptotic dynamics.

The ω -limit set is the set of accumulation points of trajectories in cl

Here:
$$\Omega = \bigcap_{t \geq 0} F^t(cl) \quad (3.1.1-4)$$

This set is identical to the union of attractors, when the set of attractors
 is non empty. It characterizes the asymptotic dynamics.

Let us introduce the distance $d(\Omega, S)$ between Ω and S :

$$d(\Omega, S) = \inf_{V \in cl} \inf_{t \geq 0} \min_{i=1-N} |v_i(t) - 0| \quad (3.1.1-5)$$

Theorem: (Lebac, 2008)

If $d(\Omega, S) > \epsilon > 0$ then Ω is a finite union of stable
periodic orbits with a finite period. Moreover Ω is structurally stable

The maximal period is upper bounded by:

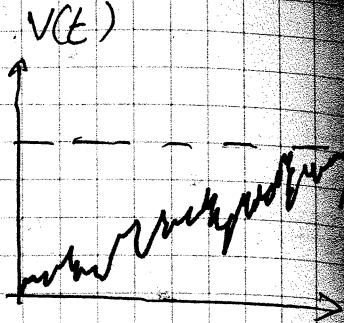
$$T_d = 2 \frac{N \log d(\Omega, S)}{\log \lambda}$$

Globabils

Def: \tilde{V} has a globabit if $\exists \tau$ such that

(i) $\forall t > 0 \quad V_i(t) < 0$

(ii) $\lim_{t \rightarrow \infty} V_i(t) = 0$



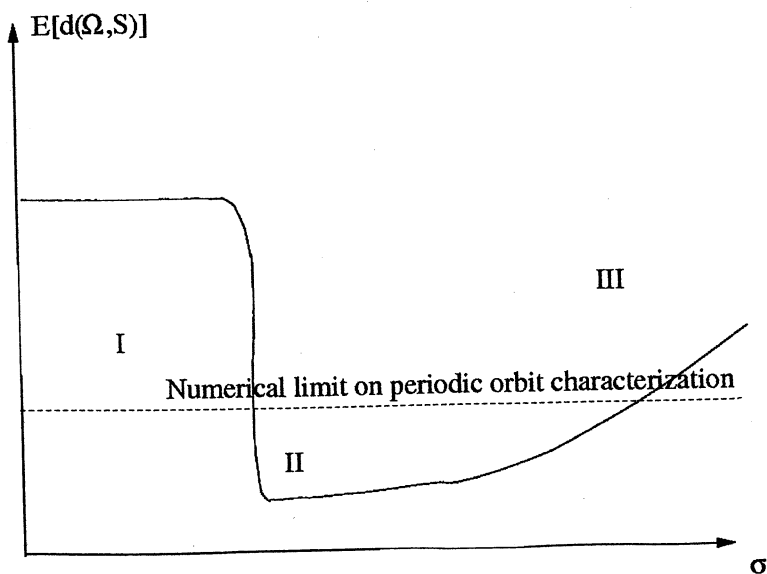
This corresponds to a situation where a neuron can take an arbitrary time to fire, thus preventing the prediction of dynamics even if it has been observed along a very long time. Indeed, if one observes dynamics a ~~time to~~ and concludes eg that it is periodic, then after a ~~small~~ τ it may happen that a neuron that has not fired before suddenly fires, leading to a chain reaction, and a completely different evolution.

Th: The subset of parameters (W, I^{exc}) such that $d(\Omega, S) = 0$ is non generic in a topological and measure theoretic sense. As a consequence, globabils are non generic.

General structure of asymptotic dynamics

As a consequence of these results one can distinguish 3 distinct regimes

We assume that the system-dynamics is observed over a finite time τ_{obs}



3.1.2) Extension to gIF models.

Recall that, in gIF models, the membrane potential obeys the canonical equation

$$C \frac{dV_k}{dt} + g_k V_k = i_k, \quad k = 1 \dots N, \quad (3.1.2-1)$$

but here, the conductance of the punctual neuron depends on past spikes received by the synapses of neuron k , coming from pre-synaptic neurons:

$$g_k \equiv g_k(t, \{t_j^{(n)}\}), \quad (3.1.2-2)$$

where $t_j^{(n)}$ is the n -th firing time of neuron j (as usual for IF models, we assume there are instantaneous spikes) and $\{t_j^{(n)}\}$ is the list of all spikes times emitted by pre-synaptic neurons.

This modelling corresponds to the fact that the occurrence of a pre-synaptic potential on synapse j at time $t_j^{(n)}$ results in a change of the (local) conductance of neuron k . But here, since neuron is punctual, this change apply to the whole neuron (cf section 1.3.5)

Here the conductance g_k has the form:

$$g_k(t, \{t_j^{(n)}\}) = \frac{1}{Z_L} + \sum_{j=1}^N G_{kj}^+ \sum_{n=1}^{\infty} \alpha^+(t - t_j^{(n)}) + \sum_{j=1}^N G_{kj}^- \sum_{n=1}^{\infty} \alpha^-(t - t_j^{(n)}),$$

where Z_L is the leak rate, G_{kj}^{\pm} is a positive constant, $+$, $-$ refer to excitatory/inhibitory neurons, and α is the classical PS profile.

Note that g_k is always positive.

Introducing a current:

$$i_k(t, \{t_j^{(n)}\}) = \frac{E_L}{Z_L} + E^+ \sum_{j=1}^N g_{kj}^+(t, \{t_j^{(n)}\}) + E^- \sum_{j=1}^N g_{kj}^-(t, \{t_j^{(n)}\}) + i_k(t)$$

We assume here that E_j eq. (1.3.5.4) depends only on the excitatory/inhibitory nature of the neuron.

eq (3.1.2.1) reads:

$$\frac{dV_k}{dt} = -\frac{1}{Z_L} (V_k - E_L) + (V_k - E^+) \sum_{j=1}^N g_{kj}^+ - (V_k - E^-) \sum_{j=1}^N g_{kj}^- + i_k(t)$$

where we set $C = 1$ for simplicity. Here we have introduced

reversal potential $E^+ \approx 0$ mV and $E^- \approx -75$ mV, closely related to ions concentrations.

The sign of the respective contributions $+/-$ depends on the value of V . At rest $+/-$ leads to a positive PSP, while $-$ leads to a negative PSP.

We introduce synaptic weights (cf section II.1.2.3)

$$\begin{cases} w_{ij} = E^+ G_{ij} \\ w_{ij} = E^- G_{ij} \end{cases}$$

and the convention that $w_{ij} = 0$ when there is no synapse from j we can write () in the form (I.1.2.3)

Time discretization

As emphasized several times in the lecture, a spike is not instantaneous but we assume that spike time is known within a precision $\delta > 0$. From now on we make the following assumptions:

$\exists \delta > 0$ such that:

- i) a neuron can fire at most once between $[t, t + \delta]$ (i.e., $\delta < \tau$)
- ii) the spike time is known within a precision δ .
- iii) conductances are updated at time multiples of δ .
- iv) The microscopic time scale dt is $\ll \delta$, allowing to use differential equations for the evolution of the membrane potential.

The more delicate part is iii, since it introduces a time discretization on a grid. What are the effects of this, we shall see it. These assumptions, as we saw, release a certain number of quite delicate and spurious properties of IF models. In particular, we can properly define the notion of raster plot, introduced in section (), to characterize dynamics.

Recall that a raster plot is an infinite list $w = \{w_i(t)\}$, where time is discrete, so that the set of raster plots is countable and

$$\begin{cases} w_i(t) = 1 & \text{if neuron } i \text{ fires between } [t, t + \delta] \\ = 0 & \text{otherwise.} \end{cases}$$

Then, we may rewrite the conductance in the form

$$g_k(t, [\omega]_t) = \sum_j g_{kj} \sum_{n=1}^{N_j(t, \omega)} \alpha(t - t_j^{(n)}) \quad (3.1.2-3)$$

where $[\omega]_t$ is the raster plot truncated at time t , while V_k evolves according to:

$$\frac{dV_k}{dt} + g_k(t, [\omega]_t) V_k = I_k(t, [\omega]_t), \text{ whenever } V_k < 0. \quad (3.1.2-4)$$

If the neuron does not fire between $[t, t+\delta[$ we can integrate this equation on this time interval. This gives

$$V_k(t+\delta) = \gamma_k(t, [\omega]_t) V_k(t) + J_k(t, [\omega]_t),$$

where

$$\gamma_k(t, [\omega]_t) = e^{-\int_t^{t+\delta} g_k(s, [\omega]_t) ds} < 1$$

and

$$J_k(t, [\omega]_t) = \int_t^{t+\delta} i_k(s, [\omega]_t) V_k(s, t+\delta, [\omega]_t) ds$$

$$V_k(s, t+\delta, [\omega]_t) = e^{-\int_s^{t+\delta} g_k(s', [\omega]_t) ds'}$$

Finally, we can include the reset condition in dynamics, in the same way as we did for BNS model. We finally obtain:

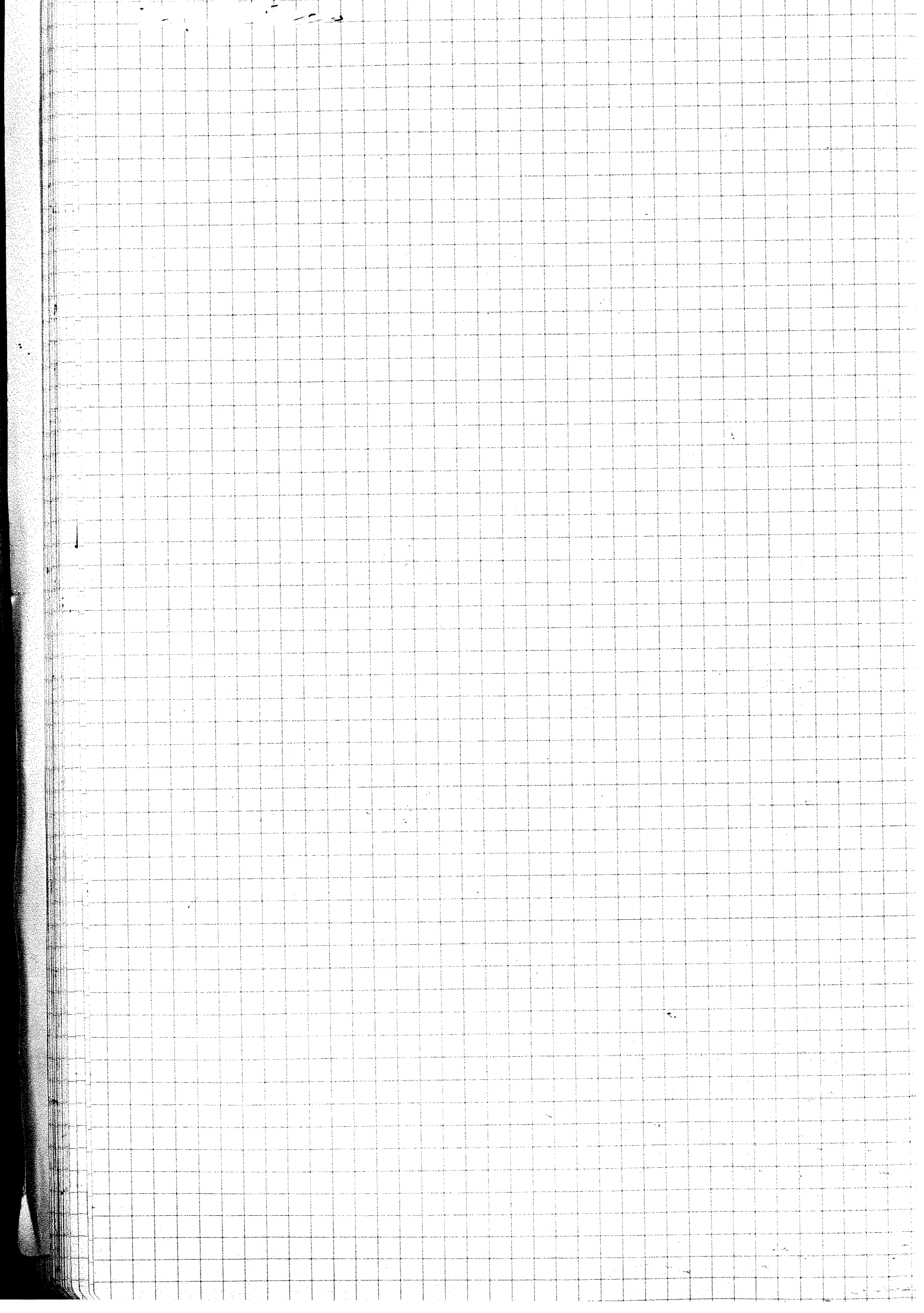
$$(3.1.2-6) \quad V_k(t+1) = \gamma_k(t, [\omega]_t) [1 - z(V_k(t))] V_k(t) + J_k(t, [\omega]_t)$$

This equation has the same structure as BNS model. But the main difference is that here, γ_k , the leak rate and J_k the integrated current depend on the whole past of the network, via the raster plot $[\omega]_t$.

Let us now briefly describe the main mathematical results for this model.

Exercise for student: Do the proofs.

The same conclusions hold as for the BNS model. The sparsity condition requires however the additional assumption that g depends on $[\omega]$ over a finite time horizon.



3.2) Continuous time I F models.

3.2.1) The Brunel-Hakim analysis.

In their paper:

Brunel N., Hakim V.,
 "Fast Global Oscillations in Networks of Integrate and Fire Neurons with low firing rates", Neural computation, 11, 1621-1671 (1999)

Nicolas Brunel and Vincent Hakim consider a network of LIF neurons, continuous time and analyze the bifurcations in this model under some specific conditions on connectivity and synaptic weights.

More precisely they consider a network of LIF neurons:

$$\tau \dot{V}_i = -V_i + RI_i, \quad (3.2.1-1)$$

with synaptic current:

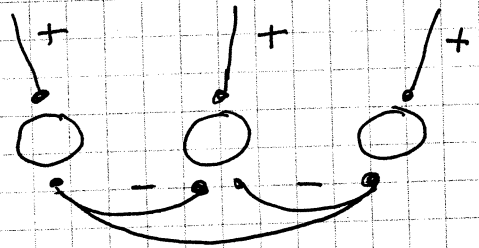
$$RI_i(t) = \tau \sum_j W_{ij} \sum_k \delta(t - t_j^k - \delta), \quad (3.2.1-2)$$

where δ is the transmission delay, uniform for all neurons, and where the synaptic weights have a specific form. Synapses are of 2 types

Excitatory

$$W_{ij} = J_{\text{exc}} = c \tau > 0,$$

corresponding to neurons external to the network, and whose activity is Poissonian. Each neuron receives c excitatory connections. Frequency rate ν_{exc} .



Inhibitory

$$W_{ij} = -J_i < 0$$

corresponding to intra network connections. However, it is assumed that these connections are sparse, i.e., each neuron receives c inhibitory connections, where $\frac{c}{N} \ll 1$ (strong dilution)

As usual, there is a threshold θ and a neuron emits an unstable spike whenever $V_i > \theta$, in which case it is reset to V_r after a refractory period $\tau_p = 0$.

Finally, the authors make the prior assumption that the frequency rate of external neurons have a low firing rate ν , compared to the intra integration time τ , each input making a small contribution compared to the firing threshold.

$$\tau \ll \theta$$

(typically $c=5000, \tau=20\text{ms}, \nu=5\text{Hz}, J=0.1\text{mV}, \theta=20\text{mV} \Rightarrow c\nu\tau \ll \theta$ and $\theta/J \sim 100$)

Also it is assumed that pair correlations between neurons become negligible as $N \rightarrow +\infty$ ($\frac{C}{N} \rightarrow 0$) \rightarrow This is a classical mean-field approx.

Under these hypotheses, using the central limit theorem, we approximate the synaptic current by a Gaussian process:

$$\boxed{R I_i(t) = \gamma(t) + \sqrt{C} \xi_i(t)} \quad \left. \begin{array}{l} \text{standard white noise} \\ (3.1.2-3) \end{array} \right\}$$

with:

$$\langle R I_i(t) \rangle = \gamma(t) = \mathbb{E} \left[\sum_j w_{ij} \sum_k \delta(t - t_j^k - \delta) \right] = \mathbb{E} \left[\sum_j C J V(t - \delta) + \sum_{\text{ext}} C_{\text{ext}} V_{\text{ext}} \right]$$

$$\Rightarrow \left\| \begin{array}{l} \gamma(t) = \mu_I(t) + \gamma_{\text{ext}}; \quad \mu_I(t) = -C J V(t - \delta) \mathbb{E} \\ \gamma_{\text{ext}} = C_{\text{ext}} J_{\text{ext}} V_{\text{ext}} \mathbb{E} \end{array} \right.$$

The variance of $R I_i(t)$ is controlled by the fluctuating part; and is given by:

$$\text{Var}(R I_i(t)) = \langle (R I_i(t) - \gamma(t))^2 \rangle = \langle \left(\sum_j w_{ij} \sum_k \delta(t - t_j^k - \delta) - \gamma(t) \right)^2 \rangle$$

$$= \mathbb{E}^2 \left[\text{Var}(\text{intrinsic current}) + \text{Var}(\text{external contrib}) \right] = \mathbb{E}^2 \left[C V(t - \delta) J^2 + C_{\text{ext}} V_{\text{ext}}^2 \right]$$

$$\left\| = \mathbb{E} \sigma^2 = \mathbb{E} (\sigma_I^2 + \sigma_{\text{ext}}^2), \right.$$

indep by assumption

with $\sigma_I^2 = J \sqrt{C V(t - \delta) \mathbb{E}}$; $\sigma_{\text{ext}}^2 = J_{\text{ext}} \sqrt{C_{\text{ext}} V_{\text{ext}} \mathbb{E}}$.

Fokker-Planck equation

As a consequence, we have, under these assumptions, a family of stochastic differential equations:

$$(3.1.2-4) \quad \boxed{\mathbb{E} dV_i = f(V_i, t) dt + \sigma \sqrt{\mathbb{E}} dB_{ij}} \quad \left. \begin{array}{l} \text{(independent)} \\ \text{Effective int.} \\ \text{between neurons} \\ \text{(mean field)} \end{array} \right\}$$

with $f(V_i, t) = (\gamma(t) - V_i)$ (drift V_i), $\sigma \sqrt{\mathbb{E}}$ Wiener process (diffusion term)

As a consequence, the probability distribution function P obeys

$$\tau \frac{\partial P}{\partial t} = -\frac{\partial}{\partial V} [fP] + \frac{\sigma^2}{2} \frac{\partial^2 P}{\partial V^2} \quad (3.1.2-5)$$

or, equivalently, $\frac{\partial P}{\partial t} + dw j = 0$, with

$$j(V, t) = \frac{1}{\tau} \left[fP - \frac{\sigma^2}{2} \frac{\partial P}{\partial V} \right] \quad (3.1.2-6)$$

This equation corresponds to the evolution of the membrane potential in the integrate regime. But there are here specific boundary conditions

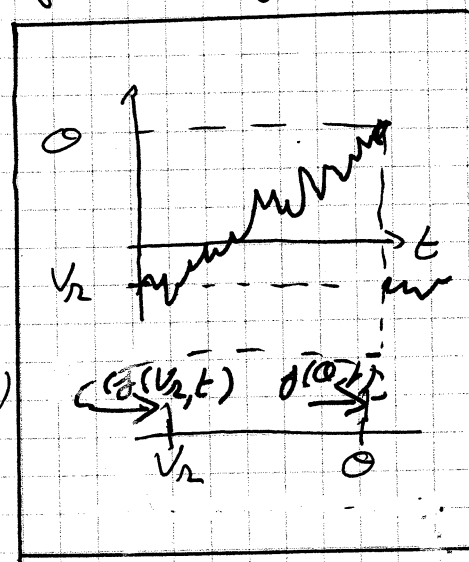
i) When the membrane potential reaches σ it is reset to V_r , thus

$$P(0, t) = 0, \quad \forall t \quad (\text{with } P(0, t^-) > 0 \Rightarrow \text{discontinuity on } P)$$

ii) Due to integration there is a probability current j which goes out of $V=0$ and is rejected at $V=V_r$.

iii) The current $j(0, t)$ is therefore the probability that a neuron reaches the threshold at t , which is exactly the frequency rate

$$j(0, t) = \frac{1}{\tau} \int_0^\infty f(V) P(V, t) \frac{\sigma^2}{2} \frac{\partial P(V, t)}{\partial V} dV = \nu(t)$$



$$\Rightarrow \left\| \frac{\partial P(0, t)}{\partial V} = -\frac{2\nu(t)\tau}{\sigma^2(t)} \right.$$

iv) The reinitiation at $V=V_r$ introduces a discontinuity at $V=V_r$ inducing a discontinuity at this point.

$$j(V_r^+, t) = j(V_r^-, t) + j_{\text{reinit}}(t) \Rightarrow$$

$$\frac{1}{\tau} \left[f(V_r^+, t) P(V_r^+, t) - \frac{\sigma^2(V)}{2} \frac{\partial P(V_r^+, t)}{\partial V} \right] = \frac{1}{\tau} \left[f(V_r^-, t) P(V_r^-, t) - \frac{\sigma^2}{2} \frac{\partial P(V_r^-, t)}{\partial V} \right] + \nu(t)$$

On the other hand; f is continuous and P too (but not differentiable)

$$\Rightarrow \left\| \frac{\partial P(V_r^+, t)}{\partial V} = \frac{\partial P(V_r^-, t)}{\partial V} + \frac{2\tau\nu(t)}{\sigma^2(t)} \right.$$

IV) Finally it is reasonable to assume that $\|P(\pm\sigma, V), \frac{\partial P}{\partial V}(\pm\sigma)$
 One has additionally $\int_{-\sigma}^{\sigma} P(V, V) = 1, \forall t.$

Including all these conditions the final equation for P writes

$$\frac{\partial P}{\partial t} = \frac{1}{Z} \left[-\frac{\partial}{\partial V} (fP) + \frac{\sigma^2}{2} \frac{\partial^2 P}{\partial V^2} \right] + \nu(t) \delta(V - V_2) \quad (3.1.2)$$

$$\Leftrightarrow \frac{\partial P}{\partial t} + \text{div } j = \text{div } g(t, V_2) = \nu(t) \delta(V - V_2)$$

Stationary solutions

Let $\langle \Psi, \varphi \rangle = \int_{-\sigma}^{\sigma} \Psi(x) \varphi(x) dx \Rightarrow \langle 1, P \rangle = \langle P, 1 \rangle =$
 - σ we use $\langle \Psi, P \rangle = [\Psi P]_{-\sigma}^{\sigma} - \langle \Psi, \frac{\partial P}{\partial V} \rangle$

Stationary corresponds to $\frac{\partial P}{\partial t} = 0, V \equiv V_0, \nu \equiv \nu_0, \sigma \equiv \sigma_0$

$$-\langle \frac{\partial}{\partial V} (fP), \varphi \rangle + \frac{\sigma_0^2}{2} \langle \frac{\partial^2 P}{\partial V^2}, \varphi \rangle + \nu_0 \langle \delta(V - V_2), \varphi \rangle = 0, \forall \varphi \text{ test fun}$$

$$\begin{aligned} \Leftrightarrow \underbrace{0}_{\text{boundary}} - [fP\varphi]_{-\sigma}^{\sigma} + \langle fP, \frac{\partial \varphi}{\partial V} \rangle + \frac{\sigma_0^2}{2} \underbrace{[\frac{\partial P}{\partial V} \varphi]_{-\sigma}^{\sigma}}_{\frac{\sigma_0^2}{2} \frac{\partial P}{\partial V} \varphi(\sigma)} - \frac{\sigma_0^2}{2} \langle \frac{\partial P}{\partial V}, \frac{\partial \varphi}{\partial V} \rangle \\ \left. \begin{array}{l} \\ \\ \end{array} \right| + \nu_0 \varphi(V_2) \\ = -\nu_0 Z \varphi(0) \end{aligned}$$

$$0 = \langle fP - \frac{\sigma_0^2}{2} \frac{\partial P}{\partial V}, \frac{\partial \varphi}{\partial V} \rangle - \nu_0 (\varphi(0) - \varphi(V_2))$$

$\langle H(V - V_2), \frac{\partial \varphi}{\partial V} \rangle = [H(V - V_2) \varphi]_{-\sigma}^{\sigma} - \langle \delta(V - V_2), \varphi \rangle$

This equation holds for any φ thus:

$$\boxed{fP - \frac{\sigma_0^2}{2} \frac{\partial P}{\partial V} = -\nu_0 H(V - V_2)} \quad (3.1.2-8)$$

Solutions (exercice) are given by:

Hint multiply left and right by $e^{\frac{(V - V_0)^2}{\sigma_0^2}}$

$$P(V) = -\frac{2V_0 \tau}{\sigma_0^2} e^{-\frac{(V-\mu_0)^2}{\sigma_0^2}} \int_{\frac{V-\mu_0}{\sigma_0}}^{\frac{\sigma_0 - \mu_0}{\sigma_0}} H(u - \frac{V-\mu_0}{\sigma_0}) e^{-u^2} du. \quad (3.1.2.9)$$

Explicit form for the probability density of V .

Additionally:

$$\begin{cases} \mu_0 = -CJ V_0 \tau + \mu_{ext} \\ \sigma_0^2 = C^2 J^2 V_0 \tau + \sigma_{ext}^2 \end{cases}$$

Finally using the normalization condition $\langle P, 1 \rangle = 1$, one obtains (exercise)

$$\frac{1}{V_0 \tau} = \int_0^{+\infty} e^{-u^2} \left[\frac{e^{2y_0 u}}{u} - \frac{e^{2y_r u}}{u} \right] du \quad (3.1.2.10)$$

with $y_r = \frac{V_r - \mu_0}{\sigma_0}$, $y_0 = \frac{\sigma_0 - \mu_0}{\sigma_0}$. (3.1.2.11)

This equation is called "self-consistent" since μ_0 appears both on the l.h.s and the r.h.s. In statistical physics μ_0 is called an order parameter. It allows the discrimination of different dynamical regimes. Note that $P(V)$ depends on μ_0 .

Weak fluctuations limit:

Assume that $\sigma_0 + \mu_0 \ll \sigma_0 \Leftrightarrow y_0 \gg 1$.

We may always write the EDS (3.1.2.9) in the form:

$$\begin{cases} \tau dV_i = -\frac{\partial \mathcal{U}}{\partial V} + \sigma \sqrt{\tau} dB_i, & \text{with } \frac{\partial \mathcal{U}}{\partial V} = -f \Rightarrow \\ \mathcal{U}(V) = \frac{1}{2} (V - \mu)^2 \end{cases}$$

This is the motion of a particle in a potential well, at temperature $\sigma \sqrt{\tau}$. If fluctuations are small around the mean (i.e. $\sigma_0 - \mu_0 \gg \sigma_0$) then the stationary distribution is essentially

a global distribution with potential $\psi \Rightarrow P(U) \sim \frac{e^{-\frac{1}{2} \frac{(U-\mu_0)^2}{\sigma_0^2}}}{\sqrt{2\pi\sigma_0^2}}$

In this case the characteristic time to reach $U=0$ (inverse of frequency) given by Arrhenius law.

$$V_0 \dot{z} = v \cdot \frac{(0 - \mu_0)}{\sigma_0 \sqrt{\pi}} \exp - \frac{(0 - \mu_0)^2}{\sigma_0^2}$$

Linear stability of stationary states (see appendix for details)

This analysis is technical but finally provides a name for a Hopf bifurcation

$$\tau \frac{dn_1}{dt} = A n_1 - B |n_1|^2 n_1$$

where A, B depend on system parameters and boundary conditions (see notes). As a consequence, there is an oscillatory regime in this model.

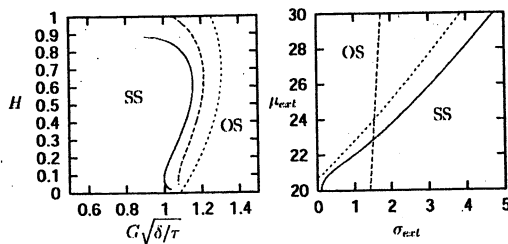


Figure 5: (Left) Instability line in the plane $(H, G\sqrt{\delta/\tau})$. Solid line: Instability line for parameters of Figure 3 and $\delta = 0.1\tau$. Long-dashed line: $\delta = 0.05\tau$. Short-dashed line: asymptotic limit $\delta/\tau \rightarrow 0$. The stationary state (SS) is unstable to the right of the instability line, where an oscillatory instability (OS) develops. (Right) Instability line in the plane $(\mu_{ext}, \sigma_{ext})$. Solid line: Parameters of Figure 2, and $\delta = 0.1\tau$. The short-dashed line is constructed taking the asymptotic instability line in the plane $(H, G\sqrt{\delta/\tau})$ and calculating the corresponding instability line in $(\mu_{ext}, \sigma_{ext})$ with $\delta = 0.1\tau$. The SS becomes unstable above the instability line. The long-dashed line shows the average (μ_{ext}) and the fluctuations (σ_{ext}) of the external inputs when the frequency of a Poissonian external input through synapses of strength $J_{ext} = 0.1$ mV is varied. For low external frequencies, the network is in its stationary state. When the external frequency increases, the network goes to OS.

This analysis extends to the following cases

- i) inhomogeneous synaptotronics (global)
 - \rightarrow this modifies the instability line
- ii) inhomogeneous connectivity
 - random number of connections
 - \rightarrow no net change on the instability line and the frequency of global
- iii) more realistic synaptic response
 - \rightarrow temporal correlations
- iv) Finite size effects. This analysis holds for $N \gg 1$ & δ . In the finite case, connections such as no transition, additional noise in the form, phase diffusion.

Fast Global oscillations in Networks of Integrate and Fire Neurons with Low firing Rates

travail de Hakim

Le travail propose montre l'existence d'une transition entre un état stationnaire et un régime oscillant par bifurcation de Hopf

Modèle

Neurons IF

$$\tau \dot{V}_i = -V_i + R I_i$$

Courant synaptique

$$R I_i(t) = \tau \sum_j J_{ij} \sum_k s(t - t_j^k - s)$$

- * t_j^k : tps d'émission du k-ième spike du neurone j
- * s : délai de transmission

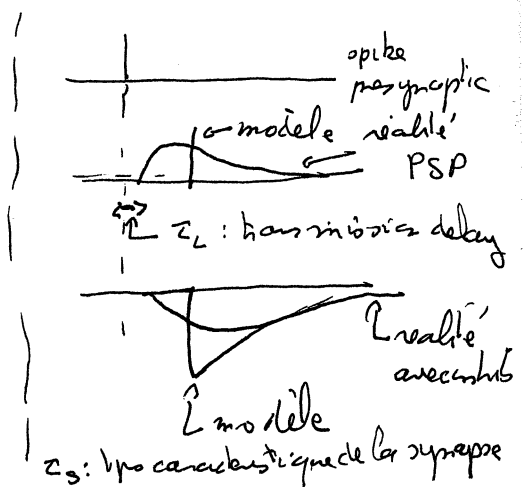
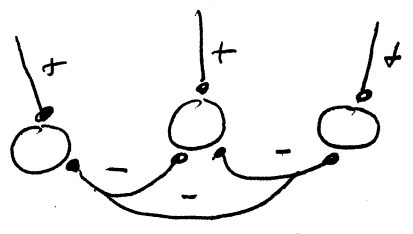
Synapses : 2 types

* Excitables : $J_{ij} = J_{ext} = \alpha \tau > 0$

neurones externes au réseau, C_{ext} par neurone i. Actives par un proton.

* Inhibitives : $J_{ij} = -J < 0$

C par neurone, $C \ll N$ (forte dilution)



Seuil de décharge

$V_i(t) > 0 \Rightarrow$ décharge + reset à $V_2 < 0$

Période réfractaire $\tau_p = 0$

* $\frac{C}{N} \rightarrow 0$ (forte délia) \Rightarrow corrélation de poids
négligeable (τ borné)

* On suppose que la fréquence de
décharge est petite devant la
freq caractéristique $1/\tau$ \Rightarrow gd nombre d'inputs par unité
de type τ

\Rightarrow On approxime le courant synaptique par un
processus Gaussien (TCL)

$$RI_i(t) = y(t) + \sigma \sqrt{Z} \gamma_i(t)$$

+ Emission de spikes décrite par un processus de Poisson de fréquence $\nu(t)$
: l'émission de spikes abondance neuronales distinctes entre dépendantes

On a dans ces hypothèses:

$$RI_i(t) = \tau \sum_j J_{ij} \sum_k \delta(t - t_j^k - \delta)$$

$$\Rightarrow \langle RI_i(t) \rangle = y(t) = \tau C \langle J_{ij} \rangle \langle \delta(t - t_j^k - \delta) \rangle$$

$$= \tau C_{ext} J_{ext} \nu_{ext}$$

$$= -\tau C J \nu(t - \delta) + \tau C_{ext} J_{ext} \nu_{ext}$$

Sat

$$y(t) = y_I(t) + y_{ext}; \quad y_I(t) = -C J \nu(t - \delta) \tau$$

$$y_{ext} = C_{ext} J_{ext} \nu_{ext} \tau$$

La partie γ est la partie fluctuante (centrée) de $RI_i(t)$.

La variance est donc donnée par

$$Z^2 J^2 \langle \left(\sum_k \delta(t - t_k^j - \delta) \right)^2 \rangle + \tau^2 J_{ext}^2 C_{ext} \nu_{ext}$$

$$\sigma^2 = \sigma_I^2 + \sigma_{ext}^2$$

avec $\sigma_{ext}^2 = J_{ext} \sqrt{C_{ext} V_{ext} \tau}$

et $\langle \left(\sum_k \delta(t - t_k^j - s) \right)^2 \rangle = \sum_k \langle \delta^2(t - t_k^j - s) \rangle = C_V(t-s)$

$$\Rightarrow \sigma_I^2 = J \sqrt{C_V(t-s) \tau}$$

Equation de Fokker-Planck

On a donc une famille d'équations différentielles stochastiques, découplées par l'analyse de champ moyen:

$$\tau \frac{dV_i}{dt} = f(V_i, t) + \sigma \eta_i(t)$$

où le terme de dérive $f(V_i, t) = (\mu(t) - V_i)$
 et le terme de diffusion est un bruitien η pondéré par σ .

L'équation de Fokker-Planck associée a donc pour opérateur d'évolution

$$\tau \mathcal{L}_{FP} P = -\frac{\partial}{\partial V} [f P] + \frac{\sigma^2}{2} \frac{\partial^2}{\partial V^2} P \quad (\sigma \text{ ne dépend pas de } V)$$

On y associe le courant

$$j(V, t) = \frac{1}{\tau} \left[f P - \frac{\sigma^2}{2} \frac{\partial P}{\partial V} \right] \Rightarrow \mathcal{L}_{FP} P = -\text{div } j$$

Dans le problème considéré on a des conditions aux bords particulières.

$$* P(0, t) = 0 \quad \forall t$$

* Par ailleurs cela se traduit dans l'équation de Fokker-Planck par le fait que le courant sortant en 0 est réinjecté en V_2 . (l'autre ne dont le potentiel vaut 0 à t aura un potentiel à V_2 à $t+dt$). Le courant sortant est simplement la fréquence moyenne de décharge (ex. $\frac{\partial P}{\partial t} = -\frac{\partial j}{\partial V} \Rightarrow$ qd V varie de δV , P varie de $\frac{\partial j}{\partial V} \delta t$)

$$\text{On a donc } \int j(0, t) = + f(0, t) P(0, t) \leftarrow \frac{\sigma^2(t)}{2} \frac{\partial P}{\partial \theta} = \nu \tau$$

$$\Rightarrow \boxed{\frac{\partial P}{\partial \theta} = -\frac{2\nu\tau}{\sigma^2(t)}}$$

* La réinjection de ce flux en V_2 introduit une discontinuité en ce point.

$$j(V_2^+, t) = j(V_2^-, t) + j_{\text{renj}}(t)$$

$$\begin{aligned} \Rightarrow \frac{1}{\tau} \left[f(V_2^+, t) P(V_2^+, t) - \frac{\sigma^2(t)}{2} \frac{\partial P}{\partial V}(V_2^+, t) \right] \\ = \frac{1}{\tau} \left[f(V_2^-, t) P(V_2^-, t) - \frac{\sigma^2(t)}{2} \frac{\partial P}{\partial V}(V_2^-, t) \right] \\ + \nu(t) \end{aligned}$$

f, P sont continues en V et le terme de saut se manifeste par un saut dans la dérivée (saut de courant) \Rightarrow

$$-\frac{\sigma^2}{2\tau} \frac{\partial P}{\partial V}(V_2^+, t) = -\frac{\sigma^2}{2\tau} \frac{\partial P}{\partial V}(V_2^-, t) + \nu(t)$$

$$\Rightarrow \frac{\partial P}{\partial V}(V_2^+, t) = \frac{\partial P}{\partial V}(V_2^-, t) - \frac{2\tau\nu(t)}{\sigma^2(t)}$$

$$\frac{\partial P}{\partial V}(V_1^+, t) - \frac{\partial P}{\partial V}(V_2^-, t) = -\frac{2ZV(t)}{\sigma^2(t)}$$

* Enfin à $t=0$, P , $\frac{\partial P}{\partial V}$ s'annulent
 et $\int_{-\sigma}^0 P(V, t) = 1$ (normalisation).

Au final l'équation complète s'écrit:

$$\frac{\partial P}{\partial t} + \text{div } j = f_{\text{ext}}(t, V_2) = v(t) \delta(V - V_2)$$

Int:

$$\frac{\partial P}{\partial t} = \frac{1}{\varepsilon} \left[-\frac{\partial}{\partial V} (fP) + \frac{\sigma^2}{2} \frac{\partial^2 P}{\partial V^2} \right] + v(t) \delta(V - V_2) \quad (A)$$

Solution stationnaire

On pose $\langle \varphi, \psi \rangle = \int_{-\sigma}^0 \varphi(x) \psi(x) dx \Rightarrow \langle P, 1 \rangle = 1$

En stationnaire $\frac{\partial P}{\partial t} = 0 \Rightarrow v \equiv v_0, \sigma \equiv \sigma_0$

$$-\langle \frac{\partial}{\partial V} (fP), \varphi \rangle + \frac{\sigma_0^2}{2} \langle \frac{\partial^2 P}{\partial V^2}, \varphi \rangle + 2Zv_0 \varphi(V_2) = 0$$

$$\Leftrightarrow -[fP\varphi]_{-\sigma}^0 + \langle fP, \frac{\partial \varphi}{\partial V} \rangle + \frac{\sigma_0^2}{2} \left[\frac{\partial P}{\partial V} \varphi \right]$$

$$- \frac{\sigma_0^2}{2} \langle \frac{\partial P}{\partial V}, \frac{\partial \varphi}{\partial V} \rangle + 2Zv_0 \varphi(V_2) = 0$$

$$+ \left\langle \rho P - \frac{\sigma^2}{2} \frac{\partial \rho}{\partial V}, \frac{\partial \psi}{\partial V} \right\rangle + z \nu_0 \psi(V_2) + \underbrace{\frac{\sigma_0^2}{2} \frac{\partial \rho}{\partial \sigma}}_{-z \nu_0 \psi(0)} = 0$$

$$\left\langle \rho P - \frac{\sigma^2}{2} \frac{\partial \rho}{\partial V}, \frac{\partial \psi}{\partial V} \right\rangle + z \nu_0 \int_{-\infty}^0 H(V - V_2) \frac{\partial \psi}{\partial V} dV = 0$$

$$\underbrace{\hspace{10em}}_{\langle H(V - V_2), \frac{\partial \psi}{\partial V} \rangle}$$

$$\Rightarrow \boxed{\rho P - \frac{\sigma^2}{2} \frac{\partial \rho}{\partial V} = + z \nu_0 H(V - V_2)}$$

Resolution

$$\frac{\partial \rho}{\partial V} + \frac{z}{\sigma_0^2} (V - \nu_0) \rho = - \frac{z \nu_0}{\sigma_0^2} H(V - V_2)$$

$$e^{\frac{z(V - \nu_0)^2}{\sigma_0^2}} \left[\frac{\partial \rho}{\partial V} + \frac{z}{\sigma_0^2} (V - \nu_0) \rho \right] = - \frac{z \nu_0}{\sigma_0^2} H(V - V_2) e^{\frac{(V - \nu_0)^2}{\sigma_0^2}}$$

$$\frac{\partial}{\partial V} \left(e^{\frac{z(V - \nu_0)^2}{\sigma_0^2}} \rho \right) = - \frac{z \nu_0}{\sigma_0^2} H(V - V_2) e^{\frac{(V - \nu_0)^2}{\sigma_0^2}}$$

$$e^{\frac{z(V - \nu_0)^2}{\sigma_0^2}} \rho(V) - e^{\frac{z(0 - \nu_0)^2}{\sigma_0^2}} \rho(0) = - \frac{z \nu_0}{\sigma_0^2} \int_0^{\theta} H(V - V_2) e^{\frac{(V - \nu_0)^2}{\sigma_0^2}} dV$$

On pose $u = \frac{V - \nu_0}{\sigma_0}$; $V > V_2 \Leftrightarrow u > \frac{V_2 - \nu_0}{\sigma_0}$

$$\rho(V) e^{\frac{z(V - \nu_0)^2}{\sigma_0^2}} = - \frac{z \nu_0}{\sigma_0} \int_{\frac{V_2 - \nu_0}{\sigma_0}}^{\frac{\theta - \nu_0}{\sigma_0}} H(u - \frac{V_2 - \nu_0}{\sigma_0}) e^{u^2} du$$

$$P(V) = -\frac{2V_0\tau}{\sigma_0} e^{-\frac{(V-\mu_0)^2}{\sigma_0^2}} \int_{\frac{V-\mu_0}{\sigma_0}}^{\frac{\theta-\mu_0}{\sigma_0}} H\left(\mu - \frac{V_0-\mu_0}{\sigma_0}\right) e^{-\mu^2} d\mu$$

Par ailleurs, on se représente stationnaire :

$$\mu_0 = -CJ V_0 \tau + \mu_{ext}$$

$$\sigma_0^2 = CJ^2 V_0 \tau + \sigma_{ext}^2$$

(NB: ces termes ressemblent beaucoup avec ECM de notre modèle)

La condition de normalisation permet d'obtenir une équation auto-cohérente :

$$\langle P, 1 \rangle = 1 \Rightarrow \frac{2V_0\tau}{\sigma_0} \int_{-\infty}^{\theta} e^{-\frac{(V-\mu)^2}{\sigma_0^2}} \left(\int_{\frac{V-\mu_0}{\sigma_0}}^{\frac{\theta-\mu_0}{\sigma_0}} H\left(\mu - \frac{V_0-\mu_0}{\sigma_0}\right) e^{-\mu^2} d\mu \right) dV = 1$$

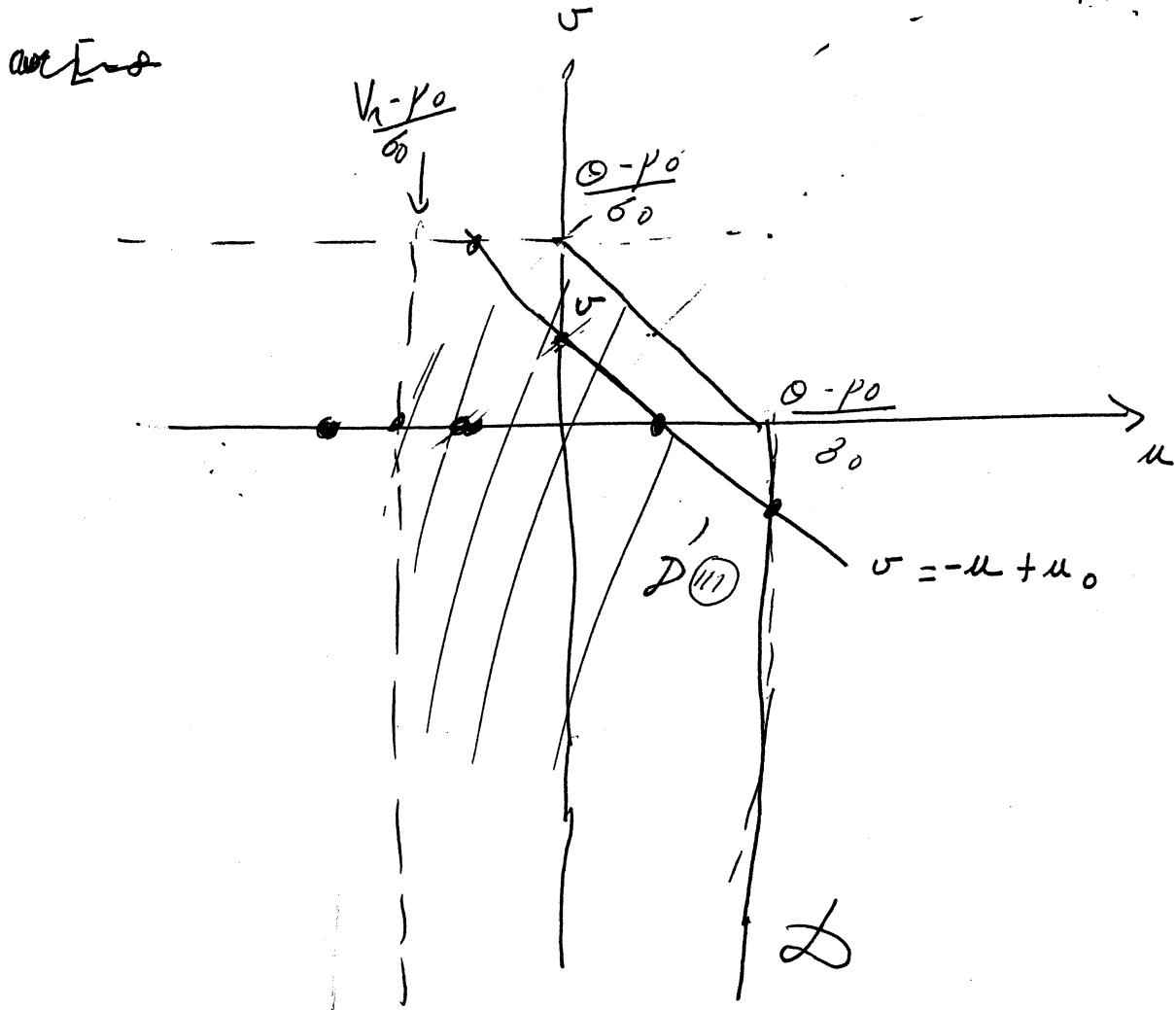
On pose $v = \frac{V-\mu_0}{\sigma_0} \Rightarrow$

$$\frac{2V_0\tau}{\sigma_0} \times \sigma_0 \int_{-\infty}^{\frac{\theta-\mu_0}{\sigma_0}} e^{-v^2} \left(\int_v^{\frac{\theta-\mu_0}{\sigma_0}} H\left(\mu - \frac{V_0-\mu_0}{\sigma_0}\right) e^{-\mu^2} d\mu \right) dv = 1$$

$$\Rightarrow \iint_{\mathcal{D}} e^{-v^2} e^{-\mu^2} H\left(\mu - \frac{V_0-\mu_0}{\sigma_0}\right) d\mu dv = \frac{1}{2V_0\tau}$$

où \mathcal{D} est le domaine $\mathcal{D} = \left\{ v \in \left] -\infty, \frac{\theta-\mu_0}{\sigma_0} \right], \mu \in \left[v, \frac{\theta-\mu_0}{\sigma_0} \right] \right\}$
 $v \leq \mu \leq \mu_0 = \frac{\theta-\mu_0}{\sigma_0}$

Mais par ailleurs $u \geq \frac{V_2 - \rho_0}{\delta_0} \Rightarrow$ Domaine $\mathcal{D}' = \mathcal{D} \cap \left\{ u \geq \frac{V_2 - \rho_0}{\delta_0} \right\}$



$$\Rightarrow u \in \left[\frac{V_2 - \rho_0}{\delta_0}, \frac{\theta - \rho_0}{\delta_0} \right], v \in] -\delta, u]$$

$$\Rightarrow \frac{1}{2V_0\tau} = \int_{\frac{V_2 - \rho_0}{\delta_0}}^{\frac{\theta - \rho_0}{\delta_0}} e^{-u^2} du \int_{-\delta}^u e^{-v^2} dv = \int_{y_2}^{y_0} e^{-u^2} \left[\int_{-\delta}^u e^{-v^2} dv \right] du$$

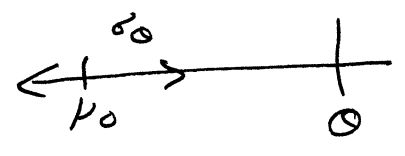
On pose

$$\boxed{y_2 = \frac{V_2 - \rho_0}{\delta_0} ; y_0 = \frac{\theta - \rho_0}{\delta_0}}$$

$$\frac{1}{V_0 \tau} = \int_0^{+\infty} du e^{-u^2} \left[\frac{e^{2y_0 u} - e^{-2y_0 u}}{u} \right] \quad (F)$$

NB Règles de petites fluctuations

si $\sigma_0^2 \ll \theta - \mu_0 \Leftrightarrow \mu_0 + \sigma_0 \ll \theta$



→ faible fréquence de décharge

y_0 grand $\Rightarrow \frac{1}{V_0 \tau} \sim \int_0^{+\infty} \frac{e^{-u^2 + 2y_0 u}}{u} du = \int_0^{+\infty} \frac{e^{-\frac{1}{2}(u-y_0)^2} e^{y_0^2}}{u} du = \frac{e^{y_0^2}}{y_0} \int_{-\frac{y_0}{2}}^{\frac{y_0}{2}} \frac{e^{-x^2}}{x} dx$

$$V_0 \tau \sim \frac{(\theta - \mu_0)}{\sqrt{\pi}} \exp - \frac{(\theta - \mu_0)^2}{\sigma_0^2} = \frac{y_0 e^{-y_0^2/2}}{\sqrt{\pi}}$$

On peut retrouver ce résultat par Friedman-Wentzel.

On a une dynamique stochastique du type :

$$\tau \frac{dV_i}{dt} = -\frac{\partial V}{\partial V} + \dots \quad \text{où} \quad \frac{\partial \mathcal{G}}{\partial V} = -f \Rightarrow \mathcal{G} = \frac{1}{2} (V - \mu)^2$$

par $V < \theta$
 $\Rightarrow \mu + \theta \ll \sigma$

Dans ce cas la distribution stationnaire actuelle de l'équilibre est une distribution de Gibbs

$$e^{-\frac{\mathcal{G}(V)}{\sigma_0^2}}$$

et le temps d'attente du bord de potentiel ($V=0$) est

$$V_0 \tau^{-1} \approx \frac{1}{\tau} \exp \frac{\mathcal{G}(0)}{\sigma_0^2} \Rightarrow V_0 \tau \sim \exp - \frac{1}{2} \frac{(\theta - \mu_0)^2}{\sigma_0^2}$$

Analyse de stabilité des équations non-linéaires

On pose :

$$P = \frac{2\pi v_0}{\sigma_0} Q ; \quad y = \frac{V - \gamma_0}{\sigma_0} ; \quad v = v_0 (1 + n(t))$$

où $n(t)$ correspond à une perturbation autour de la fréquence moyenne de décharge. L'équation (A) devient :

$$\frac{\partial P}{\partial t} = \frac{2\pi v_0}{\sigma_0} \frac{\partial Q}{\partial t} = + \frac{1}{Z} \left[+ \frac{\partial}{\partial V} \left[(V - \gamma(t)) \frac{2\pi v_0}{\sigma_0} Q \right] + \frac{\sigma_0^2}{2} \frac{2\pi v_0}{\sigma_0} \frac{\partial^2 Q}{\partial V^2} \right] + v_0 (1 + n(t)) \delta(V - V_r)$$

avec $\gamma(t) = \gamma_{ext} - c J V(t - \delta) Z = \gamma_{ext} - c J v_0 Z - c J v_0 n(t - \delta) Z$
 $\sigma^2(t) = J^2 c V(t - \delta) Z + \sigma_{ext}^2 = \sigma_{ext}^2 + J^2 c Z v_0 + J^2 c Z v_0 n(t - \delta)$

$$\Rightarrow \boxed{\begin{aligned} \gamma(t) &= \gamma_0 - c J Z v_0 n(t - \delta) \\ \sigma^2(t) &= \sigma_0^2 + J^2 c Z v_0 n(t - \delta) \end{aligned}}$$

$$\Rightarrow \frac{2\pi v_0}{\sigma_0} \frac{\partial Q}{\partial t} = \frac{1}{Z} \left[\frac{\partial}{\partial y} \left[\frac{(V - \gamma_0 + c J Z v_0 n(t - \delta)) \times 2\pi v_0 Q}{\sigma_0} \right] \times \frac{1}{\sigma_0} + \frac{(\sigma_0^2 + J^2 c Z v_0 n(t - \delta)) \times 2\pi v_0}{2} \frac{\partial^2 Q}{\partial y^2} \times \frac{1}{\sigma_0^2} + v_0 (1 + n(t)) \delta(y - y_r) \right]$$

$$\frac{\partial Q}{\partial t} = \frac{\partial}{\partial y} \left[\left(y + \frac{c J Z v_0 n(t - \delta)}{\sigma_0} \right) Q \right] + \frac{1}{2} \left(1 + \frac{J^2 c Z v_0 n(t - \delta)}{\sigma_0^2} \right) \frac{\partial^2 Q}{\partial y^2} + \frac{\sigma_0}{2\pi v_0} (1 + n(t)) \delta(y - y_r)$$

On pose :

$$\sigma = \frac{CJ^2 \tau V_0}{\sigma_0} = -\frac{\rho_{0,I}}{\sigma_0}$$

magn inhibiteur et la variance totale du courant total)

$$H = \frac{CJ^2 \tau V_0}{\sigma_0^2} = \frac{\sigma_{0,I}^2}{\sigma_0^2}$$

(rapport entre la variance du courant inhibiteur et la variance du courant total)

$$G = \frac{\sigma_{0,I}^2}{\sigma_{0,I}^2 + \sigma_{exc}^2} = \frac{1}{1 + \frac{\sigma_{exc}^2}{\sigma_{0,I}^2}}$$

⇒

$$\tau \frac{\partial Q}{\partial t} = \frac{1}{2} \frac{\partial^2 Q}{\partial y^2} + \frac{\partial}{\partial y} (y Q) + n(t-s) \left(H \frac{\partial Q}{\partial y} + \frac{G}{2} \frac{\partial^2 Q}{\partial y^2} \right) + \frac{\sigma_0}{2\tau} (1+n(t-s)) \times S(y-y_1)$$

$$\tau \frac{\partial Q}{\partial t} = \frac{1}{2} \frac{\partial^2 Q}{\partial y^2} + \frac{\partial}{\partial y} (y Q) + \frac{\sigma_0}{2\tau} S(y-y_1) \quad \rightarrow \text{partie stationnaire} \quad (B1)$$

$$+ n(t-s) \left[H \frac{\partial Q}{\partial y} + \frac{G}{2} \frac{\partial^2 Q}{\partial y^2} + \frac{\sigma_0}{2\tau} S(y-y_1) \right] \quad \rightarrow \text{perturbation}$$

en particulier la condition de reinjection de flux s'écrit maintenant

$$\frac{\partial P(V_1^+, t)}{\partial x} - \frac{\partial P(V_1^-, t)}{\partial x} = -\frac{2\tau V_0}{\sigma_0^2} \Rightarrow$$

$$\frac{2\tau V_0}{\sigma_0} \left[\frac{\partial Q}{\partial y} (y_1^+, t) \times \frac{1}{\sigma_0} - \frac{\partial Q}{\partial y} (y_1^-, t) \times \frac{1}{\sigma_0} \right] = -\frac{2\tau V_0 (1+n(t))}{\sigma_0^2 + J^2 C \tau V_0 n(t-s)}$$

$$\frac{\partial Q}{\partial y} (y_1^+, t) - \frac{\partial Q}{\partial y} (y_1^-, t) = -\frac{1+n(t)}{1+t/n(t-s)}$$

On écrit (B) sous la forme

$$z \frac{\partial Q}{\partial t} = \mathcal{L}_{pp} [Q] + n(t-s) \left(G \frac{\partial Q}{\partial y} + H \frac{\partial^2 Q}{\partial y^2} \right) + \frac{n(t-s)}{2\pi} \delta(y-y_2)$$

où \mathcal{L}_{pp} est l'opérateur $\left[\frac{\partial}{\partial y} (yQ) + \frac{1}{2} \frac{\partial^2 Q}{\partial y^2} \right]$ (linéaire).

on peut également écrire la même source et écrire les conditions aux bords

$$Q(y_0, t) = 0; \quad \frac{\partial Q}{\partial y}(y_0, t) = - \frac{1+n(t)}{1+Hn(t-s)} = \left[\frac{\partial Q}{\partial y} \right]_{y_2}^{y_1}$$

La solution stationnaire s'écrit:

$$\mathcal{L}[Q_0] = 0; \quad \frac{\partial Q_0}{\partial y}(y_0) = -1 = \left[\frac{\partial Q_0}{\partial y} \right]_{y_2}^{y_1} = -1$$

(resp: $\mathcal{L}[Q_0] = -\delta(y-y_2)$)

La solution est donnée par (cf F_0)

$$\frac{\partial}{\partial y} (yQ) + \frac{1}{2} \frac{\partial^2 Q}{\partial y^2} = -\delta(y-y_2)$$

$$\Leftrightarrow yQ + \frac{1}{2} \frac{\partial Q}{\partial y} = -H(y-y_2)$$

(en intégrant entre y_2 et y)

$$\Leftrightarrow Q_0(y) = e^{-y^2} \int_y^{y_0} H(y-y_2) e^{y^2} dy$$

$$Q_0(y) = \begin{cases} e^{-y^2} \int_y^{y_0} e^{u^2} du; & y > y_2 \\ e^{-y^2} \int_{y_2}^{y_0} e^{u^2} du; & y < y_2 \end{cases}$$

Par ailleurs

$$\frac{\partial^2 Q_0}{\partial y^2} = -2\delta(y-y_2) - \frac{2\partial}{\partial y} (yQ_0)$$

$$= -2\delta(y-y_2) - 2Q_0(y) - 2y \frac{\partial Q_0}{\partial y}$$

$$\Rightarrow \frac{\partial^3 Q_0}{\partial y^3} = -2\delta'(y-y_2) - \frac{2\partial Q_0}{\partial y} - 2\frac{\partial Q_0}{\partial y} - 2y \frac{\partial^2 Q_0}{\partial y^2}$$

$$\frac{\partial^n Q_0(y)}{\partial y^n} = -2y \frac{\partial^{n-1}}{\partial y^{n-1}} Q_0(y) - 2(n-1) \frac{\partial^{n-2}}{\partial y^{n-2}} Q_0(y) - 2\delta^{(n-1)}(y-g_1)$$

Stabilität lineare

$$Q(y) = Q_0(y) + Q_1(y, t) + Q_2(y, t) + \dots$$

$$n(t) = n_1(t) + n_2(t) + \dots$$

$$Z \left(\frac{\partial Q_0}{\partial t} + \frac{\partial Q_1}{\partial t} + \frac{\partial Q_2}{\partial t} \right) = \mathcal{L}[Q_0] + \mathcal{L}[Q_1] + \mathcal{L}[Q_2] + O(3)$$

$$+ (n_1(t-s) + n_2(t-s) + O(3))$$

$$\times \left[G \left(\frac{\partial Q_0}{\partial y} + \frac{\partial Q_1}{\partial y} + \frac{\partial Q_2}{\partial y} + O(3) \right) + \frac{H}{2} \left(\frac{\partial^2 Q_0}{\partial y^2} + \frac{\partial^2 Q_1}{\partial y^2} + \dots \right) \right]$$

$$+ (n_1(t-s) + n_2(t-s) + \dots) \delta(y-g_1)$$

Ordnung 1

$$Z \frac{\partial Q_1}{\partial t} = \mathcal{L}[Q_1] + n_1(t-s) \left(G \frac{\partial Q_0}{\partial y} + \frac{H}{2} \frac{\partial^2 Q_0}{\partial y^2} + \delta(y-g_1) \right)$$

Ordnung 2

$$Z \frac{\partial Q_2}{\partial t} = \mathcal{L}[Q_2] + n_2(t-s) \left(G \frac{\partial Q_0}{\partial y} + \frac{H}{2} \frac{\partial^2 Q_0}{\partial y^2} + \dots \right)$$

$$+ n_1(t-s) \left(G \frac{\partial Q_1}{\partial y} + \frac{H}{2} \frac{\partial^2 Q_1}{\partial y^2} \right)$$

Ordnung 3

$$Z \frac{\partial Q_3}{\partial t} = \mathcal{L}[Q_3] + n_3(t-s) \left(G \frac{\partial Q_0}{\partial y} + \frac{H}{2} \frac{\partial^2 Q_0}{\partial y^2} + \dots \right)$$

$$+ n_2(t-s) \left(G \frac{\partial Q_1}{\partial y} + \frac{H}{2} \frac{\partial^2 Q_1}{\partial y^2} \right)$$

$$+ n_1(t-s) \left(G \frac{\partial^2 Q_2}{\partial y^2} + \frac{H}{2} \frac{\partial^2 Q_2}{\partial y^2} \right)$$

d'aller jusqu'à l'ade 3.

Par la suite on pose

$$\Delta Q = G \frac{\partial Q}{\partial y} + \frac{H}{2} \frac{\partial^2 Q}{\partial y^2}$$

Instabilité

L'instabilité est donnée par le temps d'ade 1

$$\frac{\partial Q_1}{\partial t} = \Delta [Q_1] + n_1(t-s) (\Delta [Q_0] + \delta(y-y_1))$$

On cherche alors des modes du type

$$Q_1(y,t) = e^{\lambda t / \tau} \hat{n}_1(\lambda) \hat{Q}_1(y,\lambda)$$

$$n_1(t) = e^{\lambda t / \tau} \hat{n}_1(\lambda)$$

$$\Rightarrow \lambda \hat{Q}_1(y,\lambda) = \Delta [\hat{Q}_1](y,y) + e^{-s\lambda/\tau} (\Delta [Q_0] + \delta(y-y_1))$$

Les solutions de cette équation peuvent être trouvées analytiquement. Elles sont la somme de 2 solutions indépendantes ψ_1, ψ_2 de l'équation homogène $\frac{1}{2} \psi'' + y \psi' + (1-y) \psi = 0$ plus une solution particulière de l'équation complète notée \hat{Q}_1^p .

L'analyse détaillée révèle une instabilité associée à une valeur propre imaginaire $\lambda = i\omega_c$ avec

$$G_c = \sqrt{\omega_c} \sin(\omega_c s / 2) = -\frac{\rho_0 I_0}{\sigma_0}$$

$$H_c = \sin(\omega_c s / 2) + \cos(\omega_c s / 2) = \frac{\sigma_0^2 I_0}{\sigma_0^2}$$

H varie entre [0, 1] $\Rightarrow \left(\frac{\omega_c}{\tau} = \frac{3\pi}{4s} \text{ pour } H=0; \frac{\omega_c}{\tau} = \frac{\pi}{2s} \text{ pour } H=1 \right)$

externe $(\gamma_{ext}, \sigma_{ext})$.

Pour déterminer la forme normale il faut passer le développement des termes non linéaires jusqu'au premier terme qui entraîne l'instabilité. Par ailleurs la forme des termes non linéaires (cf Q_2 , et Q_3 eq (2) (1)) ajoute un terme de forçage qui peut être résonant. Plus précisément l'équation de Q_2 fait apparaître un terme à la fréquence 0 et un terme à la fréquence $2\omega_c$. En effet.

$$\begin{cases} Q_2(y, t) = e^{i\omega_c t / \tau} \hat{n}_1 \hat{Q}_1(y, i\omega_c) + c.c. \\ n_2(t) = e^{i\omega_c t / \tau} \hat{n}_1 |i\omega_c| + c.c. \end{cases}$$

qui injecté dans () donne

$$dI = \frac{\partial I}{\partial y} \frac{dH}{2} \frac{d^2}{dy^2}$$

$$\tau \frac{\partial Q_2}{\partial t} = \mathcal{L}[Q_2] + n_2(t-s) dI[Q_0] + n_1(t-s) dI(Q_1)$$

$$= \mathcal{L}[Q_2] + n_2(t-s) dI[Q_0] + e^{-\frac{i\omega_c s}{\tau}} \left[e^{\frac{2i\omega_c t}{\tau}} (\hat{Q}_1 + \hat{n}_1 + e^0 \hat{Q}_1 \hat{n}_1 + c.c. \right]$$

On cherche alors à éliminer ces termes par changement de variable. On peut le éliminer car ils sont non résonants.

Par le lemme d'ordre 3 on fait apparaître des termes en $e^{i\omega_c}$ et $e^{i3\omega_c}$. Le premier est résonnant.

L'analyse complète est technique mais la demande est claire.

Au final on trouve la forme normale de la bifurcation de Hopf.

$$\tau \frac{d\hat{n}_1}{dt} = A\hat{n}_1 - B|\hat{n}_1|^2\hat{n}_1$$

où A, B sont donnés par des relations complexes faisant intervenir les conditions aux bords. Ici $\text{Re}(B) > 0$ ce qui signifie que la bifurcation est supercritique. La forme de A se simplifie lorsque $H = 0$.

Finale et le calcul explicite de la fonction d'auto-corrélation est elle périodiquement alors que les simulations Monte Carlo démontrent exponentiellement en osillant. Cet amortissement est en fait dû aux conditions de taille finie.

Conditions de taille finie

En un système de taille finie la transition n'est pas brutale mais adoucie par les effets de taille finie. Dans ce cas les fluctuations sur l'input d'un neurone proviennent de 2 processus différents. Le processus d'émission de spikes par l'ensemble du réseau, et le fait que par un spike on se perd le réseau il peut y avoir un ne pas avoir de synapse entre le neurone émetteur et le récepteur. Soit $P_i(t)$ la variable b.g. si un spike est reçu par le neurone $P_i(t) = 1$ avec proba $\frac{c}{N}$ (recevant le spike) et 0 avec proba $1 - \frac{c}{N}$. Alors

le courant reçu par i à t est
$$RI_i(t) = -Jz \sum_j P_j(t) S(t - \delta)$$

On a donc bien 2 processus : $S(t)$ et $P_i(t)$

On a :

$$p_i(t) = \frac{c}{N} + \delta p_i(t)$$

$$S(t) = NV(t) + \delta S(t)$$

et

$$R I_i(t) = p(t) - \sum_{i=1}^N NV(t) \delta p_i(t) - \sum_{i=1}^N \frac{c}{N} \delta S(t)$$

où $p(t)$ est donnée par ().

Le premier processus peut être décrit comme la somme de N processus gaussiens non corrélés $\sigma \sqrt{\tau} p_i(t)$. Le second terme ne dépend pas de i . Il provient des fluctuations intrinsèques de la liaison de spikes de l'ensemble du réseau et elles sont induites par tous les neurones.

Ensuite $N \rightarrow \infty$, seul le premier terme intervient, mais pour N fini le second joue un rôle. On peut le voir $S(t)$ comme un processus de

Poisson de fréquence $NV(t)$ et de variance $NV(t) \delta(t-t')$ → pris en compte de $p(t)$. On approxime la partie fluctuante par un bruit gaussien $\sqrt{NV_0} \delta S(t)$.
On suppose la variance $\propto \text{dep. de } t$.

On obtient alors une condition au courant donné par ().

Le courant moyen devient :

$$C \sum_{i=1}^N v(t) + p_{\text{ext}} + \sum \sqrt{ECU_0 \tau} \sqrt{\tau} S(t), \quad \epsilon = \frac{c}{N}$$

On rajoute un terme stochastique à l'équation de F.P.

$$\tau \frac{\partial Q}{\partial t} = \frac{\partial}{\partial y} \left\{ [y + G_n(t-\delta) + \eta \sqrt{\tau} S(t)] Q \right\} + \frac{1}{2} \frac{\partial^2 Q}{\partial y^2}$$

$$\gamma = \sqrt{\frac{\epsilon_0 \omega^2}{\sigma_0}}$$

L'état de ce tense se manifeste par un tense de bruit supplémentaire en la forme normale:

$$\tau \frac{d\hat{n}_\perp}{dt} = A\hat{n}_\perp - B|\hat{n}_\perp|^2 + D\sqrt{\tau} S(t)$$

si l'expression analytique de D peut être déterminée exactement. S(t) est un bruit blanc complexe t. q. $\langle S(t) S^*(t') \rangle = \delta(t-t')$.

On a:

$$C(t) = \langle \hat{n}_\perp^2(t) \rangle - \langle \hat{n}_\perp(t) \rangle^2 \stackrel{?}{=} 1 + 2 \langle |\hat{n}_\perp(t)|^2 \rangle$$

L'évolution de $\rho = |\hat{n}_\perp|^2$ est donnée par une équation de Fokker-Planck. E. aff. b.

$$\begin{aligned} \tau \frac{d\rho}{dt} &= \tau \bar{n}_\perp \frac{d n_\perp}{dt} + \tau n_\perp \frac{d \bar{n}_\perp}{dt} \\ &= \tau (A|n_\perp|^2 - B|n_\perp|^4 + D\sqrt{\tau} \bar{n}_\perp S(t)) \\ &\quad + \tau (\bar{A}|n_\perp|^2 - \bar{B}|n_\perp|^4 + \bar{D}\sqrt{\tau} n_\perp \bar{S}(t)) \\ &= \tau (2A_\perp \rho - 2B_\perp \rho^2) + \sqrt{\tau} (D\bar{n}_\perp S(t) + \bar{D}n_\perp \bar{S}(t)) \end{aligned}$$

où $A_\perp = \text{Re}(A)$; $B_\perp = \text{Re}(B)$.

$$\text{on a } \langle (D\bar{n}_\perp S(t) + \bar{D}n_\perp \bar{S}(t))^2 \rangle = \langle D\bar{n}_\perp^2 S^2(t) \rangle + \langle \bar{D}n_\perp^2 \bar{S}^2(t) \rangle + \langle |D|^2 \rho \rangle \langle S(t) \bar{S}(t) \rangle$$

$$= \langle (D\bar{n}_\perp)^2 \rangle x_{0?} + \langle (\bar{D}n_\perp)^2 \rangle x_{0?} + \langle |D|^2 \rho \rangle$$

ce qui donne l'équation de Fokker-Planck :

$$\frac{\partial P}{\partial t} = - \frac{\partial}{\partial e} \left([2A_2 e - 2B_2 e^2] P \right) + \frac{\partial}{\partial e} \left[|D|^2 e \frac{\partial P}{\partial e} \right]$$

qui donne en régime stationnaire :

$$\frac{\partial}{\partial e} \left[|D|^2 e \frac{\partial P}{\partial e} \right] = \frac{\partial}{\partial e} \left([2A_2 e - 2B_2 e^2] P \right)$$

La solution est

$$|D|^2 e \frac{\partial P}{\partial e} = [2A_2 e - 2B_2 e^2] P + \text{cte}$$

$$e \frac{\partial P}{\partial e} = \left[\frac{2A_2 e}{|D|^2} - \frac{2B_2 e^2}{|D|^2} \right] P + \frac{\text{cte}}{|D|^2}$$

$$= e \frac{\partial}{\partial e} \left[\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right] + \text{cte}$$

$$\frac{\partial P}{\partial e} - \frac{\partial}{\partial e} \left[\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right] P = \frac{\text{cte}}{e}$$

$$\frac{\partial}{\partial e} \left[P e^{-\left(\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right)} \right] = \frac{\text{cte}}{e} e^{-\left[\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right]}$$

$$P(e) e^{-\left(\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right)} = \int_0^e \frac{\text{cte}}{e} e^{-\left[\frac{2A_2 e}{|D|^2} - \frac{B_2 e^2}{|D|^2} \right]} de$$

3.3) Turing rate models

3.3.1) Cohn-Grossberg model.

Recall that this model-dynamics reads:

$$(3.3.1-1) \quad \frac{dV_i}{dt} = a_i(V) \left[b_i(V_i(t)) + \sum_{j=1}^N W_{ij} S_j(V_j(t)) + I_i \right] \quad \leftarrow \text{autonomous}$$

where a_i is bounded, positive and locally Lipschitz continuous as well as b_i, b_i^{-1} .

A particular case is:

$$(3.3.1-2) \quad \frac{dV_i}{dt} = -\frac{V_i}{\tau_i} + \sum_{j=1}^N W_{ij} S_j(V_j(t)) + I_i(t).$$

As we shall see, this model can exhibit an overwhelming variety of dynamics, that have not been fully analyzed yet. Let us consider some prominent cases.

3.3.2) Gradient systems.

Here we shall consider dynamics of (3.3.1-1) in a rather abstract setting, forgetting for a while about biology. The following theorem, proved by M. Benaim is quite useful.

Th. Consider the differential system

$$\frac{dV_i}{dt} = h_i(V) G_i(V) = F_i(V), \quad (3.3.1-3)$$

where $h_i: \mathbb{R}^N \rightarrow \mathbb{R}^{N+1}$ is strictly positive \mathcal{C}^1 and assume that there is a family of strictly positive functions $\psi_i: \mathbb{R} \rightarrow \mathbb{R}^{N+1}$ such that:

$$\frac{\partial G_j}{\partial V_i} \psi_i(V_i) = \frac{\partial G_i}{\partial V_j} \psi_j(V_j) \quad (D.B)$$

(called a "detailed balance" condition by analogy with Physics)

Then (3.3.1-3):

- 1) admits a strict Lyapunov function;
- 2) Its isolated equilibria are generically hyperbolic.

Proof

* Consider the differential form $\omega = \sum_{i=1}^N \psi_i(V_i) G_i(V) dV_i$

Then

$$d\omega = \sum_{i=1}^N G_i \underbrace{\frac{\partial \psi_i}{\partial V_i} dV_i}_{=0} + \psi_i \frac{\partial G_i}{\partial V_j} dV_j$$

$$= \sum_{i < j} \left[\psi_i \frac{\partial G_i}{\partial V_j} - \psi_j \frac{\partial G_j}{\partial V_i} \right] dV_i \wedge dV_j = 0$$

under condition (D.B.)

Thus ω is exact ($d\omega = 0$). Then it follows from Poincaré's theorem that there exists a function \mathcal{V} such that

$$\omega = -d\mathcal{V}$$

Let us introduce the Riemannian metric:

$$\langle x, y \rangle_V = \sum_{i=1}^N \frac{\psi_i(V_i)}{h_i(V)} x_i y_i$$

Then

$$d\mathcal{V} = - \sum_{i=1}^N \psi_i(V_i) G_i(V) dV_i = - \sum_{i=1}^N \frac{\psi_i(V_i)}{h_i(V)} F_i(V) dV_i$$

$$= - \langle F, dV \rangle$$

As a consequence, $\frac{d\mathcal{V}}{dt} = - \langle F, \frac{dV}{dt} \rangle = - \langle F, F \rangle \leq 0$
equal 0 at equilibrium

Therefore \mathcal{V} is a Lyapunov function. It follows from LaSalle's principle that equilibria are isolated.

The Jacobian matrix is $\frac{\partial F_i}{\partial V_j} = \frac{\partial h_i G_i}{\partial V_j} + h_i \frac{\partial G_i}{\partial V_j}$

Then:

$$\langle x, DFy \rangle = \sum_i \frac{\psi_i}{h_i} x_i \sum_j \left(\frac{\partial h_i G_i}{\partial V_j} + h_i \frac{\partial G_i}{\partial V_j} \right) y_j = \sum_i \frac{\psi_i}{h_i} x_i \frac{\partial h_i G_i}{\partial V_i} y_i + \sum_{i \neq j} \frac{\psi_i}{h_i} x_i \frac{\partial h_i G_i}{\partial V_j} y_j + \sum_{i \neq j} x_j \psi_j \frac{\partial G_j}{\partial V_i}$$

$$\langle DFx, y \rangle = \sum_i \frac{\psi_i}{h_i} \left(\sum_j \left(\frac{\partial h_i G_i}{\partial V_j} + h_i \frac{\partial G_i}{\partial V_j} \right) x_j \right) y_i = \sum_i \frac{\psi_i}{h_i} x_i \frac{\partial h_i G_i}{\partial V_i} y_i + \sum_{i \neq j} x_j \psi_j \frac{\partial G_j}{\partial V_i} y_i$$

Since detailed balance condition holds these 2 quantities are equal, then DF

As a consequence all eigenvalues of DF are real hence isolated pairs are hyperbolic and generically non zero.

vanishes only at infinity one can add conditions on a_i ensuring that dynamics stay in a compact set (e.g. a_i vanishes on ∂U). Then we may write:

$$\frac{dV_i}{dt} = \frac{a_i(\mathbf{V})}{S'(V_i)} \left(b_i(V_i) S'(V_i) + \sum_k W_{ik} S(V_k) S'(V_i) + I_i S'(V_i) \right)$$

$$\equiv \frac{G_i(\mathbf{V})}{S'(V_i)} = h_i(V_i) G_i(\mathbf{V}).$$

Thus
$$\frac{\partial G_i}{\partial V_j} = \frac{\partial a_i}{\partial V_j} \left[b_i(V_i) S'(V_i) + \sum_k W_{ik} S(V_k) S'(V_i) + I_i S'(V_i) \right]$$

$$+ a_i(\mathbf{V}) \left[S'_{ij} (b_i S' + S''(b_i + I_i)) + W_{ik} S'(V_k) S'(V_i) \right].$$

In the classical case where $a_i = 1$, $b_i = -\frac{V_i}{\tau_i}$, the detailed balance condition holds whenever $W_{ik} = W_{ki}$ (with $\psi = 1$). Thus a sufficient condition for (3.3.1-2) to converge is the matrix W being symmetric. This is a classical result anticipated by Hopfield-Tank.

In this case the Lyapunov function is:

$$d\mathcal{V}(\mathbf{V}) = - \sum_{i=1}^N G_i(\mathbf{V}) dV_i = - \sum_{i=1}^N \left(-\frac{V_i}{\tau_i} S'(V_i) + \sum_k W_{ik} S(V_k) S'(V_i) + I_i S'(V_i) \right) dV_i,$$

giving, up to an irrelevant additive constant:

$$\mathcal{V}(\mathbf{V}) = - \sum_{i,k=1}^N W_{ik} S(V_i) S(V_k) - \sum_{i=1}^N I_i S(V_i) + \sum_{i=1}^N \int_0^{V_i} \frac{V_i}{\tau_i} S'(V_i) dV_i.$$

The term on the first line looks very much like a magnetic energy and has deserved a long and fruitful analogy between neural networks and spin-glasses with interesting applications here is one.

Assume that we are given a set of p ^{N -dimensional} vectors $\vec{\xi}^{(1)}, \dots, \vec{\xi}^{(p)}$ corresponding to data that we want to store (e.g. images). Assume moreover that $\vec{\xi}^{(p)}, \vec{\xi}^{(p')}$ are orthogonal. Define the synaptic weights with the relation:

$$W_{ij} = \frac{1}{N} \sum_{\mu=1}^P \xi_i^{(\mu)} \xi_j^{(\mu)} \quad (\text{Hebb's rule})$$

Then, the Lyapunov function reads:

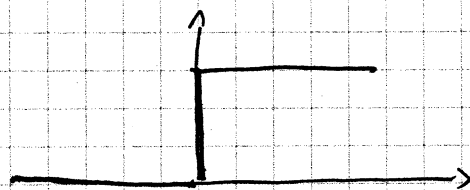
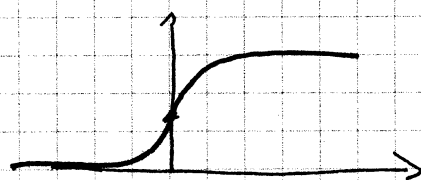
$$Q(V) = -\frac{1}{N} \sum_{i=1}^N \sum_{\mu=1}^P \xi_i^{(\mu)} \xi_i^{(\mu)} S(V_i) S(V_i) + \sum_{i=1}^N (I_i S(V_i)) + \int_0^{V_i} \frac{V_i}{\xi_i} S'(V_i)$$

For the first term we can write

$$\sum_{\mu=1}^P \left(\sum_{i=1}^N \xi_i^{(\mu)} S(V_i) \right) \left(\sum_{i=1}^N \xi_i^{(\mu)} S(V_i) \right) = \sum_{\mu=1}^P (\xi^{(\mu)}, S)^2,$$

where $(,)$ is the usual scalar product in \mathbb{R}^N and S the vector $S(V)$.

In a very rough simplification (from biological point of view) we may assume that the gain of sigmoid tends to infinity. Thus S becomes a step function $S \rightarrow H(x - \Theta)$ where Θ is the offset part of the sigmoid and plays now the role of a threshold.



One can easily move the threshold to a value different from zero, inserting e.g. the "current" I_i .

Discussion on time scales and the limit $\sigma \rightarrow \infty$ (see sheet)

Then, dynamics holds on a discrete space (the "limit" of the differential becomes a discrete time synchronous dynamics).

In this case Q reads $-\frac{1}{N} \sum (\xi^{(\mu)}, S)^2$. If ξ is discrete then the minimum of Q is reached iff $S = \xi^{(\mu)}$ for μ .

The limit $g \rightarrow +\infty$ of a firing rate model

Consider a firing rate model (voltage based)

$$\frac{dV_i}{dt} = -\frac{V_i}{\tau_i} + \sum_{j=1}^N w_{ij} S(V_j) + I_i \quad (1)$$

where S is a sigmoid with slope g .

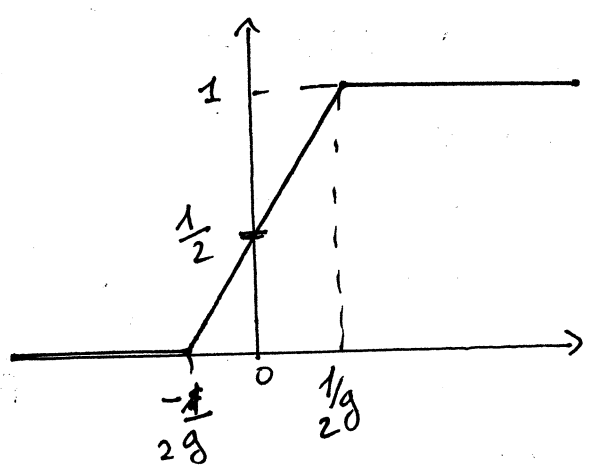
The Jacobian matrix is given by:

$$DF_{ij} = -\frac{\delta_{ij}}{\tau_i} + w_{ij} S'(V_j) \quad (2)$$

If V^* is a fixed point the eigenvalues of $DF(x)$ define a hierarchy of characteristic time for the convergence (or escape) from this fixed point. For more complex attractors the hierarchy of times is provided by Lyapunov exponents.

Assume for simplicity that S is a ramp function

$$S(x) = \begin{cases} g x + \frac{1}{2}, & \text{if } x \in [-\frac{1}{2g}, \frac{1}{2g}] \\ 0 & \text{otherwise.} \end{cases}$$



In the limit $g \rightarrow +\infty$, S becomes the Heaviside distribution.

In this case $DF = -\tau^{-1} I + g W \Pi_g$ where $\tau^{-1} = \text{diag}(1/\tau_i)$,

I is the identity matrix, W the synaptic weights matrix and

Π_g the indicator function of the interval $[-\frac{1}{2g}, \frac{1}{2g}]$.

where g has the dimension of an inverse voltage $1/V$.

In the simplest case where V^* is a fixed point, the eigenvalues of DF_{V^*} are given by $\lambda_i = \frac{1}{\tau_i} + g s_i$, where s_i are the eigenvalues of N . These eigenvalues are constant (indep. of g). Since $\text{Re}(\lambda_i) = \frac{1}{\tau_i}$ T_i characteristic.

Thus we see that $T_i = \left[-\frac{1}{\tau_i} + g \text{Re}(s_i) \right]^{-1}$

$$\Rightarrow \frac{T_i(g)}{\tau_i} = \frac{\tau_i}{g \text{Re}(s_i) \tau_i + 1} \quad (3)$$

Hence T_i depends on g .

As $g \rightarrow +\infty$, all T_i tend to zero.

Note that, in this limit, (1) becomes formally

$$\frac{dV_i}{dt} = -\frac{V_i}{\tau_i} + \sum_j w_{ij} \delta(V_j) + I_i$$

where $\delta = \begin{cases} 1 & V_i = 0 \\ 0 & \text{otherwise} \end{cases}$

Dynamics is trivial, outside the singularity set $S = \{ \exists i, V_i = 0 \}$. (The network structure disappears). On this set V is not continuous anymore.

Finally equation (1) comes from an explicit integration on space and time to define the membrane potential. In the limit $g \rightarrow +\infty$ time and space ($V=0$ otherwise dynamics is trivial) tends to zero, and equations lose their physical meaning.

3.3.1 cooperative systems - linear causal graphs

This terminology refers to 3 seminal papers from R. Hirsch in 1989. For a synthesis see:

R. Hirsch, "Convergent activation dynamics in continuous time networks", *Neural Networks*, 2, 331-349 (1989).

These papers do not focus on neural networks but on a more general class of systems including genetic networks (with current applications).

A dynamical system:

$$\frac{dV_i}{dt} = F_i(V) \quad (3.3.2-1)$$

is called "cooperative" if:

$$\frac{\partial F_i(V)}{\partial V_j} \geq 0, \quad \forall i \neq j, \quad (3.3.2-2)$$

and "competitive" if:

$$\frac{\partial F_i(V)}{\partial V_j} \leq 0, \quad \forall i \neq j. \quad (3.3.2-3)$$

Let us first explain this terminology with a handwaving argument.

Consider the dynamical system (3.3.2-1) and assume that we slightly perturb the state (membrane potential or any other variable characterizing neuron state) of neuron j , at time t , with a slight perturbation $\delta_j(t)$, that is $V_j^{(t)} = V_j^{(t)} + \delta_j(t)$, giving rise to a new evolution.

$$\frac{dV_i'}{dt} = F_i(V_1, \dots, V_j + \delta_j(t), \dots, V_N) = \frac{dV_i}{dt} + \frac{d\delta_i}{dt}$$

Performing a Taylor expansion of F_i about the initial state gives

$$\frac{dV_i'}{dt} + \frac{d\delta_i}{dt} = F_i(V) + \frac{\partial F_i}{\partial V_j} \delta_j(t) + \frac{1}{2} \frac{\partial^2 F_i}{\partial V_j^2} \delta_j^2 \text{ etc.}$$

Thus, at the linear order, the evolution of a perturbation δ is ruled by the linear systems.

$$\frac{ds}{dt} = DF_V \cdot s + o(s^2). \quad (3.3.2-4)$$

This is a well known result, used in the definition of fixed point stability analysis, characterization of chaotic orbits (Lyapunov exponents) and bifurcation analysis. Obviously, this form does not allow to control the orbits for large time (unless dynamics is contracting) and nonlinear terms have to be considered as well.

Nevertheless, a key object in the characterization of the (fairly general) dynamical system (3.3.2-1), as well as of its discrete time version, is the Jacobian matrix DF_V .

In this setting, the interpretation of the matrix coefficient $\left. \frac{\partial F_i}{\partial V_j} \right|_V$ is that it quantifies the linear influence of neuron j on neuron i , when the system is in the state V : a slight perturbation s_j on the state of neuron j at time t , induces, to the linear order, a perturbation $\left. \frac{\partial F_i}{\partial V_j} \right|_V s_j$ on the state of neuron i , at $t+dt$.

Likewise, the perturbation at some time t , starting from an initial perturbation $s(0)$ is given by (to the linear order):

$$s(t) = \exp\left(\int_0^t DF_{V(s)} ds\right) s(0),$$

for a continuous time system; and for a discrete time one:

$$s(k) = DF_V^k s(0) = DF_{V(k-1)} DF_{V(k-2)} \dots DF_{V(0)} s(0)$$

where V corresponds to the unperturbed trajectory.

In a cooperative system, the linear influence of neuron j on any other is always positive. Hence, if the level of activity (frequency) of neuron j increases, then the level of activity of i increases, and an increase in the level of activity of post-synaptic neurons etc.

On mathematical grounds cooperativity induces the following property of flow monotony:

Assume that the phase space is convex and define the partial order

$$\vec{u} \leq \vec{v} \iff u_i \leq v_i.$$

A cooperative flow preserves this order $\vec{u}(0) \leq \vec{v}(0) \implies \vec{u}(V) \leq \vec{v}(V), \forall t$.

Assume moreover that DF_V is irreducible $\forall V$. Then Hirsch has proved that

• The ω -limit set of almost every bounded trajectory is made of fixed points.

Hence, dynamics is generically convergent in cooperative flows.

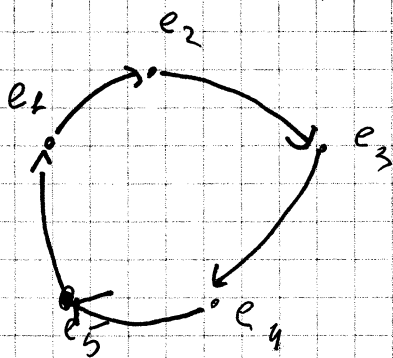
Causal circuit.

To each jacobian matrix DF_V , depending on V , we can associate an oriented graph, $g(V)$ depending on V such that there is an oriented edge

$$j \rightarrow i \quad \text{iff} \quad \frac{\partial F_i}{\partial V_j} \neq 0.$$

The edge is positive if $\frac{\partial F_i}{\partial V_j} > 0$ and negative if $\frac{\partial F_i}{\partial V_j} < 0$.

This graph has "circuits" or "feedback loops". If e is an edge then call $o(e)$ the origin (node) of e and $t(e)$ its end.



A circuit is a sequence of edges $e_1 \dots e_k$, such that

$$o(e_{i+1}) = t(e_i); \quad i=1 \dots k-1$$
$$t(e_k) = o(e_1).$$

A circuit is oriented.

It is positive if the product of its edges is positive, and negative otherwise. Note that circuits depend on V , the current state of the network. In particular the set of circuits, or the sign of edges changes (continuously or more irregularly depending on F smoothness) when V varies continuously.

This evolution can be quite complex, but let us consider a few examples.

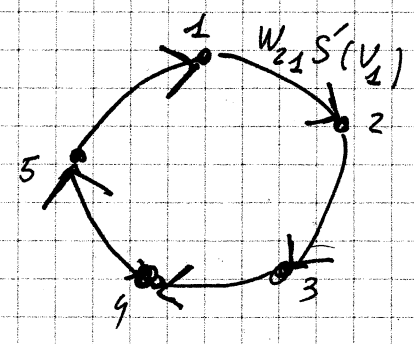
In Cohen-Grossberg model, where

$$F_i(V) = -\frac{V_i}{Z_i} + \sum_{j=1}^n w_{ij} S(V_j)$$

we have $\frac{\partial F_i}{\partial V_j} = -\frac{\delta_{ij}}{Z_i} + w_{ij} S'(V_j)$;

where $S' > 0$, S being a sigmoid.

Thus, in this case, the structure of the oriented graph is fixed determined by the matrix w , as well as the sign of the edges. Only the intensity of the edge depends on V .



Note that if $|V| \rightarrow +\infty$, $S'(V) \rightarrow 0$, i.e. the more the neuron is saturated or quiescent, the less its influence on other neurons.

The notion of causal graph is easier to understand in a discrete time system. In this case, from () the (linear) action of j on i after t time steps is given by $DF_{V,i}^t$, which writes, component wise

$$DF_{V,i}^t = \sum_{\gamma \in \mathcal{C}(i,j,t)} \prod_{l=0}^{t-1} \frac{\partial F_{k_l}(V(l-i))}{\partial V_{k_{l-1}}}$$

with $k_0 = j$, $k_t = i$, and $k_0 - \dots - k_t$ is a path γ connecting j to i in t time steps. $\mathcal{C}(i,j,t)$ is the set of all such paths.

Hence the action of j on i depends on the paths (and then on connecting j to i), but also on the state of the network at each time $0 \leq l < t$. In the case of a (discrete time version) of Cohen Grossberg, the situation is illustrated on the following figure.

In the continuous case the quantity $\frac{1}{t} \int_0^t DF_V(s) ds$ is the (time) average of $DF_V(s)$ in the time window $[0, t]$. Then

$$S(t) = \exp t \langle DF_V \rangle S(0),$$

and thus this is the average matrix $\langle DF_V \rangle$ which plays a role

Feedback loops effects and dynamics.

These loops may have critical effects on dynamics. These 2 conjectures, stated by R. Thomas

have been proved by S.L. Garzo

under the assumption that the sign of the Jacobian matrix elements does not depend on the state.

1) A positive feedback loop in the graph of interactions of a differential system is a necessary condition for the existence of several equilibria

2) A negative loop is a necessary condition for a stable periodic behavior.

Exercise: Illustrate these conjectures in the Cohen-Grossberg model and expose the proof by Garzo and Thomas.

Example neural oscillator

$$\begin{cases} \dot{V}_1 = -V_1 + W_{11} \text{th}(gV_1) + W_{12} \text{th}(gV_2) \\ \dot{V}_2 = -V_2 + W_{21} \text{th}(gV_1) + W_{22} \text{th}(gV_2) \end{cases}$$

$V=0$ always a fixed point.

$$DF_0 = -I + gW$$

There is a Hopf bifurcation if:

$$g \cdot \frac{W_{11} + W_{22}}{2} \geq 1$$

$$(W_{11} - W_{22})^2 + 4W_{12}W_{21} \leq 0$$

3.3.3) Generic case

Questions: Can we fully characterize neural network models when the N^2 synaptic weights, + the N inputs amplitude + etc... vary

Answer. Definitely NO.

But: Some characterization of generic dynamics has been exposed in sections 3.1.1, 3.1.2. Here are a few

what means "generic"?

Call λ a vector including all the parameters in the system (neuron characteristics, constant inputs, etc...)

Assume that $\lambda \in \mathcal{H}$, compact set in \mathbb{R}^P .

Metric genericity

Choose λ at random in \mathcal{H} , with an absolutely continuous probability μ .

λ is generic if it belongs to a set of μ -measure 1.

A dynamical behaviour is metrically generic if it arises for metrically generic values of parameters λ

Example. Rationals in \mathbb{Z} are not generic

Idea: Sample the parameter space at random with some probability \rightarrow miss non generic points

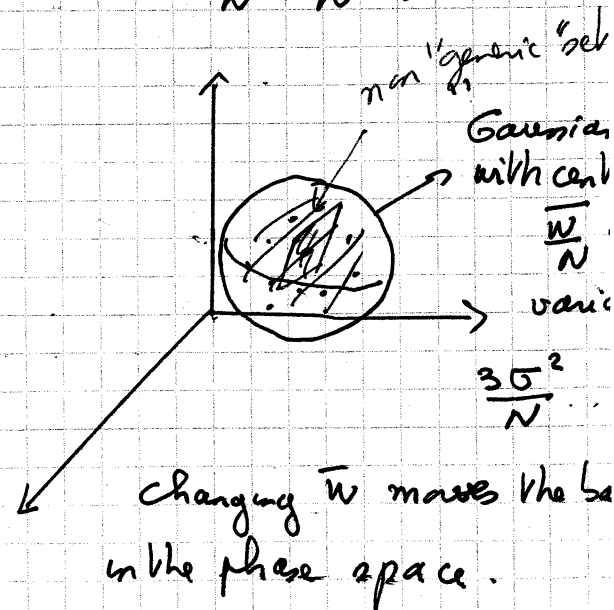
\rightarrow select properties arising in positive measure sets (open sets)

Ex. Why drawn with μ

$$d^P\left(\frac{\bar{w}}{N}, \frac{\sigma^2}{N}\right)$$

NB With this strategy it is not possible to vary the parameters continuously

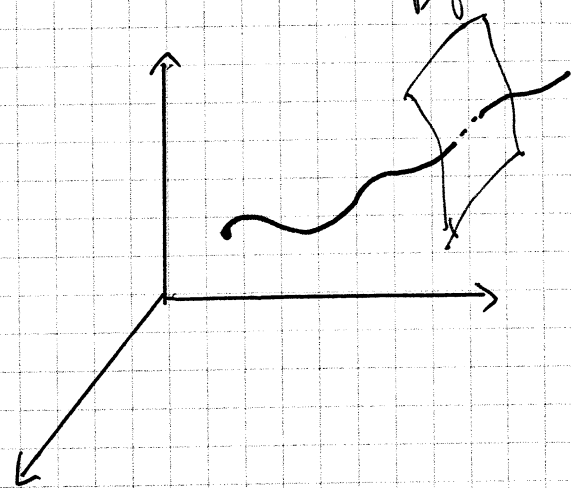
\Rightarrow Assume some "statistical" regularity



topological generally

choose λ in a dense set (a countable intersection of dense sets, is dense under Baire theorem).

look what happens when continuously varying parameters



NB "Difficult" to do amultaneously on all parameters

Remarque :

These 2 notions are not equivalent.

No general strategy nor method \rightarrow TRY

3.3.3.1) Once more the Cohen-Lyonsberg model

Take first $S(x) = \tanh(gx)$, $\xi_i(k) = 0$

$$\Rightarrow \frac{dV_i}{dt} = -\frac{V_i}{\tau_i} + \sum_{j=1}^N W_{ij} \tanh(gV_j)$$

Properties (evident)

i) $V=0$ is always a fixed point.

ii) Its Jacobian matrix is $-\frac{I}{\tau_i} + gW$.

iii) It is stable if $-\frac{1}{\tau_i} + g \operatorname{Re}(\lambda_1) < 0$, where λ_1 is the eigenvalue of W with largest real part \Rightarrow

$$0 \text{ is stable if } g < \frac{1}{\tau_i \operatorname{Re}(\lambda_1)}$$

For larger values of g bifurcation can occur. Then details depend on W .

Example : Take $W_{ij} = \mathcal{N}\left(\frac{\bar{w}}{N}, \frac{\sigma^2}{N}\right)$ $\bar{w} = 0$

Theorem (Edelman),

Let A be a random $n \times n$ matrix, with Gaussian normal entries. Then

i) The probability that A has k eigenvalues has the form:

$$r + o(\sqrt{r})$$

where r, o are rational

ii) The density of a random complex eigenvalue is:

$$P_n(x, y) = \sqrt{\frac{2}{\pi}} y e^{y^2 - x^2} \operatorname{erfc}(y\sqrt{2}) e_{n-2}(x^2 + y^2),$$

$$e_n(z) = \sum_{k=0}^n z^k / k!$$

iii) ~~Asymptotic distribution~~

Th (Györfi),

Let A be a random matrix with Gaussian $d(0, 1, n)$ entries. As $n \rightarrow \infty$, eigenvalues are uniformly distributed in the disk $|z| < 1$. Furthermore, each eigenvalue is almost surely non-real.

NB: For finite eigenvalues are almost surely non-degenerate

Consequences

i) As g increases above the critical value, there is either a pitchfork or a Hopf bifurcation (H). The probability of H increases as N grows

1) At the bifurcation occurs for

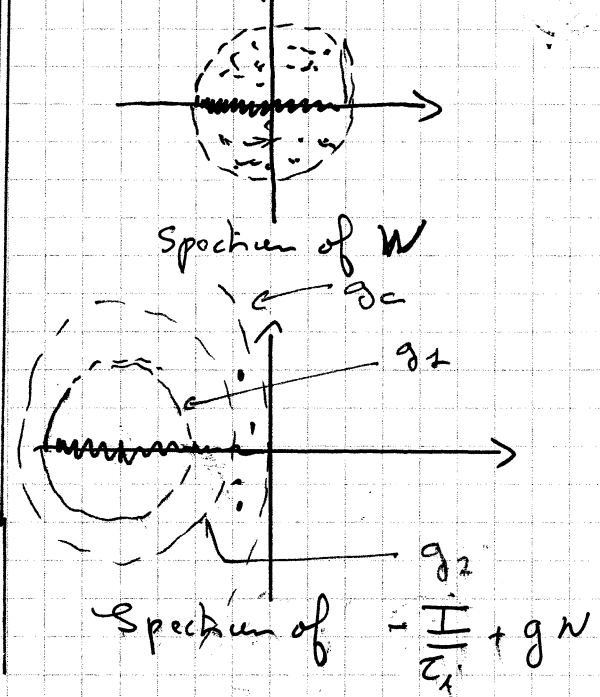
$$g_c = \frac{1}{\tau \langle \lambda_1 \rangle}$$

which is a random variable

2) As $N \rightarrow \infty$:

* Bifurcation becomes infinite dimensional

$$* g_c \rightarrow \frac{1}{\tau \sigma}$$



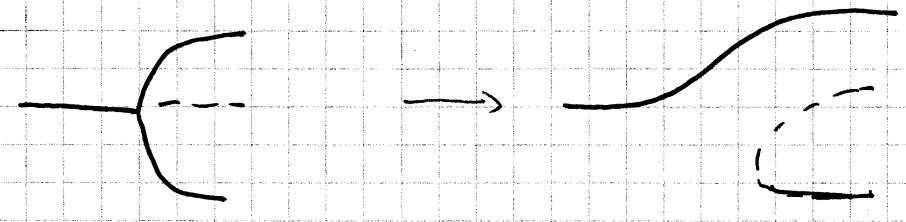
Beyond the first bifurcation?

Sapozhenko, Asarkii, Sommers reported chaotic dynamics.

This can be analyzed in the limit $N \rightarrow \infty$ using near field methods (see chapter III)

What happens if breaking the symmetry $x \rightarrow -x$?

i) Pitchfork becomes saddle-node



ii) Multistability

iii) Pb One can show (Nakagawa) that if g is small enough there is only one stable fixed point. But now it depends on N only!

ii) At the bifurcation occurs for

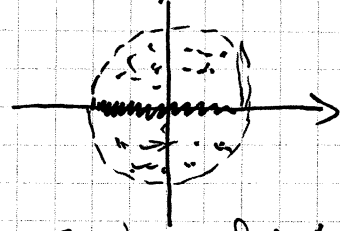
$$g_c = \frac{1}{\tau \rho(\lambda_1)}$$

which is a random variable

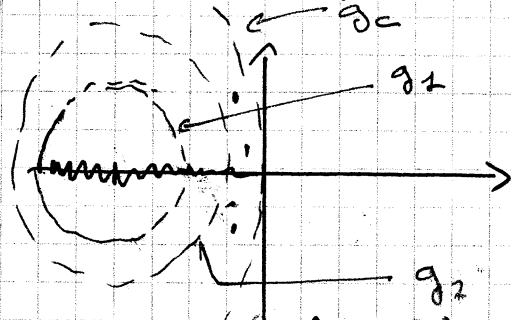
iii) As $N \rightarrow \infty$:

* Bifurcation becomes infinite dimensional

$$* g_c \rightarrow \frac{1}{\tau \sigma}$$



Spectrum of W



Spectrum of $-\frac{I}{\tau} + gN$

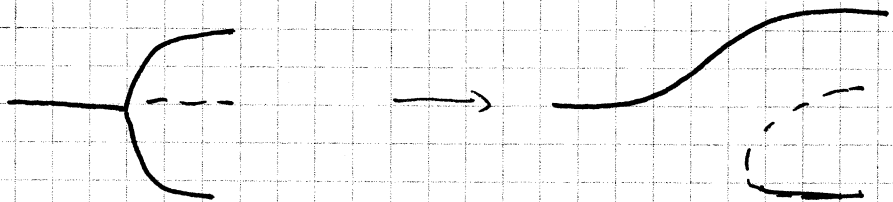
Beyond the first bifurcation?

Sapolsky, Asanki, Sommers reported chaotic dynamics.

This can be analyzed in the limit $N \rightarrow \infty$ using mean field methods (see chapter III)

What happens if breaking the symmetry $x \rightarrow -x$?

i) Pitchfork becomes saddle-node



ii) Multistability

iii) Pb one can show (Nakawaka) that if g is small enough there is only one stable fixed point. But now it depends on N only!

3.3.3.2) The SNT model

Consider now the SNT model (section

$$X_i(t+1) = S\left(\sum_{j=1}^N W_{ij} X_j(t) + \xi_i\right), \quad (3.3.3.2-1)$$

where $X_i \in [0, 1]$ is the firing rate of neuron i at time t , and ξ_i a constant input. The following can be proved

Th (Conac, 1994)

For any N there exists a g value, g_{ao} , depending on N and given by:

$$g_{ao} = \frac{1}{\alpha \|W\|},$$

where α is a prefactor depending on the choice of sigmoid, and that is absolutely stable

(Conac et al, 94)

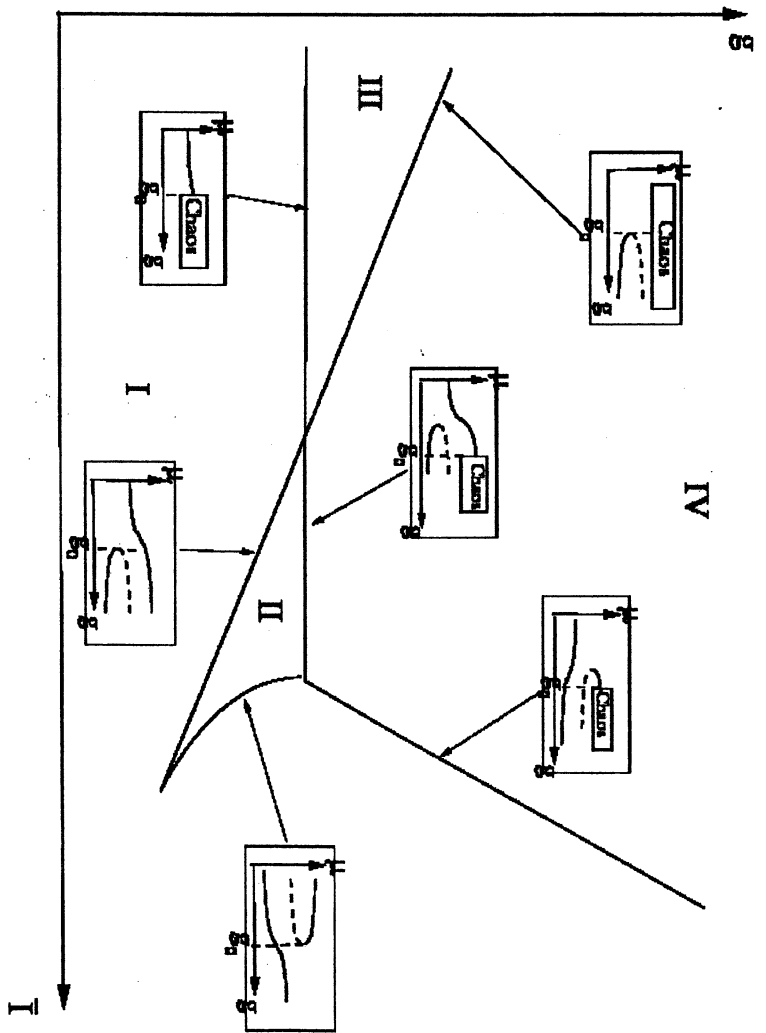
As g increases above g_{ao} ,

→ Multistability occurs

→ Fixed point destabilizes by Hopf bifurcation

→ There is a transition to chaos by quasi-periodicity

A bifurcation map can be drawn in the thermodynamic limit (see chapter III for the derivation).

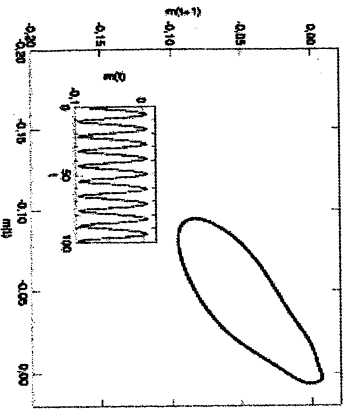


Transition to chaos by quasi-periodicity (Ruelle Takens)

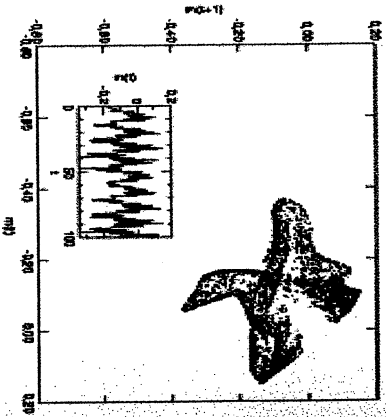
$$m(t) = \frac{1}{N} \sum_{i=1}^N x_i(t)$$

Increasing g .

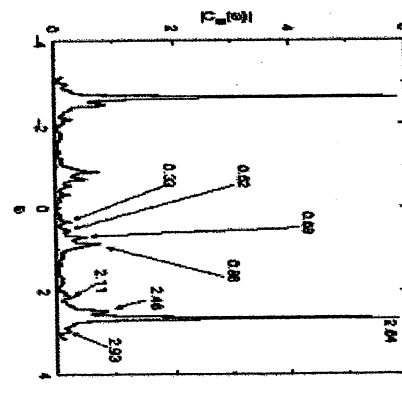
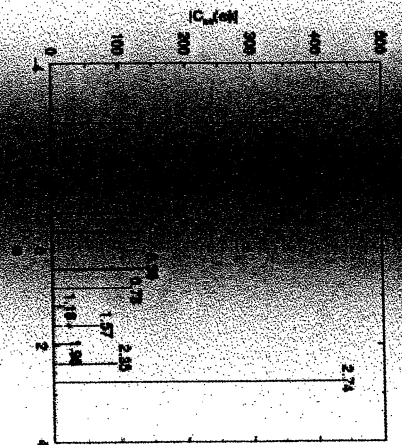
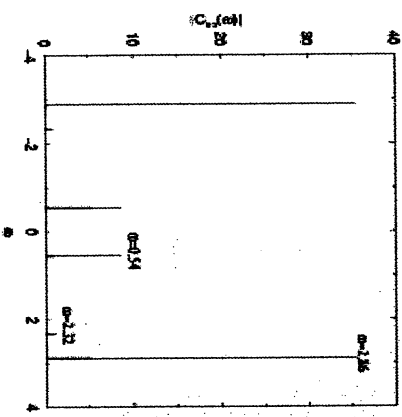
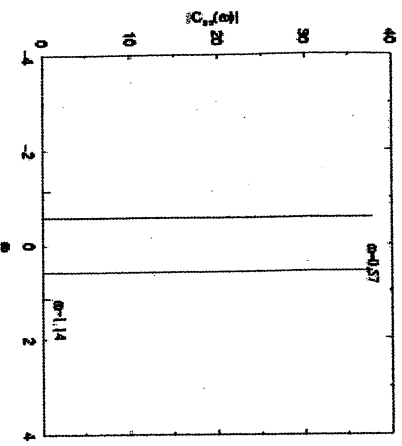
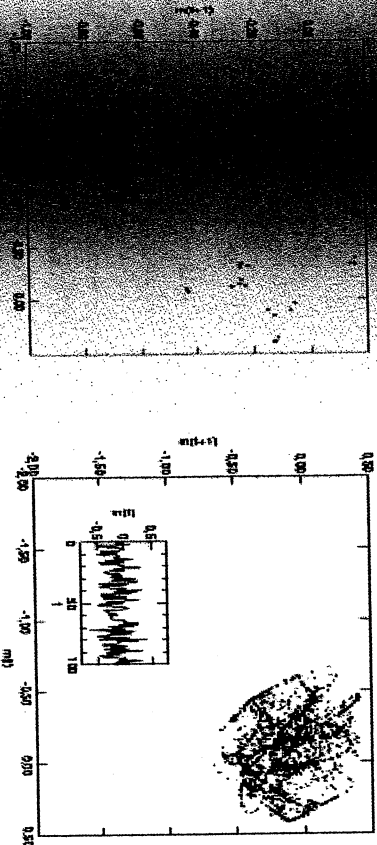
$g=1.55$, limit cycle.



$g=1.82$, quasi-periodicity



$g=3.5$, $\lambda_1=0.158$

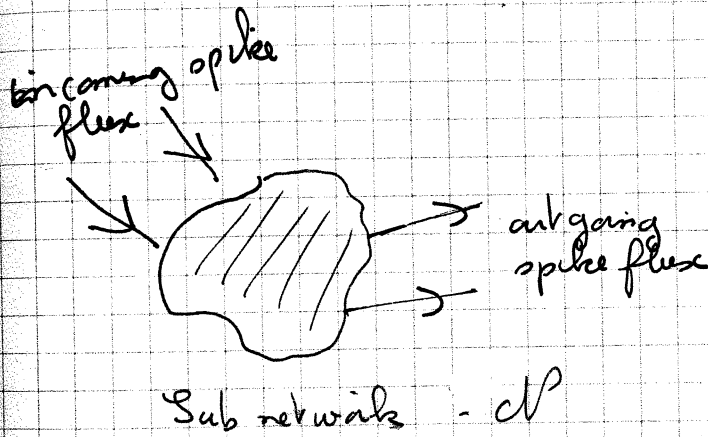
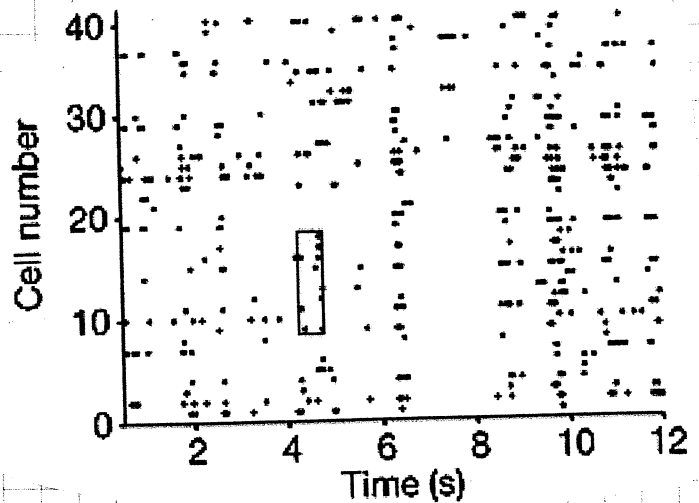


4) Spike train statistics

4.1) Neural "code"?

Neurons interact together sending spikes. Pre-synaptic neurons emit spike trains which trigger post-synaptic potentials, excitation or inhibition, generating or not a response of the post-synaptic neuron as a spike train. This spike train is sent to other neurons and so on.

Therefore the neural network activity is represented by a raster plot where a vertical bar is plotted, each time a neuron emits a spike. It reflects how neurons behave in spontaneous activity, but also when submitted to "entries".



Typically, delimiting a sub neural network in a wider neural system (such as the cortex), this sub neural network receives "entries" and emit "output" in the form of spike trains. Note that the flux are not necessarily directed as in the left picture. But, thinking of sub networks in a chain of "heatmap" units (such as the retina in the visual system), flux are oriented. The entries are not necessarily

spike trains. They can be stimuli like light, sounds etc...

When CP receives an entry it responds emitting a spike train, which can be visualised as a raster plot, and this response is typically sent to other sub networks, with possible feedbacks.

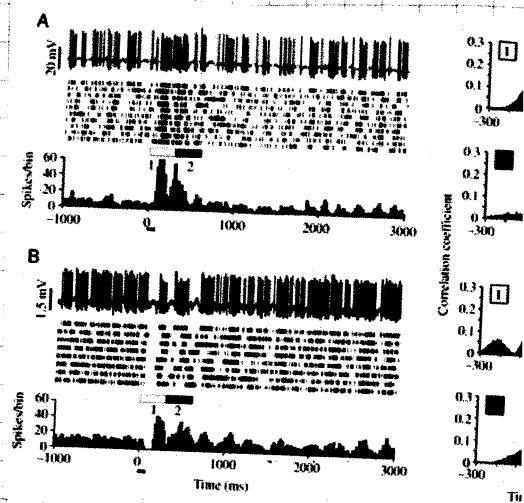
As we saw the neural network is not a static entity: It has its own, spontaneous, dynamics, which can be quite complex. When this network receives an entry its response is the conjunction of its own internal state and of the entry action. In some sense, the network adapts its response to the entry taking into account its own dynamics.

Consequently, the response to an entry (e.g. a face image) is not reproducible exactly. Submitting the same image several times to a person, does not produce the same raster plot from the retina. Consequently the whole chain of responses, from perception to action (e.g. the person identifies the image) should be affected by this non reproducibility of the responses. But nevertheless the person is usually able to recognize that this is the same image. This raises therefore several questions.

→ What is the nature / origin of this indeterminacy in spike train response (which is actually observed, see figure on the right)?

→ How can the nervous system concoct this indeterminacy to the reproducibility, reliability, robustness of responses?

→ At which level of precision do we have to go in order, for an artificial neural network, to reproduce (some of) the abilities of the brain?



Concerning the first point, indeterminacy and unpredictability, basically at all levels / scales of neural networks. From the ionic channels dynamics, submitted to thermal/quantum fluctuations, to neuron variability in response according to their state (see f. in section 1.2.3), to collective dynamics etc...

This is often modelled by adding noise to dynamic equations. This noise mimics physical effects such as neurotransmitter thermal fluctuations, but also hidden degrees of freedom, not taken into account by model. Note however that what people usually call noise is an uncorrelated white noise. Though some effects such as thermal fluctuations can be modelled in this way, it is not evident that this holds e.g. for modelling hidden degrees of freedom.

+ How precise is a spike train? and how dynamics is affected by a slight

The second point is, to my opinion, central in neuroscience community and there is no definite answer yet (and for a long time). At the current state of the art it is widely believed that regularity, robustness in response, can be conciled with spike train variability if neural response is sensitive to statistical characteristics of the spike train. Instead of the precise temporal of arrival of spikes emitted by each neuron. In other words, the spike train is not a binary code, encoding the stimulus as it would be in a computer. This statistical robustness is compatible with the stochastic, chaotic aspects of dynamics, the same way that heat diffusion is ruled by a deterministic equation for the probability density, whereas molecular dynamics is strongly chaotic.

The third part is closely related to the 2 first ones and it will be addressed in section 6.

Let us now focus on the second part.

4.2) How to characterize spike train statistics?

In section 1.2.7 we have seen several statistical indicators such as the firing rate, the pairwise correlation, the probability of coincidence, the inter spike interval distribution.

More generally a spike train is characterized by a probability of occurrence. Focusing on the symbolic representation of spike train raster plots introduced in section 1.2.7, we denote by $w_i(t)$ a raster variable which is one if neuron i fires at time t and 0 otherwise. A spiking pattern is the vector $w(t)$, a spike train is an infinite sequence w , and a spike bloc or "word" is a subsequence

$[w]_{\Delta, \epsilon}$ where spiking patterns from time s to time $t - \epsilon t$ are prescribed.

Note that the notion of raster plot requires the introduction of a time scale resolution ϵt such that at most one spike can be emitted by each neuron within the time interval $[t, t + \epsilon t]$ and spike emitted by 2 neurons within the time interval cannot be (experimentally) distinguished. The role of ϵt is central and is discussed below.

The probability P characterizing spike trains is (mathematically) defined if the probability of any bloc $[w]_{\Delta, \epsilon t}$ is known (there are infinitely many). Experimentally one focuses on small words.

Fixe such a word R . The probability of occurrence of the word depend on the stimulus/entry viewed by the network and is given by the conditional probability $P(R|S)$.

Given a set of stimuli $\{S_1, \dots, S_k\}$ and the corresponding conditional probabilities $P(R|S_e)$, one can determine the probabilities

$$P(S_e|R) = \frac{P(R|S_e)P(S_e)}{\sum_{e=1}^k P(R|S_e)P(S_e)} \quad (4.2-1)$$

by Bayes Formula. This provides a way to "read the mind" of the network. Knowing the response, what is the probability that this or this stimulus has been presented? Unfortunately, it is in practice extremely difficult (is possible?) to have a clear cut delineation of stimuli or a conditional probabilities.

There are many reasons for this, but one reason is that we have little ideas of what could be the form of P.

On practical grounds one can estimate $P(R|S_e)$ or $P(S|R_e)$ repeating many experiments (and assuming that the system has not evolved meanwhile). Then one will be able to extract useful information of the response given the stimulus (or the probability of stimuli given the response). A measure of separation is given by

$$\sum_{S_e} P(S_e) \sum_{R_e} P(R_e|S_e) \log_2 \frac{P(R_e|S_e)}{P(R_e)} = I(R;S) \quad (4.2-2)$$

Called the mutual information

$$I(R;S) = \sum_{R_e, S_e} P(R_e, S_e) \log_2 \frac{P(R_e, S_e)}{P(R_e)P(S_e)} \quad (4.2-3)$$

It measures how much knowing S reduces the uncertainty on R

Note that $I(R;S) = 0$ iff R, S are independent. Moreover, $I(R;S) \geq 0$ and is symmetric. Thus the larger I the more easy it is to discriminate R from S (or S from R).

Note that

$$I(R;S) = \sum_{S_e} P(S_e) \sum_{R_e} P(R_e|S_e) \log_2 P(R_e|S_e) - \sum_{R_e} P(R_e) \log_2 P(R_e) \sum_{S_e} P(S_e)$$

- $H(R|S)$ conditional entropy

Hence:

$$I(R;S) = H(R) - H(R|S) \quad (\text{average reduction in response entropy given stimulus})$$

$$I(R;S) = H(S) - H(S|R) \quad (\text{average reduction in stimulus entropy given response})$$

Introducing the Kullback-Leibler divergence between 2 probabilities

$$D(P;Q) = \sum_r P(r) \log \frac{P(r)}{Q(r)} \quad (\text{non symmetric measure of difference between } P, Q, \text{ on the same support})$$

(4.2-2-4)

we obtain:

$$I(R;S) = \sum_{S_e} P(S_e) D(P(\cdot|S_e); P) = E_S [D(P(\cdot|S_e); P)]$$

Reading the code



Stimulus $S \equiv \left\{ S(t) \right\}_0^T$, response $R \equiv \left\{ r_x^n \right\}_0^T$.

Measure : $P[R|S]$

Known : $P[S]$

- isolated neuron → input/output
- neural net. feed forward → input/output
- neural net recurrent: $P[R|S]$ depends on S and collective dynamics.

⇒ Compute $P[R, S] = P[R|S] P[S]$

⇒ infer $P[R] = \int P[R, S] dS$

⇒ $P[S|R] = \frac{P[S] P[R|S]}{P[R]}$

Spike triggered average.

Assume that the stimulus S is some stochastic process (typically white noise, which contains all frequencies).

This is a stationary process.

We want to characterize the average form of the stimulus on a time interval of length τ , before a spike occurs. Fix a neuron j , and let $t_j^{(1)}$ the time of occurrence of the first spike (counted from some time origin) then call:

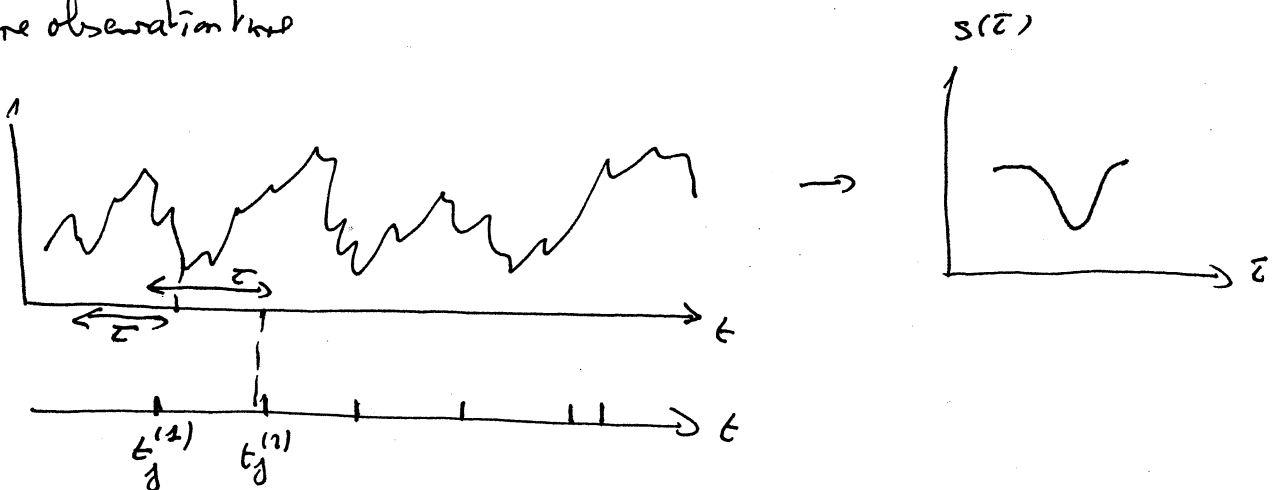
$$A_j(\tau) = E[S(t_j^{(1)} - \tau)] = E[S(t - \tau) | t_j^{(1)} = t]$$

where the average is taken over the probability distribution of $t_j^{(1)}$, i.e. by $P[\{t_j^{(n)}\} | S]$.

In the simplest case where the spike time distribution is stationary ($P(t_j^{(1)}) = P(t_j^{(n)})$) and where the stimulus is random and stationary we have:

$$A_j(\tau) = E\left[\frac{1}{M_j(T)} \sum_{n=1}^{M_j(T)} S(t_j^{(n)} - \tau) \right],$$

where $M_j(T)$ is the number of spikes occurring between $[0, T]$ where T is some observation time



We have

$$E \left[\frac{1}{N_j(T)} \sum_{n=1}^{N_j(T)} S(\tau - t_j^{(n)}) \right] = E_{N_j} \left[E \left[\frac{1}{m_j} \sum_{n=1}^{m_j} S(\tau - t_j^{(n)}) \mid N_j(T) = m_j \right] \right]$$

$$= E_{N_j} \left[\frac{1}{m_j} \sum_{n=1}^{m_j} E \left[S(\tau - t_j^{(n)}) \mid N_j(T) = m_j \right] \right]$$

and

$$S(\tau - t_j^{(n)}) = \int_0^{\tau} s(t - t_j^{(n)}) S(\tau - t) dt$$

$$\Rightarrow E \left[S(\tau - t_j^{(n)}) \mid N_j(T) = m_j \right] = \int_0^{\tau} E \left[s(t - t_j^{(n)}) \mid N_j(T) = m_j \right] S(\tau - t) dt$$

$$= \int_0^{\tau} \nu_j(t \mid N_j(T) = m_j) S(\tau - t) dt$$

$$\Rightarrow A_j(\tau) = E_{N_j} \left[\frac{1}{m_j} \sum_{n=1}^{m_j} \int_0^{\tau} \nu_j(t \mid N_j(T) = m_j) S(\tau - t) dt \right]$$

indep de N

$$= E_{N_j} \left[\int_0^{\tau} \nu_j(t \mid N_j(T) = m_j) S(\tau - t) dt \right]$$

$$= \int_0^{\tau} E_{N_j} \left[\nu_j(t) \mid N_j(T) = m_j \right] S(\tau - t) dt$$

$$= \int_0^{\tau} \lambda_j(t) S(\tau - t) dt$$

Finalment

$$A_y(\tau) = (v_y * S)(\tau)$$

linear response

Therefore $A_y(\tau)$, the average form of the stimulus on a time interval τ , is the convolution of the frequency rate and of the signal.

The correlation function of v_j and s is:

$$C_j(\tau) = \frac{1}{T} \int_0^T v_j(t) s(t+\tau) dt$$

thus $A_j(\tau) = T C_j(-\tau)$

Typically, the spike trigger average $C_j(\tau)$ is obtained by dividing by the average number of spikes within an interval of length T .

$$\Rightarrow C_j(\tau) = \frac{T}{E(N_j(T))} C_j(-\tau) = \frac{A_j(\tau)}{E(N_j(T))}$$

$$\Rightarrow C_j(\tau) = \frac{A_j(-\tau)}{\langle v_j \rangle}$$

Consider now the quantity

$$\langle R_j(t) S(t-\tau) \rangle = \left\langle \sum_{n=1}^{M_j(t)} S(t-t_j^n) S(t-\tau) \right\rangle$$

$$= \left\langle \sum_{n=1}^{M_j(t)} S(t-t_j^n) S(t_j^n - \tau) \right\rangle$$

where $\langle \rangle$ denotes the average w.r.t. a Brownian motion
 $\langle \rangle$ is stationary (law of the Brownian)

$$\langle R_j(t) S(t-\tau) \rangle = \frac{1}{T} \int_0^T dt \left\langle \sum_{n=1}^{M_j(t)} S(t-t_j^n) S(t_j^n - \tau) \right\rangle$$

$$= \left\langle \sum_{n=1}^{M_j(t)} \frac{1}{T} \int_0^T S(t-t_j^n) S(t_j^n - \tau) \right\rangle$$

$$= \left\langle \frac{M_j(T)}{T} S(t_j^* - \tau) \right\rangle$$

$$\approx \langle R_j \rangle \langle S \rangle$$

Generalisation: Wiener expansion - Volterra series

We assume that the response is a definite functional of the stimulus:

$$R(t) = H[S](t)$$

The Volterra series reads:

$$R(t) = H_0 + \int_0^{+\infty} d\tau_1 H_1(\tau_1) S(t-\tau_1) + \int_0^{+\infty} \int_0^{+\infty} d\tau_1 d\tau_2 H_2(\tau_1, \tau_2) S(t-\tau_1) S(t-\tau_2) + \dots$$

The H_n are called Volterra kernels. The integrals hold on $[0, +\infty[$ due to causality ($t-\tau \leq t$). Note that H functions are symmetric with respect to permutation of arguments.

$$H_2(\tau_1, \tau_2) = H_2(\tau_2, \tau_1)$$

$$H_3(\tau_1, \tau_2, \tau_3) = H_3(\tau_1, \tau_3, \tau_2) = H_3(\tau_2, \tau_3, \tau_1) = \dots$$

Assume that S is now a Gaussian white noise. Denote by $\langle \rangle$ the average with respect to the white noise distribution.

$$\langle S(t) \rangle = 0 ; \langle S(t_1) S(t_2) \rangle = \delta(t_1 - t_2) ;$$

$$\langle S(t_1) S(t_2) S(t_3) \rangle = 0$$

$$\langle S(t_1) S(t_2) S(t_3) S(t_4) \rangle = \delta(t_1 - t_2) \delta(t_3 - t_4) + \delta(t_1 - t_3) \delta(t_2 - t_4) + \delta(t_1 - t_4) \delta(t_2 - t_3)$$

$$\langle S(t_1) S(t_2) S(t_3) S(t_4) S(t_5) \rangle = 0 \quad \text{etc.}$$

Averaging $R(t)$ with respect to the noise we obtain:

$$\begin{aligned} \langle R(t) \rangle &= H_0 + \int_0^{+\infty} d\tau_1 H(\tau_1) \langle S(t-\tau_1) \rangle + \int_0^{+\infty} d\tau_1 d\tau_2 H(\tau_1, \tau_2) \langle S(t-\tau_1) S(t-\tau_2) \rangle \\ &+ \int_{\mathbb{R}_+^3} d\tau_1 d\tau_2 d\tau_3 H(\tau_1, \tau_2, \tau_3) \langle S(t-\tau_1) S(t-\tau_2) S(t-\tau_3) \rangle \\ &+ \int_{\mathbb{R}_+^4} d\tau_1 d\tau_2 d\tau_3 d\tau_4 H(\tau_1, \tau_2, \tau_3, \tau_4) \langle S(t-\tau_1) S(t-\tau_2) S(t-\tau_3) S(t-\tau_4) \rangle \\ &+ \dots \end{aligned}$$

$$\begin{aligned} &= H_0 + \int_{\mathbb{R}_+^2} d\tau_1 d\tau_2 H_2(\tau_1, \tau_2) \delta(\tau_1 - \tau_2) + \int_{\mathbb{R}_+^4} d\tau_1 d\tau_2 d\tau_3 d\tau_4 \begin{matrix} \delta(\tau_1 - \tau_2) \delta(\tau_3 - \tau_4) \\ \delta(\tau_2 - \tau_3) \delta(\tau_2 - \tau_4) \\ \delta(\tau_2 - \tau_3) \delta(\tau_3 - \tau_4) \end{matrix} \\ &+ \dots \end{aligned}$$

$$\begin{aligned} &= H_0 + \int_{\mathbb{R}_+} d\tau_1 H_2(\tau_1, \tau_1) + \int_{\mathbb{R}_+^2} \left[H_4(\tau_1, \tau_1, \tau_2, \tau_2) + \int_{\mathbb{R}_+} H_4(\tau_1, \tau_2, \tau_1, \tau_2) d\tau_2 \right] d\tau_1 \\ &+ \int_{\mathbb{R}_+} H_4(\tau_1, \tau_2, \tau_1, \tau_2) d\tau_2 d\tau_1 \\ &+ \dots \end{aligned}$$

$$+ \dots = 0$$

likewise one can show that.

$$\langle R(t) S(t-\tau_1) S(t-\tau_2) \rangle = g_2(\tau_1, \tau_2)$$

etc ---

Finally, one can show that the following Wiener expansion holds, for any signal $S(t)$

$$R(t) = G_0 + G_1[S(t)] + G_2[S(t)] + \dots$$

with $G_1[S(t)] = g_1 * S(t)$

$$G_2[S(t)] = \int_{\mathbb{R}_+^2} g_2(\tau_1, \tau_2) S(t-\tau_1) S(t-\tau_2) d\tau_1 d\tau_2 - \int_{\mathbb{R}_+} g_2(\tau, \tau) d\tau$$

$$G_3[S(t)] = \int_{\mathbb{R}_+^3} g_3(\tau_1, \tau_2, \tau_3) d\tau_1 d\tau_2 d\tau_3 - 3 \int_{\mathbb{R}_+} g_3(\tau_1, \tau_1, \tau_2) S(t-\tau_2) d\tau_1 d\tau_2$$

etc --

This provides the average value of $\langle R(t) \rangle$ under the brownian stimulus. Note that it is time independent, as expected from stationarity.

Consider now the average:

$$\langle R(t) S(t-\tau) \rangle = H_0 \langle S(t-\tau) \rangle + \int_0^{t-\tau} H_1(\tau_1) \langle S(t-\tau) S(t-\tau_1) \rangle d\tau_1$$

$$+ \int_{\mathbb{R}_+^2} H_2(\tau_1, \tau_2) \langle S(t-\tau) S(t-\tau_1) S(t-\tau_2) \rangle d\tau_1 d\tau_2$$

$$+ \int_{\mathbb{R}_+^3} H_3(\tau_1, \tau_2, \tau_3) \langle S(t-\tau) S(t-\tau_1) S(t-\tau_2) S(t-\tau_3) \rangle d\tau_1 d\tau_2 d\tau_3$$

+ ...

$$= 0 + H_1(\tau) + 0 + \int_{\mathbb{R}_+} H_3(\tau, \tau_2) d\tau_2 + 0 + \dots$$

$$= H_1(\tau) + 3 \int_{\mathbb{R}_+} H_3(\tau, \tau_2) d\tau_2 \dots$$

$$= \mathcal{G}_1(\tau)$$

with $\mathcal{G}_1(\tau) = \langle R(t) S(t-\tau) \rangle$

3) Statistical models.

We would now like to address the question of spike train statistics in the realm of dynamical systems theory and statistical physics.

Consider therefore a spiking model of neuron (see section I.1.2) for examples), possibly with noise. This model-dynamics will naturally produce words and word-probability can be computed e.g. by:

$$P(R) = \lim_{T \rightarrow +\infty} \frac{1}{T} \sum_{t=1}^T \chi_t(R), \quad (4.3-1)$$

where $\chi_t(R) = 1$ iff the word R occurs at time T. Note that this definition assumes that dynamics is stationary. Otherwise, e.g. if the entry is time dependent then P depends on time and

$$P_t(R) = \lim_{T \rightarrow +\infty} \frac{1}{T+t} \sum_{\Delta=-T}^t \chi_{\Delta}(R). \quad (4.3-2)$$

(Here time is assumed to be discrete as required for a proper definition of rates).

Let us focus here on static entries (as we implicitly did in the previous section).

The estimation of $P(R)$ from data is extremely difficult for large words which have typically a small probability of occurrence and requires long time sequences to provide reliable numerical estimates.

Moreover P contains all information on spike statistics, with it, maybe redundancies. Typically, people use (4.3-1) to compute statistical indicators such as:

$$V_i = \lim_{T \rightarrow +\infty} \frac{1}{T} \sum_{t=1}^T \chi_t \left(\begin{matrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{matrix} \right) \rightarrow i, \quad (\text{Frequency rate of neuron } i)$$

$$V_{ij} = \lim_{T \rightarrow +\infty} \frac{1}{T} \sum_{t=1}^T \chi_t \left(\begin{matrix} 0 \\ \vdots \\ i \leftarrow 1 \\ \vdots \\ j \leftarrow 1 \\ \vdots \\ 0 \end{matrix} \right), \quad (\text{Probability that } i, j \text{ fire simultaneously}),$$

$$V_{ij}(\tau) = \lim_{T \rightarrow +\infty} \frac{1}{T} \sum_{t=1}^T \chi_t \left[\begin{matrix} 0 & & 0 \\ \vdots & & \vdots \\ \textcircled{1} & & 0 \\ \vdots & & \vdots \\ 0 & & \textcircled{1} \\ \vdots & & \vdots \\ 0 & & 0 \end{matrix} \right], \quad (\text{Probability that } i \text{ fires } \tau \text{ times before } j \text{ fires})$$

4.3.1) The maximal entropy principle

In principle knowing all moments of the distribution P allow to compute its characteristic function (whenever it is analytic) and hence to know P . Unfortunately, and arbitrarily, it is no possible to compute all moments from experiments.

Assume therefore that we have computed some of these m e.g. rates, spike synchronization probability, more generally assume that we are given the average value of a set of k observables $\varphi_l, l=1..k$, $\varphi_l \equiv \langle \varphi_l \rangle$, where ω is a raster. As an example

$$\text{if } \varphi_l(\omega) = \omega_i(t) \quad \forall \text{ then } \langle \varphi_l \rangle = \nu_i(t), \text{ the frequency rate, etc}$$

The question is: "Does there a probability distribution which matches the experimental value of observables,

$$\boxed{P(\varphi_l) = \langle \varphi_l \rangle, \quad \forall l} \quad (4.3.1.1)$$

without any further assumption.

The answer is given by statistical physics see Jaynes

One has to search a probability P which maximizes entropy ^{statistical} under the constraints. Equivalently, one has to maximize

$$\boxed{H[P] + \sum_l \lambda_l P(\varphi_l)}, \quad (4.3.1-2)$$

where λ_l are called Lagrange multipliers, and $H(P)$ is given by

$$\boxed{H(P) = - \sum_{\omega} P(\omega) \log P(\omega)} \quad (4.3.1-3)$$

Rq Here, for simplicity, we have considered a finite set of words ω . Extension to infinite words will be discussed below.

Then, there is a solution, called a Gibbs distribution given by:

Gibbs distribution

$$H(P) = - \sum_{\omega} P_{\omega} \log P_{\omega} ; \quad P_{\omega} = P(\omega)$$

$$P(\varphi_{\ell}) = \sum_{\omega} P_{\omega} \varphi_{\ell}(\omega).$$

$$\text{Maximize } G(P) = H(P) + \sum_{\ell=1}^K \lambda_{\ell} P(\varphi_{\ell}) \iff$$

$$i) \quad \frac{\partial G}{\partial P_{\omega}} = \frac{\partial H}{\partial P_{\omega}} + \sum_{\ell=1}^K \lambda_{\ell} \frac{\partial P(\varphi_{\ell})}{\partial P_{\omega}} = -\log P_{\omega} - 1 + \sum_{\ell=1}^K \lambda_{\ell} \varphi_{\ell}(\omega) = 0$$

$$\iff P_{\omega} = \exp \left(\sum_{\ell=1}^K \lambda_{\ell} \varphi_{\ell}(\omega) \right) \exp(-1)$$

+ P must be normalised $\Rightarrow \sum_{\omega} P_{\omega} = 1 \Rightarrow$

$$\text{Set } Z = \sum_{\omega} \exp \left(\sum_{\ell=1}^K \lambda_{\ell} \varphi_{\ell}(\omega) \right) \quad \cancel{\exp(-1)} \quad \text{disappears in the normalisation.}$$

$$\Rightarrow P_{\omega} = \frac{1}{Z} \exp \left(\sum_{\ell=1}^K \lambda_{\ell} \varphi_{\ell}(\omega) \right)$$

$$ii) \quad \frac{\partial^2 G}{\partial P_{\omega} \partial P_{\omega'}} = -\frac{1}{P_{\omega}} \delta_{\omega \omega'} < 0.$$

Prop Set $F = \log Z$.

$$\begin{aligned} G(P) &= - \sum_{\omega} P_{\omega} \left(-\log Z + \sum_{\ell=1}^K \lambda_{\ell} \varphi_{\ell}(\omega) \right) + \sum_{\ell=1}^K \lambda_{\ell} P(\varphi_{\ell}) \\ &= \log Z - \sum_{\ell=1}^K \lambda_{\ell} P(\varphi_{\ell}) + \sum_{\ell=1}^K \lambda_{\ell} P(\varphi_{\ell}) \end{aligned}$$

$$\text{Thus } F = \log Z = G(P) = H(P) + \sum_{\ell=1}^K \lambda_{\ell} P(\varphi_{\ell})$$

$$\frac{\partial F}{\partial \lambda_e} = \frac{1}{Z} \frac{\partial Z}{\partial \lambda_e} = \frac{\sum_{\omega} \varphi_e(\omega) \exp \sum_{e=1}^K \lambda_e \varphi_e(\omega)}{Z} = \langle \varphi_e \rangle;$$

$$\frac{\partial^2 F}{\partial \lambda_e \partial \lambda_{e'}} = \frac{\partial}{\partial \lambda_{e'}} \left(\frac{1}{Z} \frac{\partial Z}{\partial \lambda_e} \right) = -\frac{1}{Z^2} \left(\frac{\partial Z}{\partial \lambda_e} \frac{\partial Z}{\partial \lambda_{e'}} \right) + \frac{1}{Z} \frac{\partial}{\partial \lambda_{e'}} \left(\sum \varphi_e e^{\sum \lambda_e \varphi_e} \right)$$

$$= -\langle \varphi_e \rangle \langle \varphi_{e'} \rangle + \sum_{\omega} \varphi_e(\omega) \varphi_{e'}(\omega) \frac{e^{\sum \lambda_e \varphi_e(\omega)}}{Z}$$

$$\Rightarrow \boxed{\frac{\partial^2 F}{\partial \lambda_e \partial \lambda_{e'}} = \langle \varphi_e \varphi_{e'} \rangle - \langle \varphi_e \rangle \langle \varphi_{e'} \rangle} \quad \text{Covariance function.}$$

NB

Set $\mathcal{W} = \sum_{\omega} 1$ (total number of words), then:

$$\frac{Z}{\mathcal{W}} = \sum_{\omega} \frac{1}{\mathcal{W}} \exp \sum_{e=1}^K \lambda_e \varphi_e(\omega) = E_{\omega} \left[\exp \sum \lambda_e \varphi_e(\omega) \right]$$

where the expectation is taken with respect to the uniform measure. Thus, $\frac{Z}{\mathcal{W}}$ is a generating function and $\log Z$ a log generating function.

Remark

The limit $\mathcal{W} \rightarrow +\infty$ is not straightforward (this is an euphemism).

$$P_t(\omega) = \prod_{i=1}^N P_t(\omega_i), \quad (4.3.2-1)$$

with $P_t(\omega_i) = \exp \lambda_{i,t} \omega_i / (1 + \exp \lambda_{i,t}) = \frac{e^{\lambda_{i,t}}}{\mathcal{S}_{i,t}}$

Note indeed that $Z_t = \sum_{\omega_i(t)=0,1} \exp \sum_{i=1}^N \lambda_{i,t} \omega_i(t) = \sum_{\omega_i(t)=0,1} \prod_{i=1}^N e^{\lambda_{i,t} \omega_i(t)} = \prod_{i=1}^N \sum_{\omega_i(t)=0,1} e^{\lambda_{i,t} \omega_i(t)} = \prod_{i=1}^N (1 + e^{\lambda_{i,t}})$

Eq. (4.3.2-1) signifies that, in the Poisson model, spikes coming from different neurons are considered as being independent.

This model is called inhomogeneous Poisson when rates depend and homogeneous Poisson otherwise.

Note that $\lambda_{i,t} = \log \frac{v_i(t)}{1 - v_i(t)} \Rightarrow \lambda_{i,t} = \log \frac{v_i(t)}{1 - v_i(t)}$

thus

$$P_t(\omega) = \prod_{i|\omega_i(t)=1} v_i(t) \prod_{i|\omega_i(t)=0} (1 - v_i(t)) \quad (4.3.2-2)$$

likewise, the probability of larger words is given by: (4.3.2)

$$P(\omega = \omega(t_1) \dots \omega(t_n)) = \prod_{l=1}^n \left[\prod_{i|\omega_i(t_l)=1} v_i(t_l) \prod_{i|\omega_i(t_l)=0} (1 - v_i(t_l)) \right]$$

Consider the event Neuron i has fired at times $t_i^{(1)} \dots t_i^{(n)}$ within a time window of length T. The corresponding probability is:

$$P(t_i^{(1)} \dots t_i^{(n)}) = \prod_{l=1}^n v_i(t_i^{(l)}) \prod_{t \neq t_i^{(l)}} [1 - v_i(t)]$$

$$= \exp \sum_{t \neq t_i^{(l)}} \log(1 - v_i(t)) \prod_{l=1}^n v_i(t_i^{(l)})$$

Recall that we have sampled at a rate δt and that v_i is for $v_i \delta t$. Thus, to get the "continuous time" limit of this one has to take $\delta t \rightarrow 0$. In this case P becomes a probability density.

$$P(w) = \frac{1}{Z} \exp + \sum_{\ell=1}^K \lambda_{\ell} \psi_{\ell}(w) \quad (4.3.1-4)$$

with $Z = \sum_w \exp \sum_{\ell=1}^K \lambda_{\ell} \psi_{\ell}(w)$, the partition function.

Exercise: do the proof, show that $\cdot F = -\log Z$, is the generating function of cumulants (see sheet for connections).

Time dependent model :-

This form affords an extension where P depends on the parameters λ_{ℓ} .

$$P_{\ell}(w) = \frac{1}{Z_{\ell}} \exp \sum_{\ell=1}^K \lambda_{\ell,t} \psi_{\ell}(w). \quad (4.3.1-5)$$

Here the observable average value ~~may~~ depend on time. Having such a Gibbs distribution amounts to assuming that we have measured the time dependent average of each ψ_{ℓ} , $\psi_{\ell,t}$ and that $P_{\ell}(w)$ is such that:

$$P_{\ell}(\psi_{\ell}) = + \frac{\partial \log Z_{\ell}}{\partial \lambda_{\ell,t}} = \overline{\psi_{\ell,t}} \quad (4.3.1-6)$$

Here we have assumed that the set of words is not evolving with time.

3.2) The Poisson model

There are different ways of introducing this model. Here we follow the tracks of maximal entropy principle.

Assume that we have only measured firing rates (with the possibility that they depend on time). Then $P(w)$ reads:

$$P_{\ell}(w) = \frac{1}{Z_{\ell}} \exp \sum_{i=1}^N \lambda_{i,t} \cdot w_i(t)$$

Hence, here ^{basic} words are only spiking patterns. The prob of large words is given by eq. (4.3.2-3)

and

$$\lambda_{i,t} = \frac{\partial \log Z_{\ell}}{\partial w_i(t)}$$

In this case, the probability $P_{\ell}(w)$ factorizes:

$$P(t_i^{(1)} \dots t_i^{(n)}) \delta t^n = \exp \sum_{t \neq t_i^{(e)}} \log(1 - \nu_i(t) \delta t) \prod_{e=1}^n \nu_i(t_i^{(e)}) \delta t^n$$

$$P(t_i^{(1)} \dots t_i^{(n)}) \sim \exp - \sum_{t=t_i^{(1)}} \nu_i(t) \delta t \prod_{e=1}^n \nu_i(t_i^{(e)})$$

In the limit, the sum becomes the integral $\int_0^T \nu_i(t) dt$ and we begin with a classical equation in the literature:

$$P(t_i^{(1)} \dots t_i^{(n)}) = \exp - \int_0^T \nu_i(t) dt \prod_{e=1}^n \nu_i(t_i^{(e)}) \quad (4.3.2-4)$$

In the same way the probability of having exactly n spikes in a time window of length T is:

$$P_T[n] = \sum P(t_i^{(1)} \dots t_i^{(n)})$$

All subsequences of lines $t_i^{(1)} \dots t_i^{(n)}$ in a window of length n

Absolutely requires binomial discretization.

In the case of an homogeneous Poisson process we have

$$P_T[n] = C_{T/\delta t}^n (\nu_i \delta t)^n (1 - \nu_i \delta t)^{\binom{T}{\delta t} - n} \quad (\text{binomial law})$$

number of bins

If δt is small (if the code is very sparse) $\nu_i \delta t$ is small.

If T is large one obtains the limit of a Binomial law when $\nu_i \delta t \rightarrow 0$ and $T \rightarrow +\infty$

$$\lim_{\delta t \rightarrow 0} (1 - \nu_i \delta t)^{\frac{T}{\delta t} - n} = \exp \left(\frac{T}{\delta t} - n \right) \log(1 - \nu_i \delta t) \sim \exp - \nu_i T$$

$$C_{T/\delta t}^n = \frac{1}{n!} \frac{(T/\delta t)!}{(T/\delta t - n)!} = \frac{1}{n!} \frac{(T/\delta t)^{T/\delta t - n} e^{-T/\delta t}}{(T/\delta t - n)^{T/\delta t - n} e^{-T/\delta t}}$$

$$= \frac{1}{n!} (T/\delta t)^n \left(\frac{T/\delta t}{T/\delta t - n} \right)^{T/\delta t - n} = \frac{1}{n!} \left(\frac{T}{\delta t} \right)^n \Rightarrow$$

$$P_T(n) \sim \frac{1}{n!} (\nu_i T)^n \exp - \nu_i T$$

Poisson distribution

4.3.3) The Ising model

Assume now that we are given both experimental values of rates and spike coincidence probabilities: $\nu_i(t)$ and $\nu_{ij}(t)$.

The corresponding Gibbs distribution reads: (4.3.3-1)

$$P_t(w) = \frac{1}{Z_t} \exp \left[\sum_{i=1}^N h_i(t) \omega_i(t) + \sum_{i < j} J_{ij}(t) \omega_i(t) \omega_j(t) \right]$$

Here again elementary words are spiking patterns.

Clearly, P_t has the same form as an Ising model, as emphasized by:
Schneidman,

The multipliers $h_i(t)$, $J_{ij}(t)$ are provided by the relation

$$\frac{\partial \log Z_t}{\partial h_i(t)} = \nu_i(t); \quad \frac{\partial \log Z_t}{\partial J_{ij}(t)} = \nu_{ij}(t).$$

Current investigations are attempting to compute these multipliers by Monte Carlo methods.

The probability of large words is still given by a product
 $P_t(w(t_1) \dots w(t_n)) = \prod_{\ell=1}^n P_{t_\ell}(w(t_\ell)).$

Here contrarily to the Poisson case, neurons are dependent (but spiking pattern at different times are still independent).

The analogy with Ising model, is not only formal. Since the probability distribution has the same form, same properties (including phase transitions as $N \rightarrow \infty$) should hold. But one has to interpret the properties in the realm of neurons dynamics. A few remarks:

- * h_i , J_{ij} are fully determined by the underlying neuron dynamics and not possible a priori. It would be nice to characterize explicitly this dependence.
- * h_i , J_{ij} are not homogeneous. Thus the model is close to a spin glass (though J_{ij} 's are not independent).

than it's the standard Ising model.

Phase transitions correspond to abrupt change in the underlying dynamics due e.g. to stimuli. Such bifurcations have already been encountered in previous sections. We shall meet some others when dealing with synaptic plasticity.

Instead of analyzing a huge dynamical system with many degrees of freedom and even more parameters, the phase transition point of view amounts to replacing the bifurcation analysis by the change in statistical properties, manifested by

parameters. In the "Ising" model Ansatz the parameters are h_i (multiplier related to neuron activity)

and J_{ij} (multiplier related to neurons synchrony).

In particular a sharp change in synchrony aka critical time period corresponds to a sharp increase of $V_{ij}(t)$ and requires conditions on the J_{ij} 's.

Dynamique
Reverse correlation
La Naucle

4.3.4) Generalisations - how to validate a statistical model

Generalisations are provided by eq. (4.3.1.4). Theoretically everything is possible, but empirically, the computation of the average value of $\varphi_e(w)$ if this function involves a lot of events is difficult.

Finally, the main question: "How to discriminate between these models? Is there one which is best than the others?"

The choice of observables φ_e fixes the maximal length of words that we need, as well as the form of the Gibbs distribution. Given such a choice, we have a set of basic words whose empirical probability can be computed

$$\pi(w) = \frac{1}{T} \sum_{t=1}^T \chi_t(w)$$

As we saw, a way to quantify the resemblance between 2 prob is to minimize the KL divergence (4.2.2-4) & here

$$\begin{aligned} D(\pi; P) &= -\sum_w \pi(w) \log \pi(w) + \sum_w \pi(w) \log P(w) \\ &= -H(\pi) + \log Z + \sum_w \pi(w) \sum_e \lambda_e \varphi_e(w) \\ &= -H(\pi) + F + \sum_e \lambda_e \pi(\varphi_e) \end{aligned}$$

$H(\pi)$, the entropy of the empirical measure is a constant. Thus minimizing D amounts to maximizing $F + \sum_e \lambda_e \pi(\varphi_e)$. Namely:

$$\frac{\partial F}{\partial \lambda_e} = \pi(\varphi_e) \quad (4.3.4.1)$$

and

$$\frac{\partial^2 F}{\partial \lambda_e \partial \lambda_{e'}} \geq 0 \quad (4.3.4.2)$$

Eq (4.3.4.1) is precisely (4.3.1.6). This one imposes the coincidence between the theoretical value of $\langle \varphi_e \rangle$ and the empirical value. Likewise (4.3.4.2) is a correlation matrix, which up

activity.

Now, if we want to compare several models (corresponding to different choices of $\varphi_{e,0}$) we have to:

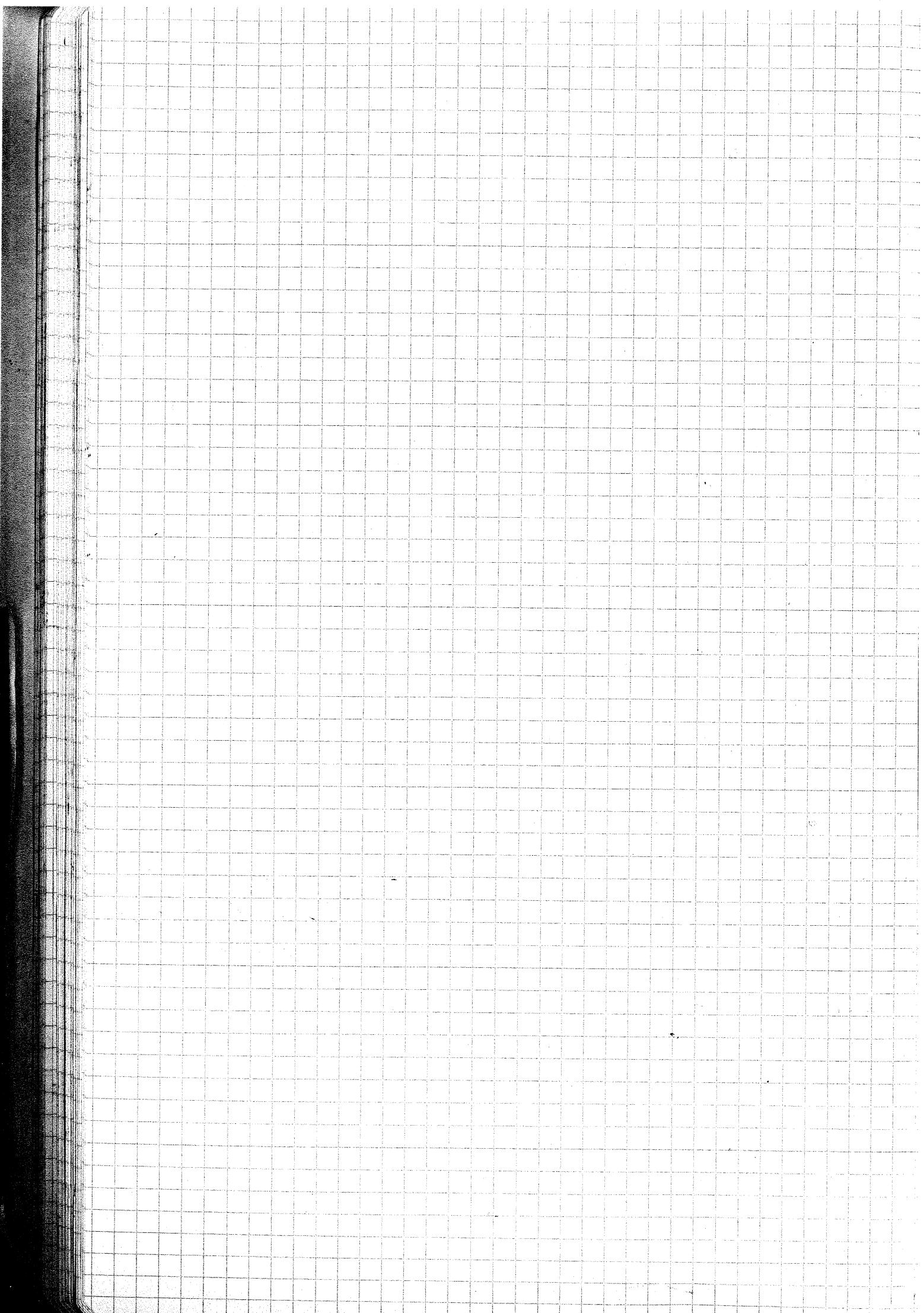
- i) Find the set of λ_e 's ^{*} which match eq. (13.4.1)
- ii) Compute the quantity $-F + \sum_e \lambda_e^* \Pi(\varphi_e)$
- iii) Among all models, find the one (if any) which minimizes this quantity

This requires the knowledge of F. For 2 models M_1, M_2 corresponding to observables $\varphi_e^{(1)}$ & $\varphi_e^{(2)}$ we say that 1 is better than 2 iff:

$$\sum_{e=1}^{K_1} \lambda_{e_1}^* \Pi(\varphi_{e_1}^{(1)}) - F_1 \leq \sum_{e=2=1}^{K_2} \lambda_{e_2}^* \Pi(\varphi_{e_2}^{(2)}) - F_2$$

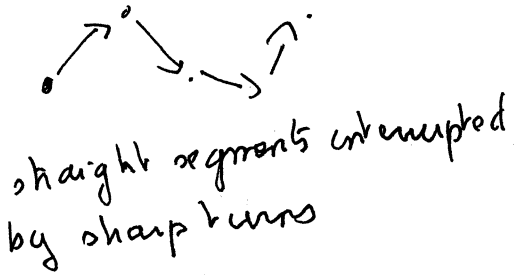
The main difficulty here is to compute F.

It can be computed as the largest eigenvalue of a transition matrix, call the Ruelle - Perron - Frobenius operator in dynamical systems theory. Here F can be computed "exactly", for many models with however severe restrictions on the word size, is not to implement numerically the computation of F.



Experiments on the H₁ neuron
of the fly (de Ruyter van Steveninck - Bialek, 1988)

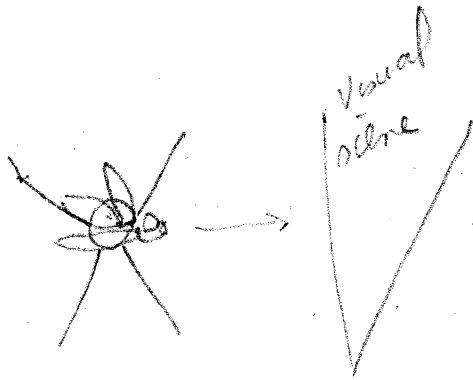
Fly flight path



The ability of the fly to maintain a steady course depends on sensory, particular visual feedbacks.

A change in visual input can trigger a change in flight path with a latency of just 30 ms.

Experiment

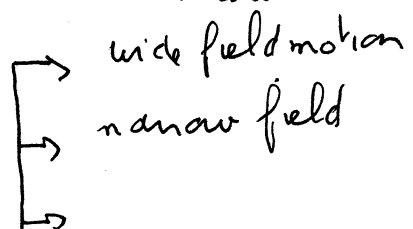


Fly control by tethering the fly so that it hangs, wings flapping, from a torsion balance. If the visual environment of the fly rotates, the fly generates a torque, to compensate the rotational motion. One can close the sensory-motor loop artificially by giving the visual environment an added

velocity proportional to the negative of the measured torque, as would happen if the fly were free to turn. \Rightarrow The fly will spontaneously focuse an object, treating the image of flying straight toward that object.

Pb: The fly is able to turn by 10° in 100 ms, ~~but~~ the airflow over its body is extremely unsteady. (speed, wind, etc) \Rightarrow The fly has to adapt its torque to external condition \Rightarrow no rigid mechanism: the fly must learn and constantly update the rule appropriate to its current flight dynamics.

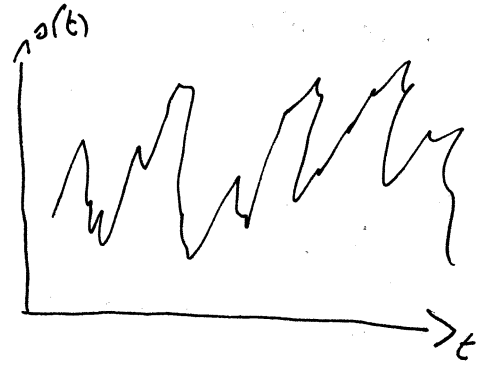
Visual system: photoreceptor cells \rightarrow processing \rightarrow movement sensitive neurons



Focus on neuron H_1 (one for each eye), sensitive to wide field motion.
Possible to record continuously from H_1 for periods of many days.

Experiment: the fly looks at a moving pattern presented on a display or oscilloscope. (refreshed 800 times per second)

The signal wave form $\omega(t)$ is the time dependent angular velocity of the motion, with the spatial structure of the pattern held fixed.



\Rightarrow One registers spikes times $\{t^{(n)}\} \Rightarrow$ provides $P[\{t^{(n)}\} | \omega(t)]$.

Remark.

Let us first consider the number of spikes, n , in a 200 ms window, and the average angular velocity of motion across the fly's visual field, $\bar{\omega}$, in a corresponding window (measured in units of the fly photoreceptor diameter).

\Rightarrow Joint probability $P(n, \bar{\omega})$ from which one can either construct $P(n | \bar{\omega})$ or $P(\bar{\omega} | n)$, as well as $P(n)$ and $P(\bar{\omega})$.
One infers then $E(\bar{\omega} | n)$ (best estimate of the average speed given that n has been observed), and $E(n | \bar{\omega})$ (average rate as a response to a stimulus with average rate $\bar{\omega}$). See figure for more details.

Foundations

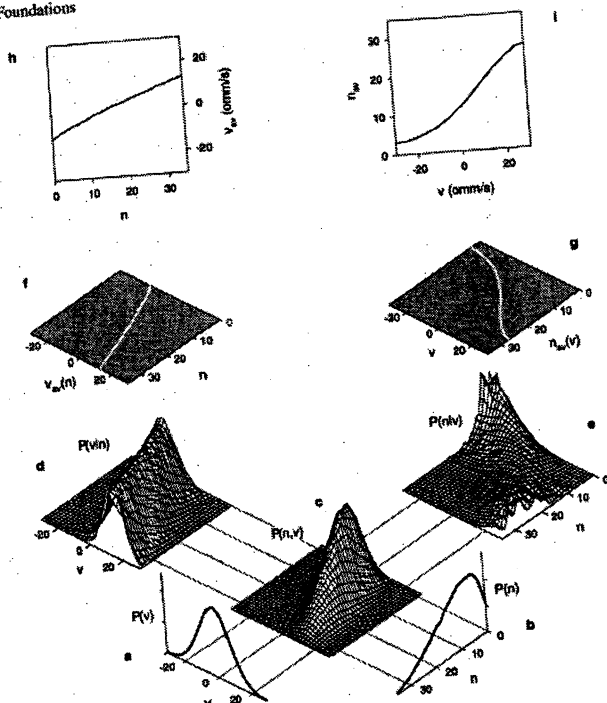


Figure 2.2

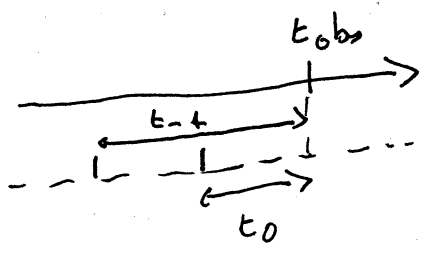
Illustration of Bayes' rule applied to experimental data obtained from an experiment on a motion sensitive cell (H1) in the blowfly. The fly viewed a spatial pattern displayed on an oscilloscope screen, and this pattern moved randomly, diffusing across the screen. At the same time, spikes from H1 were recorded. The figure depicts the statistical relations between a stimulus variable, v , and a spike count, n . v is the value of the stimulus velocity averaged over a 200 ms time window. It is measured in units of the fly's photoreceptor spacing (ommatidia) per second, or ommi/s . One ommatidial distance is about 1.3° of visual angle. n is the number of spikes counted in a 200 ms window, delayed 20 ms with respect to the stimulus-averaging window. The choice of these variables is made here for the purpose of illustration, not because we think that the fly uses these categories—flying at a speed of $\sim 1 \text{ m/s}$, the fly would surely crash if it averaged for 200 ms before making a decision. (a) Probability density $P(v)$ for all the 200 ms windows in the experiment, taken in an overlapping way at 2 ms increments. (b) Probability $P(n)$ of finding n spikes in a 200 ms window, computed in the same way. (c) Joint probability density $P(n, v)$ for n and v ; $P(v)$ and $P(n)$ are the two marginal distributions of $P(n, v)$. As can be seen, $P(n, v) \neq P(n) \cdot P(v)$, which means that there is indeed a correlation between stimulus and response. We can look at this correlation in two ways, either forward or reverse. The reverse description is summarized in $P(v|n)$ shown in (d). This is a family of distributions of v , parameterized by the observed response n . In other words, for each n we have a different distribution of v , and if we know that the count in a certain window is $n = n_0$, the distribution of velocities that could have given rise to that count is given by the slice $P(v|n_0)$ out of the family of conditional distributions $P(v|n)$. In the forward description we ask what values of n could be induced by a given value of v . This is described by the conditional distribution $P(n|v)$ shown in (e). The white lines in panels (f) and (g) show the average values of v given n , and of n given v respectively. These data are replotted in a standard orientation in (h) and (i). The average value $v_{\text{rev}}(n)$ in (f) and (h) gives the best estimate of the stimulus given that a response n is observed (see section A.7); this is akin to the problem an observer of the spike train must solve. The average $n_{\text{rev}}(v)$ in (g) and (i) gives the average response as a function of the stimulus, corresponding to the forward description. As explained in the text, the reverse estimator can be quite linear, even when the forward description is clearly nonlinear.

spike-triggered average.

Fix one spike arrival time and look at the stimulus before that spike arrives. Averaging over events provides the spike-triggered average, or spike response
(See figure for details)

Knowing $P[\{t^{(n)}\} | \rho(\tau)]$ infer $P[\rho(\tau) | \{t^{(n)}\}]$.

Take a snapshot of the spike train at some observation time t_{obs} .
 At this instant, a time t_0 has elapsed since the last spike, while the second to last spike occurred at time t_{-1} , etc.



Call $R = \{t_{-n} \dots t_{-1}, t_0\}$. (n small)

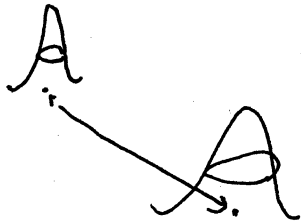
Assume that experiment has occurred on a very long time \Rightarrow the spike block R has occurred many times, corresponding to observation times $t_{obs}^{(1)} \dots t_{obs}^{(k)}$.

Looking backward in time for each $t_{obs}^{(k)}$, we can least ^{some} particular wave forms $\rho(t_{obs} - \tau) \Rightarrow$ provides the R -response conditional ensemble $P[\rho(t_{obs} - \tau) | R]$.

This probability distribution is unknown but one can measure its first moments ($n=1 \dots 4$). In the experiments on the fly, one finds that, for many examples of responses R , this distribution is a Gaussian, characterized by the mean velocity vector $w_R(\tau)$ and covariance matrix $C_R(\tau_1, \tau_2)$ (N.B. the stimulus is random with a stationary distribution, so that $P[\rho(t_{obs} - \tau) | R] = P[\rho(-\tau) | R]$).

Examples are given in Fig. ... The following notation is used. The superscript t^- and t^+ signify, respectively, the absence or the presence of spikes. For example $'5 \pm 10^-$ means interspike interval of 5ms, followed by a 40ms interval without spike.

clearly, more complex combinations of stimuli. For example the conditional mean waveform changes chaotically with the inter spike interval. For long intervals one can distinguish 3 phases in the average velocity waveform: 2 positive peaks occurring 25ms before each of 2 spikes, and a hump between them. As the interval becomes shorter, these 2 intervals merge. This transition occurs for intervals with a length of the order of the photoreceptor integration time. \Rightarrow structures in stimulus event on time scale below the photoreceptor integration time cannot be detected.













Measure of proximity between responses.
 Since $P(O|R)$ are gaussian one can measure the length of the vector that points from the center of one distribution to the center of the other, appropriately normalized by the covariance matrix C (see figure for the measure of discrimination)

Conclusion: Once a spike has fired, the precision with which the observer must remember its position should be high shortly after the spike has occurred.

Eigenvalues decomposition. The decomposition of covariance matrices in eigenvalues and related eigenvectors allows to determine the combinations of stimuli that vary independently, whereas eigenvalues measure the variance of each of these independent directions. These eigenvalues are very close to those of the prior ensemble, $P(O|R)$, BUT two \Rightarrow narrowing of the probability distribution along 2 smaller eigendirections. See Fig.

TABLE 2. SYMBOLIC AND PICTORIAL NOTATIONS FOR STRETCHES OF NEURONAL RESPONSE ACTING AS CONDITIONS IN COMPUTING THE RESPONSE-CONDITIONAL SUMS (RCS), TOGETHER WITH THE STRATEGY FOR THEIR COMPUTATION

notation		computation
symbolic	pictorial	
RCS ($t_{-1}^- t_0^-$)		directly from experiment
RCS ($^- t_{-1}^- t_0^-$)		$\sum_{\alpha > t_{-1}} \text{RCS}(\alpha^- t_0^-)$
RCS (t_0^-)		$\sum_{\alpha > 0} \text{RCS}(\alpha^- t_0^-)$
RCS ($^- t_0^-$)		$\sum_{\alpha > t_0} \text{RCS}(\alpha^-)$
RCS (0^-)		$\sum_{\alpha > 0} \text{RCS}(\alpha^-)$
RCS ($t_{-1}^+ t_0^+$)		directly from experiment
RCS ($^- t_{-1}^+ t_0^+$)		$\sum_{\alpha > t_{-1}} \text{RCS}(\alpha^+ t_0^+)$
RCS (t_0^+)		$\sum_{\alpha > 0} \text{RCS}(\alpha^+ t_0^+)$
RCS ($^- t_0^+$)		$\sum_{\alpha > t_0} \text{RCS}(\alpha^+)$
RCS (0^+)		$\sum_{\alpha > 0} \text{RCS}(\alpha^+)$

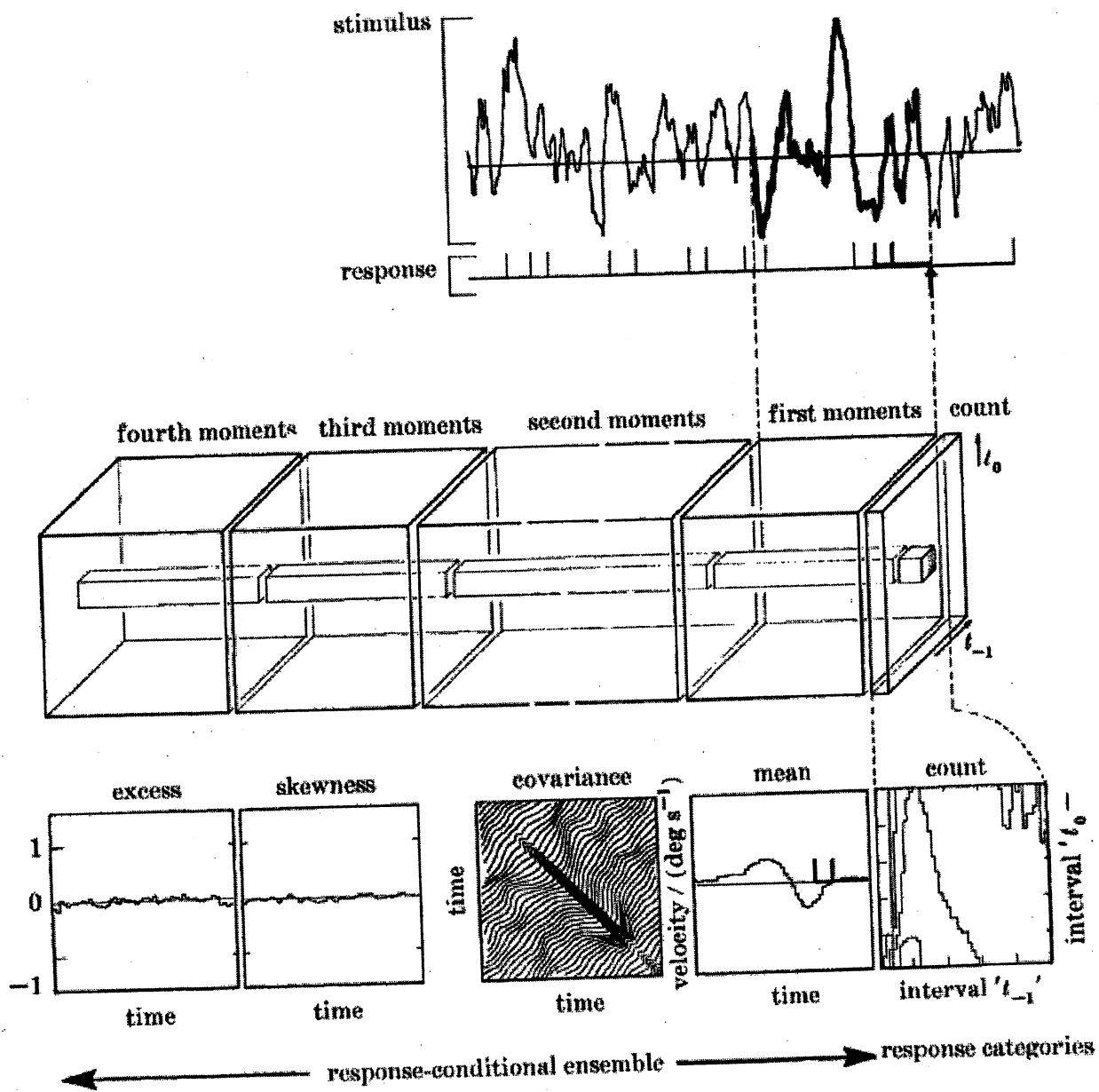


FIGURE 1. Explanation of the procedure followed in off-line analysis. The two traces at the top show a random stimulus (in this case the angular velocity in rigid movement of a wide-field pattern) together with the neuron's response, both as functions of time. In the large block at the centre, the first through fourth moments of the stimulus waveform are summed, conditional on different neuronal firing patterns. The bottom trace presents an example of the end result for one response condition after the full experiment has been analysed.

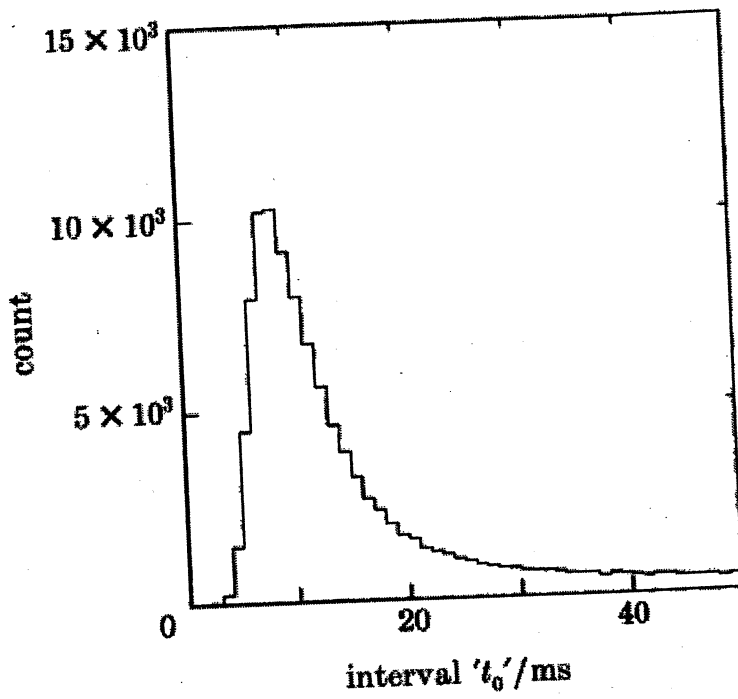


FIGURE 2. Count histogram of the occurrences of closed spike intervals [t_0] over the entire experiment. The bin width is 1 ms.

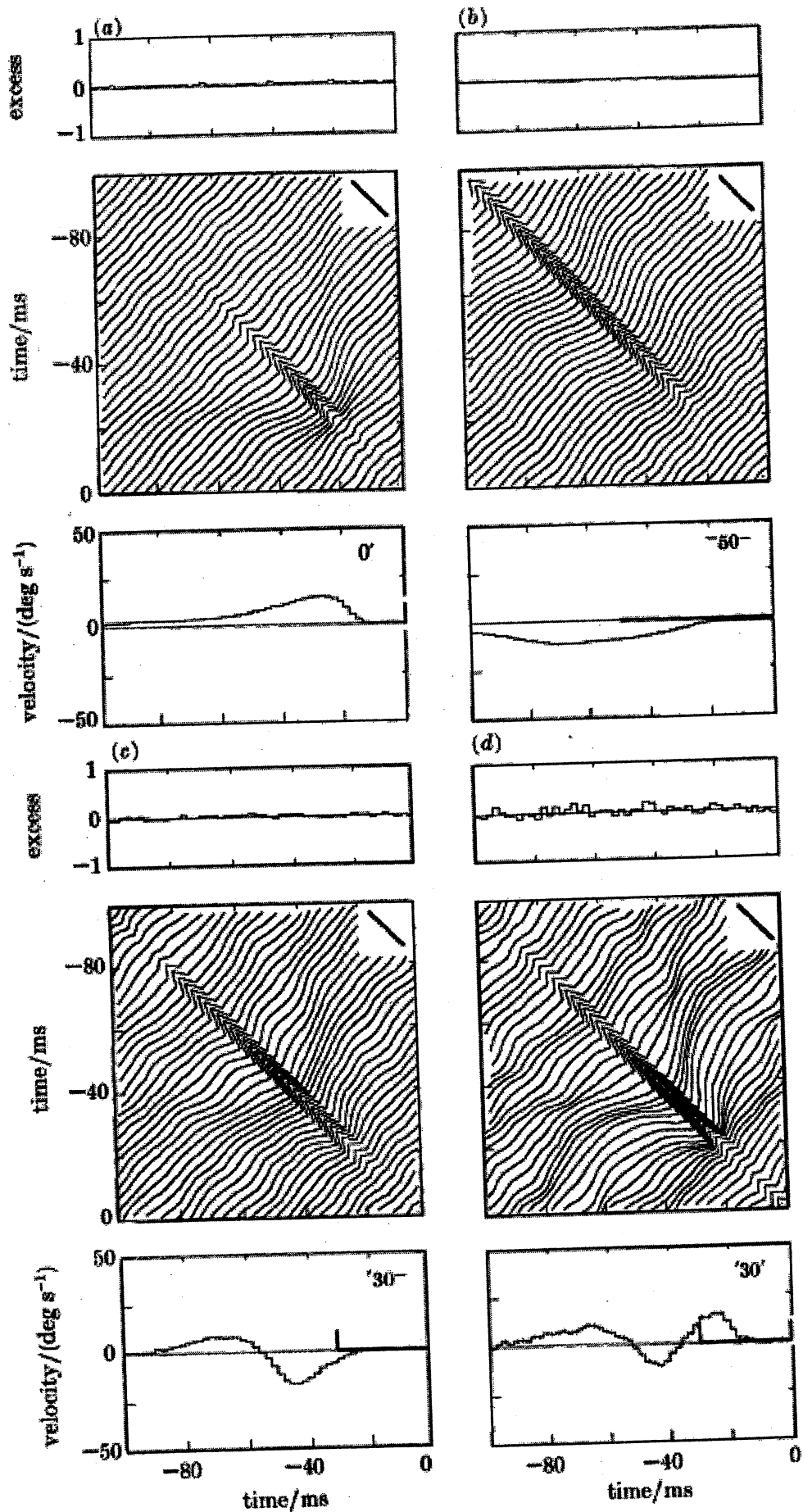


FIGURE 5a-d. For description see page 398.

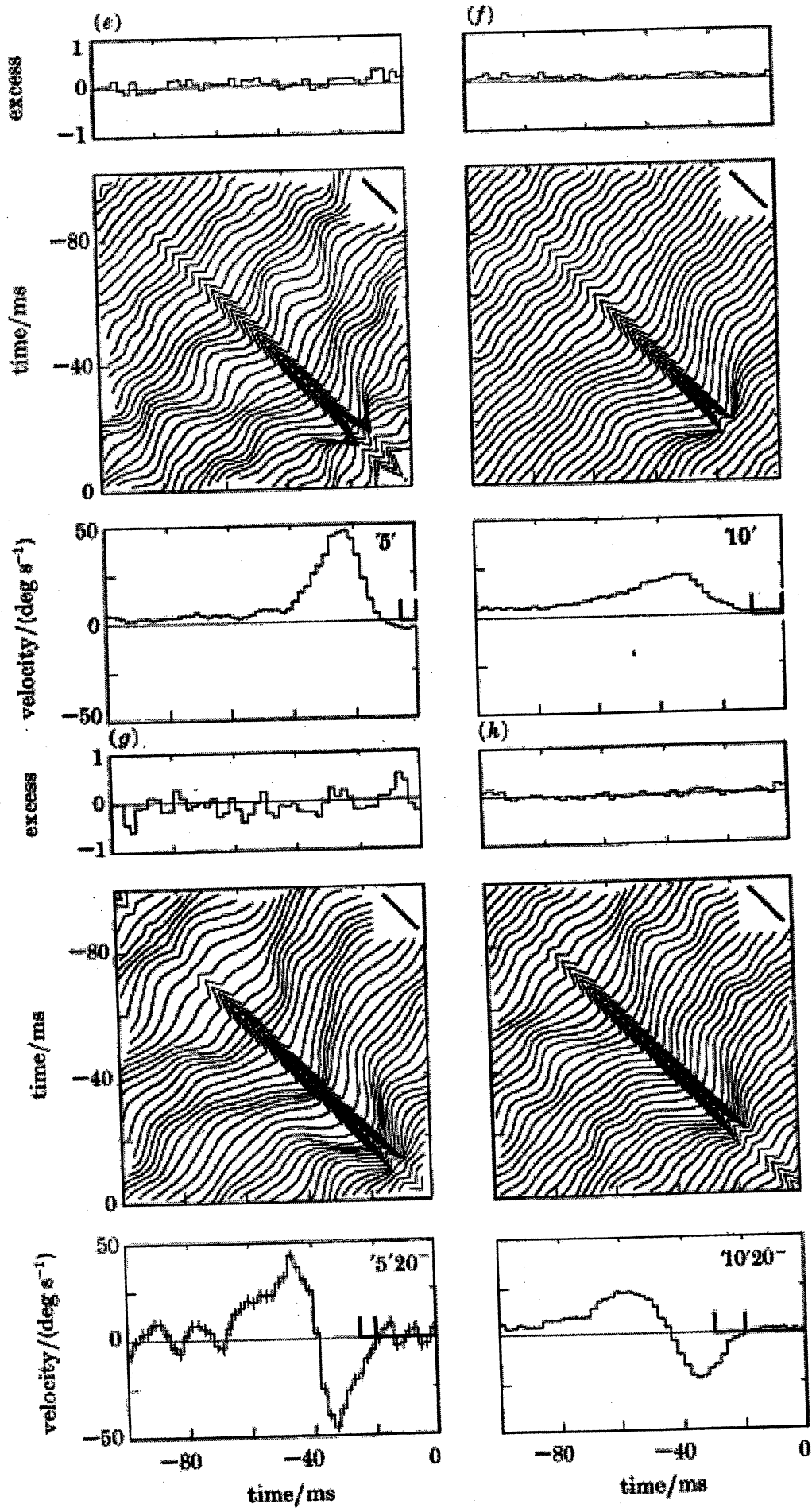


FIGURE 5e-h. For description see page 398.

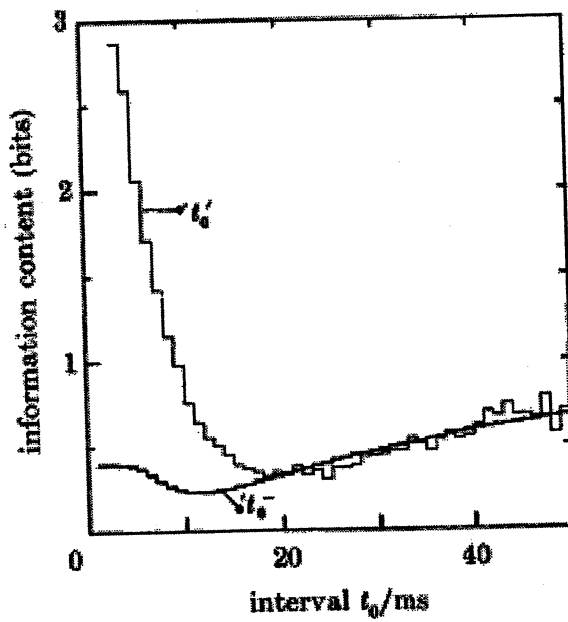


FIGURE 7. Information content of open intervals (heavy line) and closed intervals (thin line) as a function of interval length.

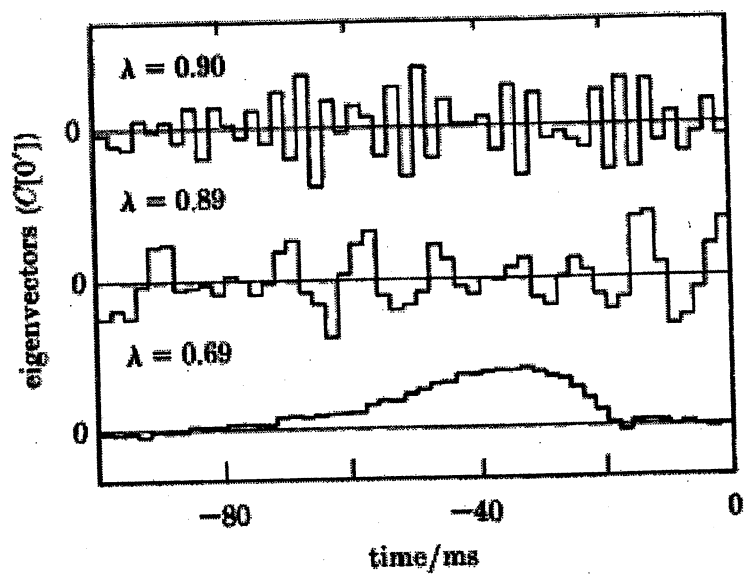


FIGURE 8. Eigenvectors corresponding to the three lowest eigenvalues of the covariance matrix conditional on a single spike.

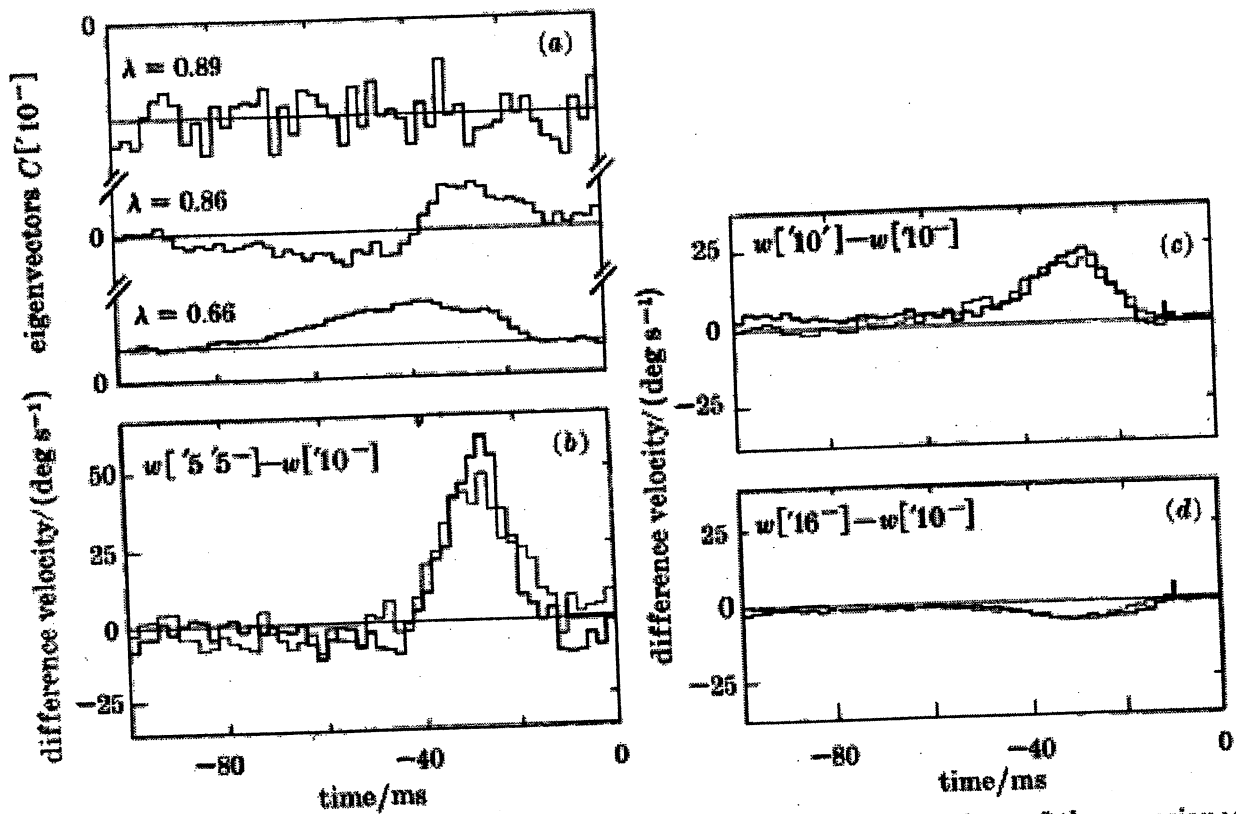


FIGURE 10. (a) Eigenvectors corresponding to the three lowest eigenvalues of the covariance matrix conditional on a 10 ms open interval [10⁻]. (b-d) Heavy lines are the differences among the mean waveforms $w[5'5'] - w[10^-]$, $w[10'] - w[10^-]$, and $w[16^-] - w[10^-]$, respectively. Thin lines are the fits to these difference waveforms using the first two eigenvectors in (a).

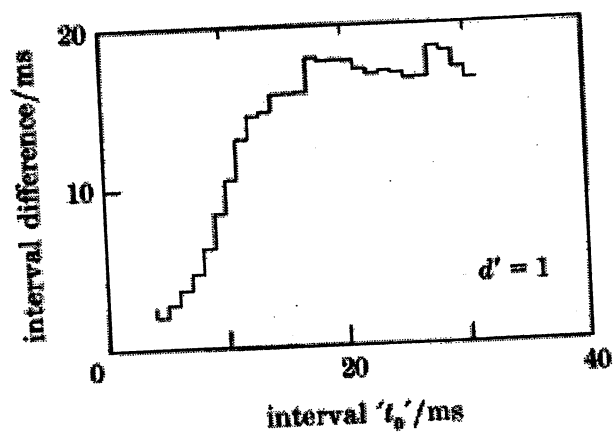


FIGURE 11. Difference interval as a function of the interval length for which the corresponding mean waveforms can be discriminated with $d' = 1$. See text for details.

Characterizing the code

For simplicity (tractability) assume that the ^{different} responses $R_1 \dots R_k$ that we have observed are ^{conditionally} independent.

$$P[R_1 \dots R_k | \sigma] = \prod_{i=1}^k P[R_i | \sigma]$$

$$\Rightarrow P[\sigma | R_1 \dots R_k] = \frac{P[R_1 \dots R_k | \sigma] P(\sigma)}{P[R_1 \dots R_k]} = \frac{\prod_{i=1}^k P[R_i | \sigma] P(\sigma)}{P(R_1 \dots R_k)}$$

$$P[R_i | \sigma] = \frac{P[\sigma | R_i] P(R_i)}{P(\sigma)} \Rightarrow$$

$$P[\sigma | R_1 \dots R_k] = \frac{\prod_{i=1}^k P(R_i | \sigma) P(\sigma)}{P(\sigma) P(R_1 \dots R_k)}$$

$$= \left(\frac{1}{P(R_1 \dots R_k)} \prod_{i=1}^k P(R_i) \right) P(\sigma) \times \left(\prod_{i=1}^k \frac{P[\sigma | R_i]}{P(\sigma)} \right)$$

coste depends only on the observed sequence of responses

$P(\sigma | R_i)$ are Gaussian.

$$P(\sigma | R_i) \sim \exp \left\{ -\frac{1}{2} (\sigma - w_{R_i})^T C_{R_i}^{-1} (\sigma - w_{R_i}) \right\}$$

$$\text{Take } P(\sigma) \propto \exp \left[-\frac{1}{2} \sigma^T C_0^{-1} \sigma \right]$$

$$\Rightarrow P[\sigma | R_1 \dots R_k] \propto \exp \left\{ \frac{1}{2} \sigma^T \left[C_0^{-1} + \sum_{i=1}^k (C_{R_i}^{-1} - C_0^{-1}) \right] \sigma + \sum_{i=1}^k \underbrace{C_{R_i}^{-1} w_{R_i}}_{C^{-1} m} \right\}$$

Gaussian \Rightarrow

Best estimate :

$$\Delta_{est} = \left[\sum_{i=1}^k (C_{R_i}^{-1} - C_0^{-1}) + C_0^{-1} \right]^{-1} \sum_{i=1}^k C_{R_i}^{-1} w_{R_i}$$

\Rightarrow provide a way to reconstruct a "in line" by identification of responses. (see figure)

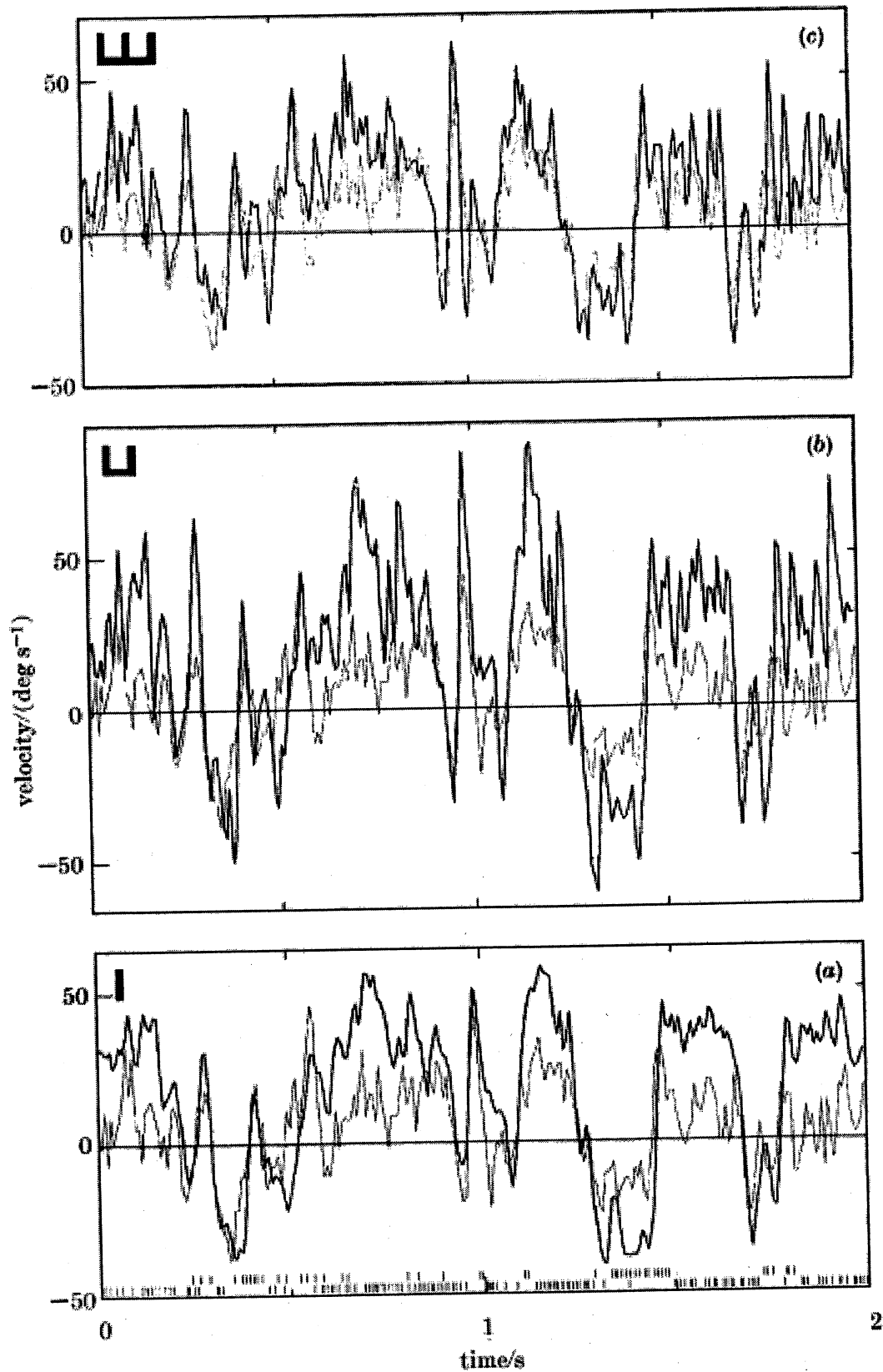


FIGURE 12. Reconstructions of the stimulus waveform (heavy lines) together with the actual waveform (thin lines) for a 2 s time window. The reconstructions are made on the basis of combined neural responses, symbolized by the small vertical bars at the bottom of (a), during two opposite phases of the stimulus. In the reconstruction we assume that (a) single spikes, (b) spike pairs or (c) spike triplets are generated independently, as described in the text.

Synaptic plasticity.

Up to now in this chapter we have considered that the w_{ij} 's are fixed parameters and we have been able to analyse collective dynamics in several examples.

We now consider the case where synaptic weights evolve according to synaptic plasticity mechanisms. That is, we consider a coupled evolution of the form:

$$(5.1) \quad \begin{cases} X^{(\tau)}(k+1) = F_{\gamma^{(\tau)}}(X^{(\tau)}(k)) \\ \delta w_{ij}^{(\tau)} = w_{ij}^{(\tau+1)} - w_{ij}^{(\tau)} = \epsilon g(w_{ij}^{(\tau)}, [w_i]_{t-t_0}^t, [w_j]_{t-t_0}^t), \end{cases}$$

focusing here to describe time dynamics. X is the state of neurons in the network. x_i , the state of neuron i , can be the membrane potential or a vector including other variables.

We have to consider here 2 dynamics, possibly evolving on different timescales. Neurons dynamics evolve according to a dynamics indexed by a time variable k , while synapses evolve according to a timescale indexed by a time variable τ . We call "epoch" a phase of synaptic update.

$\gamma^{(\tau)}$ is a set of parameters including synaptic weights at epoch τ . Neurons dynamics depend on these parameters, hence the superscript τ on the neurons state. ϵ is a small parameter.

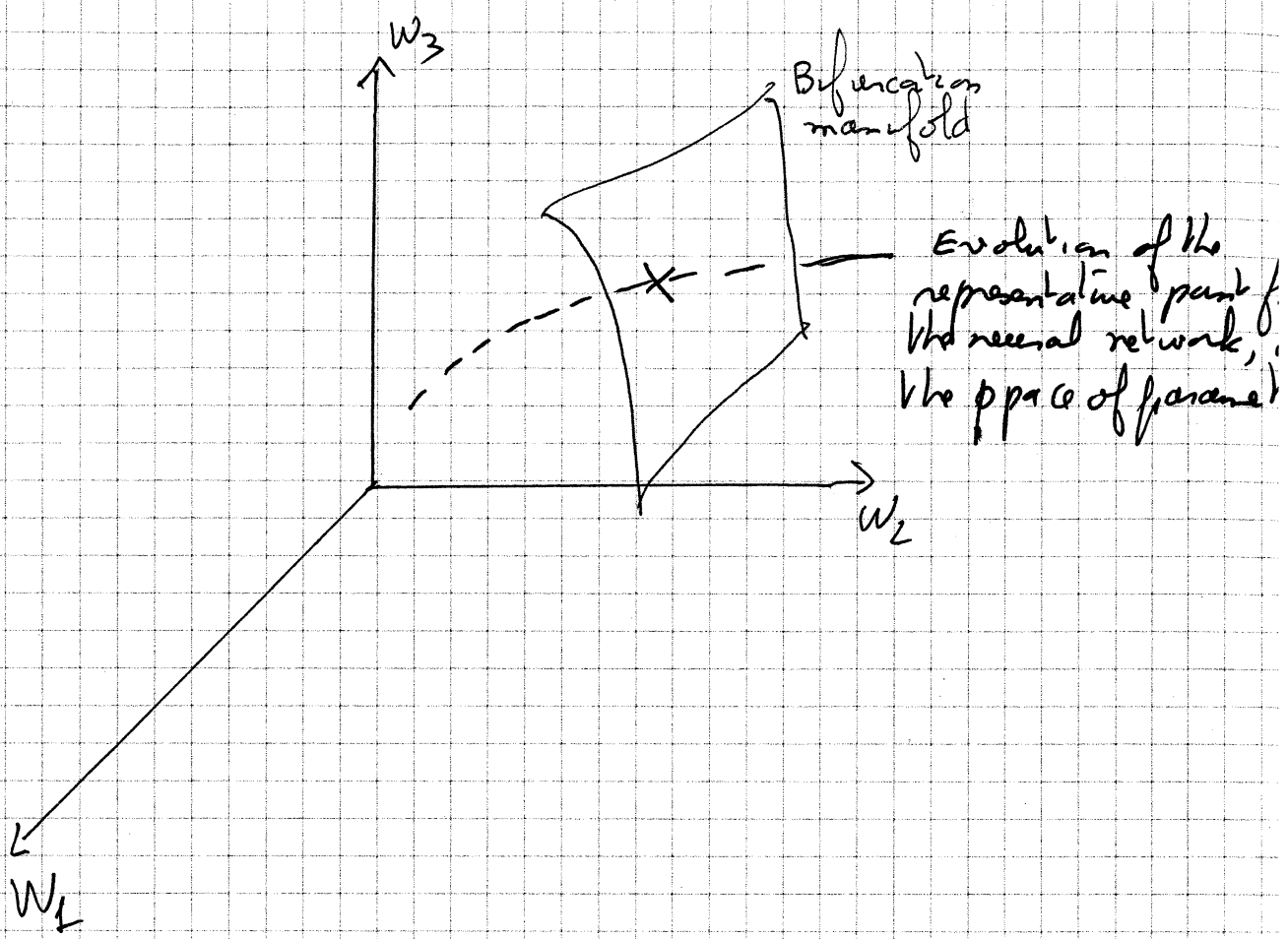
(5.1) characterizes therefore a coupled dynamics where neurons dynamics depend on synaptic weights and synapse update depend on neurons state.

From now, we shall make the assumption that synaptic adaptation is slow compared to neurons dynamics. This has the following consequences.

We may consider that neurons dynamics evolve on a long time period, say sufficiently long to ensure that it has "reached" its omega limit set, this evolution occurring for constant $\gamma^{(\tau)}$. Then, the synaptic adaptation depends on the activity of neurons when dynamics is in the asymptotic regime.

A variation of weights, small because of the small parameter ϵ , induce a change in neurons dynamics. This change can be smooth (e.g. away from bifurcation point) or sharp at bifurcation point.

The image of the global evolution is to associate to each value of γ a point in the parameter's space, corresponding to a given phase portrait. Synaptic plasticity corresponds to following a path in this space, where the path is determined by past neuron activity and integrates the past of the neural network.



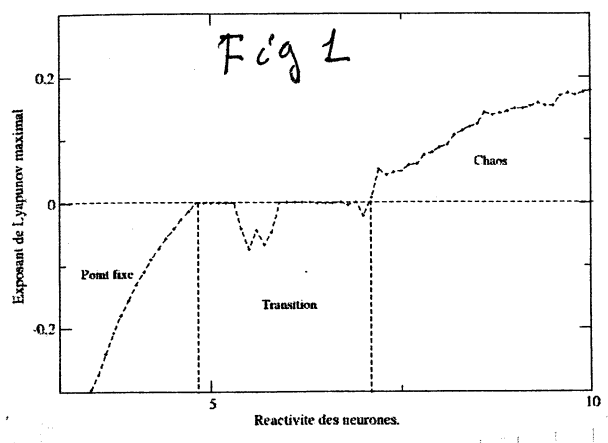
Evolution of the representative point of the neural network, the space of parameter

Moving continuously, dynamics will have regular phase evolution (away from bifurcation points) punctuated by abrupt changes when the path crosses bifurcation manifolds. These sharp transitions in dynamics occur.

Dynamical effects of Hebbian learning in the CNT model

2.1) Description

As a first example let us consider the CNT model (). As we saw, considering random independent synaptic weights leads to a transition to chaos by quasi-periodicity as the reactivity of neurons, g , increases. Especially the largest Lyapunov exponent increases with g from stable fixed point, to a constant plateau corresponding to quasi-periodicity transition, to a sharp increase, depending on neurons number N in the chaotic regime.



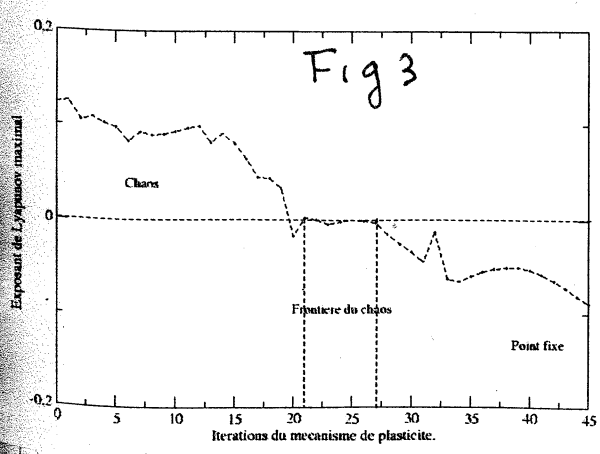
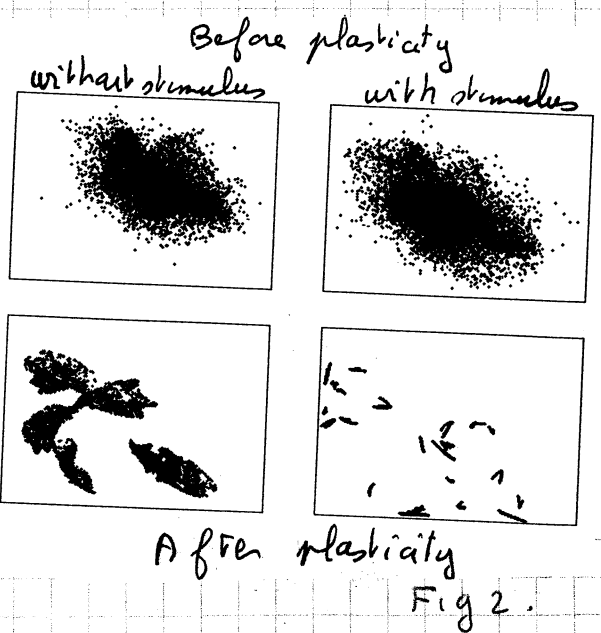
Having random independent synaptic weights corresponds to considering an initial network without structure, no memory. App information void system - A tabula rasa

In the chaotic regime dynamics is structurally stable. This especially means that a (weak) stimulus will not make a drastic change in dynamics. Sharp chaotic, with small changes (continuous) in the attractor structure

Now we add an Hebbian dynamics of synaptic weights. For example

$$W_{ij}^{(t+1)} = \lambda W_{ij}^{(t)} + \frac{(V_i - d_i)(V_j - d_j)}{N} H(V_j^{(t)} - d_j)$$

corresponding to a soft band rule ($\lambda \in [0, 1]$) with activity threshold d_i, d_j and a term meaning that change occurs only if neuron j (pre synaptic) is active. H being the Heaviside function.



The effect is represented in Fig 3. Dynamics complexity decreases via an inverse quasi periodicity route, up to a stable fixed point dynamics. This effect occurs as well in presence of a fixed stimulus. But at the edge of chaos there is a very interesting effect illustrated in Fig 2, bottom line.

The presentation of the stimulus induces a bifurcation in dynamics. This effect is robust, selective and acquired (see Dauce 1998).

But it occurs on a very small window of synaptic plasticity rules when the system is at the edge of chaos. Other type of plasticity or as intrinsic plasticity could lead to a large stabilization at the edge of chaos.

5.2.2) Dynamical analysis