

Biological neuronal networks - from structure to activity

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Theory of multi-scale neuronal networks Institute of Neuroscience and Medicine (INM-6) Institute for Advanced Simulation (IAS-6) Jülich Research Centre and JARA, Jülich, Germany

Neuronal interaction on microscopic scale



- dynamics evolves in continuous time
- interaction through short electrical pulses ("spikes")
- contact points: synapses

Structure and dynamics on different spatial scales



scale	I (microscopic)	II (local circuit)	III (multi-area)
connectivity	cell-assemblies	layer-specific	long-range
observable	pairwise correlations	fast oscillations	slow oscillations

Statistics of neuronal activity



Bos et al. 2016 PloS CB

- asynchronous-irregular spiking of neurons
- different measures of statistics:
 - firing rates
 - inter-spike interval statistics
 - correlations between pairs of neurons
- Which measures are informative of computational performance?

Computation at the edge of chaos



Fig: Malica et al. 2014

- idea of reservoir computing (Maass 2002, Jaeger 2002):
 - recurrently, randomly connected neurons
 - activity produces rich set of basis functions
 - training linear readout alone is sufficient
- edge of chaos (Natschlaeger et al. 2004):
 - binary networks, discrete parallel update

- optimal computation at transition from regular to chaotic dynamics

Questions

- Is there a transition to chaos in time-continuous externally driven networks?
- Does performance peak at the transition?
- Is the activity statistics compatible with neuronal recordings?

Is there a transition to chaos in time-continuous externally driven networks?

Model definition

definition of the model

$$\frac{dx_i}{dt} = -x_i + \sum_{j=1}^N J_{ij}\varphi(x_j)$$
$$\varphi(x) = \tanh(x), \quad i = 1, \dots, N \gg 1$$

Sompolinsky, Crisanti, Sommer PRL 1988

 simple connectivity structure single parameter g: Gaussian distributed weights

 $J_{ij} \sim \mathcal{N}(0, g^2/N)$

- original model:
 - no input signal
 - transition from silence to chaos at

g = 1

 $\leftrightarrow \text{ silent fixed point looses stability}$



Model definition

definition of the model

$$\frac{dx_i}{dt} = -x_i + \sum_{j=1}^N J_{ij}\varphi(x_j) + \xi_i(t)$$

$$\varphi(x) = \tanh(x), \quad i = 1, \dots, N \gg 1$$

Goedeke, Schuecker, Helias arXiv 2016

 simple connectivity structure single parameter g: Gaussian distributed weights

$$J_{ij} \sim \mathcal{N}(0, g^2/N)$$

 unstructured input: additive white noise

 $\langle \xi_i(t)\xi_i(s)\rangle = 2\sigma^2\delta(t-s)$

no obvious transition



Generating functional

definition of the model

$$\frac{dx_i}{dt} = -x_i + \sum_{j=1}^N J_{ij}\varphi(x_j) + \xi_i(t)$$

• generating functional (Martin et al. 1973, Janssen 1976, DeDominicis 1978)

$$Z[\mathbf{l}](\mathbf{J}) = \int \mathcal{D}\{\mathbf{x}, \tilde{\mathbf{x}}\} \exp\left(S_0[\mathbf{x}, \tilde{\mathbf{x}}] - \tilde{\mathbf{x}}^{\mathrm{T}} \mathbf{J} \varphi(\mathbf{x}) + \mathbf{l}^{\mathrm{T}} \mathbf{x}\right)$$

with $S_0[\mathbf{x}, \tilde{\mathbf{x}}] = \tilde{\mathbf{x}}^{\mathrm{T}} \left(\partial_t + 1\right) \mathbf{x} + \sigma^2 \tilde{\mathbf{x}}^{\mathrm{T}} \tilde{\mathbf{x}}$

Disorder average

- assume self-averaging network properties:
 - quenched randomness in couplings J_{ij}
 - large N limit: expect small variability between realizations
 - \rightarrow average Z(J) over J

$$\left\langle \exp\left(\ldots-\tilde{\mathbf{x}}^{\mathrm{T}}\mathbf{J}\varphi\left(\mathbf{x}\right)+\ldots\right)\right\rangle _{J\sim\mathcal{N}\left(0,N^{-1}g^{2}
ight)}$$

$$\bar{Z}[\mathbf{l}] := \langle Z[\mathbf{l}](\mathbf{J}) \rangle_{\mathbf{J}} = \int \mathcal{D}\{\mathbf{x}, \tilde{\mathbf{x}}\} \exp\left(S_0[\mathbf{x}, \tilde{\mathbf{x}}] + \mathbf{l}^{\mathrm{T}}\mathbf{x}\right) \\ \times \frac{1}{2} \sum_i \int \int \tilde{x}_i(t) \tilde{x}_i(t') \underbrace{\left(\frac{g^2}{N} \sum_j \varphi(x_j(t))\varphi(x_j(t'))\right)}_{\equiv Q_1} dt dt'$$

Saddle-point approximation

average generating functional

$$\bar{Z}[\mathbf{l}] := \langle Z[\mathbf{l}](\mathbf{J}) \rangle_{\mathbf{J}} = \int \mathcal{D}\{\mathbf{x}, \tilde{\mathbf{x}}\} \exp\left(S_0[\mathbf{x}, \tilde{\mathbf{x}}] + \mathbf{l}^{\mathrm{T}}\mathbf{x}\right)$$
$$\times \frac{1}{2} \sum_{i} \int \int \tilde{x}_i(t) \tilde{x}_i(s) \underbrace{\left(\frac{g^2}{N} \sum_{j} \varphi(x_j(t)) \varphi(x_j(s))\right)}_{\equiv Q_1} dt \, ds$$

Saddle-point approximation

average generating functional

$$\begin{split} \bar{Z}[\mathbf{l}] &:= \langle Z[\mathbf{l}](\mathbf{J}) \rangle_{\mathbf{J}} = \int \mathcal{D}\{\mathbf{x}, \tilde{\mathbf{x}}\} \, \exp\left(S_0[\mathbf{x}, \tilde{\mathbf{x}}] + \mathbf{l}^{\mathrm{T}} \mathbf{x}\right) \\ & \times \frac{1}{2} \sum_i \int \int \tilde{x}_i(t) \tilde{x}_i(s) \underbrace{\left\langle \frac{g^2}{N} \sum_j \varphi(x_j(t)) \varphi(x_j(s)) \right\rangle}_{\equiv Q_1^*} dt \, ds \end{split}$$

- decouple 4-point coupling by Hubbard Stratonovich transform
- saddle point approximation in the auxiliary field Q1
- reduction to single-neuron problem in fluctuating background field ("Hartree-Fock")
- self-consistent statistics

$$\frac{dx}{dt} = -x + \eta(t) + \xi(t).$$

$$\langle \eta(t)\eta(s) \rangle = g^2 \langle \varphi \varphi \rangle(t,s)$$

 $C_{\phi\phi}$

slide 11

Self-consistent solution for autocorrelation

effective equation

$$\frac{dx}{dt} = -x + \eta(t) + \xi(t)$$
$$\langle \eta(t)\eta(s) \rangle = g^2 \langle \varphi \varphi \rangle(t,s)$$

• autocorrelation
$$c(\tau) = \langle x(t+\tau)x(t) \rangle$$

 $\ddot{c}(\tau) = c - g^2 \langle \varphi \varphi \rangle (t+\tau,t) - 2\sigma^2 \delta(\tau)$
 $= -V'(c;c_0) - 2\sigma^2 \delta(\tau)$

- \rightarrow "Newtonian" equation of motion
- initial "velocity" $\dot{c}(0+) = -\sigma^2$
- c₀ from "energy conservation"

$$\frac{1}{2}\sigma^4 + V(c_0; c_0) = V(0; c_0) = 0$$

 without noise (σ = 0) model explains self-generated fluctuating activity



Transition to chaos

replica calculation:

pair of systems with common noise and slightly different initial conditions

measure distance at function of time (Derrida & Pommeau 1987)

$$d(t,t) = \sum_{i} \langle [x_i^1(t) - x_i^2(t)]^2 \rangle$$

= $c^{11}(t,t) + c^{22}(t,t) - 2c^{12}(t,t)$

- idea: maximum Lyapunov exponent λ_{max} related to decay rate of cross-correlation c¹² between pair of systems
- average of generating functional over coupling matrix and saddle-point approximation (analogous to single system)

$$\begin{aligned} \left(\partial_t + 1\right) x^{\alpha}(t) &= \xi(t) + \eta^{\alpha}(t) , \quad \alpha \in \{1, 2\} ,\\ \left\langle \eta^{\alpha}(s) \, \eta^{\beta}(t) \right\rangle &= g^2 \left\langle \varphi(x^{\alpha}(s)) \varphi(x^{\beta}(t)) \right\rangle. \end{aligned}$$

two copies coupled by common noise ξ and identical realization of J

Transition to chaos

- consider deviations from fully synchronized state
- expand the cross-correlation around its stationary solution

$$c^{12}(t,s) = c(t-s) + \varepsilon k^{(1)}(t,s)$$

- from effective equations derive equation for first order deflection $k^{(1)}(t,s)$
- can be reformulated as Schroedinger equation

$$\left[-\partial_{\tau}^{2} + W(\tau)\right]\psi(\tau) = E\,\psi(\tau),$$

- "ground state energy" E_0 determines the asymptotic growth rate of $k^{(1)}(t,t)$
- Lyapunov exponent

$$\lambda_{\rm max} = -1 + \sqrt{1 - E_0}$$

• transition to chaos given by ground state with vanishing energy $E_0 = 0$

Transition to chaos

- construct solution from $\dot{c}(\tau)$
- exact condition for transition to chaos

 $g_c^2 \left\langle \varphi(x)^2 \right\rangle - c_0 = 0$

transition not given by local instability

 $g^2 \left\langle \varphi'(x)^2 \right\rangle > 1$

- emergence of new regime with
 - locally expanding dynamics
 - asymptotically stable dynamics
- decay time of a.c.f does not diverge at transition
- Is new regime good for computation?



Does performance peak at the transition?

Memory capacity



• common stimulus z(t)

$$\frac{dx_i}{dt} = -x_i + \sum_{j=1}^N J_{ij}\varphi(x_j) + \xi(t) + z(t)$$

- reconstruct z(t) by sparse linear readout $\hat{z}(t) = w^{\mathrm{T}}x(t+\tau)$ at *later* time point $t+\tau$
- memory capacity $M(\tau) = \sup_w 1 \frac{(z(t) \hat{z}(t))^2}{\hat{z}^2(t)} \in [0,1]$ (Dembre et al. 2012)

$$M(\tau) = \frac{1}{c_0 \langle z^2(t) \rangle} \sum_{i=1}^N \langle x_i(t) \, z(t-\tau) \rangle^2 \qquad \text{slide 17}$$

Memory capacity

 closed form solution by replica calculation

$$M(\tau) = \frac{1}{c_0} e^{-2\tau} I_0(2g\langle \varphi' \rangle \tau) \,.$$

 memory for larger τ due to synaptic coupling

(a) _{2.0}

1.8

1.6

1.0

0.0

0.2

0.4 $_{\sigma}$ 0.6

0.8

ົ 1.4 1.2

 decomposition into single neuron and network contribution



Intermediate summary

- activity statistics of large random recurrent driven network accurately predicted by mean-field theory
- transition to chaos exists:
 - at point where autocorrelation has inflection point at $\tau = 0$
- additive input shifts transition to chaos to larger couplings
- emergence of new dynamic regime with:
 - local amplification
 - globally regular dynamics
 - optimal signal memory

Is the activity statistics compatible with neuronal recordings?

Operational regime of cortical networks

- in which regime are cortical networks operating?
- cannot measure Lyapunov exponent as state of cortical networks cannot be set
- candidate: spectral radius of the connectivity W of the linearized effective dynamics



- linear dynamics explains correlation structure in spiking neural networks for asynchronous irregular activity (Grytskyy et al. 2014)
- aim: infer connectivity structure (i.e. the spectral radius) from experimentally observed correlation structure

Linear network dynamics

 time-lag integrated covariances are given by expectation values of zerofrequency Fourier modes (Risken 1996):

$$c_{ij} = \int_{-\infty}^{\infty} c_{ij}(\tau) d\tau = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \left\langle x_i(t+\tau) x_j(t) \right\rangle_x dt \, d\tau = \left\langle X_i(0) X_j(0) \right\rangle_x dt \, d\tau$$

 in linear systems, the generating functional in Fourier domain factorizes into generating functions for each frequency

$$Z[\mathbf{J}] = \det\left(\mathbf{1} - \mathbf{W}\right) \int D\mathbf{X} \int D\tilde{\mathbf{X}} e^{S(\mathbf{X}, \tilde{\mathbf{X}}) + \mathbf{J}^T \mathbf{X}}$$

with action

$$S(\mathbf{X}, \tilde{\mathbf{X}}) = \tilde{\mathbf{X}}^T \left(-\mathbf{1} + \mathbf{W}\right) \mathbf{X} + \frac{D}{2} \tilde{\mathbf{X}}^T \tilde{\mathbf{X}}$$

time-lag integrated covariances given as propagators

$$c_{ij} = \left[\frac{1}{\mathbf{1} - \mathbf{W}} \mathbf{D} \frac{1}{\mathbf{1} - \mathbf{W}^T}\right]_{ij}$$

Undersampling problem

- relation between covariances between all neurons in the network and all connections
- with present-day recording techniques, there is still a massive undersampling of neural activity







Cortex

- at the local scale: connections are sparse and look apparently random
- each realization of the random connectivity matrix changes the covariances between individual neurons
- However, the statistics of covariances can be assumed to be self-averaging

Distribution of covariances

- sparse random networks: spectral radius determined by variance of entries in W
- variance in W determined by synaptic weight w
- the larger the synaptic weight, the larger the spectral radius



- rescaled: not distinguishable by shape for intermediate to strong couplings
- distributions always centred around ≈ 0
- distinguish by width of distribution

Hypothesis



- effective connection strength/spectral radius close to critical value
 - activity propagates over several synapses
 - activity effectively distributed through the network via various parallel paths

Quantitative test

- need relation between statistics of correlations and statistics of connections
- calculate disorder-averaged generating function

$$\langle Z[\mathbf{J}] \rangle \sim \int D\mathbf{X} \int D\tilde{\mathbf{X}} \, e^{S_0(\mathbf{X}, \tilde{\mathbf{X}}) + S_{\text{int}}(\mathbf{X}, \tilde{\mathbf{X}}) + \mathbf{J}^T \mathbf{X}}$$

$$S_0(\mathbf{X}, \tilde{\mathbf{X}}) = \tilde{\mathbf{X}}^T \, (-\mathbf{1} + \mu\{1\}) \, \mathbf{X} + \frac{D}{2} \tilde{\mathbf{X}}^T \tilde{\mathbf{X}}$$

$$S_{\text{int}}(\mathbf{X}, \tilde{\mathbf{X}}) = \frac{\sigma^2}{2N} \tilde{\mathbf{X}}^T \tilde{\mathbf{X}} \, \mathbf{X}^T \mathbf{X}.$$

Hubbard-Stratonovich transformation: auxiliary field formulation

$$e^{S_{\text{int}}(\mathbf{X},\tilde{\mathbf{X}})} \sim \int D\mathbf{Q} \ e^{-\frac{N}{\sigma^2}Q_2Q_1 + \frac{1}{2}Q_1\tilde{\mathbf{X}}^T\tilde{\mathbf{X}} + Q_2\mathbf{X}^T\mathbf{X}}$$



Mean-field theory beyond self-averaging

- moments of the distribution of covariances can be obtained from twoand four-point correlators of the disorder-averaged generating function
- extract distribution of covariances from auxiliary field fluctuations



 relation between the (normalized) width of the distribution of covariance and the spectral radius

$$R^2 = 1 - \sqrt{\frac{1}{1 + N\frac{\overline{\delta c_{ij}^2}}{\overline{c_{ii}}^2}}}$$



Cortex operates close to regime of optimal performance

- data from macaque motor cortex suggests operation close to breakdown of linear stability
- functional relevance: individual connections are strong enough to propagate information over multiple synaptic steps to allow complex processing, mixing and integration of information of various sources
- complex activity patterns are strengthened







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Summary

- mean-field theory of large random recurrent driven network
- emergence of new dynamic regime with:
 - local amplification
 - globally regular dynamics
 - optimal signal memory
 - wide distribution of correlations
- cortical data support operation close to critical point of optimal memory

Supplementary slides

Decoupling of 4-point interaction

average generating functional

$$\bar{Z}[\mathbf{l}] := \langle Z[\mathbf{l}](\mathbf{J}) \rangle_{\mathbf{J}} = \int \mathcal{D}\{\mathbf{x}, \tilde{\mathbf{x}}\} \exp\left(S_0[\mathbf{x}, \tilde{\mathbf{x}}] + \mathbf{l}^{\mathrm{T}}\mathbf{x}\right)$$
$$\times \frac{1}{2} \sum_i \int \int \tilde{x}_i(t) \tilde{x}_i(t') \underbrace{\left(\frac{g^2}{N} \sum_j \varphi(x_j(t))\varphi(x_j(t'))\right)}_{\equiv Q_1} dt dt'$$

- decouple 4-point coupling by Hubbard Stratonovich transform
- field theory in the auxiliary fields Q1 and conjugate field Q2

$$\bar{Z}[j,\tilde{j}] = \int \mathcal{D}\{Q_1,Q_2\} \exp\left(-\frac{N}{g^2}Q_1^{\mathrm{T}}Q_2 + N \ln Z[Q_1,Q_2] + j^{\mathrm{T}}Q_1 + \tilde{j}^{\mathrm{T}}Q_2\right)$$
$$Z[Q_1,Q_2] = \int \mathcal{D}\{\mathbf{x},\tilde{\mathbf{x}}\} \exp\left(S_0[x,\tilde{x}] + \frac{1}{2}\tilde{x}^{\mathrm{T}}Q_1\tilde{x} + \varphi(x)^{\mathrm{T}}Q_2\varphi(x)\right)$$

single-neuron problem in fluctuating background field

Saddle-point approximation for auxiliary fields

• saddle-point approximation for auxiliary fields $0 = \frac{\delta S[Q_1, Q_2]}{\delta Q_{\{1,2\}}}$

$$Q_1^*(s,t) = g^2 \left< \varphi(x(s))\varphi(x(t)) \right>_{Q^*} =: g^2 \left< \varphi \varphi \right>(t,s) \qquad Q_2^*(s,t) = 0$$

Generating functional at saddle node solution

$$\bar{Z}^* \propto \int \mathcal{D}x \int \mathcal{D}\tilde{x} \exp\left(S_0[x,\tilde{x}] + \frac{g^2}{2}\tilde{x}^{\mathrm{T}} \langle \varphi \varphi \rangle \tilde{x}\right).$$

- Gaussian noise with correlation function $\langle \varphi \varphi \rangle(t,s)$
- corresponds to off effective equation



Saddle-point approximation for auxiliary fields

vertex function

$$\Gamma(q_1, q_2) := \sup_{j, \tilde{j}} j^{\mathrm{T}} q_1 + \tilde{j}^{\mathrm{T}} q_2 - \ln \bar{Z}[j, \tilde{j}]$$

equation of state for lowest order mean-field Γ[q₁, q₂] ≃ −S[q₁, q₂],

$$0 = \frac{\delta S[Q_1, Q_2]}{\delta Q_{\{1,2\}}}$$

saddle-point solution for auxiliary fields

$$\begin{split} Q_1^*(s,t) &= g^2 \left< \varphi(x(s))\varphi(x(t)) \right>_{Q^*} =: g^2 C_{\varphi(x)\varphi(x)}(s,t) \\ Q_2^*(s,t) &= 0 \end{split}$$

Generating functional at saddle node solution

$$\bar{Z}^* \propto \int \mathcal{D}x \int \mathcal{D}\tilde{x} \exp\left(S_0[x,\tilde{x}] + \frac{g^2}{2}\tilde{x}^{\mathrm{T}}C_{\varphi(x)\varphi(x)}\tilde{x}
ight).$$

Effective dynamical mean-field equation

generating functional with saddle node solutions

$$\bar{Z}^* \propto \int \mathcal{D}x \int \mathcal{D}\tilde{x} \exp\left(S_0[x,\tilde{x}] + \frac{g^2}{2}\tilde{x}^{\mathrm{T}}C_{\varphi(x)\varphi(x)}\tilde{x}
ight).$$

- Gaussian noise with correlation function $C_{\varphi(x)\varphi(x)}(s,t)$
- read off effective equation

$$\frac{dx}{dt} = -x + \eta(t) + \xi(t).$$

$$\langle \eta(t)\eta(s) \rangle = g^2 C_{\varphi(x)\varphi(x)}(t,s)$$



Memory capacity

capacity to reconstruct past input from the current network state

$$M(\tau) = \frac{1}{c_0 \langle z^2(t) \rangle} \sum_{i=1}^N \langle x_i(t) \, z(t-\tau) \rangle^2$$

consider pair of system with independent noise and common input

$$Z[\{\mathbf{l}^{\alpha}\}_{\alpha\in\{1,2\}}](\mathbf{J}) = \Pi_{\alpha=1}^{2} \left\{ \int \mathcal{D}\mathbf{x}^{\alpha} \int \mathcal{D}\tilde{\mathbf{x}}^{\alpha} \exp\left(S_{0}[\mathbf{x}^{\alpha}, \tilde{\mathbf{x}}^{\alpha}] - \tilde{\mathbf{x}}^{\alpha \mathrm{T}}\mathbf{J}\varphi\left(\mathbf{x}^{\alpha}\right) + \mathbf{l}^{\alpha \mathrm{T}}\mathbf{x}^{\alpha}\right) \\ \times \exp\left(\sum_{k,l} \int \varepsilon(t) \,\tilde{x}_{k}^{1}(t) \,\tilde{x}_{l}^{2}(t) \,dt\right)$$

• idea: $\langle x_i(t) z(t-\tau) \rangle^2$ related to cross-correlation c^{12} between pair of systems, which obeys

$$(\partial_t + 1) (\partial_s + 1) c^{12}(t, s) - g^2 \langle \varphi'(x) \rangle^2 c^{12}(t, s) = \delta(t) \,\delta(s),$$

explicit solution for memory curve

$$M(\tau) = \frac{1}{c_0} e^{-2\tau} I_0(2g\langle \varphi' \rangle \tau) \,. \qquad \qquad \text{slide 28}$$

Two step reduction of recurrent (LIF) networks



Grytskyy D, Tetzlaff T, Diesmann M and Helias M (2013) A unified view on weakly correlated recurrent networks. Front. Comput. Neurosci. 7:131.

- step 1: mean firing rates $\langle s \rangle = \nu = \varphi(\nu)$
- step 2: fluctuations $y_i(t) = s_i(t) \nu_i$

$$y_i(t) = \sum_k [h_{ik} * y_k](t) + \xi_i(t)$$

- equivalent covariances for:
 - linear approx. of influence
 - Dirac-δ autocorrelation
- holds for several model classes
- differ in location of noise

Criticality in neuroscience

- criticality has been observed in experimental data with different dynamics:
 - "neural avalanches"
- this type of dynamics arises in excitation-dominated networks
- however, motor cortex data suggest balanced between excitation and inhibition





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Beggs and Plenz (2003)

Two types of criticality



- so far studied criticality: visible on population level, because population mode unstable
 > large, global fluctuations
- criticality found in the data:
 - complex combination of activations of neurons