

Toward a Statistical Neuroscience

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From Medical Images to Computational Medicine

Collège de France

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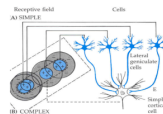
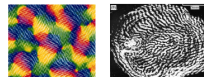
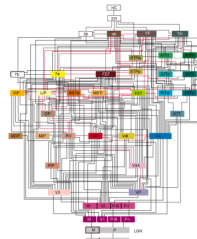
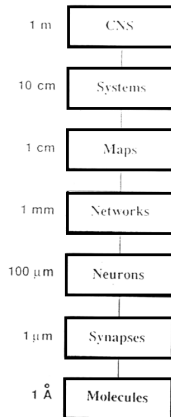
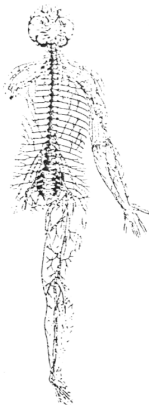
Introduction

Motivations: Sparse representations, emerging phenomena

Large Deviations

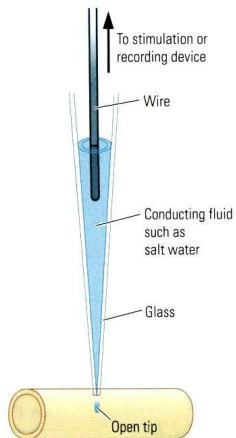
Take home messages

Scales in the CNS

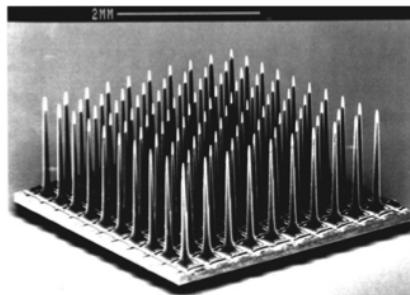


Measuring at different scales

Microelectrode

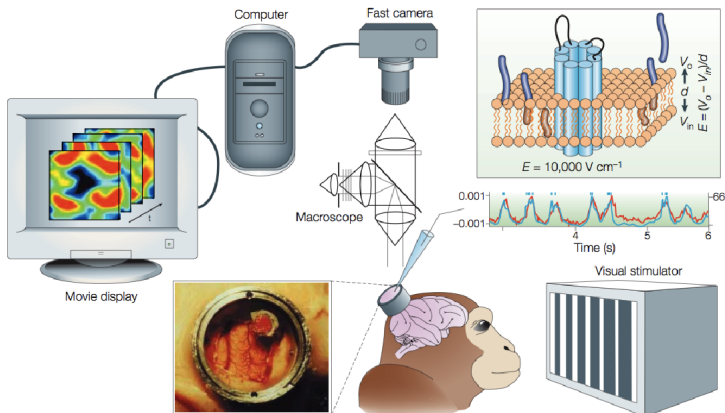


Utah Multi Electrode Array (MEA)



Mesoscopic and macroscopic models

Optical imaging



Grinvald-Hildesheim Nature Reviews Neuroscience 04

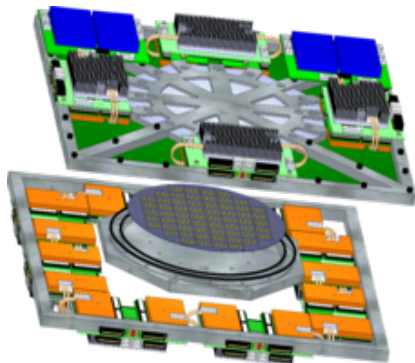
Mesoscopic and macroscopic models

Electroencephalography (EEG) and Magnetoencephalography (MEG)



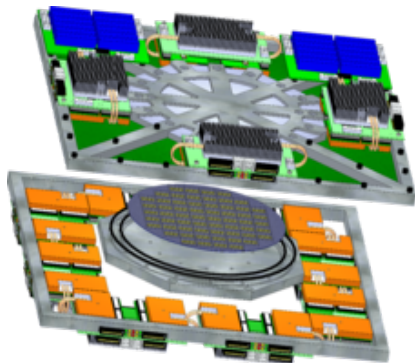
Mesoscale and macroscopic models

The Brain-Scales project
hardware

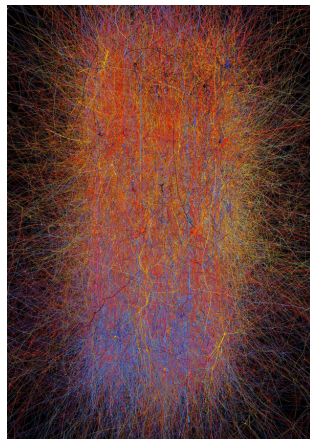


Mesososcopic and macroscopic models

The Brain-Scales project
hardware



The Blue Brain project simulator
(EPFL)



Mesoscopic and macroscopic models

- ▶ These two projects continue with the Human Brain Project (HBP) EC Flagship
- ▶ and the Brain project in the US

Introduction

Motivations: Sparse representations, emerging phenomena

Large Deviations

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Motivations

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- ▶ Predict the occurrence of new, **emerging**, neural phenomena
- ▶ Understand the role of **randomness**

An example: a toy model of V1

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- ▶ You end up with

An example: a toy model of V1

$$\begin{cases} dV_t^i &= \left(V_t^i - \frac{(V_t^i)^3}{3} - w_t^i + I(t) \right) dt + \frac{1}{N} \sum_{j=1}^N \bar{J}(V_t^i - V_{\text{rev}}) y_t^j dt + \\ & \quad \frac{1}{N} \left(\sum_{j=1}^N \sigma(V_t^i - V_{\text{rev}}) y_t^j \right) dB_t^i + \sigma_{\text{ext}} dW_t^i \\ dw_t^i &= a (b V_t^i - w_t^i) dt \\ dy_t^i &= (a_r S(V_t^i)(1 - y_t^i) - a_d y_t^i) dt + \sigma(V_t^i, y_t^i) dW_t^{i,y} \\ J_{ij}(t) &= \frac{\bar{J}}{N} + \frac{\sigma}{N} \xi^i(t) \end{cases}$$

\simeq **10 millions times!**

What can be done?

- ▶ Develop a statistical neuroscience

What can be done?



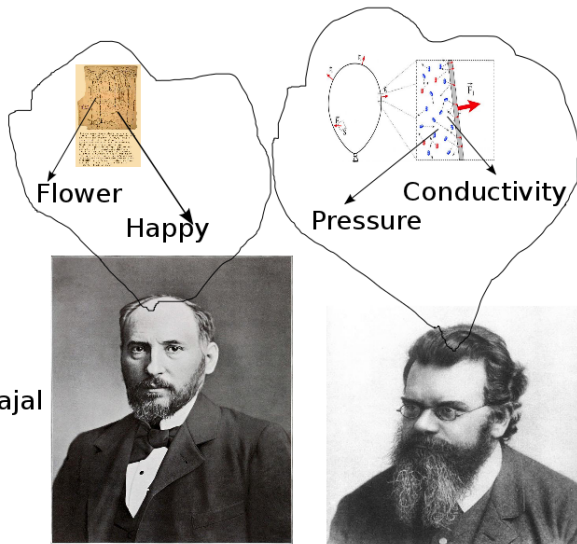
- ▶ Develop a statistical neuroscience
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What can be done?



- ▶ Develop a statistical neuroscience
- ▶ Ludwig Boltzmann: Inventor of statistical mechanics
- ▶ Explains and predicts how the properties of atoms (mass, charge, and structure . . .) determine the visible properties of matter (viscosity, thermal conductivity, diffusion . . .)

Statistical mechanics and statistical neuroscience



S.R. Cajal

Introduction

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Large Deviations

Take home messages

Large Deviation Principle in a nutshell

- ▶ Deals with rare events,
- ▶ and the asymptotic computation of their probability on a log scale.
- ▶ Requires a rate function H .

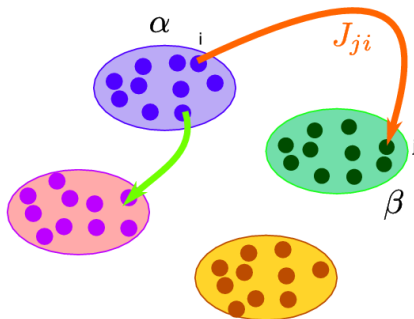
An intuitive approach

- ▶ Consider a sequence of random variables $\{X_n\}_{n \geq 0}$.
- ▶ It satisfies a Large Deviation Principle with rate function H if

$$P(X_n \simeq x) \simeq e^{-nH(x)}$$

- ▶ The random variables X_n concentrate on the points x such that $H(x) = 0$.
- ▶ If H reaches 0 at a unique point x^* then the law of X_n converges in law toward the Dirac mass δ_{x^*} : **concentration of measure** phenomenon..

The network



The model

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- ▶ Coupled dynamics

$$U^i(t) = \gamma U^i(t-1) + \sum_{j=1}^N J_{ij}^N f(U^j(t-1)) + B^i(t-1) \quad t = 1 \dots T$$

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- ▶ f is a sigmoid defining the firing rate

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Probabilistic framework

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- ▶ A solution of the networks equations is a (random) probability measure $Q^N(J^N)$ on \mathcal{T}^N
- ▶ The goal is to characterize the limit (if it exists) of

$$Q^N = \mathbb{E}^{J^N} [Q^N(J^N)],$$

when $N \rightarrow \infty$

The tools of the trade

- ▶ Let $\mathcal{T}^{\mathbb{Z}}$ be the set of doubly infinite sequences of trajectories

$$u \in \mathcal{T}^{\mathbb{Z}}, \quad u^i \text{ its } i\text{th coordinate} \in \mathcal{T}$$

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- ▶ $\mathcal{M}_1^+(\mathcal{T}^{\mathbb{Z}})$ the set of probability measures on $\mathcal{T}^{\mathbb{Z}}$
- ▶ $\mathcal{M}_{1,S}^+(\mathcal{T}^{\mathbb{Z}})$ the set of stationary probability measures on $\mathcal{T}^{\mathbb{Z}}$ (shift invariant)

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- ▶ **What it does:**
counts the relative frequency of u^N , and all its shifted "friends".
- ▶ **What it is:**
a mapping from \mathcal{T}^N to $\mathcal{M}_{1,S}^+(\mathcal{T}^{\mathbb{Z}})$

The search for a neuronal LDP

► **Key mathematical idea:**

Consider the image law Π_N of Q^N through

$$\hat{\mu}^N : \mathcal{T}^N \rightarrow \mathcal{M}_{1,S}^+(\mathcal{T}^{\mathbb{Z}})$$

$$\Pi_N = Q^N \circ (\hat{\mu}^N)^{-1}$$

Pushed forward measure

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Pushed forward measure

- It is a probability measure on $\mathcal{M}_{1,S}^+(\mathcal{T}^{\mathbb{Z}})$ (**probability measure on a set of probability measures!**):

$$\forall B \in \mathcal{B}(\mathcal{M}_{1,S}^+(\mathcal{T}^{\mathbb{Z}})), \quad \Pi^N(B) = Q^N(\hat{\mu}^N \in B)$$

Main result

Theorem (O.F., J. MacLaurin)

Π^N is governed by a large deviation principle with a good rate function H .

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It generalizes previous work by

- ▶ H. Sompolinsky (Hebrew University)
- ▶ G. BenArous and A. Guionnet (Courant Institute and MIT)
- ▶ O. Moynot and M. Samuelides (Toulouse University)

The unique minimum of the rate function

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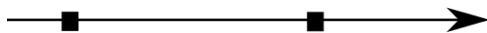
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- ▶ μ_e can be effectively computed: numerical experiments are possible!
- ▶ It is non-Markov

Consequences: Convergence results

Convergence in "large space"

$$\prod^N \longrightarrow \delta_{\mu_e}$$

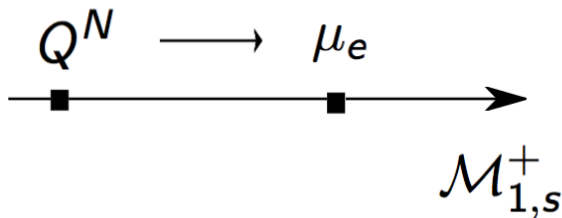


$$\mathcal{M}_1^+(\mathcal{M}_{1,s}^+)$$

This is the concentration of measure phenomenon.

Consequences: Convergence results

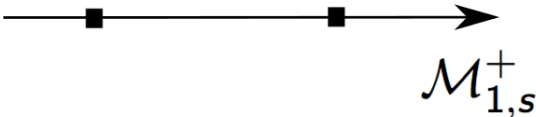
Convergence of the averaged measure



The convergence holds when one averages over **all possible networks**

Consequences: Convergence results

Convergence of the quenched measure

$$\check{Q}^N(J^N) \longrightarrow \mu_e$$


The convergence is for **almost all synaptic weights**: it is unnecessary to average over many different networks.

Conclusion: LDP

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 1. Proving the existence of a limit law for the dynamics
 2. Characterizing the law
 3. Establishing averaged and quenched results

Conclusion: LDP

- ▶ Large Deviations are essential in:
 1. Proving the existence of a limit law for the dynamics
 2. Characterizing the law
 3. Establishing averaged and quenched results
- ▶ Situation is a natural generalization of the i.i.d. case:
 1. Maximum correlation distance of the synaptic weights is d .
 2. The mean-field neurons are uncorrelated if they are separated by more than d : the representation is **sparse**
 3. If $d = 0$, then we observe propagation of chaos.

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- ▶ it is somewhat unrealistic.
- ▶ Taking into account correlations between synaptic weights is more realistic **but**
- ▶ the mathematical description is more complex.
- ▶ **Emerging phenomena** may be contained in the non-Markov description

Other potential applications of Large Deviations techniques

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 1. Stochastic ion channels,
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 3. gene networks.