

# Challenges and opportunities in statistical neuroscience

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# The coming statistical neuroscience decade

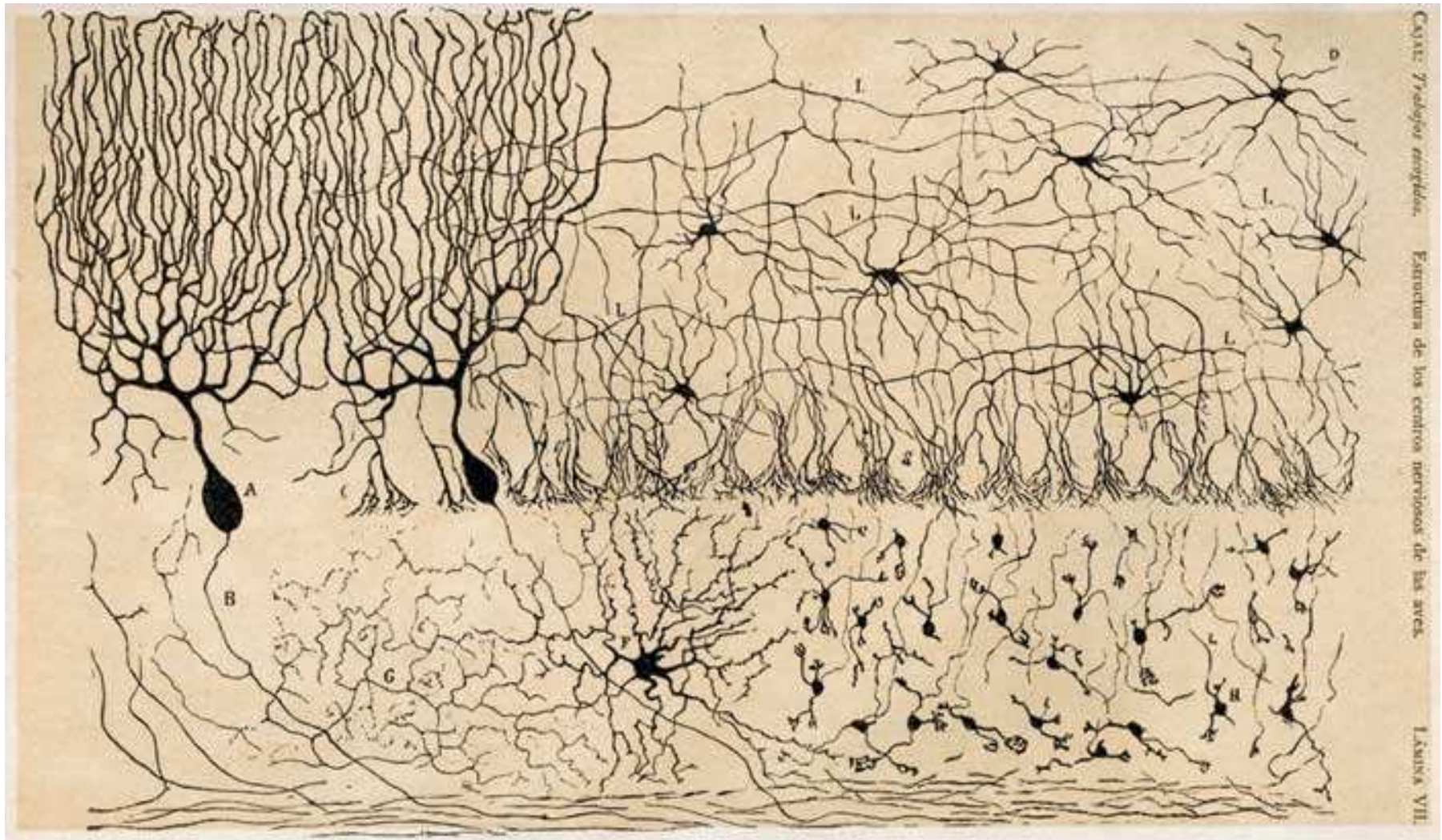
Some notable recent developments:

- machine learning / statistics methods for extracting information from high-dimensional data in a computationally-tractable, systematic fashion
- computing (Moore's law, massive parallel computing, GPUs)
- optical methods for recording and stimulating many genetically-targeted neurons simultaneously
- high-density multielectrode recordings (Litke's 512-electrode retinal readout system; Shepard's 65,536-electrode active array)

# Three challenges

1. Reconstructing the full spatiotemporal voltage on a dendritic tree given noisy, intermittently-sampled subcellular measurements
2. Decoding behaviorally-relevant information from multiple spike trains
3. Inferring connectivity from large populations of noisily-observed spike trains

# 1. Basic goal: understanding dendrites

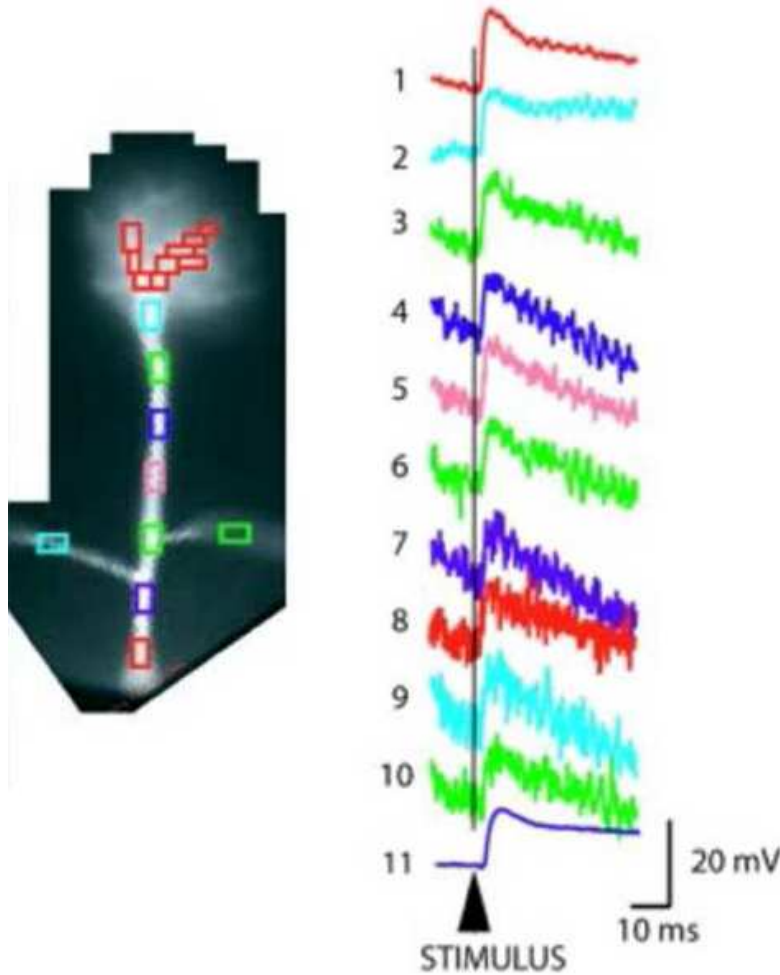


Ramon y Cajal, 1888.

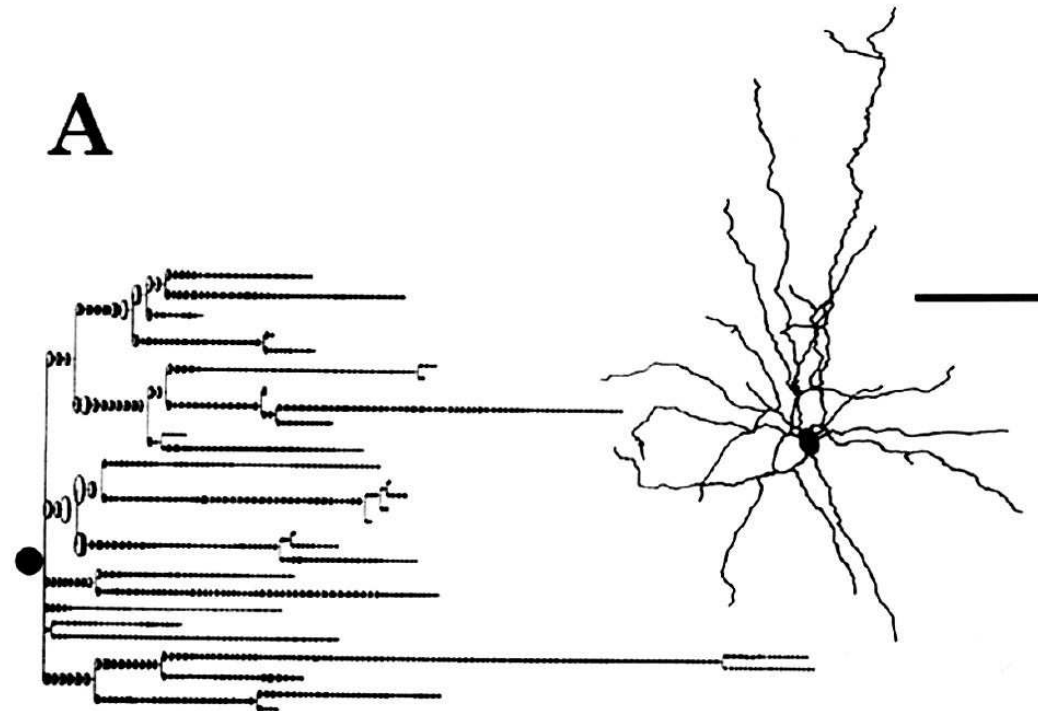


# The filtering problem

Spatiotemporal imaging data opens an exciting window on the computations performed by single neurons, but we have to deal with noise and intermittent observations.



# Basic paradigm: compartmental models



- write neuronal dynamics in terms of equivalent nonlinear, time-varying RC circuits
- leads to a coupled system of stochastic differential equations

# Inference of spatiotemporal neuronal state given noisy observations

State-space approach:  $q_t$  = state of neuron at time  $t$ .

We want  $p(q_t|Y_{1:t}) \propto p(q_t, Y_{1:t})$ . Markov assumption:

$$p(Q, Y) = p(Q)p(Y|Q) = p(q_1) \left( \prod_{t=2}^T p(q_t|q_{t-1}) \right) \left( \prod_{t=1}^T p(y_t|q_t) \right)$$

To compute  $p(q_t, Y_{1:t})$ , just recurse

$$p(q_t, Y_{1:t}) = p(y_t|q_t) \int_{q_{t-1}} p(q_t|q_{t-1})p(q_{t-1}, Y_{1:t-1})dq_{t-1}.$$

Linear-Gaussian case: requires  $O(\dim(q)^3T)$  time; in principle, just matrix algebra (Kalman filter). Approximate solutions in more general case via sequential Monte Carlo (Huys and Paninski, 2009).

Major challenge:  $\dim(q)$  can be  $\approx 10^4$  or greater.

# Low-rank approximations

Key fact: current experimental methods provide just a few low-SNR observations per time step.

Basic idea: if dynamics are approximately linear and time-invariant, we can approximate Kalman covariance  $C_t = \text{cov}(q_t|Y_{1:t})$  as a low-rank perturbation of the prior covariance  $C_0 + U_t D_t U_t^T$ , with  $C_0 = \lim_{t \rightarrow \infty} \text{cov}(q_t)$ .

In many cases we can solve linear equations involving  $C_0$  in  $O(\text{dim}(q))$  time; in this case we use the fact that the dendrite is a tree, and fast methods are available to solve the cable equation on a tree.

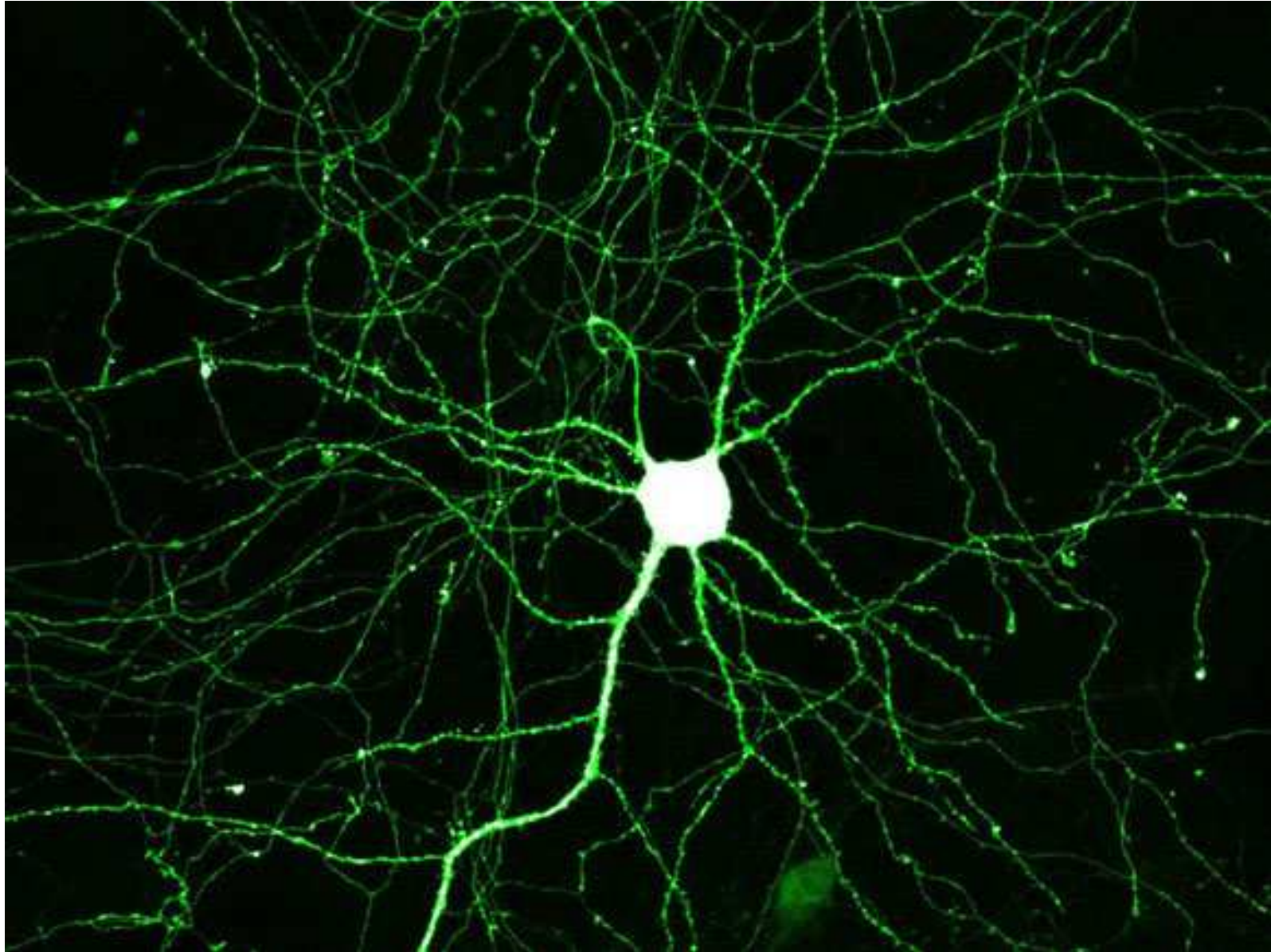
The necessary recursions — i.e., updating  $U_t, D_t$  and the Kalman mean  $E(q_t|Y_{1:t})$  — involve linear manipulations of  $C_0$ , and can be handled in  $O(\text{dim}(q))$  time (Paninski, 2010).

# Example: inferring voltage from subsampled observations

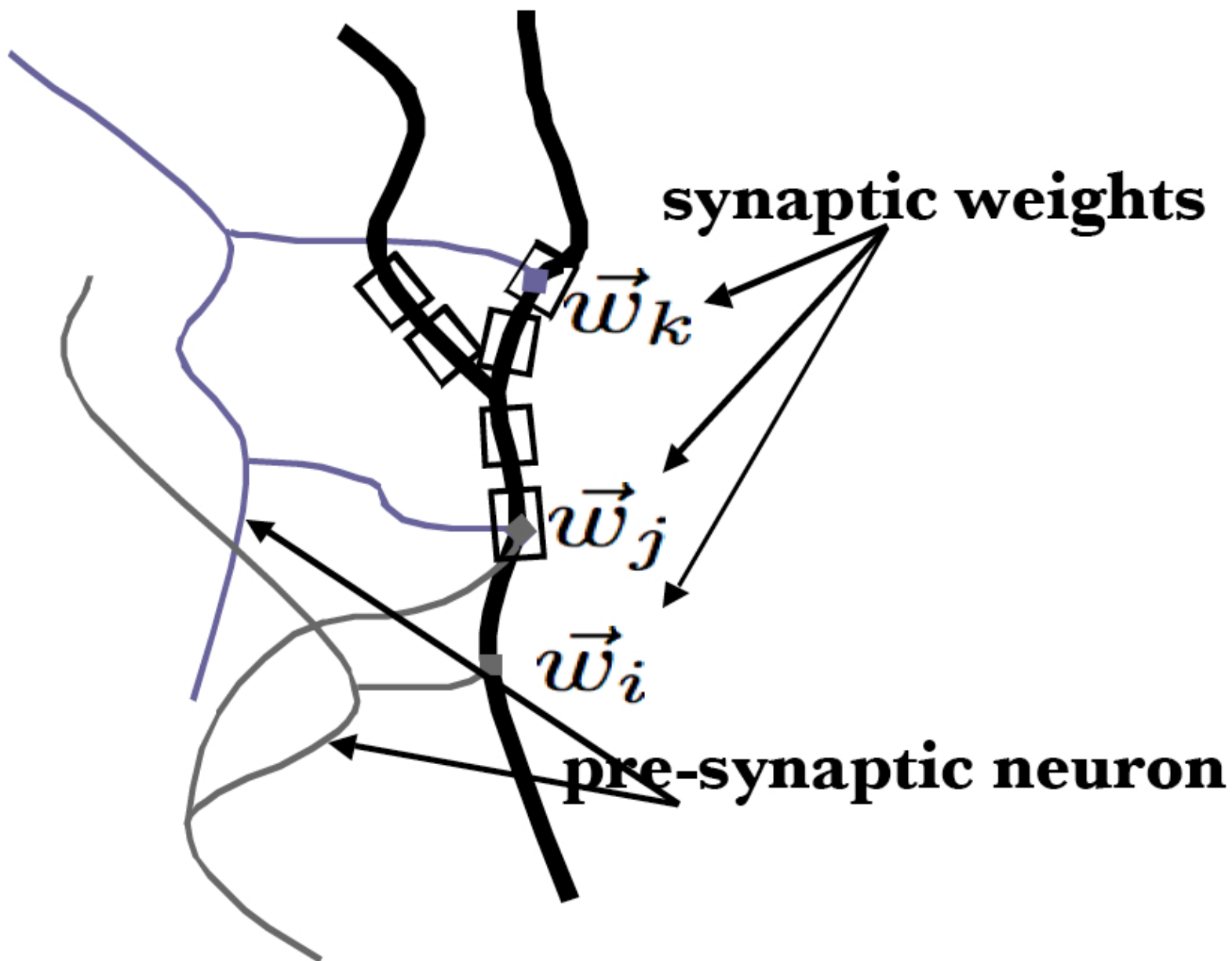
(Loading low-rank-speckle.mp4)



# Application: synaptic locations/weights



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Including known terms:

$$d\vec{V}/dt = A\vec{V}(t) + W\vec{U}(t) + \vec{e}(t);$$

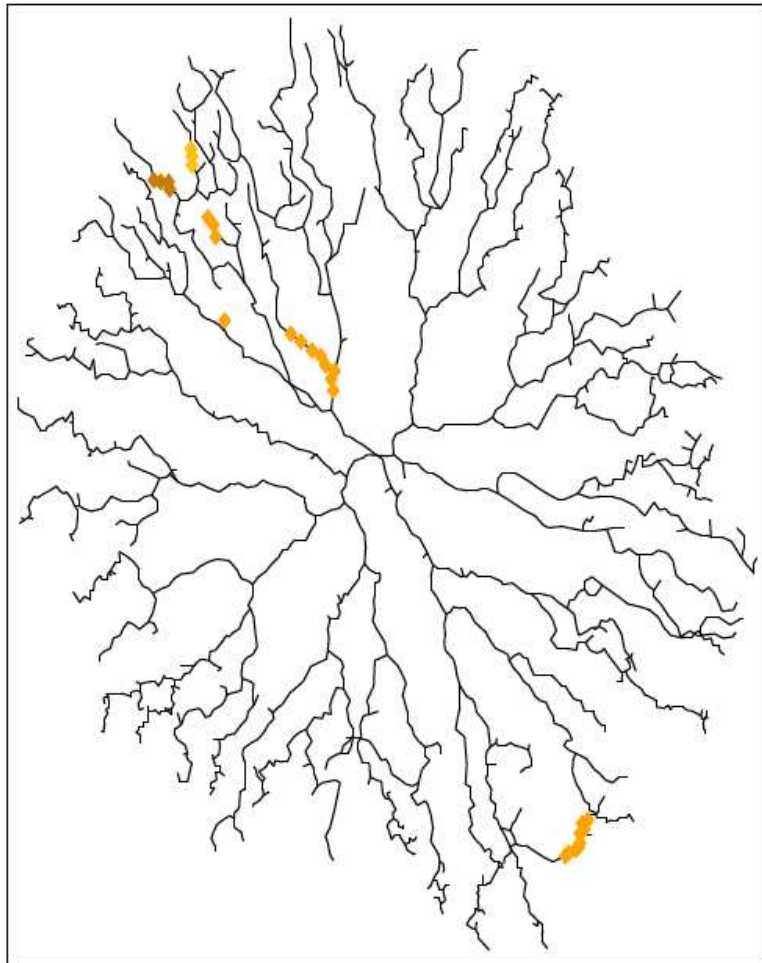
$U_j(t)$  = known input terms.

Example:  $U(t)$  are known presynaptic spike times, and we want to detect which compartments are connected (i.e., infer the weight matrix  $W$ ).

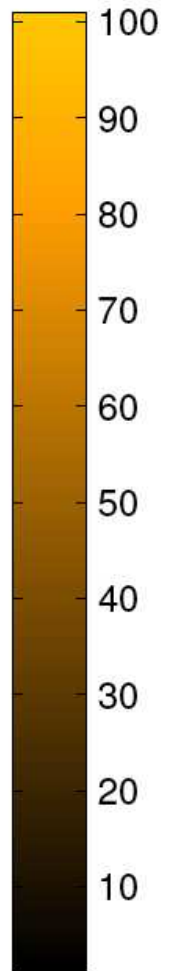
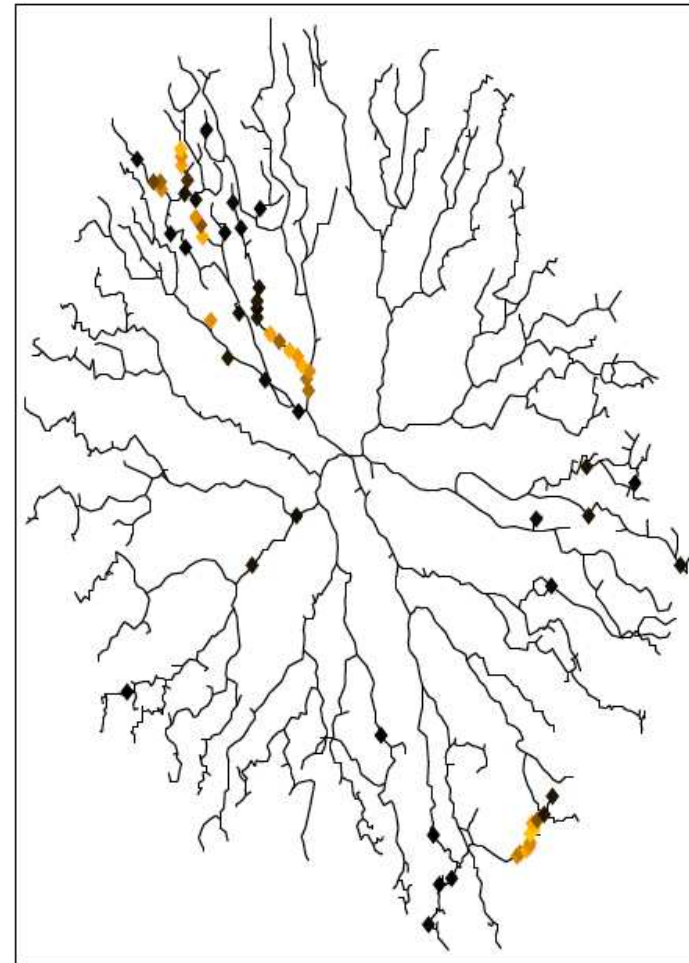
Loglikelihood is quadratic;  $L_1$ -penalized loglikelihood can be optimized efficiently with homotopy approach. Total computation time is  $O(NTk)$ :  $N$  = # compartments,  $T$  = # timesteps,  $k$  = # nonzero weights.

# Application: synaptic locations/weights

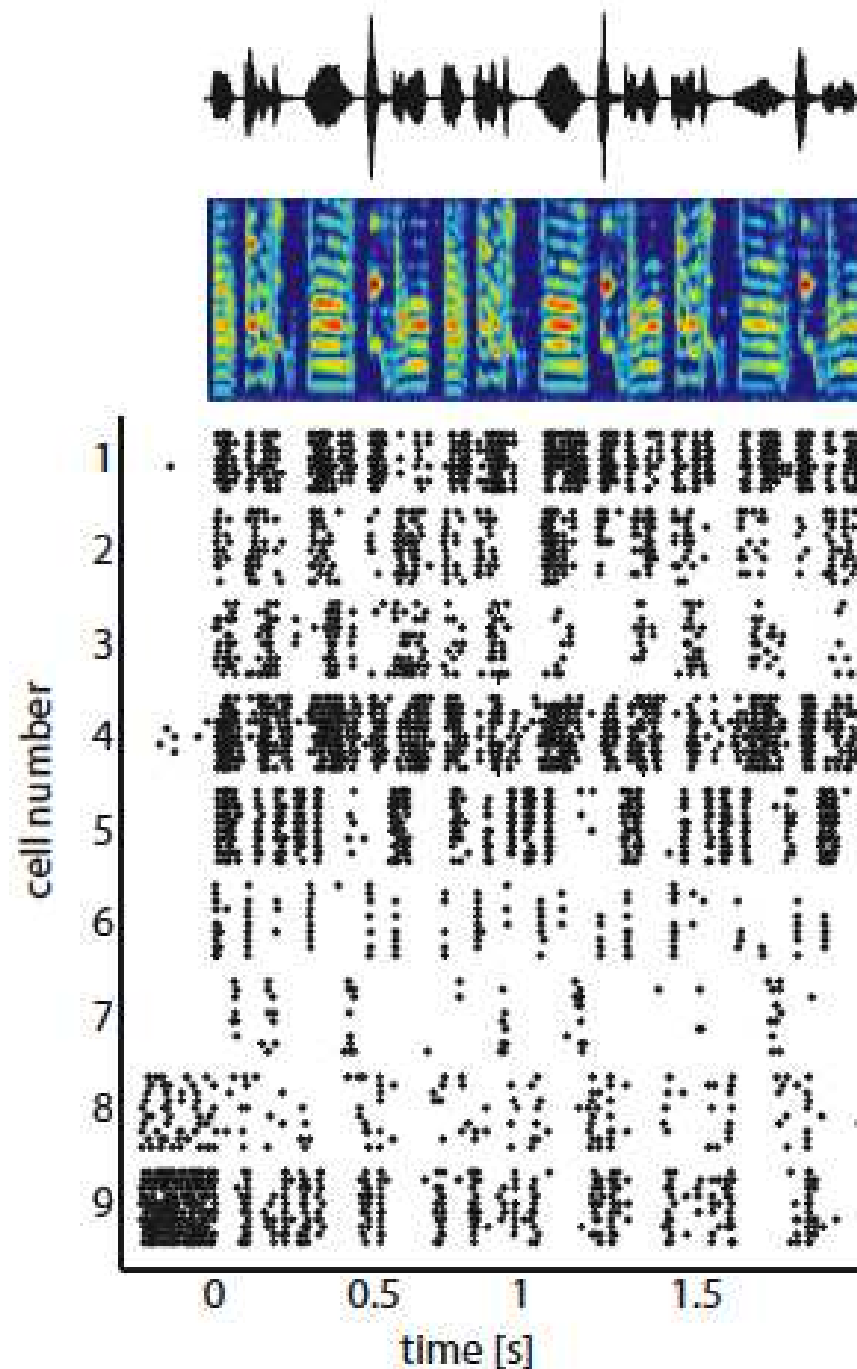
True weights



LARS+/Cp inferred weights

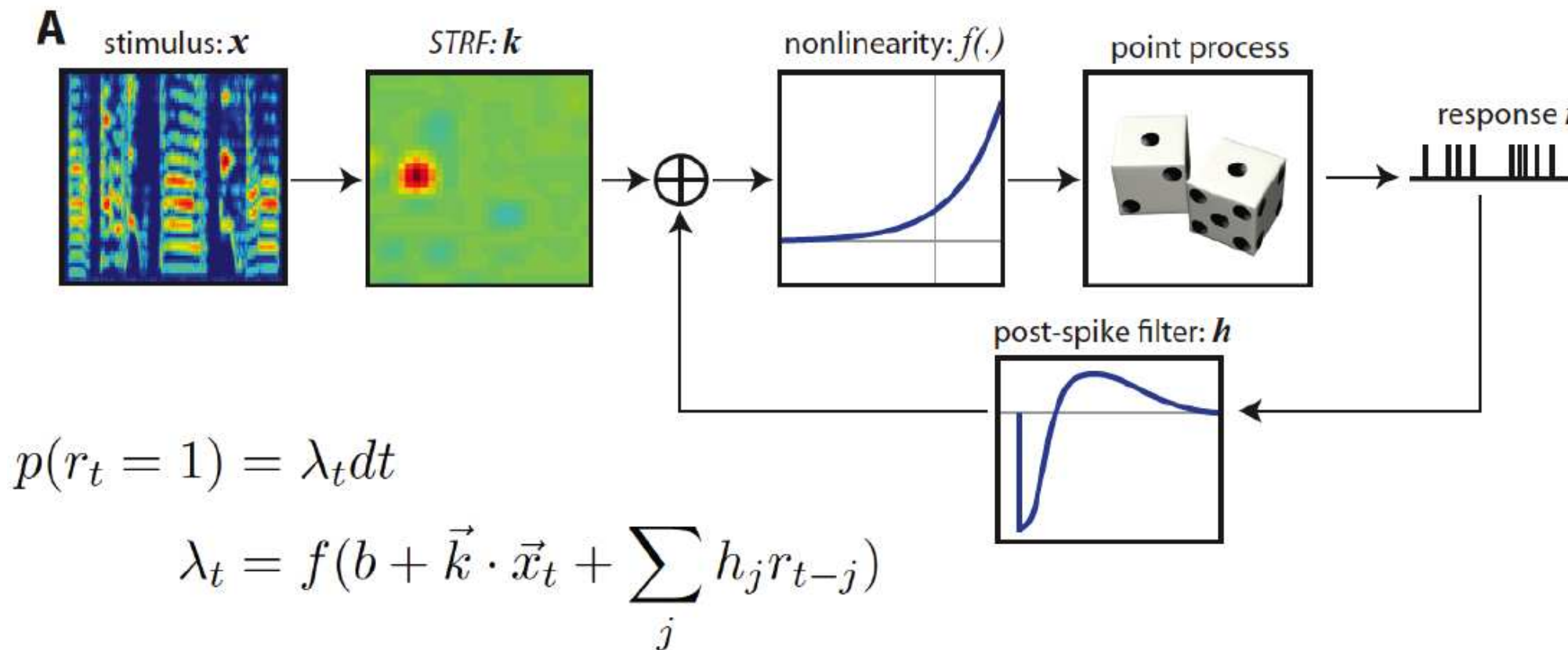


## Part 2: optimal decoding of spike train data





# Encoding model



Parameters  $(\vec{k}, h)$  estimated by  $L_1$ -penalized maximum likelihood (concave);  $f$  estimated by log-spline (Calabrese, Woolley et al. 2009). Currently the best predictive model of these spike trains.

# Maximum a posteriori stimulus decoding

Bayesian MAP decoder:

$$\hat{X} = \arg \max_X p(X|R).$$

( $X$  = spectrogram; very high-dimensional!) For this model, we have:

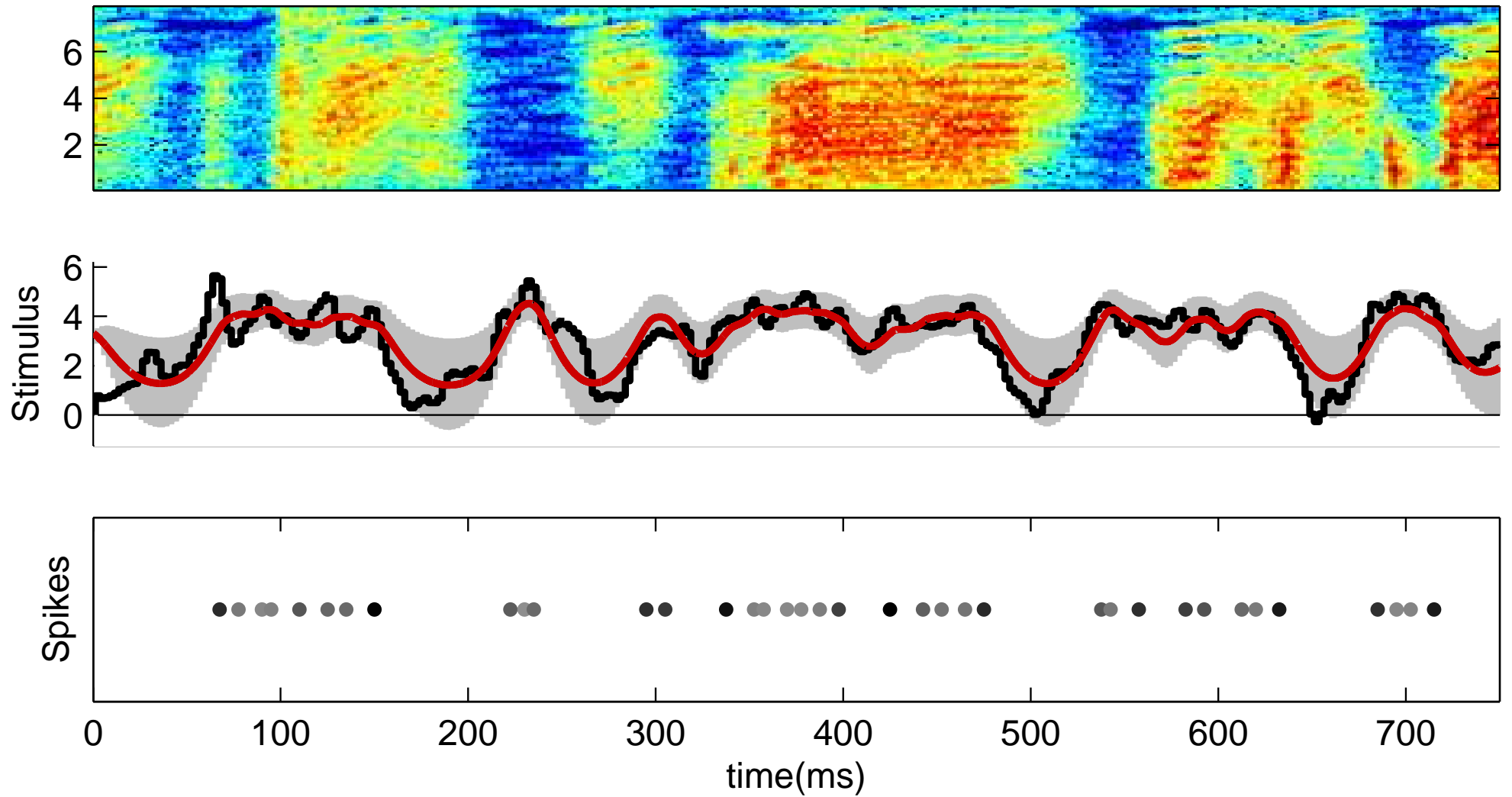
$$\begin{aligned} \log p(X|R) &= \log p(X) + \log p(R|X) + \text{const.} \\ &= \log p(X) + \sum_t \log p(r_t|X, R_{\dots, t-1}) + \text{const.} \end{aligned}$$

Two basic observations:

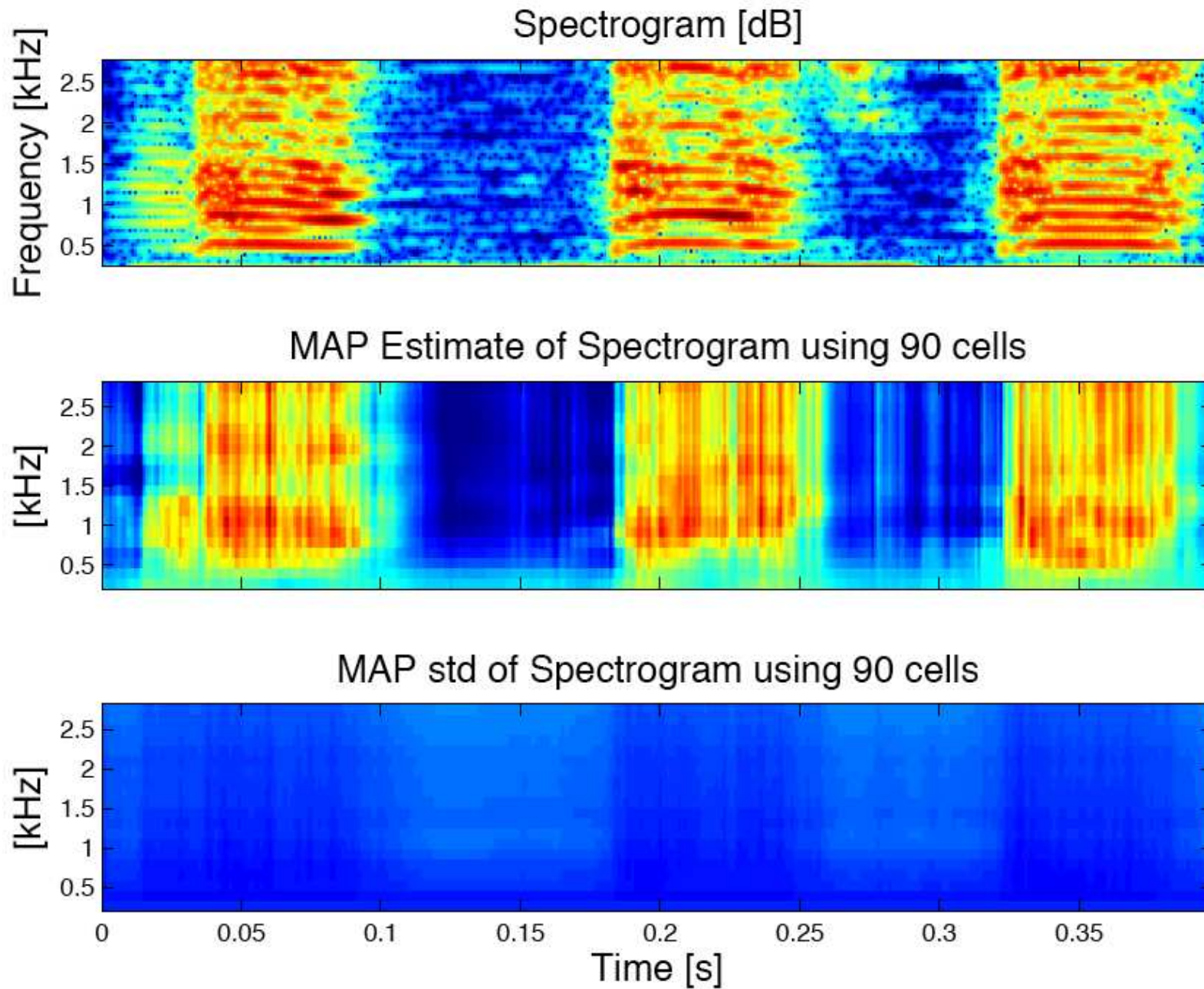
- If  $\log p(X)$  is concave, then so is  $\log p(X|R)$ , since each  $\log p(r_t|X, Y_{\dots, t-1})$  is.
- Hessian  $H$  of  $\log p(R|X)$  w.r.t.  $X$  is banded: each  $p(r_t|X, R_{\dots, t-1})$  depends on  $X$  locally in time, and therefore contributes a banded term.

Newton's method iteratively solves  $H X_{dir} = \nabla$ . Solving banded systems requires  $O(T)$  time, so computing MAP requires  $O(T)$  time if log-prior is concave with a banded Hessian.

# Application: fast optimal decoding



# Decoding a full song

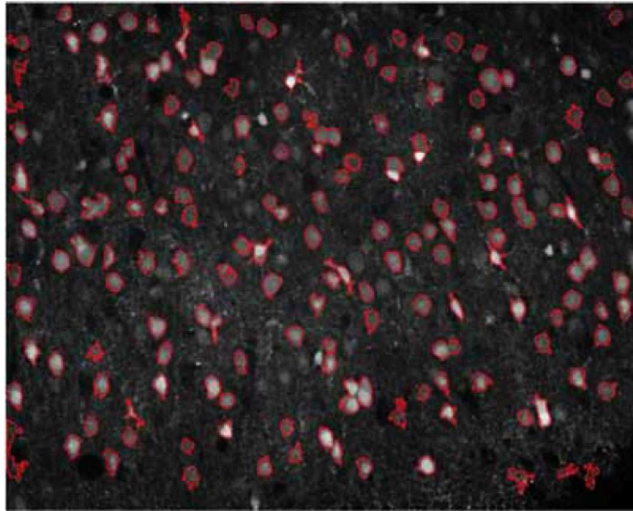


(Ramirez et al., 2010)

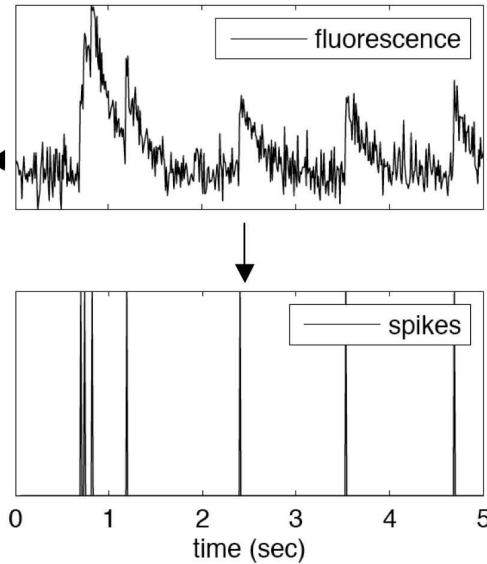


# Part 3: circuit inference

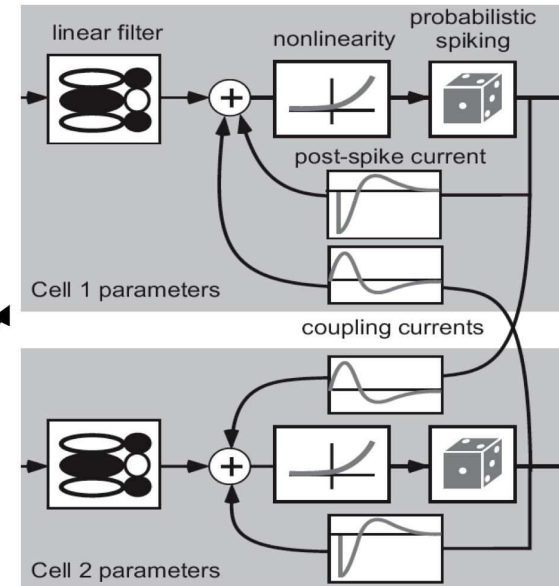
Record large-scale calcium movie



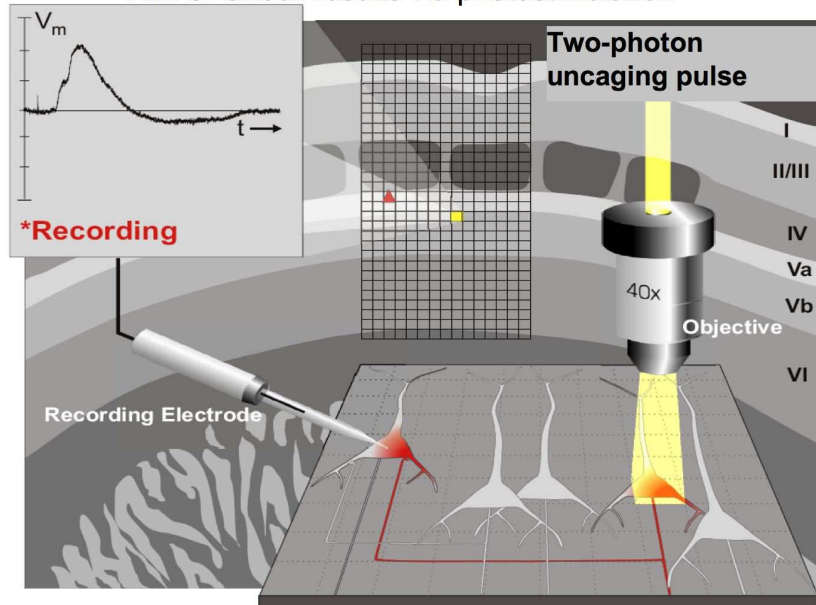
Aim 1: Extract spike times



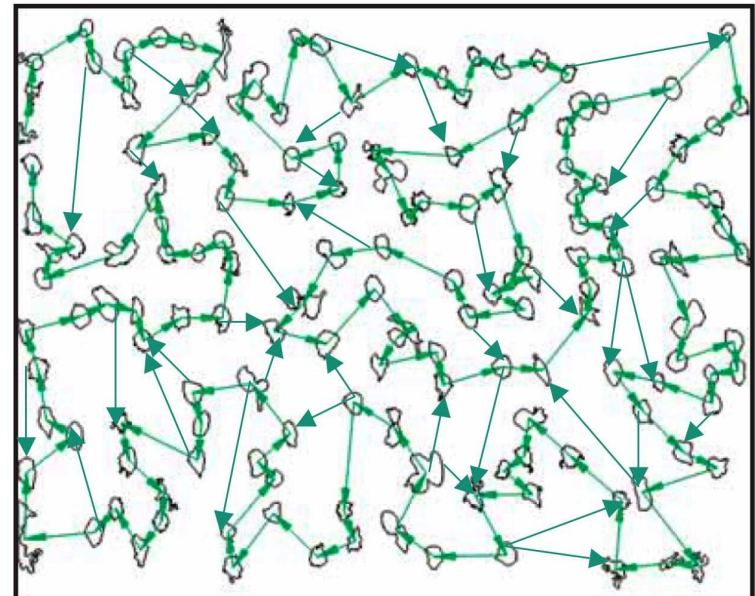
Aim 2: Estimate network model



Aim 3: Check results via photostimulation

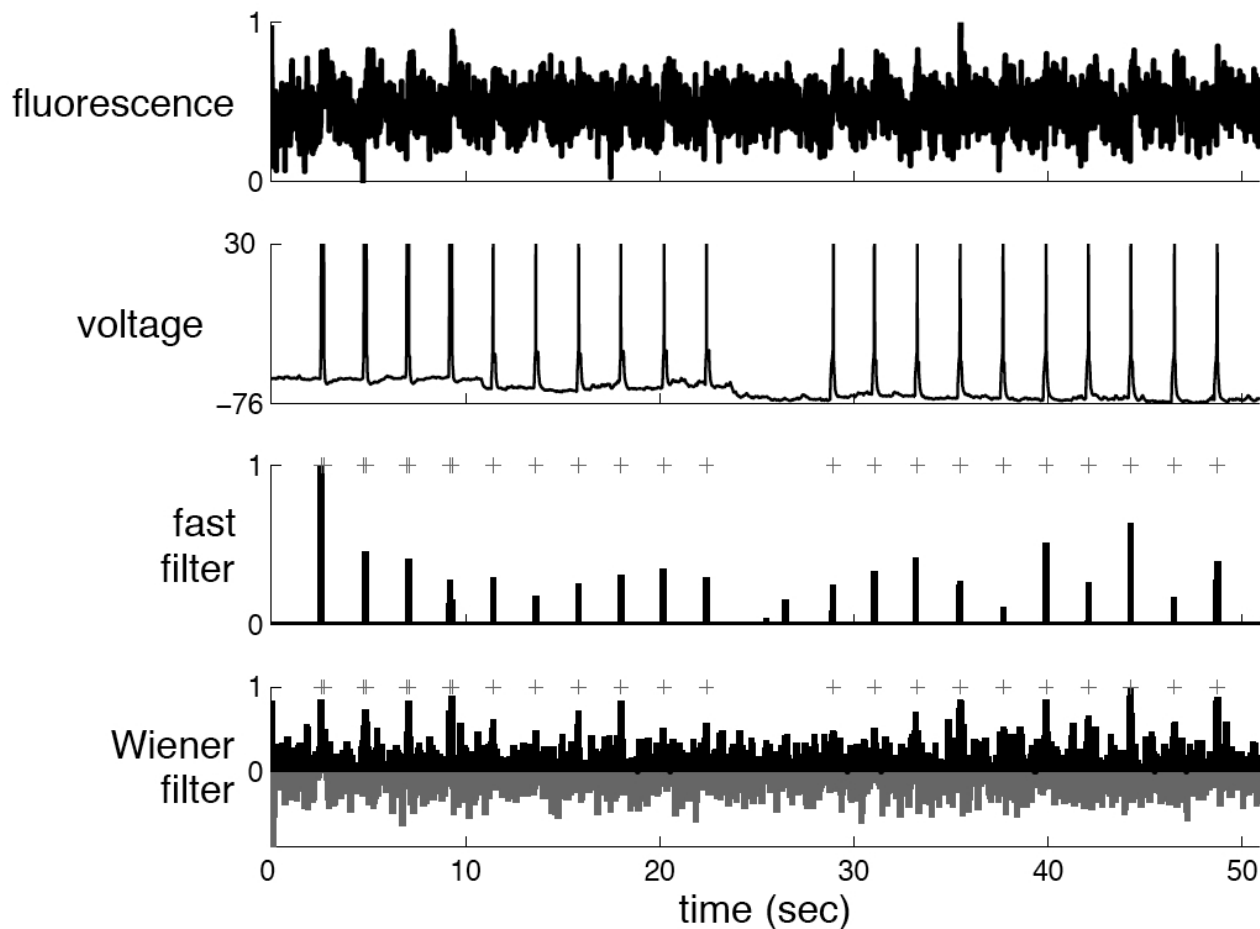


Inferred network model





# Challenge: slow, noisy calcium data

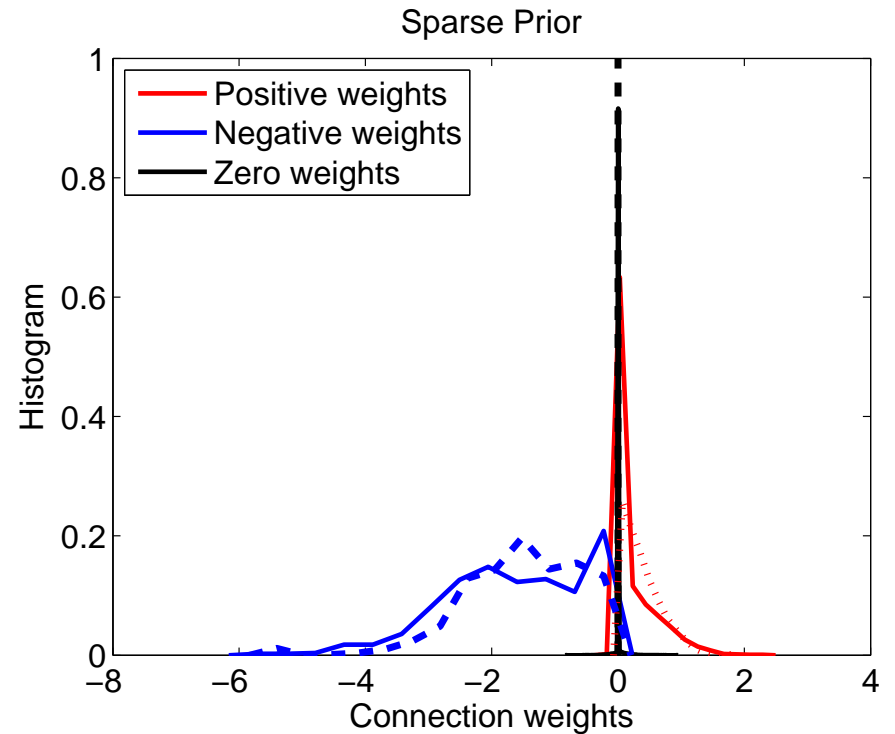
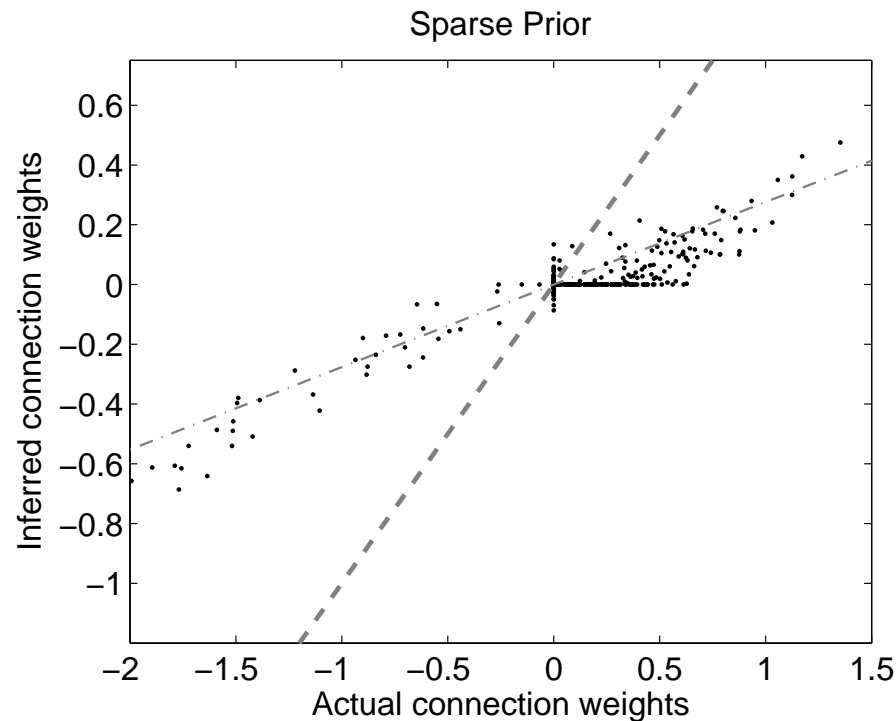


First-order model:

$$C_{t+dt} = C_t - dtC_t/\tau + r_t; \quad r_t > 0; \quad y_t = C_t + \epsilon_t$$

—  $\tau \approx 100$  ms; nonnegative deconvolution problem. Can be solved by  $O(T)$  relaxed constrained interior-point optimization (Vogelstein et al., 2010) or sequential Monte Carlo (Vogelstein et al., 2009).

# Simulated circuit inference



- Connections are inferred with the correct sign in conductance-based integrate-and-fire networks with biologically plausible connectivity matrices (Mishchenko et al., 2010).
- With appropriate approximations, online circuit inference in networks of  $\approx 100$  neurons is tractable on a desktop. Methods parallelize easily for larger networks.

# Optimal control of spike timing

Optimal experimental design and neural prosthetics applications require us to perturb the network at will. How can we make a neuron fire exactly when we want it to?

Assume bounded inputs; otherwise problem is trivial.

Start with a simple model:

$$\lambda_t = f(\vec{k} * I_t + h_t).$$

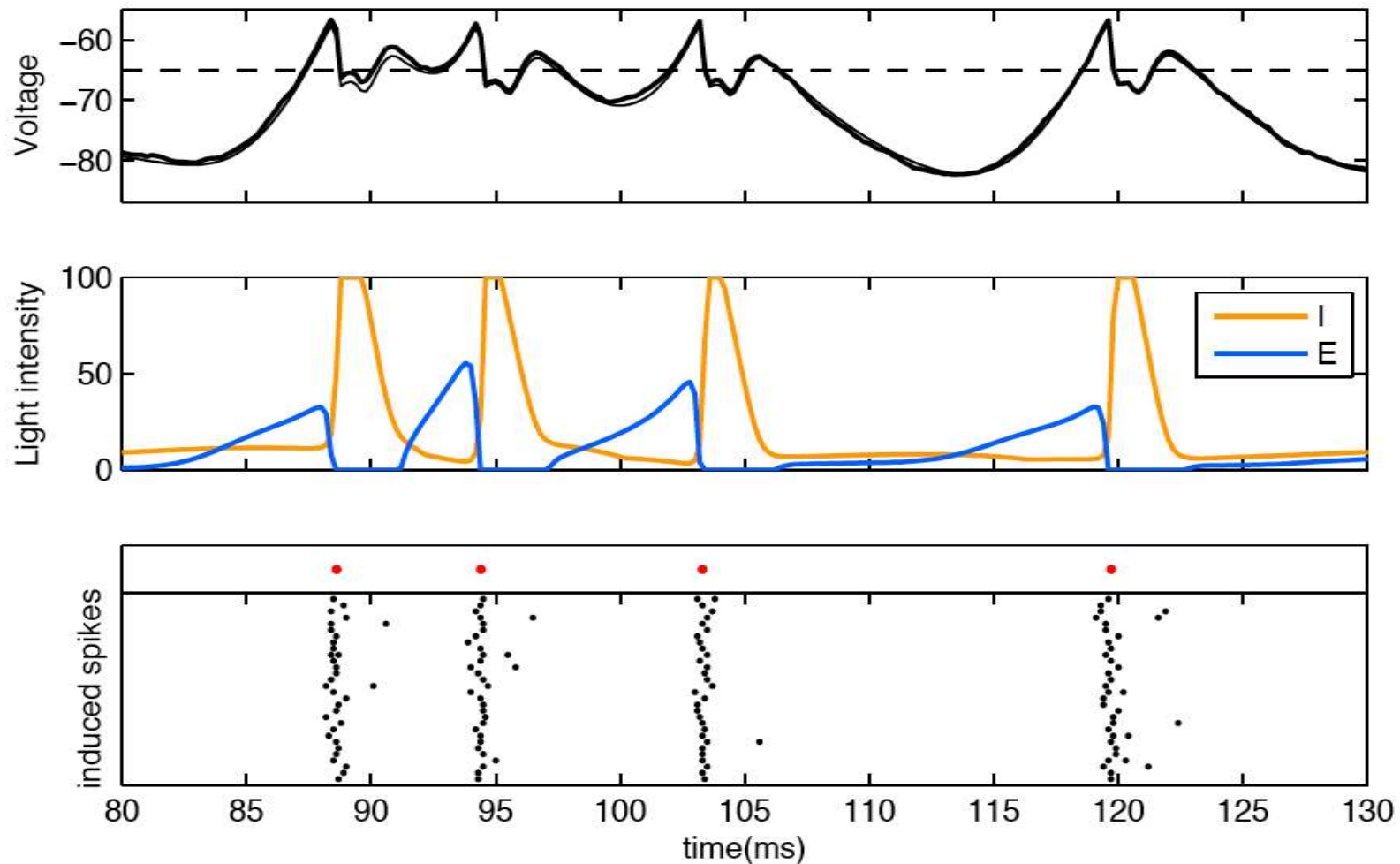
Now we can just optimize the likelihood of the desired spike train, as a function of the input  $I_t$ , with  $I_t$  bounded.

Concave objective function over convex set of possible inputs  $I_t$   
+ Hessian is banded  $\implies O(T)$  optimization  
(Ahmadian et al., 2010).

# Optical conductance-based control of spiking

$$V_{t+dt} = V_t + dt \left( -gV_t + g_t^i(V^i - V_t) + g_t^e(V^e - V_t) \right) + \sqrt{dt}\sigma\epsilon_t, \quad \epsilon_t \sim \mathcal{N}(0,1)$$

$$g_{t+dt}^i = g_t^i + dt \left( -\frac{g_t^i}{\tau_i} + a_{ii}L_t^i + a_{ie}L_t^e \right); \quad g_{t+dt}^e = g_t^e + dt \left( -\frac{g_t^e}{\tau_e} + a_{ee}L_t^e + a_{ei}L_t^i \right)$$



# Conclusions

- GLM and state-space approaches provide flexible, powerful methods for answering key questions in neuroscience
- Close relationships between encoding, decoding, and experimental design (Paninski et al., 2007)
- Log-concavity, banded matrix methods make computations very tractable
- Experimental methods progressing rapidly; many new challenges and opportunities for breakthroughs based on statistical ideas



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