# Challenges and opportunities in statistical neuroscience

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#### The coming statistical neuroscience decade

#### Some notable recent developments:

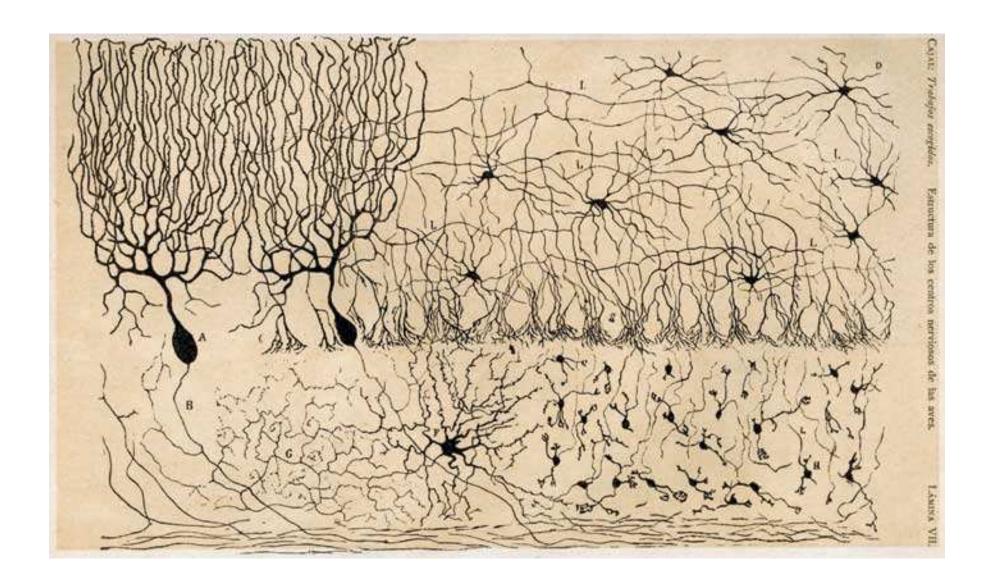
- machine learning / statistics methods for extracting information from high-dimensional data in a computationally-tractable, systematic fashion
- computing (Moore's law, massive parallel computing, GPUs)
- optical methods for recording and stimulating many genetically-targeted neurons simultaneously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

#### Some exciting open challenges

- inferring biophysical neuronal properties from noisy recordings
- reconstructing the full dendritic spatiotemporal voltage from noisy, subsampled observations
- estimating subthreshold voltage given superthreshold spike trains
- extracting spike timing from slow, noisy calcium imaging data
- reconstructing presynaptic conductance from postsynaptic voltage recordings
- inferring connectivity from large populations of spike trains
- decoding behaviorally-relevant information from spike trains
- optimal control of neural spike timing

— to solve these, we need to combine the two classical branches of computational neuroscience: dynamical systems and neural coding

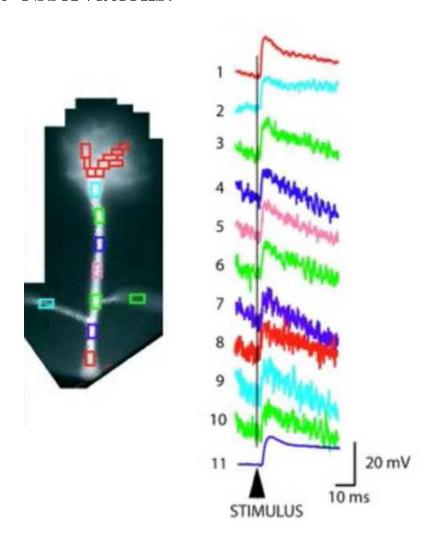
## 1. Basic goal: understanding dendrites



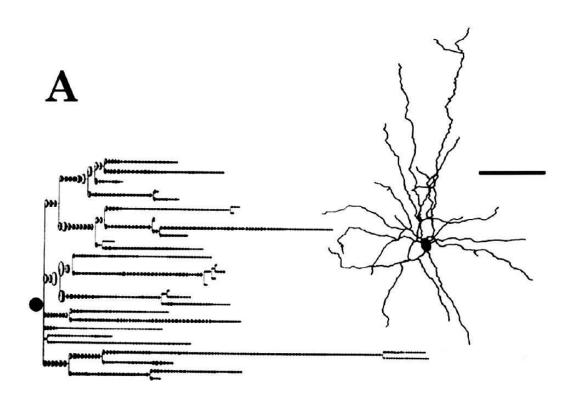
Ramon y Cajal, 1888.

# 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  $C_t = cov(q_t|Y_{1:t})$  as a perturbation of the marginal covariance  $C_0 + U_t D_t U_t^T$ , with  $C_0 = \lim_{t\to\infty} cov(q_t)$ .

 $C_0$  is the solution to a Lyapunov equation. It turns out that we can solve linear equations involving  $C_0$  in  $O(\dim(q))$  time via Gaussian belief propagation, using the fact that the dendrite is 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  $C_0$ , using

$$C_t = [(AC_{t-1}A^T + Q)^{-1} + B_t]^{-1}$$

$$C_0 + U_t D_t U_t^T = ([A(C_0 + U_{t-1}D_{t-1}U_{t-1}^T)A^T + Q]^{-1} + B_t)^{-1},$$

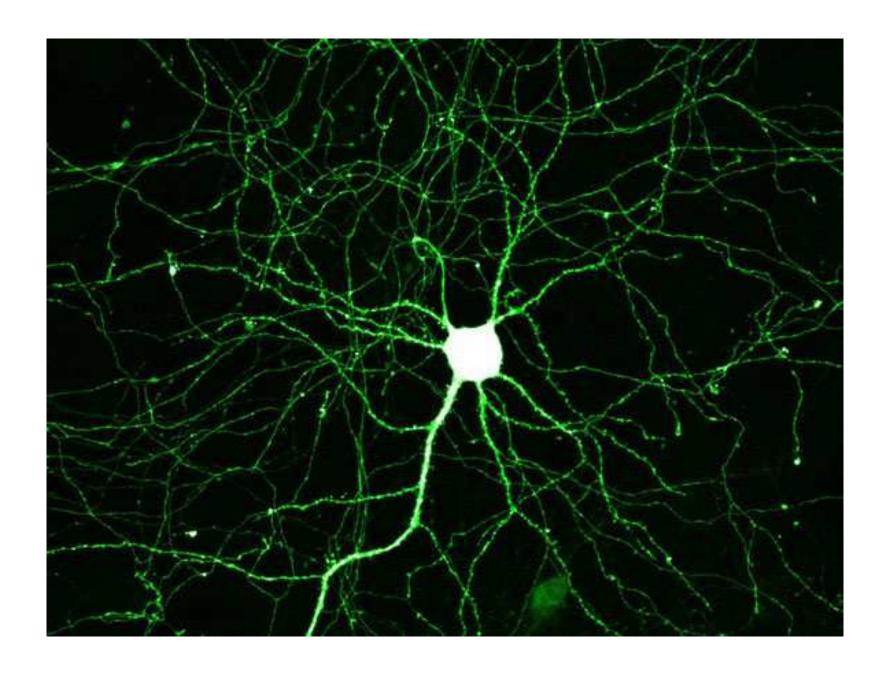
and can be done in  $O(\dim(q))$  time (Paninski, 2010). Generalizable to many other state-space models (Pnevmatikakis and Paninski, 2011).

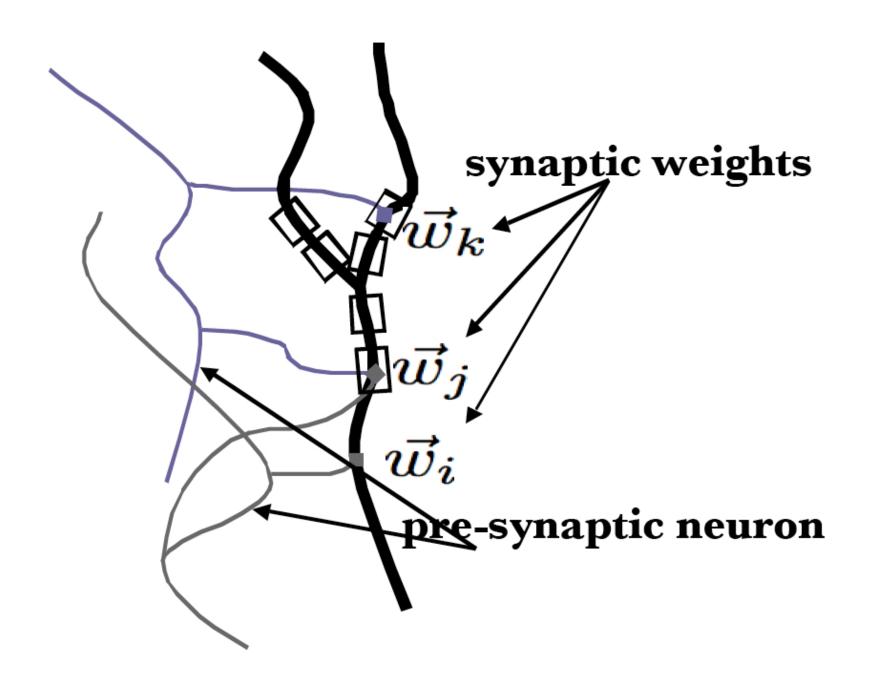
# Example: inferring voltage from subsampled observations

(Loading low-rank-speckle.mp4)

#### **Applications**

- Optimal experimental design: which parts of the neuron should we image? (Submodular optimization; Krause and Guestrin, 2007)
- Estimation of biophysical parameters (e.g., membrane channel densities, axial resistance, etc.): reduces to a simple nonnegative regression problem once V(x,t) is known (Huys et al., 2006)
- Detecting location and weights of synaptic input (Pakman et al., 2012)





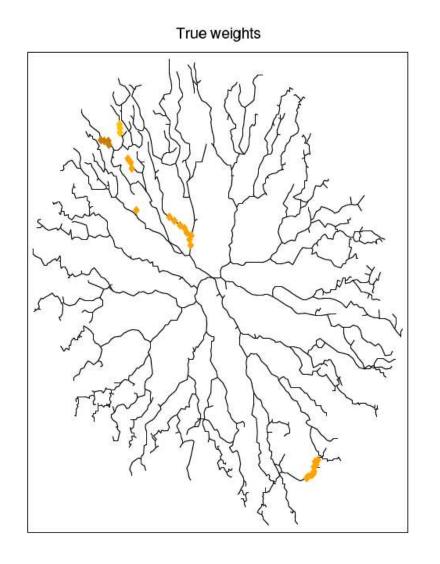
Including known terms:

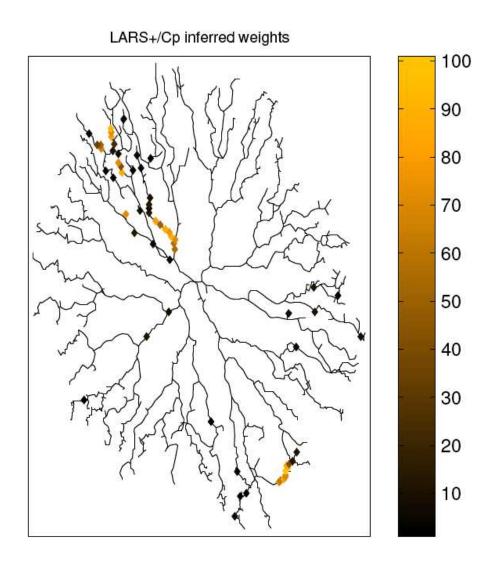
$$d\vec{V}/dt = A\vec{V}(t) + W\vec{U}(t) + \vec{\epsilon}(t);$$

 $U_j(t) = \text{known input terms.}$ 

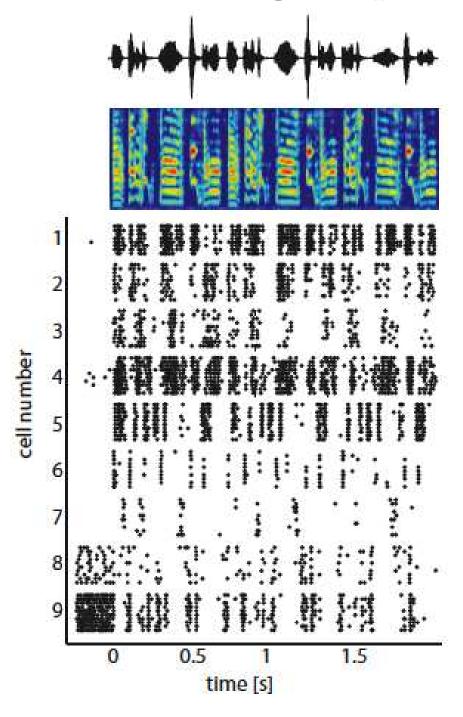
Example: U(t) are known presynaptic spike times, and we want to detect which compartments are connected (i.e., infer the weight matrix W).

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

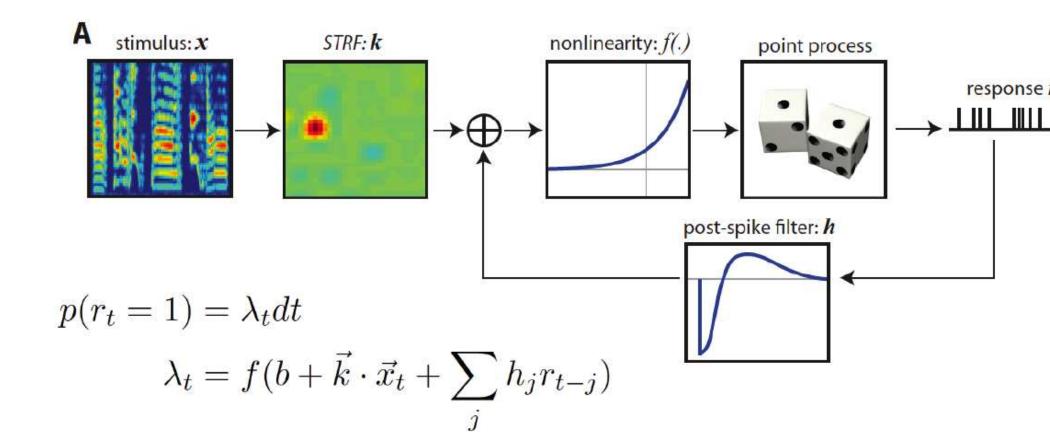




Part 2: optimal decoding of spike train data



#### Semiparametric GLM



Parameters  $(\vec{k}, h)$  estimated by L<sub>1</sub>-penalized maximum likelihood (concave); f estimated by log-spline (Calabrese, Woolley et al. 2009). Currently the best predictive model of these spike trains.

#### MAP stimulus decoding

It is reasonable to estimate the song X that led to a response R via the MAP

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

(Note that X is very high-dimensional!) For this model, we have:

$$\log p(X|R) = \log p(X) + \log p(R|X) + const.$$

$$= \log p(X) + \sum_{t} \log p(r_t|X, R_{\dots, t-1}) + const.$$

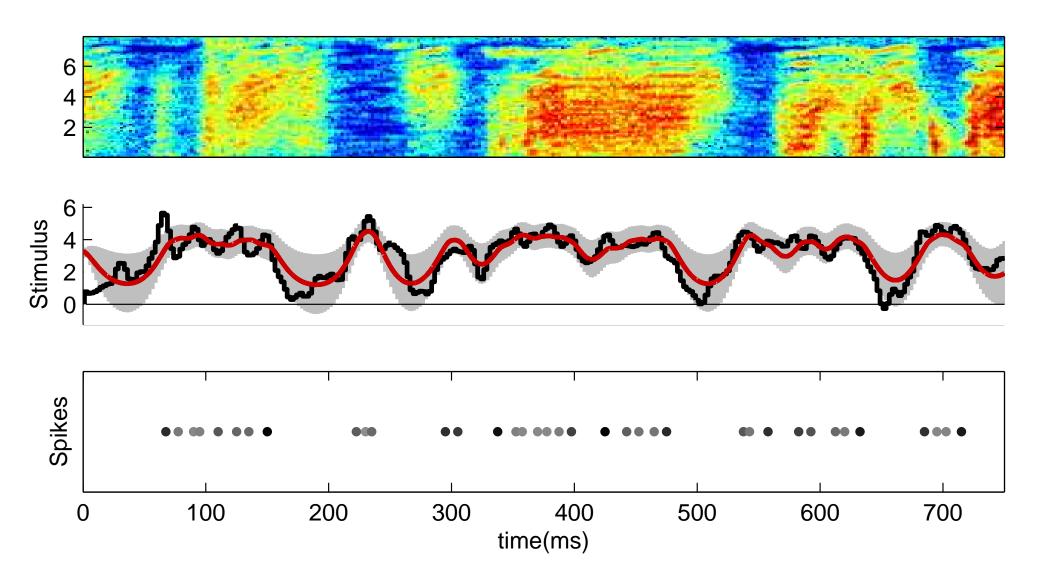
Two basic observations:

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

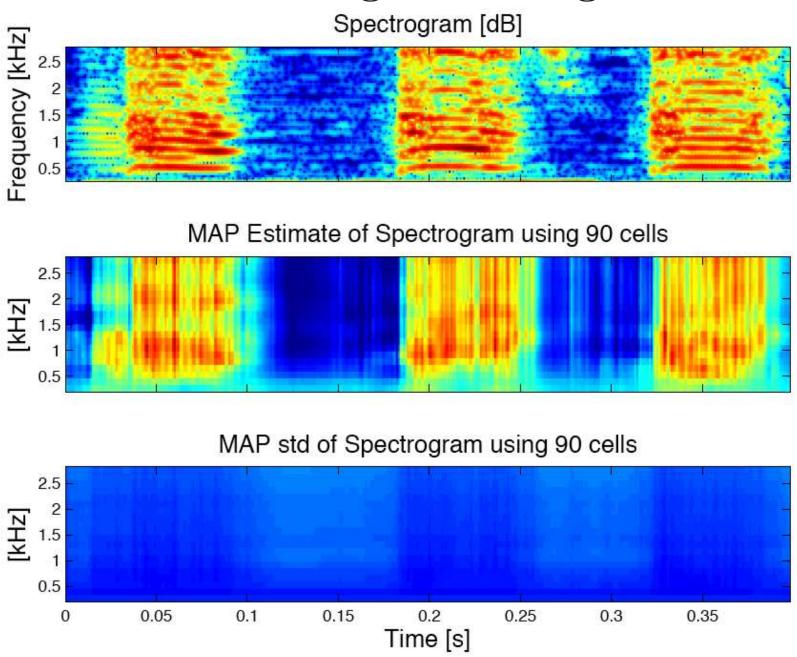
Newton's method iteratively solves  $HX_{dir} = \nabla$ . Solving banded systems requires O(T) time, so computing MAP requires O(T) time if log-prior is concave with a banded Hessian.

— similar speedups available in constrained cases (Paninski et al., 2010), and in MCMC setting (e.g., fast hybrid Monte Carlo methods (Ahmadian et al., 2010b)).

#### Application: fast optimal decoding

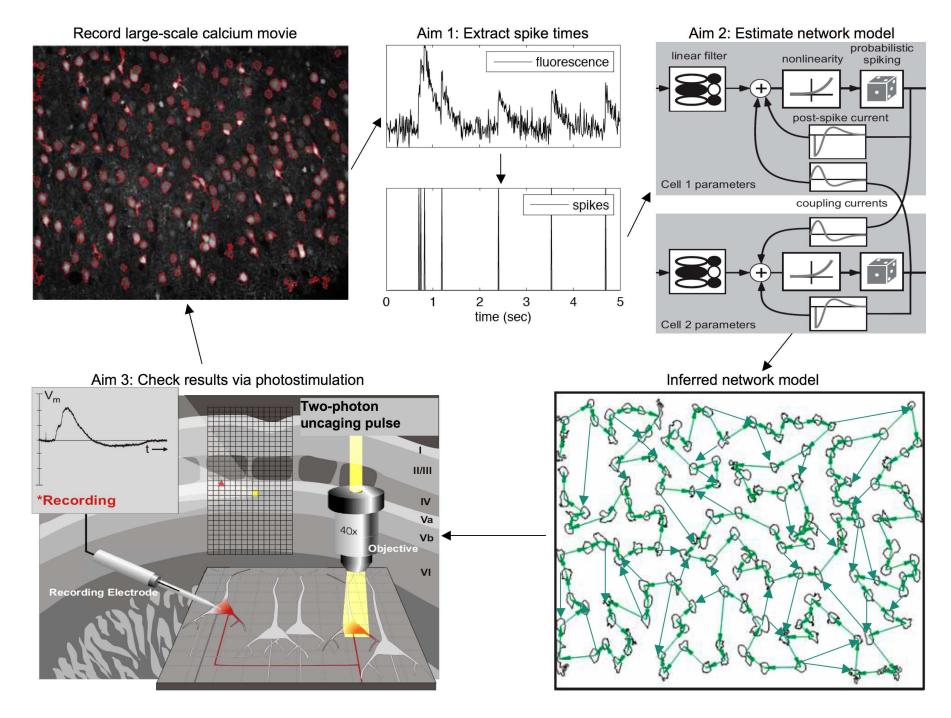


#### Decoding a full song

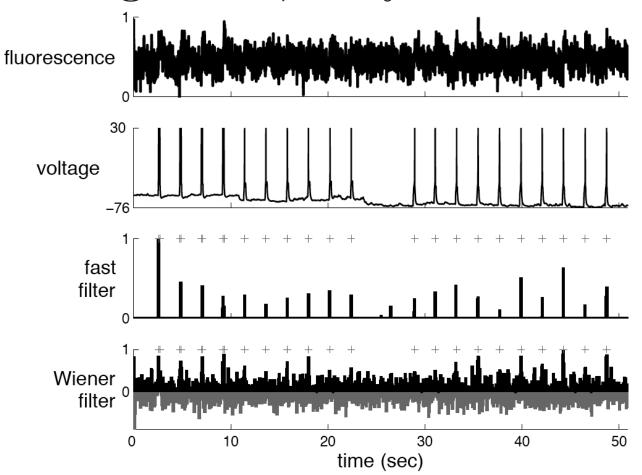


(Ramirez et al., 2011)

#### Part 3: circuit inference



#### Challenge: slow, noisy calcium data



First-order model:

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

 $-\tau \approx 100$  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).

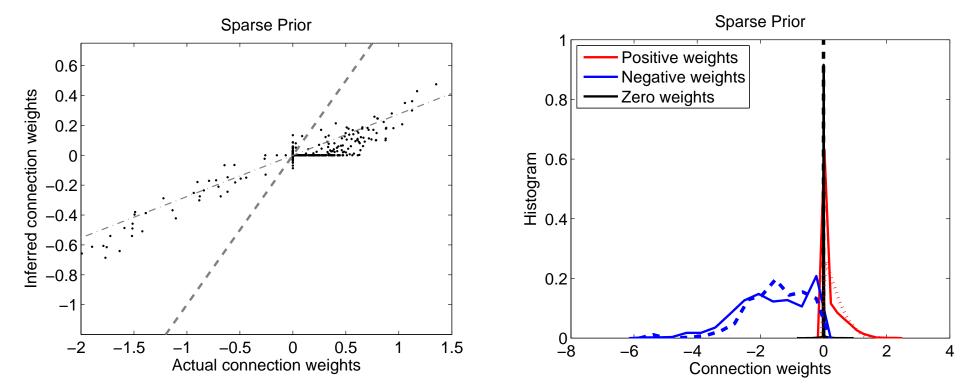
#### Monte Carlo EM approach

Given the spike times in the network,  $L_1$ -penalized likelihood optimization is easy. But we only have noisy calcium observations Y; true spike times are hidden variables. Thus an EM approach is natural.

- E step: sample spike train responses R from  $p(R|Y,\theta)$
- M step: given sampled spike trains, perform  $L_1$ -penalized likelihood optimization to update parameters  $\theta$ .

E step is hard part here. Use the fact that neurons interact fairly weakly; thus we need to sample from a collection of weakly-interacting Markov chains (Mishchenko and Paninski, 2010).

#### Simulated circuit inference



— Connections are inferred with the correct sign in conductance-based integrate-and-fire networks with biologically plausible connectivity matrices (Mishchencko et al., 2009).

Good news: connections are inferred with the correct sign. Exact offline methods are slow; fast approximate methods can be implemented online (Machado et al., 2010).

#### 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.

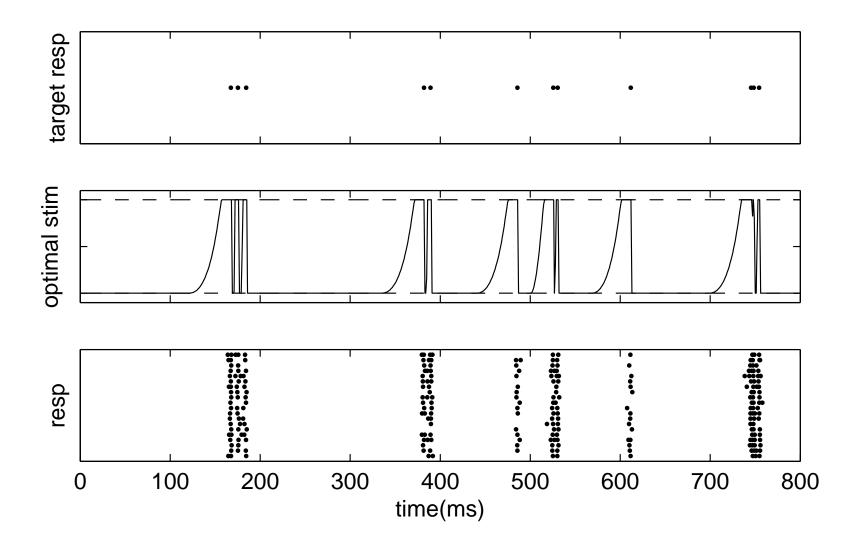
Start with a simple model:

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

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

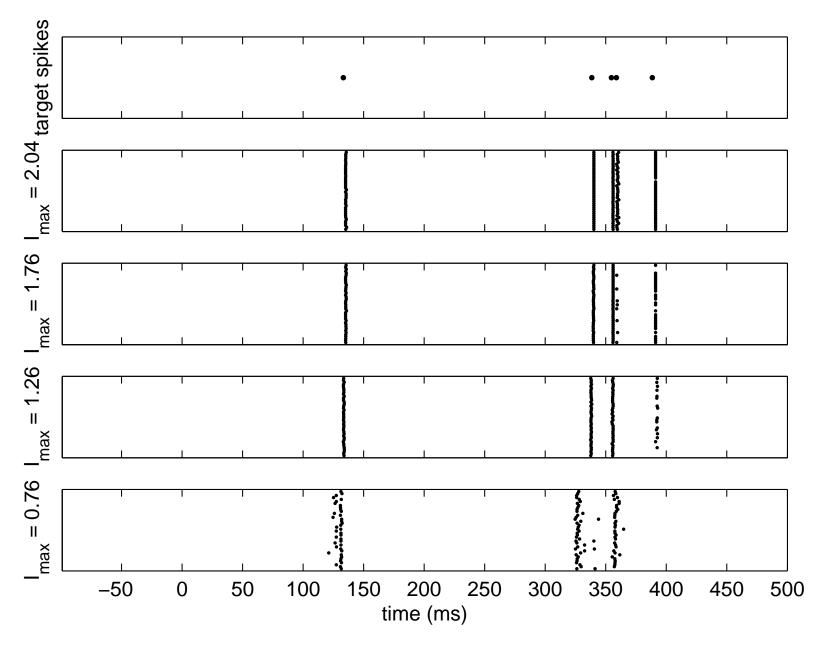
Concave objective function over convex set of possible inputs  $I_t$  + Hessian is banded  $\Longrightarrow O(T)$  optimization.

#### Optimal electrical control of spike timing



Extension to optical stimulation methods is straightforward (Ahmadian et al., 2010a).

#### Example: intracellular control of spike timing



(Ahmadian et al., 2010a)

#### 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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