## Statistical methods for understanding neural computation

Liam Paninski

Department of Statistics and Center for Theoretical Neuroscience Columbia University http://www.stat.columbia.edu/~liam *liam@stat.columbia.edu* June 24, 2009

Support: NIH CRCNS, Sloan Fellowship, NSF CAREER, McKnight Scholar award.

# Some exciting open challenges for statistical neuroscience

- 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

## An inverse problem: inferring cable equation parameters



Can we recover detailed biophysical properties?

- Active: membrane channel densities
- Passive: axial resistances, "leakiness" of membranes
- Dynamic: spatiotemporal synaptic input

## Estimating biophysical parameters from V(x,t)

$$C\frac{dV_i}{dt} = I_i^{\text{channels}} + I_i^{\text{synapses}} + I_i^{\text{intercompartmental}}$$

$$I_{i}^{\text{channels}} = \sum_{c} \bar{g}_{c} g_{c}(t) (E_{c} - V_{i}(t))$$
$$I_{i}^{\text{synapses}} = \sum_{s} (\xi_{s} * k_{s})(t) (E_{s} - V_{i}(t))$$
$$I_{i}^{\text{intercompartmental}} = \sum_{a} g_{a} \Delta V_{a}(t)$$

Key point: **if** we observe full  $V_i(t)$  + cell geometry, channel kinetics known + current noise is Gaussian,

then estimating unknown parameters is standard convex nonnegative regression problem (albeit high-d):  $\min_{\theta \ge 0} ||Y - X\theta||^2$ .

## Estimating channel densities from V(t)



(Huys et al., 2006)

#### Estimating channel densities from V(t)



## Estimating non-homogeneous channel densities

$$I_i^{\text{channels}} = \sum_c \bar{g}_c g_c(t) (E_c - V_i(t))$$



## The filtering problem

Spatiotemporal imaging data is very exciting, but we have to deal with noise and intermittent observations.



(Djurisic et al., 2004; Knopfel et al., 2006)

## Basic paradigm: the Kalman filter

Variable of interest,  $q_t$ , evolves according to a noisy differential equation (Markov process):

$$dq/dt = f(q_t) + \epsilon_t.$$

Make noisy observations:

$$y_t = g(q_t) + \eta_t.$$

We want to infer  $E(q_t|Y)$ : optimal estimate given observations. We also want errorbars:  $Var(q_t|Y)$  quantifies how much we actually know about  $q_t$ .

If f(.) and g(.) are linear, and  $\epsilon_t$  and  $\eta_t$  are Gaussian, then solution is classical: Kalman filter.

#### The forward recursion

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

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

To compute  $p(q_t, Y_{1:t})$  recursively, just write out marginal and pull out constants from the integrals:

$$p(q_t, Y_{1:t}) = \int_{q_1} \int_{q_2} \dots \int_{q_{t-1}} p(Q_{1:t}, Y_{1:t}) = \int_{q_1} \int_{q_2} \dots \int_{q_{t-1}} p(q_1) \left( \prod_{i=2}^t p(q_i | q_{i-1}) \right) \left( \prod_{i=1}^t p(y_i | q_i) \right)$$
$$= p(y_t | q_t) \int_{q_{t-1}} p(q_t | q_{t-1}) p(y_{t-1} | q_{t-1}) \int_{q_{t-2}} \dots \int_{q_2} p(q_3 | q_2) p(y_2 | q_2) \int_{q_1} p(q_2 | q_1) p(y_1 | q_1) p(q_1)$$

So, just recurse

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

Linear-Gaussian case: requires  $O(\dim(q)^3 T)$  time; just matrix algebra. Approximate solutions in more general case, e.g., Gaussian approximations (Brown et al., 1998), or Monte Carlo ("particle filtering").

Key point: efficient recursive computations  $\implies O(T)$  time.

## Application: incomplete observations of V(t)

- Leaky integrator model:  $dV/dt = g_l[V_l - V(t)] + \epsilon_t$ 



### Multicompartmental case

Easy extension of Kalman method:

$$d\vec{V}/dt = A\vec{V}(t) + \vec{\epsilon_t}$$
$$\vec{y}(t) = B\vec{V}(t) + \vec{\eta_t}$$

#### Example:

 $V_i(t) =$ voltage at compartment i

A = dynamics matrix (cable equation): includes leak  $(A_{ii} = -g_l)$  and inter-compartmental terms  $(A_{ij} = 0$  for non-adjacent compartments)

B = observation matrix

#### Example: laser scanning

 $B = B_t =$ single-node snapshot

(Loading hp07-KalmanSmootherMovie.mov)

(Huys and Paninski, 2009)

#### Example: multiple observations

(Loading low-rank-speckle.mp4)

— special methods required to deal with large dendritic trees:  $\dim(q_t)$  is very large (Paninski, 2009a).

#### Example: summed observations

(Loading low-rank-horiz.mp4)

## Application: synaptic locations/weights



## Application: synaptic locations/weights

Including known terms:

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

 $U_j(t) =$  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).

**Detecting synapses** 



(Paninski and Ferreira, 2008; Paninski et al., 2009)

## Another application: neural prosthetics

 $q_t$ : hand position (red square);  $E(q_t|Y_{1:t})$ : green circle  $y_t$ : vector of observed spike counts at time t from multiple simultaneously recorded motor cortical neurons

(Loading Kalman-neural-decoding.mp4)

(Wu et al., 2006; Wu et al., 2009)

## Another look: computing the MAP path

We often want to compute the MAP estimate

$$\hat{Q} = \arg\max_{Q} p(Q|Y).$$

In standard Kalman setting, forward-backward recursions also compute MAP (because E(Q|Y) and  $\hat{Q}$  coincide if p(Q|Y) is Gaussian).

More generally, write out the posterior:

$$\log p(Q|Y) = \log p(Q) + \log p(Y|Q) + const.$$
$$= \sum_{t} \log p(q_{t+1}|q_t) + \sum_{t} \log p(y_t|q_t) + const.$$

Two basic observations:

- If  $\log p(q_{t+1}|q_t)$  and  $\log p(y_t|q_t)$  are concave, then so is  $\log p(Q|Y)$ .
- Hessian H of  $\log p(Q|Y)$  is block-tridiagonal:  $p(y_t|q_t)$  contributes a block-diag term, and  $\log p(q_{t+1}|q_t)$  contributes a block-tridiag term.

Now recall Newton's method: iteratively solve  $HQ_{dir} = \nabla$ . Solving tridiagonal systems requires O(T) time.

— computing MAP by Newton's method requires O(T) time, even in highly non-Gaussian cases.

### **Constrained optimization**

In many cases we need to impose constraints on  $q_t$  (e.g., nonnegativity). Easy to incorporate here, via interior-point (barrier) methods:

$$\arg \max_{Q \in C} \log p(Q|Y) = \lim_{\epsilon \searrow 0} \arg \max_{Q} \left\{ \log p(Q|Y) + \epsilon \sum_{t} f(q_{t}) \right\}$$
$$= \lim_{\epsilon \searrow 0} \arg \max_{Q} \left\{ \sum_{t} \log p(q_{t+1}|q_{t}) + \log p(y_{t}|q_{t}) + \epsilon f(q_{t}) \right\};$$

f(.) is concave and approaching  $-\infty$  near boundary of constraint set C. The Hessian remains block-tridiagonal and negative semidefinite for all  $\epsilon > 0$ , so optimization still requires just O(T) time.

## Example: computing the MAP subthreshold voltage given superthreshold spikes

Leaky, noisy integrate-and-fire model:

$$V_{t+dt} = V_t + \left(-\frac{V_t}{\tau} + I_t\right) dt + \sigma \sqrt{dt} \epsilon_t, \ \epsilon_t \sim \mathcal{N}(0, 1)$$

Observations:  $y_t = 0$  (no spike) if  $V_t < V_{th}$ ;  $y_t = 1$  if  $V_t = V_{th}$ 

Hard threshold  $\implies p(V|Y)$  is very non-Gaussian: "corners" at  $V_t = V_{th}$ .



(Paninski, 2006)

#### Example: inferring presynaptic input

$$g_j(t+dt) = g_j(t) - dtg_j(t)/\tau_j + N_j(t), \ N_j(t) \ge 0$$
$$y_t = I_t = \sum_j g_j(t)(V_j - V_t) + \epsilon_t$$

Hidden state  $q_t$ : vector of conductances  $g_t$  (Paninski, 2009b)



## Example: inferring spike times from slow, noisy calcium data

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



 nonnegative deconvolution is a recurring problem in signal processing (Vogelstein et al., 2008a).

## Particle filter can extract spikes from saturated recordings



<sup>(</sup>Vogelstein et al., 2008b)

## Next challenge: circuit inference



## Part 2: modeling spike train data

Preparation: dissociated macaque retina (Chichilnisky lab)

— extracellularly-recorded responses of populations of RGCs



Stimulus: random spatiotemporal visual stimuli (Pillow et al., 2008)

## Receptive fields tile visual space



## Multineuronal point-process model



$$\lambda_i(t) = f\left(b_i + \vec{k}_i \cdot \vec{x}(t) + \sum_{i',j} h_{i',j} n_{i'}(t-j)\right),$$

(Paninski et al., 2007)

## Point-process likelihood

 $\lambda_t = f(X_t\theta)$  $\log p(n_t | X_t, \theta) = \log Poiss(n_t; \lambda_t dt) = -f(X_t\theta)dt + n_t \log f(X_t\theta) + const$  $\log p(\{n_t\} | X, \theta) = \sum_t \log p(n_t | X_t, \theta).$ 

Key points:

- f convex and log-concave  $\implies$  log-likelihood concave in  $\theta$ . Easy to optimize, so estimating  $\theta$  is very tractable (Paninski, 2004; Truccolo et al., 2005).
- Easy to include priors  $p(\theta)$  if  $\log p(\theta)$  is concave: useful for smoothing/sparsening estimates



—  $\theta_{stim}$  is well-approximated by a low-rank matrix (center-surround)



coupling filters



## Nearest-neighbor connectivity



## Network vs. stimulus drive



— Network effects are  $\approx 50\%$  as strong as stimulus effects

## **Spike Train Prediction**



### Model captures spatiotemporal cross-corrs

x-corrs:



OFF cells



75 sp/s \_\_\_\_\_\_ 50 ms



## **Triplet correlations**



## **Optimal Bayesian decoding**

 $E(\vec{x}|spikes) \approx \arg \max_{\vec{x}} \log P(\vec{x}|spikes) = \arg \max_{\vec{x}} \left[\log P(spikes|\vec{x}) + \log P(\vec{x})\right]$ 



— Computational points:

- $\log P(spikes | \vec{x})$  is concave in  $\vec{x}$ : concave optimization again.
- Decoding can be done in linear time via standard Newton-Raphson methods, since Hessian of  $\log P(\vec{x}|spikes)$  w.r.t.  $\vec{x}$  is banded (Pillow et al., 2009).

- Biological point: paying attention to correlations improves decoding accuracy.

#### Application: how important is timing?



— Fast decoding methods let us look more closely (Ahmadian et al., 2009)

### Constructing a metric between spike trains



$$d(r_1, r_2) \equiv d_x \left( \hat{x}(r_1), \hat{x}(r_2) \right)$$

Locally,  $d(r, r + \delta r) = \delta r^T G_r \delta r$ : interesting information in  $G_r$ .

## Application: recurrent network modeling



— Do observed local connectivity rules lead to interesting network dynamics? What are the implications for retinal information processing? Can we capture these effects with a reduced dynamical model?

— Mean-field analysis (Toyoizumi et al., 2009)

## Last example: optimal control of spike timing

How can we make a neuron exactly fire when we want it to fire? Assume bounded inputs; otherwise problem is trivial.

Start with a simple model:

$$\lambda_t = f(V_t + h_t)$$
  

$$V_{t+dt} = V_t + dt \left(-gV_t + aI_t\right) + \sqrt{dt}\sigma\epsilon_t, \quad \epsilon_t \sim \mathcal{N}(0, 1).$$

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 tridiagonal  $\implies O(T)$  optimization.

## Optimal electrical control of spike timing





#### References

- Ahmadian, Y., Pillow, J., and Paninski, L. (2009). Efficient Markov Chain Monte Carlo methods for decoding population spike trains. *Under review, Neural Computation*.
- Brown, E., Frank, L., Tang, D., Quirk, M., and Wilson, M. (1998). A statistical paradigm for neural spike train decoding applied to position prediction from ensemble firing patterns of rat hippocampal place cells. Journal of Neuroscience, 18:7411-7425.
- Djurisic, M., Antic, S., Chen, W. R., and Zecevic, D. (2004). Voltage imaging from dendrites of mitral cells: EPSP attenuation and spike trigger zones. J. Neurosci., 24(30):6703-6714.
- Huys, Q., Ahrens, M., and Paninski, L. (2006). Efficient estimation of detailed single-neuron models. *Journal* of Neurophysiology, 96:872-890.
- Huys, Q. and Paninski, L. (2009). Model-based smoothing of, and parameter estimation from, noisy biophysical recordings. *PLOS Computational Biology*, 5:e1000379.
- Knopfel, T., Diez-Garcia, J., and Akemann, W. (2006). Optical probing of neuronal circuit dynamics: genetically encoded versus classical fluorescent sensors. *Trends in Neurosciences*, 29:160–166.
- Paninski, L. (2004). Maximum likelihood estimation of cascade point-process neural encoding models. Network: Computation in Neural Systems, 15:243-262.
- Paninski, L. (2006). The most likely voltage path and large deviations approximations for integrate-and-fire neurons. *Journal of Computational Neuroscience*, 21:71–87.
- Paninski, L. (2009a). Fast Kalman filtering on dendritic trees. In progress.
- Paninski, L. (2009b). Inferring synaptic inputs given a noisy voltage trace via sequential Monte Carlo methods. *Journal of Computational Neuroscience*, Under review.
- Paninski, L., Ahmadian, Y., Ferreira, D., Koyama, S., Rahnama, K., Vidne, M., Vogelstein, J., and Wu, W. (2009). A new look at state-space models for neural data. *Submitted*.
- Paninski, L. and Ferreira, D. (2008). State-space methods for inferring synaptic inputs and weights. COSYNE.
- Paninski, L., Pillow, J., and Lewi, J. (2007). Statistical models for neural encoding, decoding, and optimal stimulus design. In Cisek, P., Drew, T., and Kalaska, J., editors, Computational Neuroscience: Progress in Brain Research. Elsevier.

- Pillow, J., Ahmadian, Y., and Paninski, L. (2009). Model-based decoding, information estimation, and change-point detection in multi-neuron spike trains. *Under review, Neural Computation.*
- Pillow, J., Shlens, J., Paninski, L., Sher, A., Litke, A., Chichilnisky, E., and Simoncelli, E. (2008). Spatiotemporal correlations and visual signaling in a complete neuronal population. *Nature*, 454:995–999.
- Toyoizumi, T., Rahnama Rad, K., and Paninski, L. (2009). Mean-field approximations for coupled populations of generalized linear model spiking neurons with Markov refractoriness. *Neural Computation*, In press.
- Truccolo, W., Eden, U., Fellows, M., Donoghue, J., and Brown, E. (2005). A point process framework for relating neural spiking activity to spiking history, neural ensemble and extrinsic covariate effects. *Journal of Neurophysiology*, 93:1074–1089.
- Vogelstein, J., Babadi, B., Watson, B., Yuste, R., and Paninski, L. (2008a). Fast nonnegative deconvolution via tridiagonal interior-point methods, applied to calcium fluorescence data. *Statistical analysis of neural data (SAND) conference*.
- Vogelstein, J., Watson, B., Packer, A., Jedynak, B., Yuste, R., and Paninski, L. (2008b). Model-based optimal inference of spike times and calcium dynamics given noisy and intermittent calcium-fluorescence imaging. *Biophysical Journal*, In press; http://www.stat.columbia.edu/~liam/research/abstracts/vogelstein-bj08-abs.html.
- Wu, W., Gao, Y., Bienenstock, E., Donoghue, J. P., and Black, M. J. (2006). Bayesian population coding of motor cortical activity using a Kalman filter. *Neural Computation*, 18:80–118.
- Wu, W., Kulkarni, J., Hatsopoulos, N., and Paninski, L. (2009). Neural decoding of goal-directed movements using a linear statespace model with hidden states. *IEEE Trans. Biomed. Eng.*, In press.