

# Week 13 – Membrane Potential Densities and Fokker-Planck Equation



## Biological Modeling of Neural Networks:

### Week 13 – Membrane potential densities and Fokker-Planck

Wulfram Gerstner

EPFL, Lausanne, Switzerland

#### 13.1 Review: Integrate-and-fire

- stochastic spike arrival

#### 13.2 Density of membrane potential

- Continuity equation

#### 13.3 Flux

- jump flux
- drift flux

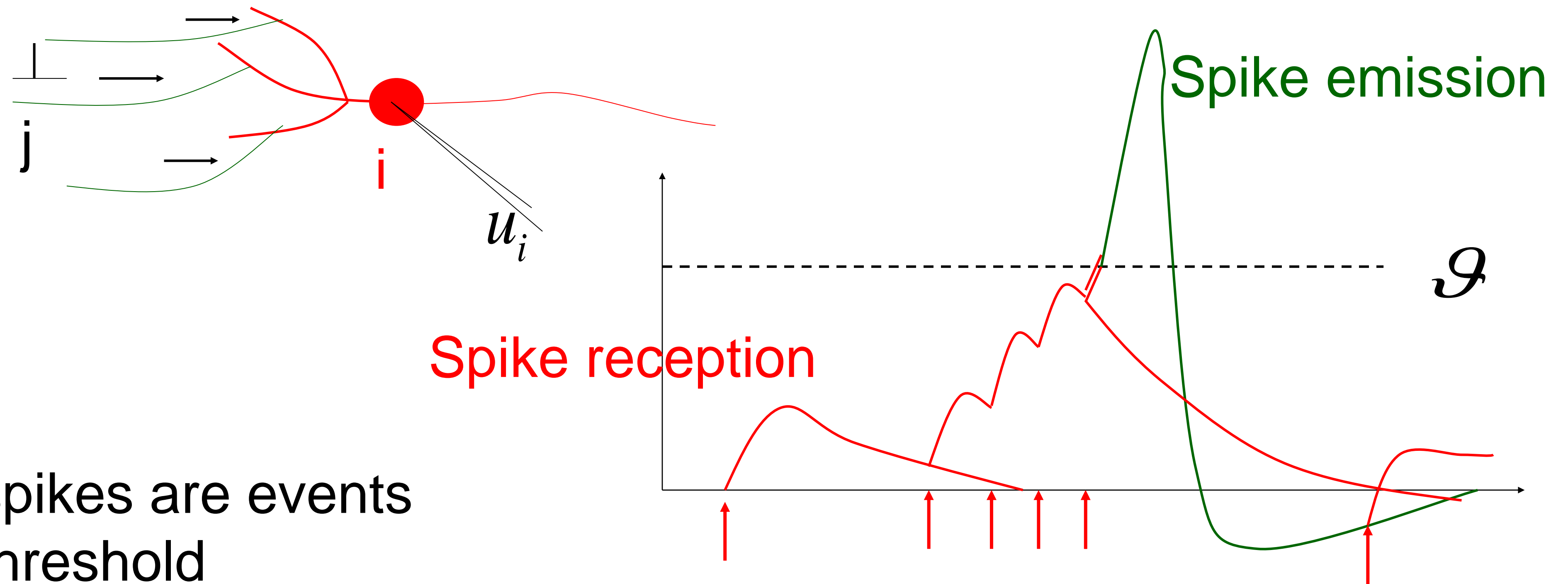
#### 13.4. Fokker –Planck Equation

- free solution

#### 13.5. Threshold and reset

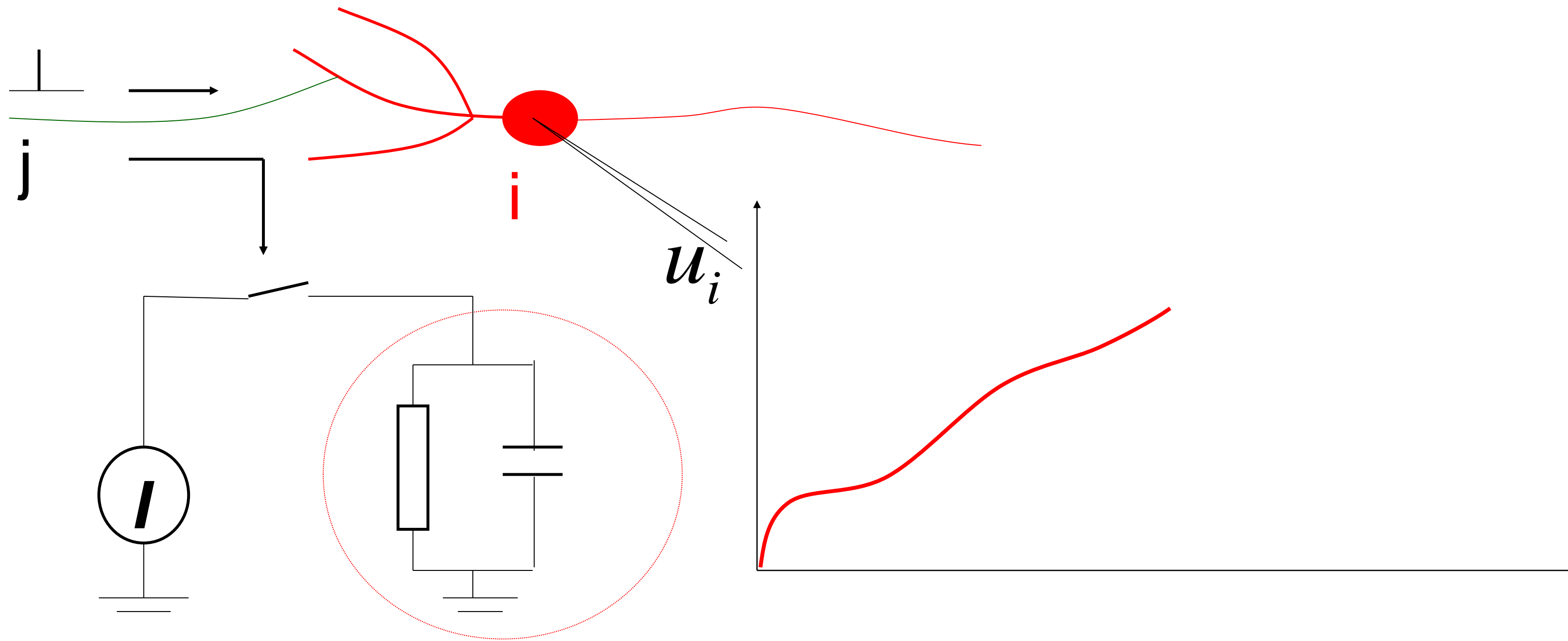
- time dependent activity
- network states

# Week 13-part 1: Review: integrate-and-fire-type models



- spikes are events
- threshold
- spike/reset/refractoriness

# Week 13-part 1: Review: leaky integrate-and-fire model



$$\tau \cdot \frac{d}{dt} u = -(u - u_{eq}) + RI(t)$$

If firing:

$$u \rightarrow u_{reset}$$

$$\tau \cdot \frac{d}{dt} V = -V + RI(t); \quad V = (u - u_{eq})$$

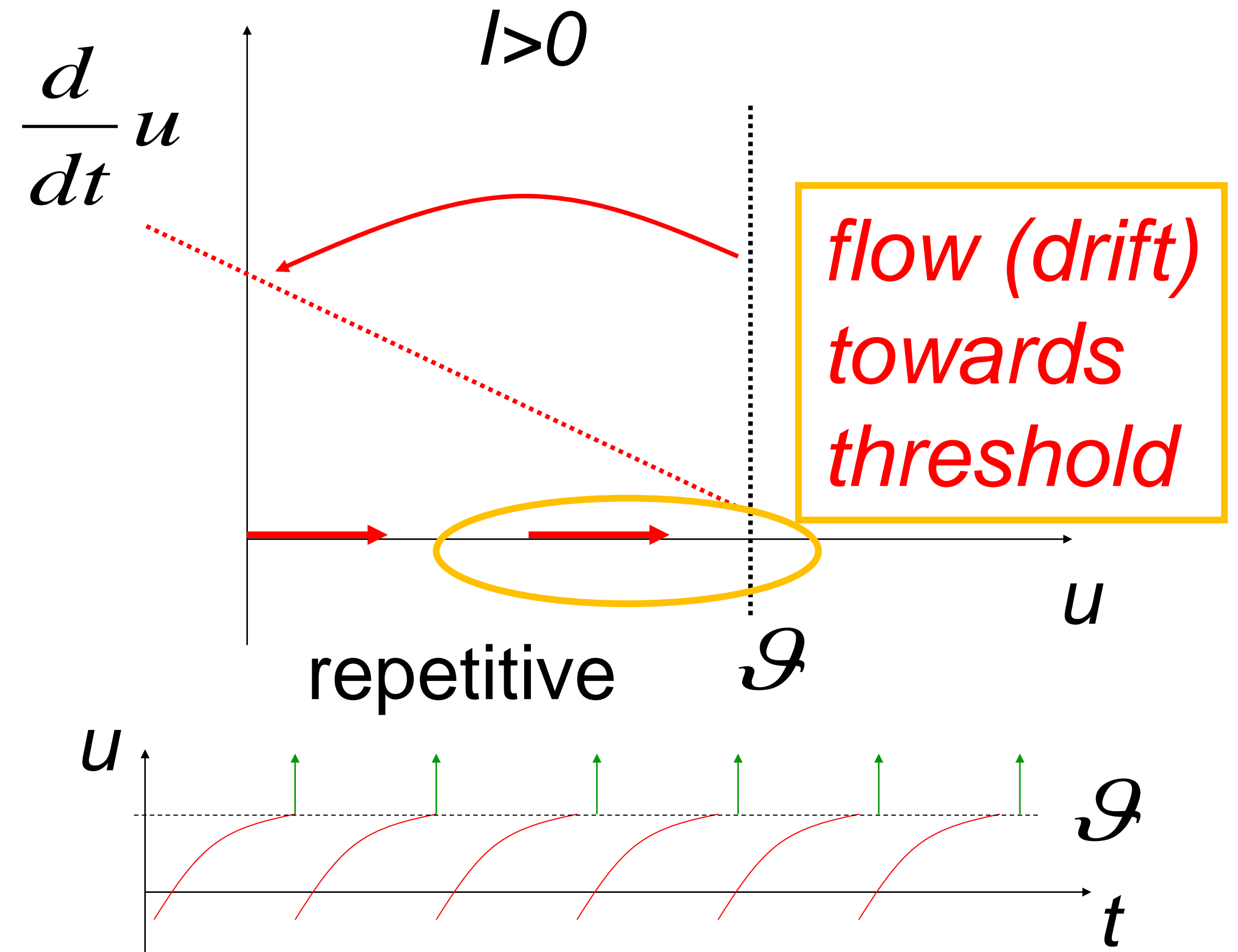
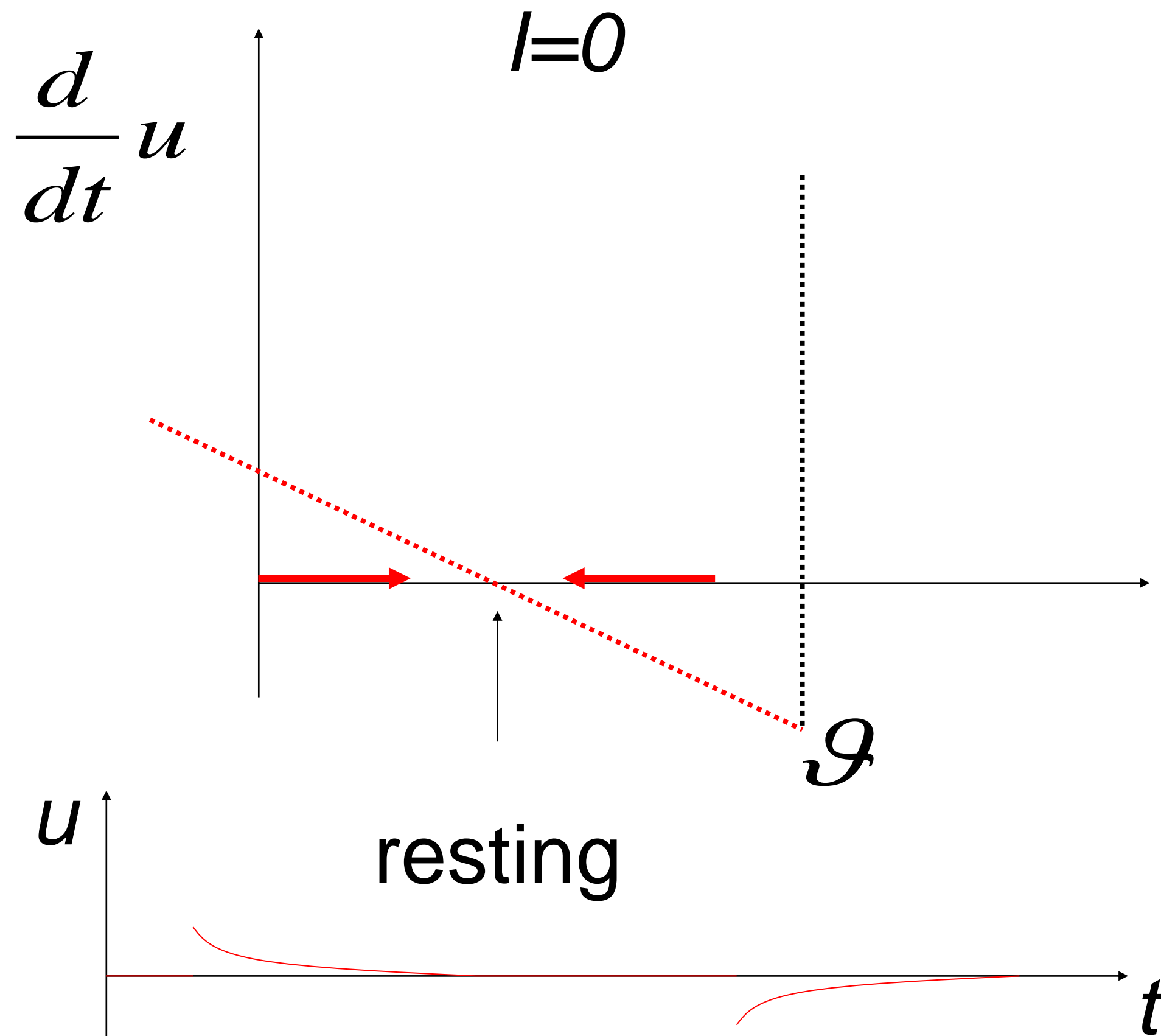
# Week 13-part 1: Review: leaky integrate-and-fire model

$$\tau \cdot \frac{d}{dt} u = -(u - u_{eq}) + RI(t)$$

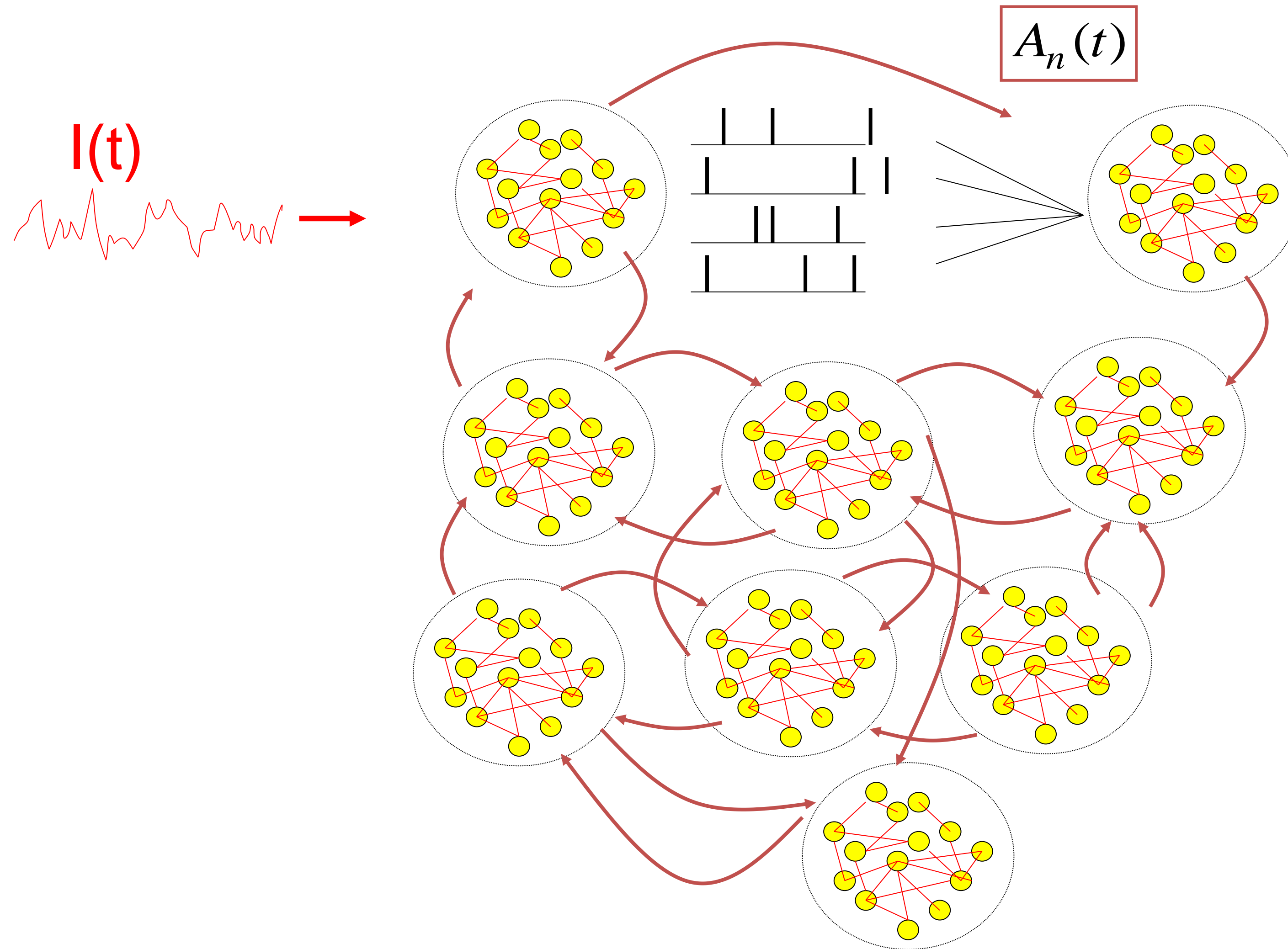
**LIF**

If firing:

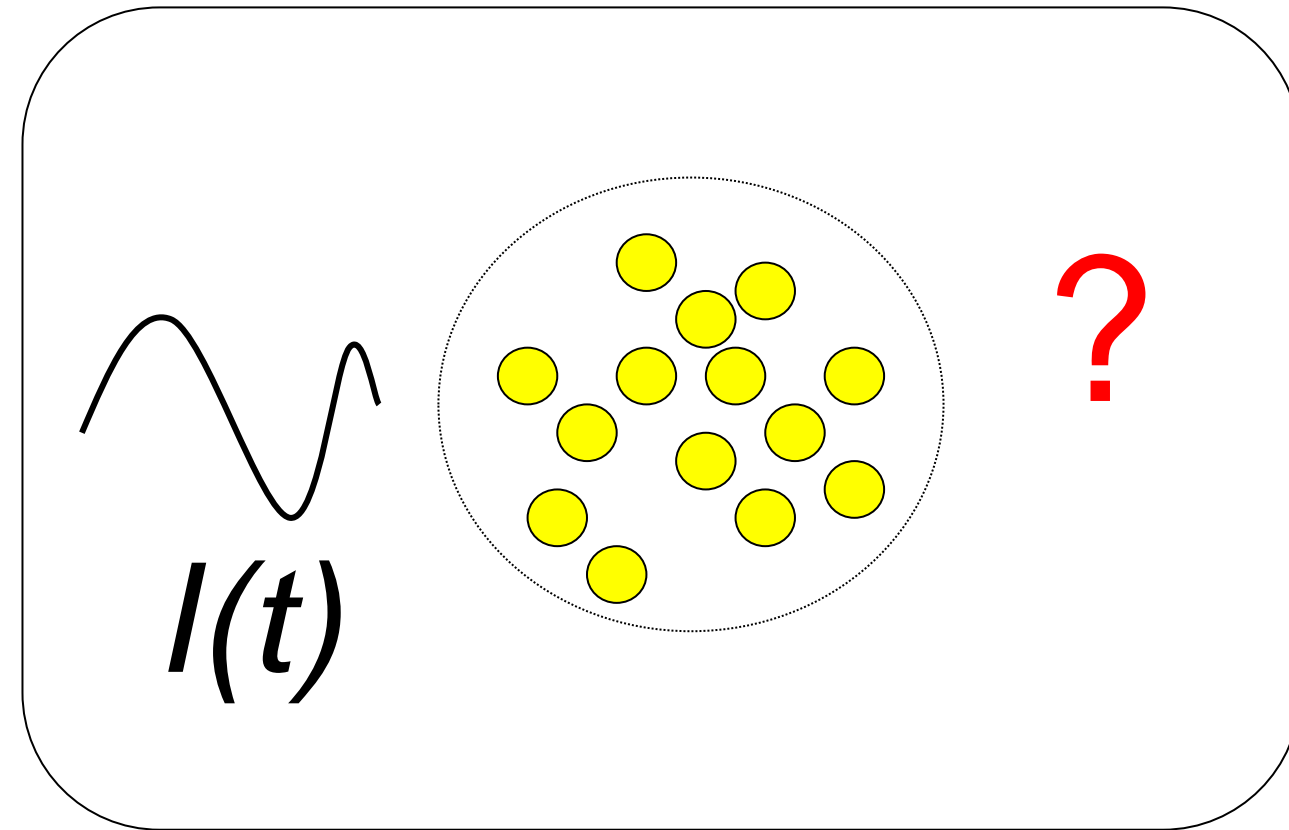
$$u \rightarrow u_{reset}$$



# Week 13-part 1: Review: microscopic vs. macroscopic

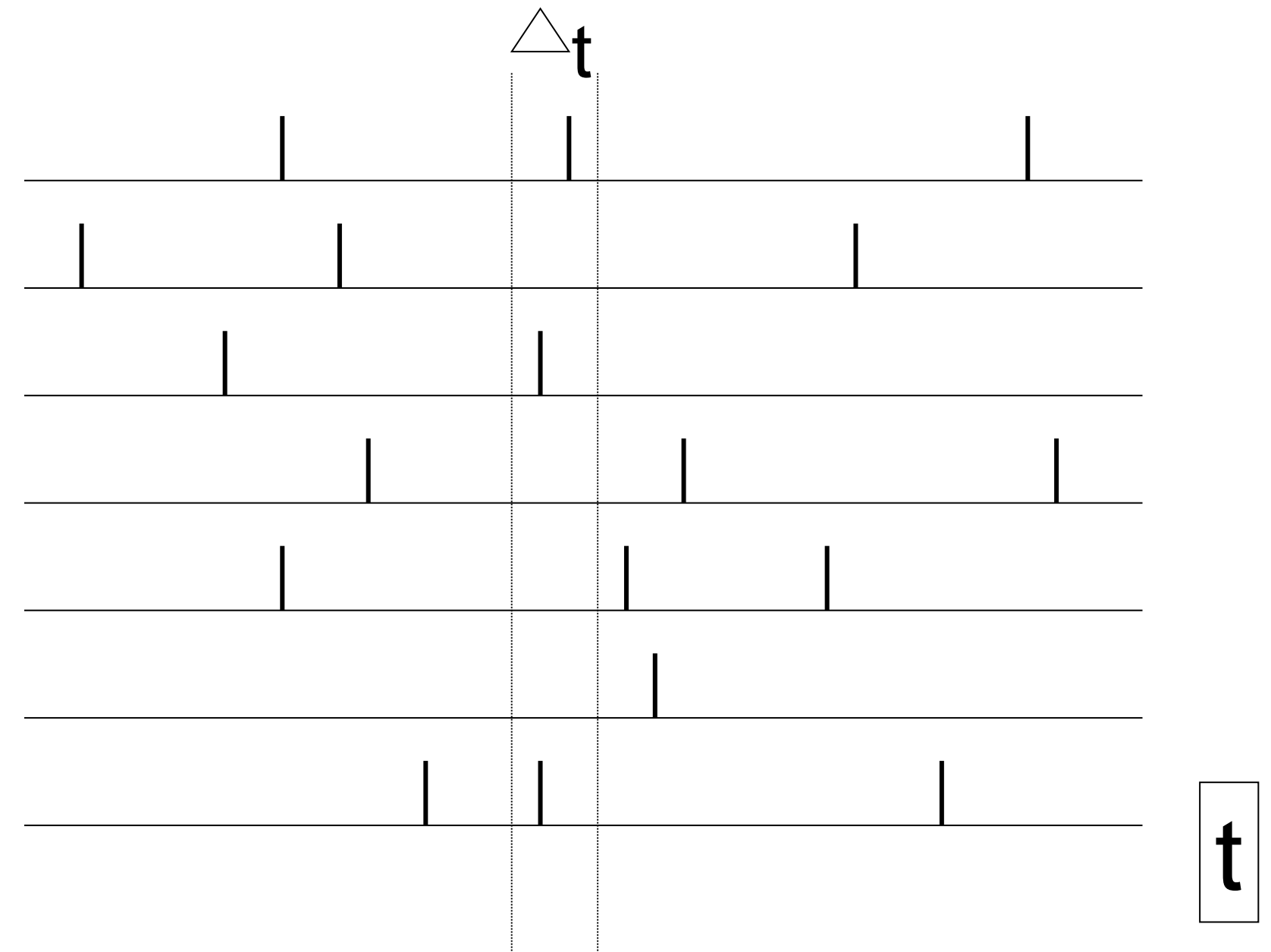


# Week 13-part 1: Review: homogeneous population



## Homogeneous network:

- each neuron receives input from  $k$  neurons in network
- each neuron receives the same (mean) external input



population activity

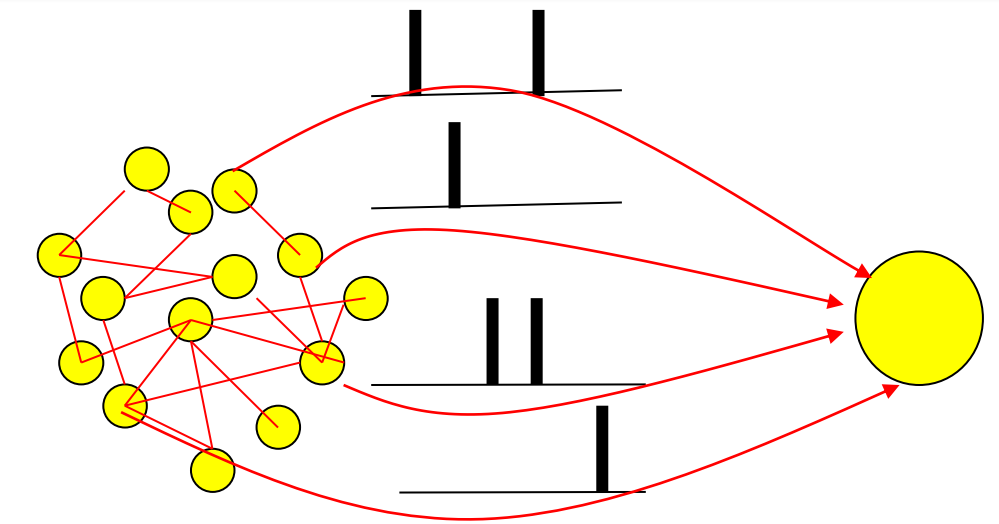
$$A(t) = \frac{n(t; t + \Delta t)}{N \Delta t}$$

# Week 13-part 1: Review: diffusive noise/stochastic spike arrival

## Stochastic spike arrival:

excitation, total rate  $R_e$

inhibition, total rate  $R_i$



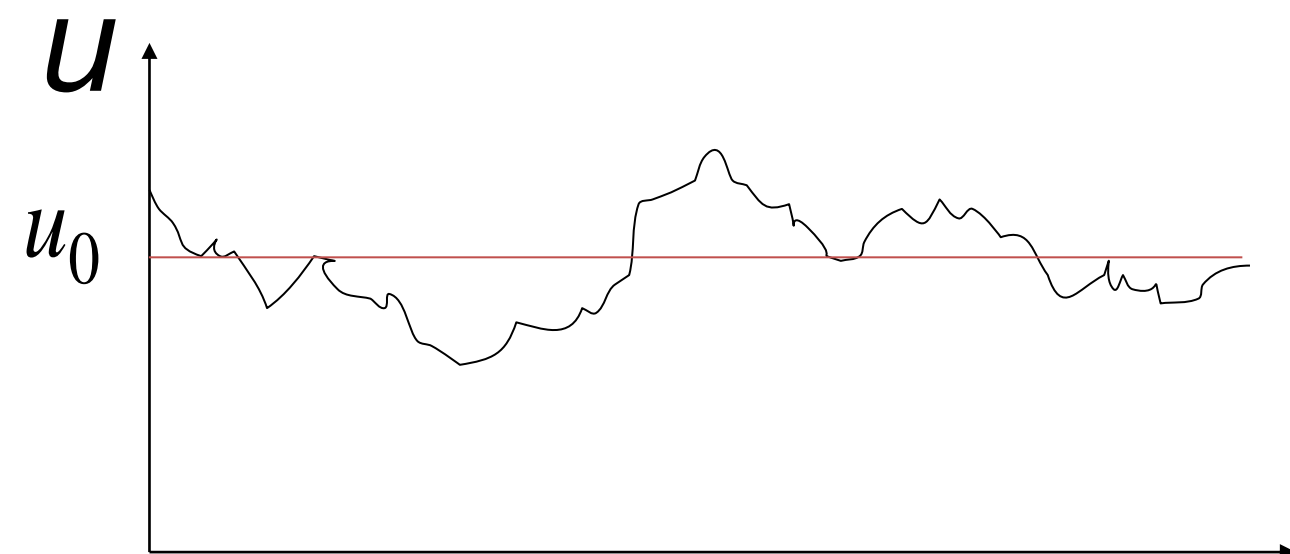
## Synaptic current pulses

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R \left\{ \underbrace{\sum_{k,f} q_e \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} q_i \delta(t - t_{k'}^{f'})}_{\text{IPSC}} \right\}$$

EPSC

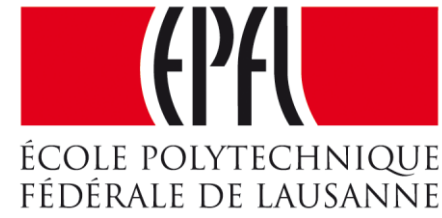
IPSC

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R I^{mean}(t) + \xi(t)$$



Langevin equation,  
Ornstein Uhlenbeck process

# Week 13 part 2 – Membrane Potential Densities



## Biological Modeling of Neural Networks:

### Week 13 – Membrane potential densities and Fokker-Planck

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EPFL, Lausanne, Switzerland

#### 13.1 Review: Integrate-and-fire

- stochastic spike arrival

#### 13.2 Density of membrane potential

-

#### 13.3 Flux

-

-

#### 13.4. Fokker –Planck Equation

-

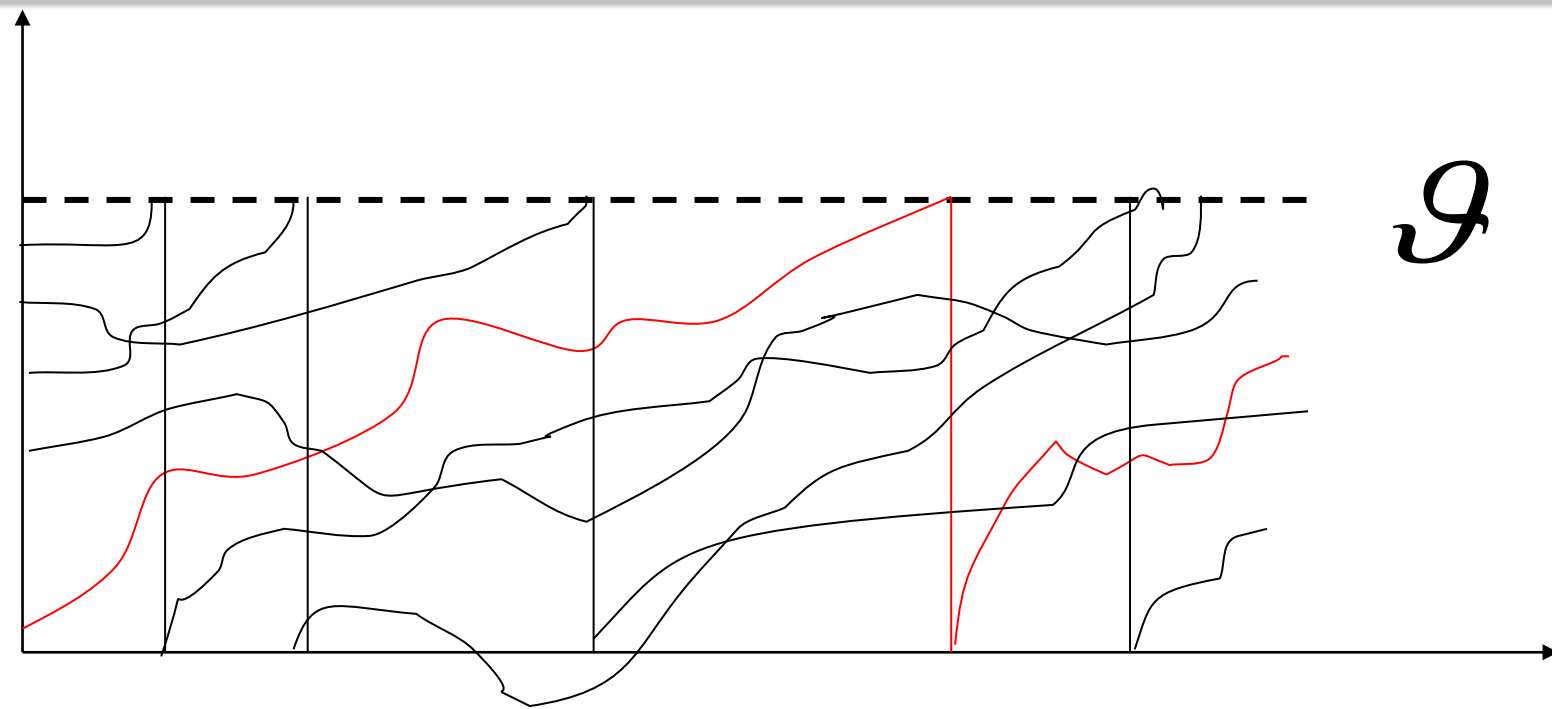
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#### 13.5. Threshold and reset

-



# Week 13-part 2: membrane potential density



**Blackboard:**  
*density of potentials?*

For any arbitrary neuron in the population

$$\tau \frac{d}{dt} u = -u + R \left( \underbrace{\sum_{k,f} q_e \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} q_i \delta(t - t_{k'}^{f'})}_{\text{IPSC}} \right)$$

EPSC

IPSC

$$\frac{d}{dt} u = -\frac{u}{\tau} + \sum_{k,f} \frac{q_e}{C} \delta(t - t_k^f) + I^{ext}(t)$$

excitatory input spikes

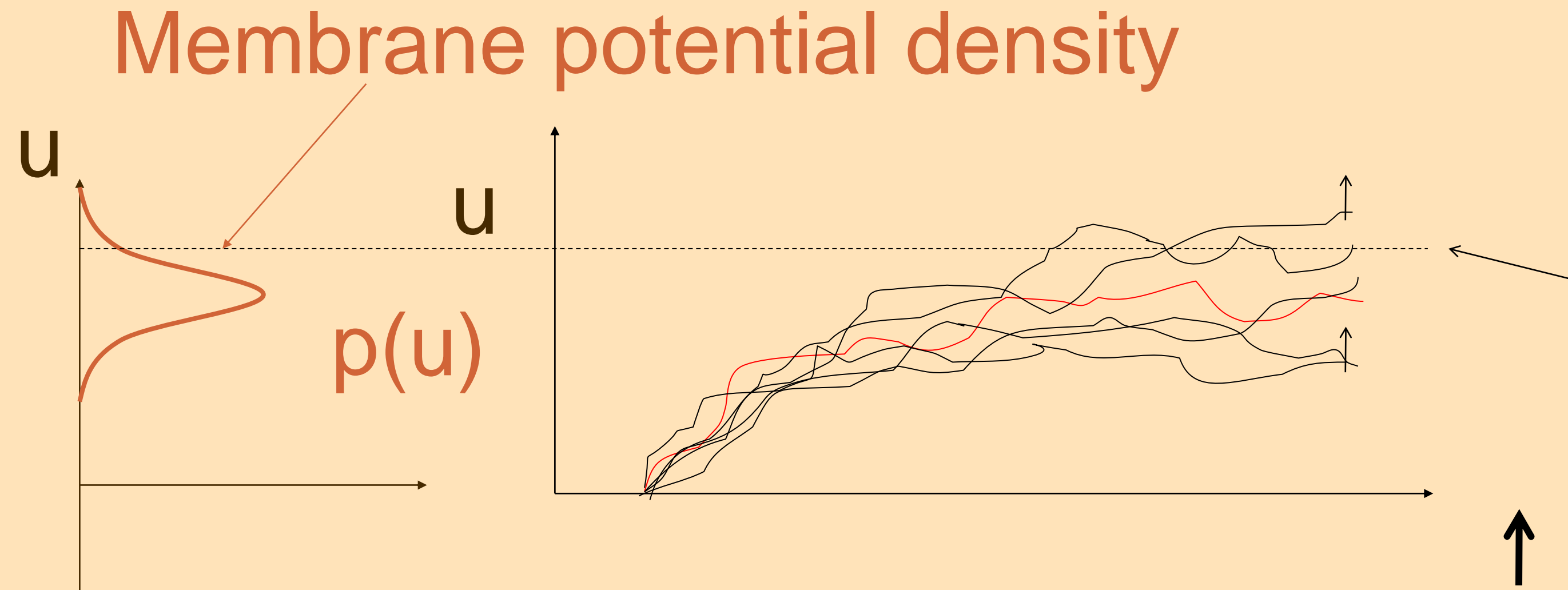
external current input

## Week 13-part 2: continuity equation

$$\frac{d}{dt} p(u, t) = - \frac{d}{du} J(u, t)$$

# Exercise 1: flux caused by stochastic spike arrival

**Next lecture:  
10h15**



Reference level  $u_0$

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R \left\{ \sum_f q_e \delta(t - t^f) \right\}$$

a) Jump at time  $t$

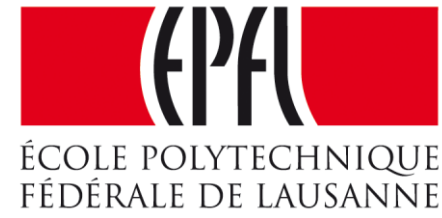
b) spike arrival rate

c) spike arrival rate

$$\sum_k \nu_k$$

What is the flux  
across  $u_0$ ?

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- stochastic spike arrival

#### 13.2 Density of membrane potential

- continuity equation

#### 13.3 Flux

- jump flux
- drift flux

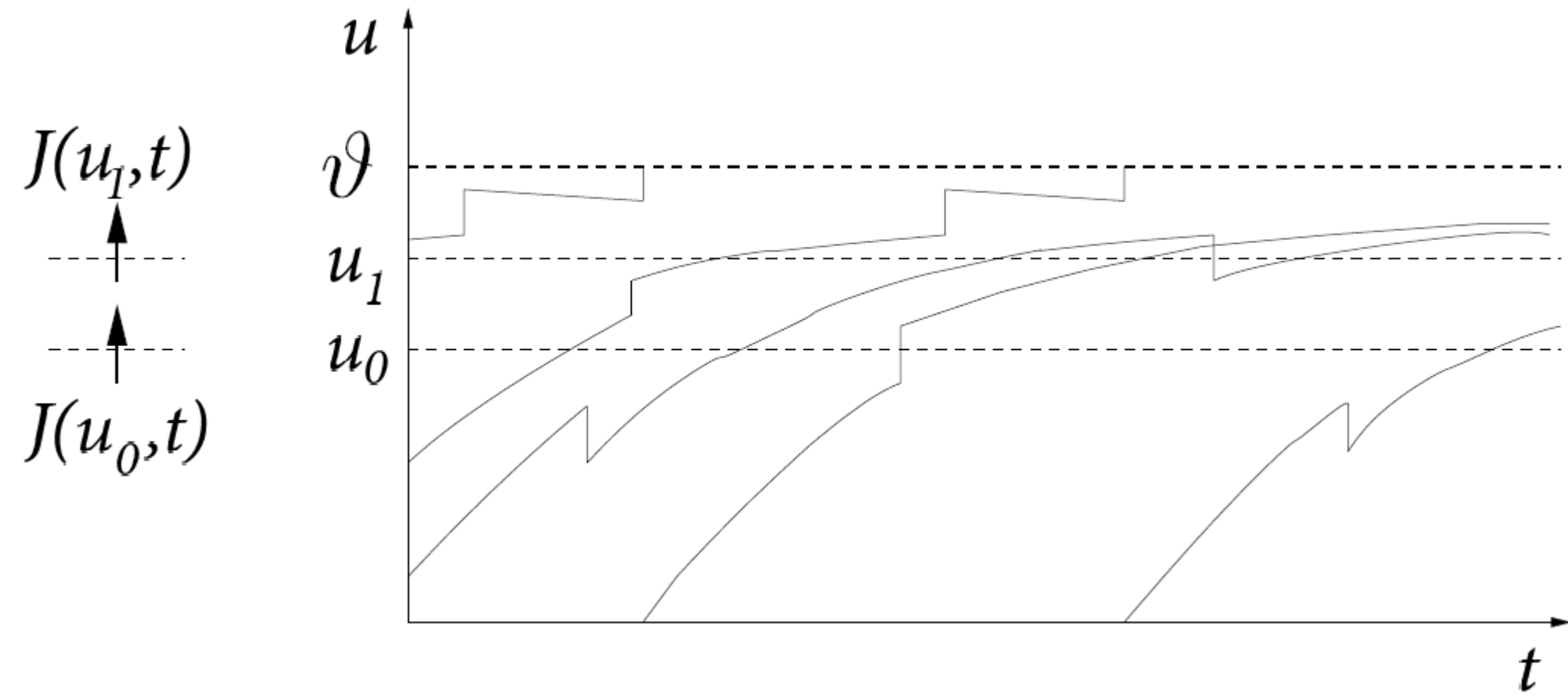
#### 13.4. Fokker –Planck Equation

-

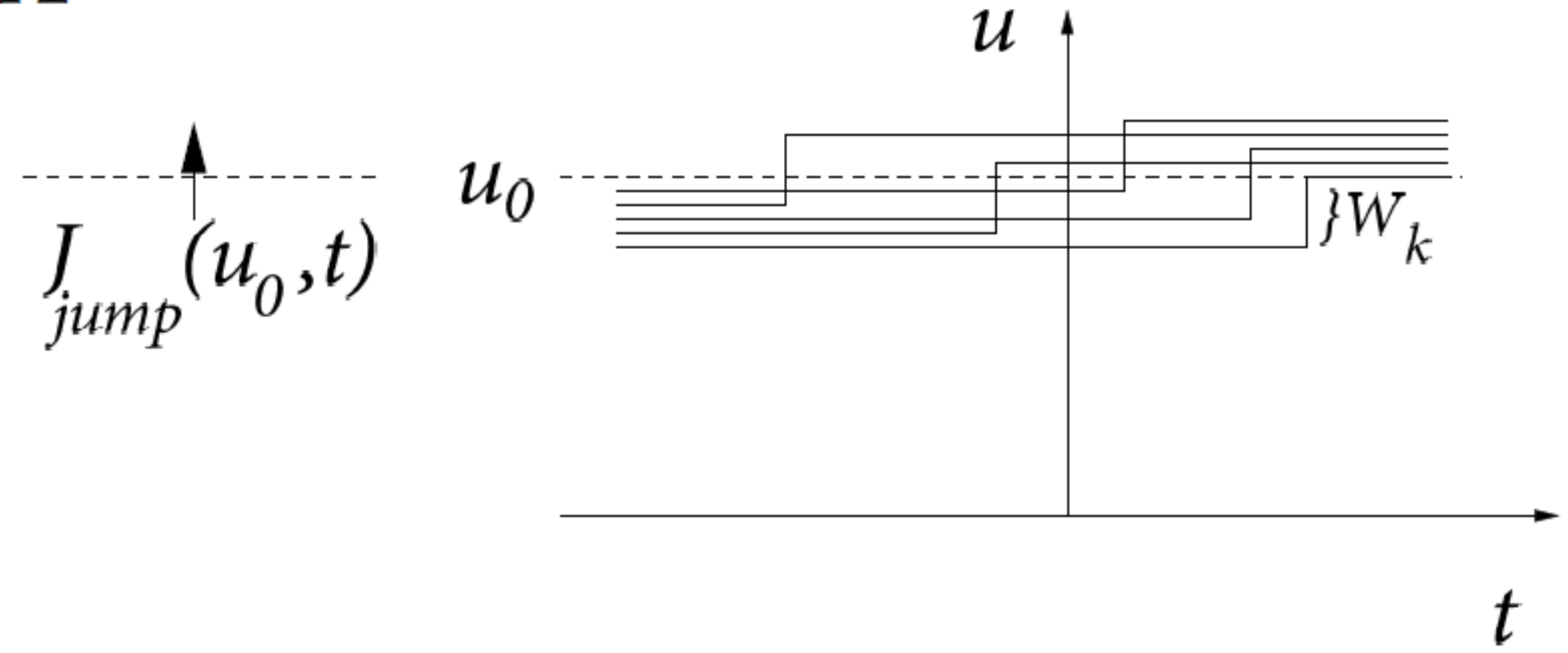
#### 13.5. Threshold and reset

-

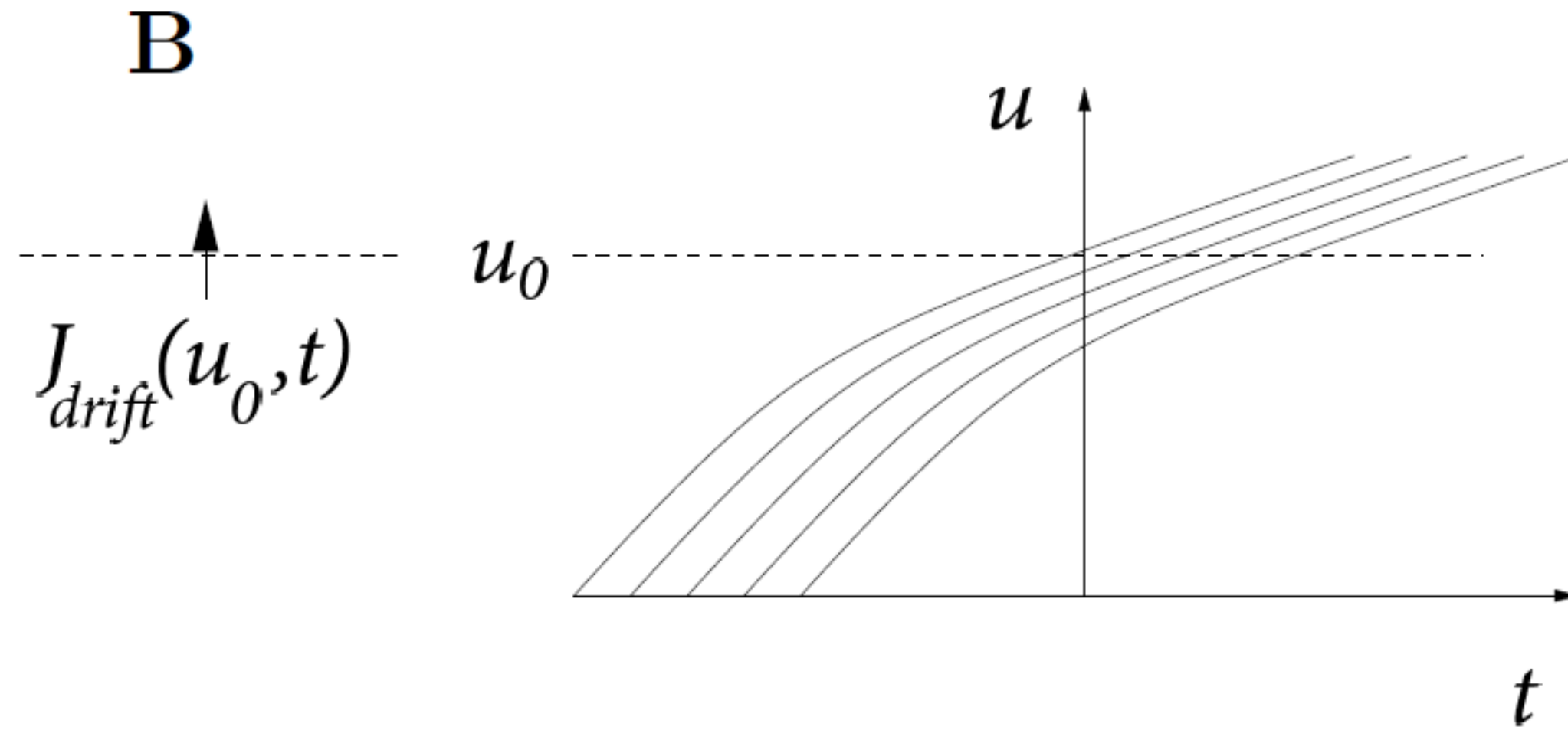
# Week 13-part 2: membrane potential density: flux by jumps



A



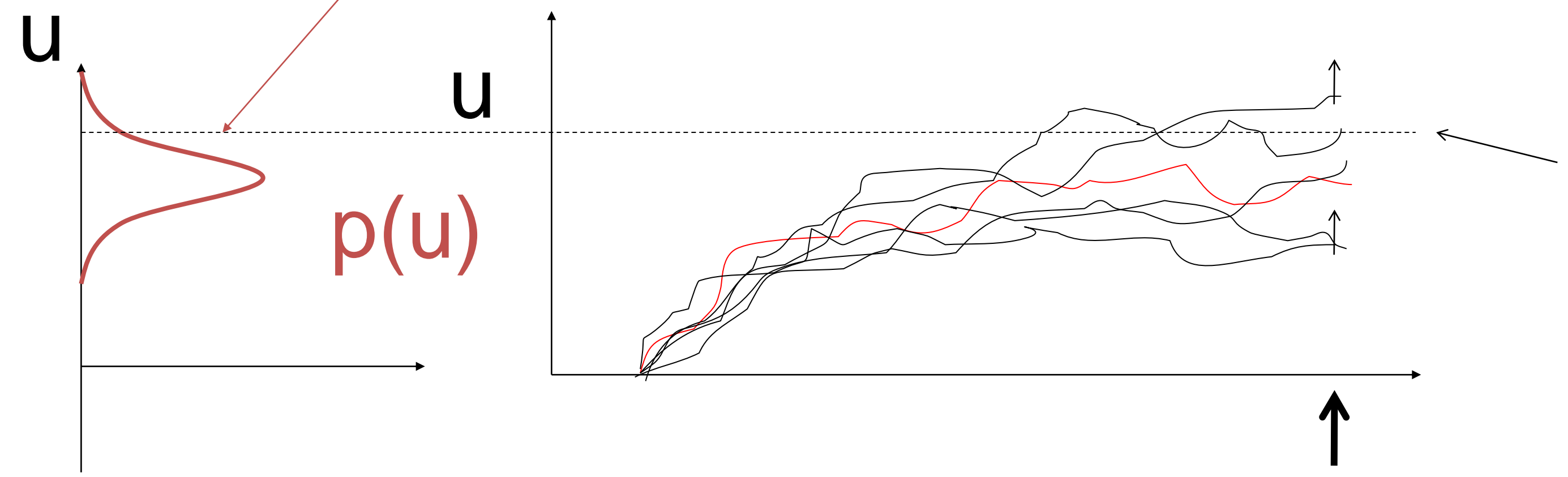
# Week 13-part 2: membrane potential density: flux by drift



# flux – two possibilities

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R \left\{ I^{ext(t)} + \sum_f q_e \delta(t - t^f) \right\}$$

Membrane potential density



What is the flux across  $u_0$ ?  
Reference level  $u_0$

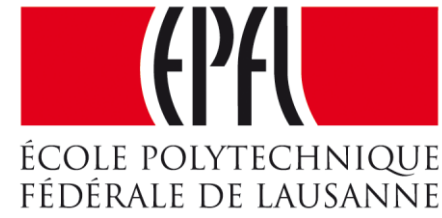
Jumps caused at spike arrival rate

a) flux caused by jumps due to stochastic spike arrival

b) flux caused by systematic drift

**Blackboard:  
Slope and  
density of potentials**

# Week 13 – Membrane Potential Densities and Fokker-Planck Equation



## Biological Modeling of Neural Networks:

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#### 13.1 Review: Integrate-and-fire

- stochastic spike arrival

#### 13.2 Density of membrane potential

-

#### 13.3 Flux

- continuity equation

#### 13.4. Fokker –Planck Equation

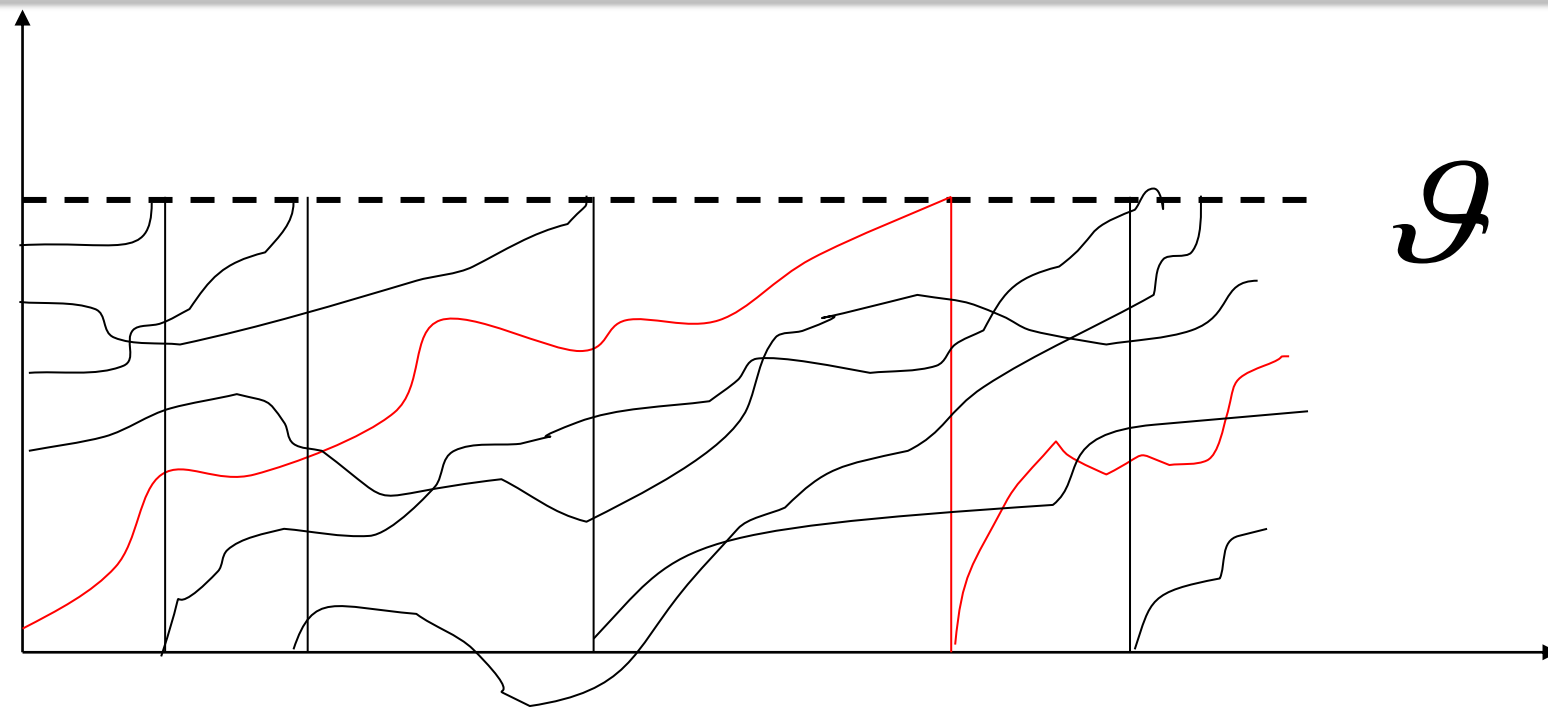
- source and sink

#### 13.5. Threshold and reset

-



# Week 13-part 4: from continuity equation to Fokker-Planck



**Blackboard:**  
**Derive Fokker-Planck equation**

For any arbitrary neuron in the population

$$\frac{d}{dt} u = -\frac{u}{\tau} + \underbrace{\sum_{k,f} \frac{q_e}{C} \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} \frac{q_i}{C} \delta(t - t_{k'}^{f'})}_{\text{IPSC}} + \frac{1}{C} I^{ext}(t)$$

EPSC

IPSC

external input

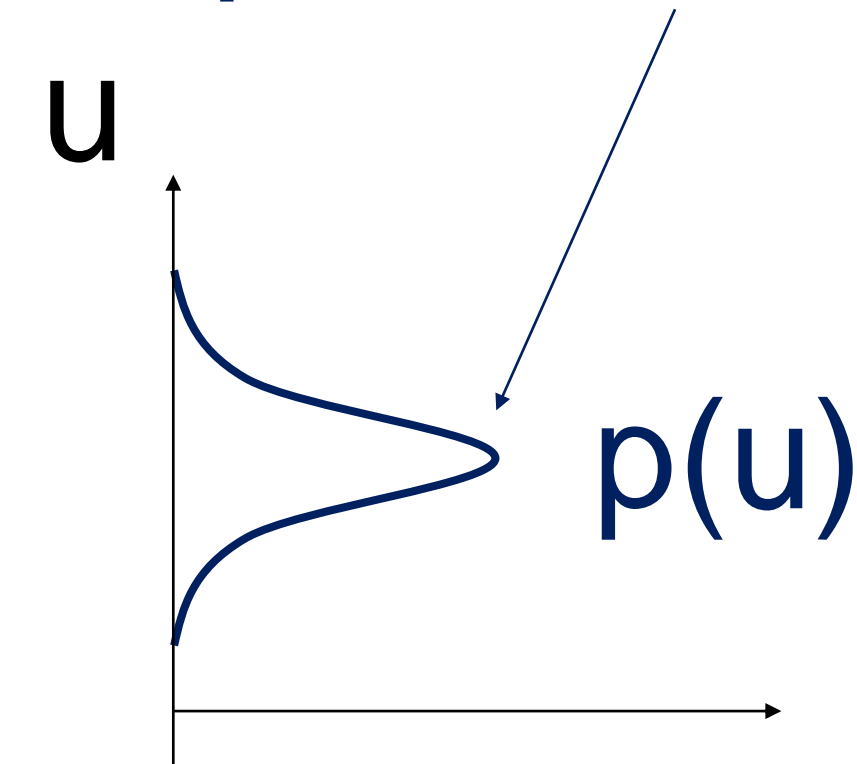
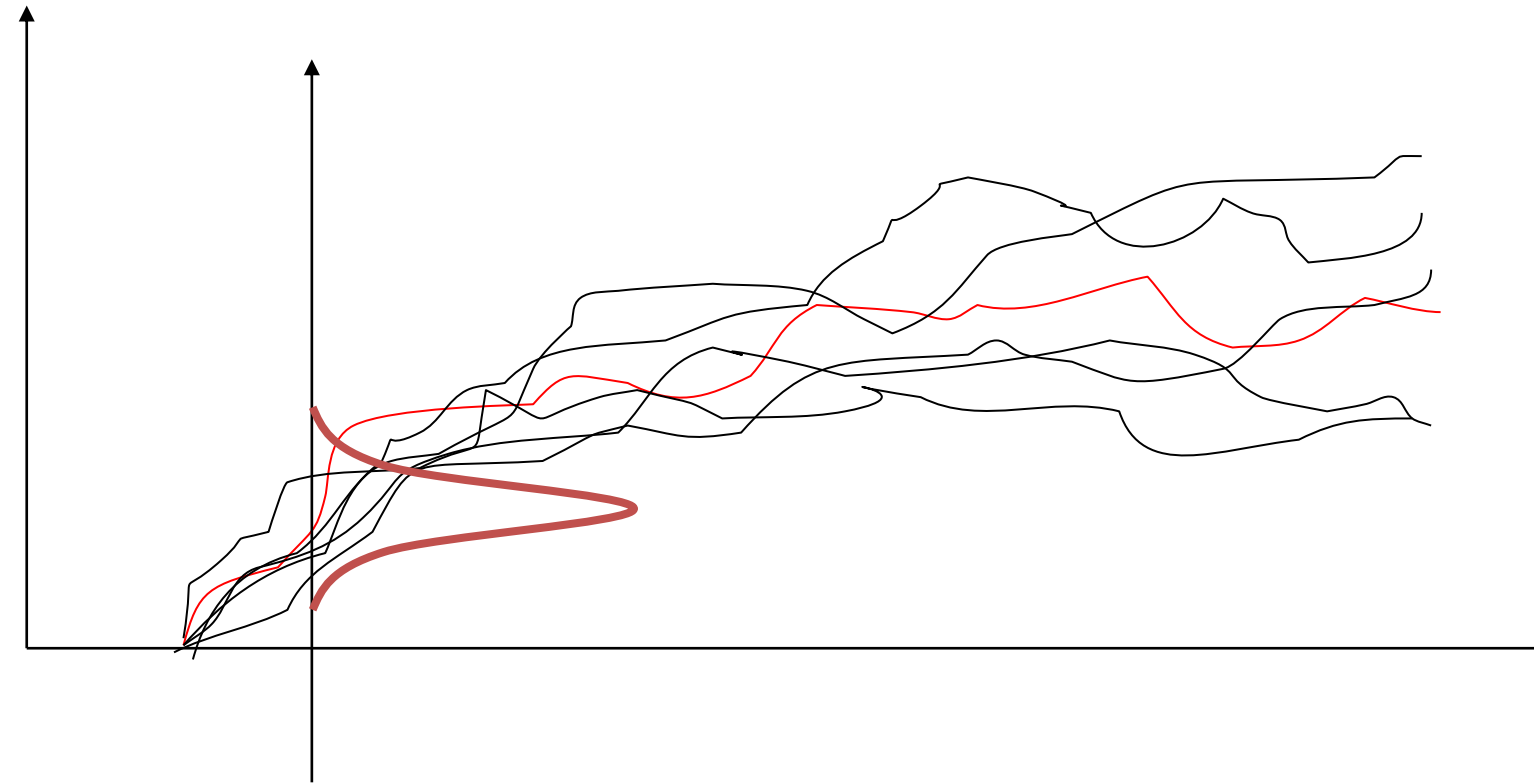
Continuity equation:

$$\frac{\partial}{\partial t} p(u, t) = - \frac{\partial}{\partial u} J(u, t)$$

Flux: - jump (spike arrival)  
 - drift (slope of trajectory)

# Week 13-part 4: Fokker-Planck equation

## Membrane potential density



Fokker-Planck

$$\tau \cdot \frac{\partial}{\partial t} p(u, t) = - \frac{\partial}{\partial u} [\underbrace{\gamma(u)}_{\text{drift}} p(u, t)] + \sigma^2 \frac{\partial^2}{\partial u^2} p(u, t)$$

$\gamma(u) = -u + \tau \sum_k \underbrace{\nu_k}_{\text{spike arrival rate}} w_k$

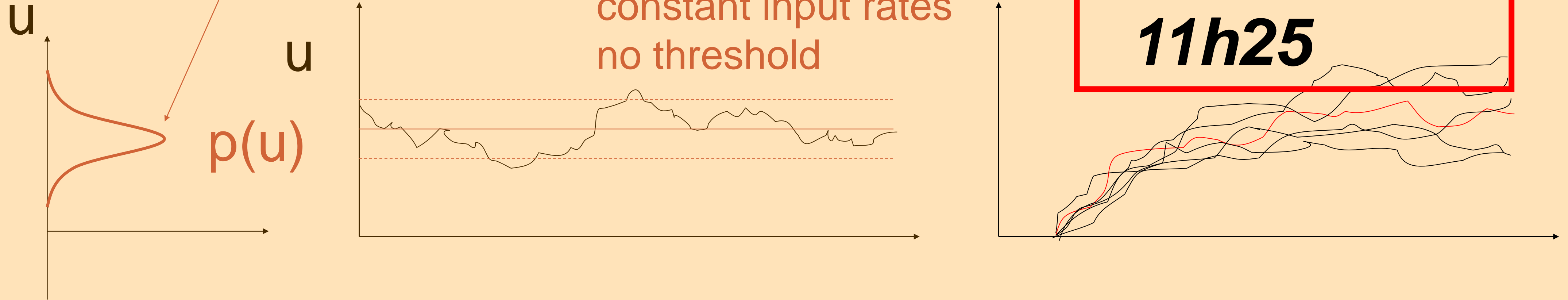
$\sigma^2 = \frac{1}{2} \tau \sum_k \nu_k w_k^2$

# Exercise 2: solution of free Fokker-Planck equation

**Next lecture:  
11h25**

Membrane potential density: Gaussian

constant input rates  
no threshold



Fokker-Planck

$$\tau \cdot \frac{\partial}{\partial t} p(u, t) = - \frac{\partial}{\partial u} [\gamma(u) p(u, t)] + \sigma^2 \frac{\partial^2}{\partial u^2} p(u, t)$$

drift

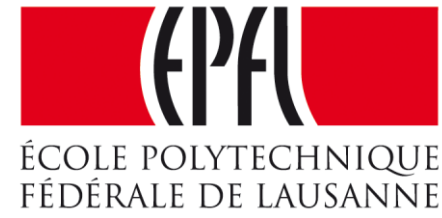
$$\gamma(u) = -u + \tau \sum_k v_k w_k + RI(t)$$

spike arrival rate

diffusion

$$\sigma^2 = \frac{1}{2} \tau \sum_k v_k w_k^2$$

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- continuity equation

#### 13.4. Fokker –Planck Equation

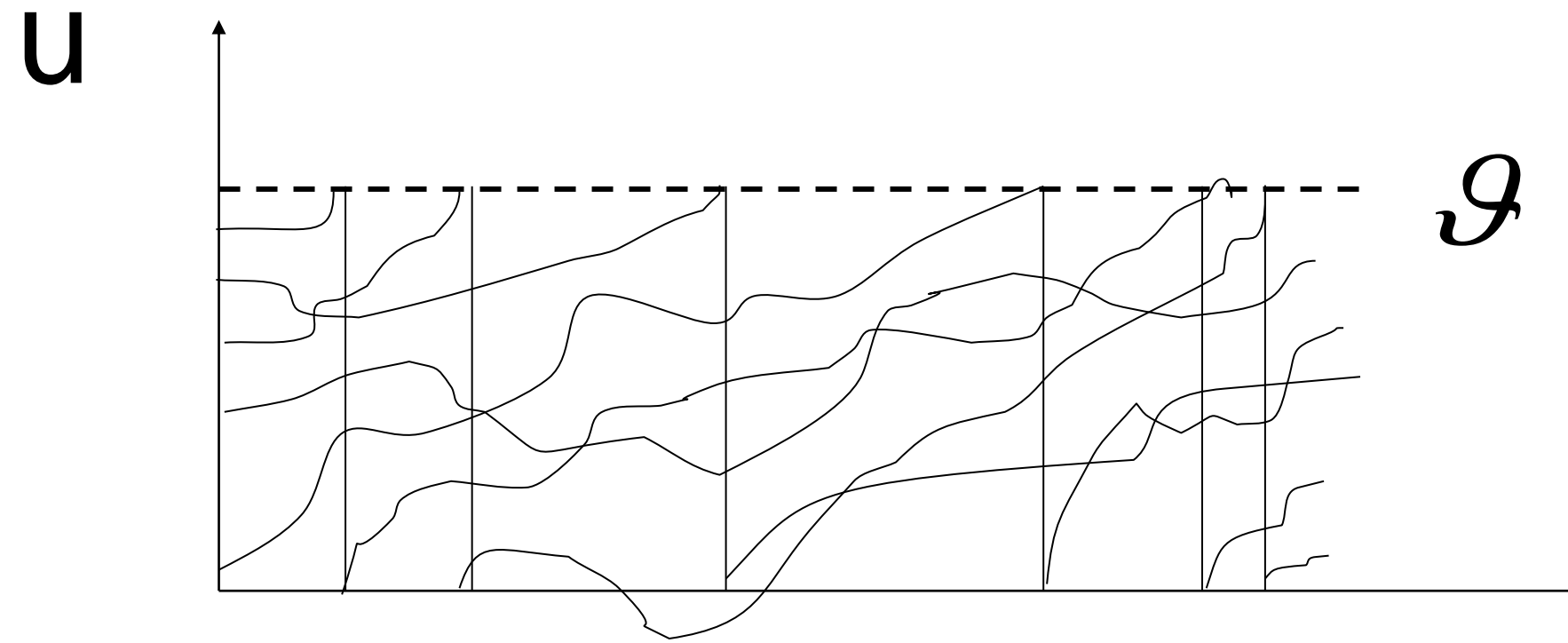
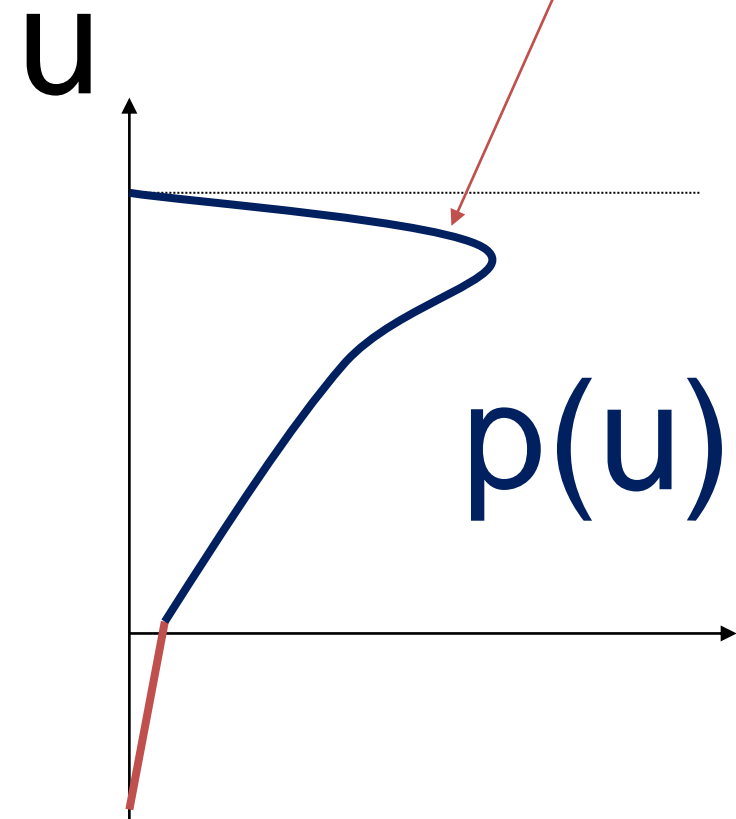
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#### 13.5. Threshold and reset

-

# Week 13-part 5: Threshold and reset (sink and source terms)

Membrane potential density



**blackboard**

Fokker-Planck

$$\tau \cdot \frac{\partial}{\partial t} p(u, t) = - \frac{\partial}{\partial u} [\gamma(u) p(u, t)] + \sigma^2 \frac{\partial^2}{\partial u^2} p(u, t) + \tau A(t) \delta(u - u_{reset})$$

drift

$$\gamma(u) = -u + \tau \sum_k v_k w_k + RI$$

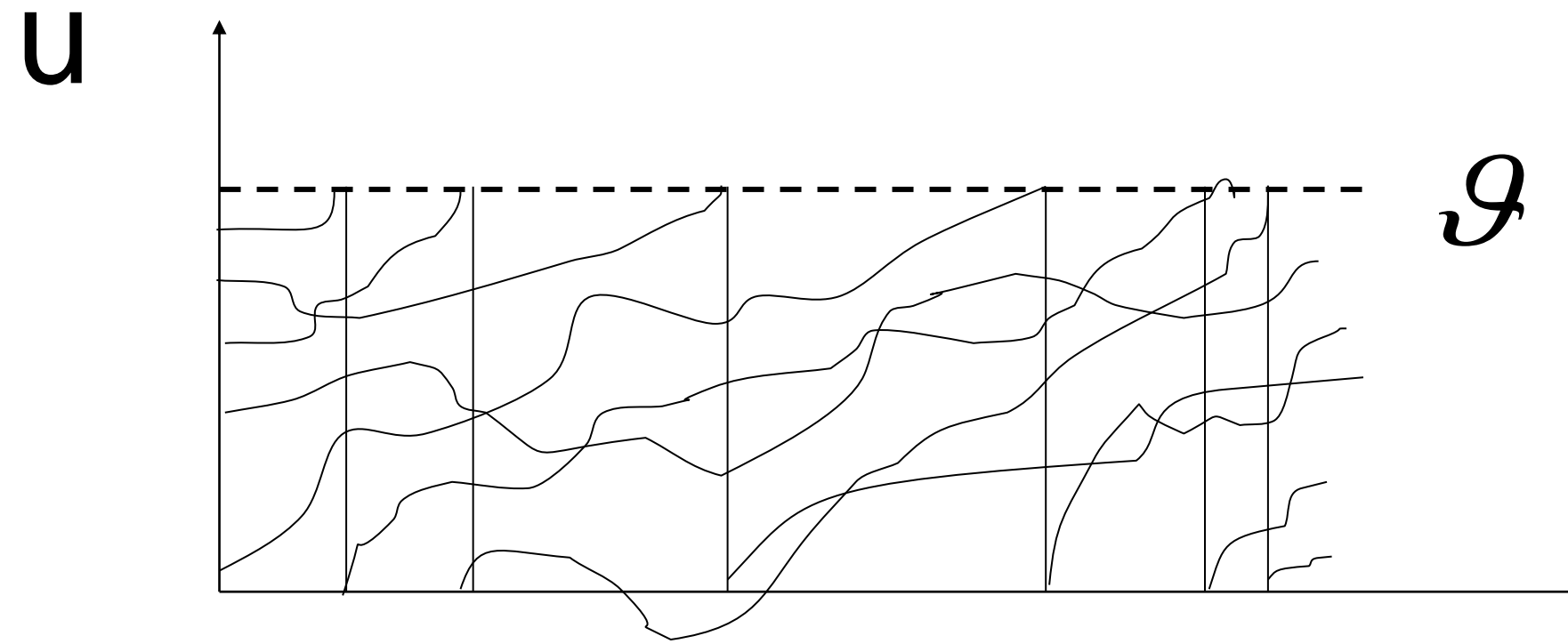
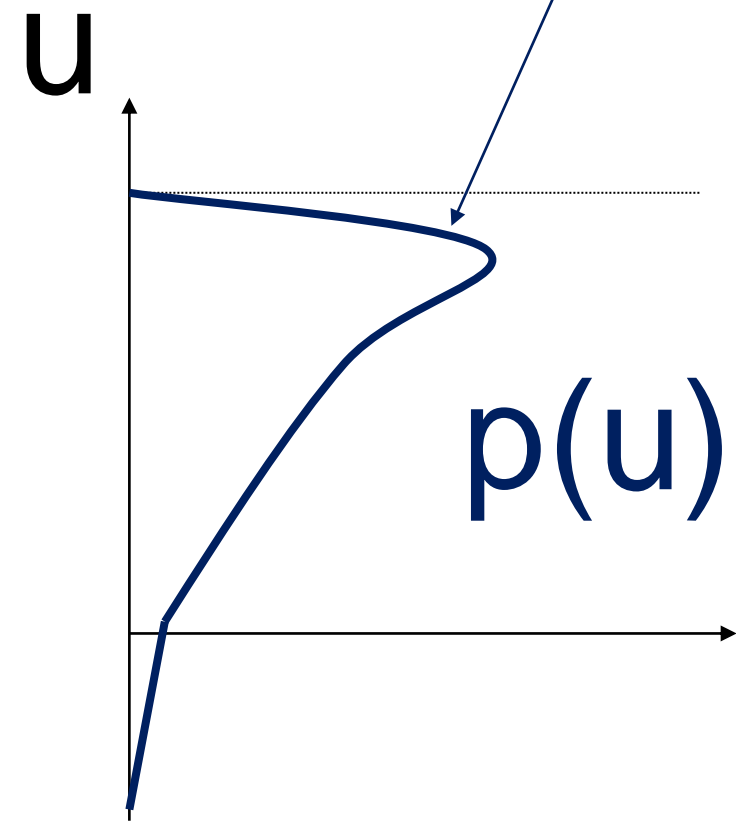
diffusion

$$\sigma^2 = \frac{1}{2} \tau \sum_k v_k w_k^2$$

↑  
spike arrival rate

# Week 13-part 5: population firing rate $A(t)$

Membrane potential density



***blackboard***

Population Firing rate  $A(t)$ : flux at threshold

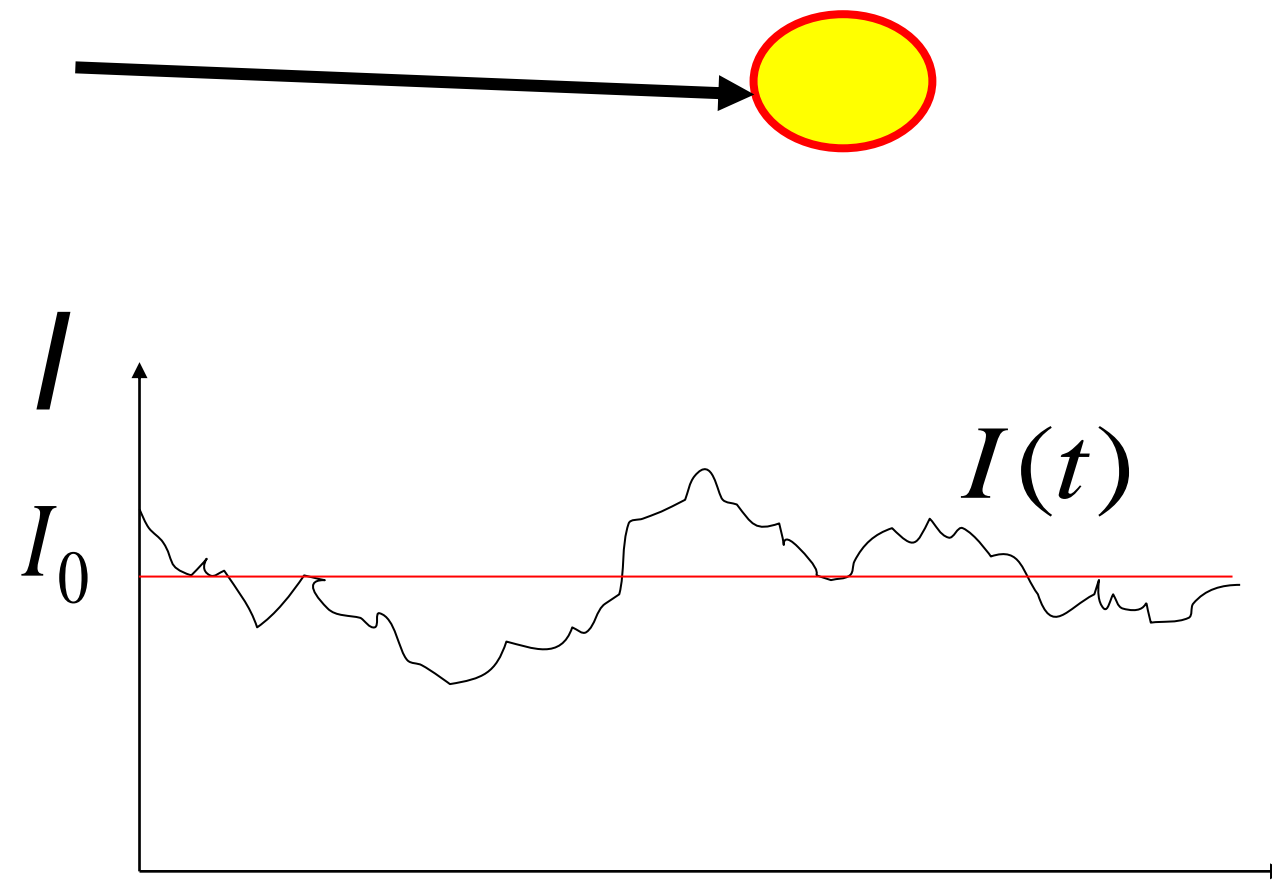
# Week 13-part 5: population firing rate $A(t)$ = single neuron rate

## Synaptic current pulses

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R \left\{ \underbrace{\sum_{k,f} q_e \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} q_i \delta(t - t_{k'}^{f'})}_{\text{IPSC}} \right\}$$

EPSC

IPSC



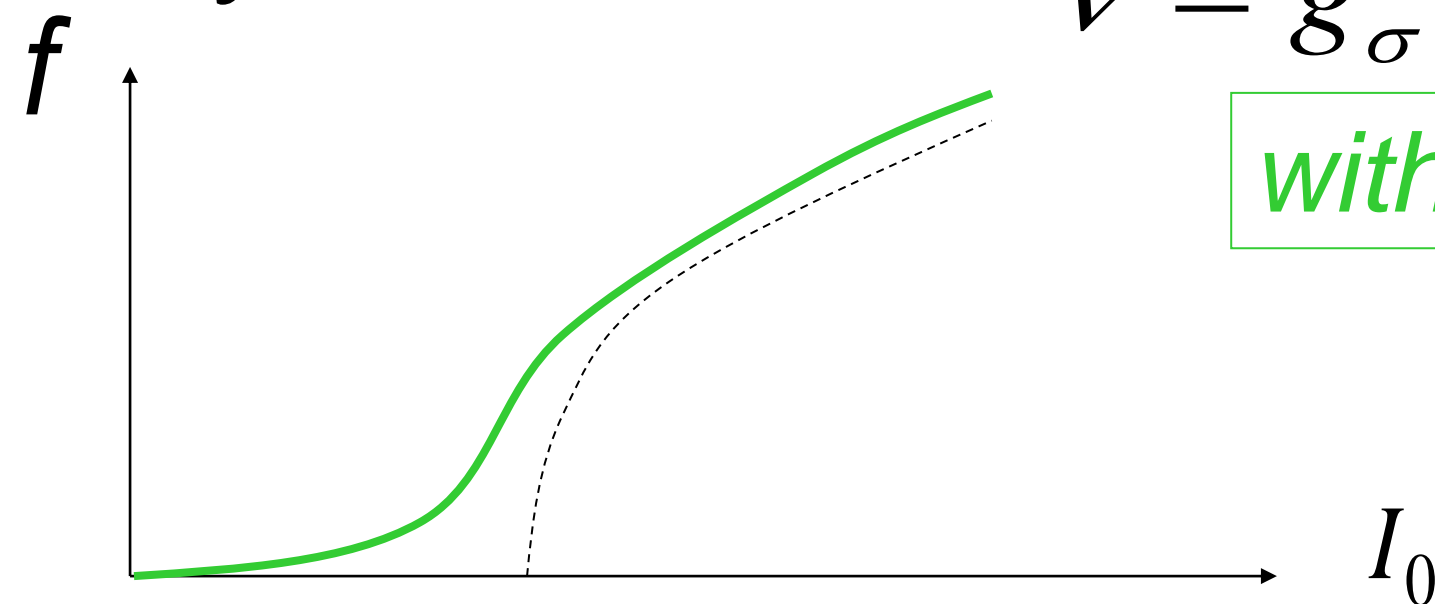
$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R I^{mean}(t) + \xi(t)$$

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R I(t)$$

$$I(t) = [I_o + I_{noise}]$$

effective noise current

frequency  
 $f$

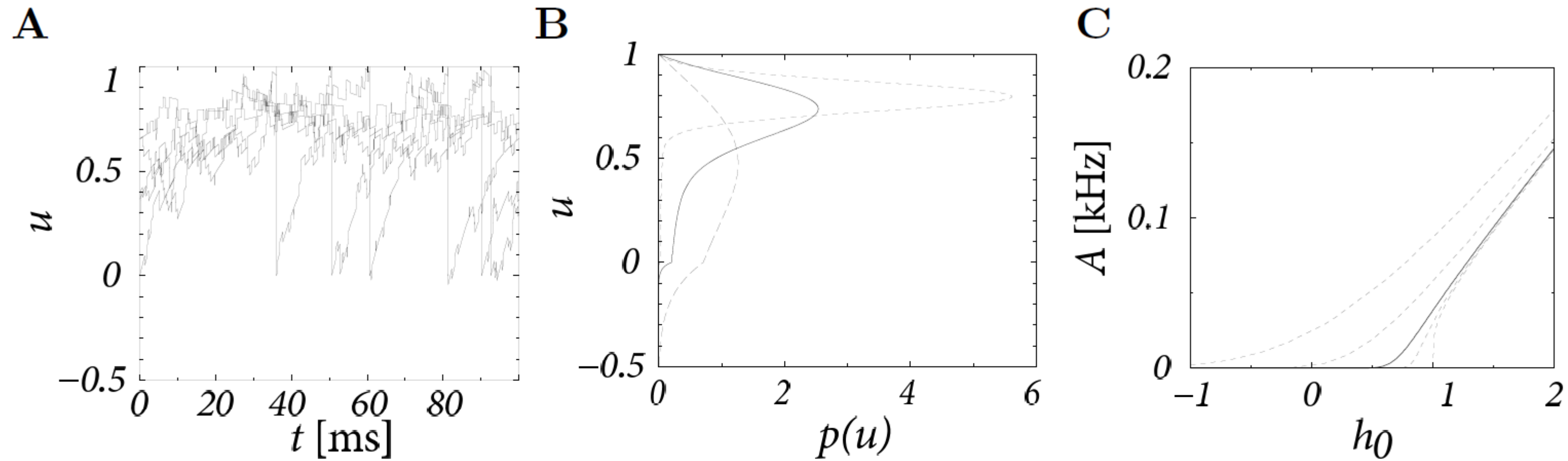


$$v = g_\sigma(I)$$

with noise



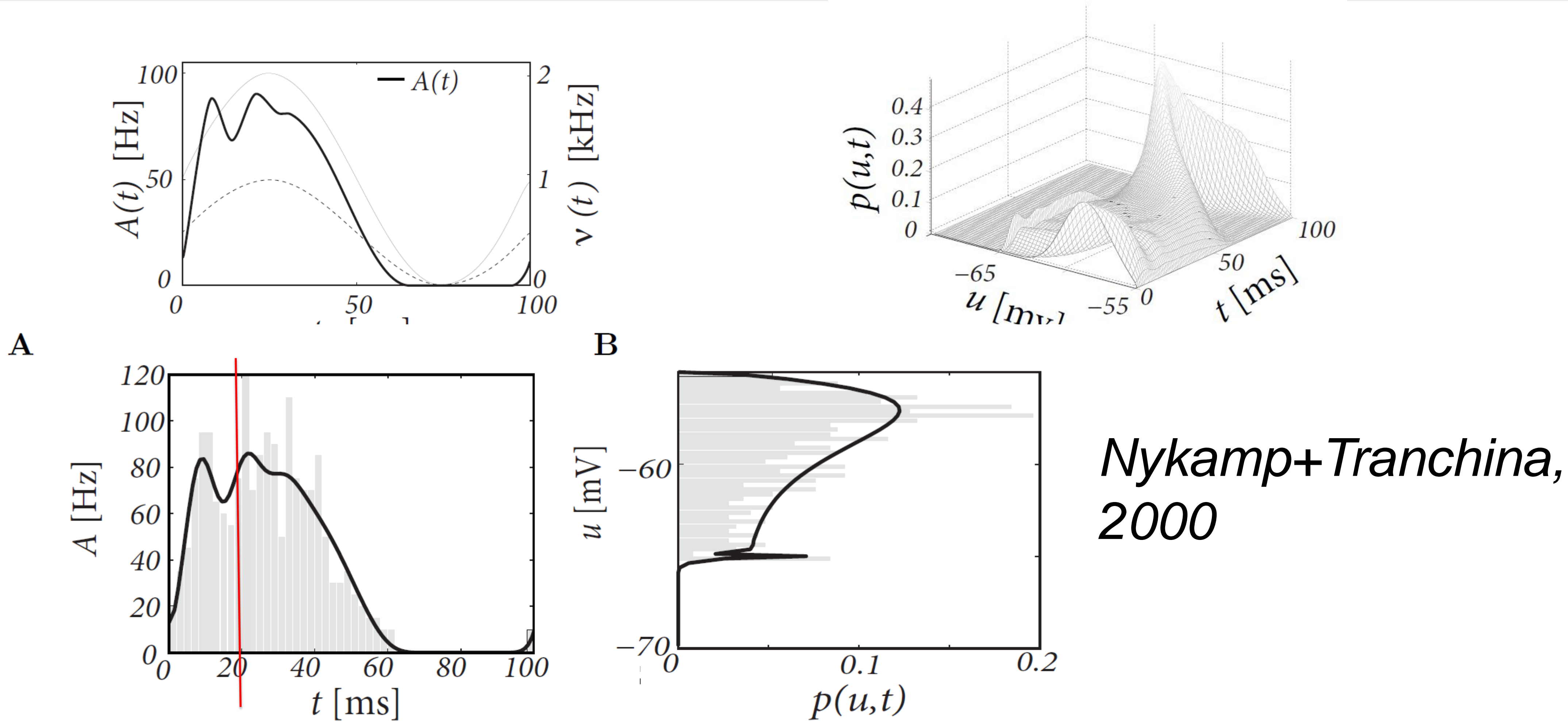
# Week 13-part 5: membrane potential density



**Fig. 13.5:** **A.** Membrane potential trajectories of 5 neurons ( $R = 1$  and  $\tau_m = 10$  ms) driven by a constant background current  $I_0 = 0.8$  and stochastic background input with  $\nu_+ = \nu_- = 0.8$  kHz and  $w_{\pm} = \pm 0.05$ . These parameters correspond to  $h_0 = 0.8$  and  $\sigma = 0.2$  in the diffusive noise model. **B.** Stationary membrane potential distribution in the diffusion limit for  $\sigma = 0.2$  (solid line),  $\sigma = 0.1$  (short-dashed line), and  $\sigma = 0.5$  (long-dashed line). (Threshold  $\vartheta = 1$ ). **C.** Mean activity of a population of integrate-and-fire



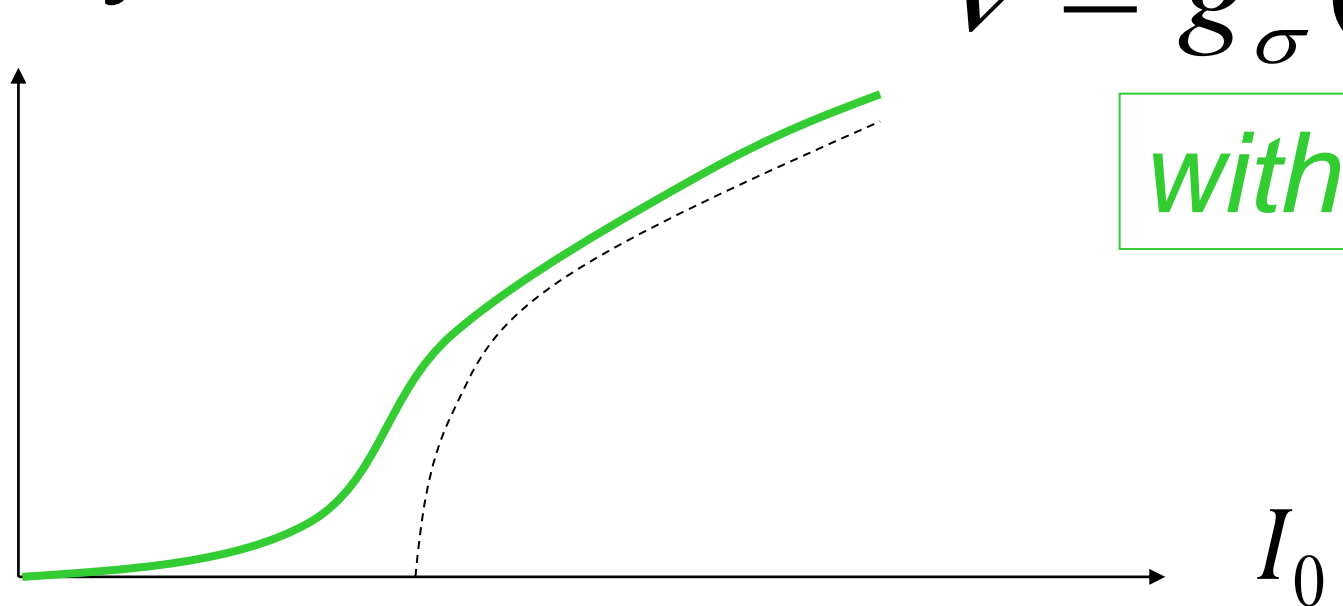
# Week 13-part 5: population activity, time-dependent



**Fig. 13.4:** Comparison of theory and simulation. **A.** Population firing rate  $A(t)$  as a function of time in a simulation of 1 000 neurons (histogram bars) compared to the prediction

# Week 13-part 5: network states

frequency  
 $f$

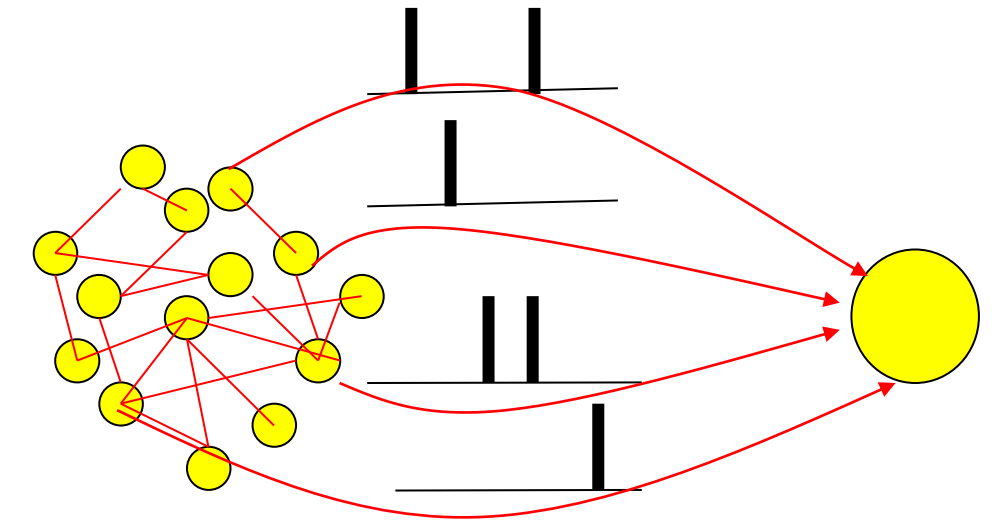


$$v = g_{\sigma}(I)$$

with noise

mean  $I(T)$  depends on state

Variance/noise depends on state



$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R \left\{ \underbrace{\sum_{k,f} q_e \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} q_i \delta(t - t_{k'}^{f'})}_{\text{IPSC}} \right\}$$

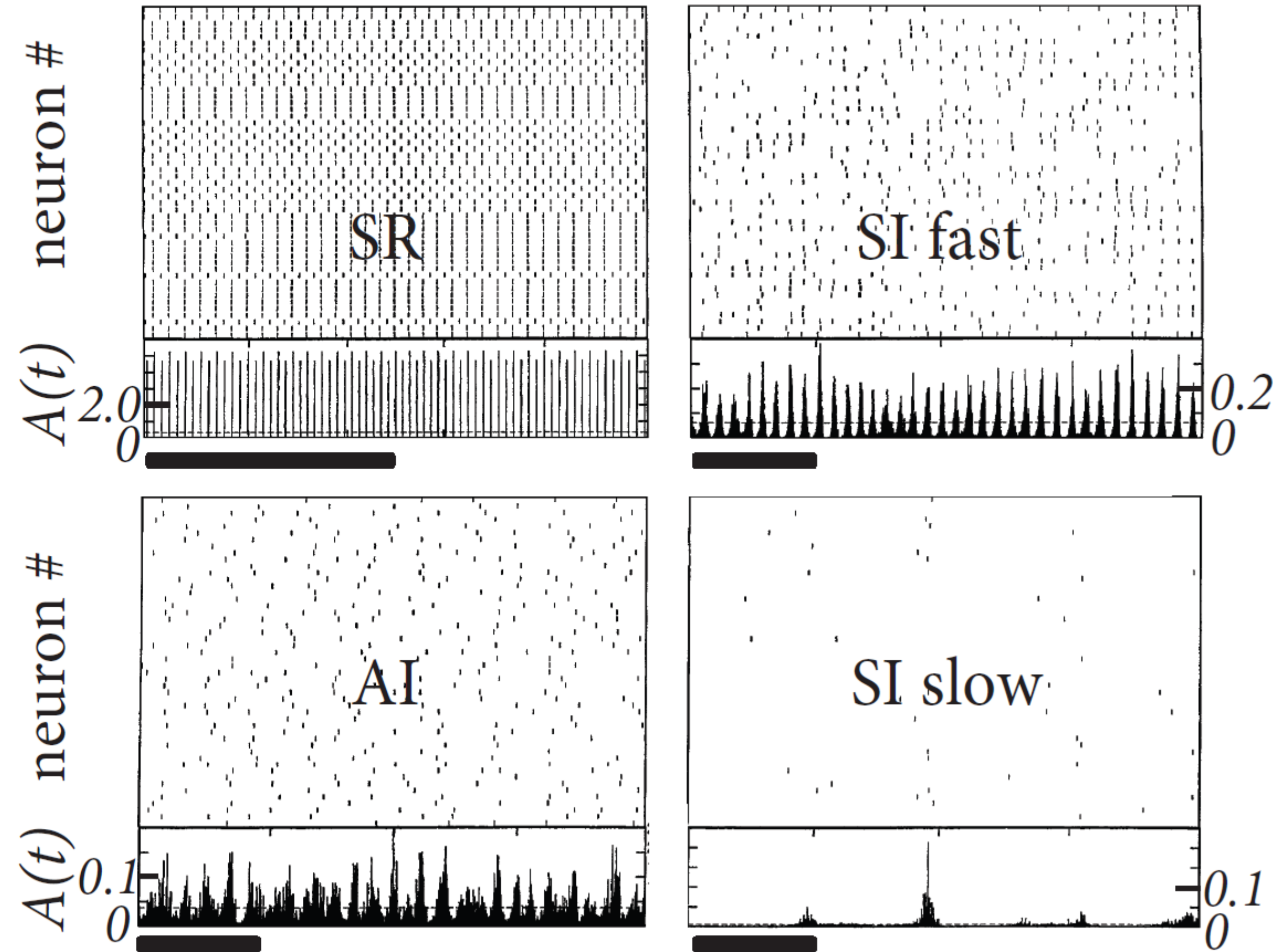
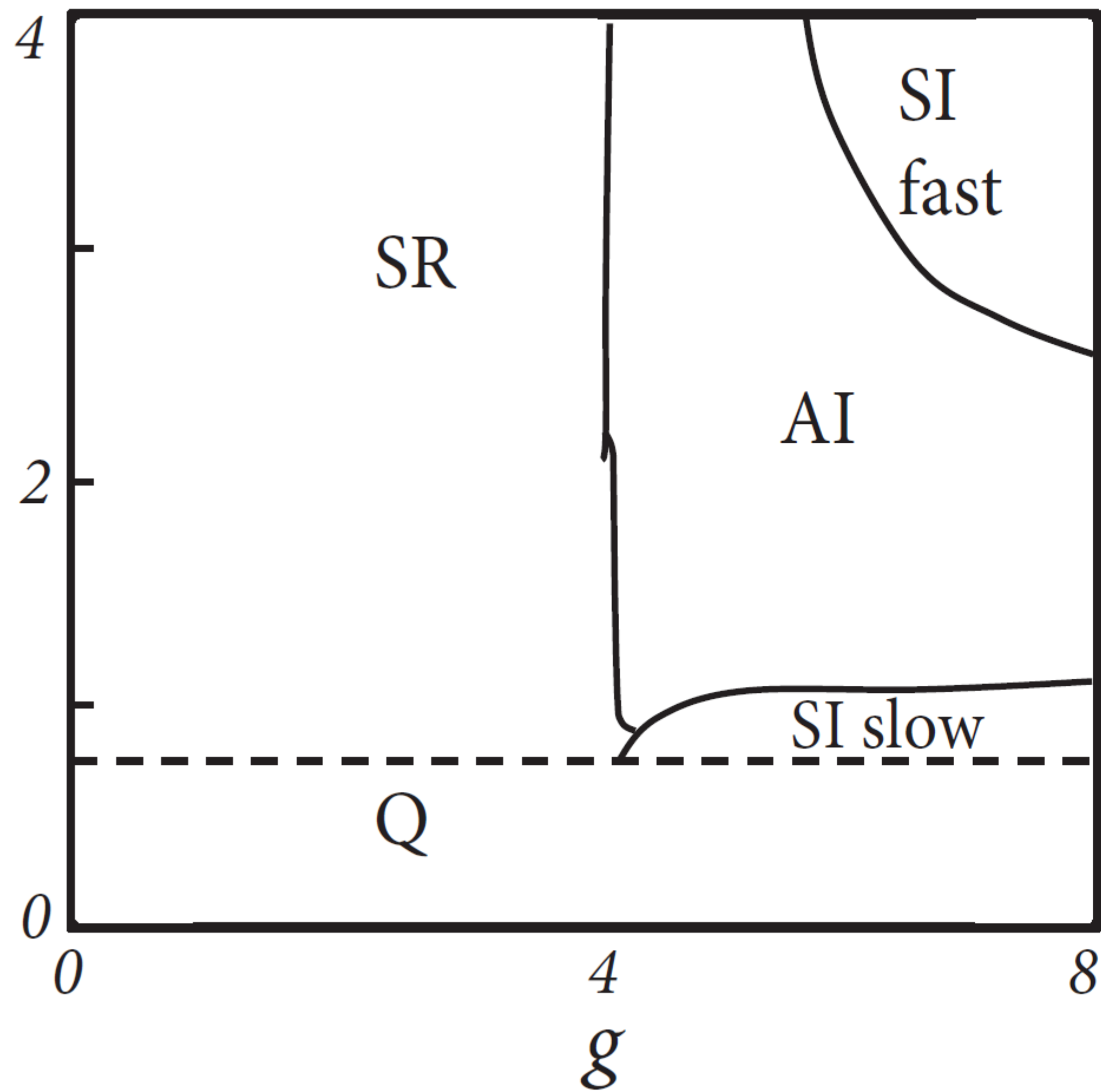
EPSC

IPSC

$$\tau \frac{d}{dt} u = -(u - u_{eq}) + R I^{mean}(t) + \sigma \xi(t)$$

# Week 13-part 5: network states

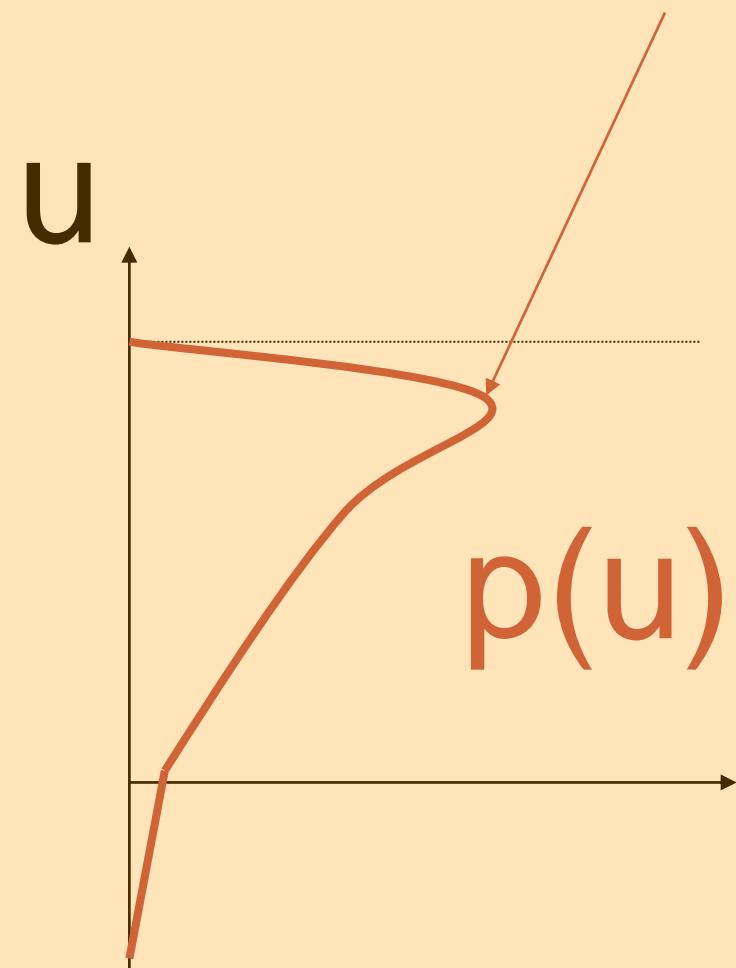
A



*Brunel 2000*

# Exercise 3: Diffusive noise + Threshold

Membrane potential density



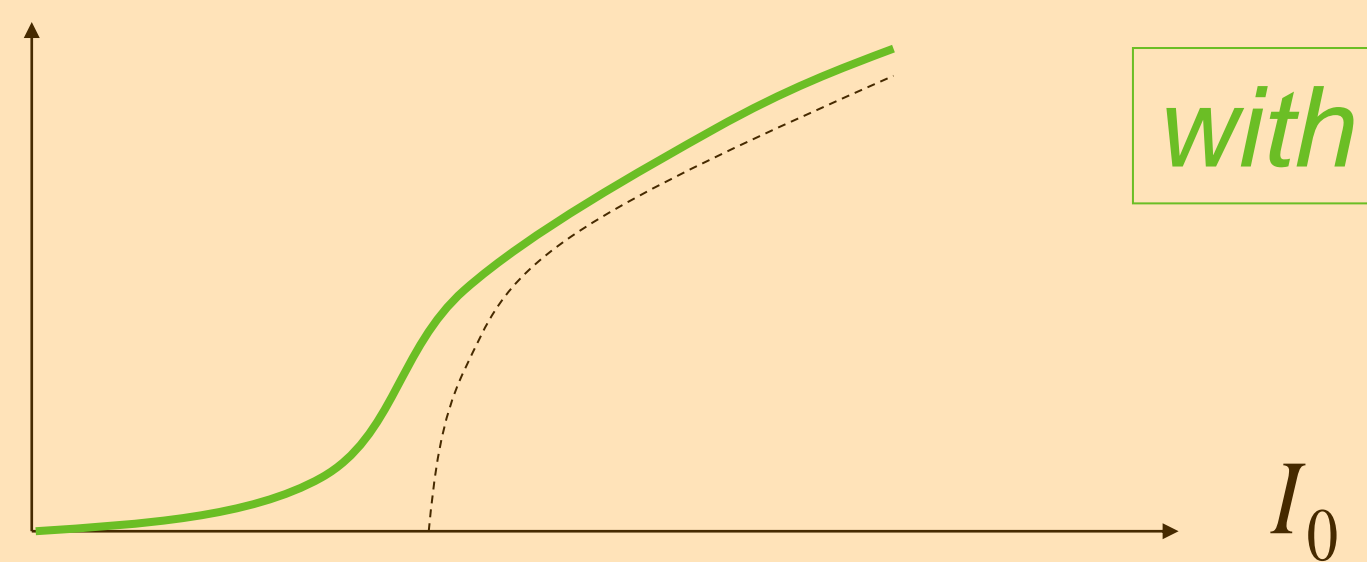
$u$

Fokker-Planck

$$\begin{aligned} \tau \cdot \frac{\partial}{\partial t} p(u, t) = & \\ - \frac{\partial}{\partial u} [\gamma(u) p(u, t)] & \\ + \frac{1}{2} \sigma^2 \frac{\partial^2}{\partial u^2} p(u, t) + source & \end{aligned}$$

$A =$

$f$



with noise

**Miniproject:  
12h00**

- Calculate distribution  $p(u)$
- Determine population firing rate  $A$

# THE END

Sign up for:

- miniproject fraud detection interview