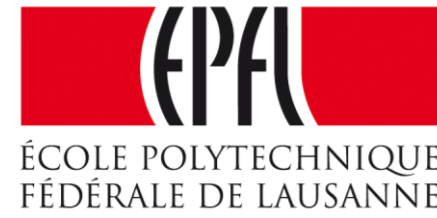


Week 8 – parts 4-6 Noisy Output: Escape Rate and Soft Threshold



Biological Modeling of Neural Networks

Week 8 – Noisy output models: Escape rate and soft threshold

Wulfram Gerstner

EPFL, Lausanne, Switzerland

8.1 Variation of membrane potential

- white noise approximation

8.2 Autocorrelation of Poisson

8.3 Noisy integrate-and-fire

- superthreshold and subthreshold

8.4 Escape noise

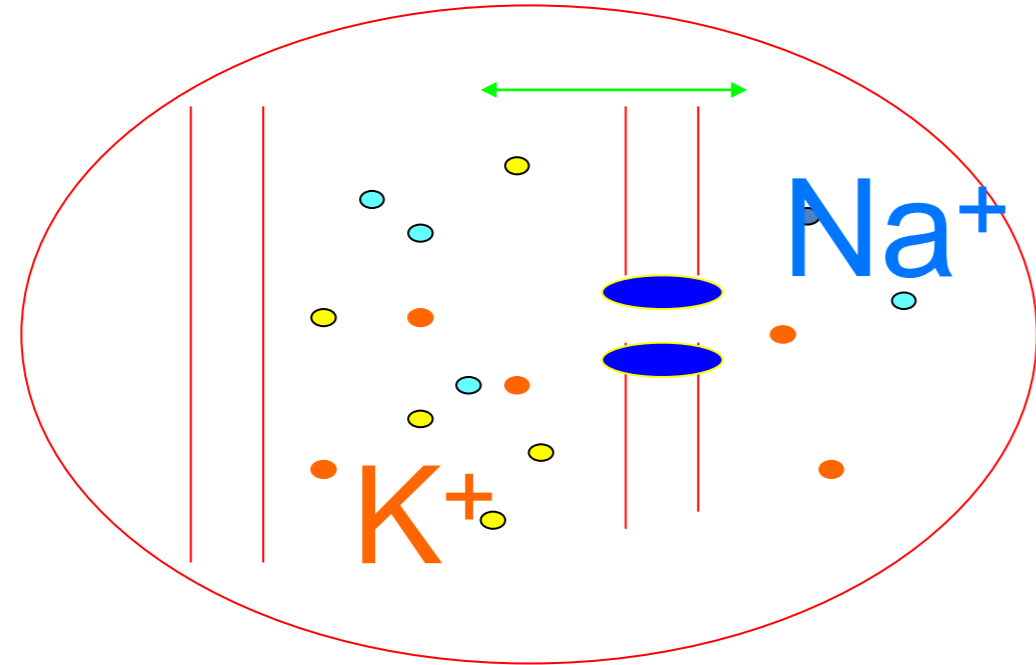
- stochastic intensity

8.5 Renewal models

8.6 Comparison of noise models

Neuronal Dynamics – Review: Sources of Variability

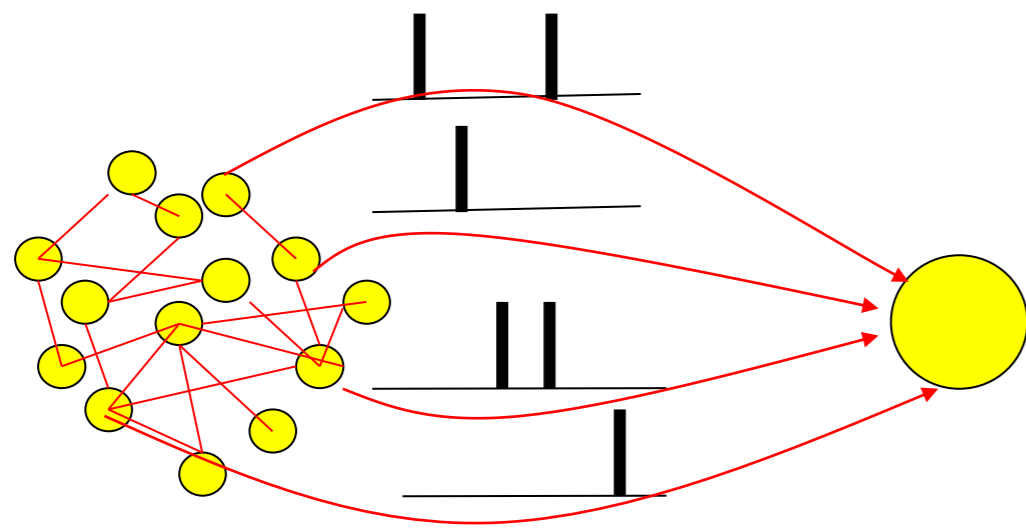
- Intrinsic noise (ion channels)



- Finite number of channels
- Finite temperature

small contribution!

- Network noise (background activity)



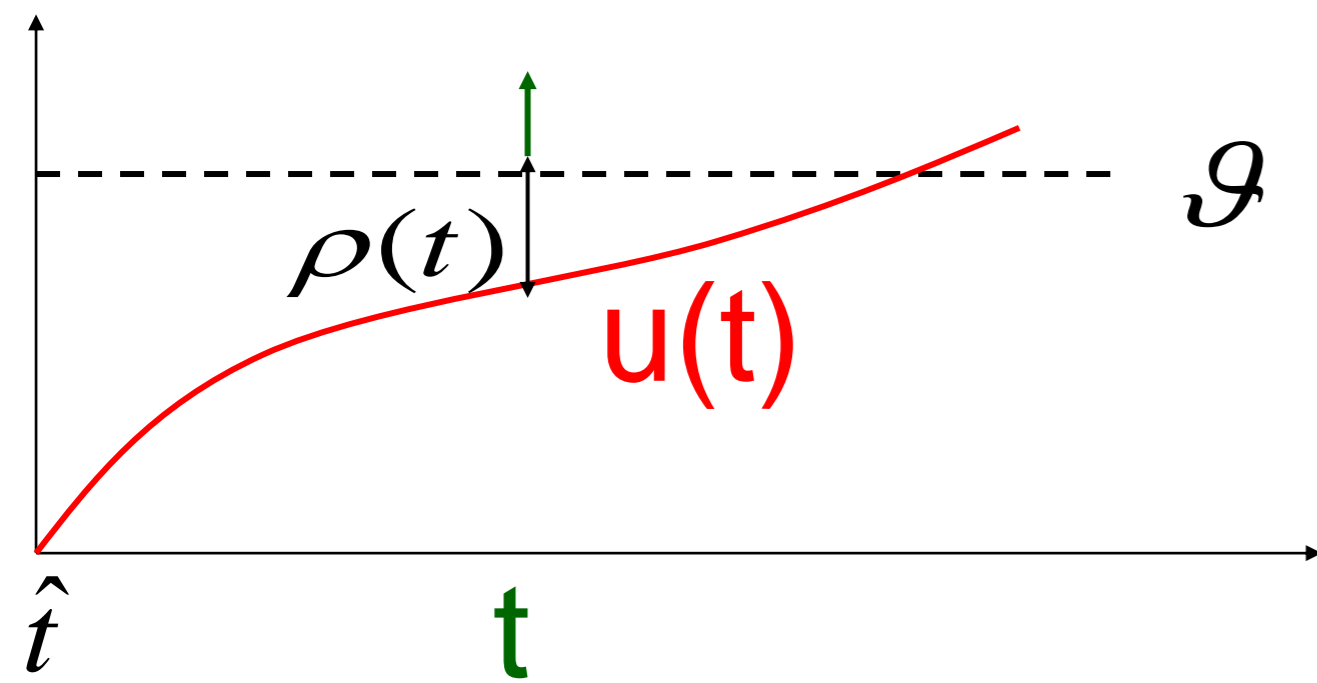
- Spike arrival from other neurons
- Beyond control of experimentalist

Noise models?

big contribution!

Noise models

escape process,
stochastic intensity

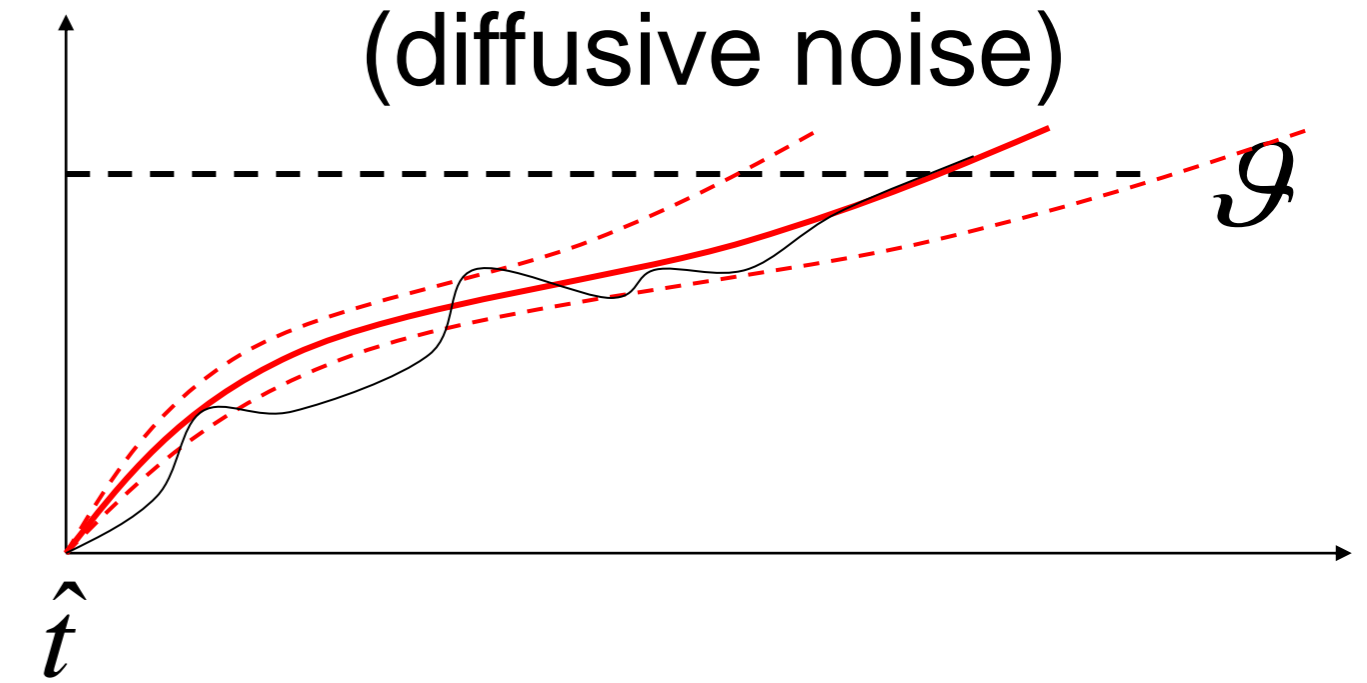


escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$

Now:
Escape noise!

stochastic spike arrival
(diffusive noise)



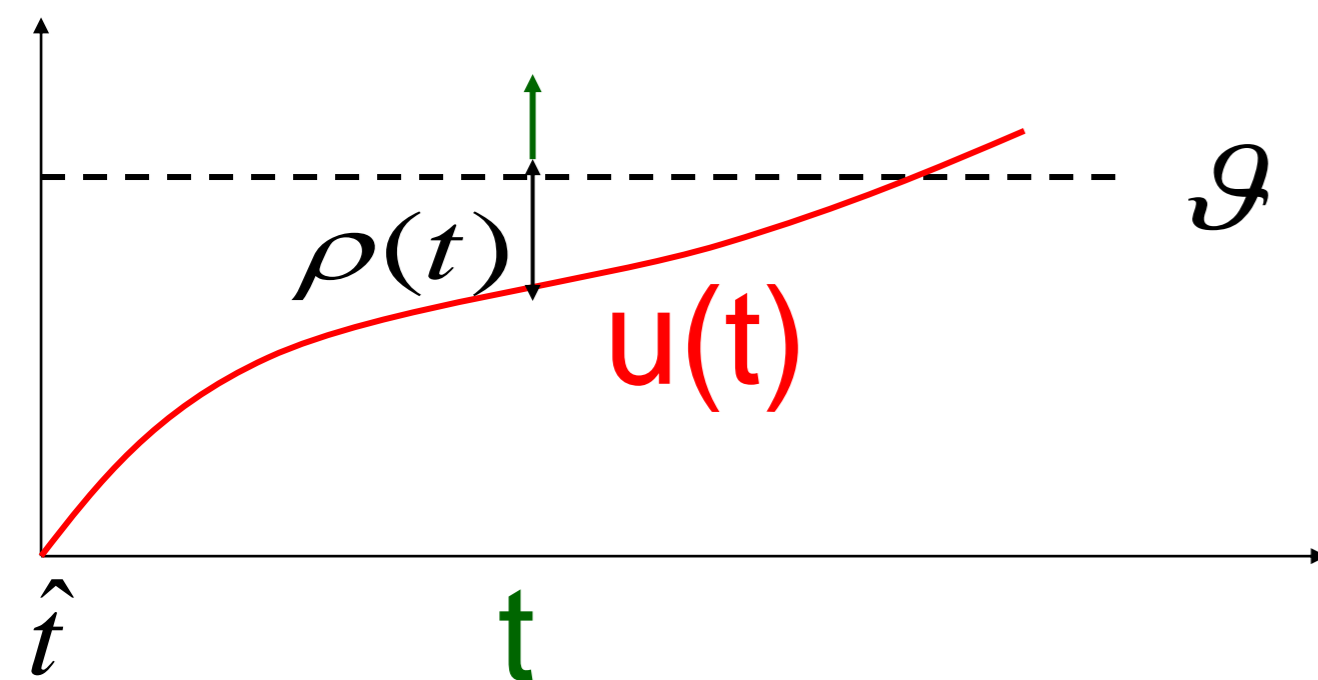
noisy integration

$$\tau \cdot \frac{du_i}{dt} = -u_i + RI + \xi(t)$$

Relation between the two models:
later

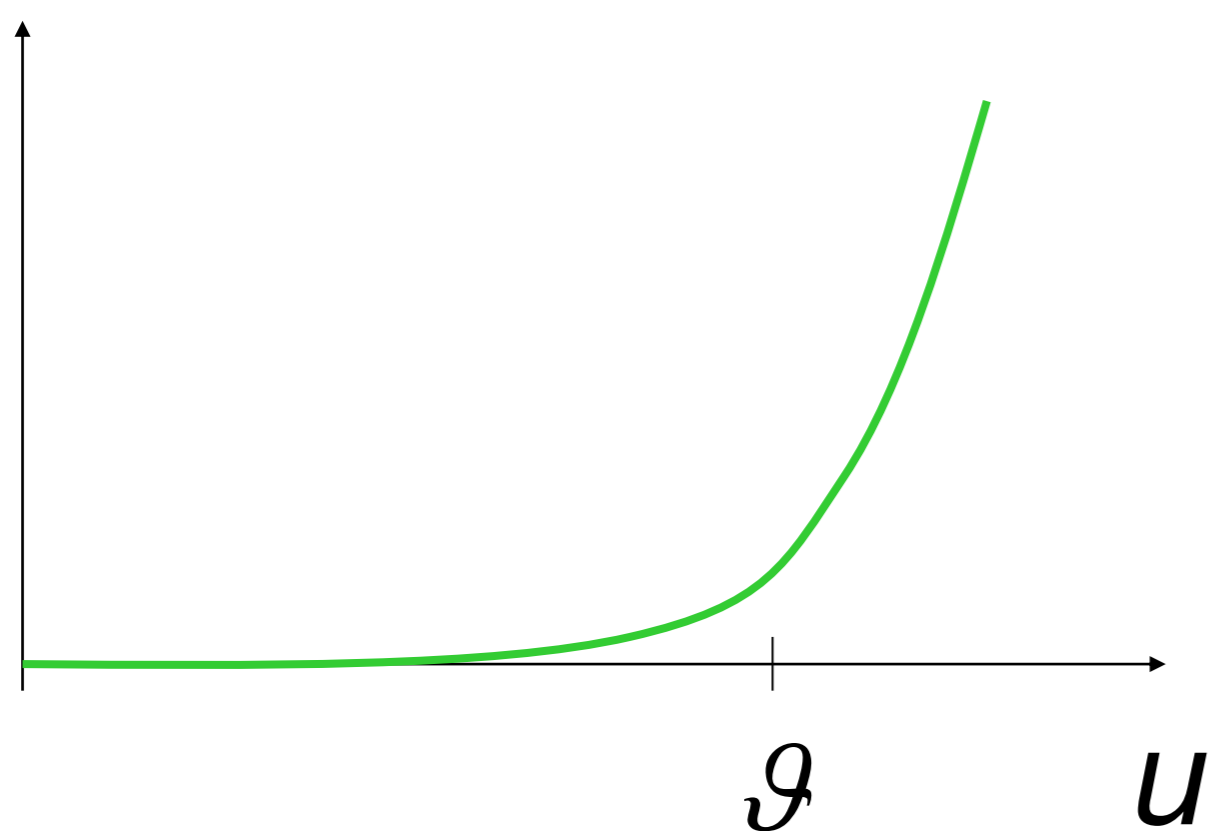
Neuronal Dynamics – 8.4 Escape noise

escape process



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$



escape rate

$$\rho(t) = \frac{1}{\Delta} \exp\left(\frac{u(t) - \mathcal{G}}{\Delta}\right)$$

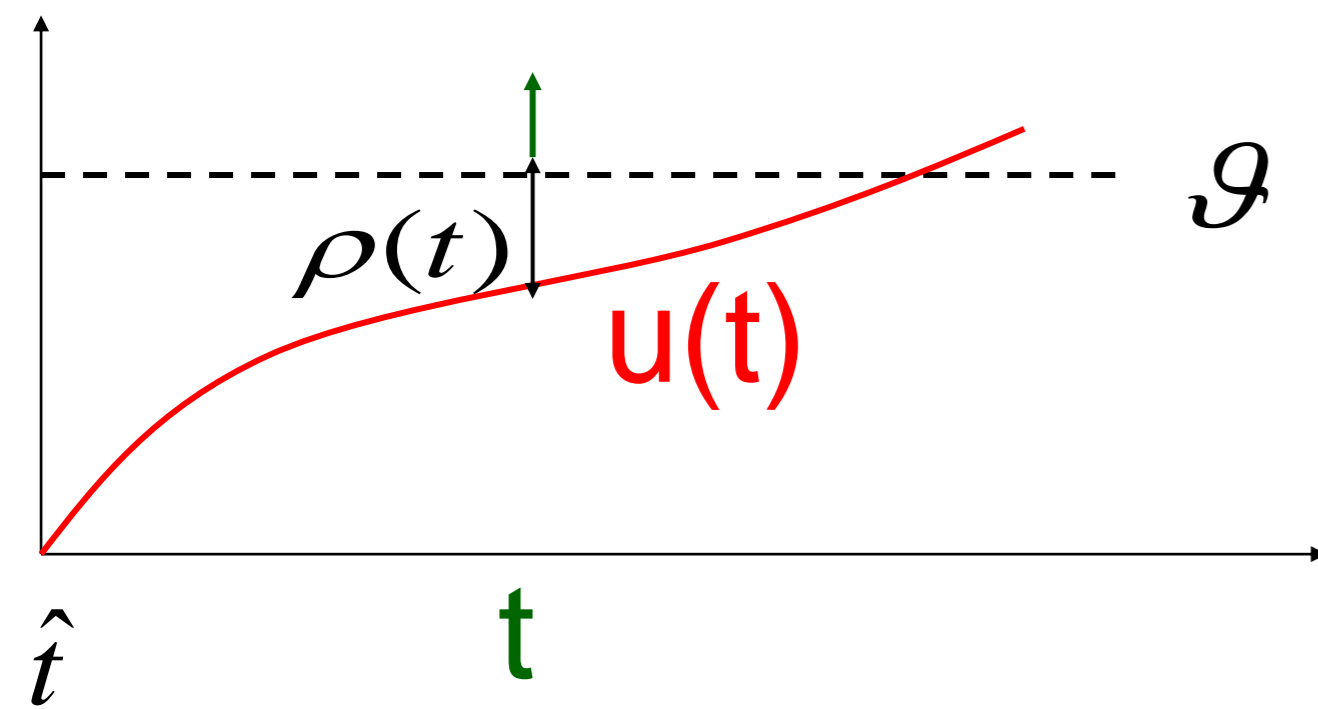
Example: leaky integrate-and-fire model

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

$$\text{if spike at } t^f \Rightarrow u(t^f + \delta) = u_r$$

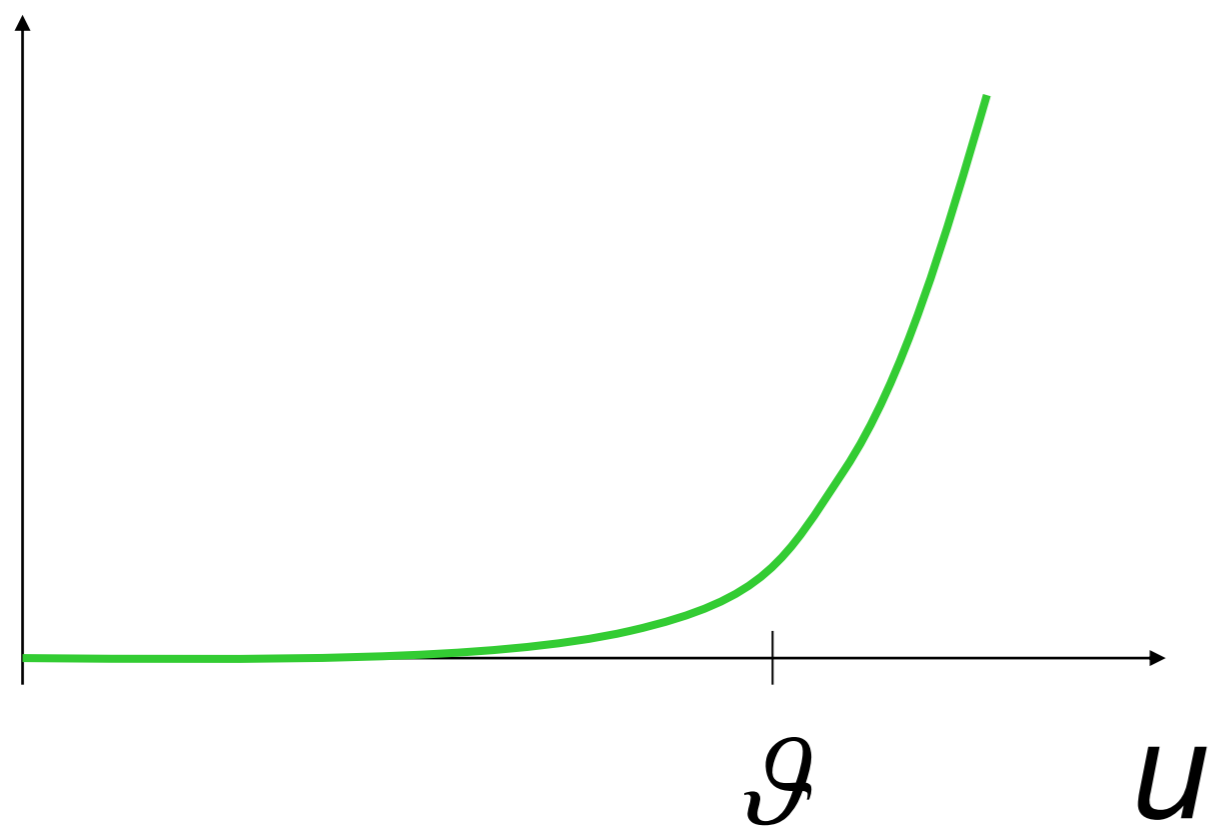
Neuronal Dynamics – 8.4 stochastic intensity

escape process



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$



Escape rate = stochastic intensity
of point process

$$\rho(t) = f(u(t))$$

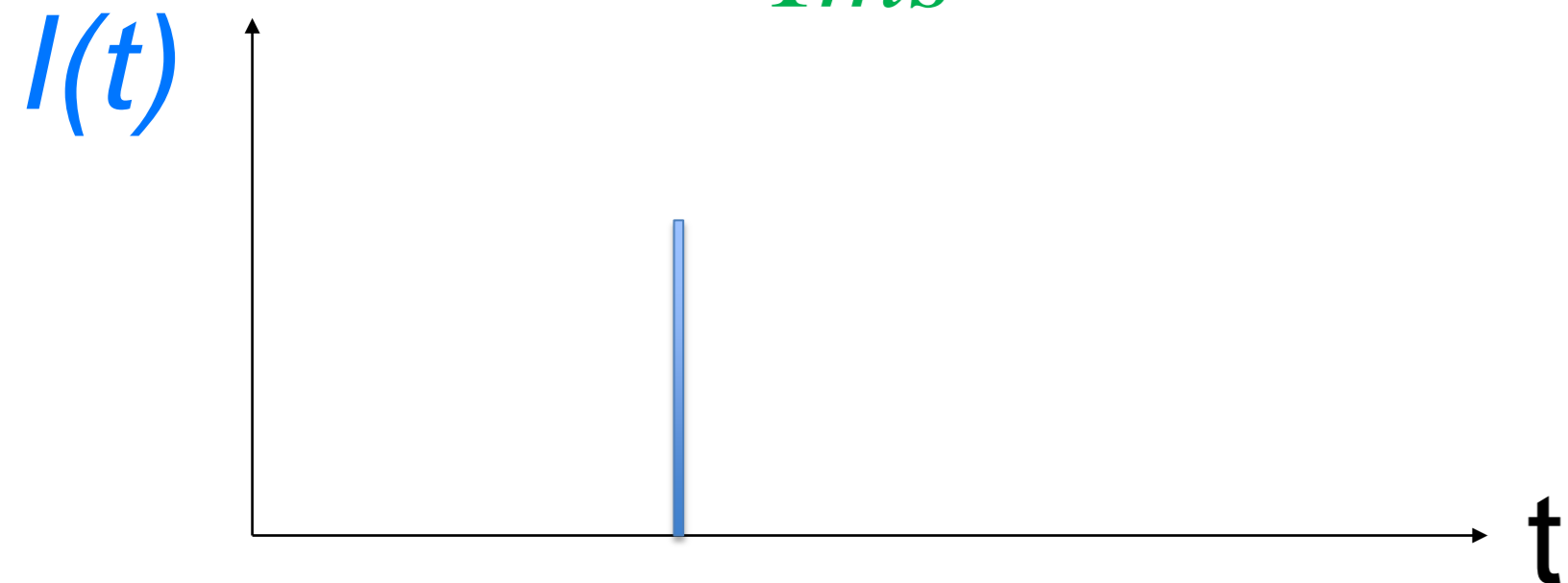
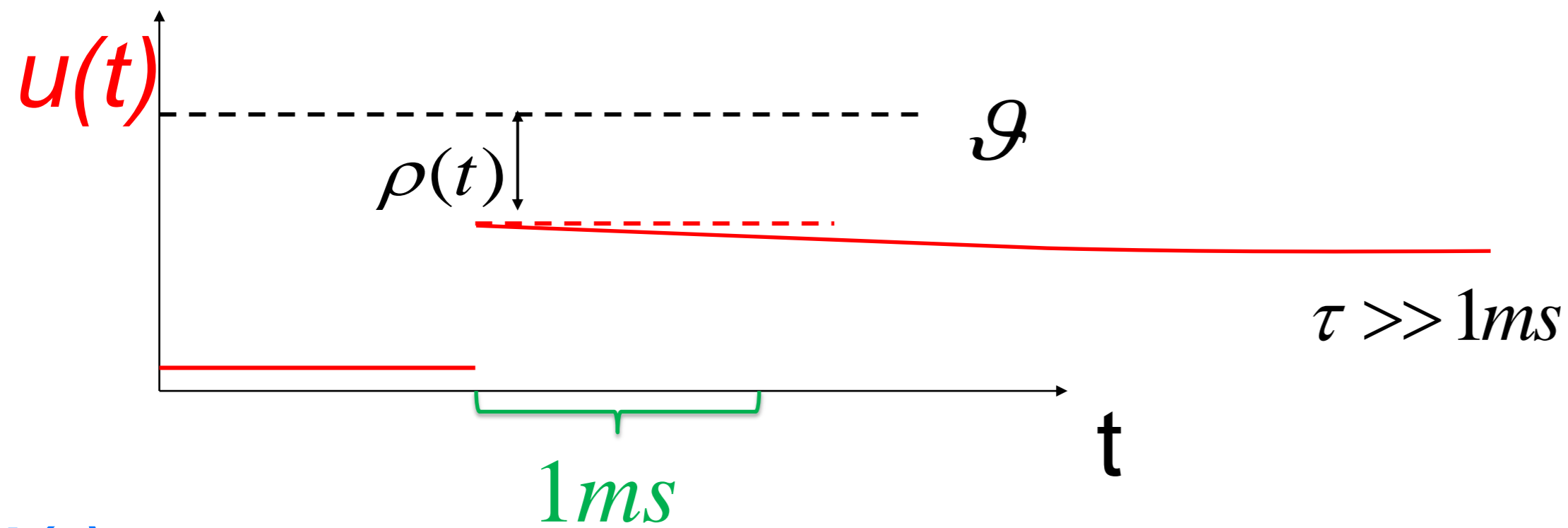
examples

$$\rho(t) = \frac{1}{\Delta} \exp\left(\frac{u(t) - \mathcal{G}}{\Delta}\right)$$

$$\rho(t) =$$

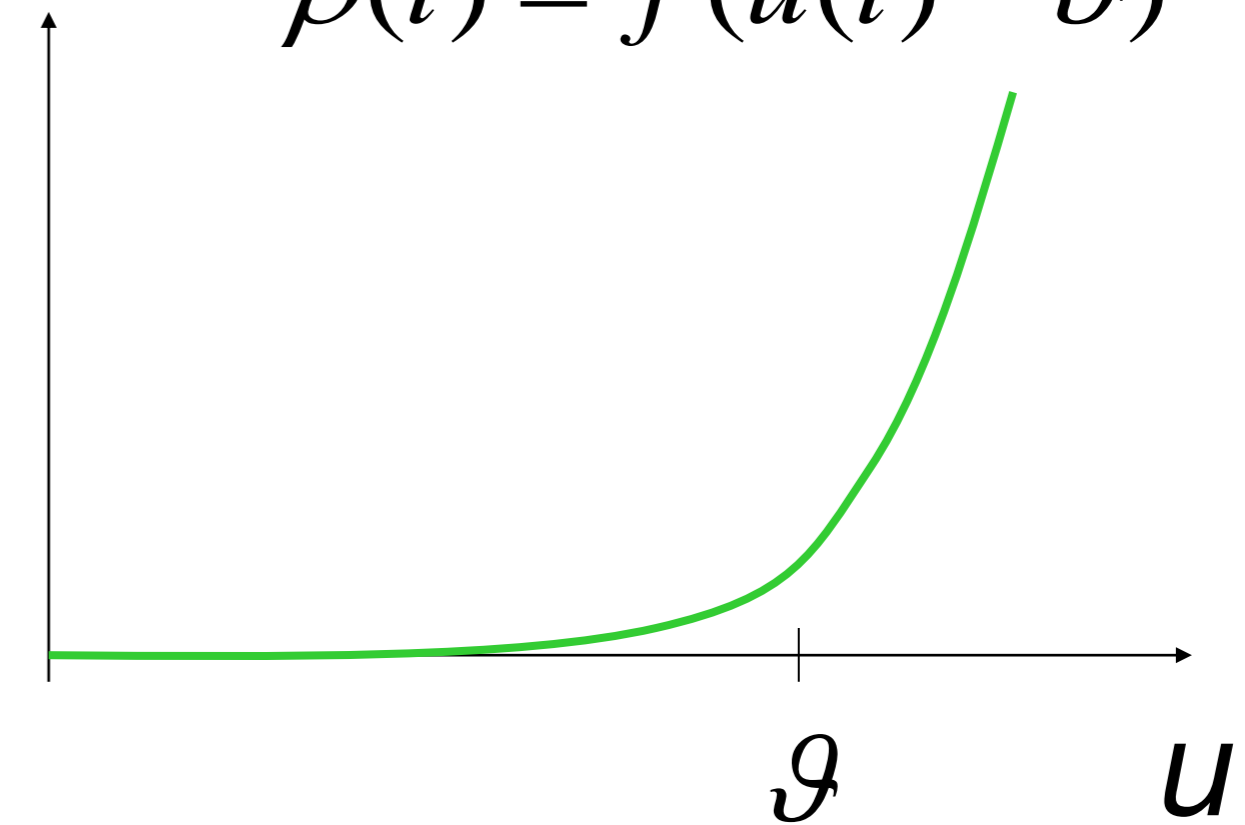
Neuronal Dynamics – 8.4 mean waiting time

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



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$



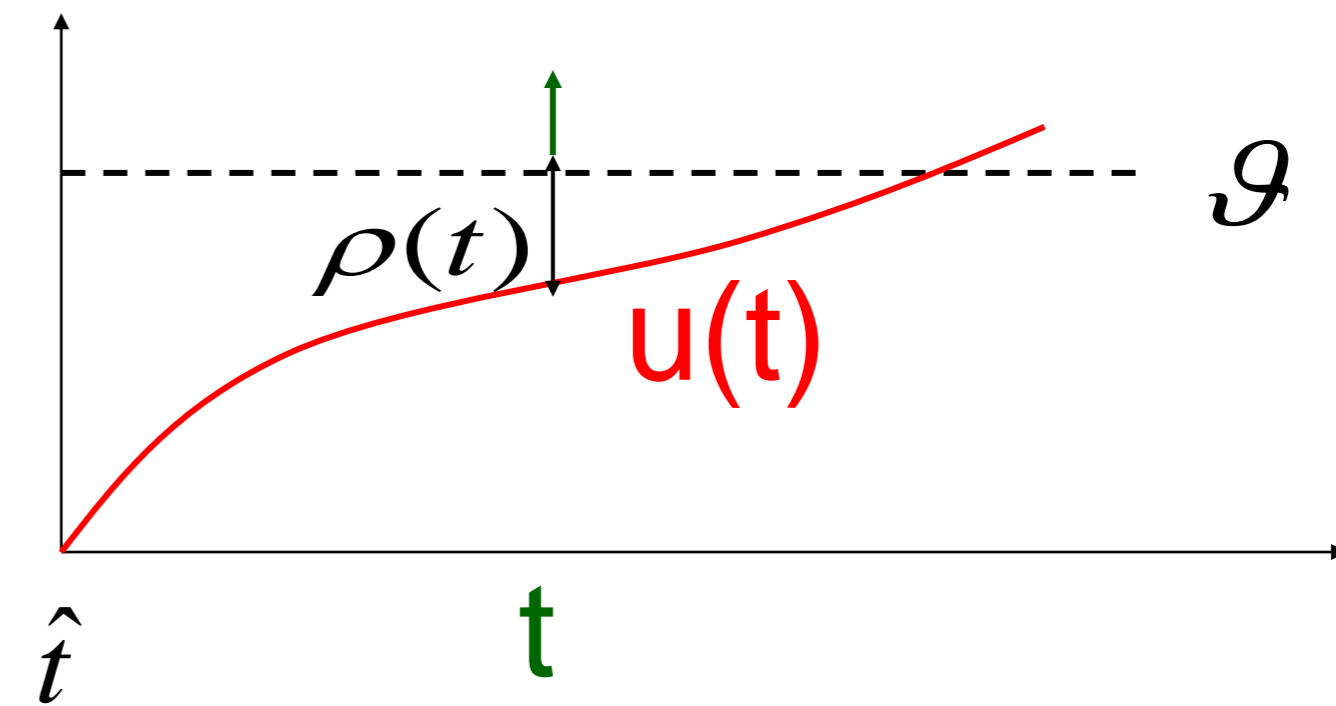
mean waiting time, after switch

Blackboard,
Math detour

Neuronal Dynamics – 8.4 escape noise/stochastic intensity

Escape rate = stochastic intensity
of point process

$$\rho(t) = f(u(t))$$



Neuronal Dynamics – Quiz 8.4

Escape rate/stochastic intensity in neuron models

- The escape rate of a neuron model has units one over time
- The stochastic intensity of a point process has units one over time
- For large voltages, the escape rate of a neuron model always saturates at some finite value
- After a step in the membrane potential, the mean waiting time until a spike is fired is proportional to the escape rate
- After a step in the membrane potential, the mean waiting time until a spike is fired is equal to the inverse of the escape rate
- The stochastic intensity of a leaky integrate-and-fire model with reset only depends on the external input current but not on the time of the last reset
- The stochastic intensity of a leaky integrate-and-fire model with reset depends on the external input current AND on the time of the last reset

Week 8 – part 5 : Renewal model



Biological Modeling of Neural Networks

Week 8 – Variability and Noise: Autocorrelation

Wulfram Gerstner

EPFL, Lausanne, Switzerland

8.1 Variation of membrane potential

- white noise approximation

8.2 Autocorrelation of Poisson

8.3 Noisy integrate-and-fire

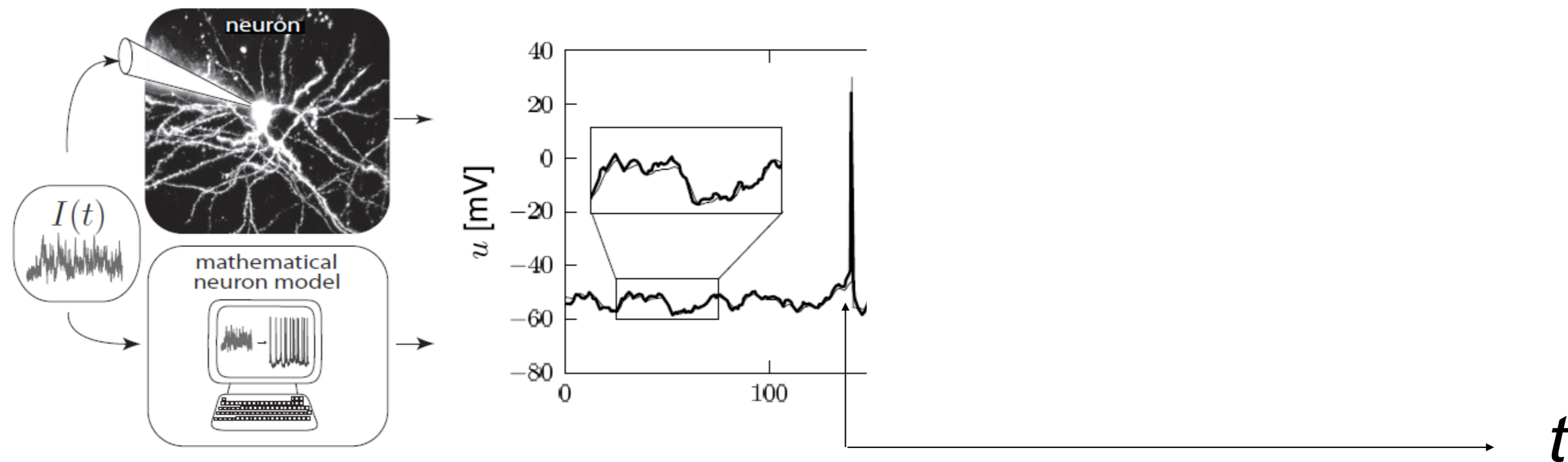
- superthreshold and subthreshold

8.4 Escape noise

- stochastic intensity

8.5 Renewal models

Neuronal Dynamics – 8.5. Interspike Intervals



deterministic part of input

$$I(t) \rightarrow u(t)$$

noisy part of input/intrinsic noise

\rightarrow *escape rate*

Example:
nonlinear integrate-and-fire model

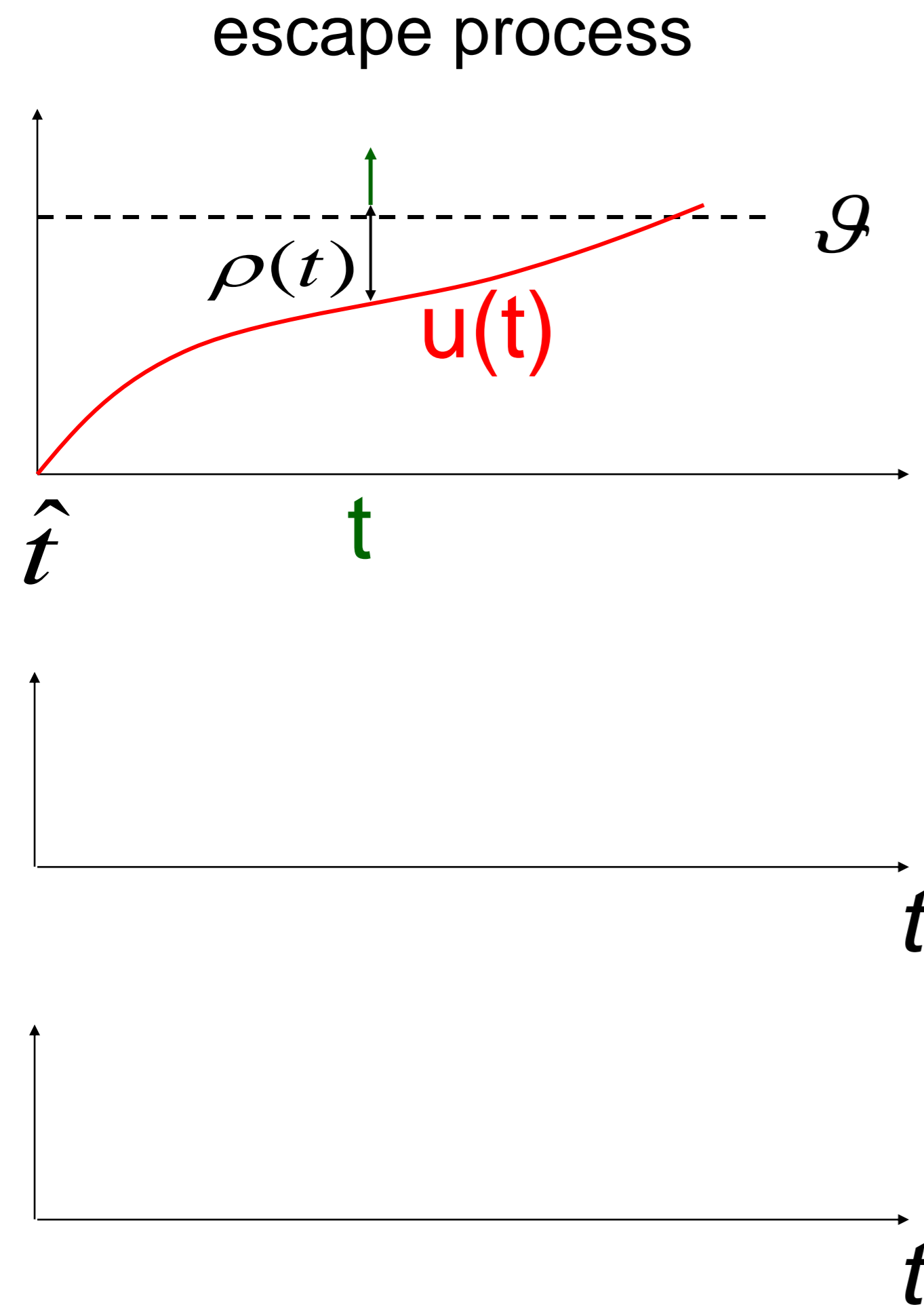
$$\tau \cdot \frac{d}{dt} u = F(u) + RI(t)$$

$$\text{if spike at } t^f \Rightarrow u(t^f + \delta) = u_r$$

Example:
exponential stochastic intensity

$$\rho(t) = f(u(t)) = \rho_g \exp(u(t) - \mathcal{G})$$

Neuronal Dynamics – 8.5. Interspike Interval distribution



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$

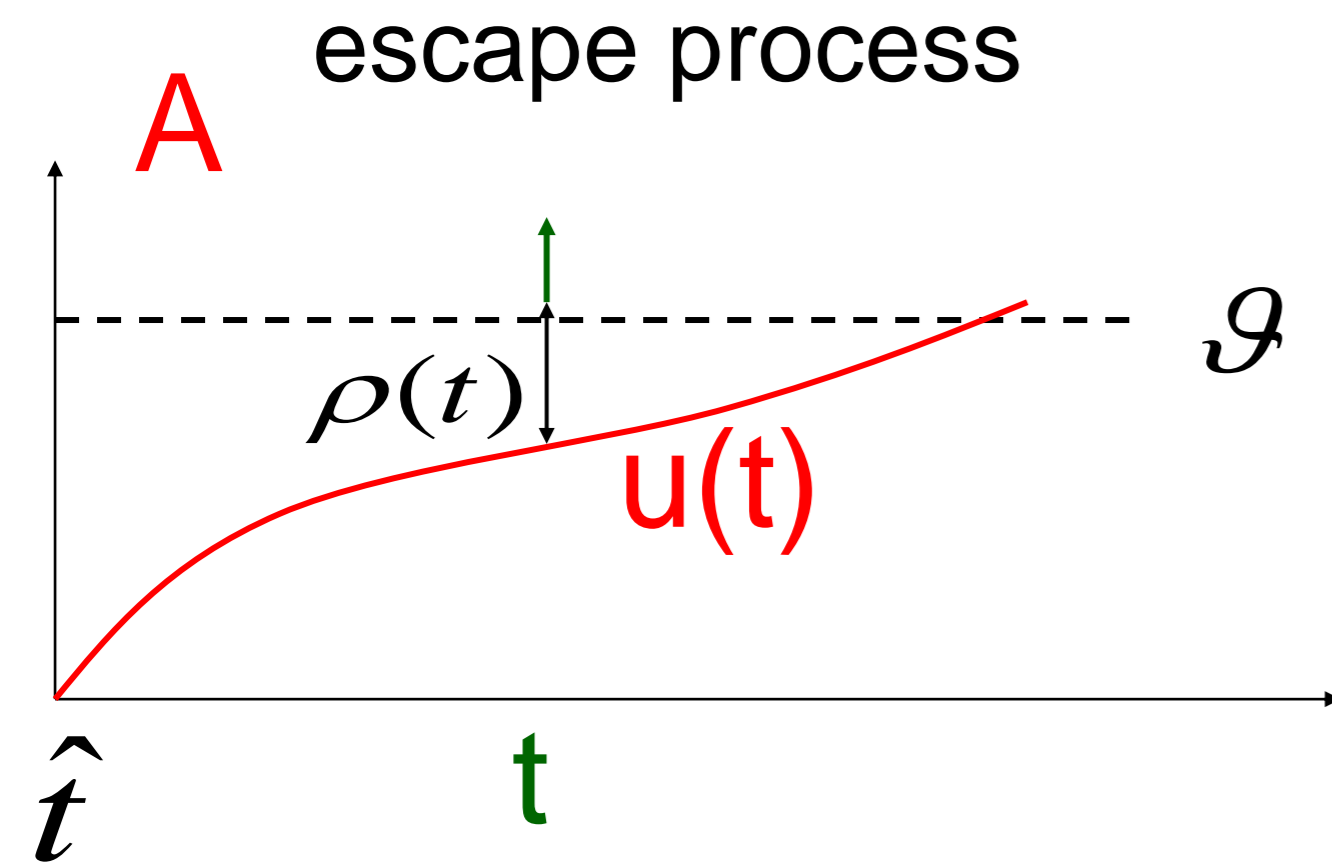
Survivor function

$$\frac{d}{dt} S_I(t|\hat{t}) = -\rho(t) S_I(t|\hat{t})$$

Neuronal Dynamics – 8.5. Interspike Intervals

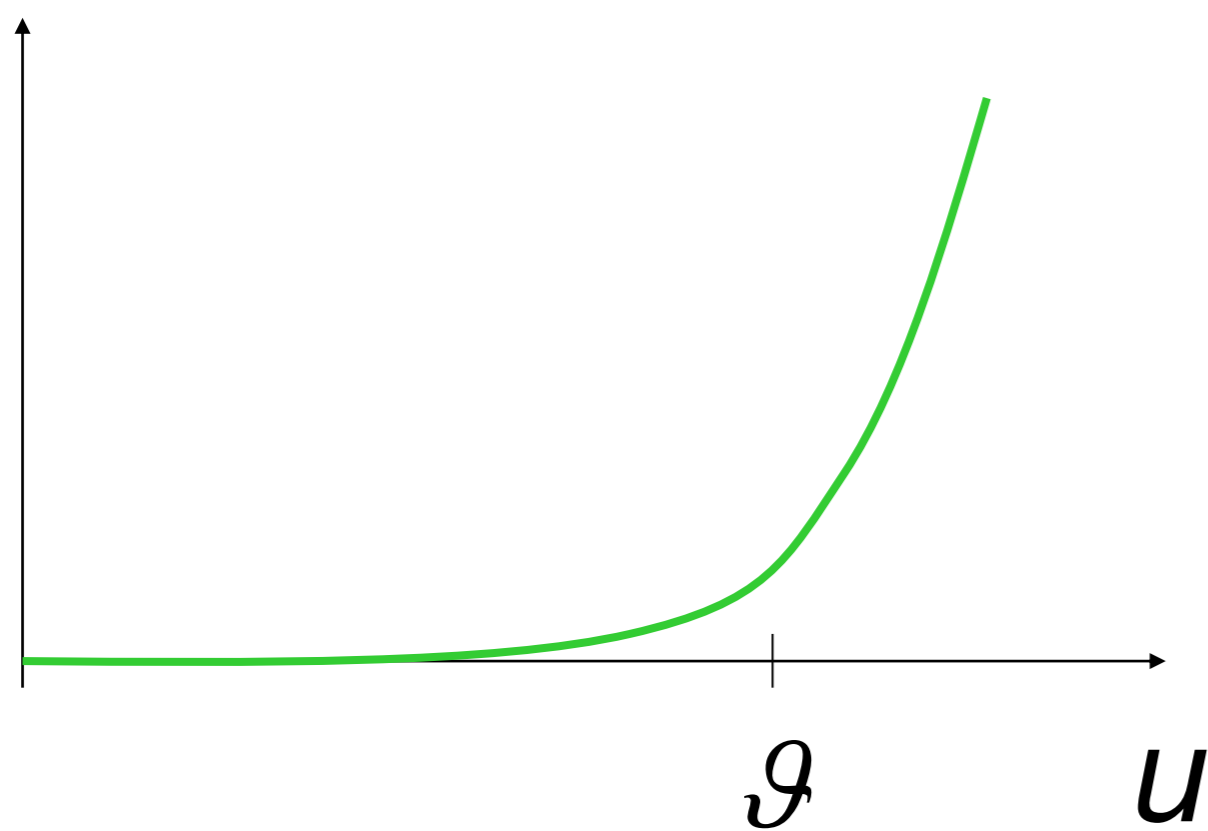
Survivor function

Examples now



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$



$$\frac{d}{dt} S_I(t|\hat{t}) = -\rho(t) S_I(t|\hat{t})$$

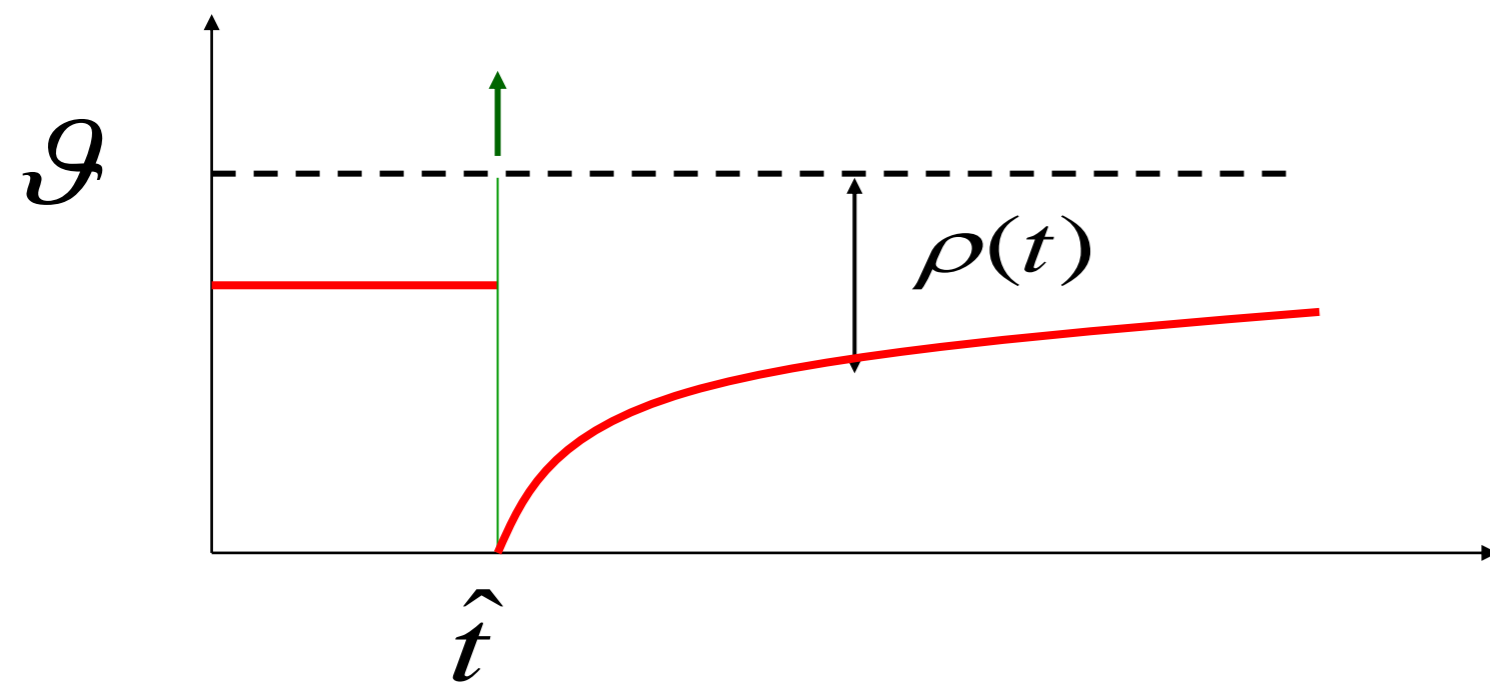
$$S_I(t|\hat{t}) = \exp\left(-\int_{\hat{t}}^t \rho(t') dt'\right)$$

Interval distribution

$$P_I(t|\hat{t}) = \underbrace{\rho(t)}_{\text{escape rate}} \cdot \underbrace{\exp\left(-\int_{\hat{t}}^t \rho(t') dt'\right)}_{\text{Survivor function}}$$

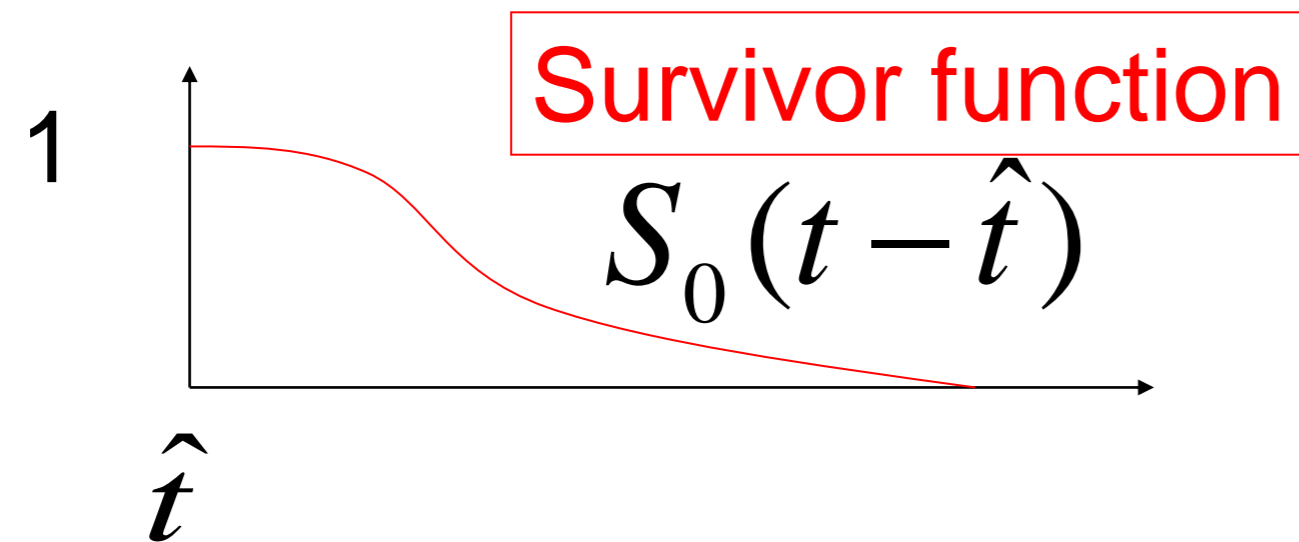
Neuronal Dynamics – 8.5. Renewal theory

Example: I&F with reset, constant input

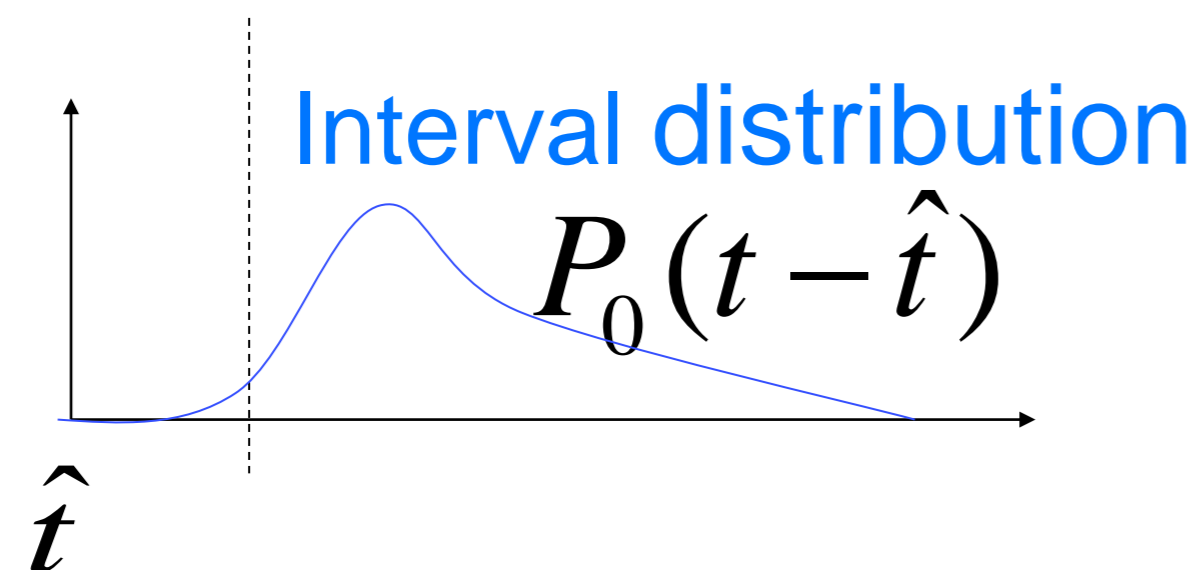


escape rate

$$\rho(t|\hat{t}) = f(u(t|\hat{t})) = \rho_{\mathcal{G}} \exp(u(t|\hat{t}) - \mathcal{G})$$



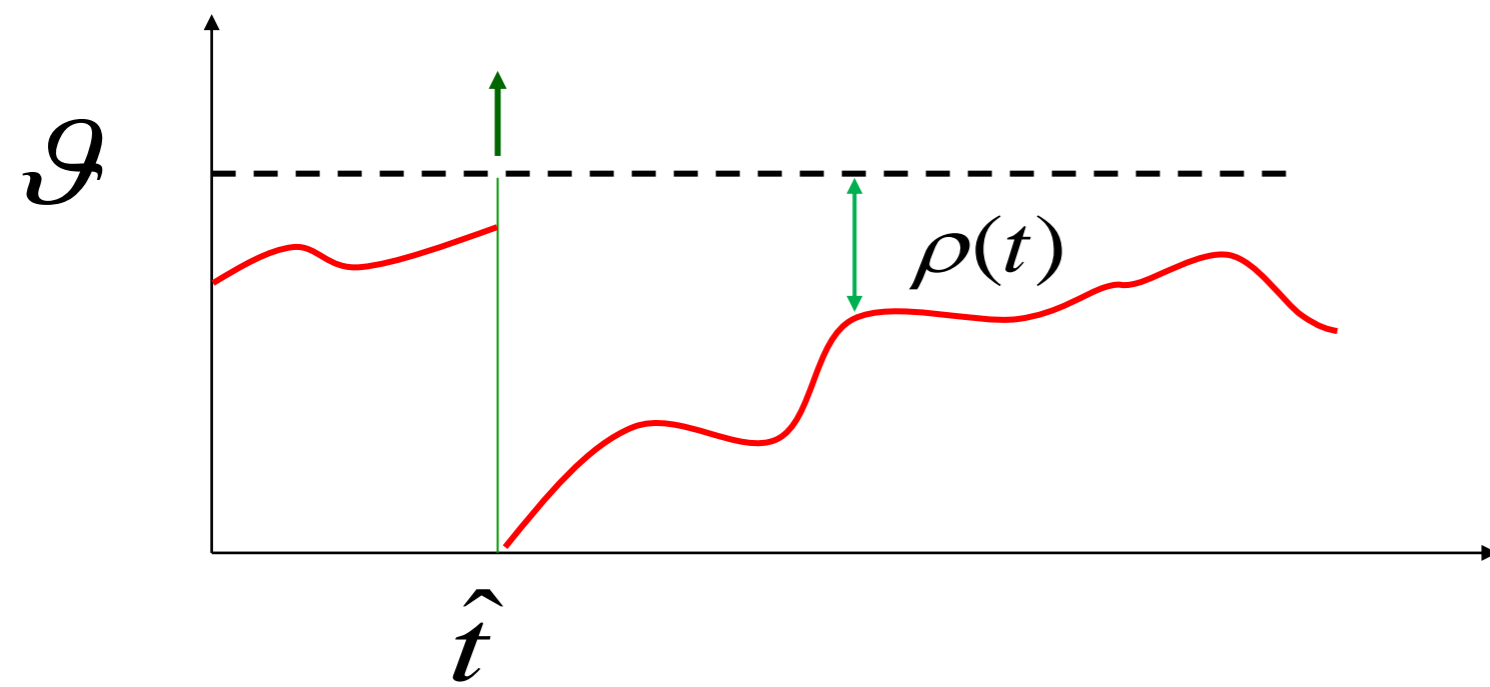
$$S(t|\hat{t}) = \exp\left(-\int_{\hat{t}}^t \rho(t'|\hat{t}) dt'\right)$$



$$P(t|\hat{t}) = \rho(t|\hat{t}) \exp\left(-\int_{\hat{t}}^t \rho(t'|\hat{t}) dt'\right)$$
$$= -\frac{d}{dt} S(t|\hat{t})$$

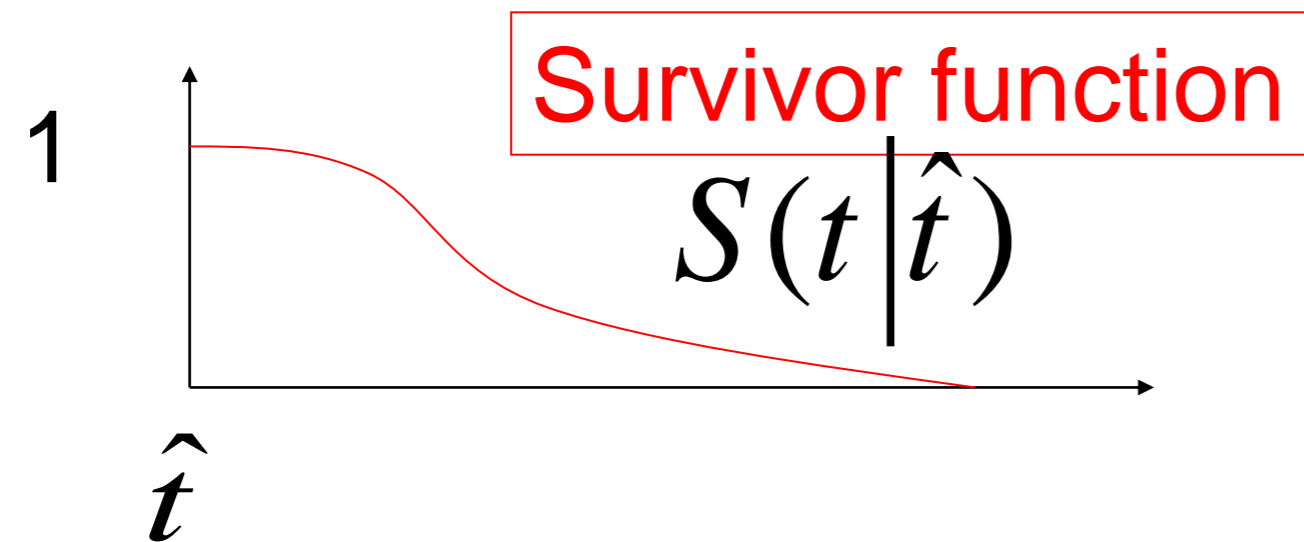
Neuronal Dynamics – 8.5. Time-dependent Renewal theory

Example: I&F with reset, time-dependent input,



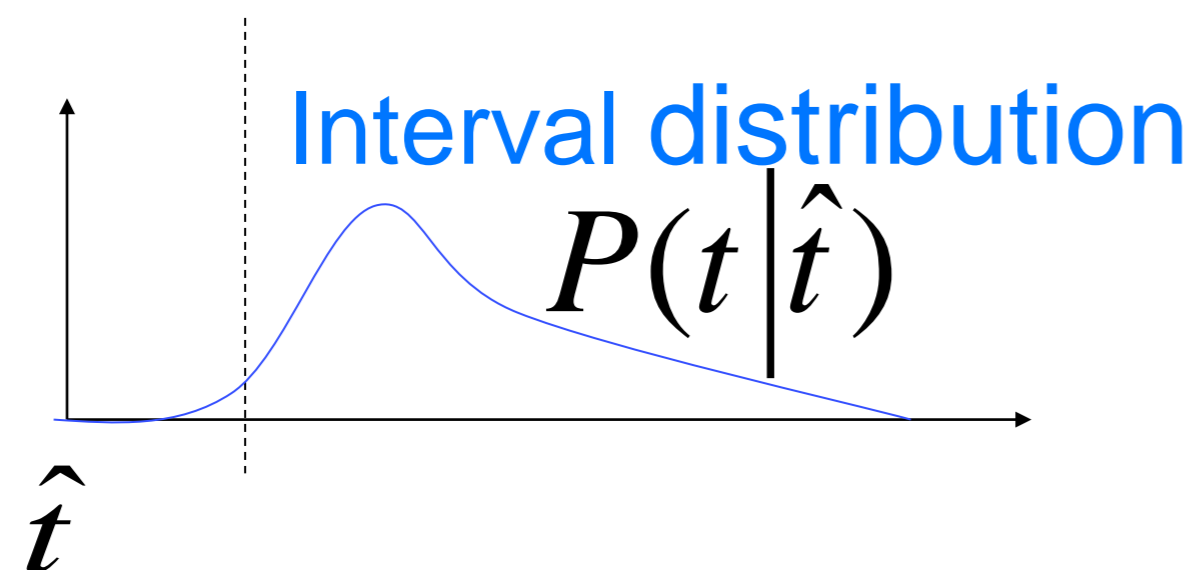
escape rate

$$\rho(t|\hat{t}) = f(u(t|\hat{t})) = \rho_{\mathcal{G}} \exp(u(t|\hat{t}) - \mathcal{G})$$



Survivor function

$$S(t|\hat{t}) = \exp\left(-\int_{\hat{t}}^t \rho(t'|\hat{t}) dt'\right)$$

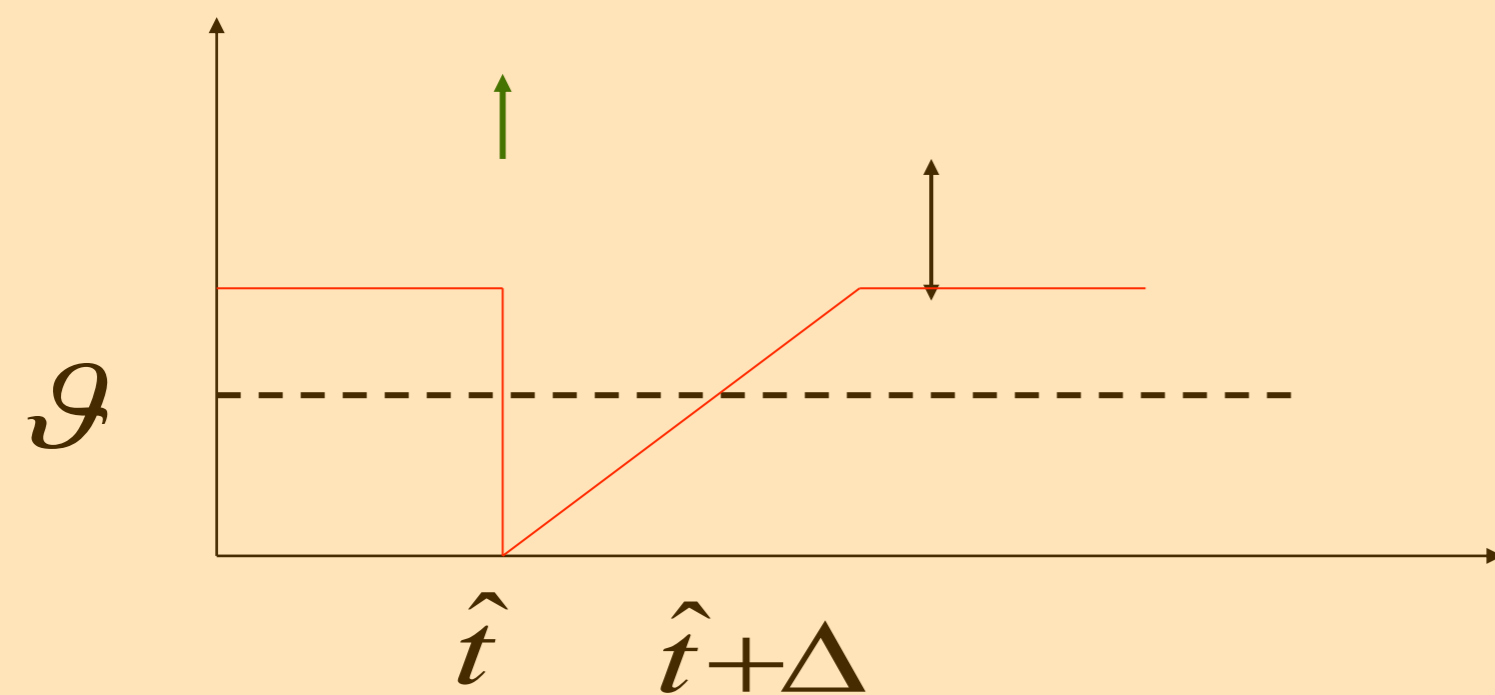


Interval distribution

$$P(t|\hat{t}) = \rho(t|\hat{t}) \exp\left(-\int_{\hat{t}}^t \rho(t'|\hat{t}) dt'\right) \\ = -\frac{d}{dt} S(t|\hat{t})$$

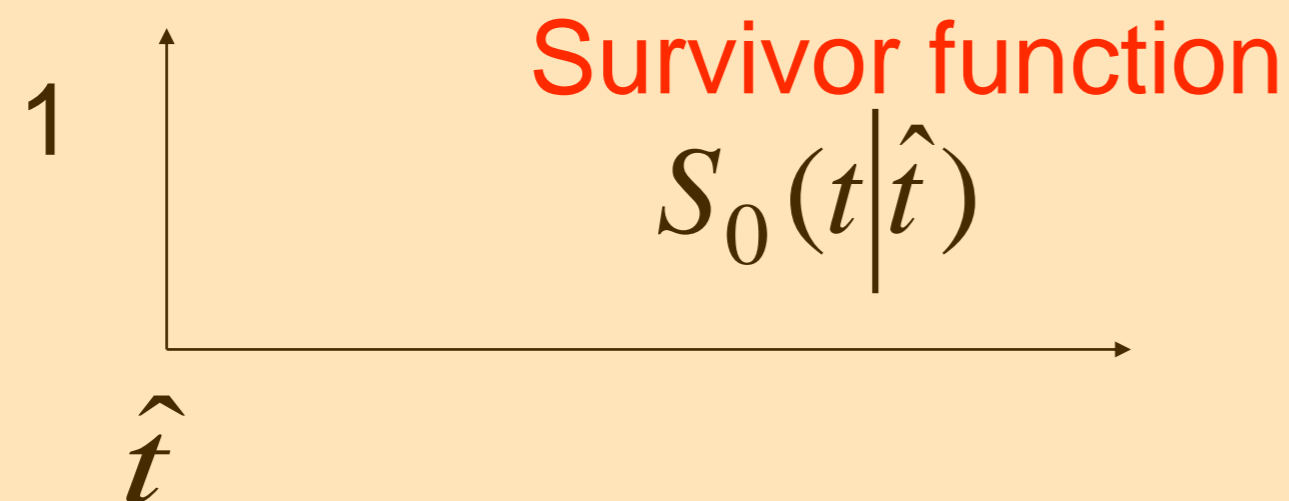
Neuronal Dynamics – Homework assignment

neuron with relative refractoriness, constant input

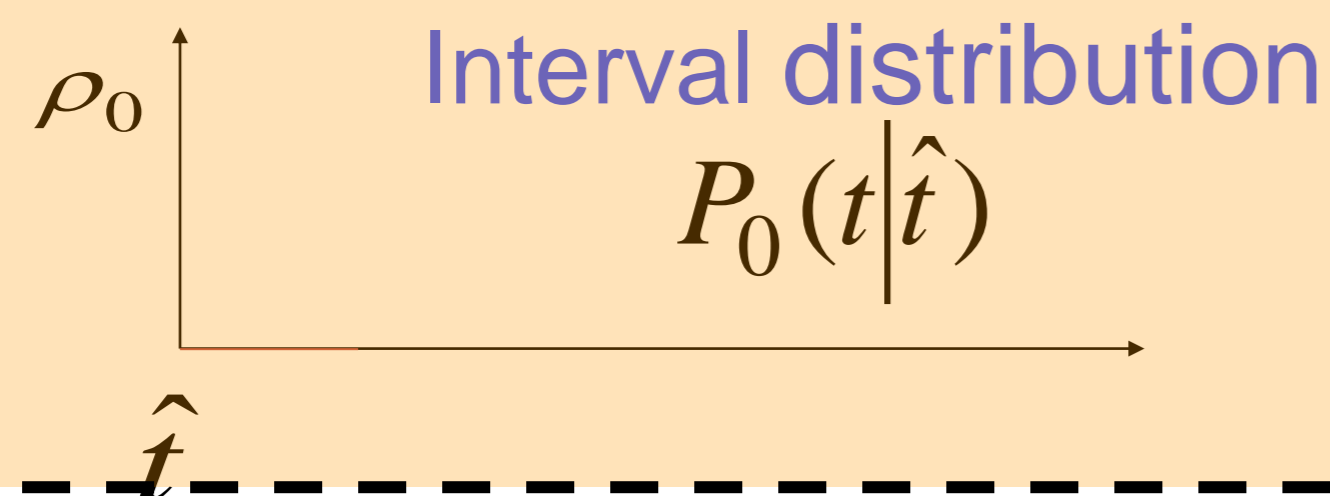


escape rate

$$\rho(t) = \rho_0 \frac{u}{\mathcal{G}} \text{ for } u > \mathcal{G}$$

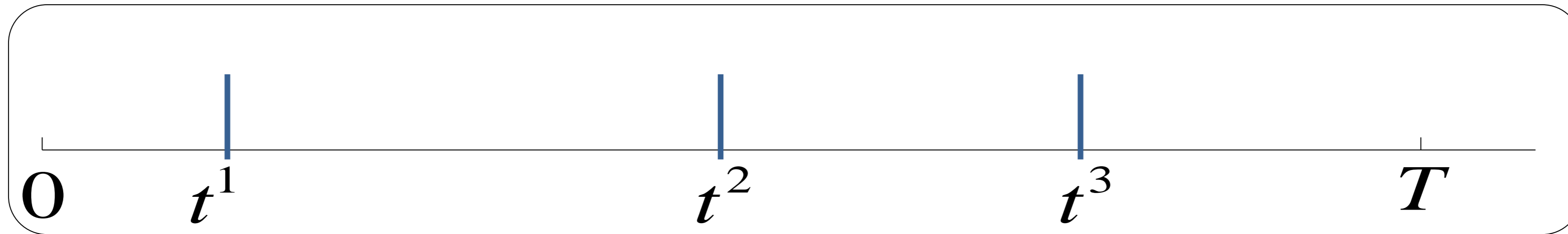


$$S_0(t|\hat{t}) = \left\{ \begin{array}{l} 1 \\ 0 \end{array} \right.$$



$$P_0(t|\hat{t}) = \left\{ \begin{array}{l} 0 \\ \rho_0 \end{array} \right.$$

Neuronal Dynamics – 8.5. Firing probability in discrete time



Probability to survive 1 time step

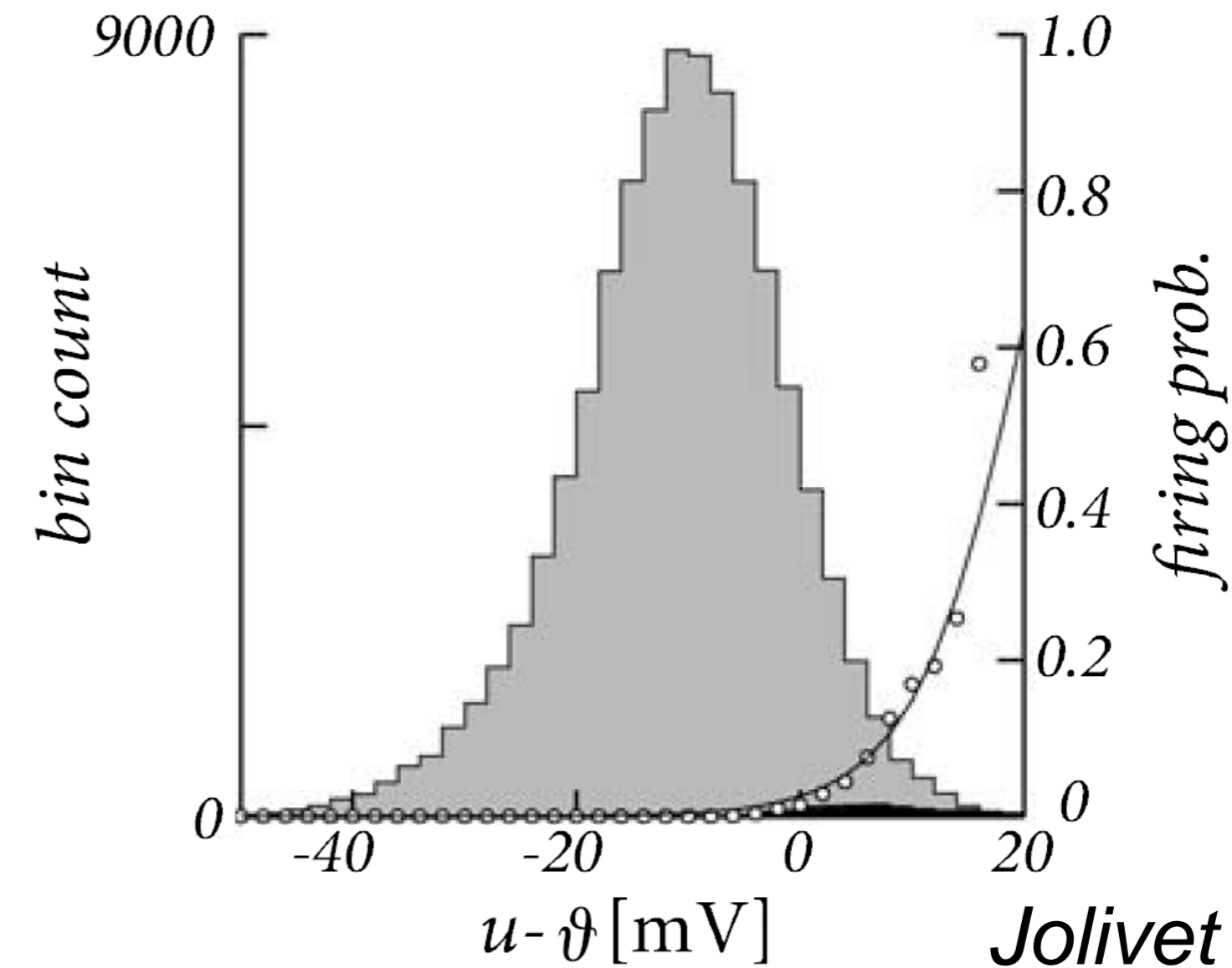
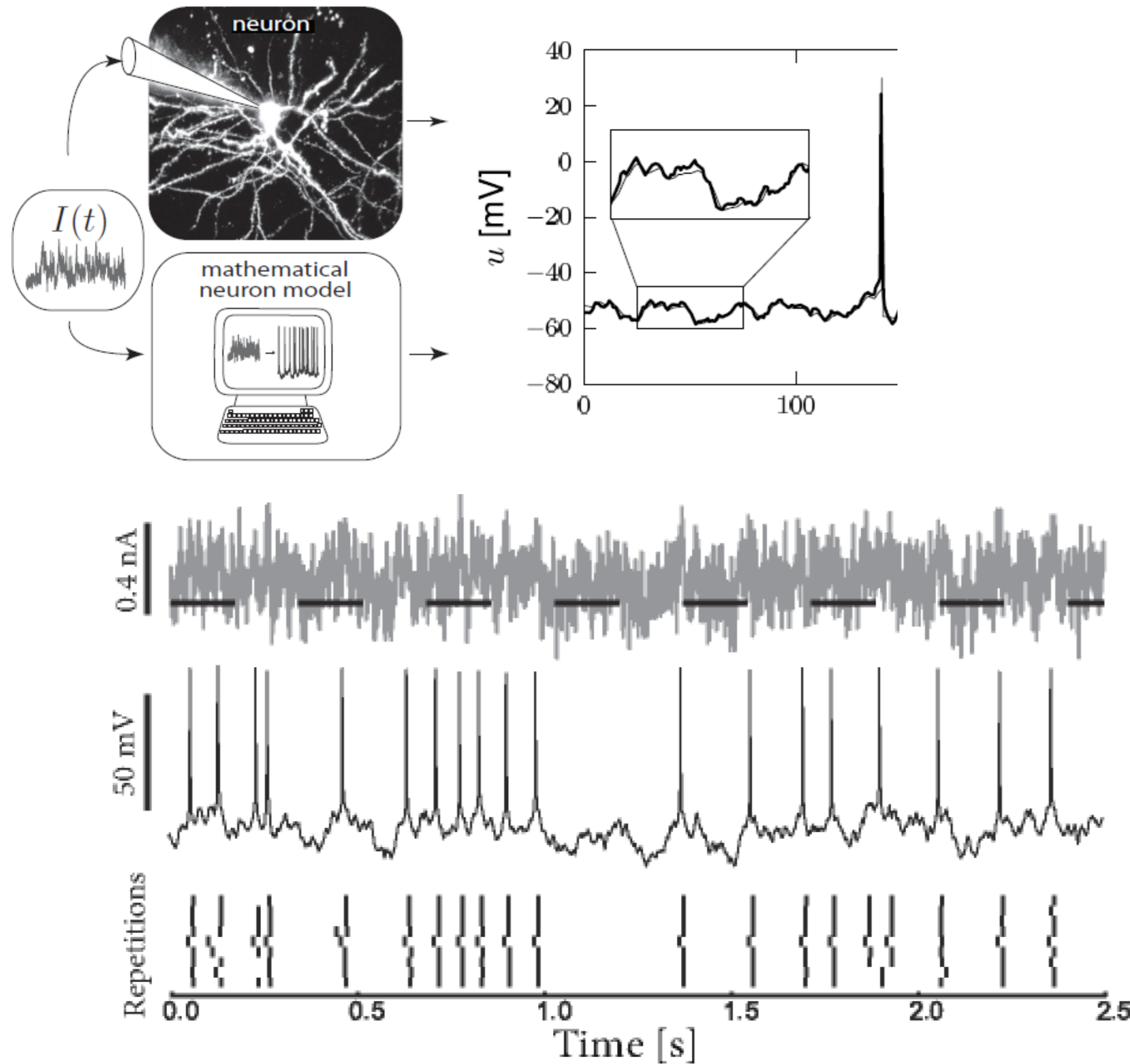
$$S(t_{k+1} | t_k) = \exp\left[-\int_{t_k}^{t_{k+1}} \rho(t') dt'\right]$$

$$S(t_{k+1} | t_k) = \exp[-\rho(t_k)\Delta] = 1 - P_k^F$$

Probability to fire in 1 time step

$$P_k^F =$$

Neuronal Dynamics – 8.5. Escape noise - experiments



*Jolivet et al. ,
J. Comput. Neurosc.
2006*

$$P_k^F = 1 - \exp[-\rho(t_k)\Delta]$$

escape rate

$$\rho(t) = \frac{1}{\Delta} \exp\left(\frac{u(t) - \vartheta}{\Delta}\right)$$

Neuronal Dynamics – 8.5. Renewal process, firing probability

Escape noise = stochastic intensity

-Renewal theory

- hazard function

- survivor function

- interval distribution

-time-dependent renewal theory

-discrete-time firing probability

-Link to experiments

→ basis for modern methods of
neuron model fitting

Week 8 – part 6 : Comparison of noise models



Biological Modeling of Neural Networks

Week 8 – Noisy input models: Barrage of spike arrivals

Wulfram Gerstner

EPFL, Lausanne, Switzerland

8.1 Variation of membrane potential

- white noise approximation

8.2 Autocorrelation of Poisson

8.3 Noisy integrate-and-fire

- superthreshold and subthreshold

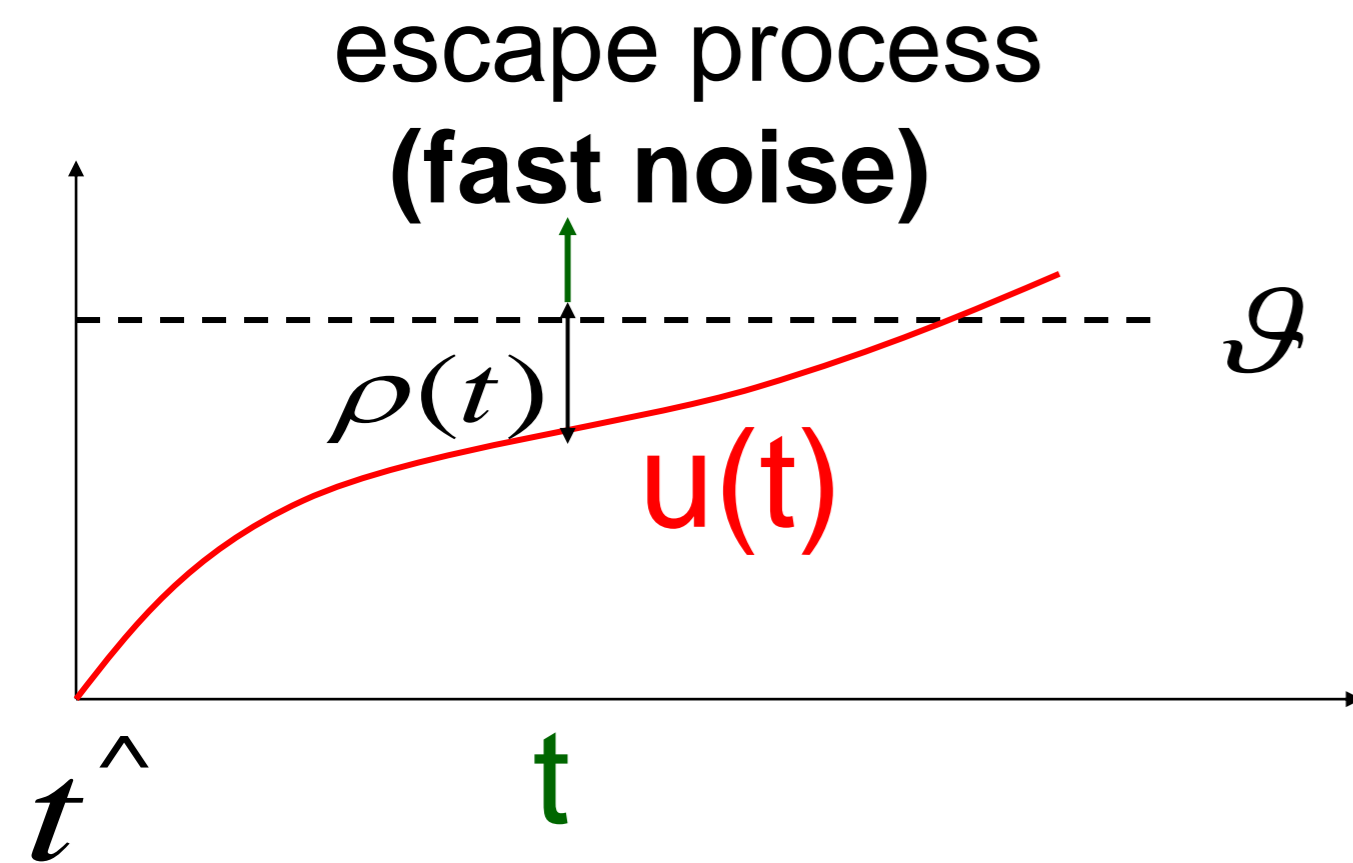
8.4 Escape noise

- stochastic intensity

8.5 Renewal models

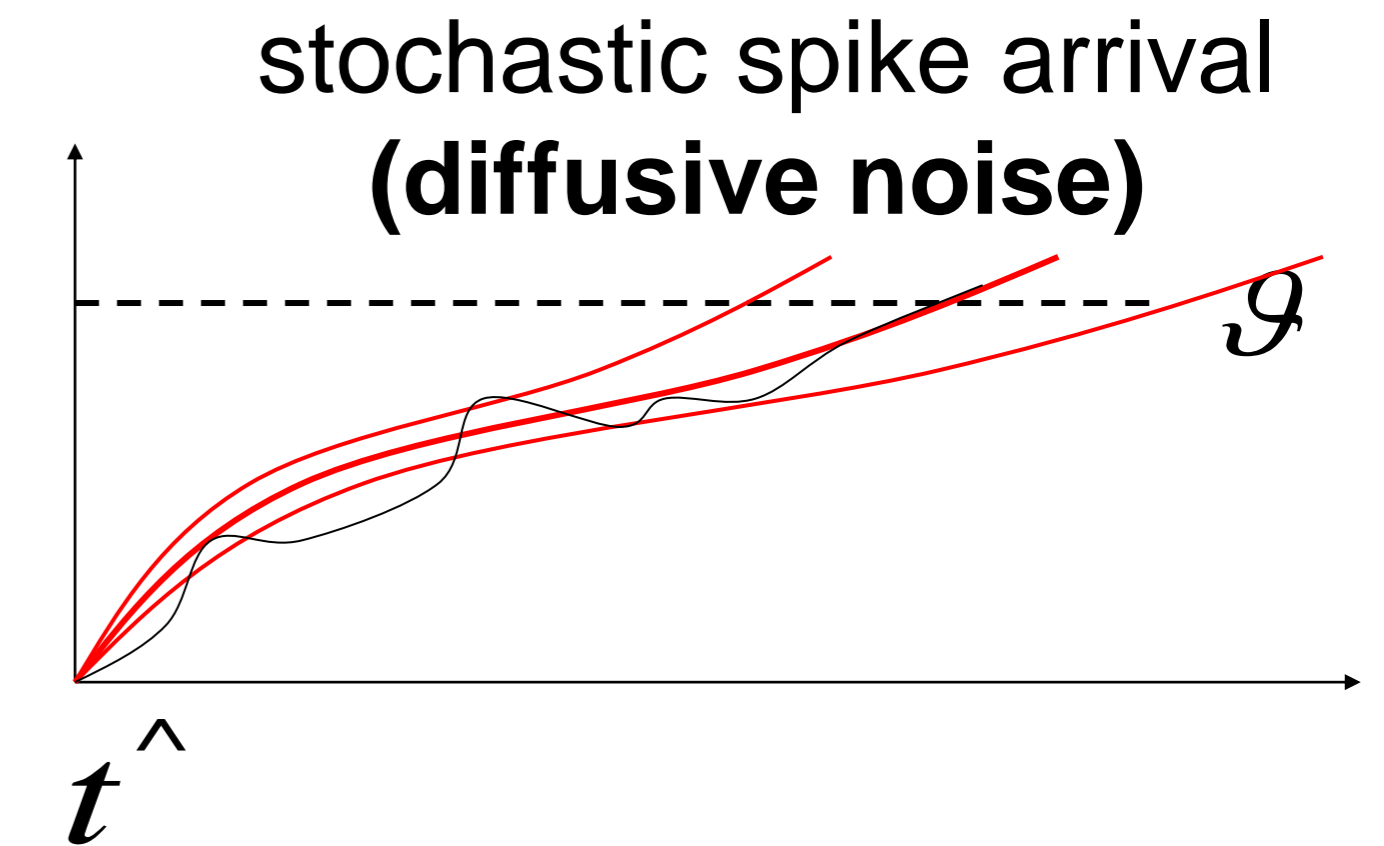
8.6 Comparison of noise models

Neuronal Dynamics – 8.6. Comparison of Noise Models



escape rate

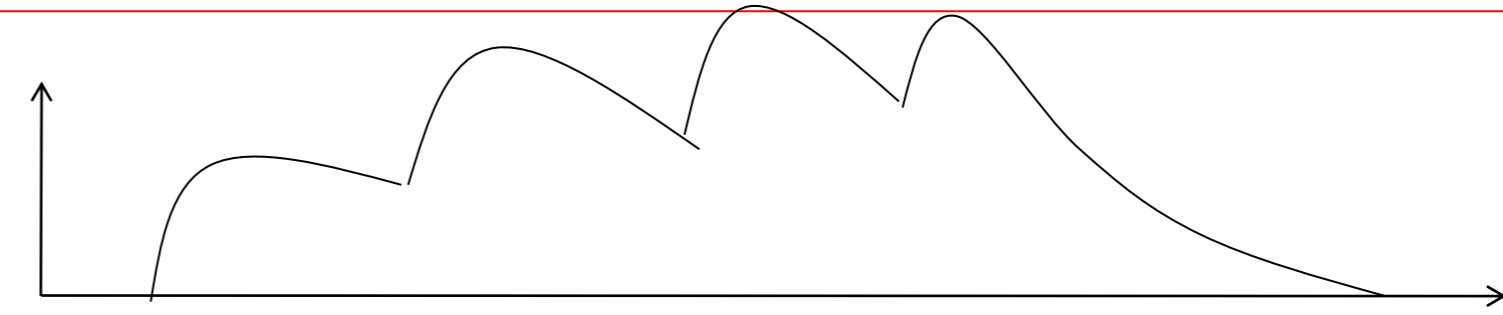
$$\rho(t) = f(u(t) - \mathcal{G})$$



noisy integration

$$\tau \cdot \frac{du_i}{dt} = -u_i + RI + \xi(t)$$

Poisson spike arrival: Mean and autocorrelation of filtered signal



$$S(t) = \sum_f \delta(t - t^f)$$

$$F(s)$$

$$x(t) = \int F(s)S(t-s)ds$$

Filter

Assumption:
stochastic spiking
rate $\nu(t)$

mean

$$\langle x(t) \rangle = \int F(s) \langle S(t-s) \rangle ds$$

$$\langle x(t) \rangle = \int F(s) \langle \nu(t-s) \rangle ds$$

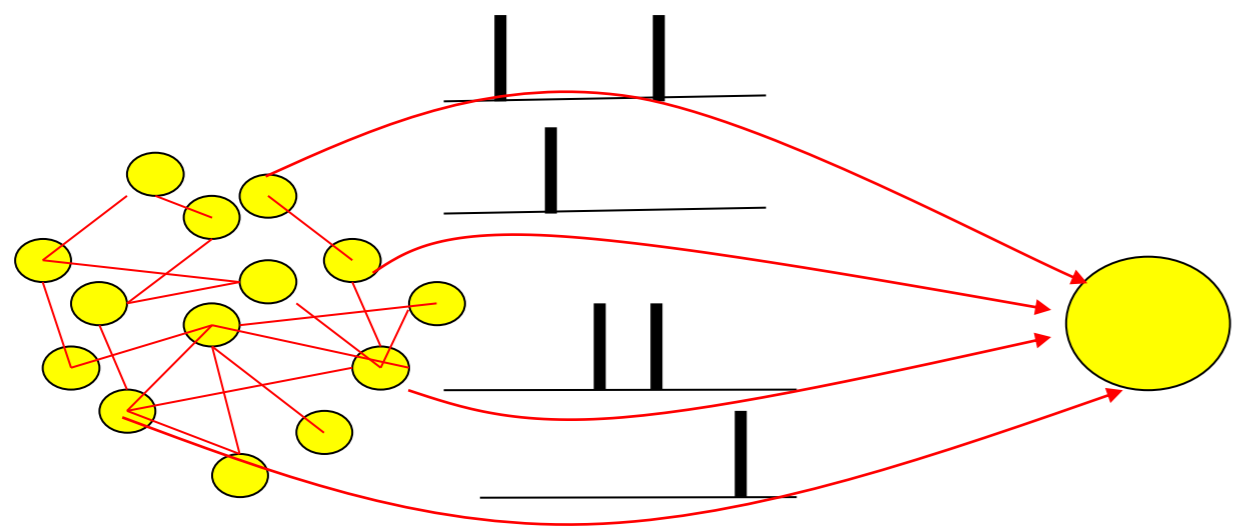
Autocorrelation of output

$$\langle x(t)x(t') \rangle = \left\langle \int F(s)S(t-s)ds \int F(s')S(t'-s')ds' \right\rangle$$

$$\langle x(t)x(t') \rangle = \int F(s)F(s') \langle \underline{S(t-s)S(t'-s')} \rangle ds ds'$$

Autocorrelation of input

Diffusive noise (stochastic spike arrival)



Stochastic spike arrival:
 excitation, total rate R_e
 inhibition, total rate R_i

Synaptic current pulses

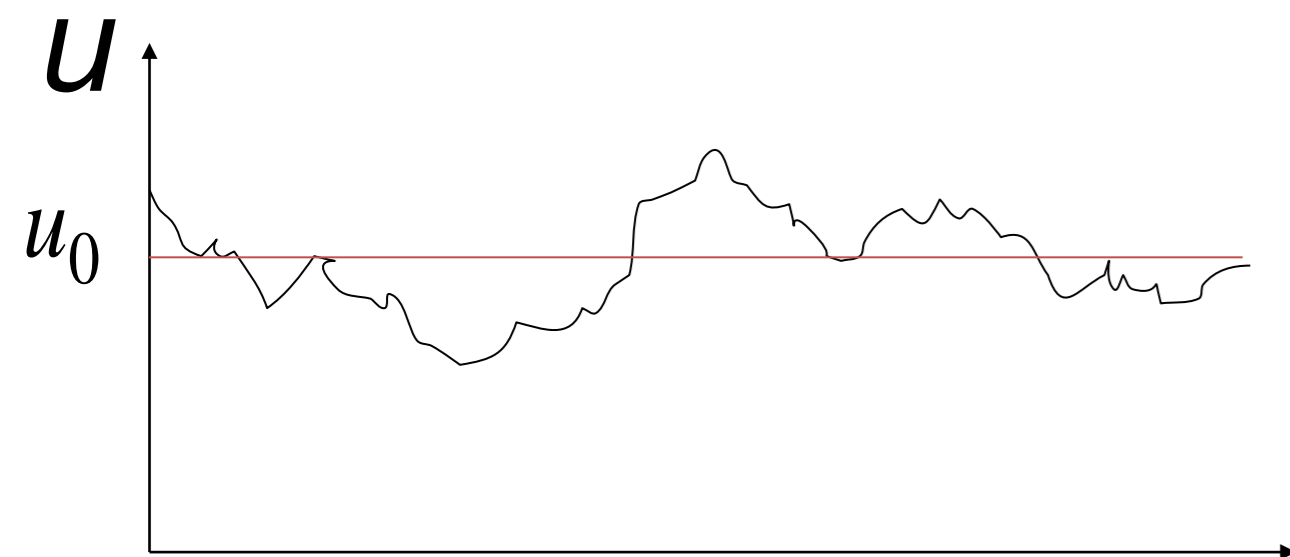
$$\tau \frac{d}{dt} u = -(u - u_{rest}) + \underbrace{\sum_{k,f} \frac{q_e}{C} \delta(t - t_k^f)}_{\text{EPSC}} - \underbrace{\sum_{k',f'} \frac{q_i}{C} \delta(t - t_{k'}^{f'})}_{\text{IPSC}}$$

EPSC

IPSC

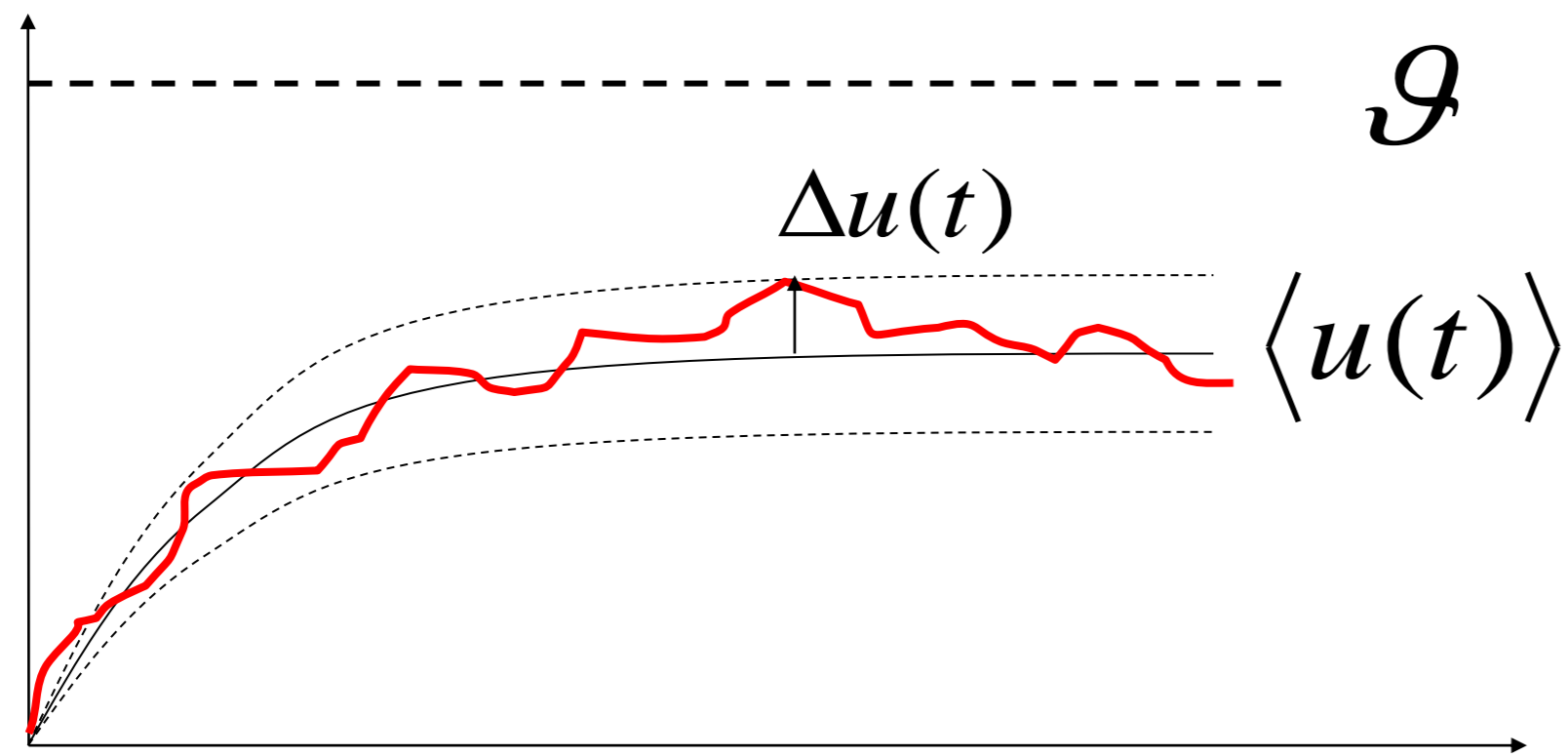
$$\tau \frac{d}{dt} u = -(u - u_{rest}) + RI(t) + \xi(t)$$

Blackboard

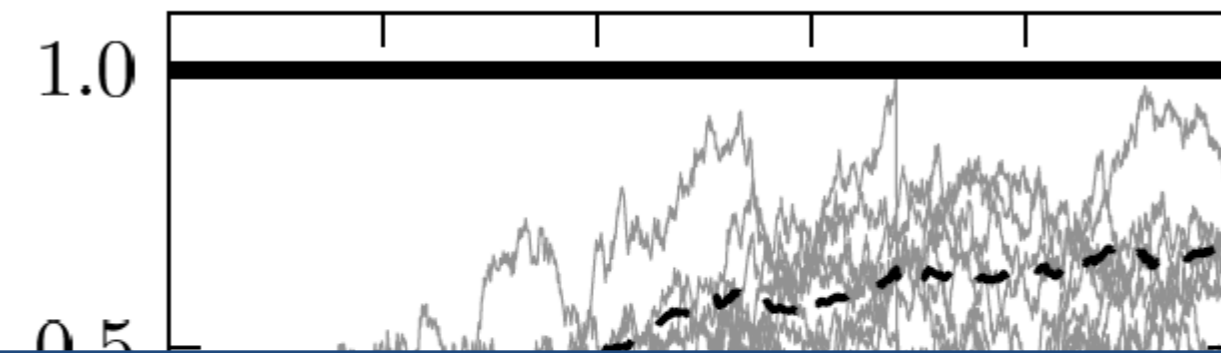


Langevin equation,
 Ornstein Uhlenbeck process

Diffusive noise (stochastic spike arrival)



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



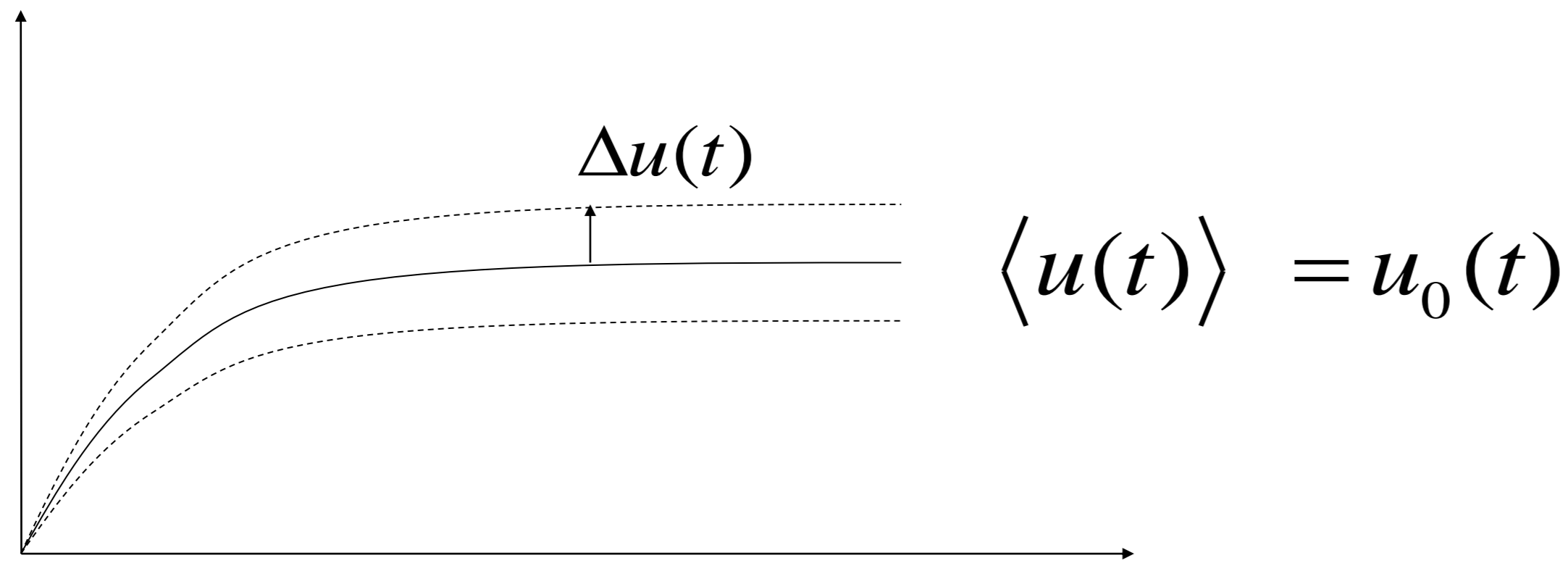
$$\langle \Delta u(t) \Delta u(t) \rangle = \langle u(t)u(t) \rangle - \langle u(t) \rangle^2 =$$

$$\langle \Delta u(t') \Delta u(t) \rangle = \langle u(t)u(t') \rangle - \langle u(t) \rangle \langle u(t') \rangle =$$

Math argument:

- *no threshold*
- *trajectory starts at known value*

Diffusive noise (stochastic spike arrival)



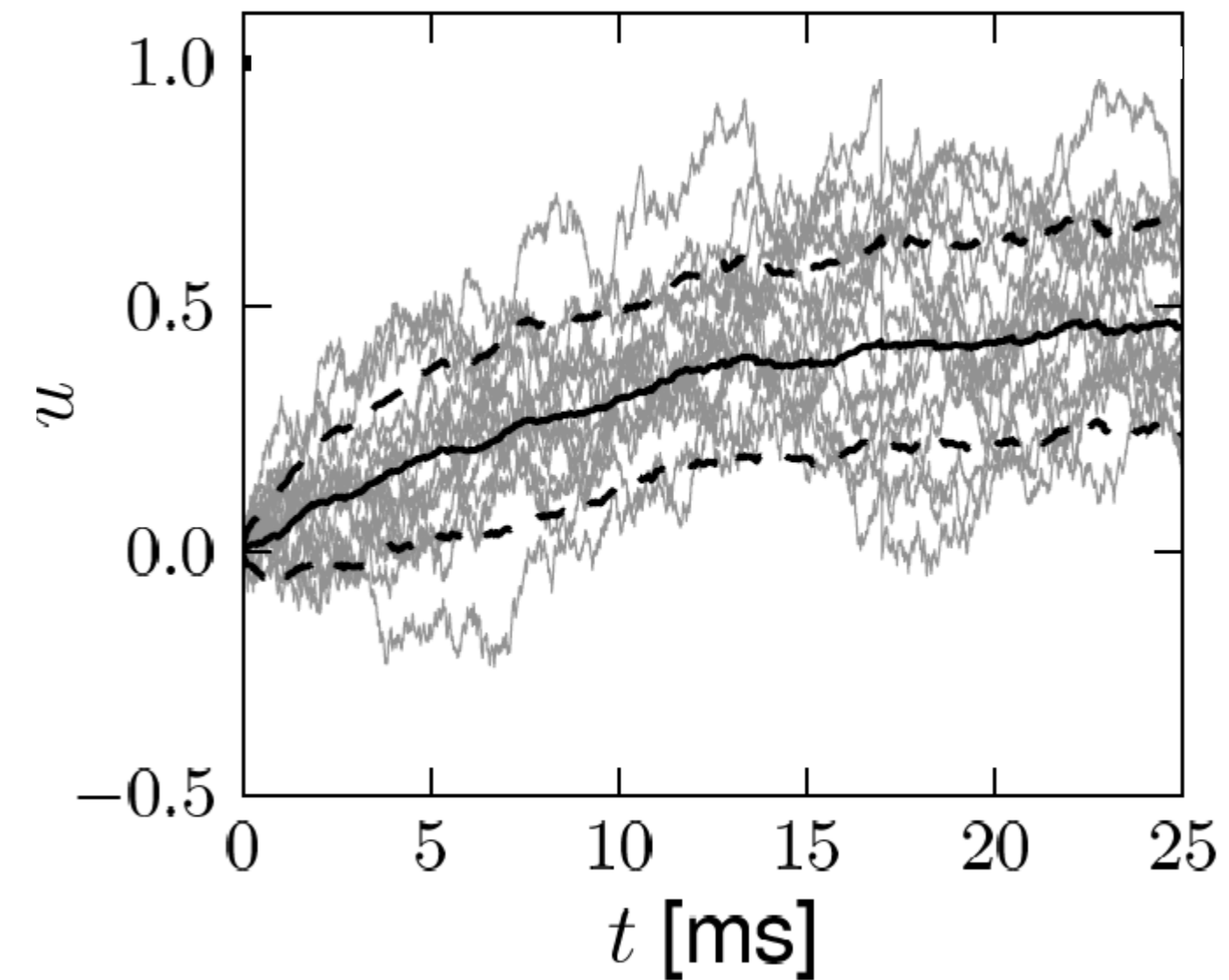
$$\langle \Delta u(t) \Delta u(t) \rangle = \langle u(t) u(t) \rangle - \langle u(t) \rangle^2 =$$

$$\langle \Delta u(t') \Delta u(t) \rangle = \langle u(t) u(t') \rangle - \langle u(t) \rangle \langle u(t') \rangle =$$

Math argument

$$p(u, t) = \frac{1}{\sqrt{2\pi} \langle \Delta u^2(t) \rangle} \exp \left\{ -\frac{[u(t|\hat{t}) - u_0(t)]^2}{2 \langle \Delta u^2(t) \rangle} \right\}$$

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

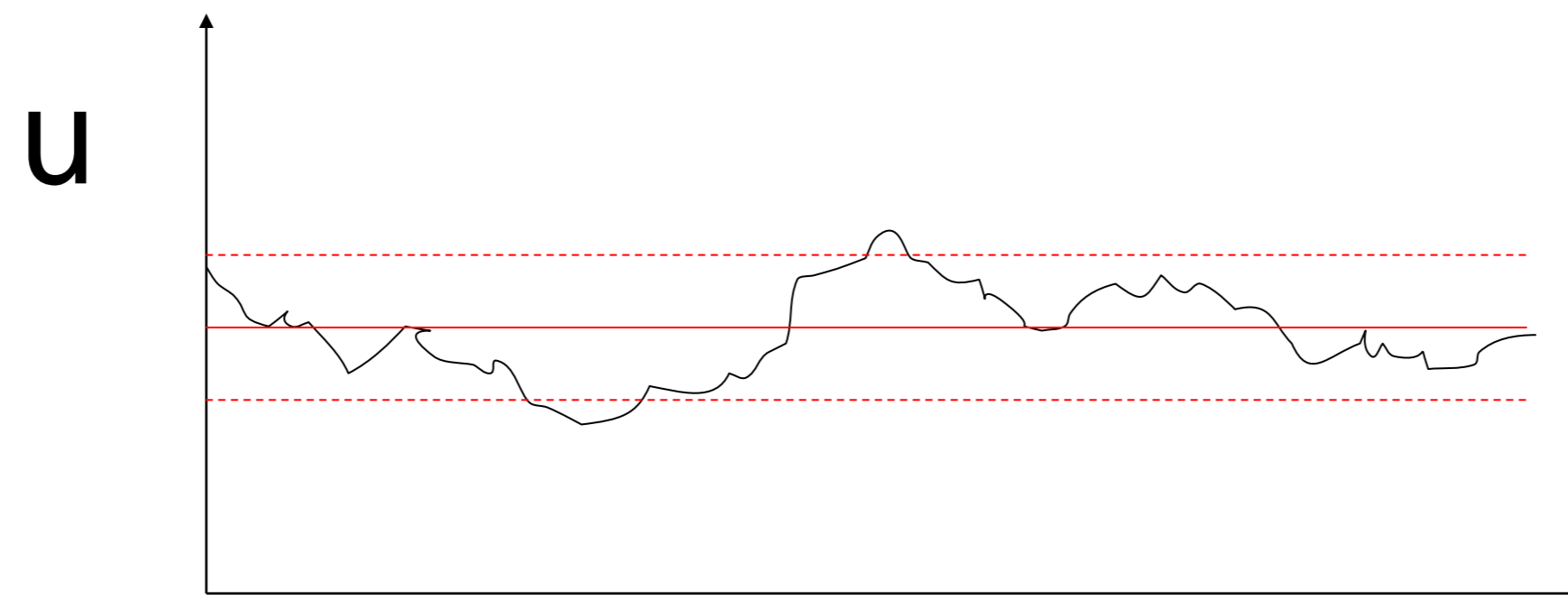
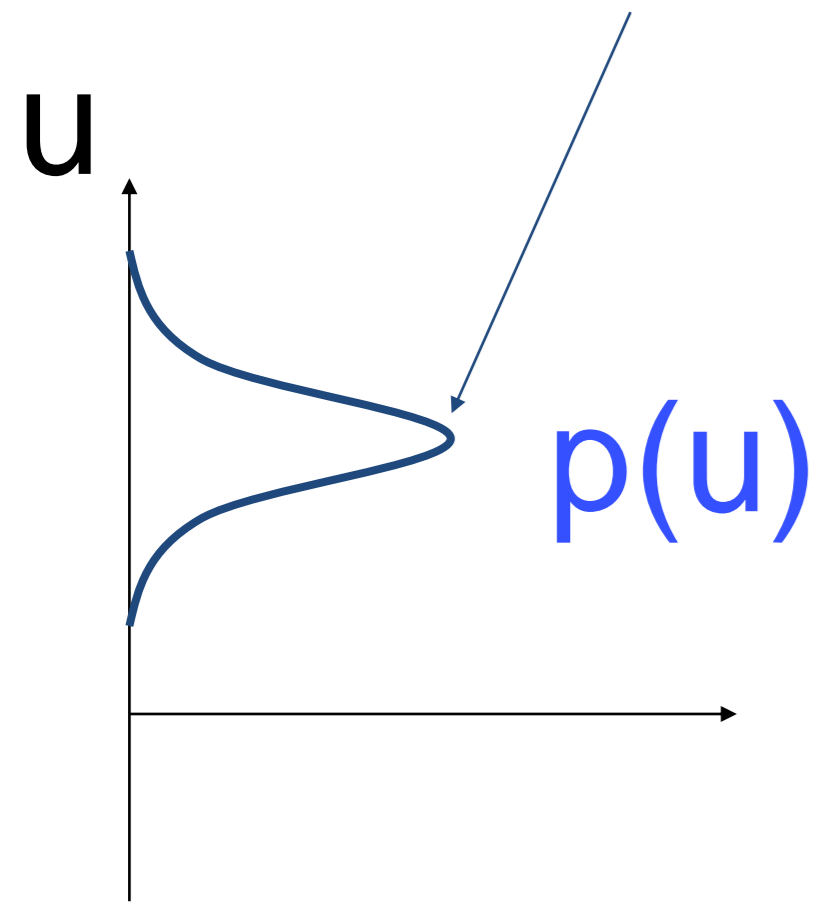


$$\langle [\Delta u(t)]^2 \rangle = \sigma_u^2 [1 - \exp(-2t / \tau)]$$

Neuronal Dynamics – 8.6. Diffusive noise/stoch. arrival

A) No threshold, stationary input

Membrane potential density: Gaussian



constant input rates
no threshold

noisy integration

$$\tau \cdot \frac{du_i}{dt} = -u_i + RI + \xi(t)$$

Neuronal Dynamics – 8.6 Diffusive noise/stoch. arrival

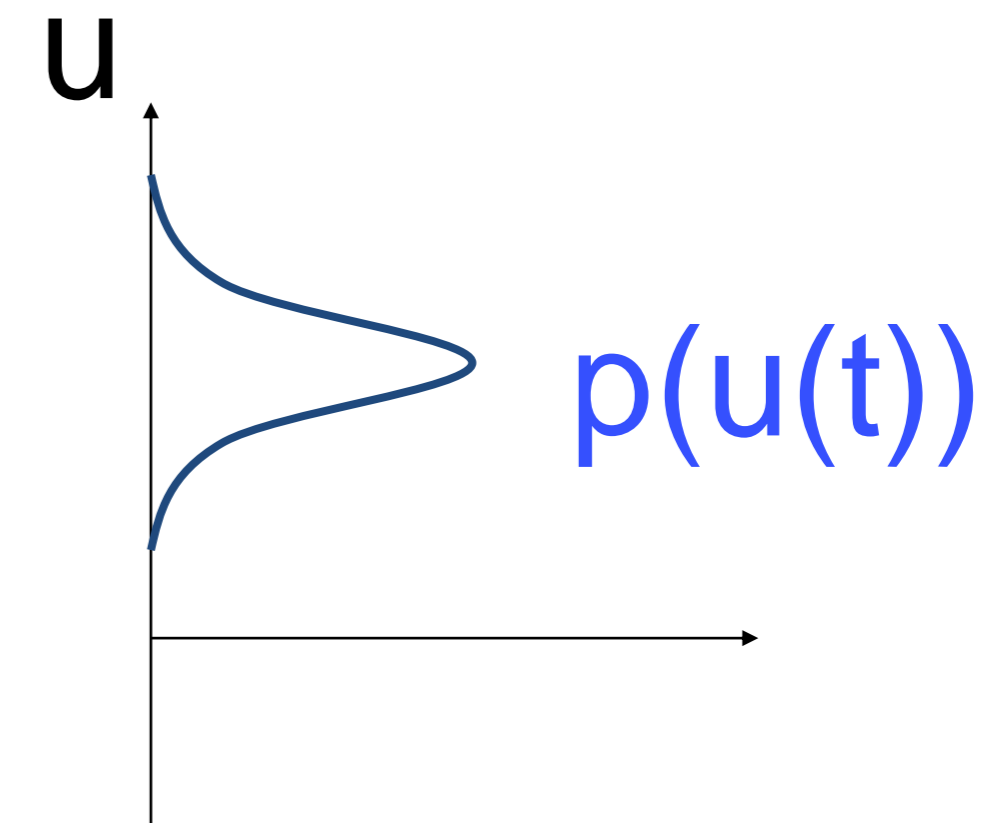
B) No threshold, oscillatory input

Membrane potential density:
Gaussian at time t



noisy integration

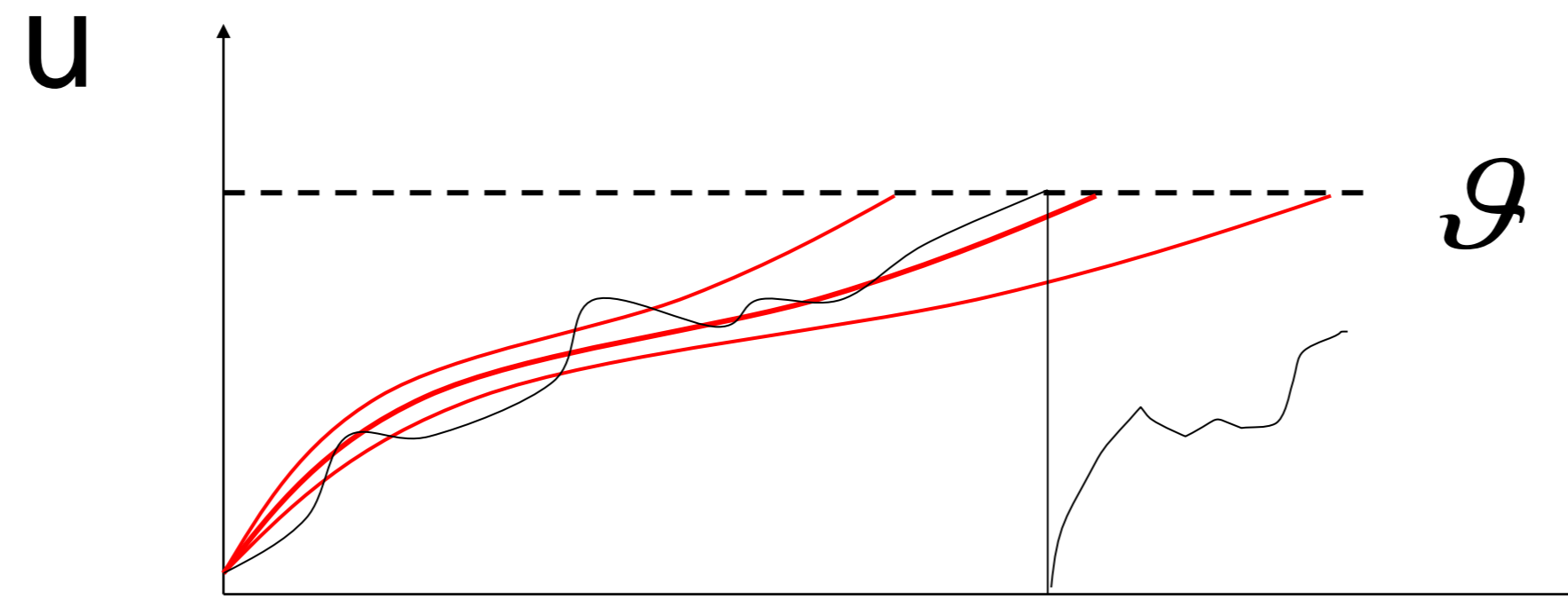
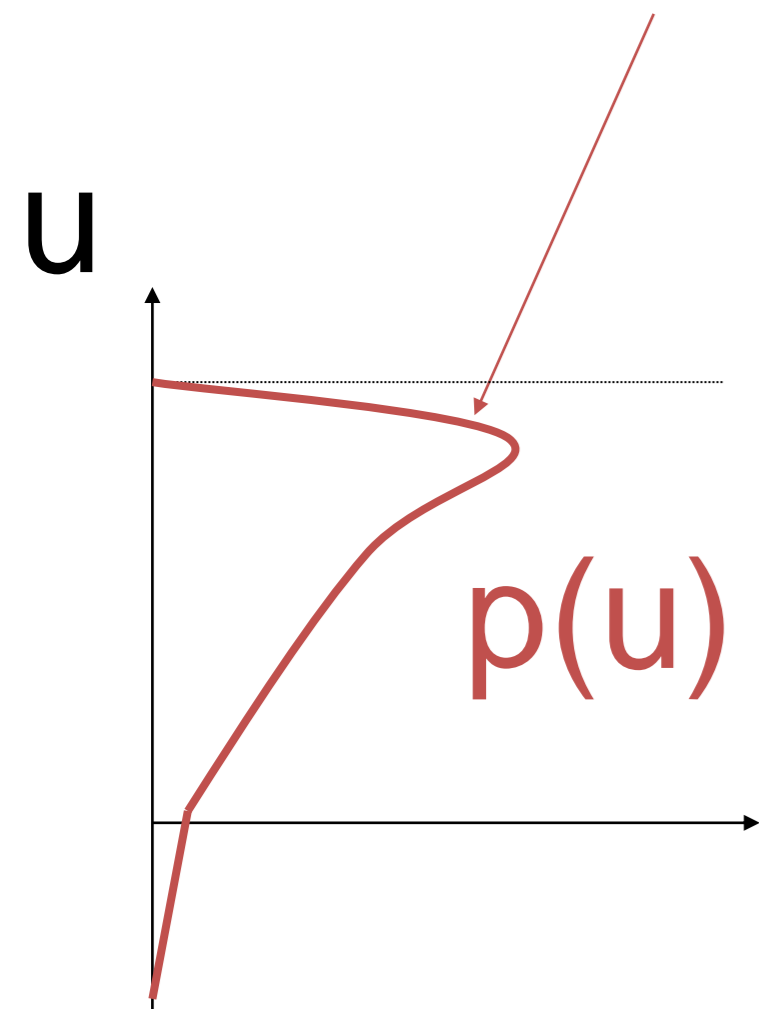
$$\tau \cdot \frac{du_i}{dt} = -u_i + RI + \xi(t)$$



Neuronal Dynamics – 6.4. Diffusive noise/stoch. arrival

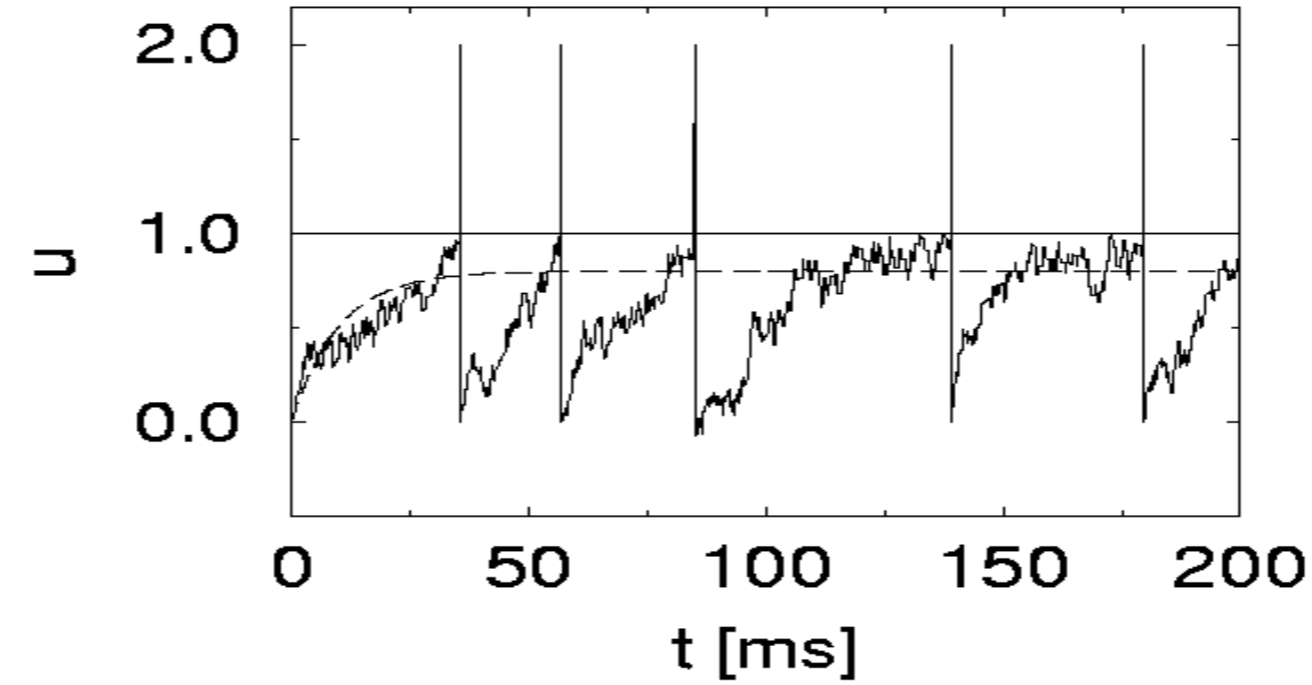
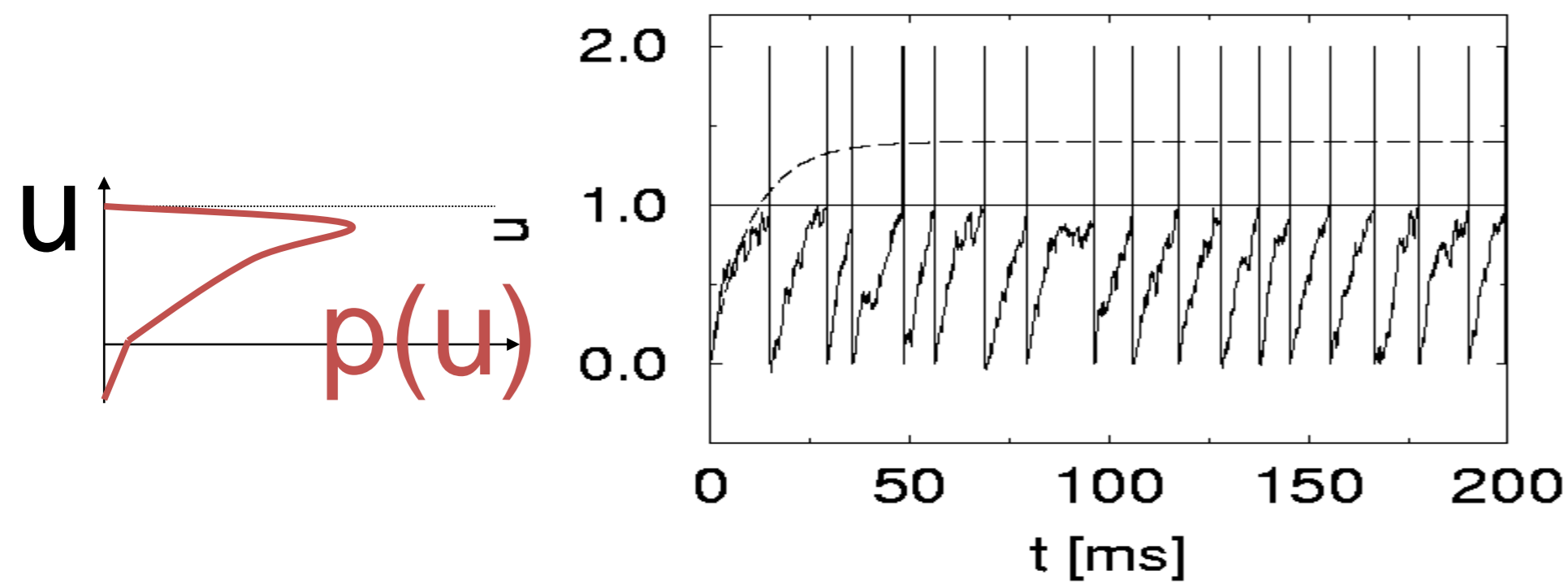
C) With threshold, reset/ stationary input

Membrane potential density



Neuronal Dynamics – 8.6. Diffusive noise/stoch. arrival

Superthreshold vs. Subthreshold regime



Nearly Gaussian
subthreshold distr.

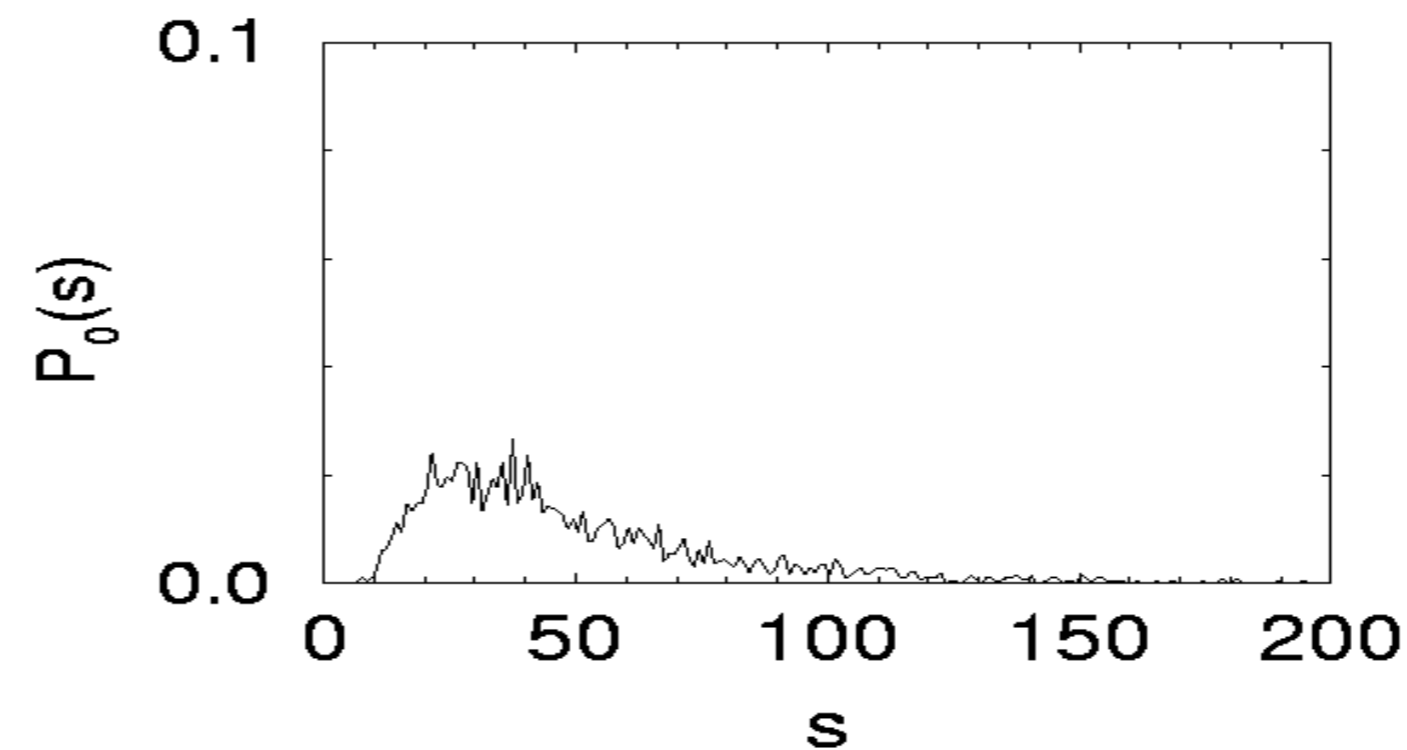
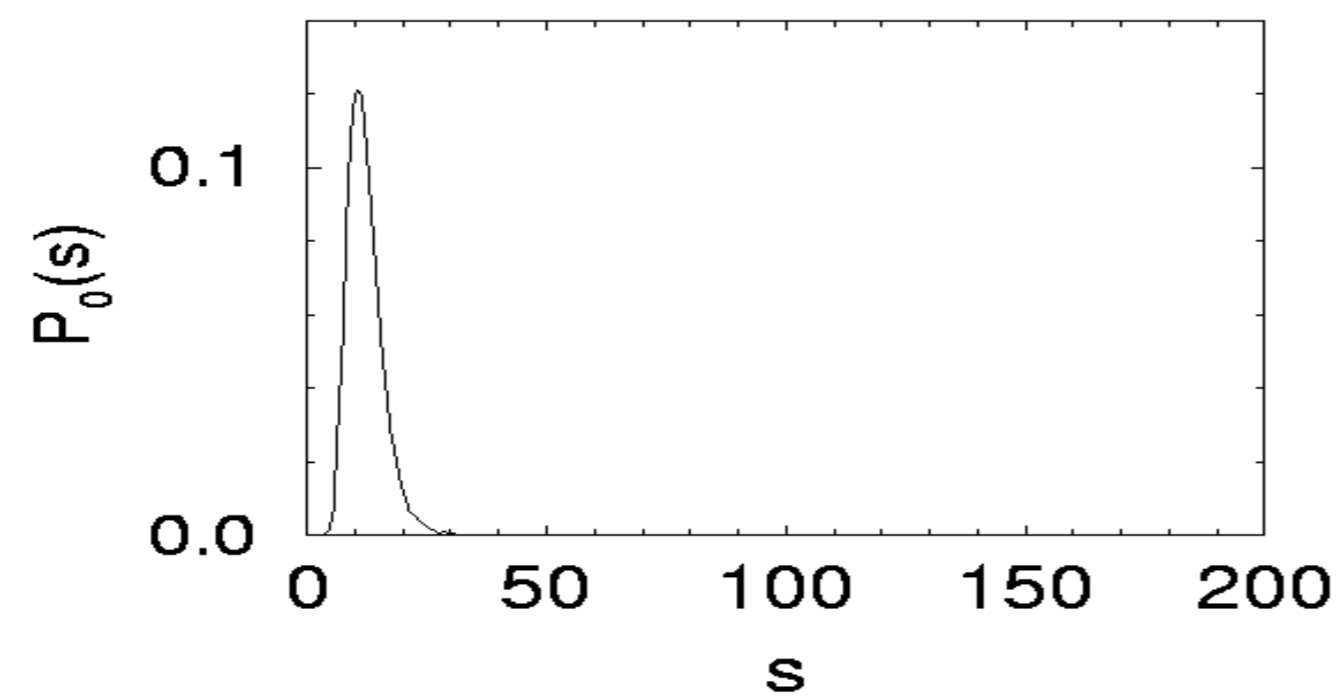
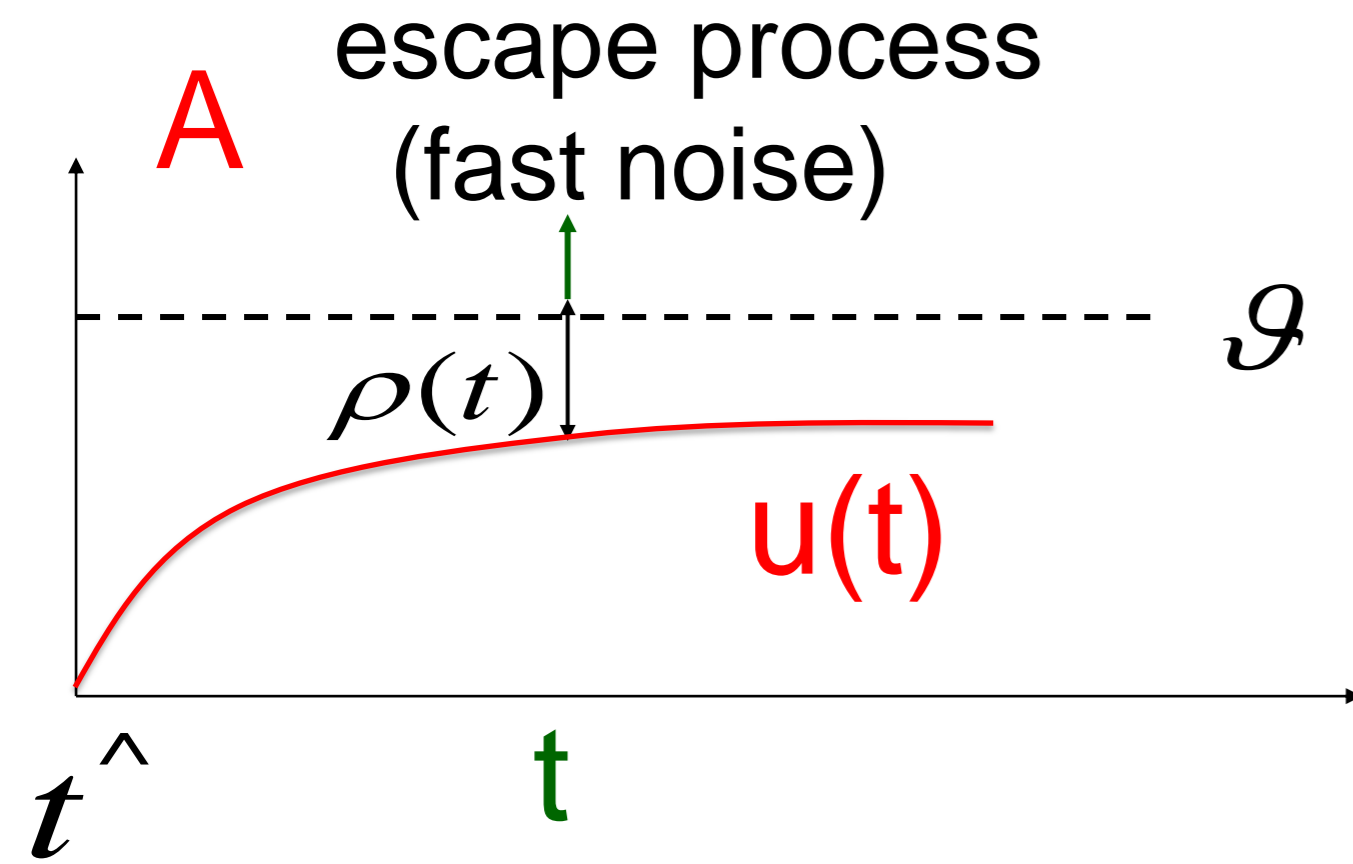


Image:
Gerstner et al. (2013)
Cambridge Univ. Press;
See: Konig et al. (1996)

Neuronal Dynamics – 8.6. Comparison of Noise Models



escape rate

$$\rho(t) = f(u(t) - \mathcal{G})$$

Interval distribution

$$P_I(t | t^{\wedge}) =$$

$$= \rho(t) \cdot \exp\left(-\int_{t^{\wedge}}^t \rho(t') dt'\right)$$

escape rate

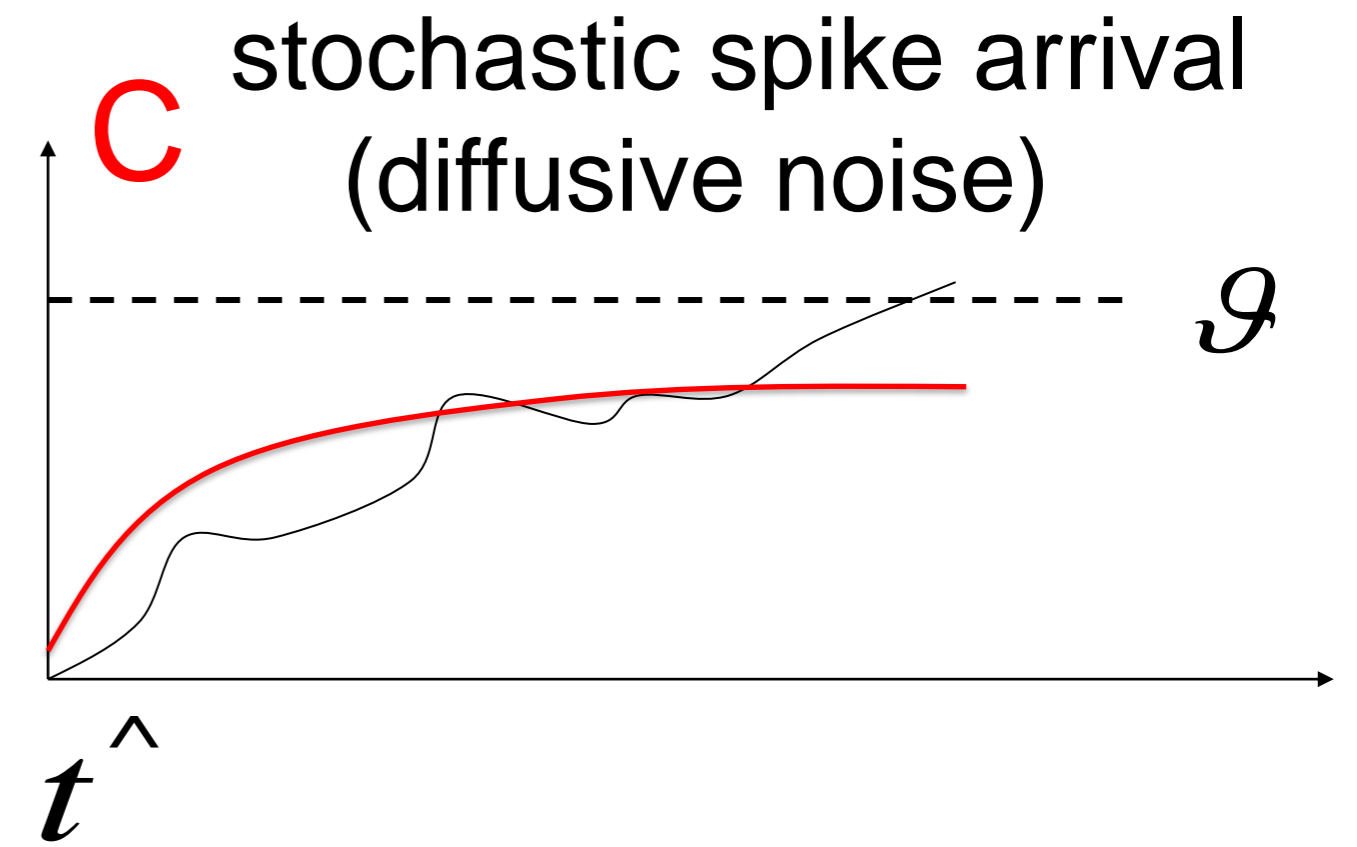
Survivor function

Stationary input:
-Mean ISI

$$\langle s \rangle = \tau_m \sqrt{\pi} \int_{\frac{u_r - h_0}{\sigma}}^{\frac{\vartheta - h_0}{\sigma}} du \exp(u^2) [1 + \operatorname{erf}(u)]$$

Siegert 1951

-Mean firing rate



noisy integration

$$\tau \cdot \frac{du_i}{dt} = -u_i + RI + \xi(t)$$

noise

white (fast noise) : first passage time problem (Brunel et al., 2001)
synapse (slow noise)

Neuronal Dynamics – 8.6 Comparison of Noise Models

Diffusive noise

- distribution of potential
- mean interspike interval

FOR CONSTANT INPUT

- time dependent-case difficult

Escape noise

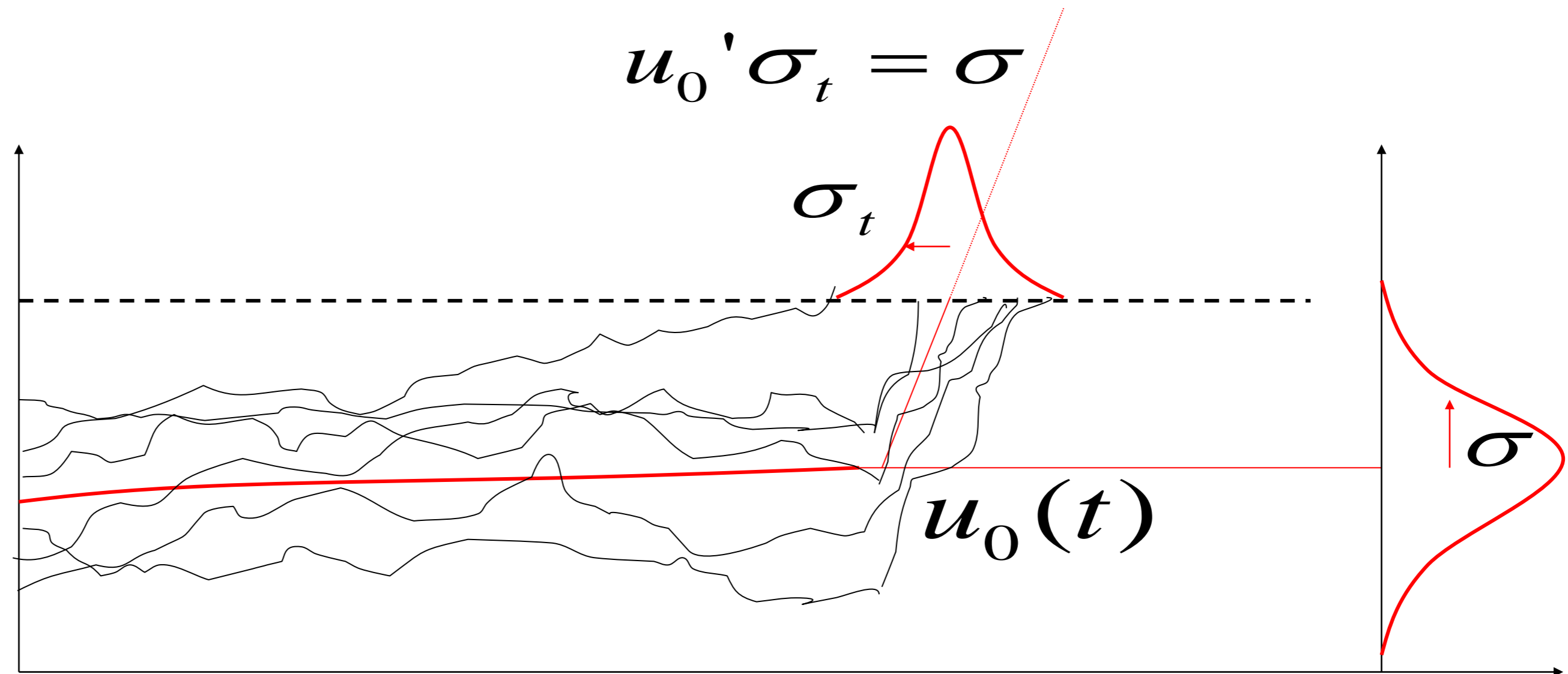
- time-dependent interval distribution

Noise models: from diffusive noise to escape rates

noisy integration

\mathcal{G}

stochastic spike arrival
(diffusive noise)

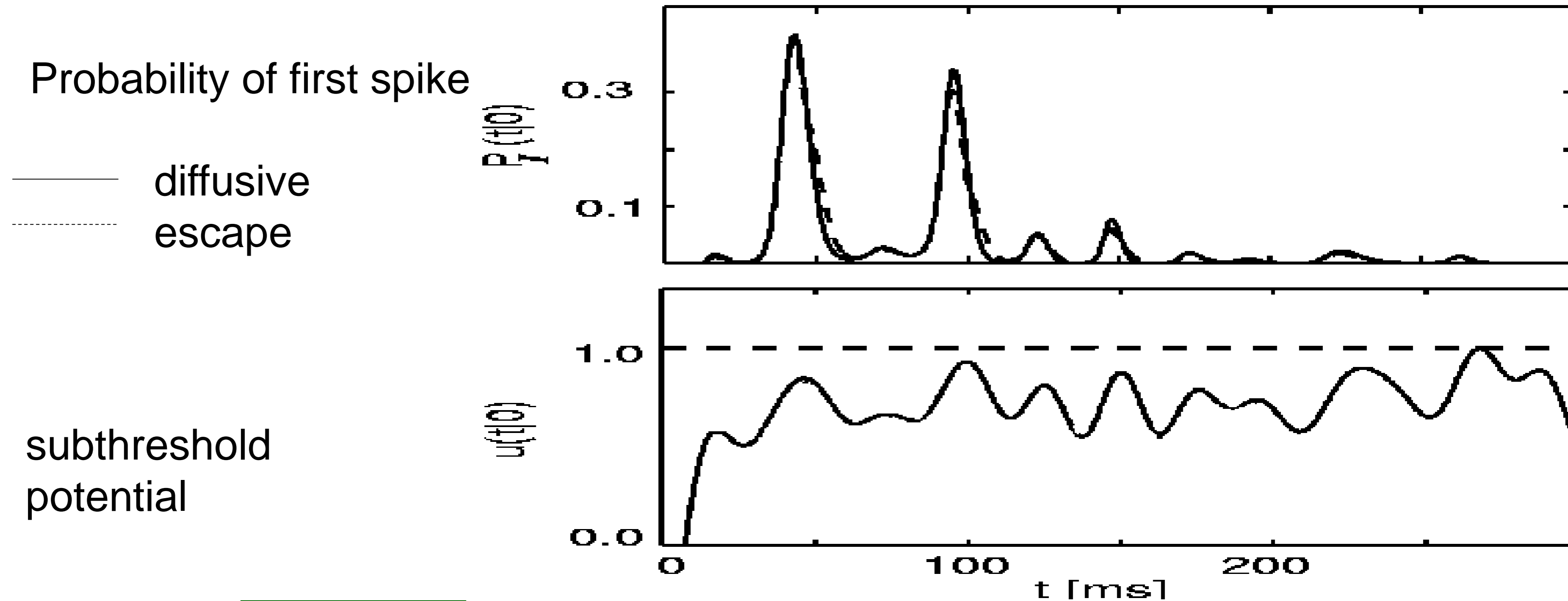


escape rate

$$\rho(t) = f(u_0(t), u'_0(t)) \propto \frac{\exp\left(-\frac{(u_0(t) - \mathcal{G})^2}{2\sigma^2}\right)}{\text{erf}\left((u_0(t) - \mathcal{G}) / \sigma\right)} [1 + u'_0(t)]$$

Comparison: diffusive noise vs. escape rates

Plesser and Gerstner (2000)



escape rate

$$\rho(t) = f(u_0(t), u'_0(t)) \propto \exp\left(-\frac{(u_0(t) - \mathcal{G})^2}{2\sigma^2}\right) [1 + u'_0(t)]$$

Neuronal Dynamics – 8.6 Comparison of Noise Models

Diffusive noise

- represents stochastic spike arrival
- easy to simulate
- hard to calculate

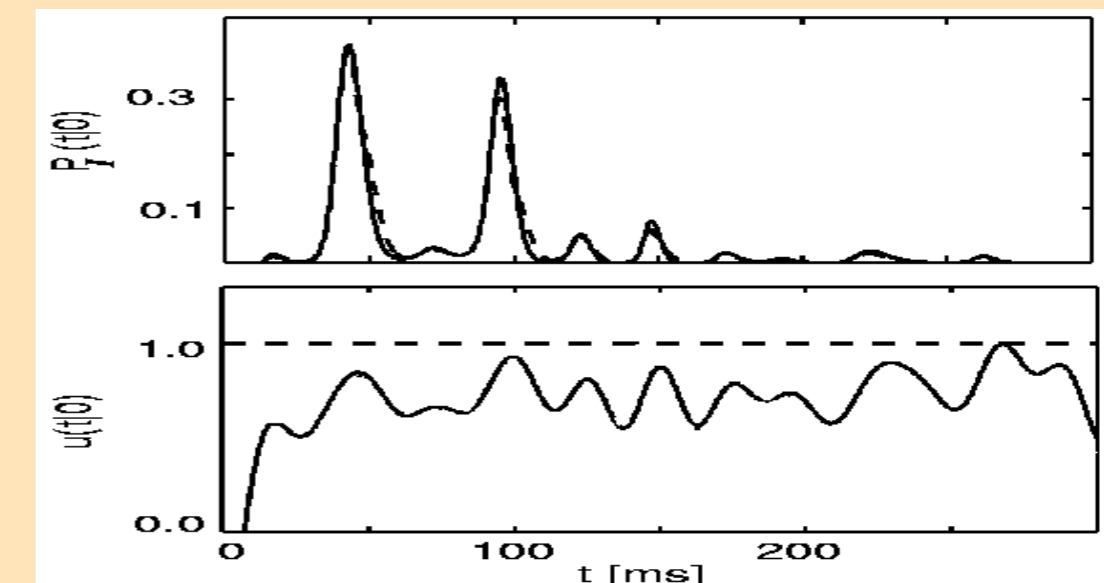
Escape noise

- represents internal noise
- easy to simulate
- easy to calculate
- approximates diffusive noise
- basis of modern model fitting methods

Neuronal Dynamics – Quiz 8.4.

A. Consider a leaky integrate-and-fire model with diffusive noise:

- The membrane potential distribution is always Gaussian.
- The membrane potential distribution is Gaussian for any time-dependent input.
- The membrane potential distribution is approximately Gaussian for any time-dependent input, as long as the mean trajectory stays 'far' away from the firing threshold.
- The membrane potential distribution is Gaussian for stationary input in the absence of a threshold.
- The membrane potential distribution is always Gaussian for constant input and fixed noise level.



B. Consider a leaky integrate-and-fire model with diffusive noise for time-dependent input. The above figure (taken from an earlier slide) shows that

- The interspike interval distribution is maximal where the deterministic reference trajectory is **closest** to the threshold.
- The interspike interval vanishes for very long intervals if the deterministic reference trajectory has stayed close to the threshold before - even if for long intervals it is very close to the threshold.
- If there are several peaks in the interspike interval distribution, peak n is always of smaller amplitude than peak $n-1$.
- I would have ticked the same boxes (in the list of three options above) for a leaky integrate-and-fire model with escape noise.