Theory of correlation transfer and correlation structure Part II: recurrent networks

CNS*2012 tutorial

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Why study correlations in the brain?

- variable response of cortical neurons to repeated stimuli
- neurons share variability, causing correlations
- typical count correlation in primates 0.01 0.25
 Cohen & Kohn (2011)
- affects the information in the population signal

Zohary et al. (1994); Shadlen & Newsome (1998)

correlations are modulated by attention

Cohen & Maunsell (2009)

correlations reflect behavior

Kilavik et al. (2009)

correlation analysis has been used to infer connectivity

Aertsen (1989), Alonso (1998)

synaptic plasticity is sensitive to correlations

Bi & Poo (1998)



Outline

- in vivo correlations & random networks
- theory of correlations in binary random networks
 - binary neuron model
 - mean-field solution
 - balanced state
 - self-consistency equation for correlations
 - correlation suppression
- theory of correlations in spiking networks
 - leaky integrate-and-fire model
 - linear response theory
 - population averages
 - exposing negative feedback by Schur transform
 - fluctuation suppression \leftrightarrow decorrelation
 - structure of correlations



Local cortical network



- $N\simeq 10^5~{
 m neurons}~/~{
 m mm}^3$
- $K \simeq 10^4$ synapses / neuron
- connection prob. $\simeq 10$ percent
- layered structure
- layer-specific connectivity
- different cell types
- most importantly: exc. and inh. cells
- different morphologies

100µm

abstraction of neurons as points connected by synapses

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Asynchronous firing



 noise correlations r_{sc} smaller than expected given the amount of common input (p_c = 0.1) and despite signal correlations r_{signal}

• trial averaged response
$$m = \langle x \rangle_{\text{trials}}$$

- count (noise) correlation $r_{\rm sc} = \langle \langle z_1 z_2 \rangle_{\rm trials} \rangle_{\Theta}$ with $z = \frac{x-m}{\sqrt{\langle (x-m)^2 \rangle_{\rm trials}}}$
- signal corelation $r_{\text{signal}} = \langle y_1 y_2 \rangle_{\Theta}$ with $y = \frac{m-n}{\sqrt{\langle (m-n)^2 \rangle_{\Theta}}}$ and $n = \langle m \rangle_{\Theta}$

Ecker A, Berens P, Keliris GA, Bethge M, Logothetis NK, Tolias AS (2010): Science 327: 584

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Small correlations



- correlations smaller than expected from common input
- connectivity $p_c = 0.1 \rightarrow 10$ percent common presynaptic partners
- correlations differ for ee and for ii pairs (even if symmetric connectivity assumed in simulations)
- naive picture suggests c = c_{ff}



Structure of correlation between input currents



- measurement of excitatory and inhibitory currents separately
- positive contributions by ee and ii correlations
- biphasic contribution by ei correlation

Okun M and Lampl I, Nature neuroscience 11(5) (2008)

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Aim: Understand correlations in recurrent random networks



- N excitatory and γN inhibitory neurons
- neurons all have same internal dynamics
- random connectivity with connection probability p = K/N
- each exc. synapse has strength J, inh. has strength -gJ
- well studied model of local cortical network

van Vreeswijk & Sompolinsky 1996, Amit & Brunel 1997, Brunel 2000

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Why study E-I networks?

- activity of neurons in vivo: irregular (~ Poisson), low rate
 ↔ broad inter-spike-interval distribution
- membrane potential of neurons has strong fluctuations
- however, neurons under current injections show regular activity of single cells
- naive view of a network
 - superposition of many synaptic inputs \Rightarrow fluctuations vanish
- E-I networks achieve irregular activity
 - membrane potential close to threshold, fluctuations drive firing
- simplest network model that explains emergence of balanced regime in a robust manner



Description of networks



Random network \Rightarrow Erdös-Renyi weight matrix $\mathbf{J} = \{J_{ij}\}$, fixed indegree

(van Vreeswijk & Sompolinsky 1996, 1998, Brunel 2000)

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Binary neuron model



• binary state of neuron $n_i \in \{0, 1\}$

- classical model used in neuroscience to
 - explain irregular, low activity state Vreeswijk & Sompolinsky 1996, 1998
 - explain pairwise correlations Ginzburg & Sompolinsky 1994
 - develop theory for higher order correlations Buice et al. 2009
 - show active decorrelation in recurrent networks Hertz et. al., 2010, Renart et al. 2010



Binary neuron model



- $\mathbf{n} = (n_1, n_2, \dots, n_N) \in \{0, 1\}^N$ state of whole network
- summed input to neuron i (local field) $h_i = \sum_k J_{ik} n_k + h_{\mathrm{ext}}$
- external input $h_{\rm ext}$ from other areas
- non-linearity $H(h_i) = \begin{cases} 1 & \text{for } h_i > 0 \\ 0 & \text{else} \end{cases}$ controls transition



Binary neuron model

stochastic update with probability dt/τ in interval dt

"Poisson jump process" Feller II (1965), Hopfield (1982)

- prob. of up-state $F_i(\mathbf{n}) = H(h_i)$
- prob. of down-state $1 F_i(\mathbf{n})$
- implementations of asynchronous update
 - neuron chosen at exponential intervals of mean duration au
 - classical: dicretized time, system's state propagated by randomly selecting next neuron for update

state n_i of neuron

500time t ms

interval between updates is identified with dt

 \rightarrow interpretation $\tau = dtN$

$$\frac{1}{\frac{1}{\tau}F_{i}(\mathbf{n})} \int \frac{1}{\frac{1}{\tau}(1-F_{i}(\mathbf{n}))} \underbrace{\frac{1}{\tilde{\tau}}}_{0} \underbrace{\frac{1}{\tilde$$



Binary variables

- time point of update chosen randomly
- state $n_i \in \{0, 1\}$ is a random variable
- neuron *i* assumes state n_i with probability $p_i(n_i)$
- expectation value () over initial conditions and stochastic update time points
- mean

$$m_i = \langle n_i \rangle = p_i(0) \ 0 + p_i(1) \ 1 = p_i(1)$$

variance

$$a_i = \langle \underbrace{n_i^2}_{\equiv n_i}
angle - m_i^2 = m_i - m_i^2 = m_i(1-m_i)$$

variance uniquely determined by the mean

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Mean-field solution

- enables to determine global features, e.g. firing rate
- typically assumes vanishing correlation
- starting point to study correlations



Effective rate dynamics

 occupation of states determined by conservation equation master equation of probability p_i(n_i) for neuron i in state n_i

$$\frac{d}{dt}p_i(1) = \underbrace{-\frac{1}{\tau}(1-F_i(\mathbf{n}))p_i(1)}_{\text{was up, leaves up-state}} + \underbrace{\frac{1}{\tau}F_i(\mathbf{n})p_i(0)}_{\text{was down, enters up-state}}$$

$$p_i(0) + p_i(1) = 1$$

$$\tau \frac{d}{dt}p_i(1) = -p_i(1) + F_i(\mathbf{n})$$

• expected state $m_i = p_i(1) \ 1 + p_i(0) \ 0 = p(1)$ fulfills same differential equation

$$\tau \frac{d}{dt}m_i = -m_i + F_i(\mathbf{n})$$

Buice et al. (2009)

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Homogeneous random network

- assume single population of neurons
- homogeneous network:
 - each neuron has *K* inputs drawn randomly
 - synaptic weight $J_{ik} = J$ each
 - input statistics is identical for each neuron
- $\tau \frac{d}{dt}m_i = -m_i + F_i(\mathbf{n})$ depends on (possibly) all other \mathbf{n}
- idea of mean-field theory: express the statistics of **n** (approximately) by the population expectation value $m = \frac{1}{N} \sum_{i=1}^{N} m_i$



Mean-field dynamics

- mean activity $m = \frac{1}{N} \sum_{i=1}^{N} m_i$
- three assumptions:
 - n_k , n_l pairwise independent (1)
 - *large number K* of inputs per neuron (2)
 - homogeneity of mean activity $\langle n_i \rangle = m$ (3)
- (1) \Rightarrow correlations vanish 0 = $\langle n_i n_j \rangle \langle n_i \rangle \langle n_j \rangle$
- (1) k of K inputs are active with binomial prob. B(K, m, k)

• (2)
$$K \gg 1 \Rightarrow kJ \sim \mathcal{N}(\mu, \sigma)$$

- (3) with $\mu = JKm$ $\sigma^2 = J^2Km(1-m)$
- assumptions allow *closure* of the problem: express distribution of **n** by mean value *m* alone

van Vreeswijk & Sompolinsky (1998)

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Mean-field dynamics

- study gain function F_i(h_i) of single neuron i
- $h_i = kJ \sim \mathcal{N}(\mu, \sigma)$

with $\mu = JKm$ and $\sigma^2 = J^2Km(1-m)$



Mean-field dynamics

$$\tau \frac{dm}{dt} + m = \frac{1}{2} \operatorname{erfc} \left(-\frac{\mu(m) + h_{\text{ext}}}{\sqrt{2}\sigma(m)} \right) \equiv \Phi(m, h_{\text{ext}})$$
$$\mu(m) = JKm$$
$$\sigma^{2}(m) = J^{2}Km(1-m)$$

stationarity $\frac{dm}{dt} = 0$ leads to **self-consistency equation** $m = \Phi(m, h_{\text{ext}})$

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Fixed-point rate

$$m = \Phi(m, h_{\text{ext}})$$

$$\equiv \frac{1}{2} \operatorname{erfc} \left(-\frac{\mu(m) + h_{\text{ext}}}{\sqrt{2}\sigma(m)} \right)$$

$$\stackrel{(i)}{=} 0.5$$

• mean
$$\mu = JKm \propto K$$

fluctuations $\sigma = |J|\sqrt{Km(1-m)} \propto \sqrt{K}$

- large K: function Φ has sharp transition at $\mu(m) + h_{\text{ext}} \simeq 0$
- \Rightarrow solution 0 < m < 1 exists near transition

mean input needs to cancel approximately

$$\mu(m) = KJm \simeq -h_{
m ext}$$

van Vreeswijk & Sompolinsky 1996, 1998 July 21st, Decatur, Atlanta



Balanced network



- two subpopulations
 N exc neurons
 - γN inh neurons
- random connectivity
 J_{EE}, J_{IE} exc synpases
 J_{EI}, J_{II} inh synapses
- fixed number of incoming synapses per neuron
 K exc synpases
 γK inh synapses



Mean-field equations

- population averaged activity $m_x = \frac{1}{N_x} \sum_{i \in x} m_i$ for $x \in \{E, I\}$
- derivation can be generalized in straight forward manner
- in general different mean and fluctuations in input to *E* and *I* set of two equation to be solved simultaneously for $x \in \{E, I\}$:

$$\tau \frac{dm_x}{dt} = -m_x + \Phi_x(m_E, m_I)$$

$$\Phi_x(m_E, m_I) = \frac{1}{2} \operatorname{erfc} \left(-\frac{\mu_x(m_E, m_I) + h_{ext}}{\sqrt{2}\sigma_x(m_E, m_I)} \right)$$

$$\mu_x = K(J_{xE}m_E - \gamma J_{xI}m_I)$$

$$\sigma_x^2 = K(J_{xE}^2m_E(1 - m_E) + \gamma J_{xI}^2m_I(1 - m_I))$$

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Balance condition

equilibrium rate

$$m_x = \Phi_x(m_E, m_I) = \frac{1}{2} \operatorname{erfc} \left(-\frac{\mu_x(m_E, m_I) + h_{ext}}{\sqrt{2}\sigma_x(m_E, m_I)} \right)$$

•
$$\mu_x \propto K$$
, $\sigma_x \propto \sqrt{K}$

• $K \gg 1$:

solution with non-saturating rate $0 < m_E, m_I < 1$ \Rightarrow approximate balance $\mu_x + h_{\rm ext} \simeq O(\sqrt{K})$

approximate solution:

$$\begin{array}{rcl} \mathcal{K}(J_{EE}m_E + \gamma J_{EI}m_I) + h_{\mathrm{ext}} &\simeq & \mathcal{O}(\sqrt{K}) \\ \mathcal{K}(J_{IE}m_E + \gamma J_{II}m_I) + h_{\mathrm{ext}} &\simeq & \mathcal{O}(\sqrt{K}) \end{array}$$

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Balance condition

- mean contributions of E and I to synaptic inputs \sim cancel
- fluctuations in input large compared to threshold
- \Rightarrow irregualar activity of single cell





Balance condition

- mean contributions of E and I to synaptic inputs \sim cancel
- fluctuations in input large compared to threshold
- \Rightarrow irregualar activity of single cell



$$h_i = \sum_k J_{ik} n_k + h_{\text{ext}}$$

active, if $h_i > 0$



Summary mean field activity

- Erdös-Renyi networks: simplest model of local connectivity
- assumptions of homogeneity, indepdendence, and large numbers of synapses allows closure
- pairwise independence implies vanishing correlation
- binary neuron sufficiently simple for mean-field analysis
- E-I network:
 - balanced state emerges in inhibition-dominated regime
 - mean input to single cell cancels \Rightarrow fluctuations \gg threshold
 - irregular activity like in-vivo





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Correlation by a single connection



 definition of correlation: coactivity minus expectation assuming independence

$$c_{ij} = \langle n_i n_j \rangle - \langle n_i \rangle \langle n_j \rangle$$
$$= \langle \delta n_i \delta n_j \rangle$$

- \equiv cofluctuation around expectation $\delta n_i = n_i \langle n_i \rangle$
- simplest case: effect of a single synaptic connection
- activities n_i and n_j are correlated due to connection $j \rightarrow i$, $c_{ij} > 0$



Conservation of probability

- all states for a network of 2 neurons $\mathbf{n} = (n_1, n_2) \in \{0, 1\} \times \{0, 1\}$
- the network is always in a state \Rightarrow conservation of probability
- at each point in time at most one neuron makes a transition
 ⇒ no diagonal arrows
- the loss of probability in the original state is the gain in the target state

$$1 - F_{1}(0,1) \xrightarrow{(0,1)} F_{1}(0,0) \xrightarrow{(1,1)} F_{1}(0,0) \xrightarrow{(1,0)} F_{1}(0,0)$$



Conservation of probability

$$\begin{array}{c} (0,1) \\ (0,1) \\ \hline F_1(0,1) \\ (0,0) \\ \hline F_1(0,0) \\ \hline (1,0) \\ \hline (1,0) \\ \hline \end{array}$$

• notation: $\mathbf{n}_{i+} = (n_1, n_2, \dots, \underbrace{1}_{\text{pos } i}, \dots, n_N)$ \mathbf{n}_{i-} similar

$$\frac{dp(\mathbf{n})}{dt} = \frac{1}{\tau} \sum_{i=1}^{N} (2n_i - 1) \left(p(\mathbf{n}_{i-}) F_i(\mathbf{n}_{i-}) - p(\mathbf{n}_{i+}) \left(1 - F_i(\mathbf{n}_{i+}) \right) \right)$$

(2n_i - 1) = 1 if n_i = 1, -1 else indicates direction of flux entering or exiting, respectively

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Mean activity

multiply previous eq. by n_k and sum over all possible states **n**

$$0 = \sum_{\mathbf{n}} n_k \sum_{i=1}^{N} \underbrace{(2n_i - 1)}_{1 \text{ if } n_i = 1, -1 \text{ else}} (p(\mathbf{n}_{i-})F_i(\mathbf{n}_{i-}) - p(\mathbf{n}_{i+})(1 - F_i(\mathbf{n}_{i+})))$$

$$= \sum_{\mathbf{n} \setminus n_k} p(\mathbf{n}_{k-})F_k(\mathbf{n}_{k-}) - p(\mathbf{n}_{k+})(1 - F_k(\mathbf{n}_{k+}))$$

rearrange

$$\langle n_k \rangle = \sum_{\mathbf{n}} n_k p(\mathbf{n}) = \sum_{\mathbf{n} \setminus n_k} p(\mathbf{n}_{k+1})$$

$$= \sum_{\mathbf{n} \setminus n_k} p(\mathbf{n}_{k-1}) F_k(\mathbf{n}_{k-1}) + p(\mathbf{n}_{k+1}) F_k(\mathbf{n}_{k+1})$$

$$= \langle F_k(\mathbf{n}) \rangle$$

mean activity of k = mean of gain function $m_k = \langle n_k \rangle = \langle F_k(\mathbf{n}) \rangle$

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Equation for correlations

same approach as for the mean: multiply equation of equilibrium probability flux by $n_k n_l$, sum over all states

$$0 = \sum_{\mathbf{n}} n_k n_l \sum_{i=1}^{N} \underbrace{(2n_i - 1)}_{1 \text{ if } n_i = 1, -1 \text{ else}} (p(\mathbf{n}_{i-})F_i(\mathbf{n}_{i-}) - p(\mathbf{n}_{i+})(1 - F_i(\mathbf{n}_{i+})))$$

only two terms remain, where i = k or i = l, rearranging yields

$$c_{kl} = \frac{1}{2} \langle F_k(\mathbf{n}) \delta n_l \rangle + \frac{1}{2} \langle F_l(\mathbf{n}) \delta n_k \rangle$$

with $\delta n_i = n_i - \langle n_i \rangle$

correlations are caused by fluctuations δn_l affecting the activation function of neuron k and vice versa

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Correlation by a single connection



- neuron post receives input from network
- in addition input from another, independent neuron pre
- correlation due to the single connection pre \rightarrow post $c_{\text{post,pre}} = \frac{1}{2} \langle F_{\text{post}}(\mathbf{n}) \delta n_{\text{pre}} \rangle$
- second term $\langle F_{\rm pre}({\bf n})\delta n_{\rm post}\rangle$ vanishes, because post has no effect on pre

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Correlation by a single connection

- input from network to pre in mean-field approximation is a Gaussian noise $x \sim \mathcal{N}(\mu, \sigma^2)$
- total input to neuron post is $h_{\text{post}} = x + Jn_{\text{pre}}$

$$c_{\text{post,pre}} = \frac{1}{2} \langle H(x + Jn_{\text{pre}}) \delta n_{\text{pre}} \rangle_{x,n_{\text{pre}}} \\ = \frac{1}{2} \langle H(x + J)n_{\text{pre}} \delta n_{\text{pre}} + H(x)(1 - n_{\text{pre}}) \delta n_{\text{pre}} \rangle_{x,n_{\text{pre}}} \\ = \frac{1}{2} \langle H(x + J) - H(x) \rangle_{x} \langle n_{\text{pre}} \delta n_{\text{pre}} \rangle_{n_{\text{pre}}}$$

• fluctuations of pre neuron drive correlations $c \propto autocovariance \langle n_{\rm pre} \delta n_{\rm pre} \rangle = \langle \delta n_{\rm pre} \delta n_{\rm pre} \rangle = a_{\rm pre}$

Ginzburg & Sompolinsky (1994)

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Susceptibility

- J has small impact compared to 'noise' from network $x \sim \mathcal{N}(\mu, \sigma)$
- Taylor expansion in J

$$\begin{array}{rcl} \langle H(x+J) - H(x) \rangle_{x} &=& S(\mu,\sigma)J + O(\epsilon^{2}) \\ S(\mu,\sigma) &=& \left. \frac{\partial}{\partial \epsilon} \right|_{\epsilon=0} \langle H(x+\epsilon) - H(x) \rangle_{x} \\ &=& \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{\mu^{2}}{2\sigma^{2}}} \end{array}$$

- susceptibility S quantifies to linear order sensitivity post's activity to small fluctuation in input
- susceptibility $S(\mu, \sigma)$ depends on *neuron properties* and on *network state* (μ, σ)

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Correlation by a single connection: comparison to simulation





$$egin{aligned} c_{ ext{post,pre}} &=& rac{J}{2} S(\mu,\sigma) \; \pmb{a}_{ ext{pre}} \ \pmb{a}_{ ext{pre}} &=& \langle n_{ ext{pre}}
angle (1-\langle n_{ ext{pre}}
angle) \end{aligned}$$

- *a*_{pre} strength of pre fluctuation
- $\frac{J}{2} S(\mu, \sigma)$ transmission of fluctuation from input to output
- theory (red dot) and simulation (black curve) agree

Ginzburg & Sompolinsky 1994, simulated with NEST, www.nest-initiative.org

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Correlations in a recurrent network



$$c_{lk} = \frac{1}{2} \langle F_l(\mathbf{n}) \delta n_k \rangle + \frac{1}{2} \langle F_k(\mathbf{n}) \delta n_l \rangle$$

 complicated, because in (*F_k*(**n**) *δn_l*) neuron *l* might be correlated with any other neuron in **n** projecting to target *k*

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Correlations in a recurrent network

first term: repeating for $i\neq j\rightarrow$ third order correlation, neglected

$$\langle [H(x+J_{lj})-H(x)] \rangle_x \langle n_j \delta n_k \rangle_{\mathbf{n}} \simeq S(\mu,\sigma) J_{lj} c_{jk}$$

second term: independent of j; j was chosen arbitrarily, so

$$c_{lk} = \frac{S(\mu, \sigma)}{2} \sum_{j} (J_{kj}c_{jl} + J_{lj}c_{jk}) \xrightarrow{c_{kj}} J_{lj} \xrightarrow{J_{lj}} J_{lk} \xrightarrow{l} C_{lk}$$

$$c_{ii} = a_{i}$$
autocovariances a_{i} drive cross-covariances c_{lk}
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slide 39



Population-averaged correlations

- often the correlation averaged over many pairs is interesting
- introduce avg. correlation $c_{ee} = \frac{1}{N_e^2} \sum_{k \neq l \in \mathcal{E}} c_{kl}$ (other 3 pairings analogous)
- inserting $c_{kl} = \frac{S(\mu,\sigma)}{2} \sum_{i} (J_{ki}c_{il} + J_{li}c_{ik})$ we obtain

$$c_{ee} = \frac{K J S(\mu, \sigma)}{2} \left(\frac{2}{N} a + 2c_{ee} - 2\gamma g c_{ie} \right)$$

$$c_{ii} = \frac{K J S(\mu, \sigma)}{2} \left(-\frac{2}{N} g a - 2\gamma g c_{ii} + 2c_{ei} \right)$$

$$c_{ei} = c_{ie} = \frac{1}{2} (c_{ee} + c_{ii})$$

$$a = (1 - \langle n \rangle) \langle n \rangle$$

can be solved by elementary methods

Ginzburg & Somplolinsky 1994

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Population-averaged correlations: comparison to simulation





- binary neuron implemented in NEST www.nest-initiative.org
- implementation uses exponentially distributed update intervals
- theoretical prediction (red dot) agrees with simulation
- strength of correlations depends on type of neuron (black: c_{ee}, gray c_{ii}, light gray c_{ei})





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The balanced condition revisited



- three populations α ∈ {E, I, X} of N neurons each
- finite, external population
- random connection propbability p
- shared external sources
- balanced condition fixes population averaged activities m_{lpha}
- effective coupling from pop β to neuron in α is

$$j_{\alpha\beta} = K J_{\alpha\beta} \qquad K = pN$$

- mean input to neuron of population α must approx. cancel

$$h_{lpha} = \sum_{eta} j_{lphaeta} m_{eta} \simeq 0$$

van Vreeswijk & Sompolinsky (1996), Amit & Brunel (1997), Renart et al. (2010)

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Fast tracking – balance on a fast time scale



- cancellation of mean input approx determines rates
- observation: cancelation on input side also holds on fast time scale

$$\delta h_{lpha} = \sum_{eta} j_{lphaeta} \delta n_{eta} \simeq 0$$

• imposes relation between population fluctuations $\delta n_{\alpha} = \frac{1}{N} \sum_{i \in \alpha} n_i - m_{\alpha}$ Renart et al. (2010)

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Population fluctuations – population averaged correlations

• population fluctuations $\delta n_{\alpha} = \frac{1}{N} \sum_{i \in \alpha} \delta n_i$

$$\begin{split} \langle \delta n_{\beta} \delta n_{\gamma} \rangle &= \frac{1}{N^2} \sum_{i \in \beta, j \in \gamma} \langle \delta n_i \delta n_j \rangle \\ &= \delta_{\beta\gamma} \frac{1}{N^2} \sum_{i \in \beta} \langle \delta n_i^2 \rangle + \frac{1}{N^2} \sum_{i \in \beta, j \in \gamma, i \neq j} \langle \delta n_i \delta n_j \rangle \\ &= \delta_{\beta\gamma} \frac{1}{N} a_{\beta} + c_{\beta\gamma} \end{split}$$

- are linked to average autocovariance a_β and pairwise averaged cross covariance $c_{\beta\gamma}$

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Suppression of input correlation in balanced state

- observation: balance condition also holds approximately on fast time scale, $\delta h\simeq 0$

$$0\simeq \langle \delta h_{\alpha}^{2} \rangle = \sum_{\beta\gamma} j_{\alpha\beta} j_{\alpha\gamma} \langle \delta n_{\beta} \delta n_{\gamma} \rangle$$

• with previous result $\langle \delta n_{\beta} \delta n_{\gamma} \rangle = \delta_{\beta\gamma} \frac{1}{N} a_{\beta} + c_{\beta\gamma}$ and $j_{\alpha\beta} = J_{\alpha\beta} K = J_{\alpha\beta} p N$

$$0 \simeq \langle \delta h_{lpha}^2
angle = pK \sum_{eta} J_{lphaeta}^2 a_{eta} + K^2 \sum_{eta\gamma} J_{lphaeta} J_{lpha\gamma} c_{eta\gamma}$$

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Suppression of input correlation in balanced state



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Does fast tracking determine correlations?

- cancellation $\delta h_{\alpha} \simeq 0$ relates population fluctuations δn_{α}



Hertz et al 2010, Renart et al. 2010

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Does fast tracking determine correlations?

 apply connection between population fluctuation and auto-/crosscovariance

$$\langle \delta n_{\beta} \delta n_{\gamma} \rangle = \delta_{\beta\gamma} \frac{1}{N} a_{\beta} + c_{\beta\gamma} \qquad \langle \delta n_{X}^{2} \rangle = \frac{a_{X}}{N}$$

use fast tracking condition

$$\begin{pmatrix} \delta n_E \\ \delta n_I \end{pmatrix} = \begin{pmatrix} A_E \\ A_I \end{pmatrix} \delta n_X$$

$$c_{\alpha\alpha} = A_{\alpha}^{2} \frac{a_{X}}{N} - \frac{a_{\alpha}}{N}$$
$$c_{\alpha\beta} = A_{\alpha} A_{\beta} \frac{a_{X}}{N}$$

Renart et al. 2010

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Two components of correlations: intrinsic fluctuations and external drive

$$2c_{\alpha\beta} = S\left(\sum_{\gamma \in \{E,I,X\}} (j_{\alpha\gamma}c_{\gamma\beta} + j_{\beta\gamma}c_{\gamma\alpha}) + \frac{1}{N}j_{\alpha\beta}a_{\beta} + \frac{1}{N}j_{\beta\alpha}a_{\alpha}\right)$$

Ginzburg & Sompolinsky (1994)

$$A\begin{pmatrix} c_{EE} \\ c_{EI} \\ c_{II} \end{pmatrix} = B\begin{pmatrix} \frac{a_E}{N} \\ \frac{a_I}{N} \end{pmatrix} + C\begin{pmatrix} c_{EX} \\ c_{IX} \end{pmatrix}$$
$$D\begin{pmatrix} c_{EX} \\ c_{IX} \end{pmatrix} = E\frac{a_X}{N}$$

- 2 source terms drive covariance: external a_X and intrinsic fluctuations a_E, a_I
- covariance has scale 1/N compared to autocovariance July 21st, Decatur, Atlanta Moritz Helias



Cancellation condition constrains correlations



good approximation of simulated correlations

 correlation structure constrained by cancellation in input July 21st, Decatur, Atlanta



Summary

- correlations can be understood analytically in binary networks
 - mean field solution determines 'working point' (rates)
 - fluctuations around working point accounted for to linear order
 - recurrent equation relating auto- and crosscorrelations
- balance in networks \equiv suppression on input correlation
- constrains, but does not determine correlation structure
- correlation structure obeys cancelation condition
- correlations driven by two 'sources'
 - autocovariance of neurons within the network
 - autocovariance of external drive



Further reading

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How to treat correlations in spiking networks?

- determine state of network in mean-field theory
- linearization of neural response around working point
- map to equivalent linear system
- average
 - either actitivity over populations
 - or pairwise correlations over equivalent pairs
- solve resulting (recurrent) equation in frequency domain



Leaky integrate-and-fire dynamics

$$egin{aligned} & & au_m rac{dV_i(t)}{dt} + V_i(t) &= RI_i(t) \ & R\left(au_s rac{dI_i(t)}{dt} + I_i(t)
ight) &= & au_m \sum_{j=1}^N J_{ij} s_j(t-d) \equiv b_i(t) \ & ext{ if } V > V_ heta & ext{then } V \leftarrow V_r, ext{ spike} \end{aligned}$$

Fourcaud & Brunel (2002)

neuron *i* spikes at time points t_i^k , "spike train":

$$s_i(t) = \sum_k \delta(t-t_i^k)$$

we aim to understand correlations between spike trains

$$egin{array}{rcl} c_{ij}(au) &=& \langle \delta s_i(t+ au) \delta s_j(t)
angle \ \delta s_i(t) &=& s_i(t) - \langle s_i
angle \end{array}$$

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Homogeneous random network



- $N \text{ exc.}, \gamma N \text{ inh. neurons}$
- identical internal dynamics
- random connectivity, K exc inputs, γK inh inputs
- amplitude J of exc synapse,
 -gJ of inh synapse
- identical statistics of summed input to each neuron suggests equal rate r of all neurons

$$b_{i}(t) = \tau_{m} \sum_{j} J_{ij} s_{j}(t)$$

= $\tau_{m} J \sum_{\substack{j \in \text{exc. srcs} \\ K}} s_{j}(t) - \tau_{m} g J \sum_{\substack{k \in \text{inh. srcs} \\ \gamma K}} s_{k}(t) + \tau_{m} J s_{\text{ext.}}(t)$

Amit & Brunel 1997, Brunel & Hakim 1999, Brunel 2000 July 21st, Decatur, Atlanta Moritz Helias



Mean-field solution: closure assumption

- population average in network $\nu(t) = \frac{1}{N(1+\gamma)} \sum_{i} s_i(t)$
- homogeneity: all neurons $s_j(t)$ have same rate u(t)
- assume vanishing correlation:
 sum of K Poisson processes with rate ν = Poisson, rate Kν

• mean
$$K\nu$$
 = variance $K\nu$

• diffusion approximation $J \ll \theta$ $b(t) \simeq \mu + \sigma \xi(t)$

with

$$\mu = \tau_m J K (1 - \gamma g) \nu + J \nu_{\text{ext.}}$$

$$\sigma = J \sqrt{\tau_m K (1 + \gamma g^2) \nu} + \tau_m \nu_{\text{ext.}}$$

Σ 10 E 0 E 0 0 20 40 ν(Hz)

 $\xi(t) =$ unit var. Gaussian white noise Amit & Brunel 1997, Brunel & Hakim 1999, Brunel 2000

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Mean-field solution: self-consistent rate

in diffusion limit, firing rate of LIF neuron can be calculated



Siegert 1954, Brunel 2000, Brunel Fourcaud 2003, Moreno Bote et al. 2006

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Phase diagram

- several states exist
- phase diagram can be obtained by perturbative methods + stability analysis
- here focus on asynchronous irregular activity similar to in-vivo





Brunel 2000 July 21st, Decatur, Atlanta



Linearization

spike train: functional $s_i(t) = G_t^i(\mathbf{s})$ depends on past spikes $\mathbf{s}(t'), t' < t$

$$G_t^i(\mathbf{s}) = G_t^i(\mathbf{s} \setminus s_j) + \int_{-\infty}^t rac{\partial G_t^i(\mathbf{s})}{\partial s_j(t')} s_j(t') dt'$$

with the functional derivative defined as

$$\frac{\partial G_t^i(\mathbf{s})}{\partial s_j(t')} = \lim_{\epsilon \to 0} \frac{1}{\epsilon} \left(G_t^i(\mathbf{s} + \epsilon \mathbf{e}_j \delta(\circ - t') - G_t^i(\mathbf{s}) \right) \equiv h_{ij}(\mathbf{s} \backslash s_j, t, t')$$



- small perturbation by single spike of neuron j
- response s_i(t) to first order linear in perturbation

Pernice et al. 2011, 2012, Trousdale et al. 2012, Tetzlaff et al. 2012

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Relation to spike-triggered average





Linearized convolution equation for correlations

for t > u

$$egin{aligned} c_{ik}(t,u) &= \langle s_i(t)\,\delta s_k(u)
angle = \langle G_t^i(\mathbf{s})\,\delta s_k(u)
angle \ &= \langle G_t^i(\mathbf{s}ackslash s_j)\,\delta s_k(u)
angle \ &+ \int_{-\infty}^t \langle h_{ij}(\mathbf{s}ackslash s_j,t,t')\,s_j(t')\delta s_k(u)
angle \ dt' \end{aligned}$$

- first term: functional independent of s_j
- second term: expansion for s_l causes third order terms $s_l s_j s_k$ neglected here \rightarrow assumption of independence of h_{ij} and s_j, s_k
- choice j was arbitrary, so to linear order

$$c_{ik}(t,u) \simeq \sum_{j} \int_{-\infty}^{t} \langle h_{ij}(\mathbf{s} \setminus s_{j}, t, t') \rangle c_{jk}(t', u) dt'$$

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Properties of the response kernel

 average over remaining inputs s\s_j: replace by equivalent Gaussian noise ⟨⟩_{s\si} → ⟨⟩_{x∼N(µ,σ)}

$$h_{ij}(t,t')\simeq \lim_{\epsilon o 0}rac{1}{\epsilon}\left\langle G^i_t(x+\epsilon J_{ij}\delta(\circ-t'))-G^i_t(x)
ight
angle_x$$

- linear approximation of neuron j's influence on neuron $i \rightarrow$ impulse response
- stationarity: kernel only depends on time difference $h_{ij}(t t')$
- step response $w_{ij}(t) = \int_{-\infty}^{\infty} h_{ij}(t') \ \theta(t-t') \ dt' = \int_{0}^{t} h_{ij}(t') \ dt'$
- dc susceptibility w_{ij}(∞) ≡ change of equilibrium rate due to step in input j after long time

$$H(\infty) = \nu(\mu + J_{ij}, \sigma + J_{ij}^2) - \nu(\mu, \sigma)$$

Helias et al. (2010), Tetzlaff et al. (2012) July 21st, Decatur, Atlanta



Interpretation of the kernel



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Equivalent linear dynamics

spiking dynamics:



$$\langle \delta s_i \rangle = 0$$

$$c_{ij}(\tau) = \langle \delta s_i(t+\tau) \delta s_j \rangle = \begin{cases} \sum_k h_{ik} * (c_{kj} + \delta_{jk} a_j)(\tau) & i \neq j \\ a_i(\tau) = \delta(\tau) \nu_i & i = j \end{cases}$$

continuous, linear dynamics equivalent up to second moment:

$$egin{aligned} y_i(t) &= \sum_k (h_{ik} * y_k)(t) + x_i(t) \ &\langle x_i(t)
angle &= 0 & \langle x_i(t+ au) x_j(t)
angle = \delta(au) \delta_{ij}
u_i \ &c_{ij}(au) &= \langle y_i(t+ au) y_j(t)
angle \end{aligned}$$

fulfills same convolution equation

Lindner et al. 2005, Pernice et al. 2012, Trousdale et. al 2012, Tetzlaff et al. 2012

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Population averaged system



introduce population averaged activity

$$y_{\mathsf{E}} = \frac{1}{N} \sum_{i \in \mathcal{E}} y_i$$
 $y_{\mathsf{I}} = \frac{1}{\gamma N} \sum_{i \in \mathcal{I}} y_i$

effective coupling: number of synapses × weight

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Schur transformation exposes negative feedback

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Negative feedback cancels fluctuations



fluctuation suppression has same cause in E-I as in I networks July 21st, Decatur, Atlanta Moritz Helias



Small fluctuations \leftrightarrow small correlations

small population fluctuations of population $\boldsymbol{\alpha}$

$$egin{aligned} \langle y_{lpha}^2
angle &= rac{1}{N_{lpha}^2} \sum_{i,j} \langle y_i y_j
angle \ &= rac{1}{N_{lpha}} a_{lpha} + c_{lpha lpha} \end{aligned}$$

imply small pairwise averaged correlations $c_{\alpha\alpha}$ at fixed autocorrelation a_{α}

$$egin{aligned} &a_lpha = rac{1}{N_lpha}\sum_i \langle y_i y_i
angle \ &c_{lpha lpha} = rac{1}{N_lpha^2}\sum_{i
eq j} \langle y_i y_j
angle \end{aligned}$$

Tetzlaff et al. (2012)

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Pairwise correlations

$$c_{ij}(\tau) = \sum_{k \neq j} w_{ik} h * (c_{kj} + \delta_{kj} \nu_j \delta(\circ))$$

average correlation between excitatory pairs of neurons:

$$c_{\mathsf{EE}}(\tau) = \frac{1}{N^2} \sum_{i \neq j \in \mathcal{E}} c_{ij}(\tau) \qquad c_{\mathsf{II}}, c_{\mathsf{EI}}, c_{\mathsf{IE}} \dots$$

$$\mathbf{c} = \begin{pmatrix} c_{\mathsf{EE}} & c_{\mathsf{EI}} \\ c_{\mathsf{IE}} & c_{\mathsf{II}} \end{pmatrix} = \underbrace{\mathcal{K}w \begin{pmatrix} 1 & -\gamma g \\ 1 & -\gamma g \end{pmatrix}}_{\tilde{\mathbf{W}}} h * \mathbf{c} + r \frac{\mathcal{K}w}{N} \begin{pmatrix} 1 & -g \\ 1 & -g \end{pmatrix} h * \delta$$
$$= \underbrace{\tilde{\mathbf{W}}h * \begin{pmatrix} \mathbf{c} + \frac{\nu}{N} \begin{pmatrix} 1 & 0 \\ 0 & 1/\gamma \end{pmatrix}}_{\mathbb{E}\mathbf{D}} \delta \end{pmatrix}_{\mathsf{ratur}} \delta$$

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Averaged correlations \leftrightarrow correlation of average

 $\mathbf{c} = \tilde{\mathbf{W}}h * \underbrace{(\mathbf{c} + \mathbf{D}\delta)}_{\equiv \bar{\mathbf{c}}}$ introduce $\bar{\mathbf{c}} = \mathbf{c} + \mathbf{D}\delta$

 $\bar{\boldsymbol{c}}$ equivalent to population fluctuations

$$\begin{split} \bar{c}_{\mathsf{EE}}(\tau) &= \underbrace{c_{\mathsf{EE}}(\tau)}_{i \neq j} + \underbrace{\frac{\nu}{N} \delta(\tau)}_{i=j} \qquad \mathsf{a}_{\mathsf{E}}(\tau) \simeq \frac{\nu}{N} \delta(\tau) \\ &\simeq \frac{1}{N^2} \sum_{i,j \in \mathcal{E}} \langle y_i(t+\tau) y_j(t) \rangle = \langle y_{\mathsf{E}}(t+\tau) y_{\mathsf{E}}(t) \rangle \end{split}$$

$$\begin{split} \mathbf{Y}(\omega) &= \tilde{\mathbf{W}} H(\omega) \mathbf{Y}(\omega) + \sqrt{\mathbf{D}} \mathbf{X}(\omega) \\ &= \mathbf{P}(\omega) \sqrt{\mathbf{D}} X(\omega) \quad \text{with} \quad \mathbf{P}(\omega) = (\mathbf{1} - H(\omega) \tilde{\mathbf{W}})^{-1} \end{split}$$

$$\bar{\mathbf{C}}(\omega) = \langle \mathbf{Y}(\omega) \mathbf{Y}^{\mathsf{T}}(-\omega) \rangle = \mathbf{P}(\omega) \mathbf{D} \mathbf{P}^{\mathsf{T}}(-\omega)$$

Hawkes (1971), Pernice et al. (2011, 2012), Trousdale et al. (2012), Tetzlaff et al. (2012)

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Structure of correlations



- $C_{\mathsf{EE}} > C_{\mathsf{EI}} > C_{\mathsf{II}}$
- due to direct
 connections: A
 'drives' C
- suppresssion by feedback $(1 L)^{-1}$

Tetzlaff et al. (2012)

$$C_{\mathsf{EE}/\mathsf{II}} = \frac{C_{\mathsf{shared}}}{(1-L)^2} + \frac{2KwA}{1-L} \begin{cases} \frac{1}{N_{\mathsf{E}}} & \text{for EE} \\ \frac{-\gamma g}{N_{\mathsf{I}}} & \text{for II} \end{cases}$$
$$C_{\mathsf{EI}} = \frac{1}{2} (C_{\mathsf{EE}} + C_{\mathsf{II}}) \quad \text{with} \quad C_{\mathsf{shared}} = Kw^2 \left(\frac{1}{N_{\mathsf{E}}} + \frac{\gamma g^2}{N_{\mathsf{I}}}\right) A.$$



What about infinite brains?



• scaling: $w \propto 1/N \propto 1/K$

- adjust external noise to maintain working point (fluctuations)
- negative compound feedback: $Kw(1 \gamma g) \equiv L = \text{const.}$
- asymmetry remains in limit of infinitely large networks

Helias et al. (submitted)

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Cancelation of input correlation



- $C_{\text{shared}} > 0, C_{\text{corr}} < 0$ partially cancel
- El network: $C_{EE} > C_{EI} > C_{II} \Rightarrow C_{corr} < 0$
- I network: $C_{II} < 0$, same cancelation

Tetzlaff et al. 2012 July 21st, Decatur, Atlanta





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slide 75



Correlations in structured networks

$$\mathbf{C}(\omega) = \langle \mathbf{Y}(\omega)\mathbf{Y}(-\omega) \rangle = \mathbf{P}(\omega) \mathbf{D} \mathbf{P}^{T}(-\omega)$$

ropagator $\mathbf{P}(\omega) = [\mathbf{1} - \underbrace{\mathcal{H}(\omega)\mathbf{W}}_{-1}]^{-1}$ can be expanded

iff absolute value of spectrum is bounded by unity

$$\mathbf{W}\mathbf{v}_i = \lambda_i \mathbf{v}_i \qquad \text{iff } |H(\omega)\lambda_i| \quad < 1 \ \forall \ i, \omega$$

 $G(\omega)$

$$ightarrow \mathbf{P}(\omega) = \sum_{n=0}^{\infty} \mathbf{G}(\omega)^n$$

$$\mathbf{C}(\omega) = \sum_{n,m} \mathbf{G}^n(\omega) \mathbf{D} (\mathbf{G}^T)^m(-\omega)$$

Pernice et al. (2011), (2012), Trousdale et al. (2012)

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Correlations in structured networks



Trousdale et al. 2012

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Contribution of first order term in random networks



- covariance between pairs fluctuates around population mean
- mostly due to first order terms $\mathbf{GD}, \mathbf{DG}^{\mathsf{T}}$ (direct connections)

Trousdale et al. 2012

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Delays, oscillations, temporal shape ...



investigating frequency dependence of $C(\omega)$ explains

- delayed synaptic coupling \rightarrow fast global oscillations $_{\textsc{Brunel 2000}}$
- temporal shape of correlation functions
- scaling invariant properties of network dynamics

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Summary

- qualitatively similar approach as for binary neurons: mean-field solution, linearization, Fourier transform
- equivalence of linearized LIF, linear Poisson, linear rate equations
- correlations smaller than expected by shared input
- suppression of correlations \equiv suppression of population fluctuations
- negative feedback is underlying reason $$\curvearrowright$$ same phenomenon in E-I and in I networks
- obserable as cancellation of input correlations
- structured networks: expansion of propagator yields intuition



Further reading

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