

Derivation and numerical solution of SDE in Neuroscience

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Background

- We study Modelling of Neuroscience problems. Consider the model as: $\tau \cdot \frac{d\vec{y}}{dx} = -\vec{y} + J\vec{y} + \vec{x}$

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 - Where $\vec{y}(t)$ is a vector of neurons' "activity" (i.e. firing rates).
 - and $\vec{x}(t)$ is a vector of neurons' external synaptic inputs from outside the local network.
 - J is an N by N matrix representing synaptic weights and the time-course of synaptic filters.
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 - J is an N by N matrix representing synaptic weights and the time-course of synaptic filters.
 - τ is a constant.
- **Goal:** find the solution of $\vec{y}(t)$ and study the Cross-Special Density between two stationary processes, denote as $\langle \vec{x}(t), \vec{y}(t) \rangle$.

Some Definition:

Stationarity: A process $\vec{x}(t)$ is stationary if its statistics are invariant to time translation. i.e. $\vec{x}(t)$ has the same statistics as $\vec{y}(t) = \vec{x}(t - t_0)$

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Cross-spectral density(CSD): The CSD between two stationary processes is the Fourier Transform of their cross-covariance function. i.e. $\langle \vec{x}(t), \vec{y}(t) \rangle (f) = \widetilde{C}_{xy}(f)$.

Solution: $\vec{y}(t)$

Solution of the Model: $\tau \cdot \frac{d\vec{y}}{dt} = -\vec{y} + J\vec{y} + \vec{x}$

Solution in terms of Convolution: $\vec{y}(t) = A * (J\vec{y}(t) + \vec{x}(t))$.

- A is a matrix kernel-matrix only contains diagonal entries such as $a(t) = \frac{1}{\tau} e^{-t/\tau} H(t)$.
- H(t) is the Heaviside step function
- J is a random square matrix with size N.

Each component satisfies $\vec{y}_j(t) = a * (J\vec{y}_j(t) + \vec{x}_j(t))$.

For **Stationarity**, we need to assume $J - Id$ with $\text{Re}\{\lambda\} < 0$.

CSD: $\langle \vec{y}(t), \vec{y}(t) \rangle$ **CSD of the Model:** $\tau \cdot \frac{d\vec{y}}{dx} = -\vec{y} + J\vec{y} + \vec{x}$ Given $\vec{y}(t) = A * (J\vec{y}(t) + \vec{x}(t))$;

Then,

$$\begin{aligned}\langle \vec{y}, \vec{y} \rangle &= \langle A * (J\vec{y} + \vec{x}), A * (J\vec{y} + \vec{x}) \rangle \\ &= \dots \\ &= (\tilde{A}^{-1} - J)^{-1} \langle \vec{x}, \vec{x} \rangle (\tilde{A}^{-1} - J)^{-*}\end{aligned}$$

Properties: Let $K(t)$ be a time-dependent matrix, we called it a matrix kernel:

$$\langle K * \vec{x}, \vec{y} \rangle = \tilde{K} \langle \vec{x}, \vec{y} \rangle$$

$\langle \vec{x}, K * \vec{y} \rangle = \langle \vec{x}, \vec{y} \rangle \tilde{K}^*$, where \tilde{K}^* is the conjugate-transpose.

Solution of a Very Simple Case in 1-D: $y(t)$

Solution of the Model: $\tau \cdot \frac{dy}{dt} = -y + x$

Solution in terms of Convolution: $y(t) = a * x(t)$.

$$\text{RHS} = -y(t) + x(t) = -\int_{-\infty}^{\infty} x(s) \cdot a(t-s) ds + x(t)$$

$$\begin{aligned} \text{LHS} = \tau \cdot \frac{dy}{dt} &= \int_{-\infty}^{\infty} x(s) \cdot \frac{-1}{\tau} e^{\frac{-(t-s)}{\tau}} H(t-s) ds \\ &+ \int_{-\infty}^{\infty} x(s) \cdot e^{\frac{-(t-s)}{\tau}} \delta(t-s) ds \\ &= \int_{-\infty}^{\infty} -x(s) \cdot a(t-s) ds + x(t) \\ &= -y(t) + x(t) \\ &= \text{RHS} \end{aligned}$$

CSD: $\langle y(t), y(t) \rangle$ **CSD of the Model:** $\tau \cdot \frac{d\bar{y}}{dt} = -y + x$ Given $y(t) = a * x(t)$;

Then,

$$\begin{aligned}\langle y, y \rangle &= \langle a * x(t), a * x(t) \rangle (f) \\ &= \tilde{a} \langle x(t), x(t) \rangle \tilde{a}^*(f)\end{aligned}$$

since $a(t) = \frac{1}{\tau} e^{-t/\tau} H(t)$, we have $\tilde{a}(f) = \frac{1}{1+2\pi if\tau}$. Often time, we are interested in lower-frequency CSD, i.e. $f = 0$, so $\tilde{a}(0) = 1$.

Statistics of the $E[\langle \vec{y}, \vec{y} \rangle]$

Write $\langle \vec{x}, \vec{x} \rangle$ in terms of $\langle \vec{y}, \vec{y} \rangle$ since we know how to compute the average of $\langle \vec{x}, \vec{x} \rangle$:

$$\begin{aligned}\langle \vec{x}, \vec{x} \rangle &= (\hat{A}^{-1} - J) \langle \vec{y}, \vec{y} \rangle (\hat{A}^{-1} - J)^* \\ &= (\hat{A}^{-1} - J) \langle \vec{y}, \vec{y} \rangle (\hat{A}^{-*} - J^*)\end{aligned}$$

Statistics of the $\mathbb{E}[\langle \vec{y}, \vec{y} \rangle]$

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$$\begin{aligned}\mathbb{E}[\langle \vec{x}, \vec{x} \rangle] &= \hat{A}^{-1} \mathbb{E}[\langle \vec{y}, \vec{y} \rangle] \hat{A}^{-*} \\ &\quad - \hat{A}^{-1} \cdot \mathbb{E}[\langle \vec{y}, \vec{y} \rangle J^*] \\ &\quad - \mathbb{E}[J \cdot \langle \vec{y}, \vec{y} \rangle] \hat{A}^{-*} \\ &\quad + \mathbb{E}[J \langle \vec{y}, \vec{y} \rangle J^*]\end{aligned}$$

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GOAL: We need to figure out $\mathbb{E}[\langle \vec{y}, \vec{y} \rangle J^*]$, $\mathbb{E}[J \langle \vec{y}, \vec{y} \rangle]$, and $\mathbb{E}[J \langle \vec{y}, \vec{y} \rangle J^*]$.

Solving for the Expectations

For the expectation of a matrix, we only need to figure out each entry of a matrix $[.]_{jk}$.

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$$\begin{aligned}\mathbb{E}[\langle \vec{x}, \vec{x} \rangle]_{jk} &= \hat{A}_{jj}^{-1} \mathbb{E}[\langle \vec{y}, \vec{y} \rangle]_{jk} \hat{A}_{kk}^{-*} \\ &- \hat{A}_{jj}^{-1} \cdot \mathbb{E}[\langle \vec{y}, \vec{y} \rangle J^*]_{jk} \\ &- \mathbb{E}[J \cdot \langle \vec{y}, \vec{y} \rangle]_{jk} \hat{A}_{jk}^{-*} \\ &+ \mathbb{E}[J \langle \vec{y}, \vec{y} \rangle J^*]_{jk}\end{aligned}$$

Solving for the Expectations

$$\begin{aligned}\mathbb{E}[\langle \vec{y}, \vec{y} \rangle J^*]_{jk} &= \mathbb{E}[\langle \vec{y}, J\vec{y} \rangle]_{jk} \approx (N-1) \cdot \overline{\langle \vec{y}, \vec{y} \rangle} \cdot \overline{J^*} + \overline{\{\vec{y}, \vec{y}\}} \cdot \overline{J^*} \\ \mathbb{E}[J \cdot \langle \vec{y}, \vec{y} \rangle]_{jk} &= \mathbb{E}[\langle J\vec{y}, \vec{y} \rangle]_{jk} \approx (N-1) \cdot \overline{J} \cdot \overline{\langle \vec{y}, \vec{y} \rangle} + \overline{J} \cdot \overline{\{\vec{y}, \vec{y}\}}\end{aligned}$$

$$\begin{aligned}\mathbb{E}[J \langle \vec{y}, \vec{y} \rangle J^*]_{jk} &= \mathbb{E}[\langle J\vec{y}, J\vec{y} \rangle]_{jk} \\ &\approx (N^2 - N) \cdot \overline{J} \cdot \overline{\langle \vec{y}, \vec{y} \rangle} \cdot \overline{J^*} + N \cdot \overline{J} \cdot \overline{\{\vec{y}, \vec{y}\}} \cdot \overline{J^*}\end{aligned}$$

Let us consider an Erdos-Renyi network, where J is defined as:

$$J_{jk} = \begin{cases} \frac{j_0}{\sqrt{N}} & \text{with probability } p \\ 0 & \text{otherwise} \end{cases}$$

This represents randomly connected "inhibitory" or "negative" interactions in the network.

Solving for the Expectations

As $N \rightarrow \infty$, this becomes:

$$\begin{aligned} \overline{\langle \vec{x}, \vec{x} \rangle} &= \overline{\langle \vec{y}, \vec{y} \rangle} \left[1 - 2(N-1) \cdot \frac{pj_0}{\sqrt{N}} + (N^2 - N) \cdot \frac{p^2 j_0^2}{N} \right] \\ &- \overline{\{ \vec{y}, \vec{y} \}} \left[2 \cdot \frac{pj_0}{\sqrt{N}} - p^2 j_0^2 \right] \end{aligned}$$

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Now, we follow the same process to the diagonal part of $\mathbb{E}[\langle \vec{x}, \vec{x} \rangle]$, $\mathbb{E}[\langle \vec{x}, \vec{x} \rangle]_{jj}$. After simplifying:

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Solving for the Expectations

To see the long-term behaviour, we use \mathcal{O} and o notation,

$$\begin{cases} \overline{\langle \vec{x}, \vec{x} \rangle} = \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(p^2 j_0^2) + o(N) - \overline{\{\vec{y}, \vec{y}\}} \cdot (-p^2 j_0^2) + o(1) \\ \overline{\{\vec{x}, \vec{x}\}} = \overline{\{\vec{y}, \vec{y}\}} \cdot (1 + p^2 j_0^2) + o(1) - \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(-p^2 j_0^2) + o(N) \end{cases}$$

Hence, $\overline{\langle \vec{y}, \vec{y} \rangle} = -\frac{\overline{\{\vec{y}, \vec{y}\}}}{N} + \frac{\overline{\langle \vec{x}, \vec{x} \rangle}}{p^2 j_0^2 N} + o\left(\frac{1}{N}\right),$

So we need to find a C according to $\overline{\{\vec{y}, \vec{y}\}}$ and $\overline{\langle \vec{x}, \vec{x} \rangle}$ such that $\overline{\langle \vec{y}, \vec{y} \rangle} = \frac{C}{N} + o\left(\frac{1}{N}\right) \approx \mathcal{O}\left(\frac{1}{N}\right)$

Identity Case: $\langle \vec{x}, \vec{x} \rangle = I_n$

With the identity case, only the diagonal contributes.

So, $\overline{\langle \vec{x}, \vec{x} \rangle} = 0$ and $\overline{\{\vec{x}, \vec{x}\}} = 1$.

$$\begin{cases} 0 = \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(p^2 j_o^2) + o(N) + \overline{\{\vec{y}, \vec{y}\}} \cdot (p^2 j_o^2) + o(1) \\ 1 = \overline{\{\vec{y}, \vec{y}\}} \cdot (1 + p^2 j_o^2) + o(1) + \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(p^2 j_o^2) + o(N) \end{cases}$$

Then $\overline{\{\vec{y}, \vec{y}\}} = 1$; together with $\overline{\langle \vec{x}, \vec{x} \rangle} = 0$, we have $C = -1$.

We expect $\overline{\langle \vec{y}, \vec{y} \rangle} = -\frac{1}{N} + o(\frac{1}{N})$

$\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(\mu, \sigma)$ with Fixed Parameters

Since for each entry of $\langle \vec{x}, \vec{x} \rangle$ has expectation μ , we have
 $\overline{\langle \vec{x}, \vec{x} \rangle} = \overline{\{\vec{x}, \vec{x}\}} = \mu$.

$$\begin{cases} \mu = \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(p^2 j_0^2) + o(N) + \overline{\{\vec{y}, \vec{y}\}} \cdot (p^2 j_0^2) + o(1) \\ \mu = \overline{\{\vec{y}, \vec{y}\}} \cdot (1 + p^2 j_0^2) + o(1) + \overline{\langle \vec{y}, \vec{y} \rangle} \cdot N(p^2 j_0^2) + o(N) \end{cases}$$

then $\overline{\{\vec{y}, \vec{y}\}} = 0$, so $C = \frac{\mu}{p^2 j_0^2}$.

We expect $\overline{\langle \vec{y}, \vec{y} \rangle} = \frac{C}{N} + o\left(\frac{1}{N}\right) = \frac{\mu}{p^2 j_0^2 \cdot N} + o\left(\frac{1}{N}\right)$

$\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(N\mu, \sqrt{N}\sigma)$ with Non-Fixed Parameters

Since for each entry of $\langle \vec{x}, \vec{x} \rangle$ has expectation $N\mu$, comparing with the one with fixed-parameters, C would be $\frac{\mu}{p^2 j_0^2} \cdot N$.

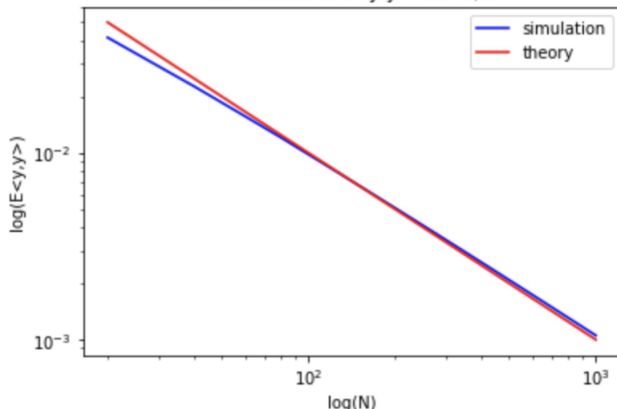
$$\overline{\langle \vec{y}, \vec{y} \rangle} = \frac{\mu}{p^2 j_0^2} + o(1)$$

Identity Case

$\langle \vec{x}, \vec{x} \rangle = I_n$:

Theoretical value: $\overline{\langle \vec{y}, \vec{y} \rangle} = -\frac{1}{N} + o\left(\frac{1}{N}\right)$

Simulation of $E\langle y, y \rangle$ Vs. $-1/N$

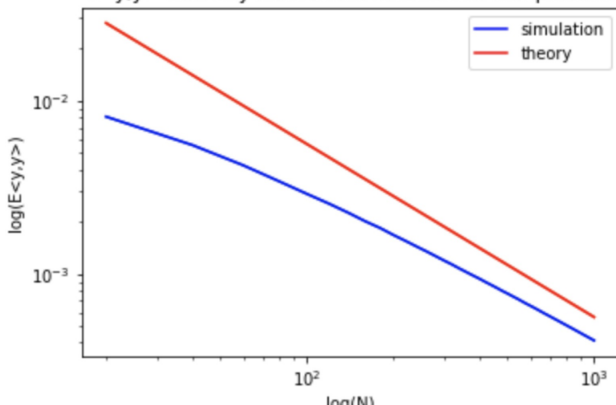


Normal Case With Fixed Parameters

$\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(\mu, \sigma^2)$:

Theoretical value: $\overline{\langle \vec{y}, \vec{y} \rangle} = \frac{C}{N} + o\left(\frac{1}{N}\right) = \frac{\mu}{p^2 j_0^2 \cdot N} + o\left(\frac{1}{N}\right)$

E $\langle y, y \rangle$ with Any fixed-mean Distribution Comparison

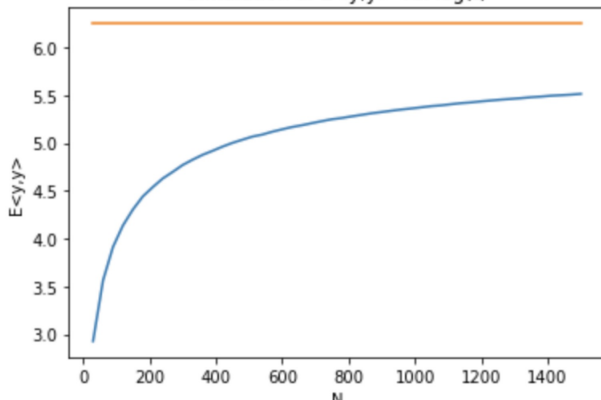


Normal Case With Non-fixed Parameters

$$\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(N\mu, \sqrt{N}\sigma^2):$$

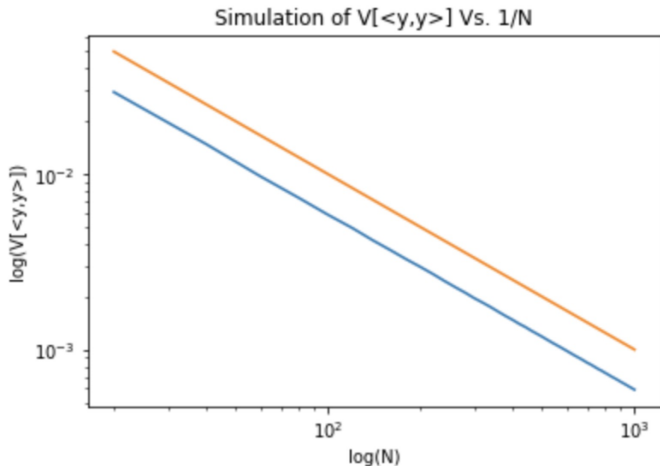
$$\text{Theoretical value: } \overline{\langle \vec{y}, \vec{y} \rangle} = C + o\left(\frac{1}{N}\right) = \frac{\mu}{p^2 j_0^2} + o(1)$$

Simulation of $E\langle y, y \rangle$ Vs. $\log(t)$



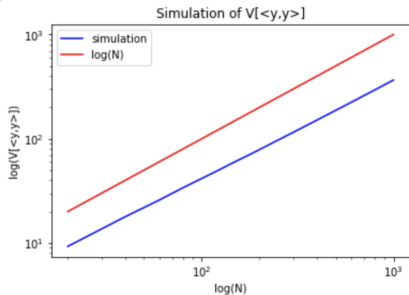
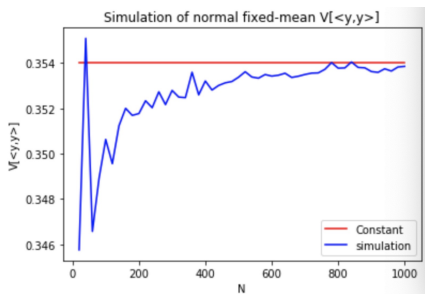
Identity Case

$$\langle \vec{x}, \vec{x} \rangle = I_n:$$



Normal Case

$\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(\mu, \sigma^2)$ or $\mathcal{N}(N\mu, \sqrt{N}\sigma^2)$:



Numerically Simulate SDE:

$\frac{d\vec{y}}{dt} = F(\vec{y}, t) + G(\vec{y}, t) \frac{d\vec{W}}{dt}$, where $\vec{W}(t) \in \mathbb{R}^m$ is an m -dimensional Winer process, and $G : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^{n \times m}$

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In our model, it would be:

$\vec{y}_{i+1} = \vec{y}_i + (J - I)\vec{y}_i \cdot dt + dW$, where $dW \sim \mathcal{N}(0, \sqrt{dt})$, i is the steps that we partition on .

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By Fourier transfer, I can get $\lim_{\tau_0 \rightarrow \infty} \frac{\text{cov}(N_{y_j}(\tau_0), N_{y_k}(\tau_0))}{\tau_0} = \langle y_j, y_k \rangle$

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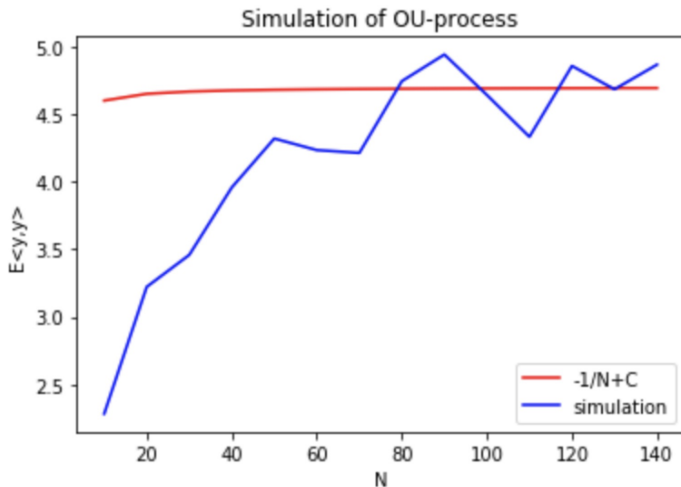
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By Fourier transfer, I can get $\lim_{\tau_0 \rightarrow \infty} \frac{\text{cov}(N_{y_j}(\tau_0), N_{y_k}(\tau_0))}{\tau_0} = \langle y_j, y_k \rangle$

In simulation, I can choose a large τ_0 to estimate $\mathbb{E}[\langle y_j, y_k \rangle]$:

$$\frac{\text{cov}(N_{y_j}(\tau_0), N_{y_k}(\tau_0))}{\tau_0} \approx \langle y_j, y_k \rangle$$

Numerically Simulate SDE:



In Summary:

Our Neuroscience Model:

$$\tau \cdot \frac{d\vec{y}}{dt} = -\vec{y} + J\vec{y} + \vec{x}$$



- 1 **Solution:** $\vec{y}(t) = A * (J\vec{y}(t) + \vec{x}(t))$.
- 2 **Cross-Spectral Density:**
 $\langle \vec{y}, \vec{y} \rangle = (\tilde{A}^{-1} - J)^{-1} \langle \vec{x}, \vec{x} \rangle (\tilde{A}^{-1} - J)^{-*}$
- 3 $\mathbb{E}[\langle \vec{y}, \vec{y} \rangle] := \overline{\langle \vec{y}, \vec{y} \rangle} = -\frac{\overline{\{\vec{y}, \vec{y}\}}}{N} + \frac{\langle \vec{x}, \vec{x} \rangle}{p^2 j_0^2 N} + o(\frac{1}{N})$
 - if $\langle \vec{x}, \vec{x} \rangle = I$, then $\overline{\langle \vec{y}, \vec{y} \rangle} \sim \mathcal{O}(\frac{1}{N})$.
 - if $\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(\mu, \sigma^2)$, then $\overline{\langle \vec{y}, \vec{y} \rangle} \sim \mathcal{O}(\frac{1}{N})$.
 - if $\langle \vec{x}, \vec{x} \rangle \sim \mathcal{N}(N\mu, \sqrt{N}\sigma^2)$, then $\overline{\langle \vec{y}, \vec{y} \rangle} \sim \mathcal{O}(1)$.
- 4 **Simulations** confirms the Theoretical Derivations. ☺
- 5 **Investigate** on Variance and OU-Process.

Future Work: Derive Theoretical Variance and other Statistics.

Any Questions ??

Thank You 😊

Reference

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