

Fundamentals of Neurodynamics: Statistical neurodynamics and Neural Field Theory

Shun-ichi Amari

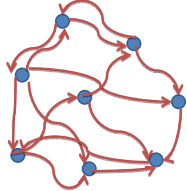
RIKEN Brain Science Institute

AROB-17-2012

**Fundamentals of Neurodynamics:
 Statistical Neurodynamics and Neural Field Theory**

Biological Decision is Fast and Robust

Shun-ichi Amari
 RIKEN Brain Science Institute



Biological decision

Densely connected
 Sparsely connected

Majority
 Boolean

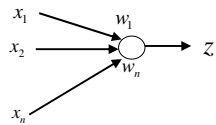
$$x_i' = f_i(x_1, x_2, \dots, x_n)$$

$x_i = 1, -1$ binary

**Majority Decision
 vs Boolean Decision**

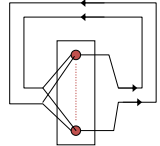
Statistical Neurodynamics

$$z = \text{sgn}\left(\sum w_i x_i - h_i\right)$$

$$z = f(x_1, \dots, x_n)$$


Statistical Neurodynamics

micro-dynamics



$\mathbf{x} = (x_1, \dots, x_n) : \text{state}$

$$\mathbf{x}(t+1) = T_w \mathbf{x}(t) = f\{\mathbf{x}(t)\}$$

$$x_i^t = \text{sgn}\left(\sum w_{ij} x_j^{t-1} - h_i\right)$$

macro-dynamics

$$X_{t+1} = F(X_t) \quad X = \frac{1}{n} \sum x_i$$

Kauffman network: gene regulation

Boolean logic units vs majority decision units
 sparsely connected vs densely connected

dilemma: fast (sparse) vs
 robust (majority decision)

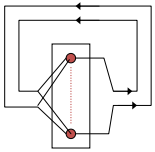
densely connected majority units
 (neural networks)

	Boolean	majority
sparse	Kauffman	Kurten
dense	random graph	Amari ○

dilemma:
 fast (sparse; dense--chaos)
 robust (majority decision)

densely connected majority units

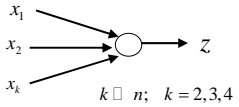
majority decision logic : Boolean logic



$$x_i' = \text{sgn} \left(\sum w_{ij} x_j - h_i \right)$$

$$x_i' = f(x_1, x_2, \dots, x_n)$$

densely connected : sparsely connected



$k \ll n; k=2,3,4$

Statistical neurodynamics

$$X = \frac{1}{n} \sum x_i$$

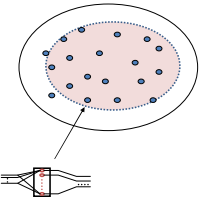
$$X' = F(X) = \text{erf}(\bar{w}X - \bar{h})$$

$$X(t+1) = F(X(t))$$

mono-stable; bistable

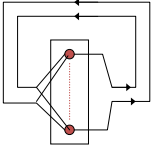
Ensemble of neural networks

The laws that hold for almost all networks in the ensemble



$\Omega = \{\omega\} = \{W, h\}$

Statistical Neurodynamics



micro-dynamics
 $\mathbf{x}(t+1) = T_w \mathbf{x}(t) = \text{sgn}(W\mathbf{x}(t))$

macro-dynamics
 $X = \frac{1}{n} \sum x_i$
 $X_{t+1} = F(X_t)$

$$X_2 = X(\mathbf{x}_2) = X(T_w \mathbf{x}_1)$$

$$X_3 = X(\mathbf{x}_3) = X(T_w T_w \mathbf{x}_1)?$$

Strong proposition of macrodynamics

$$\limsup_{t \rightarrow \infty} E \left[|X_t - \bar{X}_t|^2 \right] = 0 \quad X_t = X(T_w^t \mathbf{x}_0)$$

$$\bar{X}_{t+1} = F(\bar{X}_t) : \quad \mathbf{x}_0$$

weak proposition of macrodynamics

$$\sup \lim_{t \rightarrow \infty} E \left[|X_t - \bar{X}_t|^2 \right] = 0,$$

Fundamental Problems of Statistical Neurodynamics --- unsolved

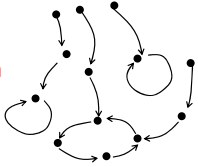
$$x_i' = \text{sgn} \left(\sum w_{ij} x_j^{t-1} - h_i \right) \quad x_i = \pm 1$$

$$x' = \text{sgn}(Wx^{t-1} - \mathbf{h}) = T_w x^{t-1} \quad X' = F(X) = F(X(T_w(\mathbf{x})))$$

$$X_{t+1} = F(X_t)? \quad F(X(T_w T_w(\mathbf{x})))$$

$\omega = (W, \mathbf{h})$

State transition diagram



$$X_t = X(T_w^t \mathbf{x}_0)$$

$$X_1 = F \{ X(T_w \mathbf{x}_0) \}, \quad \mathbf{x}_1 = T_w \mathbf{x}_0$$

$$X_2 = F \{ X(T_w \mathbf{x}_1(\omega)) \} \quad ?$$

Boltzman H theorem, Kac

Associative memory

Micro-Neuro-dynamics (Boolean)

$$x'_i = \text{sgn}(\sum w_{ij}x_j^{t-1} - h_i) \quad x_i = \pm 1$$

$$\mathbf{x}' = \text{sgn}(W\mathbf{x}^{t-1} - \mathbf{h}) = T_w \mathbf{x}^{t-1}$$

$\omega = \{W, \mathbf{h}\}$: randomly chosen
 $\omega = \{f_i\}$

State-transition graph

state transition graph

Statistical neurodynamics

1-layer state transition

$$x'_i = \text{sgn}\left(\sum_{j=1}^n w_{ij}x_j\right)$$

$$\mathbf{x}' = T_w \mathbf{x} = \text{sgn}(W\mathbf{x})$$

stability of micro-state transition

$$D(\mathbf{x}, \mathbf{y}) = \frac{1}{2n} \sum |x_i - y_i| = d$$

Distance law

$$D(T_w \mathbf{x}, T_w \mathbf{y}) = \phi(d) = d'$$

$$\begin{matrix} \parallel & \parallel \\ \mathbf{x}' & \mathbf{y}' \end{matrix}$$

Lemma

$$D[\mathbf{x}, \mathbf{y}] = d$$

$$u = \sum w_i x_i$$

$$v = \sum w_i y_i$$

$$\Pr\{uv < 0\} = \frac{2}{\pi} \sin^{-1} \sqrt{d} \approx \sqrt{d}$$

stability of micro-state transition

$$\phi(d) = \frac{2}{\pi} \sin^{-1}(\sqrt{d})$$

$$D(\mathbf{x}, \mathbf{y}) = \frac{1}{2n} \sum |x_i - y_i| = d$$

$$D(T_w \mathbf{x}, T_w \mathbf{y}) = \phi(d) = d'$$

Generalized Macrostate

$$D(\mathbf{x}, \mathbf{y}) = \frac{1}{2n} \sum |x_i - y_i|$$

$$D(T_w \mathbf{x}, T_w \mathbf{y}) = \phi\{D(\mathbf{x}, \mathbf{y})\}$$

$$D_t = D(T_w^t \mathbf{x}, T_w^t \mathbf{y})$$

$$d_{t+1} = \phi(d_t)$$

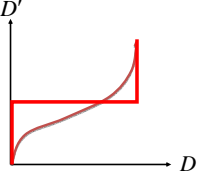
$$d_{t+1} = \phi(d_t)$$

$$\bar{d} = \phi(\bar{d}): \text{stable}$$

$$D(\mathbf{x}, \mathbf{y}) = \bar{d}, \quad \mathbf{x}, \mathbf{y} \in \text{attractor}$$

$$\mathbf{z} = T_w \mathbf{x}$$

Distance Laws



$$\phi_M(d) = \frac{2}{\pi} \sin^{-1}(\sqrt{d})$$

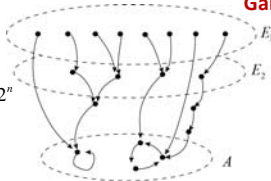
$$\phi_B(d) = 1/2, \quad d \neq 0; \quad =0, \quad d = 0$$

$$\phi_{SB,k}(d) = \frac{1}{2} \{1 - (1-d)^k\}$$

$$\phi_{SM,k}(d) = \sum f_{k,i} c_i(d)$$

$$T_r = E_1 \cup E_2 \cup \dots \cup E_r \rightarrow \bar{T} = T_r$$

Gardens of Eden

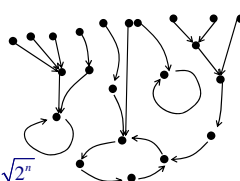


$X = \{\mathbf{x}\}; \quad |X| = 2^n$
 $X = \bar{T} \cup A$
 $A = \bigcup C_i$

state transition graph

state - transition graph --- Boolean

--- random graph

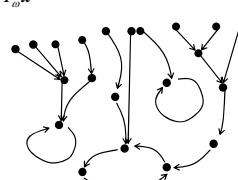


$N = 2^n$ states
 number of attractor states : $\sqrt{2^n}$
 number of attractor cycles : n
 transient length : $\sqrt{2^n}$

microscopic dynamics

$$x_i^t = \text{sgn}(\sum w_{ij} x_j^{t-1} - h_i) \quad x_i = \pm 1$$

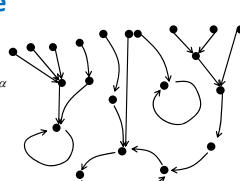
$$\mathbf{x}^t = \text{sgn}(W\mathbf{x}^{t-1} - \mathbf{h}) = T_\omega \mathbf{x}^{t-1}$$

$$\omega = (W, \mathbf{h})$$


state transition diagram

Concentration of wealth (monopoly!)

--- speed of convergence



$\mathbf{s}_0 = (s_{0\alpha}) = (1, 1, 1, \dots, 1)$
 $T_\omega = (T_{\alpha\beta}); \quad T_{\alpha\beta} = 1 \text{ when } \mathbf{x}_\beta \rightarrow \mathbf{x}_\alpha$
 $\mathbf{s}_1(\omega) = T_\omega \mathbf{s}_0(\omega)$
 $\bar{S}_1 = E[s_{1\alpha} | \mathbf{x}_\beta \rightarrow \mathbf{x}_\alpha]$
 $\mathbf{s}_t(\omega) = T_\omega^t \mathbf{s}_0(\omega)$
 $\bar{S}_t = E[s_{t\alpha} | \mathbf{x}_\beta \rightarrow \mathbf{x}_\beta \dots \rightarrow \mathbf{x}_\alpha]$

:Expected number of coins after t state transitions
 \bar{S}_1 :Expected number of in-coming branches
 when x is not in the garden of Eden

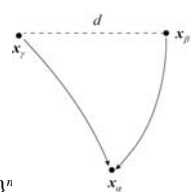
Concentration index

$$\alpha_k = \lim_{n \rightarrow \infty} \frac{1}{n} \log \bar{S}_k$$

$$\bar{S}_k \approx 2^{\alpha_k n}$$

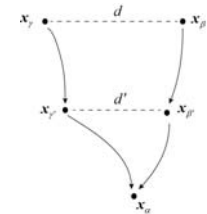
$\alpha_k = 0$ for densely connected Boolean net

Calculation of \bar{S}_1



$\mathbf{x}_\alpha = T_\omega \mathbf{x}_\beta$
 $D(\mathbf{x}_\beta, \mathbf{x}_\gamma) = d$
 $\Pr\{T_\omega \mathbf{x}_\gamma = \mathbf{x}_\alpha | \mathbf{x}_\alpha = T_\omega \mathbf{x}_\beta\} = \{1 - \varphi(d)\}^n$
 $\bar{S}_1 = \sum_n C_{nd} \{1 - \varphi(d)\}^n$
 $= \int \exp\{n[H(x) + \log\{1 - \varphi(x)\}]\} dx$
 $= \exp\{n[H(x_0) + \log\{1 - \varphi(x_0)\}]\}$
 $x_0 = \arg \max_x \{H(x) + \log\{1 - \varphi(x)\}\}$

Calculation of \bar{S}_2



$\mathbf{x}_\beta \rightarrow \mathbf{x}_\beta \rightarrow \mathbf{x}_\beta$
 $\mathbf{x}_\gamma \rightarrow \mathbf{x}_\gamma \rightarrow \mathbf{x}_\gamma$
 $D(\mathbf{x}_\gamma, \mathbf{x}_\beta) = d; D(\mathbf{x}_\gamma, \mathbf{x}_\alpha) = d'$
 $d \rightarrow d' \rightarrow 0$
 $\varphi(d)^{nd'} \{1 - \varphi(d)\}^{n(1-d')}$: $\{1 - \varphi(d')\}^n$
 $\bar{S}_2 = \int \exp\{n[H(x) + H(x') + d' \varphi(x) + (1-x') \log\{1 - \varphi(x)\} + \log\{1 - \varphi(x')\}]\} dx dx'$

$$\bar{S}_t = \exp(\alpha_t n)$$

$$\alpha_1 = 0.23$$

$$\alpha_2 = 0.30$$

$$\alpha_3 = 0.32$$

The distribution of in-coming branches:
Power law $p_k \approx \frac{1}{k^\gamma}$

$$p_k = \Pr\{\#\text{incoming branches}=k\}$$

$$\#\text{outgoing branches} = 1$$

$$\sum p_k = 1$$

$$\sum k p_k = 1$$

$$\sigma^2 = \sum k^2 p_k - 1 \rightarrow \infty: \text{monopoly}$$

$$p_k \approx \frac{1}{k^\gamma};$$

Friend gathering theorem

$$r_k = \Pr\{|T_\omega^{-1} \mathbf{x}| = k \mid \mathbf{x} \notin E_1\}$$

$$= \Pr\{|T_\omega^{-1} \mathbf{x}| = k \mid T_\omega \mathbf{y} = \mathbf{x}\}$$

$$= \frac{\Pr\{|T_\omega^{-1} \mathbf{x}| = k\} \Pr\{T_\omega \mathbf{y} = \mathbf{x} \mid |T_\omega^{-1} \mathbf{x}| = k\}}{\Pr\{T_\omega \mathbf{y} = \mathbf{x}\}}$$

$$\Pr\{T_\omega \mathbf{y} = \mathbf{x} \mid |T_\omega^{-1} \mathbf{x}| = k\} = \frac{k}{N}$$

$$r_k = k p_k = k \Pr\{|T_\omega^{-1} \mathbf{x}| = k\}$$

how to calculate σ^2

$$\sigma^2 = E[|T_\omega^{-1} \mathbf{x}| \mid T_\omega \mathbf{y} = \mathbf{x}] - 1$$

$$\Pr\{T_\omega \mathbf{y} = \mathbf{x} \mid |T_\omega^{-1} \mathbf{x}| = k\} = \frac{k}{N}$$

$$p_k = \Pr\{|T_\omega^{-1} \mathbf{x}| = k, T_\omega \mathbf{y} = \mathbf{x}\} N$$

$$\sigma^2 = \sum_n C_k \left\{ 1 - \phi\left(\frac{k}{n}\right) \right\}^n - 1 = \bar{S}_1$$

The Power law

p_k : probability that a node has k incoming branches

$$\sum k p_k = 1$$

$$\sum k^2 p_k = 2^{\alpha_n} \rightarrow \infty$$

$$p_k \approx \frac{1}{k^\gamma}; \quad \gamma = \frac{\alpha_1 + 3}{\alpha_1 + 1} = 2.6$$

Random Boolean graph

$$p_k = \frac{1}{ek!}$$

Poisson distribution

$$\sum k p_k = 1$$

$$\sum k^2 p_k = 2$$

State transition of generalized majority decision: fast and robust

very small number of attracting states
 small-world network
 short transient states
 chaotic dynamics

general statements concerning majority decision logic

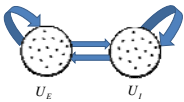
Neural Oscillation Wiener ... entrainment

$$\frac{dU_E}{dt} = -U_E + w_{EE} f(U_E) - w_{EI} f(U_I) + S_E$$

$$\frac{dU_I}{dt} = -U_I + w_{IE} f(U_E) - w_{II} f(U_I) + S_I$$

f : sigmoidal function

Amari (1971; 1972)
 Wilson-Cowan (1972)



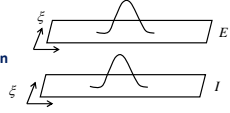
multi-stability
 oscillation

Neural Fields : Wilson-Cowan (1972)

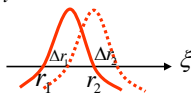
$$\tau_E \frac{\partial U_E(\xi, t)}{\partial t} = -U_E + w_{EE} \circ f(U_E) - w_{EI} \circ f(U_I) + S_E(\xi, t)$$

$$\tau_I \frac{\partial U_I(\xi, t)}{\partial t} = -U_I + w_{IE} \circ f(U_E) - w_{II} \circ f(U_I) + S_I(\xi, t)$$

\circ : convolution



Ermentrout-Cowan (1979): hallucination

$$\frac{\partial u(\xi, t)}{\partial t} = -u(\xi, t) + \int w(\xi - \xi') f[u(\xi', t)] d\xi' + a$$


$$u(r_i, t) = 0 \quad u(r_i + \Delta r_i, t + \Delta t) = 0$$

$$\frac{\partial u(r_i, t)}{\partial t} + \frac{\partial u(r_i, t)}{\partial \xi} \frac{\partial r_i}{\partial t} = 0$$

$$\alpha_i \frac{\partial r_i}{\partial t} = -\frac{\partial u(r_i, t)}{\partial t} = \int_{r_1}^{r_2} w(r_i - \xi') d\xi' = \pm W(r_2 - r_1)$$

$$W(\xi) = \int_0^\xi w(\xi) d\xi$$

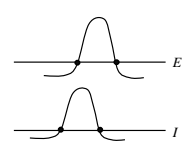
Neural Fields ... mathematical theory

Amari (1977):

dynamics of boundary

$$f(u) = 1(u)$$

- bump solution
- traveling bump
- maximum detector
- working memory



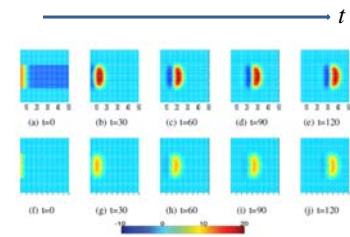
Amari-Kishimoto (1979)

$$\frac{\partial u(\xi, t)}{\partial t} = -u(\xi, t) + \int w \circ f[u(\xi', t) - h] d\xi' - v(\xi, t) + I_u(\xi, t)$$

$$\frac{\partial v(\xi, t)}{\partial t} = -\alpha v(\xi, t) - \beta v(\xi, t) + I_v(\xi, t)$$

Pinto-Ermentrout model (2001)

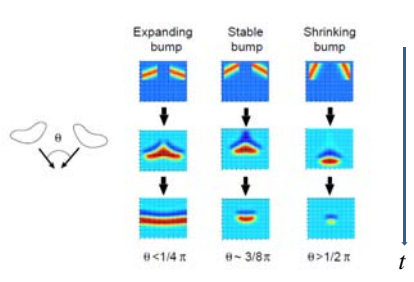
Traveling bump



excitatory

inhibitory

Collision of bumps (1)

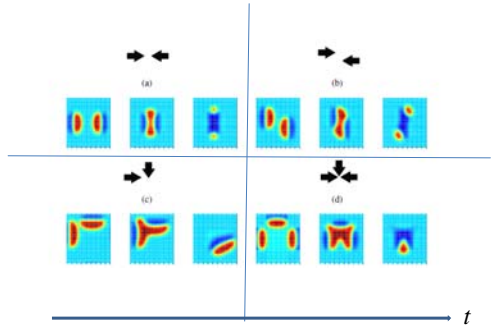


Expanding bump Stable bump Shrinking bump

$\theta < 1/4 \pi$ $\theta \sim 3/8 \pi$ $\theta > 1/2 \pi$

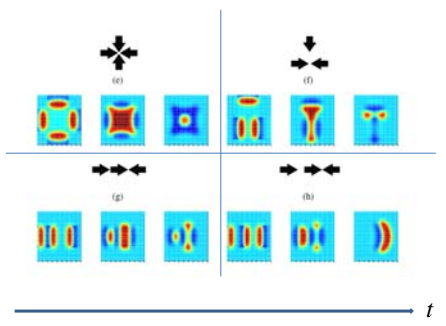
t

Collision of bumps (2)



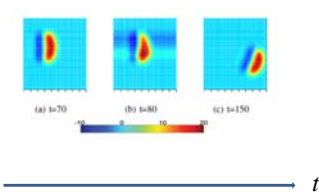
t

Collision of bumps (3)



t

Control of moving bumps



t