Efficient inference of interactions from non-equilibrium data and application to multi-electrode neural recordings

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4th February 2013 NETADIS Politecnico workshop

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2 Background to the project

Work done so far on the project

Rough plan of the project





> Bachelor degree in **physics** (University of Trieste) (ERASMUS PROGRAM: RWTH Aachen)

Master degree in theoretical physics (University of Trieste)



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# Master's Thesis

# Thesis title: "Criticality of models inferred in Boltzmann learning"

Supervisor: Dott. Matteo Marsili

Idea: Modelling protein distribution as a result of a dynamical process (*branching process with mutation*)

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Results:

- we have been able to recover Zipf's law both analytically and numerically;
- our model hasn't been completely successful in inferring mutation parameters once applied to real data (protein subsequences);



Main goal: modelling point processes







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# Kinetic Ising Model:

### synchronous update

$$P(S_i(t+1)|\mathbf{S}(t)) = \frac{e^{S_i(t+1)H_i(t)}}{2\cosh[H_i(t)]}$$

where  $H_{i}(t) = \sum_{i} J_{ij}S_{j}(t)$ 

### asynchronous update

$$\frac{dP(\mathbf{S}(t))}{dt} = \sum_{i} \left[ P(F_i \mathbf{S}(t)) w_i(F_i \mathbf{S}; t) - P(\mathbf{S}(t)) w_i(\mathbf{S}; t) \right], \quad \longrightarrow \quad \text{Equilibrium Ising Model}$$

Pareto distribution

where  $w_i(S; t) = \frac{1}{2} [1 - s_i \tanh[H_i(t)]]$ ,  $F_i$  spin-i flip operator

Inference techniques (maximum likelihood, gradient descendent):

- Exact algorithms;
- Mean field algorithms (nMF,TAP)<sup>1</sup>

# Mean field approximation

#### Generating functional

$$Z\left[\psi,J\right] \equiv Tr_{\{\mathbf{S}(\mathcal{T}),\dots,\mathbf{S}(0)\}} \left\{ P(\mathbf{S}(\mathcal{T}),\dots,\mathbf{S}(0)) \prod_{i,t} e^{i\psi_i(t)s_i(t)} \right\}$$

Expanding around the saddle point:

$$m_i(t) = anh\left[h_i(t-1) + \sum_j J_{ij}m_j(t-1)
ight]$$
 NAIVE MEAN FIELD

$$m_i(t) = anh\left[h_i(t-1) + \sum_j J_{ij}m_j(t-1) + m_i(t)\sum_j J_{ij}^2 (1-m_j(t-1)^2)
ight]$$
 TAP<sup>2</sup>

<sup>&</sup>lt;sup>2</sup>Roudi Y., Hertz J. (2011). Dynamical TAP equations for non-equilibrium Ising spin glasses, J. Stat. Mech., P03031

Recently used for learning:

Error correcting codes Image restoration Protein residue interaction Gene regulatory networks Neuronal networks

Kinetic biological networks characteristics:

- Sparse and/or strong connectivity
- partially observable
- time varying external input<sup>3</sup>

 $<sup>^{3}</sup>$ Tyrcha J. et al. (2013), Effect of Nonstationarity on Models Inferred from Neural Data, J. Stat. Mech., in press

#### RESEARCH:

Familiarisation with generating functional and mean field techniques for studying the dynamics of complex systems and applications to reverse engineering partially observed networks.

#### TRAINING:

Winter School on Quantitative Systems Biology (ICTP) Path integral methods course (QFT I, NTNU) Neural Encoding of Space in Parahippocampal Cortices (Cellular and Molecular Neuroscience, NTNU)

#### PRESENTATION SKILLS:

Bishop, Machine learning and pattern recognition (NTNU, Roudi's group)

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Presentation of my Master's thesis to Roudi's group

# Research plan: theory

Advancing the theoretical approaches for modelling point processes using Ising models and Generalized Linear Model:

- developing Bethe approximation<sup>4</sup> (for systems with hidden nodes with and without regularizations, e.g. including L-1);
- adaptive approaches<sup>5</sup> useful for systems where the couplings are correlated and/or strong, e.g. neural networks (e.g. adaptive TAP for nonequilibrium);
- addressing hidden nodes problem in both equilibrium and nonequilibrium cases;
- extend one-step Markov chain models to processes with memory;

<sup>&</sup>lt;sup>4</sup>F.R. Tersenghi, The Bethe approximation for solving the inverse Ising problem: a comparison with other inference methods, *Journal of Statistical Mechanics*, 2012

<sup>&</sup>lt;sup>5</sup>Opper M. and Winther O. (2001) Tractable approximations for probabilistic models: The adaptive TAP mean field approach. *Physical Review Letters*, 86, 3695-3699. < □ → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → < (□) → <

# Research plan: application to real data

The inference methods developed from us will have a wide range of application domains (eg. gene regulation, neuronal networks etc.)

Application to Kavli Institute data<sup>67</sup>:



- Ethorinal cortex spike trains;
- Ethorinal cortex Hippocampus joint recordings;

Application to economic time series with prof. Sollich group.

<sup>6</sup>Stensola H et al., The entorhinal grid map is discretized, *Nature* 492: 72-8, 2012

<sup>7</sup>Couey JJ et al.Recurrent inhibitory circuitry as a mechanism for grid formation.*Nat Neurosci.* 2013 Jan 20

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nature neuroscience

nature.com > journal home > advance online publication > article > abstract

NATURE NEUROSCIENCE | ARTICLE

# Recurrent inhibitory circuitry as a mechanism for grid formation

Jonathan J Couey, Aree Witoelar, Sheng-Jia Zhang, Kang Zheng, Jing Ye, Benjamin Dunn, Rafal Czajkowski, May-Britt Moser, Edvard I Moser, Yasser Roudi & Menno P Witter

Affiliations | Contributions | Corresponding authors

Nature Neuroscience (2013) | doi:10.1038/nn.3310 Received 17 August 2012 | Accepted 17 December 2012 | Published online 20 January 2013

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# nature neuroscience

nature.com > journal home > advance online publication > article > abstract

NATURE NEUROSCIENCE | ARTICLE

# Grid cells require excitatory drive from the hippocampus

Tora Bonnevie, Benjamin Dunn, Marianne Fyhn, Torkel Hafting, Dori Derdikman, John L Kubie, Yasser Roudi, Edvard I Moser & May-Britt Moser

Affiliations | Contributions | Corresponding authors

Nature Neuroscience (2013) | doi:10.1038/nn.3311 Received 16 August 2012 | Accepted 13 December 2012 | Published online 20 January 2013



#### Abstract

# Training Plan

Technical skills:

- Spin Glasses (NTNU, Fall 2013;SISSA,Spring 2014)
- Phase Transitions and Critical Phenomena (NTNU, Fall 2013;SISSA,Spring 2014)
- Many Body Physics out of Equilibrium (NORDITA,Spring 2013;SISSA,Spring 2014)
- NETADIS, NORDITA Schools and Kavli Foundation workshops

Communication skills:

- Introduction to research (NTNU,Spring 2013)
- Communication of Science (NTNU,Spring 2014)
- Neural Networks, assistant (NTNU,Spring 2013)

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• NETADIS Schools

#### **October-November 2013**

prof. Manfred Opper, Technische Universität Berlin (TUB), Germany

Project: " Approximate inference for stochastic dynamics in large biochemical networks"

(application domain: systems biology; tecniques: Bayesian inference)

October-November 2014 prof. Peter Sollich,King's College London (KCL), UK

Project: "Contagion dynamics across credit networks"

(application domain: financial networks; tecniques: generating functional methods)

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# Thanks!

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