

Motivation

something we want to know  
 how does the brain  
 represent  $P(L | \text{activities})$

- too hard. settle for  $\hat{L}$  (an estimate of  $L$ ) and its variance.
- knowing the variance - and how it evolves as the brain computes - is useful for understanding how computation can be robust to noise.

ExampleRDK

- single neurons sometimes did as well as the monkey
- weak correlation between single neuron firing rate & choice (choice probability  $> 0.5$ )
- how do we understand this?

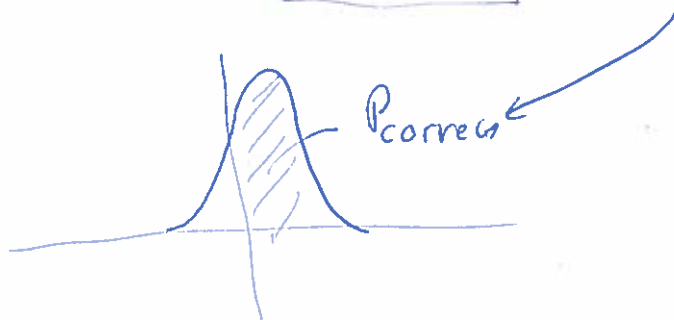
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Refs: Shadlen et al JN 16:1486-1510 (1996)  
 Shadlen & Sompolnick NL 18:1951-86 (2004)  
 Ecker et al JN 31:14272-83 (2011)  
 Zylberberg et al Plos CB 13: e1005497 (2017)

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Tuning curve + noise

$$r_i = f_i(s) + \xi_i$$



1. Compute mean + variance vs. pop. size  
 monkey looks at whole population,  
 so variance of single neuron can't be  
 much lower than variance of whole population!

Gaussian assumption

$$p(\underline{r}|s) \propto e^{-\frac{1}{2} \sum_{i=1}^n \frac{(r_i - f_i(s))^2}{\sigma_i^2}}$$

ML decoding  $\hat{s}$  minimum  $\uparrow$

What's the variance?

$$p(\underline{r}|s) \sim e^{-\frac{1}{2} \sum_i \frac{\partial^2}{\partial s^2} \frac{(r_i - f_i(s))^2}{\sigma_i^2}} \Big|_{s=\hat{s}} (s - \hat{s})^2$$

$\uparrow$   
 $\alpha n$

as  $n \rightarrow \infty$ , animal almost perfect

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The problem is the independence assumption

$$r_i = f_i(s) + \varepsilon_i$$

$$\langle \varepsilon_i \rangle = 0$$

$$\langle \varepsilon_i \varepsilon_j \rangle = \Sigma_{ij}$$

$$P(\tilde{r} | s) \propto e^{-\frac{1}{2} (\tilde{r} - \underline{f}(s)) \cdot \underline{\Sigma}^{-1} (\tilde{r} - \underline{f}(s))}$$

~~////~~

we'll return to this, but first, some intuition

$$\text{set } r_i = s + \varepsilon_i \leftarrow \langle \varepsilon_i \varepsilon_j \rangle = \sigma^2 (1 + \rho \delta_{ij})$$
  

$$\uparrow \text{linear + unit curves}$$

$$\hat{s} = \frac{1}{n} \sum_{i=1}^n r_i = s + \frac{1}{n} \sum_i \varepsilon_i$$

$$\text{Var}[\hat{s}] = \frac{1}{n^2} \sum_i \langle \varepsilon_i \varepsilon_i \rangle$$

$$= \frac{1}{n^2} \sum_i \langle \varepsilon_i^2 \rangle + \frac{1}{n^2} \sum_{i \neq j} \langle \varepsilon_i \varepsilon_j \rangle$$

$$= \sigma^2 \left[ \frac{1}{n} + \frac{n(n-1)}{n^2} \rho \right]$$

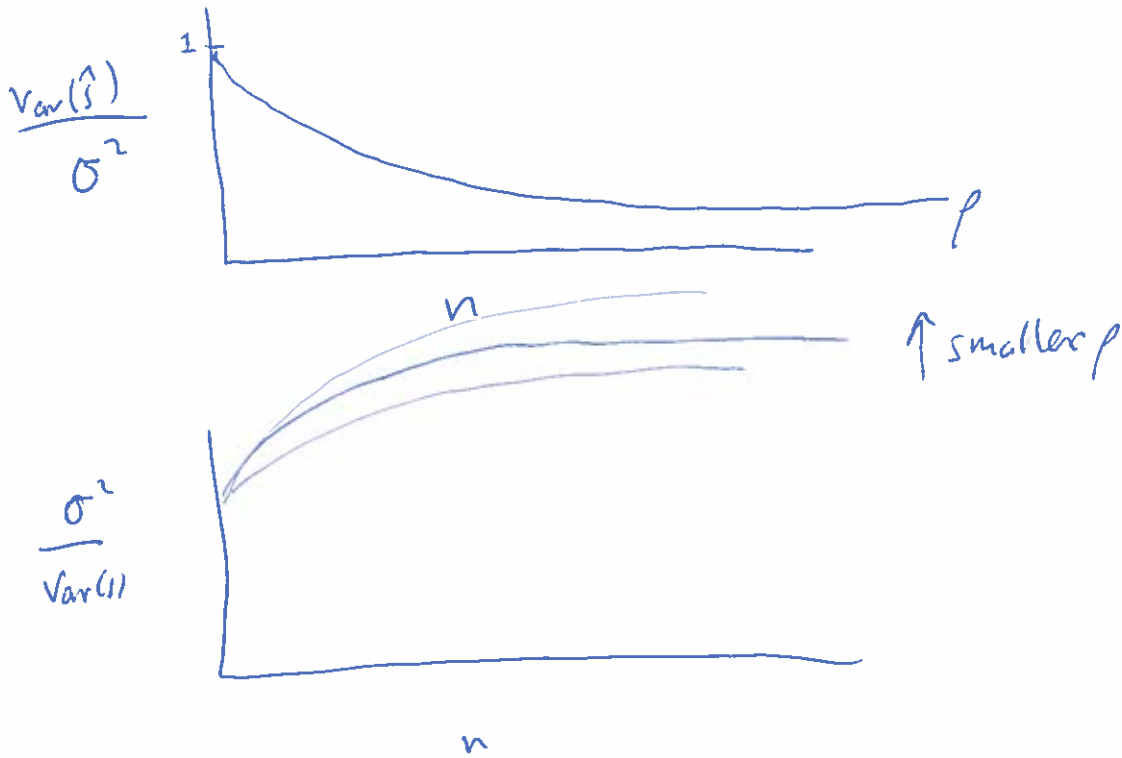
$$= \sigma^2 \left[ \frac{1-\rho}{n} + \rho \right]$$

$\uparrow$  usual  $\frac{1}{n}$  scaling for ind. neurons

$\uparrow$  important when  $\rho \sim \frac{1}{n}$ ,  $n \sim \frac{1}{\rho}$

$\swarrow$  even small correlations matter

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- Correlations also explain choice probabilities, at least in principle: higher  $r_i$  on one neuron  $\Rightarrow$  higher  $r_i$  on lots of neurons

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- to discuss arbitrary correlation structures, we need a better set of tools.

- Fisher info!!!

$$p(\underline{r}|s) = e^{-\psi(\underline{r}, s)}$$

$$\hat{s} \equiv \left. \frac{\partial \psi}{\partial s} \right|_{s=\hat{s}} = 0$$

$$p(\underline{r}|\hat{s}) = e^{-\psi(\underline{r}, \hat{s}) - \frac{1}{2} \left. \frac{\partial^2 \psi}{\partial s^2} \right|_{s=\hat{s}} (s-\hat{s})^2}$$

$$\text{Var}(\hat{s}) \approx \frac{1}{\left. \frac{\partial^2 \psi(s, \underline{r})}{\partial s^2} \right|_{s=\hat{s}}} = \frac{1}{-\left. \frac{\partial^2 \log p(\underline{r}|s)}{\partial s^2} \right|_{s=\hat{s}}}$$

would like a quantity that tells us ~~how~~ about the variance on average.

$$\text{Var}(\hat{s}) = \frac{1}{-\left\langle \frac{\partial^2 \log p(\underline{r}|s)}{\partial s^2} \right\rangle}$$

↖  $I(s) = \text{Fisher info}$

⑥

$$\hat{\xi}(s)$$

$$\mu(s) = \int d\underline{r} \hat{\xi}(\underline{r}) P(\underline{r}|s)$$

$$0 = \int d\underline{r} (\hat{\xi}(\underline{r}) - \mu(s)) P(\underline{r}|s)$$

$$0 = \frac{d}{ds} \int d\underline{r} (\mu'(s)) P(\underline{r}|s) + (\hat{\xi}(\underline{r}) - \mu(s)) P(\underline{r}|s) \frac{d}{ds}$$

$$\mu(s) = s + b(s)$$

$$1 + b'(s) = \langle (\hat{\xi} - \mu) \partial_s \log P(\underline{r}|s) \rangle$$

$$(1 + b')^2 \leq \langle (\hat{\xi} - \mu)^2 \rangle \langle (\partial_s \log P)^2 \rangle$$

$$\text{Var} \geq \frac{(1 + b'(s))^2}{\langle (\partial_s \log P)^2 \rangle} \quad \leftarrow - \langle \partial_s^2 \log P \rangle = I$$

multi-variable answer

$$I_{ij} = - \left\langle \frac{\partial^2 \log P(\underline{r}|s)}{\partial s_i \partial s_j} \right\rangle$$

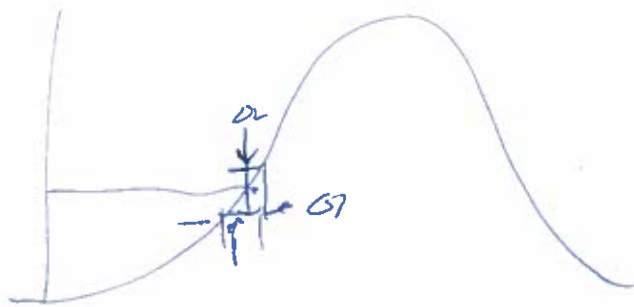
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Ind. Gaussm

$$e^{-\frac{1}{2} \sum_i \frac{(r_i - f_c(i))^2}{\sigma_i^2}}$$

$$\left\langle \frac{\partial^2}{\partial s^2} \right\rangle = \frac{\sum_i (r_i - f_c(i)) f_c''}{\sigma_i^2} - \sum_i \frac{f_c'^2}{\sigma_i^2} \quad \text{dh}$$

Intuitiv:



$$\frac{\Delta r}{\Delta s} = \frac{df}{ds}$$

$$\text{var}(r) = \frac{\text{var}(v)}{f''}$$

$$e^{-\frac{1}{2} \frac{(s-\bar{s})^2 f''(s)}{\sigma^2}}$$

Multiple Source

$$\sum_i s_i \quad \hat{s}_i \frac{f''}{\sigma_i}$$

$$e^{-\sum_i \frac{(\beta - \hat{s}_i)^2 I_i}{\sigma_i^2}}$$

$$\hat{\beta} = \frac{\sum_i \hat{s}_i I_i}{\sum_i I_i} \quad \frac{1}{\sigma^2} = \sum_i I_i$$

ML estimate

Passa  $\textcircled{8}$

$$P(r|s) = \frac{f(s)^r e^{-f(s)}}{r!}$$

$$L = r \log f - f$$

$$\frac{\partial L}{\partial s} = \frac{r f'}{f} - f'$$

$$\frac{\partial^2 L}{\partial s^2} = \frac{r f''}{f} - \frac{r f'^2}{f^2} - f''$$

$$\langle \cdot \rangle = \frac{f'^2}{f} \left[ \begin{array}{c} \leftarrow f'' \\ \leftarrow f \end{array} \right]$$

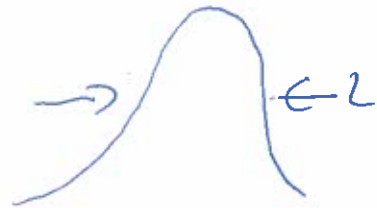
Linear Fisher

l-o: Steeper is better!!

high  $\sigma$ : not ne

$$\mathbb{E} = \sum_i \frac{(r - f(s_i))^2}{2\sigma^2}$$

$$\mathbb{I} = \sum_i \frac{f'(s_i)^2}{2\sigma^2}$$



$$f'^2 \sim \frac{1}{L^2}$$

# num in sum  $\sim L^D$

$$\mathbb{I} \sim L^{D-2}$$



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$$-\frac{1}{2} (\underline{r} - \underline{f}) \cdot \underline{\Sigma}^{-1} (\underline{r} - \underline{f})$$

e

$$\underline{I} = \underline{f}' \cdot \underline{\Sigma}^{-1} \cdot \underline{f}$$

$$\underline{\Sigma}^{-1} = \sum_k \lambda_k^{-1} \underline{v}_k \underline{v}_k'$$

$$\underline{I} = \sum_k \frac{(\underline{f}' \underline{v}_k)^2}{\lambda_k} = \|\underline{f}'\|^2 \sum_k \frac{\cos^2 \theta_k}{\lambda_k}$$

Perkalan

Shaded:

$$\underline{\Sigma} = \begin{bmatrix} \rho & & \\ & \rho & \\ & & \rho \end{bmatrix} = (1-\rho)\underline{I} + \begin{bmatrix} \rho & \rho & \rho \\ \rho & \rho & \rho \\ \rho & \rho & \rho \end{bmatrix}$$

$$= (1-\rho)\underline{I} + \rho \underline{1} \underline{1}'$$

$$\underline{\Sigma} \cdot \underline{1} = \rho \underline{1} (\underline{1}' \underline{1}) + (1-\rho)\underline{1} = \rho N + (1-\rho)\underline{1}$$

$$\underline{\Sigma} \cdot \underline{1}^\perp = (1-\rho)\underline{1}^\perp$$

$$\lambda_0 = \rho N + (1-\rho)$$

$$\lambda_1 = (1-\rho)$$

$$\underline{p}' = \underline{1}$$

$$\cos^2 \theta_0 = 1$$

$$\cos^2 \theta_{10} = 0$$

S + /  
Eckens (find rest) :  $\rho (\cos^2 \theta_{10}) \neq 0$

=> generically Idh!!

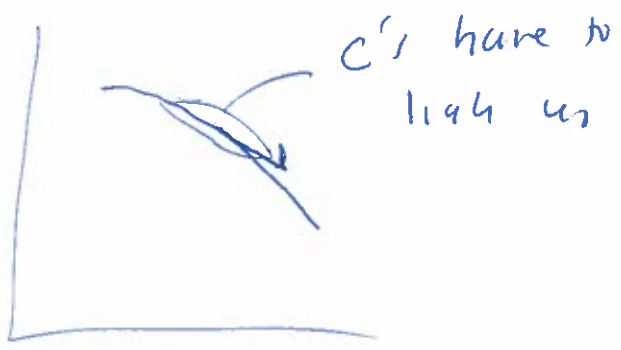
a problem:  $n \rightarrow \infty$ , I mult sam

$$I = |f'|^2 \sum_k \frac{\cos^2 \theta_k}{\lambda_k}$$

$\hookrightarrow O(n) \quad k=0$   
 $O(1/n) \quad k \neq 0$

- ditferent corrdn!!
- gaurantee by DPI
- what do we look for

$$V_{10} \sim f'$$



~~a problem~~



(11)

The good news:

nearly noise-free computation,

$$x = f(s) + \xi_x$$

$$y = w \cdot x + \xi_y$$

$$= w \cdot f(s) + w \cdot \xi_x + \xi_y$$

$$I = f'(w^T \cdot [w \cdot \Sigma_x \cdot w + \Sigma_y] \cdot w \cdot s)$$

$$= f' \left[ \Sigma_x + (w^T \cdot \Sigma_y^{-1} \cdot w) \right] \cdot f'$$

 $\uparrow$   
 $\mathcal{O}(n)$ 
 $\uparrow$   
 $\mathcal{O}(1)$  multiplication reds

 $\uparrow$   
 add  $n$ 
 $\xi_y$ 
 $\xi_x$ 
 $+$ 
 $\xi_y'$ 
 $\sum_k$ 
 $\frac{\cos^2 \theta}{\lambda_k \text{ tot}}$ 


the bad news: can't encode probabilities!!

$$h_{ii} = \frac{1}{J_{ii} - J_{ij} J_{jk}^{-1} J_{ki}}$$