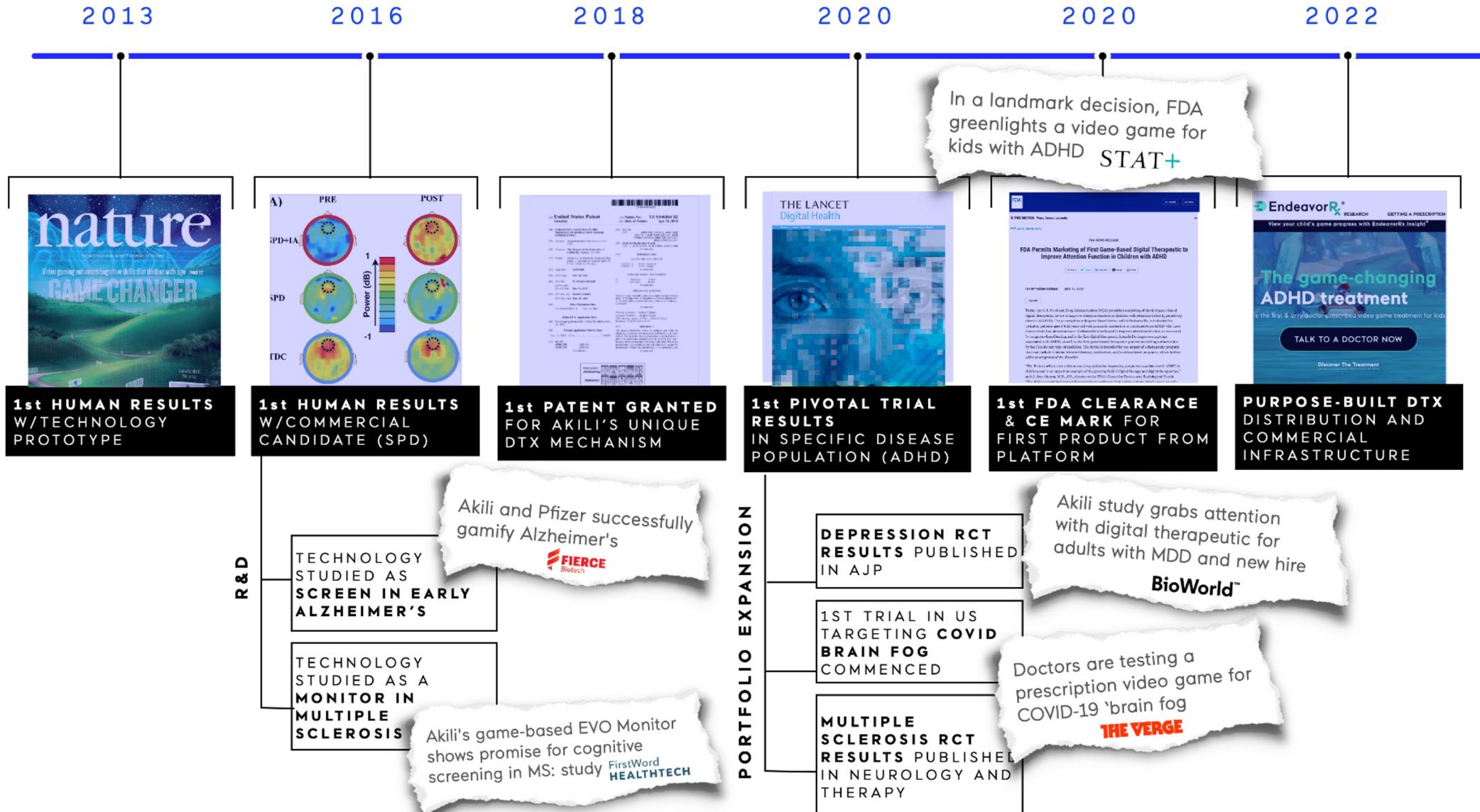
A young boy with dark hair, wearing a grey t-shirt with black stripes, sits on a light-colored couch. He is wearing a black VR headset and holding a tablet in his hands, looking down at it. A white circle with a dotted line pattern is overlaid on the left side of the image, framing the boy's head and shoulders. A blue curved line also frames the top right corner of the image.

Medicine developed,
delivered, and **experienced**
in a completely new way.



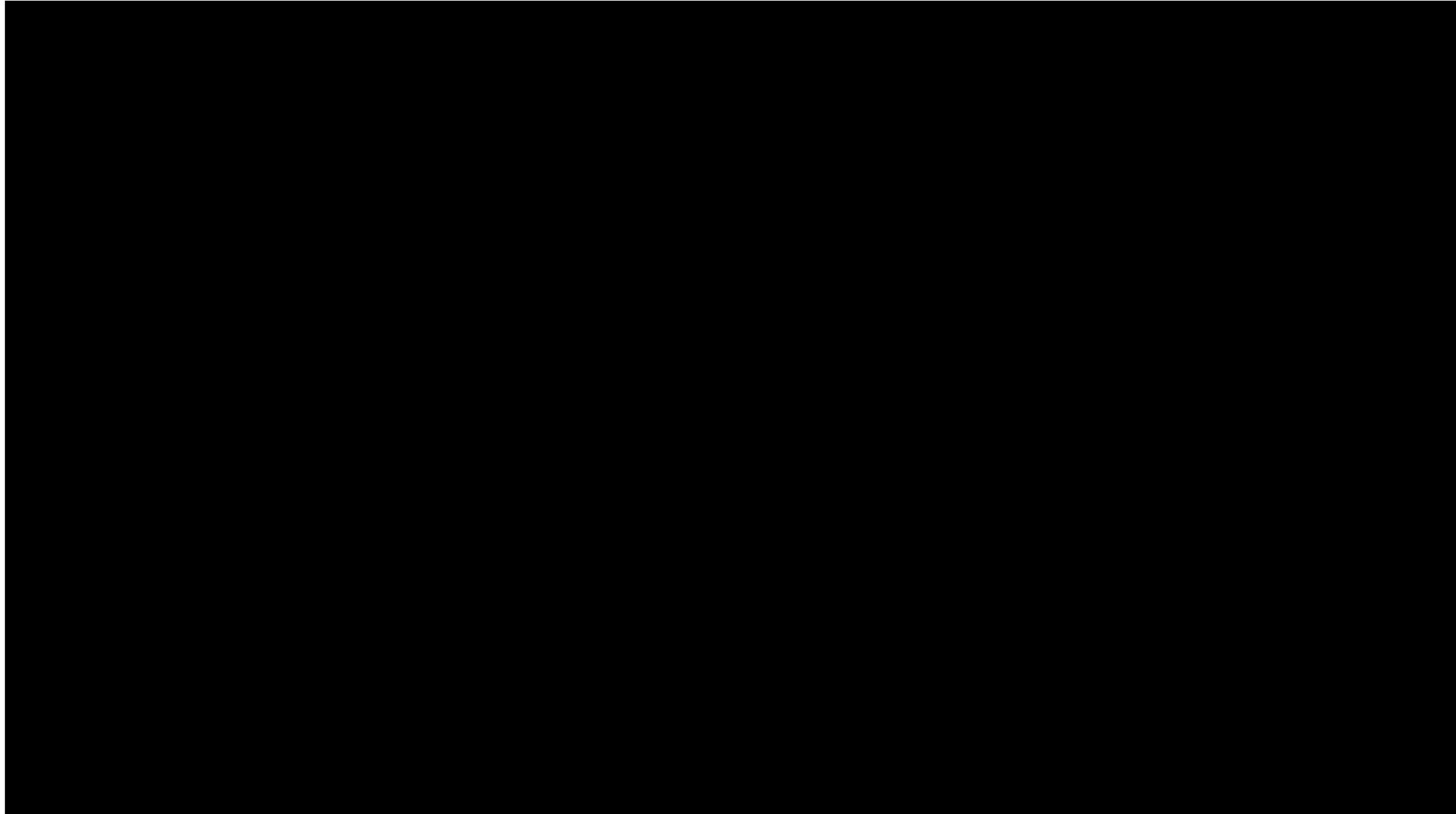
.AKILI



EndeavorRx
By AKILI®

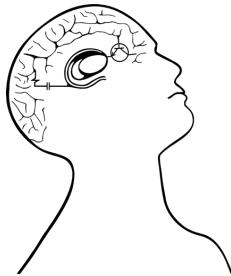


EndearvorRx video skipped here to keep filesize manageable....





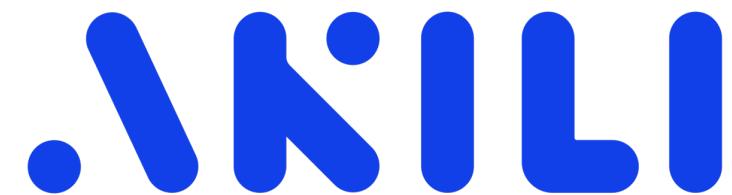
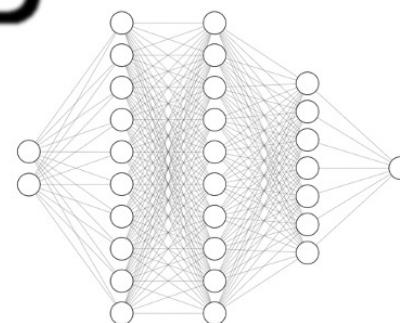
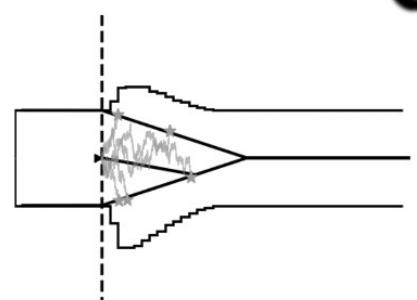
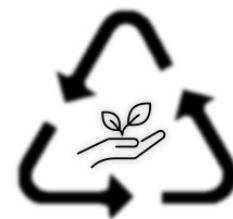
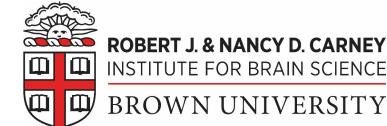
Likelihood Approximation Networks in PyMC

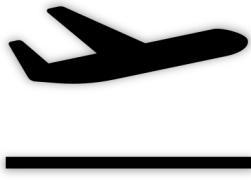


Alexander Fengler

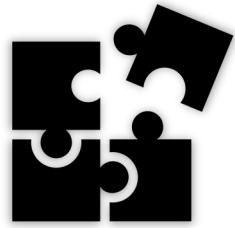
Ricardo Viera

01.12.2023





As a starting point...



Let's unpack a simplified version of
the EndeavorRx® game

NeuroRacer



We are driving
around a circuit!



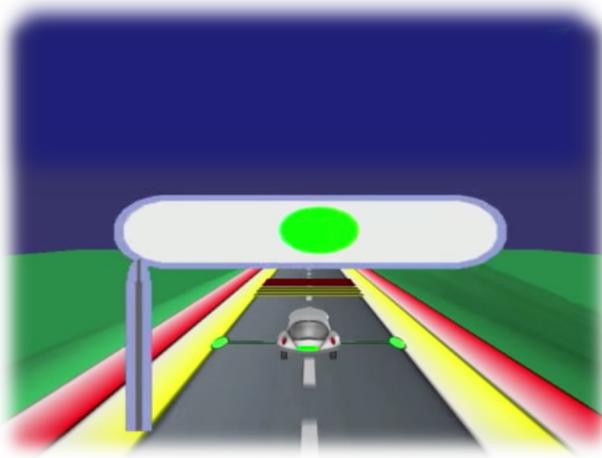
<https://cociwg.org/blog/2014/5/17/exercising-the-mind-to-treat-attention-deficits>

Picture

Anguera, J. A., Boccanfuso, J., Rintoul, J. L., Al-Hashimi, O., Faraji, F., Janowich, J., ... & Gazzaley, A. (2013). Video game training enhances cognitive control in older adults. *Nature*, 501(7465), 97-101.

NeuroRacer main
research paper

NeuroRacer

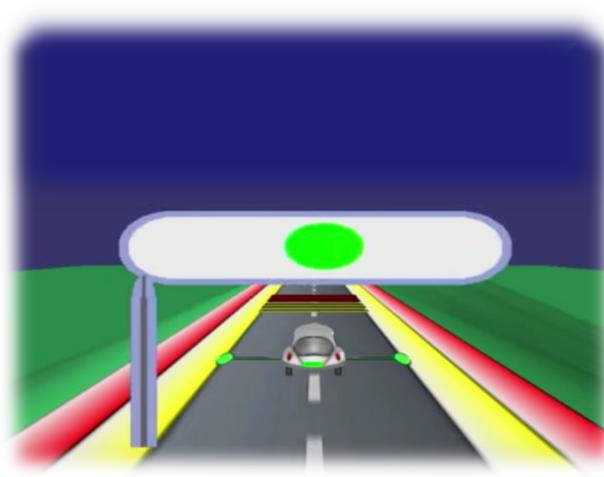
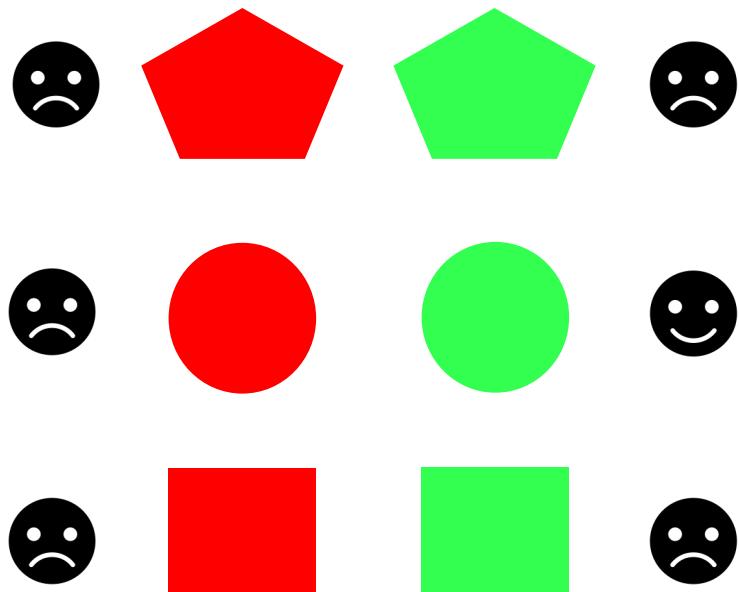


Drive! ————— 

We are driving
around a circuit!

Road-sign
appears!

NeuroRacer



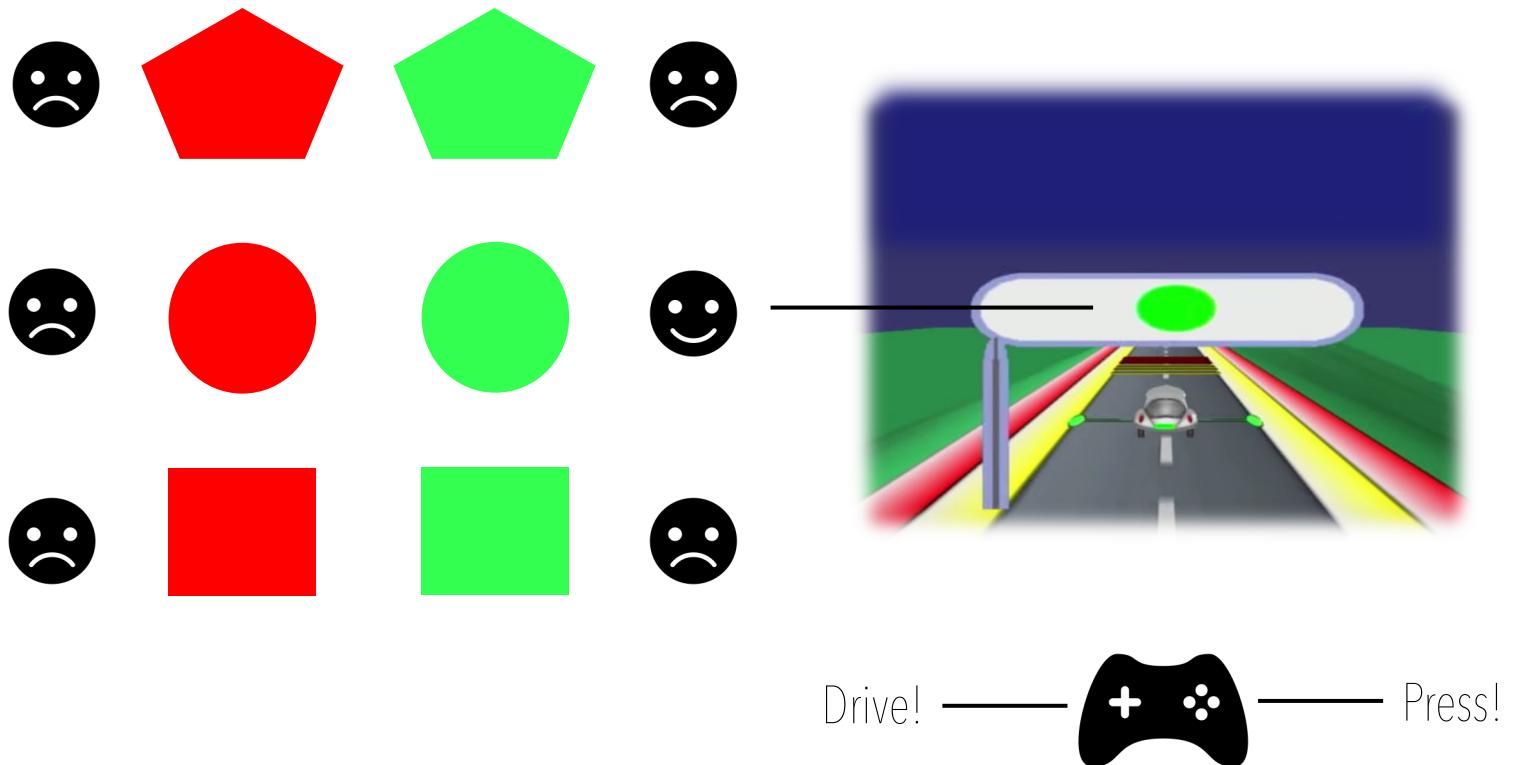
Drive! ————— 

Target or no Target?

We are driving
around a circuit!

Road-sign
appears!

NeuroRacer

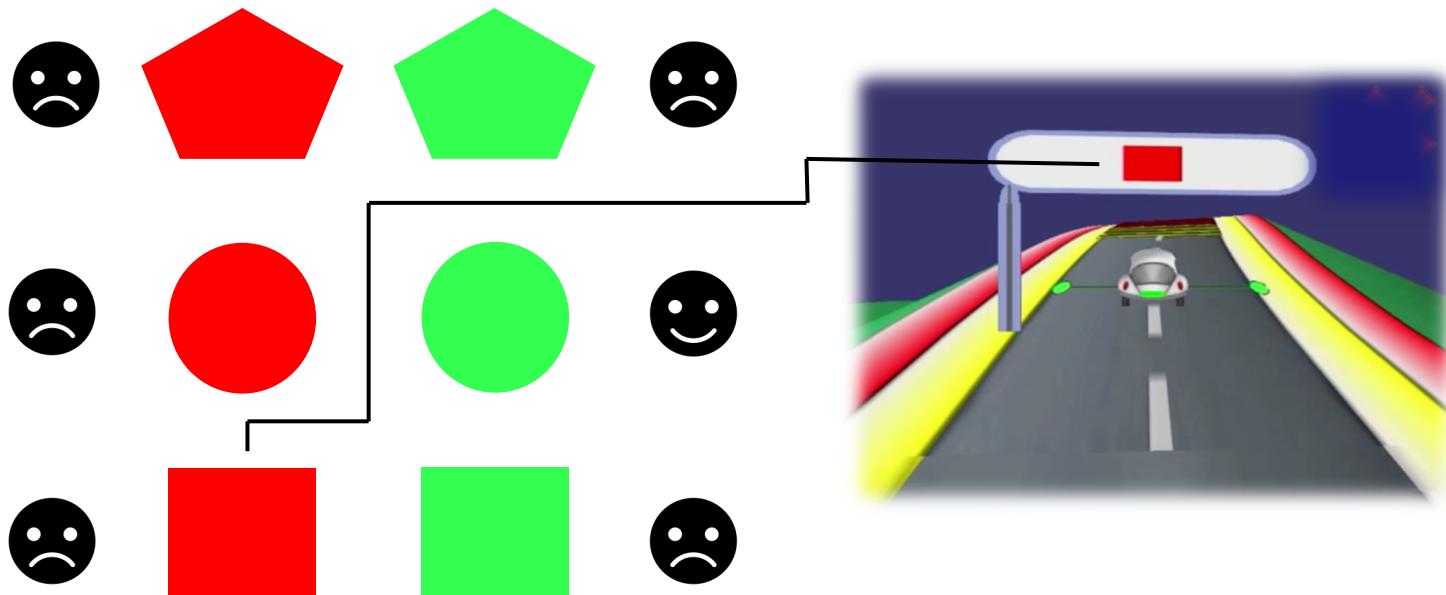


We are driving
around a circuit!

Road-sign
appears!

Target or no Target?

NeuroRacer



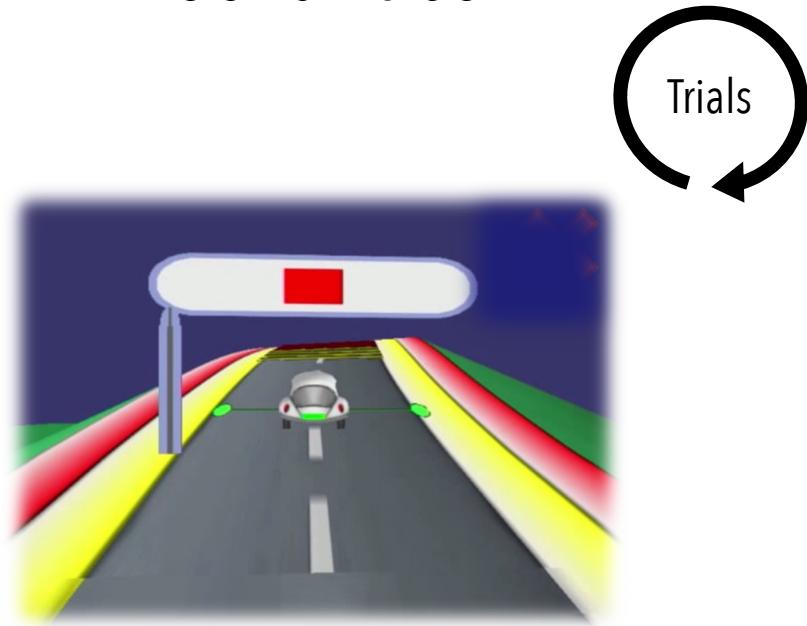
We are driving
around a circuit!

Road-sign
appears!

Drive! —————  ————— Don't press!

Target or no Target?

NeuroRacer



Drive!



Press!

Don't press!

Target or no Target?

A diagram showing a game controller icon with four buttons. Two lines extend from the controller: one to the left labeled "Drive!", and two to the right labeled "Press!" and "Don't press!". Below the controller is the question "Target or no Target?".

Leaves us with four types of responses!

NeuroRacer



Trials

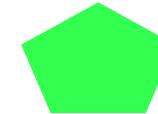


Drive! ——————
Target or no Target?

Press!

Don't press!

		Good Symbol	Bad Symbol
Press	CORRECT Go	FALSE Go	
	FALSE NoGo	CORRECT NoGo	



Leaves us with four types of responses!

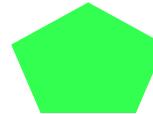
NeuroRacer



Trials



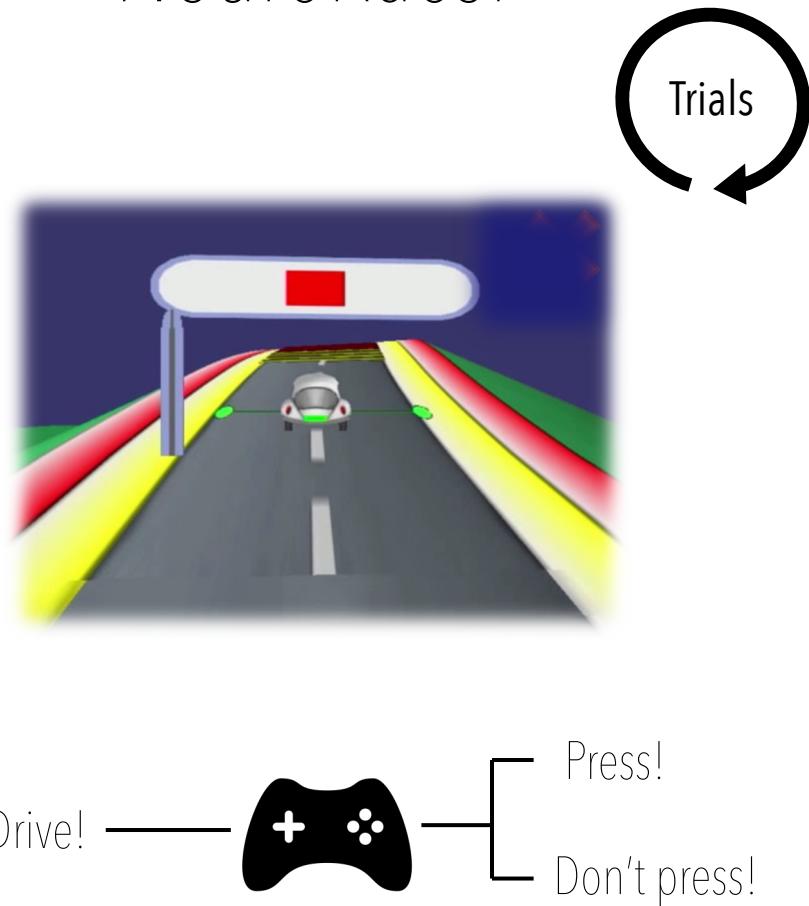
Drive! —  — Press!
Target or no Target?



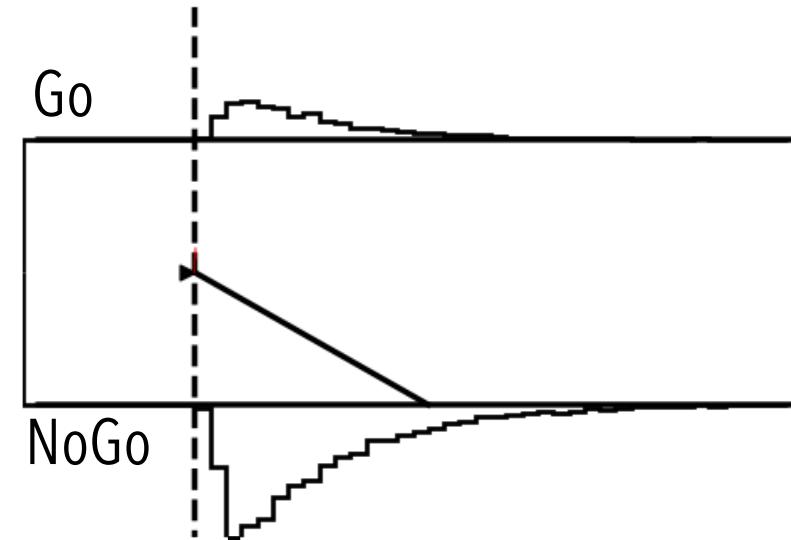
		Good Symbol	Bad Symbol	
		CORRECT Go	FALSE Go	observe rt/choice
Press	Good Symbol	CORRECT Go	FALSE Go	observe rt/choice
	Bad Symbol	FALSE NoGo	CORRECT NoGo	observe only 'choice'

Leaves us with four types of responses!

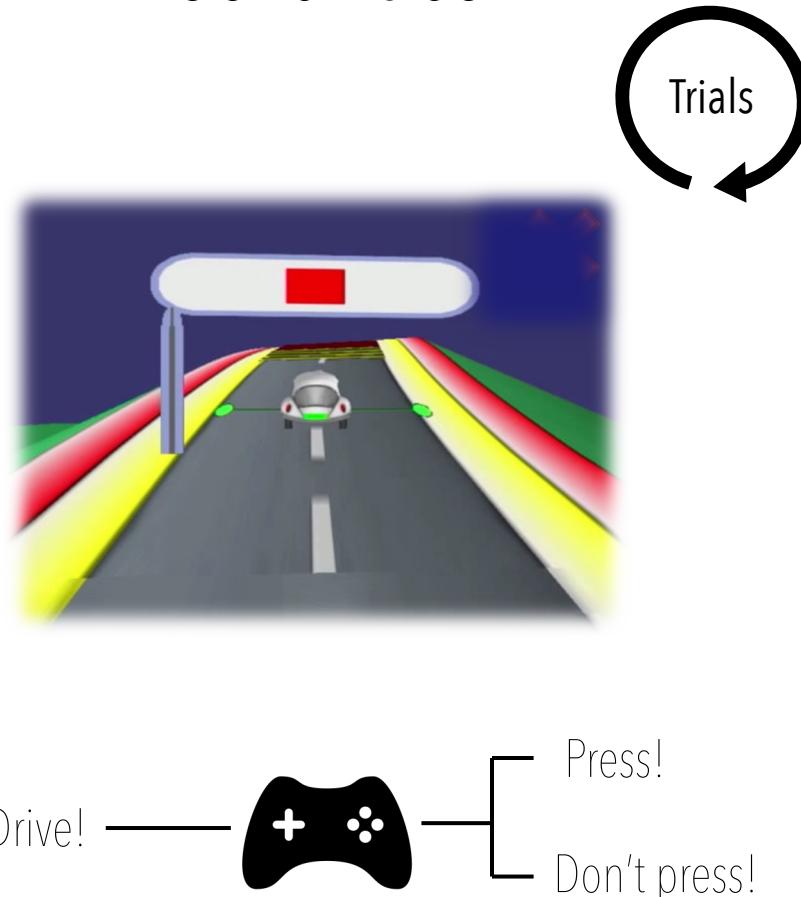
NeuroRacer



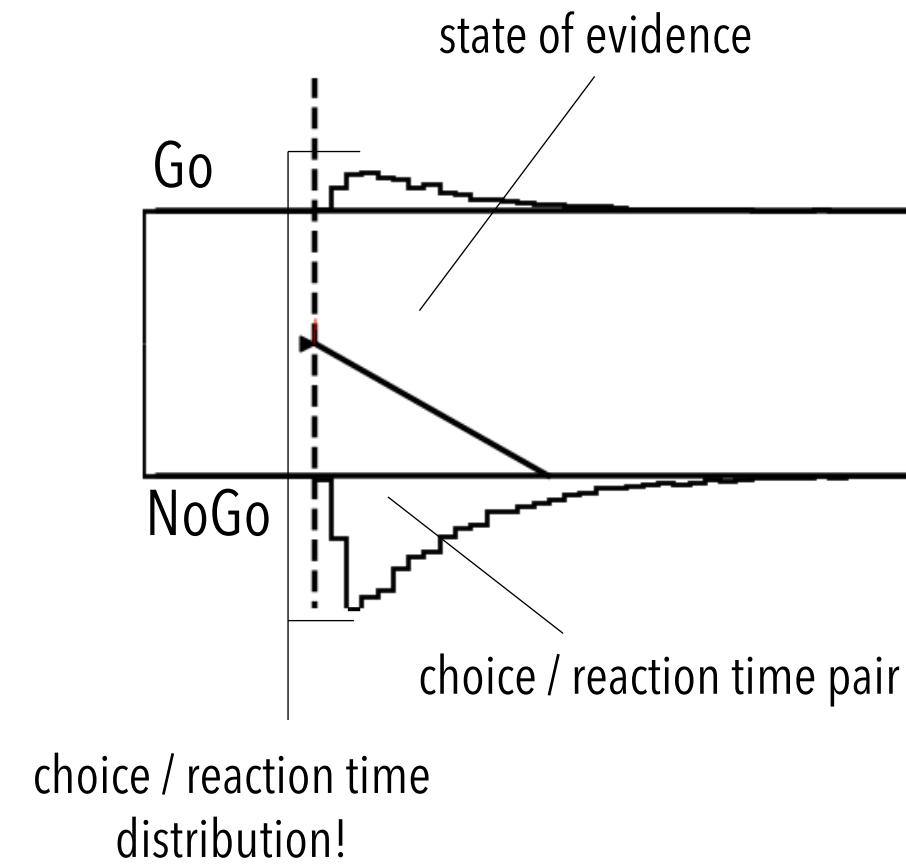
A Model

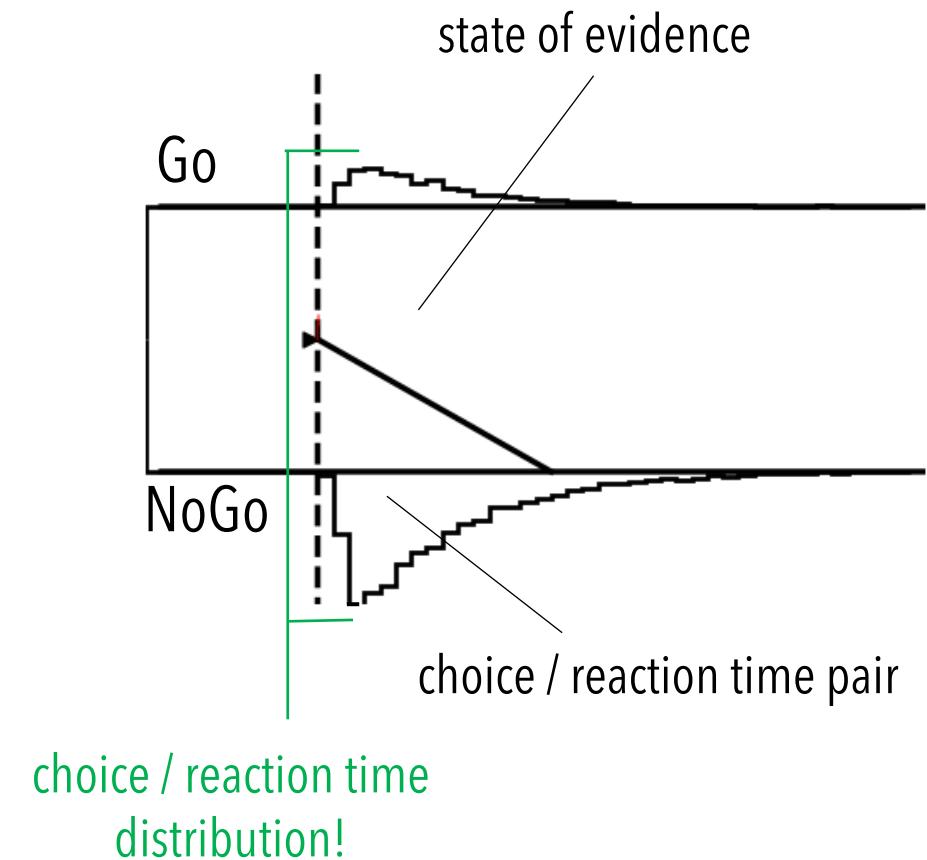
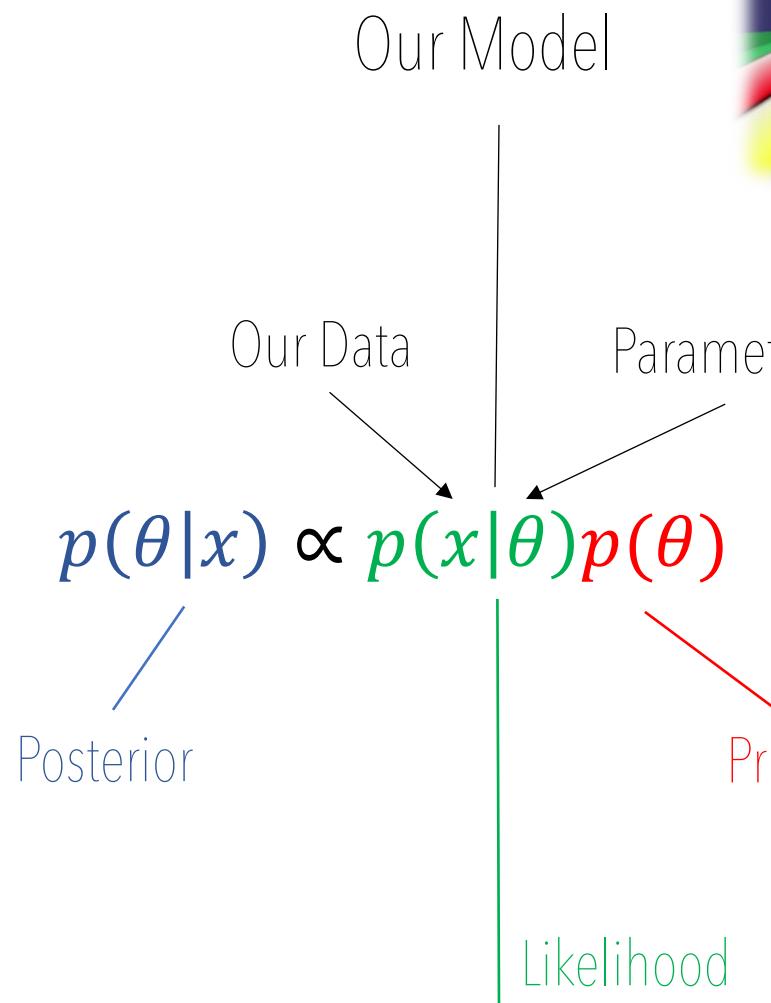


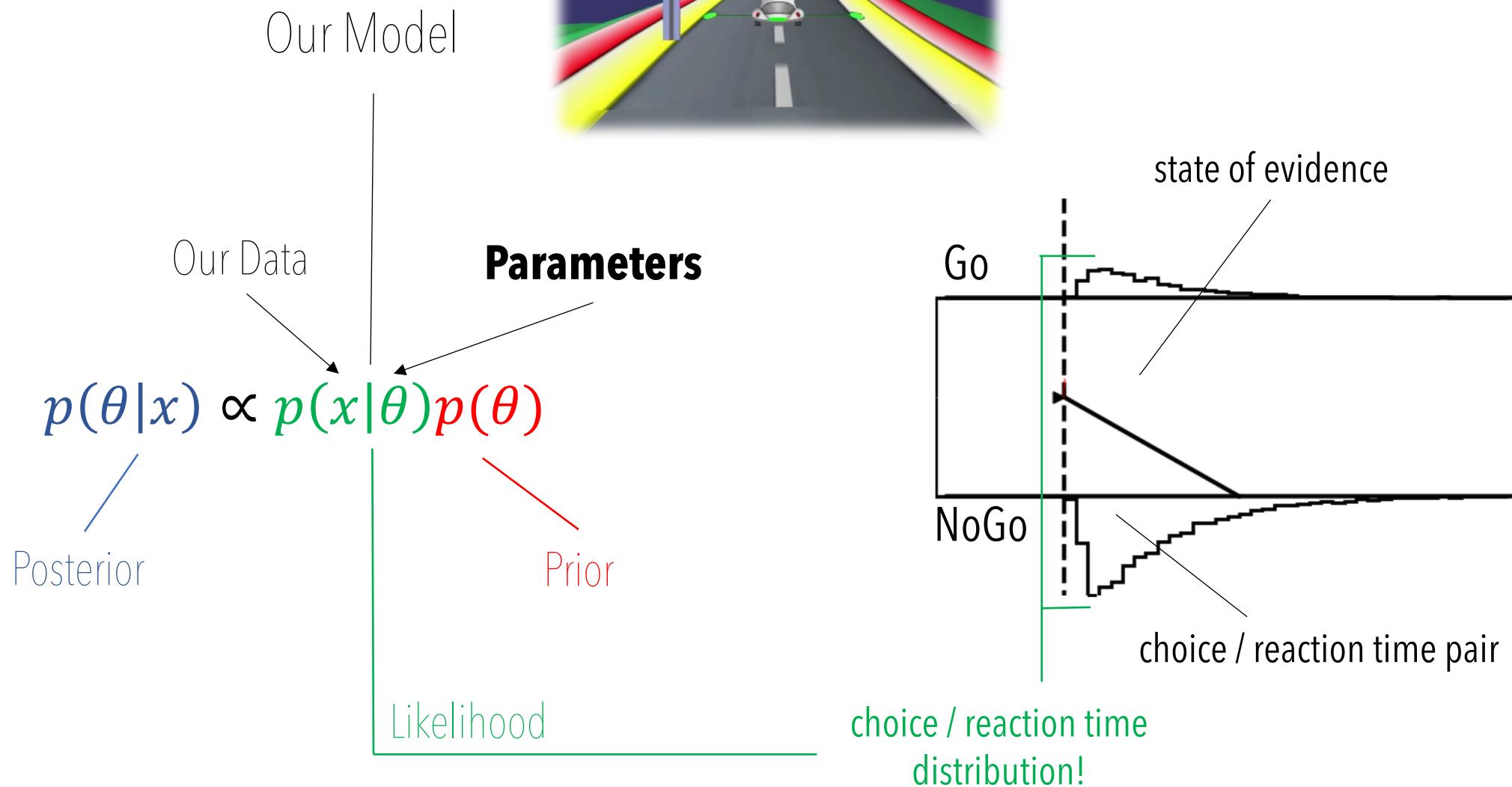
NeuroRacer

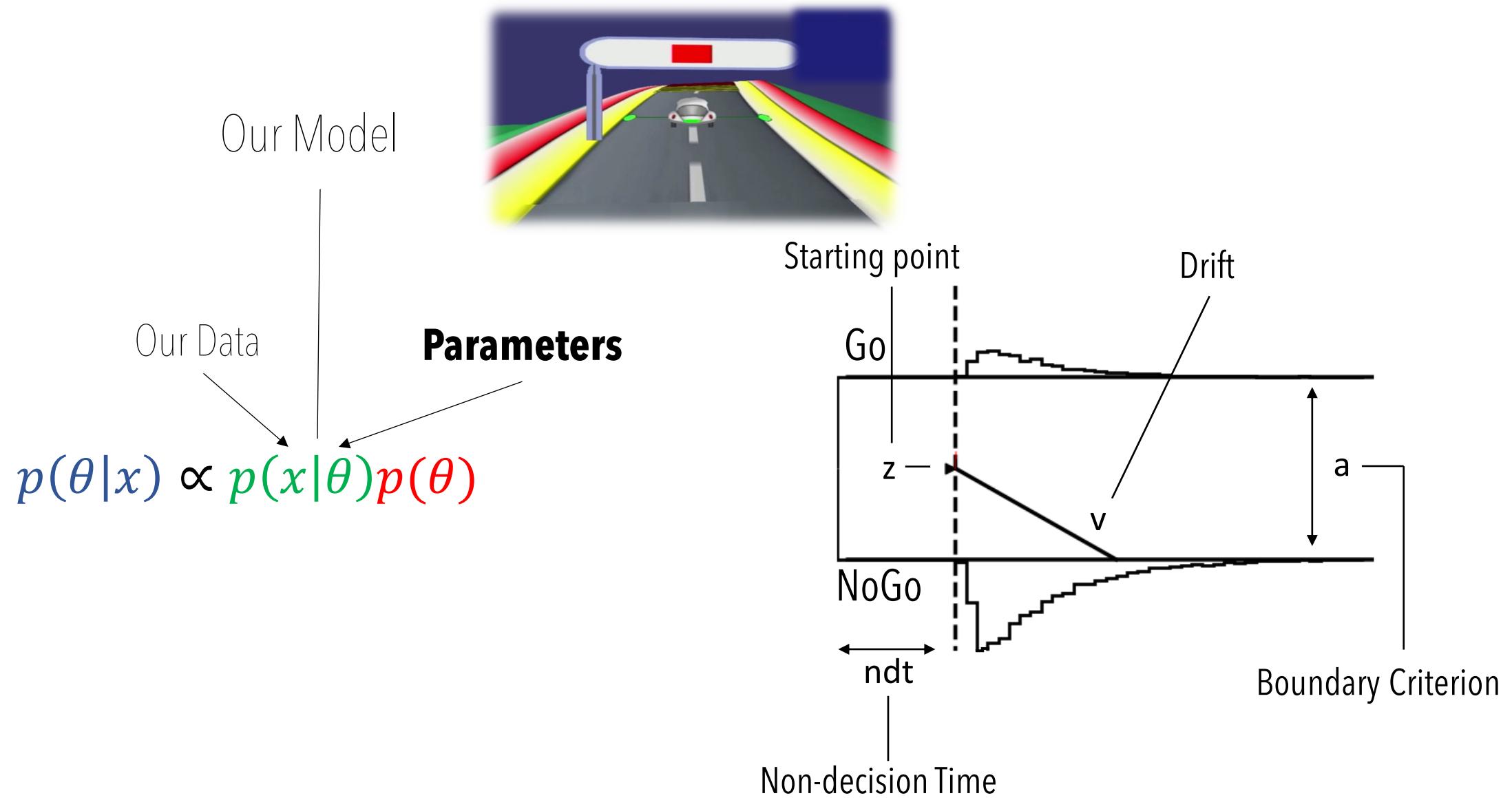


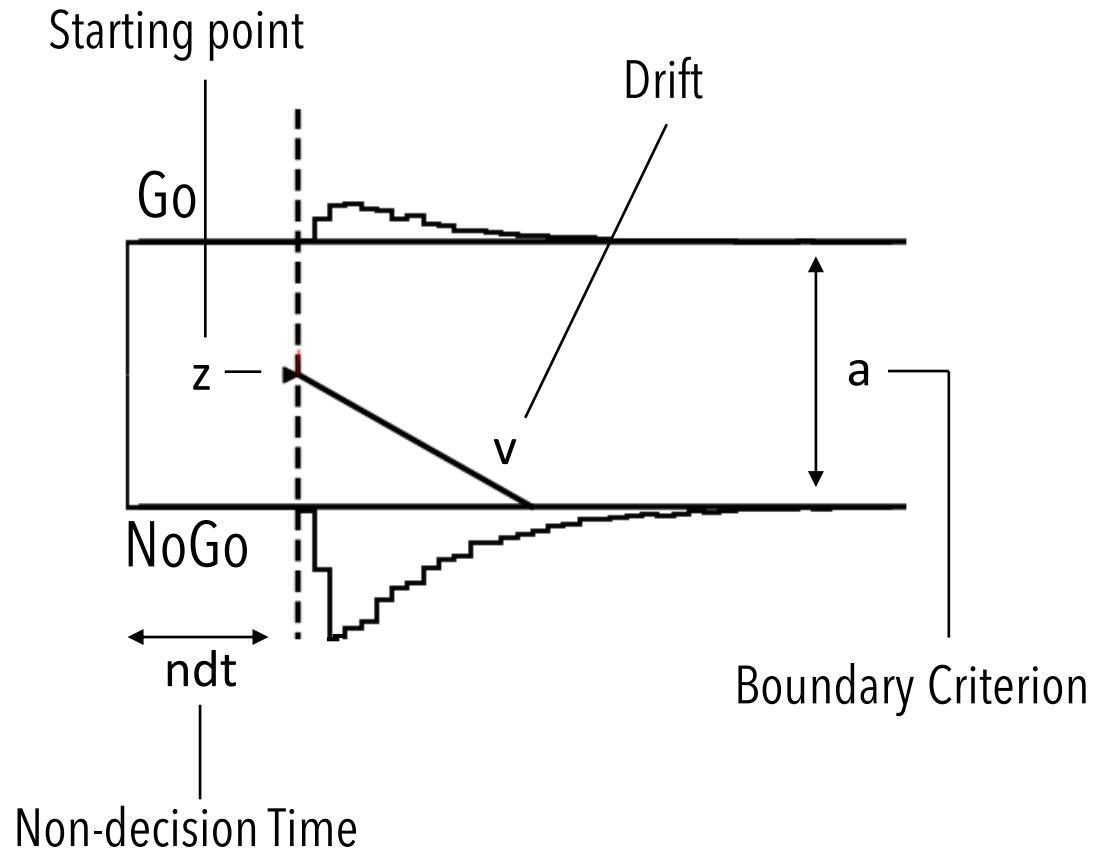
A Model







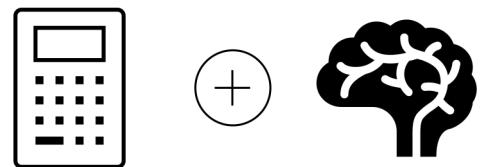




2 Important Aspects of the Model

1. Parameters interpretable
2. Special case of a whole class of related models

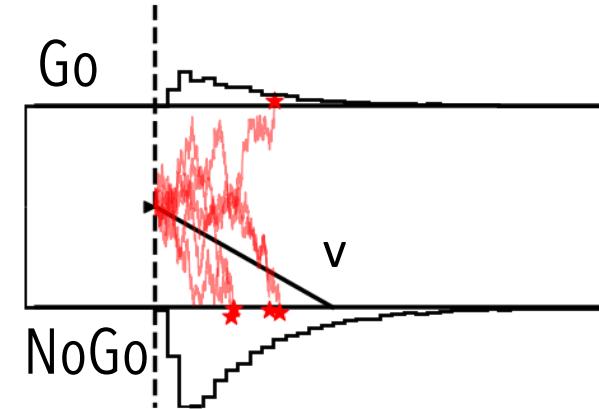
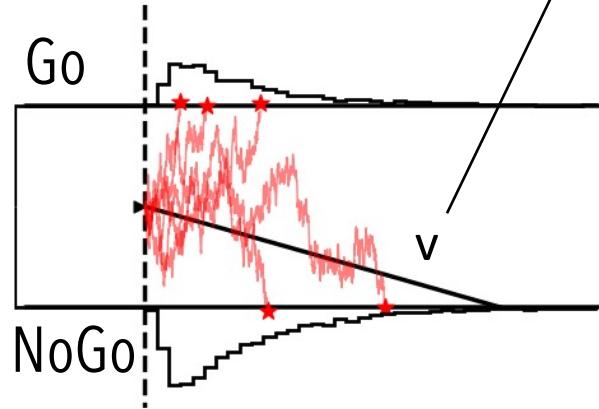
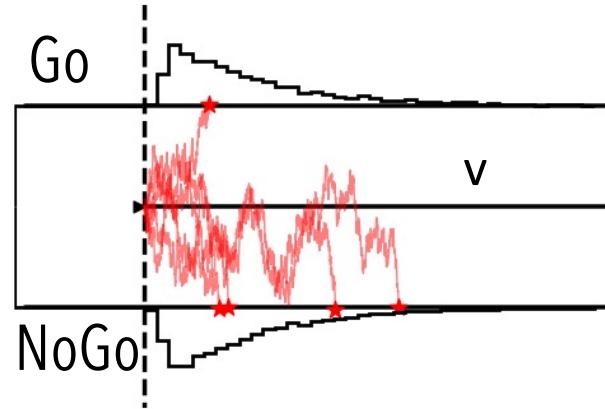
The model is abstract but designed to capture separable aspects of a cognitive process!



Speed of processing / Evidence per second



Don't press!



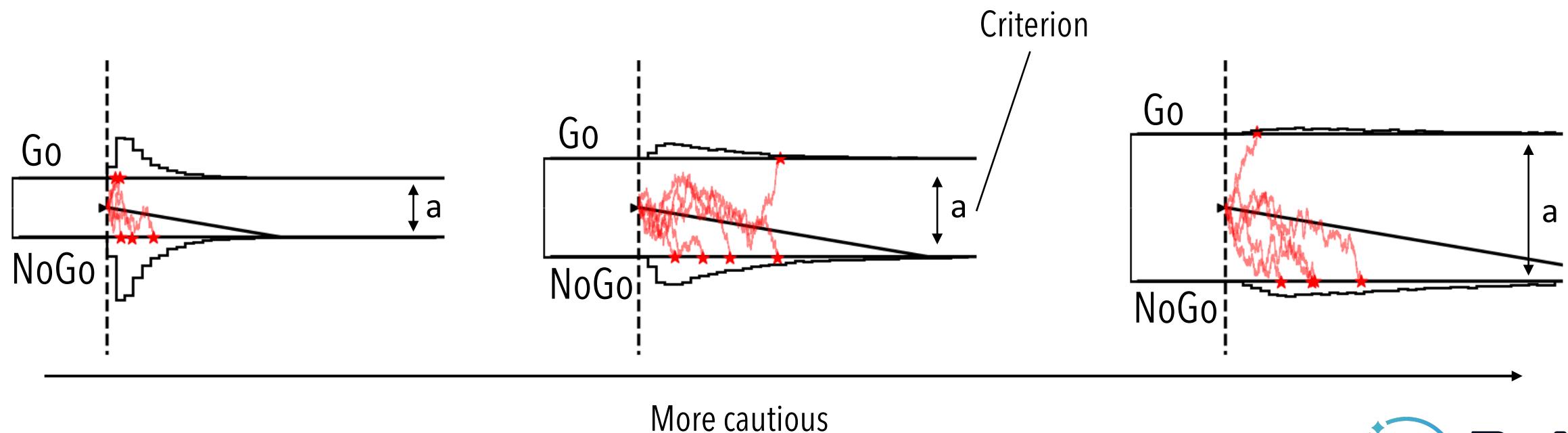
Improvement over time

Speed accuracy trade-off

More mistakes but
shorter reaction times

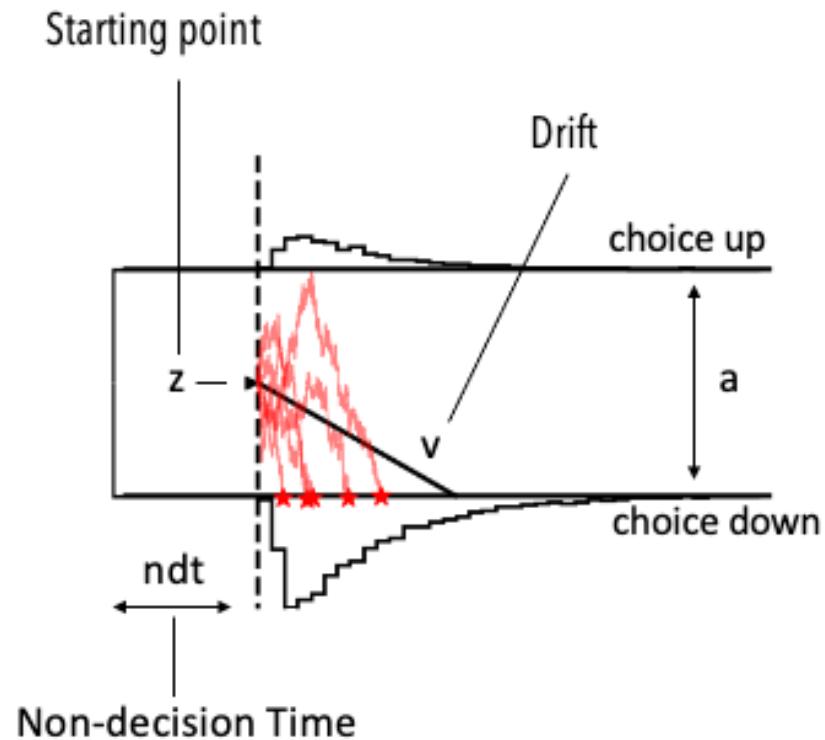


Less mistakes, but
longer reaction times



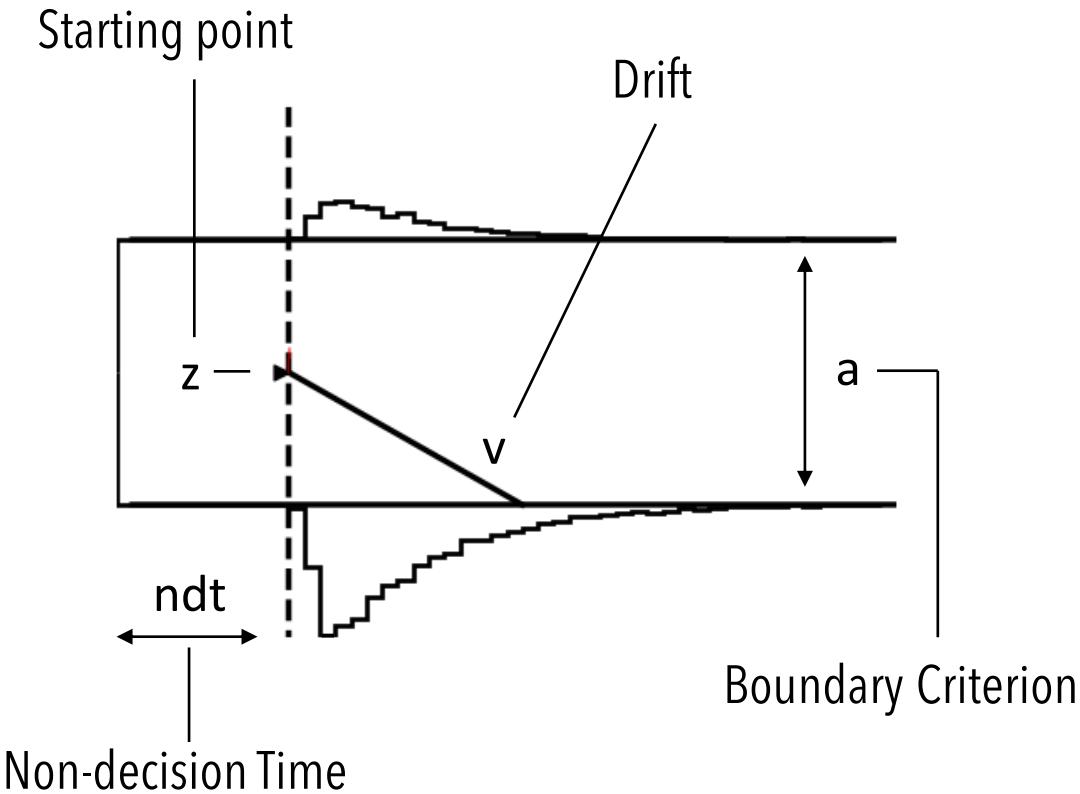
Very successful modeling paradigm

Widely applied with 1000s of publications across many different experiment modalities!



But it does not capture all aspects of the task which are of interest to us!

Our Model



Our Model

1. Parameters interpretable

2. Special case of a whole class of related models

The model is abstract but designed
to capture separable aspects of a
cognitive process!

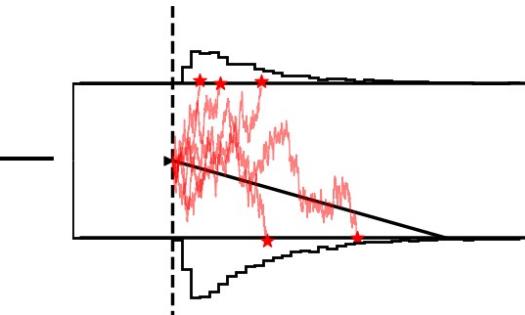


PyMC
Labs

There is a deadline to the response here:

Players might want to enforce a choice by compromising accuracy towards the end of the acceptable reaction time window!

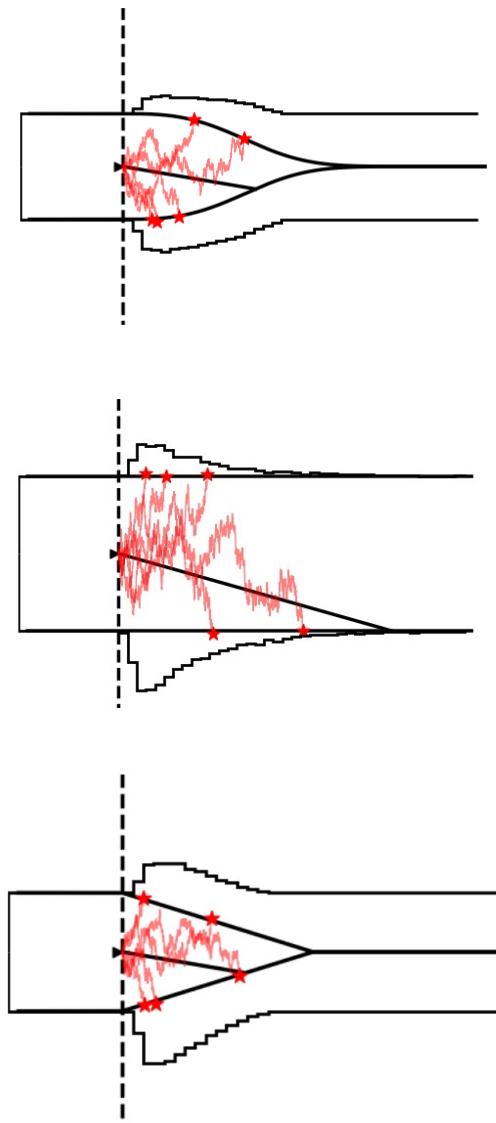
Our model implies a constant evidence threshold over time...



There is a deadline to the response here:

Players might want to enforce a choice by compromising accuracy towards the end of the acceptable reaction time window!

Our model implies a constant evidence threshold over time...



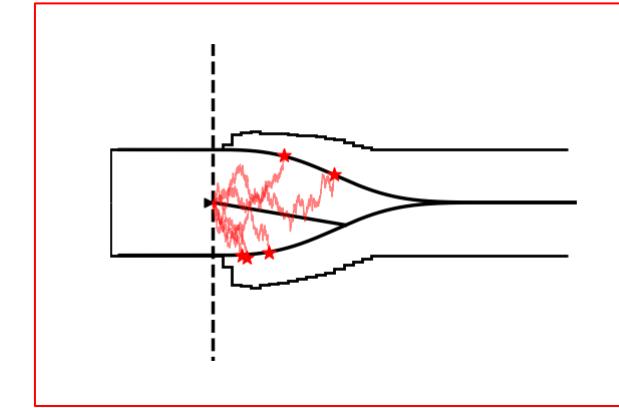
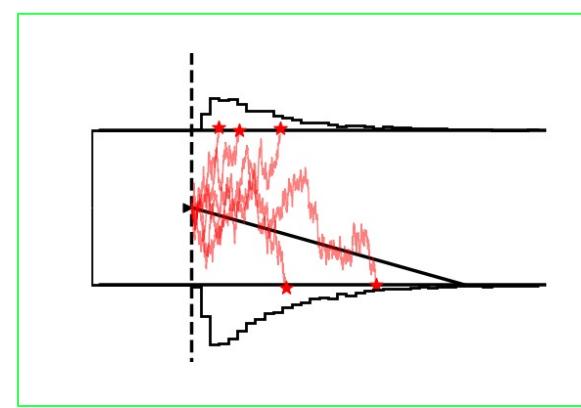
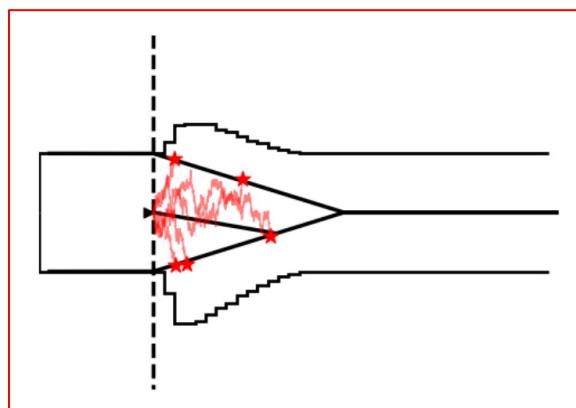
These models might be better suited to model some aspects of the game!

We want to do inference with these model variants!

But there is a fundamental problem...

Derivation of closed-form likelihoods is a lot harder!

Without likelihoods, no Bayes' Rule...



Simulation is easy however!

We want to do inference with these model variants!

Field with a long history.

Many recent advances!

Inference from access to simulators?

Approximate Bayesian Computation (ABC)!
[These days: Simulation Based Inference (SBI)]

Marjoram, P., Molitor, J., Plagnol, V., & Tavaré, S. (2003). Markov chain Monte Carlo without likelihoods. *Proceedings of the National Academy of Sciences*, 100(26), 15324-15328.

Traditional ABC

Cranmer, K., Brehmer, J., & Louppe, G. (2020). The frontier of simulation-based inference. *Proceedings of the National Academy of Sciences*, 117(48), 30055-30062.

Overview, modern approaches

We want to do inference with these model variants!

Field with a long history.

Many recent advances!

Inference from access to simulators?

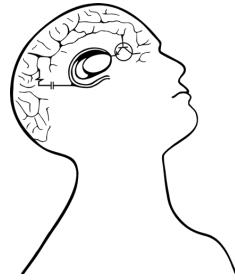
Approximate Bayesian Computation (ABC)!
[These days: Simulation Based Inference (SBI)]

We will use one recent technique based on Neural Networks
(The PyMC workflow allows other techniques to be substituted in)

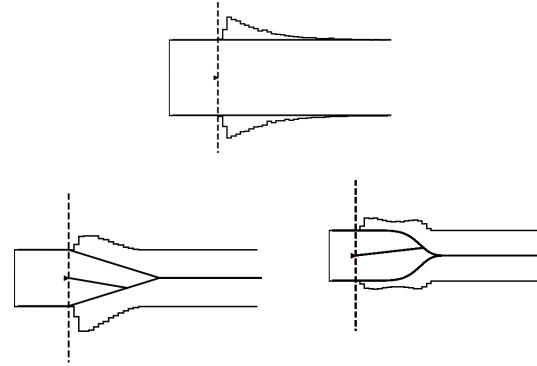
Marjoram, P., Molitor, J., Plagnol, V., & Tavaré, S. (2003). Markov chain Monte Carlo without likelihoods. *Proceedings of the National Academy of Sciences*, 100(26), 15324-15328. — Traditional ABC

Cranmer, K., Brehmer, J., & Louppe, G. (2020). The frontier of simulation-based inference. *Proceedings of the National Academy of Sciences*, 117(48), 30055-30062. — Overview, modern approaches

Fengler, A., Govindarajan, L. N., Chen, T., & Frank, M. J. (2021). Likelihood approximation networks (LANs) for fast inference of simulation models in cognitive neuroscience. *Elife*, 10, e65074. — Our approach



We want to do inference with these model variants!

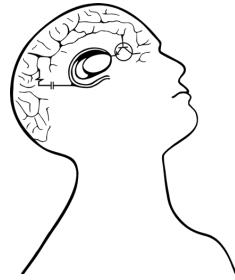


Run simulations

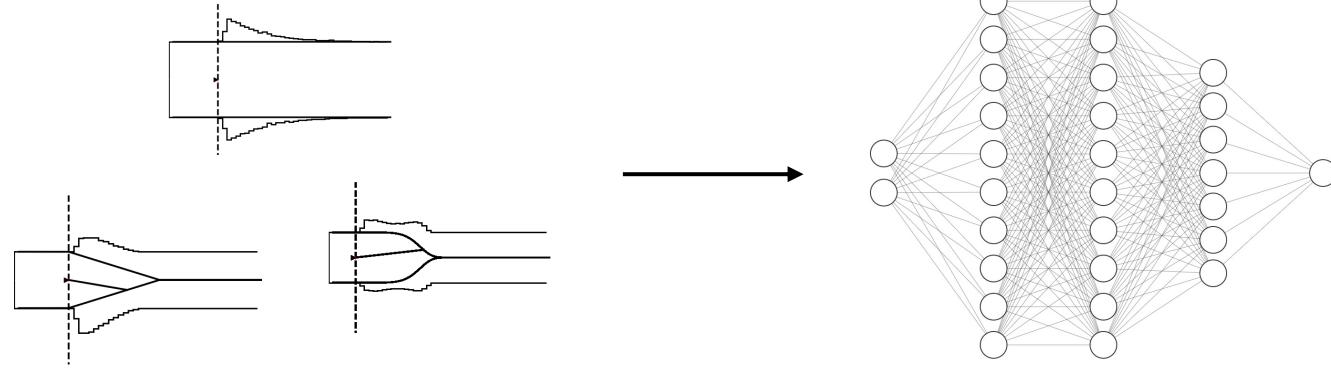


Costly Once

<https://elifesciences.org/articles/65074>



We want to do inference with these model variants!



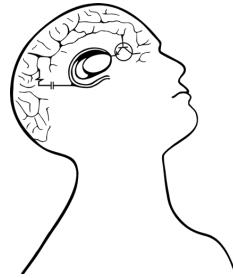
Run simulations



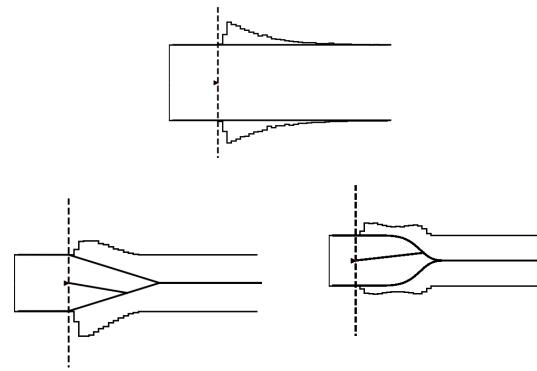
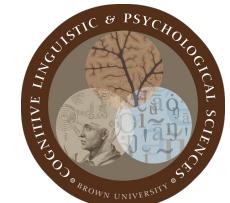
Costly Once

Train Neural Network
to Represent Approximate
Likelihood

<https://elifesciences.org/articles/65074>



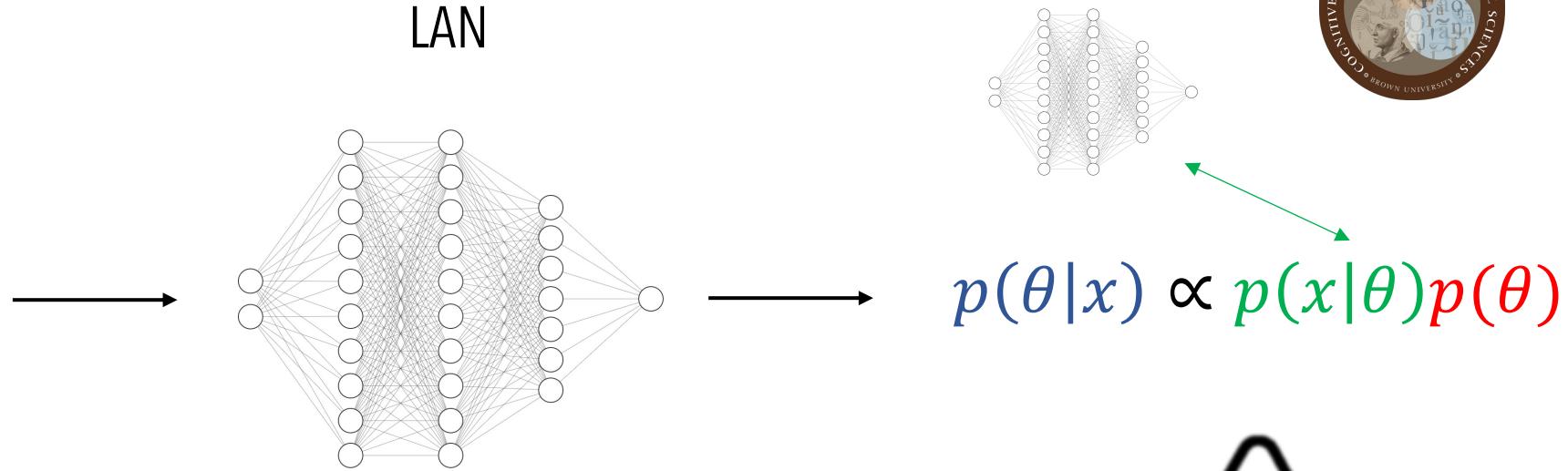
We want to do inference with these model variants!



Run simulations



Costly Once



(Re)Use for Inference



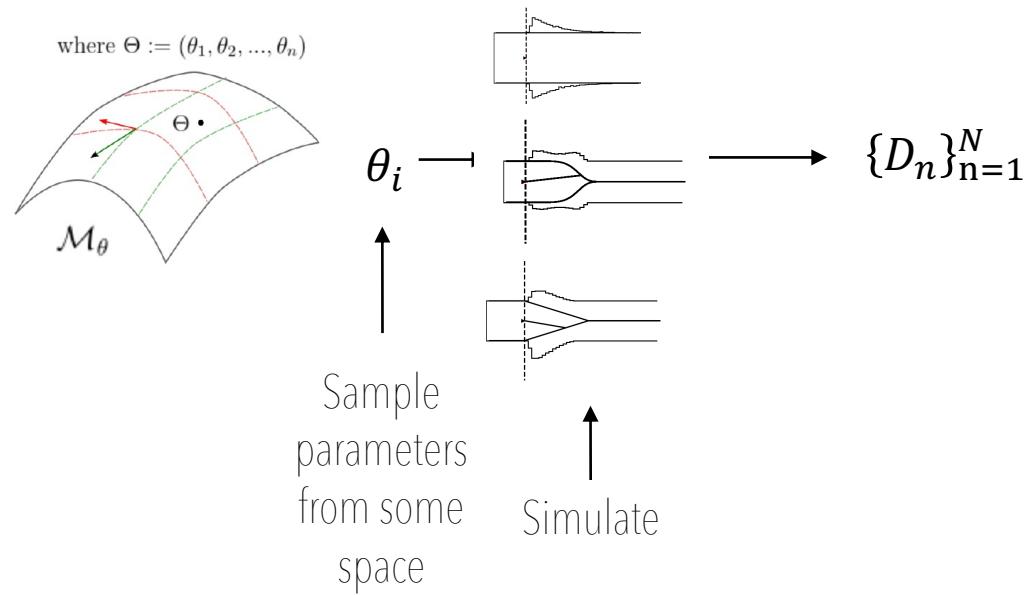
Cheap





Training

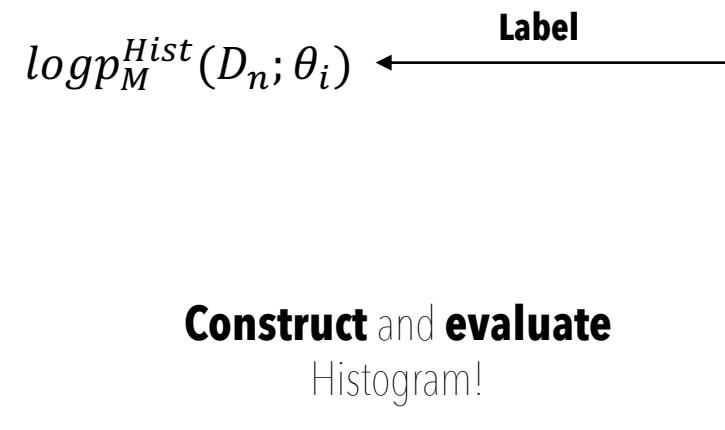
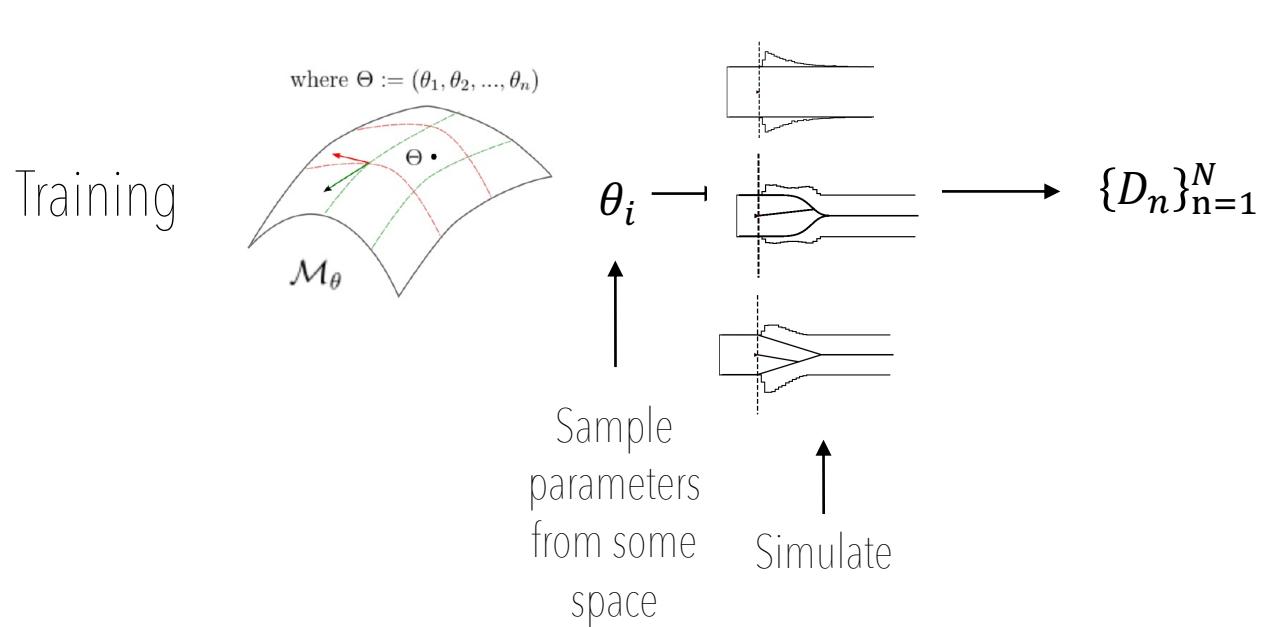
Training



<https://elifesciences.org/articles/65074>



Training

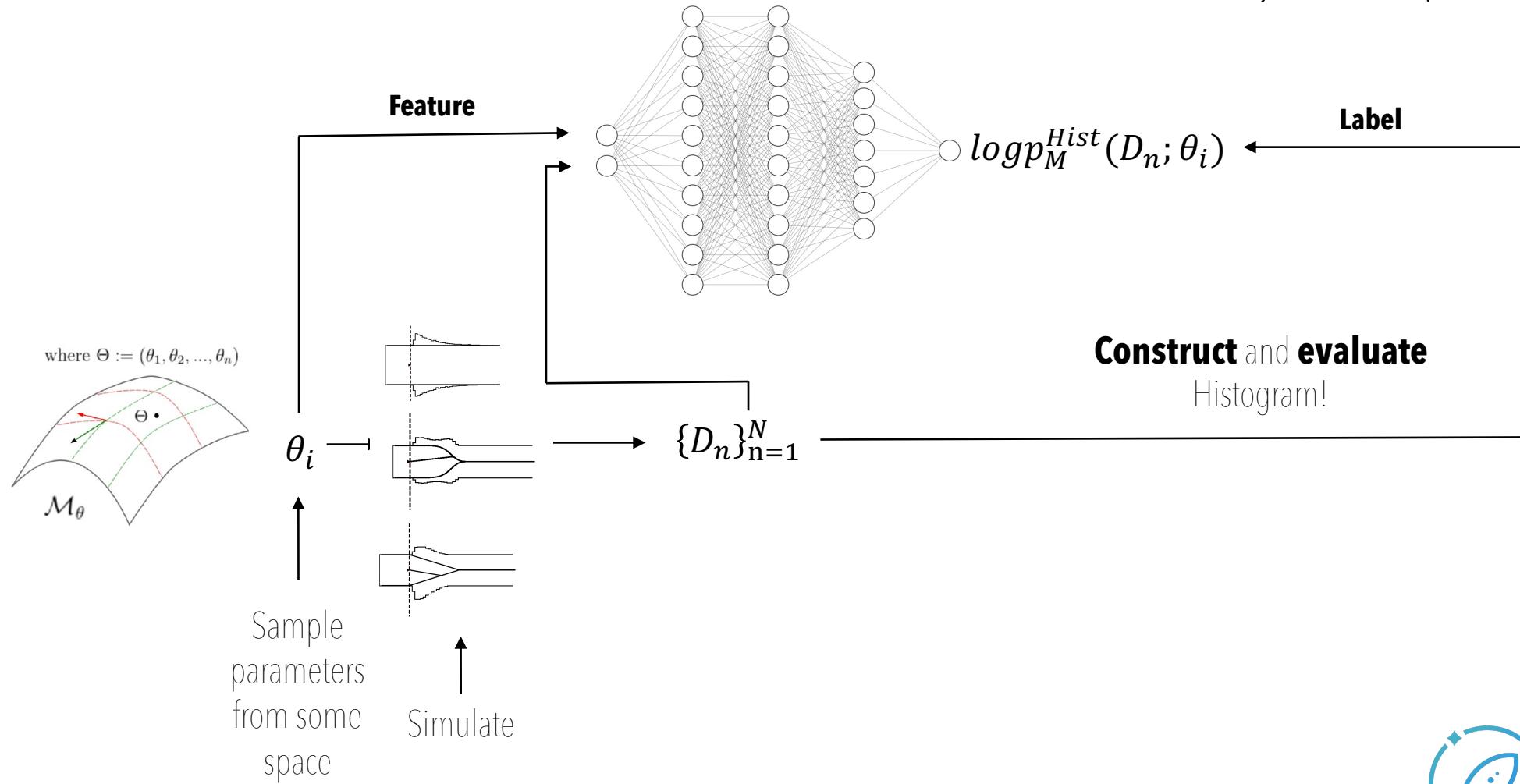


<https://elifesciences.org/articles/65074>



Training

Training



Training

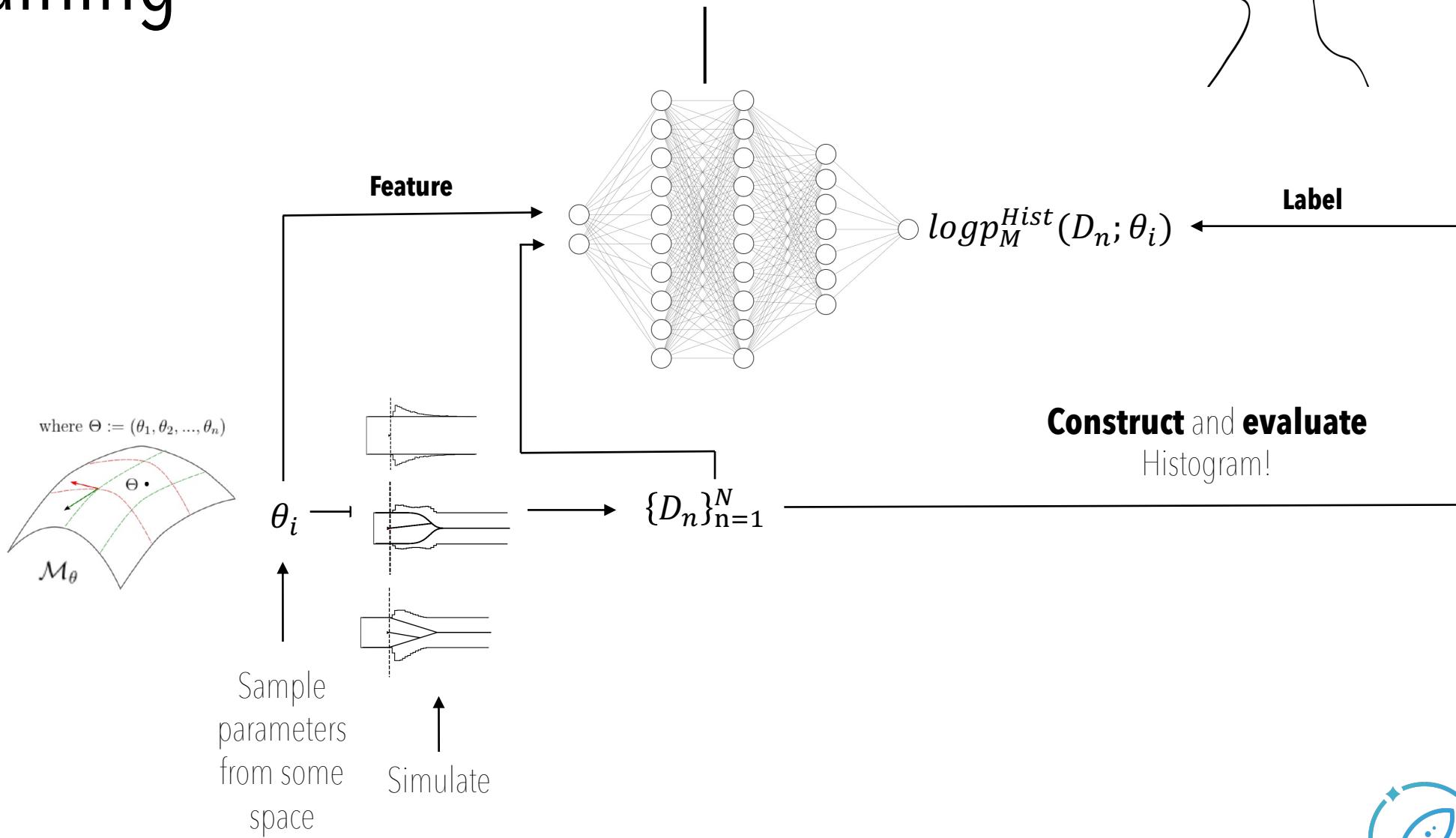
We made this previously available through a separate toolbox: HDDM



ROBERT J. & NANCY D. CARNEY
INSTITUTE FOR BRAIN SCIENCE
BROWN UNIVERSITY



Training



<https://elifesciences.org/articles/65074>

Training

We made this previously available through a separate toolbox: HDDM



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<https://direct.mit.edu/jocn/article-abstract/34/10/1780/112585/>



In our joint work with Akili we ran into the limitations of this toolbox



It relies on an outdated backend which compromises forward compatibility and performance!

Training

We made this previously available through a separate toolbox: HDDM



<https://direct.mit.edu/jocn/article-abstract/34/10/1780/112585/>



In our joint work with Akili we ran into the limitations of this toolbox



It relies on an outdated backend which compromises forward compatibility and performance!



Break roadblocks by relying on modern backend!

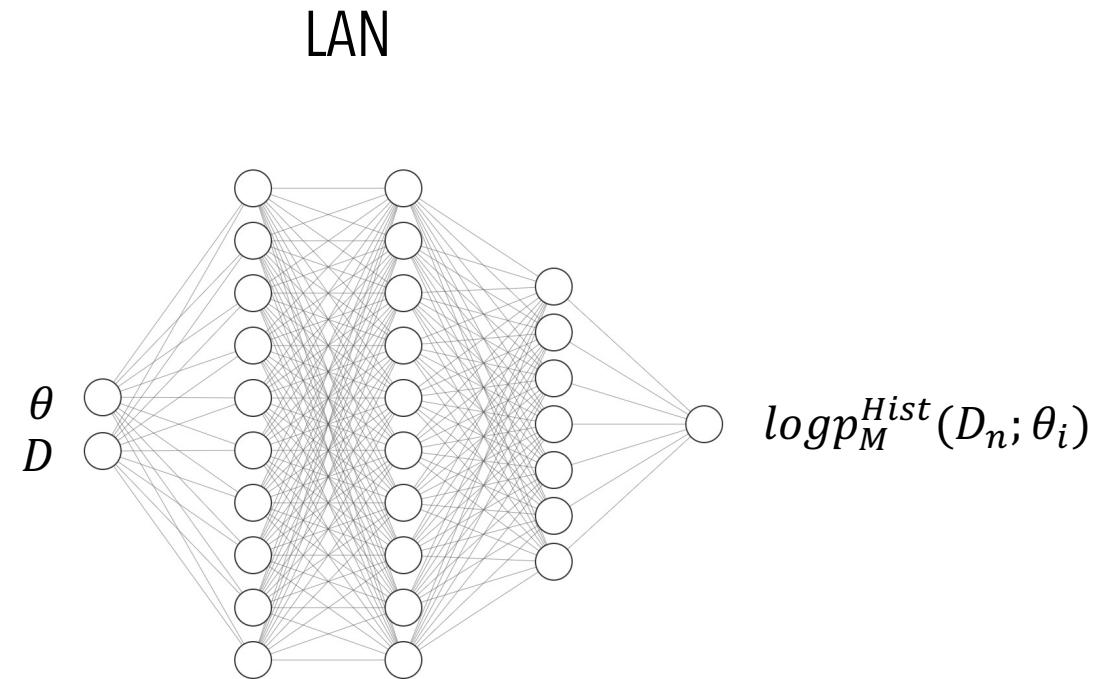


Properties inherited from Neural Networks

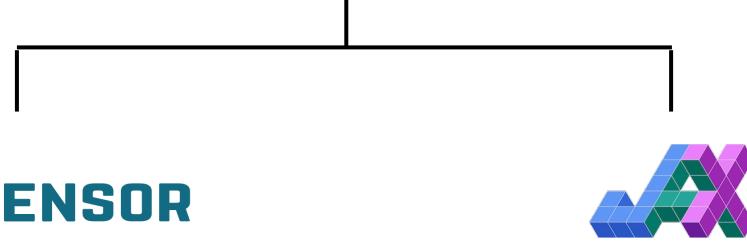
1. Differentiable with respect to inputs

$$\nabla_{\theta} \log p_M^{Hist}(D_n; \theta_i)$$

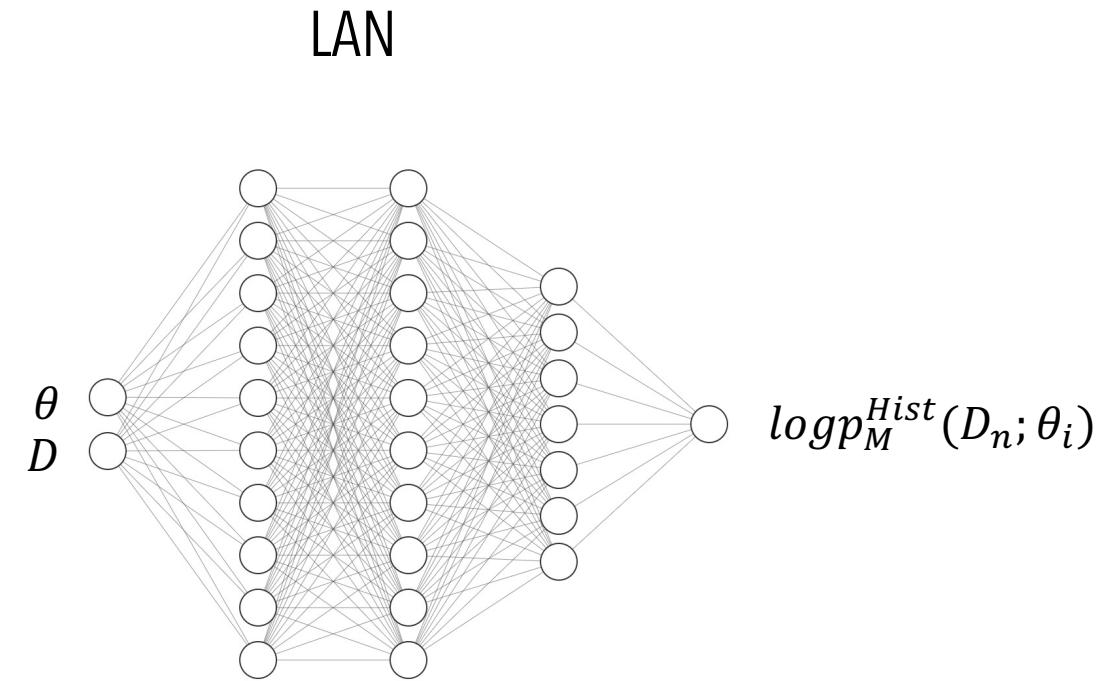
2. Speed via batching across datapoints



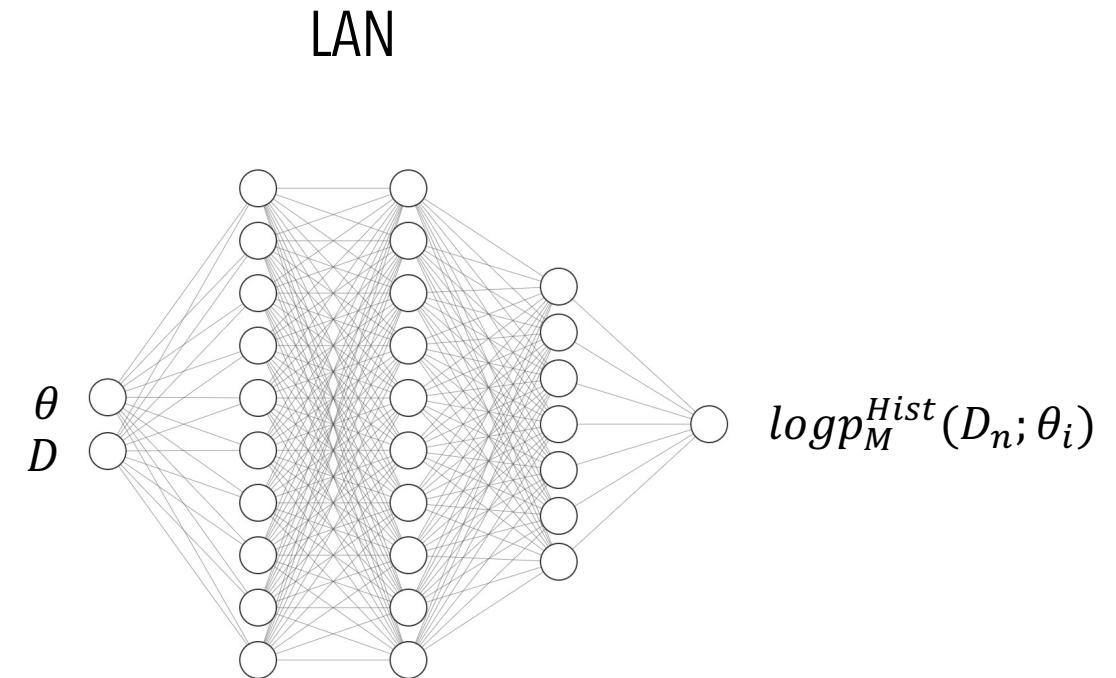
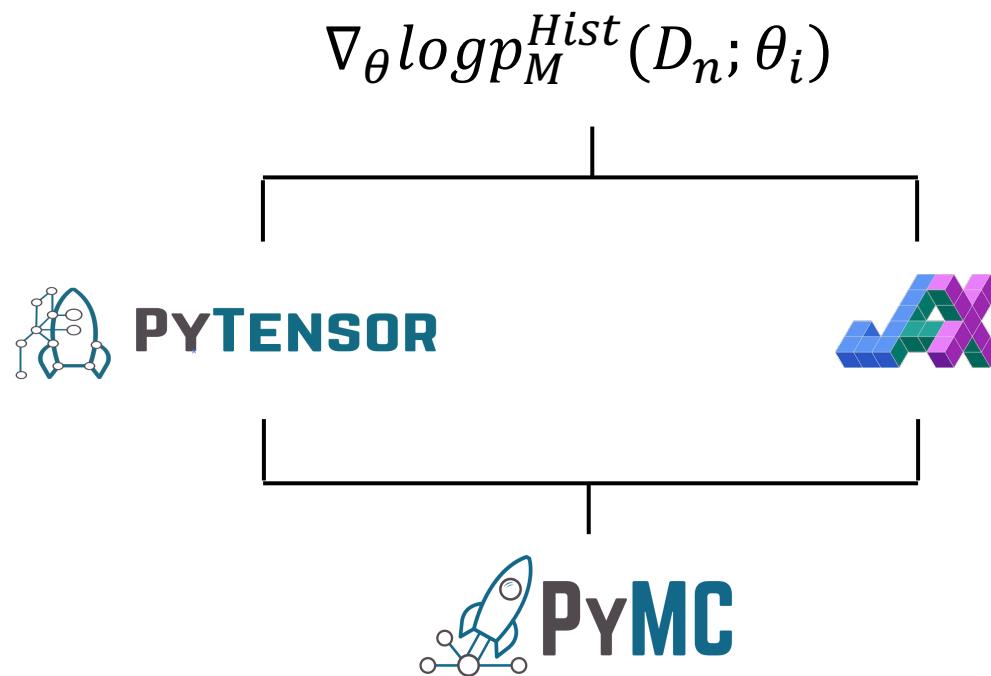
Properties inherited from Neural Networks

$$\nabla_{\theta} \log p_M^{Hist}(D_n; \theta_i)$$


PyTENSOR 



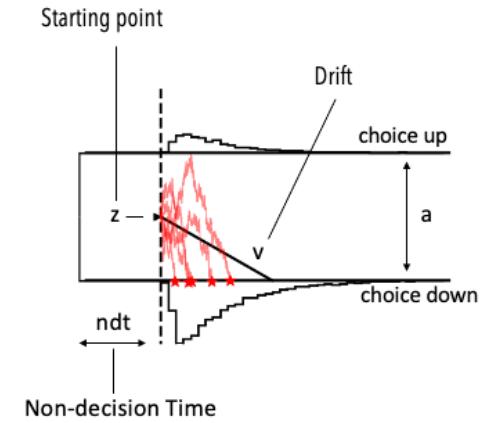
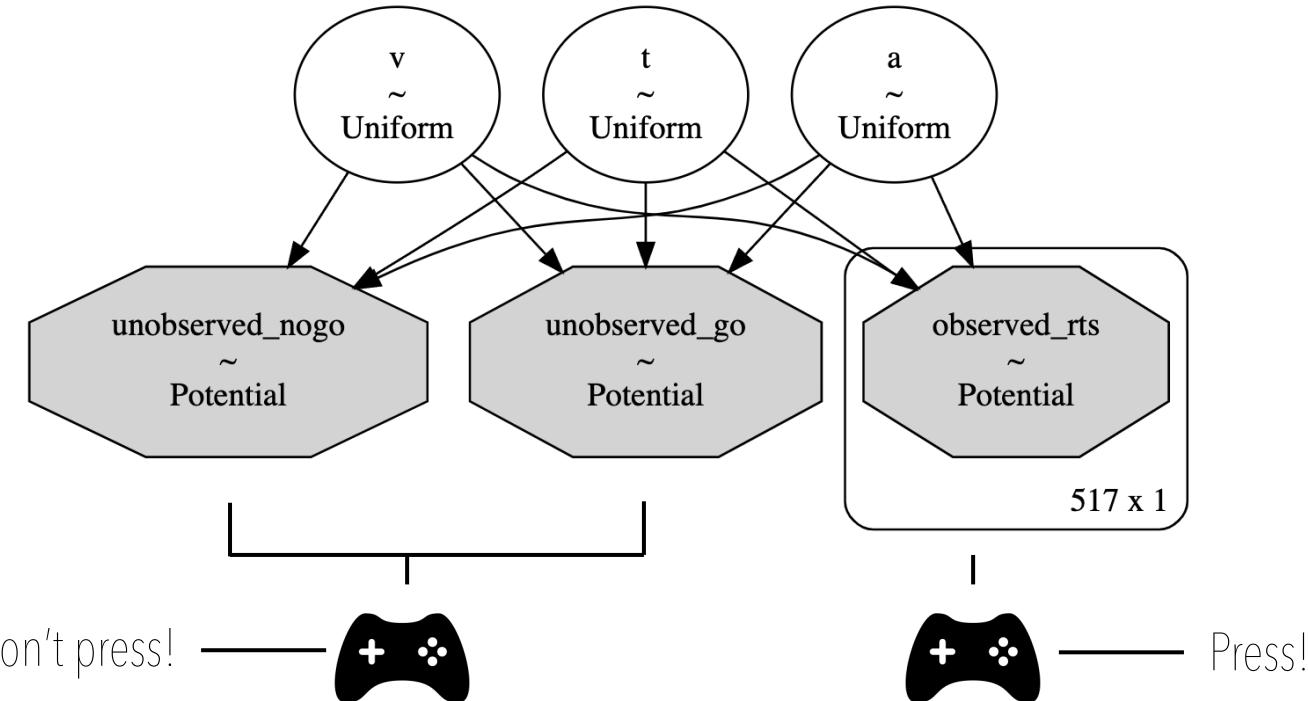
Properties inherited from Neural Networks



Hamiltonian Monte Carlo

<https://elifesciences.org/articles/65074>

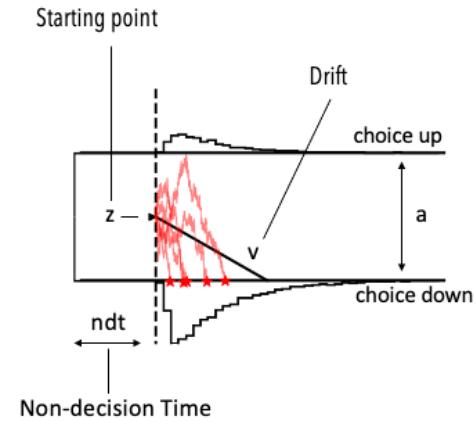
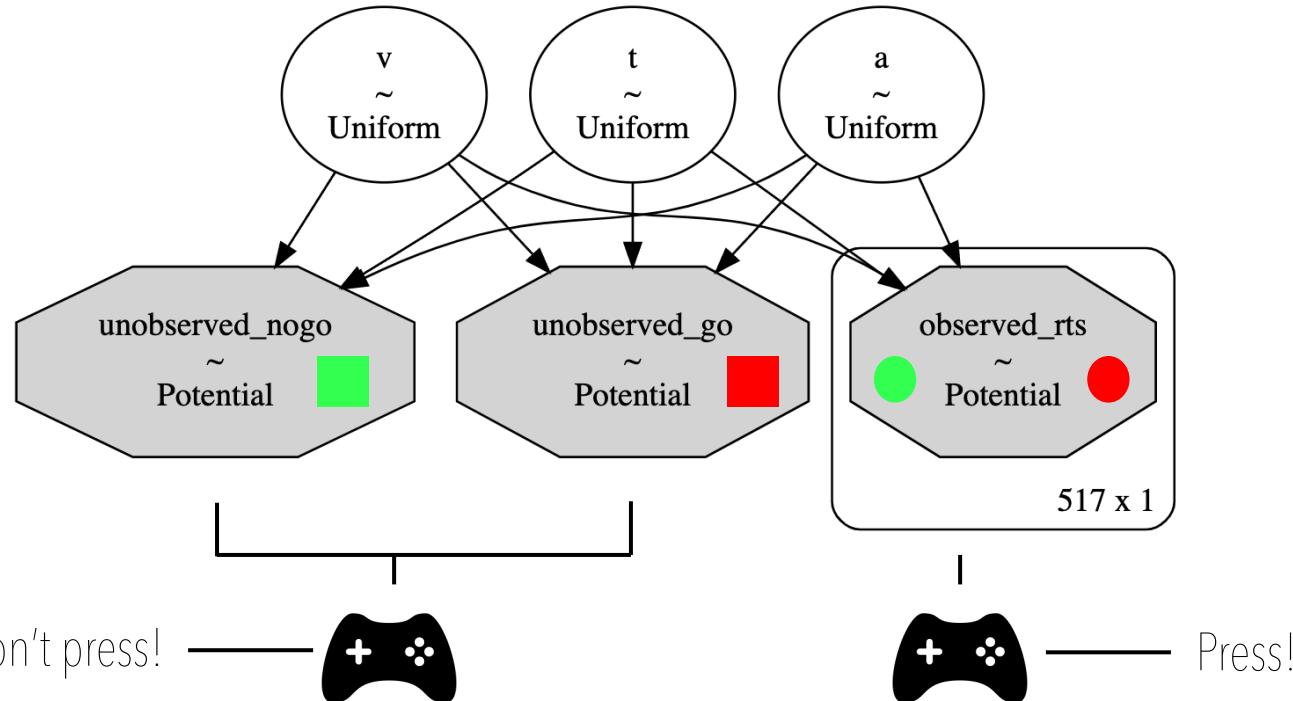
Let's look at all this through PyMC



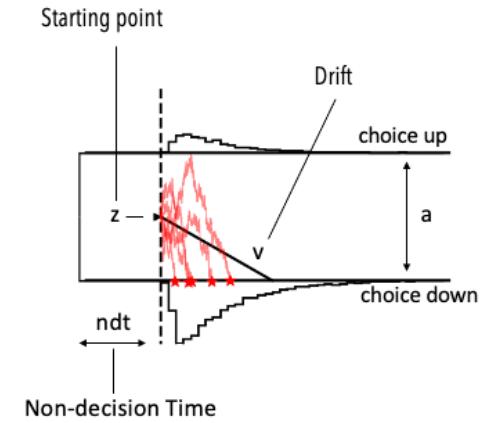
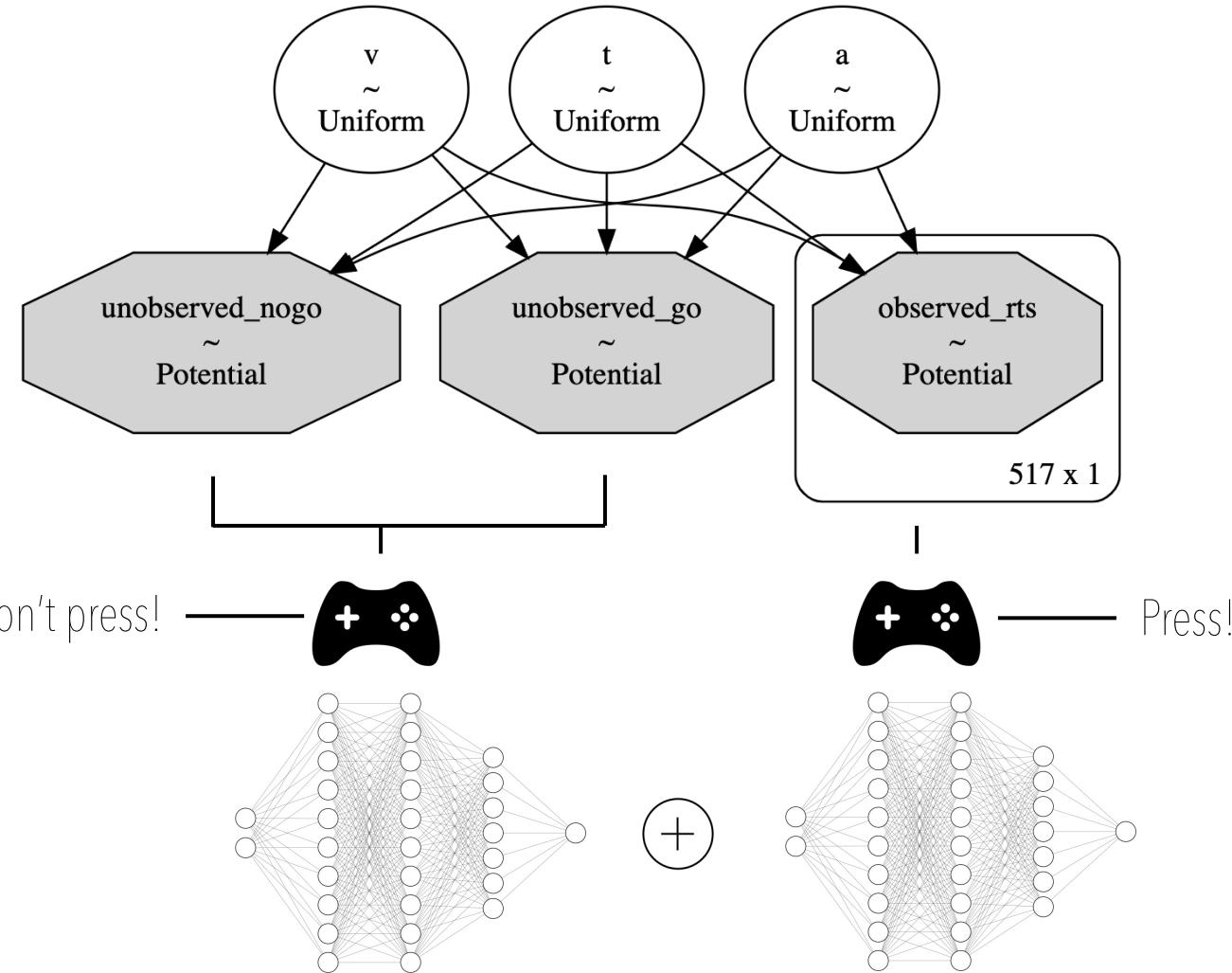
Let's look at all this through PyMC



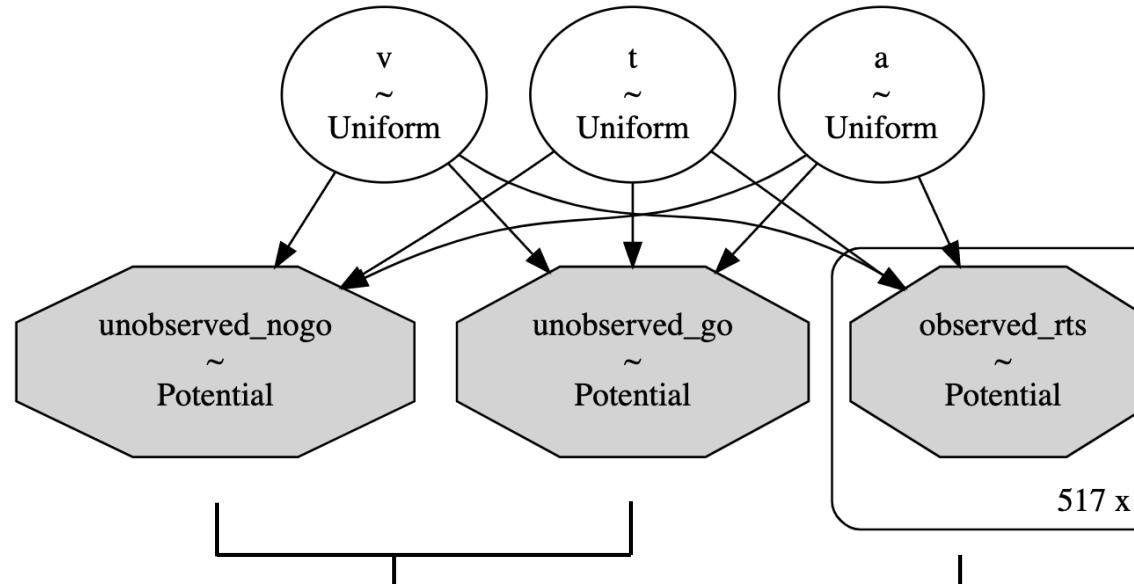
		Good Symbol	Bad Symbol	
		CORRECT GO	FALSE GO	
Press	CORRECT GO			
Don't Press	FALSE NOGO		CORRECT NOGO	



Let's look at all this through PyMC



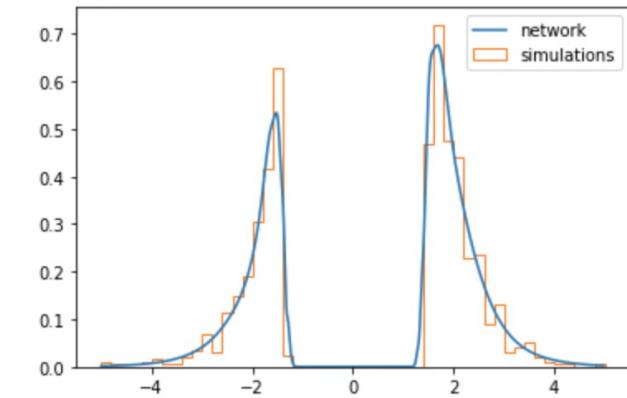
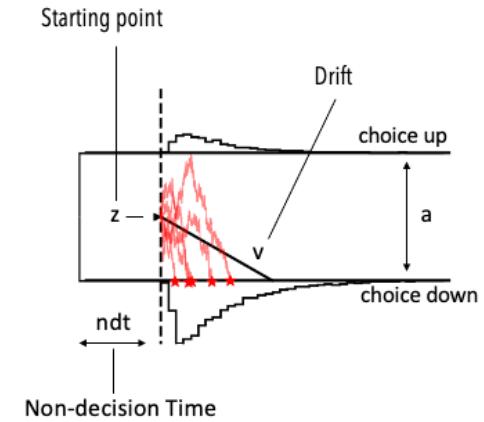
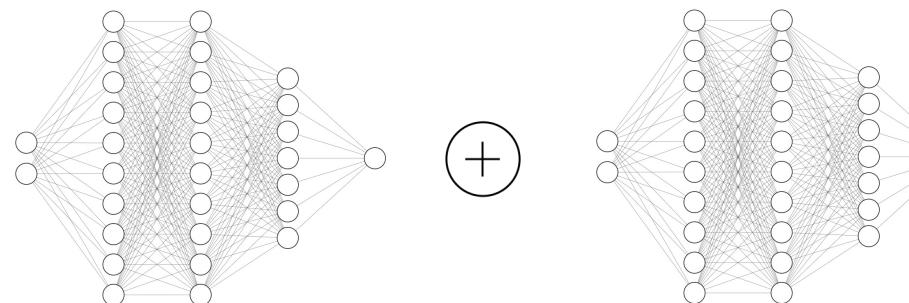
Let's look at all this through PyMC



Don't press!

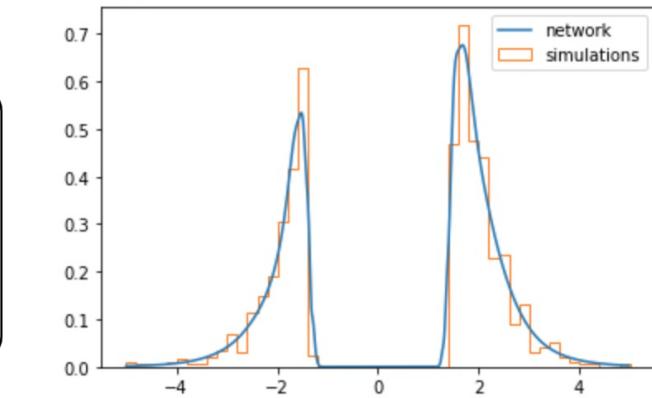
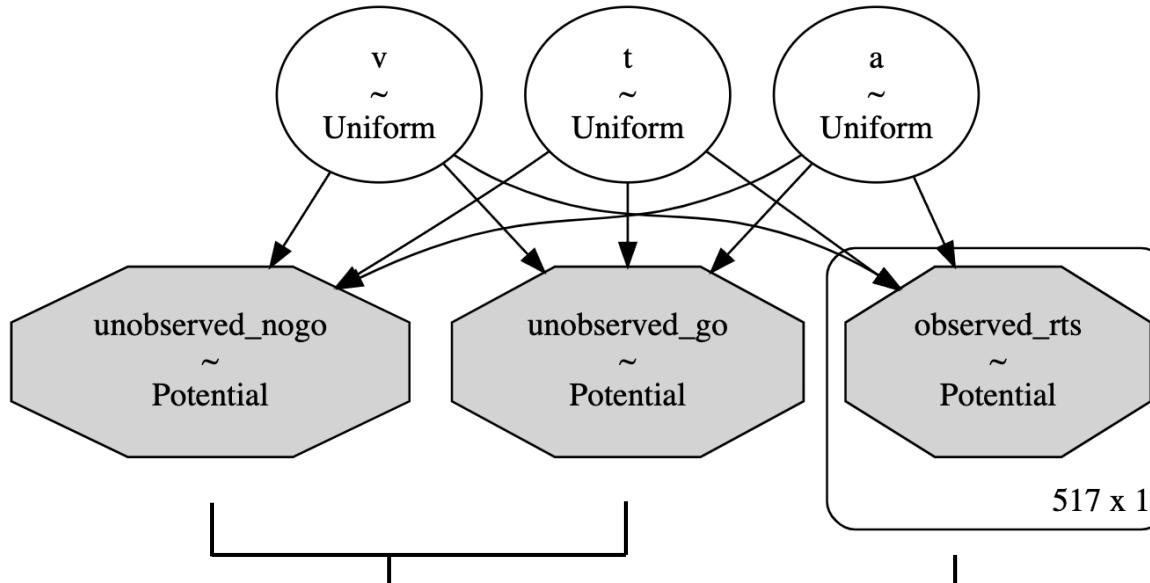
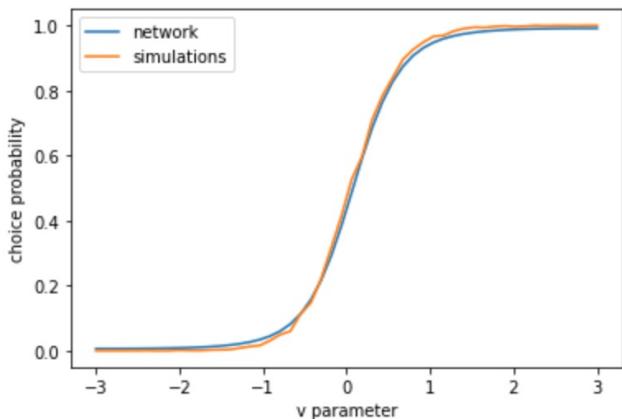
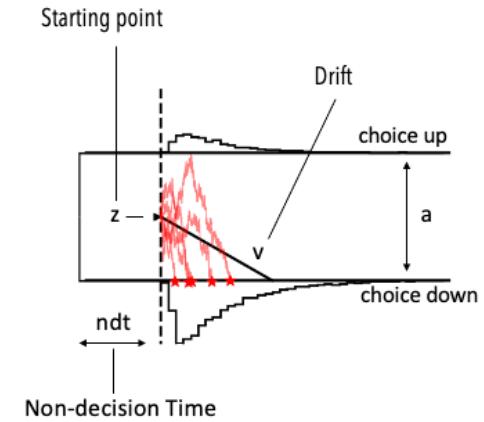


Press!



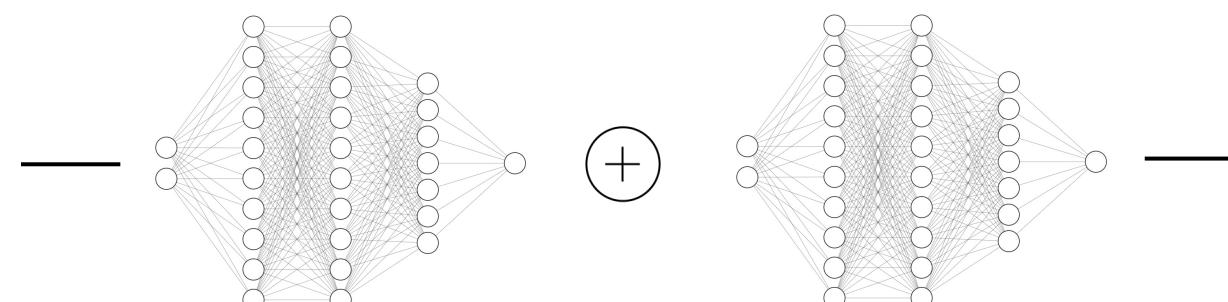
Network for choice reaction time pairs

Let's look at all this through PyMC



Don't press! — — Press!

Network for choice probabilities
(integral over choice-wise reaction time distributions)



Network for choice reaction time pairs

Code PyMC

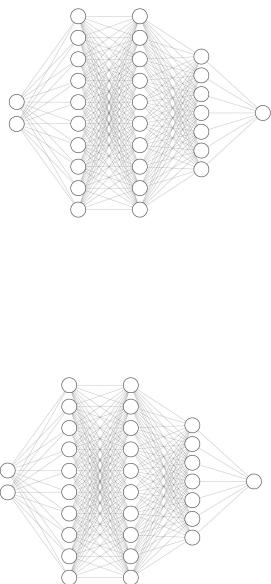
```
1 with pm.Model() as m_ddm_gonogo:  
2     # Priors  
3     v = pm.Uniform("v", 0.000, 3.0)  
4     a = pm.Uniform("a", 0.3, 2.5)  
5     z = at.constant(0.5)  
6     t = pm.Uniform("t", 0.0, 2.0)  
7
```

Specify priors as per usual

```
8 neg_choice_sum_go = at.constant(np.sum(obs_ddm_go['choices'] == -1))  
9 neg_choice_sum_nogo = at.constant(np.sum(obs_ddm_nogo['choices'] == -1))  
10  
11 in_go = at.zeros((np.sum(obs_ddm_go["choices"] == 1), 6))  
12 in_nogo = at.zeros((np.sum(obs_ddm_nogo["choices"] == 1), 6))  
13  
14 # subset to choice == 1  
15 # go trials  
16 in_go = at.set_subtensor(in_go[:, :-2], at.stack([v, a, z, t]))  
17 in_go = at.set_subtensor(in_go[:, -2], obs_ddm_go["rts"][obs_ddm_go["choices"] == 1])  
18 in_go = at.set_subtensor(in_go[:, -1], obs_ddm_go["choices"][obs_ddm_go["choices"] == 1])  
19  
20 # nogo trials  
21 in_nogo = at.set_subtensor(in_nogo[:, :-2], at.stack([(1) * v, a, z, t]))  
22 in_nogo = at.set_subtensor(in_nogo[:, -2], obs_ddm_nogo["rts"][obs_ddm_nogo["choices"] == 1])  
23 in_nogo = at.set_subtensor(in_nogo[:, -1], obs_ddm_nogo["choices"][obs_ddm_nogo["choices"] == 1])  
24  
25 # combine go and nogo trials  
26 in_ = at.concatenate([in_go, in_nogo])
```

Some data prep...
Let's skip this detail

Code PyMC



```

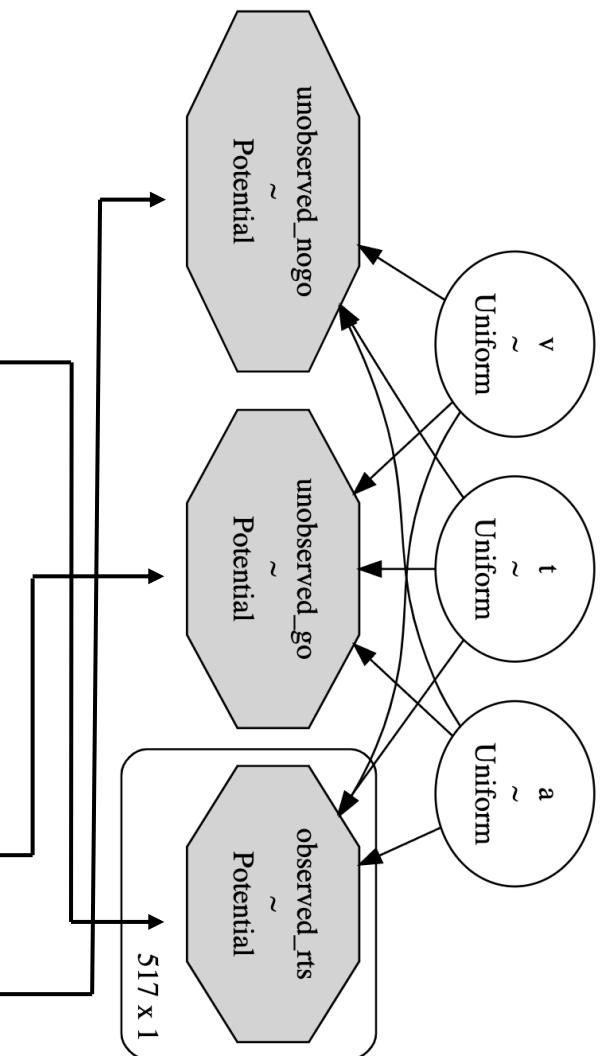
28 # LAN
29 hid0 = at.tanh(at.dot(in_, weights[0]) + biases[0])
30 hid1 = at.tanh(at.dot(hid0, weights[1]) + biases[1])
31 hid2 = at.tanh(at.dot(hid1, weights[2]) + biases[2])
32 out = at.dot(hid2, weights[3]) + biases[3]
33 pm.Potential("observed_rts", out)

34
35 # CPN
36 in_cpn = at.stack([at.stack([v, a, z, t]), at.stack([-1) * v, a, z, t)])]
37 hid0_cpn = at.tanh(at.dot(in_cpn, weights_cpn[0]) + biases_cpn[0])
38 hid1_cpn = at.tanh(at.dot(hid0_cpn, weights_cpn[1]) + biases_cpn[1])
39 hid2_cpn = at.tanh(at.dot(hid1_cpn, weights_cpn[2]) + biases_cpn[2])
40 preout_cpn = at.dot(hid2_cpn, weights_cpn[3]) + biases_cpn[3]
41 out_cpn = (-1) * at.log(1 + at.exp(preout_cpn)) # this takes log(1-p) (lower bound)

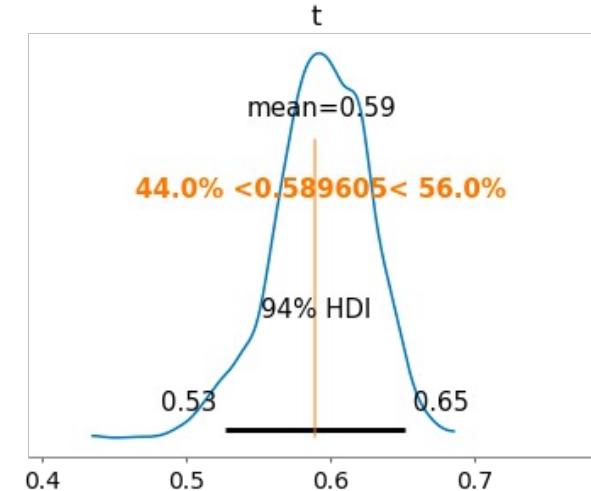
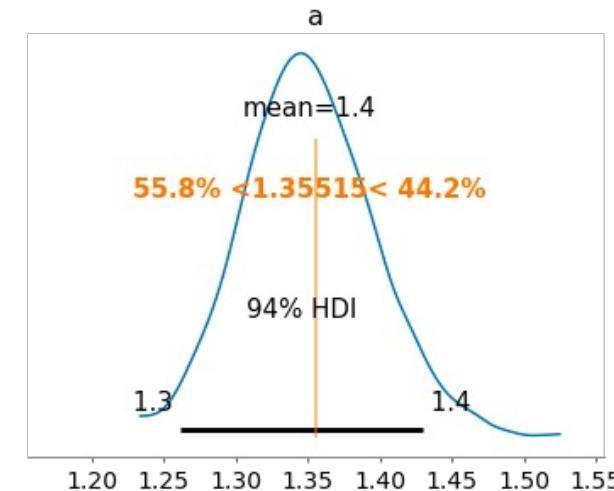
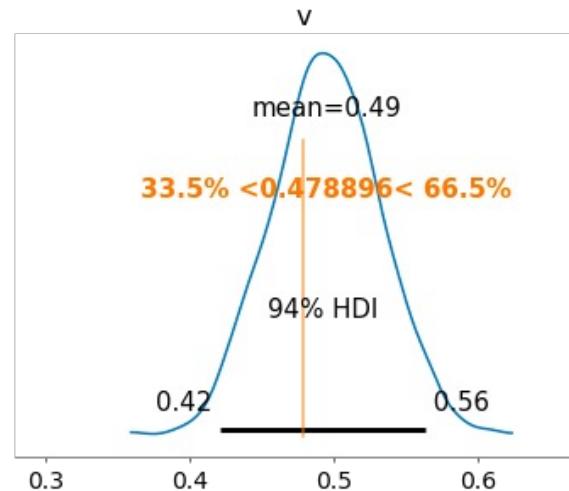
42
43 # go trials
44 pm.Potential('unobserved_go', out_cpn[0, 0] * neg_choice_sum_go)

45
46 # nogo trials
47 pm.Potential('unobserved_nogo', out_cpn[1, 0] * neg_choice_sum_nogo)

```



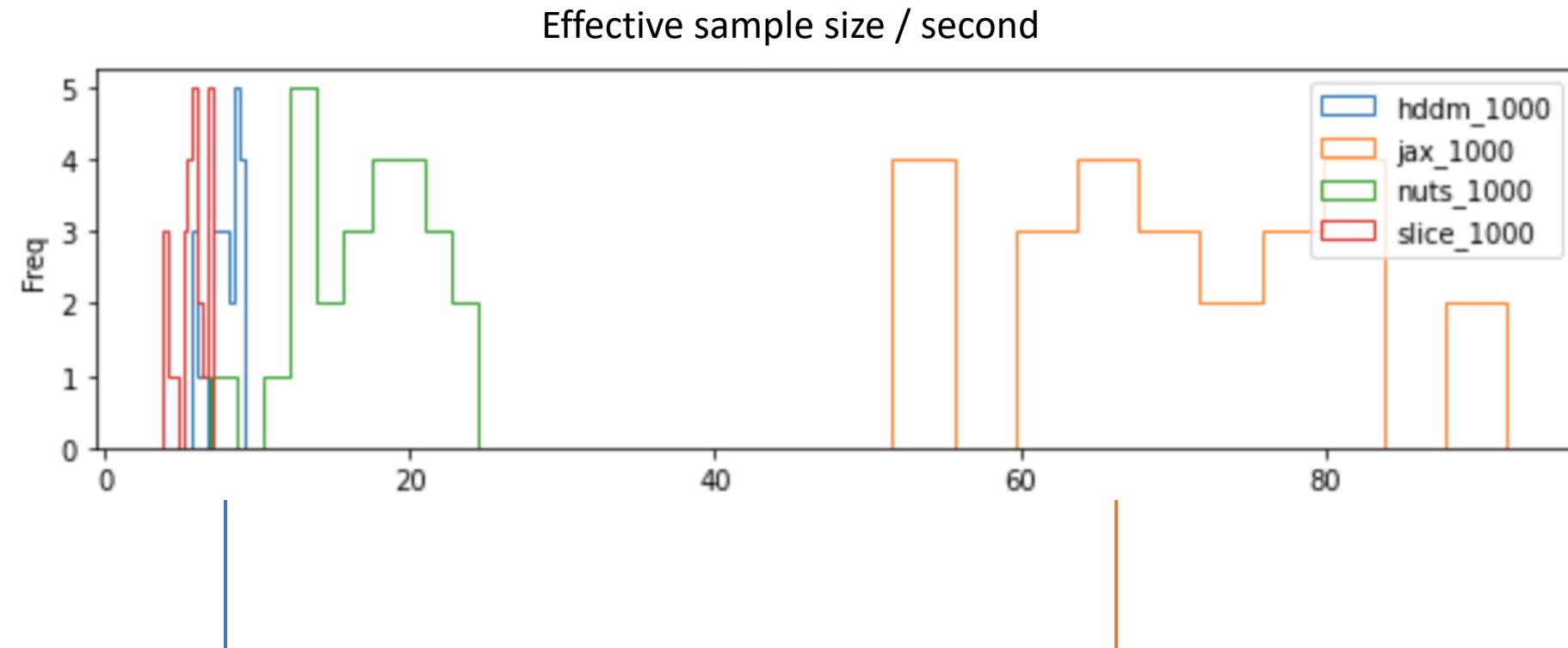
Proof of concept: (Parameter Recovery)



Just a representative example here

Works well on current set of test cases!

Proof of concept: (Speed)



Software stack of a previous project
Beating it with ~10x speed improvement!

Our approach with PyMC, through JAX

.NOLI



PyMC
Labs

<https://www.pymc-labs.io/newsletter/>