

Project Presentation

Kalana Abeywardena

Electrical and Computer Engineering
University of Toronto

April 12, 2023



Table of Contents

1 Project 01 - Parametric Modeling

2 Project 02 - Non-parametric Modeling

Cellular-level Neuronal Dynamic Modeling

- Second-order FitzHugh-Nagumo (FHN) oscillator model.

$$\dot{x} = \alpha \left[y + x - \frac{x^3}{3} + z \right]$$

$$\dot{y} = \frac{1}{\alpha} [\omega^2 x - a + b y]$$

where α, ω^2, a, b are model parameters and z is input stimulus.

Cellular-level Neuronal Dynamic Modeling

- Second-order FitzHugh-Nagumo (FHN) oscillator model.

$$\dot{x} = \alpha \left[y + x - \frac{x^3}{3} + z \right]$$

$$\dot{y} = \frac{1}{\alpha} [\omega^2 x - a + b y]$$

where α, ω^2, a, b are model parameters and z is input stimulus.

- For this project, the neuronal model is modeled with the following:

$$\alpha = 3 \quad a = 0.7 \quad b = 0.8 \quad \omega^2 = 1$$

Investigating Intrinsic Frequency of the Oscillator Output

Objectives

- Identifying the range of $z = k$ that provides an oscillatory behavior in system output.
- Identifying the range of corresponding intrinsic frequency of oscillations.



Investigating Intrinsic Frequency of the Oscillator Output

Objectives

- Identifying the range of $z = k$ that provides an oscillatory behavior in system output.
- Identifying the range of corresponding intrinsic frequency of oscillations.
- Method:
 - 2-D differential equation model is solved using ODE15s stiff solver.
 - Preliminary investigation: Coarse search within an input stimuli $z_{pre} = [-4, +4]$ with step size 0.5.
 - Secondary investigation: Finer search within the identified range for $z = k$.



Investigating Intrinsic Frequency of the Oscillator Output

- Results:

- The neural model outputs brain rhythms within $0.0740 - 0.1409\text{Hz}$.

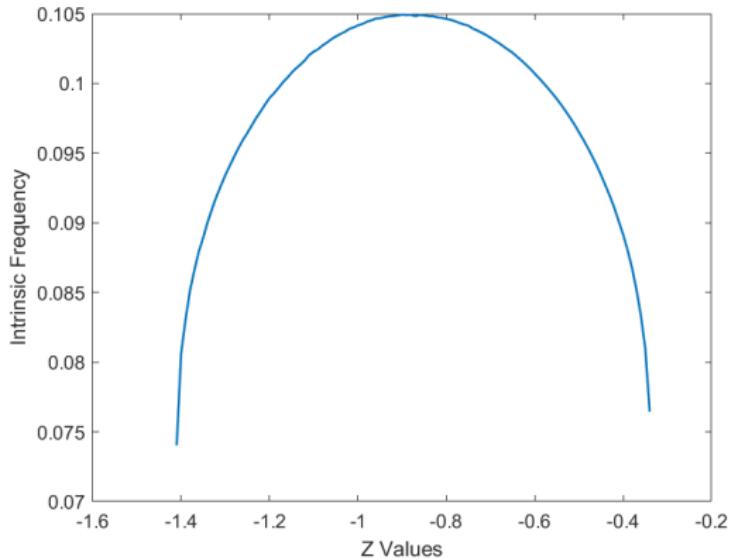


Figure: Intrinsic frequency of the oscillator output

Bidirectional coupling of FHN oscillators

- Let O_1 and O_2 be two FHN oscillators with a bandwidth (i.e., an intrinsic frequency range) of $0.0740 - 0.1409\text{Hz}$.

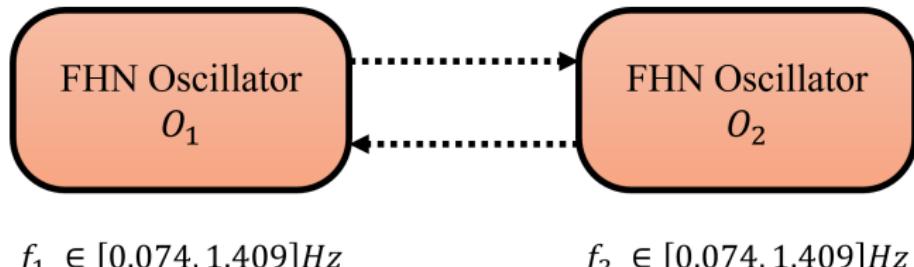


Figure: Bi-directional Coupling

- Bi-directional Coupling: O_1 and O_2 are connected to each other with equal strength, and both oscillators are influenced by each other in turn.

Bidirectional coupling of FHN oscillators

$$O_1 = \begin{cases} \dot{x}_1 = \alpha \left[y_1 + x_1 - \frac{x_1^3}{3} + (k_1 + cx_2) \right] \\ \dot{y}_1 = -\frac{1}{\alpha} [\omega^2 y_1 - a + bx_1] \end{cases}$$
$$O_2 = \begin{cases} \dot{x}_2 = \alpha \left[y_2 + x_2 - \frac{x_2^3}{3} + (k_2 + cx_1) \right] \\ \dot{y}_2 = -\frac{1}{\alpha} [\omega^2 y_2 - a + bx_2] \end{cases}$$

where $\alpha = 3$, $a = 0.7$, $b = 0.8$, $\omega = 1$.

- k_1 and k_2 : Parameters related to intrinsic properties.
- c : Symmetric coupling coefficient (Amount of influence from each oscillator).

Phase Coherence Index (R) of coupled FHN oscillators

Phase Coherence Index (R)

Let $\phi_{x_1}[n]$ and $\phi_{x_2}[n]$ be two-phase time series obtained from complex Wavelet Transform.

$$R = \left| \frac{1}{N} \sum_{k=1}^N e^{i[\phi_{x_1}[k] - \phi_{x_2}[k]]} \right|$$

Phase Coherence Index (R) of coupled FHN oscillators

Phase Coherence Index (R)

Let $\phi_{x_1}[n]$ and $\phi_{x_2}[n]$ be two-phase time series obtained from complex Wavelet Transform.

$$R = \left| \frac{1}{N} \sum_{k=1}^N e^{i[\phi_{x_1}[k] - \phi_{x_2}[k]]} \right|$$

- Objective: Identify different regions of system behavior.
 - Entrainment Region \Rightarrow Strong correlation between the two oscillators i.e., $R \approx 1$.
 - Transition Region \Rightarrow Region where the R -index changes from a higher value to a pre-defined lower value.

Phase Coherence Index (R) of coupled FHN oscillators

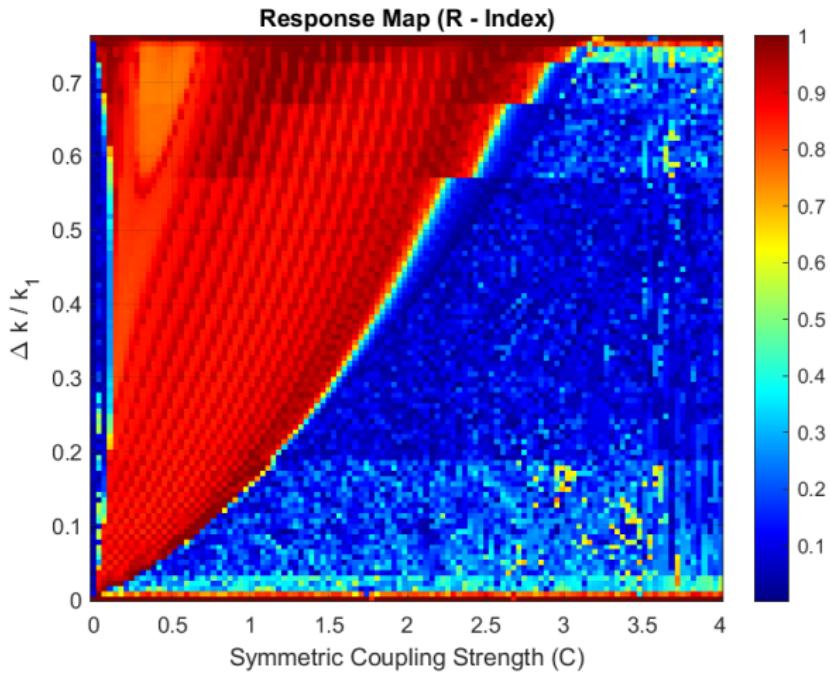


Figure: Phase coherence index (R) response map



Phase Coherence Index (R) of coupled FHN oscillators

Observations

- The degree of correlation changes based on the C which is further characterized by k_i 's that depend on their intrinsic frequencies.
- Red Zone - Entrainment Region where $R \geq 0.8$ i.e., high synchronization between the two oscillators is present.
 - Boundary of the region - An exponential function of C .
 - The chaotic System Behaviour - distributed along the boundary of the entrainment region.
- For $C > 1$ - the possibility of **active** coupling i.e., synchronization is achieved more rapidly than the case in passive coupling.

Maximum Lyapunov Exponent

- Measures the complexity of the system.

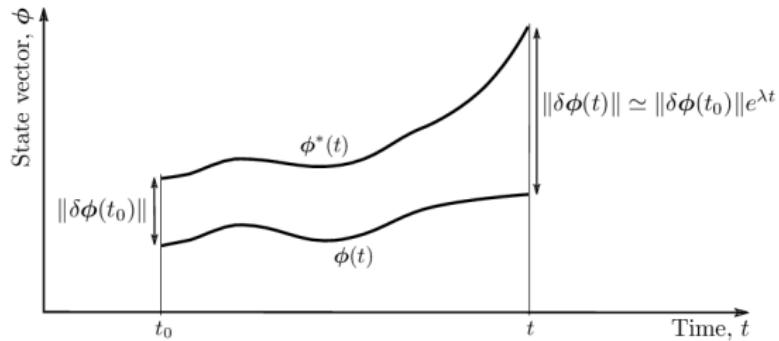


Figure: Phase trajectories and Lyapunov Exponent

- $\lambda > 0 \Rightarrow$ the trajectories diverge (*chaotic*).
- $\lambda < 0 \Rightarrow$ the trajectories converge (*hour-glass* i.e., non-oscillatory).
- $\lambda = 0 \Rightarrow$ Periodic (oscillatory) system

Maximum Lyapunov Exponent

Implementation

- Algorithm - Rosenstein's algorithm (from MATLAB)
- Original Max. Lyapunov Maps are **NOISY!!**

Maximum Lyapunov Exponent

Implementation

- Algorithm - Rosenstein's algorithm (from MATLAB)
- Original Max. Lyapunov Maps are **NOISY!!**
- **WHY?**
 - Due to numerical inaccuracies of software packages, $\lambda = 0$ is not correctly calibrated.

Maximum Lyapunov Exponent

Implementation

- Algorithm - Rosenstein's algorithm (from MATLAB)
- Original Max. Lyapunov Maps are **noisy**.
- Why?**
 - Due to numerical inaccuracies of software packages, $\lambda = 0$ is not correctly calibrated.
- Solution: Zero-Lyapunov Exponent Calibration**
 - When $c = 0$, oscillators will have their intrinsic behavior.
 - We know the intrinsic behaviors of the two oscillators for the selected k_1, k_2 are periodic and oscillatory.
 - Let λ_{0,k_1,k_2} be the max. Lyapunov exponent for $c = 0$.
 - Define

$$\tilde{\lambda}_{c,k_1,k_2} = \lambda_{c,k_1,k_2} - \lambda_{0,k_1,k_2}$$

$$\forall c \in [0, 4], k_1, k_2 \in [-1.41, -0.38]$$



Maximum Lyapunov Exponent

Example: Zero-Lyapunov Exponent Calibration

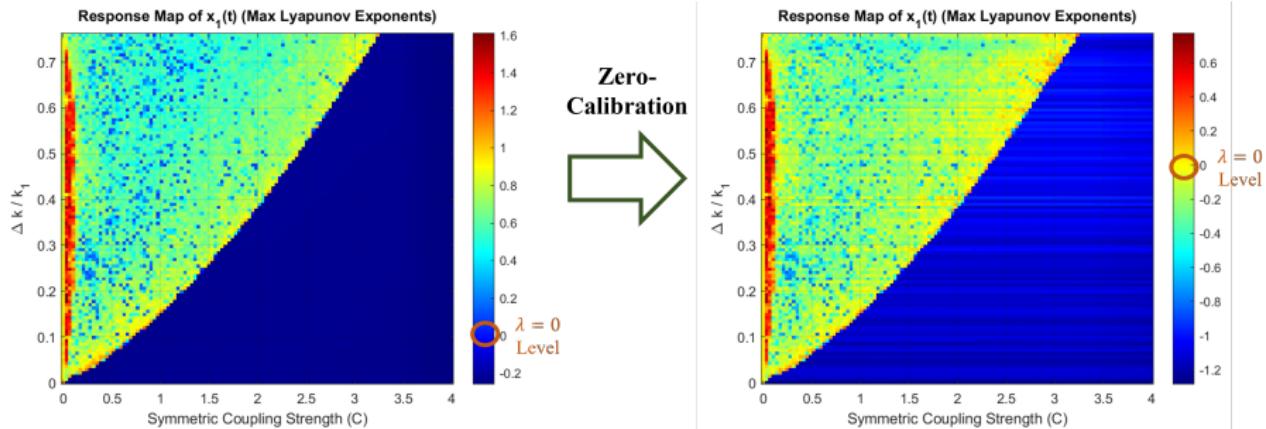
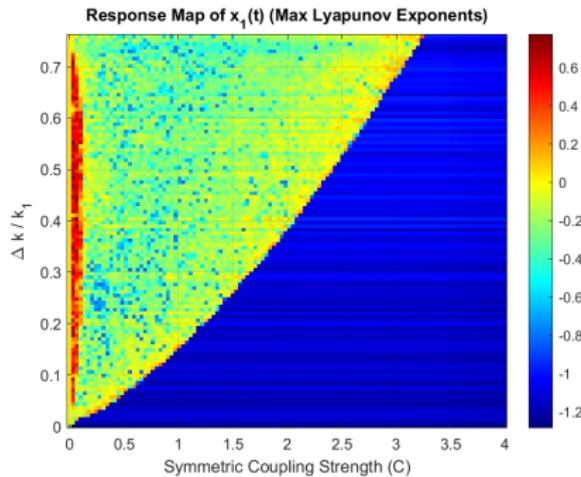


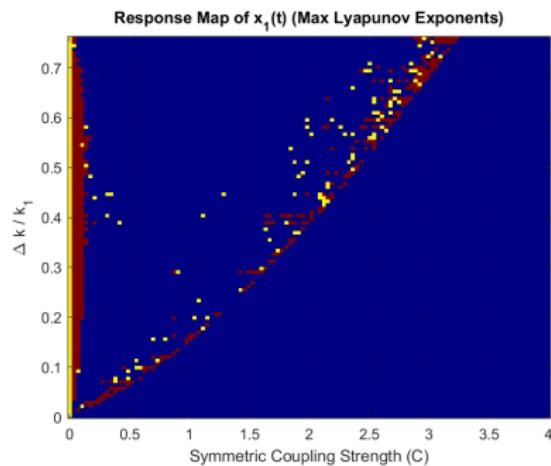
Figure: Zero-Lyapunov Exponent Calibration for x_1

Maximum Lyapunov Exponent

Response Maps - x_1



(a) Response Map

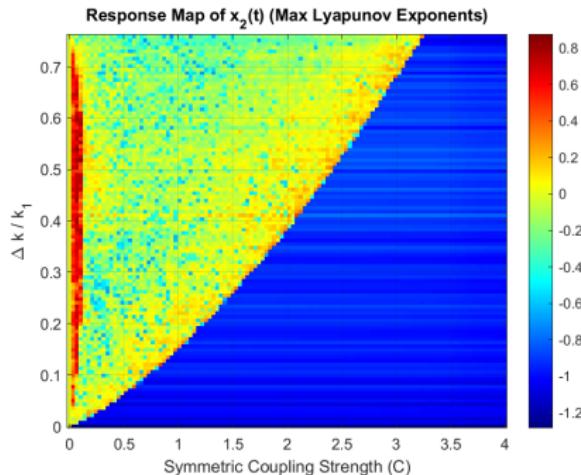


(b) Masked Response Map

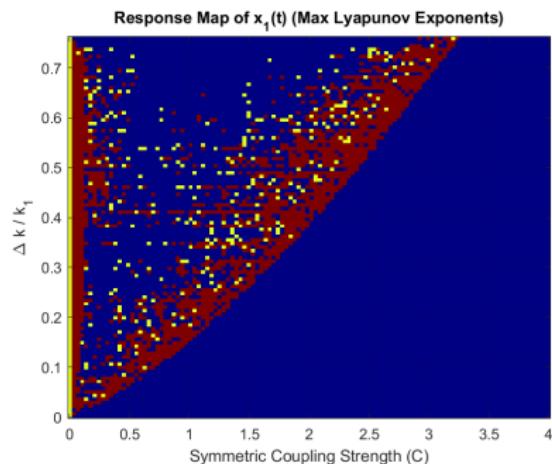
Figure: Max. Lyapunov Exponent Response Map for x_1

Maximum Lyapunov Exponent

Response Maps - x_2



(a) Response Map



(b) Masked Response Map

Figure: Max. Lyapunov Exponent Response Map for x_2

Maximum Lyapunov Exponent

Observations

- Chaotic system nature is strong at the transition region.
 - Also, this is distributed along the exponential boundary of the entrainment region as well.
 - However, the divergence rate (i.e., measured by the Max. Lyapunov Exponent) is lesser compared to the transition region.
- Periodic clock system behavior is very limited once coupled.



Correlation Dimension

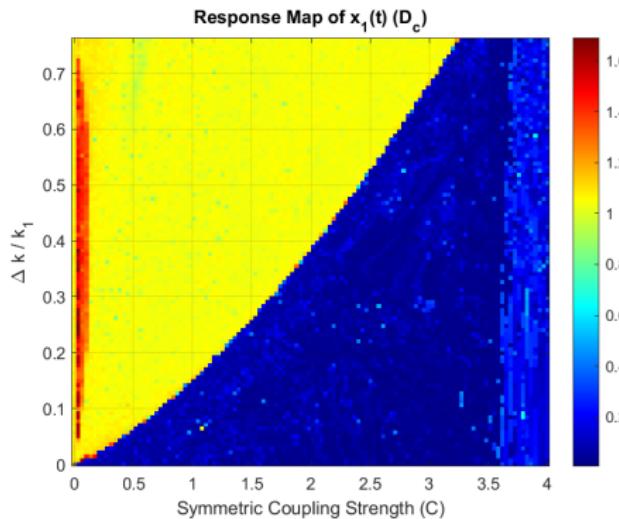
- Another measure of the complexity of the system.

Implementation

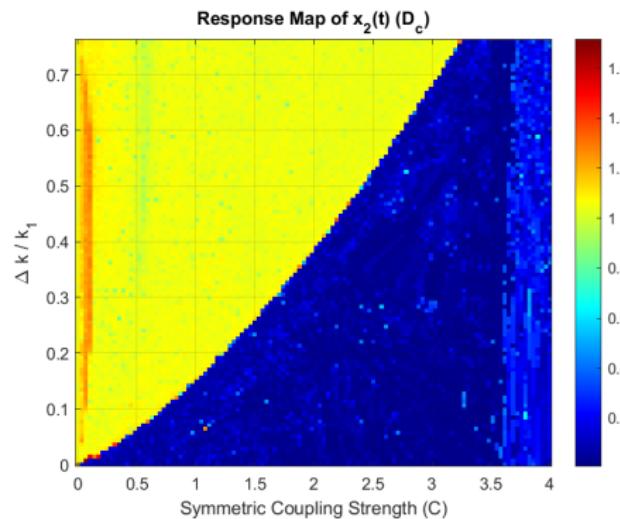
- Algorithm - Grassberger-Procaccia algorithm (from MATLAB)
 - Optimal Lag (τ) and Embedding Dimension (d) estimated by Phase Space Reconstruction (using MATLAB).
 - Then estimate the correlation dimension D_c for each system configuration.
- High $D_c (\geq 1)$ \Rightarrow Chaotic System Behaviour

Correlation Dimension

Response Maps - x_1 & x_2



(a) x_1 Signal



(b) x_2 Signal

Figure: Correlation Dimension Response Maps

Table of Contents

1 Project 01 - Parametric Modeling

2 Project 02 - Non-parametric Modeling

Discrete-Time Wiener-Bose Model

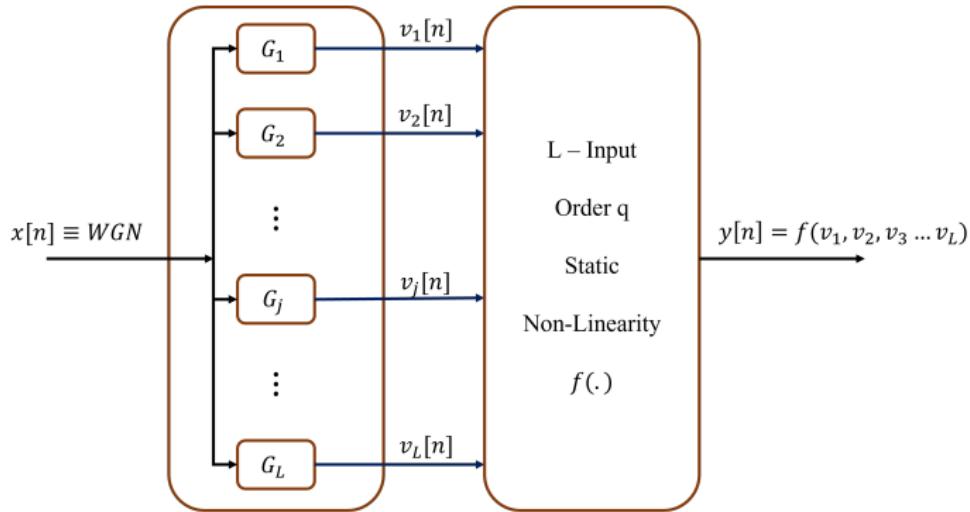


Figure: Discrete-Time Wiener Bose Model

$G_j \triangleq$ Linear Filter with ℓ_{j-1} as impulse response.
 $h_r[n_1, n_2, \dots, n_r] \triangleq$ q^{th} -order Wiener Kernel

Discrete-Time Wiener-Bose Model

- Using $q = 2$ system:

$$\begin{aligned}y[n] &= c_0 + \sum_{j=1}^L c_1(j) v_j[n] + \sum_{j_1=1}^L \sum_{j_2=1}^L c_2(j_1, j_2) v_{j_1}[n] v_{j_2}[n] \\&= f(v_1, v_2, \dots, v_j, \dots, v_L)\end{aligned}$$

and

$$v_j[n] = \sum_k \ell_{j-1}[k] x[n - k]$$

- The r^{th} Wiener kernel can be estimated as:

$$h_r[n_1, n_2, \dots, n_r] = \sum_{j_1} \cdots \sum_{j_r} c_r(j_1, j_2, \dots, j_r) l_0[n] \dots \ell_{r-1}[n]$$

where $0 \leq r \leq 2$

Estimating Wiener-Bose Model for Coupled Oscillators

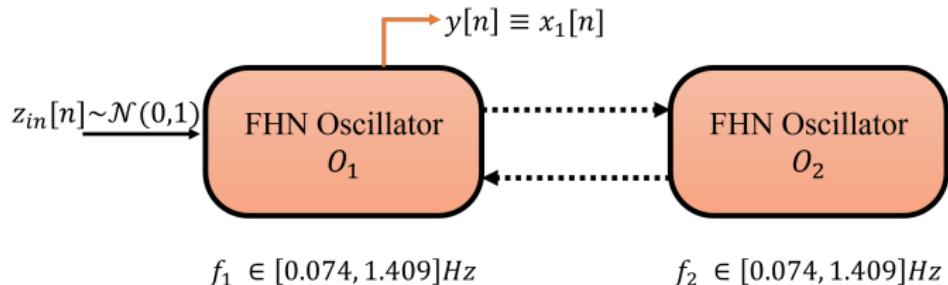


Figure: Project setup to estimate the Wiener-Bose Model

- Inject Bandlimited WGN to Oscillator No. 1 ($x[n] \equiv z_{in}[n]$)
- Measure the output $x_1[n]$ from Oscillator No. 1 ($y[n] \equiv x_1[n]$)
- Use *Laguerre-Expansion Technique* to find Wiener-Bose model parameters for $q = 2$ i.e., $\{c_r(1, 2, \dots, r), 0 \leq r \leq 2\}$

Estimating Wiener-Bose Model for Coupled Oscillators

System Input

- Why **White Gaussian Noise**?
 - Wiener kernels become **orthogonal** for WGN input.
 - Can estimate h_r for $0 \leq r \leq 2$ kernels independently i.e., no sequential estimation of kernels is needed.
 - **EASY!!**
- Why **Bandlimited**?
 - Should ensure that the noise bandwidth is sufficiently larger than the system bandwidth.
 - Should ensure that it follows the sampling theory to avoid any aliasing effects on the system output.

Estimating Wiener-Bose Model for Coupled Oscillators

System Output

- Solution for the Oscillator No. 1 output i.e., x_1 , by solving . . .

$$\dot{x}_1 = \alpha \left[y_1 + x_1 - \frac{x_1^3}{3} + (\textcolor{red}{k_1 + cx_2}) + z_{in}^1 \right]$$

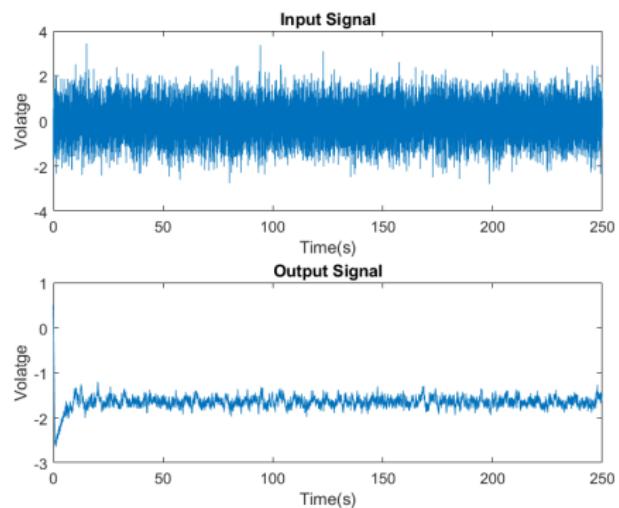
$$\dot{y}_1 = -\frac{1}{\alpha} [\omega^2 x_1 - a + b y_1]$$

$$\dot{x}_2 = \alpha \left[y_2 + x_2 - \frac{x_2^3}{3} + (\textcolor{red}{k_2 + cx_1}) \right]$$

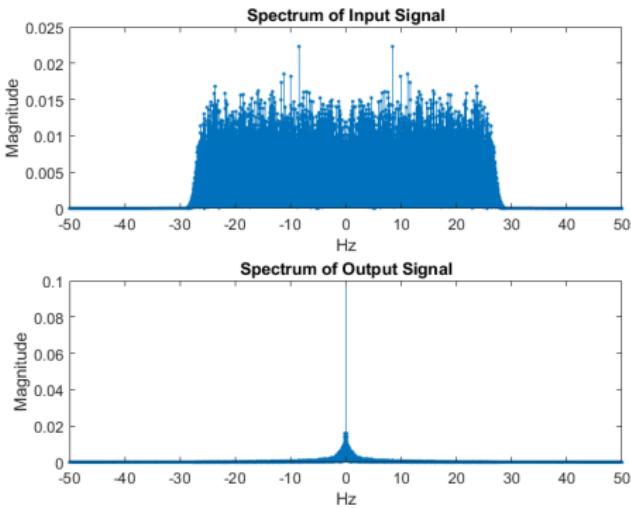
$$\dot{y}_2 = -\frac{1}{\alpha} [\omega^2 x_2 - a + b y_2]$$

Estimating Wiener-Bose Model for Coupled Oscillators

Example Input-Output Signals: ($c = 0.95$, $k_1 = -1.41$, $k_2 = -0.68$)



(a) Temporal characteristics

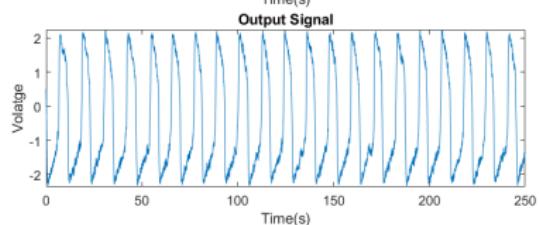
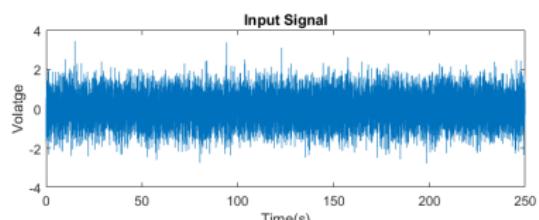


(b) Spectral characteristics

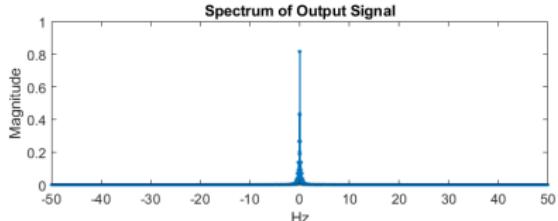
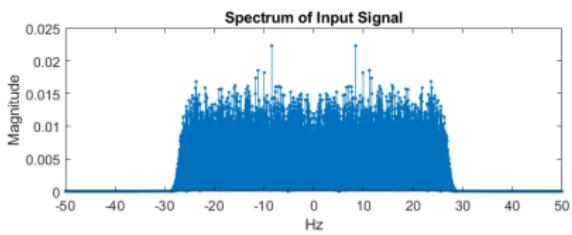
Figure: Filtered WGN Input with $F_p = 25\text{Hz}$ and System Output

Estimating Wiener-Bose Model for Coupled Oscillators

Example Input-Output Signals: ($c = 0.32$, $k_1 = -1.41$, $k_2 = -0.84$)



(a) Temporal characteristics



(b) Spectral characteristics

Figure: Filtered WGN Input with $F_p = 25\text{Hz}$ and System Output

Estimating Wiener-Bose Model for Coupled Oscillators

- Before finding the Wiener-Bose model parameters...

Estimating Wiener-Bose Model for Coupled Oscillators

- ① Estimate the bandwidth of the coupled FHN Oscillator system.

$$Y(e^{j\omega}) = \mathcal{FFT}(y[n]) \Rightarrow B_{sys} \text{ (per sample)}$$

Estimating Wiener-Bose Model for Coupled Oscillators

- ① Estimate the bandwidth of the coupled FHN Oscillator system.
- ② Estimating first-order kernel $k_1(\tau)$ and system memory τ_{sys} .
 - Using cross-correlation between the input-output of the oscillator system, estimate $k_1[\tau]$ kernel.

$$k_1[\tau] = \frac{1}{P_x} |r_{xy}[\tau]| = \frac{1}{P_x} \left| \sum_m x[m] \tilde{y}[m + \tau] \right|$$

where P_x is the power of input WGN and

$$\tilde{y}[n] = y[n] - \bar{y}, \quad \bar{y} = \frac{1}{N} \sum_{n=0}^{N-1} y[n]$$

Estimating Wiener-Bose Model for Coupled Oscillators

- ① Estimate the bandwidth of the coupled FHN Oscillator system.
- ② Estimating first-order kernel $k_1(\tau)$ and system memory τ_{sys} .
 - Using cross-correlation between the input-output of the oscillator system, estimate $k_1[\tau]$ kernel.

$$k_1[\tau] = \frac{1}{P_x} |r_{xy}[\tau]| = \frac{1}{P_x} \left| \sum_m x[m] \tilde{y}[m + \tau] \right|$$

- Estimate the sample at which $k_1[\tau]$ drops below $|k_1(\tau)|_{max} \exp(-5)$

$$\tau_{sys} \approx 4.5RC$$

Estimating Wiener-Bose Model for Coupled Oscillators

- ① Estimate the bandwidth of the coupled FHN Oscillator system.
- ② Estimating system memory of the coupled FHN Oscillator system.
- ③ Estimate the no. of Laguerre Functions (L) and α .

$$M = \tau_{sys} \times B_{sys}$$

$$L = \max \left(1, \left\lceil \frac{M}{L_{Thresh}} \right\rceil \right) \text{ where } L_{Thresh} = 25,$$

and

$$\alpha = \exp \left(-\frac{\alpha_{Thresh}}{\tau_{Sys} \times T_s - 1} \right) \text{ where } T_s = 0.01s \text{ and } \alpha_{Thresh} = 45.$$

Estimating Wiener-Bose Model for Coupled Oscillators

- **Non-Oscillatory Region ($\lambda < 0$)** $c = 0.95, k_1 = -1.41, k_2 = -0.68$

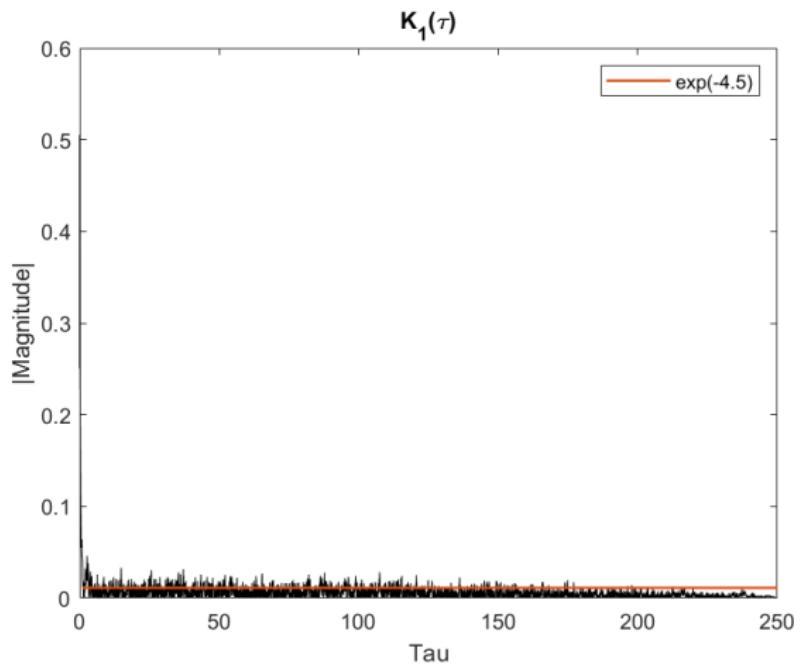
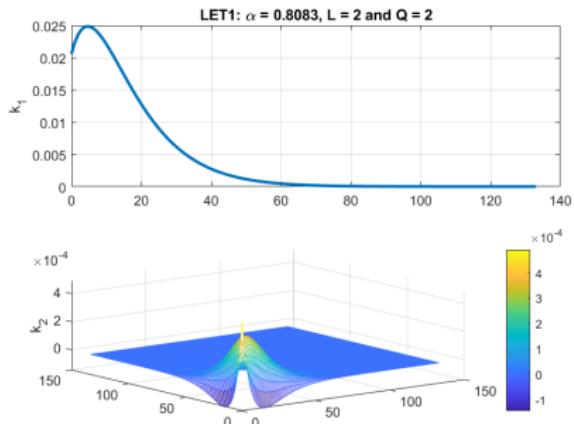


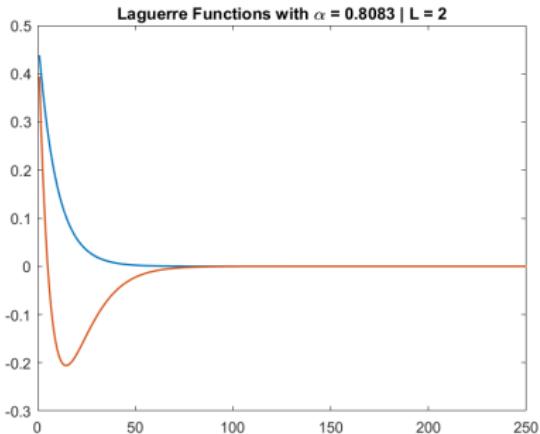
Figure: $k_1(\tau)$ estimation

Estimating Wiener-Bose Model for Coupled Oscillators

- **Non-Oscillatory Region ($\lambda < 0$)** $c = 0.95, k_1 = -1.41, k_2 = -0.68$



(a) Estimated Wiener Kernels



(b) Laguerre Functions in Linear Part

Figure: Estimated Wiener-Bose Kernels and Laguerre Functions

Estimating Wiener-Bose Model for Coupled Oscillators

- Non-Oscillatory Region ($\lambda < 0$) $c = 0.95, k_1 = -1.41, k_2 = -0.68$

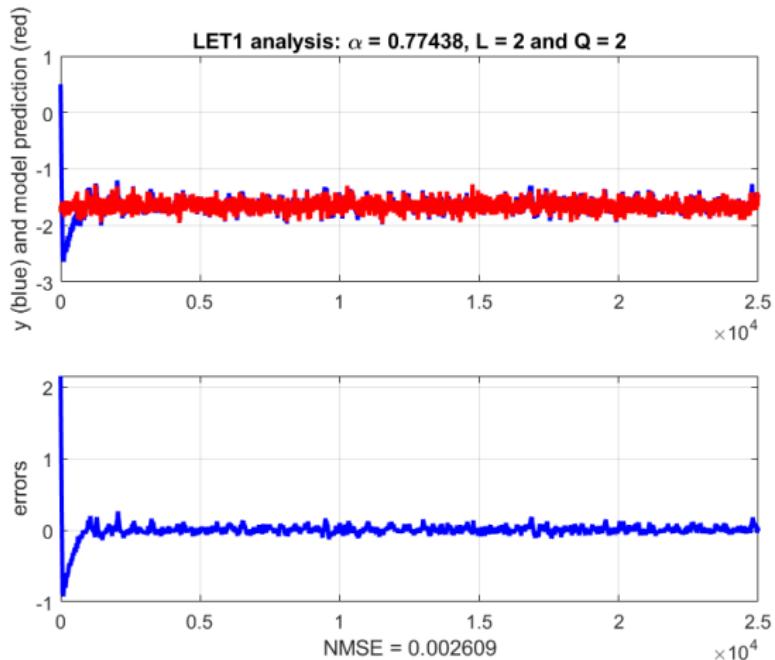


Figure: Waveform comparison between the FHN Model & Wiener-Bose Model

Estimating Wiener-Bose Model for Coupled Oscillators

- **Oscillatory Region ($\lambda \approx 0$)** $c = 0.32, k_1 = -1.41, k_2 = -0.84$

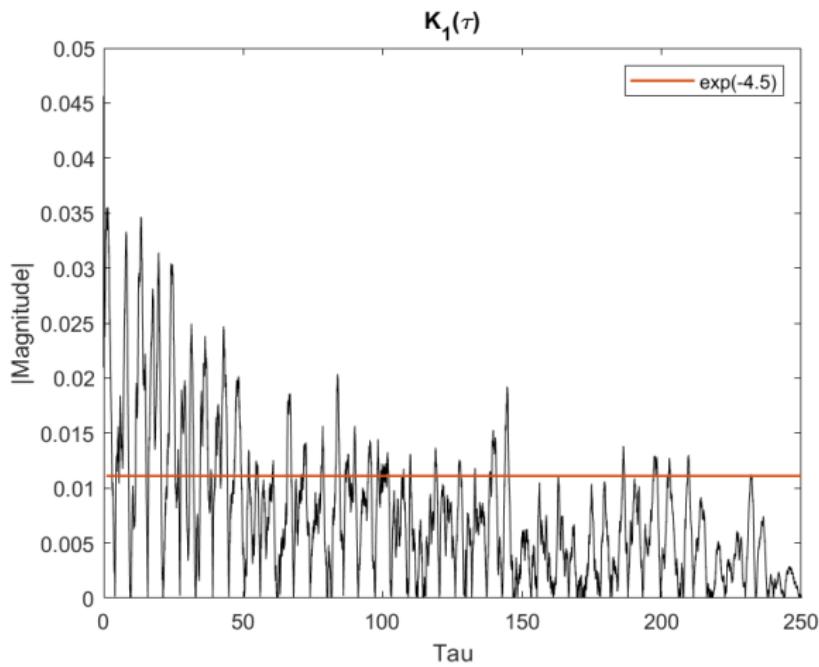
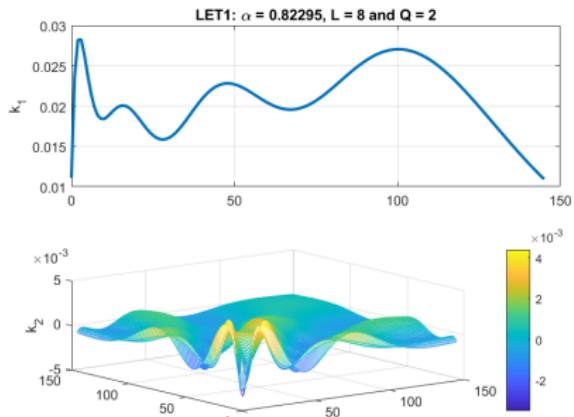


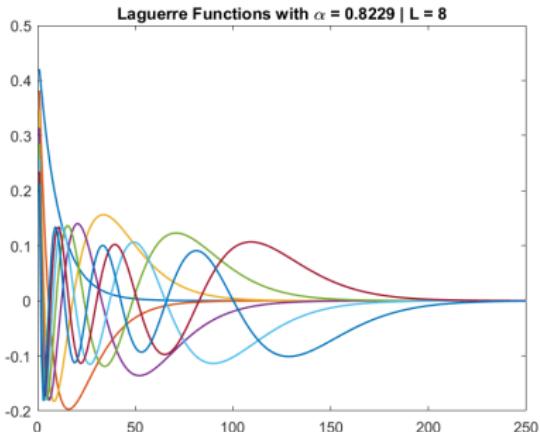
Figure: $k_1(\tau)$ estimation

Estimating Wiener-Bose Model for Coupled Oscillators

- **Oscillatory Region ($\lambda \approx 0$)** $c = 0.32, k_1 = -1.41, k_2 = -0.84$



(a) Estimated Wiener Kernels



(b) Laguerre Functions in Linear Part

Figure: Estimated Wiener-Bose Kernels and Laguerre Functions

Estimating Wiener-Bose Model for Coupled Oscillators

- **Oscillatory Region ($\lambda \approx 0$)** $c = 0.32, k_1 = -1.41, k_2 = -0.84$

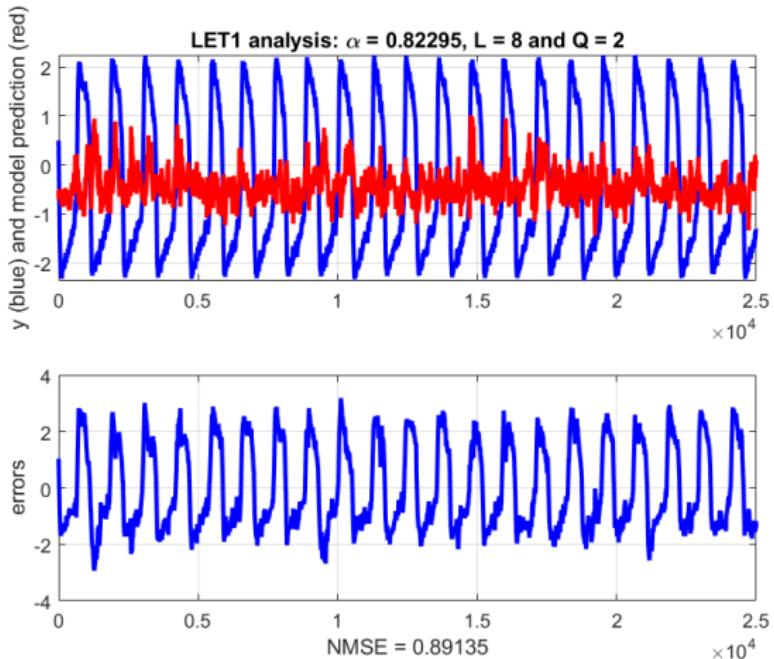


Figure: Waveform comparison between the FHN Model & Wiener-Bose Model

Estimating Wiener-Bose Model for Coupled Oscillators

- **Chaotic Region ($\lambda > 0$)** $c = 0.01, k_1 = -1.41, k_2 = -0.61$

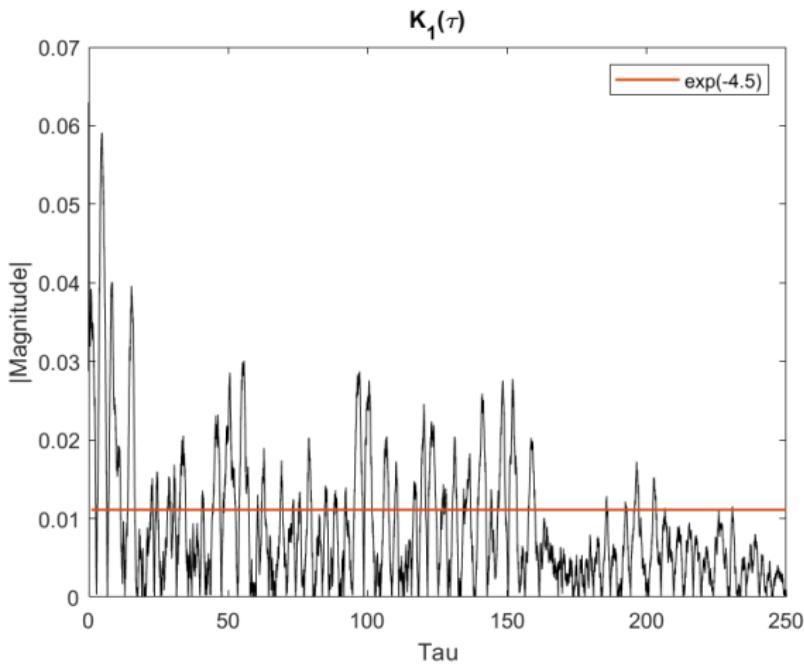
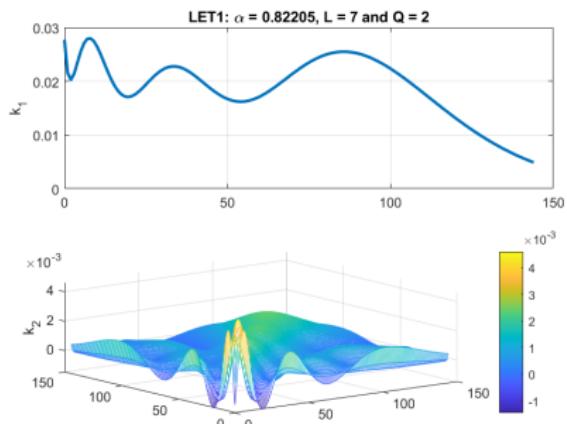


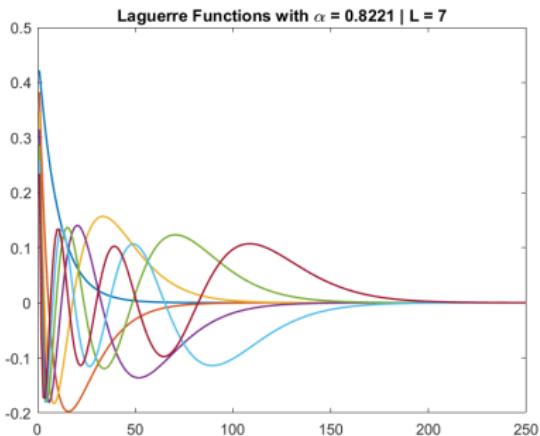
Figure: $k_1(\tau)$ estimation

Estimating Wiener-Bose Model for Coupled Oscillators

- **Chaotic Region ($\lambda > 0$)** $c = 0.01, k_1 = -1.41, k_2 = -0.61$



(a) Estimated Wiener Kernels



(b) Laguerre Functions in Linear Part

Figure: Estimated Wiener-Bose Kernels and Laguerre Functions

Estimating Wiener-Bose Model for Coupled Oscillators

- **Chaotic Region ($\lambda > 0$)** $c = 0.01, k_1 = -1.41, k_2 = -0.61$

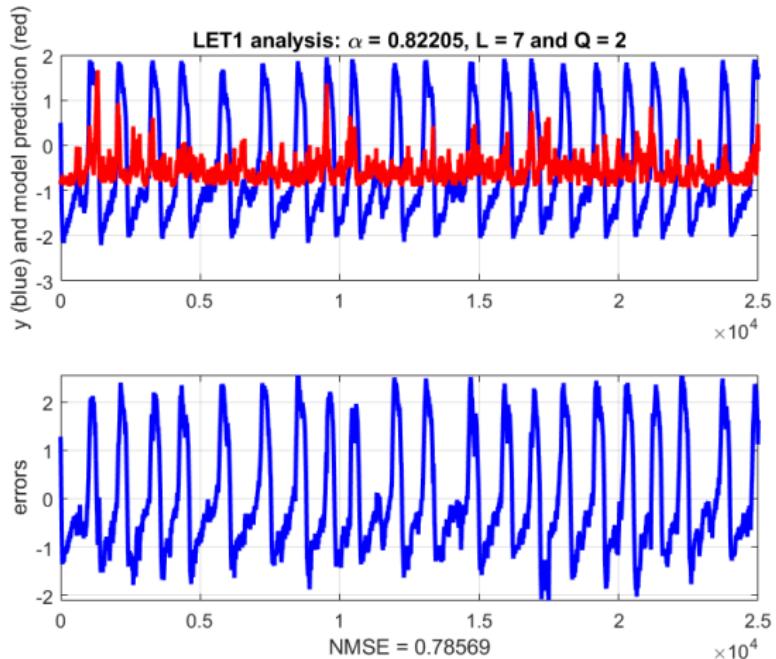


Figure: Waveform comparison between the FHN Model & Wiener-Bose Model

Principal Dynamic Modes for Modular Volterra Model

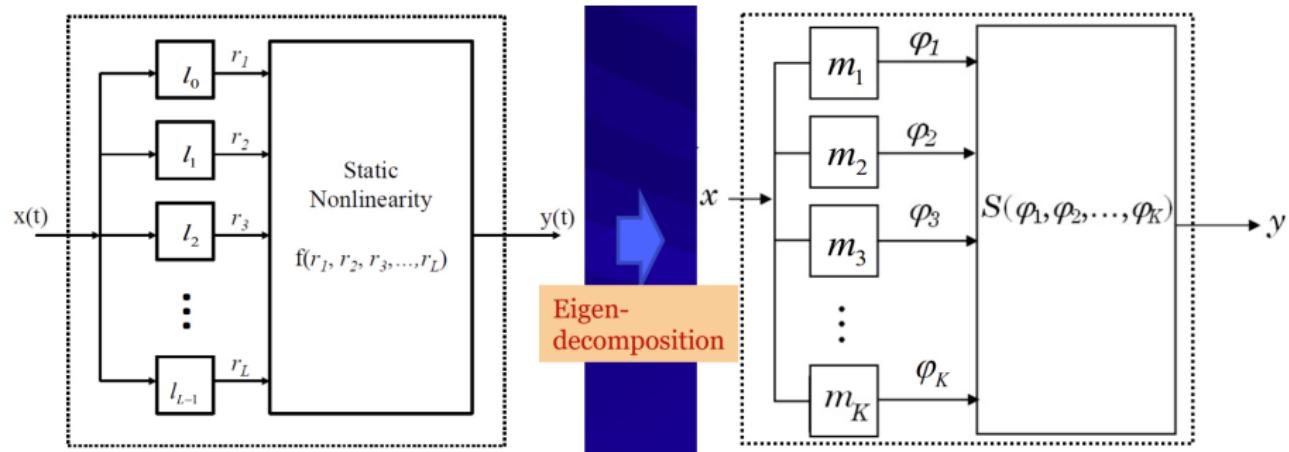


Figure: From Wiener-Bose Model to Modular Volterra Model

- Need to estimate the number of Principal Dynamic Modes (PDMs) K , each PDM m_j and their Associated Non-linear Functions (ANFs)

Principal Dynamic Modes for Modular Volterra Model

Estimating Number of PDMs (K)

- ① Construct the \mathbf{Q} matrix

$$\mathbf{Q} = \begin{bmatrix} h_0 & \frac{1}{2}\mathbf{h}_1^T \\ \frac{1}{2}\mathbf{h}_1 & \mathbf{h}_2 \end{bmatrix} \in \mathbb{R}^{(d+1) \times (d+1)}$$

where

$$\mathbf{h}_1 \in \mathbb{R}^{d \times 1}, \mathbf{h}_2 \in \mathbb{R}^{d \times d}$$

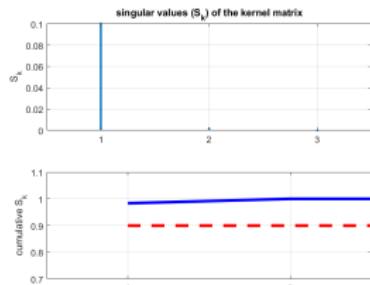
- ② Eigen Decomposition $\mathbf{Q} = \mathbf{V}\Lambda\mathbf{V}^T$
- ③ Estimate K

$$K = \left| \left\{ \lambda_i \mid \frac{|\lambda_i|}{\sum |\lambda_j|} \geq \epsilon \right\} \right| \text{ where } \epsilon = 0.01$$

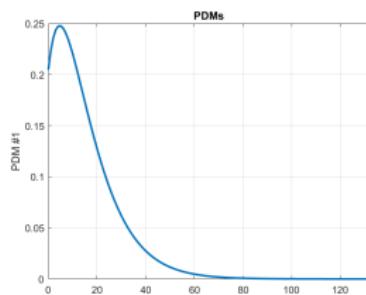


Principal Dynamic Modes for Modular Volterra Model

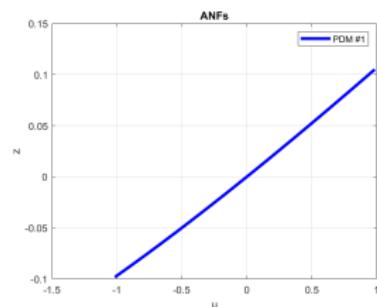
- Non-Oscillatory Region ($\lambda < 0$) $c = 0.95, k_1 = -1.41, k_2 = -0.68$



(a) Eigen Values of **Q** matrix



(b) Estimated PDMs



(c) Estimated ANFs

Figure: PDM Estimation

Principal Dynamic Modes for Modular Volterra Model

- Non-Oscillatory Region ($\lambda < 0$) $c = 0.95, k_1 = -1.41, k_2 = -0.68$

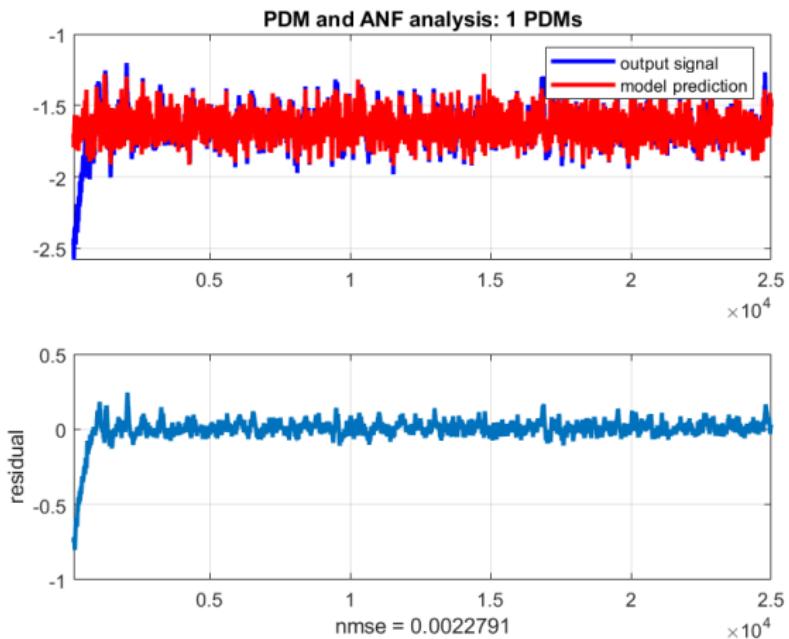
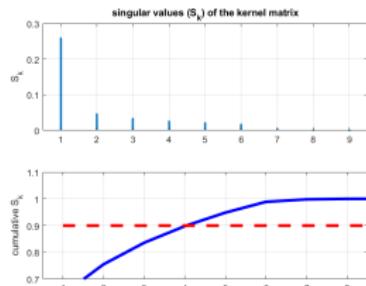


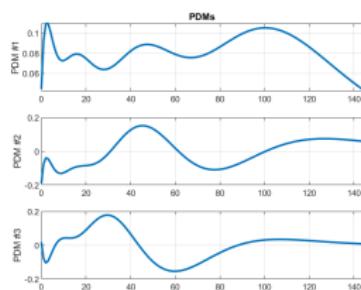
Figure: Waveform comparison between the FHN Model & Modular Volterra Model

Principal Dynamic Modes for Modular Volterra Model

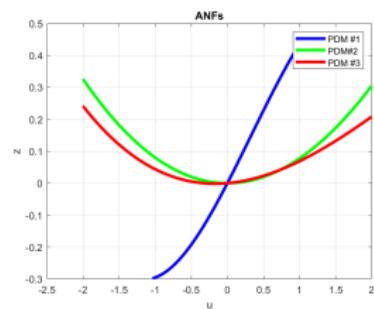
- Oscillatory Region ($\lambda \approx 0$) $c = 0.32, k_1 = -1.41, k_2 = -0.84$



(a) Eigen Values of \mathbf{Q} matrix



(b) Estimated PDMs



(c) Estimated ANFs

Figure: PDM Estimation

Principal Dynamic Modes for Modular Volterra Model

- Oscillatory Region ($\lambda \approx 0$) $c = 0.32, k_1 = -1.41, k_2 = -0.84$

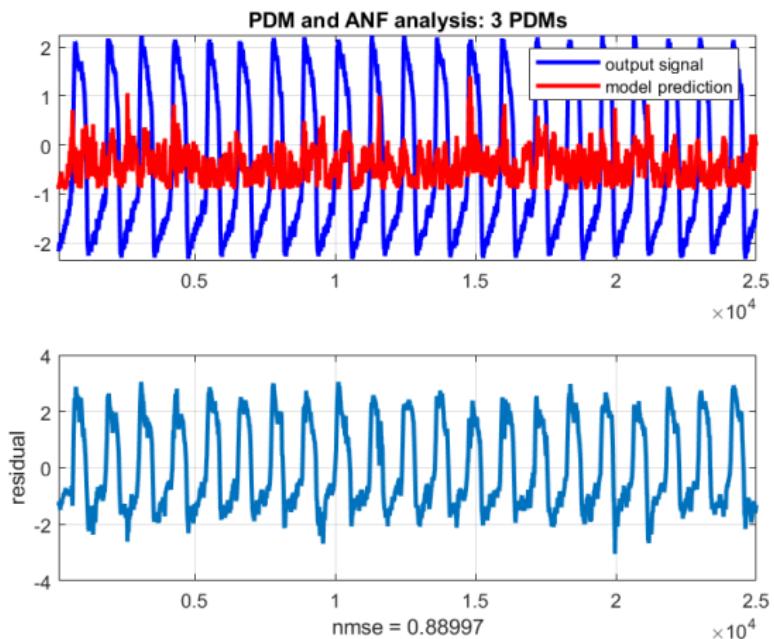
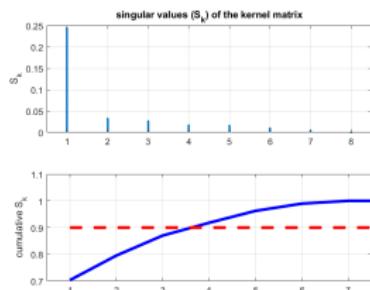


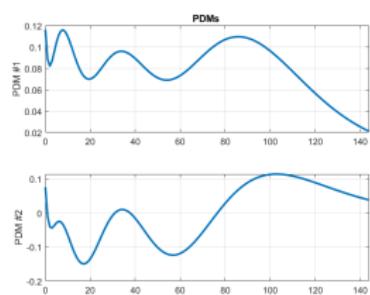
Figure: Waveform comparison between the FHN Model & Modular Volterra Model

Principal Dynamic Modes for Modular Volterra Model

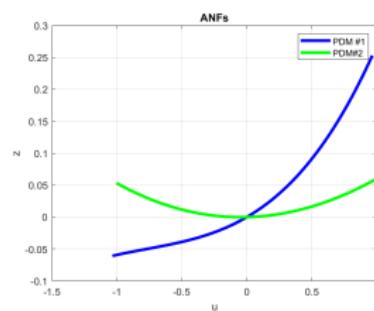
- **Chaotic Region ($\lambda > 0$)** $c = 0.01, k_1 = -1.41, k_2 = -0.61$



(a) Eigen Values of \mathbf{Q} matrix



(b) Estimated PDMs



(c) Estimated ANFs

Figure: PDM Estimation

Principal Dynamic Modes for Modular Volterra Model

- **Chaotic Region ($\lambda > 0$)** $c = 0.01, k_1 = -1.41, k_2 = -0.61$

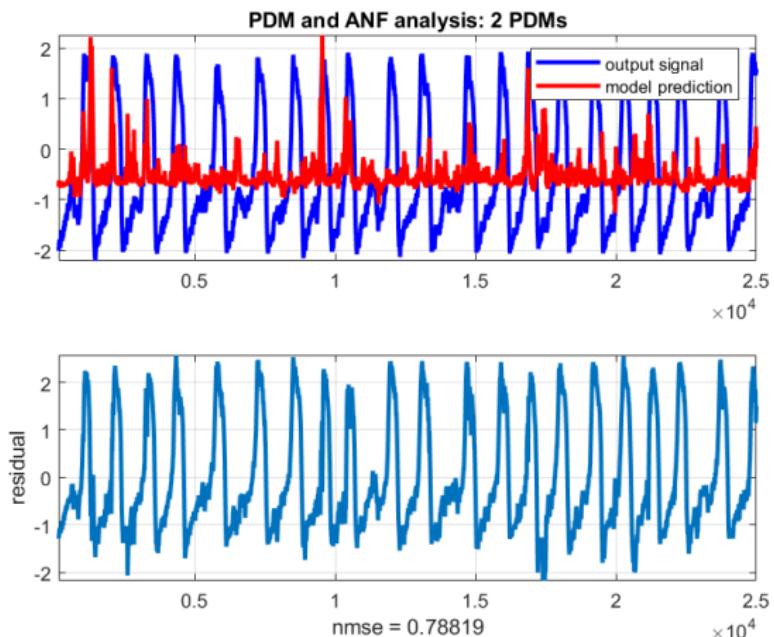


Figure: Waveform comparison between the FHN Model & Modular Volterra Model



Parametric vs. Non-Parametric Model Output Comparison

- FHN model can generate action potentials using the **Threshold Phenomena.**



Parametric vs. Non-Parametric Model Output Comparison

- FHN model can generate action potentials using the **Threshold Phenomena**.
- Can Non-Parametric Models (i.e., Wiener-Bose/Modular Volterra Models) do the same?

NO!!

Parametric vs. Non-Parametric Model Output Comparison

- FHN model can generate action potentials using the **Threshold Phenomena**.
 - Can Non-Parametric Models (i.e., Wiener-Bose/Modular Volterra Models) do the same?
- NO!!**
- Solution: **Threshold Triggering**

$$y_{trig}[n] = 0.5 + 0.5 \cdot \text{sgn}(y[n] - \beta)$$

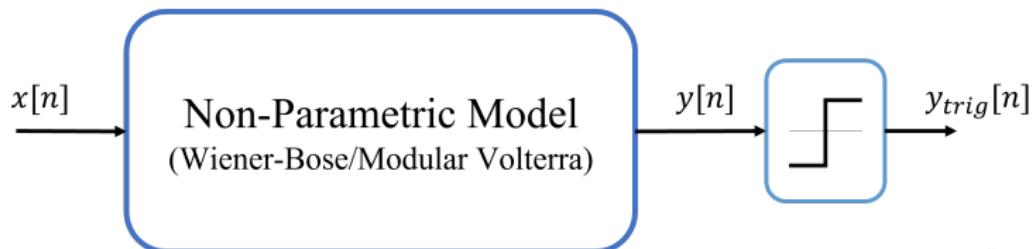
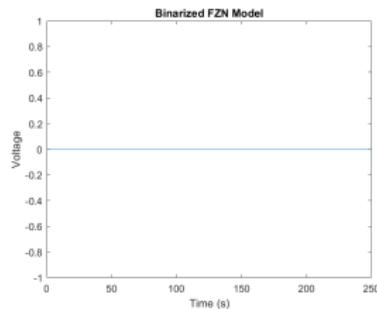


Figure: Spiking Model Structure

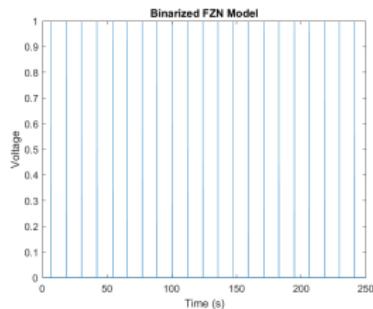
Parametric vs. Non-Parametric Model Output Comparison

Before comparing output waveforms from the Parametric (FHN) Model and Non-Parametric Models...

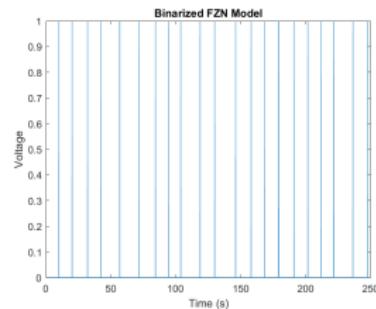
- ① Binarize the FHN model output to $\{0, 1\}$



(a) Non-Oscillatory System



(b) Oscillatory System



(c) Chaotic System

Figure: Binarized Waveforms from FHN Model

Parametric vs. Non-Parametric Model Output Comparison

Before comparing output waveforms from the Parametric (FHN) Model and Non-Parametric Models...

- ① Binarize the FHN model output to $\{0, 1\}$
- ② Find the optimal threshold β^* to threshold trigger non-parametric model outputs using training noise sequence.

$$\beta^* = \arg \max_{\beta} \text{TPR}(\beta) \text{ s.t. } \text{FPR}(\beta) \leq \gamma_{\text{allowed}}$$

where

$$\text{TPR} = \frac{\text{TP}}{\text{TP} + \text{FN}} \text{ True Positive Rate,}$$

$$\text{FPR} = \frac{\text{FP}}{\text{FP} + \text{TN}} \text{ False Positive Rate.}$$



Parametric vs. Non-Parametric Model Output Comparison

- How to define True Positives (TP), False Positives (FP), True Negatives (TN), and False Negatives (FN)?

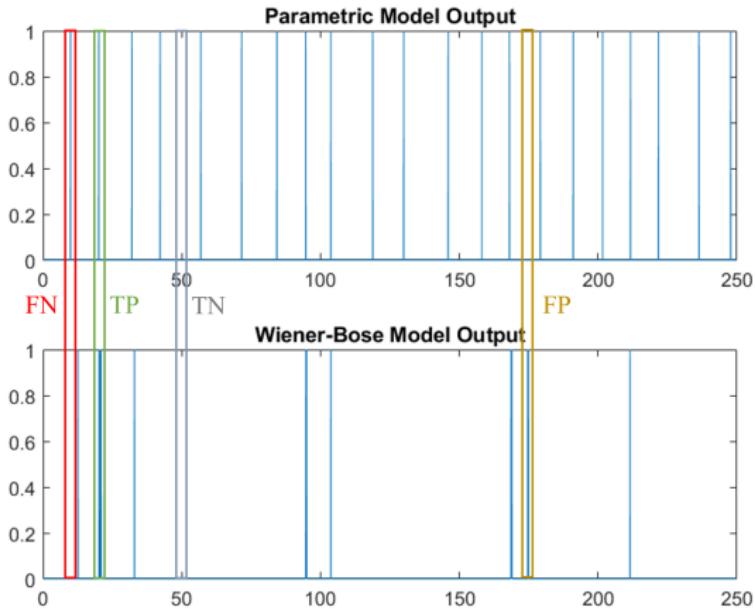


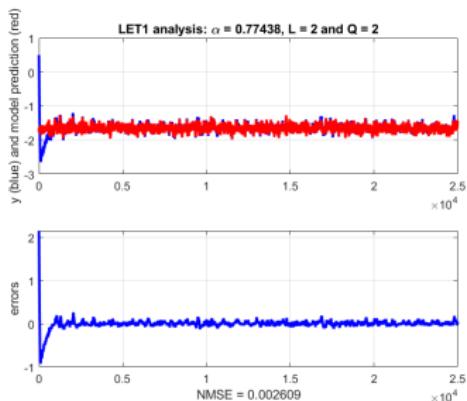
Figure: Time point-wise definitions for TP, FP, TN, and FN

Parametric vs. Non-Parametric Model Output Comparison

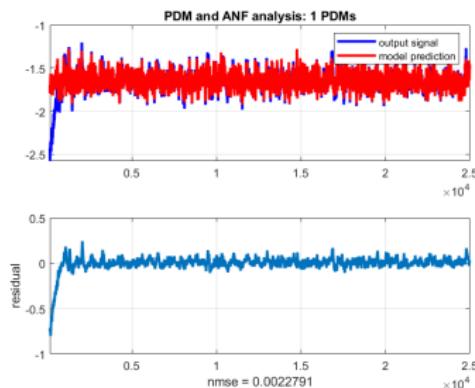
Model Evaluation (Training)

① Non-Oscillatory Systems

- There are no action potentials to compare in the FHN model.
- ∴ waveform comparison between the outputs from the FHN model and Non-Parametric models is enough.



(a) Wiener-Bose Model



(b) Modular Volterra Model

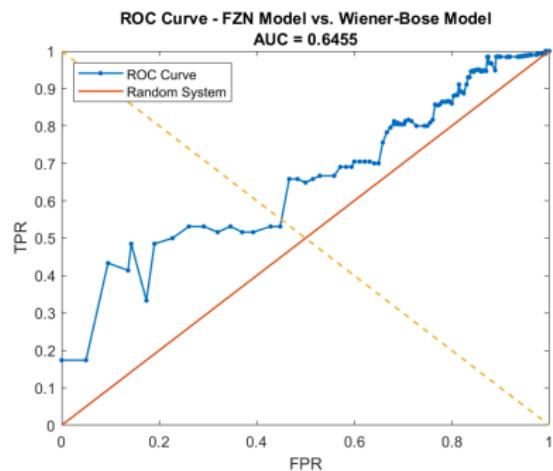
Figure: Comparison between FHN model and Non-Parametric Models

Parametric vs. Non-Parametric Model Output Comparison

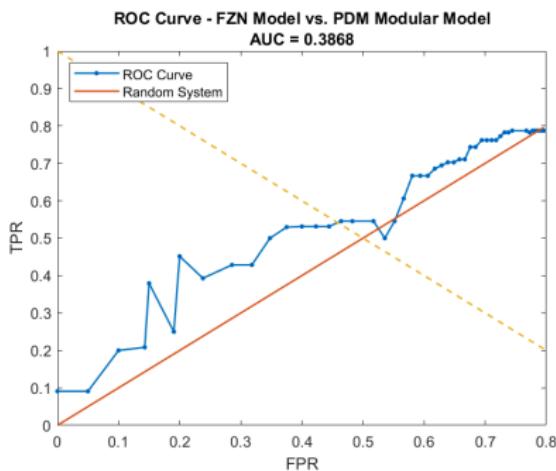
Model Evaluation (Training)

② Oscillatory System

- Set $\beta = \left[\frac{\min(y[n]) + \max(y[n])}{2}, \max(y[n]) \right]$ and construct ROC curve.



(a) Wiener-Bose (AUC = 0.6455)



(b) Modular Volterra (AUC = 0.3868)



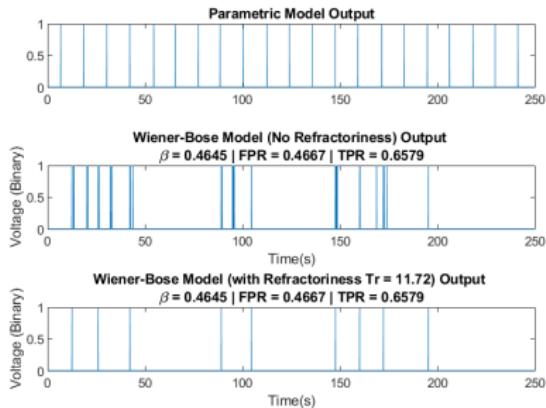
Figure: ROC Curves for Oscillatory System

Parametric vs. Non-Parametric Model Output Comparison

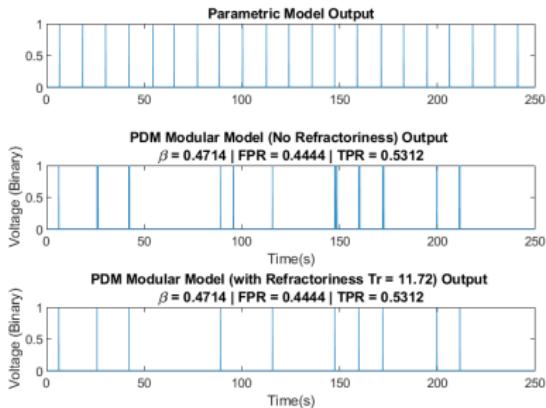
Model Evaluation (Training)

② Oscillatory System

- Find β^* and do the threshold triggering based on it.



(a) Wiener-Bose ($\beta^* = 0.4645$)



(b) Modular Volterra ($\beta^* = 0.4714$)

Figure: Action Potential Comparison between models at β^*

Model Evaluation (Training)

② Oscillatory System

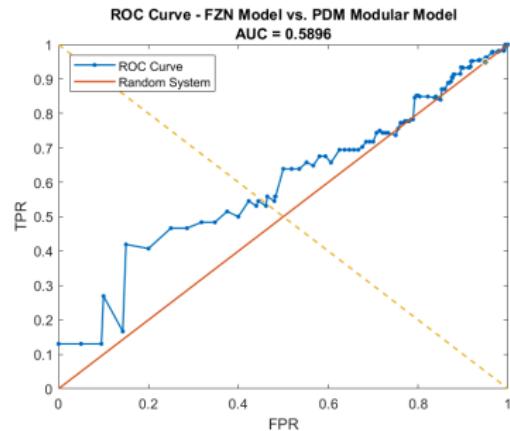
Observations

- AUC values - Better than the random coin tosses.
- **BUT** not a good metric to evaluate the model performance.
- For better visualization \Rightarrow Threshold triggering with refractoriness
- Wiener-Bose model output is much similar to FHN model than the Modular Volterra Model output.
 - **Let's add another PDM** to see whether the model output improves for Modular Volterra Model!

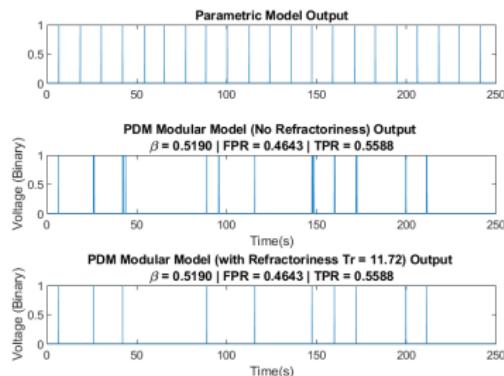
Parametric vs. Non-Parametric Model Output Comparison

Model Evaluation (Training)

② Oscillatory System



(a) ROC Curve ($AUC = 0.5896$)



(b) Action Potentials ($\beta^* = 0.5190$)

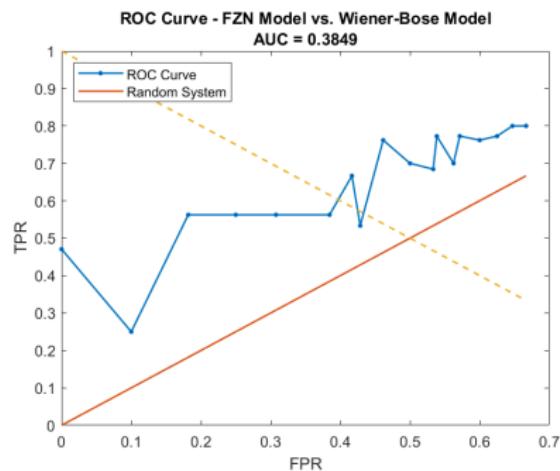
Figure: Modular Volterra Model performance with 4 PDMs

- Model performance is **improved** - However, the output spikes are **not** different!!

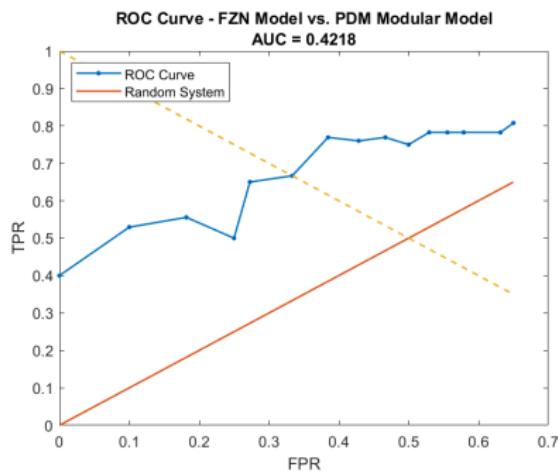
Model Evaluation (Training)

③ Chaotic System

- Set $\beta = \left[\frac{\min(y[n]) + \max(y[n])}{2}, \max(y[n]) \right]$ and construct ROC curve.



(a) Wiener-Bose (AUC = 0.3849)



(b) Modular Volterra (AUC = 0.4218)

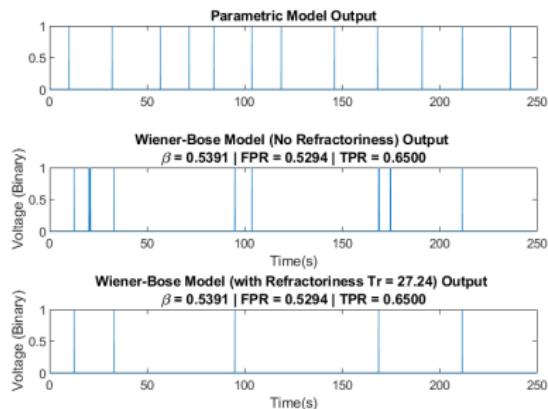


Figure: ROC Curves for Oscillatory System

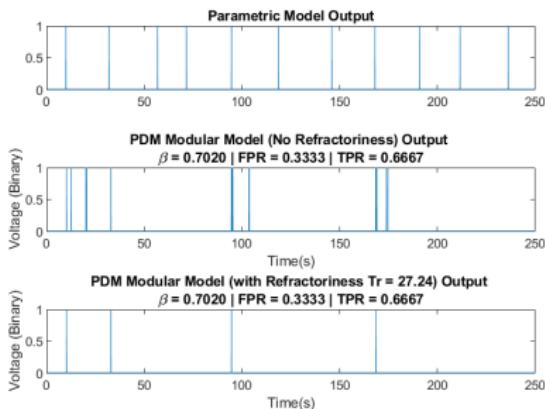
Parametric vs. Non-Parametric Model Output Comparison

Model Evaluation (Training)

③ Chaotic System



(a) Wiener-Bose ($\beta^* = 0.5373$)



(b) Modular Volterra ($\beta^* = 0.5986$)

Figure: Action Potential Comparison between models at β^*

Model Evaluation (Training)

③ Chaotic System

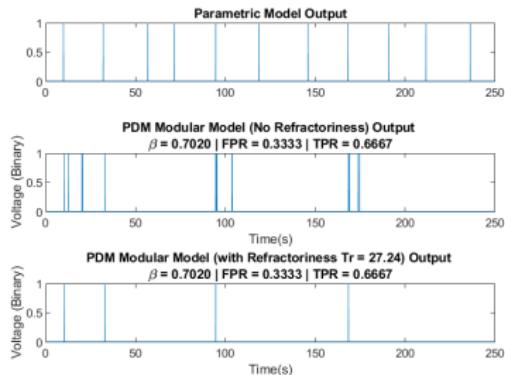
Observations

- AUC values - Better than the random coin tosses.
- **BUT**, not a good metric to evaluate the performance (especially for chaotic systems)
- For better visualization \Rightarrow Threshold triggering with refractoriness
 - However, for a Chaotic system, an accurate refractory period cannot be estimated.
- Wiener-Bose model output is closer to the parametric model output than the Modular Volterra Model output.

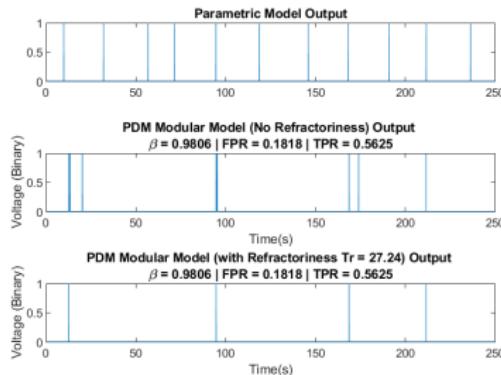
Parametric vs. Non-Parametric Model Output Comparison

Model Evaluation (Training)

② Chaotic System



(a) No. of PDMs = 2



(b) No. of PDMs = 3

Figure: Modular Volterra Model outputs with additional PDMs

- By adding an additional PDM i.e., (b), the model output does not improve significantly - **Insignificant PDM!!**

Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

① Oscillatory System

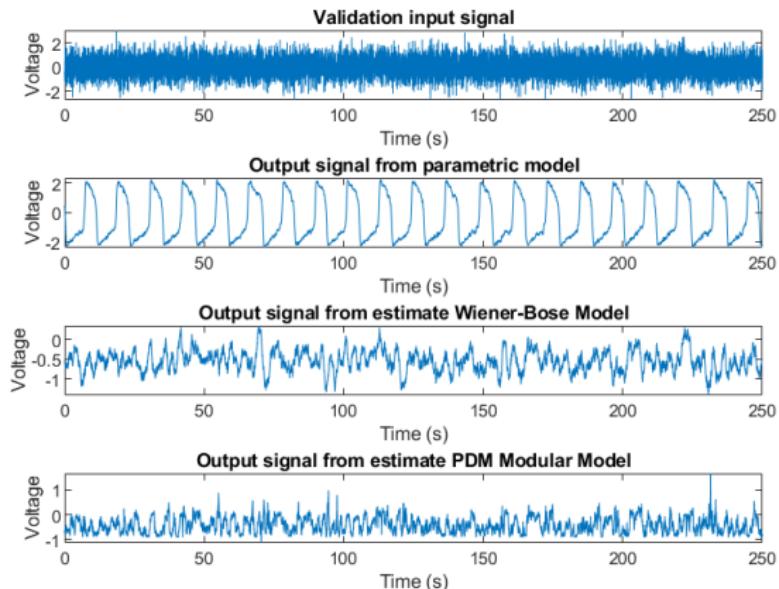
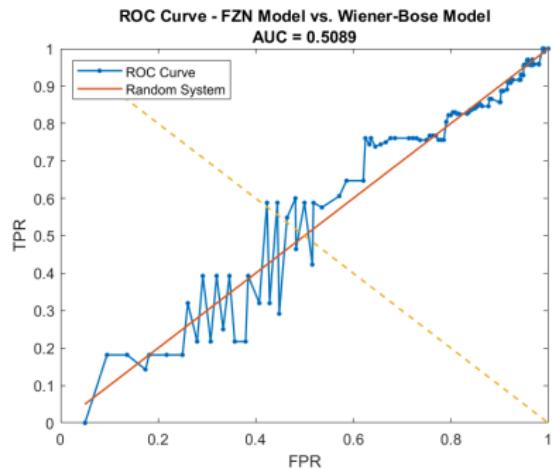


Figure: Model Validation: System Input and Outputs

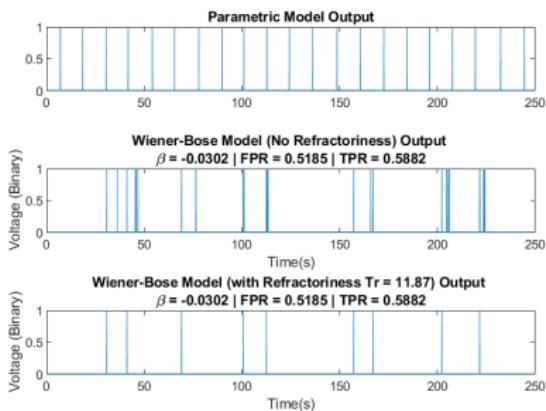
Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

① Oscillatory System



(a) ROC Curve ($AUC = 0.5089$)



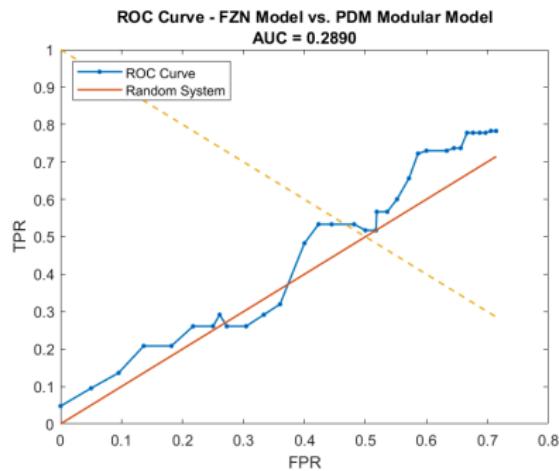
(b) Action Potentials ($\beta = -0.0302$)

Figure: Wiener-Bose Model validation

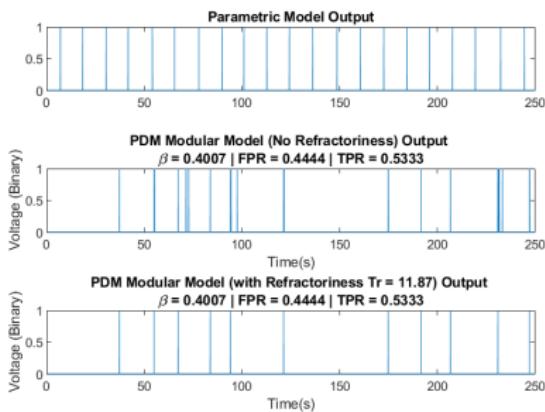
Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

① Oscillatory System



(a) ROC Curve ($AUC = 0.2890$)



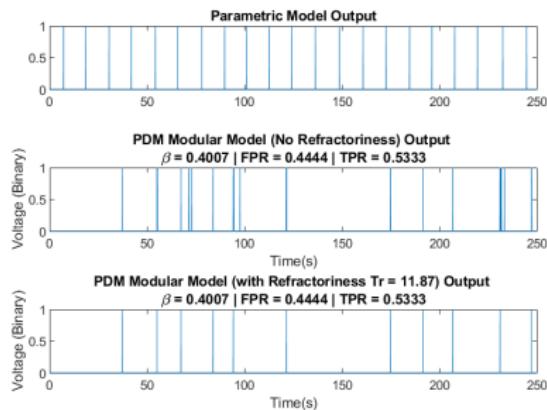
(b) Action Potentials ($\beta = 0.4007$)

Figure: Modular Volterra Model validation

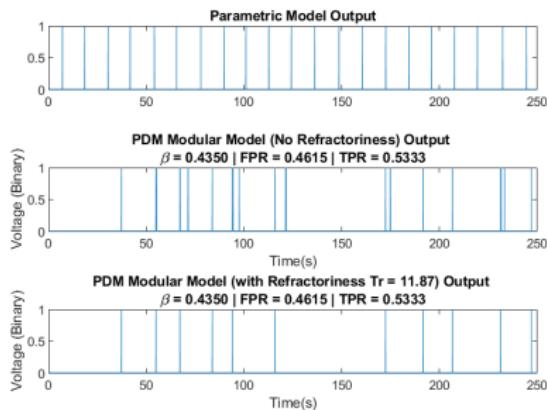
Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

① Oscillatory System



(a) Using 3 significant PDMs



(b) Using 4 significant PDMs

Figure: Modular Volterra Model validation - with additional significant PDM

Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

② Chaotic System

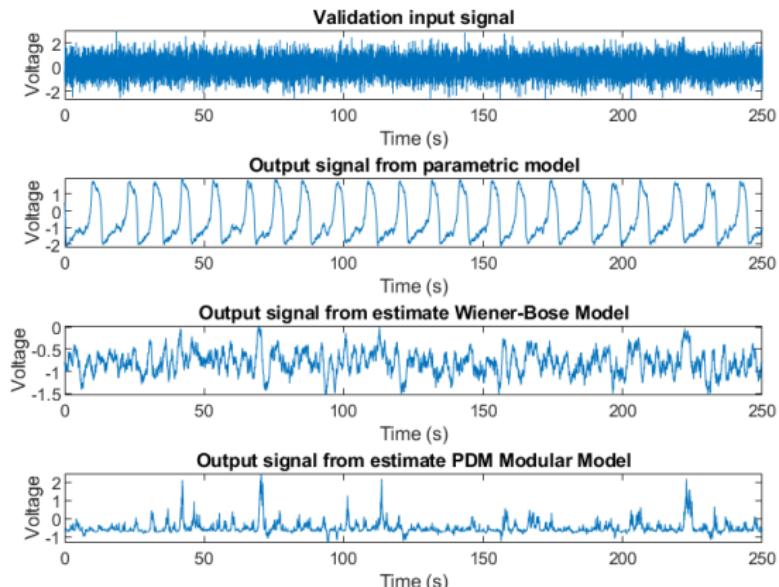
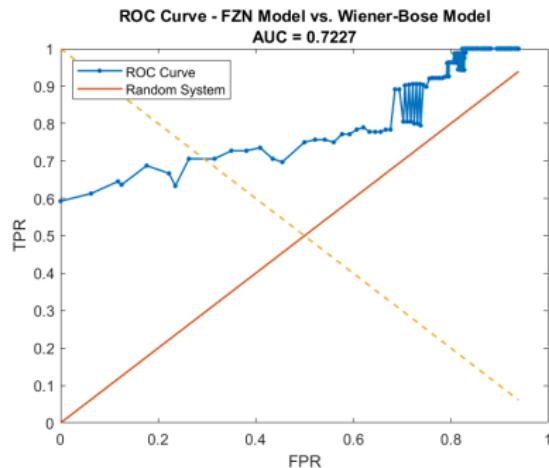


Figure: Model Validation: System Input and Outputs

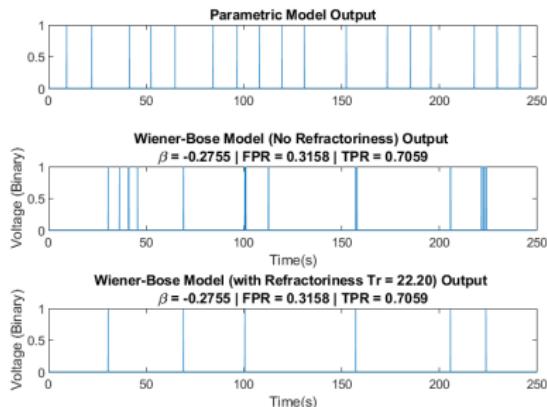
Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

② Chaotic System



(a) ROC Curve ($AUC = 0.7227$)



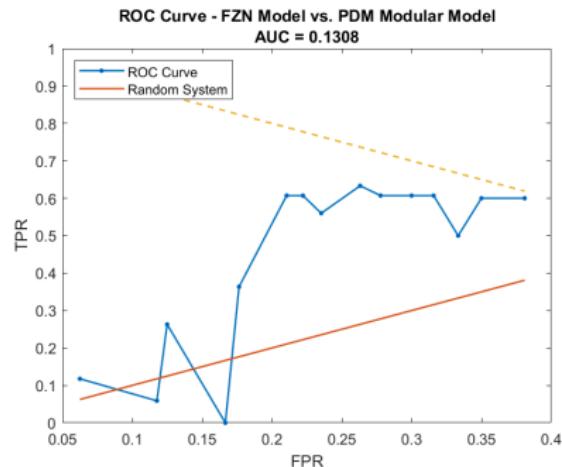
(b) Action Potentials ($\beta = -0.2755$)

Figure: Wiener-Bose Model validation

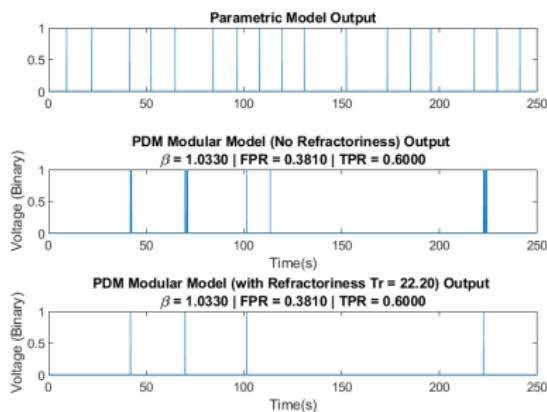
Parametric vs. Non-Parametric Model Output Comparison

Model Validation (Testing)

② Chaotic System



(a) ROC Curve ($AUC = 0.1308$)



(b) Action Potentials ($\beta = 1.0330$)

Figure: Modular Volterra Model Validation

Thank You!

Q & A