Generalized linear models (GLM)

Tools for studying neural coding

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UCSD NGP bootcamp

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Who is Gal?

- Assistant Professor of Data Science
- Interested in how networks of neurons (real & artificial) learn
- Develops graph-based methods for processing and analysis of large-scale, highdimensional data
- Will be discussing dimensionality reduction tomorrow



Who is Mikio?

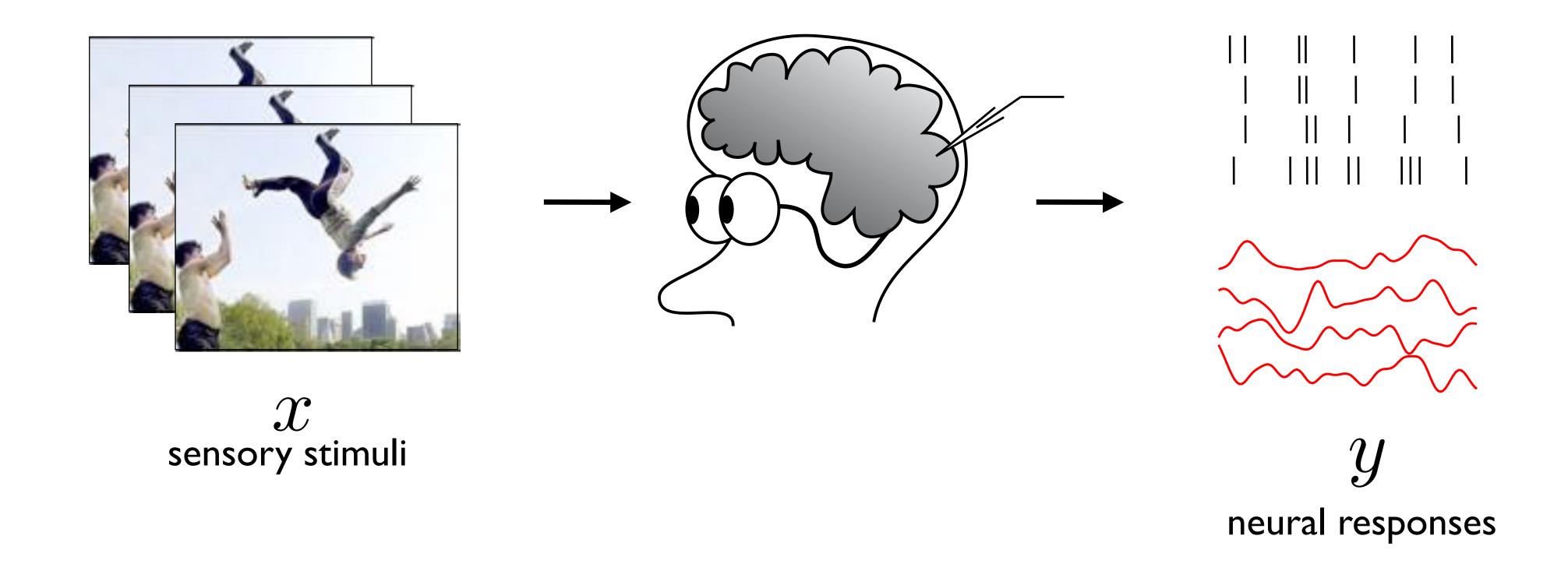
- Assistant Professor in Neurobiology & Data Science
- Interested in understanding how group of neurons coordinate their activity to implement computations
- Works on methods and theories for characterizing the ways that neurons coordinate.



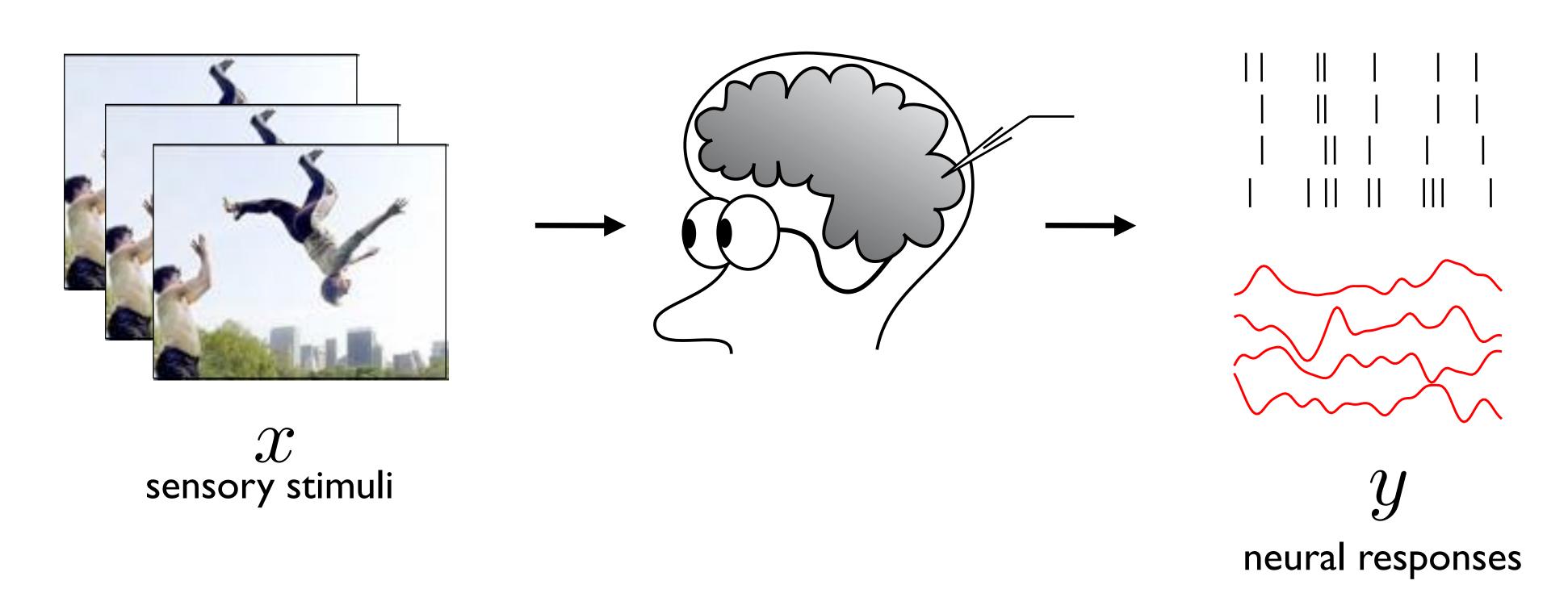
Agenda

- Neural coding
- What's a GLM?
- Common GLMs (Gaussian, Poisson, logistic)
- Tutorials

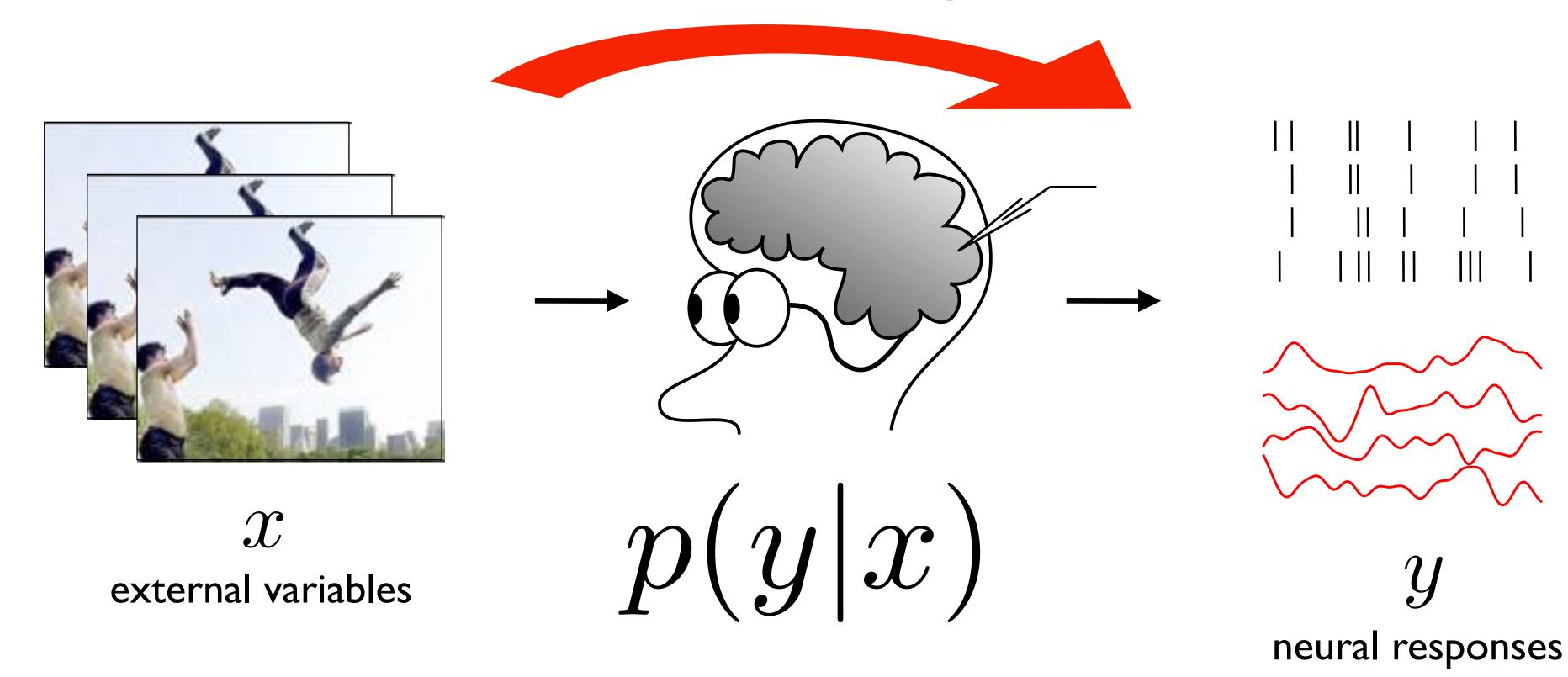
Neural coding



neural coding problem: What is the relationship between external variables and neural activity?



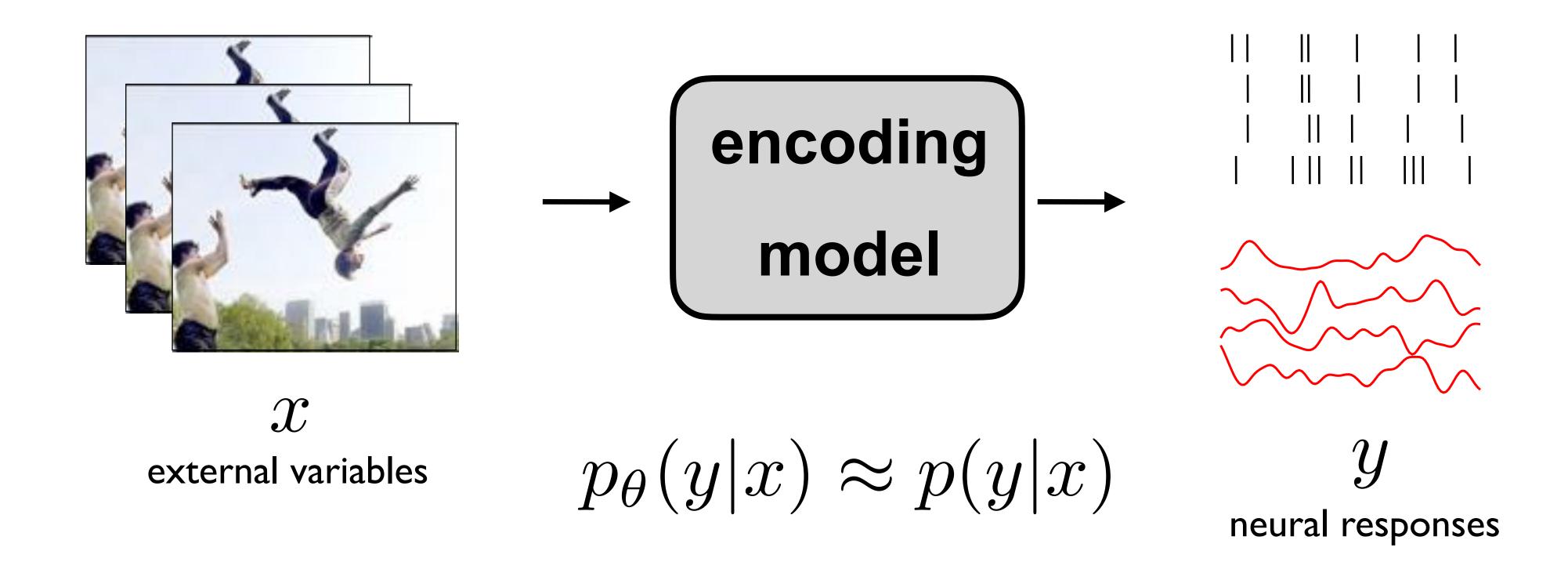
Encoding



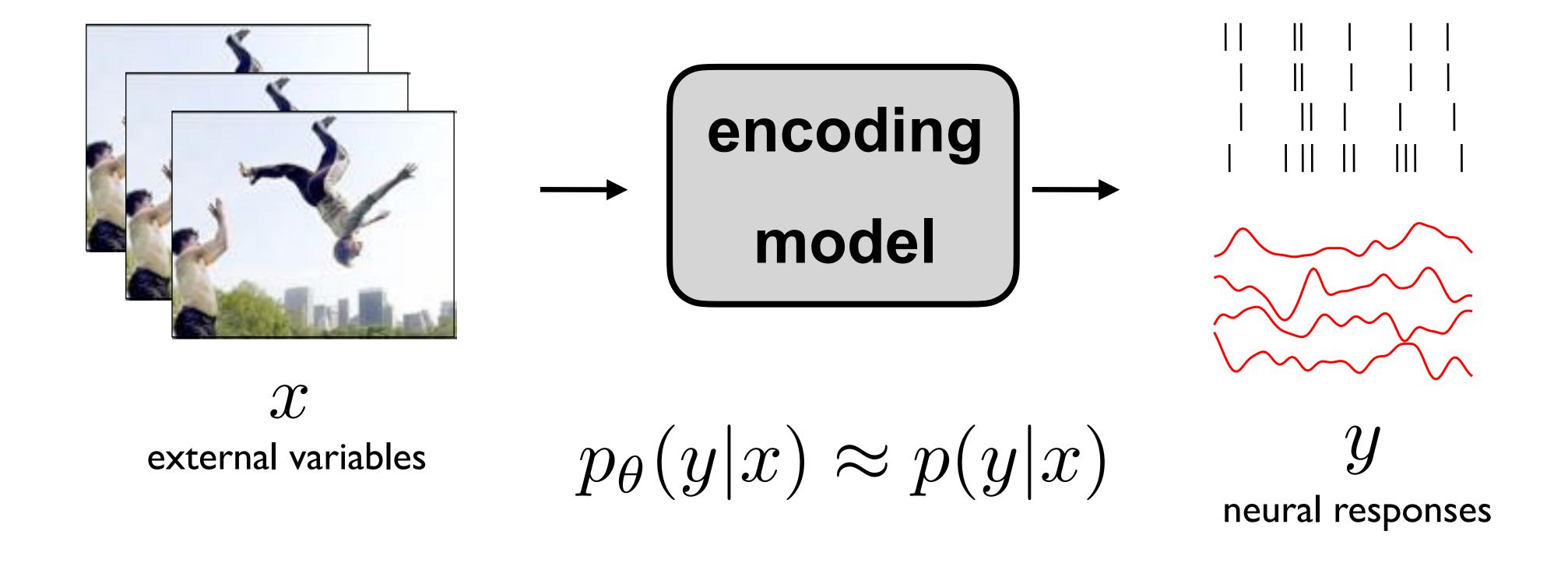
encoding distribution

- probabilistic statement about relationship between *x* and *y*

data analysis

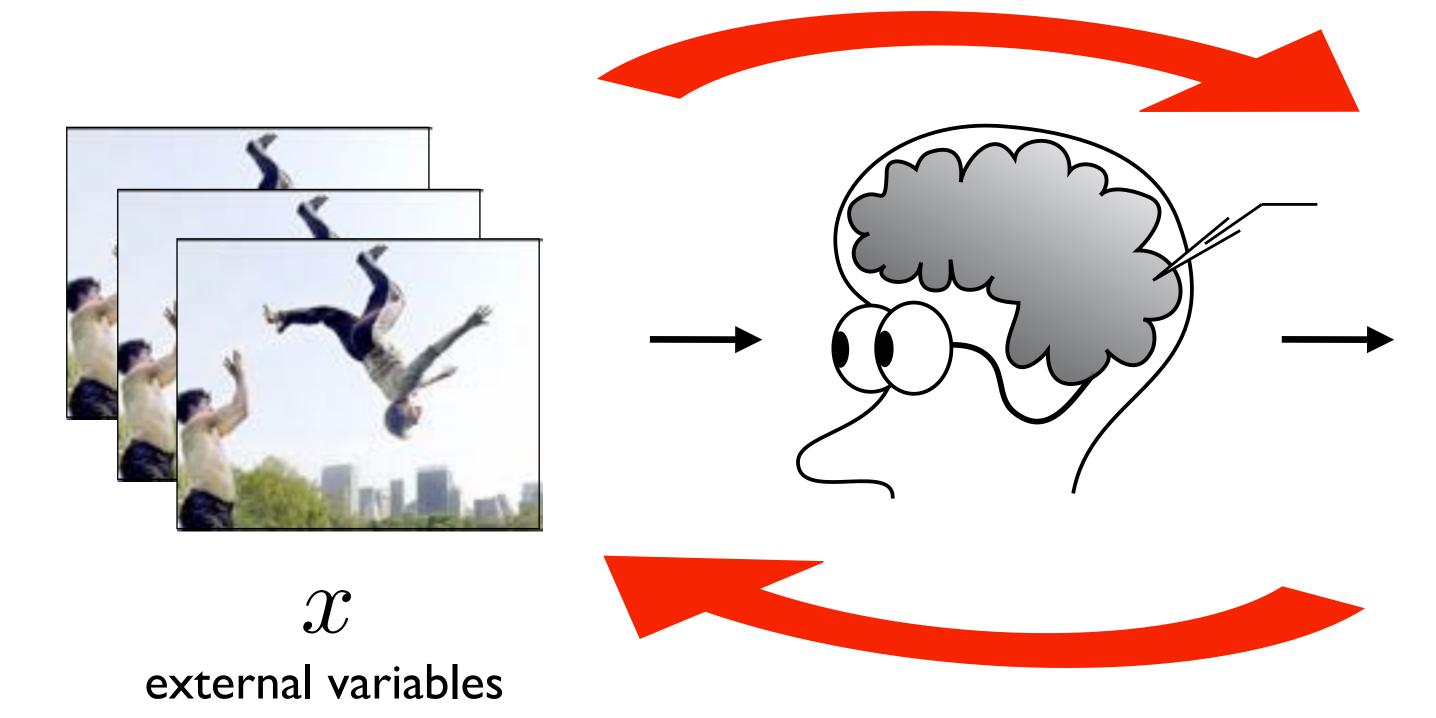


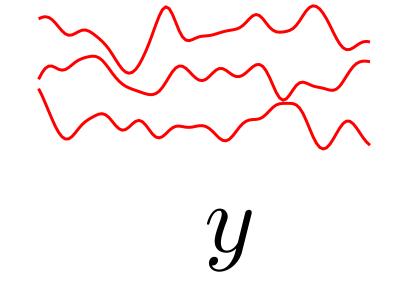
Goal: find model that approximates the true encoding distribution



broadly: What is a good description of why a neuron(s) spike?

Encoding

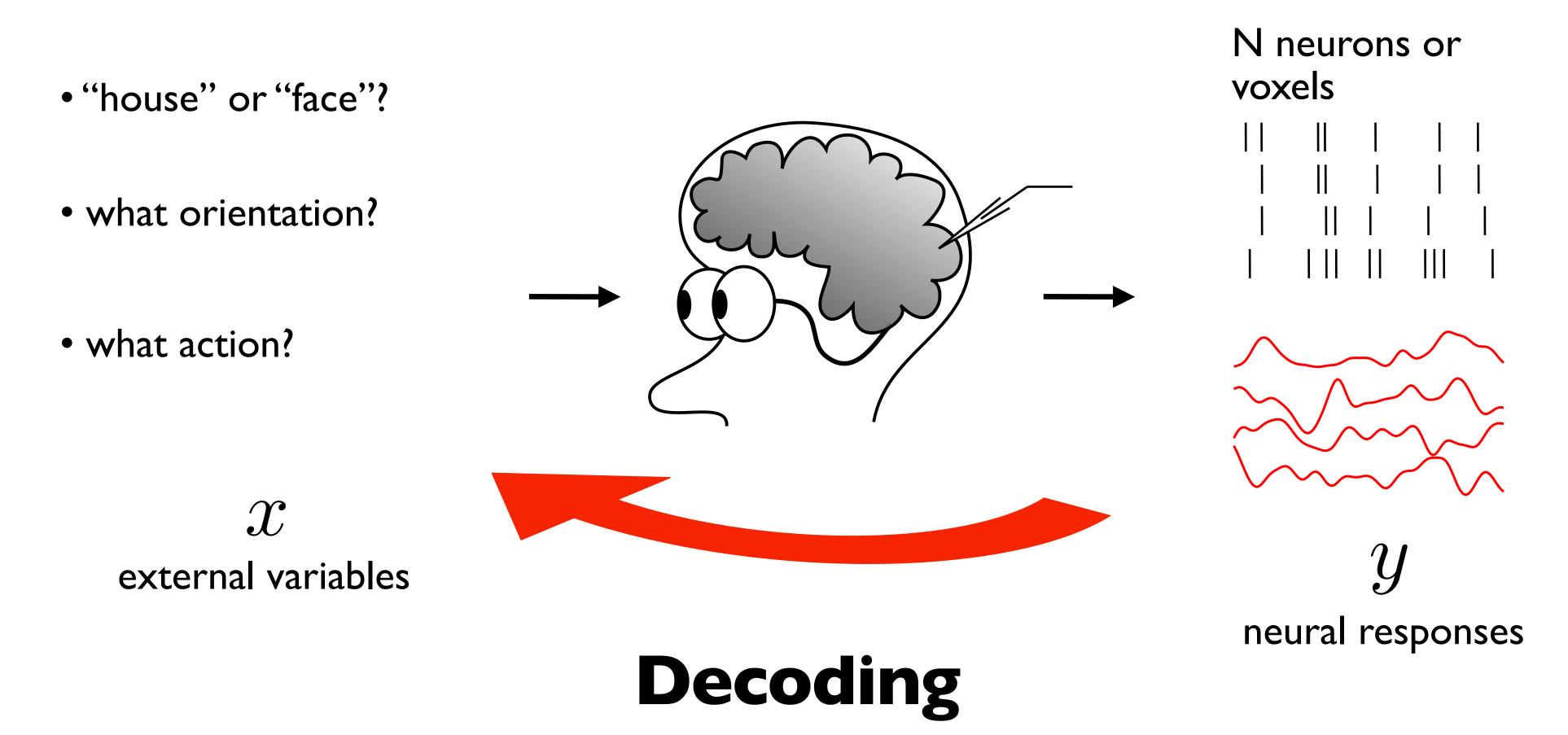




neural responses

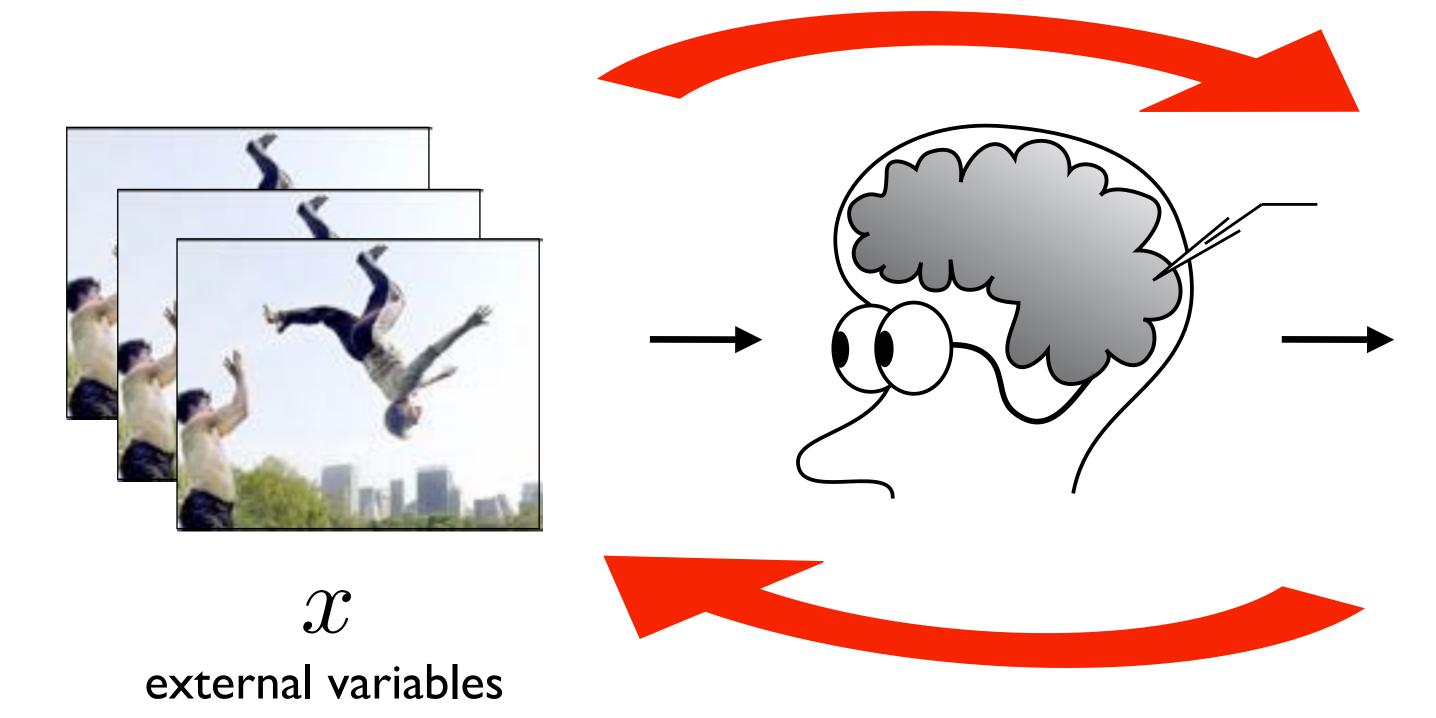
Decoding

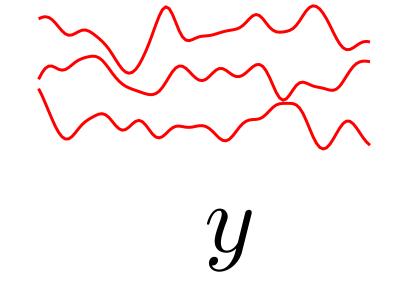
read out neural activity to predict external variables "mind reading"



- constraints on readout by down-stream populations
- applications: eg. BCl motor prosthetics

Encoding

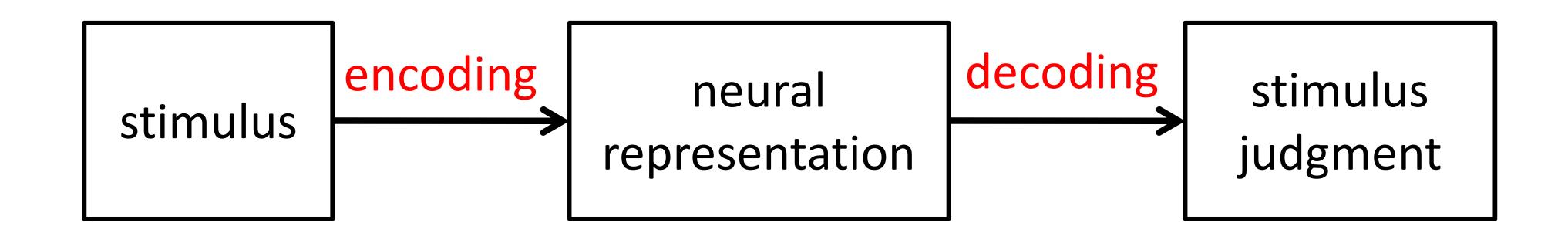




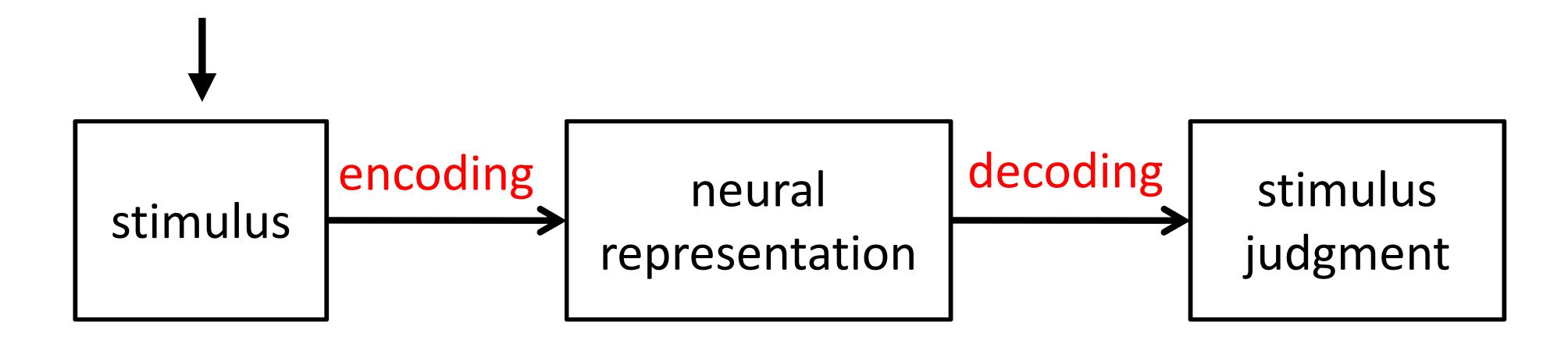
neural responses

Decoding

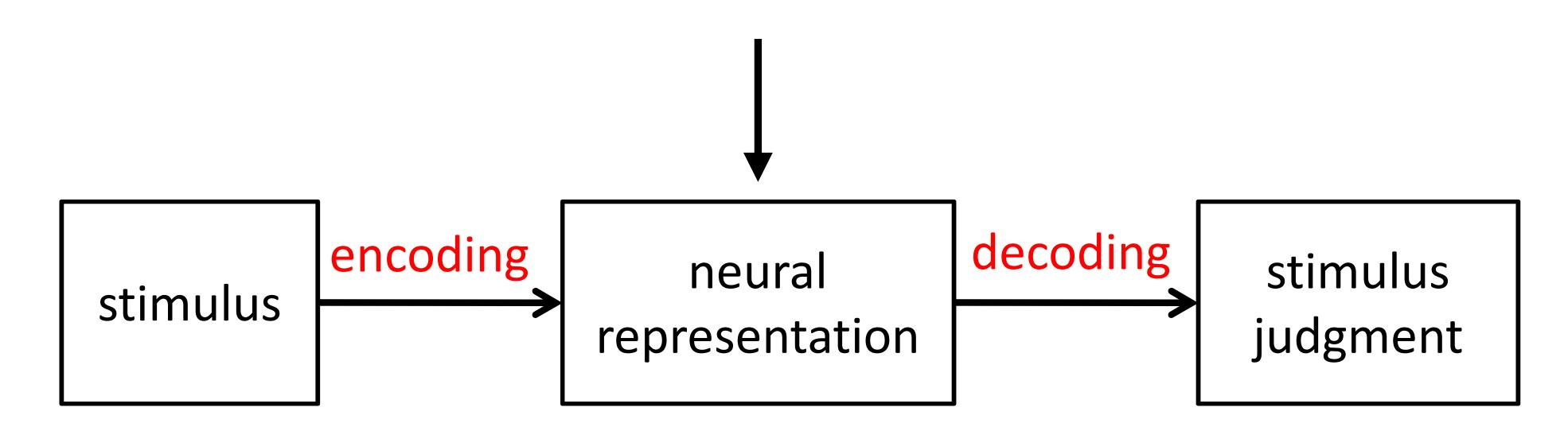
parallel between what the brain does and data analysis



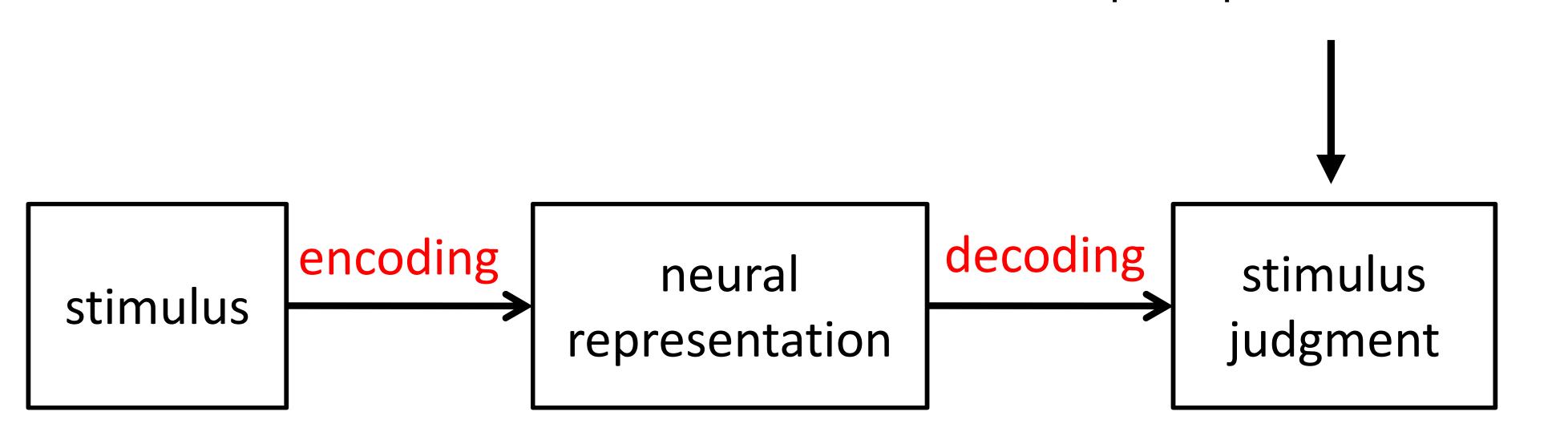
- orientation of contour
- direction of motion (self or object)
- number of students in class
- smell of coffee

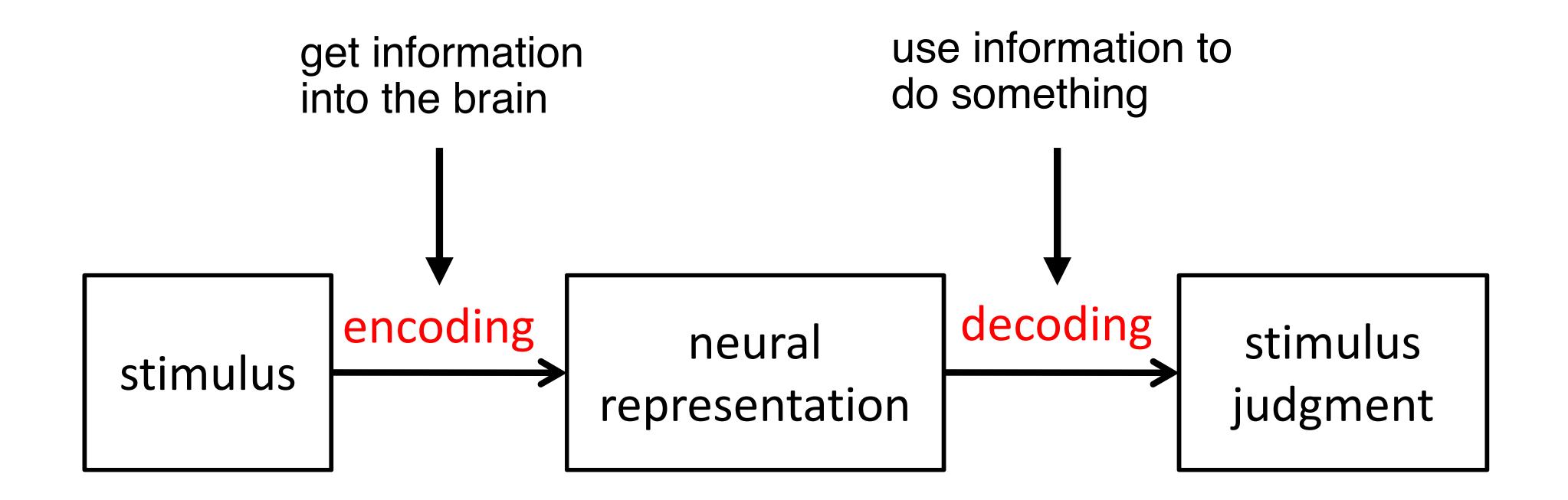


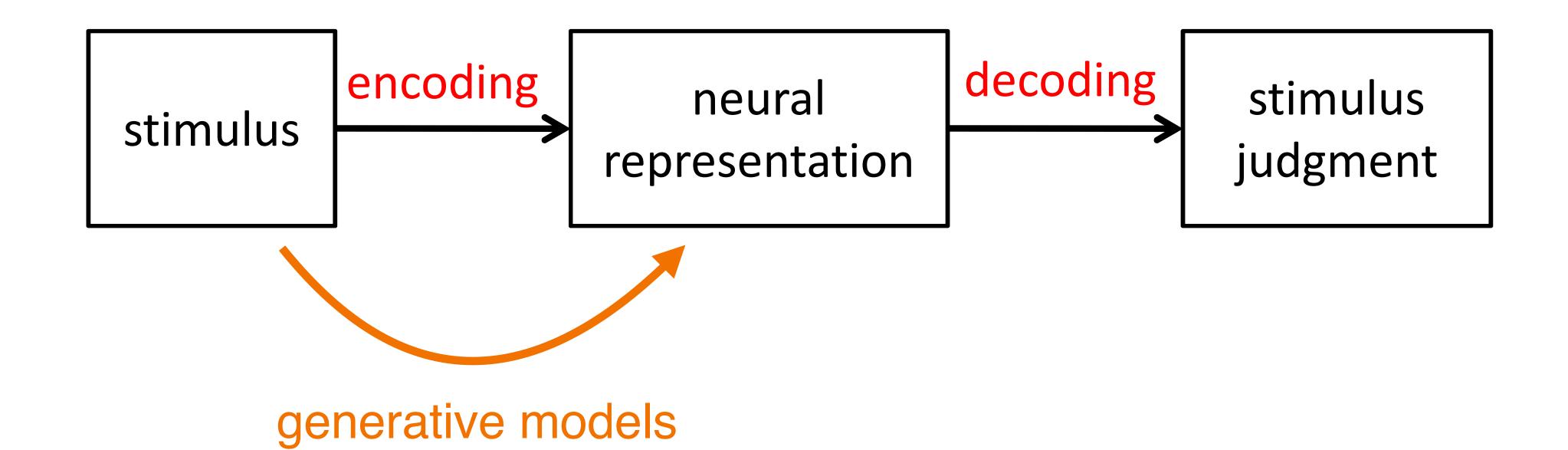
spiking activity of neurons

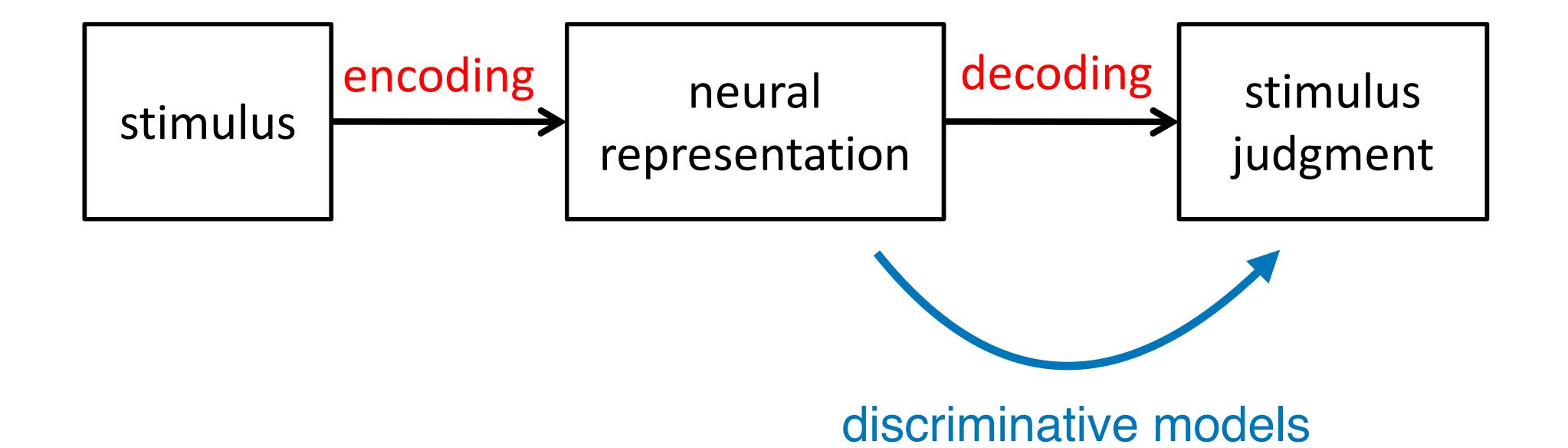


perception & behavior



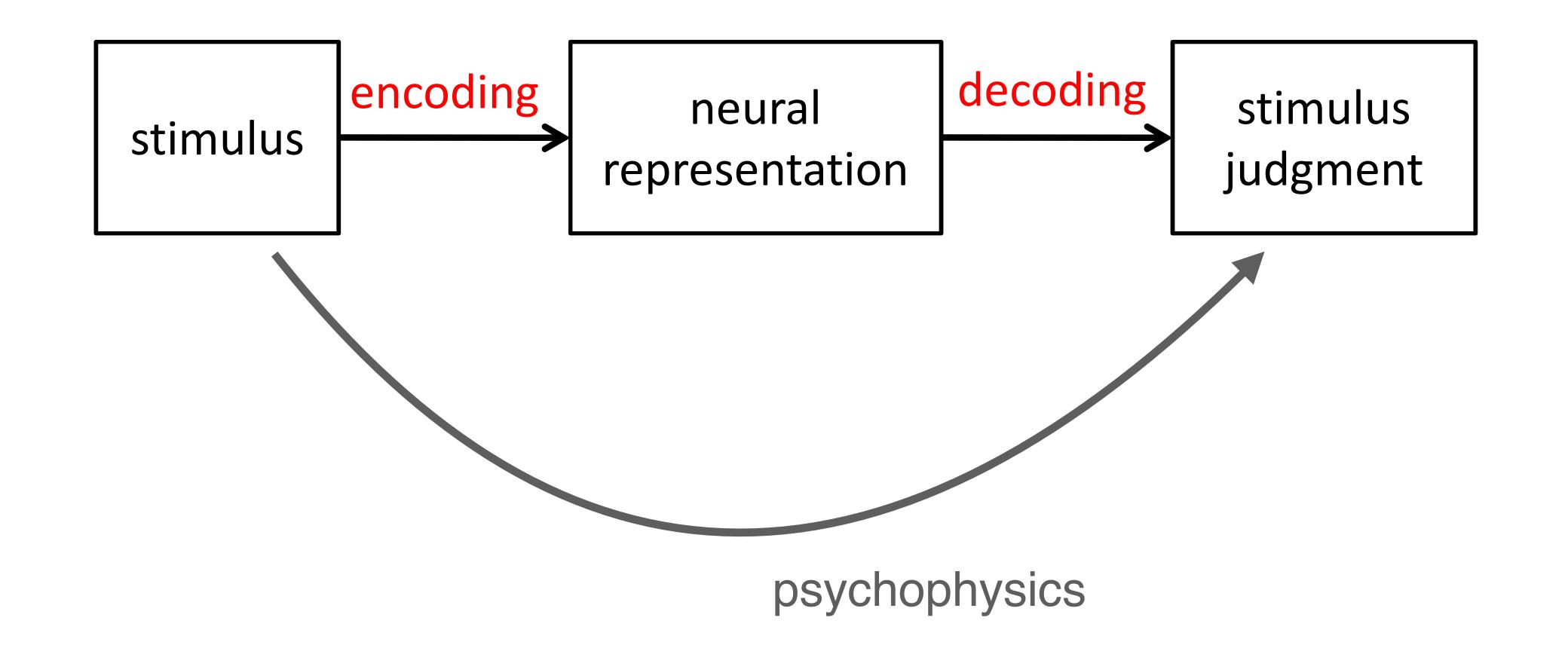


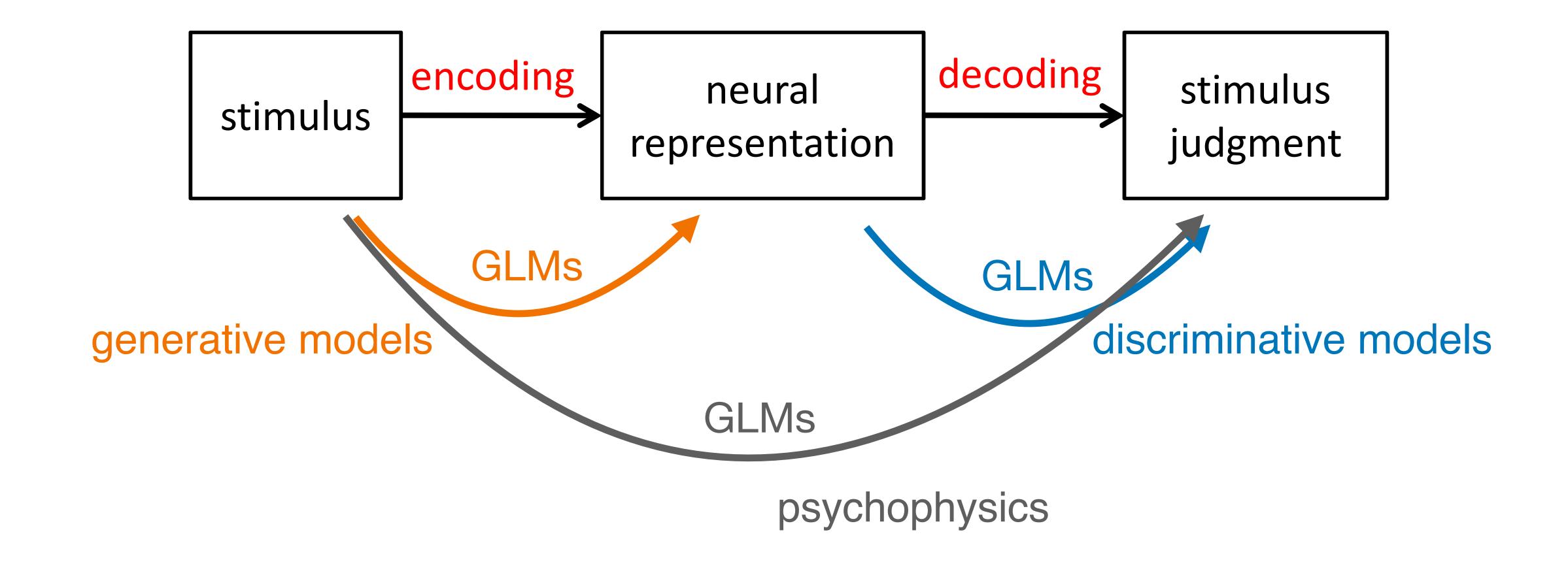


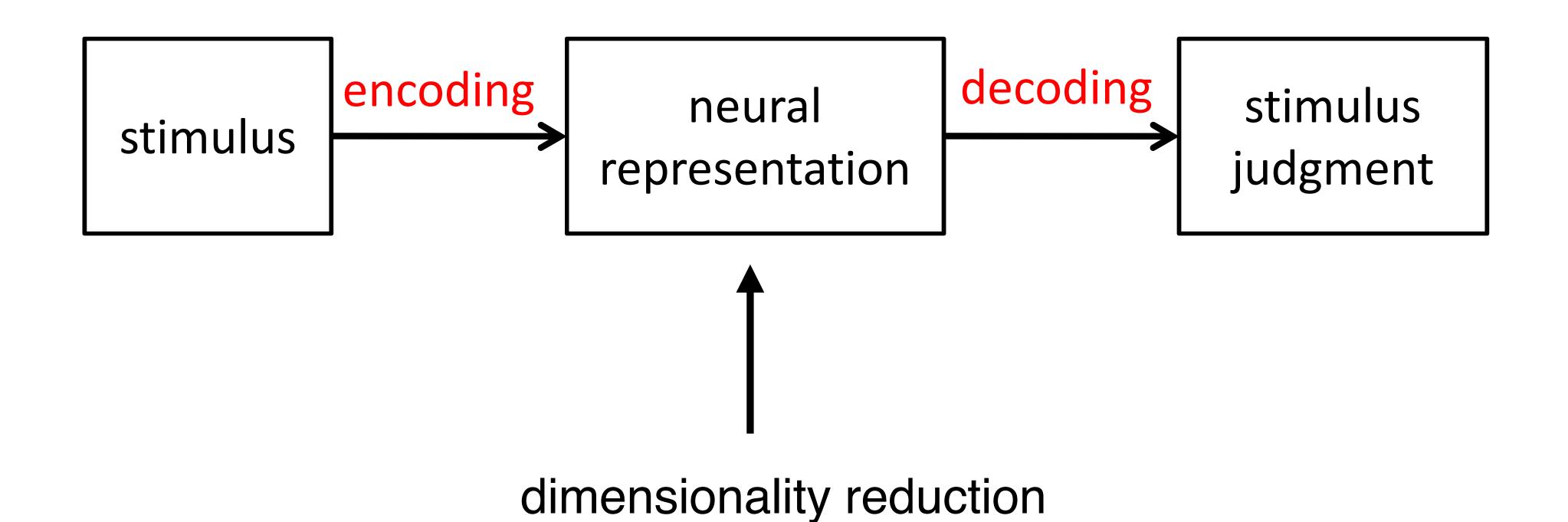


classification

regression







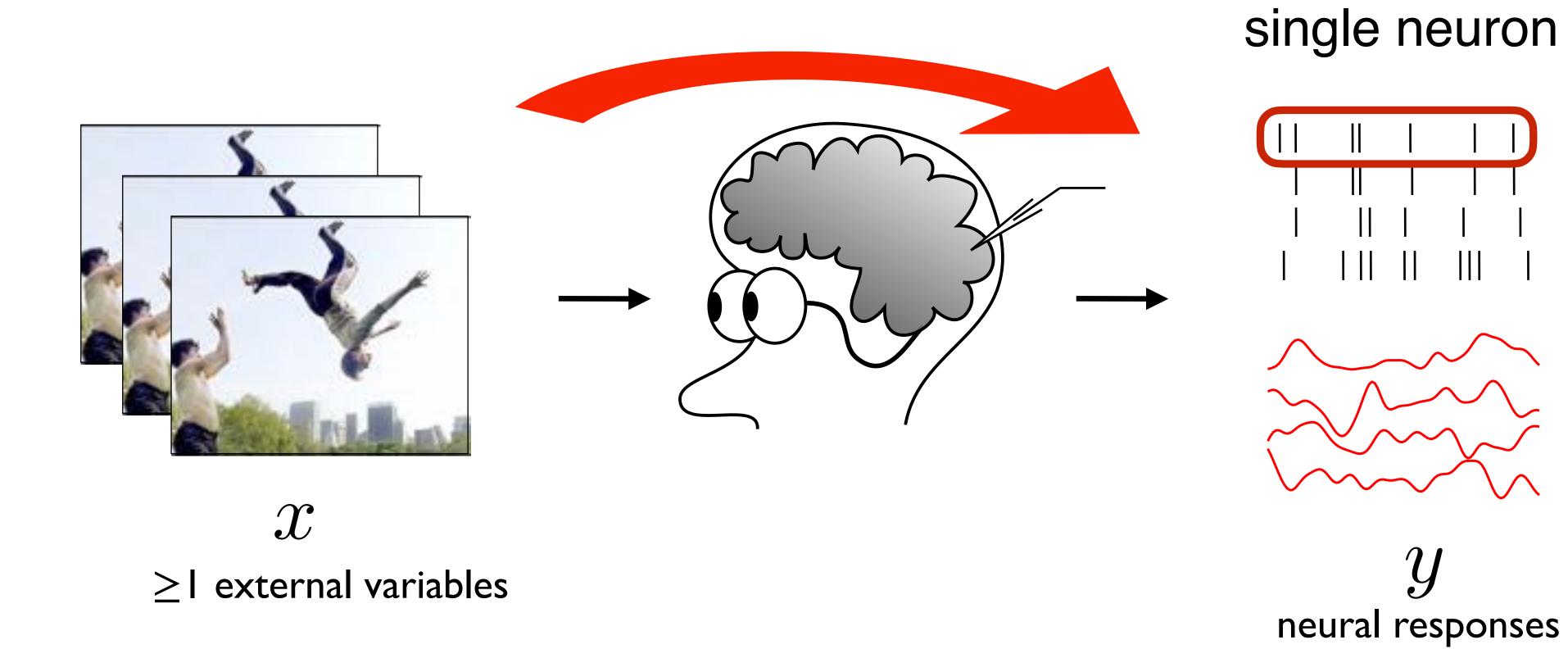
(GLMs sometimes too)

GLM history

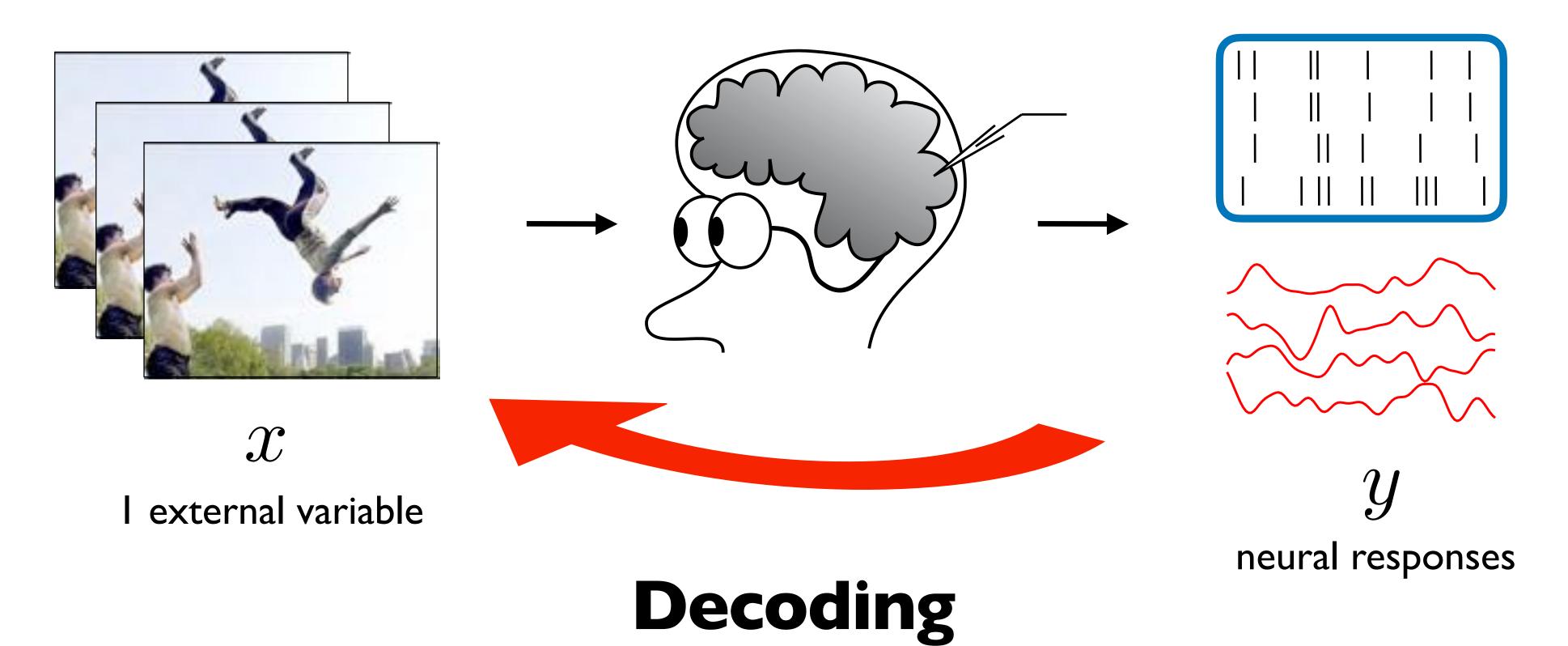
- Flexible & convenient way of testing and characterizing statistical relationships between "input" and "output" variables.
- Family of models developed in the early 70's (Nelder & Wedderburn, 1972) to unify several types of regression
- Adoption in neuroscience introduced independently by 2 groups, (nearly) simultaneously:
 - Simoncelli E, Paninski L, Pillow J and Schwartz O 2004 Characterization of neural responses with stochastic stimuli The Cognitive Neurosciences 3rd edn, ed M Gazzaniga (Cambridge, MA: MIT Press)
 - Truccolo W, Eden UT, Fellows MR, Donoghue JP, Brown EN.. A point process framework for relating neural spiking activity to spiking history, neural ensemble, and extrinsic covariate effects. *J Neurophysiol*. 2005;93(2):1074-1089. doi:10.1152/jn.00697.2004

Related to feed-forward neural networks

Encoding

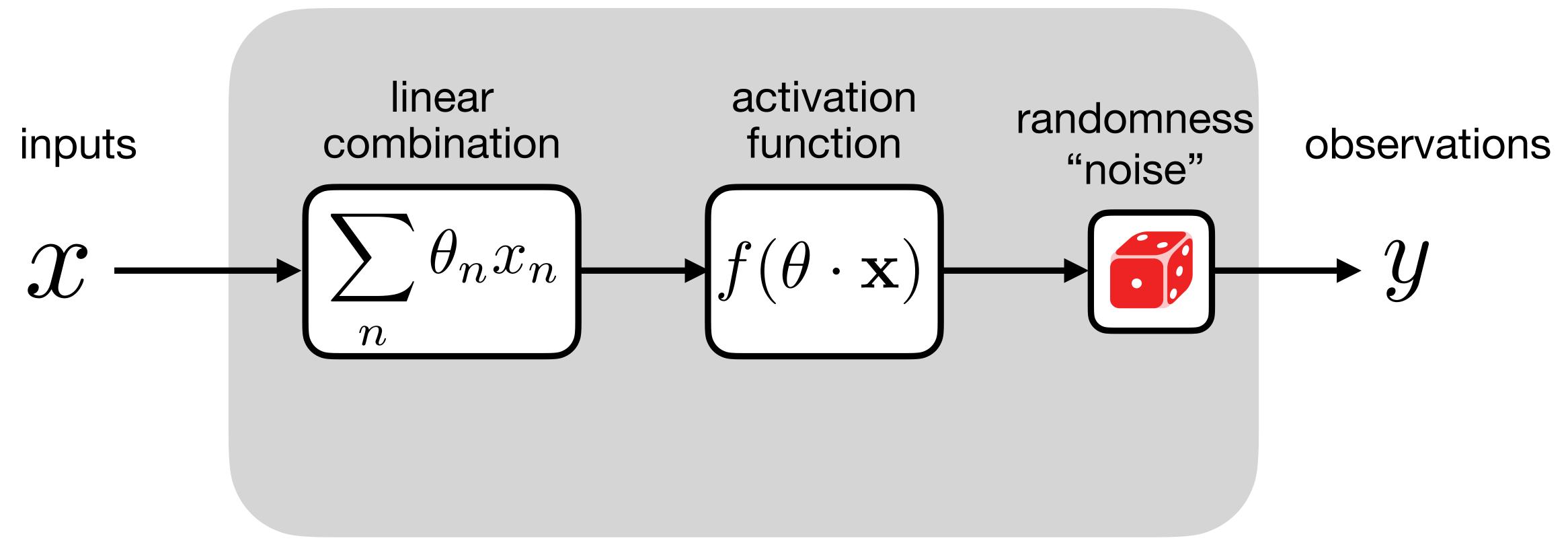


population of neurons



Structure of the GLM

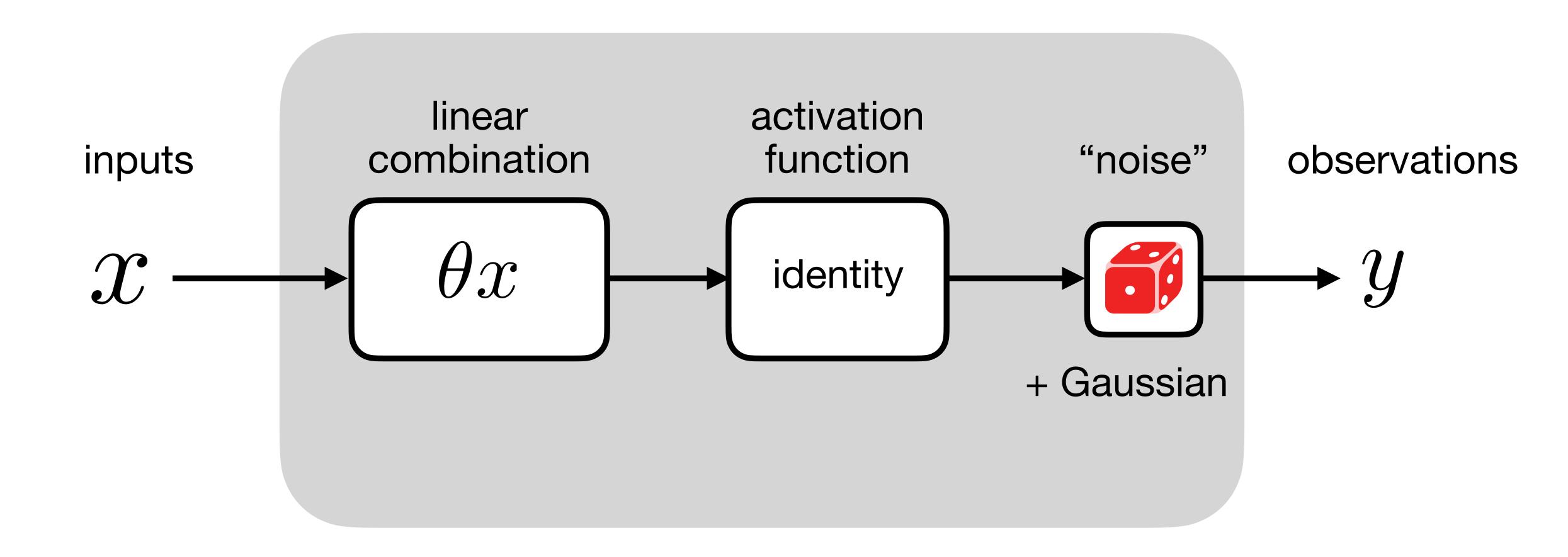
model



$$f^{-1}$$
 "link function"

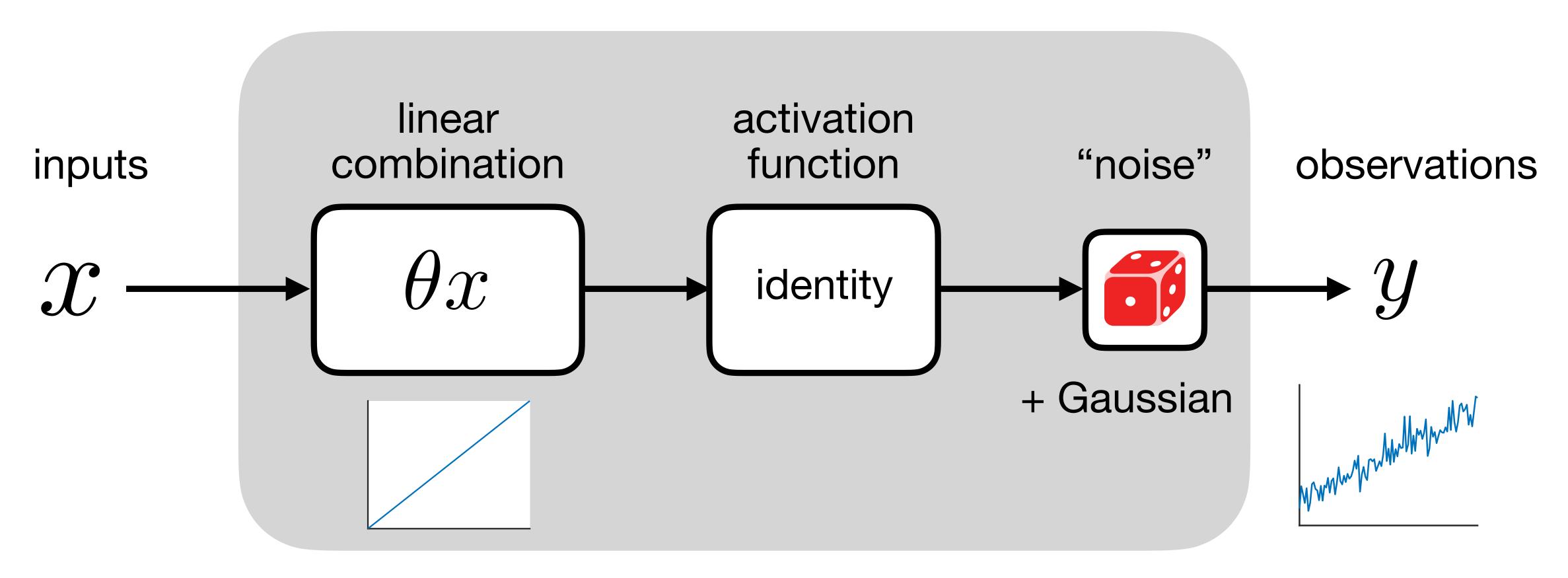
Simple linear regression

$$y = \theta x + \eta$$



Simple linear regression

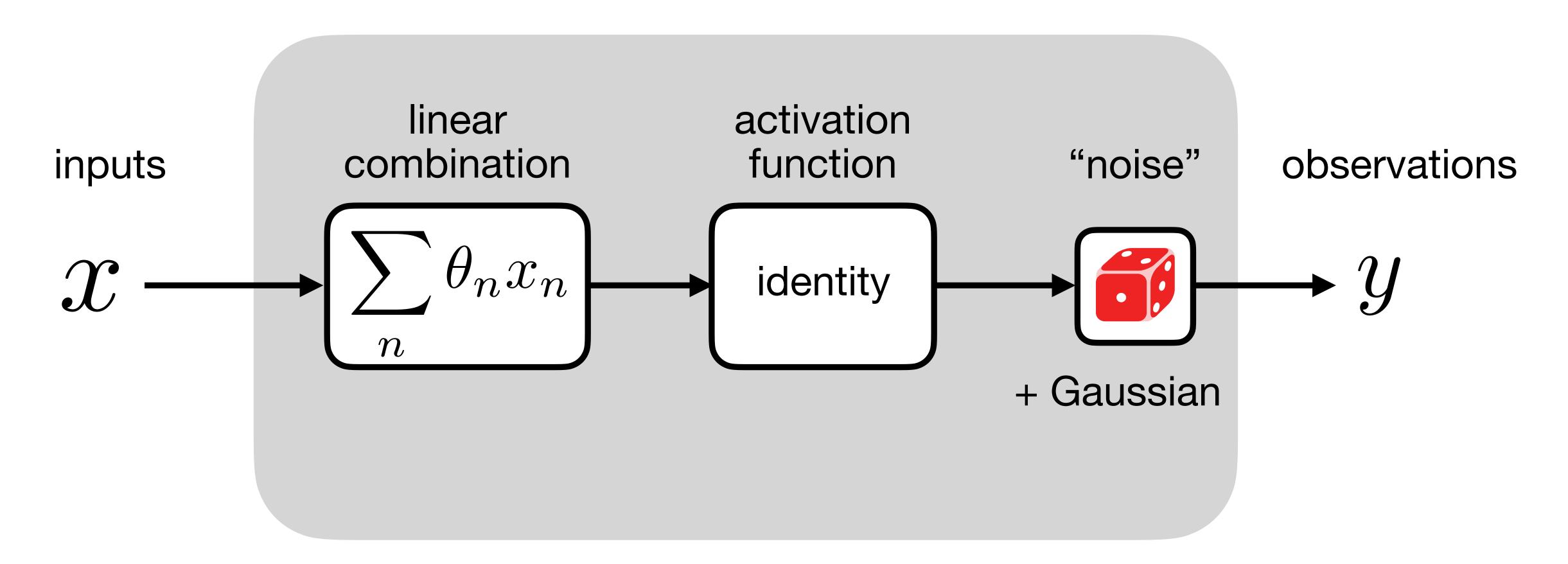
$$y = \theta x + \eta$$



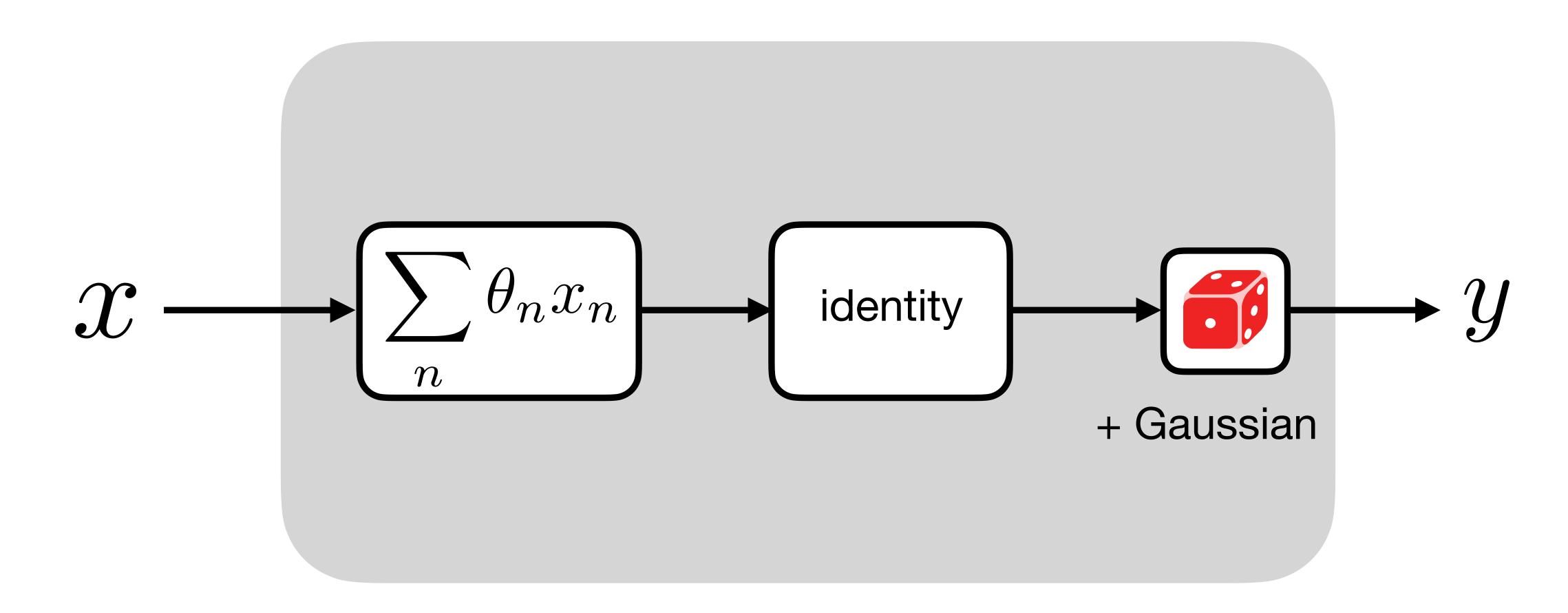
$$y \sim \mathcal{N}(\theta x, \sigma^2)$$

Multiple linear regression $y = \sum \theta_n x_n + \eta$

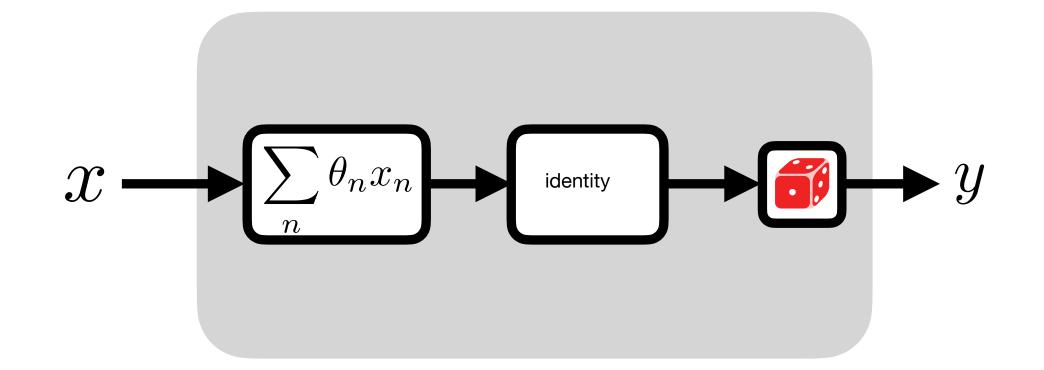
$$y = \sum_{n} \theta_n x_n + \eta$$



Multiple linear regression



Multiple linear regression



$$y \sim \mathcal{N}(\mu, \sigma^2)$$

$$p(y|\mu,\sigma^2) = \frac{1}{\sqrt{2\sigma^2}} \exp\left(-\frac{(\mu-y)^2}{\sigma^2}\right)$$

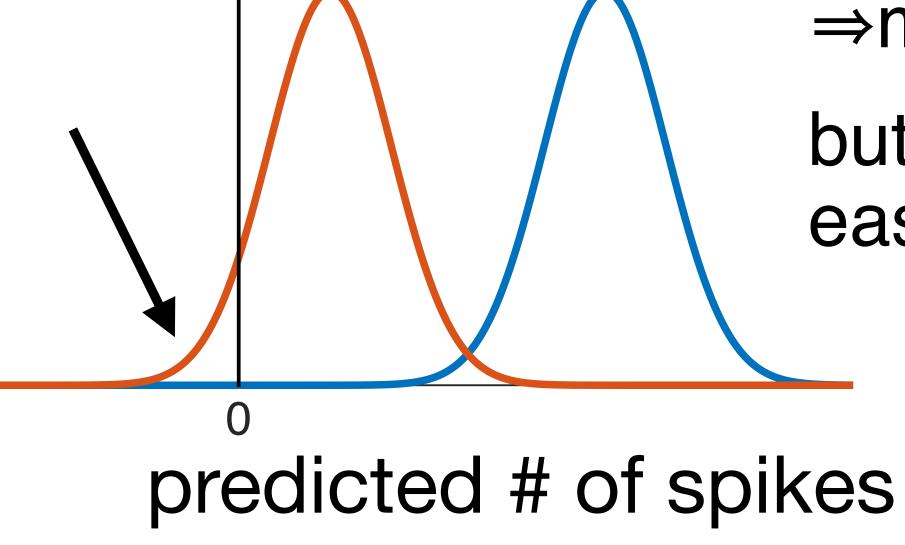
for Gaussian GLM
$$\mu = \sum_n \theta_n x_n$$

Gaussian variability

$$y|\mathbf{x} \sim \mathcal{N}(\mathbf{f}(\theta \cdot \mathbf{x}), \sigma^{2})$$
$$y = f(\theta \cdot \mathbf{x}) + \eta$$
$$\eta \sim \mathcal{N}(0, \sigma^{2})$$

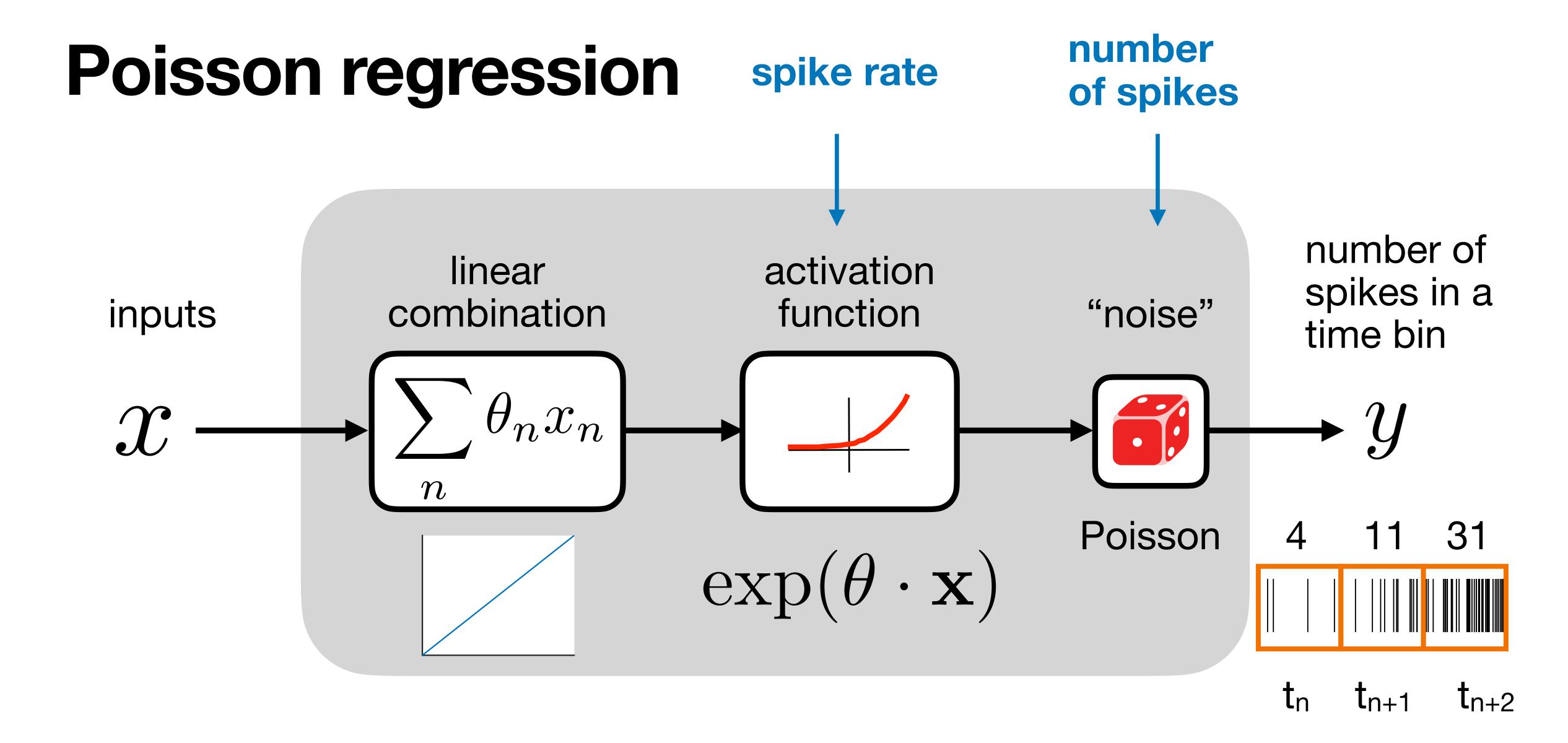
density at negative spike counts!



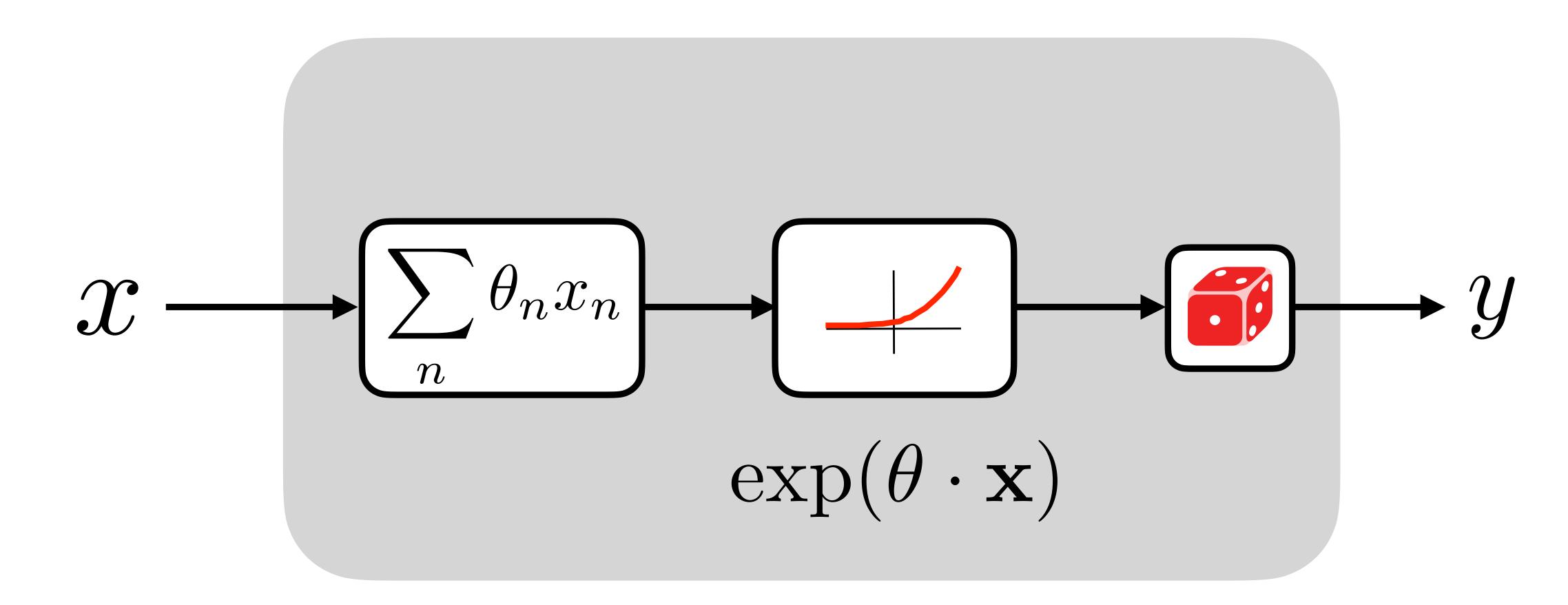


⇒model mismatch but makes math easy

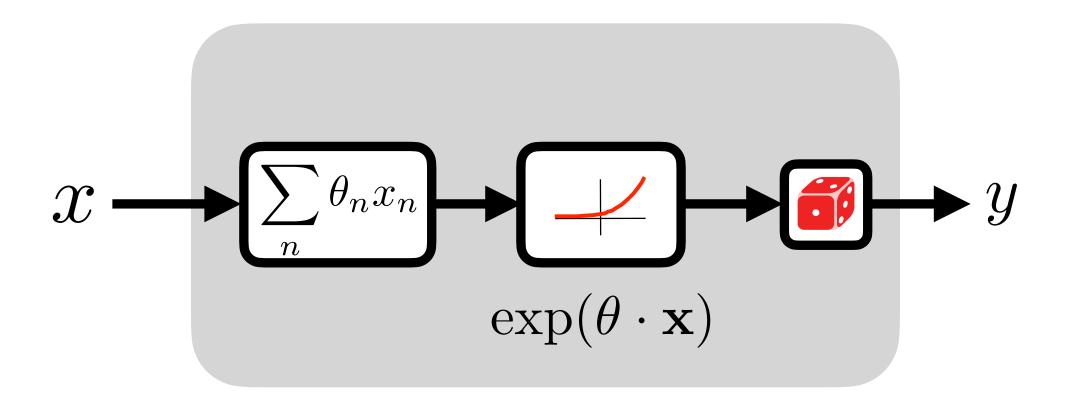




Poisson regression

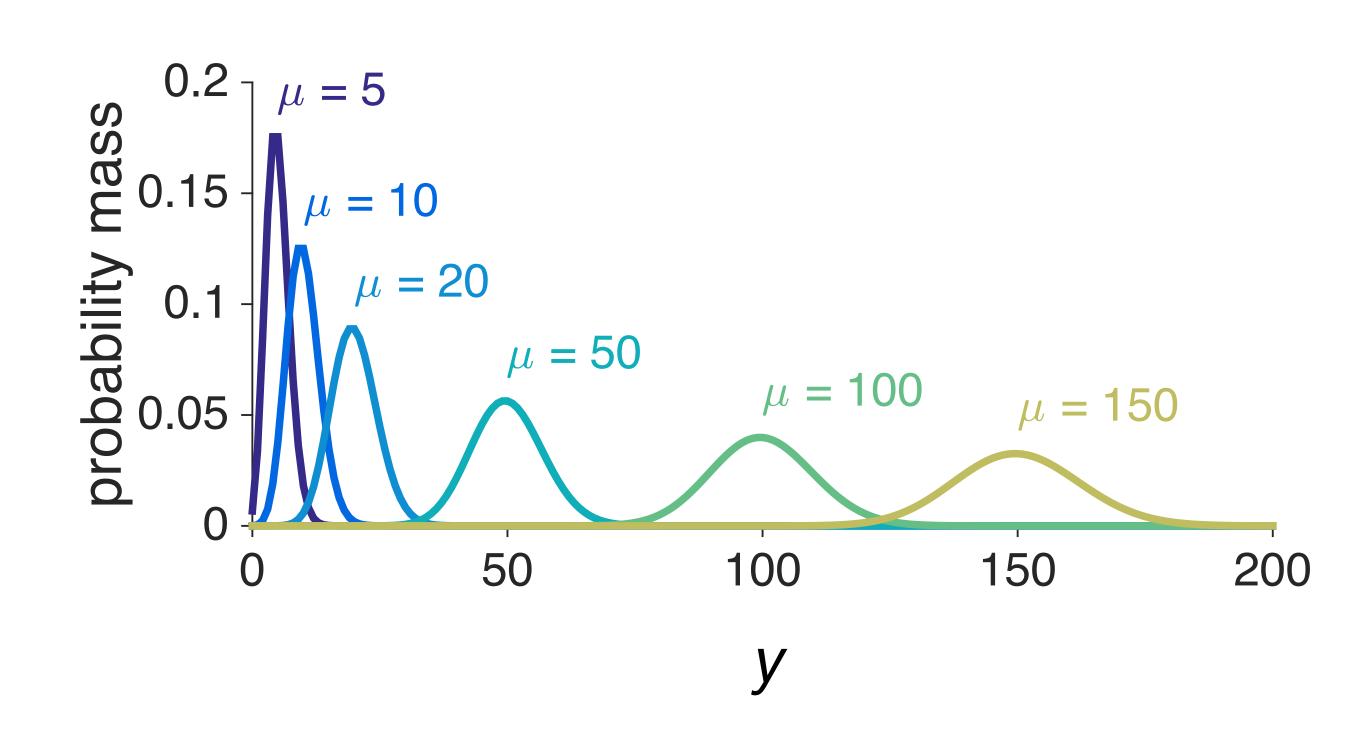


Poisson regression

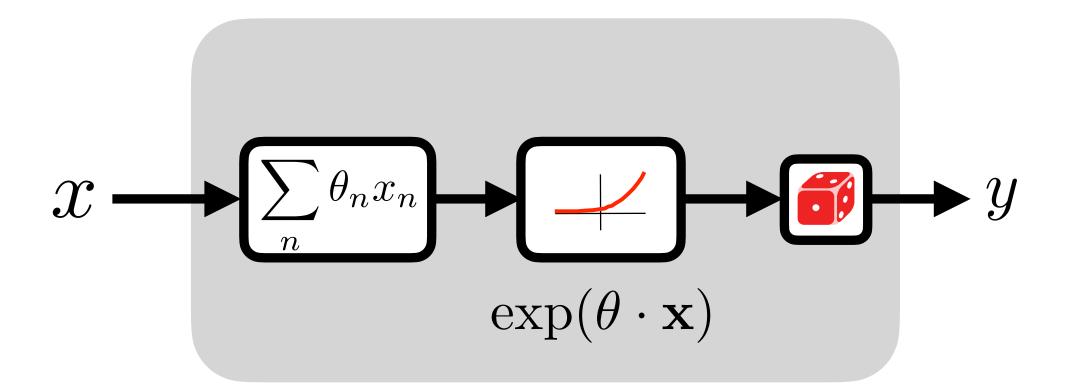


$$y \sim \text{Poisson}(\lambda)$$

$$P(y|\lambda) = \frac{e^{-\lambda}\lambda^y}{y!}$$



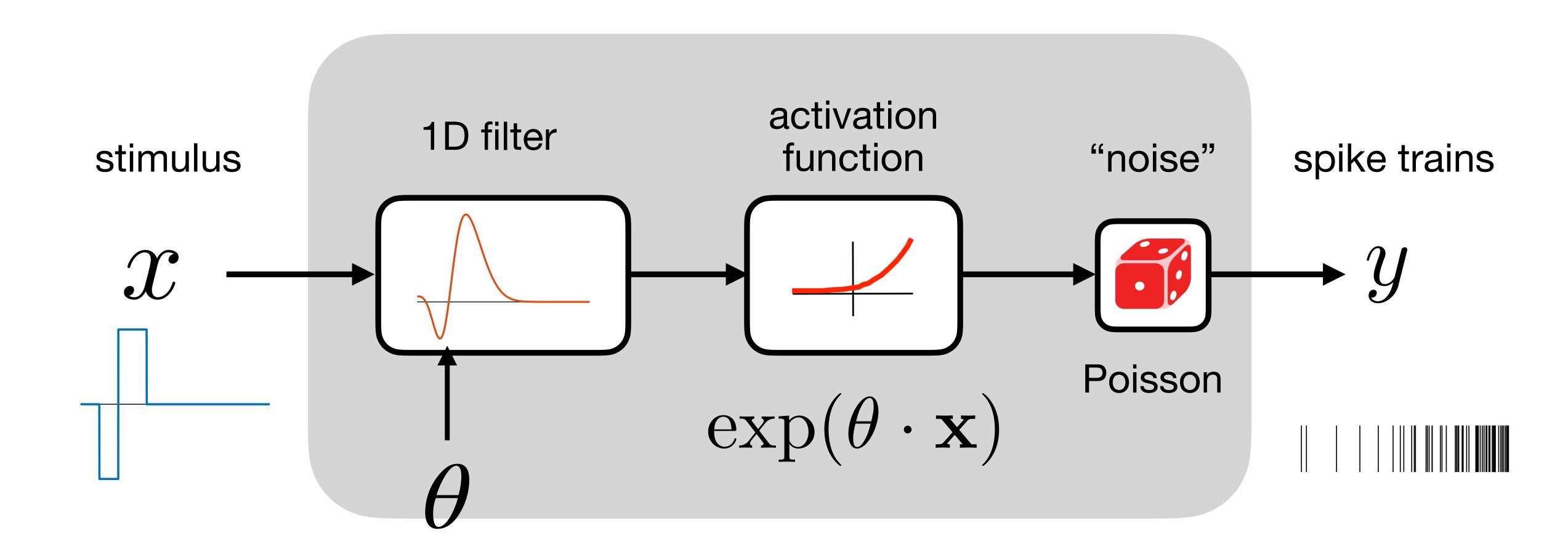
Poisson regression

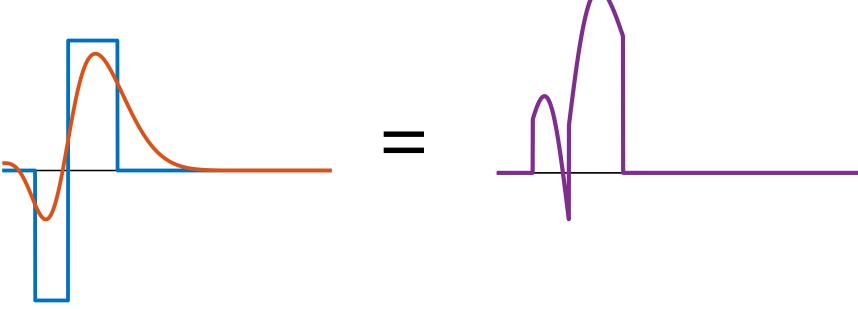


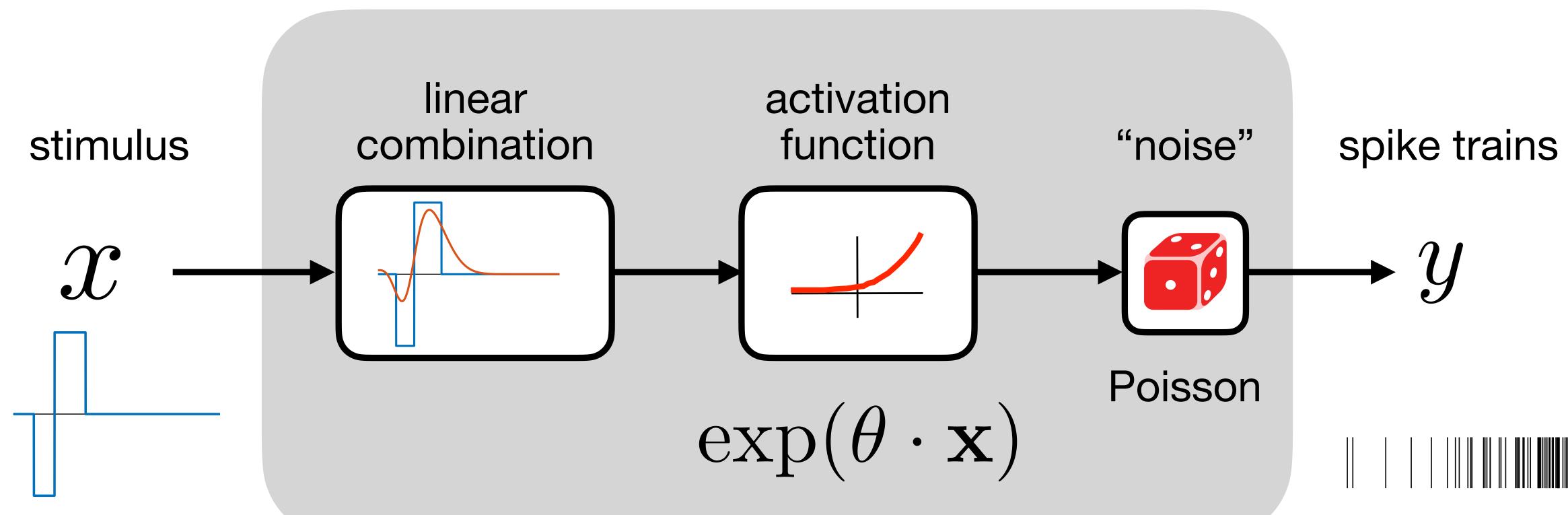
$$y \sim \text{Poisson}(\lambda)$$

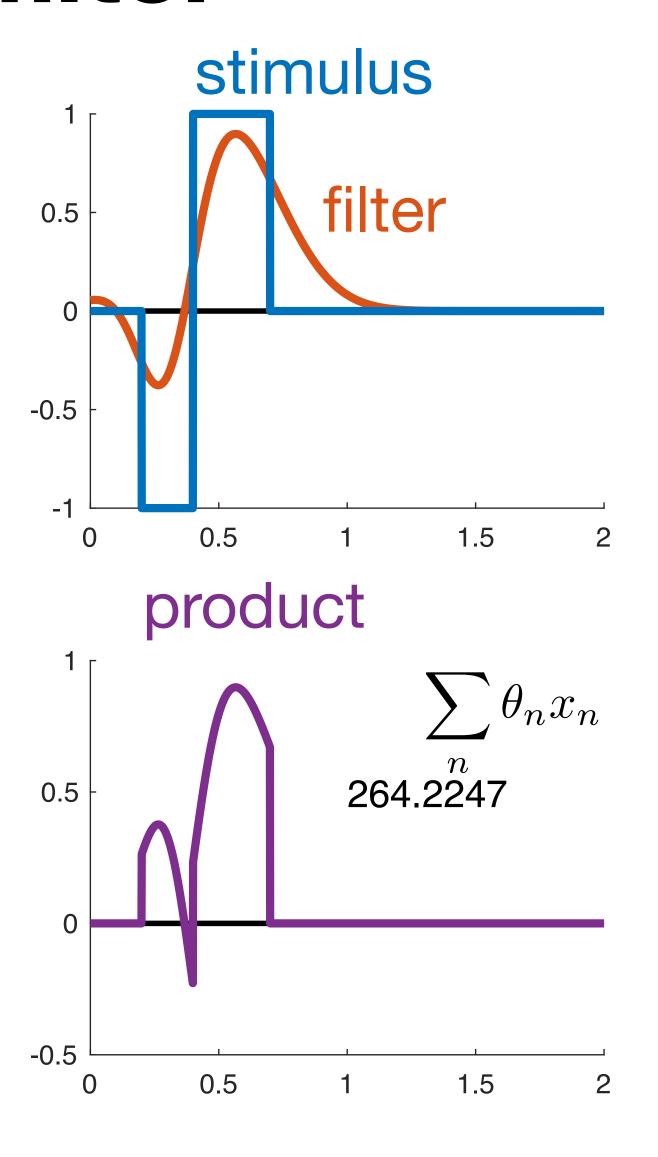
$$P(y|\lambda) = \frac{e^{-\lambda}\lambda^y}{y!}$$

For Poisson GLM
$$\lambda = \exp(\sum_n \theta_n x_n)$$

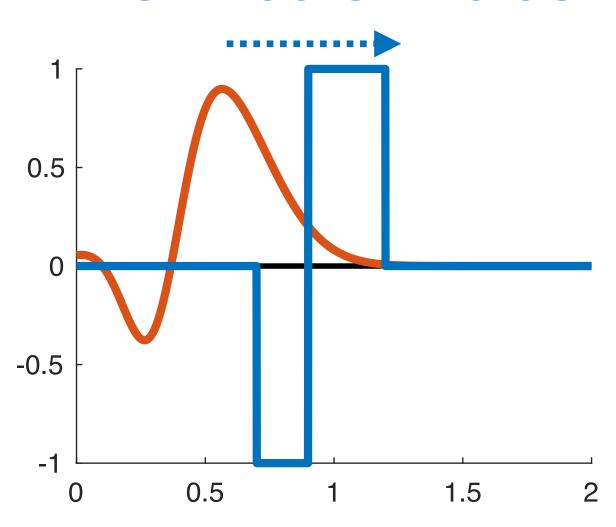


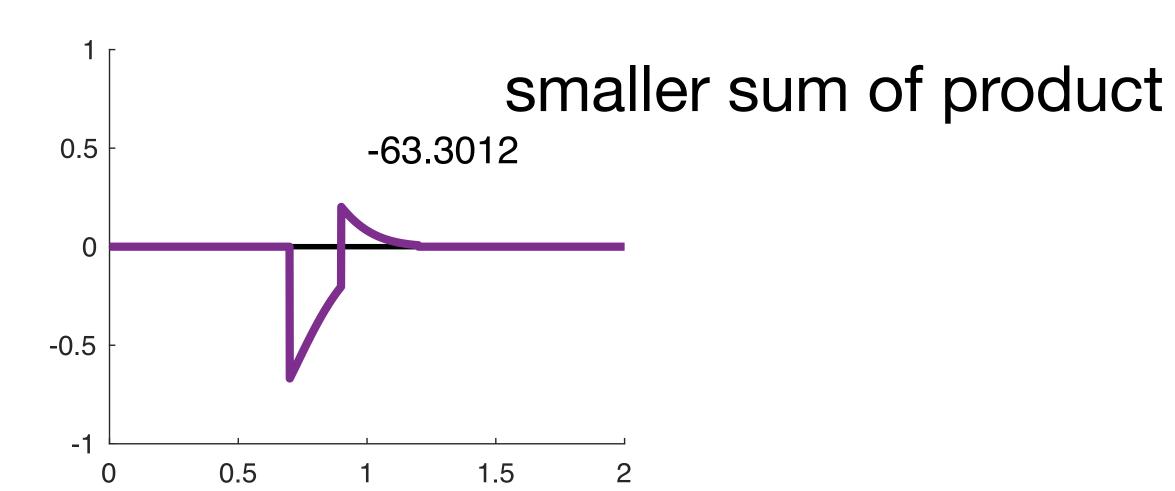


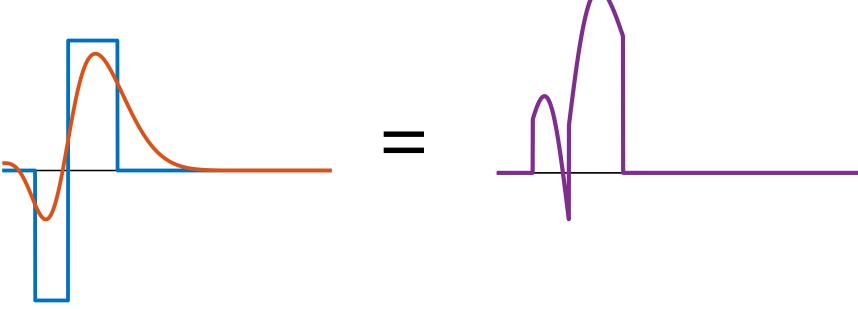


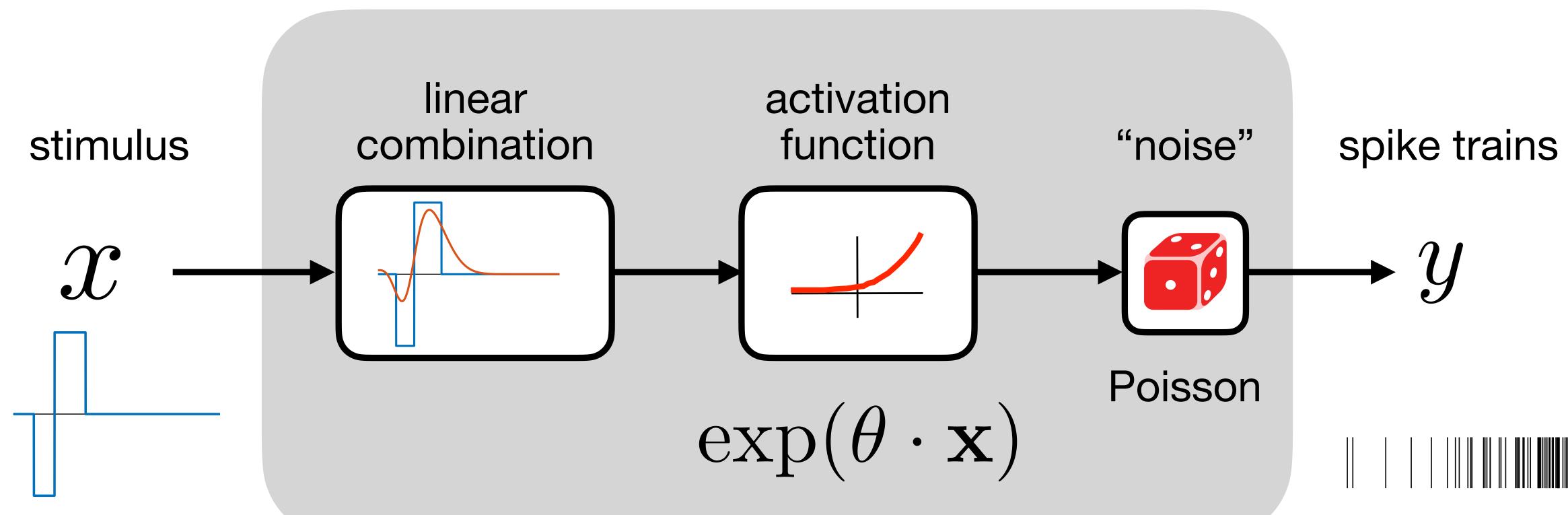


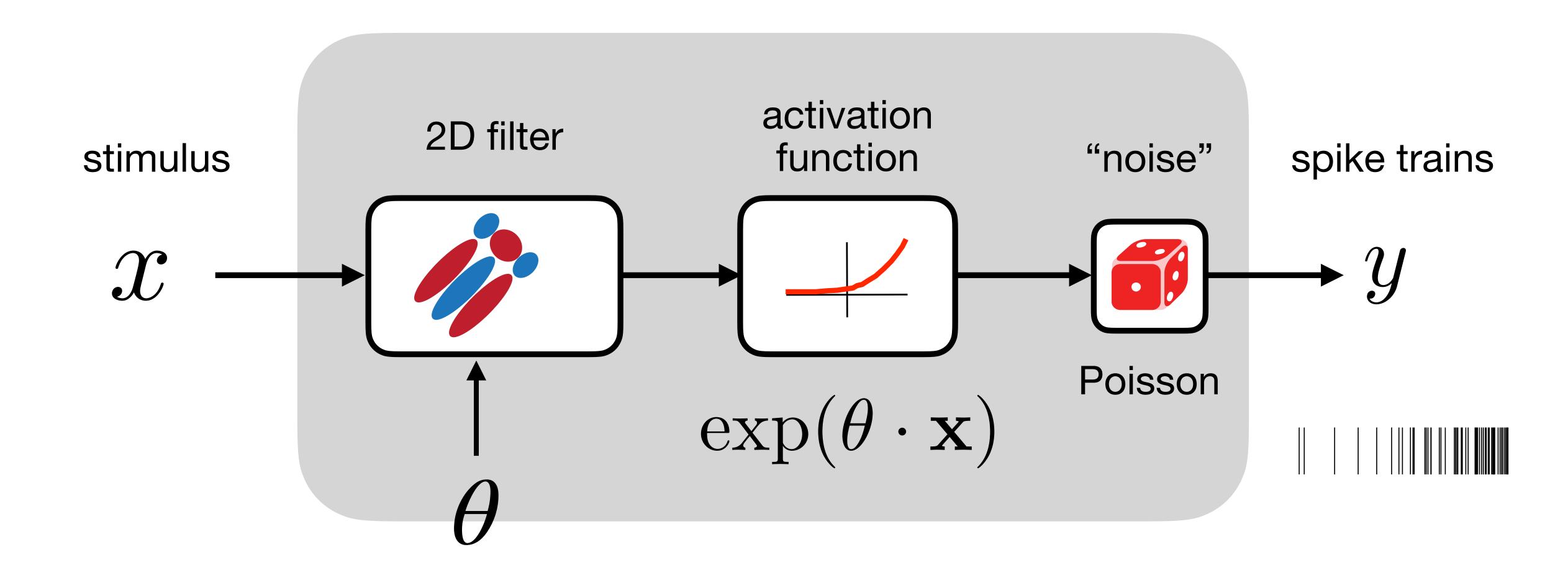
shifted stimulus

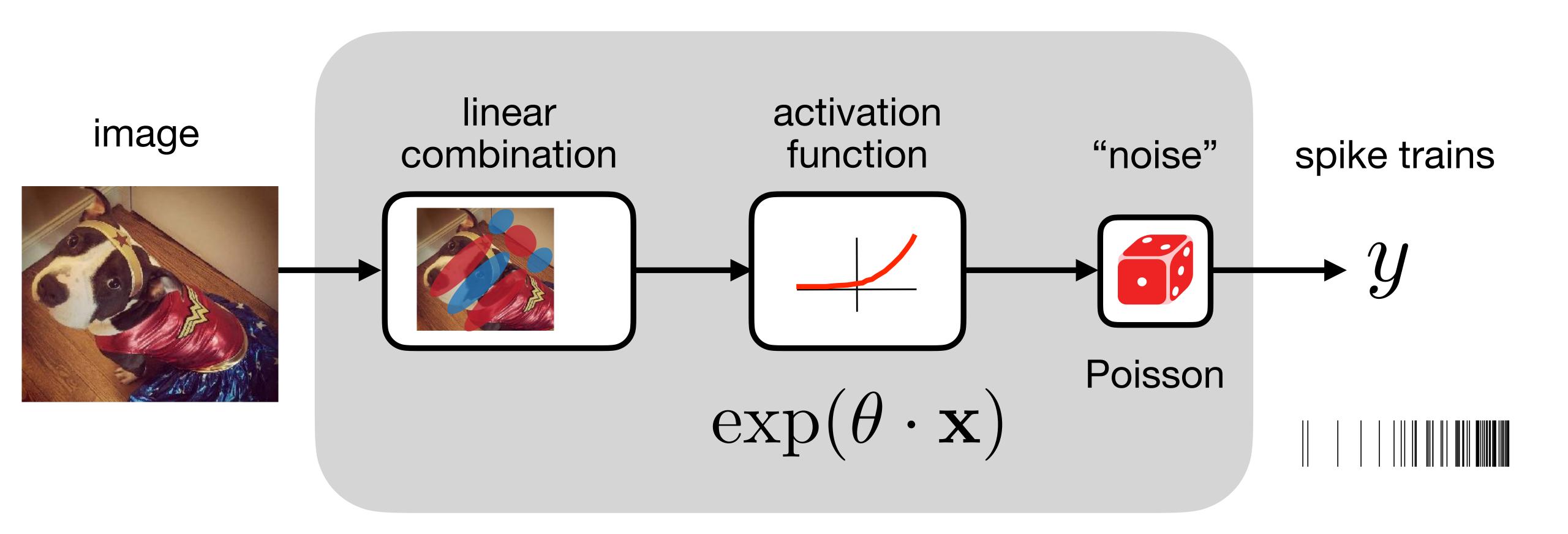




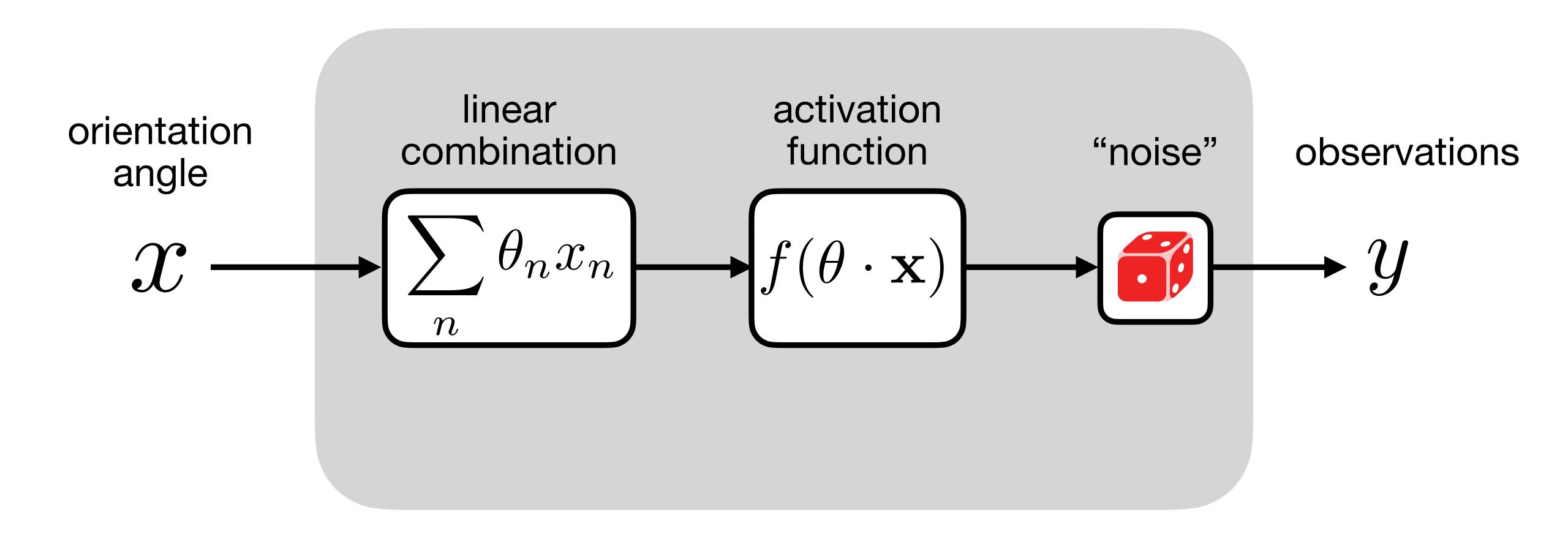


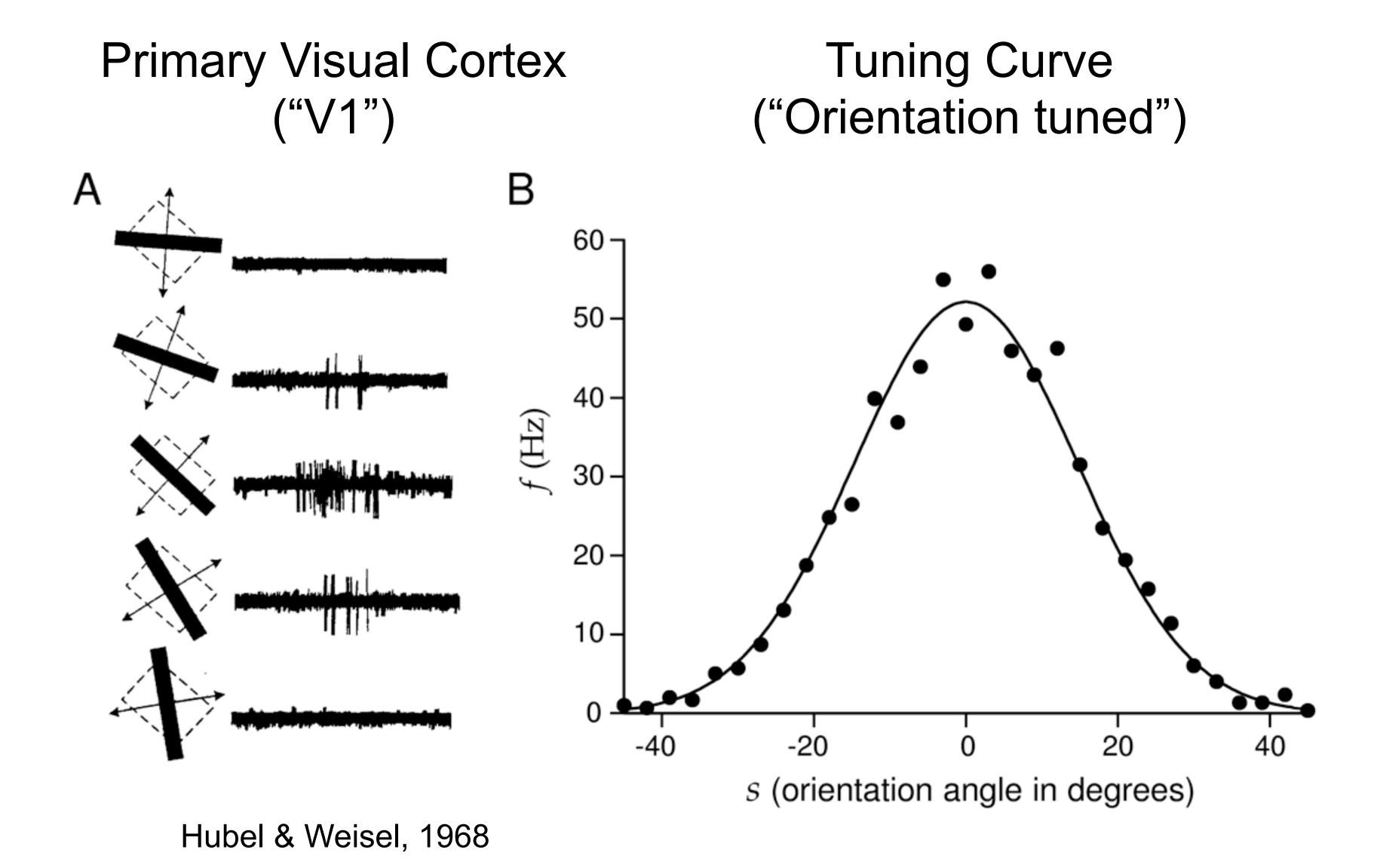




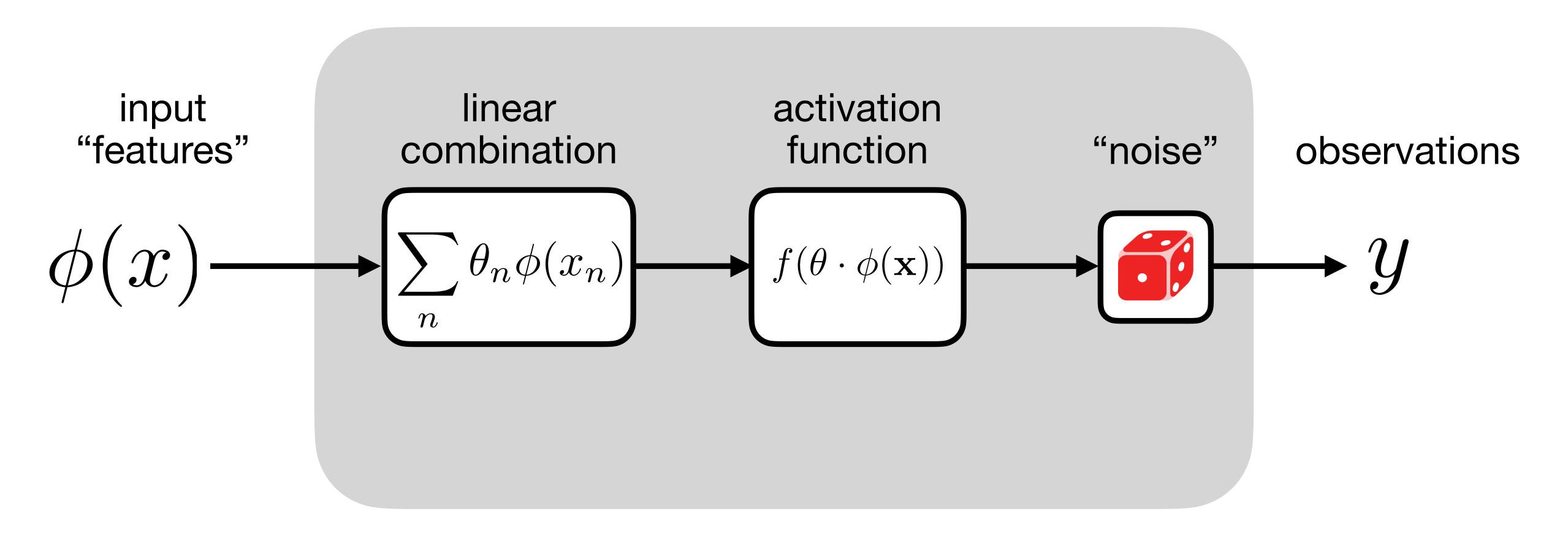


Nonlinear tuning (eg. cosine tuning)

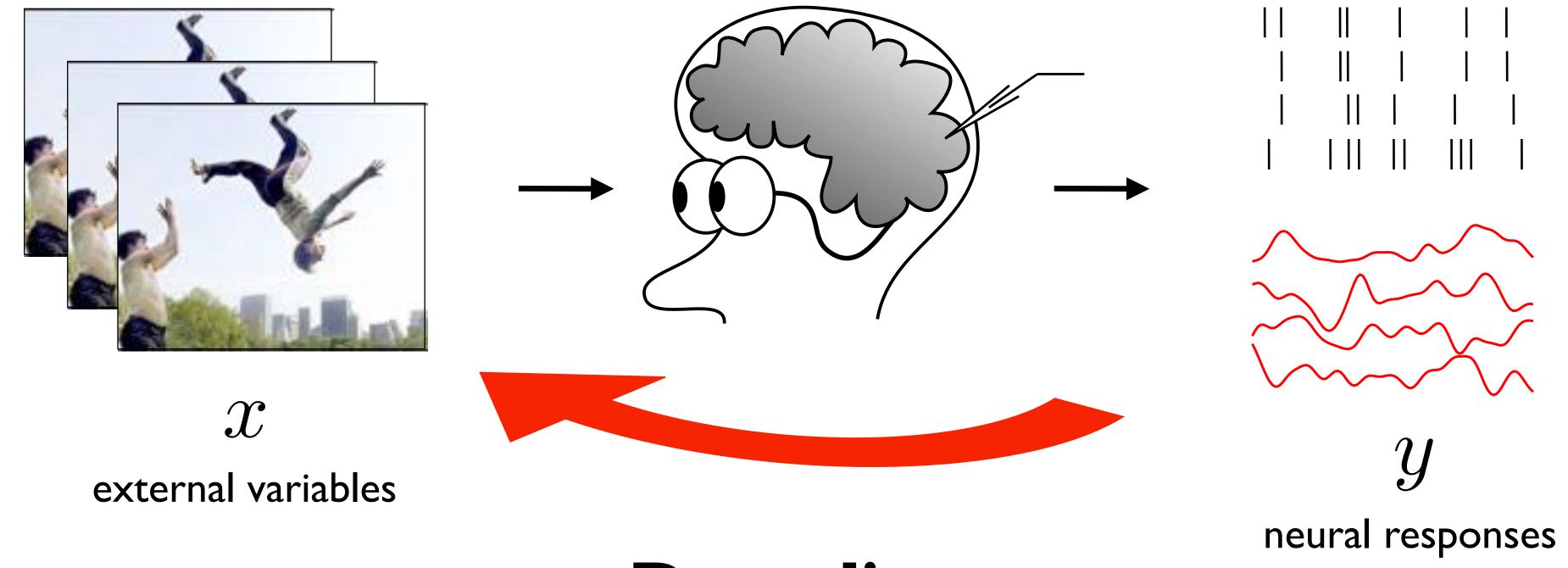




Nonlinear inputs



examples of $\phi(x)$: x^2 $\log(x)$ $\cos(x)$

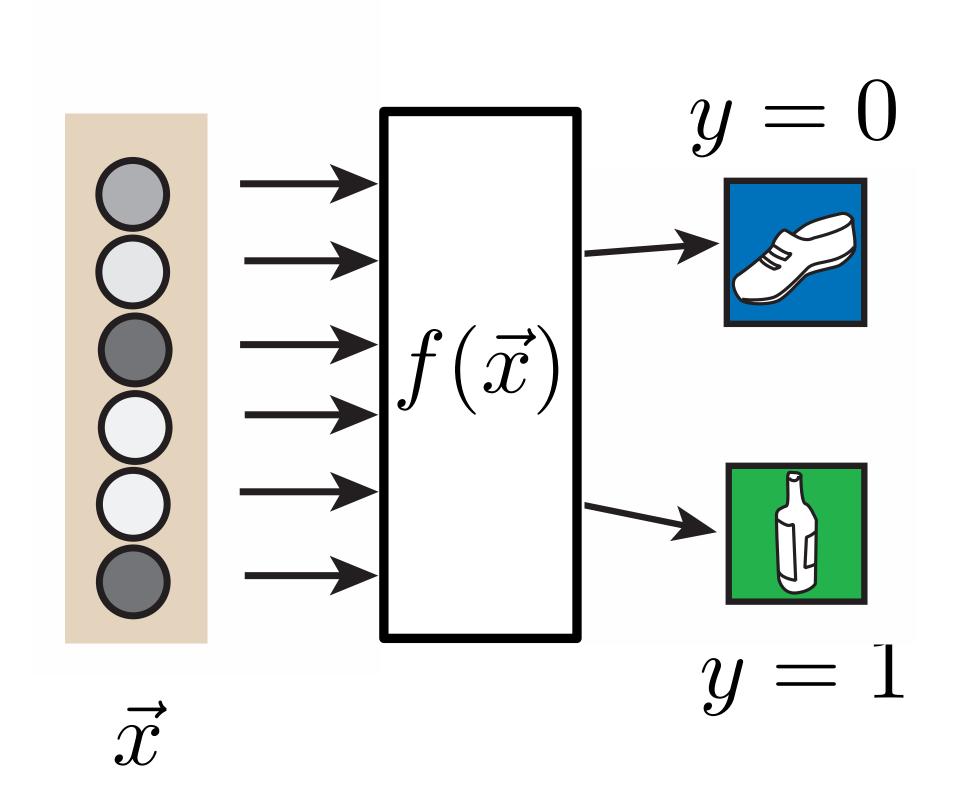


Decoding

- classification
- regression

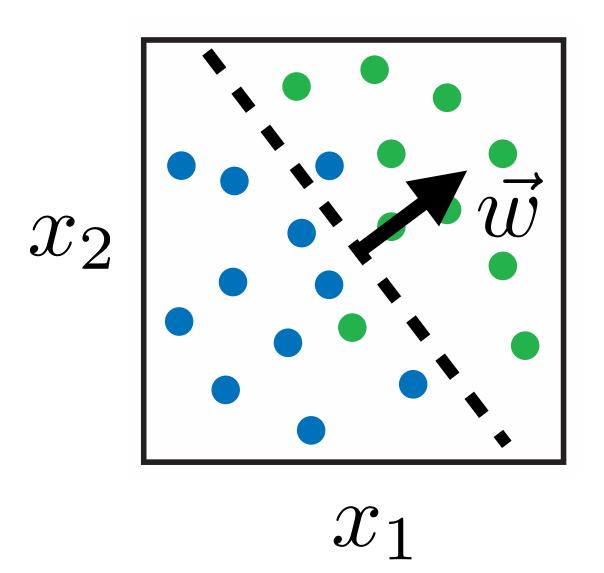
Classification

mapping from vector input to discrete category



linear classifier

$$\vec{x} \cdot \vec{w} - b > 0$$



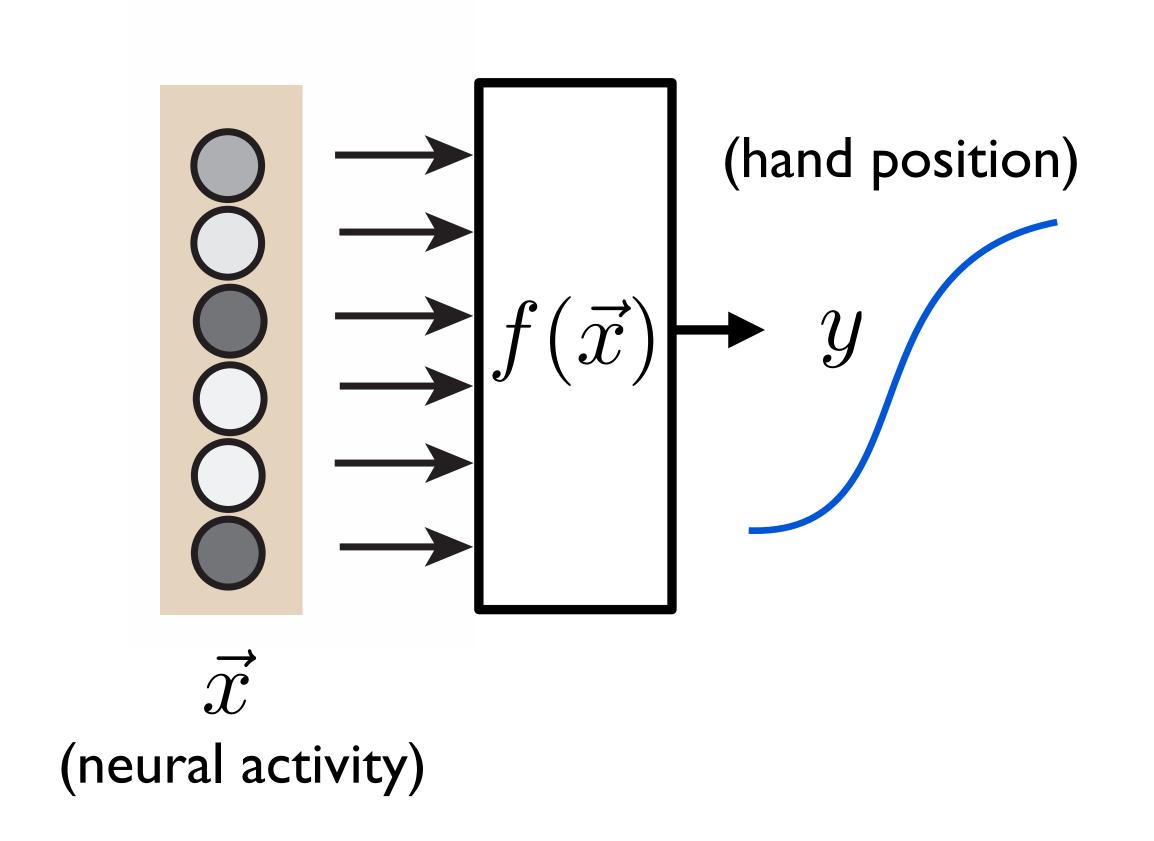
(voxel activity)

(spike counts)

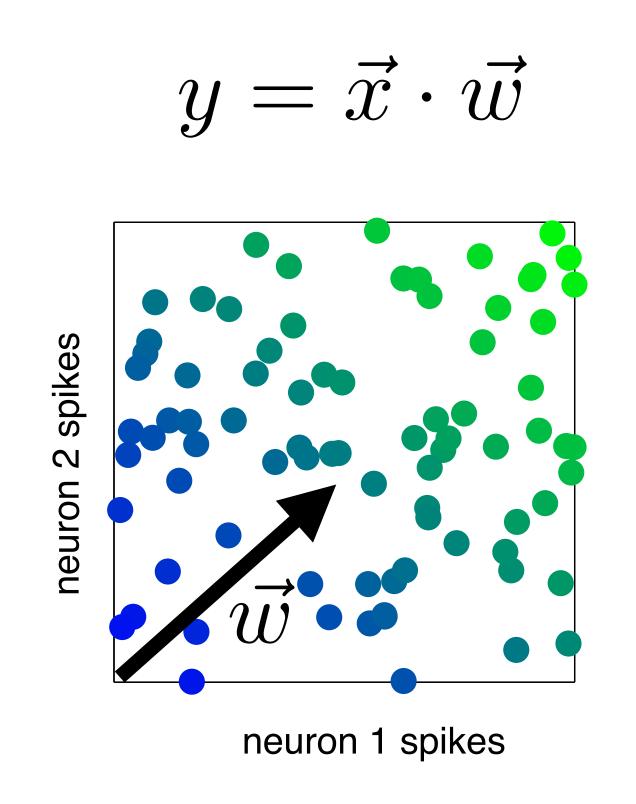
- linear perceptron
- Fisher linear discriminant
- support vector machine (SVM)

Regression

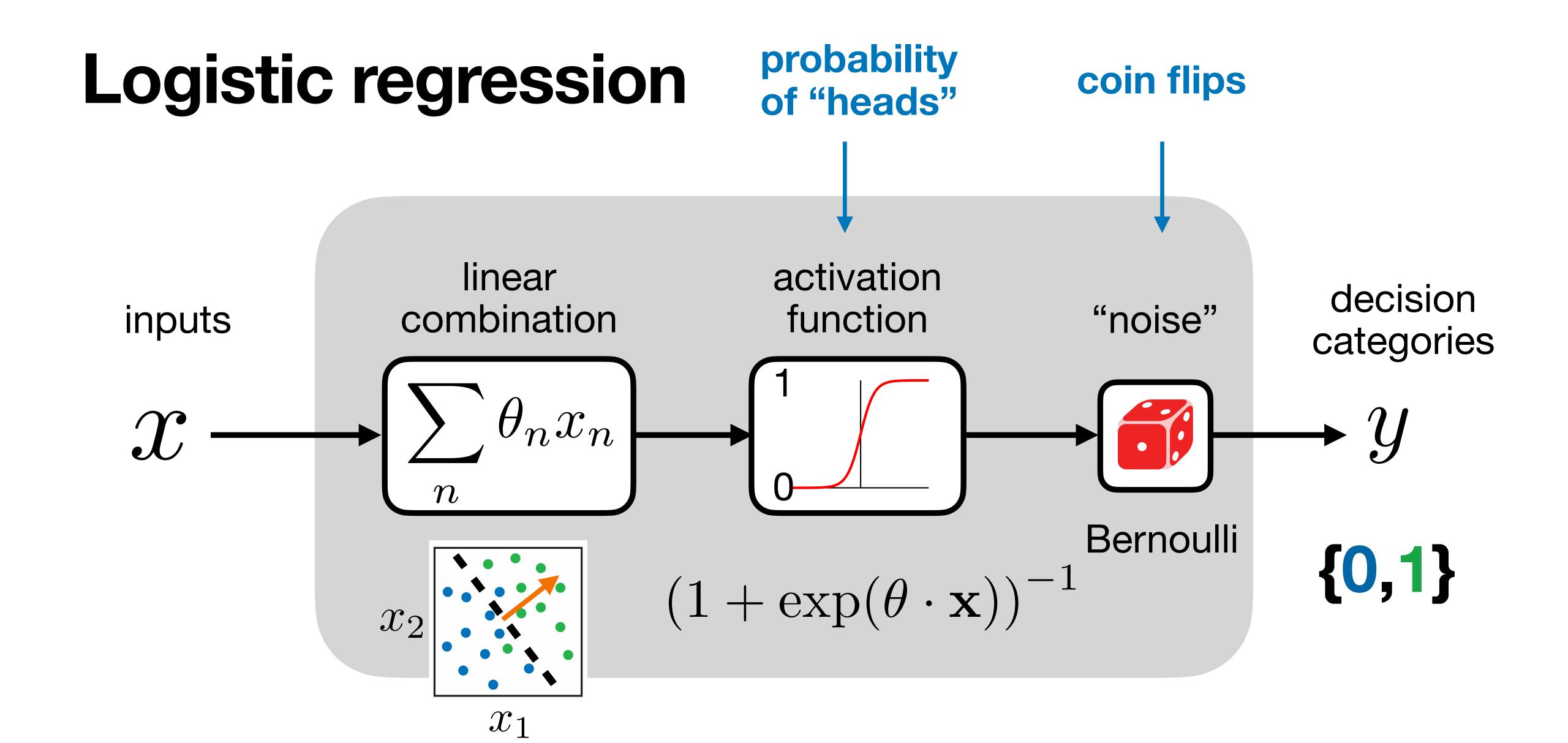
• output continuous instead of discrete



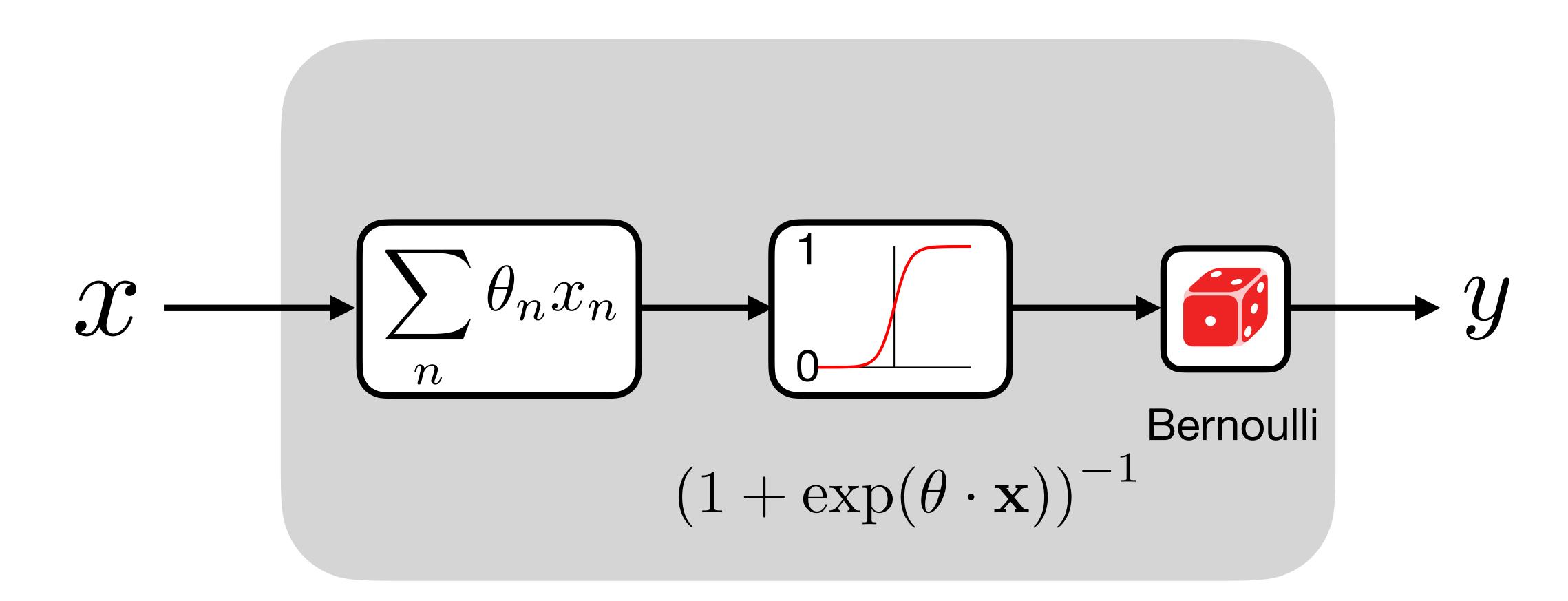
• can transform classification problems into regression problems ("logistic regression"):



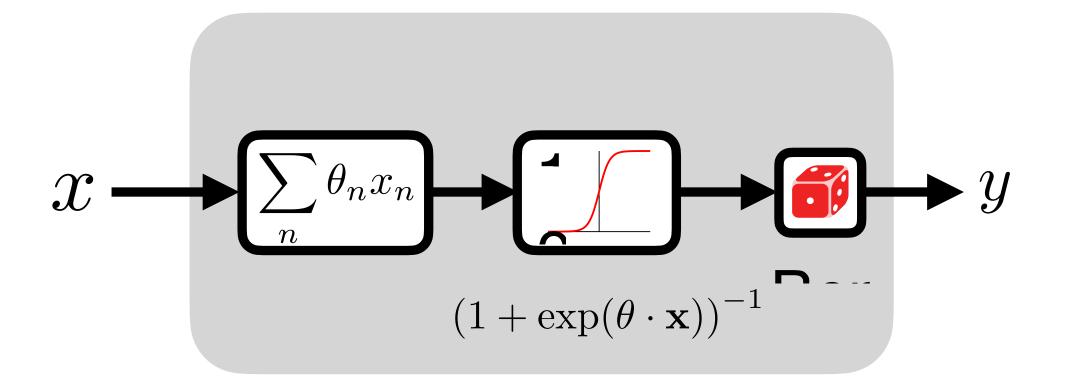
probability of being in category
$$p(y=1)=f(\vec{x})$$



Logistic regression



Logistic regression



$$y \sim \text{Bernoulli}(q)$$

$$P(y|q) = q^y (1-q)^{1-y}$$

for logistic GLM
$$q = \frac{1}{1 + \exp\left(\sum_{n} \theta_{n} x_{n}\right)}$$

Today's Tutorials

- Learning stimulus filters
 - Gaussian, nonlinear, and Poisson regression
 - Understand how to...
 - build a design matrix
 - use optimization software to learn parameters of a model
 - evaluate and communicate the consequences of different modeling choices
- Logistic regression
 - Build a classifier
 - Understand how to...
 - do logistic regression
 - evaluate classifier accuracy
 - do cross validation
 - We will skip regularization for now and pick it up again on Friday

Thank you for listening!

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