# Towards Inferring Neural Circuits from Calcium Population Imaging

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# 1. Summary

### **Main Results**

Calcium imaging is quickly becoming a prominent paradigm to collect data in neuroscience. We have developed a fully automatic method for processing data of this kind, ie, given a calcium movie, we provide the most likely spike trains for all the neurons in the movie, their stimulus filters, and a functional connectivity matrix. Code is available upon request.

### References

[V09] Vogelstein JT, Watson BO, Packer AM, Yuste R, Jedynak B, and Paninski L. *Spike inference from calcium imaging using sequential Monte Carlo methods*. In Press at Biophysical Journal.

[N03] Neal RM, Beal MJ, Roweis, ST. *Inferring State Sequences for Non-linear Systems with Embedded Hidden Markov Mdels*. NIPS, 2003.

#### 2. Models

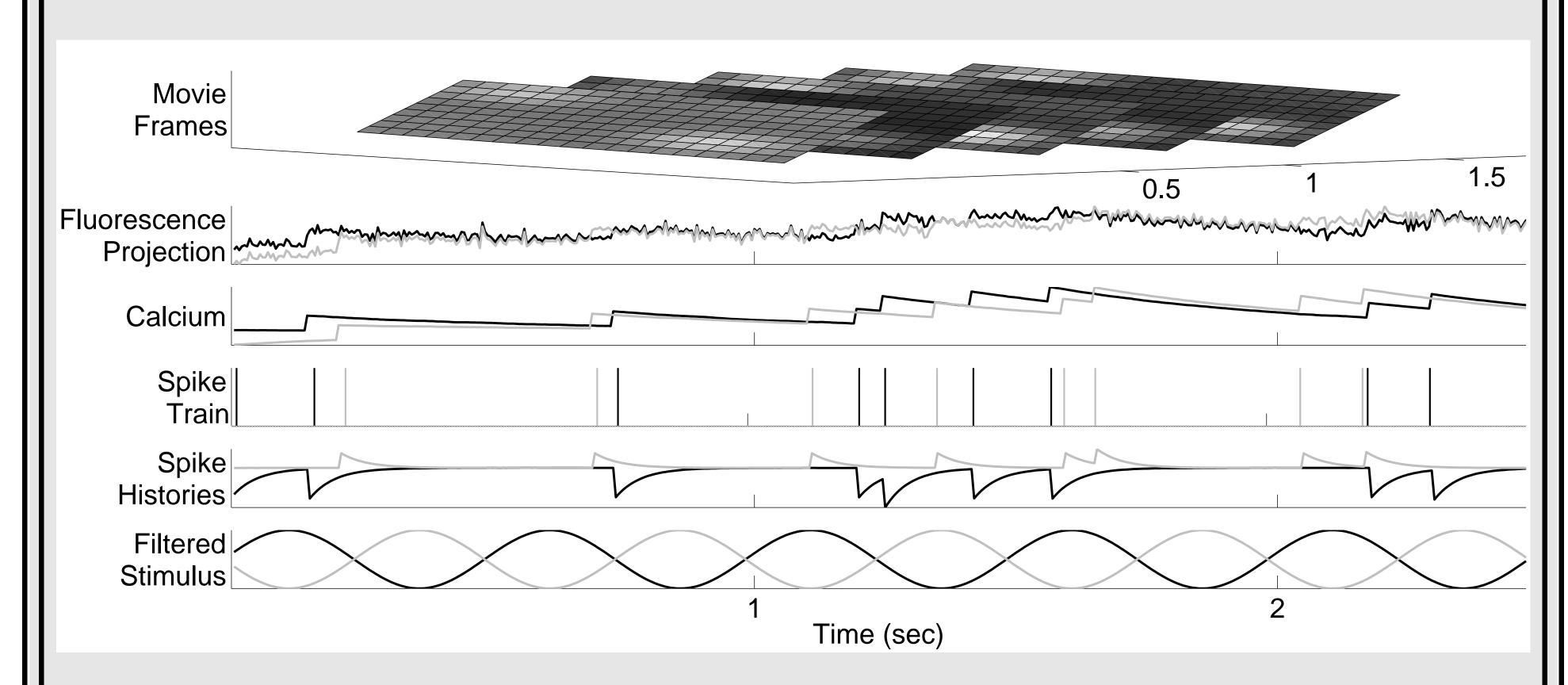
# 2.1 simple model

$$m{F}_t = m{lpha}_i C_{i,t} + m{eta}_i + \sigma_i arepsilon_t, \ C_{i,t} = \gamma_i C_{i,t-1} + n_{i,t}, \ n_{i,t} \sim \mathsf{Poisson}(n_{i,t}; \lambda_i \Delta)$$

# 2.2 generalized model

$$\begin{aligned} \boldsymbol{F}_{i,t} &= \boldsymbol{\alpha}_i S(C_{i,t}) + \boldsymbol{\beta}_i + (\xi_i S(C_{i,t}) + \sigma_{F_i,t}) \varepsilon_{F_i,t}, \\ C_{i,t} &= \gamma_i C_{i,t-1} + \eta_i + \rho_i n_{i,t} + \sigma_{c_i,t} \sqrt{\Delta} \varepsilon_{c_i}, \\ h_{i_l,t} &= \gamma_{i_l} h_{i_l,t-1} + n_{i,t-1} + \sigma_{h_i} \sqrt{\Delta} \varepsilon_{h_{i_l},t}, \end{aligned} \qquad S(x) = x^n / (x^n + k_d) \\ n_{i,t} &= \sum_{i=1}^{N} \boldsymbol{\omega}_{i,t} \cdot \boldsymbol{\omega}_{i,t} \cdot$$

# 2.3 schematic



Schematic demonstrating our model. Top panel: slices from a simulated movie of calcium dynamics in spiking neurons. Second panel: 1D fluorescence projection for the two neurons. Third panel: calcium dynamics of the neurons. Fourth panel: spike train of the neurons. Fifth panel: spike history terms from the neurons. Bottom panel: filtered stimulus for the two neurons.

# 3. theory

### 3.1 fast filter

We would like to solve the following optimization problem:

$$\widehat{\boldsymbol{n}} = \underset{n_t > 0 \forall t}{\operatorname{argmax}} P(\boldsymbol{n}|\boldsymbol{F}) = \underset{n_t > 0 \forall t}{\operatorname{argmax}} P(\boldsymbol{F}|\boldsymbol{n}) P(\boldsymbol{n})$$

where n is the spike train and F is the fluorescence observations. To impose the non-negative constraint, we use an interior point method, making this a concave constrained optimization approach. To solve it effeciently, we make use of the tridiagonal structure of the Hessian, and use Gaussian elimination to take Newton-Raphson steps in O(T) time. A naïve approach would require  $O(T^3)$ . To learn the parameters, we make the following approximation:

$$\widehat{\boldsymbol{\theta}} = \underset{\boldsymbol{\theta} \in \boldsymbol{\Theta}}{\operatorname{argmax}} \iint_{\boldsymbol{\theta} \in \boldsymbol{\Theta}} P(\boldsymbol{F}|\boldsymbol{C}, \boldsymbol{n}, \boldsymbol{\theta}) P(\boldsymbol{C}|\boldsymbol{n}, \boldsymbol{\theta}) d\boldsymbol{C} d\boldsymbol{n}$$

$$\approx \underset{\boldsymbol{\theta} \in \boldsymbol{\Theta}}{\operatorname{argmax}} P(\boldsymbol{F}|\boldsymbol{C}, \widehat{\boldsymbol{n}}, \boldsymbol{\theta}) P(\boldsymbol{C}|\widehat{\boldsymbol{n}}, \boldsymbol{\theta})$$

# 3.2 particle filter

Instead of finding  $n_{MAP}$ , we can find the probability that there was a spike in any time bin, conditioned on the entire fluorescence time series:  $P_{\theta}(n_t|\mathbf{F})$ . We then use a forward-backward approach to compute the desired distributions, approximating the forward recursion by using a sequential Monte Carlo algorithm (aka, a particle filter). Computing these distibutions suffices for the expectation step of an expectation maximization algorithm. The maximization step is concave in all the parameters, so we can quickly estimate all the parameters. For details, consult [V09].

# 3.3 mcmc filter

The particle filter provides an estimate of the marginal distribution  $P_{\theta}(n_t|F)$ , but we would like an estimate of the full joint posterior,  $P_{\theta}(n|F)$ . Given neuron model  $\theta$  obtained in Section 3.2, a sample of spike train can be drawn from  $P_{\theta}(n|F)$ , using a markov chain monte carlo approach. Naïvely making a grid (from which we'd sample) introduces discretization bias. Instead, to obtain an unbiased spike train sample, we define a stochastic grid of MxT points  $\{n,C\}_t^{(i)}$  drawn independently using the estimated  $P_{\theta}(n_t,C_t|F)$  from Section 3.2. Sample train  $\{n,C\}$  then may be drawn over this grid in O(MT) time. This process is iterated, adding the previous sample  $\{n,C\}$  to subsequent grid, thus defining a markov chain of samples  $\{n,C\}$  with equilibrium distribution  $P_{\theta}(n,C|F)$  [N03].

## 3.4 comparison table

	Wiener	Fast	Particle	MCMC
parameters	$oldsymbol{ heta} = \{oldsymbol{lpha}, oldsymbol{eta}, \sigma, \gamma, \lambda\}_{i=1}^K$	$\theta$	$\phi = \boldsymbol{\theta} \cup \{\xi, \eta, \rho, \sigma_c, \sigma_h, b, \boldsymbol{k}, \boldsymbol{\omega}\}_{i=1}^K$	$\phi$
speed	O(T)	O(T)	$O(T  imes N^2)$	$ O(T \times M) $
superresolution	X	<b>√</b>	$\checkmark$	<b>√</b> √
stimuli	X	<b>√</b>	$\checkmark$	<b>√</b> √
refractoriness	X	X	$\checkmark$	<b>√</b>
connectivity	X	X	$\checkmark$	<b>√</b>
accuracy	X	<b>√</b>	$\checkmark$	<b>√√√</b>

