Gradient updates for Rezende et al., 2014

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Setup

- $u_i(t)$: membrane potential of neuron i at time t
- $w_i j$: synaptic weight from neuron i to neuron j
- $X_i(t)$: observed spike in neuron i at time t
- $\phi_i(t)$: evoked potential of neuron i at time t
- $\eta_i(t)$: adaptation potential of neuron i at time t
- $\rho_i(t)$: firing rate of neuron i at time t
- $\tau, \tau_{\text{adapt}}, \delta u, v$: neuron constants

Membrane potential update

This update is based on equation 1 in the paper.

$$u_i(t) = \sum_j w_{ij} \phi_j(t) + \eta_i(t)$$

$$= \sum_j w_{ij} \int_0^t \exp\left(-\frac{(t-s)}{\tau}\right) X_j(s) ds - \eta_0 \int_0^t \exp\left(-\frac{(t-s)}{\tau_{\text{adapt}}}\right) X_j(s) ds$$

$$\approx \sum_j w_{ij} \sum_{k=0}^t \exp\left(-\frac{(t-k)}{\tau}\right) X_j(k) - \eta_0 \sum_{k=0}^t \exp\left(-\frac{(t-k)}{\tau_{\text{adapt}}}\right) X_j(k)$$

M-network gradient updates

This update is based on equation 24 in the paper (and all associated equations).

We take the Poisson link function to be

$$g(u_i(t)) = \exp(u_i(t)).$$

The gradient of the log likelihood wrt w_{ij} is as follows:

$$\dot{w}_{ij}^{\mathcal{M}}(T) \approx \int_{0}^{T} \frac{g'(u_{i}^{\mathcal{M}}(t))}{g(u_{i}^{\mathcal{M}}(t))} \left[X_{i}(t) - \rho_{i}^{\mathcal{M}}(t) \right] \phi_{j}(t) dt$$

$$= \int_{0}^{T} \frac{\frac{\partial}{\partial u_{i}(t)} \left(\rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right] \right)}{\rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right]} \left[X_{i}(t) - \rho_{i}^{\mathcal{M}}(t) \right] \phi_{j}(t) dt$$

$$= \int_{0}^{T} \frac{\rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right]}{\rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right]} \left[X_{i}(t) - \rho_{i}^{\mathcal{M}}(t) \right] \phi_{j}(t) dt$$

$$= \int_{0}^{T} \left[X_{i}(t) - \rho_{i}^{\mathcal{M}}(t) \right] \phi_{j}(t) dt$$

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$$= \int_{0}^{T} \left[X_{i}(t) - \rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right] \right] \int_{0}^{t} \exp \left(-\frac{(t - s)}{\tau} \right) X_{j}(s) ds dt$$

$$\approx \sum_{t=0}^{T} \left[X_{i}(t) - \rho_{0} \exp \left[\frac{u_{i}(t) - v}{\Delta u} \right] \right] \sum_{s=0}^{t} \left[\exp \left(-\frac{(t - s)}{\tau} \right) X_{j}(s) \Delta s \right] \Delta t$$
(2)

In (1), we used the gradient of g with respect to $u_i(t)$:

$$\frac{\partial}{\partial u_i(t)} \left(\rho_0 \exp \left[\frac{u_i(t) - v}{\Delta u} \right] \right) = \rho_0 \exp \left[\frac{u_i(t) - v}{\Delta u} \right]$$

Finally the update to w_{ij} is

$$w_{ij}^{\mathcal{M}}(T) = w_{ij}^{\mathcal{M}}(T) + \mu^{\mathcal{M}} \dot{w}_{ij}^{\mathcal{M}}(T)$$