

Interrogating theoretical models of neural computation with deep inference
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¹ 1 Abstract

² A cornerstone of theoretical neuroscience is the circuit model: a system of equations that captures
³ a hypothesized neural mechanism. Such models are valuable when they give rise to an experi-
⁴ mentally observed phenomenon – whether behavioral or in terms of neural activity – and thus
⁵ can offer insights into neural computation. The operation of these circuits, like all models, crit-
⁶ ically depends on the choices of model parameters. When analytic derivation of the relationship
⁷ between model parameters and computational properties is intractable, approximate inference and
⁸ simulation-based techniques are relied upon for scientific insight. We bring the use of deep genera-
⁹ tive models for probabilistic inference to bear on this problem, learning distributions of parameters
¹⁰ that produce the specified properties of computation. By learning parameter distributions that
¹¹ produce computations – an emergent property, we introduce a novel methodology for exploratory
¹² analyses and hypothesis testing that is particularly well-suited to the stochastic dynamical sys-
¹³ tems models predominant in our field of theoretical neuroscience. We motivate this methodology
¹⁴ with a worked example analyzing sensitivity in the stomatogastric ganglion. We then use it to go
¹⁵ beyond linear theory of neuron-type input-responsivity in a model of primary visual cortex, gain
¹⁶ a mechanistic understanding of rapid task switching in superior colliculus models, and attribute
¹⁷ error to connectivity properties in recurrent neural networks solving a simple mathematical task.
¹⁸ While much use of deep learning in theoretical neuroscience focuses on drawing analogies between
¹⁹ optimized neural architectures and the brain, this work illustrates how we can further leverage the
²⁰ power of deep learning towards solving inverse problems in theoretical neuroscience.

21 2 Introduction

22 The fundamental practice of theoretical neuroscience is to use a mathematical model to understand
23 neural computation, whether that computation enables perception, action, or some intermediate
24 processing [1]. A neural computation is systematized with a set of equations – the model – and
25 these equations are motivated by biophysics, neurophysiology, and other conceptual considerations.
26 The function of this system is governed by the choice of model parameters, which when configured
27 in a particular way, give rise to a measurable signature of a computation. The work of analyzing a
28 model then requires solving the inverse problem: given a computation of interest, how can we reason
29 about these particular parameter configurations? The inverse problem is crucial for reasoning about
30 likely parameter values, uniquenesses and degeneracies, and predictions made by the model.

31 Consider the idealized practice: one carefully designs a model and analytically derives how model
32 parameters govern the computation. Seminal examples of this gold standard (which often adopt
33 approaches from statistical physics) include our field’s understanding of memory capacity in asso-
34 ciative neural networks [2], chaos and autocorrelation timescales in random neural networks [3],
35 the paradoxical effect [4], and decision making [5]. Unfortunately, as circuit models include more
36 biological realism, theory via analytical derivation becomes intractable. Alternatively, statistical
37 inference can be run to obtain model parameters likely to produce some model output, and local
38 sensitivity analyses can be performed at inferred parameter values. Since most neural circuit mod-
39 els stipulate a noisy system of differential equations that can only be sampled or realized through
40 forward simulation, they lack the explicit likelihood central to the probabilistic modeling toolkit.
41 Therefore, the most popular approaches to the inverse problem have been likelihood-free methods
42 such as approximate Bayesian computation (ABC) [6], in which a set of reasonable parameters
43 estimates is obtained via simulation and rejection.

44 Of course, the challenge of doing inference in complex models has arisen in many scientific fields.
45 In response, the machine learning community has made remarkable progress in recent years, via
46 the use of deep neural networks as a powerful inference engine: a flexible function family that can
47 map observations back to probability distributions quantifying the likely parameter configurations.
48 One celebrated example of this approach from machine learning, of which we draw key inspiration
49 for this work, is the variational autoencoder (VAE) [7, 8], which uses a deep neural network to
50 induce an (approximate) posterior distribution on hidden variables in a latent variable model, given
51 data. Indeed, these tools have been used to great success in neuroscience as well, in particular for

52 interrogating parameters (sometimes treated as hidden states) in models of both cortical population
53 activity [9, 10, 11, 12] and animal behavior [13, 14, 15]. These works have used deep neural networks
54 to expand the expressivity and accuracy of statistical models of neural data [16].

55 Existing approaches to the inverse problem in theoretical neuroscience fall short in three key ways.
56 First, theoretical models of neural computation aim to reflect a complex biological reality, and as a
57 result, such models lack tractable likelihoods. Thus, standard approaches from statistical inference
58 are unavailable. The parameter sets obtained from likelihood-free ABC lack a formalized link
59 to Bayesian inference (except in the unrealistic 0-distance scenario), lack parameter probabilities,
60 and only confer sensitivity analyses of an alternative likelihood to the simulator-defined likelihood
61 of ABC [17]. Second is the undesirable trade-off between the flexibility and tractability of the
62 approximated posterior distribution. While sampling-based approaches like ABC and Markov chain
63 Monte Carlo (MCMC) can produce flexible posterior approximations, they must be run continually
64 for increasing samples. While VAE approaches can result in tractable posterior sampling and
65 sensitivity measurements post-optimization, existing approaches have relied on simplified classes
66 of distributions, which restrict the flexibility of the posterior approximation. And third, you can
67 never make assumptions of what inferred model parameters will predict. This is well understood
68 when considering Box’s loop and the role of posterior predictive checks in the development and
69 critique of scientific models [18, 19]. Uncertainty about the properties of inferred model predictions
70 introduce a conceptual degree of freedom to the inverse problem that may be unnecessary and
71 undesirable given the scientific motivation.

72 To address these three challenges, we developed an inference methodology – ‘emergent property
73 inference’ – which learns a distribution over parameter configurations in a theoretical model. This
74 distribution has two critical properties: *(i)* it is chosen such that draws from the distribution (pa-
75 rameter configurations) correspond to systems of equations that give rise to a specified emergent
76 property (a set of constraints); and *(ii)* it is chosen to have maximum entropy given those con-
77 straints, such that we identify all likely parameters and can use the distribution to reason about
78 parametric sensitivity and degeneracies [20]. First, we use stochastic gradient techniques in the
79 spirit of likelihood-free variational inference [21] to enable inference in likelihood-free models of
80 neural computation. Second, we stipulate a bijective deep neural network that induces a flexible
81 family of probability distributions over model parameterizations with a probability density we can
82 calculate [22, 23, 24], which confers fast sampling and sensitivity measurements. Third, we quan-
83 tify the notion of emergent properties as a set of moment constraints on datasets generated by the

84 model. Thus, an emergent property is not a single data realization, but a phenomenon or a feature
85 of the model, which is ultimately the object of interest in theoretical neuroscience. Conditioning
86 on an emergent property requires a variant of deep probabilistic inference methods, which we have
87 previously introduced [25]. Taken together, emergent property inference (EPI) provides a method-
88 ology for inferring parameter configurations consistent with a particular emergent phenomena in
89 theoretical models. We use a classic example of parametric degeneracy in a biological system, the
90 stomatogastric ganglion [26], to motivate and clarify the technical details of EPI.

91 Equipped with this methodology, we then investigated three models of current importance in the-
92 oretical neuroscience. These models were chosen to demonstrate generality through ranges of bi-
93 ological realism (from conductance-based biophysics to recurrent neural networks), neural system
94 function (from pattern generation to abstract cognitive function), and network scale (from four to
95 infinite neurons). First, we use EPI to elucidate the mechanisms of inhibition stabilization with
96 varying contrast in a stochastic nonlinear dynamical model of primary visual cortex with inhibitory
97 multiplicity. Second, we discover connectivity patterns in superior colliculus resulting in resilience
98 to optogenetic perturbation by using EPI to condition on rapid task switching. Third, we use EPI
99 to uncover the sources of error in a low-rank recurrent neural network executing a simple math-
100 ematical task. The novel scientific insights offered by EPI contextualize and clarify the previous
101 studies exploring these models [27, 28, 29, 30], and more generally, these results point to the value
102 of deep inference for the interrogation of biologically relevant models.

103 3 Results

104 3.1 Motivating emergent property inference of theoretical models

105 Consideration of the typical workflow of theoretical modeling clarifies the need for emergent prop-
106 erty inference. First, one designs or chooses an existing model that, it is hypothesized, captures
107 the computation of interest. To ground this process in a well-known example, consider the stom-
108 atogastric ganglion (STG) of crustaceans, a small neural circuit which generates multiple rhythmic
109 muscle activation patterns for digestion [31]. Despite full knowledge of STG connectivity and a
110 precise characterization of its rhythmic pattern generation, biophysical models of the STG have
111 complicated relationships between circuit parameters and neural activity [26, 32]. A subcircuit
112 model of the STG [27] is shown schematically in Figure 3.1A, and note that the behavior of this
113 model will be critically dependent on its parameterization – the choices of conductance parameters

114 $\mathbf{z} = [g_{el}, g_{synA}]$. Specifically, the two fast neurons ($f1$ and $f2$) mutually inhibit one another, and
115 oscillate at a faster frequency than the mutually inhibiting slow neurons ($s1$ and $s2$). The hub
116 neuron (hub) couples with either the fast or slow population or both.

117 Second, once the model is selected, one defines the emergent phenomena of scientific interest. In the
118 STG example, we are concerned with neural spiking frequency, which emerges from the dynamics of
119 the circuit model 3.1B. An interesting emergent property of this stochastic model is when the hub
120 neuron fires at an intermediate frequency between the intrinsic spiking rates of the fast and slow
121 populations. This emergent property is shown in Figure 3.1C at an average frequency of 0.55Hz.

122 Third, parameter analyses ensue: brute-force parameter sweeps, ABC sampling, and sensitivity
123 analyses are all routinely used to reason about what parameter configurations lead to an emergent
124 property. In this last step lies the opportunity for a precise quantification of the emergent property
125 as a statistical feature of the model. Once we have such a methodology, we can infer a probability
126 distribution over parameter configurations that produce this emergent property.

127 Before presenting technical details (in the following section), let us understand emergent property
128 inference schematically: EPI (Fig. 3.1D) takes, as input, the model and the specified emergent
129 property, and as its output, produces the parameter distribution EPI (Fig. 3.1E). This distribution
130 – represented for clarity as samples from the distribution – is then a scientifically meaningful and
131 mathematically tractable object. In the STG model, this distribution can be specifically queried to
132 reveal the prototypical parameter configuration for network syncing (the mode; Figure 3.1E yellow
133 star), and how network syncing decays based on changes away from the mode. The eigenvectors
134 (of the Hessian of the distribution at the mode) quantitatively formalize the robustness of unified
135 intermediacy (Fig. 3.1B solid (v_1) and dashed (v_2) black arrows). Indeed, samples equidistant from
136 the mode along these EPI-identified dimensions of sensitivity (v_1) and degeneracy (v_2) agree with
137 error contours (Fig. 3.1B contours) and have diminished or preserved network syncing, respectively
138 (Fig. 3.1F activity traces, Fig. S TODO) (see Section 5.2.1).

139 3.2 A deep generative modeling approach to emergent property inference

140 Emergent property inference (EPI) systematizes the three-step procedure of the previous section.
141 First, we consider the model as a coupled set of stochastic differential equations [27]. In the running
142 STG example, the model activity $\mathbf{x} = [x_{f1}, x_{f2}, x_{hub}, x_{s1}, x_{s2}]$ is the membrane potential for each

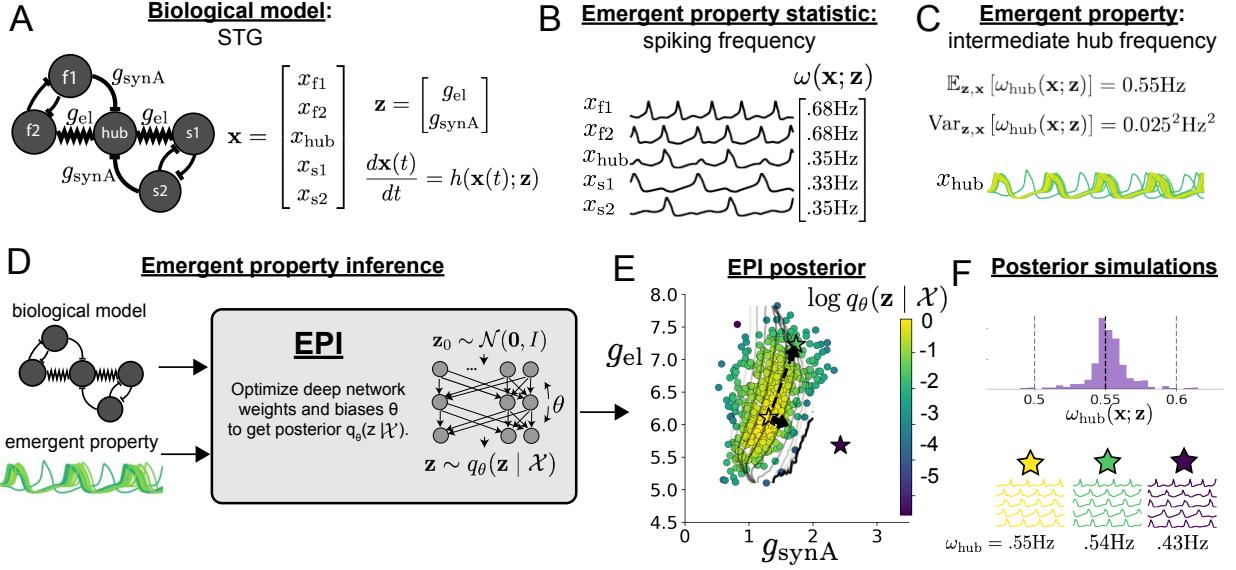


Figure 1: Emergent property inference (EPI) in the stomatogastric ganglion. **A.** Conductance-based biological model of the STG subcircuit. In the STG model, jagged connections indicate electrical coupling having electrical conductance g_{el} . Other connections in the diagram are inhibitory synaptic projections having strength g_{synA} onto the hub neuron, and $g_{synB} = 5\text{nS}$ for mutual inhibitory connections. Parameters are represented by the vector \mathbf{z} and data by the vector \mathbf{x} . **B.** Simulated activity form the STG model at $g_{el} = 4.5\text{nS}$ and $g_{synA} = 3\text{nS}$. **C.** The emergent property of unified intermediacy, in which all neurons are firing close to the same intermediate frequency. Simulated activity traces are colored by log probability density of their generating parameters in the EPI-inferred distribution. **D.** For a choice of model and emergent property, emergent property inference (EPI) learns a distribution of the model parameters $\mathbf{z} = [g_{el}, g_{synA}]$ producing middle hub frequency. Deep probability distributions map a simple random variable \mathbf{z}_0 through a deep neural network with weights and biases $\boldsymbol{\theta}$ to parameters $\mathbf{z} = q_{\boldsymbol{\theta}}(\mathbf{z}_0)$ distributed as $q_{\boldsymbol{\theta}}(\mathbf{z} \mid \mathcal{X})$. **E.** The EPI distribution of STG model parameters producing network syncing. Samples are colored by log probability density. Distribution contours of hub neuron frequency from mean of .55 Hz are shown at levels of .525, .53,575 Hz (dark to light gray away from mean). Frequencies are averages over the stochasticity of the model. Eigenvectors of the Hessian at the mode of the inferred distribution are indicated as \mathbf{v}_1 (solid) and \mathbf{v}_2 (dashed) with lengths scaled by the square root of the absolute value of their eigenvalues. Simulated activity is shown for three samples (stars). v_1 is sensitive to network syncing ($p < 10^{-4}$), while v_2 is not ($p = 0.67$) (see Section 5.2.1). **F** Simulations from parameters in E. (Top) The predictive distribution of the posterior obeys the constraints stipulated by the emergent property. (Bottom) Simulations at the starred parameter values.

143 neuron, which evolves according to the biophysical conductance-based equation:

$$C_m \frac{d\mathbf{x}(t)}{dt} = -\mathbf{h}(\mathbf{x}(t); \mathbf{z}) = -[\mathbf{h}_{leak}(\mathbf{x}(t); \mathbf{z}) + \mathbf{h}_{Ca}(\mathbf{x}(t); \mathbf{z}) + \mathbf{h}_K(\mathbf{x}(t); \mathbf{z}) \\ + \mathbf{h}_{hyp}(\mathbf{x}(t); \mathbf{z}) + \mathbf{h}_{elec}(\mathbf{x}(t); \mathbf{z}) + \mathbf{h}_{syn}(\mathbf{x}(t); \mathbf{z})] \quad (1)$$

144 where $C_m = 1\text{nF}$, and \mathbf{h}_{leak} , \mathbf{h}_{Ca} , \mathbf{h}_K , \mathbf{h}_{hyp} , \mathbf{h}_{elec} , and \mathbf{h}_{syn} are the leak, calcium, potassium, hyper-
145 polarization, electrical, and synaptic currents, all of which have their own complicated dependence
146 on \mathbf{x} and $\mathbf{z} = [g_{el}, g_{synA}]$ (see Section 5.2.1).

147 Second, we define the emergent property, which as above is middle “hub neuron frequency”: oscil-
148 lation of the hub neuron at an intermediate frequency (Figure 3.1C). Quantifying this phenomenon
149 is straightforward: we stipulate that the hub neuron’s spiking frequency – denoted $\omega_{\text{hub}}(\mathbf{x})$ – is close
150 to an intermediate frequency of 0.55Hz. Mathematically, we achieve this via constraints on the
151 mean and variance of the hub neuron spiking frequency.

$$\begin{aligned} \mathcal{X} &: \mathbb{E}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] \triangleq \mathbb{E}_{\mathbf{z}, \mathbf{x}} [\omega_{\text{hub}}(\mathbf{x}; \mathbf{z})] = [0.55] \triangleq \boldsymbol{\mu} \\ \text{Var}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] &\triangleq \text{Var}_{\mathbf{z}, \mathbf{x}} [\omega_{\text{hub}}(\mathbf{x}; \mathbf{z})] = [0.025^2] \triangleq \boldsymbol{\sigma}^2. \end{aligned} \quad (2)$$

152 The emergent property statistic $f(\mathbf{x}; \mathbf{z}) = \omega_{\text{hub}}(\mathbf{x}; \mathbf{z})$ along with its constrained mean $\boldsymbol{\mu}$ and variance
153 $\boldsymbol{\sigma}^2$ define the emergent property denoted \mathcal{X} .

154 Third, we perform emergent property inference: we find a distribution over parameter configura-
155 tions \mathbf{z} , and insist that samples from this distribution produce the emergent property; in other
156 words, they obey the constraints introduced in Equation 2. This distribution will be chosen from a
157 family of probability distributions $\mathcal{Q} = \{q_{\boldsymbol{\theta}}(\mathbf{z}) : \boldsymbol{\theta} \in \Theta\}$, defined by a deep generative distribution
158 of the normalizing flow class [22, 23, 24] – neural networks which transform a simple distribution
159 into a suitably complicated distribution (as is needed here). This deep distribution is represented
160 in Figure 3.1C (see Section 5.1). Then, mathematically, we must solve the following optimization
161 program:

$$\begin{aligned} q_{\boldsymbol{\theta}}(\mathbf{z} | \mathcal{X}) &= \underset{\boldsymbol{\theta} \in \mathcal{Q}}{\text{argmax}} H(q_{\boldsymbol{\theta}}(\mathbf{z})) \\ \text{s.t. } \mathcal{X} : \mathbb{E}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] &= \boldsymbol{\mu}, \text{Var}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\sigma}^2 \end{aligned} \quad (3)$$

162 where $f(\mathbf{x}, \mathbf{z})$, $\boldsymbol{\mu}$, and $\boldsymbol{\sigma}$ are defined as in Equation 2. Finally, we recognize that many distributions
163 in \mathcal{Q} will respect the emergent property constraints, so we select that which has maximum entropy.
164 This principle, captured in Equation 3 by the primal objective H , identifies parameter distributions

165 with minimal assumptions beyond some chosen structure [33, 34, 25, 35]. Such a normative principle
166 of maximum entropy, which is also that of Bayesian inference, naturally fits with our scientific
167 objective of reasoning about parametric sensitivity and robustness. The recovered distribution of
168 EPI is as variable as possible along each parametric manifold such that it produces the emergent
169 property.

170 EPI optimizes the weights and biases θ of the deep neural network (which induces the probability
171 distribution) by iteratively solving Equation 3. The optimization is complete when the sampled
172 models with parameters $\mathbf{z} \sim q_\theta(z | \mathcal{X})$ produce activity consistent with the specified emergent
173 property (Fig. S4). Such convergence is evaluated with a hypothesis test that the means and
174 variances of each emergent property statistic are not different than their constrained values (see
175 Section 5.1.3). Further validation of EPI is available in the supplementary materials, where we
176 analyze a simpler model for which ground-truth statements can be made (Section 5.1.6).

177 In relation to broader methodology, inspection of the EPI objective reveals a natural relationship
178 to posterior inference. Specifically, EPI (TODO insert interpretation). Equipped with this method,
179 we may examine structure in posterior distributions or make comparisons between posteriors con-
180 ditioned at different levels of the same emergent property statistic. We now prove out the value
181 of EPI by using it to investigate and produce novel insights about three prominent models in
182 neuroscience.

183 3.3 Comprehensive input-responsivity in a nonlinear sensory system

184 Dynamical models of excitatory (E) and inhibitory (I) populations with supralinear input-output
185 function have succeeded in explaining a host of experimentally documented phenomena. In a regime
186 characterized by inhibitory stabilization of strong recurrent excitation, these models give rise to
187 paradoxical responses [4], selective amplification [36], surround suppression [37] and normalization
188 [38]. Despite their strong predictive power, E-I circuit models rely on the assumption that inhibi-
189 tion can be studied as an indivisible unit. However, experimental evidence shows that inhibition
190 is composed of distinct elements – parvalbumin (P), somatostatin (S), VIP (V) – composing 80%
191 of GABAergic interneurons in V1 [39, 40, 41], and that these inhibitory cell types follow specific
192 connectivity patterns (Fig. 2A) [42]. Recent theoretical advances [28, 43, 44], have only started
193 to address the consequences of this multiplicity in the dynamics of V1, strongly relying on linear
194 theoretical tools. Here, we go beyond linear theory by systematically generating and evaluating hy-
195 potheses of circuit model function using EPI distributions of neuron-type inputs producing various

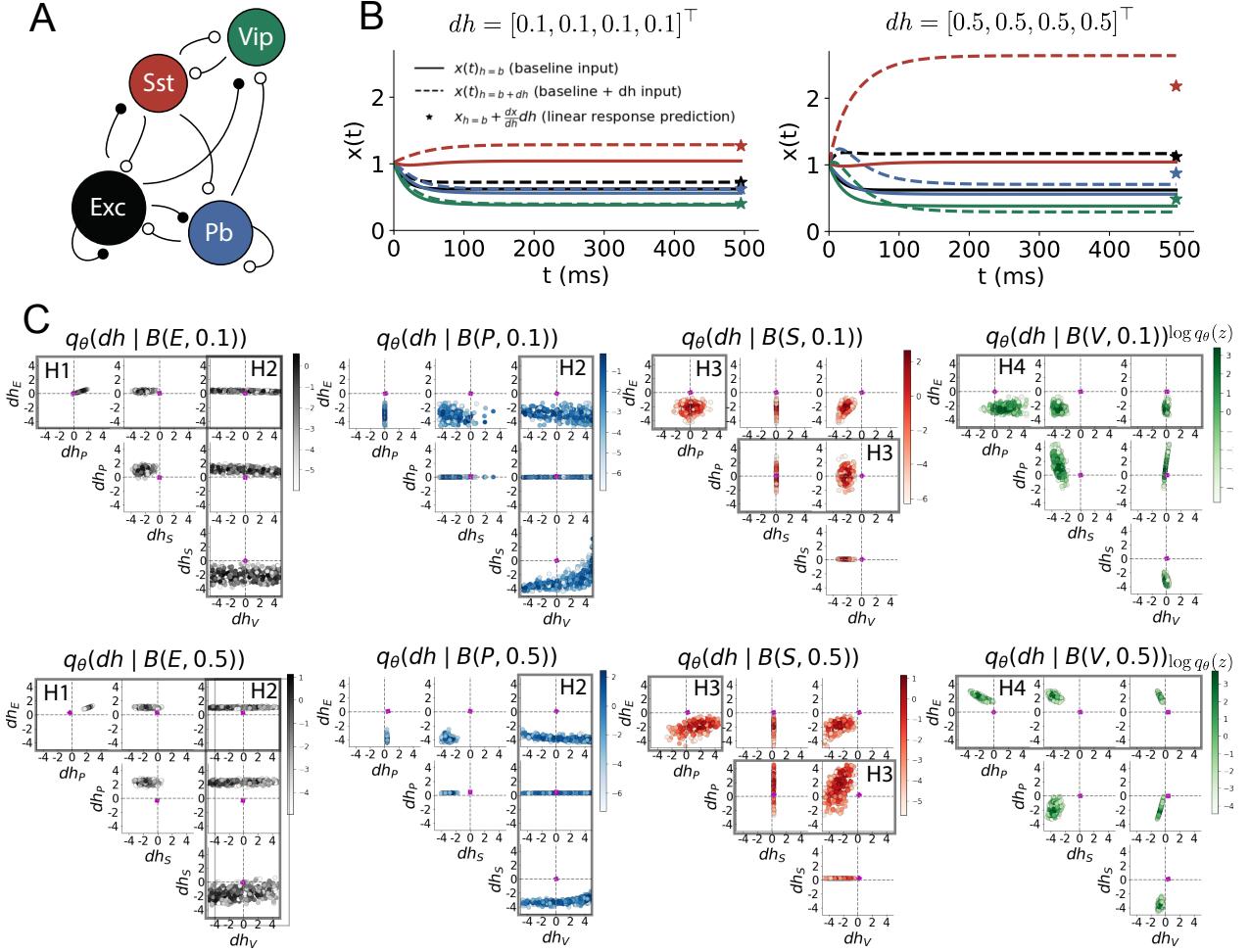


Figure 2: Hypothesis generation through EPI in a V1 model. A. Four-population model of primary visual cortex with excitatory (black), parvalbumin (blue), somatostatin (red), and VIP (green) neurons. Some neuron-types largely do not form synaptic projections to others (excitatory and inhibitory projections filled and unfilled, respectively). B. Linear response predictions become inaccurate with greater input strength. V1 model simulations for input (solid) $h = b$ and (dashed) $h = b + dh$. Stars indicate the linear response prediction. C. EPI distributions on differential input dh conditioned on differential response $\mathcal{B}(\alpha, y)$. Supporting evidence for the four generated hypotheses are indicated by gray boxes with labels H1, H2, H3, and H4. The linear prediction from two standard deviations away from y (from negative to positive) is overlaid in magenta (very small, near origin).

196 neuron-type population responses.

197 Specifically, we consider a four-dimensional circuit model with dynamical state given by the firing
198 rate x of each neuron-type population $x = [x_E, x_P, x_S, x_V]^\top$. Given a time constant of $\tau = 20$ ms
199 and a power $n = 2$, the dynamics are driven by the rectified and exponentiated sum of recurrent
200 (Wx) and external h inputs:

$$\tau \frac{dx}{dt} = -x + [Wx + h]_+^n. \quad (4)$$

201 We considered fixed effective connectivity weights W approximated from experimental recordings of
202 publicly available datasets of mouse V1 [45, 46] (see Section 5.2.2). The input $h = b + dh$ is comprised
203 of a baseline input $b = [b_E, b_P, b_S, b_V]^\top$ and a differential input $dh = [dh_E, dh_P, dh_S, dh_V]^\top$ to each
204 neuron-type population. Throughout subsequent analyses, the baseline input is $b = [1, 1, 1, 1]^\top$.

205 With this model, we are interested in the differential responses of each neuron-type population to
206 changes in input dh . Initially, we studied the linearized response of the system to input $\frac{dx_{ss}}{dh}$ at the
207 steady state response x_{ss} , i.e. a fixed point. All analyses of this model consider the steady state
208 response, so we drop the notation ss from here on. While this linearization accurately predicts
209 differential responses $dx = [dx_E, dx_P, dx_S, dx_V]^\top$ for small differential inputs to each population
210 $dh = [0.1, 0.1, 0.1, 0.1]^\top$ (Fig 2B left), the linearization is a poor predictor in this nonlinear model
211 more generally (Fig. 2B right). Currently available approaches to deriving the steady state response
212 of the system are limited.

213 To get a more comprehensive picture of the input-responsivity of each neuron-type beyond linear
214 theory, we used EPI to learn a distribution of the differential inputs to each population dh that
215 produce an increase of y in the rate of each neuron-type population $\alpha \in \{E, P, S, V\}$. We want
216 to know the differential inputs dh that result in a differential steady state dx_α (the change in x_α
217 when receiving input $h = b + dh$ with respect to the baseline $h = b$) of value y with some small,
218 arbitrarily chosen amount of variance 0.01^2 . These statements amount to the emergent property

$$\mathcal{B}(\alpha, y) \triangleq \mathbb{E} \begin{bmatrix} dx_\alpha \\ (dx_\alpha - y)^2 \end{bmatrix} = \begin{bmatrix} y \\ 0.01^2 \end{bmatrix}. \quad (5)$$

219 We maintain the notation $\mathcal{B}(\cdot)$ throughout the rest of the study as short hand for emergent property,
220 which represents a different signature of computation in each application.

221 Using EPI, we inferred the distribution of dh shown in Figure 2C producing $\mathcal{B}(\alpha, y)$. Columns
222 correspond to inferred distributions of excitatory ($\alpha = E$, red), parvalbumin ($\alpha = P$, blue), so-

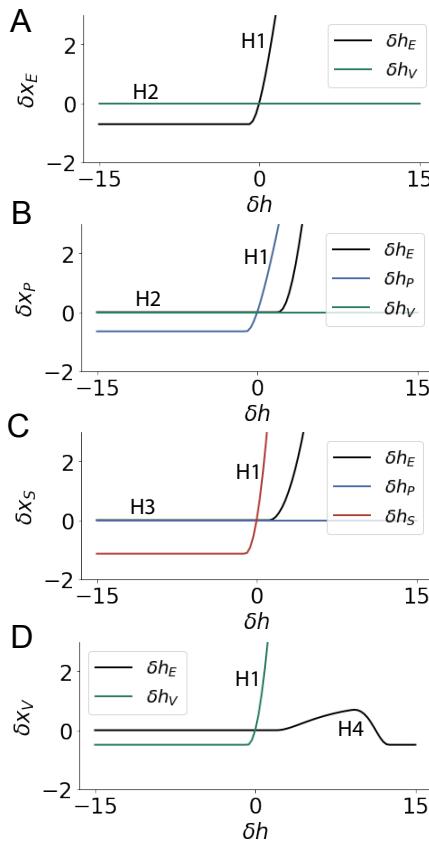


Figure 3: Confirming EPI generated hypotheses in V1. A. Differential responses δx_E by the E-population to changes in individual input $\delta h_\alpha \hat{u}_\alpha$ away from the mode of the EPI distribution dh^* . B-D Same plots for the P-, S-, and V-populations. Labels H1, H2, H3, and H4 indicate which curves confirm which hypotheses.

matostatin ($\alpha = S$, red) and VIP ($\alpha = V$, green) neuron-type response increases, while each row corresponds to increase amounts of $y \in \{0.1, 0.5\}$. For each pair of parameters, we show the two-dimensional marginal distribution of samples colored by $\log q_\theta(dh | \mathcal{B}(\alpha, y))$. The inferred distributions immediately suggest four hypotheses:

227

- 228 H1: as is intuitive, each neuron-type's firing rate should be sensitive to that neuron-type's
229 direct input (e.g. Fig. 2C H1 gray boxes indicate low variance in dh_E when $\alpha = E$. Same
230 observation in all inferred distributions);
- 231 H2: the E- and P-populations should be largely unaffected by input to the V-population (Fig.
232 2C H2 gray boxes indicate high variance in dh_V when $\alpha \in \{E, P\}\});$
- 233 H3: the S-population should be largely unaffected by input to the P-population (Fig. 2C H3
234 gray boxes indicate high variance in dh_P when $\alpha = S$);
- 235 H4: there should be a nonmonotonic response of the V-population with input to the E-
236 population (Fig. 2C H4 gray boxes indicate that negative dh_E should result in small dx_V ,
237 but positive dh_E should elicit a larger dx_V);

238 We evaluate these hypotheses by taking perturbations in individual neuron-type input δh_α away

239 from the modes of the inferred distributions at $y = 0.1$

$$dh^* = z^* = \underset{z}{\operatorname{argmax}} \log q_{\theta}(z | \mathcal{B}(\alpha, 0.1)). \quad (6)$$

240 Here δx_{α} is the change in steady state response of the system with input $h = b + dh^* + \delta h_{\alpha} \hat{u}_{\alpha}$
241 compared to $h = b + dh^*$, where \hat{u}_{α} is a unit vector in the dimension of α . The EPI-generated
242 hypotheses are confirmed (for details, see Section 5.2.2):

243 H1: the neuron-type responses are sensitive to their direct inputs (Fig. 3A black, 3B blue,
244 3C red, 3D green);

245 H2: the E- and P-populations are not affected by δh_V (Fig. 3A green, 3B green);

246 H3: the S-population is not affected by δh_P (Fig. 3C blue);

247 H4: the V-population exhibits a nonmonotonic response to δh_E (Fig. 3D black), and is in
248 fact the only population to do so (Fig. 3A-C black).

249 These hypotheses were in stark contrast to what was available to us via traditional analytical linear
250 prediction (Fig. 2C, magenta, see Section 5.2.2).

251 Here, we examined the neuron-type responsivity of this model of V1 with scientifically motivated
252 choice of connectivity W . With EPI, we could just as easily have examined the distribution of such
253 W 's consistent with some response characteristics for a fixed input h or another emergent property
254 such as inhibition stabilization. Most importantly, this analysis is a proof-of-concept demonstrating
255 the valuable ability to condition parameters of interest of a neural circuit model on some chosen
256 emergent property. To this point, we have shown the utility of EPI on relatively low-level emergent
257 properties like network syncing and differential neuron-type population responses. In the remainder
258 of the study, we focus on using EPI to understand models of more abstract cognitive function.

259 3.4 Identifying neural mechanisms of flexible task switching

260 In a rapid task switching experiment [47], rats were explicitly cued on each trial to either orient
261 towards a visual stimulus in the Pro (P) task or orient away from a visual stimulus in the Anti
262 (A) task (Fig. 4a). Neural recordings in the midbrain superior colliculus (SC) exhibited two
263 populations of neurons that simultaneously represented both task context (Pro or Anti) and motor
264 response (contralateral or ipsilateral to the recorded side): the Pro/Contra and Anti/Ipsi neurons
265 [29]. Duan et al. proposed a model of SC that, like the V1 model analyzed in the previous section, is
266 a four-population dynamical system. We analyzed this model, where the neuron-type populations
267 are functionally-defined as the Pro- and Anti-populations in each hemisphere (left (L) and right

268 (R)), their connectivity is parameterized geometrically (Fig. 4B). The input-output function of
 269 this model is chosen such that the population responses $x = [x_{LP}, x_{LA}, x_{RP}, x_{RA}]^\top$ are bounded
 270 from 0 to 1 giving rise to high (1) or low (0) responses at the end of the trial:

$$x_\alpha = \left(\frac{1}{2} \tanh \left(\frac{u_\alpha - \epsilon}{\zeta} \right) + \frac{1}{2} \right) \quad (7)$$

271 where $\epsilon = 0.05$ and $\zeta = 0.5$. The dynamics evolve with timescale $\tau = 0.09$ via an internal variable
 272 u governed by connectivity weights W

$$\tau \frac{du}{dt} = -u + Wx + h + \sigma dB \quad (8)$$

273 with gaussian noise of variance $\sigma^2 = 1$. The input h is comprised of a cue-dependent input to the
 274 Pro or Anti populations, a stimulus orientation input to either the Left or Right populations, and
 275 a choice-period input to the entire network (see Section 5.2.3). Here, we use EPI to determine the
 276 changes in network connectivity $z = [sW_P, sW_A, vW_{PA}, vW_{AP}, dW_{PA}, dW_{AP}, hW_P, hW_A]$ resulting
 277 in greater levels of rapid task switching accuracy.

278 To quantify the emergent property of rapid task switching at various levels of accuracy, we consid-
 279 ered the requirements of this model in this behavioral paradigm. At the end of successful trials,
 280 the response of the Pro population in the hemisphere of the correct choice must have a value near
 281 1, while the Pro population in the opposite hemisphere must have a value near 0. Constraining a
 282 population response $x_\alpha \in [0, 1]$ to be either 0 or 1 can be achieved by requiring that it has Bernoulli
 283 variance (see Section 5.2.3). Thus, we can formulate rapid task switching at a level of accuracy
 284 $p \in [0, 1]$ in both tasks in terms of the average steady response of the Pro population \hat{p} of the
 285 correct choice, the error in Bernoulli variance of that Pro neuron σ_{err}^2 , and the average difference
 286 in Pro neuron responses d in both Pro and Anti trials:

$$\mathcal{B}(p) \triangleq \mathbb{E} \begin{bmatrix} \hat{p}_P \\ \hat{p}_A \\ (\hat{p}_P - p)^2 \\ (\hat{p}_A - p)^2 \\ \sigma_{P,err}^2 \\ \sigma_{A,err}^2 \\ d_P \\ d_A \end{bmatrix} = \begin{bmatrix} p \\ p \\ 0.15^2 \\ 0.15^2 \\ 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}. \quad (9)$$

287 Thus, $\mathcal{B}(p)$ denotes Bernoulli, winner-take-all responses between Pro neurons in a model executing
 288 rapid task switching near accuracy level p .

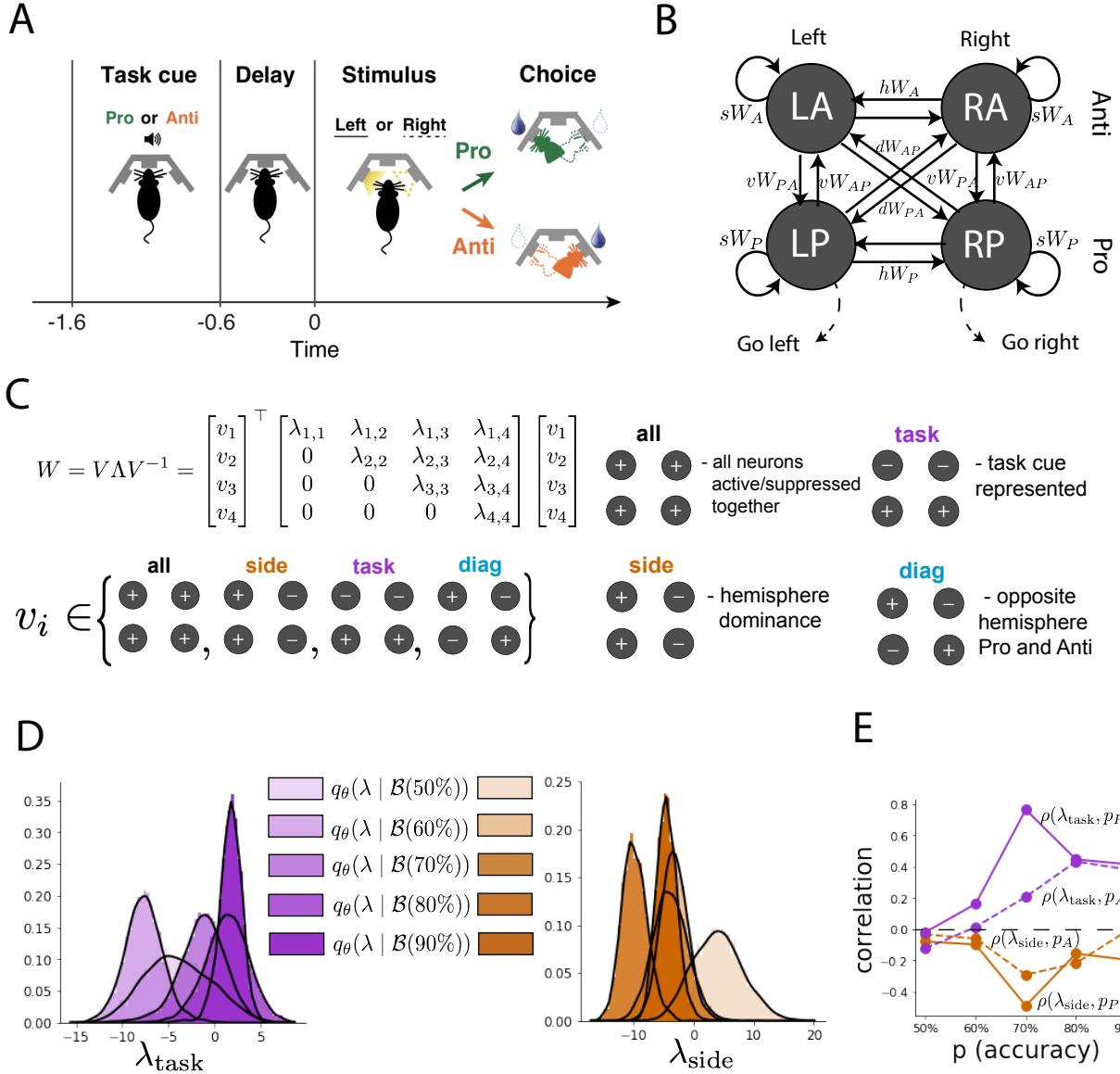


Figure 4: EPI reveals changes in SC [29] connectivity that control task accuracy. A. Rapid task switching behavioral paradigm (see text). B. Model of superior colliculus (SC). Neurons: LP - left pro, RP - right pro, LA - left anti, RA - right anti. Parameters: sW - self, hW - horizontal, vW - vertical, dW - diagonal weights. Subscripts P and A of connectivity weights indicate Pro or Anti populations, and e.g. vW_{PA} is a vertical weight from an Anti to a Pro population. C. The Schur decomposition of the weight matrix $W = V \Lambda V^{-1}$ is a unique decomposition with orthogonal V and upper triangular Λ . Schur modes: v_{all} , v_{task} , v_{side} , and v_{diag} . D. The marginal EPI distributions of the Schur eigenvalues at each level of task accuracy. E. The correlation of Schur eigenvalue with task performance in each learned EPI distribution.

289 We used EPI to learn distributions of the SC weight matrix parameters z conditioned on of various
290 levels of rapid task switching accuracy $\mathcal{B}(p)$ for $p \in \{50\%, 60\%, 70\%, 80\%, 90\%\}$. To make sense
291 of these inferred distributions, we followed the approach of Duan et al. by decomposing the con-
292 nectivity matrix $W = V\Lambda V^{-1}$ in such a way (the Schur decomposition) that the basis vectors v_i
293 are the same for all W (Fig. 4C). These basis vectors have intuitive roles in processing for this
294 task, and are accordingly named the *all* mode - all neurons co-fluctuate, *side* mode - one side
295 dominates the other, *task* mode - the Pro or Anti populations dominate the other, and *diag* mode -
296 Pro- and Anti-populations of opposite hemispheres dominate the opposite pair. The corresponding
297 eigenvalues (e.g. λ_{task} , which change according to W) indicate the degree to which activity along
298 that mode is increased or decreased by W .

299 We found that for greater task accuracies, the task mode eigenvalue increases, indicating the
300 importance of W to the task representation (Fig. 4D, purple; adjacent distributions from 60%
301 to 90% have $p < 10^{-4}$, Mann-Whitney test with 50 estimates and 100 samples). Stepping from
302 random chance (50%) networks to marginally task-performing (60%) networks, there is a marked
303 decrease of the side mode eigenvalues (Fig. 4D, orange; $p < 10^{-4}$). Such side mode suppression
304 relative to 50% remains in the models achieving greater accuracy, revealing its importance towards
305 task performance. There were no interesting trends with task accuracy in the all or diag mode
306 (hence not shown in Fig. 4). Importantly, we can conclude from our methodology that side
307 mode suppression in W allows rapid task switching, and that greater task-mode representations
308 in W increase accuracy. These hypotheses are confirmed by forward simulation of the SC model
309 (Fig. 4E, see Section 5.2.3) suggesting experimentally testable predictions: increase in rapid task
310 switching performance should be correlated with changes in effective connectivity corresponding to
311 an increase in task mode and decrease in side mode eigenvalues.

312 3.5 Linking RNN connectivity to error

313 So far, each model we have studied was designed from fundamental biophysical principles, genetically-
314 or functionally-defined neuron types. At a more abstract level of modeling, recurrent neural net-
315 works (RNNs) are high-dimensional dynamical models of computation that are becoming increas-
316 ingly popular in neuroscience research [48]. In theoretical neuroscience, RNN dynamics usually
317 follow the equation

$$\frac{dx}{dt} = -x + W\phi(x) + h, \quad (10)$$

318 where x is the network activity, W is the network connectivity, $\phi(\cdot) = \tanh(\cdot)$, and h is the input to
 319 the system. Such RNNs are trained to do a task from a systems neuroscience experiment, and then
 320 the unit activations of the trained RNN are compared to recorded neural activity. Fully-connected
 321 RNNs with tens of thousands of parameters are challenging to characterize [49], especially making
 322 statistical inferences about their parameterization. Alternatively, we considered a rank-1, N -neuron
 323 RNN with connectivity consisting of the sum of a random and a structured component:

$$W = g\chi + \frac{1}{N}mn^\top. \quad (11)$$

324 The random component $g\chi$ has strength g , and random component weights are Gaussian dis-
 325 tributed $\chi_{i,j} \sim \mathcal{N}(0, \frac{1}{N})$. The structured component $\frac{1}{N}mn^\top$ has entries of m and n drawn from
 326 Gaussian distributions $m_i \sim \mathcal{N}(M_m, 1)$ and $n_i \sim \mathcal{N}(M_n, 1)$. Recent theoretical work derives the
 327 low-dimensional response properties of low-rank networks from statistical parameterizations of their
 328 connectivity, such as $z = [g, M_m, M_n]$ [30]. We used EPI to infer the parameterizations of rank-
 329 1 RNNs solving an example task, enabling discovery of properties of connectivity that result in
 330 different types of error in the computation.

331 The task we consider is Gaussian posterior conditioning: calculate the parameters of a posterior
 332 distribution induced by a prior $p(\mu_y) = \mathcal{N}(\mu_0 = 4, \sigma_0^2 = 1)$ and a likelihood $p(y|\mu_y) = \mathcal{N}(\mu_y, \sigma_y^2 =$
 333 1), given a single observation y . Conjugacy offers the result analytically; $p(\mu_y|y) = \mathcal{N}(\mu_{post}, \sigma_{post}^2)$,
 334 where:

$$\mu_{post} = \frac{\frac{\mu_0}{\sigma_0^2} + \frac{y}{\sigma_y^2}}{\frac{1}{\sigma_0^2} + \frac{1}{\sigma_y^2}} \quad \sigma_{post}^2 = \frac{1}{\frac{1}{\sigma_0^2} + \frac{1}{\sigma_y^2}}. \quad (12)$$

335 To solve this Gaussian posterior conditioning task, the RNN response to a constant input $h =$
 336 $yr + (n - M_n)$ must equal the posterior mean along readout vector r , where

$$\kappa_r = \frac{1}{N} \sum_{j=1}^N r_j \phi(x_j). \quad (13)$$

337 Additionally, the amount of chaotic variance Δ_T must equal the posterior variance. Theory for
 338 low-rank RNNs allows us to express κ_r and Δ_T in terms of each other through a solvable system of
 339 nonlinear equations (see Section 5.2.4) [30]. This theory facilitates the mathematical formalization
 340 of task execution into an emergent property, where the emergent property statistics of the RNN
 341 activity are κ_r and Δ_T , and the emergent property values are the ground truth posterior mean

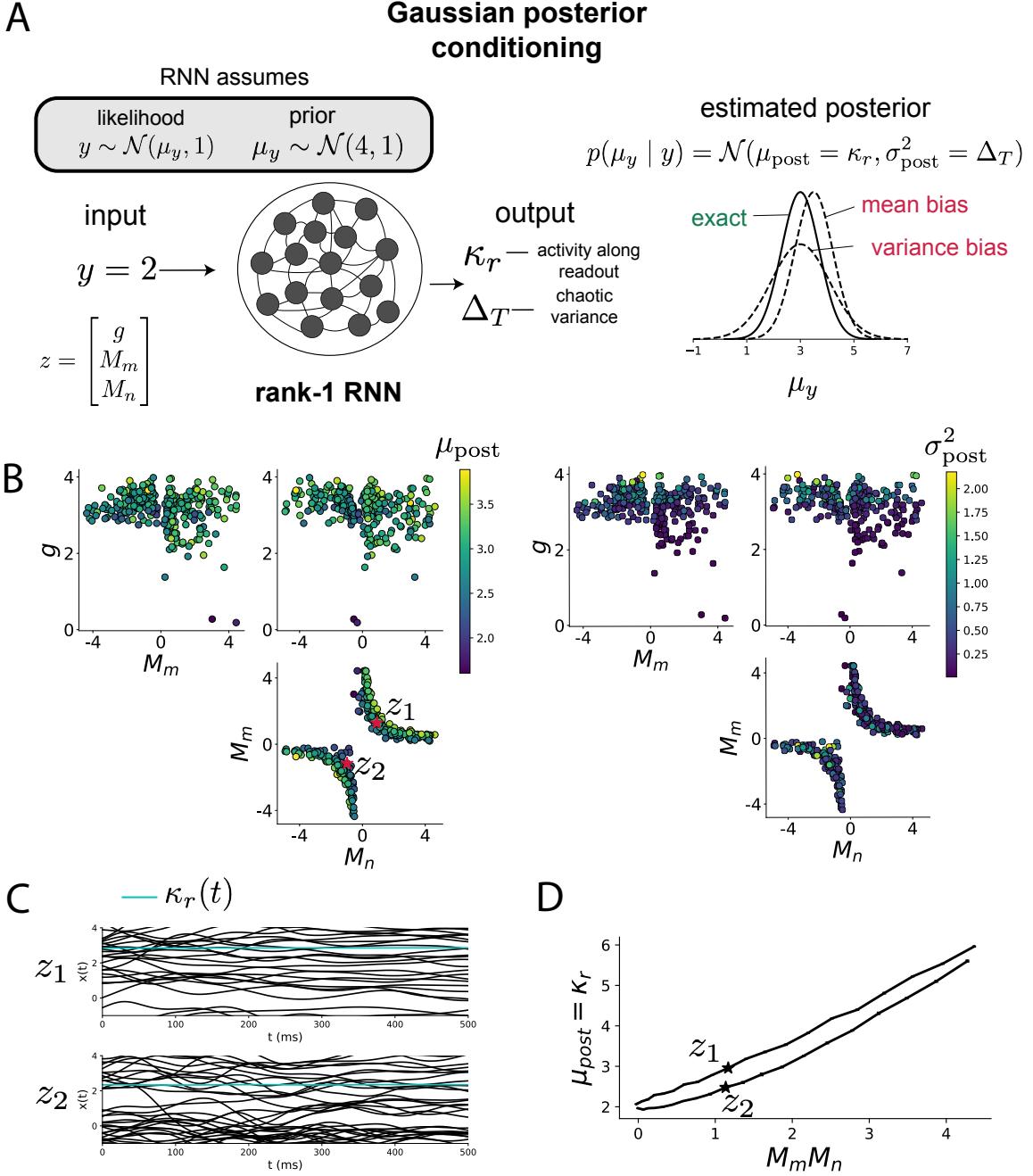


Figure 5: Sources of error in an RNN solving a simple task. A. (left) A rank-1 RNN executing a Gaussian posterior conditioning computation on μ_y . (right) Error in this computation can come from over- or underestimating the posterior mean or variance. B. EPI distribution of rank-1 RNNs executing Gaussian posterior conditioning. Samples are colored by (left) posterior mean $\mu_{\text{post}} = \kappa_r$ and (right) posterior variance $\sigma_{\text{post}}^2 = \Delta_T$. C. Finite-size network simulations of 2,000 neurons with parameters z_1 and z_2 sampled from the inferred distribution. Activity along readout κ_r (cyan) is stable despite chaotic fluctuations. D. The posterior mean computed by RNNs parameterized by z_1 and z_2 perturbed in the dimension of the product of M_m and M_n . Means and standard errors are shown across 10 realizations of 2,000-neuron networks.

³⁴² μ_{post} and variance σ_{post}^2 :

$$\mathbb{E} \begin{bmatrix} \kappa_r \\ \Delta_T \\ (\kappa_r - \mu_{\text{post}})^2 \\ (\Delta_T^2 - \sigma_{\text{post}}^2)^2 \end{bmatrix} = \begin{bmatrix} \mu_{\text{post}} \\ \sigma_{\text{post}}^2 \\ 0.1 \\ 0.1 \end{bmatrix}. \quad (14)$$

³⁴³ We chose a substantial amount of variance in these emergent property statistics, so that the inferred
³⁴⁴ distribution resulted in RNNs with a variety of errors in their solutions to the gaussian posterior
³⁴⁵ conditioning problem.

³⁴⁶ EPI was used to learn distributions of RNN connectivity properties $z = [g, M_m, M_n]$ executing
³⁴⁷ Gaussian posterior conditioning given an input of $y = 2$, where the true posterior is $\mu_{\text{post}} = 3$ and
³⁴⁸ $\sigma_{\text{post}} = 0.5$ (Fig. 5A). We examined the nature of the over- and under-estimation of the posterior
³⁴⁹ means (Fig. 5B left) and variances (Fig. 5B right) in the inferred distributions (300 samples).
³⁵⁰ The symmetry in the M_m - M_n plane, suggests a degeneracy in the product of M_m and M_n (Fig.
³⁵¹ 5B). Indeed, $M_m M_n$ strongly determines the posterior mean ($r = 0.62, p < 10^{-4}$). Furthermore,
³⁵² the random strength g strongly determines the chaotic variance ($r = 0.56, p < 10^{-4}$). Neither of
³⁵³ these observations were obvious from what mathematical analysis is available in networks of this
³⁵⁴ type (see Section 5.2.4). While the link between random strength g and chaotic variance Δ_T (and
³⁵⁵ resultingly posterior variance in this problem) is well-known [3], the distribution admits a novel
³⁵⁶ hypothesis: the estimation of the posterior mean by the RNN increases with $M_m M_n$.

³⁵⁷ We tested this prediction by taking parameters z_1 and z_2 as representative samples from the positive
³⁵⁸ and negative M_m - M_n quadrants, respectively. Instead of using the theoretical predictions shown in
³⁵⁹ Figure 5B, we simulated finite-size realizations of these networks with 2,000 neurons (e.g. Fig. 5C).
³⁶⁰ We perturbed these parameter choices by $M_m M_n$ clarifying that the posterior mean can be directly
³⁶¹ controlled in this way (Fig. 5D; $p < 10^{-4}$), see Section 5.2.4). Thus, EPI confers a clear picture
³⁶² of error in this computation: the product of the low rank vector means M_m and M_n modulates
³⁶³ the estimated posterior mean while the random strength g modulates the estimated posterior
³⁶⁴ variance. This novel procedure of inference on reduced parameterizations of RNNs conditioned on
³⁶⁵ the emergent property of task execution is generalizable to other settings modeled in [30] like noisy
³⁶⁶ integration and context-dependent decision making (Fig. S5).

367 **4 Discussion**

368 **4.1 EPI is a general tool for theoretical neuroscience**

369 Biologically realistic models of neural circuits are comprised of complex nonlinear differential equa-
370 tions, making traditional theoretical analysis and statistical inference intractable. We advance the
371 capabilities of statistical inference in theoretical neuroscience by presenting EPI, a deep inference
372 methodology for learning parameter distributions of theoretical models performing neural compu-
373 tation. We have demonstrated the utility of EPI on biological models (STG), intermediate-level
374 models of interacting genetically- and functionally-defined neuron-types (V1, SC), and the most
375 abstract of models (RNNs). We are able to condition both deterministic and stochastic models on
376 low-level emergent properties like spiking frequency of membrane potentials, as well as high-level
377 cognitive function like posterior conditioning. Technically, EPI is tractable when the emergent
378 property statistics are continuously differentiable with respect to the model parameters, which is
379 very often the case; this emphasizes the general applicability of EPI.

380 In this study, we have focused on applying EPI to low dimensional parameter spaces of models
381 with low dimensional dynamical states. These choices were made to present the reader with a
382 series of interpretable conclusions, which is more challenging in high dimensional spaces. In fact,
383 EPI should scale reasonably to high dimensional parameter spaces, as the underlying technology has
384 produced state-of-the-art performance on high-dimensional tasks such as texture generation [25]. Of
385 course, increasing the dimensionality of the dynamical state of the model makes optimization more
386 expensive, and there is a practical limit there as with any machine learning approach. Although,
387 theoretical approaches (e.g. [30]) can be used to reason about the wholistic activity of such high
388 dimensional systems by introducing some degree of additional structure into the model.

389 **4.2 Novel hypotheses from EPI**

390 In neuroscience, machine learning has primarily been used to reveal structure in large-scale neural
391 datasets [50, 51, 52, 53, 54, 55, 56, 57, 58, 59, 60] (see review, [16]). Such careful inference procedures
392 are developed for these statistical models allowing precise, quantitative reasoning, which clarifies
393 the way data informs beliefs about the model parameters. However, these statistical models lack
394 resemblance to the underlying biology, making it unclear how to go from the structure revealed by
395 these methods, to the neural mechanisms giving rise to it. In contrast, theoretical neuroscience has
396 focused on careful mechanistic modeling and the production of emergent properties of computation.

397 The careful steps of *i.*) model design and *ii.*) emergent property definition, are followed by *iii.)*
398 practical inference methods resulting in an opaque characterization of the way model parameters
399 govern computation. In this work, we replaced this opaque procedure of parameter identification
400 in theoretical neuroscience with emergent property inference, opening the door to careful inference
401 in careful models of neural computation.

402 Biologically realistic models of neural circuits often prove formidable to analyze. Two main factors
403 contribute to the difficulty of this endeavor. First, in most neural circuit models, the number
404 of parameters scales quadratically with the number of neurons, limiting analysis of its parameter
405 space. Second, even in low dimensional circuits, the structure of the parametric regimes governing
406 emergent properties is intricate. For example, these circuit models can support more than one
407 steady state [61] and non-trivial dynamics on strange attractors [62].

408 In Section 3.3, we advanced the tractability of low-dimensional neural circuit models by showing
409 that EPI offers insights about cell-type specific input-responsivity that cannot be afforded through
410 the available linear analytical methods [28, 43, 44]. By flexibly conditioning this V1 model on
411 different emergent properties, we performed an exploratory analysis of a *model* rather than a
412 dataset, generating a set of testable hypotheses, which were proved out. Furthermore, exploratory
413 analyses can be directed towards formulating hypotheses of a specific form. For example, model
414 parameter dependencies on behavioral performance can be assessed by using EPI to condition on
415 various levels of task accuracy (See Section 3.4). This analysis identified experimentally testable
416 predictions (proved out *in-silico*) of patterns of effective connectivity in SC that should be correlated
417 with increased performance.

418 In our final analysis, we presented a novel procedure for doing statistical inference on interpretable
419 parameterizations of RNNs executing simple tasks. Specifically, we analyzed RNNs solving a pos-
420 terior conditioning problem in the spirit of [63, 64]. This methodology relies on recently extended
421 theory of responses in random neural networks with low-rank structure [30]. While we focused
422 on rank-1 RNNs, which were sufficient for solving this task, this inference procedure generalizes
423 to RNNs of greater rank necessary for more complex tasks. The ability to apply the probabilistic
424 model selection toolkit to RNNs should prove invaluable as their use in neuroscience increases.

425 EPI leverages deep learning technology for neuroscientific inquiry in a categorically different way
426 than approaches focused on training neural networks to execute behavioral tasks [65]. These works
427 focus on examining optimized deep neural networks while considering the objective function, learn-
428 ing rule, and architecture used. This endeavor efficiently obtains sets of parameters that can be

429 reasoned about with respect to such considerations, but lacks the careful probabilistic treatment of
430 parameter inference in EPI. These approaches can be used complementarily to enhance the practice
431 of theoretical neuroscience.

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439 **Data availability statement:**

440 The datasets generated during and/or analysed during the current study are available from the
441 corresponding author upon reasonable request.

442 **Code availability statement:**

443 The software written for the current study is available from the corresponding author upon rea-
444 sonable request.

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649 **5 Methods**

650 **5.1 Emergent property inference (EPI)**

651 Consider model parameterization \mathbf{z} and data \mathbf{x} which has an intractable likelihood $p(\mathbf{x} | \mathbf{z})$ defined
 652 by a model simulator of which samples are available $\mathbf{x} \sim p(\mathbf{x} | \mathbf{z})$. EPI optimizes a distribution
 653 $q_{\boldsymbol{\theta}}(\mathbf{z})$ (itself parameterized by $\boldsymbol{\theta}$) of model parameters \mathbf{z} to produce an emergent property of interest
 654 \mathcal{X} defined by the means and variances of emergent property statistics $f(\mathbf{x}; \mathbf{z})$

$$\mathcal{X} : \mathbb{E}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\mu}, \text{Var}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\sigma}^2. \quad (15)$$

655 Precisely, the emergent property statistics $f(\mathbf{x})$ must have means $\boldsymbol{\mu}$ and variances $\boldsymbol{\sigma}^2$ over the EPI
 656 distribution of parameters $q_{\boldsymbol{\theta}}(\mathbf{z})$ and stochasticity of the data given the parameters defined by the
 657 model $p(\mathbf{x} | \mathbf{z})$. This is a viable way to represent emergent properties in theoretical models, as we
 658 have demonstrated in the main text, and enables the EPI optimization.

659 With EPI, we use deep probability distributions to learn flexible approximations to model parameter
 660 distributions $q_{\boldsymbol{\theta}}(\mathbf{z})$. In deep probability distributions, a simple random variable $\mathbf{z}_0 \sim q_0(\mathbf{z}_0)$ is
 661 mapped deterministically via a sequence of deep neural network layers (g_1, \dots, g_l) parameterized by
 662 weights and biases $\boldsymbol{\theta}$ to the support of the distribution of interest:

$$\mathbf{z} = g_{\boldsymbol{\theta}}(\mathbf{z}_0) = g_l(\dots g_1(\mathbf{z}_0)) \sim q_{\boldsymbol{\theta}}(\mathbf{z}). \quad (16)$$

663 Given a simulator defined by a theoretical model $\mathbf{x} \sim p(\mathbf{x} | \mathbf{z})$ and some emergent property of
 664 interest \mathcal{X} , $q_{\boldsymbol{\theta}}(\mathbf{z})$ is optimized via the neural network parameters $\boldsymbol{\theta}$ to find a maximally entropic
 665 distribution $q_{\boldsymbol{\theta}}^*$ within the deep variational family \mathcal{Q} producing the emergent property:

$$\begin{aligned} q_{\boldsymbol{\theta}}^*(\mathbf{z}) &= \underset{q_{\boldsymbol{\theta}} \in \mathcal{Q}}{\operatorname{argmax}} H(q_{\boldsymbol{\theta}}(\mathbf{z})) \\ \text{s.t. } \mathbb{E}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] &= \boldsymbol{\mu}, \text{Var}_{\mathbf{z}, \mathbf{x}} [f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\sigma}^2. \end{aligned} \quad (17)$$

666 Since we are optimizing parameters $\boldsymbol{\theta}$ of our deep probability distribution with respect to the
 667 entropy $H(q_{\boldsymbol{\theta}}(\mathbf{z}))$, we must take gradients with respect to the log probability density of samples
 668 from the deep probability distribution. Entropy of $q_{\boldsymbol{\theta}}(\mathbf{z})$ can be expressed as an expectation of
 669 the negative log density of parameter samples \mathbf{z} over the randomness in the parameterless initial
 670 distribution q_0 :

$$H(q_{\boldsymbol{\theta}}(\mathbf{z})) = \int -q_{\boldsymbol{\theta}}(\mathbf{z}) \log(q_{\boldsymbol{\theta}}(\mathbf{z})) d\mathbf{z} = \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [-\log(q_{\boldsymbol{\theta}}(\mathbf{z}))] = \mathbb{E}_{\mathbf{z}_0 \sim q_0} [-\log(q_{\boldsymbol{\theta}}(g_{\boldsymbol{\theta}}(\mathbf{z}_0)))]. \quad (18)$$

671 Thus, the gradient of the entropy of the deep probability distribution can be estimated as an
672 average of gradients of the log density of samples \mathbf{z} :

$$\nabla_{\boldsymbol{\theta}} H(q_{\boldsymbol{\theta}}(\mathbf{z})) = \mathbb{E}_{\mathbf{z}_0 \sim q_0} [-\nabla_{\boldsymbol{\theta}} \log(q_{\boldsymbol{\theta}}(g_{\boldsymbol{\theta}}(\mathbf{z}_0)))]. \quad (19)$$

673 In EPI, MEFNs are purposed towards variational learning of model parameter distributions.

674 **5.1.1 Related work**

675 TODO: rewrite this whole section.

676 A closely related methodology, variational inference, uses optimization to approximate posterior
677 distributions [66]. Standard methods like stochastic gradient variational Bayes [7] or black box
678 variational inference [67] simply do not work for inference in theoretical models of neural circuits,
679 since they require tractable likelihoods $p(\mathbf{x} | \mathbf{z})$. Work on likelihood-free variational inference
680 (LFVI) [21], which like EPI seeks to do inference in models with intractable likelihoods, employs
681 an additional deep neural network as a ratio estimator, enabling an estimation of the optimization
682 objective for variational inference. Like LFVI, EPI can be framed as variational inference (see
683 Section 5.1.4). But, unlike LFVI, EPI uses a single deep network to learn a distribution and is
684 optimized to produce an emergent property, rather than condition on data points. Optimizing
685 the EPI objective is a technological challenge, the details of which we elaborate in Section 5.1.3.
686 Before going through those details, we ground this optimization in a toy example. We note that,
687 during our preparation and early presentation of this work [68, 69], another work has arisen with
688 broadly similar goals: bringing statistical inference to mechanistic models of neural circuits ([70,
689 71, 72], preprint posted simultaneously with this preprint). We are encouraged by this general
690 problem being recognized by others in the community, and we emphasize that these works offer
691 complementary neuroscientific contributions (different theoretical models of focus) and use different
692 technical methodologies (ours is built on our prior work [25], theirs similarly [73]). These distinct
693 methodologies and scientific investigations emphasize the increased importance and timeliness of
694 both works.

695 **5.1.2 Normalizing flows**

696 Deep probability distributions are comprised of multiple layers of fully connected neural networks.
697 When each neural network layer is restricted to be a bijective function, the sample density can be

698 calculated using the change of variables formula at each layer of the network. For $\mathbf{z}_i = g_i(\mathbf{z}_{i-1})$,

$$p(\mathbf{z}_i) = p(g_i^{-1}(\mathbf{z}_i)) \left| \det \frac{\partial g_i^{-1}(\mathbf{z}_i)}{\partial \mathbf{z}_i} \right| = p(\mathbf{z}_{i-1}) \left| \det \frac{\partial g_i(\mathbf{z}_{i-1})}{\partial \mathbf{z}_{i-1}} \right|^{-1}. \quad (20)$$

699 However, this computation has cubic complexity in dimensionality for fully connected layers. By
700 restricting our layers to normalizing flows [22] – bijective functions with fast log determinant Ja-
701 cobian computations, we can tractably optimize deep generative models with objectives that are a
702 function of sample density, like entropy. TODO: (clean up) We use Real NVP because it’s a cou-
703 pling architecture, which is fast to run either forwards (probability with samples) and backwards
704 (prroability or hessian). Normalizing flow architectures for deep probability distributions used in
705 EPI are specified by the number of masks, neural network layers per mask, units per layer, and
706 batch normalization momentum parameter.

707 5.1.3 Augmented Lagrangian optimization

708 To optimize $q_{\boldsymbol{\theta}}(\mathbf{z})$ in Equation 17, the constrained optimization is executed using the augmented
709 Lagrangian method. The following objective is minimized:

$$L(\boldsymbol{\theta}; \boldsymbol{\eta}_{\text{opt}}, c) = -H(q_{\boldsymbol{\theta}}) + \boldsymbol{\eta}_{\text{opt}}^\top R(\boldsymbol{\theta}) + \frac{c}{2} \|R(\boldsymbol{\theta})\|^2 \quad (21)$$

710 where $R(\boldsymbol{\theta}) = \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [\mathbb{E}_{\mathbf{x} \sim p(\mathbf{x}|\mathbf{z})} [T(\mathbf{x}; \mathbf{z}) - \boldsymbol{\mu}_{\text{opt}}]]$, $\boldsymbol{\eta}_{\text{opt}} \in \mathbb{R}^m$ are the Lagrange multipliers where
711 $m = |\boldsymbol{\mu}_{\text{opt}}| = |T(\mathbf{x}; \mathbf{z})|$, and c is the penalty coefficient. These Lagrange multipliers are closely
712 related to the natural parameters $\boldsymbol{\eta}$ of exponential families (see Section 5.1.4). Deep neural network
713 weights and biases $\boldsymbol{\theta}$ of the deep probability distribution are optimized according to Equation 21
714 using the Adam optimizer with its standard parameterization [75]. $\boldsymbol{\eta}_{\text{opt}}$ is initialized to the zero
715 vector and adapted following each augmented Lagrangian epoch, which is a period of optimization
716 with fixed $(\boldsymbol{\eta}_{\text{opt}}, c)$ for a given number of stochastic optimization iterations. A low value of c is
717 used initially, and conditionally increased after each epoch based on constraint error reduction. For
718 example, the initial value of c was $c_0 = 10^{-3}$ during EPI with the oscillating 2D LDS (Fig. S1C).
719 The penalty coefficient is updated based on the result of a hypothesis test regarding the reduction in
720 constraint violation. The p-value of $\mathbb{E}[|R(\boldsymbol{\theta}_{k+1})|] > \gamma \mathbb{E}[|R(\boldsymbol{\theta}_k)|]$ is computed, and c_{k+1} is updated
721 to βc_k with probability $1-p$. The other update rule is $\boldsymbol{\eta}_{\text{opt}, k+1} = \boldsymbol{\eta}_{\text{opt}, k} + c_k \frac{1}{n} \sum_{i=1}^n (T(\mathbf{x}^{(i)}) - \boldsymbol{\mu})$ given
722 a batch size n . Throughout the study, $\beta = 4.0$, $\gamma = 0.25$, and the batch size was a hyperparameter,
723 which varied according to the application of EPI.

724 The intention is that c and $\boldsymbol{\eta}_{\text{opt}}$ start at values encouraging entropic growth early in optimization.
725 With each training epoch in which the update rule for c is invoked by unsatisfactory constraint

726 error reduction, the constraint satisfaction terms are increasingly weighted, resulting in a decreased
727 entropy. This encourages the discovery of suitable regions of parameter space, and the subsequent
728 refinement of the distribution to produce the emergent property. In the oscillating 2D LDS example,
729 each augmented Lagrangian epoch ran for 2,000 iterations (Fig. S1C-D). Notice the initial entropic
730 growth, and subsequent reduction upon each update of η_{opt} and c . The momentum parameters of
731 the Adam optimizer were reset at the end of each augmented Lagrangian epoch.

732 Rather than starting optimization from some θ drawn from a randomized distribution, we found
733 that initializing $q_{\theta}(\mathbf{z})$ to approximate an isotropic Gaussian distribution conferred more stable, con-
734 sistent optimization. The parameters of the Gaussian initialization were chosen on an application-
735 specific basis. Throughout the study, we chose isotropic Gaussian initializations with mean μ_{init}
736 at the center of the distribution support and some standard deviation σ_{init} , except for one case,
737 where an initialization informed by random search was used (see Section 5.2.2).

738 To assess whether EPI distribution $q_{\theta}(\mathbf{z})$ produces the emergent property, we defined a hypothesis
739 testing convergence criteria. The algorithm has converged when a null hypothesis test of constraint
740 violations $R(\theta)_i$ being zero is accepted for all constraints $i \in \{1, \dots, m\}$ at a significance threshold
741 $\alpha = 0.05$. This significance threshold is adjusted through Bonferroni correction according to the
742 number of constraints m . The p-values for each constraint are calculated according to a two-tailed
743 nonparametric test, where 200 estimations of the sample mean $R(\theta)^i$ are made from k resamplings
744 of \mathbf{z} from a finite sample of size n taken at the end of the augmented Lagrangian epoch. k is
745 determined by a fraction of the batch size ν , which varies according to the application. In the
746 linear two-dimensional system example, we used a batch size of $n = 1000$ and set $\nu = 0.1$ resulting
747 in convergence after the ninth epoch of optimization. (Fig. S1C-D black dotted line).

748 When assessing the suitability of EPI for a particular modeling question, there are some important
749 technical considerations. First and foremost, as in any optimization problem, the defined emergent
750 property should always be appropriately conditioned (constraints should not have wildly different
751 units). Furthermore, if the program is underconstrained (not enough constraints), the distribution
752 grows (in entropy) unstably unless mapped to a finite support. If overconstrained, there is no pa-
753 rameter set producing the emergent property, and EPI optimization will fail (appropriately). Next,
754 one should consider the computational cost of the gradient calculations. In the best circumstance,
755 there is a simple, closed form expression (e.g. Section 5.1.6) for the emergent property statistic
756 given the model parameters. On the other end of the spectrum, many forward simulation iterations
757 may be required before a high quality measurement of the emergent property statistic is available

758 (e.g. Section 5.2.1). In such cases, optimization will be expensive.

759 5.1.4 Maximum entropy distributions and exponential families

760 Maximum entropy distributions have a fundamental link to exponential family distributions. A
761 maximum entropy distribution of form:

$$\begin{aligned} p^*(\mathbf{z}) &= \operatorname{argmax}_{p \in \mathcal{P}} H(p(\mathbf{z})) \\ \text{s.t. } \mathbb{E}_{\mathbf{z} \sim p}[T(\mathbf{z})] &= \boldsymbol{\mu}_{\text{opt}}. \end{aligned} \quad (22)$$

762 will have probability density in the exponential family:

$$p^*(\mathbf{z}) \propto \exp(\boldsymbol{\eta}^\top T(\mathbf{z})). \quad (23)$$

763 The mappings between the mean parameterization $\boldsymbol{\mu}_{\text{opt}}$ and the natural parameterization $\boldsymbol{\eta}$ are
764 formally hard to identify [74].

765 In EPI, emergent properties are defined as statistics having a fixed mean and variance as in Equation
766 2

$$\mathbb{E}_{\mathbf{z}, \mathbf{x}}[f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\mu}, \operatorname{Var}_{\mathbf{z}, \mathbf{x}}[f(\mathbf{x}; \mathbf{z})] = \boldsymbol{\sigma}^2. \quad (24)$$

767 The variance constraint is a second moment constraint on $f(\mathbf{x}; \mathbf{z})$

$$\operatorname{Var}_{\mathbf{z}, \mathbf{x}}[f(\mathbf{x}; \mathbf{z})] = \mathbb{E}_{\mathbf{z}, \mathbf{x}}[(f(\mathbf{x}; \mathbf{z}) - \boldsymbol{\mu})^2] \quad (25)$$

768 As a general maximum entropy distribution (Equation 22), the sufficient statistics vector contains
769 both first and second order moments of $f(\mathbf{x}; \mathbf{z})$

$$T(\mathbf{x}; \mathbf{z}) = \begin{bmatrix} f(\mathbf{x}; \mathbf{z}) \\ (f(\mathbf{x}; \mathbf{z}) - \boldsymbol{\mu})^2 \end{bmatrix}, \quad (26)$$

770 which are constrained to the chosen means and variances

$$\boldsymbol{\mu}_{\text{opt}} = \begin{bmatrix} \boldsymbol{\mu} \\ \boldsymbol{\sigma}^2 \end{bmatrix}. \quad (27)$$

771 5.1.5 EPI as variational inference

772 In Bayesian inference a prior belief about model parameters \mathbf{z} is stated in a prior distribution $p(\mathbf{z})$,
773 and the statistical model capturing the effect of \mathbf{z} on observed data points \mathbf{x} is formalized in the

774 likelihood distribution $p(\mathbf{x} \mid \mathbf{z})$. In Bayesian inference, we obtain a posterior distribution $p(z \mid \mathbf{x})$,
 775 which captures how the data inform our knowledge of model parameters using Bayes' rule:

$$p(\mathbf{z} \mid \mathbf{x}) = \frac{p(\mathbf{x} \mid \mathbf{z})p(\mathbf{z})}{p(\mathbf{x})}. \quad (28)$$

776 The posterior distribution is analytically available when the prior is conjugate with the likelihood.
 777 However, conjugacy is rare in practice, and alternative methods, such as variational inference [66],
 778 are utilized.

779 In variational inference, a posterior approximation $q_{\boldsymbol{\theta}}^*$ is chosen from within some variational family
 780 \mathcal{Q}

$$q_{\boldsymbol{\theta}}^*(\mathbf{z}) = \operatorname{argmin}_{q_{\boldsymbol{\theta}} \in \mathcal{Q}} KL(q_{\boldsymbol{\theta}}(\mathbf{z}) \parallel p(\mathbf{z} \mid \mathbf{x})). \quad (29)$$

781 The KL divergence can be written in terms of entropy of the variational approximation:

$$KL(q_{\boldsymbol{\theta}}(\mathbf{z}) \parallel p(\mathbf{z} \mid \mathbf{x})) = \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [\log(q_{\boldsymbol{\theta}}(\mathbf{z}))] - \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [\log(p(\mathbf{z} \mid \mathbf{x}))] \quad (30)$$

782

$$= -H(q_{\boldsymbol{\theta}}) - \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [\log(p(\mathbf{x} \mid \mathbf{z})) + \log(p(\mathbf{z})) - \log(p(\mathbf{x}))] \quad (31)$$

783 Since the marginal distribution of the data $p(\mathbf{x})$ (or “evidence”) is independent of $\boldsymbol{\theta}$, variational
 784 inference is executed by optimizing the remaining expression. This is usually framed as maximizing
 785 the evidence lower bound (ELBO)

$$\operatorname{argmin}_{q_{\boldsymbol{\theta}} \in \mathcal{Q}} KL(q_{\boldsymbol{\theta}} \parallel p(\mathbf{z} \mid \mathbf{x})) = \operatorname{argmax}_{q_{\boldsymbol{\theta}} \in \mathcal{Q}} H(q_{\boldsymbol{\theta}}) + \mathbb{E}_{\mathbf{z} \sim q_{\boldsymbol{\theta}}} [\log(p(\mathbf{x} \mid \mathbf{z})) + \log(p(\mathbf{z}))]. \quad (32)$$

786 Now, consider the setting where we have chosen a uniform prior, and stipulate a mean-field gaussian
 787 likelihood on a chosen statistic of the data $f(\mathbf{x}; \mathbf{z})$

$$p(\mathbf{x} \mid \mathbf{z}) = \mathcal{N}(f(\mathbf{x}; \mathbf{z}) \mid \boldsymbol{\mu}_f, \Sigma_f), \quad (33)$$

788 where $\Sigma_f = \operatorname{diag}(\boldsymbol{\sigma}_f^2)$. The log likelihood is then proportional to a dot product of the natural
 789 parameter of this mean-field gaussian distribution and the first and second moment statistics.

$$\log p(\mathbf{x} \mid \mathbf{z}) \propto \boldsymbol{\eta}_f^\top T(\mathbf{x}, \mathbf{z}), \quad (34)$$

790 where

$$\boldsymbol{\eta}_f = \begin{bmatrix} \boldsymbol{\mu}_f \\ \boldsymbol{\sigma}_f^2 \\ -1 \\ \frac{-1}{2\boldsymbol{\sigma}_f^2} \end{bmatrix}, \text{ and} \quad (35)$$

791

$$T(\mathbf{x}; \mathbf{z}) = \begin{bmatrix} f(\mathbf{x}; \mathbf{z}) \\ (f(\mathbf{x}; \mathbf{z}) - \boldsymbol{\mu}_f)^2 \end{bmatrix}. \quad (36)$$

792 The variational objective is then

$$\operatorname{argmax}_{q_{\theta} \in Q} H(q_{\theta}) + \boldsymbol{\eta}_f^{\top} \mathbb{E}_{\mathbf{z} \sim q_{\theta}} [T(\mathbf{x}; \mathbf{z})] \quad (37)$$

793 Comparing this to the Lagrangian objective (without augmentation) of EPI, we see they are the

794 same

$$\begin{aligned} q_{\theta}^*(\mathbf{z}) &= \operatorname{argmin}_{q_{\theta} \in Q} -H(q_{\theta}) + \boldsymbol{\eta}_{\text{opt}}^{\top} (\mathbb{E}_{\mathbf{z}, \mathbf{x}} [T(\mathbf{x}; \mathbf{z})] - \boldsymbol{\mu}_{\text{opt}}) \\ &= \operatorname{argmin}_{q_{\theta} \in Q} -H(q_{\theta}) + \boldsymbol{\eta}_{\text{opt}}^{\top} \mathbb{E}_{\mathbf{z}, \mathbf{x}} [T(\mathbf{x}; \mathbf{z})]. \end{aligned} \quad (38)$$

795 where $T(\mathbf{x}; \mathbf{z})$ consists of the first and second moments of the emergent property statistic $f(\mathbf{x}; \mathbf{z})$
 796 (Equation 26). Thus, EPI is implicitly executing variational inference with a uniform prior and a
 797 mean-field gaussian likelihood on the emergent property statistics. The data \mathbf{x} used by this implicit
 798 variational inference program would be that generated by the adapting variational approximation
 799 $\mathbf{x} \sim p(\mathbf{x} | \mathbf{z}) q_{\theta}(\mathbf{z})$, and the likelihood parameters $\boldsymbol{\eta}_f$ of EPI optimization epoch k are predicated
 800 by $\boldsymbol{\eta}_{\text{opt}, k}$. However, in EPI we have not specified a prior distribution, or collected data, which can
 801 inform us about model parameters. Instead we have a mathematical specification of an emergent
 802 property, which the model must produce, and a maximum entropy selection principle. Accordingly,
 803 we replace the notation of $p(\mathbf{z} | \mathbf{x})$ with $p(\mathbf{z} | \mathcal{X})$ conceptualizing an inferred distribution that obeys
 804 emergent property \mathcal{X} (see Section 5.1).

805 5.1.6 Example: 2D LDS

806 To gain intuition for EPI, consider a two-dimensional linear dynamical system (2D LDS) model
 807 (Fig. S1A):

$$\tau \frac{d\mathbf{x}}{dt} = A\mathbf{x} \quad (39)$$

808 with

$$A = \begin{bmatrix} a_1 & a_2 \\ a_3 & a_4 \end{bmatrix}. \quad (40)$$

809 To run EPI with the dynamics matrix elements as the free parameters $\mathbf{z} = [a_1, a_2, a_3, a_4]$ (fix-
 810 ing $\tau = 1$), the emergent property statistics $T(\mathbf{x})$ were chosen to contain the first and second
 811 moments of the oscillatory frequency, $\frac{\text{imag}(\lambda_1)}{2\pi}$, and the growth/decay factor, $\text{real}(\lambda_1)$, of the oscil-
 812 lating system. λ_1 is the eigenvalue of greatest real part when the imaginary component is zero, and
 813 alternatively of positive imaginary component when the eigenvalues are complex conjugate pairs.
 814 To learn the distribution of real entries of A that produce a band of oscillating systems around

815 1Hz, we formalized this emergent property as $\text{real}(\lambda_1)$ having mean zero with variance 0.25^2 , and
 816 the oscillation frequency $2\pi\text{imag}(\lambda_1)$ having mean $\omega = 1$ Hz with variance $(0.1\text{Hz})^2$:

$$\mathbb{E}[T(\mathbf{x})] \triangleq \mathbb{E} \begin{bmatrix} \text{real}(\lambda_1) \\ \text{imag}(\lambda_1) \\ (\text{real}(\lambda_1) - 0)^2 \\ (\text{imag}(\lambda_1) - 2\pi\omega)^2 \end{bmatrix} = \begin{bmatrix} 0.0 \\ 2\pi\omega \\ 0.25^2 \\ (2\pi\omega)^2 \end{bmatrix} \triangleq \boldsymbol{\mu}. \quad (41)$$

817

818 Unlike the models we presented in the main text, this model admits an analytical form for the
 819 mean emergent property statistics given parameter \mathbf{z} , since the eigenvalues can be calculated using
 820 the quadratic formula:

$$\lambda = \frac{\left(\frac{a_1+a_4}{\tau}\right) \pm \sqrt{\left(\frac{a_1+a_4}{\tau}\right)^2 + 4\left(\frac{a_2a_3-a_1a_4}{\tau}\right)}}{2}. \quad (42)$$

821 Importantly, even though $\mathbb{E}_{\mathbf{x} \sim p(\mathbf{x}|\mathbf{z})}[T(\mathbf{x})]$ is calculable directly via a closed form function and
 822 does not require simulation, we cannot derive the distribution $q_{\boldsymbol{\theta}}^*$ directly. This fact is due to the
 823 formally hard problem of the backward mapping: finding the natural parameters η from the mean
 824 parameters $\boldsymbol{\mu}$ of an exponential family distribution [74]. Instead, we used EPI to approximate this
 825 distribution (Fig. S1B). We used a real-NVP normalizing flow architecture with four masks, two
 826 neural network layers of 15 units per mask, with batch normalization momentum 0.99, mapped
 827 onto a support of $z_i \in [-10, 10]$. (see Section 5.1.2).

828 Even this relatively simple system has nontrivial (though intuitively sensible) structure in the
 829 parameter distribution. To validate our method, we analytically derived the contours of the prob-
 830 ability density from the emergent property statistics and values. In the a_1 - a_4 plane, the black
 831 line at $\text{real}(\lambda_1) = \frac{a_1+a_4}{2} = 0$, dotted black line at the standard deviation $\text{real}(\lambda_1) = \frac{a_1+a_4}{2} \pm 0.25$,
 832 and the dotted gray line at twice the standard deviation $\text{real}(\lambda_1) = \frac{a_1+a_4}{2} \pm 0.5$ follow the contour
 833 of probability density of the samples (Fig. S2A). The distribution precisely reflects the desired
 834 statistical constraints and model degeneracy in the sum of a_1 and a_4 . Intuitively, the parameters
 835 equivalent with respect to emergent property statistic $\text{real}(\lambda_1)$ have similar log densities.

836 To explain the bimodality of the EPI distribution, we examined the imaginary component of λ_1 .

837 When $\text{real}(\lambda_1) = \frac{a_1+a_4}{2} = 0$, we have

$$\text{imag}(\lambda_1) = \begin{cases} \sqrt{\frac{a_1a_4-a_2a_3}{\tau}}, & \text{if } a_1a_4 < a_2a_3 \\ 0 & \text{otherwise} \end{cases}. \quad (43)$$

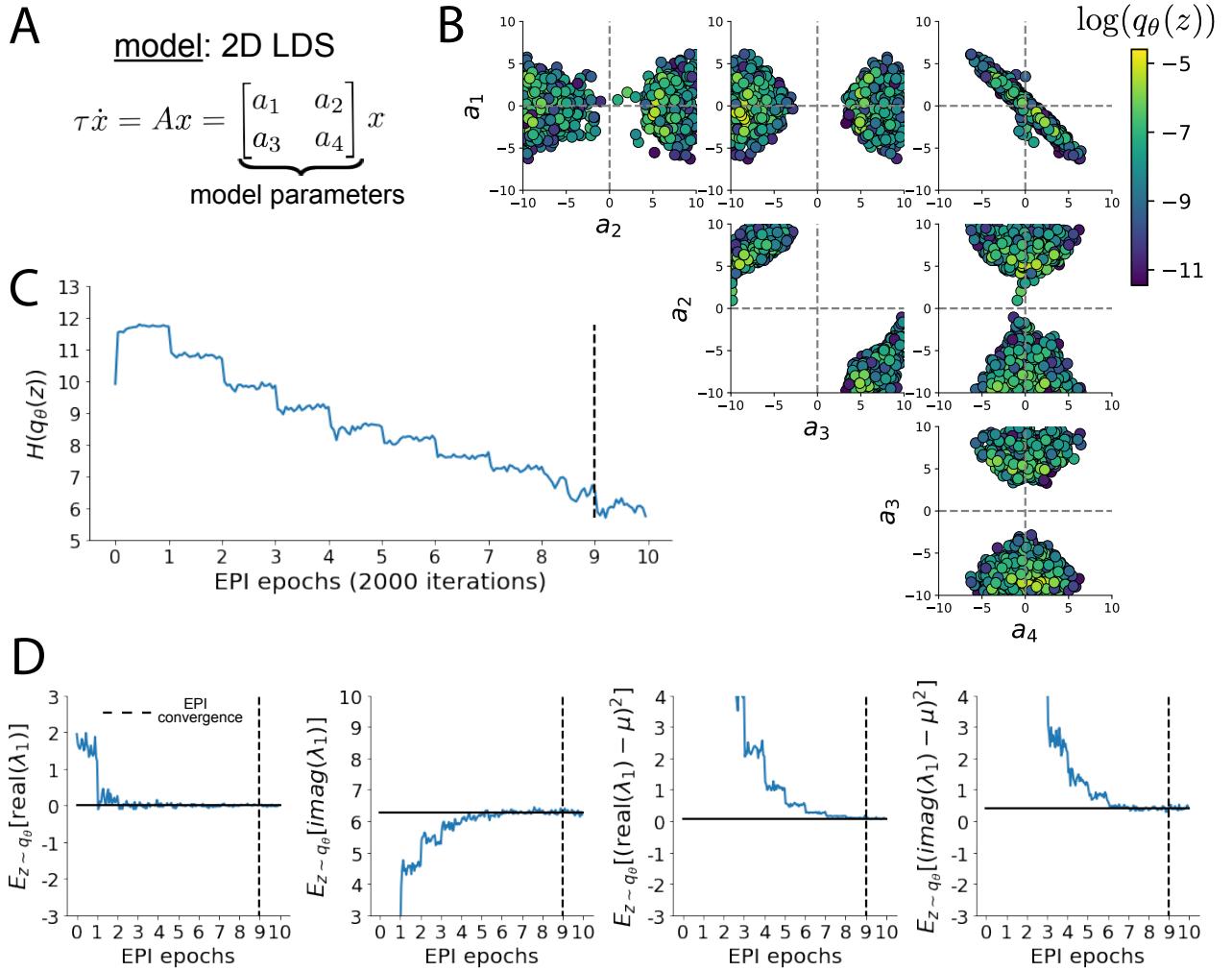


Fig. S1: A. Two-dimensional linear dynamical system model, where real entries of the dynamics matrix A are the parameters. B. The EPI distribution for a two-dimensional linear dynamical system with $\tau = 1$ that produces an average of 1Hz oscillations with some small amount of variance. Dashed lines indicate the parameter axes. C. Entropy throughout the optimization. At the beginning of each augmented Lagrangian epoch (2,000 iterations), the entropy dipped due to the shifted optimization manifold where emergent property constraint satisfaction is increasingly weighted. D. Emergent property moments throughout optimization. At the beginning of each augmented Lagrangian epoch, the emergent property moments adjust closer to their constraints.

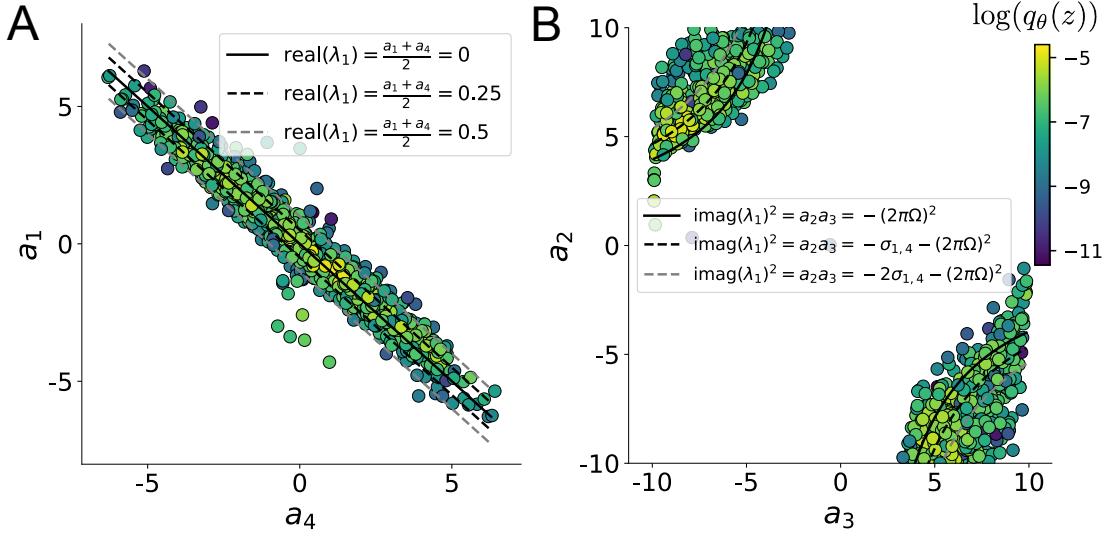


Fig. S2: A. Probability contours in the a_1 - a_4 plane were derived from the relationship to emergent property statistic of growth/decay factor $\text{real}(\lambda_1)$. B. Probability contours in the a_2 - a_3 plane were derived from the emergent property statistic of oscillation frequency $2\pi\text{imag}(\lambda_1)$.

838 When $\tau = 1$ and $a_1 a_4 > a_2 a_3$ (center of distribution above), we have the following equation for the
839 other two dimensions:

$$\text{imag}(\lambda_1)^2 = a_1 a_4 - a_2 a_3 \quad (44)$$

840 Since we constrained $\mathbb{E}_{\mathbf{z} \sim q_\theta} [\text{imag}(\lambda)] = 2\pi$ (with $\omega = 1$), we can plot contours of the equation
841 $\text{imag}(\lambda_1)^2 = a_1 a_4 - a_2 a_3 = (2\pi)^2$ for various $a_1 a_4$ (Fig. S2B). With $\sigma_{1,4} = \mathbb{E}_{\mathbf{z} \sim q_\theta} [|a_1 a_4 - E_{q_\theta}[a_1 a_4]|]$,
842 we show the contours as $a_1 a_4 = 0$ (black), $a_1 a_4 = -\sigma_{1,4}$ (black dotted), and $a_1 a_4 = -2\sigma_{1,4}$ (grey
843 dotted). This validates the curved structure of the inferred distribution learned through EPI. We
844 took steps in negative standard deviation of $a_1 a_4$ (dotted and gray lines), since there are few positive
845 values $a_1 a_4$ in the learned distribution. Subtler combinations of model and emergent property will
846 have more complexity, further motivating the use of EPI for understanding these systems. As we
847 expect, the distribution results in samples of two-dimensional linear systems oscillating near 1Hz
848 (Fig. S3).

849 5.2 Theoretical models

850 In this study, we used emergent property inference to examine several models relevant to theoretical
851 neuroscience. Here, we provide the details of each model and the related analyses.

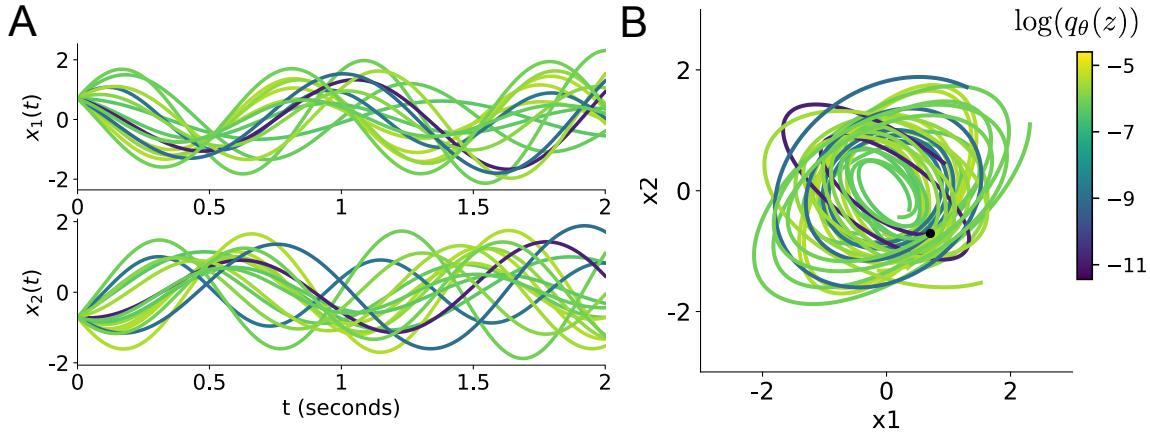


Fig. S3: Sampled dynamical systems $\mathbf{z} \sim q_\theta(\mathbf{z})$ and their simulated activity from $\mathbf{x}(0) = [\frac{\sqrt{2}}{2}, -\frac{\sqrt{2}}{2}]$ colored by log probability. A. Each dimension of the simulated trajectories throughout time. B. The simulated trajectories in phase space.

852 5.2.1 Stomatogastric ganglion

853 We analyze how the parameters $z = [g_{el}, g_{synA}]$ govern the emergent phenomena of network syncing
 854 in a model of the stomatogastric ganglion (STG) [27] shown in Figure 3.1A with activity $x =$
 855 $[x_{f1}, x_{f2}, x_{hub}, x_{s1}, x_{s2}]$, using the same hyperparameter choices as Gutierrez et al. Each neuron's
 856 membrane potential $x_\alpha(t)$ for $\alpha \in \{f1, f2, hub, s1, s2\}$ is the solution of the following differential
 857 equation:

$$C_m \frac{dx_\alpha}{dt} = -[h_{leak}(x; z) + h_{Ca}(x; z) + h_K(x; z) + h_{hyp}(x; z) + h_{elec}(x; z) + h_{syn}(x; z)]. \quad (45)$$

858 The membrane potential of each neuron is affected by the leak, calcium, potassium, hyperpolariza-
 859 tion, electrical and synaptic currents, respectively, which are functions of all membrane potentials
 860 and the conductance parameters z . The capacitance of the cell membrane was set to $C_m = 1nF$.
 861 Specifically, the currents are the difference in the neuron's membrane potential and that current
 862 type's reversal potential multiplied by a conductance:

$$h_{leak}(x; z) = g_{leak}(x_\alpha - V_{leak}) \quad (46)$$

$$h_{elec}(x; z) = g_{el}(x_\alpha^{post} - x_\alpha^{pre}) \quad (47)$$

$$h_{syn}(x; z) = g_{syn}S_\infty^{pre}(x_\alpha^{post} - V_{syn}) \quad (48)$$

$$h_{Ca}(x; z) = g_{Ca}M_\infty(x_\alpha - V_{Ca}) \quad (49)$$

866

$$h_K(x; z) = g_K N(x_\alpha - V_K) \quad (50)$$

867

$$h_{hyp}(x; z) = g_h H(x_\alpha - V_{hyp}). \quad (51)$$

868 The reversal potentials were set to $V_{leak} = -40mV$, $V_{Ca} = 100mV$, $V_K = -80mV$, $V_{hyp} = -20mV$,
 869 and $V_{syn} = -75mV$. The other conductance parameters were fixed to $g_{leak} = 1 \times 10^{-4}\mu S$. g_{Ca} ,
 870 g_K , and g_{hyp} had different values based on fast, intermediate (hub) or slow neuron. The fast
 871 conductances had values $g_{Ca} = 1.9 \times 10^{-2}$, $g_K = 3.9 \times 10^{-2}$, and $g_{hyp} = 2.5 \times 10^{-2}$. The intermediate
 872 conductances had values $g_{Ca} = 1.7 \times 10^{-2}$, $g_K = 1.9 \times 10^{-2}$, and $g_{hyp} = 8.0 \times 10^{-3}$. Finally, the
 873 slow conductances had values $g_{Ca} = 8.5 \times 10^{-3}$, $g_K = 1.5 \times 10^{-2}$, and $g_{hyp} = 1.0 \times 10^{-2}$.

874 Furthermore, the Calcium, Potassium, and hyperpolarization channels have time-dependent gating
 875 dynamics dependent on steady-state gating variables M_∞ , N_∞ and H_∞ , respectively:

$$M_\infty = 0.5 \left(1 + \tanh \left(\frac{x_\alpha - v_1}{v_2} \right) \right) \quad (52)$$

876

$$\frac{dN}{dt} = \lambda_N (N_\infty - N) \quad (53)$$

877

$$N_\infty = 0.5 \left(1 + \tanh \left(\frac{x_\alpha - v_3}{v_4} \right) \right) \quad (54)$$

878

$$\lambda_N = \phi_N \cosh \left(\frac{x_\alpha - v_3}{2v_4} \right) \quad (55)$$

879

$$\frac{dH}{dt} = \frac{(H_\infty - H)}{\tau_h} \quad (56)$$

880

$$H_\infty = \frac{1}{1 + \exp \left(\frac{x_\alpha + v_5}{v_6} \right)} \quad (57)$$

881

$$\tau_h = 272 - \left(\frac{-1499}{1 + \exp \left(\frac{-x_\alpha + v_7}{v_8} \right)} \right). \quad (58)$$

882 where we set $v_1 = 0mV$, $v_2 = 20mV$, $v_3 = 0mV$, $v_4 = 15mV$, $v_5 = 78.3mV$, $v_6 = 10.5mV$,
 883 $v_7 = -42.2mV$, $v_8 = 87.3mV$, $v_9 = 5mV$, and $v_{th} = -25mV$.

884 Finally, there is a synaptic gating variable as well:

$$S_\infty = \frac{1}{1 + \exp \left(\frac{v_{th} - x_\alpha}{v_9} \right)}. \quad (59)$$

885 When the dynamic gating variables are considered, this is actually a 15-dimensional nonlinear
 886 dynamical system.

887 In order to measure the frequency of the hub neuron during EPI, the STG model was simulated
 888 for $T = 200$ time steps of $dt = 25ms$. In EPI, since gradients are taken through the simulation
 889 process, the number of time steps are kept modest if possible. The chosen dt and T were the
 890 most computationally convenient choices yielding accurate frequency measurement. Poor resolution
 891 afforded by the discrete Fourier transform motivated the use of an alternative basis of complex
 892 exponentials to measure spiking frequency. Instead, we used a basis of complex exponentials with
 893 frequencies from 0.0-1.0 Hz at 0.01Hz resolution, $\Phi = [0.0, 0.01, \dots, 1.0]^\top$

894 Another consideration was that the frequency spectra of the neuron membrane potentials had sev-
 895 eral peaks. High-frequency sub-threshold activity obscured the maximum frequency measurement
 896 in the complex exponential basis. Accordingly, subthreshold activity was set to zero, and the
 897 whole signal was low-pass filtered with a moving average window of length 20. The signal was
 898 subsequently mean centered. After this preprocessing, the maximum frequency in the filter bank
 899 accurately reflected the firing frequency.

900 Finally, to differentiate through the maximum frequency identification, we used a sum-of-powers
 901 normalization. Let $\mathcal{X}_\alpha \in \mathcal{C}^{|\Phi|}$ be the complex exponential filter bank dot products with the signal
 902 $x_\alpha \in \mathbb{R}^N$, where $\alpha \in \{\text{f1}, \text{f2}, \text{hub}, \text{s1}, \text{s2}\}$. The “frequency identification” vector is

$$v_\alpha = \frac{|\mathcal{X}_\alpha|^\beta}{\sum_{k=1}^N |\mathcal{X}_\alpha(k)|^\beta}. \quad (60)$$

903 The frequency is then calculated as $\omega_\alpha = v_\alpha^\top \Phi$ with $\beta = 100$.

904 Network syncing, like all other emergent properties in this work, are defined by the emergent
 905 property statistics and values. The emergent property statistics are the first and second moments
 906 of the firing frequencies. The first moments were set to 0.53Hz, and the second moments were set
 907 to 0.025Hz²:

$$E \begin{bmatrix} \omega_{\text{f1}} \\ \omega_{\text{f2}} \\ \omega_{\text{hub}} \\ \omega_{\text{s1}} \\ \omega_{\text{s2}} \\ (\omega_{\text{f1}} - 0.53)^2 \\ (\omega_{\text{f2}} - 0.53)^2 \\ (\omega_{\text{hub}} - 0.53)^2 \\ (\omega_{\text{s1}} - 0.53)^2 \\ (\omega_{\text{s2}} - 0.53)^2 \end{bmatrix} = \begin{bmatrix} 0.53 \\ 0.53 \\ 0.53 \\ 0.53 \\ 0.53 \\ 0.025^2 \\ 0.025^2 \\ 0.025^2 \\ 0.025^2 \\ 0.025^2 \end{bmatrix} \quad (61)$$

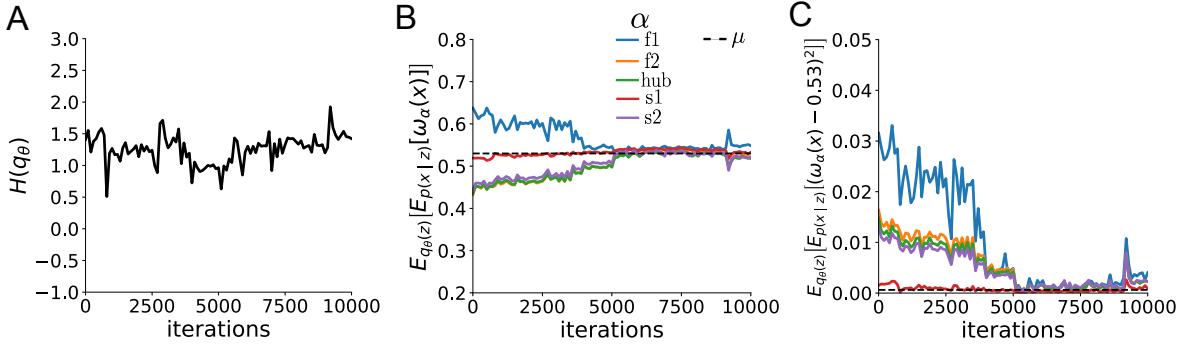


Fig. S4: EPI optimization of the STG model producing network syncing. A. Entropy throughout optimization. B. The first moment emergent property statistics converge to the emergent property values at 10,000 iterations, following the fourth augmented Lagrangian epoch of 2,500 iterations. Since $q_\theta(z)$ failed to produce enough samples yielding $\omega_{f1}(x)$ less than 0.53Hz, the convergence criteria were not satisfied after the third epoch at 7,500 iterations. C. The second moment emergent property statistics converge to the emergent property values.

908 for the EPI distribution shown in Fig. 3.1B. Throughout optimization, the augmented Lagrangian
 909 parameters η and c , were updated after each epoch of 2,500 iterations (see Section 5.1.3). The
 910 optimization converged after four epochs (Fig. S4).

911 For EPI in Fig 2C, we used a real NVP architecture with four masks and two layers of 10 units
 912 per mask, and batch normalization momentum of 0.99 mapped onto a support of $z = [g_{el}, g_{synA}] \in$
 913 $[4, 8] \times [0, 4]$. We used an augmented Lagrangian coefficient of $c_0 = 10^2$, a batch size $n = 300$,
 914 set $\nu = 0.1$, and initialized $q_\theta(z)$ to produce an isotropic Gaussian with mean $\mu_{\text{init}} = [6, 2]$ with
 915 standard deviation $\sigma_{\text{init}} = 0.5$.

916 We calculated the Hessian at the mode of the inferred EPI distribution. The Hessian of a probability
 917 model is the second order gradient of the log probability density $\log q_\theta(z)$ with respect to the
 918 parameters z : $\frac{\partial^2 \log q_\theta(z)}{\partial z \partial z^\top}$. With EPI, we can examine the Hessian, which is analytically available
 919 throughout distribution, to indicate the dimensions of parameter space that are sensitive (high
 920 magnitude eigenvalue), and which are degenerate (low magnitude eigenvalue) with respect to the
 921 emergent property produced. In Figure 3.1B, the eigenvectors of the Hessian v_1 and v_2 are shown
 922 evaluated at the mode of the distribution. The length of the arrows is inversely proportional to the
 923 square root of absolute value of their eigenvalues $\lambda_1 = -10.8$ and $\lambda_2 = -2.27$. We quantitatively
 924 measured the sensitivity of the model with respect to network syncing along the eigenvectors of the
 925 Hessian (Fig. 3.1B, inset). Sensitivity was measured as the slope coefficient of linear regression fit

926 to network syncing error (the sum of squared differences of each neuron's frequency from 0.53Hz)
 927 as a function of parametric perturbation magnitude (maximum 0.25) away from the mode along
 928 both orientations indicated by the eigenvector with 100 equally spaced samples. The sensitivity
 929 slope coefficient of eigenvector v_1 with respect to network syncing was significant ($\beta = 4.82 \times 10^{-2}$,
 930 $p < 10^{-4}$). In contrast, eigenvector v_2 did not identify a dimension of parameter space significantly
 931 sensitive to network syncing ($\beta = 8.65 \times 10^{-4}$ with $p = .67$). These sensitivities were compared to
 932 all other dimensions of parameter space (100 equally spaced angles from 0 to π), revealing that the
 933 Hessian eigenvectors indeed identified the directions of greatest sensitivity and degeneracy (Fig.
 934 3.1B, inset). The contours of Figure 3.1 were calculated as error in $T(x)$ from μ in both the first
 935 and second moment emergent property statistics.

936 5.2.2 Primary visual cortex

937 The dynamics of each neural populations average rate $x = [x_E, x_P, x_S, x_V]^\top$ are given by:

$$\tau \frac{dx}{dt} = -x + [Wx + h]_+^n. \quad (62)$$

938 By consolidating information from many experimental datasets, Billeh et al. [46] produce estimates
 939 of the synaptic strength (in mV)

$$M = \begin{bmatrix} 0.36 & 0.48 & 0.31 & 0.28 \\ 1.49 & 0.68 & 0.50 & 0.18 \\ 0.86 & 0.42 & 0.15 & 0.32 \\ 1.31 & 0.41 & 0.52 & 0.37 \end{bmatrix} \quad (63)$$

940 and connection probability

$$C = \begin{bmatrix} 0.16 & 0.411 & 0.424 & 0.087 \\ 0.395 & .451 & 0.857 & 0.02 \\ 0.182 & 0.03 & 0.082 & 0.625 \\ 0.105 & 0.22 & 0.77 & 0.028 \end{bmatrix}. \quad (64)$$

941 Multiplying these connection probabilities and synaptic efficacies gives us an effective connectivity
 942 matrix:

$$W_{\text{full}} = C \odot M = \begin{bmatrix} 0.16 & 0.411 & 0.424 & 0.087 \\ 0.395 & .451 & 0.857 & 0.02 \\ 0.182 & 0.03 & 0.082 & 0.625 \\ 0.105 & 0.22 & 0.77 & 0.028 \end{bmatrix}. \quad (65)$$

943 Theoretical work on these systems considers a subset of the effective connectivities [28, 43, 44]

$$W = \begin{bmatrix} W_{EE} & W_{EP} & W_{ES} & 0 \\ W_{PE} & W_{PP} & W_{PS} & 0 \\ W_{SE} & 0 & 0 & W_{SV} \\ W_{VE} & W_{VP} & W_{VS} & 0 \end{bmatrix}. \quad (66)$$

944 In coherence with this work, we only keep the entries of W_{full} corresponding to parameters in
945 Equation 66.

946 We look at how this four-dimensional nonlinear dynamical model of V1 responds to different inputs,
947 and compare the predictions of the linear response to the approximate posteriors obtained through
948 EPI. The input to the system is the sum of a baseline input $b = [1, 1, 1, 1]^\top$ and a differential input
949 dh :

$$h = b + dh. \quad (67)$$

950 All simulations of this system had $T = 100$ time points, a time step $dt = 5\text{ms}$, and time constant
951 $\tau = 20\text{ms}$. The system was initialized to a random draw $x(0)_i \sim \mathcal{N}(1, 0.01)$.

952 We can describe the dynamics of this system more generally by

$$\dot{x}_i = -x_i + f(u_i) \quad (68)$$

953 where the input to each neuron is

$$u_i = \sum_j W_{ij}x_j + h_i. \quad (69)$$

954 Let $F_{ij} = \gamma_i \delta(i, j)$, where $\gamma_i = f'(u_i)$. Then, the linear response is

$$\frac{dx_{ss}}{dh} = F(W \frac{dx_{ss}}{dh} + I) \quad (70)$$

955 which is calculable by

$$\frac{dx_{ss}}{dh} = (F^{-1} - W)^{-1}. \quad (71)$$

956 This calculation is used to produce the magenta lines in Figure 2C, which show the linearly predicted
957 inputs that generate a response from two standard deviations (of \mathcal{B}) below and above y .

958 The emergent property we considered was the first and second moments of the change in steady
959 state rate dx_{ss} between the baseline input $h = b$ and $h = b + dh$. We use the following notation to
960 indicate that the emergent property statistics were set to the following values:

$$\mathcal{B}(\alpha, y) \triangleq \mathbb{E} \begin{bmatrix} dx_{\alpha,ss} \\ (dx_{\alpha,ss} - y)^2 \end{bmatrix} = \begin{bmatrix} y \\ 0.01^2 \end{bmatrix}. \quad (72)$$

961 In the final analysis for this model, we sweep the input one neuron at a time away from the mode
 962 of each inferred distributions $dh^* = z^* = \operatorname{argmax}_z \log q_{\theta}(z | \mathcal{B}(\alpha, 0.1))$. The differential responses
 963 $\delta x_{\alpha,ss}$ are examined at perturbed inputs $h = b + dh^* + \delta h_{\alpha} \hat{u}_{\alpha}$ where \hat{u}_{α} is a unit vector in the
 964 dimension of α and δx is evaluated at 101 equally spaced samples of δh_{α} from -15 to 15.

965 We measured the linear regression slope between neuron-types of δx and δh to confirm the hy-
 966 potheses H1-H3 (H4 is simply observing the nonmonotonicity) and report the p values for tests of
 967 non-zero slope.

968 H1: the neuron-type responses are sensitive to their direct inputs. E-population: $\beta = 1.62$,
 969 $p < 10^{-4}$ (Fig. 3A black), P-population: $\beta = 1.06$, $p < 10^{-4}$ (Fig. 3B blue), S-population:
 970 $\beta = 6.80$, $p < 10^{-4}$ (Fig. 3C red), V-population: $\beta = 6.41$, $p < 10^{-4}$ (Fig. 3D green).

971 H2: the E-population ($\beta = 0$, $p = 1$) and P-populations ($\beta = 0$, $p = 1$) are not affected by
 972 δh_V (Fig. 3A green, 3B green);

973 H3: the S-population is not affected by δh_P ($\beta = 0$, $p = 1$) (Fig. 3C blue);

974

975 For each $\mathcal{B}(\alpha, y)$ with $\alpha \in \{E, P, S, V\}$ and $y \in \{0.1, 0.5\}$, we ran EPI using a real NVP architecture
 976 of four masks layers with two hidden layers of 10 units, mapped to a support of $z_i \in [-5, 5]$ with
 977 no batch normalization. We used an augmented Lagrangian coefficient of $c_0 = 10^5$, a batch size
 978 $n = 1000$, set $\nu = 0.5$. The EPI distributions shown in Fig. 2 are the converged distributions with
 979 maximum entropy across random seeds.

980 We set the parameters of the Gaussian initialization μ_{init} and Σ_{init} to the mean and covariance of
 981 random samples $z^{(i)} \sim \mathcal{U}(-5, 5)$ that produced emergent property statistic $dx_{\alpha,ss}$ within a bound
 982 ϵ of the emergent property value y . $\epsilon = 0.01$ was set to be one standard deviation of the emergent
 983 property value according to the emergent property value 0.01^2 of the variance emergent property
 984 statistic.

985 5.2.3 Superior colliculus

986 In the model of Duan et al [29], there are four total units: two in each hemisphere corresponding to
 987 the Pro/Contra and Anti/Ipsi populations. They are denoted as left Pro (LP), left Anti (LA), right
 988 Pro (RP) and right Anti (RA). Each unit has an activity (x_{α}) and internal variable (u_{α}) related
 989 by

$$x_{\alpha} = \left(\frac{1}{2} \tanh \left(\frac{u_{\alpha} - \epsilon}{\zeta} \right) + \frac{1}{2} \right) \quad (73)$$

990 where $\alpha \in \{LP, LA, RA, RP\}$ $\epsilon = 0.05$ and $\zeta = 0.5$ control the position and shape of the nonlinearity, respectively.

992 We order the elements of x and u in the following manner

$$x = \begin{bmatrix} x_{LP} \\ x_{LA} \\ x_{RP} \\ x_{RA} \end{bmatrix} \quad u = \begin{bmatrix} u_{LP} \\ u_{LA} \\ u_{RP} \\ u_{RA} \end{bmatrix}. \quad (74)$$

993 The internal variables follow dynamics:

$$\tau \frac{du}{dt} = -u + Wx + h + \sigma dB \quad (75)$$

994 with time constant $\tau = 0.09s$ and Gaussian noise σdB controlled by the magnitude of $\sigma = 1.0$. The
995 weight matrix has 8 parameters sW_P , sW_A , vW_{PA} , vW_{AP} , hW_P , hW_A , dW_{PA} , and dW_{AP} (Fig.
996 4B):

$$W = \begin{bmatrix} sW_P & vW_{PA} & hW_P & dW_{PA} \\ vW_{AP} & sW_A & dW_{AP} & hW_A \\ hW_P & dW_{PA} & sW_P & vW_{PA} \\ dW_{AP} & hW_A & vW_{AP} & sW_A \end{bmatrix}. \quad (76)$$

997 The system receives five inputs throughout each trial, which has a total length of 1.8s.

$$h = h_{\text{rule}} + h_{\text{choice-period}} + h_{\text{light}}. \quad (77)$$

998 There are rule-based inputs depending on the condition,

$$h_{P,\text{rule}}(t) = \begin{cases} I_{P,\text{rule}}[1, 0, 1, 0]^\top, & \text{if } t \leq 1.2s \\ 0, & \text{otherwise} \end{cases} \quad (78)$$

999

$$h_{A,\text{rule}}(t) = \begin{cases} I_{A,\text{rule}}[0, 1, 0, 1]^\top, & \text{if } t \leq 1.2s \\ 0, & \text{otherwise} \end{cases} \quad (79)$$

1000 a choice-period input,

$$h_{\text{choice}}(t) = \begin{cases} I_{\text{choice}}[1, 1, 1, 1]^\top, & \text{if } t > 1.2s \\ 0, & \text{otherwise} \end{cases} \quad (80)$$

1001 and an input to the right or left-side depending on where the light stimulus is delivered.

$$h_{\text{light}}(t) = \begin{cases} I_{\text{light}}[1, 1, 0, 0]^\top, & \text{if } t > 1.2s \text{ and Left} \\ I_{\text{light}}[0, 0, 1, 1]^\top, & \text{if } t > 1.2s \text{ and Right} \\ 0, & t \leq 1.2s \end{cases} \quad (81)$$

1002 The input parameterization was fixed to $I_{P,\text{rule}} = 10$, $I_{A,\text{rule}} = 10$, $I_{\text{choice}} = 2$, and $I_{\text{light}} = 1$.

1003 To produce an accuracy rate of p_{LP} in the Left, Pro condition, let \hat{p}_i be the empirical average
 1004 steady state response (final x_{LP} at end of task) over M=500 Gaussian noise draws for a given SC
 1005 model parameterization z_i :

$$\hat{p}_i = \mathbb{E}_{\sigma dB} [x_{LP} | s = L, c = P, z = z_i] = \frac{1}{M} \sum_{j=1}^M x_{LP}(s = L, c = P, z = z_i, \sigma dB_j) \quad (82)$$

1006 where stimulus $s \in \{L, R\}$, cue $c \in \{P, A\}$, and σdB_j is the Gaussian noise on trial j . As with the
 1007 V1 model, we only consider steady state responses of x , so x_α is used from here on to denote the
 1008 steady state activity at the end of the trial. For the first emergent property statistic, the average
 1009 over EPI samples (from $q_\theta(z)$) is set to the desired value p_{LP} :

$$\mathbb{E}_{z_i \sim q_\phi} [\mathbb{E}_{\sigma dB} [x_{LP,ss} | s = L, c = P, z = z_i]] = \mathbb{E}_{z_i \sim q_\phi} [\hat{p}_i] = p_{LP}. \quad (83)$$

1010 For the next emergent property statistic, we ask that the variance of the steady state responses
 1011 across Gaussian draws, is the Bernoulli variance for the empirical rate \hat{p}_i :

$$\mathbb{E}_{z \sim q_\phi} [\sigma_{err}^2] = 0 \quad (84)$$

1012 where the Bernoulli variance error σ_{err}^2 for the Pro task, left condition is

$$\sigma_{err}^2 = Var_{\sigma dB} [x_{LP} | s = L, c = P, z = z_i] - \hat{p}_i(1 - \hat{p}_i). \quad (85)$$

1013 We have an additional constraint that the Pro neuron on the opposite hemisphere should have the
 1014 opposite value (0 and 1). We can enforce this with another constraint:

$$\mathbb{E}_{z \sim q_\phi} [d_P] = 1, \quad (86)$$

1015 where the distance between Pro neuron steady states d_P in the Pro condition is

$$d_P = \mathbb{E}_{\sigma dB} [(x_{LP} - x_{RP})^2 | s = L, c = P, z = z_i] \quad (87)$$

1016 The emergent property statistics only need to be measured during the Left stimulus condition of
 1017 the Pro and Anti tasks, since the network is symmetrically parameterized. In total, the emergent
 1018 property of rapid task switching at accuracy level p was defined as

$$\mathcal{B}(p) \triangleq \mathbb{E} \begin{bmatrix} \hat{p}_P \\ \hat{p}_A \\ (\hat{p}_P - p)^2 \\ (\hat{p}_A - p)^2 \\ \sigma_{P,err}^2 \\ \sigma_{A,err}^2 \\ d_P \\ d_A \end{bmatrix} = \begin{bmatrix} p \\ p \\ 0.15^2 \\ 0.15^2 \\ 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}. \quad (88)$$

1019 Since the maximum variance of a random variable bounded from 0 to 1 is the Bernoulli variance
 1020 $\hat{p}(1 - \hat{p})$, and the maximum squared difference between two variables bounded from 0 to 1 is 1, we
 1021 do not need to control the second moment of these test statistics. These variables are dynamical
 1022 system states and can only exponentially decay (or saturate) to 0 (or 1), so the Bernoulli variance
 1023 error and squared difference constraints cannot be satisfied exactly in simulation. This is important
 1024 to be mindful of when evaluating the convergence criteria. Instead of using our usual hypothesis
 1025 testing criteria for convergence to the emergent property, we set a slack variable threshold only for
 1026 these technically infeasible emergent property values to 0.05.

1027 Using EPI to learn distributions of dynamical systems producing Bernoulli responses at a given rate
 1028 (with small variance around that rate) was more challenging than expected. There is a pathology in
 1029 this optimization setup, where the learned distribution of weights is bimodal attributing a fraction
 1030 p of the samples to an expansive mode (which always sends x_{LP} to 1), and a fraction $1 - p$ to a
 1031 decaying mode (which always sends x_{LP} to 0). This pathology was avoided using an inequality
 1032 constraint prohibiting parameter samples that resulted in low variance of responses across noise.

1033 For each accuracy level p , we ran EPI for 10 different random seeds using an architecture of 10
 1034 planar flows with a support of $z \in \mathbb{R}^8$. We used an augmented Lagrangian coefficient of $c_0 = 10^2$, a
 1035 batch size $n = 300$, and set $\nu = 0.5$, and initialized $q_\theta(z)$ to produce an isotropic Gaussian of zero
 1036 mean with standard deviation $\sigma_{\text{init}} = 1$. The EPI distributions shown in Fig. 4 are the converged
 1037 distributions with maximum entropy across random seeds.

1038 We report significant correlations r and their p-values from Figure 4E in Table 1. Correlations were
 1039 measured from 5,000 samples of $q_\theta(z | \mathcal{B}(p))$ and p-values are reported for one-tailed tests, since

λ	\hat{p}	$q_{\theta}(z)$	r	p-value
λ_{task}	\hat{p}_P	$q(z \mid \mathcal{B}(60\%))$	1.24×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_P	$q(z \mid \mathcal{B}(70\%))$	7.56×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_P	$q(z \mid \mathcal{B}(80\%))$	4.59×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_P	$q(z \mid \mathcal{B}(90\%))$	3.76×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_A	$q(z \mid \mathcal{B}(60\%))$	4.80×10^{-02}	$p < .01$
λ_{task}	\hat{p}_A	$q(z \mid \mathcal{B}(70\%))$	2.08×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_A	$q(z \mid \mathcal{B}(80\%))$	4.84×10^{-01}	$p < 10^{-4}$
λ_{task}	\hat{p}_A	$q(z \mid \mathcal{B}(90\%))$	4.25×10^{-01}	$p < 10^{-4}$
λ_{side}	\hat{p}_P	$q(z \mid \mathcal{B}(50\%))$	-7.57×10^{-02}	$p < 10^{-4}$
λ_{side}	\hat{p}_P	$q(z \mid \mathcal{B}(60\%))$	-6.73×10^{-02}	$p < 10^{-4}$
λ_{side}	\hat{p}_P	$q(z \mid \mathcal{B}(70\%))$	-4.86×10^{-01}	$p < 10^{-4}$
λ_{side}	\hat{p}_P	$q(z \mid \mathcal{B}(80\%))$	-1.43×10^{-01}	$p < 10^{-4}$
λ_{side}	\hat{p}_P	$q(z \mid \mathcal{B}(90\%))$	-1.93×10^{-01}	$p < 10^{-4}$
λ_{side}	\hat{p}_A	$q(z \mid \mathcal{B}(60\%))$	-7.60×10^{-02}	$p < 10^{-4}$
λ_{side}	\hat{p}_A	$q(z \mid \mathcal{B}(70\%))$	-2.73×10^{-01}	$p < 10^{-4}$
λ_{side}	\hat{p}_A	$q(z \mid \mathcal{B}(80\%))$	-2.74×10^{-01}	$p < 10^{-4}$

Table 1: Table of significant correlation values from Fig. 4E.

1040 we hypothesized a positive correlation between task accuracies p_P or p_A and λ_{task} , and a negative
 1041 correlation between task accuracies p_P and p_A and λ_{side} .

1042 5.2.4 Rank-1 RNN

1043 Extensive research on random fully-connected recurrent neural networks has resulted in founda-
 1044 tional theories of their activity [3, 77]. Furthermore, independent research on training these models
 1045 to perform computations suggests that learning occurs through low-rank perturbations to the con-
 1046 nectivity (e.g. [78, 79]). Recent theoretical work extends theory for random neural networks [3]
 1047 to those with added low-rank structure [30]. In Section 3.5, we used this theory to enable EPI on
 1048 RNN parameters conditioned on the emergent property of task execution.

1049 Such RNNs have the following dynamics:

$$\frac{dx}{dt} = -x + W\phi(x) + h, \quad (89)$$

1050 where x is network activity, W is the connectivity weight matrix, $\phi(\cdot) = \tanh(\cdot)$ is the input-output
 1051 function, and h is the input to the system. In a rank-1 RNN (which was sufficiently complex for
 1052 the Gaussian posterior conditioning task), W is the sum of a random component with strength g
 1053 and a structured component determined by the outer product of vectors m and n :

$$W = g\chi + \frac{1}{N}mn^\top, \quad (90)$$

1054 where $\chi_{ij} \sim \mathcal{N}(0, \frac{1}{N})$, and the entries of m and n are distributed as $m_i \sim \mathcal{N}(M_m, 1)$ and
 1055 $n_i \sim \mathcal{N}(M_n, 1)$. For EPI, we consider $z = [g, M_m, M_n]$, which are the parameters governing
 1056 the connectivity properties of the RNN.

1057 From such a parameterization z , the theory of Mastrogiovise et al. produces solutions for variables
 1058 describing the low dimensional response properties of the RNN. These “dynamic mean field” (DMF)
 1059 variables (e.g. the activity along a vector κ_v , the total variance Δ_0 , structured variance Δ_∞ , and
 1060 the chaotic variance Δ_T) are derived to be functions of one another and connectivity parameters
 1061 z . The collection of these derived functions results in a system of equations, whose solution must
 1062 be obtained through a nonlinear system of equations solver. The iterative steps of this system
 1063 of equations solver are differentiable, so we take gradients through this solve process. The DMF
 1064 variables provide task-relevant information about the RNN’s response to task inputs.

1065 In the Gaussian posterior conditioning example, κ_r and Δ_T are DMF variables used as task-relevant
 1066 emergent property statistics μ_{post} and σ_{post}^2 . Specifically, we solve for the DMF variables κ_r , κ_n ,
 1067 Δ_0 and Δ_∞ , where the readout is nominally chosen to point in the unit orthant $r = [1, \dots, 1]^\top$. The
 1068 consistency equations for these variables in the presence of a constant input $h = yr - (n - M_n)$ can
 1069 be derived following [30]:

$$\begin{aligned} \kappa_r &= G_1(\kappa_r, \kappa_n, \Delta_0, \Delta_\infty) = M_m \kappa_n + y \\ \kappa_n &= G_2(\kappa_r, \kappa_n, \Delta_0, \Delta_\infty) = M_n \langle [\phi_i] \rangle + \langle [\phi'_i] \rangle \\ \frac{\Delta_0^2 - \Delta_\infty^2}{2} &= G_3(\kappa_r, \kappa_n, \Delta_0, \Delta_\infty) = g^2 \left(\int \mathcal{D}z \Phi^2(\kappa_r + \sqrt{\Delta_0} z) - \int \mathcal{D}z \int \mathcal{D}x \Phi(\kappa_r + \sqrt{\Delta_0 - \Delta_\infty} x + \sqrt{\Delta_\infty} z) \right) \\ &\quad + (\kappa_n^2 + 1)(\Delta_0 - \Delta_\infty) \\ \Delta_\infty &= G_4(\kappa_r, \kappa_n, \Delta_0, \Delta_\infty) = g^2 \int \mathcal{D}z \left[\int \mathcal{D}x \phi(\kappa_r + \sqrt{\Delta_0 - \Delta_\infty} x + \sqrt{\Delta_\infty} z) \right]^2 + \kappa_n^2 + 1 \end{aligned} \quad (91)$$

1070 where here z is a gaussian integration variable. We can solve these equations by simulating the
 1071 following Langevin dynamical system to a steady state:

$$\begin{aligned}
l(t) &= \frac{\Delta_0(t)^2 - \Delta_\infty(t)^2}{2} \\
\Delta_0(t) &= \sqrt{2l(t) + \Delta_\infty(t)^2} \\
\frac{d\kappa_r(t)}{dt} &= -\kappa_r(t) + G_1(\kappa_r(t), \kappa_n(t), \Delta_0(t), \Delta_\infty(t)) \\
\frac{d\kappa_n(t)}{dt} &= -\kappa_n(t) + G_2(\kappa_r(t), \kappa_n(t), \Delta_0(t), \Delta_\infty(t)) \\
\frac{dl(t)}{dt} &= -l(t) + G_3(\kappa_r(t), \kappa_n(t), \Delta_0(t), \Delta_\infty(t)) \\
\frac{d\Delta_\infty(t)}{dt} &= -\Delta_\infty(t) + G_4(\kappa_r(t), \kappa_n(t), \Delta_0(t), \Delta_\infty(t))
\end{aligned} \tag{92}$$

1072 Then, the chaotic variance, which is necessary for the Gaussian posterior conditioning example, is
1073 simply calculated via $\Delta_T = \Delta_0 - \Delta_\infty$.

1074 We ran EPI using a real NVP architecture of two masks and two layers per mask with 10 units
1075 mapped to a support of $z = [g, M_m, M_n] \in [0, 5] \times [-5, 5] \times [-5, 5]$ with no batch normalization.
1076 We used an augmented Lagrangian coefficient of $c_0 = 1$, a batch size $n = 300$, set $\nu = 0.15$,
1077 and initialized $q_\theta(z)$ to produce an isotropic Gaussian with mean $\mu_{\text{init}} = [2.5, 0, 0]$ with standard
1078 deviation $\sigma_{\text{init}} = 2.0$. The EPI distribution shown in Fig. 5 is the converged distributions with
1079 maximum entropy across five random seeds.

1080 To examine the effect of product $M_m M_n$ on the posterior mean, μ_{post} we took perturbations in
1081 $M_m M_n$ away from two representative parameters z_1 and z_2 in 21 equally space increments from
1082 -1 to 1. For each perturbation, we sampled 10 2,000-neuron RNNs and measure the calculated
1083 posterior means. In Fig. 5D, we plot the product of $M_m M_n$ in the perturbation versus the average
1084 posterior mean across 10 network realizations with standard error bars. The correlation between
1085 perturbation product $M_m M_n$ and μ_{post} was measured over all simulations. For perturbations away
1086 from z_1 the correlation was 0.995 with $p < 10^{-4}$, and for perturbations away from z_2 the correlation
1087 was 0.983 with $p < 10^{-4}$.

1088 In addition to the Gaussian posterior conditioning example in Section 3.5, we modeled two tasks
1089 from Mastrogiosse et al.: noisy detection and context-dependent discrimination. We used the
1090 same theoretical equations and task setups described in their study.

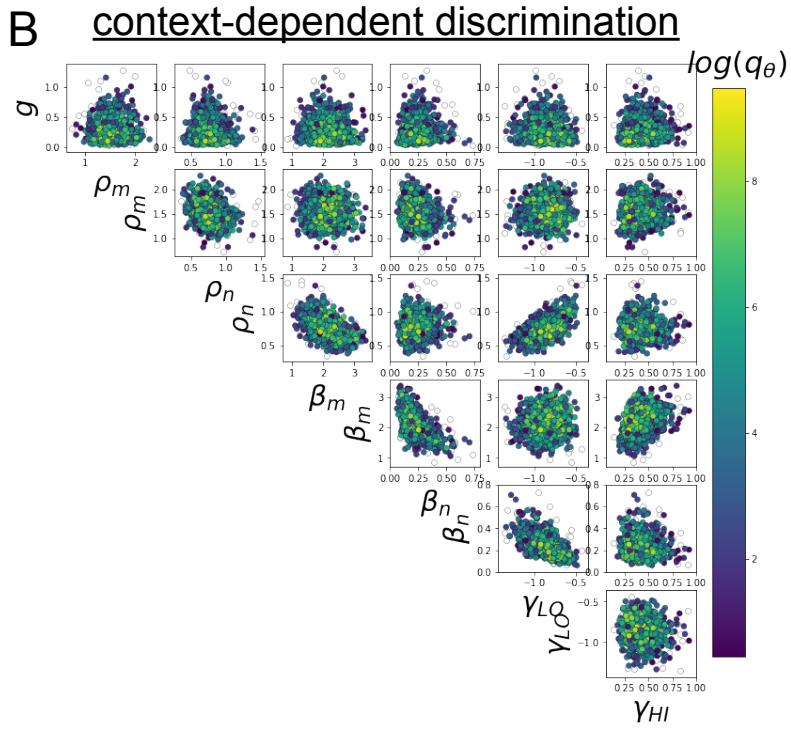
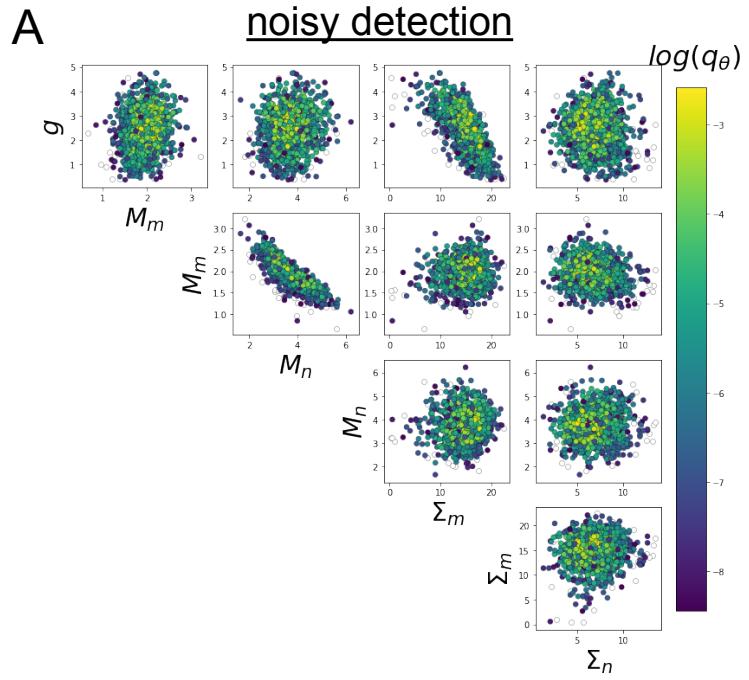


Fig. S5: A. EPI for rank-1 networks doing noisy discrimination. B. EPI for rank-2 networks doing context-dependent discrimination. See [30] for theoretical equations and task description.