#### THE UNIVERSITY OF CHICAGO

# STOCHASTIC COMPUTATION IN RECURRENT NETWORKS OF SPIKING NEURONS

# A THESIS SUBMITTED TO THE FACULTY OF THE DIVISION OF THE PHYSICAL AND BIOLOGICAL SCIENCES IN CANDIDACY FOR THE DEGREE OF MASTER OF SCIENCE

GRADUATE PROGRAM IN BIOPHYSICS

BY CLAYTON W. SEITZ

CHICAGO, ILLINOIS
WINTER 2021

Copyright © 2021 by Clayton W. Seitz All Rights Reserved

# Epigraph

# TABLE OF CONTENTS

AC	MINC		GMEN 15	V
ΑE	BSTR	ACT		vi
1	INT	RODU	CTION	1
	1.1	Self-or	ganization of complex systems and Hebbian learning	1
		1.1.1	Synaptic plasticity as a basis for memory and learning	2
	1.2	Models	s of action potential generation in cortical neurons	3
		1.2.1	The leaky integrate and fire (LIF) model	3
		1.2.2	Origins of stochastic membrane potential dynamics	5
		1.2.3	The LIF transfer function	7
	1.3	Netwo	rks of neurons in cortex	7
		1.3.1	Cortical columns and their structural organization	7
	1.4	Stocha	astic computation by networks of neurons	7
		1.4.1	The Ornstein-Uhlenbeck Prototype	8
2	METHODS			
	2.1	Netwo	rk topology and dynamics	10
		2.1.1	Small world networks and connectivity statistics	10
	2.2	Fokker	:-Planck equations for coupled subpopulations	10
	2.3	Throug	gh the lens of information theory	14
AF	PPEN	DICES		15
A	THE	E KRAN	MERS-MOYAL EXPANSION	16
RF	EFER	ENCES	5	18

# ACKNOWLEDGMENTS

#### ABSTRACT

The primate cerebral cortex is a complex system estimated to harbor more than 25 billion neurons communicating via action potentials or 'spikes' and is responsible for many higherorder brain functions including memory and learning. Recent years have hosted many efforts to understand how such complex phenomena emerge from the communication of individual cells. Many studies have provided evidence that long term plasticity (LTP) in synapses permits a long-lasting alteration of network dynamics and, in turn, forms the basis of long-term memory and learning. However, understanding memory formation and learning in the brain is made difficult by the variability in the response of cortical neurons to stimuli. Therefore, capturing the apparent stochastic features of neural activity in computer based models, such as recurrent spiking neural networks (RSNNs), while explaining their manipulation of information mathematically has become the gold standard for computational neuroscience. Models of neural networks derived from statistical mechanics, such as those which assert that the membrane potential of a cortical neuron obeys a form of Langevin dynamics, can potentially account for stochastic network activity. Such models also provide the intriguing interpretation that neural activity represents sampling from a probability distribution - a technique central to statistical inference. Here, we apply a similar mathematical treatment to the study of an RSNN by modeling the membrane potential statistics of an integrate and fire neuron using Fokker-Planck equations. With this statistical framework in hand, we can recast a network of neurons as a stochastic process in higher dimensions and explore the relationships between synaptic connectivity and its plasticity to the correlation structure of neural spike trains. This approach is also amenable to information theoretic analysis and is a step toward a mathematical relationship between neuroplasticity mechanisms and the emergent computational capabilities of cortical microcircuits.

#### CHAPTER 1

#### INTRODUCTION

#### 1.1 Self-organization of complex systems and Hebbian learning

Complex systems are ubiquitous in nature yet our scientific efforts have thus far only begun to gain traction on their governing principles. Many of the most intriguing complex systems in nature exihibit behaviors that simply cannot be explained by any of the components in isolation but rather arise from their complex interactions, bringing emergent phenomena into the focus of modern science. Such systems may be of physical, economic, or biological in nature, but all are thought to exihibit emergent properties under the appropriate conditions, suggesting broad relevance for the study of complex systems.

To put complexity into perspective, consider the states of an interacting system of N binary variables denoted  $\{z_i\}_{i=1}^N$  which might be physically realized as an ensemble of spins in a ferromagnet. Even for extremely small cases such as N=100 the system can take on  $2^{100}=1.26\times 10^{30}$  different configurations and by N=300 the number of configurations exceed our best estimates for the number of atoms in the known universe. These unimaginabily large numbers simultaneously suggest that we cannot even hope to estimate a probability distribution over the phase space of the system, even with the most cutting edge experimental apparatus. The human cerebral cortex parallels this complexity, but maintains an order evident in the stability of our sensory percepts, in spite of its construction from over 16 billion noisy nerve cells.

Neurons in cortex connect when afferent nerve fibers of a presynaptic cell meet a small patch of the dendritic tree or soma of a post-synaptic, forming the synapse. The complexity of neural networks arises from the complexity of these communication channels. It is a great challenge to understand how the complex connectivity patterns in cortex give rise to stable functions including the formation and retrieval of memories. In his famous neurophysiologi-

cal postulate, Donald Hebb first proposed a cellular mechanism for the self-organization of networks of neurons [1]. Hebb suggested that repeated stimulation of specific receptors of sensory signals would lead slowly to the formation of a *cell assembly* and these structural changes would constitute a representation or imprint of an internally or externally generated sensation e.g., an image or idea. This process, referred to as Hebbian learning, is argued to be driven by the temporal order of action potentials where the synaptic efficacy of the connection between neurons increases when a presynaptic neuron fires an action potential before a postsynaptic neuron.

#### 1.1.1 Synaptic plasticity as a basis for memory and learning

Synaptic plasticity refers to the activity-dependent modification of the strength or efficacy of synaptic transmission at preexisting synapses, and has been proposed to play a central role in the incorporation of transient experiences into persistent memory traces. The efficacy of an excitatory synapse can be either potentiated or depressed by a variety of mechanisms which occur over a wide range of time scales: from milliseconds to hours to days. Short-term synaptic plasticity (STP) is thought to play an important role in information processing in the brain. Its duration allows STP to modify the response of cortical circuits to stimuli and potentially provide a richer set of response properties without permanently altering the circuit architecture. One of several mechanisms thought to underly STP can be seen by the repeated stimulation of a presynaptic cell causing a transient accumulation of calcium in the presynaptic terminal (Mongillo et al. 2008). Calcium generally thought to elevate the probability of neurotransmitter release due to its proposed interaction with the biochemical machinery involved in synaptic vesicle excytosis. Other short term changes in synaptic efficacy can occur such as the facilitation or depression based upon the temporal characteristics of the stimulus. In paired-pulse experiments, a pair of stimuli is delivered a sub-20ms interval shows depression of the efficacy of the second stimulus (Zucker and Regehr, 2002). This phenomenon is hypothesized to arise from inactivation of voltage-dependent sodium and/or calcium channels or depletion of the release ready pool of synaptic vesicles at the presynaptic terminal [1]. Synaptic efficacy can be lowered by the release of biochemical modulators which can interact with the synaptic machinery to inhibit the release of neurotransmitter into the synaptic cleft. In addition, receptors at the presynaptic terminal which play a role in the secretion of neurotransmitter are sensitive to the presence of presynaptic neurmodulators. Therefore, these neuromodulators can also play a role in facilitation or depression in STP.

It is widely believed that neural circuits also possess the mechanisms for long term changes in synaptic strength formally referred to as long term potentiation (LTP) and long term depression (LTD). The brain encodes internally and externally generated stimuli as spatiotemporal patterns of action potentials and long-term modifications to such patterns via changes in synaptic transmission provide a feasible mechanism for the storage of information. In other words, changes in synaptic weights alter the spatiotemporal response of population of neurons to stimuli and therefore provide a method for long term memory formation. Since its original introduction by Cajal, this idea has been rigorously tested, for example in the CA1 region of the hippocampus (Whitlock et al. 2006). LTP and LTD have been extensively studied in the CA1 region of the hippocampus due to compelling evidence that it is a brain region that is central to learning and memory. Indeed, the cellular and biochemical mechanisms underlying these phenomena have been well-characterized.

### 1.2 Models of action potential generation in cortical neurons

## 1.2.1 The leaky integrate and fire (LIF) model

The dominating information processing unit in neocortex is the spiking neuron - a neural cell which exhibits transient depolarization of the cell membrane called *spikes*. The membrane voltage is regulated by a diverse set of highly specific ion channels embedded in the plasma

membrane which open and close based on environmental factors such as the membrane potential itself or changes in the concentration of neurotransmitters. This dependence of the so-called open probability of ion channels results in changes of the membrane conductance for the ions they transport and is the origin of the non-linear properties of cells in the nervous system. Several mathematical models have been proposed to explain this process in various levels of detail, generally depending on their application. Some consider the biophysical details of action potential generation by considering specific types of ion channels and their dynamics while others neglect such details for the sake of mathematical simplicity. At the same time, models are often classified as conductance-based or current-based, depending on whether they model the membrane conductance explicitly or summarize membrane depolarization as a sum of membrane currents. The famous Hodgkin-Huxley (HH) model published in 1952 was originally used to fit experimental voltage traces measured in the squid giant axon and is arguably the most biophysically accurate of model of membrane depolarization. The membrane potential of an HH neuron evolves according to a set of ordinary differential equations that include a term for each of the ion channels thought to be critical for the generation of an action potential. In the following paragraphs, we will briefly introduce the Hodgkin-Huxley model alongside an integrate and fire (IF) model to provide context for the following chapters.

Assuming that we can predict the total membrane current of type n deterministically, we can write a generalized differential equation describing the voltage dynamics of a neuron

$$C_m \frac{dV}{dt} = F(V) + \xi(t) \tag{1.1}$$

where we have used a shorthand  $\xi(t) = A \sum_{n} I_n(t)$ ,  $I_n$  is the membrane current per unit area and F is an arbitrary function of the membrane potential and the source of non-linearity. leaky integrate and fire model, we simplify and absorb all membrane currents besides the

leak into the variable  $\xi(t)$  and are left with

$$F(V) = -g_L(V - E_L)$$

which requires that V decays back to a resting value E exponentially with time constant  $\tau$ , ignoring the explicit dependence of the membrane current on individual voltage-gated channels.

#### 1.2.2 Origins of stochastic membrane potential dynamics

One of the most prominent conceptual barriers in neuroscience is related to how the brain performs reliable computations with relatively unreliable units. Various patch clamp experiments have shown that neurons tend to fire action potentials in an irregular fashion, even when stimulated with a highly regulated current. This observation has provoked a large numer of studies, many of which have concluded that this irregularity owes its origins to the unreliable transmission of synaptic vesicles. At the same time, stochasticity in the brain along with the reliability of sensory percepts suggest that the brain has evolved around the issue. Indeed, it is possible that this stochasticity is central to the computational paradigm used in cortex. There is, in principle, a very powerful framework for stochastic computation based on sampling from a probability distribution.

1

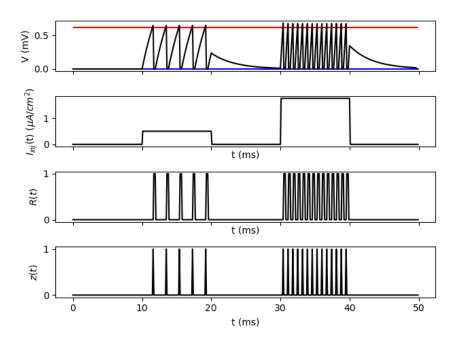


Figure 1.1: A leaky integrate and fire neuron with constant current injection

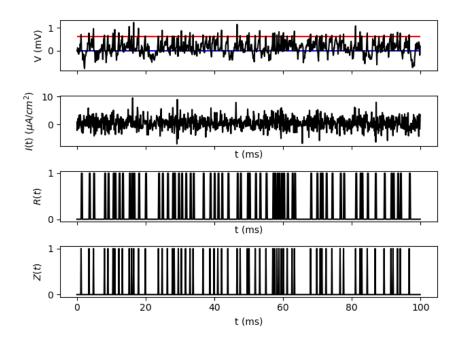


Figure 1.2: A leaky integrate and fire neuron embedded in a recurrent network

#### 1.2.3 The LIF transfer function

#### 1.3 Networks of neurons in cortex

#### 1.3.1 Cortical columns and their structural organization

Towards the Hopfield network [2] which spawned an entire field of research applying techniques from the statistical physics of spin glasses to the description of neural activity. A popular approach towards the end of 20th century simplified a network of neurons firing action potentials to an ensemble of coupled spins obeying an energy function over the space of states. , the Hopfield model related the patterns learned by a network to the energy landscape over the discrete space of states. The storage capacity of these networks and the geometry of this energy landscape were of particular interest and rigorous mathematical treatment has been used to show limits on the basins of attraction in such energy landscapes [4,10,11].

## 1.4 Stochastic computation by networks of neurons

Interestingly, an extension of the Hopfield model called the Boltzmann machine actually leverages stochastic activity of Ising spins to perform powerful computations [14]. In such a model, the set of synaptic weights  $\Phi$  "embody" the joint distribution  $P_{\Phi}(X,R) = P_{\Phi}(X)P_{\Phi}(R|X)$  over network inputs and network response, respectively. Then, computations can be viewed as probabilistic inference after suitable transformations of the weights  $\Delta\Phi$ . Such physically inspired models have proven useful; however, more recent studies appear have described network dynamics by using Fokker-Planck equations to compute distributions of the membrane voltage as a function of time [5]. Here, we apply a similar formalism to the description of network dynamics with heterogeneous and stochastic synaptic weights to probe the distribution over network states  $P_{\Phi}(R)$  and describe how this framework can be used to provide insights

on how the neural networks embody the distribution  $P_{\Phi}(R|X)$  in statistical inference tasks.

This family of techniques, often formally referred to as Langevin dynamics, is defined by the use of stochastic differential equations to model the evolution of systems with high degrees of freedom. A Fokker-Planck equation allows us to solve for the time evolution of the probability distribution over such a variable, providing insights into the dynamics which cannot be seen from any one trajectory through the space of states.

#### 1.4.1 The Ornstein-Uhlenbeck Prototype

The Ornstein-Uhlenbeck can be thought of as an extension of the Wiener process or Brownian Motion where the displacement of a variable x in a time dt is normally distributed with variance proportional to  $\Delta t$  i.e.  $x(t+dt)-x(t)\sim N(0,\sigma^2 dt)$  or equivalently  $dx\sim\sigma\sqrt{dt}\eta(t)$  where the parameter  $\sigma^2$  defines the proportionality. The Ornstein-Uhlenbeck process is commonly written as a Langevin equation with a noise term similar to Brownian motion but with an added frictional term  $-\theta x(t)$  and non-stationary noise  $\mu(t)+\sigma\sqrt{dt}\eta(t)$  giving

$$\dot{x}(t) = -\theta x(t) + \mu(t) + \sigma \sqrt{dt} \eta(t)$$

which, with a simple change of variables, becomes a leaky integrate and fire neuron model for a neuron j

$$\dot{V}_j(t) = -\frac{V_j(t)}{\tau} + \mu_j(t) + \sigma_j \sqrt{dt} \eta(t)$$

we define  $I_j(t) = \mu_j(t) + \sigma_j \sqrt{dt} \eta(t)$  as the input current arriving at the soma of a neuron and  $\eta(t) \sim \mathcal{N}(0,1)$ . To illustrate the applicability of (2.10) in predicting the distribution P(V,t), we consider the case where  $\eta(t)$  is a 1D Gaussian white noise. We have the following Fokker-Planck equation

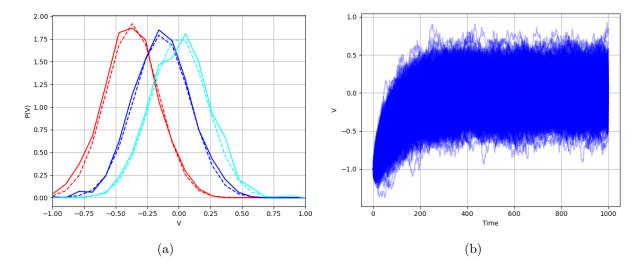


Figure 1.3: Results of numerical integration of a Langevin equation for a gaussian white noise process with  $\sigma = 1$ ,  $\Delta t = 0.002$ ,  $\alpha = 10$ , and V(0) = -1. (a) Distribution of V for N = 10,000 units as a function of time (dashed is the theoretical prediction, solid is the simulation result). See stationary distribution in cyan (b) Time course for N = 10,000 units

$$\tau \dot{P}(V,t) = \frac{\partial}{\partial V} [(V(t) - \mu(t)) P(V,t)] + \frac{\sigma^2}{2} \frac{\partial^2}{\partial V^2} [P(V,t)]$$
 (1.2)

The transition density T(V', t'|V, t) has a known analytical form:

$$T(V', t + \Delta t | V, t) = \sqrt{\frac{1}{\tau \pi \sigma^2 (1 - \exp(-2\Delta t/\tau))}} \exp\left(-\frac{1}{\tau \sigma^2} \frac{(V' - V_R \exp(-\Delta t/\tau))^2}{1 - \exp(-2\Delta t/\tau)}\right)$$

This is equivalent to the distribution P(V,t) as can be seen by plugging T into (2.1) and setting the initial condition  $P(V,t) = \delta(V - V_R)$ .

#### CHAPTER 2

#### **METHODS**

#### 2.1 Network topology and dynamics

#### 2.1.1 Small world networks and connectivity statistics

#### 2.2 Fokker-Planck equations for coupled subpopulations

The moments  $M_n(t)$  derived above in the Kramers-Moyal expansion are dependent on the connectivity of the network and the statistics of the input. We will first consider a classic case, where we have a sparse directed network with constant synaptic efficacy between all presynaptic and postsynaptic pairs of cells. This primary pool of neurons is subject to stimulation by  $N_{\rm in}$  input neurons with a connection probability  $\gamma_{\rm in}$  giving  $C_{\rm in} = \gamma_{\rm in} N_{\rm rec}$  unique connections between the input population and a single neuron in the recurrent pool. Within the recurrent pool, we have a connection probability of  $\gamma_{\rm rec} << 1$  for any pair giving  $C_{\rm rec} = \gamma_{\rm rec} N_{\rm rec}$  recurrent inputs per postsynaptic cell. We assume that a presynaptic action potential invokes a post synaptic potential (PSP) with magnitude  $J_0$  in the postsynaptic cell with  $J_0 << \theta$  for both input and recurrent projections. The first moment of the transition operator  $T(V', t|V, t - \tau)$  is given by

$$\mu(t) = \mu_{in} + \mu_{rec}(t)$$

$$= (C_{in}\nu_{in}(t) + C_{rec}\nu_{rec}(t)) \tau \langle J \rangle$$

$$= (C_{in}\nu_{in}(t) + C_{rec}\nu_{rec}(t)) \tau J_0$$

where  $\nu_{\rm in}(t)$  is the rate parameter for the input Poisson process. The second moment

$$\sigma^{2}(t) = \sigma_{\text{rec}}^{2} + \sigma_{\text{ext}}^{2}$$

$$= (C_{\text{in}}\nu_{\text{in}}(t) + C_{\text{rec}}\nu_{\text{rec}}(t)) \tau \langle J^{2} \rangle$$

$$= (C_{\text{in}}\nu_{\text{in}}(t) + C_{\text{rec}}\nu_{\text{rec}}(t)) \tau J_{0}^{2}$$

After inserting the first two moments into (2.10) we arrive at the following Fokker-Planck equation

$$\dot{P}(V,t) = -\frac{\partial}{\partial V}[\mu(t)P(V,t)] + \frac{1}{2}\frac{\partial^2}{\partial V^2}[\sigma^2(t)P(V,t)]$$

At this point, it is necessary to impose the appropriate boundary conditions on the above Fokker-Planck equation as in so as to maintain biological realism. The Fokker-Planck equation can be written as the continuity equation

$$\frac{\partial P(v,t)}{\partial t} = -\frac{\partial S}{\partial V}$$

(Risken, 1984) with

$$S(V,t) = -\frac{v - V_L - \mu}{\tau} P(V,t) - \frac{\sigma^2(t)}{2\tau} \frac{\partial P(V,t)}{\partial V}$$

which is known as the *probability current* through voltage V at a time t. The instantaneous firing rate is equivalent to the probability current through the threshold i.e.  $\nu(t) = S(\theta, t)$ . Furthermore, we require that the probability current through the firing threshold  $P(\theta, t) = 0$  and that instead this probability emerges at the resting potential after a refactory period of  $\tau_{\rm ref}$ . This condition gives the following boundary condition for the

derivative of the probability with respect to voltage

$$\frac{\partial P(\theta,t)}{\partial V} = -\frac{2\tau\nu(t)}{\sigma^2(t)}$$

To account for the refractory period  $\tau_{\rm ref}$ , we define an auxiliary distribution

$$p_r(t) = \int_{t-\tau_{\text{ref}}}^t \nu(t)dt$$

which together with the distribution P(V,t) satisfy the normalization condition:

$$\int P(v,t)dV + p_r(t) = 1$$

$$\frac{\partial P(v,t)}{\partial t} = \left(\mu(t) - \frac{v - v_L}{\tau}\right) \frac{\partial}{\partial v} P(v,t) - \frac{\sigma^2(t)}{2\tau} \frac{\partial^2}{\partial v^2} P(v,t) + \nu(t - \tau_{\text{ref}}) \delta(v - V_R)$$

which we approximate by central finite differences

$$\frac{p(v,t+\Delta t) - p(v,t)}{\Delta t} = \left(\mu(t) - \frac{v - v_L}{\tau} + \mu_{ext}\right) \frac{p(v+\Delta v,t) - p(v,t)}{\Delta v} - \frac{1}{2} \left(\sigma^2(t) + \sigma_{ext}^2\right) \frac{p(v+\Delta v,t) - 2p(v,t) + p(v-\Delta v,t)}{\Delta v^2}$$

We consider a general network of N leaky integrate and fire units expressed mathematically as a weighted graph  $\mathcal{N}$ . We defined the state vector  $\mathbf{V}$  that stores the membrane potential of each cell, which evolves according to a set of N coupled differential equations

$$\dot{V}_{j}(t) = -\frac{V_{j}(t)}{\tau} + \sum_{i} J_{ij}\delta(t - t_{spike}) + X_{j}(t)$$

for a stochastic input X, which we assume can be written as a compound Poisson process, and a weighted summation of spikes in the primary population  $\sum_i J_{ij} \delta(t - t_{spike})$ . The state vector for the system is then  $\mathbf{V}(t) = (V_0(t), V_1(t), ..., V_N(t))$  and we look for an analytical relationship between the joint distribution  $P(\mathbf{V}(t))$  and the synaptic connectivity J. In principle, if we know the moments  $\{M_j^n\}$  of the transition operator  $T_j(V', t'|V, t)$  for every neuron j to arbitrary order, we can express  $\dot{P}(\mathbf{V}(t))$  according to the KM expansion in (2.7). The primary hurdle we need to overcome in this procedure then becomes relating the moments  $\{M_j^n\}$  to the synaptic connectivity J. For example, we can construct a general template for the distribution  $T_j$  by noticing that the probability of a binary input pattern

$$P(\mathbf{z}) = \prod_{j} p_j^{z_j} (1 - p_j)^{1 - z_j}$$

which is a multivariate Bernoulli distribution. If we let  $\xi$  index the space of possible binary patterns

$$T(V', t'|V, t) = \sum_{\xi} \delta(V' - V - J \cdot z_{\xi}) \prod_{j} p_{j}^{z_{j}} (1 - p_{j})^{1 - z_{j}}$$
(2.1)

so we see that we must first know  $P(\mathbf{z})$  which in turn requires knowledge of all  $p_j = P_j(\theta, t)$  i.e. the probability flux at the threshold  $\theta$ . We now argue that the moments of (2.8) can be found

$$M_n = \int (V - V')^n T(V', t'|V, t) dV$$
 (2.2)

which are essentially the moments of a compound Bernoulli distribution where the individual probabilities  $p_j(t')$  are given by  $P_j(\theta, t)$ .

# 2.3 Through the lens of information theory

# Appendices

#### APPENDIX A

#### THE KRAMERS-MOYAL EXPANSION

Given many instantiations of a stochastic variable V, we can construct a normalize histogram over all observations as a function of time P(V,t). However, in order to systematically explore the relationship between the parameterization of the process and P(V,t) we require an expression for  $\dot{P}(V,t)$ . If we make a fundamental assumption that the evolution of P(V,t)follows a Markov process i.e. its evolution has the memoryless property, then we can write

$$P(V',t) = \int T(V',t|V,t-\tau)P(V,t-\tau)dV$$
(A.1)

which is known at the Chapman-Kolmogorov equation. The factor  $T(V',t|V,t-\tau)$  is known as the transition operator in a Markov process and determines the evolution of P(V,t) in time. We proceed by writing  $T(V',t|V,t-\tau)$  in a form referred to as the Kramers-Moyal expansion

$$T(V',t|V,t-\tau) = \int \delta(u-V')T(u,t|V,t-\tau)du$$
$$= \int \delta(V+u-V'-V)T(u,t|V,t-\tau)du$$

If we use the Taylor expansion of the  $\delta$ -function

$$\delta(V + u - V' - V) = \sum_{n=0}^{\infty} \frac{(u - V)^n}{n!} \left(-\frac{\partial}{\partial V}\right)^n \delta(V - V')$$

Inserting this into the result from above, pulling out terms independent of u and swapping the order of the sum and integration gives

$$T(V',t|V,t-\tau) = \sum_{n=0}^{\infty} \frac{1}{n!} \left( -\frac{\partial}{\partial V} \right)^n \delta(V-V') \int (u-V)^n T(u,t|V,t-\tau) du$$
 (A.2)

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \left( -\frac{\partial}{\partial V} \right)^n \delta(V - V') M_n(V, t)$$
(A.3)

noticing that  $M_n(V,t) = \int (u-V)^n T(u,t|V,t-\tau) du$  is just the *n*th moment of the transition operator T. Plugging (2.6) back in to (2.4) gives

$$P(V,t) = \int \left(1 + \sum_{n=1}^{\infty} \frac{1}{n!} \left(-\frac{\partial}{\partial V}\right)^n M_n(V,t)\right) \delta(V - V') P(V,t - \tau) dV$$
 (A.4)

$$= P(V', t - \tau) + \sum_{n=1}^{\infty} \frac{1}{n!} \left( -\frac{\partial}{\partial V} \right)^n \left[ M_n(V, t) P(V, t) \right]$$
(A.5)

Approximating the derivative as a finite difference and taking the limit  $\tau \to 0$  gives

$$\dot{P}(V,t) = \lim_{\tau \to 0} \left( \frac{P(V,t) - P(V,t-\tau)}{\tau} \right) \tag{A.6}$$

$$= \sum_{n=1}^{\infty} \frac{1}{n!} \left( -\frac{\partial}{\partial V} \right)^n \left[ M_n(V, t) P(V, t) \right]$$
 (A.7)

which is formally known as the Kramers-Moyal (KM) expansion. The Fokker-Planck equation is a special case of (2.10) where we neglect terms n > 2 in the diffusion approximation.

[1] D.O. Hebb  $\it The\ organization\ of\ behavior:\ A\ neurophysiological\ theory.$  John Wiley and Sons. 1949.