The Model:

P neurons $\{f_1,...,f_P\}$, each discretized with M parameters $(\theta_1,\cdots,\theta_M)$. $r_k|\theta\sim Poisson(f_{k,j}),\ k=1,\ldots,P,\ j=1,\ldots,M,\ \text{if}\ \theta\in I_j.$ Can think of f_k as a piecewise constant tuning curve with each piece length $=w_j$:

$$f_k(\theta) = \sum_{j=1}^{M} f_{k,j} 1_{\{\theta \in I_j\}}$$

where $|I_j|=w_i,\ I_j=[\sum_{l=1}^{j-1}w_l,\sum_{l=1}^jw_l),\ \sum_{l=1}^Mw_l=1.$ The stimulus distribution is uniform, so:

$$p(\theta) = \sum_{j=1}^{M} w_j 1_{\{\theta \in I_j\}}$$

Thus

$$P(r_k|\theta) = \sum_{j} 1_{\{\theta \in I_j\}} \frac{f_{k,j}^{r_k}}{r_k!} e^{-f_{k,j}}$$

$$P(\mathbf{r}|\theta) = \sum_{j} 1_{\{\theta \in I_j\}} \prod_{k=1}^{P} \frac{f_{k,j}^{r_k}}{r_k!} e^{-f_{k,j}}$$

$$P(\mathbf{r}) = \int p(\theta) d\theta P(\mathbf{r}|\theta) = \sum_{j=1}^{M} w_j P(\mathbf{r}|\theta_j)$$

The Mutual Information:

$$I(\mathbf{r};\theta) = \int d\theta p(\theta) D_{KL} \left(p(\mathbf{r}|\theta) || p(\mathbf{r}) \right)$$

$$= \sum_{j=1}^{M} w_j D_{KL} \left(p(\mathbf{r}|\theta_j) || p(\mathbf{r}) \right)$$

$$= \sum_{j=1}^{M} w_j \left[-\sum_{\mathbf{r}} P_j(\mathbf{r}) \ln S_j(\mathbf{r}) \right]$$

$$= \sum_{j=1}^{M} w_j E_{\mathbf{r}|\theta_j} \left[-\ln S_j(\mathbf{r}) \right]$$
(1)

where

$$P_{j}(\mathbf{r}) := P(\mathbf{r}|\theta_{j}) = \prod_{k=1}^{P} \frac{f_{k,j}^{r_{k}}}{r_{k}!} e^{-f_{k,j}}$$

$$S_{j}(\mathbf{r}) := \frac{p(\mathbf{r})}{P(\mathbf{r}|\theta_{j})} = \sum_{l=1}^{M} w_{l} \prod_{k=1}^{P} \frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}}$$

Derivatives:

$$(x^r e^{-x})' = (\frac{r}{x} - 1)x^r e^{-x}, (x^{-r} e^x)' = -(\frac{r}{x} - 1)x^{-r} e^{-x}$$

$$\begin{split} \frac{\partial P_{j}(\mathbf{r})}{\partial f_{k,l}} &= 1_{\{l=j\}} \left(\frac{r_{k}}{f_{k,l}} - 1 \right) P_{j}(\mathbf{r}) \\ \frac{\partial S_{j}(\mathbf{r})}{\partial f_{k,l}} &= \sum_{\nu=1}^{M} w_{l^{\nu}} \frac{\partial}{\partial f_{k,l}} \left(\prod_{k=1}^{F} \frac{f_{k,l^{\nu}}^{+}e^{-f_{k,l^{\nu}}}}{f_{k,l^{\nu}}^{+}e^{-f_{k,l^{\nu}}}} \right) \\ &= \sum_{\nu=1}^{M} w_{l^{\nu}} \prod_{k \neq k} \frac{f_{k^{\prime},l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k^{\prime},l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} \frac{\partial}{\partial f_{k,l}} \left(\frac{f_{k,l^{\nu}}^{+}e^{-f_{k,l^{\nu}}}}{f_{k,l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) \frac{f_{k,l^{\nu}}^{+}e^{-f_{k,l^{\nu}}}}{f_{k,l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) \frac{f_{k,l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k,l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) \sum_{\nu=1}^{M} w_{l^{\nu}} \prod_{k'=1}^{F} \frac{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) \sum_{\nu=1}^{M} w_{l^{\nu}} \prod_{k'=1}^{F} \frac{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) S_{j}(\mathbf{r}) \right) \\ &= w_{l} \left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'=1}^{F} \frac{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) S_{j}(\mathbf{r}) \right) \\ &= u_{l} \left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'=1}^{F} \frac{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}}{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} + 1_{\{l=j\}} \left(-\frac{r_{k}}{f_{k,l}} + 1 \right) S_{j}(\mathbf{r}) \right) \\ &= 1_{\{l=j\}} \sum_{r} \left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'=1}^{F} \frac{\partial S_{j}(\mathbf{r})}{f_{k',l^{\nu}}^{+}e^{-f_{k^{\prime},l^{\nu}}}} \right) \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r|0} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \prod_{k'} S_{j}(\mathbf{r}) \right] \\ &= 1_{\{l=j\}} \sum_{r} \sum_{l'} \left[\frac{r_{k'}}{f_{k'}} \left$$

$$\frac{\partial I(\mathbf{r};\theta)}{\partial f_{k,l}} = -\sum_{j} w_{j} \sum_{\mathbf{r}} \frac{\partial}{\partial f_{k,l}} \left(\sum_{\mathbf{r}} P_{j}(\mathbf{r}) \ln S_{j}(\mathbf{r}) \right)
= -\sum_{j=1}^{M} w_{j} 1_{\{l=j\}} E_{\mathbf{r}|\theta_{j}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \ln S_{j}(\mathbf{r}) \right]
- \sum_{j=1}^{M} w_{j} E_{\mathbf{r}|\theta_{j}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \frac{w_{l} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l}}}{\sum_{l'=1}^{M} w_{l'} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}} \right]
= -w_{l} E_{\mathbf{r}|\theta_{l}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \ln S_{l}(\mathbf{r}) \right] - \sum_{j=1}^{M} w_{j} E_{\mathbf{r}|\theta_{j}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \frac{w_{l} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}}{\sum_{l'=1}^{M} w_{l'} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}} \right]$$
(2)

In conclusion:

$$I(\mathbf{r};\theta) = \sum_{j=1}^{M} w_j E_{\mathbf{r}|\theta_j} \left[-\ln S_j(\mathbf{r}) \right]$$
(3)

$$\frac{\partial I(\mathbf{r};\theta)}{\partial f_{k,l}} = -w_l E_{\mathbf{r}|\theta_l} \left[\left(\frac{r_k}{f_{k,l}} - 1 \right) \ln S_l(\mathbf{r}) \right] - \sum_{j=1}^M w_j E_{\mathbf{r}|\theta_j} \left[\left(\frac{r_k}{f_{k,l}} - 1 \right) \frac{w_l \prod_{k'=1}^P f_{k',l}^{r_{k'}} e^{-f_{k',l}}}{\sum_{l'=1}^M w_{l'} \prod_{k'=1}^P f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}} \right]$$
(4)

where

$$S_{j}(\mathbf{r}) = \sum_{l=1}^{M} w_{l} \prod_{k=1}^{P} \frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}}$$

$$= \sum_{l=1}^{M} w_{l} \exp \sum_{k=1}^{P} \log \left(\frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}} \right)$$

$$= \sum_{l=1}^{M} w_{l} \exp \sum_{p=1}^{P} \left[r_{p} \log \left(\frac{f_{p,l}}{f_{p,j}} \right) + (f_{p,j} - f_{p,l}) \right]$$

Constraints:

$$f_+ \leq f_{k,l} \leq f_-$$

$$\sum_{i=1}^{M} w_i f_{k,i} = \bar{f}_k$$

If there is convolution:

$$g_{k,i} = \sum_{l=1}^{M} f_{k,l} s_{i-l}$$

$$\sum_{i=1}^{M} w_i g_{k,i} = \sum_{i=1}^{M} \sum_{l=1}^{M} f_{k,l} s_{i-l} = \sum_{i=1}^{M} w_i \sum_{l=1}^{M} f_{k,l} s_{i-l} = \sum_{l=1}^{M} w_i s_{i-l} \sum_{i=1}^{M} f_{k,l} s_{i-l}$$

?, where

$$\int s(\theta)d\theta = \sum_{i=1}^{M} w_i s_i = 1$$

$$\frac{\partial I(\mathbf{r}; \theta)}{\partial f_{k,l}} = \sum_{j=1}^{M} \frac{\partial I(\mathbf{r}; \theta)}{\partial g_{k,j}} s_{j-l}$$

Notes for the code

$$k,p=1,...,P,\,i,j,l,m=1,...,M$$

$$lrate_{m}(p,i) := \ln\left(\frac{f_{p,i}}{f_{p,m}}\right)$$

$$dexp_{m}(i) := \sum_{p=1}^{P} (f_{p,m} - f_{p,i})$$

$$mexp_{m}(i) := \sum_{p=1}^{P} r_{p}lrate_{m}(p,i) + dexp_{m}(i)$$

$$Max_{m} := \max_{i} mexp_{m}(i)$$

$$prodq_{m}(i) = Q_{m}(i) := \exp\left[mexp_{m}(i) - Max\right] = \prod_{k=1}^{P} \frac{f_{k,i}^{r_{k}}e^{-f_{k,i}}}{f_{k,m}^{r_{k}}e^{-f_{k,m}}}e^{-Max}$$

$$S_{m}(\mathbf{r}) = \sum_{i=1}^{M} w_{i} \exp\left[mexp(i)\right]$$

$$= \sum_{i=1}^{M} w_{i} \exp\left[mexp(i) - Max\right] \cdot e^{Max}$$

$$mean_{m} := \ln\left(S_{m}(\mathbf{r})\right) \text{ where } \mathbf{r} \sim P(\mathbf{r}|\theta_{m})$$

$$grad1(p,i) = E_{\mathbf{r}|\theta_{i}} \left[\left(\frac{r_{k}}{f_{k,i}} - 1 \right) \ln S_{i}(\mathbf{r}) \right], \mathbf{r} \sim P(\mathbf{r}|\theta_{i})$$

$$tmpgrad2_{m}(p,i) = E_{\mathbf{r}|\theta_{m}} \left[\left(\frac{r_{p}}{f_{p,i}} - 1 \right) \frac{w_{i}Q_{m}(i)}{\sum_{l'=1}^{M} w_{l'}Q_{m}(l')} \right], \mathbf{r} \sim P(\mathbf{r}|\theta_{m})$$

$$= E_{\mathbf{r}|\theta_{m}} \left[\left(\frac{r_{p}}{f_{p,i}} - 1 \right) \frac{w_{i} \exp\left[mexp_{m}(i) - Max\right]}{\sum_{l'=1}^{M} w_{l'} \exp\left[mexp_{m}(l') - Max\right]} \right]$$

$$grad(p,i) = -w_{i}grad1(p,i) - \sum_{m=1}^{M} w_{m}tmpgrad2_{m}(p,i)$$

$$I = -\sum_{m=1}^{M} w_{m}mean_{m}$$

$$I(\mathbf{r}; \theta) = \sum_{j=1}^{M} w_j E_{\mathbf{r}|\theta_j} \left[-\ln S_j(\mathbf{r}) \right]$$

$$\frac{\partial I(\mathbf{r};\theta)}{\partial f_{k,l}} = -w_l E_{\mathbf{r}|\theta_l} \left[\left(\frac{r_k}{f_{k,l}} - 1 \right) \ln S_l(\mathbf{r}) \right] - \sum_{j=1}^M w_j E_{\mathbf{r}|\theta_j} \left[\left(\frac{r_k}{f_{k,l}} - 1 \right) \frac{w_l \prod_{k'=1}^P f_{k',l}^{r_{k'}} e^{-f_{k',l'}}}{\sum_{l'=1}^M w_{l'} \prod_{k'=1}^P f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}} \right]$$

Constraints:?

The Mutual Information:

$$I(\mathbf{r}; \theta) = \sum_{j=1}^{M} w_j \left[-\sum_{\mathbf{r}} P_j(\mathbf{r}) \ln S_j(\mathbf{r}) \right]$$

$$\approx \sum_{r_1=0}^{T} \cdots \sum_{r_P=0}^{T} \left[-\sum_{j=1}^{M} w_j P_j(\mathbf{r}) \ln S_j(\mathbf{r}) \right]$$

where

$$P_{j}(\mathbf{r}) := P(\mathbf{r}|\theta_{j}) = \prod_{k=1}^{P} \frac{f_{k,j}^{r_{k}}}{r_{k}!} e^{-f_{k,j}}$$

$$S_{j}(\mathbf{r}) := \frac{p(\mathbf{r})}{P(\mathbf{r}|\theta_{j})} = \sum_{l=1}^{M} w_{l} \prod_{k=1}^{P} \frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}}$$

$$P_{j}(\mathbf{r}) \ln S_{j}(\mathbf{r}) = \prod_{k=1}^{P} \frac{f_{k,j}^{r_{k}}}{r_{k}!} e^{-f_{k,j}} \ln \left[\sum_{l=1}^{M} w_{l} \prod_{k=1}^{P} \frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}} \right]$$

$$= \exp \left(\sum_{k=1}^{P} \left(r_{k} \log(f_{k,j}) - f_{k,j} - \log(r_{k}!) \right) \right) \cdot \ln \left[\sum_{l=1}^{M} w_{l} \exp \sum_{k=1}^{P} \left(r_{k} \log(f_{k,l}) - f_{k,l} - \left(r_{k} \log(f_{k,j}) - f_{k,j} \right) \right) \right]$$

$$= \exp \left(\sum_{k=1}^{P} \left(texp_{k,j} - \log(r_{k}!) \right) \right) \ln \left[\sum_{l=1}^{M} w_{l} \exp \sum_{k=1}^{P} \left(texp_{k,l} - texp_{k,j} \right) \right]$$

$$= \int_{k=1}^{P} \left(texp_{k,j} - \log(r_{k}!) \right) \ln \left[\sum_{l=1}^{M} w_{l} \exp \sum_{k=1}^{P} \left(texp_{k,l} - texp_{k,j} \right) \right]$$

$$= \int_{k=1}^{P} \left(\frac{r_{k}}{f_{k,l}} - 1 \right) \ln S_{l}(\mathbf{r}) \right] - \sum_{j=1}^{M} w_{j} E_{\mathbf{r}}|_{\theta_{j}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \frac{w_{l} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}}{\sum_{l'=1}^{M} w_{l'} \prod_{k'=1}^{P} f_{k',l'}^{r_{k'}} e^{-f_{k',l'}}} \right]$$

$$= \int_{\mathbf{r}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) w_{l} P_{l}(\mathbf{r}) \ln S_{l}(\mathbf{r}) \right] - \sum_{\mathbf{r}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \sum_{j=1}^{M} w_{j} P_{j}(\mathbf{r}) \frac{w_{l}}{S_{l}(\mathbf{r})} \right]$$

$$= \int_{\mathbf{r}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) w_{l} P_{l}(\mathbf{r}) \ln S_{l}(\mathbf{r}) \right] - \sum_{\mathbf{r}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \sum_{j=1}^{M} w_{j} P_{j}(\mathbf{r}) \frac{w_{l}}{S_{l}(\mathbf{r})} \right]$$

$$= \int_{\mathbf{r}} \left[\left(\frac{r_{k}}{f_{k,l}} - 1 \right) \left(w_{l} P_{l}(\mathbf{r}) \ln S_{l}(\mathbf{r}) \right) + \sum_{l=1}^{M} w_{j} P_{j}(\mathbf{r}) \frac{w_{l}}{S_{l}(\mathbf{r})} \right) \right]$$

The Arimoto Algorithm:

$$\max_{p(\theta)} I(\mathbf{r}; \theta) \Leftrightarrow \max_{p(\theta)} \max_{q(\theta|\mathbf{r})} \int d\mathbf{r} \int d\theta p(\theta) p(\mathbf{r}|\theta) \log \frac{q(\theta|\mathbf{r})}{p(\theta)}$$

At capacity, $D_{KL}(p(\mathbf{r}|\theta)||p(\mathbf{r})) = const$, for all θ . Iteration:

$$q^{(n+1)}(\theta_j|\mathbf{r}) \propto p^{(n)}(\theta_j)p(\mathbf{r}|\theta_j) \propto w_j^{(n)} \prod_{k=1}^P f_{k,j}^{r_k} e^{-f_{k,j}}$$

$$p^{(n+1)}(\theta_j) \propto \exp\left[\sum_{\mathbf{r}} p(\mathbf{r}|\theta_j) \log q^{(n+1)}(\theta_j|\mathbf{r})\right]$$
$$\propto \exp\left[E_{\mathbf{r}|\theta_j} \log \frac{w_j^{(n)} \prod_{k=1}^P f_{k,j}^{r_k} e^{-f_{k,j}}}{\sum_l w_l^{(n)} \prod_{k=1}^P f_{k,l}^{r_k} e^{-f_{k,l}}}\right]$$

Codes notes: $\mathbf{r} \sim P(\mathbf{r}|\theta_m)$,

$$\frac{w_j^{(n)} \prod_{k=1}^P f_{k,j}^{r_k} e^{-f_{k,j}}}{\sum_l w_l^{(n)} \prod_{k=1}^P f_{k,l}^{r_k} e^{-f_{k,l}}} = \frac{w_j^{(n)} \exp \sum_{k=1}^P \left(r_k \log(f_{k,j}) - f_{k,j} \right)}{\sum_l w_l^{(n)} \exp \sum_{k=1}^P \left(r_k \log(f_{k,l}) - f_{k,l} \right)}$$

$$\begin{array}{rcl} rexp_m(i) & := & \displaystyle \sum_{p=1}^P (r_p \log f_{p,i} - f_{p,i}) \\ Max_m & := & \displaystyle \max_i rexp_m(i) \\ qexp_m & := & \displaystyle \frac{w_m \exp [rexp_m(m) - Max]}{\sum_{l=1}^M w_l \exp [rexp_m(l) - Max]} \\ mean_m & := & \ln (qexp_m) \\ \\ me\hat{a}n_m & = & \displaystyle \frac{1}{N_{iter}} mean_m^{(N)} \\ p(\theta_m) & \propto & \exp(m\hat{e}an_m) \end{array}$$

$$p^{(n+1)}(\theta_j) \propto \exp\left[E_{\mathbf{r}|\theta_j}\log\frac{w_j^{(n)}\prod_{k=1}^P f_{k,j}^{r_k}e^{-f_{k,j}}}{\sum_l w_l^{(n)}\prod_{k=1}^P f_{k,l}^{r_k}e^{-f_{k,l}}}\right]$$
$$\propto \exp\left[\sum_{\mathbf{r}} P_j(\mathbf{r})\log\left(\frac{w_j^{(n)}}{S_j^{(n)}(\mathbf{r})}\right)\right]$$

$$P_{j}(\mathbf{r}) := P(\mathbf{r}|\theta_{j}) = \prod_{k=1}^{P} \frac{f_{k,j}^{r_{k}}}{r_{k}!} e^{-f_{k,j}}$$

$$S_{j}^{(n)}(\mathbf{r}) := \frac{p(\mathbf{r})}{P(\mathbf{r}|\theta_{j})} = \sum_{l=1}^{M} w_{l}^{(n)} \prod_{k=1}^{P} \frac{f_{k,l}^{r_{k}} e^{-f_{k,l}}}{f_{k,j}^{r_{k}} e^{-f_{k,j}}}$$