

# Detection of dependence between neurons and synchronization

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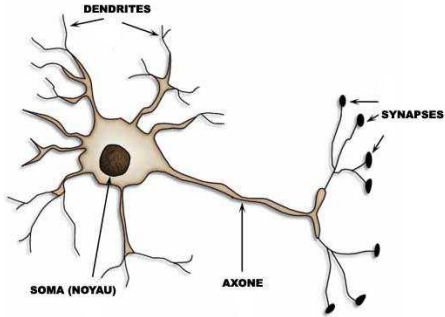
June 26-30th 2017

`patricia.bouret@gmail.com`

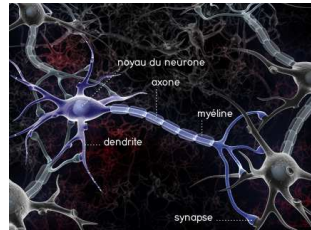
- 1 Problem
- 2 Detection of synchronization
- 3 Estimation of functional connectivity

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# Biological framework



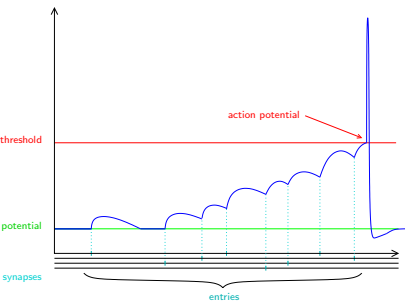
(a) One neuron



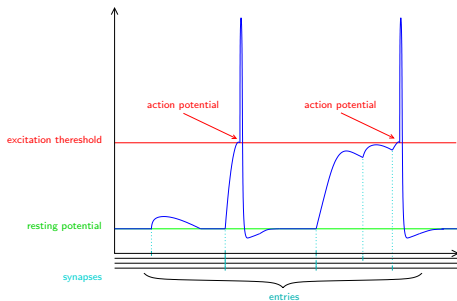
(b) Connected neurons

# Action potentials and Synchronization

No synchronization

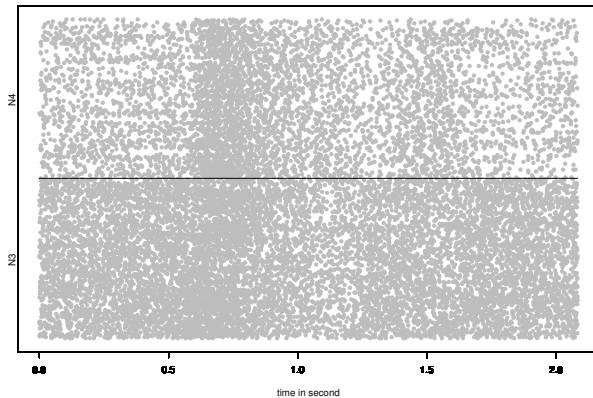


With synchronization



This is a model, nothing as simple is ever recorded !!!

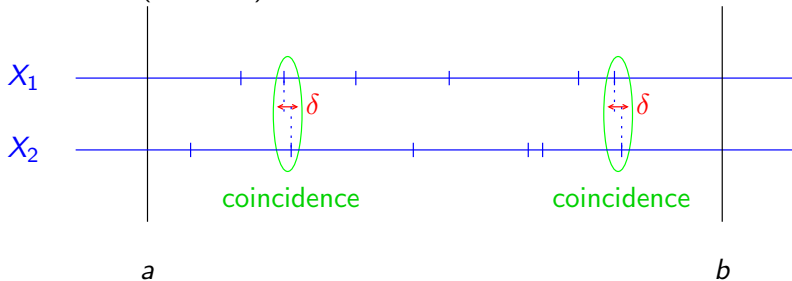
# Spike trains data



- 1 Problem
- 2 Detection of synchronization
  - Unitary Events
  - Multiple Testing
  - Distribution under the null
  - Bootstrap
  - Back to tests
  - Cross-trials non-stationarity
- 3 Estimation of functional connectivity

# Pure coincidence or synchronization ?

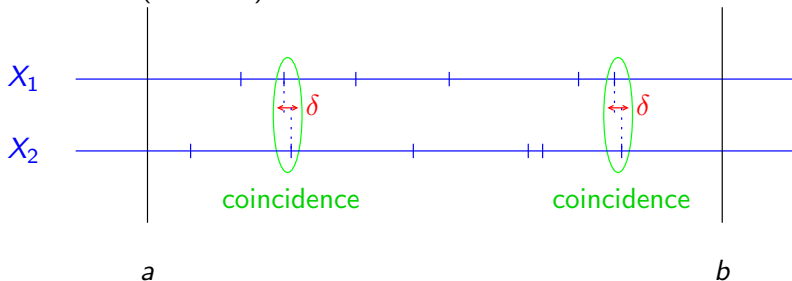
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# Pure coincidence or synchronization ?

- S. Grün (late 90's) introduced a method based on coincidences



- If  $\mathbf{C}^{obs} > c_{exp}$  on a small period of time, then one says that all coincidences are actually synchronizations and not pure coincidences (they do not just happen **by chance** !)

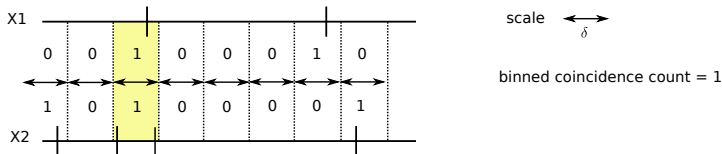
Several variants in the past 20 years (mostly Grün and coauthors).

# UE methods in a nutshell

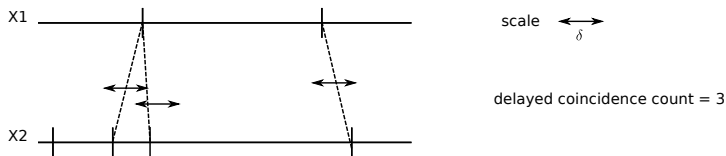
Several variants in the past 20 years (mostly Grün and coauthors).

- 1 Choose a formula for coincidence count,  $\varphi(X_1, X_2)$  (eventually more than 2 spike trains)

## A: Binned coincidence count



## B: Delayed coincidence count

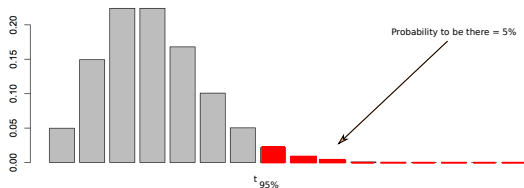


Sum up all the trials  $\rightarrow \mathbf{C}^{obs}$

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- 1 Choose a formula for coincidence count,  $\varphi(X_1, X_2)$  (eventually more than 2 spike trains)  
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- 2 Take into account randomness to propose a possible distribution for pure coincidences  $\rightarrow c_{exp}$  and p-values

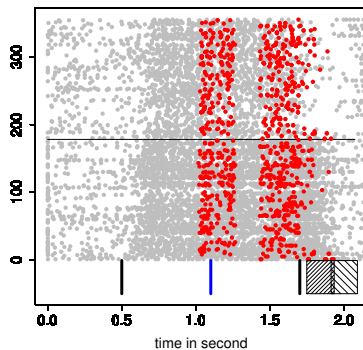


*NB : p-value = "How likely is  $\mathbf{C}^{obs}$  as a pure coincidence ?"*

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- 3 Do this for several sliding windows and detect the ones where synchronization

# Example



→ discuss all the points with a statistician perspective.

- $X = (X_1, X_2)$  is a "typical" couple of spike trains.  
It is random and we are interested in its distribution.

# Statistical traduction of UE

- $X = (X_1, X_2)$  is a "typical" couple of spike trains.
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~ Pure coincidence

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= the value of  $\alpha$  to pass from accept to reject.

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$$\mathbb{P}(p \leq \alpha) \simeq \alpha,$$

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- several sliding windows  $\rightarrow$  multiple testing aspects.

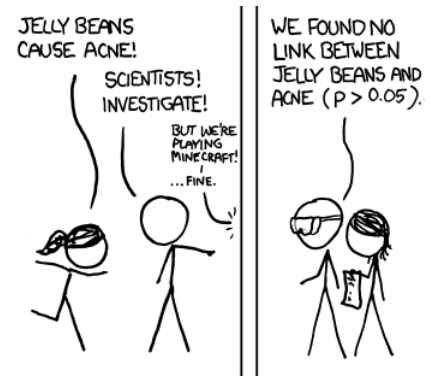
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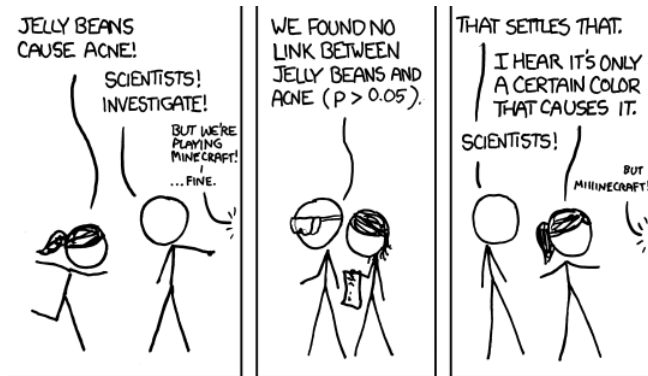
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# Intuitively



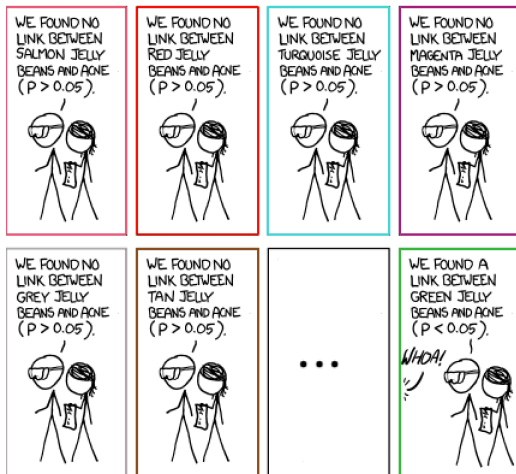
xkcd

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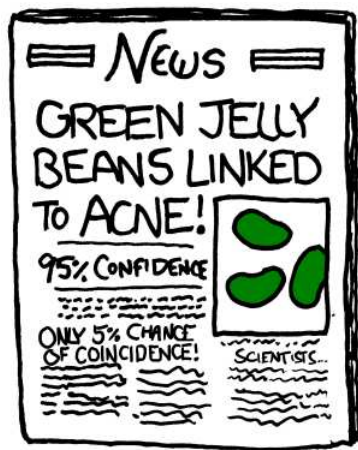
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# Intuitively



xkcd





xkcd

## More mathematically

If the  $K$  tests are independent, if all the null hypotheses hold and if all the first kind errors are equal to  $\alpha$ , then

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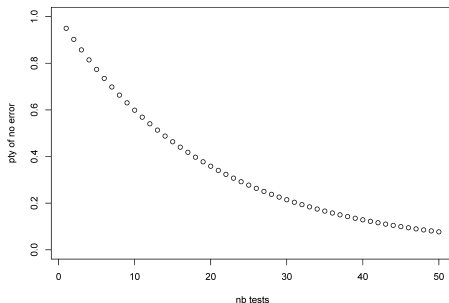
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# What can we do ?

- Control of the probability to make even just one false positive by  $\alpha$   
→ **Bonferonni** control (divide level by number of tests) [...]
- Control the mean proportion of false positive among the positive (FDR) → **Benjamini-Hochberg** method [...] → UE method proposed in Tuleau-Malot et al. (2014)

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# Expectation of the number of coincidences

If  $X_i$  stationary Poisson processes with intensity  $\lambda_i$  and if  $X_1 \perp\!\!\!\perp X_2$

- for a fixed spike on  $X_1$ , there are about  $2\delta\lambda_2$  spikes of  $X_2$  in the vicinity
- there are about  $(b - a)\lambda_1$  spikes of  $X_1$  in a segment  $[a, b]$ .

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$$\mathbb{E}_{\perp}(\varphi(X_1, X_2)) = \lambda_1\lambda_2(2\delta(b - a) - \delta^2).$$

$$\text{Var}_{\perp}(\varphi(X_1, X_2)) = \lambda_1\lambda_2 [2\delta(b - a) - \delta^2] + [\lambda_1^2\lambda_2 + \lambda_1\lambda_2^2] [4\delta^2(b - a) - \frac{10}{3}\delta^3].$$

$\implies$  **Not a Poisson variable**

- Find an (approximate) distribution of  $\mathbf{C}$  under  $H_0$   
For instance, Gaussian approximation via CLT

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This may change (for instance) the variance : under independence, if delayed coincidence count [...], this

$$\frac{\sqrt{n} \left( C/n - (2\delta(b-a) - \delta^2)\hat{\lambda}_1\hat{\lambda}_2 \right)}{\sqrt{\hat{\lambda}_1\hat{\lambda}_2[2\delta(b-a) - \delta^2 + (\frac{2}{3}\delta^3 - \frac{\delta^4}{b-a})(\hat{\lambda}_1 + \hat{\lambda}_2)']}}$$

is approximately  $\mathcal{N}(0, 1)$ .

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→ dependency in unknown parameters such as firing rates etc ...
- Parameters can be estimated by using the trials.
- Plug them in.

⇒ **Plug-in** can be **really misleading**.

⇒ correction by conditioning (+ ass.) Gütig et al. (2001)

⇒ correction under Poisson assumptions Tuleau et al. (2014)

## Small illustration/centering issue

- $\mathbf{C} = \sum_{i=1}^n \varphi(X_1^i, X_2^i)$  is a sum of i.i.d. variables  
Central Limit Theorem  $\Rightarrow$

$$\frac{\mathbf{C}(\mathbb{X}_n^\perp) - c_{0,n}}{\sqrt{v_{0,n}}} \xrightarrow[n \rightarrow \infty]{\mathcal{L}} \mathcal{N}(0, 1).$$

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- The fluctuations of  $\hat{\mathbf{C}}_0(\mathbb{X}_n)$  are as large as the ones of  $\mathbf{C}$  !

- Plug-in of the mean estimator changes the variance !

$$\frac{\mathbf{C}(\mathbb{X}_n^{\perp}) - \hat{\mathbf{C}}_0(\mathbb{X}_n^{\perp})}{\sqrt{w_{0,n}}} \xrightarrow[n \rightarrow \infty]{\mathcal{L}} \mathcal{N}(0, 1)$$

and  $w_{0,n}$  is NOT  $v_{0,n}$  !

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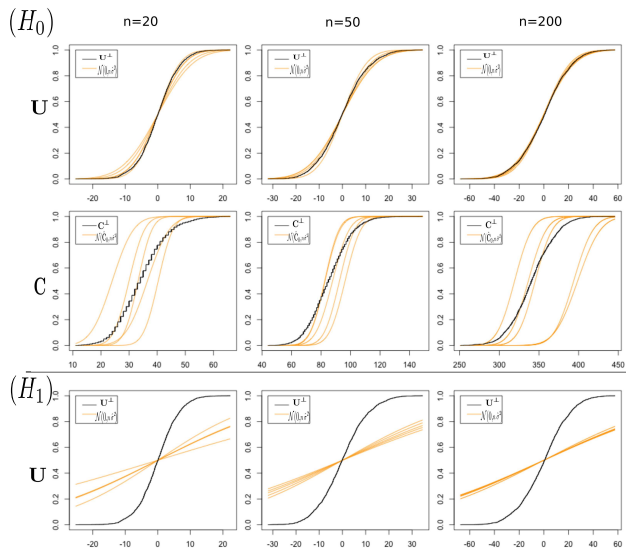
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- But **STOP there!** the distrib. of  $\mathbf{C}(\mathbb{X}_n^\perp)$  is **NOT** close to  $\mathcal{N}(\hat{\mathbf{C}}_0(\mathbb{X}_n^\perp), \sqrt{n\hat{\sigma}(\mathbb{X}_n^\perp)})$ .

# Illustration / the centering issue



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- **Bootstrap**
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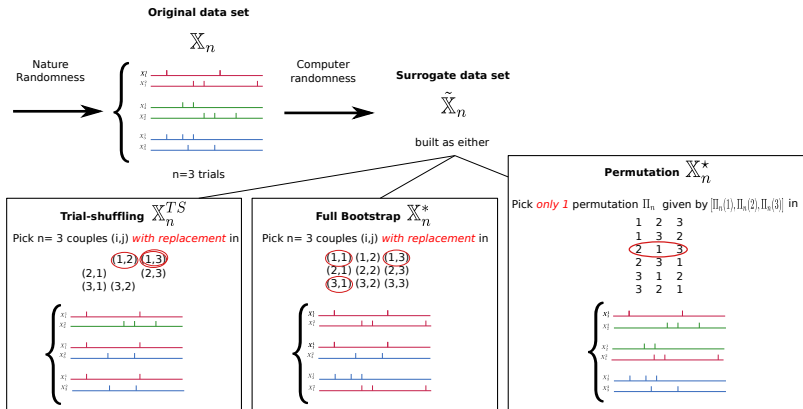
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# Why bootstrap ?

- Classical CLT  $\Rightarrow$  approximations valid only large  $n$  (in practice  $n = 20$  usual)
- Bootstrap or resampling (Efron, 79 [...]) are known technics in statistics to lead to much better approximations (valid for smaller values of  $n$ )
- In neuroscience, they are usually known under the name "Trial-Shuffling". In the sequel, TS refers to Pipa and Grün version (2003).



# Principle



**Unconditional distribution:** all possible choices of both Nature and Computer randomness

**Conditional distribution:** 1 fixed original data set (Nature randomness), all possible choices of Computer randomness

- Trial-Shuffling :  $\mathbb{E}[\mathbf{C}^{TS}] = c_{0,n} = \mathbb{E}_{\perp}[\mathbf{C}]$

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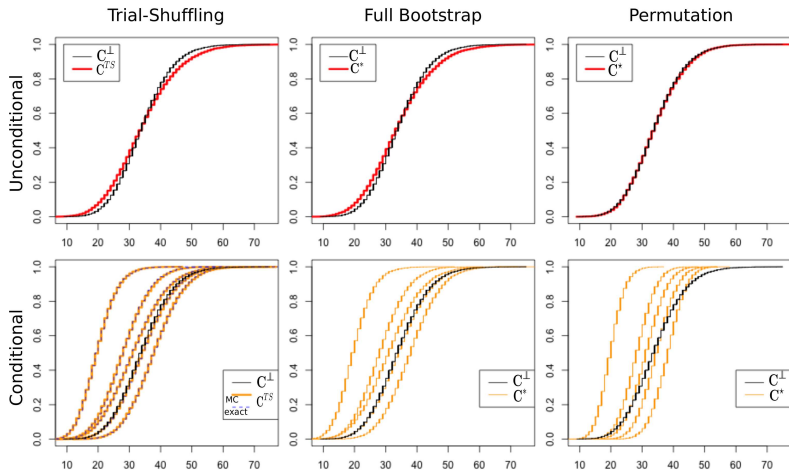
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- Permutation :  $\mathbb{E}[\mathbf{C}^*] = \mathbb{E}[\mathbf{C}^*]$ . distrib. are equal if under  $H_0$ .

But because in practice, only 1 "Nature" observation, in fact we only have access to **Conditional Distribution**

# Illustration under $H_0$



Monte-Carlo with  $B = 10000$  replicates for the bootstrap distributions.

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Proofs of convergence of bootstrap procedures mainly exists for centered quantities.



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- replace "empirical mean" by "empirical bootstrap mean"
- replace "expectation" by "conditional expectation"

$\Rightarrow$  the distrib. of  $\bar{Y}^* - \mathbb{E}(\bar{Y}^* | \mathbb{Y}_n)$ .

If one wants to use bootstrap distrib. for testing, it is better if one knows the expectation under  $H_0$

$\rightsquigarrow$  **Centered quantities**, i.e.  $\mathbf{U} = \mathbf{C} - \hat{\mathbf{C}}_0(\mathbb{X}_n)$

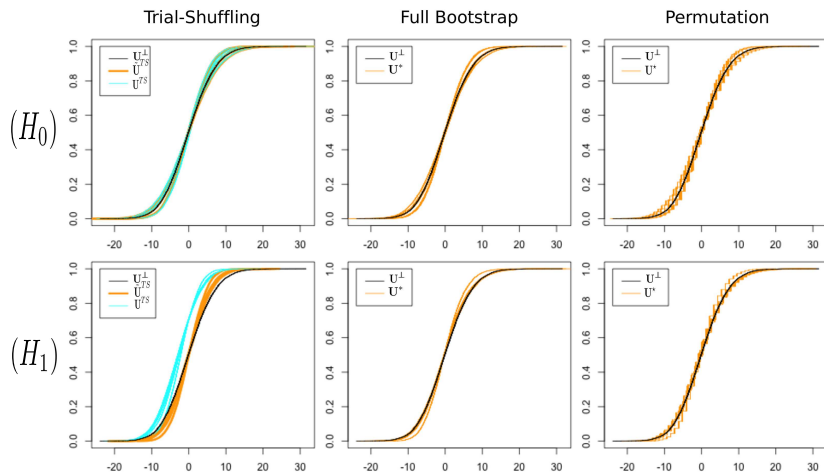
- Full Bootstrap and Permutation :  $\mathbb{E}(\mathbf{U}(\mathbb{X}_n^*)|\mathbb{X}_n) = \mathbb{E}(\mathbf{U}(\mathbb{X}_n^*)|\mathbb{X}_n) = 0$ .  
 $\rightsquigarrow$  conditional distrib. of  $\mathbf{U}(\mathbb{X}_n^*)$  and  $\mathbf{U}(\mathbb{X}_n^*)$  should be good approx. of the distrib. of  $\mathbf{U}^\perp$ .

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- Trial-Shuffling :  $\mathbb{E}(\mathbf{U}(\mathbb{X}_n^{TS})|\mathbb{X}_n) = -\mathbf{U}(\mathbb{X}_n)/n$ .  
↪ conditional distrib. of  $\tilde{\mathbf{U}}^{TS} = \mathbf{U}(\mathbb{X}_n^{TS}) + \mathbf{U}(\mathbb{X}_n)/n$  should be good approx. of the distrib. of  $\mathbf{U}^\perp$ .

# Illustration



Monte-Carlo with  $B = 10000$  replicates for the bootstrap distributions.  $H_1$  is  $X_1 = X_2$

## 1 Problem

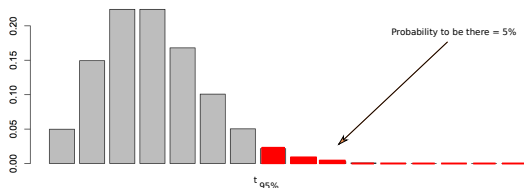
## 2 Detection of synchronization

- Unitary Events
- Multiple Testing
- Distribution under the null
- Bootstrap
- **Back to tests**
- Cross-trials non-stationarity

## 3 Estimation of functional connectivity

# What about the resulting tests ?

- distrib. under the null  $\rightarrow$  a critical value for rejection  $\rightarrow$  a p-value  $p$



- If critical value = quantile of level  $\alpha$ , then the p-value satisfies

$$\mathbb{P}_{\perp}(p \leq \alpha) \simeq \alpha.$$

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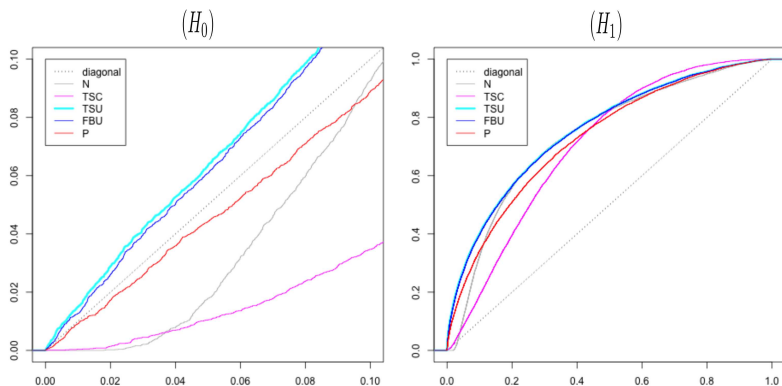
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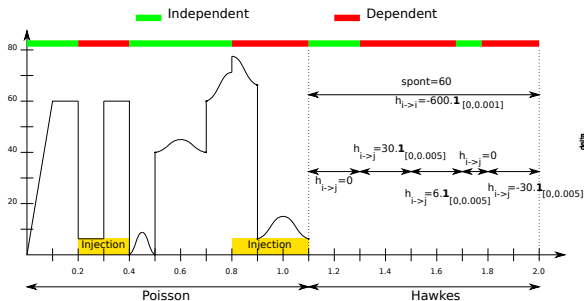
- If not under  $H_0$ , p-values should be small, hence c.d.f. above the diagonal.
- NB: some tests (the ones based on CLT or Permutation) have their **U** or **C** versions equivalent. This is due to some very particular properties of invariance (by shift for Gaussian approx. or by permutation). No equivalence in general.

# Illustration

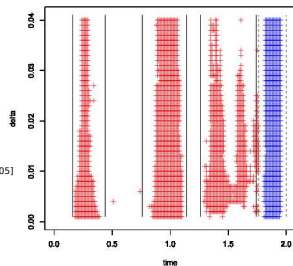


$n = 20$  trials .  $H_1$  is injection models.

Permutation tests + BH on sliding windows  
 (<https://github.com/ybouret/neuro-stat>)



**A: Description of Experiment 1**



**B: Result of the permutation method**

# Permutation UE

Permutation tests + BH on sliding windows

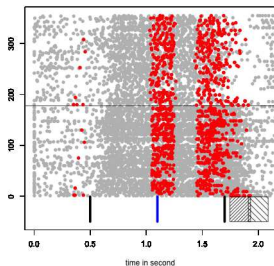
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	Independ.	Depend.	Total
Rejected	$V$	$S$	$R$
Accepted	$U$	$T$	$m - R$
Total	$m_0$	$m - m_0$	$m$

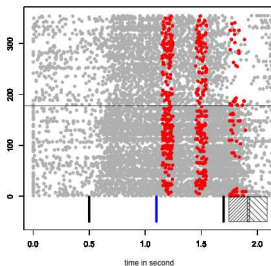
	Experiment 1		Experiment 2	
	$FDR = \mathbb{E}(V/R)$	$FNDR = \mathbb{E}(T/(m - R))$	FDR	FNDR
MTGAUE	0.10	0.17	0.04	0
TSC	0.01	0.26	0.25	0
TSC + BH	0	0.32	0	0
P	0.01	0.23	0.02	0

# And on real data...

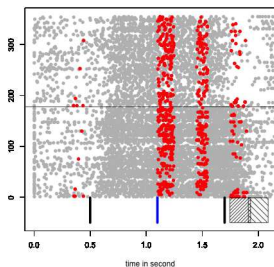
## MS



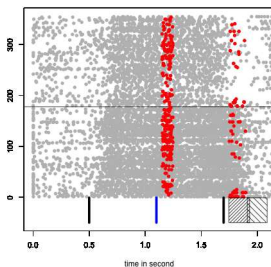
## MTGAUE



## TSC



## P



## 1 Problem

## 2 Detection of synchronization

- Unitary Events
- Multiple Testing
- Distribution under the null
- Bootstrap
- Back to tests
- **Cross-trials non-stationarity**

## 3 Estimation of functional connectivity

# Mathematical assumptions

- Full Bootstrap and Permutation are particular cases of Albert et al. (2015), where the convergence of the renormalized bootstrap distribution of  $\mathbf{U}$  is proved. Typically, one can show that

$$d_{W_2} \left( \mathcal{L} \left( \frac{\mathbf{U}^*}{\sqrt{n}} \middle| \mathbb{X}_n \right), \mathcal{L} \left( \frac{\mathbf{U}^\perp}{\sqrt{n}} \right) \right) \xrightarrow[n \rightarrow +\infty]{\mathbb{P}} 0$$

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# Mathematical assumptions

- Full Bootstrap and Permutation are particular cases of Albert et al. (2015), where the convergence of the renormalized bootstrap distribution of  $\mathbf{U}$  is proved.
- Assumptions = i.i.d. trials and some moment assumptions
- Moment assumptions  $\simeq$  no explosion of the spike trains  $\rightsquigarrow$  biologically reasonable.
- independent trials : usually the animal rests between trials and experiments are past training phase  
→ biologically reasonable
- identically distributed trials → maybe less biologically reasonable w.r.t. **cross-trial non-stationarity** ?



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- Turn to the models that are qualified of "cross-trial non-stationarity"  
: **hidden command** (see the "intensity command" of Churchland et al, 2011)

## Hidden command

The distribution of  $(X_1, X_2)$  is not given intrinsically but given another variable  $Y$  (the hidden command, usually not observed)

- change of firing rates (intensities)
- anesthesia variation, degree of decision making
- stimulus variability, oscillatory potential influencing both neurons

- hidden command  $Y$  **common to both neurons**  $\Rightarrow$  globally dependent (tests reject with high proba) even if  $X_1 \perp\!\!\!\perp X_2$  given  $Y$ .

# Common or non common hidden command

- hidden command  $Y$  **common to both neurons**  $\Rightarrow$  globally dependent (tests reject with high proba) even if  $X_1 \perp\!\!\!\perp X_2$  given  $Y$ .
- hidden command  $Y = (Y_1, Y_2)$  **non common**,  $Y_1 \perp\!\!\!\perp Y_2$  and  $X_1 \perp\!\!\!\perp X_2$  given  $Y \Rightarrow$  independent (tests accept with high proba).

# If you need to be convinced

Let  $A, B$  be two measurable sets

$$\begin{aligned}\mathbb{P}(X^1 \in A, X^2 \in B) &= \mathbb{E} [\mathbb{P}(X^1 \in A, X^2 \in B | Y)] \\ &= \mathbb{E} [\mathbb{P}(X^1 \in A | Y) \mathbb{P}(X^2 \in B | Y)] \text{ since } X_1 \perp\!\!\!\perp X_2 \text{ given } Y\end{aligned}$$

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# If you need to be convinced

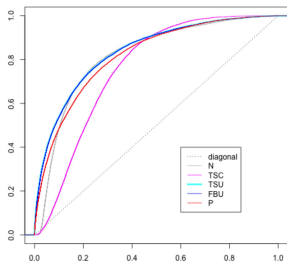
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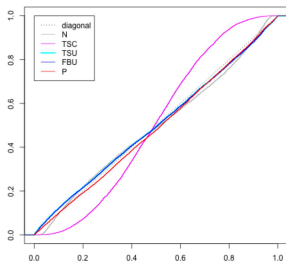
Hence  $X_1$  and  $X_2$  are **independent** !

# Illustration

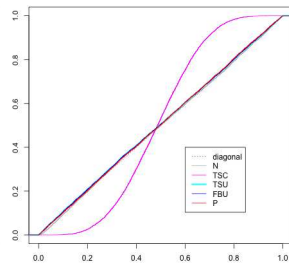
**A: Drift on both X1 and X2**








**B: Drift on X1, No drift on X2**



**C: Hidden command**

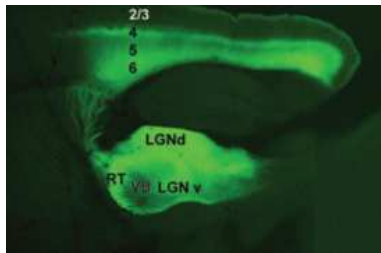
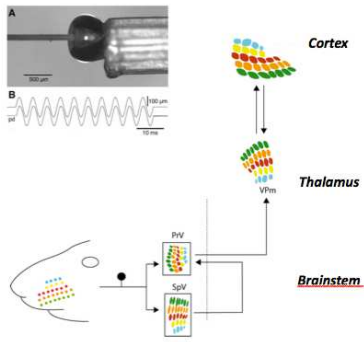


- Possible to detect global dependency between point processes (spike trains) in a complete distribution free manners.
- Global dependency does not really mean synchronization even if interest per se.
- More local structures usually need models : Hawkes (Hansen et al.) , loglinear (Kass et al.) [...]
- Maybe dithering can help (Louis et al. 2010, procedure implemented in Human Brain Project) ....

-  Grün, S., Diesmann, M., & Aertsen, A.M. *Unitary Events Analysis. In Analysis of Parallel Spike Trains*, Grün, S., & Rotter, S., Springer Series in Computational Neuroscience (2010).
-  Tuleau-Malot, C., Rouis, A., Grammont, F., Reynaud-Bouret, P. *Multiple tests based on a Gaussian Approximation of the Unitary Events*, Neural Computations (2014)
-  Albert, M., Bouret, Y. , Fromont, M., Reynaud-Bouret, P. *Bootstrap and permutation tests of independence for point processes*, Annals of Statistics (2015).
-  Albert, M., Bouret, Y. , Fromont, M., Reynaud-Bouret, P. *Surrogate data methods on a shuffling of the trials for synchrony detection: the centering issue*, Neural Computation (2016).
-  Chevallier, J., Laloë, T. *Detection of dependence patterns with delay*, Biometrical Journal (2014).

- 1 Problem
- 2 Detection of synchronization
- 3 Estimation of functional connectivity**
  - A slightly different problem
  - Hawkes processes
  - Estimation methods
  - Simulations
  - On real data

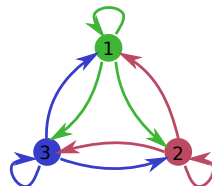
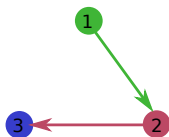
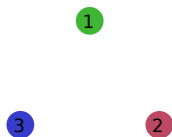
# Description of the experiment (Team RNRP of Paris 6)



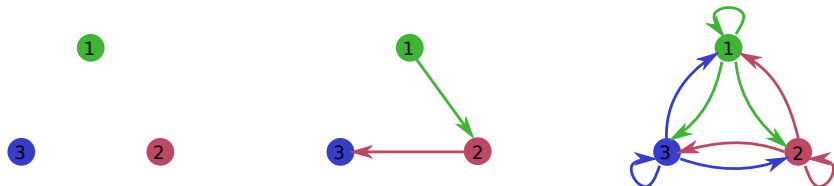
↔ move one or two vibrissa (whiskers) at different frequencies and see how it is coded in the cortical barrels (layer 4).

# Visual aim

We want to produce that:



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For a biologist, this is not a graph with a physical meaning but with a functional meaning (**functional connectivity**).

What is the mathematical meaning of it ?



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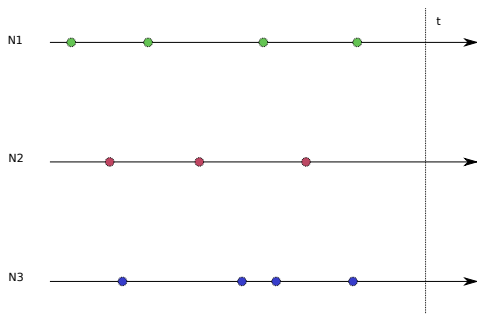
# Point processes and conditional intensity

$$dN \text{ point measure} = \sum_{T \in N} \delta_T$$

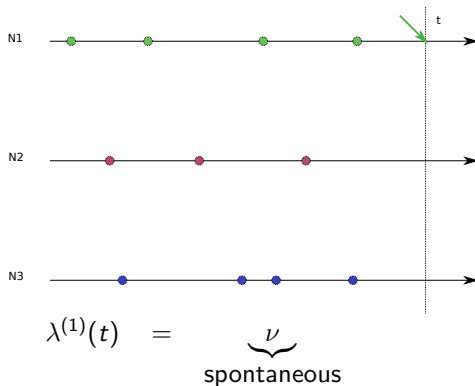
$$\underbrace{dN_t}_{\substack{\text{Nbr observed points} \\ \text{in } [t, t + dt]}} = \underbrace{\lambda(t) dt}_{\substack{\text{intensity} \\ \text{Expected Number} \\ \text{given the past before } t}} + \underbrace{\text{noise}}_{\substack{\text{Martingales} \\ \text{differences}}}$$

$$\begin{aligned} \lambda(t) &= \text{instantaneous frequency} \\ &= \text{random, depends on previous points} \end{aligned}$$

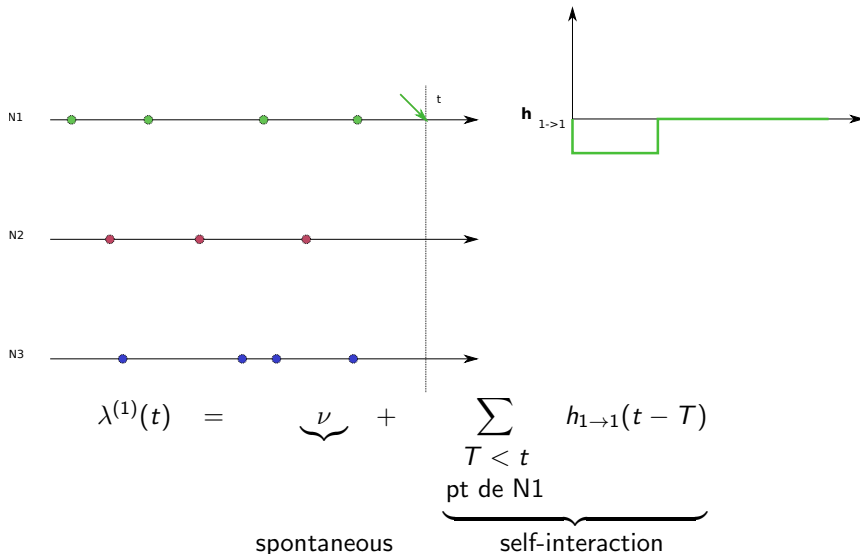
# Multivariate Hawkes processes



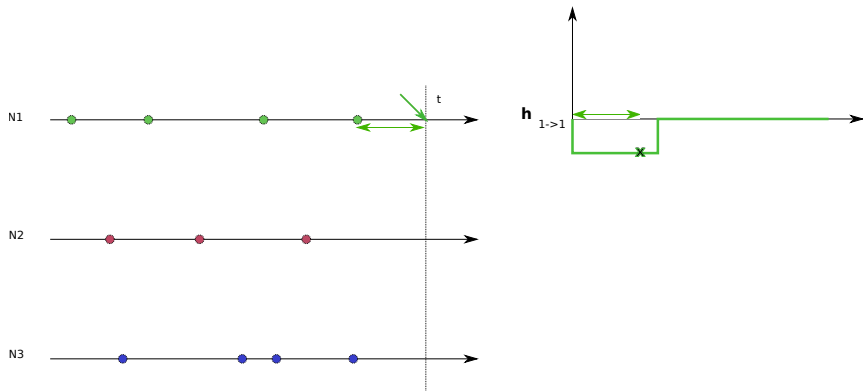
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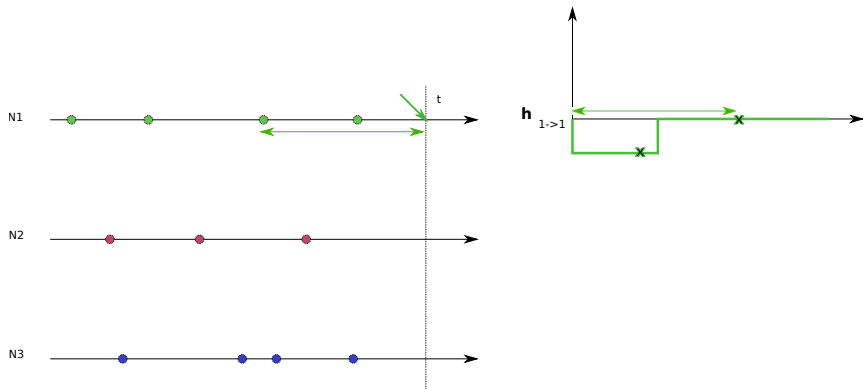


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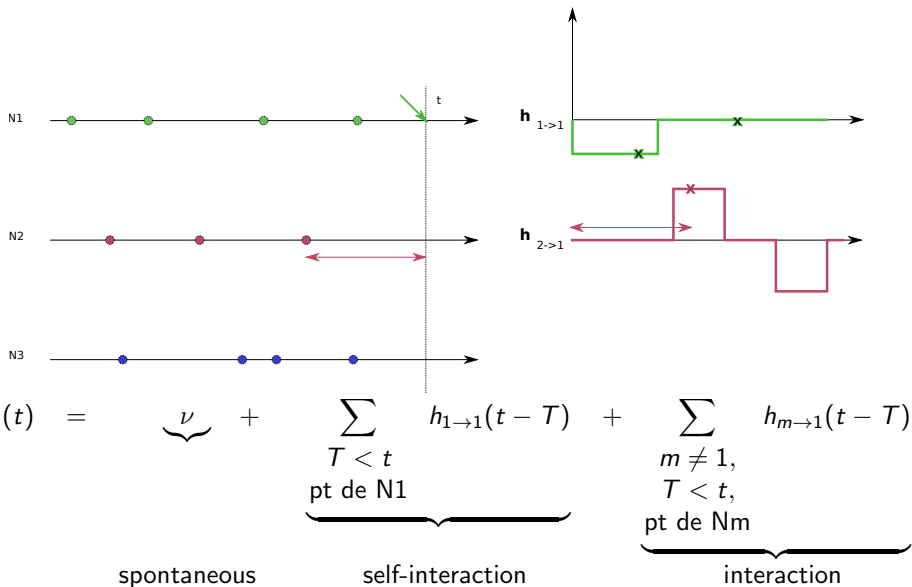
$$\lambda^{(1)}(t) = \underbrace{\nu}_{\text{spontaneous}} + \underbrace{\sum_{\substack{T < t \\ \text{pt de N1}}} h_{1 \rightarrow 1}(t - T)}_{\text{self-interaction}}$$

# Multivariate Hawkes processes



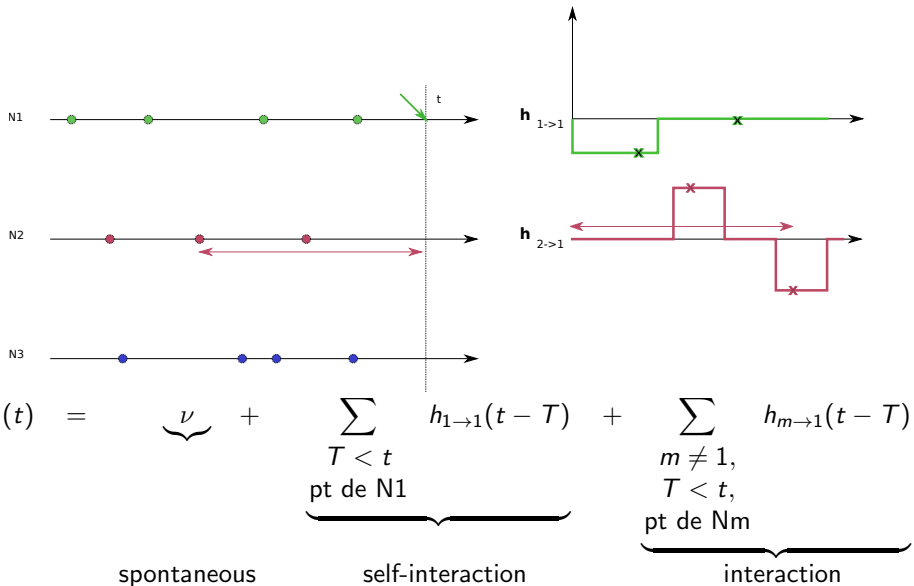
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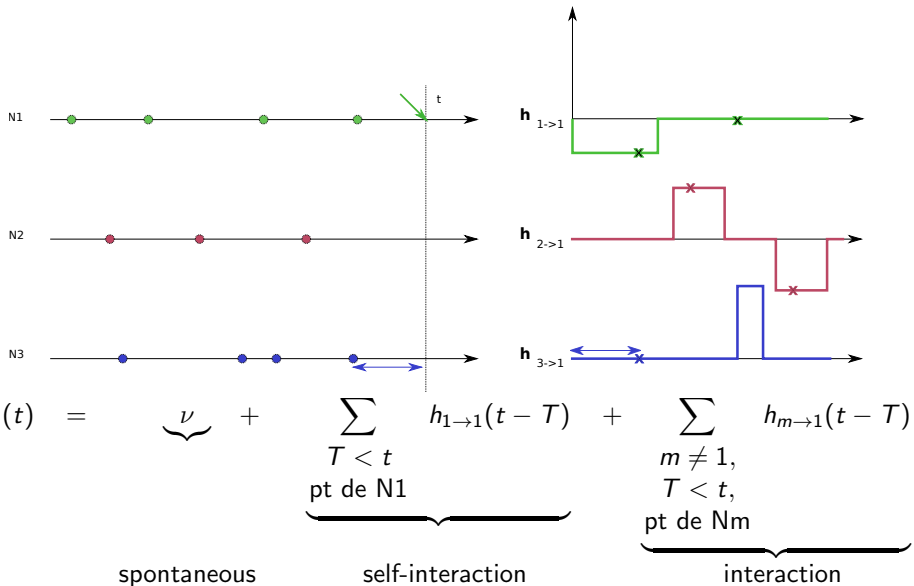




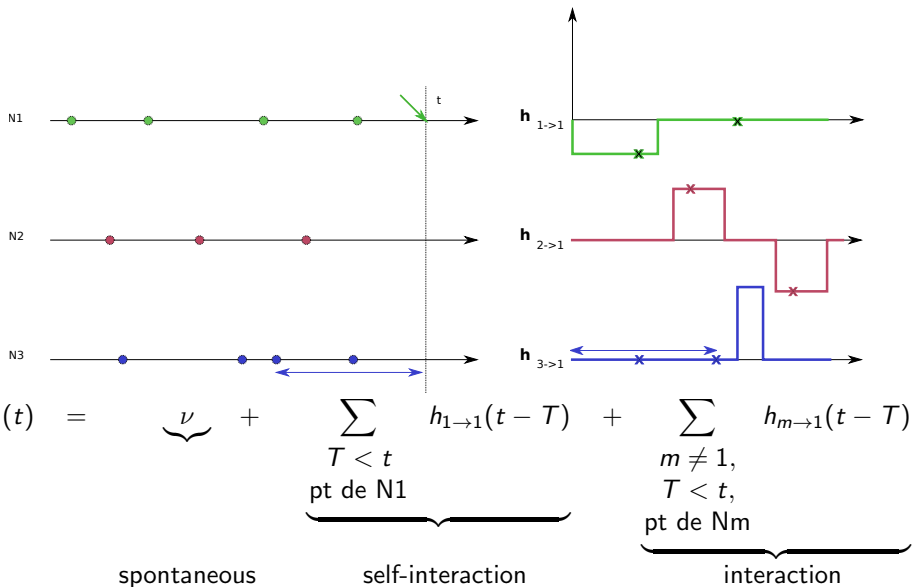
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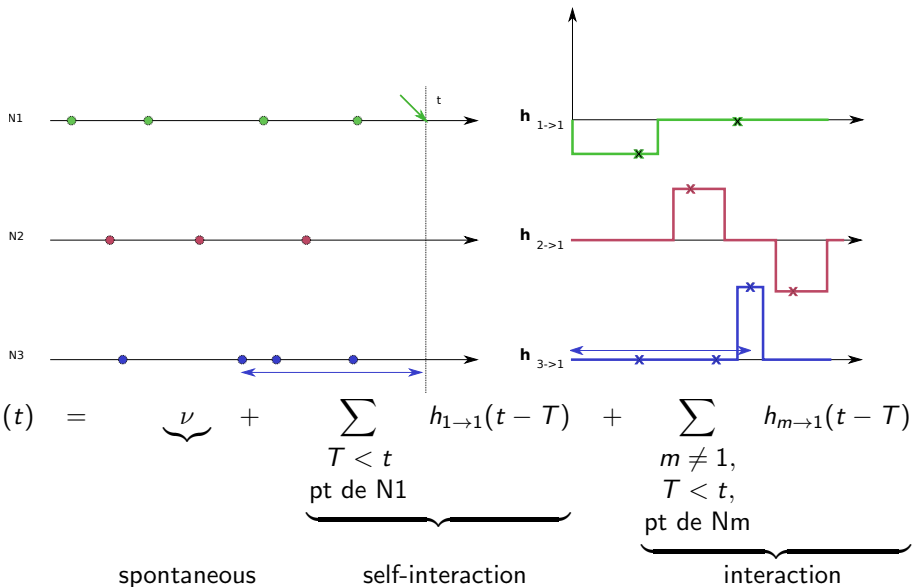
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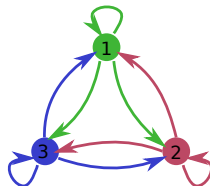
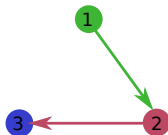
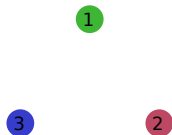


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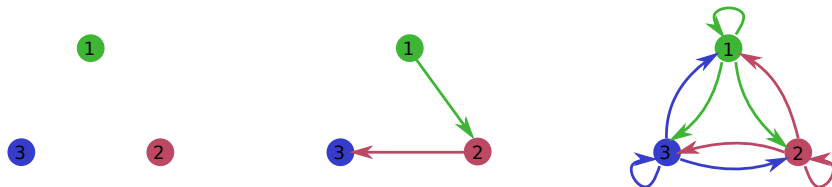
# Link Graphical model of local independence

(Didelez (2008))



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→ (?) functional connectivity graphs in Neurosciences,  
but also useful in sismology, genomics, marketing, finance, epidemiology ....

# More formally

- Only excitation (all the  $h_{\ell \rightarrow r}$  are positive): for all  $r$ ,

$$\lambda^{(r)}(t) = \nu_r + \sum_{\ell=1}^M \int_{-\infty}^{t-} h_{\ell \rightarrow r}(t-u) dN_u^{(\ell)}.$$

Branching / Cluster representation, stationary process if the spectral radius of  $(\int h_{\ell \rightarrow r} dt)$  is  $< 1$ .

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- Exponential (Multiplicative shape but no guarantee of a stationary version ...)

$$\lambda^{(r)}(t) = \exp \left( \nu_r + \sum_{\ell=1}^M \int_{-\infty}^{t-} h_{\ell \rightarrow r}(t-u) dN_u^{(\ell)} \right).$$

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- Maximum likelihood estimates eventually + AIC (Ogata, Vere-Jones etc mainly for sismology, Chornoboy et al., for neuroscience, Gusto and Schbath for genomics)
- Parametric tests for the detection of edge + Maximum likelihood + exponential formula + spline estimation (Carstensen et al., in genomics)
- Univariate processes +  $\ell_0$  penalty, oracle inequalities (RB and Schbath)
- Maximum likelihood + exponential formula +  $\ell_1$  "group Lasso" penalty (Pillow et al. in neuroscience)
- Thresholding + tests for very particular bivariate models, oracle inequality (Sansonnet)

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- But  $dN_t$  randomly fluctuates around  $\lambda(t)dt$  and is observable.
- Hence one minimizes

$$-2 \int_0^T \eta(t) dN_t + \int_0^T \eta(t)^2 dt,$$

for a model  $\eta = \lambda_{\mathbf{a}}(t)$



# On Hawkes processes

Recall that for the process  $N^{(r)}$

$$\lambda^{(r)}(t) = \nu^{(r)} + \sum_{\ell=1}^M \sum_{T < t, T \text{ in } N^{(\ell)}} h_{\ell \rightarrow r}(t - T).$$

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and with  $\mathbf{c}_t^{(\ell)}$  being the vector of instantaneous count with delay of  $N_\ell$  i.e.

$$(\mathbf{c}_t^{(\ell)})' = \left( N_{[t-\delta, t]}^{(\ell)}, \dots, N_{[t-K\delta, t-(K-1)\delta]}^{(\ell)} \right).$$

# An heuristic for the least-square estimator

Informally, the link between the point process and its intensity can be written as

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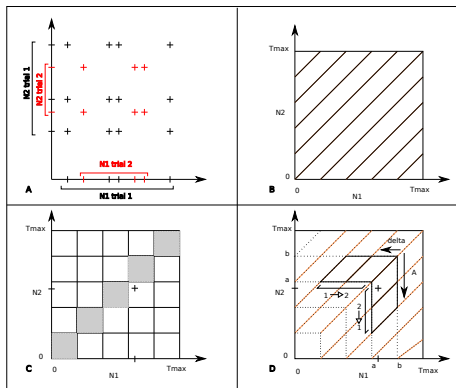
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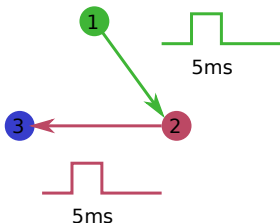
→ simpler formula than Maximum Likelihood Estimators for similar properties

# Link with cross-correlogram and Joint PeriStimulus Histogram



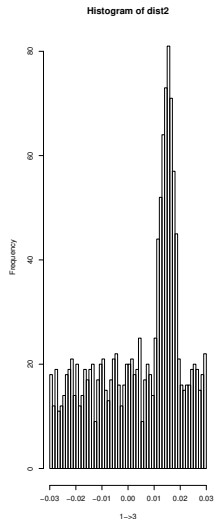
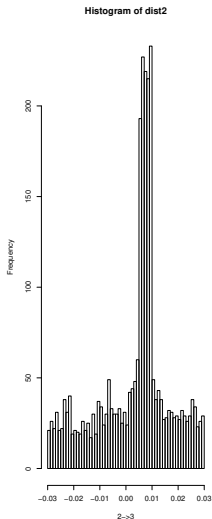
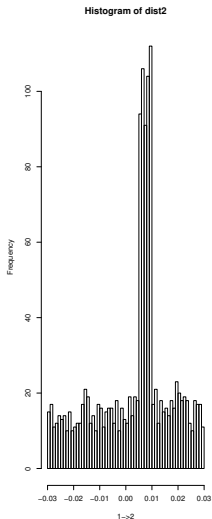
see also Zhang et al (2007) in genomics and Aertsen et al (1989) in Neurosciences

# What gain wrt cross correlogram ?

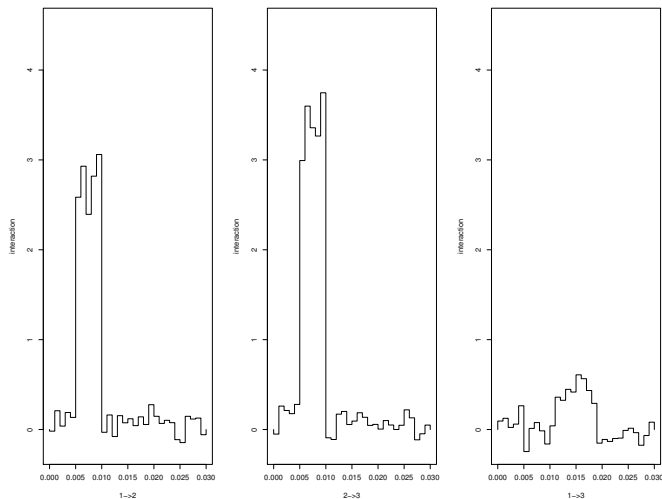


only 2 non zero interaction functions over 9

# What gain wrt cross correlogramm ?



# What gain wrt cross correlogramm ?



# Full Multivariate Hawkes process and $\ell_1$ penalty

with N.R. Hansen (Copenhagen), and V. Rivoirard (Dauphine)  
The Lasso criterion for each sub-process:

## Lasso criterion

$$\begin{aligned}\hat{\mathbf{a}}^{(r)} &= \operatorname{argmin}_{\mathbf{a}} \{ \gamma_T(\lambda_{\mathbf{a}}^{(r)}) + \operatorname{pen}(\mathbf{a}) \} \\ &= \operatorname{argmin}_{\mathbf{a}} \{ -2\mathbf{a}'\mathbf{b}_r + \mathbf{a}'\mathbf{G}\mathbf{a} + 2(\mathbf{d}^{(r)})'|\mathbf{a}| \}\end{aligned}$$

- The crucial choice is the  $\mathbf{d}^{(r)}$ , should be data-driven !
- The theoretical validation : be able to state that our choice is the best possible choice.
- The practical validation : on simulated Hawkes processes, on simulated neuronal networks, on real data...

# Theoretical Validation = Oracle inequality

Let

$$\mathbf{b}^{(r)} = \int_0^T \mathbf{Rc}_t dN^{(r)}(t) \text{ and } \bar{\mathbf{b}}^{(r)} = \int_0^T \mathbf{Rc}_t \lambda^{(r)}(t) dt$$

and

$$\mathbf{G} = \int_0^T \mathbf{Rc}_t (\mathbf{Rc}_t)' dt.$$

Hansen, Rivoirard, RB

If  $\mathbf{G} \geq cI$  with  $c > 0$  and if

$$|\mathbf{b}^{(r)} - \bar{\mathbf{b}}^{(r)}| \leq \mathbf{d}^{(r)}, \quad \forall r$$

then

$$\sum_r \|\lambda^{(r)} - \mathbf{Rc}_t \hat{\mathbf{a}}^{(r)}\|^2 \leq \square \inf_{\mathbf{a}} \left\{ \sum_r \|\lambda^{(r)} - \mathbf{Rc}_t \mathbf{a}\|^2 + \frac{1}{c} \sum_{i \in \text{supp}(\mathbf{a})} (d_i^{(r)})^2 \right\}.$$



- **Main Point:** **d** controls the random fluctuations / noise → should be data-driven and sharp !

# Explanations

- **Main Point:**  $\mathbf{d}$  controls the random fluctuations / noise  $\rightarrow$  should be **data-driven and sharp** !
- The loss  $(1/T) \sum_{i \in \text{supp}(\mathbf{a})} (d_i^{(r)})^2$  is unavoidable even for only one choice of set of non-zeros coefficients. Should be read as "capacity of approximation" + unavoidable loss due to the noise.

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- In practice small unavoidable bias, possible to correct by two step procedures (OLS on the support of the Lasso estimate).
- Possible to do it with other basis (Fourier) or other linear model (Aalen)

# One of the main probabilistic ingredients

## Bernstein type inequality for counting processes (H., R.B., R.)

Let  $(H_s)_{s \geq 0}$  be a predictable process and  $M_t = \int_0^t H_s(dN_s - \lambda(s)ds)$ . Let  $b > 0$  and  $v > w > 0$ .

For all  $x, \mu > 0$  such that  $\mu > \phi(\mu)$ , let

$$\hat{V}_\tau^\mu = \frac{\mu}{\mu - \phi(\mu)} \int_0^\tau H_s^2 dN_s + \frac{b^2 x}{\mu - \phi(\mu)}, \text{ where } \phi(u) = \exp(u) - u - 1.$$

Then for every stopping time  $\tau$  and every  $\varepsilon > 0$

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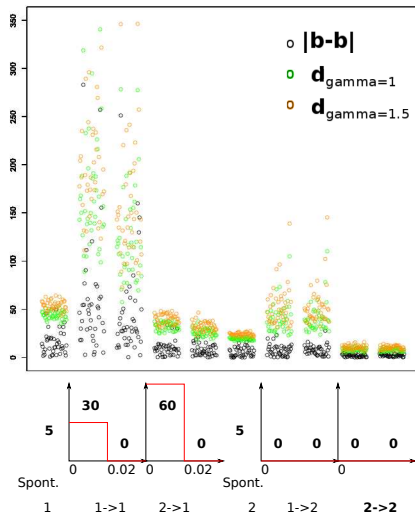
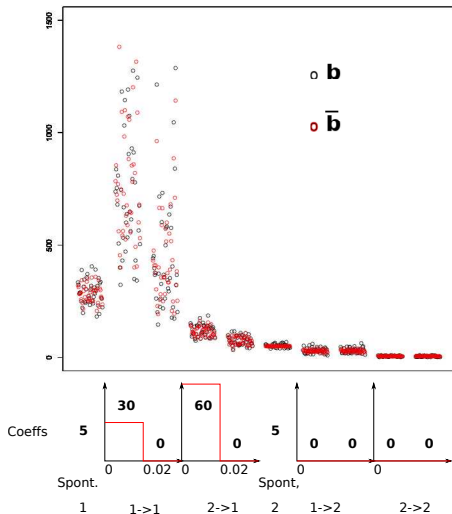
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NB :  $\hat{V}_\tau^\mu$  is an estimate of the bracket of the martingale, i.e. the martingale equivalent of the variance  $\rightarrow$  **Gaussian behavior** for the main term.

Applied to  $\int_0^T \mathbf{Rc}_t (dN^{(r)}(t) - \lambda^{(r)}(t)dt)$ :  $\mathbf{d}$  is given by the right hand-side ( $x \simeq \gamma \ln(\#param)$ )  $\rightarrow$  **Bernstein Lasso**.

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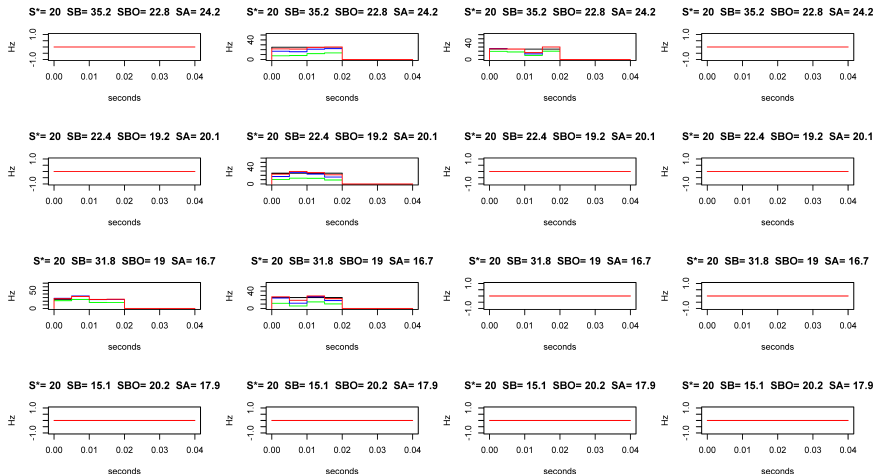
# Choices of the weights $d_\lambda$



NB :  $\gamma$  larger,  $d$  larger and fewer non zero coefficients

NB2: Adaptive Lasso (Zou)  $d_\lambda = \gamma / |\hat{a}_\lambda|$

# Simulation study - Estimation ( $T = 20, M = 8, K = 8$ )



Interactions reconstructed with 'Adaptive Lasso', 'Bernstein Lasso' and 'Bernstein Lasso+OLS'. Above graphs, estimation of spontaneous rates.

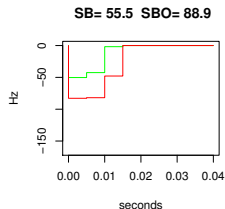
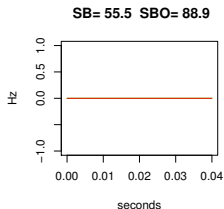
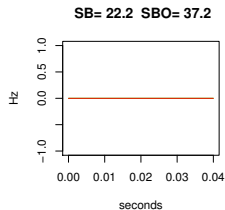
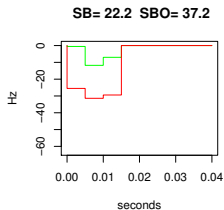
# How to convince biologists to use Hawkes ?

- show by **goodness-of-fit** test that data are Hawkes. Only statistical test where one would like to accept, which is a bit problematic.
- show how the reconstruction works when **something different from Hawkes is simulated**, typically leaky integrate and fire.

# On neuronal data (sensorimotor task)

Joint work with F. Grammont, V. Rivoirard and C. Tuleau-Malot.

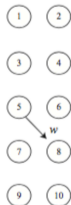
30 trials : monkey trained to touch the correct target when illuminated.



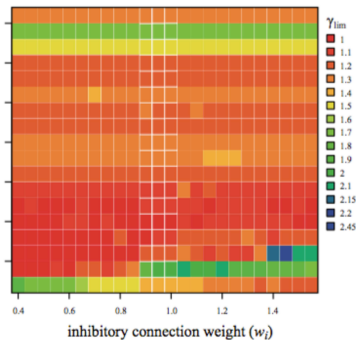
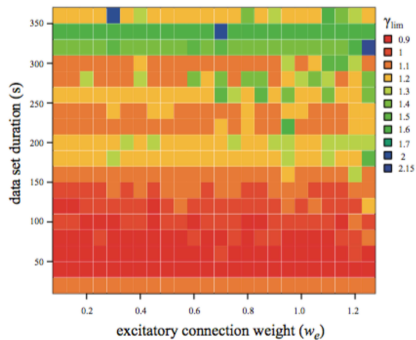
Accept the test of Hawkes hypothesis.

# Simulated IF

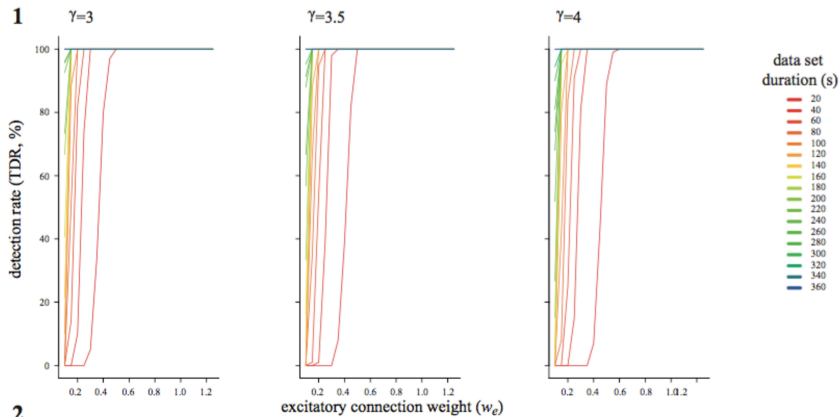
**A**



**B**

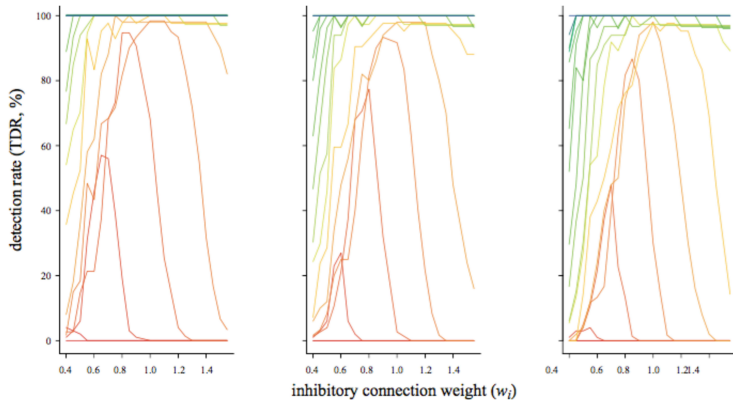


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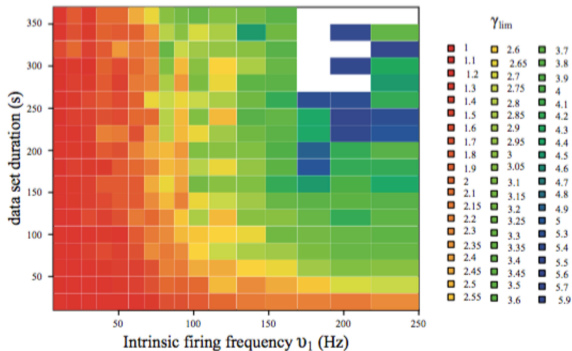
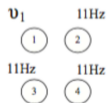




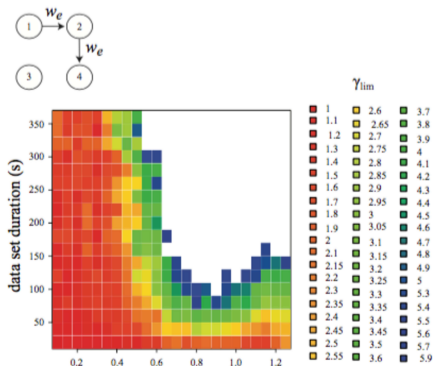
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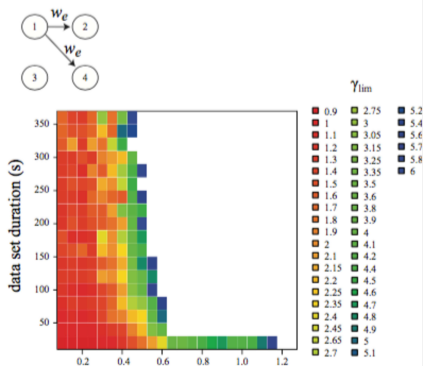
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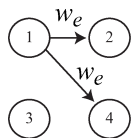
C



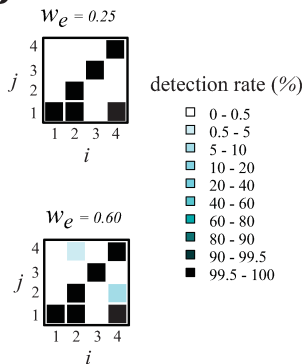
# Simulated IF

Joint work with R. Lambert, T. Bessaih et al.

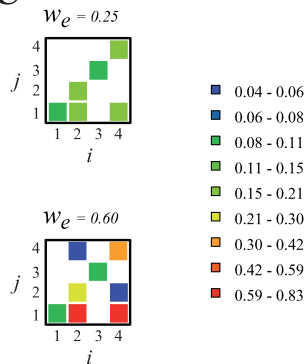
**A**



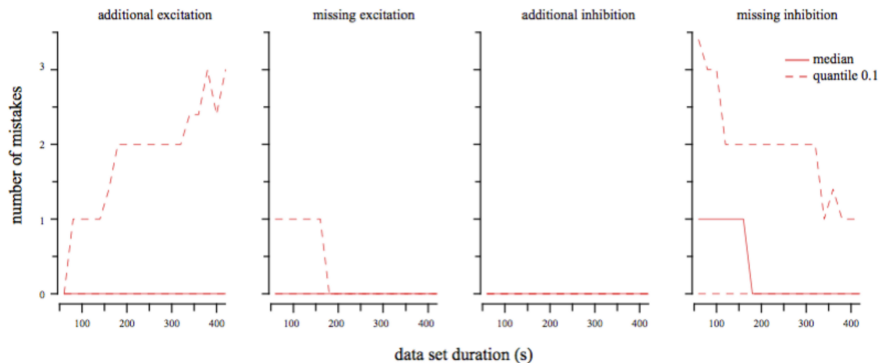
**B**



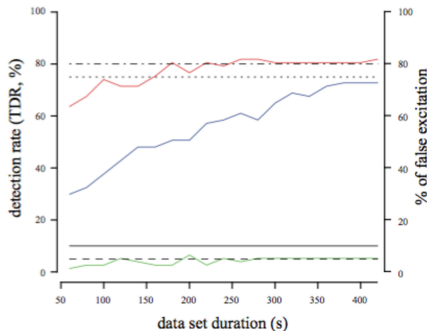
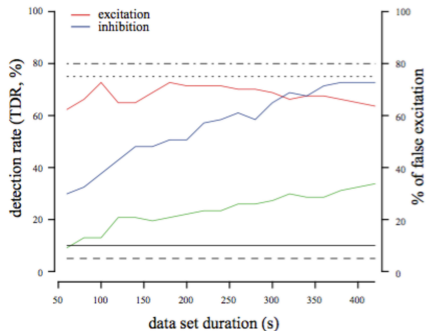
**C**



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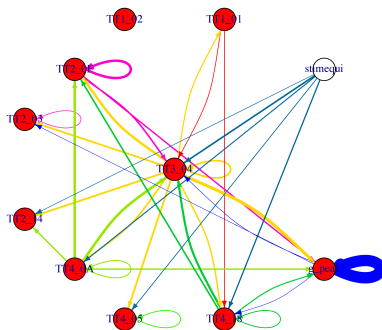


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# On neuronal data (vibrissa excitation)

Joint work with RNRP (Paris 6). Behavior: stim. at 25-50Hz.  
 $T = 72s$ , 9 Neurons + stimulation + gamma peaks ( $M = 11$ )

"Neuron"	TT1_01	TT1_02	TT2_0F	TT2_03	TT2_14	TT3_04
Obs. Spikes	241	136	839	951	446	1310
"Neuron"	TT4_0A	TT4_05	TT4_18	stimequi	g_peak	
Obs. Spikes	734	925	1021	2695	1559	

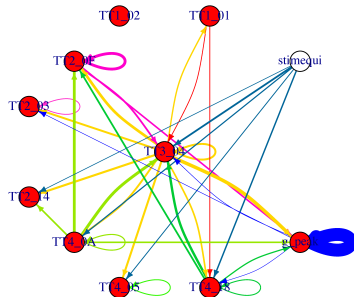




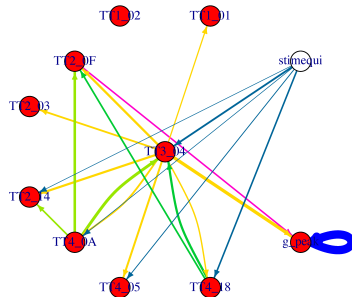
# Stability

"Neuron"	TT1_01	TT1_02	TT2_0F	TT2_03	TT2_14	TT3_04
Obs. Spikes	241	136	839	951	446	1310
Sim. Spikes	238	135	966	1005	507	1548
"Neuron"	TT4_0A	TT4_05	TT4_18	stimequi	g_peak	
Obs. Spikes	734	925	1021	2695	1559	
Sim. Spikes	816	993	1124	3469	1785	

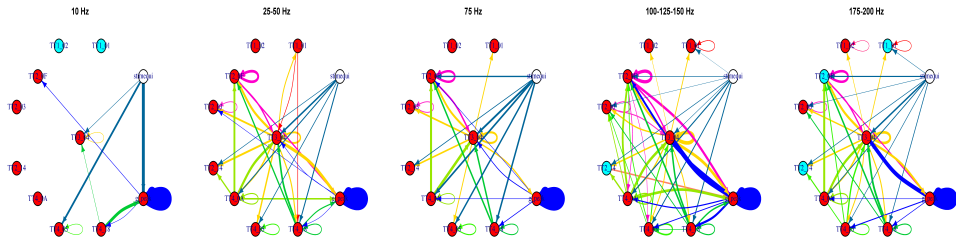
On real data



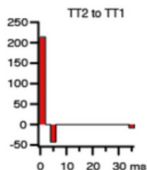
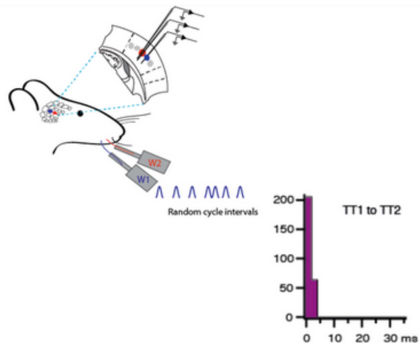
On simulated data



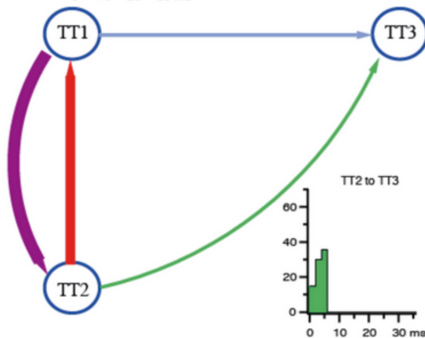
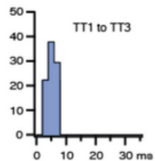
# Evolution of the dependance graph as a fonction of the vibrissa excitation



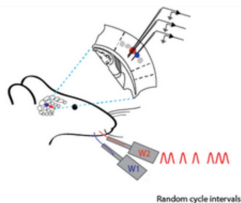
# A neural code ?



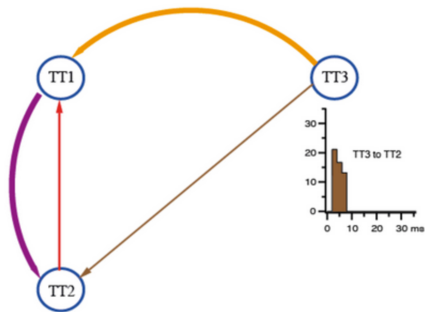
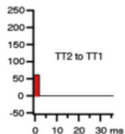
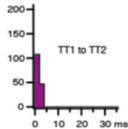
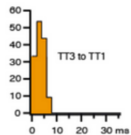
**D2**



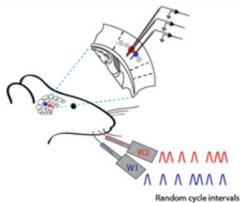
# A neural code ?



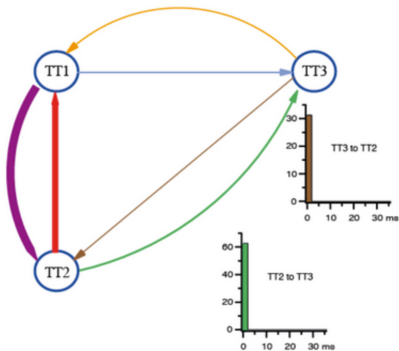
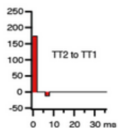
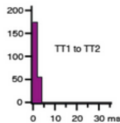
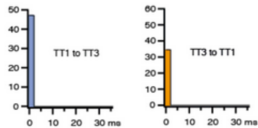
D3



# A neural code ?

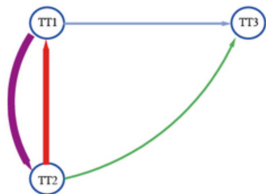


## D2+D3

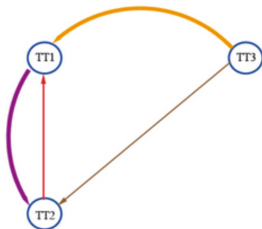


# A neural code ?

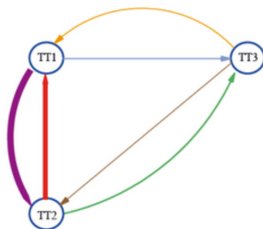
**D2**



**D3**



**D2+D3**

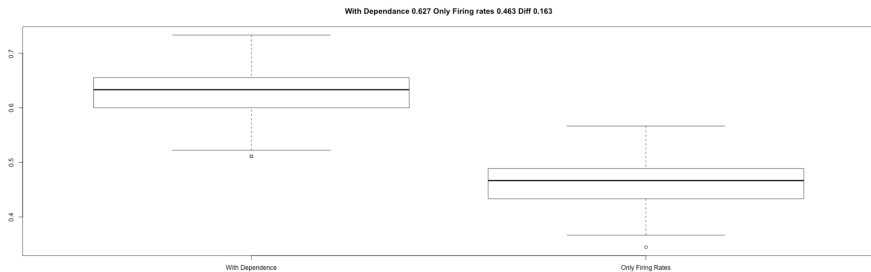


Joint work with R. Lambert, T. Bessaih [...] and M. Quiquempoix

## How much does this code ?

- one rat/site, 3 tetrodes, 9 type of stimulation ( D2, D3 or D2+D3 and 3 frequencies), 100 times the same stimulation for 1 second.
- Estimate the Hawkes model for each stimulus (= 'label') with 50 seconds
- Leave  $9 * 50$  seconds unlabeled.
- Find the labels by minimizing the least-square.
- Do this several times by picking the 50 "boxes" at random among the 100.

# A neural code ?





# Conclusions and Perspectives

- It is possible to estimate interaction functions and even a graph of possible interactions, to have some mathematical guarantee on it and this even if the Hawkes linear model is not completely true (robustness).
- It is even possible to (non parametrically) test that such interactions exists. However the interpretation of such tests (not studied yet) should be linked to a "distance" to the Hawkes model.

# Conclusions and Perspectives

- It is possible to estimate interaction functions and even a graph of possible interactions, to have some mathematical guarantee on it and this even if the Hawkes linear model is not completely true (robustness).
- It is even possible to (non parametrically) test that such interactions exists. However the interpretation of such tests (not studied yet) should be linked to a "distance" to the Hawkes model.
- Several issues remain
  - lack of stationarity (segmentation/ clustering ?).
  - the recording is scarce (or not spike sorted). What are the effects of both ? mean field theory ?

- Probability : J. Chevallier, N. R. Hansen.
- Statistics : M. Albert, T. Laloë, M. Fromont, V. Rivoirard, C. Tuleau-Malot, A. Rouis.
- Computer Sc : Y. Bouret, C. Mascart, G. Scarella  
C. Bahbah, I. Chaarana, H. Issarane, I. Mouline, K. Zahri
- Neurophysiology : T. Bessaih, F. Grammont, R. Lambert, N. Leresche, M. Quiquempoix.

Thank you !

- Hansen, N.R., Reynaud-Bouret, P. and Rivoirard, V. *Lasso and probabilistic inequalities for multivariate point processes*. Bernoulli (2015).
- Reynaud-Bouret, P., Tuleau-Malot, C., Rivoirard, V. and Grammont, F. *Goodness-of-fit tests and nonparametric adaptive estimation for spike train analysis* Journal of Mathematical Neuroscience (2014)
- Reynaud-Bouret, P., Rivoirard, V., Tuleau-Malot, C. *Inference of functional connectivity in Neurosciences via Hawkes processes*, 1st IEEE Global Conference on Signal and Information Processing, Austin, Texas (2013).