# Neural Networks and Biological Modeling 

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## Answers to question set 11

## Exercise 1: Poisson neuron

1.1 We present two methods to solve this problem.

Method 1: The probability that the neuron does not fire during a small time interval $\Delta t$ is given by $S(\Delta t)=1-\rho \Delta t$. Since a Poisson process is independent of its past history, the probability that the neuron does not fire during $n$ such time intervals is the product of the probabilities for each time intervals, i.e.,

$$
\begin{equation*}
S(n \Delta t)=(1-\rho \Delta t)^{n} . \tag{1}
\end{equation*}
$$

Although this expression is correct for a discrete process, it has the drawback of being dependent on the discretization time step $\Delta t$. Thus it is desirable to take the limit as $\Delta t \rightarrow 0$. This can be done by setting $t=n \Delta t$ and taking the limit as $n \rightarrow \infty$ with $t$ fixed. Remembering the formula $\lim _{n \rightarrow \infty}\left(1+\frac{a}{n}\right)^{n}=e^{a}$, one concludes that

$$
\begin{equation*}
S(t)=\lim _{n \rightarrow \infty}\left(1-\frac{\rho t}{n}\right)^{n}=e^{-\rho t} \tag{2}
\end{equation*}
$$

Alternatively, one can use the identity

$$
\begin{equation*}
(1-\rho \Delta t)^{n}=\exp \left[\sum_{i=1}^{n} \log (1-\rho \Delta t)\right] \tag{3}
\end{equation*}
$$

and expand the logarithm as $\log (1+x)=x+\ldots$, which yields

$$
\begin{equation*}
S(t)=\lim _{n \rightarrow \infty} \exp \left[-\sum_{i=1}^{n} \rho \Delta t\right] \rightarrow \exp \left[-\int_{0}^{t} \rho d t\right]=\exp [-\rho t] \tag{4}
\end{equation*}
$$

The latter calculation has the advantage that it also works for time dependent rates $\rho=\rho(t)$, which is less obvious from Eq.(2).

Method 2 A different way to obtain this result is to consider the variation of $S(t)$ during a small time interval $\Delta t$. Because of independence, we have

$$
\begin{equation*}
S(t+\Delta t)=S(t) S(\Delta t) \tag{5}
\end{equation*}
$$

where $S(\Delta t)=1-\rho \Delta t$ by assumption. Rearranging. we obtain

$$
\begin{equation*}
\frac{S(t+\Delta t)-S(t)}{\Delta t}=-\rho S(t) \tag{6}
\end{equation*}
$$

which becomes as $\Delta t \rightarrow 0$

$$
\begin{equation*}
\frac{d}{d t} S(t)=-\rho S(t) \tag{7}
\end{equation*}
$$

the solution of which is indeed $S(t)=e^{-\rho t}$.
1.2 Again, due to independence, we have

$$
\begin{align*}
P(t, t+\Delta t) \equiv P(\text { fire for the first time in }(t, t+\Delta t)) & =P(\text { not fire until } t) \times P(\text { fire in }(t, t+\Delta t)) \\
& =e^{-\rho t} \times \rho \Delta t \tag{8}
\end{align*}
$$

As $\Delta t \rightarrow 0$, this probability vanishes; however, the probability density, defined by $p(t) d t=P(t, t+d t)$, has finite value,

$$
\begin{equation*}
p(\text { fire at } t)=\lim _{\Delta t \rightarrow 0} \frac{P(t, t+\Delta t)}{\Delta t}=\rho e^{-\rho t} \tag{9}
\end{equation*}
$$

## 1.3

(i) The interval distribution was calculated earlier, $P(t)=\rho e^{-\rho t}$.
(ii) The probability to observe an interspike interval smaller than 20 ms is

$$
\begin{equation*}
P(\mathrm{ISI}<20 \mathrm{~ms})=\int_{0}^{20 \mathrm{~ms}} \rho e^{-\rho s} d s=\left[-e^{-\rho s}\right]_{s=0}^{20 \mathrm{~ms}}=1-e^{-20 \rho} \tag{10}
\end{equation*}
$$

Due to independence, the probability of getting a burst of two such intervals is just the square of this probability. Thus, for $\rho=2 \mathrm{~Hz}=2 \cdot 10^{-3} \mathrm{~ms}^{-1}$, we get $p_{\text {burst }} \simeq 0.0015$, whereas for $\rho=20 \mathrm{~Hz}, p_{\text {burst }} \simeq$ 0.109 .
(iii) Given knowledge of the interspike interval distribution and survivor function as a function of the firing rate $\rho$, the observer can determine the strength of the input with fair confidence after observing a few spikes.
1.4 Let us label the spike trains corresponding to each neuron $S_{1}$ and $S_{2}$. The percentage is the number of spikes in $S_{1}$ coincident with a spike in $S_{2}, N_{\text {coinc }}$, divided by the total number of spikes $(N)$ in spike train one:

$$
\begin{equation*}
P=\frac{\left\langle N_{c o i n c}\right\rangle}{N} \tag{11}
\end{equation*}
$$

And $\left\langle N_{\text {coinc }}\right\rangle$ is just the probability to observe a spike in $S_{2}$ within a small observation window size $2 \Delta=4 \mathrm{~ms}$, times the number of spikes in $S_{1}$ :

$$
\begin{equation*}
P \approx \frac{2 \Delta \rho_{0} N}{N}=2 \rho_{0} \Delta=8 \% \tag{12}
\end{equation*}
$$

Here, we had to assume that the observation windows do not overlap, i. e. $\Delta \ll \rho_{0}$.

## Exercise 2: Stochastic spike arrival

We first need to solve the linear equation

$$
\begin{equation*}
\tau \frac{d u}{d t}=-\left(u-u_{\mathrm{rest}}\right)+R I(t) \tag{13}
\end{equation*}
$$

We know (c.f. exercise set 1) that the solution is given by

$$
\begin{equation*}
u(t)=u_{\text {rest }}+\frac{R}{\tau} \int_{-\infty}^{t} e^{-\left(t-t^{\prime}\right) / \tau} I\left(t^{\prime}\right) d t^{\prime} \tag{14}
\end{equation*}
$$

Let us first solve the general problem with arbitrary presynaptic current shape $\alpha\left(t-t^{f}\right)$. The case of problem 2.1 then corresponds to the choice $\alpha\left(t-t^{f}\right)=q \delta\left(t-t^{f}\right)$.
So for $I(t)=\sum_{f} \alpha\left(t-t^{f}\right)$ we have:

$$
\begin{equation*}
u(t)=u_{\text {rest }}+R \int_{-\infty}^{t} \frac{e^{-\left(t-t^{\prime}\right) / \tau}}{\tau} \sum_{f} \alpha\left(t^{\prime}-t^{f}\right) d t^{\prime} \tag{15}
\end{equation*}
$$

Writing $\alpha\left(t^{\prime}-t^{f}\right)=\int_{-\infty}^{\infty} \alpha(s) \delta\left(s-\left(t^{\prime}-t^{f}\right)\right) d s$, we obtain

$$
\begin{equation*}
u(t)=u_{\text {rest }}+R \int_{-\infty}^{t} d t^{\prime} \int_{-\infty}^{\infty} d s \frac{e^{-\left(t-t^{\prime}\right) / \tau}}{\tau} \alpha(s) \sum_{f} \delta\left(s-\left(t^{\prime}-t^{f}\right)\right) \tag{16}
\end{equation*}
$$

Taking the average over all possible spike trains,

$$
\begin{equation*}
\langle u(t)\rangle=u_{\mathrm{rest}}+R \int_{-\infty}^{t} d t^{\prime} \int_{-\infty}^{\infty} d s \frac{e^{-\left(t-t^{\prime}\right) / \tau}}{\tau} \alpha(s)\left\langle\sum_{f} \delta\left(s-\left(t^{\prime}-t^{f}\right)\right)\right\rangle \tag{17}
\end{equation*}
$$

because all the deterministic quantities can be pulled out of the average.
Now since ${ }^{1}\left\langle\sum_{f} \delta\left(s-\left(t^{\prime}-t^{f}\right)\right)\right\rangle=\nu$,

$$
\begin{align*}
\langle u(t)\rangle & =u_{\text {rest }}+R \nu \underbrace{\int_{-\infty}^{t} d t^{\prime} \frac{e^{-\left(t-t^{\prime}\right) / \tau}}{\tau}}_{=1} \int_{-\infty}^{\infty} d s \alpha(s) \\
& =u_{\text {rest }}+R \nu \int_{-\infty}^{\infty} \alpha(s) d s \tag{18}
\end{align*}
$$

2.1 With $\alpha\left(t-t^{f}\right)=q \delta\left(t-t^{f}\right)$, we obtain:

$$
\begin{equation*}
\langle u(t)\rangle=u_{\text {rest }}+R \nu q \tag{19}
\end{equation*}
$$

2.2 The general solution is given by Eq. (18).

## Exercise 3: Renewal process

Given an output spike at $t=\hat{t}$, the survivor function $S(t-\hat{t})$ is given by

$$
S(t-\hat{t})=\exp \left[-\int_{\hat{t}}^{t} \rho\left(t^{\prime} \mid \hat{t}\right) d t^{\prime}\right]=\exp \left[-\int_{\hat{t}}^{t} \rho\left(t^{\prime}-\hat{t}\right) d t^{\prime}\right]=\exp \left[-\int_{0}^{t-\hat{t}} \rho(s) d s\right]
$$

where we made the variable change $s=t^{\prime}-\hat{t}$.
The interspike interval distribution is $P(t-\hat{t})=\rho(t-\hat{t}) S(t-\hat{t})$. Thus we only need to calculate the integral of the hazard function $\rho(t-\hat{t})$. This gives

$$
\int_{0}^{t-\hat{t}} \rho(s) d s= \begin{cases}\int_{0}^{t_{\mathrm{abs}}} \rho(s) d s=0 & \text { for } s<t_{\mathrm{abs}} \\ \int_{0}^{t_{\mathrm{abs}}} \rho(s) d s+\int_{t_{\mathrm{abs}}}^{t-\hat{t}} \rho(s) d s=\frac{\rho_{0}}{4}\left(t-\hat{t}-t_{\mathrm{abs}}\right)^{2} & \text { for } t_{\mathrm{abs}}<s<t_{\mathrm{abs}}+2 \\ \int_{0}^{t_{\mathrm{abs}}} \rho(s) d s+\int_{t_{\mathrm{abs}}}^{t a n b s^{a}+2} \rho(s) d s+\int_{t_{\mathrm{abs}}+2}^{t-\hat{t}} \rho(s) d s=\rho_{0}\left(-1+t-\hat{t}-t_{\mathrm{abs}}\right) & \text { for } t_{\mathrm{abs}}+2<s .\end{cases}
$$

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## Exercise 4: Homework

4.1 We take the limit and use Stirling's approximation and $\lim _{n \rightarrow \infty}(1-x / n)^{n}=e^{-x}$ :

$$
\begin{align*}
P_{k}(T) & =\lim _{N \rightarrow \infty} \frac{N!}{k!(N-k)!}\left(1-\frac{\nu T}{N}\right)^{N-k}\left(\frac{\nu T}{N}\right)^{k}  \tag{20}\\
& =\frac{(\nu T)^{k}}{k!} \lim _{N \rightarrow \infty} \frac{N^{N} e^{-N}}{(N-k)^{N-k} e^{-N+k}}\left(1-\frac{\nu T}{N}\right)^{N-k}\left(\frac{1}{N}\right)^{k}  \tag{21}\\
& =\frac{(\nu T)^{k} e^{-k}}{k!} \lim _{N \rightarrow \infty} \frac{\left(1-\frac{\nu T}{N}\right)^{N-k}}{(1-k / N)^{N-k}}  \tag{22}\\
& =\frac{(\nu T)^{k} e^{-k}}{k!} \frac{e^{-\nu T}}{e^{-k}}  \tag{23}\\
& =\frac{(\nu T)^{k}}{k!} e^{-\nu T} \tag{24}
\end{align*}
$$

The expected number of spikes in an interval of duration $T$ can be calculated from the definition of expectation,

$$
\begin{align*}
\langle k\rangle & =\sum_{k=0}^{\infty} k P_{k}(T)  \tag{25}\\
& =\sum_{k=0}^{\infty} k \frac{(\nu T)^{k}}{(k)!} e^{-\nu T}  \tag{26}\\
& =e^{-\nu T} \sum_{k=1}^{\infty} k \frac{(\nu T)^{k}}{(k)!}  \tag{27}\\
& =e^{-\nu T} \sum_{k=1}^{\infty} \frac{(\nu T)^{k}}{(k-1)!}  \tag{28}\\
& =e^{-\nu T}(\nu T) \sum_{k=0}^{\infty} \frac{(\nu T)^{k}}{k!}  \tag{29}\\
& =\nu T . \tag{30}
\end{align*}
$$

For the third equality we considered that for $k=0$ the sum is 0 , so we can start with $k=1$. For the fourth equality we performed a change of variables and for the last one we used the definition of the exponential function $e^{x}=\sum_{n=0}^{\infty} \frac{x^{n}}{n!}$.


[^0]:    ${ }^{1}$ this can be seen by remarking that $\int \delta(s) d s=1$ so that $\frac{1}{T} \sum_{f} \int_{0}^{T} \delta\left(s-t^{f}\right) d s=\frac{\# \text { of spikes in }(0, T)}{T}=\nu$.

