



Learning the collective dynamics of complex biological systems

from neurons to animal groups



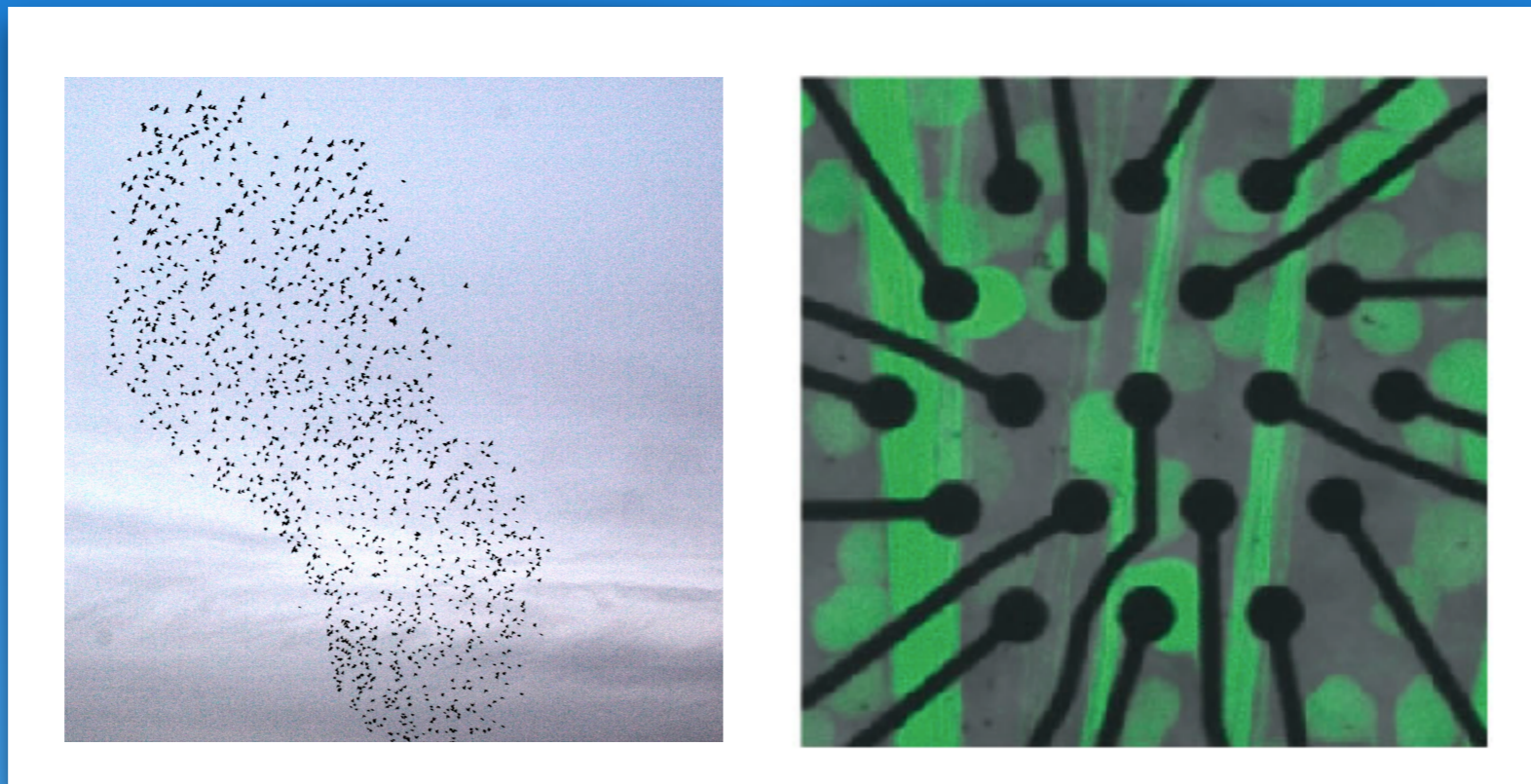
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O. Marre*

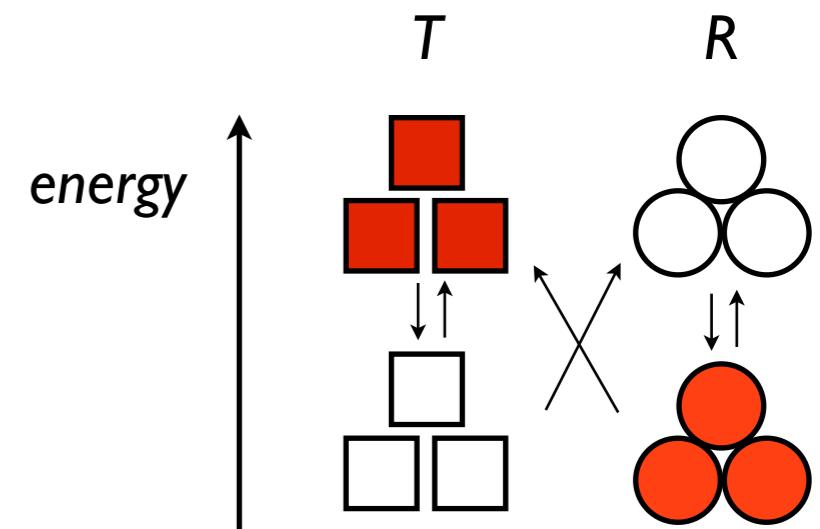
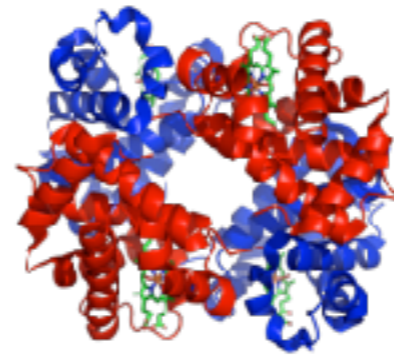
emergent collective behaviours in biology

- molecular scale
 - the protein folding problem

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- allosteric binding of enzymes (MWC model)



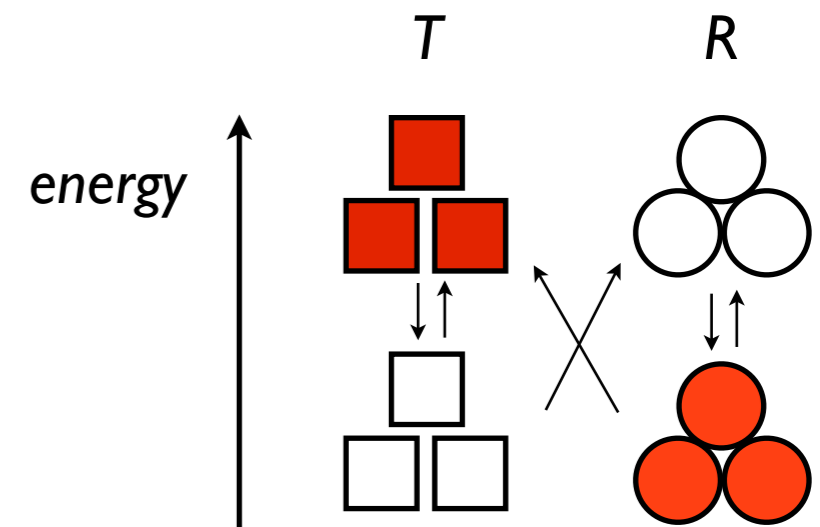
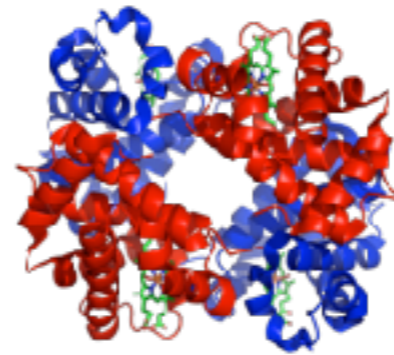
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- multicellularity
- the brain



emergent collective behaviours in biology

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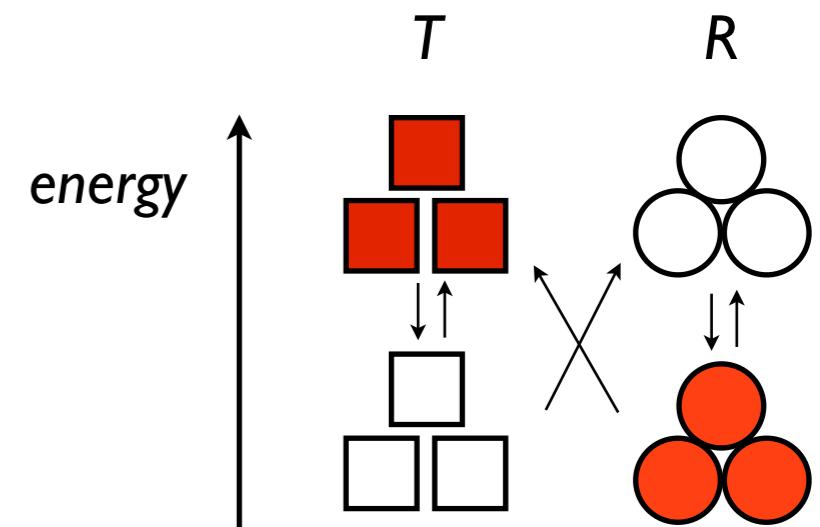
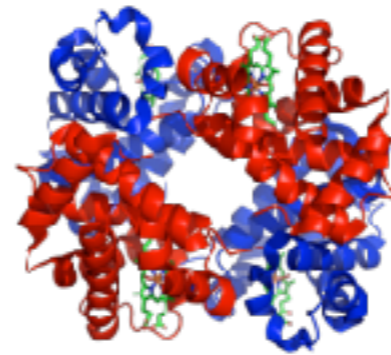
- the protein folding problem
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- cellular scale

- multicellularity
- the brain

- population scale

- group behaviour



More Is Different

Broken symmetry and the nature of
the hierarchical structure of science.

P. W. Anderson

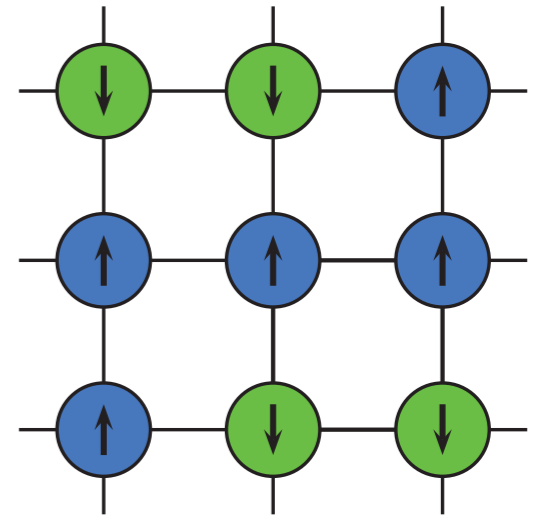
X	Y
solid state or many-body physics	elementary particle physics
chemistry	many-body physics
molecular biology	chemistry
cell biology	molecular biology
•	•
•	•
•	•
psychology	physiology
social sciences	psychology

the Ising model

- a very simple example of emergence

$$H = -J \sum_{i,j \text{ neighbours}} s_i s_j \quad s_i = \pm 1 \text{ (black or white)}$$

$$P(s_1, \dots, s_N) = \frac{1}{Z} e^{-H/T}$$



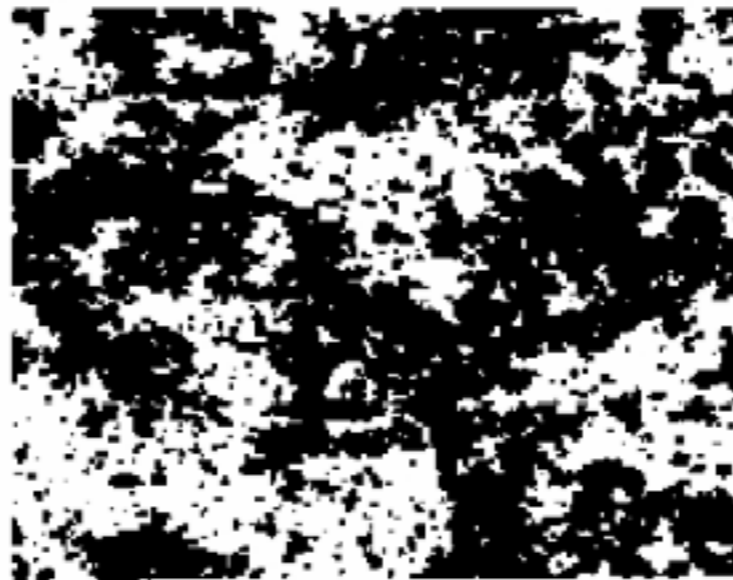
$T < T_c$



Subcritical

ordered

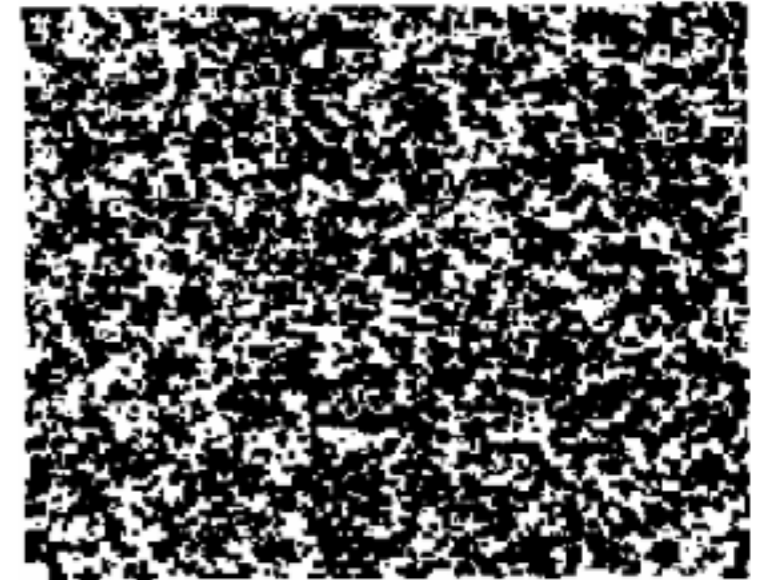
$T \sim T_c$



Critical

critical

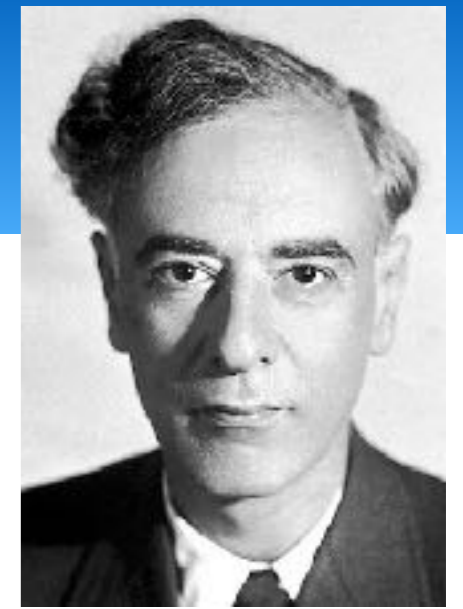
$T > T_c$



Supercritical

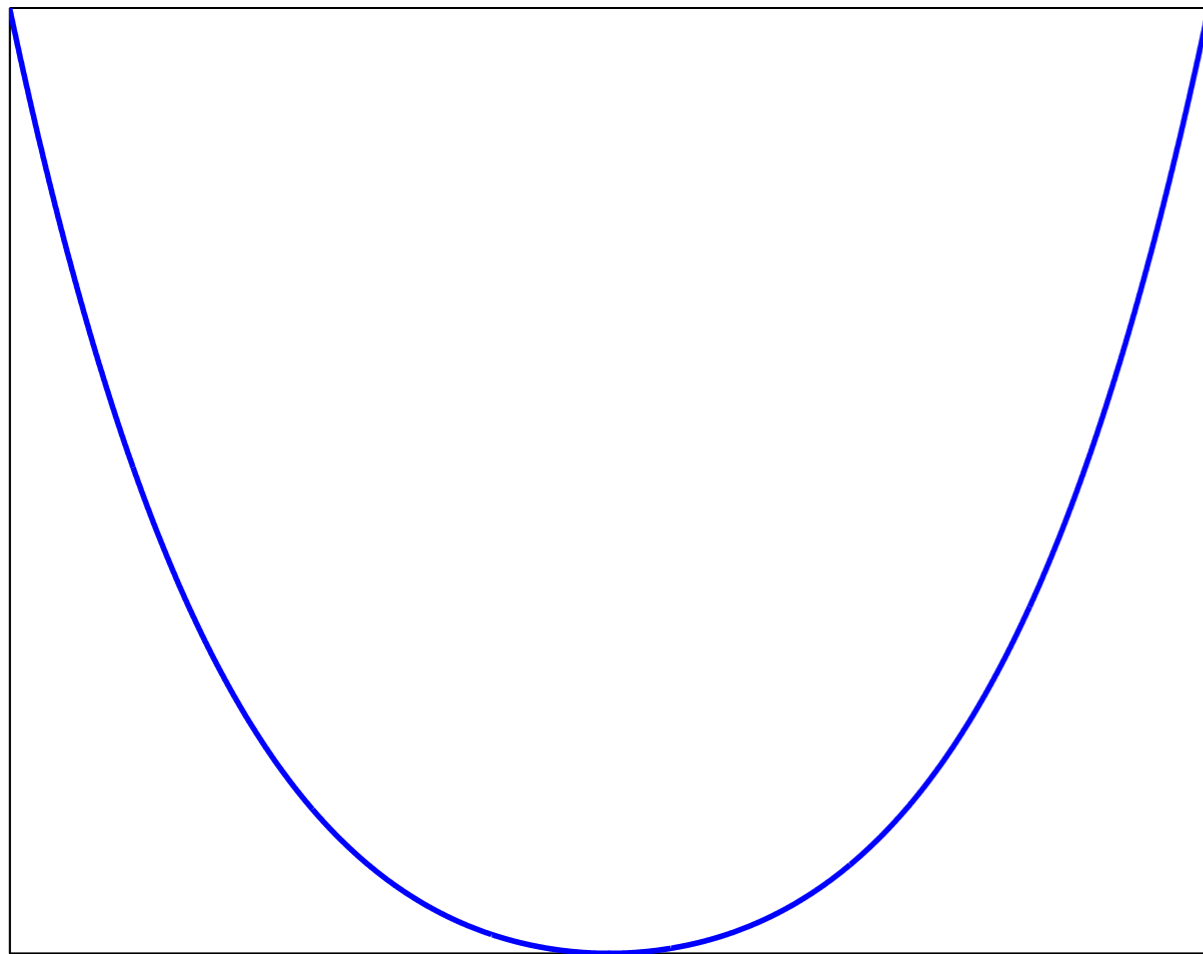
disordered

phase transitions



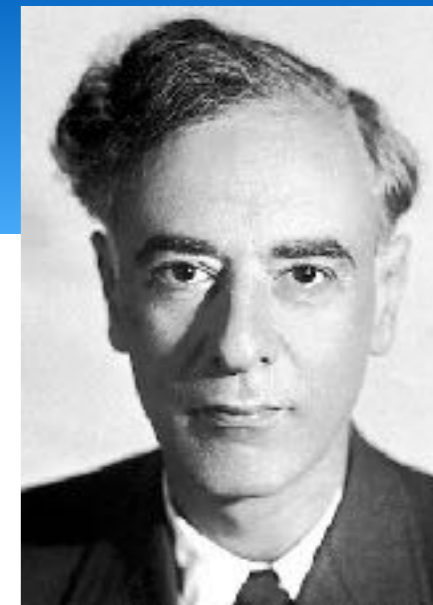
- Landau's theory

$$H(\phi) = (\nabla\phi)^2 + g(T)\phi^2 + \lambda\phi^4$$



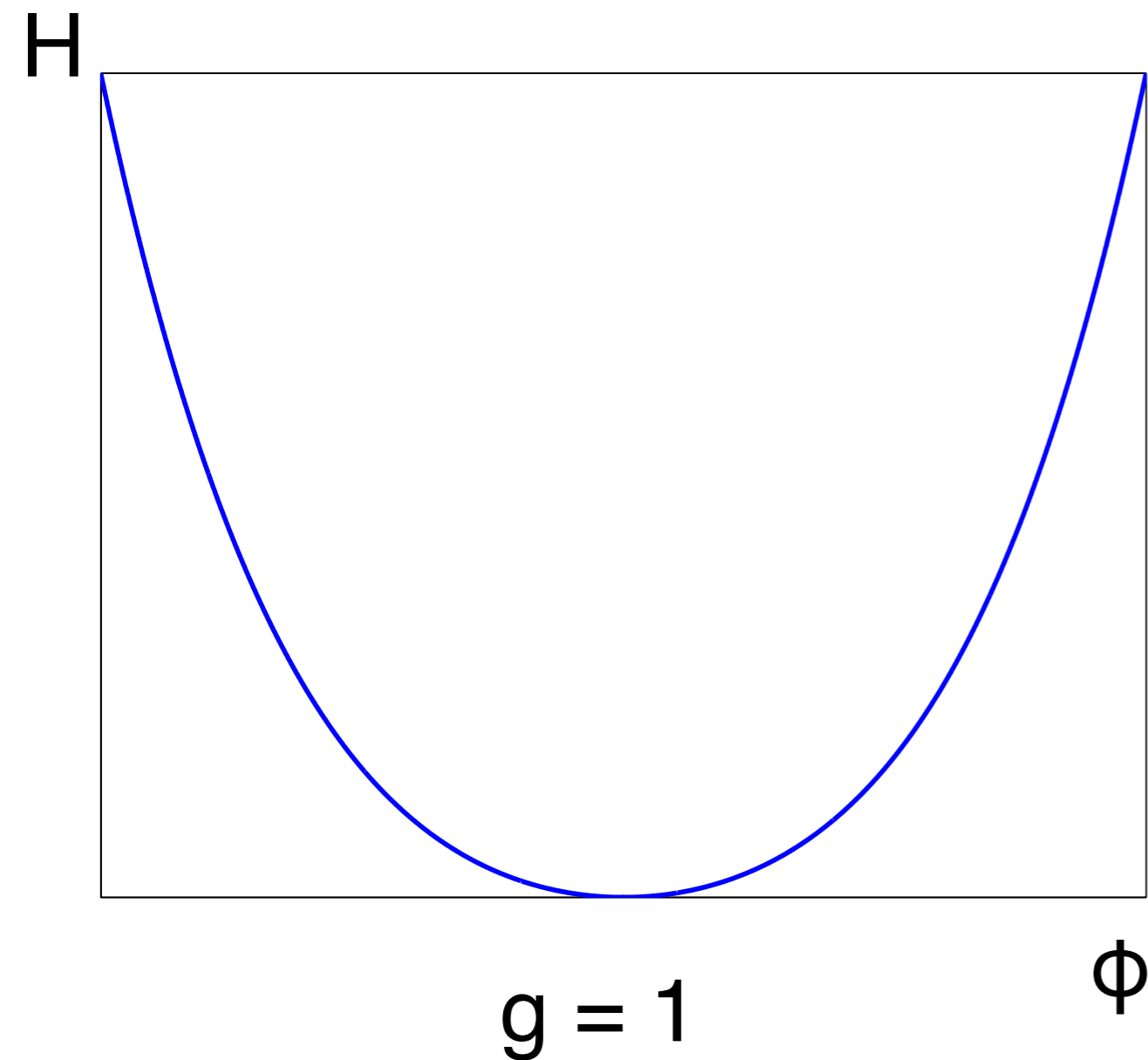
$$g = 1$$

phase transitions

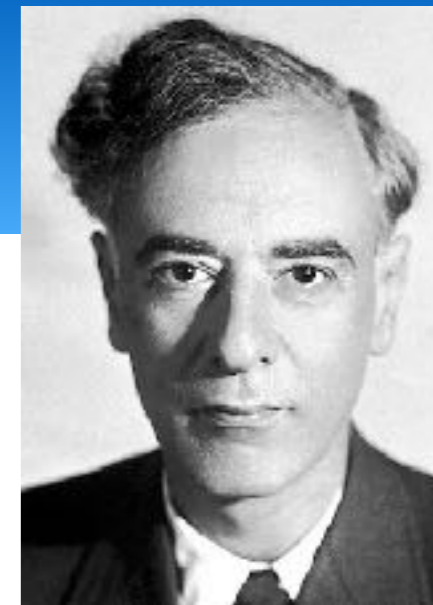


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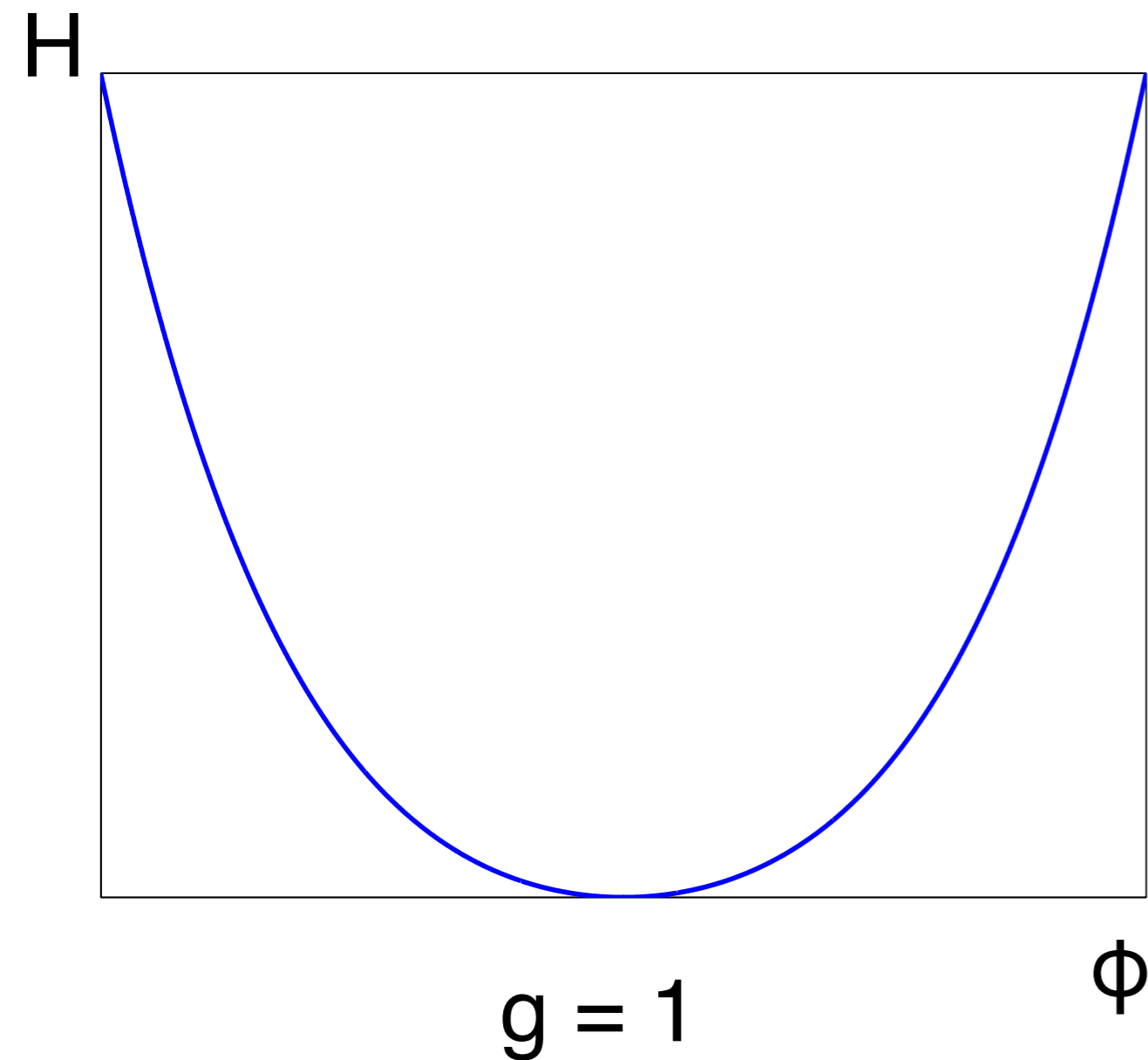


phase transitions

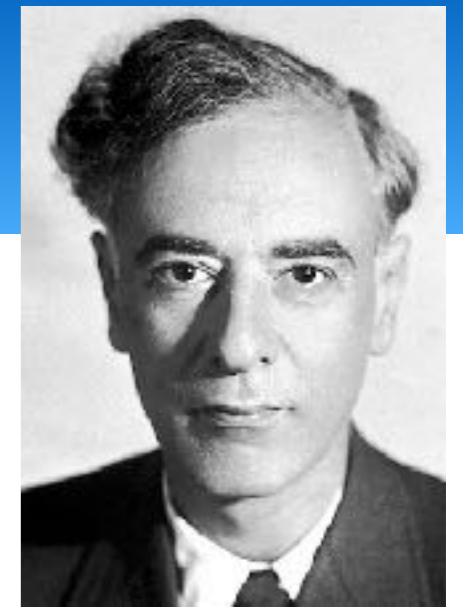


- Landau's theory (mean field)

$$H(\phi) = \cancel{(\nabla\phi)^2} + g(T)\phi^2 + \lambda\phi^4$$

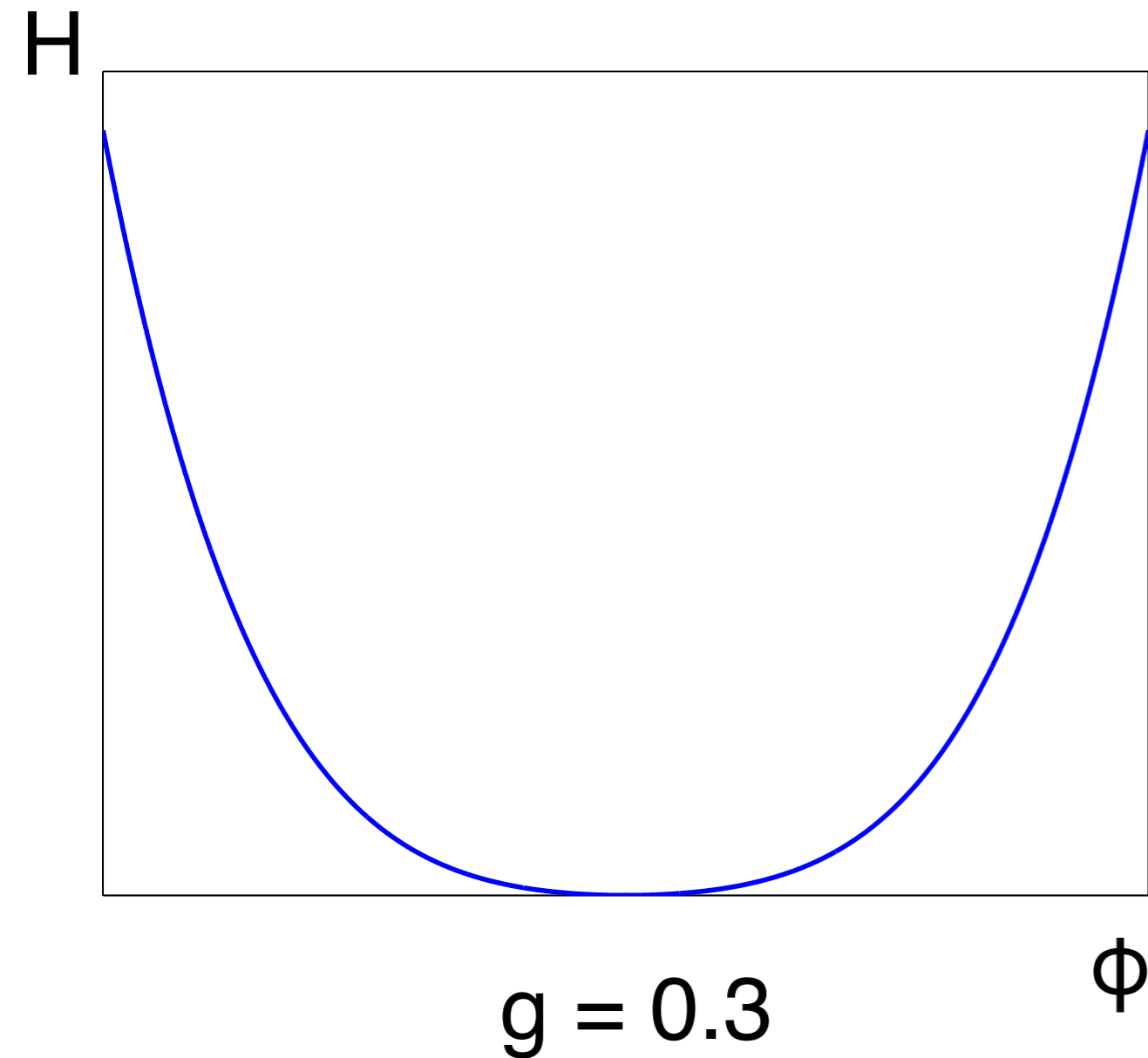


phase transitions

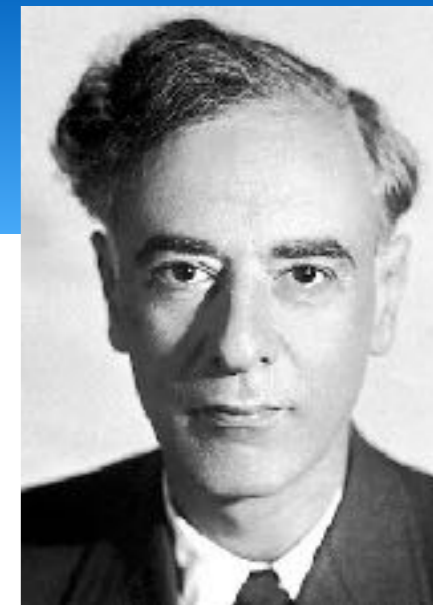


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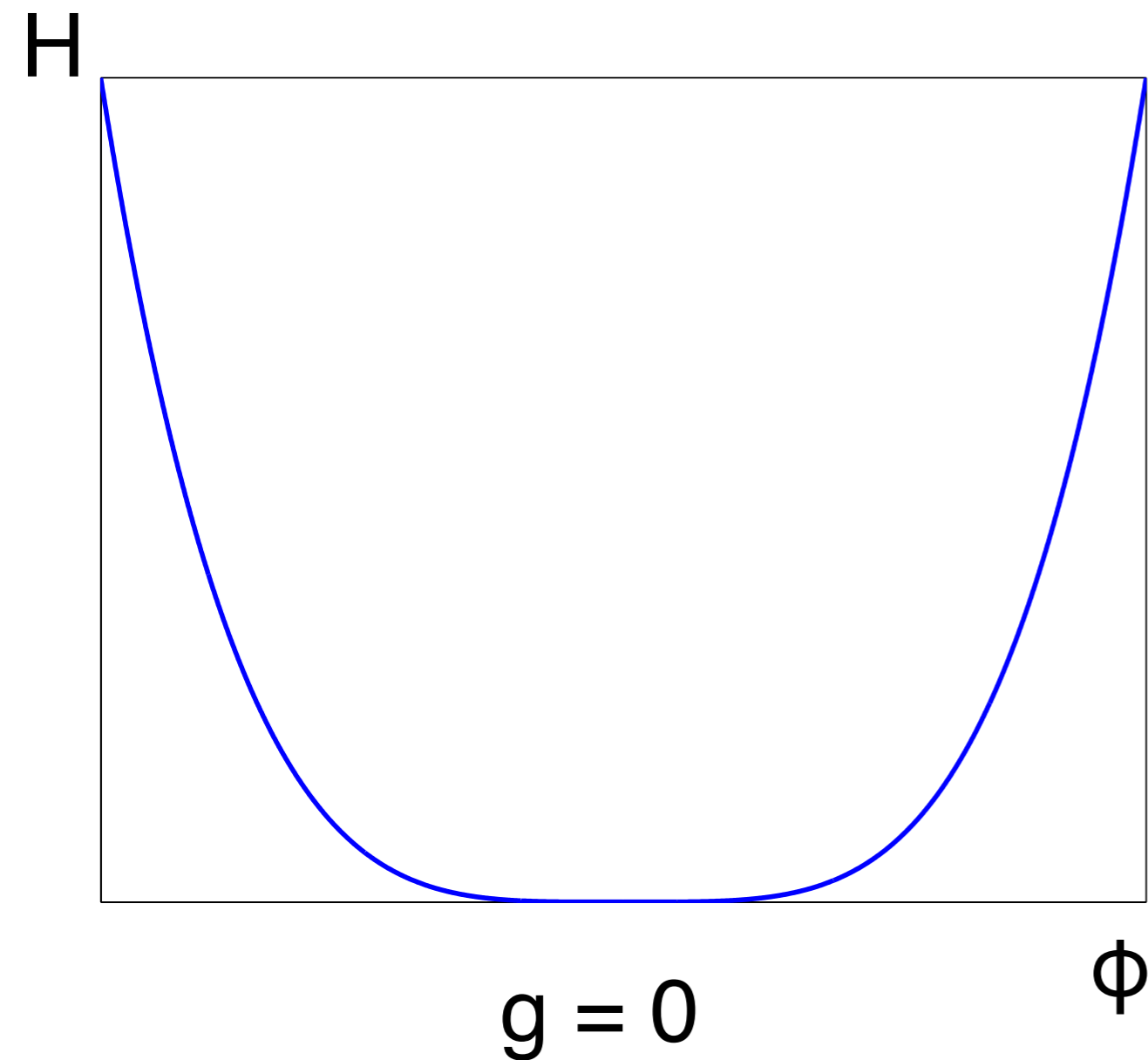


phase transitions

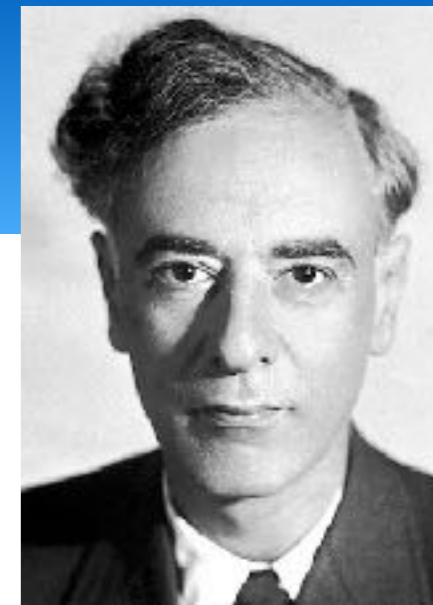


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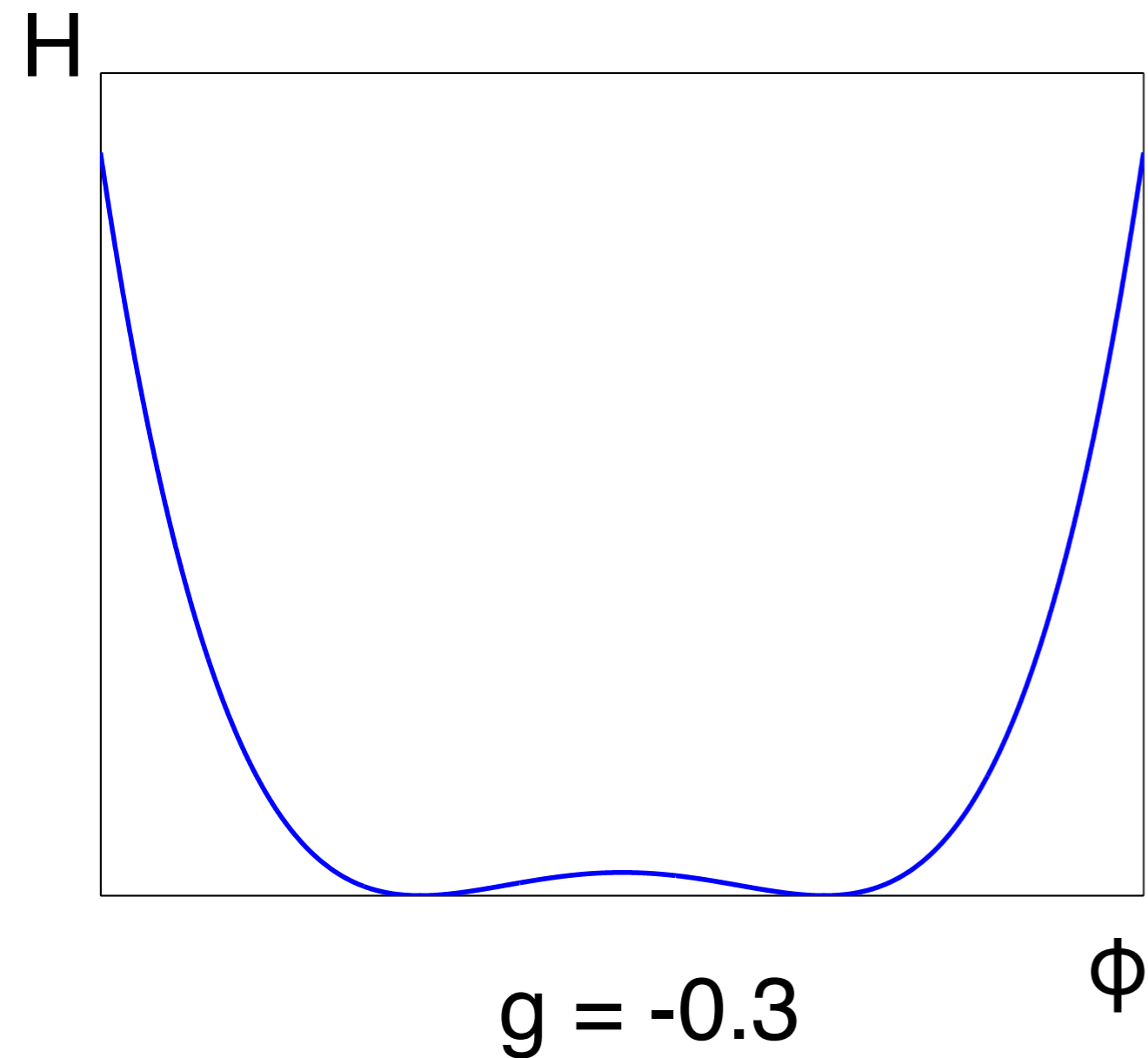


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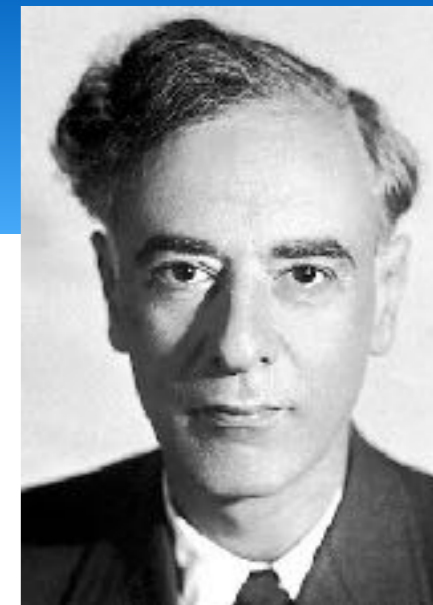


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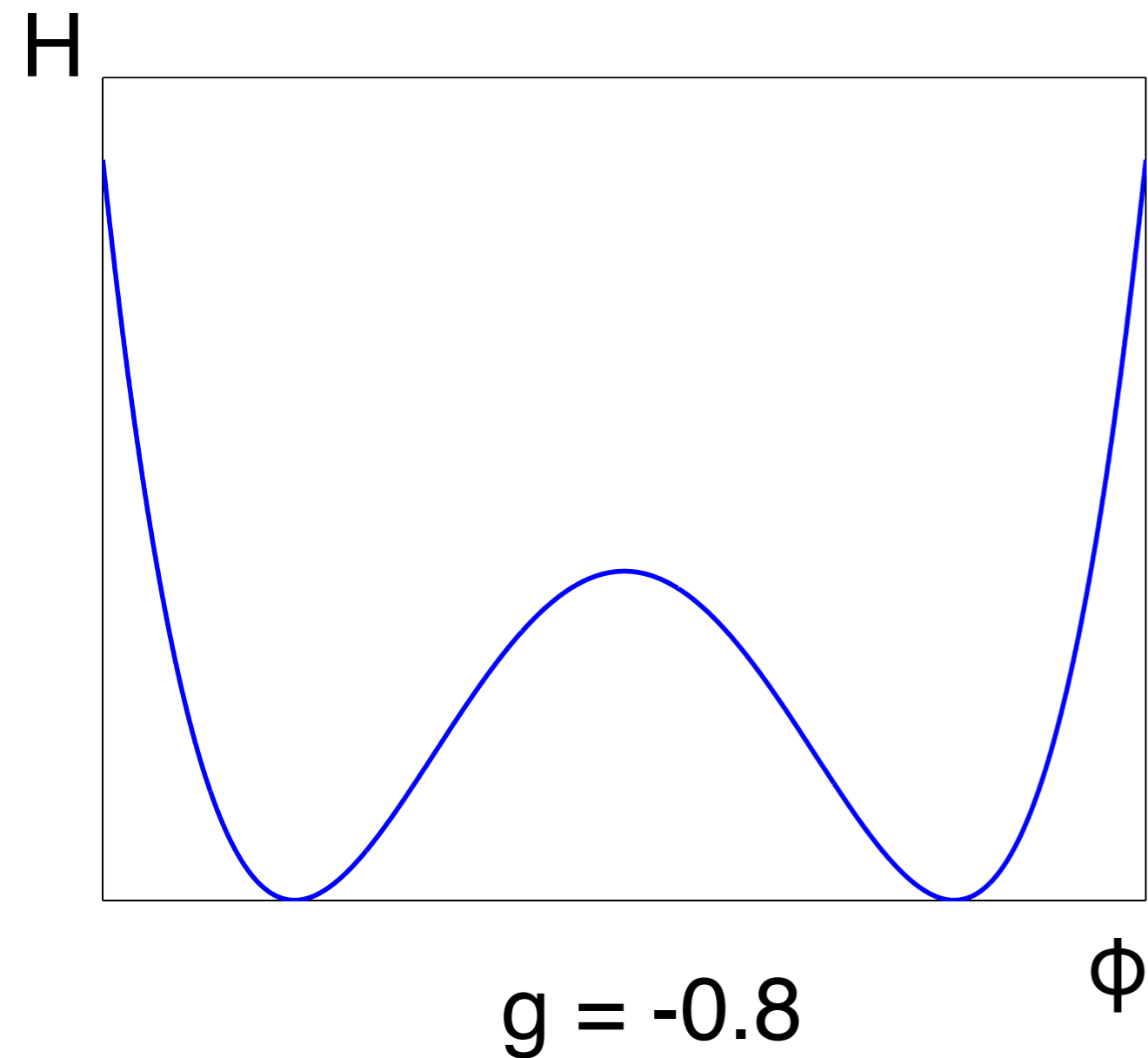


phase transitions

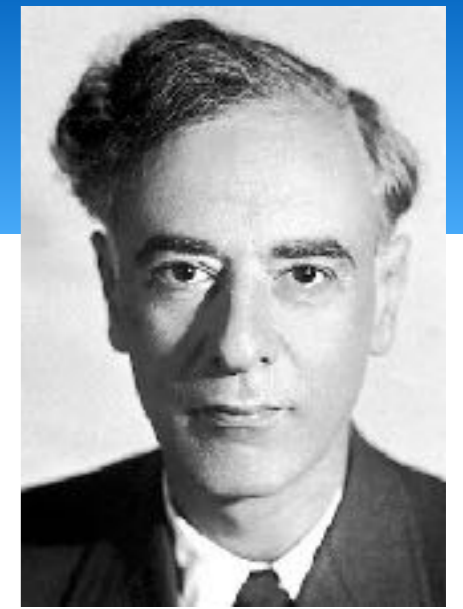


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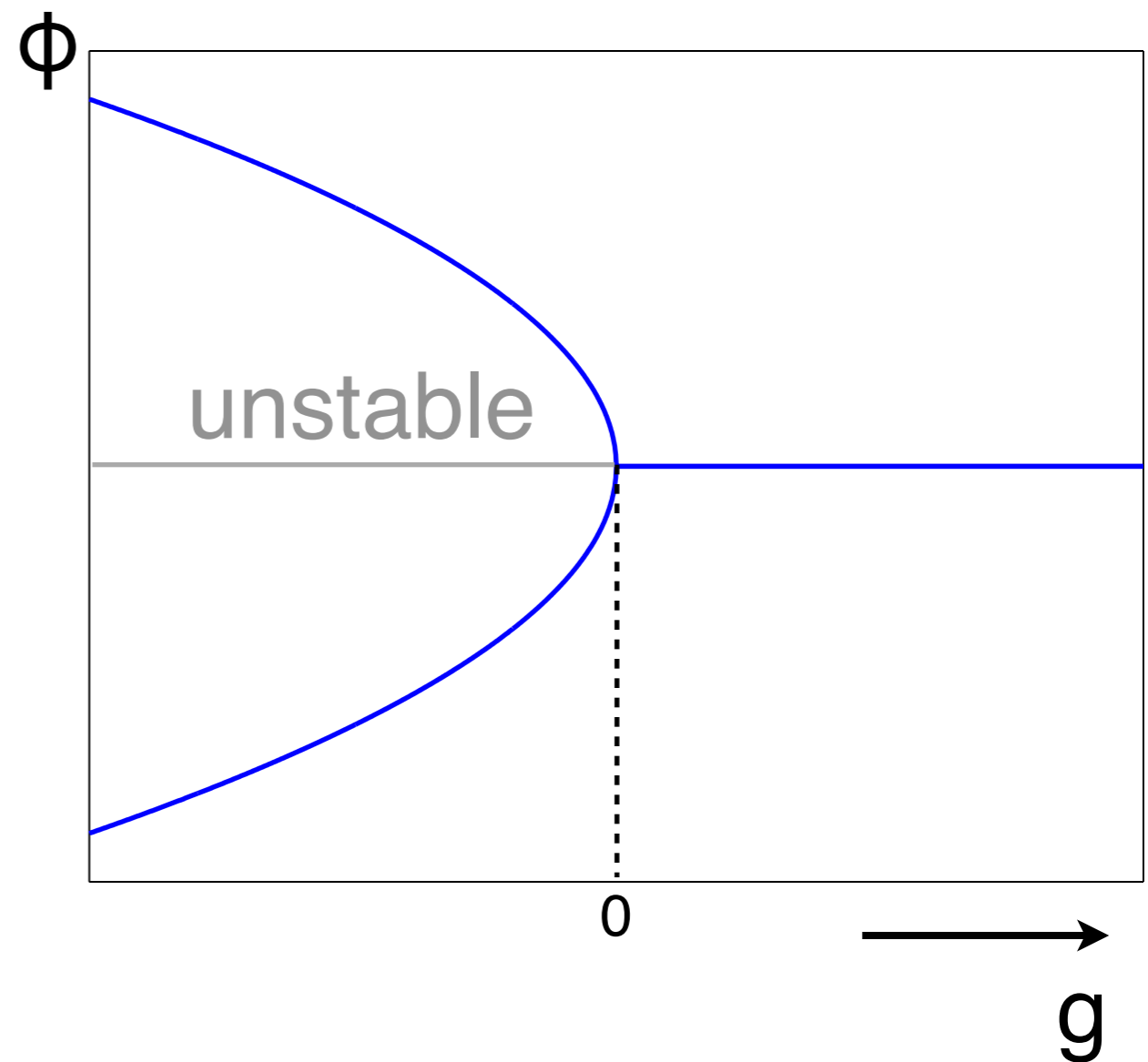
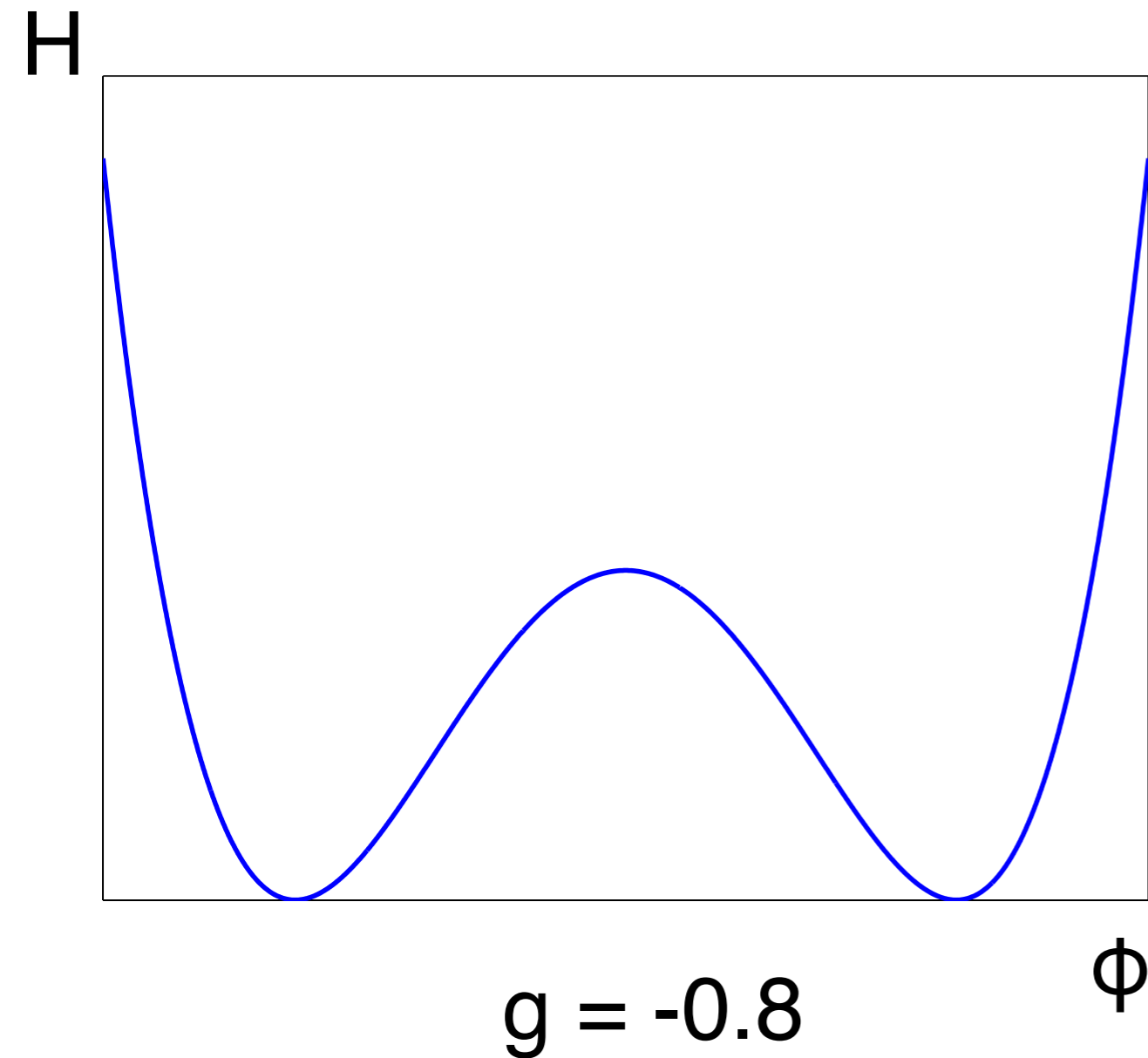
phase transitions



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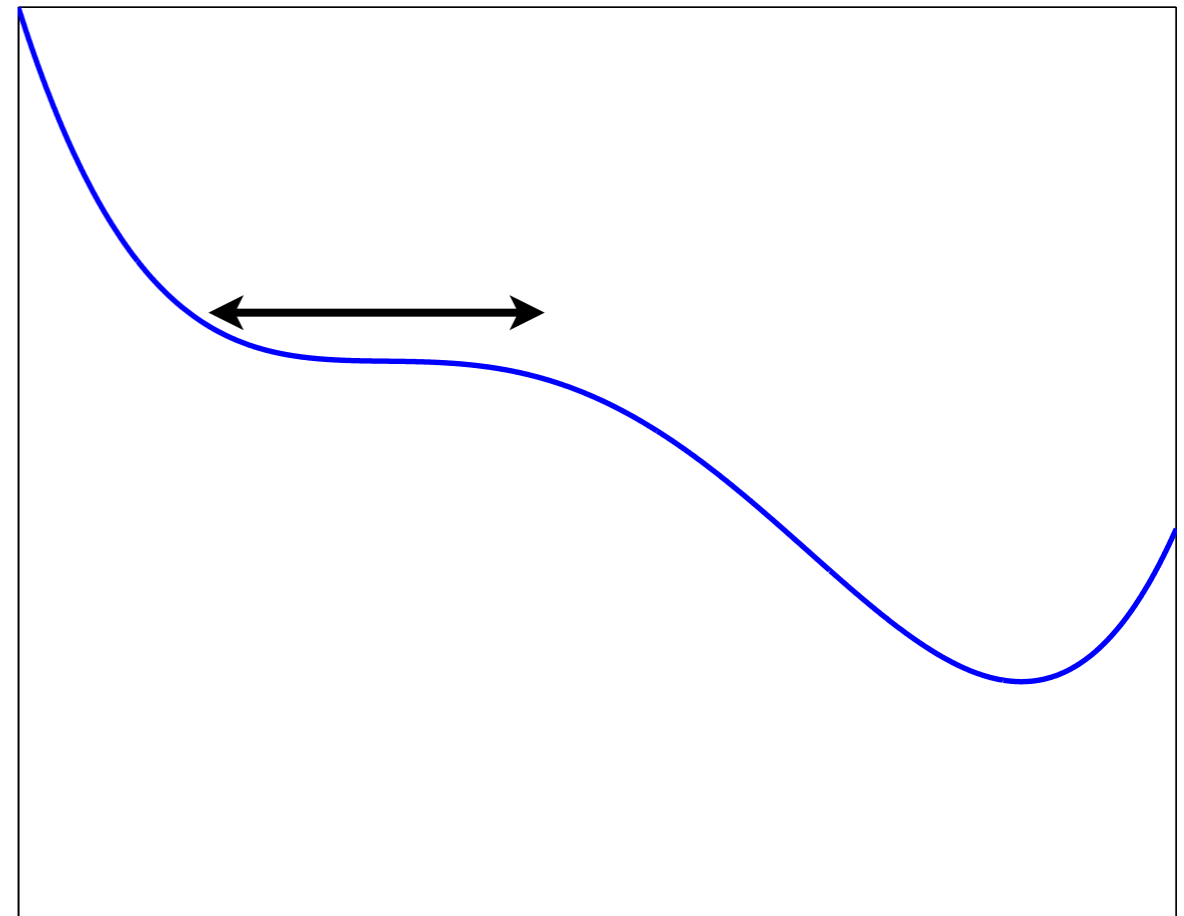
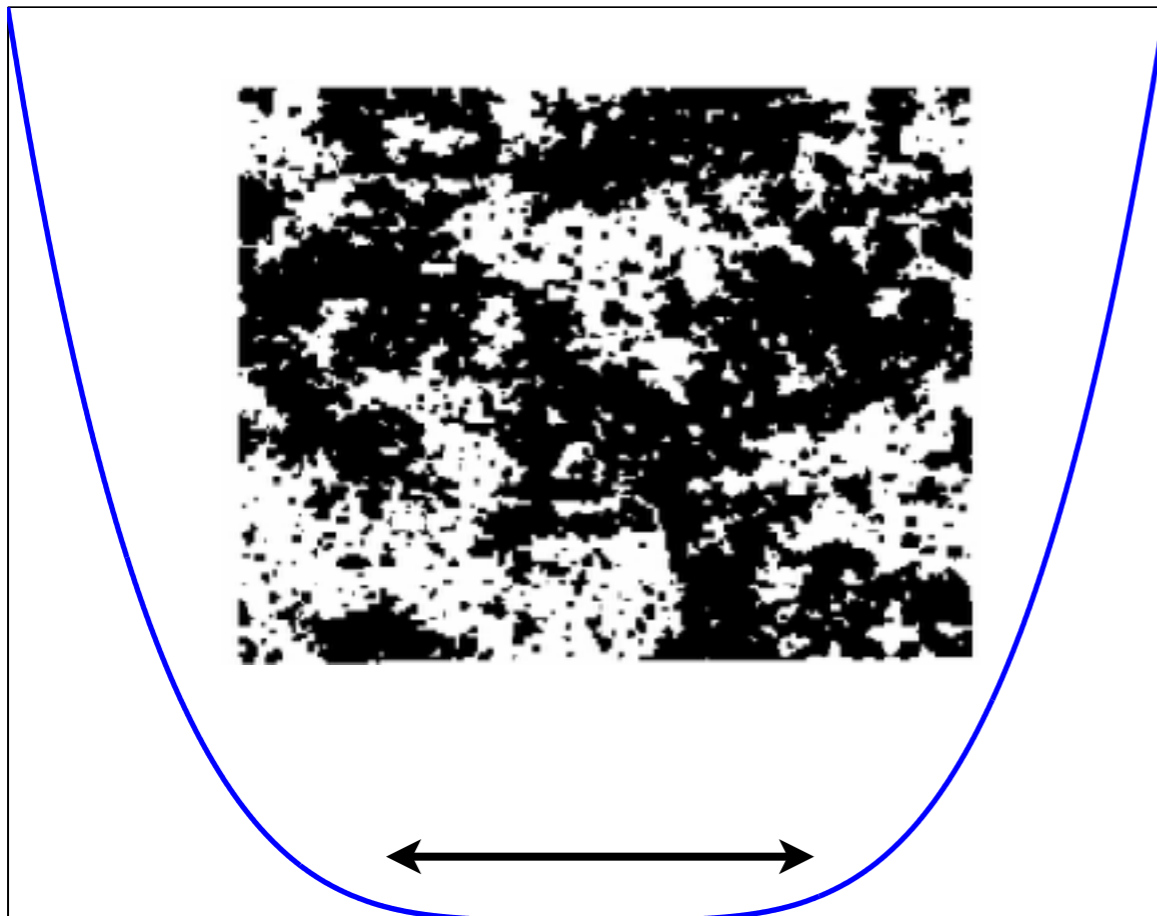
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second order transition



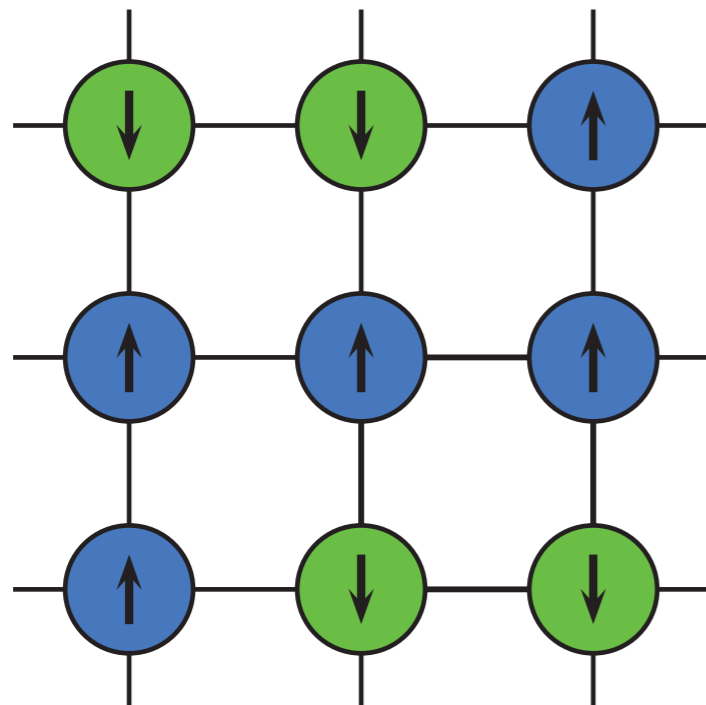
critical point

- the variance explodes
- divergence of correlation length – fractal structure
- critical slowing down



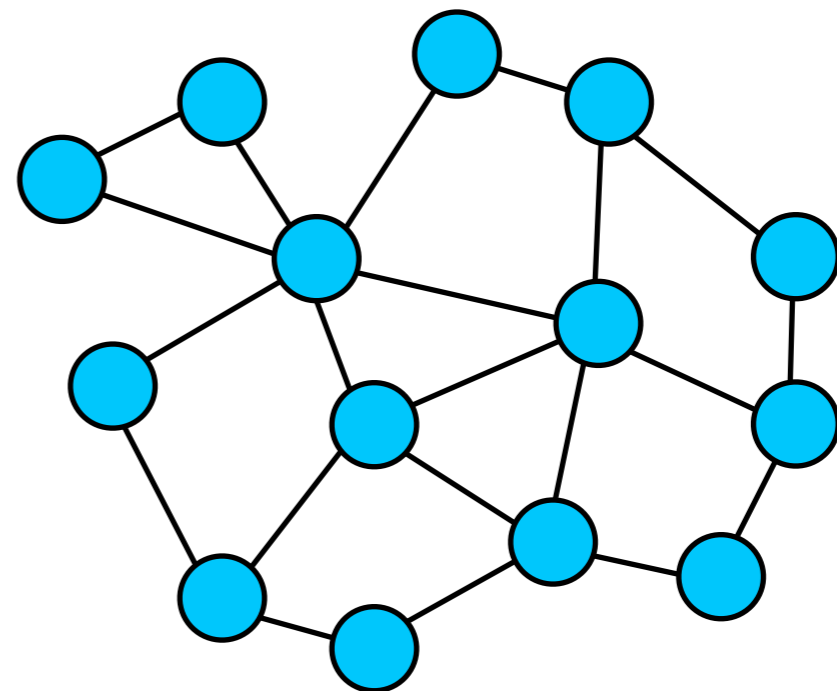
statistical mechanics as a tool to bridge scales

interacting spins



spontaneous magnetization

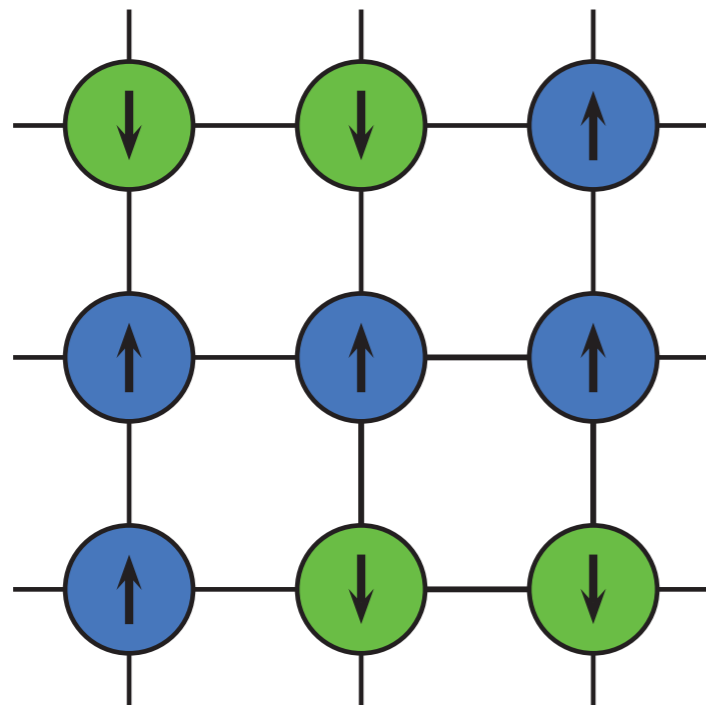
(any) interacting agents



collective behaviour

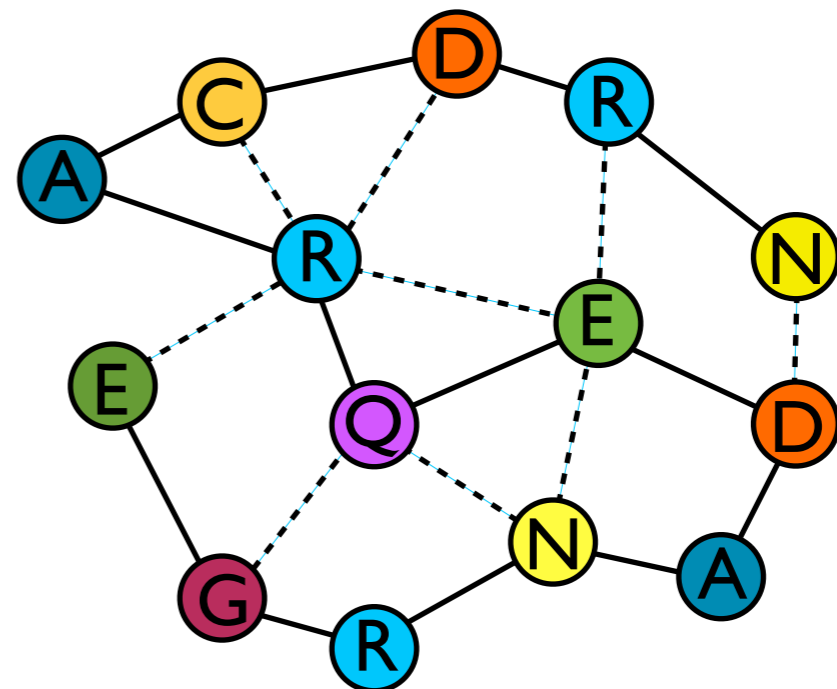
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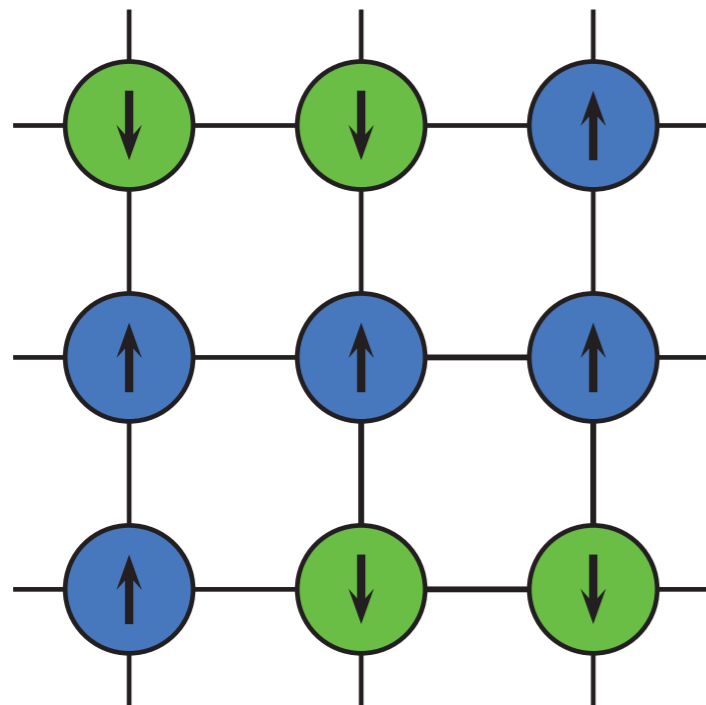
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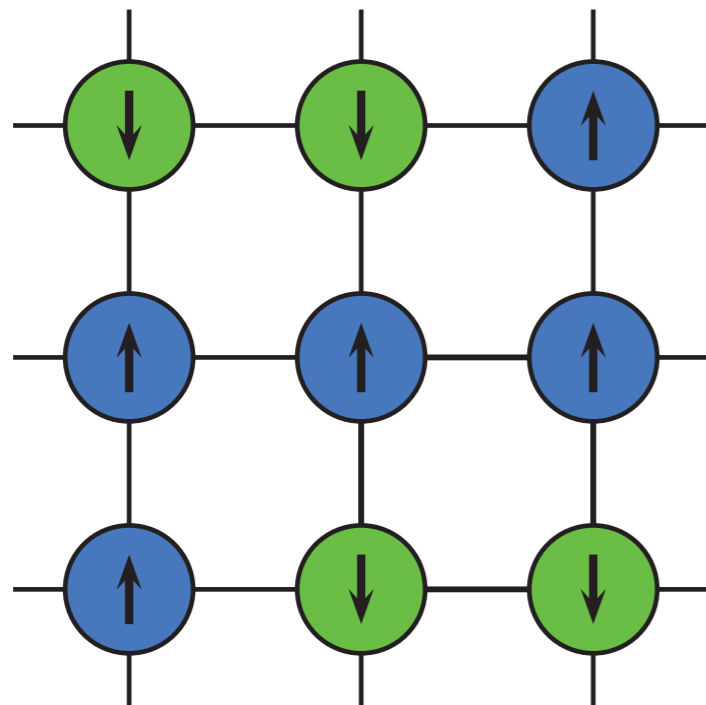
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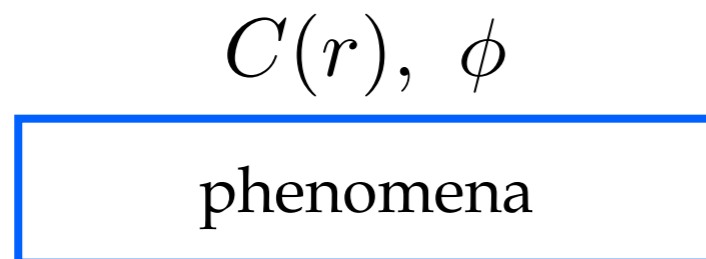
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collective behaviour

two modeling approaches

bottom-up



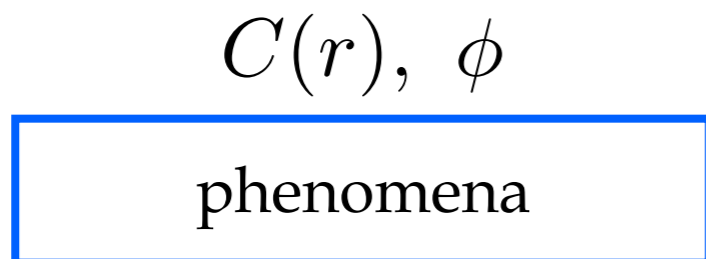
solve

model

$$\mathcal{H} = - \sum_{ij} J_{ij} s_i s_j$$

two modeling approaches

bottom-up

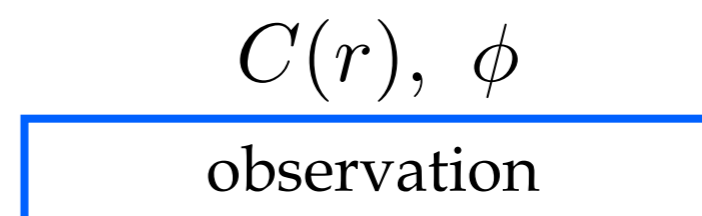


solve



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top-down



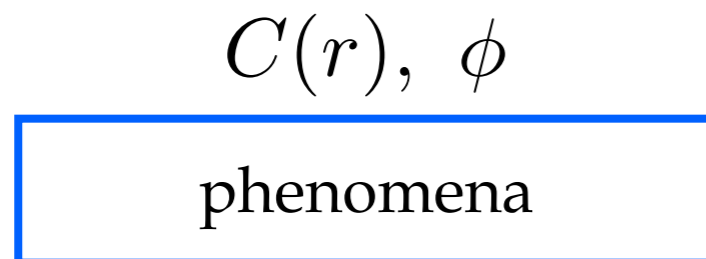
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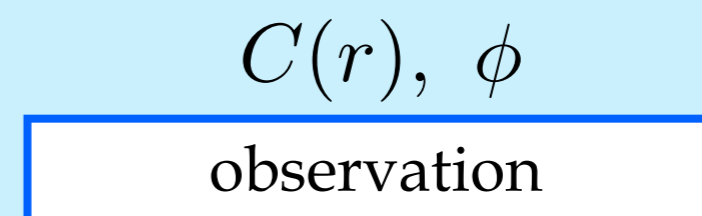


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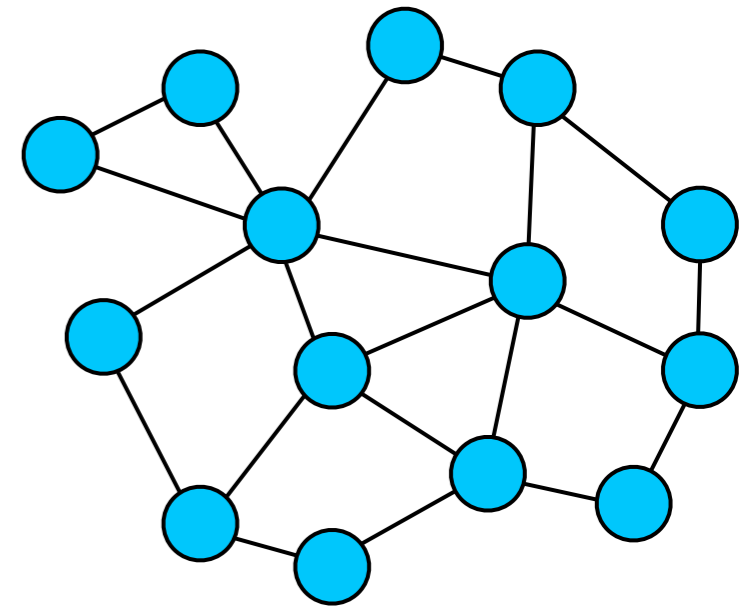
inverse
problem



$$\mathcal{H} = - \sum_{ij} J_{ij} s_i s_j$$

how to fit model to data – maximum entropy

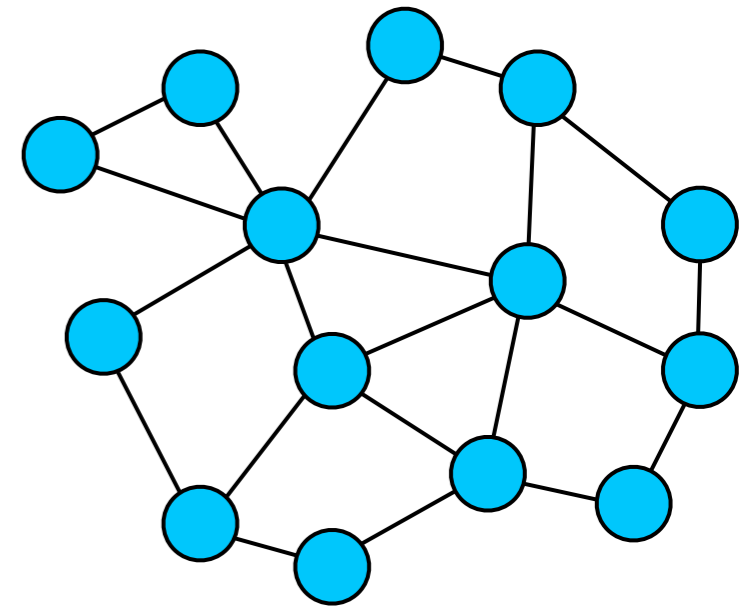
$$\boldsymbol{\sigma} = (\sigma_1, \sigma_2, \dots, \sigma_N)$$



how to fit model to data – maximum entropy

- N agents / units described by a variable σ

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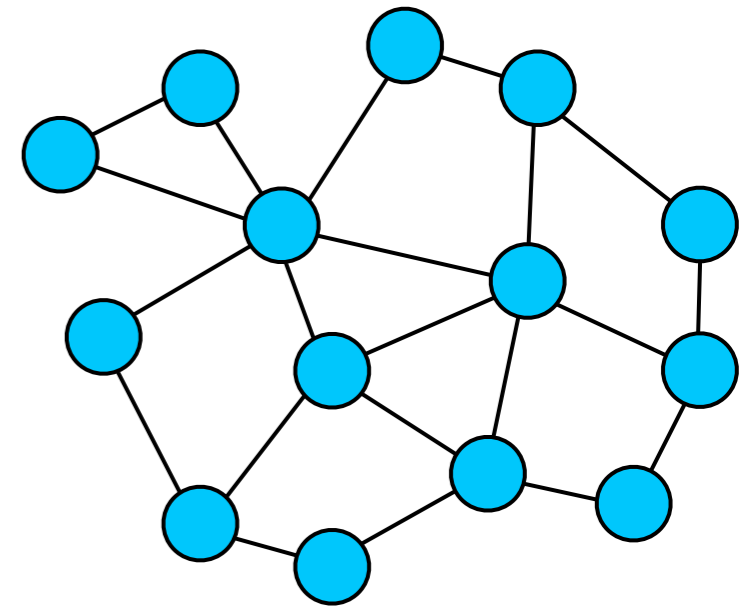


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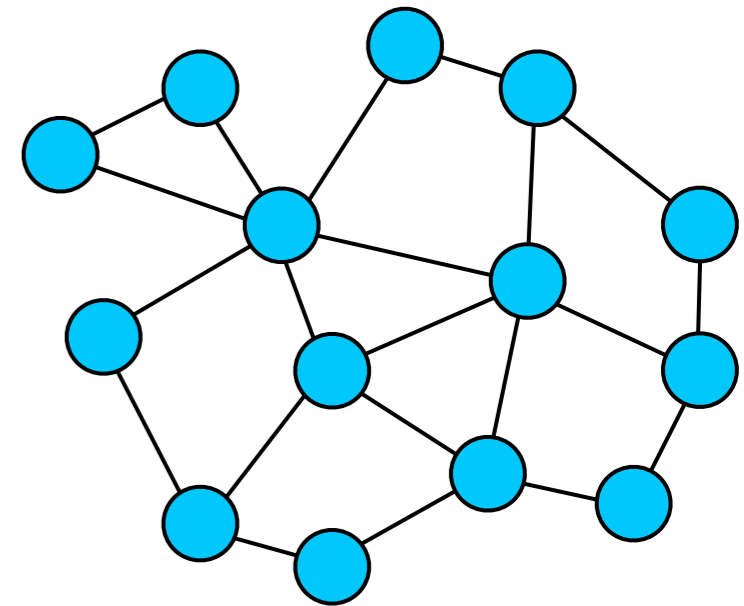
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- under the constraint that observables $\mathcal{O}_1, \mathcal{O}_2, \dots$

have the same average as the data

$$\langle \mathcal{O}_a \rangle_{\text{model}} = \langle \mathcal{O}_a \rangle_{\text{data}}$$

$\langle \mathcal{O}_a \rangle$ is typically a moment, e.g. $\langle \sigma_i \rangle, \langle \sigma_i \sigma_j \rangle$

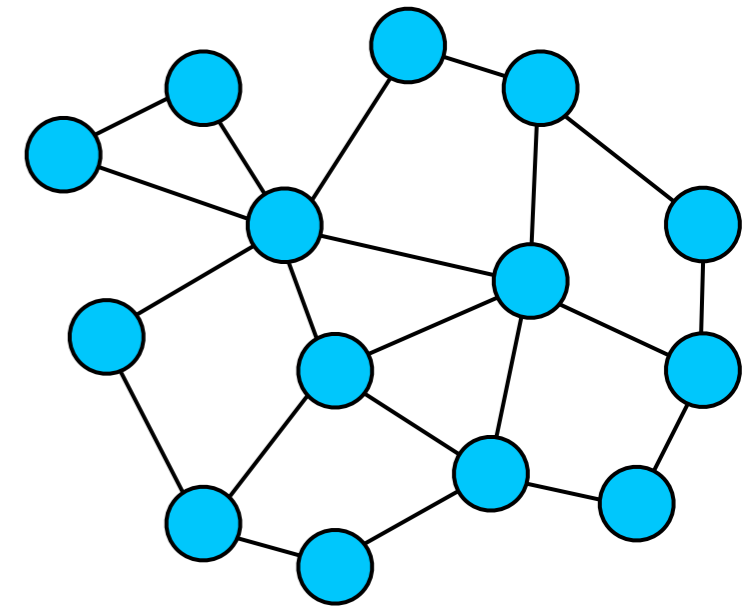


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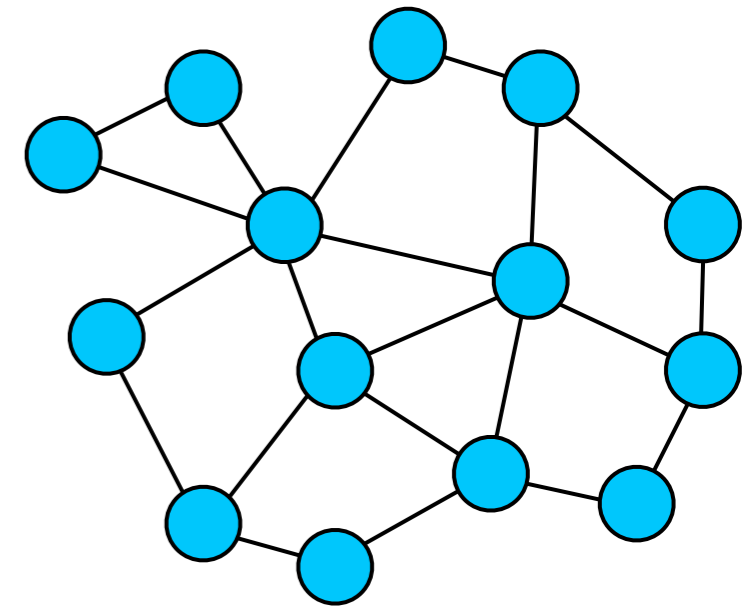
$$P(\boldsymbol{\sigma}) = \frac{1}{Z} \exp \left[\underbrace{\sum_a J_a \mathcal{O}_a(\boldsymbol{\sigma})}_{-E/k_B T} \right] \quad \text{e.g.} \quad P(\boldsymbol{\sigma}) = \frac{1}{Z} e^{\sum_i h_i \sigma_i + \sum_{ij} J_{ij} \sigma_i \sigma_j}$$

how to fit model to data – maximum entropy

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e.g.
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(disordered) Ising model!

maximum entropy in biology

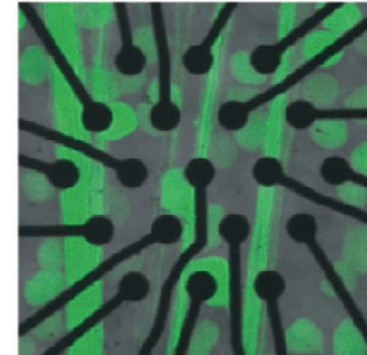
- collective activity of neural populations

Schneidman et al. Nature 2006

Shlens et al J. Neuroscience 2006

Tang et al J. Neuroscience 2008

Tkacik et al PLoS CP 2014



- co-variations in protein families \Rightarrow contact prediction

Weigt et al. PNAS 2009; Morcos et al. PNAS 2011

Marks et al PLoS ONE 2012; Sulkowska et al PNAS 2012

- diversity of antibody repertoires in the immune system

Mora Walczak Callan Bialek PNAS 2010

- DNA motifs of transcription factor binding sites

Santolini Mora Hakim Plos ONE 2014

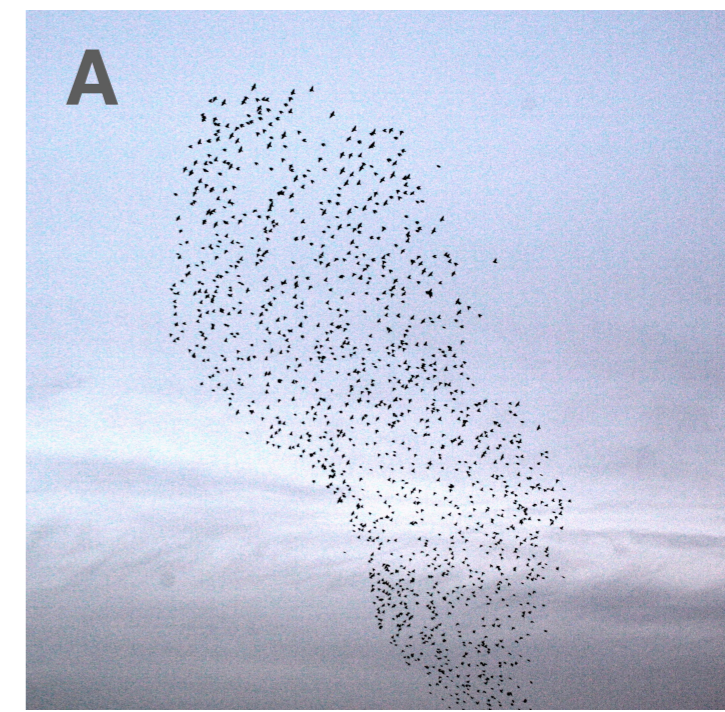
- collective behaviour of mice

Shemesh et al. eLife 2013

- collective behaviour of bird flocks

Bialek et al. PNAS 2012; Cavagna et al. PRE 2014

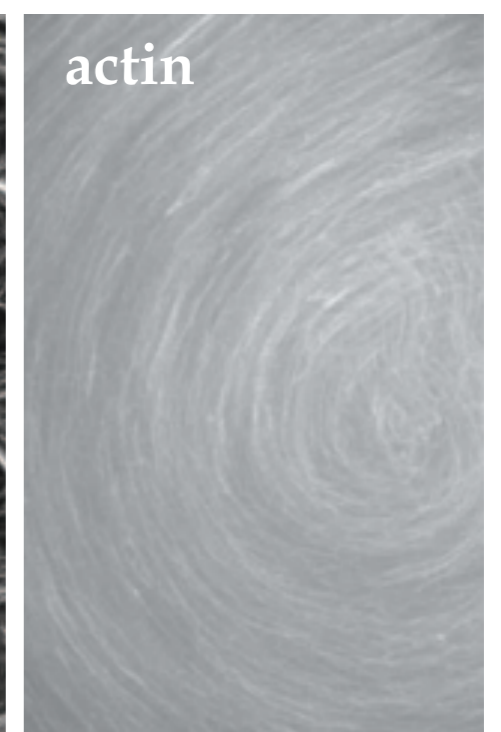
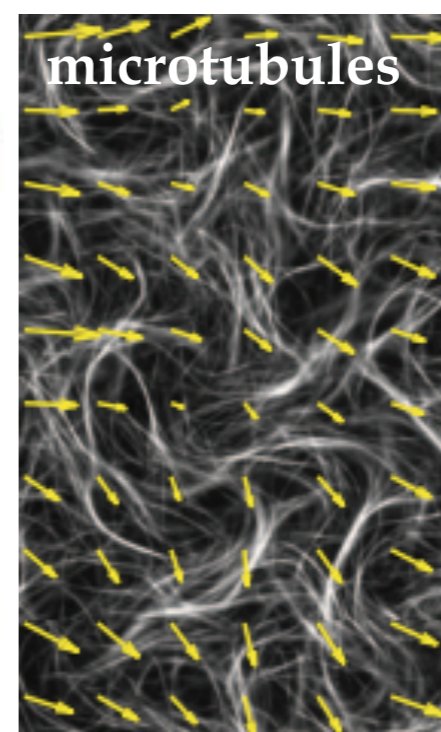
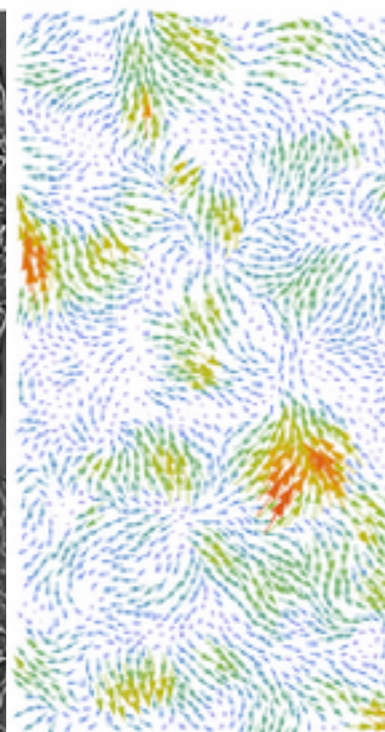
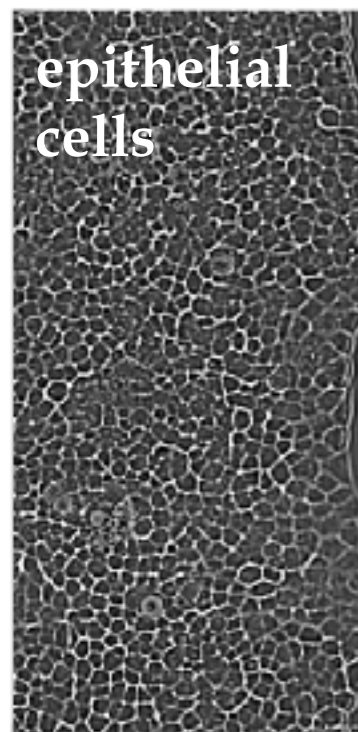
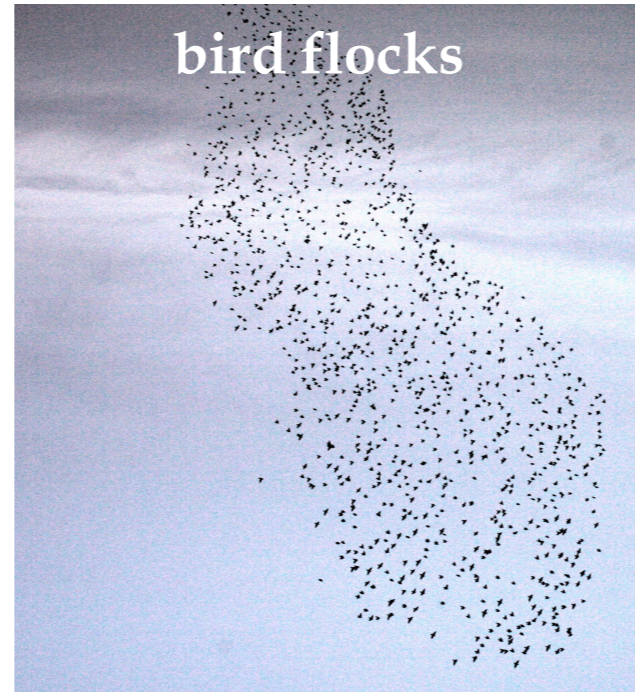
Bialek et al. PNAS 2014



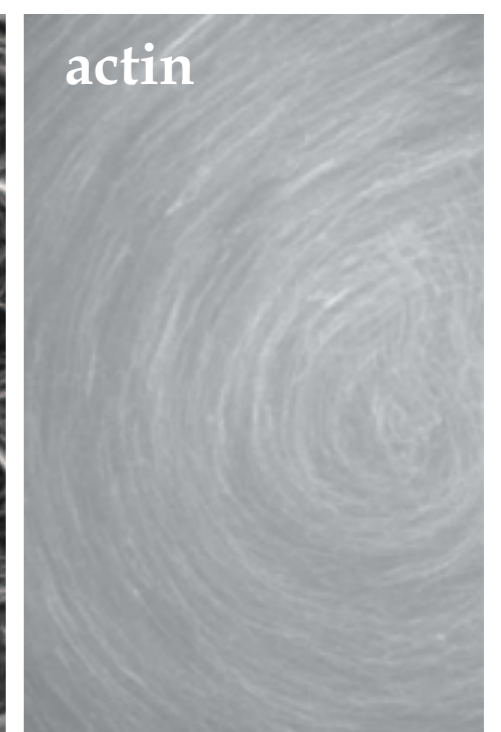
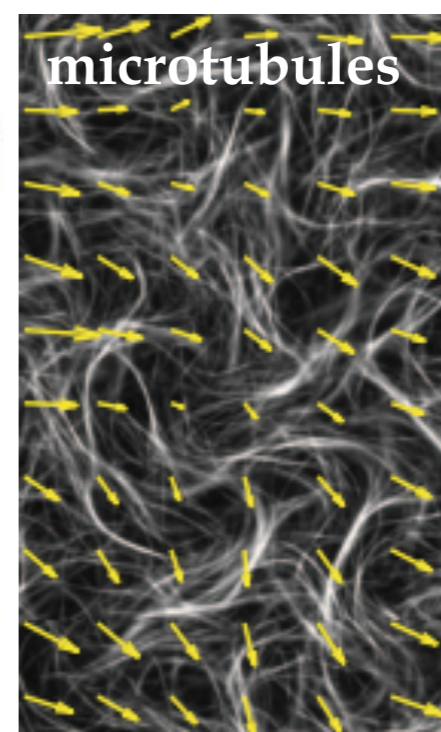
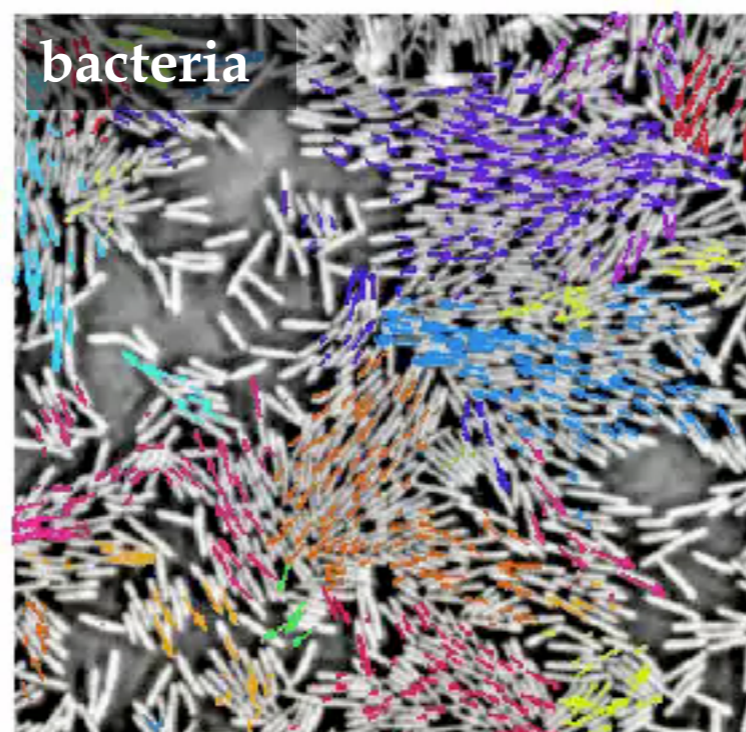
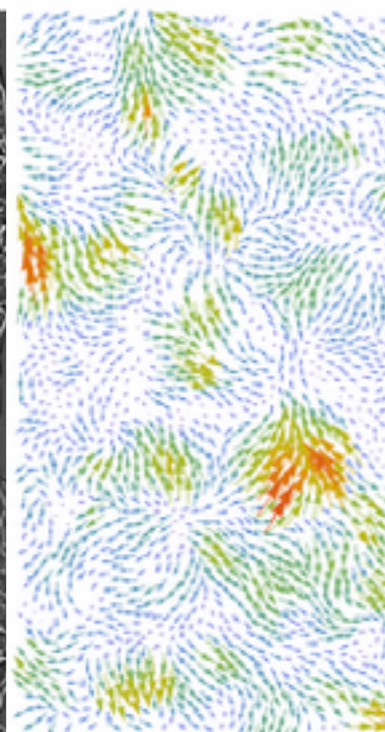
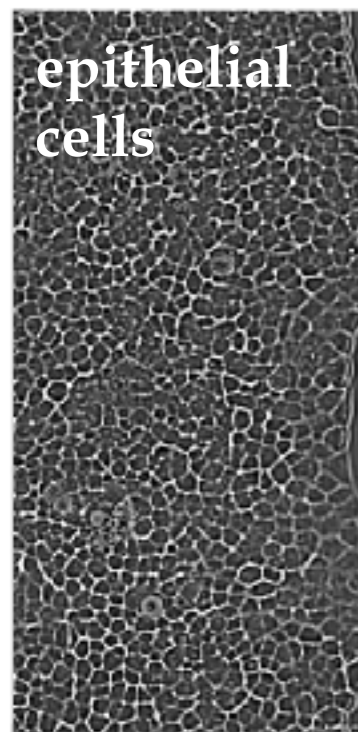
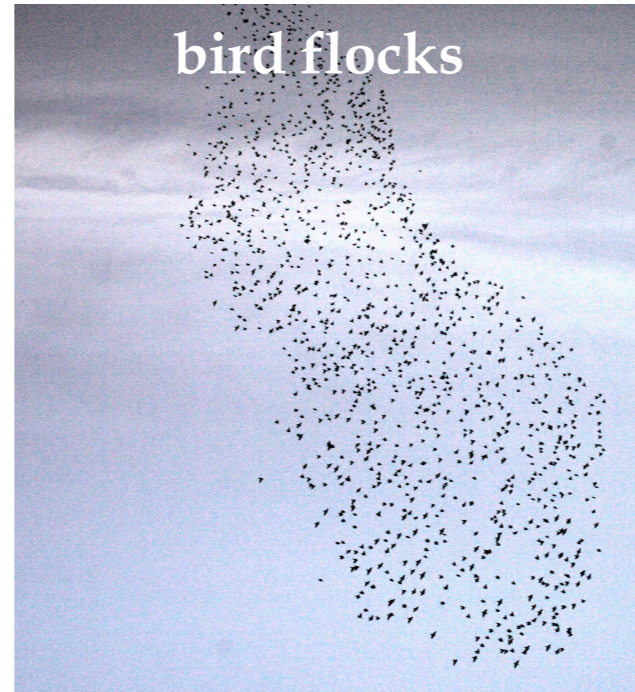




Collective motion and active matter



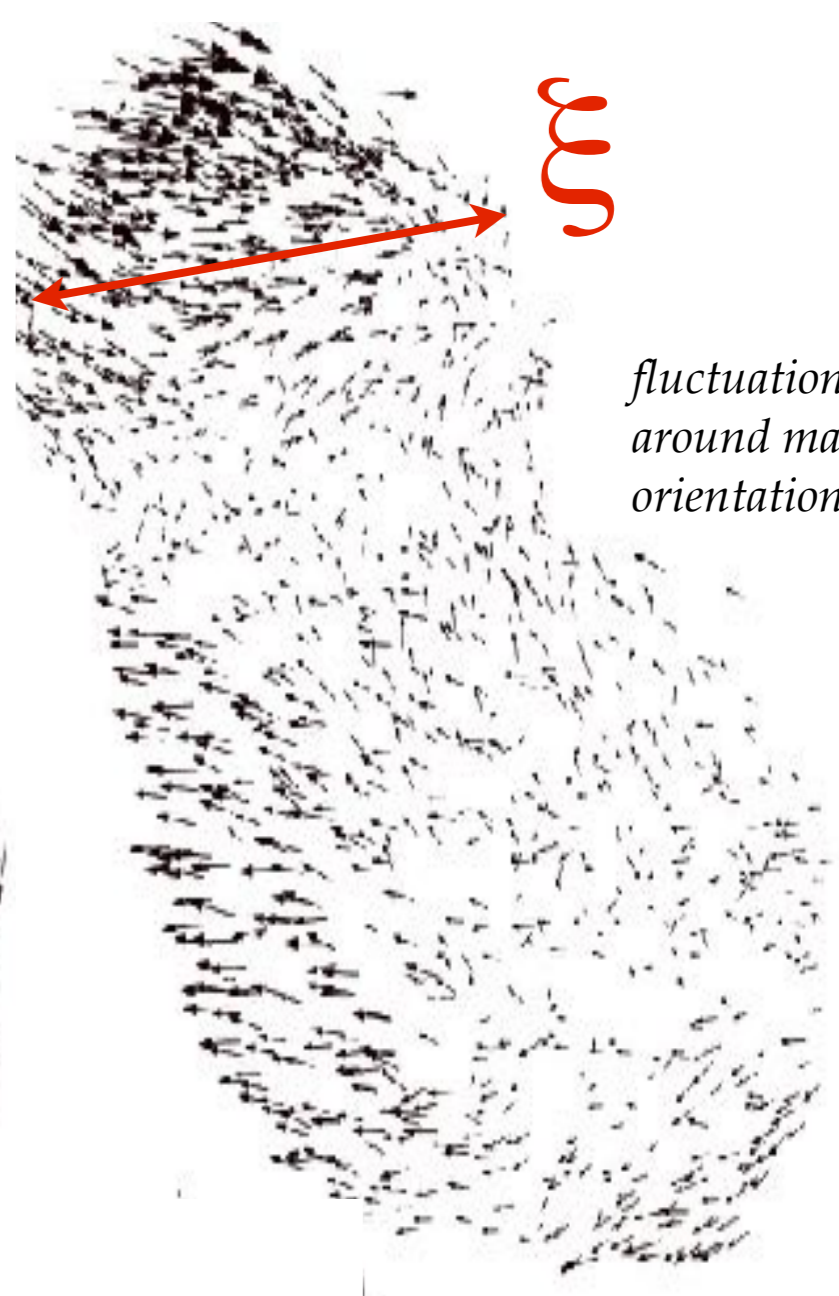
Collective motion and active matter



flocks of birds



strong polarization

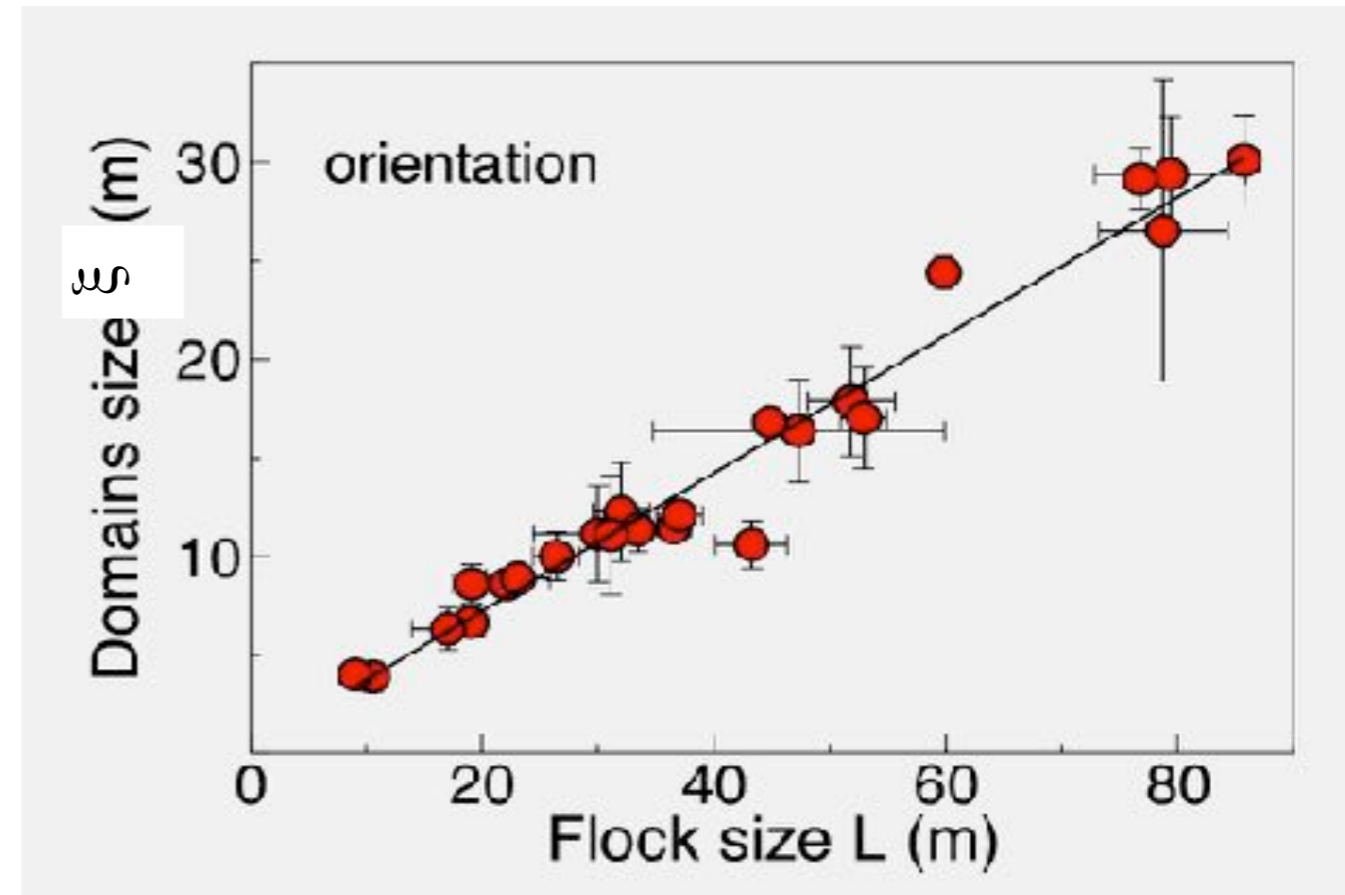
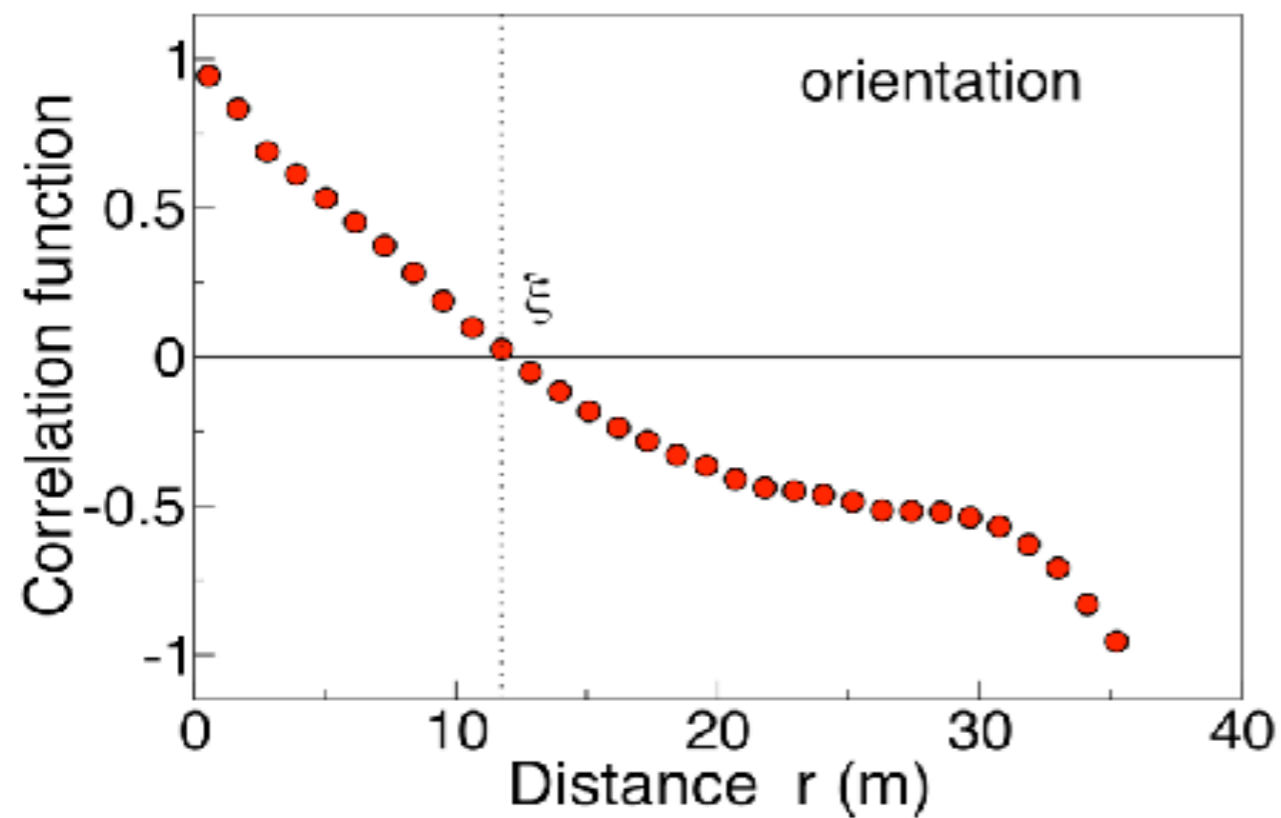


*fluctuations
around main
orientation*

$$\phi = \left| \frac{1}{N} \sum_{i=1}^N \frac{\vec{v}_i}{|\vec{v}_i|} \right| \sim 0.95$$

domains

scale free correlations



self-organised order,
not from centralized command

maximum entropy model for birds

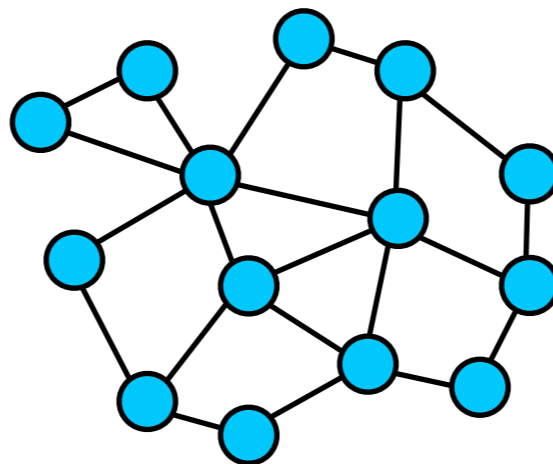
- velocity of bird \vec{v}_i , $\vec{s}_i = \vec{v}_i / \|\vec{v}_i\|$

maximum entropy model for birds

- velocity of bird \vec{v}_i , $\vec{s}_i = \vec{v}_i / \|\vec{v}_i\|$
- constrain correlation functions $C_{ij} = \langle \vec{s}_i \vec{s}_j \rangle$

$$P(\vec{s}_1, \dots, \vec{s}_N) = \frac{1}{Z} \exp \left(\sum_{ij} J_{ij} \vec{s}_i \vec{s}_j \right) = \frac{1}{Z} \exp(-H)$$

Heisenberg model on lattice

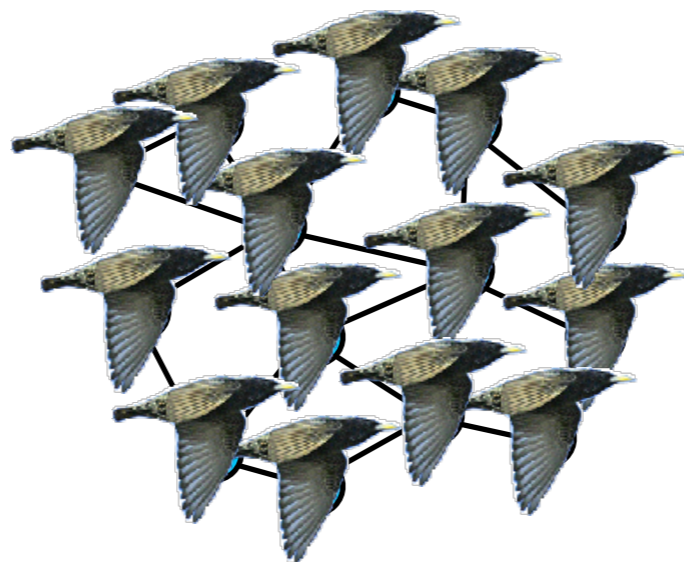


maximum entropy model for birds

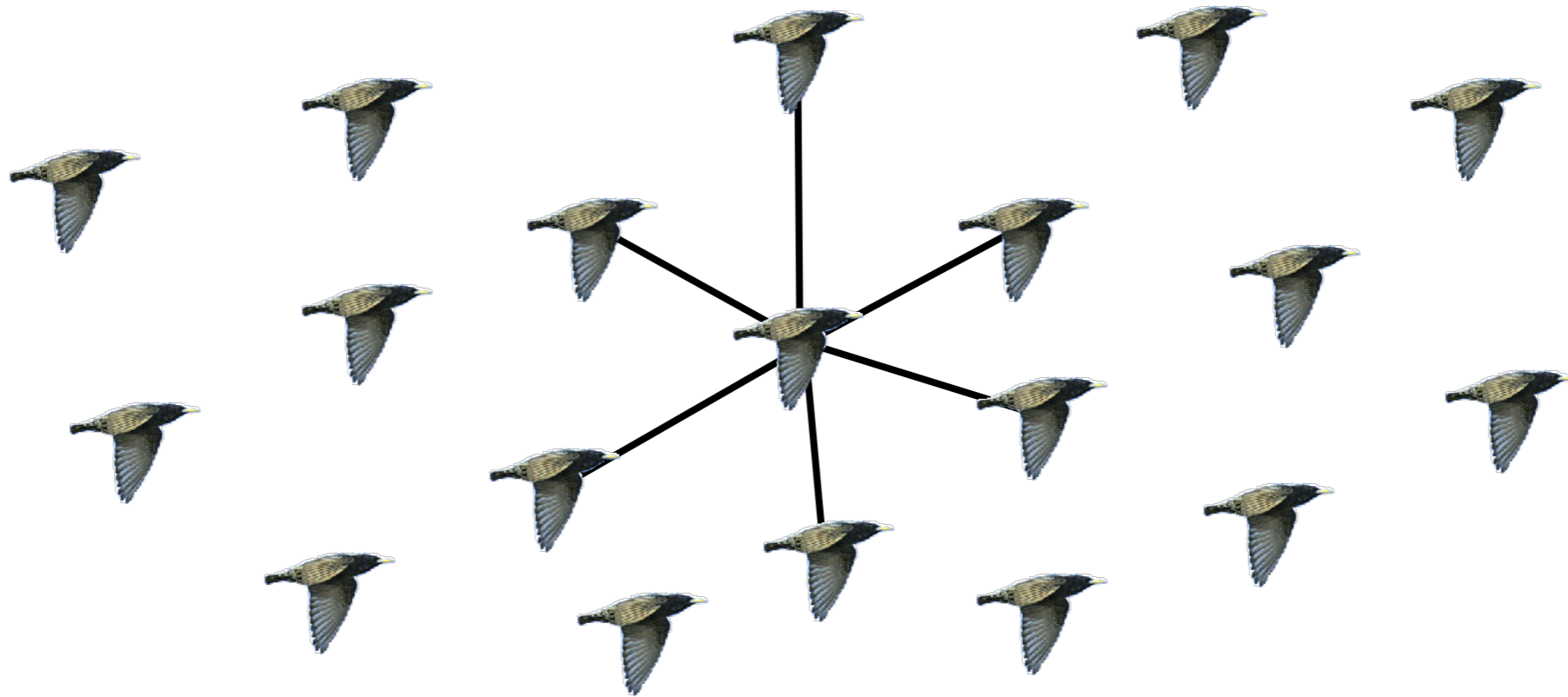
- velocity of bird \vec{v}_i , $\vec{s}_i = \vec{v}_i / \|\vec{v}_i\|$
- constrain correlation functions $C_{ij} = \langle \vec{s}_i \vec{s}_j \rangle$

$$P(\vec{s}_1, \dots, \vec{s}_N) = \frac{1}{Z} \exp \left(\sum_{ij} J_{ij} \vec{s}_i \vec{s}_j \right) = \frac{1}{Z} \exp(-H)$$

Heisenberg model on lattice

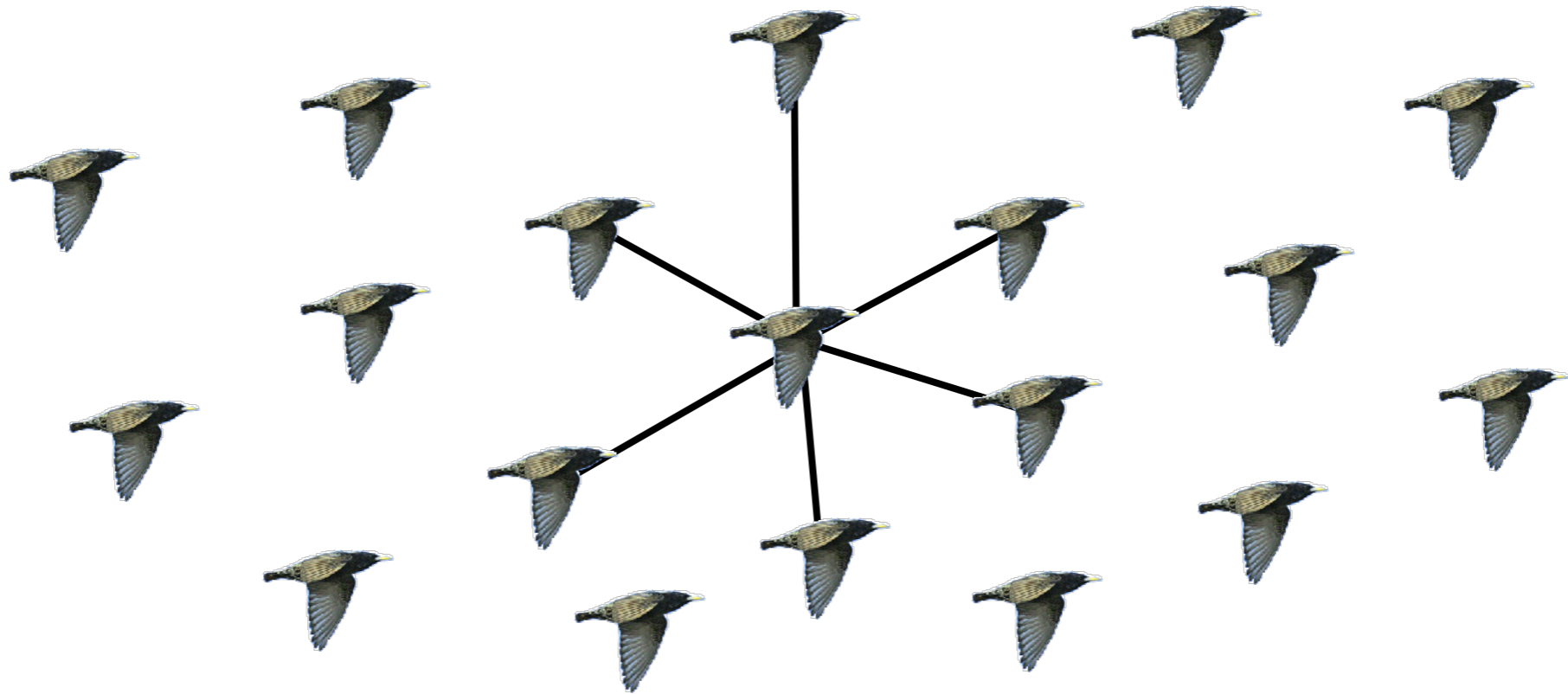


parametrisation



$$J_{ij} = \begin{cases} J & \text{if } j \text{ is one } i\text{'s } n_c \text{ first neighbors} \\ 0 & \text{otherwise} \end{cases} \quad (\text{then symmetrized})$$

parametrisation



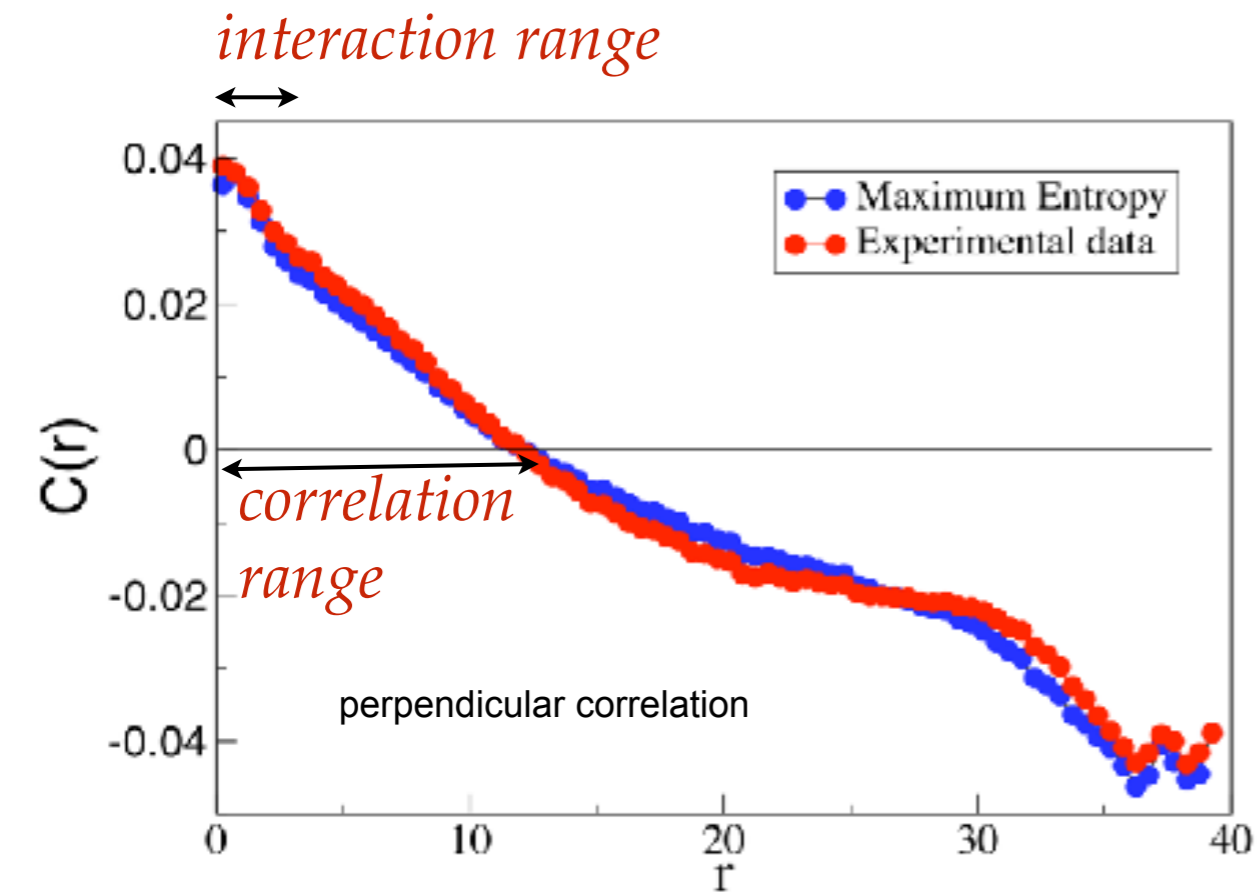
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Equivalent to maximum entropy
with constraint on

$$C_{\text{int}} = \frac{1}{N} \sum_{i=1}^N \frac{1}{n_c} \sum_{j \in V(i)} \langle \vec{s}_i \vec{s}_j \rangle$$

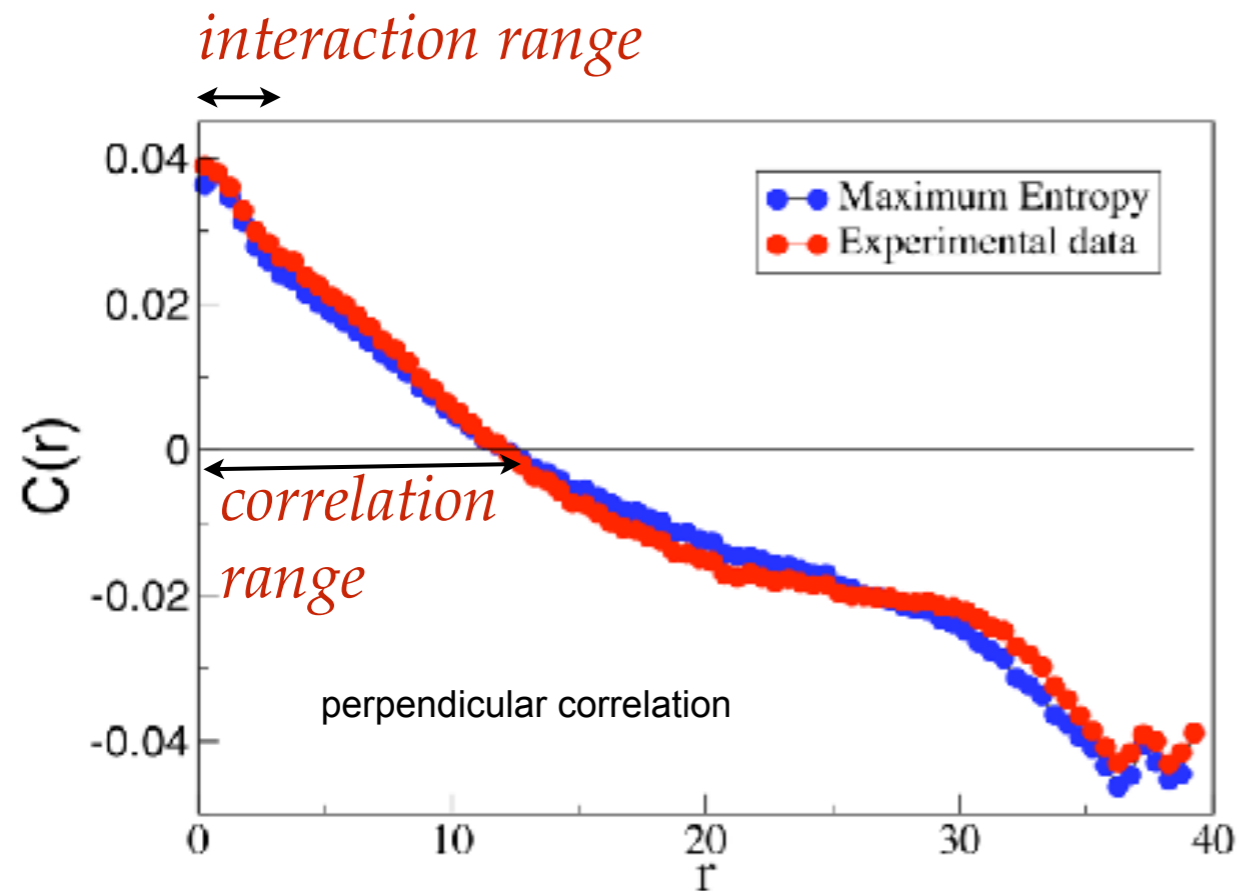
single snapshot — spatial averaging instead of ensemble averaging

predicting correlation functions

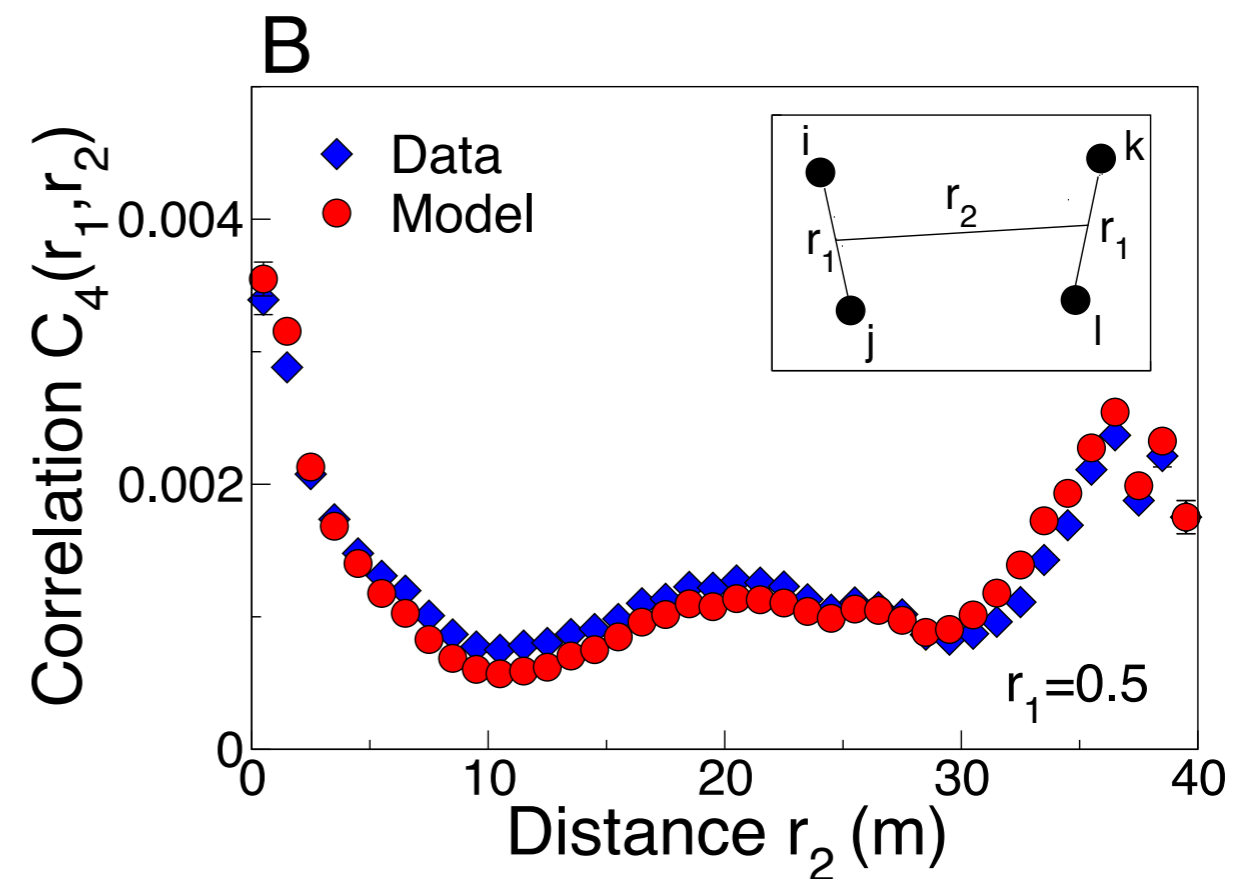


long-range order from local interactions

predicting correlation functions



4-bird correlation function

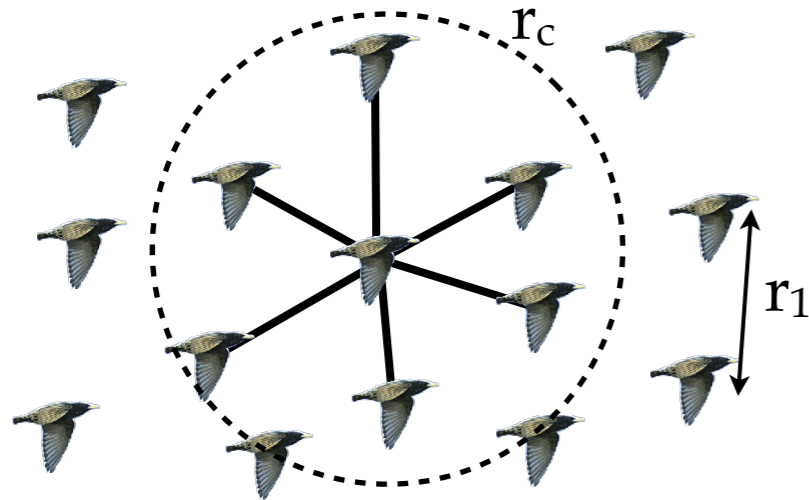


long-range order from local interactions

interaction range

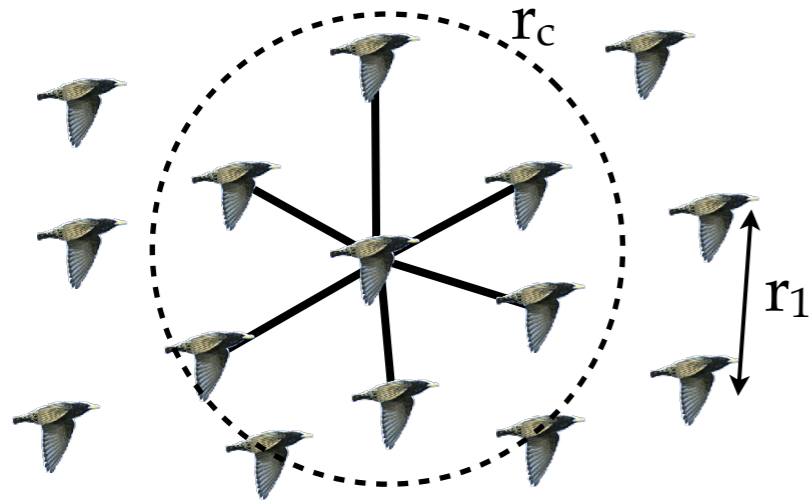
metric or **topological** ?

interaction range

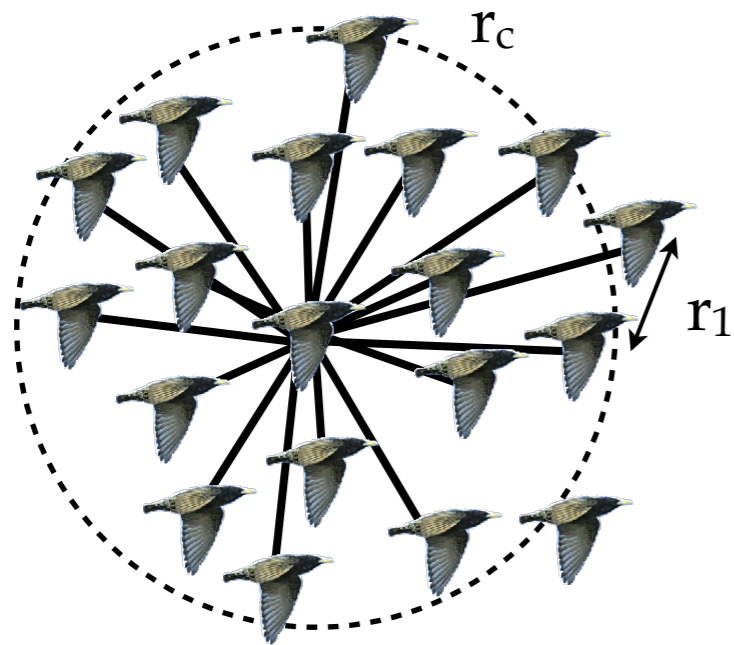


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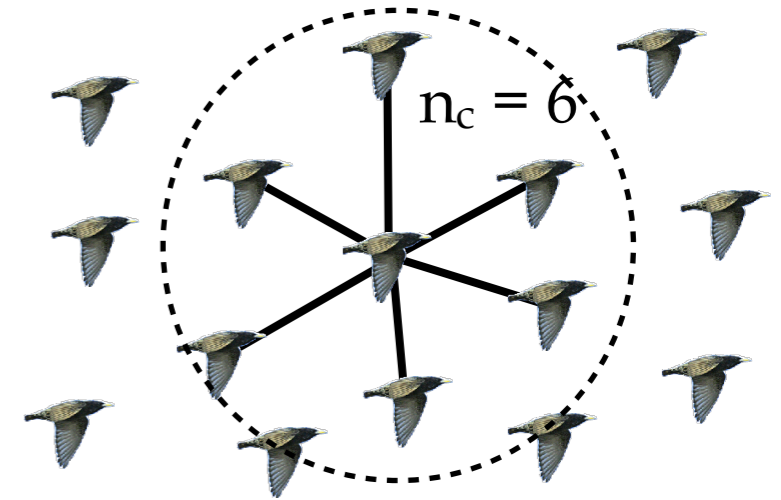
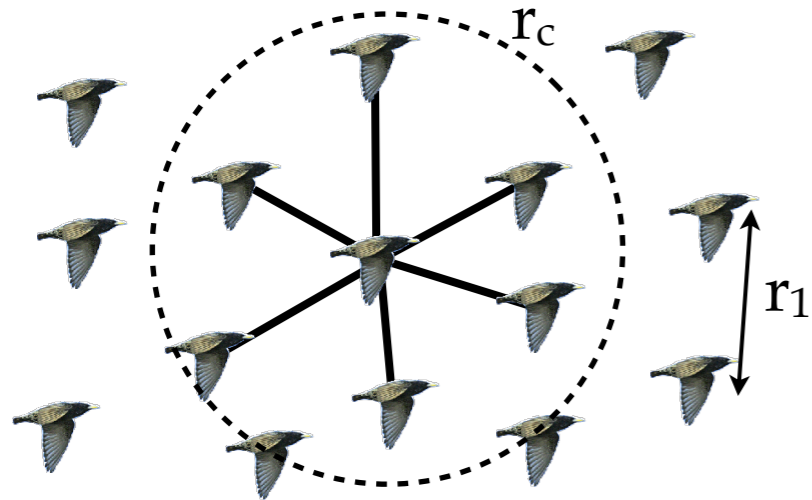
interaction range



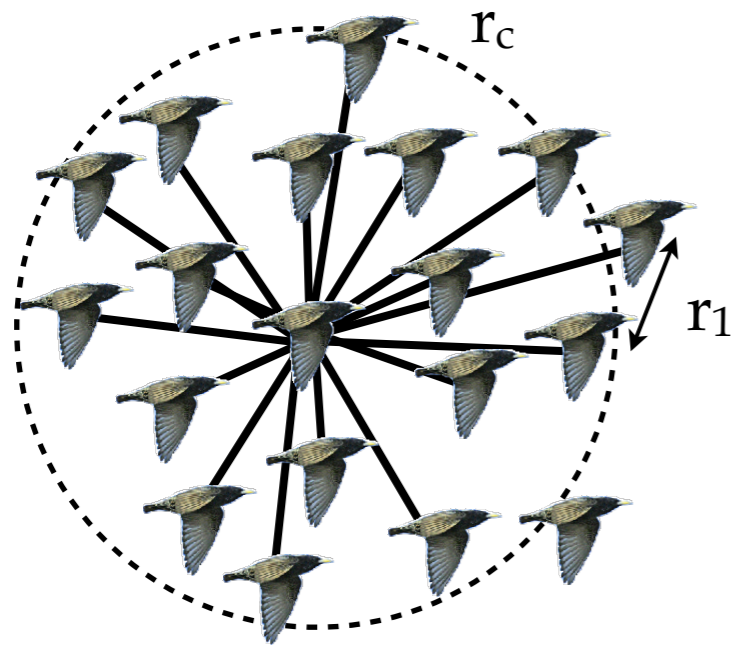
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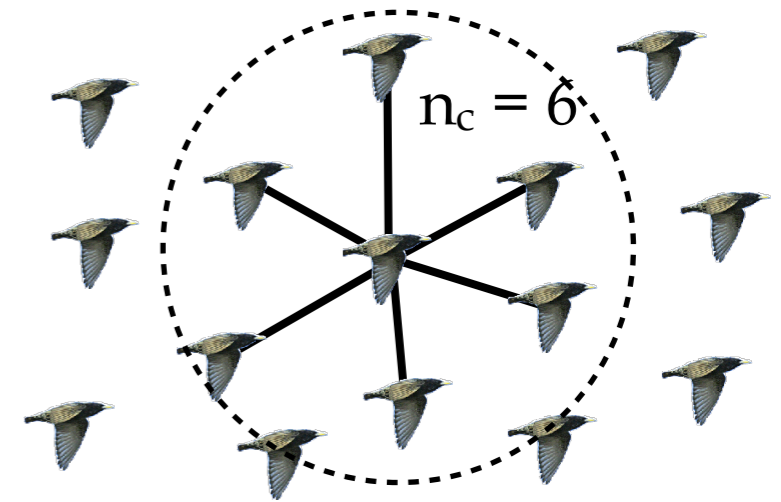
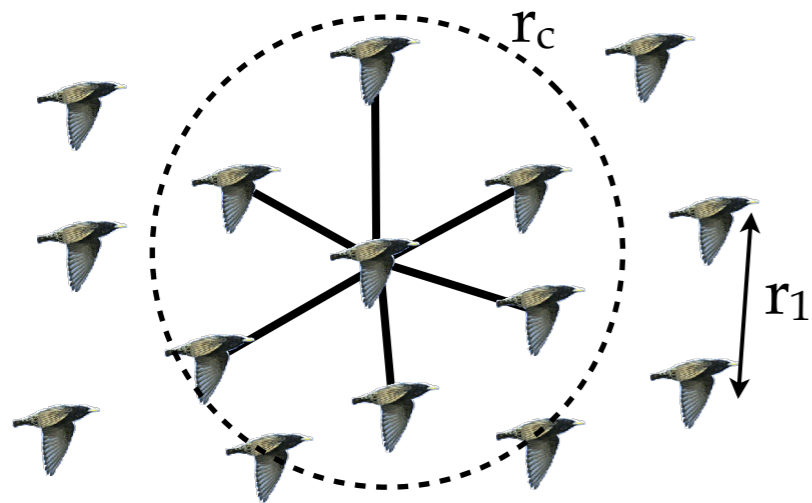
interaction range



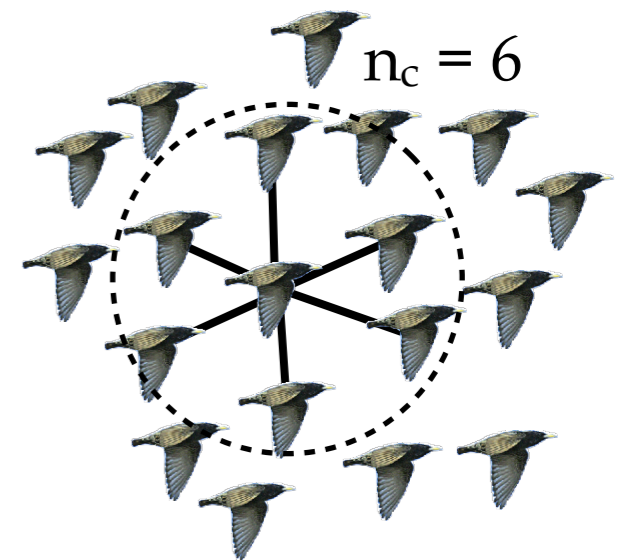
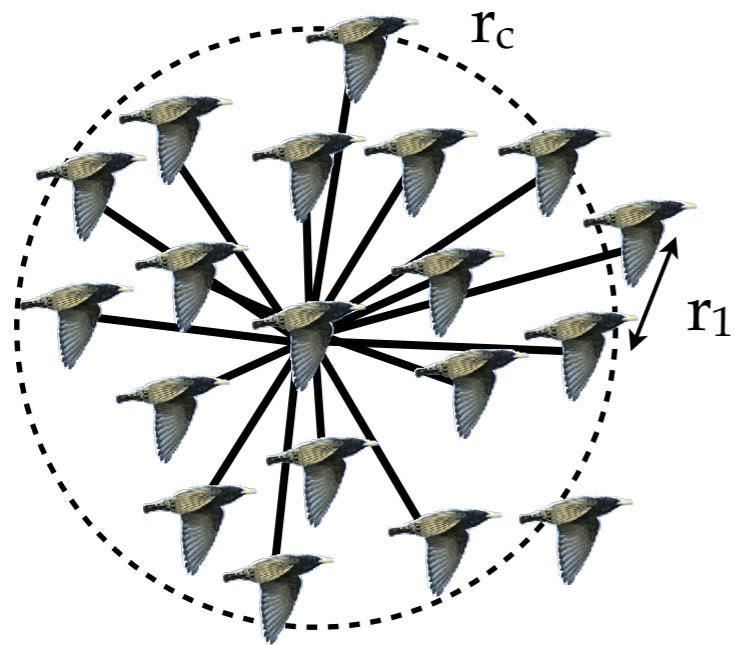
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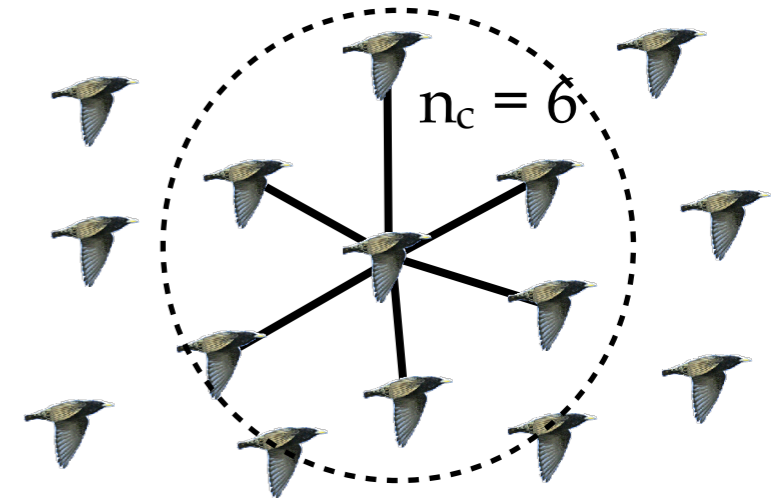
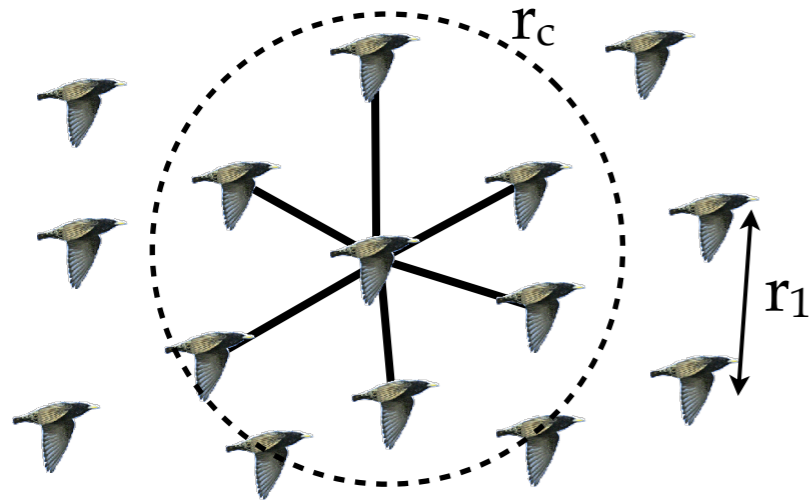
interaction range



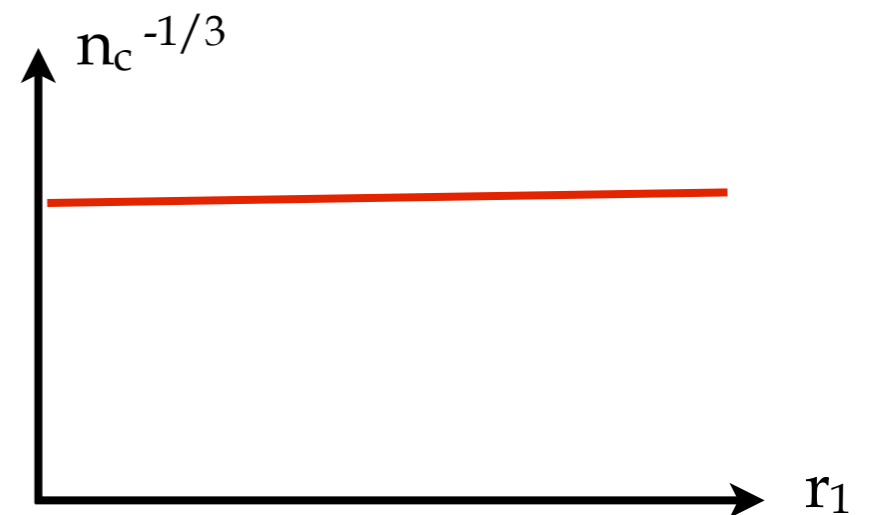
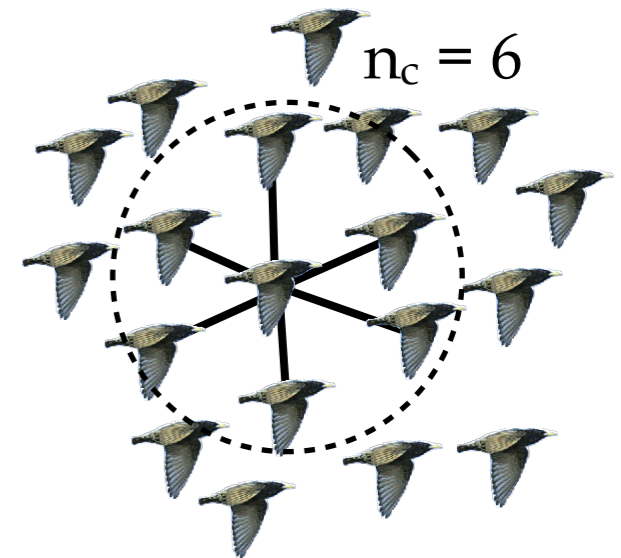
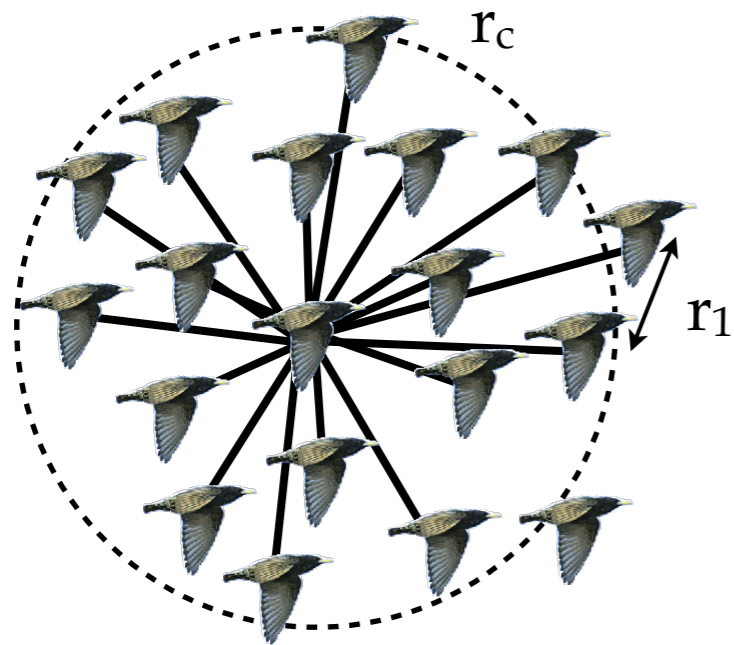
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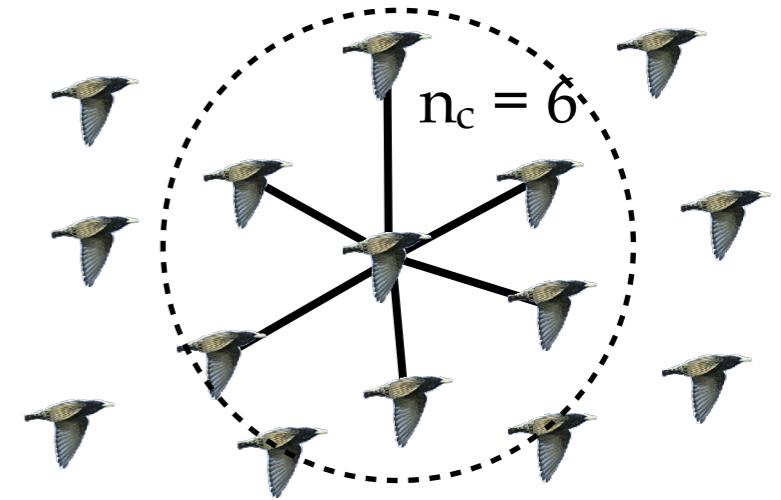
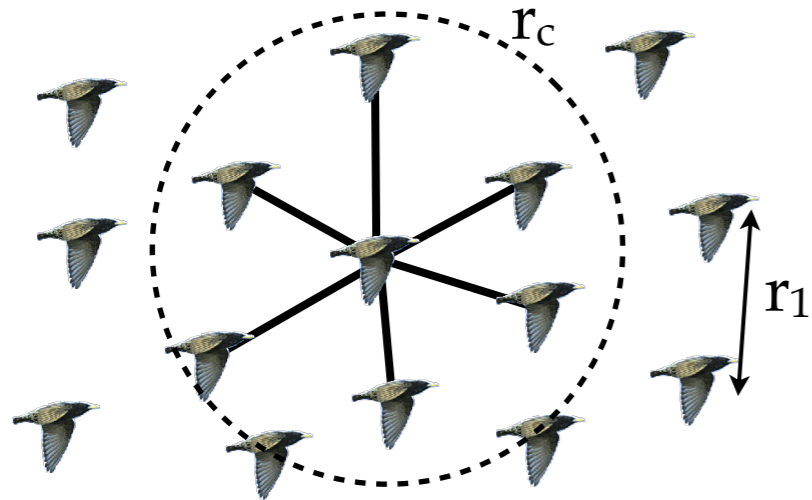
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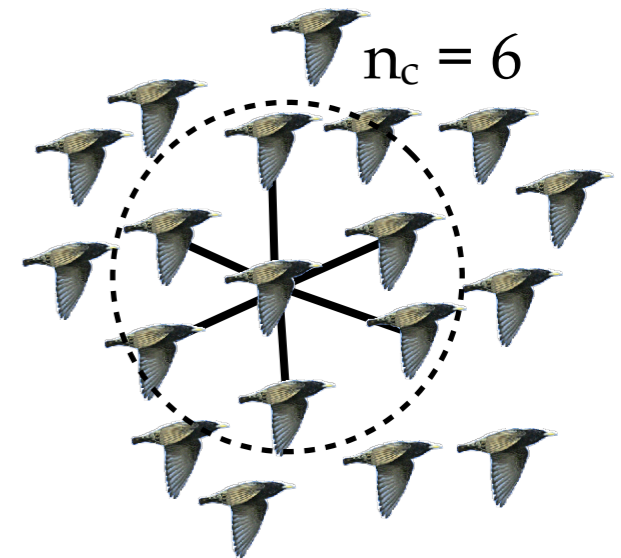
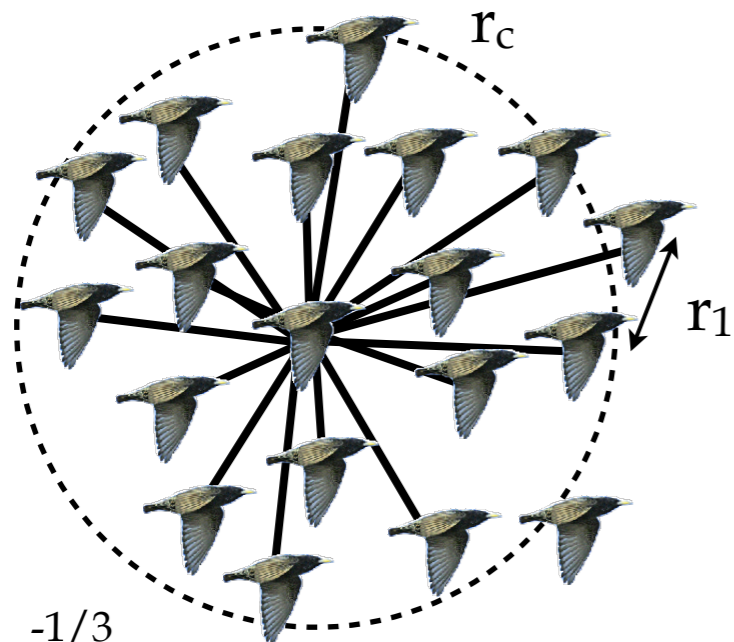
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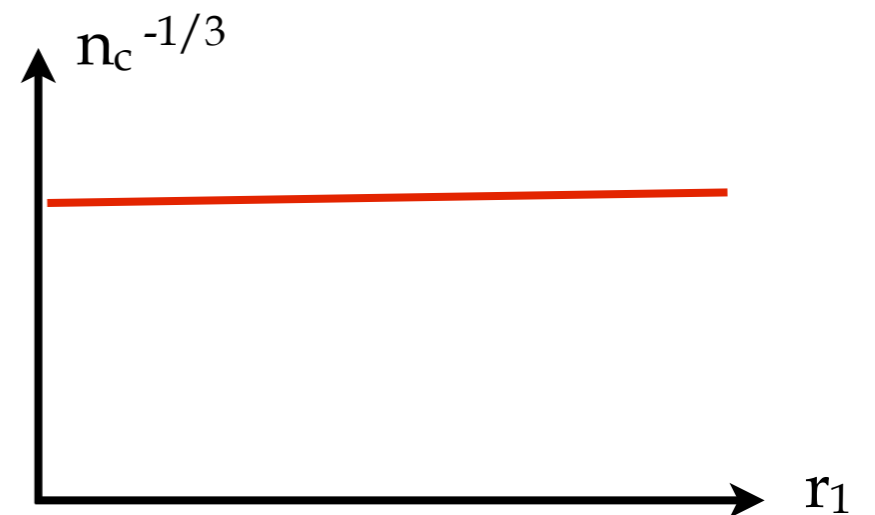
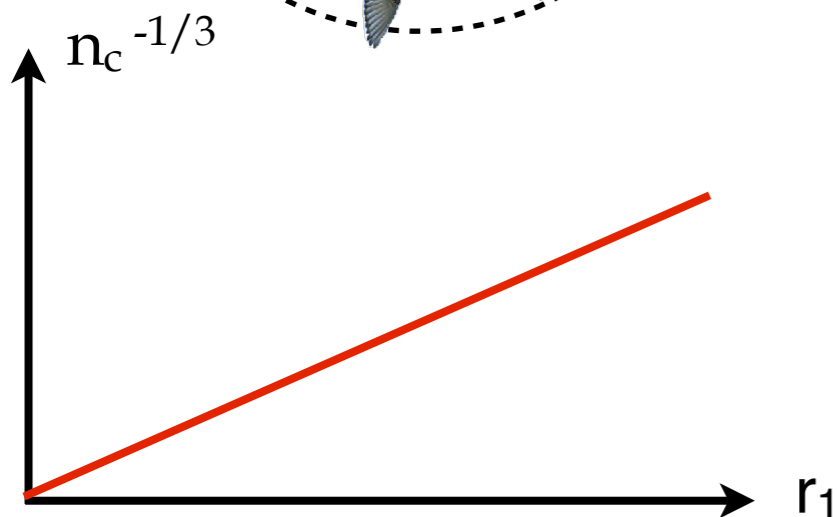
interaction range



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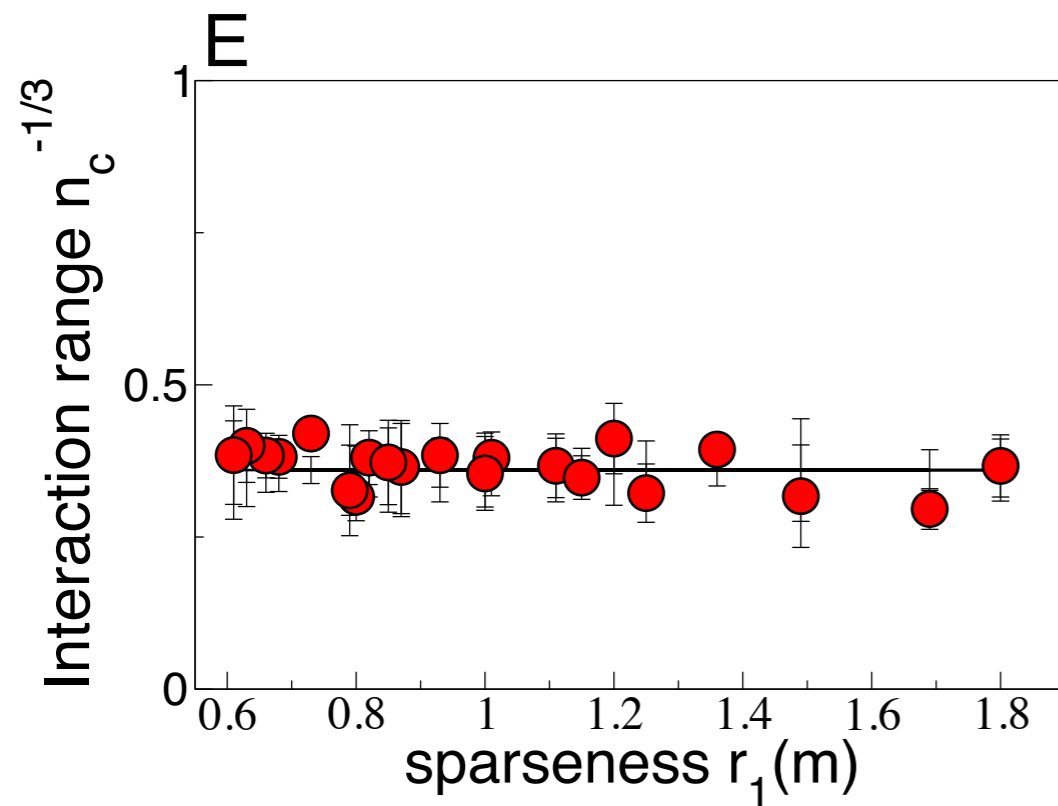


$$n_c \sim (r_c / r_1)^3$$



answer:

interaction is
topological not metric



answer:

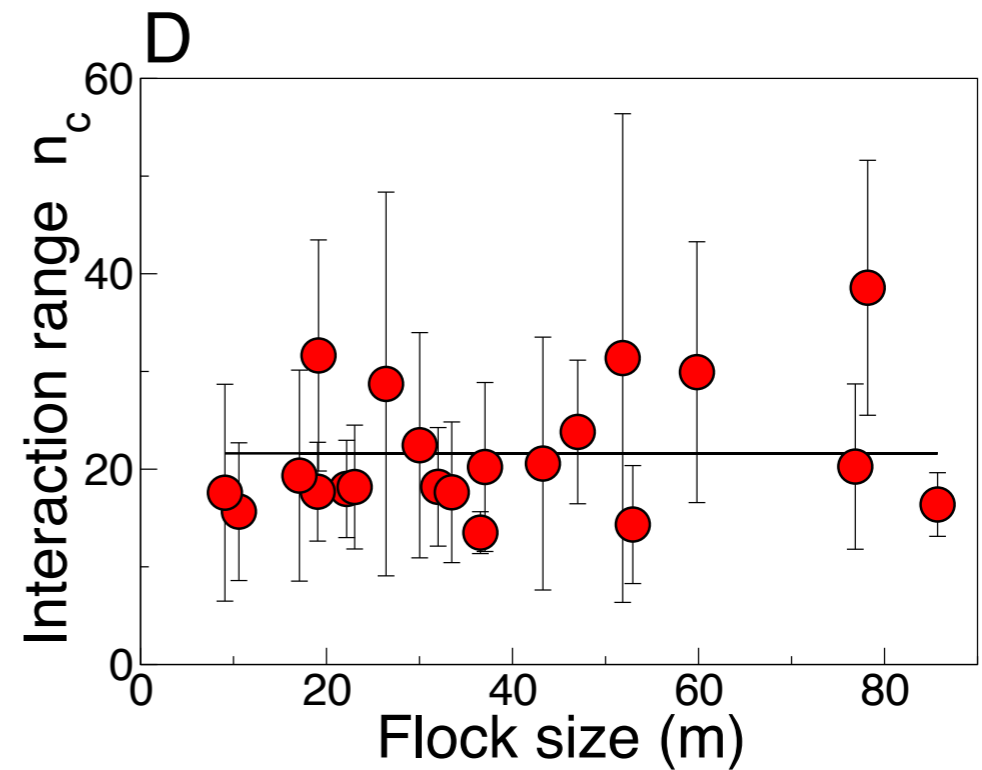
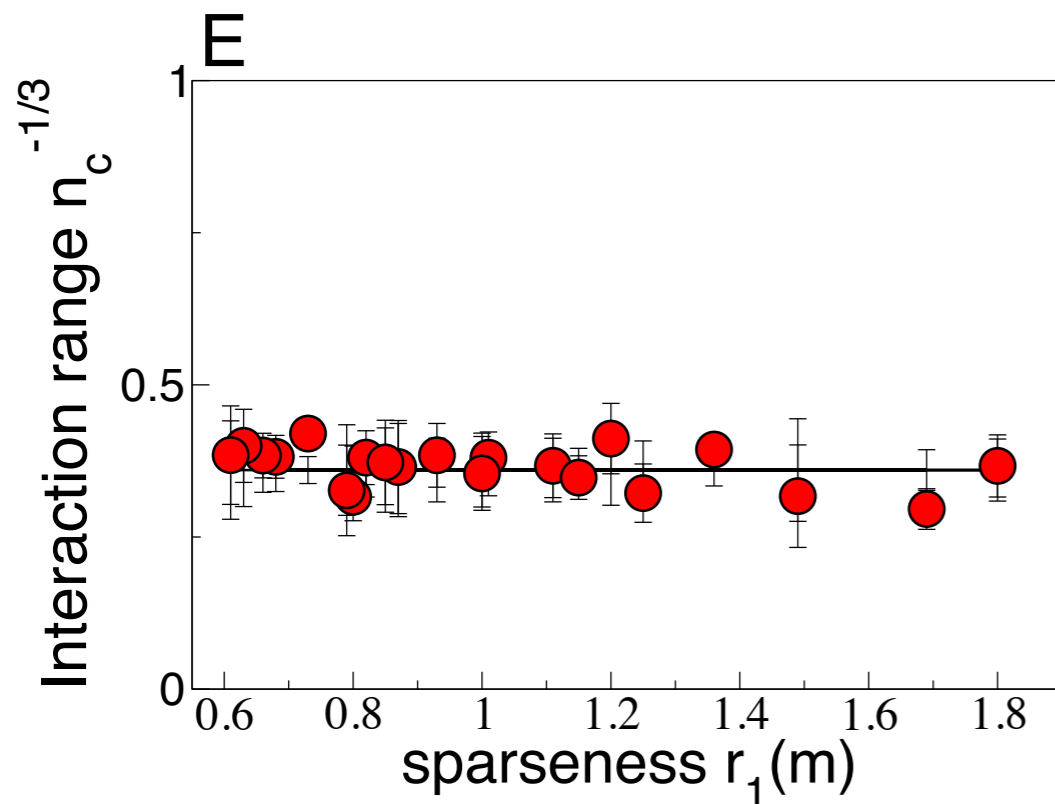
interaction is
topological not metric

$$n_c \sim 21$$

does not depend on

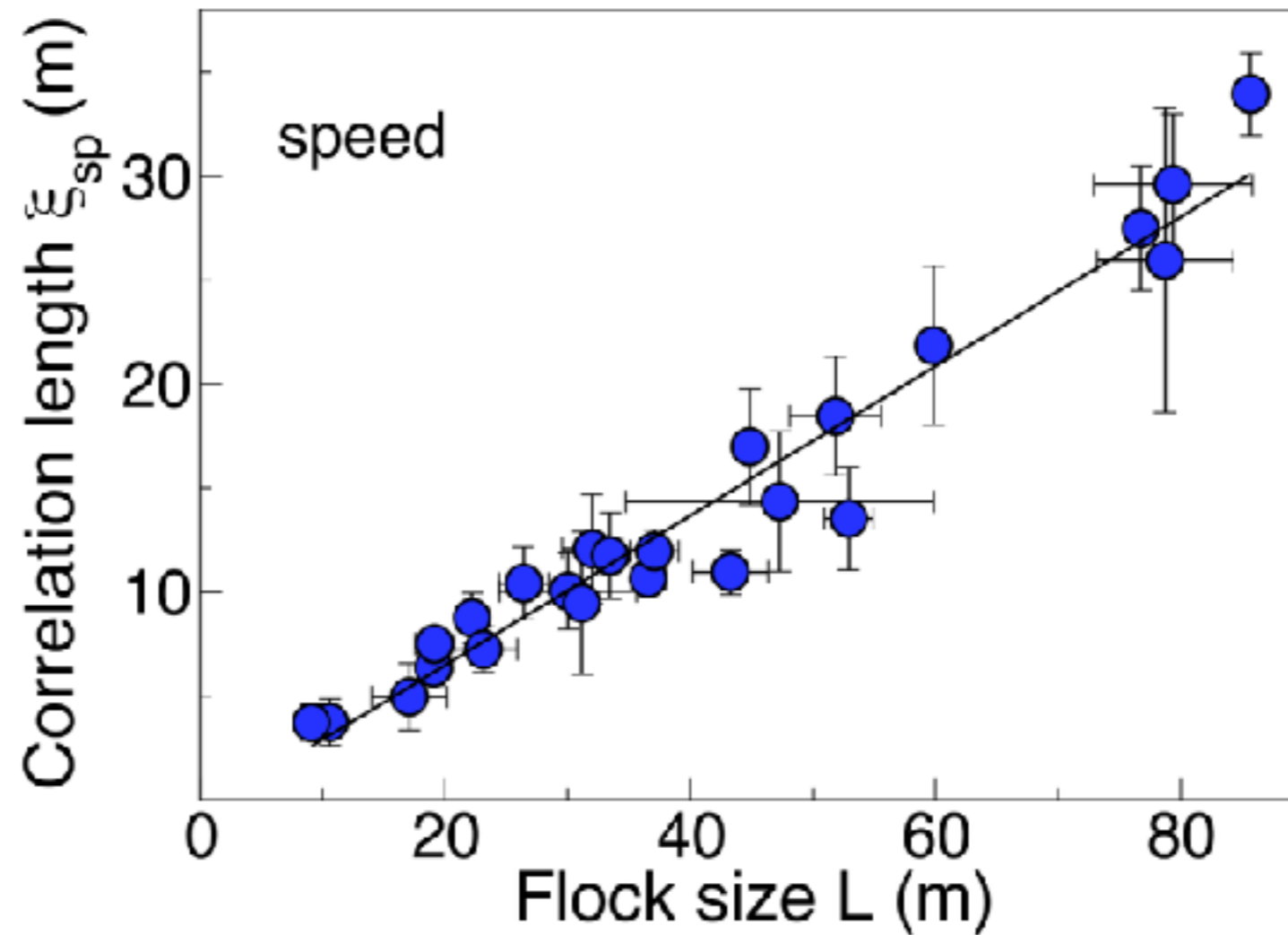
flock density

flock size



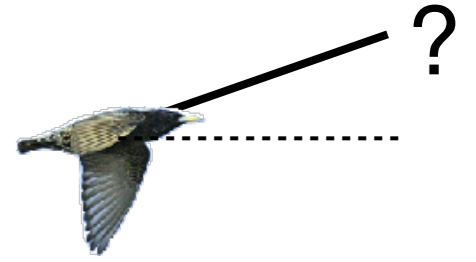
speed fluctuations are also scale free

- similar observations for fluctuations of **modulus** of speed



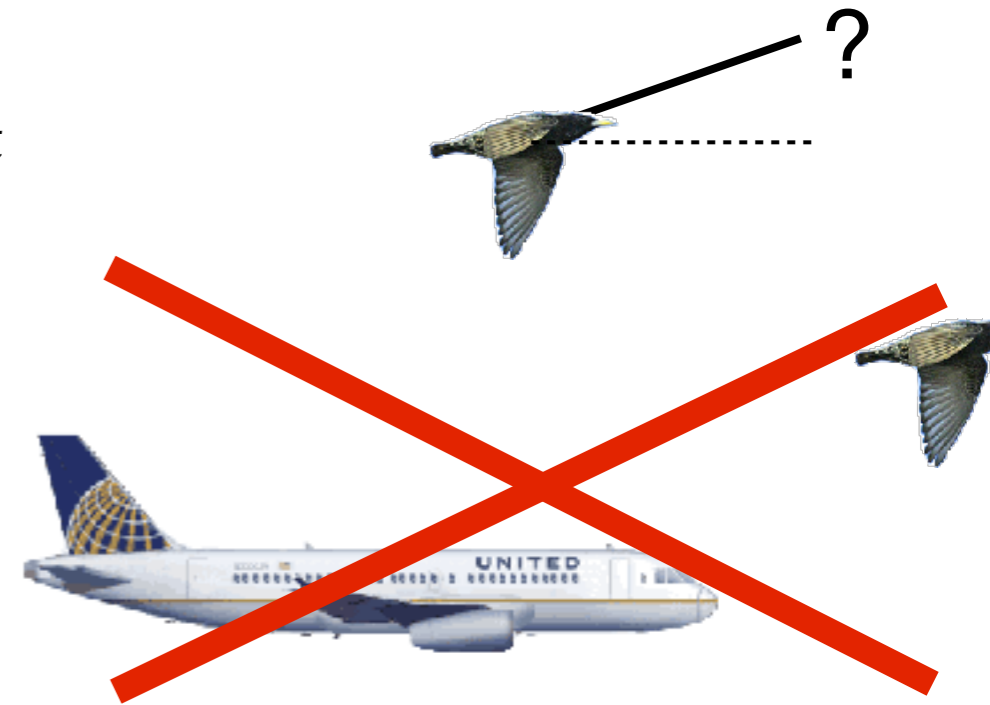
velocity control

- orientation is arbitrary ; no preferred direction of flight
- but velocity v_i is not; has physical bounds



velocity control

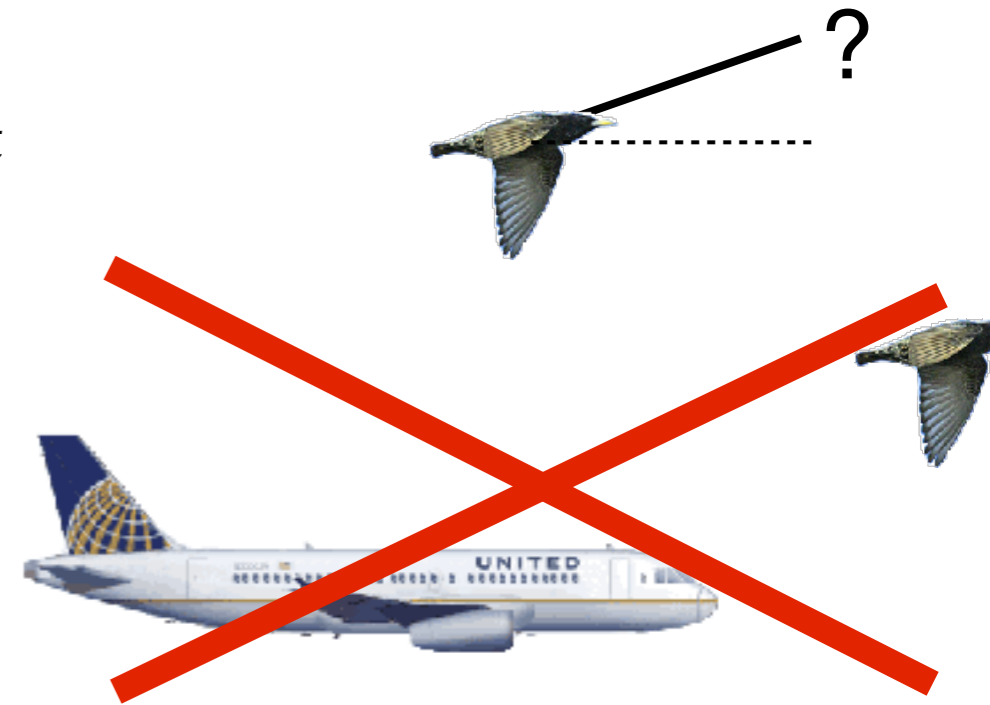
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velocity control

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- Maximum entropy with constraint first two moments of speeds:

$$V = \frac{1}{N} \sum_i v_i ; \quad V_2 = \frac{1}{N} \sum_i v_i^2$$

$$P(\vec{v}_1, \dots, \vec{v}_N) = \frac{1}{Z} \exp \left[-\frac{J}{4} \sum_{ij} n_{ij} (\vec{v}_i - \vec{v}_j)^2 - \frac{g}{2} \sum_i (v_i - v_0)^2 \right]$$

separation of orientation and speed

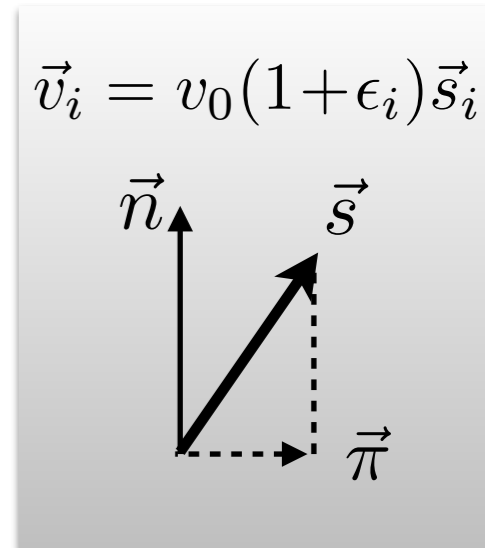
- in spin-wave approximation, Hamiltonian can be decomposed into independent *orientation* and *speed* parts: $P \propto \exp(-\mathcal{H}^{or}(\pi) - \mathcal{H}^{sp}(\epsilon))$

$$\mathcal{H}^{or}(\pi) = \frac{Jv_0^2}{2} \sum_{ij} N_{ij} \vec{\pi}_i \cdot \vec{\pi}_j \quad \text{“stiffness” due to speed control}$$

$$\mathcal{H}^{sp}(\epsilon) = -\frac{Jv_0^2}{2} \sum_{ij} [N_{ij} + \left(\frac{g}{J}\right) \delta_{ij}] \epsilon_i \epsilon_j$$

$$N_{ij} = -n_{ij} + \delta_{ij} \sum_k n_{ik}$$

- everything is still Gaussian
- system becomes critical at $g = 0$



separation of orientation and speed

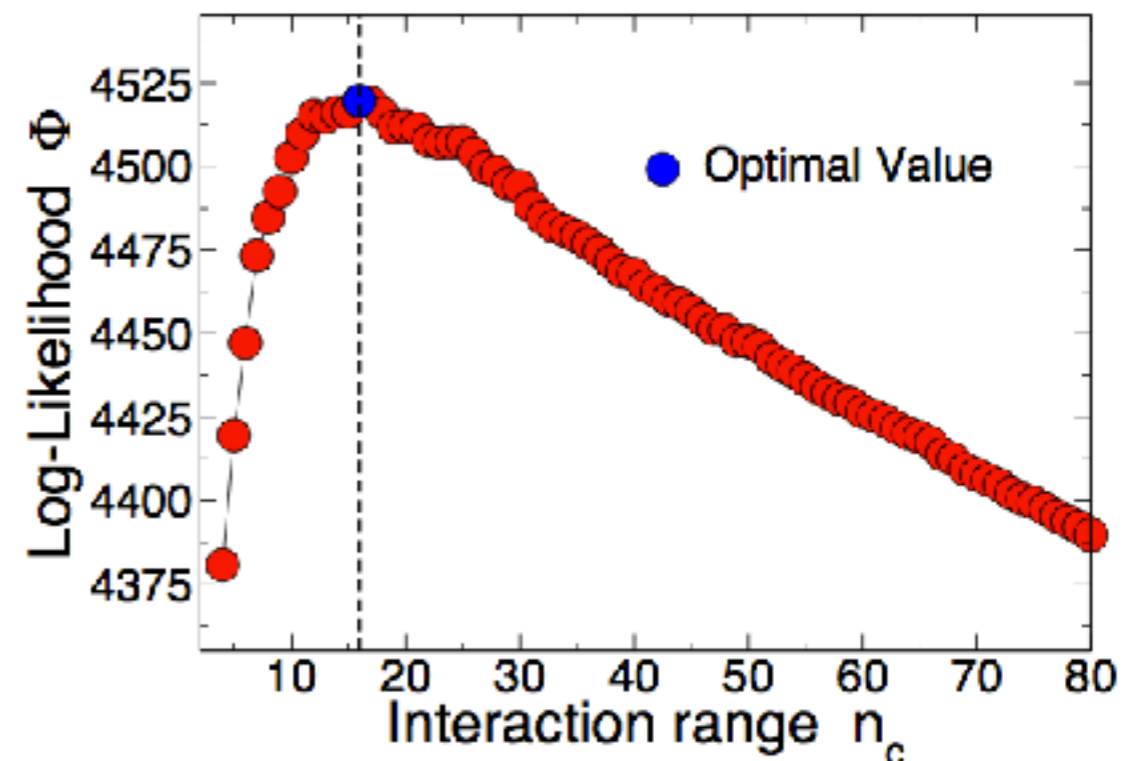
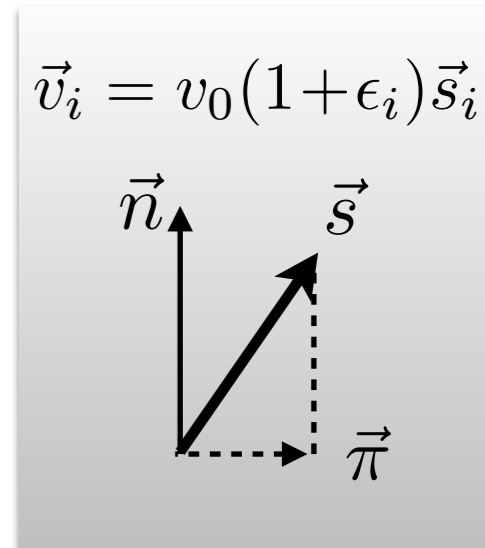
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- everything is still Gaussian
- system becomes critical at $g = 0$
- find J , g and n_c



peer pressure vs. individual will

$$P(\vec{v}_1, \dots, \vec{v}_N) = \frac{1}{Z} \exp \left[-\frac{J}{4} \sum_{ij} n_{ij} (\vec{v}_i - \vec{v}_j)^2 - \frac{g}{2} \sum_i (v_i - v_0)^2 \right]$$

coordination
w/ neighbors individual
speed control

$$\frac{g}{Jn_c} = 10^{-2}$$

peer pressure vs. individual will

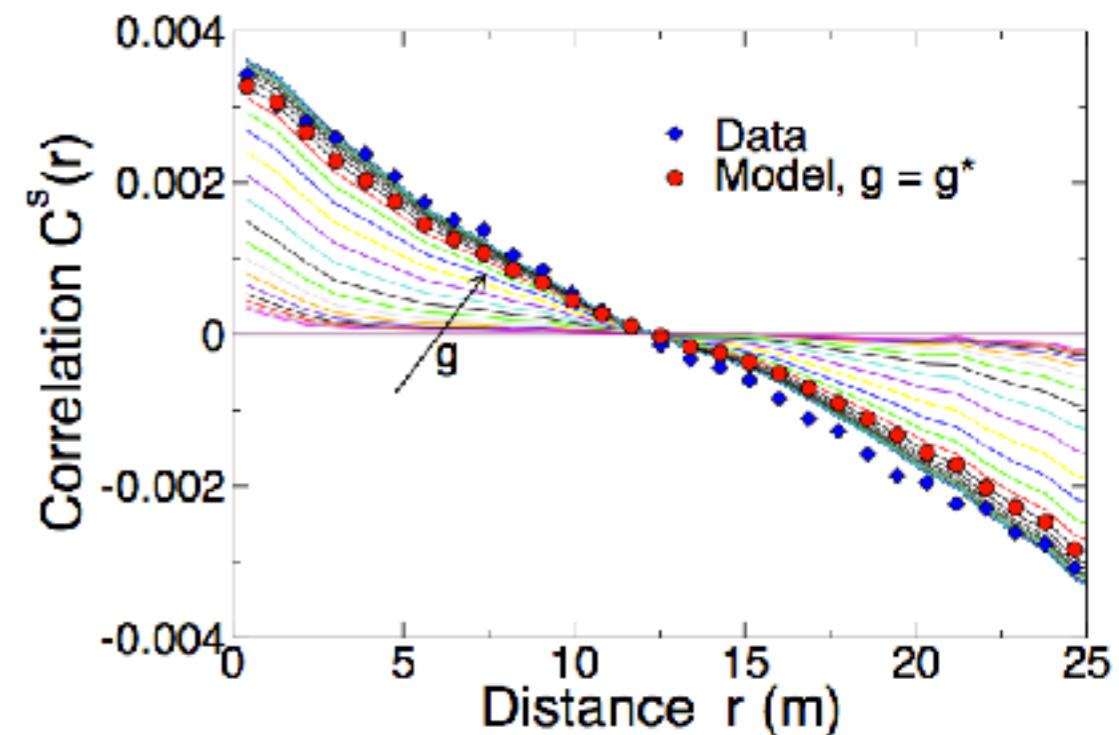
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- in continuous theory, $\xi \sim r_0 \sqrt{\frac{Jn_c}{g}}$



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coordination
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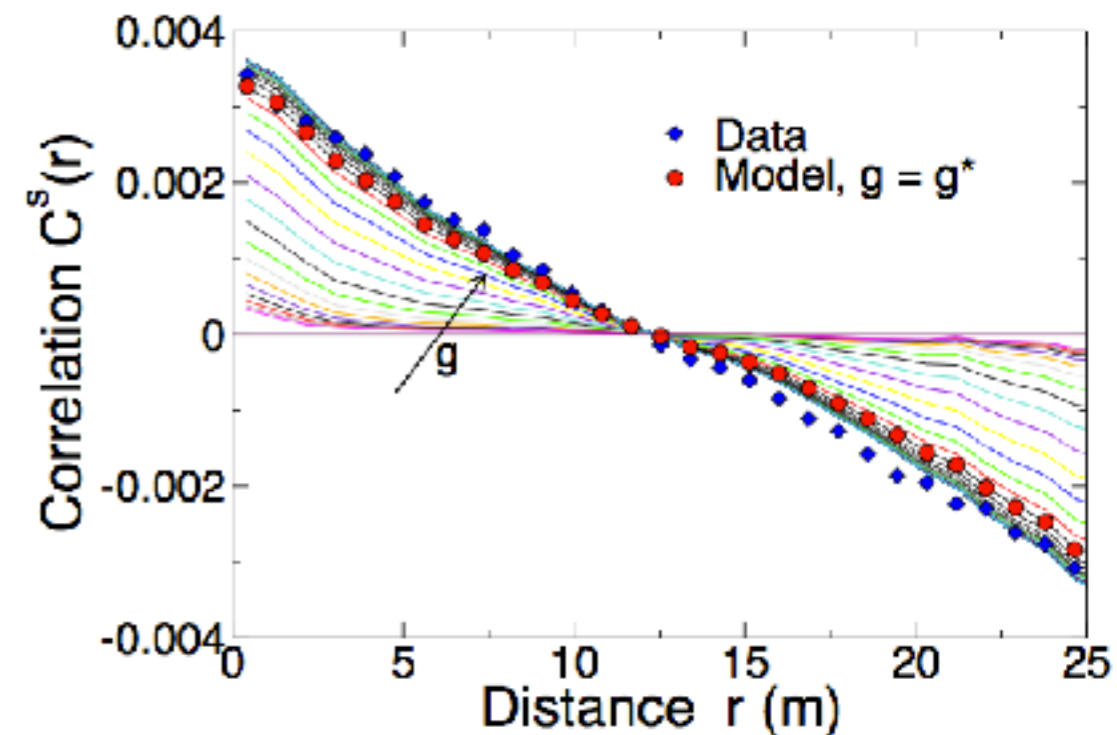
individual
speed control

$$\frac{g}{Jn_c} = 10^{-2}$$

- in continuous theory, $\xi \sim r_0 \sqrt{\frac{Jn_c}{g}}$
- self-organisation (J) dominates individual speed control (g) to tightly regulate the speed of the flock

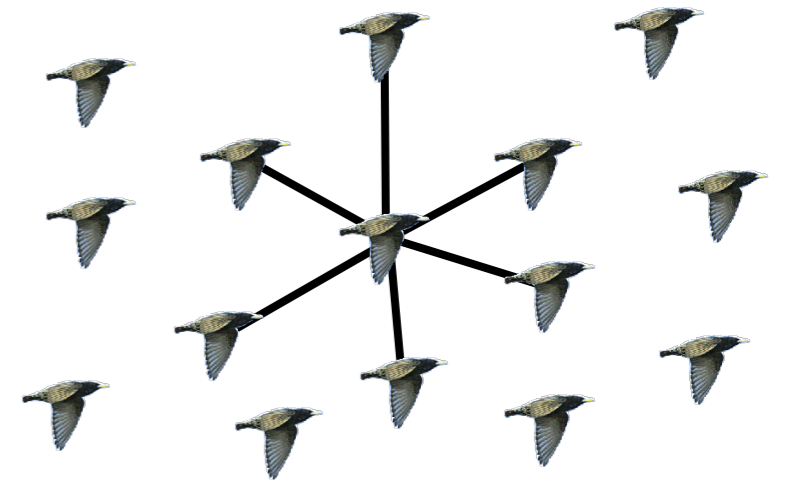
birds are pushovers, yet $\frac{\delta v}{v} \approx 0.07$

- possible function? enhanced response and information transfer upon predator attack, environmental cues



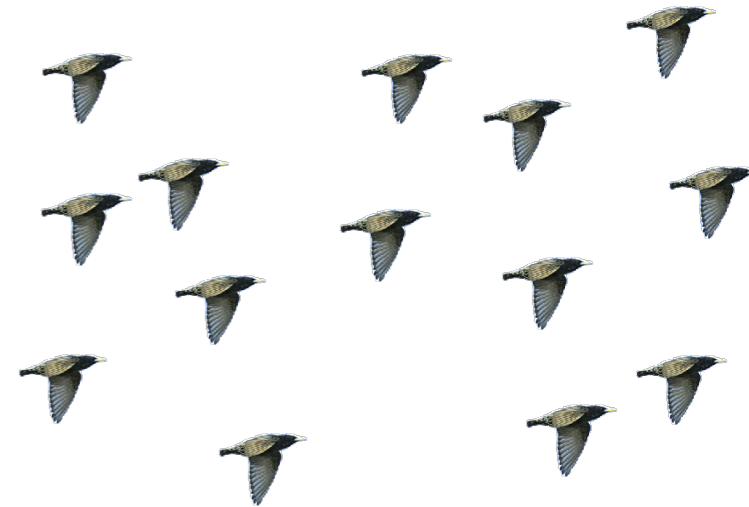
equilibrium vs. dynamics

- we've implicitly assumed equilibrium
- but birds exchange neighbours fast
 - out of equilibrium dynamics



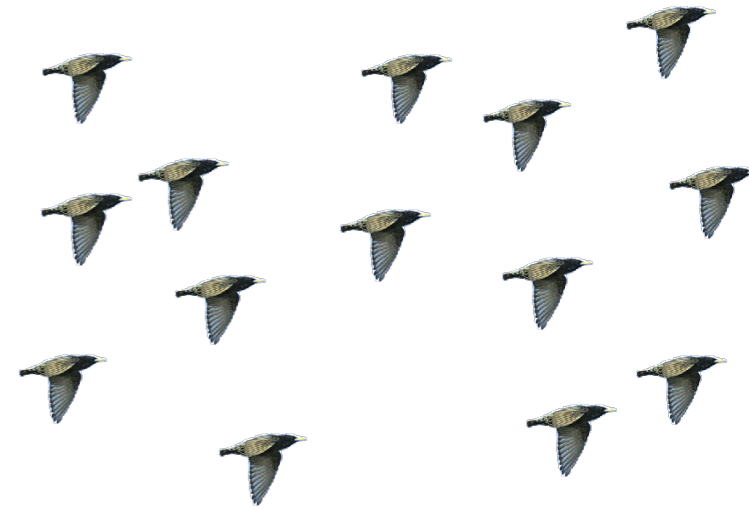
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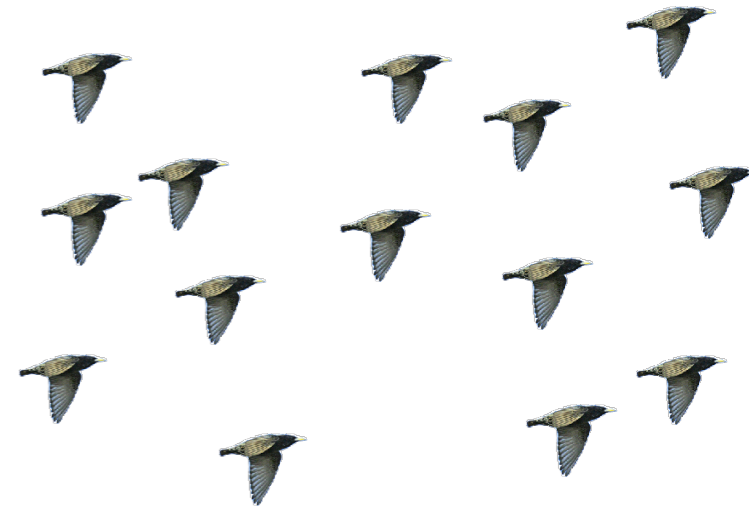
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equilibrium vs. dynamics

- we've implicitly assumed equilibrium
- but birds exchange neighbours fast
 - out of equilibrium dynamics
- *effective* number of interaction partners could be larger than the *instantaneous* one.
- **theory**: it changes everything
 - existence of order in 2D (Mermin-Wagner theorem does not apply)
 - critical exponents *Tu Toner 1995, 1998, ...*



dynamical inference

- Maximum entropy principle with constraints on $\langle \vec{s}_i(t) \cdot \vec{s}_j(t) \rangle$ and

$$\langle \vec{s}_i(t) \cdot \vec{s}_j(t + \delta t) \rangle$$

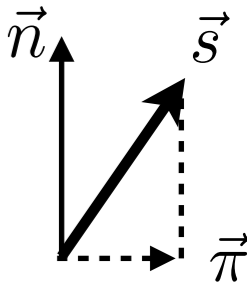
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- in the spin-wave approximation ($\pi \ll 1$), equivalent to:

$$\vec{s}_i(t + \delta t) \approx \sum_j \overset{\text{alignment}}{M_{ij;t}} \vec{s}_j(t) + \overset{\text{noise}}{\vec{\epsilon}_i(t)},$$



dynamical inference

- Maximum entropy principle with constraints on $\langle \vec{s}_i(t) \cdot \vec{s}_j(t) \rangle$ and $\langle d\vec{s}_i(t)/dt \cdot \vec{s}_j(t) \rangle$

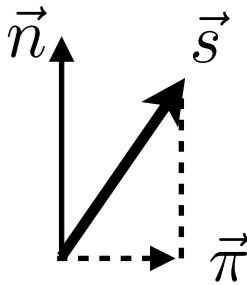
$$\langle \vec{s}_i(t) \cdot \vec{s}_j(t + \delta t) \rangle \quad \delta t \rightarrow 0$$

- in the spin-wave approximation ($\pi \ll 1$), equivalent to:

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$$\frac{d\vec{s}_i}{dt} = \left(\sum_j \overset{\text{alignment}}{J_{ij}} \vec{s}_j + \overset{\text{noise}}{\vec{\xi}_i} \right)_{\perp}$$

$$\langle \vec{\xi}_i(t) \xi_j(t') \rangle = 2dT \delta(t - t')$$



dynamical inference

- Maximum entropy principle with constraints on $\langle \vec{s}_i(t) \cdot \vec{s}_j(t) \rangle$ and $\langle d\vec{s}_i(t)/dt \cdot \vec{s}_j(t) \rangle$

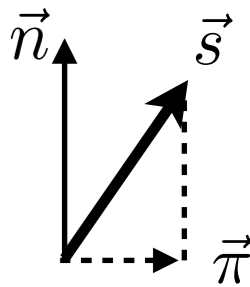
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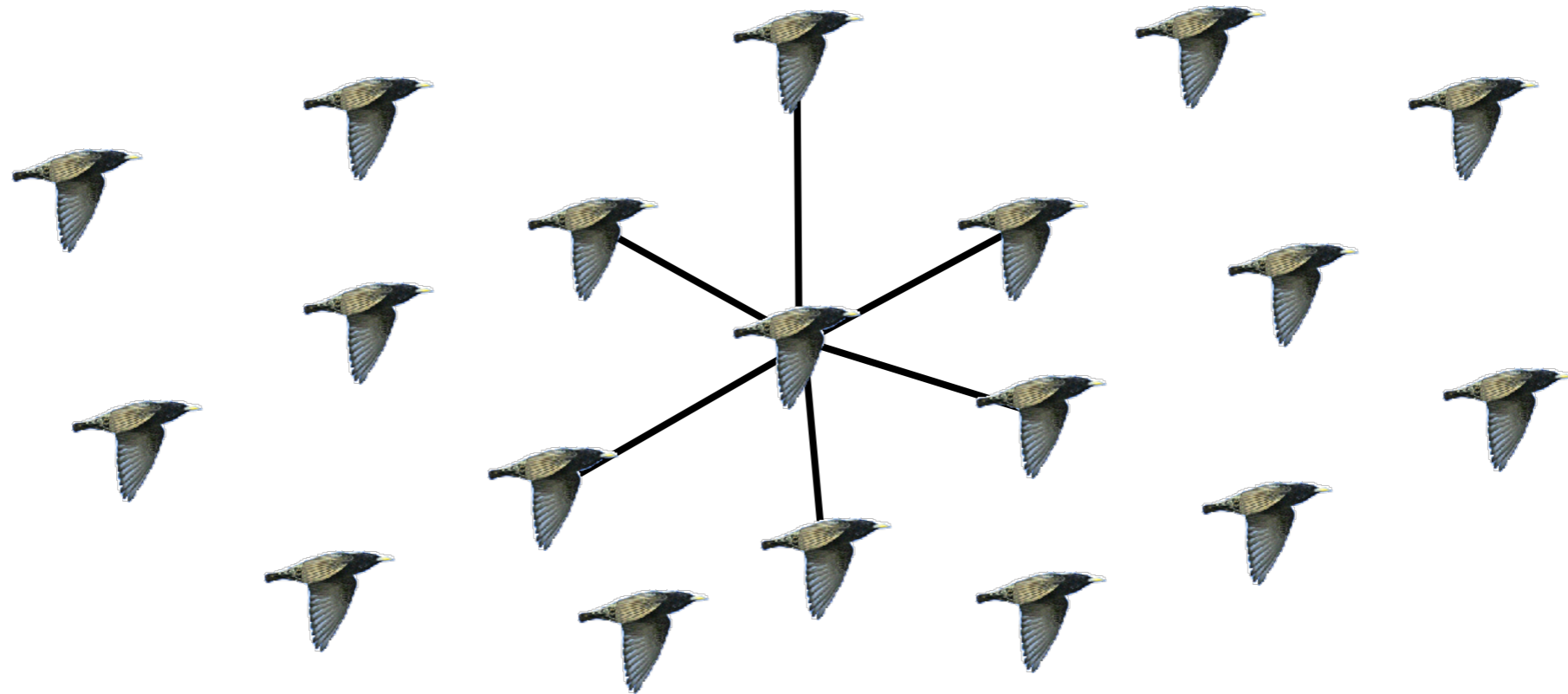


- Equilibrium distribution on a fixed network (J_{ij} constant and symmetric)

$$P(\vec{s}_1, \dots, \vec{s}_N) = \frac{1}{Z} \exp \left(\frac{1}{T} \sum_{ij} J_{ij} \vec{s}_i \cdot \vec{s}_j \right)$$

Heisenberg model

parametrisation



$$J_{ij} = J \exp(-k_{ij}/n_c) \quad \text{Cavagna Castello Dey Gardina Melillo Parisi Viale PRE 2015}$$

k_{ij} is the rank of i 's neighbour j , ordered by distance

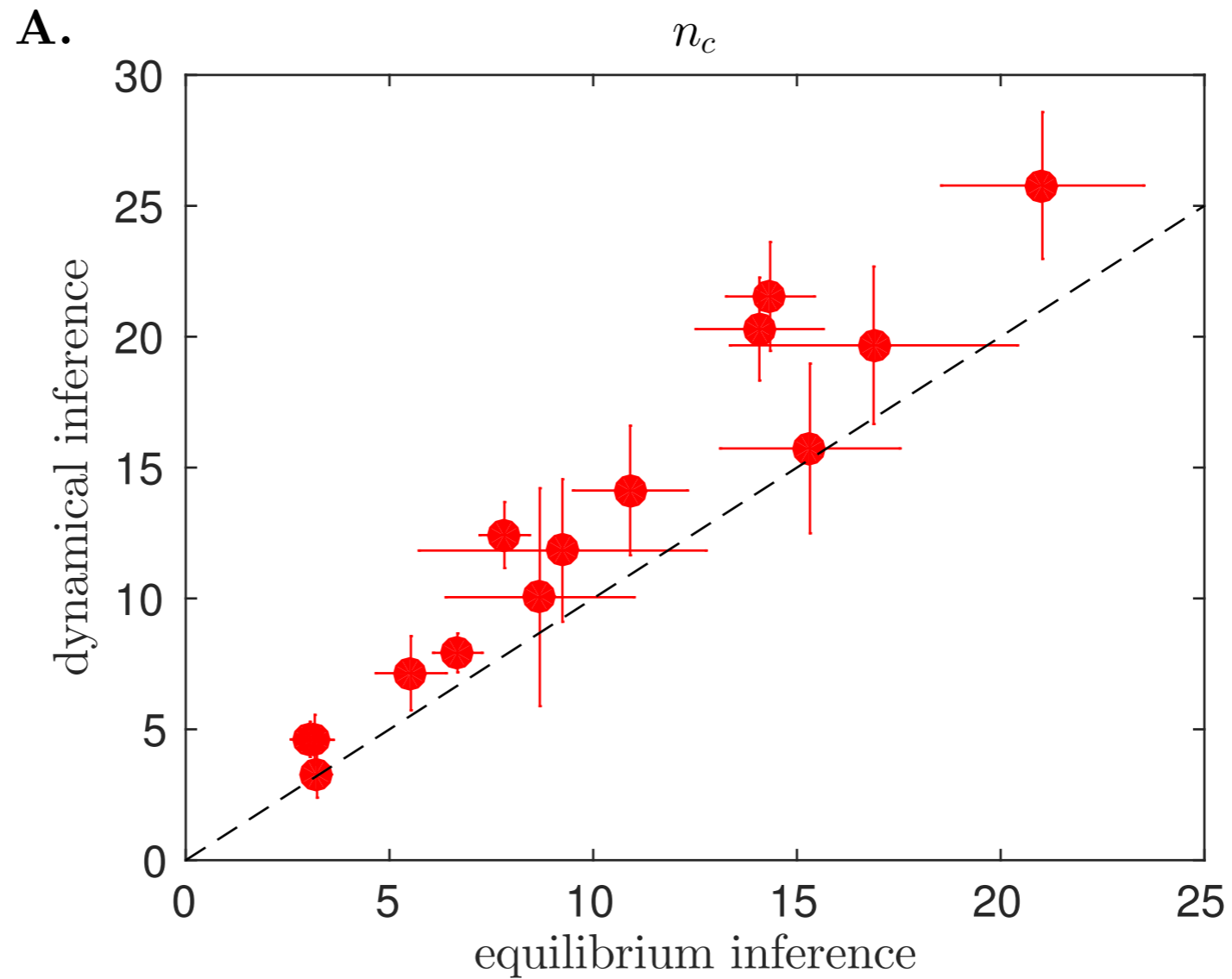
3 parameters: n_c , J and temperature T (controlling noise)

maximum likelihood fit using new exact integration method

comparison with equilibrium inference

$$\frac{d\vec{s}_i}{dt} = \left(\sum_j J_{ij} \vec{s}_j + \vec{\xi}_i \right)_{\perp},$$

fit

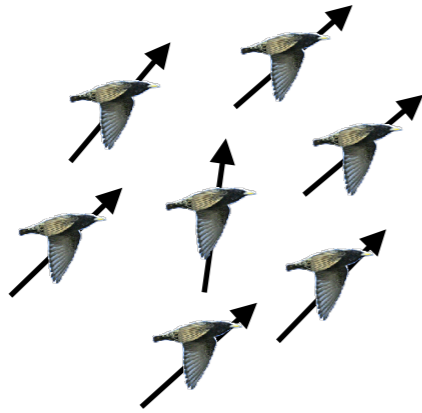


$$\text{fit } P(\vec{s}_1, \dots, \vec{s}_N) = \frac{1}{Z} \exp \left(\frac{1}{T} \sum_{ij} J_{ij} \vec{s}_i \cdot \vec{s}_j \right)$$

a tale of two time scales

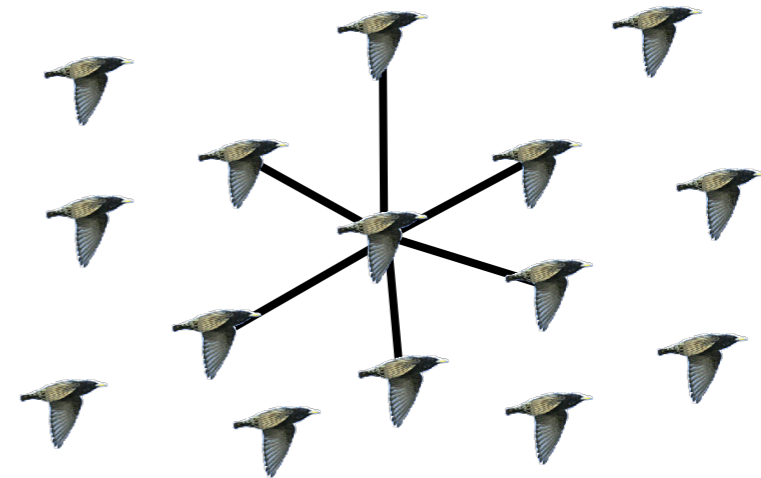
τ_{relax}

how fast birds align with their local neighbourhood



τ_{network}

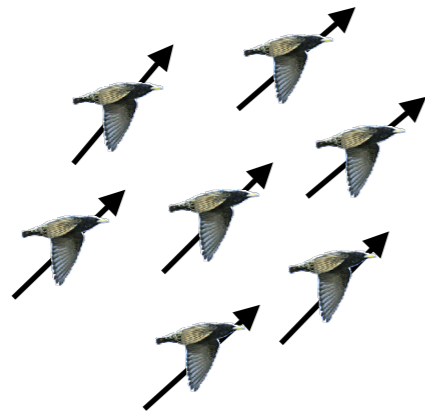
how fast each bird renews its neighbours



a tale of two time scales

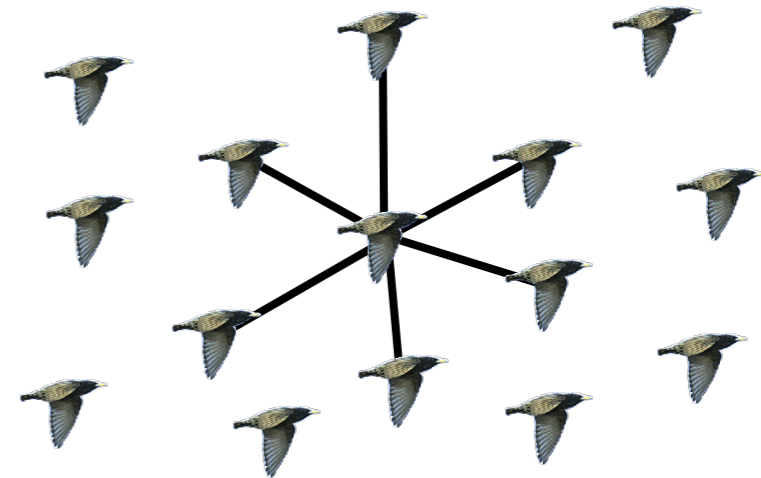
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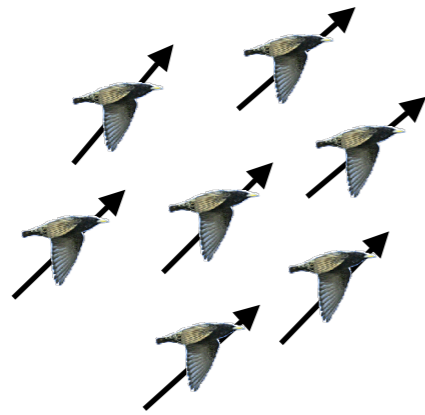
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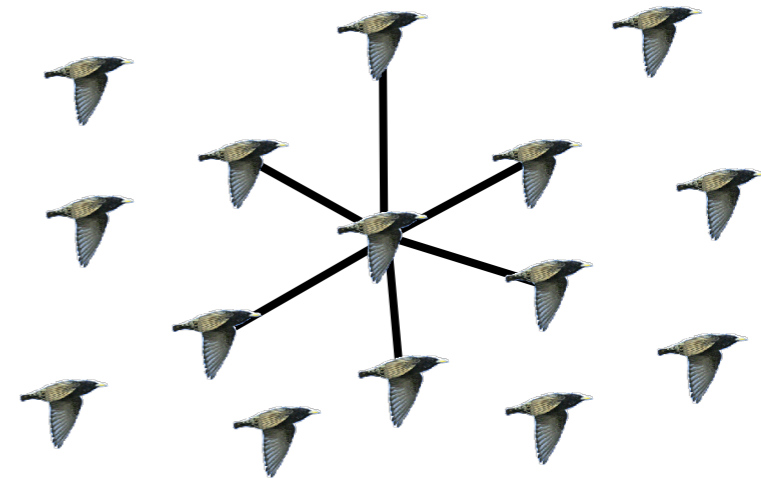


$$\frac{d\vec{s}_i}{dt} = \left(\sum_j J_{ij} \vec{s}_j + \vec{\xi}_i \right)_{\perp}$$

$\sim J n_c$

τ_{network}

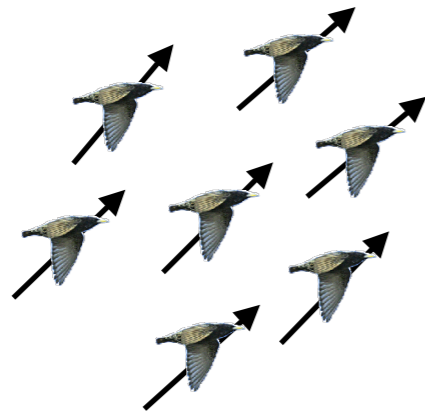
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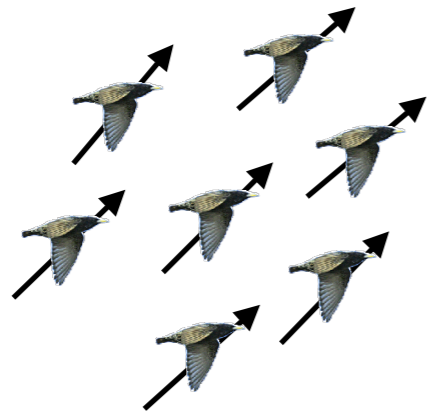
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a tale of two time scales

τ_{relax}

how fast birds align with their local neighbourhood

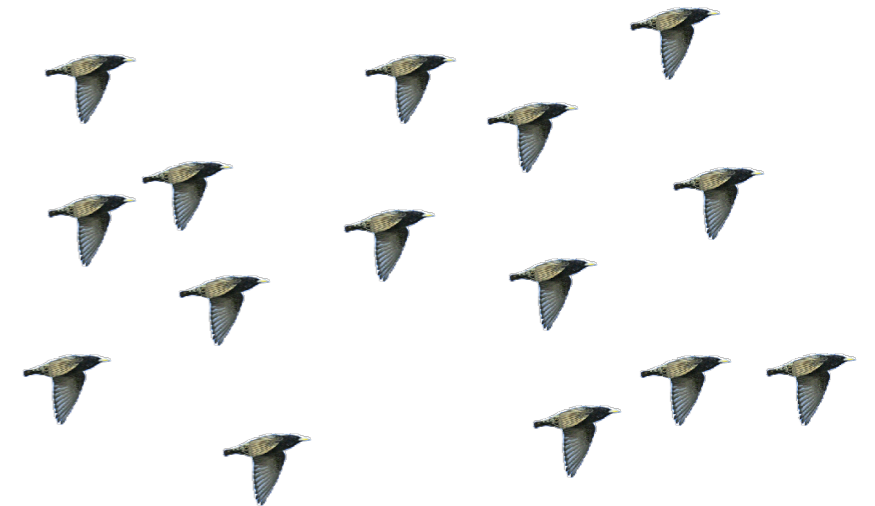


$$\frac{d\vec{s}_i}{dt} = \left(\sum_j J_{ij} \vec{s}_j + \vec{\xi}_i \right)_{\perp}$$

$\sim J n_c$

τ_{network}

how fast each bird renews its neighbours



read off directly from data

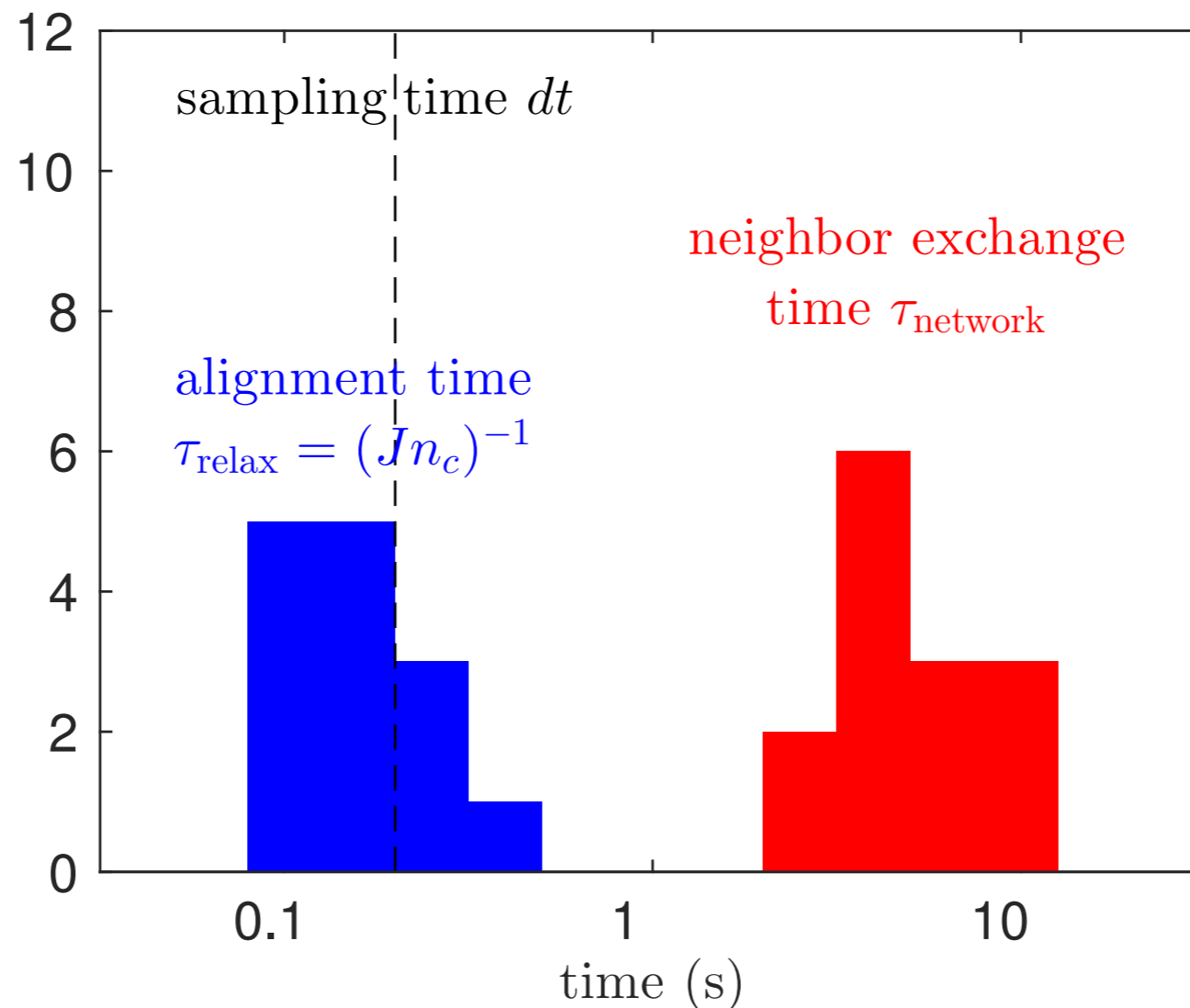
a tale of two time scales

τ_{relax}

how fast birds align with their local neighbourhood

τ_{network}

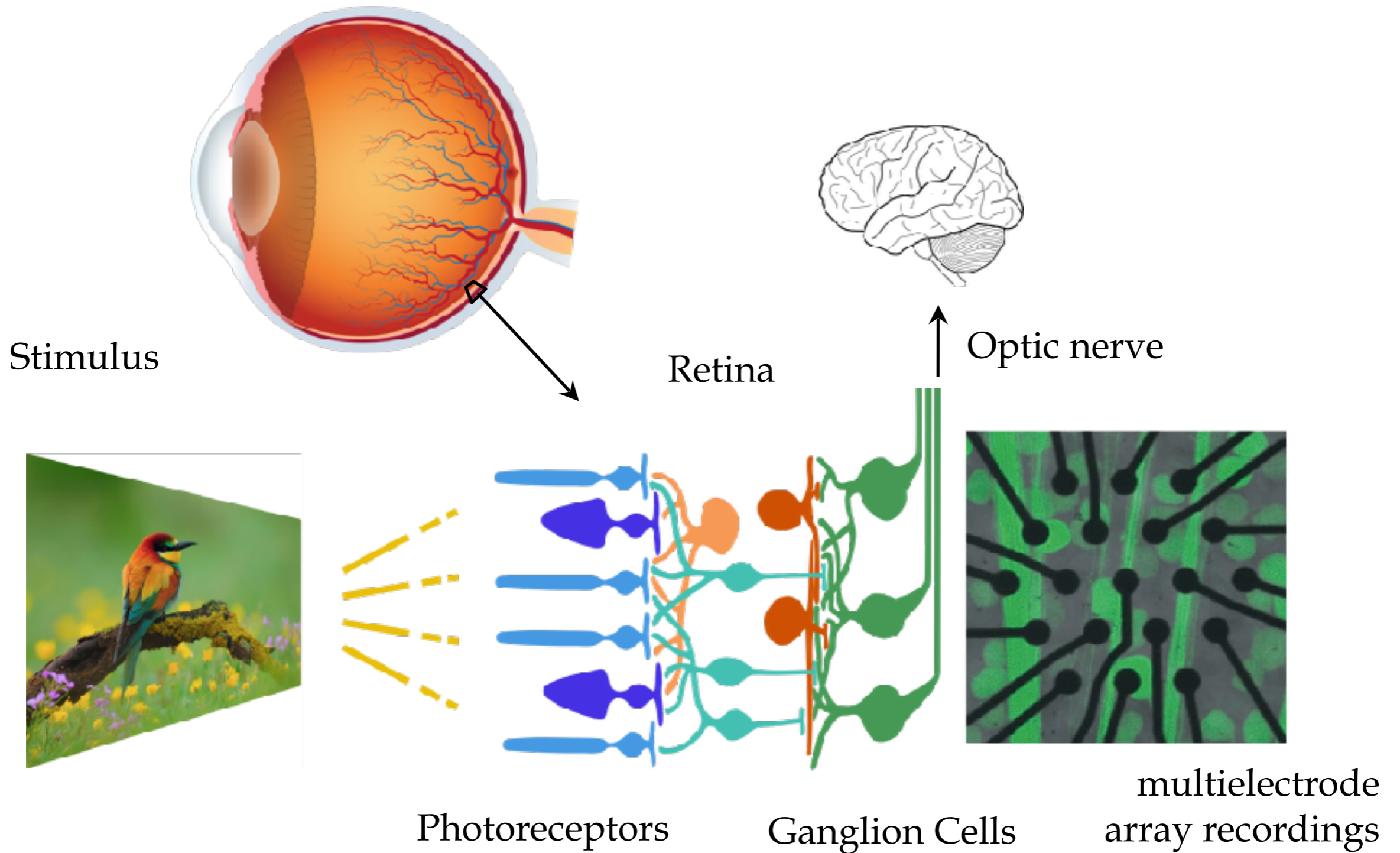
how fast each bird renews its neighbours



$\tau_{\text{relax}} \ll \tau_{\text{network}}$

quasi equilibrium – network evolves adiabatically

the retina



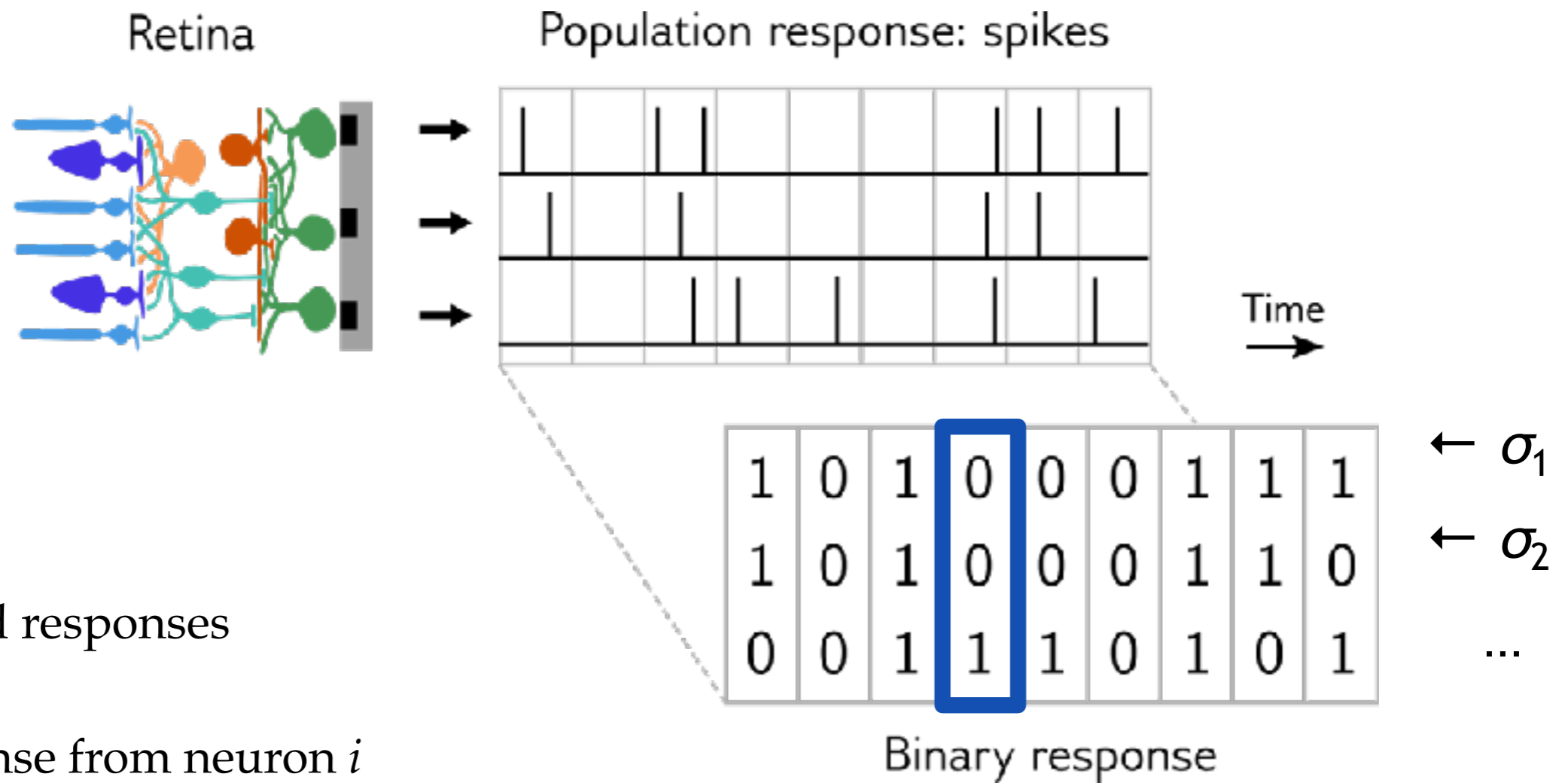
S

$P(\sigma | S)$

σ

$P(\sigma) ?$

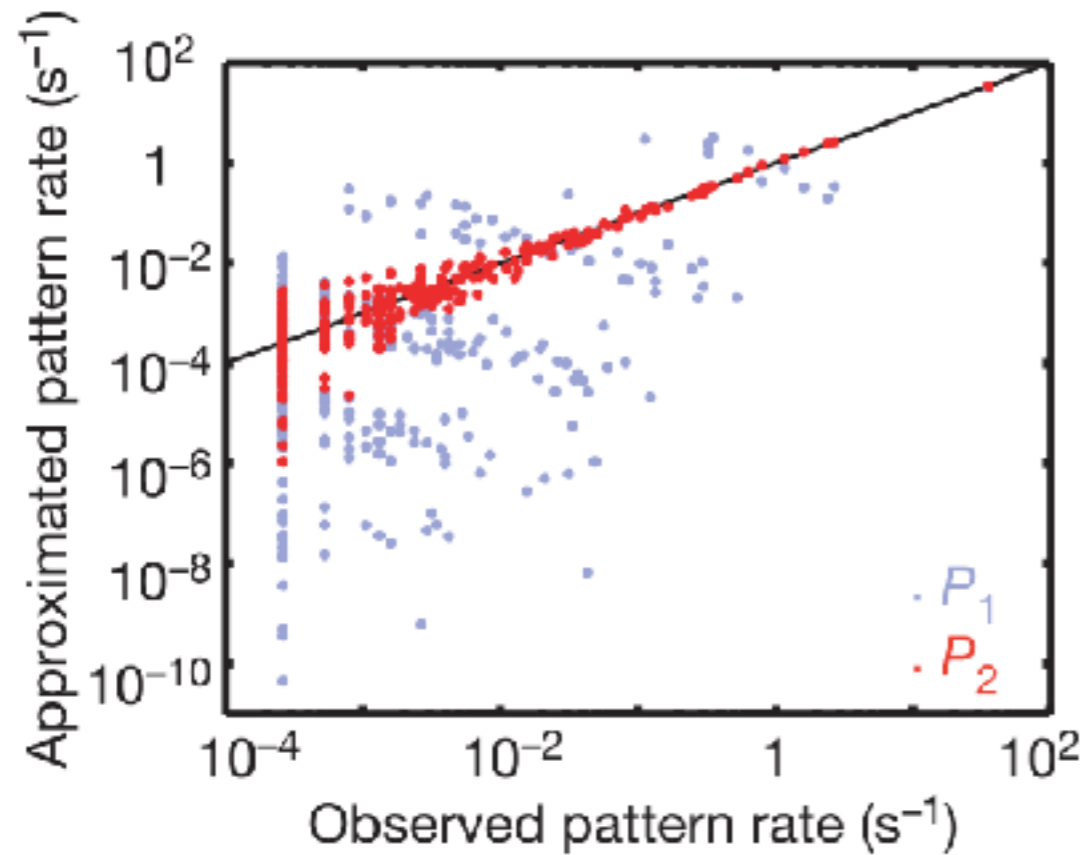
describing the response



- Binarized responses
- σ_i response from neuron i
- σ population response, single time bin
- $P(\sigma)$? 2^N states

neuron activities are correlated

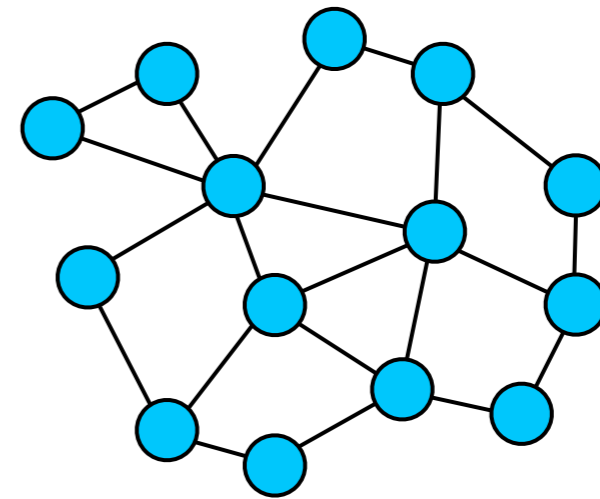
Schneidman et al, Nature 2005



independent $P_1(\boldsymbol{\sigma}) = \frac{1}{Z} e^{\sum_i h_i \sigma_i}$

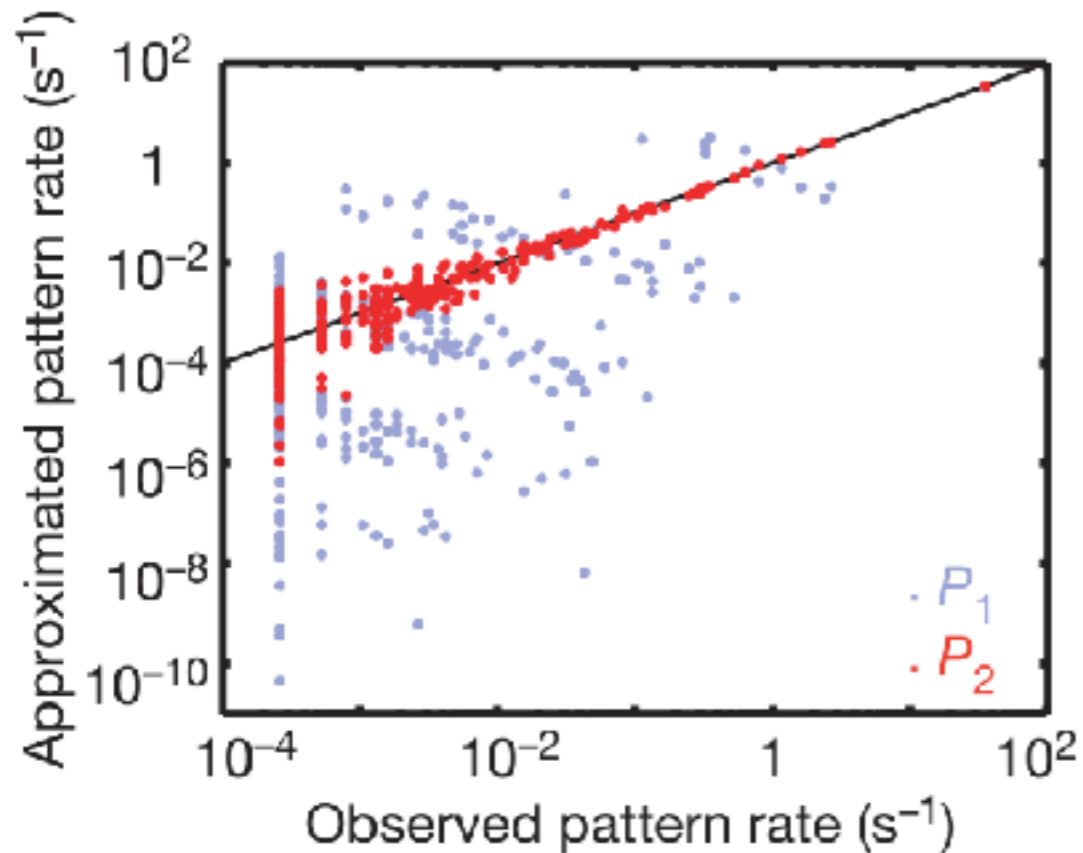
Ising model $P_2(\boldsymbol{\sigma}) = \frac{1}{Z} e^{\sum_i h_i \sigma_i + \sum_{ij} J_{ij} \sigma_i \sigma_j}$

Maximum Entropy constrained by $\langle \sigma_i \rangle$ $\langle \sigma_i \sigma_j \rangle$



neuron activities are correlated

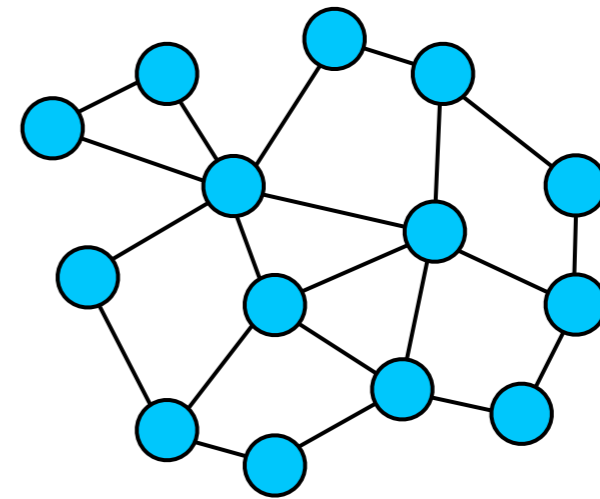
Schneidman et al, Nature 2005



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Maximum Entropy constrained by $\langle \sigma_i \rangle$ $\langle \sigma_i \sigma_j \rangle$

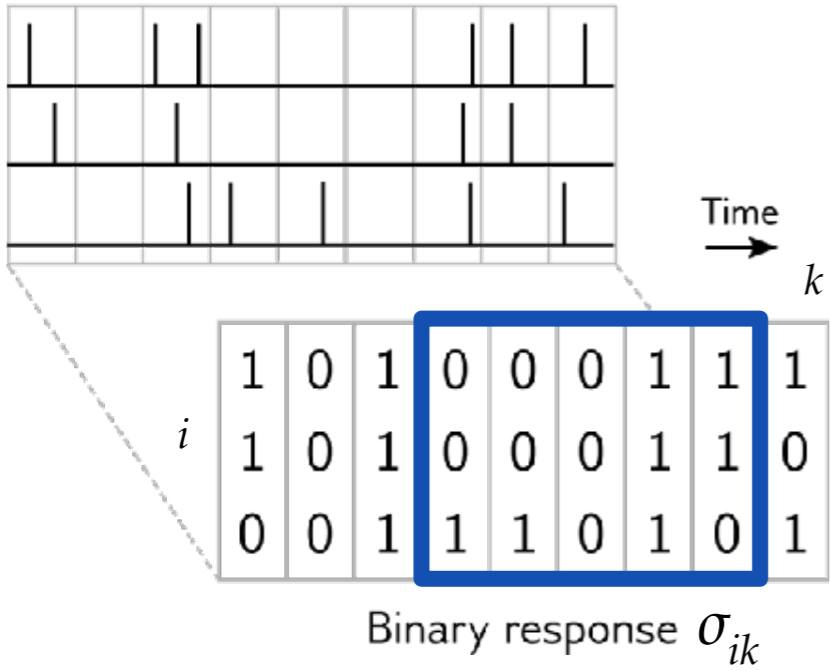


but Ising models

- are hard to fit
- don't describe higher-order correlations well
- ignore temporal correlations

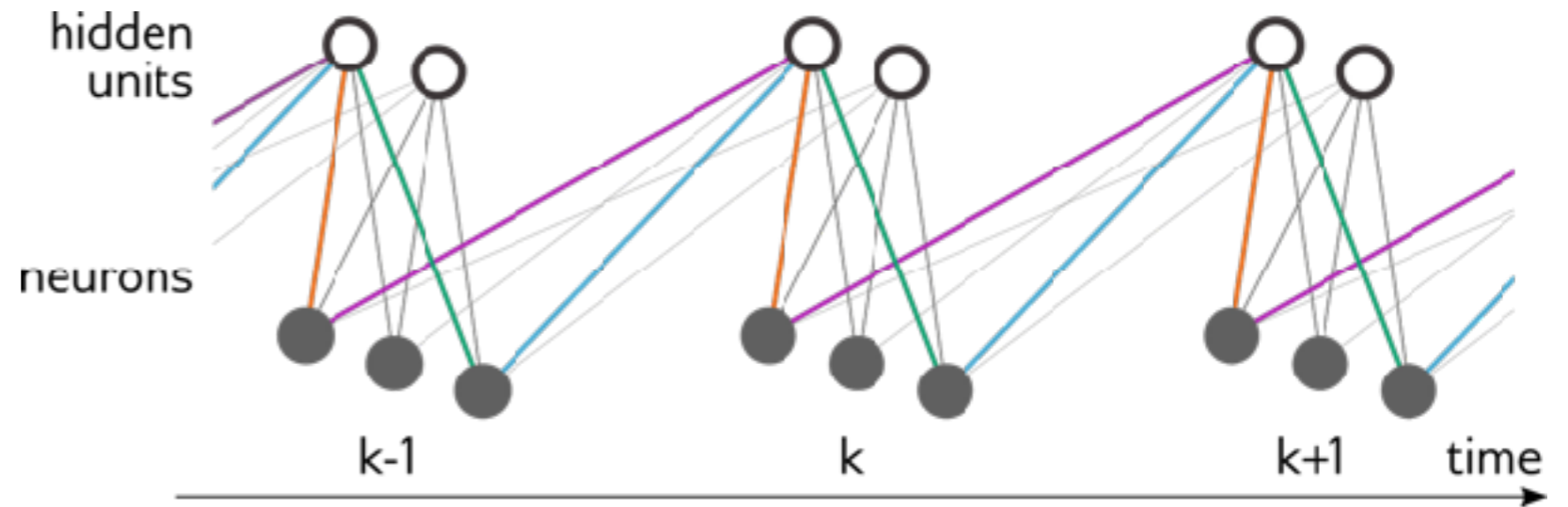
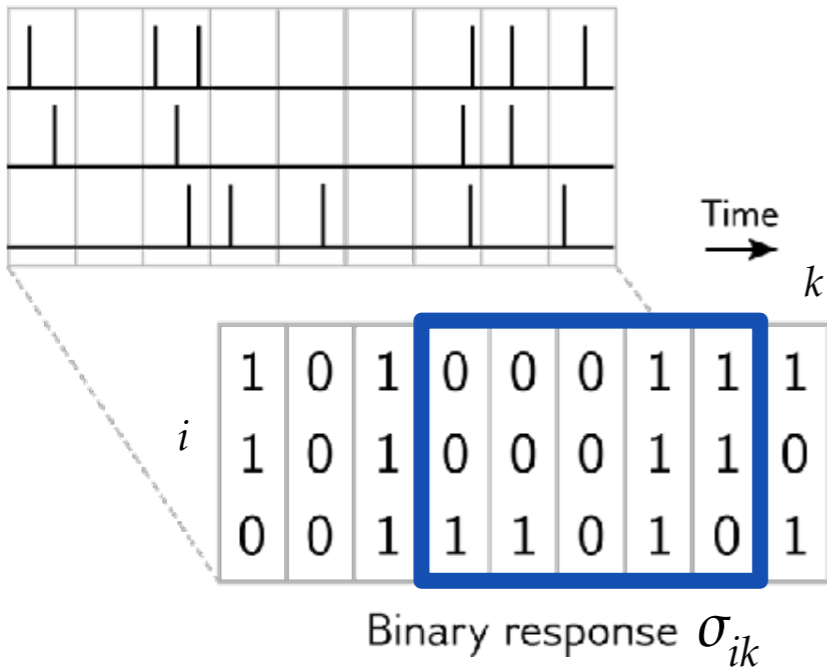
Temporal Restricted Boltzmann Machine (TRBM)

Population response: spikes



Temporal Restricted Boltzmann Machine (TRBM)

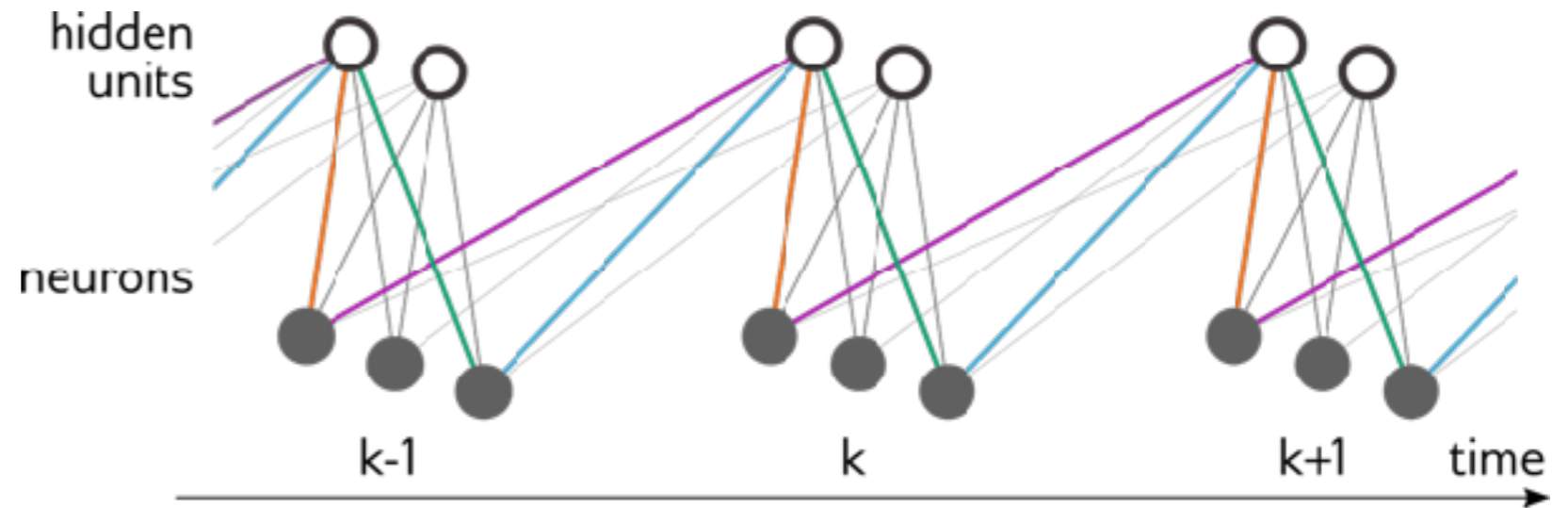
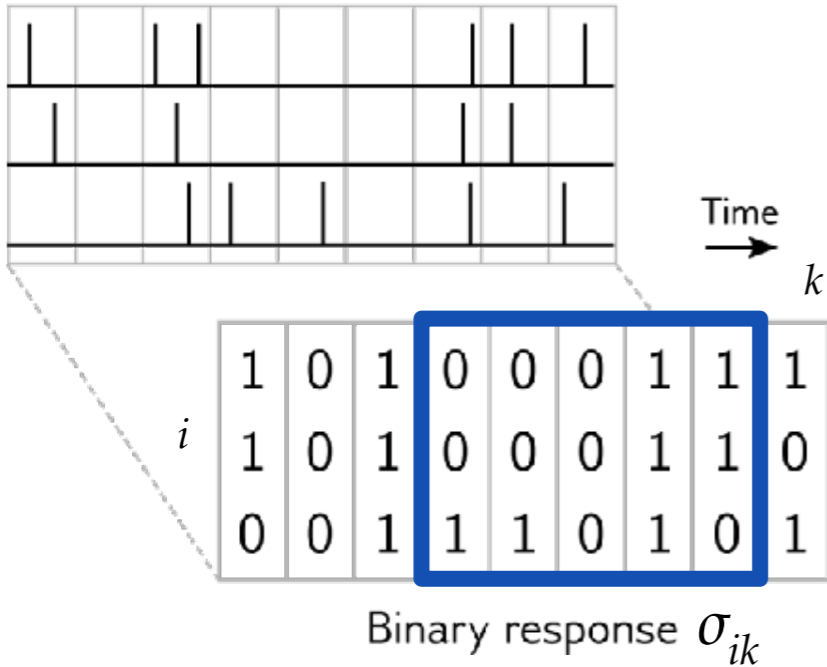
Population response: spikes



$$P[(\sigma_{it})] = \frac{1}{Z} \sum_{(h_{jt'})} \exp \left(\underbrace{\sum_{it} a_i \sigma_{it}}_{\substack{\uparrow \\ \text{Neuron} \\ \text{firing rate}}} + \underbrace{\sum_{jt'} b_j h_{jt'}}_{\substack{\uparrow \\ \text{Hidden unit} \\ \text{firing rate}}} + \underbrace{\sum_{ijtt'} W_{ji,t'-t} \sigma_{it} h_{jt'}}_{\substack{\uparrow \\ \text{Coupling}}} \right)$$

Temporal Restricted Boltzmann Machine (TRBM)

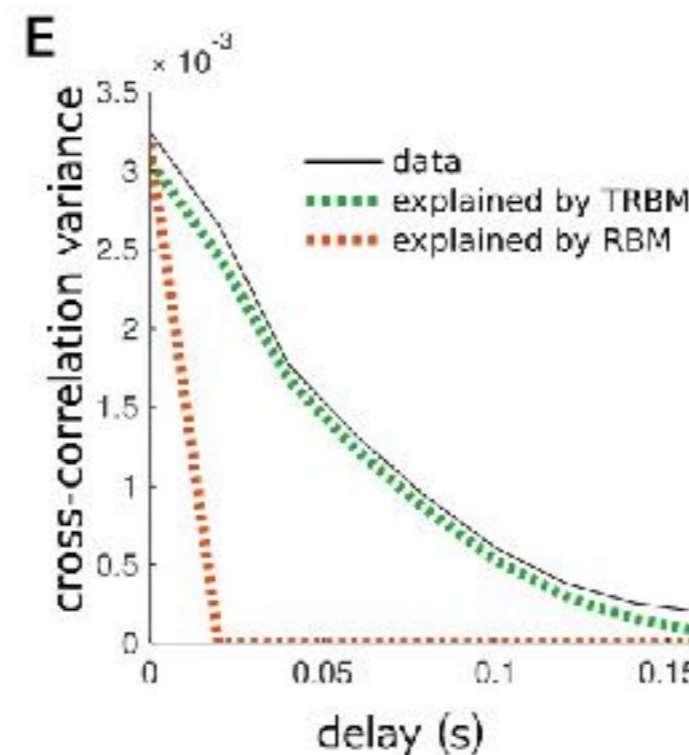
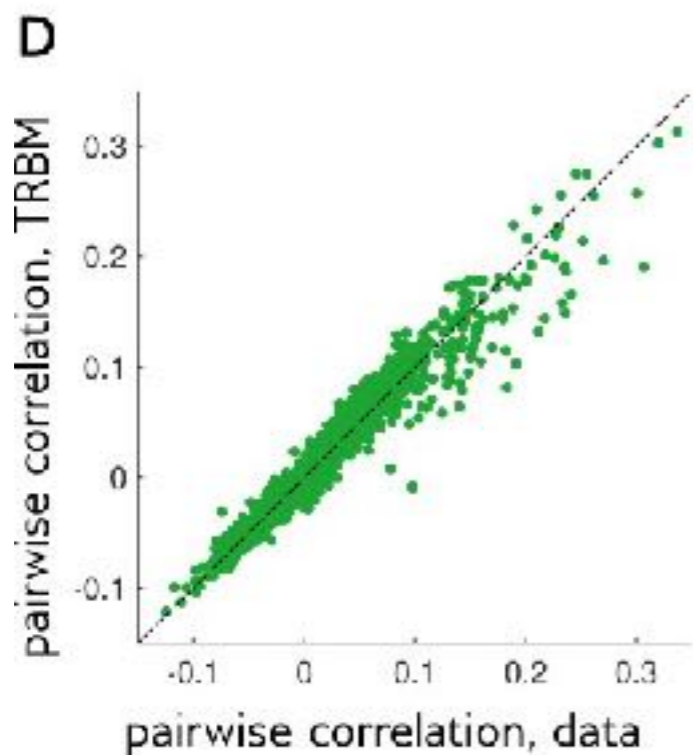
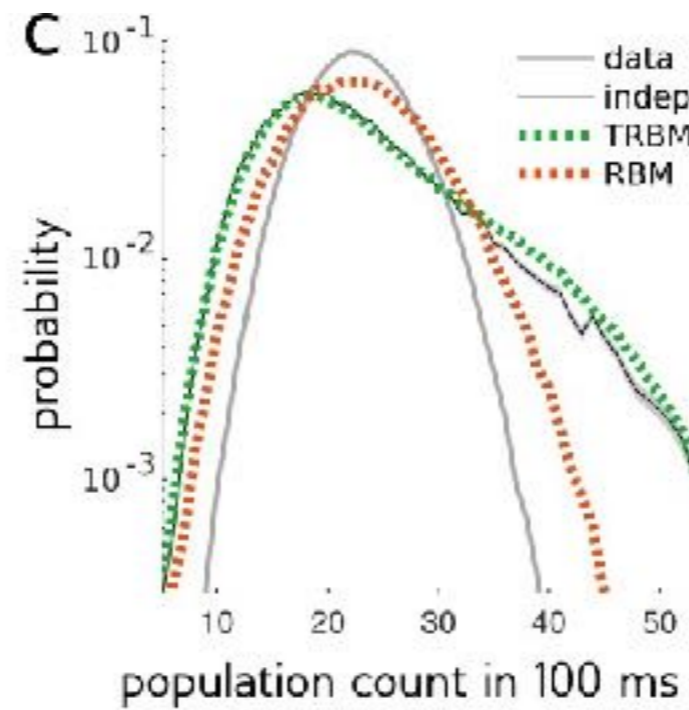
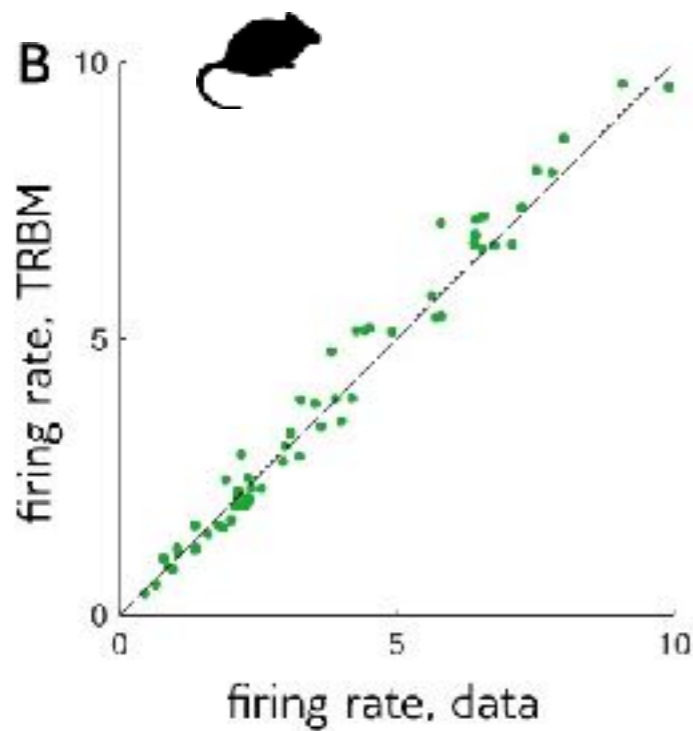
Population response: spikes



$$P[(\sigma_{it})] = \frac{1}{Z} \sum_{(h_{jt'})} \exp \left(\underbrace{\sum_{it} a_i \sigma_{it}}_{\text{Neuron firing rate}} + \underbrace{\sum_{jt'} b_j h_{jt'}}_{\text{Hidden unit firing rate}} + \underbrace{\sum_{ijtt'} W_{ji,t'-t} \sigma_{it} h_{jt'}}_{\text{Coupling}} \right)$$

- spatial-**temporal, high-order** correlations
- easy to **sample** (block sampling)
- easy to **fit** (contrastive divergence)

performance on rat retina

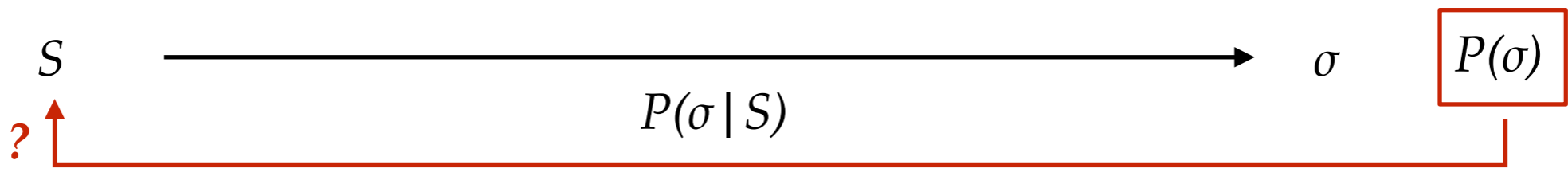
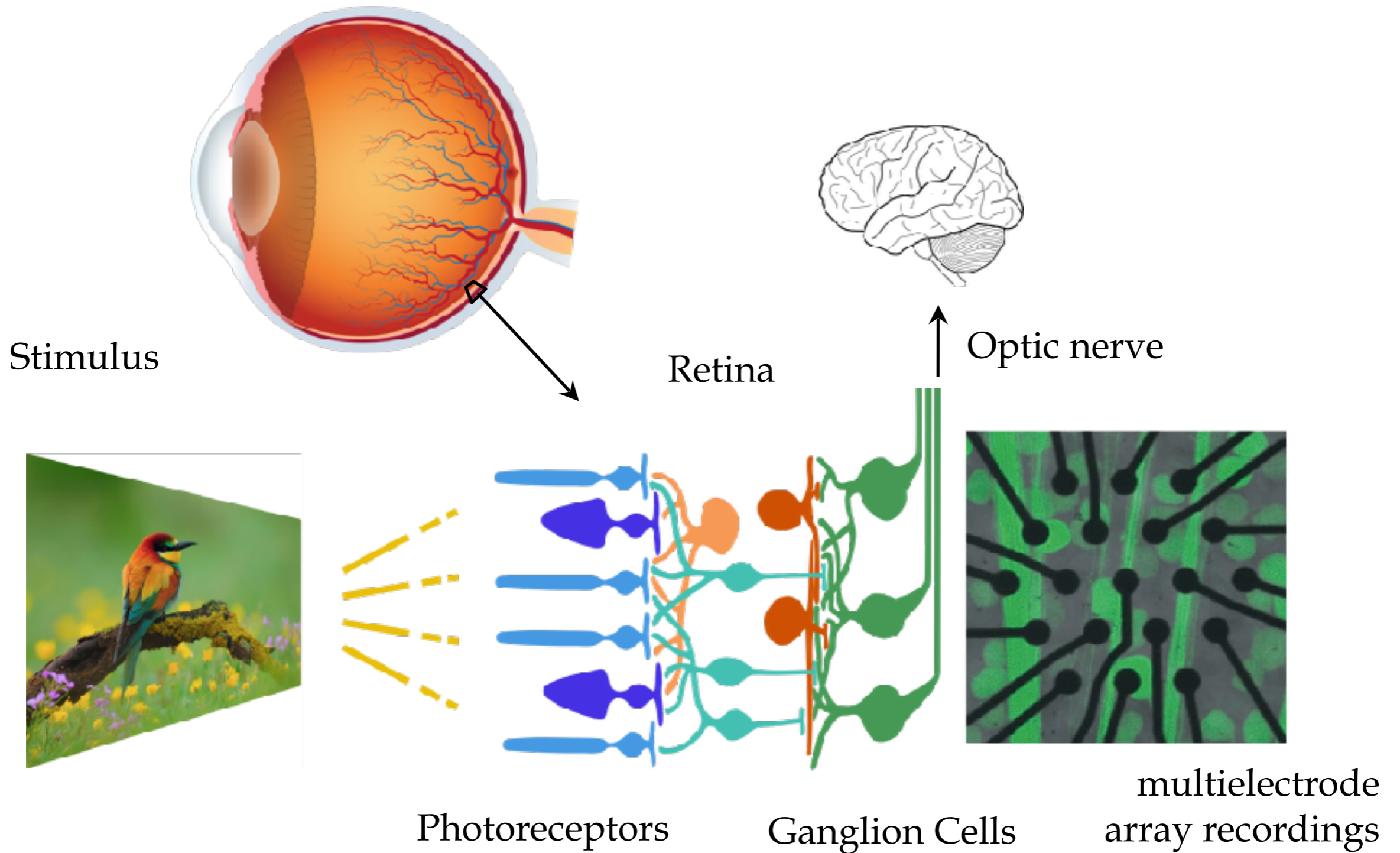


60 neurons, rat retina
10 hidden units per cell
stimulus: random bar

Population count:
number of spikes
in the population

Explained variance
of pairwise
correlations

back to stimulus

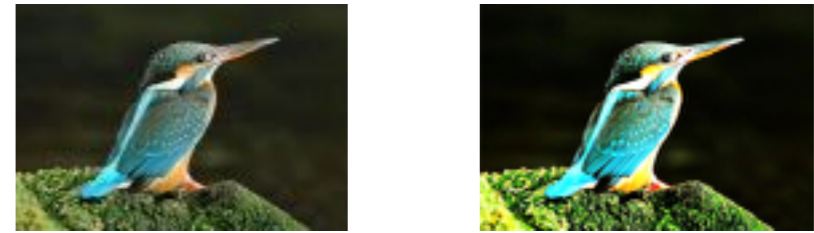


metric and discrimination

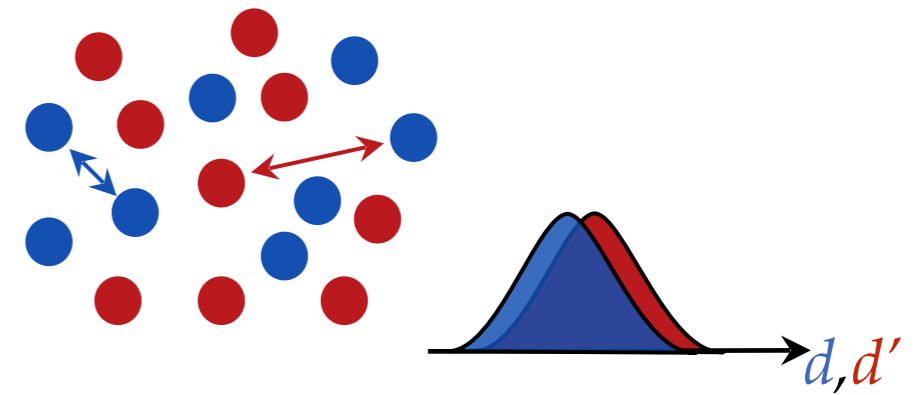
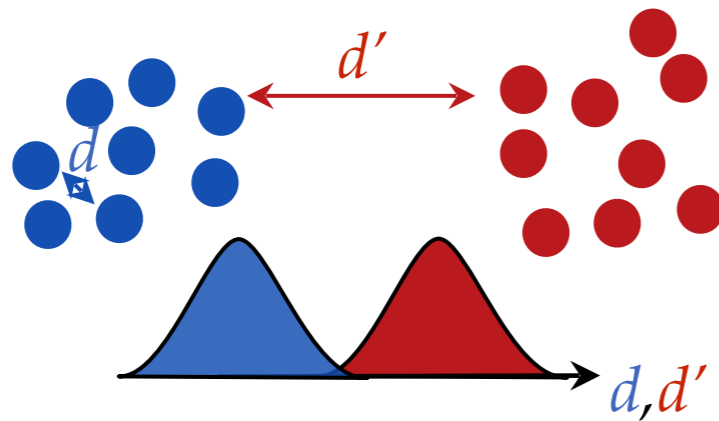
High discrimination

Low discrimination

Stimulus



Responses

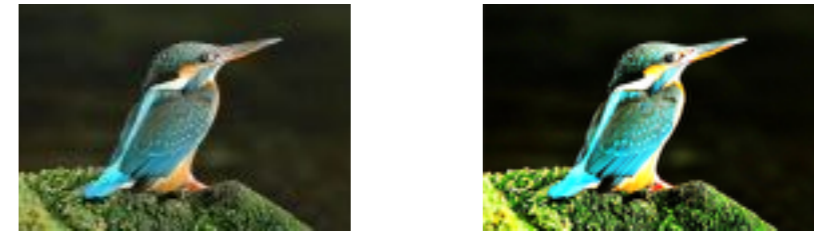


metric and discrimination

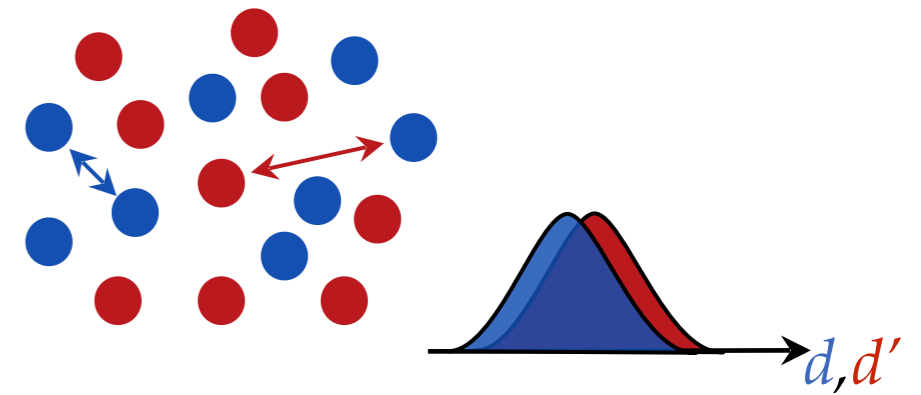
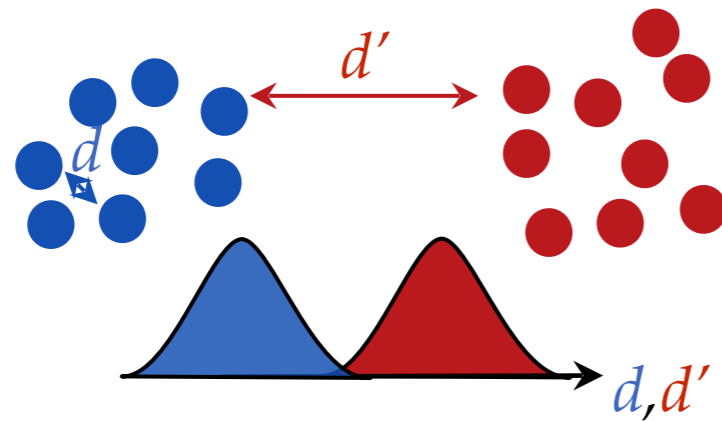
High discrimination

Low discrimination

Stimulus

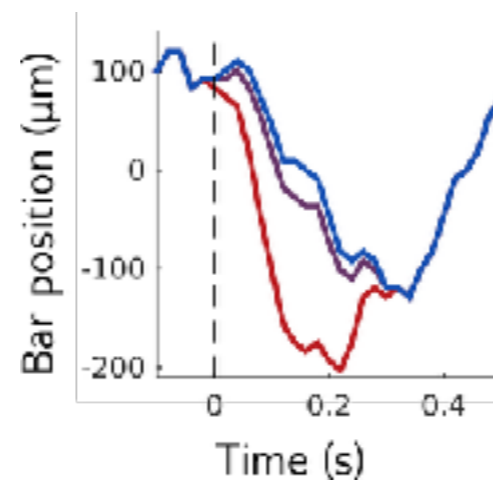


Responses



Perturbative approach

Stimulus: bar in motion, reference + perturbations



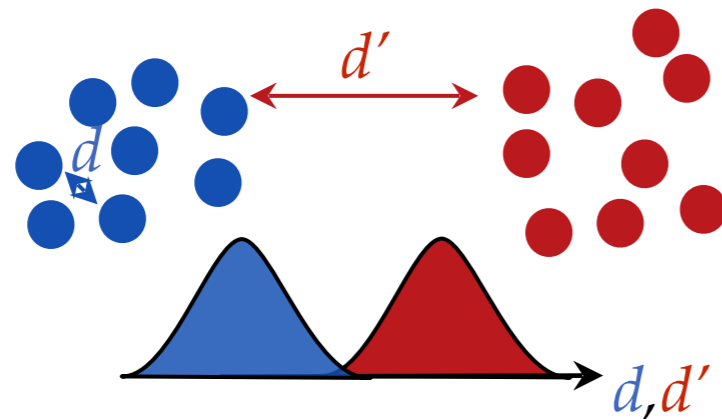
metric and discrimination

High discrimination

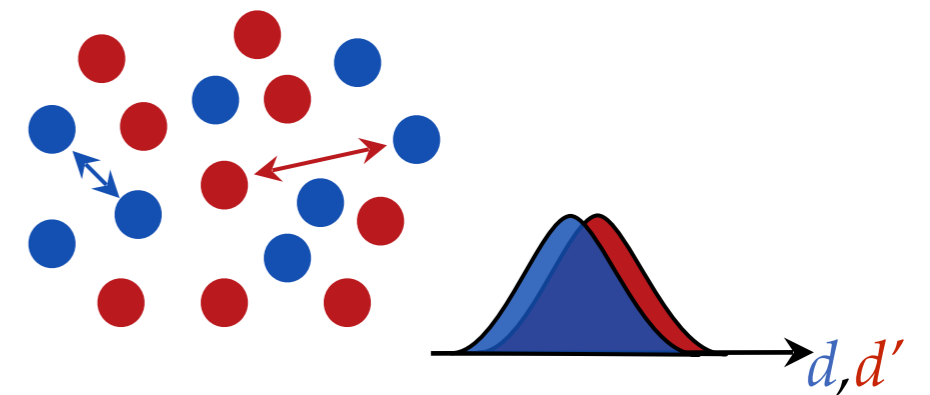
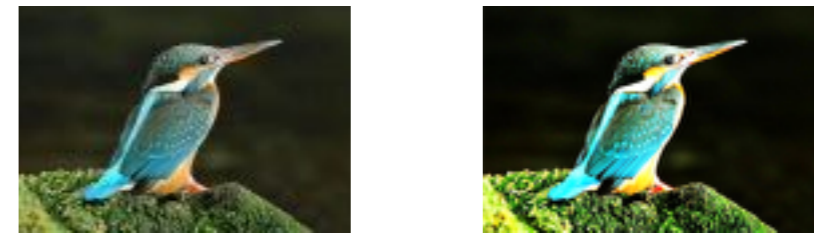
Stimulus



Responses

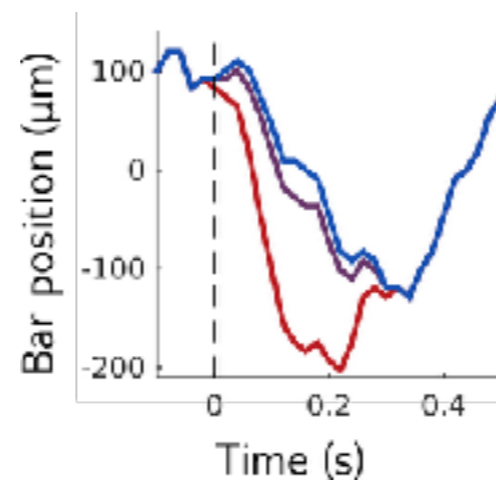


Low discrimination

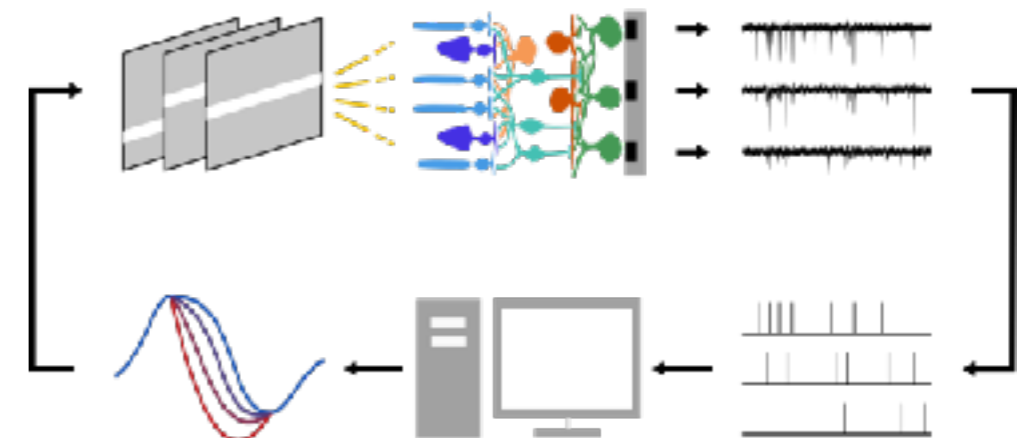


Perturbative approach

Stimulus: bar in motion, reference + perturbations



Online adaptation of perturbations



TRBM metric

- metric defined on hidden variables (modulated by how they impact cells)

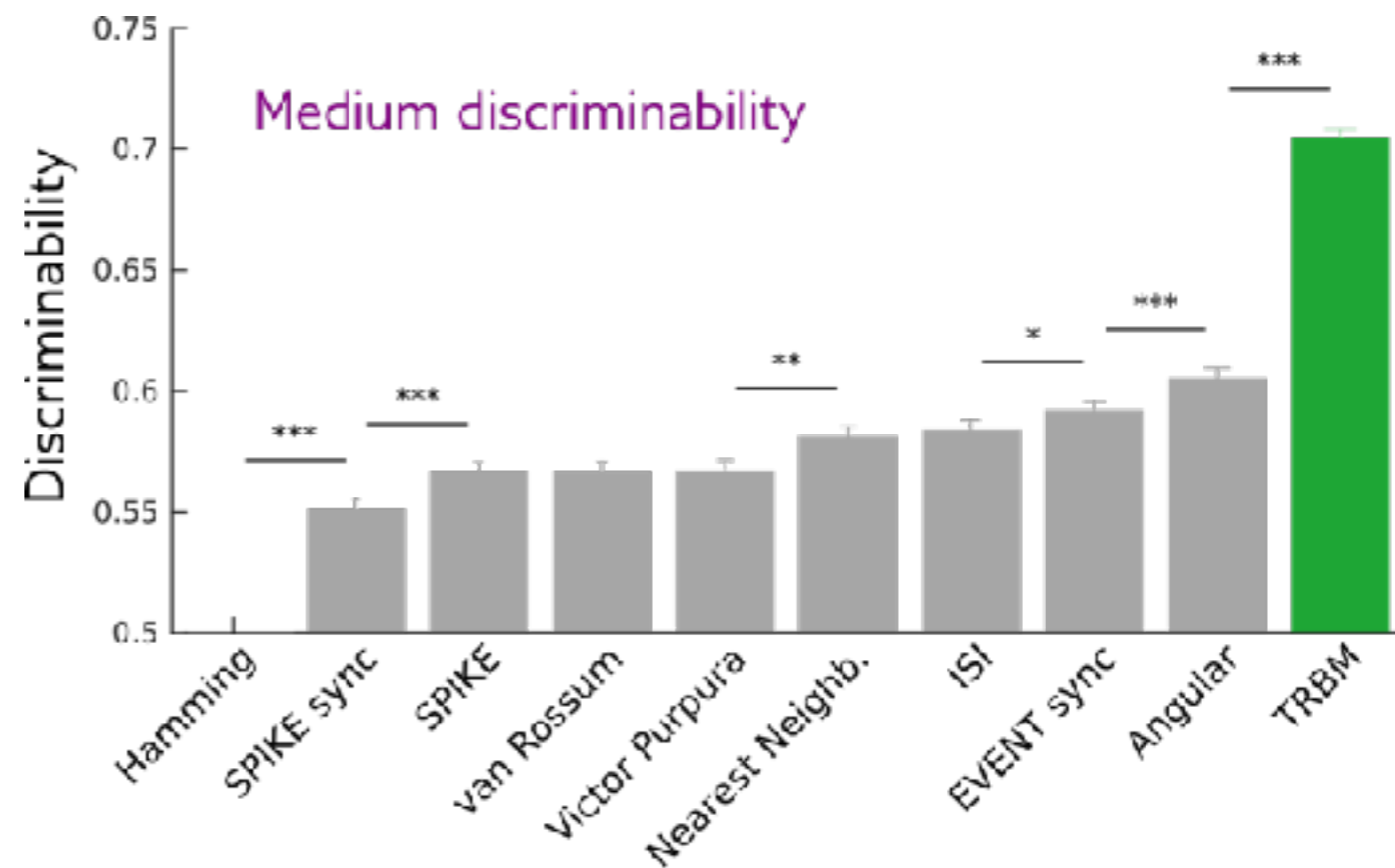
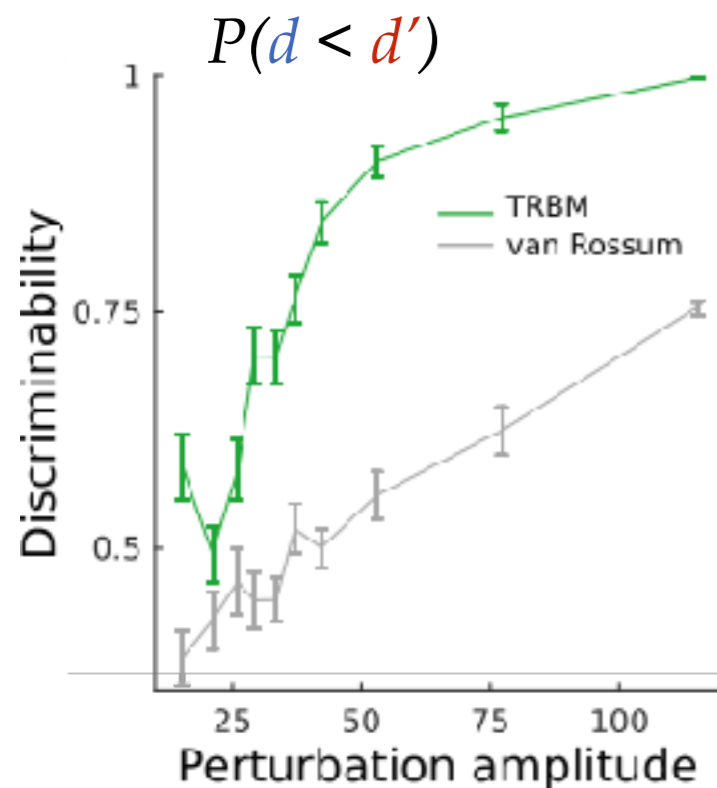
$$d(\sigma^1, \sigma^2)^2 = \text{var}_\sigma [(\langle h|\sigma^1 \rangle - \langle h|\sigma^2 \rangle)^\top w \sigma]$$

TRBM metric

- metric defined on hidden variables (modulated by how they impact cells)

$$d(\sigma^1, \sigma^2)^2 = \text{var}_\sigma [(\langle h|\sigma^1 \rangle - \langle h|\sigma^2 \rangle)^\top w \sigma]$$

- outperforms all existing metrics

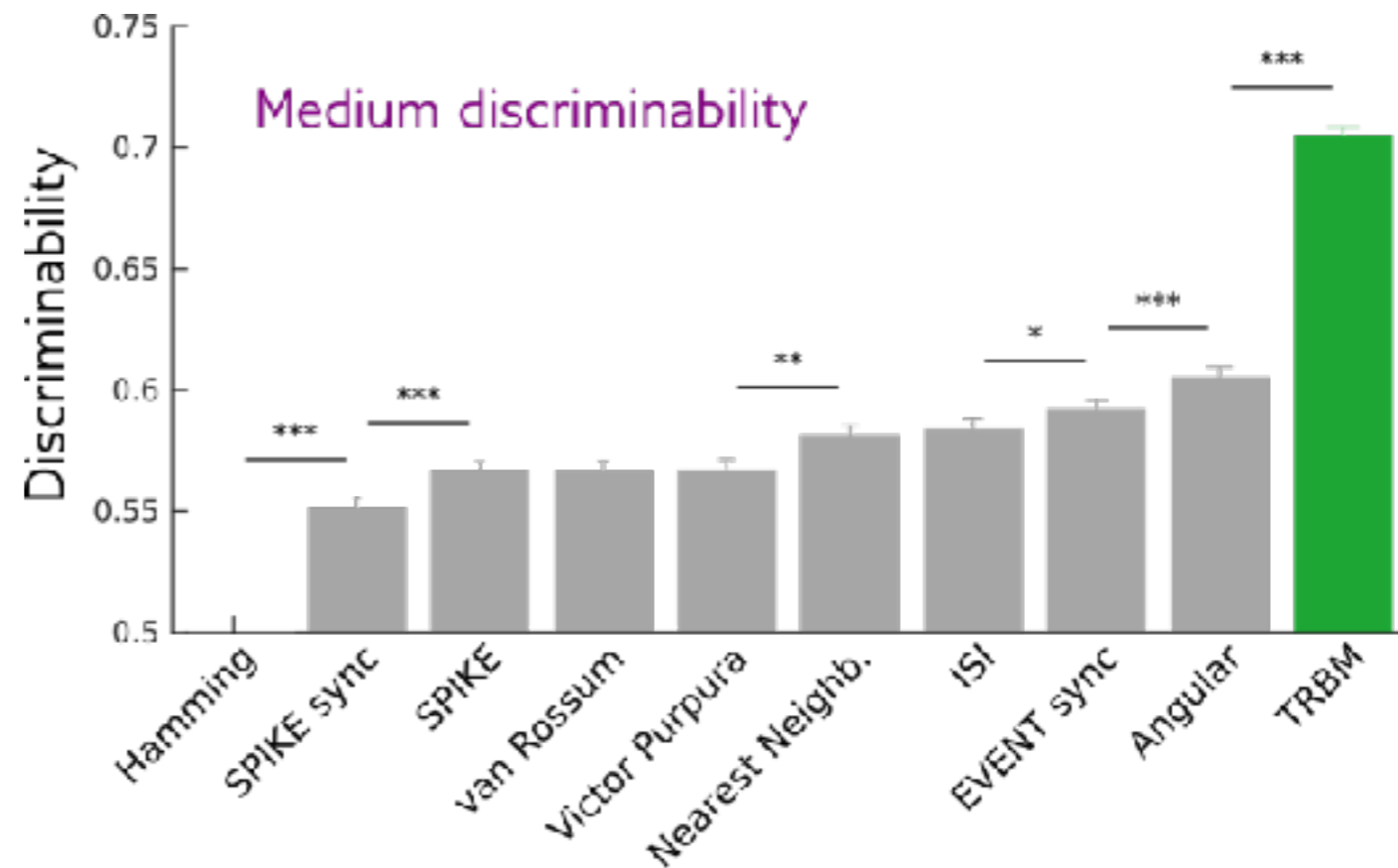
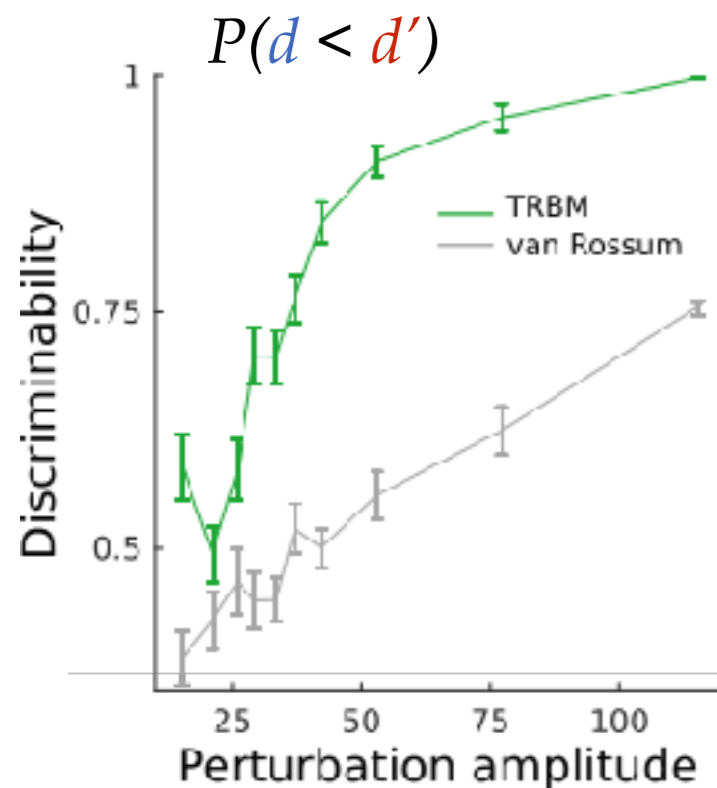


TRBM metric

- metric defined on hidden variables (modulated by how they impact cells)

$$d(\sigma^1, \sigma^2)^2 = \text{var}_\sigma [(\langle h | \sigma^1 \rangle - \langle h | \sigma^2 \rangle)^\top w \sigma]$$

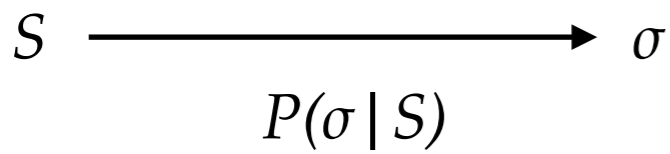
- outperforms all existing metrics



- unsupervised = no adjustable parameter

learning without supervision

- supervised learning



learning without supervision

- supervised learning



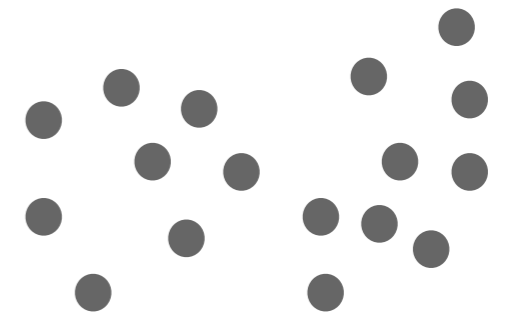
learning without supervision

- supervised learning

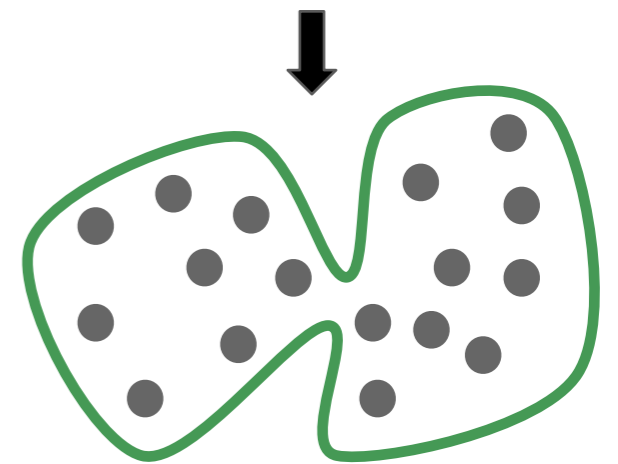


- unsupervised learning

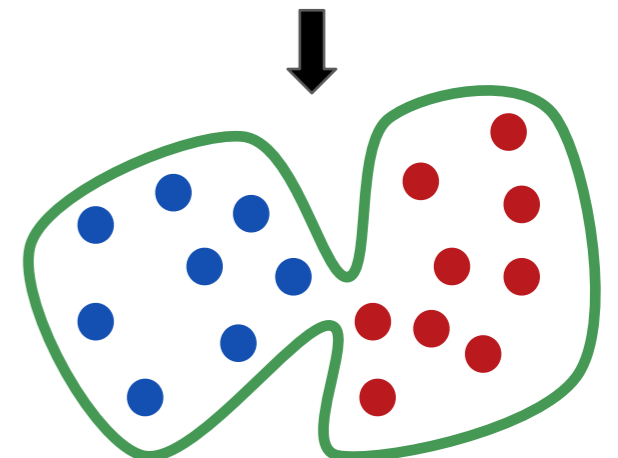
Responses to
unknown stimuli
 $P(\sigma)$



Model response
distribution



Discriminate responses to
different stimuli



conclusions

- **statistical physics** to study **emergent behaviour** in biological systems

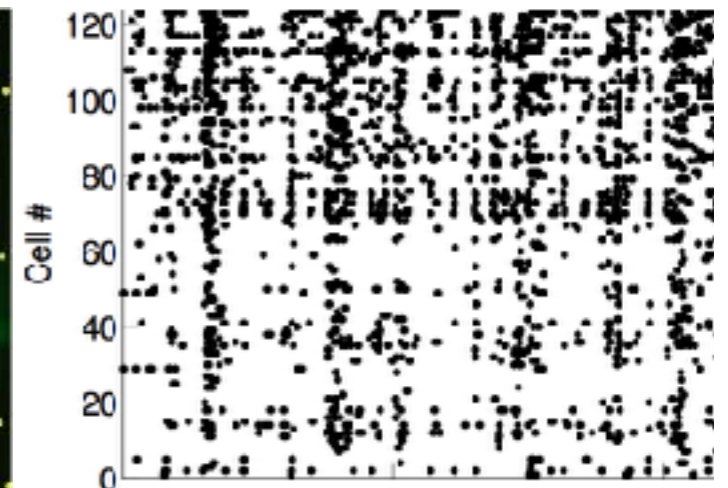
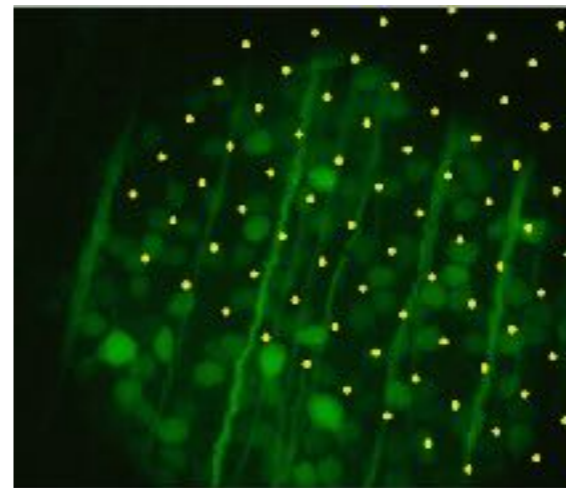
- in birds

- ▶ **global** correlations from **local** interactions
- ▶ interaction rule is **topological**, not metric
- ▶ **critical** fluctuations of velocity
- ▶ **local equilibrium**



- in neurons

- ▶ **hidden-variable** spin model of correlated population activity
- ▶ derived **metric** outperforms others despite being **unsupervised**



- application to other biological networks?