

Detection of dependence patterns with delay

J. Chevallier T. Laloë

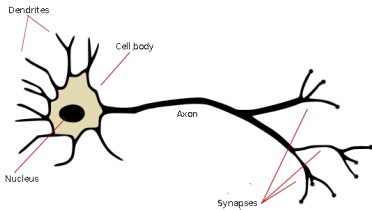
LJAD University of Nice



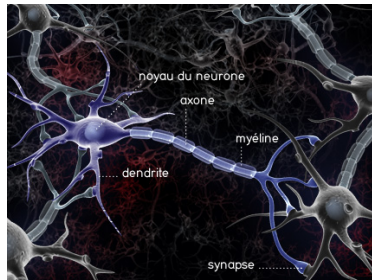
Journées de la SFdS

4 Juin 2015

Biological context



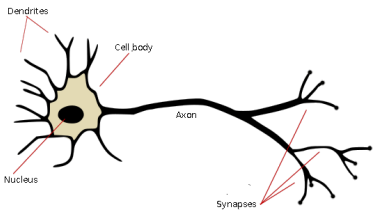
Structure of a typical neuron



Connected neurons

- Neural network: Interacting cells.
- Information transport via electric pulses: action potentials.

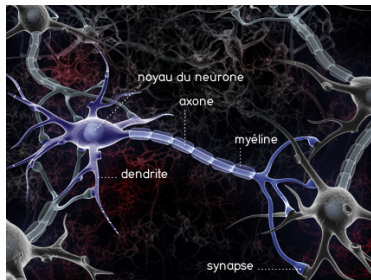
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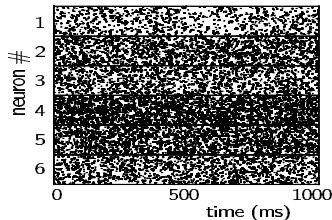
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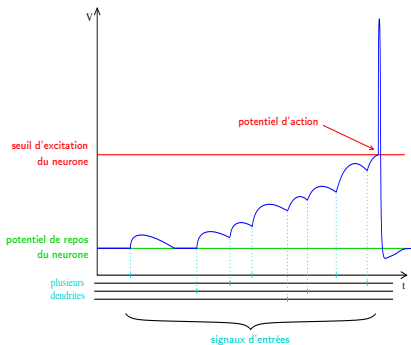
After preprocessing, we dispose of M trials of simultaneously recorded spike trains.



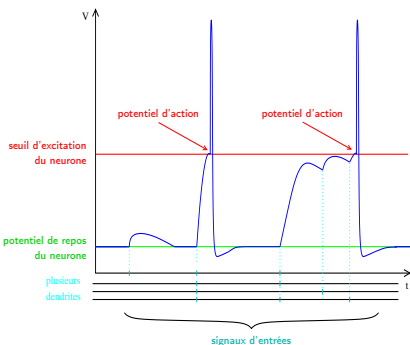
Connected neurons



Synchronization phenomenon



Without synchronization



With synchronization

- The synchronization phenomenon can occur during sensory-motor tasks.
- The repetition of a given task may give birth to neuronal assemblies.

Goal

Detection of synchronizations.

Statistical analysis

- Cross-correlogram (Perkel et al., '67).
- Peristimulus time histogram (PSTH, (Aertsen et al., '89)).

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UE method

- Unitary event: spike synchrony that recurs more often than expected.
- The test statistic is based on the *number of coincidences*.
 - Introduced in the PhD thesis of S. Grün ('96).
 - Applied to time discrete data.

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GAUE method for two neurons (Tuleau-Malot et al., 2014)

- Notion of coincidence transposed to the continuous time framework.
- Independence test between Poisson processes based on this new notion.

Notion of delayed coincidences

- N_1, \dots, N_n are point processes on $[a, b]$.
- $\mathcal{J} \subset \{1, \dots, n\}$ is a set of indices.

Notion of delayed coincidences

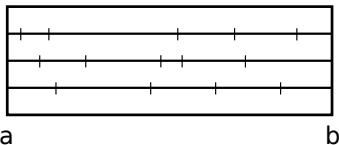
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Definition

The *delayed coincidence count* of delay $\delta < (b - a)/2$ is

$$X_{\mathcal{J}} := \int_{[a,b]^{\mathcal{J}}} \mathbf{1}_{\left| \max_{i \in \{1, \dots, \mathcal{J}\}} x_i - \min_{i \in \{1, \dots, \mathcal{J}\}} x_i \right| \leq \delta} N_{i_1}(dx_1) \dots N_{i_{|\mathcal{J}|}}(dx_{|\mathcal{J}|}).$$

Neuron 1
Neuron 2
Neuron 3



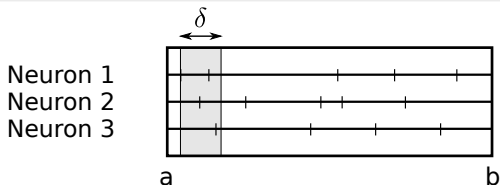
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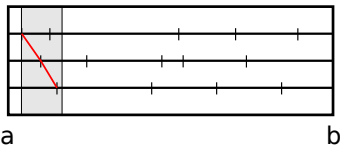
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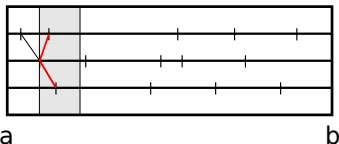
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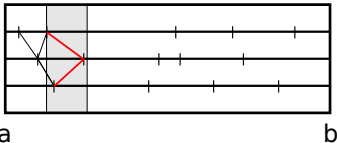
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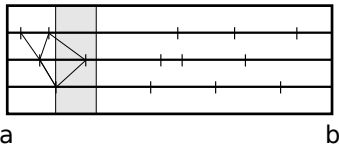
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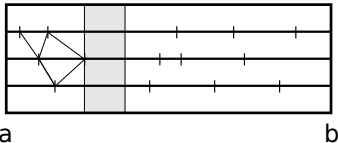
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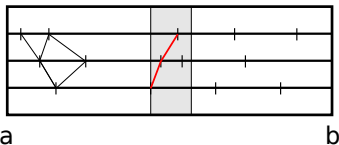
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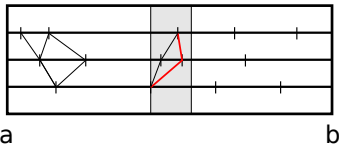
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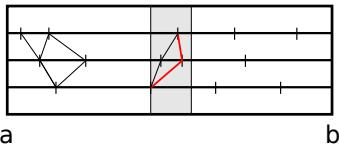
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Definition

The *general coincidence count* is

$$X_{\mathcal{J}} := \int_{[a,b]^J} c(x_1, \dots, x_J) N_{i_1}(dx_1) \dots N_{i_J}(dx_J).$$

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Notion of delayed coincidences

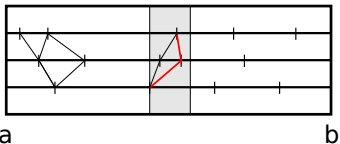
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Goal: Test \mathcal{H}_0 against \mathcal{H}_1

- $$\begin{cases} \mathcal{H}_0: & \text{The processes } N_j, j \in \mathcal{J} \text{ are independent;} \\ \mathcal{H}_1: & \text{The processes } N_j, j \in \mathcal{J} \text{ are not independent.} \end{cases}$$

Asymptotic properties

Let $(N_1^{(k)}, \dots, N_n^{(k)})_{1 \leq k \leq M}$ denote a M -sample. We compare two estimates.

- CLT $\Rightarrow \sqrt{M} \frac{\bar{m} - \mathbb{E}[X_{\mathcal{J}}]}{\sqrt{\text{Var}(X_{\mathcal{J}})}} \xrightarrow{M \rightarrow \infty} \mathcal{N}(0, 1)$, where $\bar{m} = \frac{1}{M} \sum_{k=1}^M X_{\mathcal{J}}^{(k)}$.

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- If N_1, \dots, N_n are **Poisson processes** with intensities $\lambda_1, \dots, \lambda_n$, then

$$\begin{cases} \mathbb{E}[X_{\mathcal{J}}] = m_0((\lambda_i)_i) \\ \text{Var}(X_{\mathcal{J}}) = v_0((\lambda_i)_i) \end{cases} \quad \text{under } \mathcal{H}_0.$$

- Let us denote

$$\hat{\lambda}_i := \frac{1}{M} \sum_{k=1}^M \frac{N_i^{(k)}([a, b])}{b-a} \quad \text{and} \quad \begin{cases} \hat{m}_0 = m_0((\hat{\lambda}_i)_i) \\ \hat{v}_0 = v_0((\hat{\lambda}_i)_i). \end{cases}$$

- Plug-in step (delta method + Slutsky) $\Rightarrow \sqrt{M} \frac{\bar{m} - \hat{m}_0}{\sqrt{\hat{\sigma}^2}} \xrightarrow[\mathcal{H}_0]{M \rightarrow \infty} \mathcal{N}(0, 1)$ where

$$\hat{\sigma}^2 = \hat{v}_0 - (b-a)^{-1} \hat{m}_0^2 \left(\sum_{j \in \mathcal{J}} \hat{\lambda}_j^{-1} \right).$$

Our independence test

Definition

Denote z_α the α -quantile of the standard Gaussian distribution. Then the symmetric test Δ_α rejects \mathcal{H}_0 when \bar{m} and \hat{m}_0 are too different, that is when

$$\left| \sqrt{M} \frac{(\bar{m} - \hat{m}_0)}{\sqrt{\hat{\sigma}^2}} \right| > z_{1-\alpha/2}.$$

Theorem

If N_1, \dots, N_n are **homogeneous Poisson processes**, the test Δ_α is of asymptotic level α .

Simulation procedure

- 1 Generate a set of random parameters $(b - a, (\lambda_i)_i)$ according to the appropriate Framework;
- 2 Use this set (and $\delta = 10\text{ms}$) to generate M trials;
- 3 Compute the different statistics;
- 4 Repeat steps 1 to 3 a thousand times.

Level

Fig. A

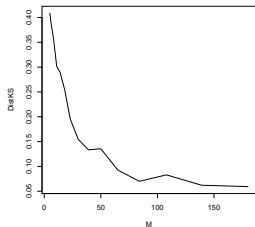


Fig. B

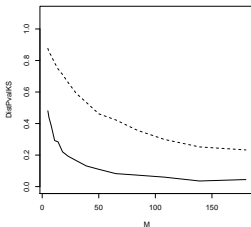
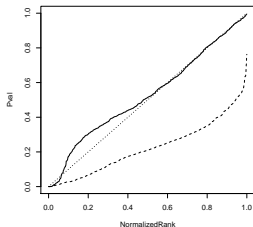


Fig. C



- $n = 4$ neurons. $\mathcal{J} = \{1, 2, 3, 4\}$;
- $b - a \sim \mathcal{U}([0.2, 0.4\text{s}])$;
- Independent intensities. $\lambda_i \sim \mathcal{U}([8, 20\text{Hz}])$;
- $M = 50$ (Figure C).

Fig. A

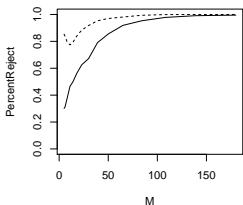
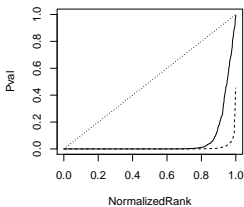


Fig. B



- Add an injection process \tilde{N} . Intensity: 0.3Hz.
- $\alpha = 0.05$.
- $M = 50$ (Figure B).

Hawkes processes ('71)

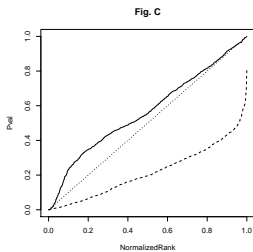
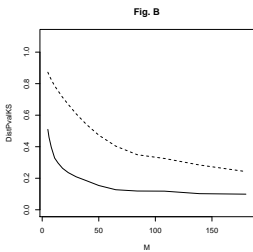
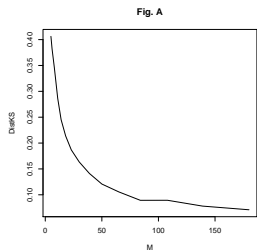
- More realistic than Poisson processes (Goodness of fit tests, Reynaud-Bouret et al., '14).

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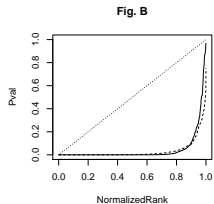
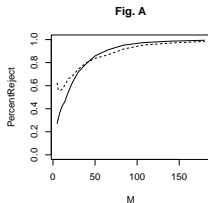
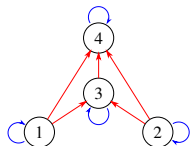
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- Form of the intensity:

$$\lambda_t^j = \max \left(0, \mu_j + \sum_{i=1}^n \int_{s < t} h_{ij}(t-s) N^i(ds) \right).$$

- spontaneous rate $\mu_j \geq 0$.
- interaction function h_{ij} : influence of neuron i over neuron j .
 - Either excitatory or inhibitory phenomena.
 - Strict refractory period. ($h_{ij} \ll 0$)

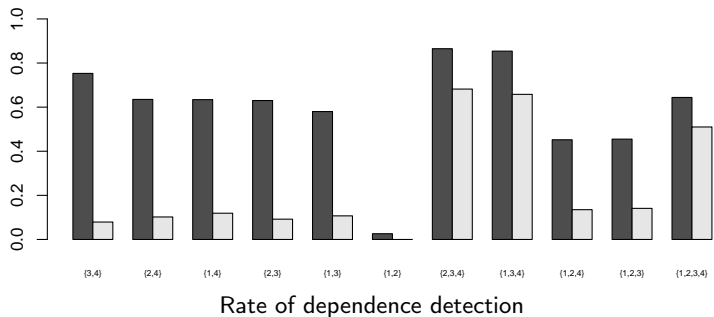
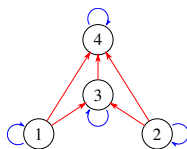


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- $b - a \sim \mathcal{U}([0.2, 0.4s])$;
- Independent spontaneous intensities. $\mu_i \sim \mathcal{U}([8, 20\text{Hz}])$;
- Auto-interaction functions h_{ij} to model refractory period of 3ms.
- $M = 50$ (Figure C).



- Add interaction functions according to the graph. Range: 5ms.
- $\alpha = 0.05$.
- $M = 50$ (Figure B).

Simulations



Overview

- Independence test over any subset of n neurons.
- Theoretical results on Poisson processes. Remains reliable on Hawkes processes.
- Multiple testing over the subsets.

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- Outlook:
 - Find the asymptotic for Hawkes processes.
 - R package.