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# Fast Inference of Interactions in Assemblies of Stochastic Integrate-and-Fire Neurons from Spike Recordings

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November 9th, 2010

**Abstract** We present two Bayesian procedures to infer the interactions and external currents in an assembly of stochastic integrate-and-fire neurons from the recording of their spiking activity. The first procedure is based on the exact calculation of the most likely time courses of the neuron membrane potentials conditioned by the recorded spikes, and is exact for a vanishing noise variance and for an instantaneous synaptic integration. The second procedure takes into account the presence of fluctuations around the most likely time courses of the potentials, and can deal with moderate noise levels. The running time of both procedures is proportional to the number  $S$  of spikes multiplied by the squared number  $N$  of neurons. The algorithms are validated on synthetic data generated by networks with known couplings and currents. We also reanalyze previously published recordings of the activity of the salamander retina (including from 32 to 40 neurons, and from 65,000 to 170,000 spikes). We study the dependence of the inferred interactions on the membrane leaking time; the differences and similarities with the classical cross-correlation analysis are discussed.

## 1 Introduction

Over the past decades, multi-electrode recordings (Taketani and Baudry, 2006) have unveiled the nature of the activity of populations of neural cells in various systems, such as the vertebrate retina (Schnitzer and Meister, 2003), cortical cultures (Tang et al, 2008), or the prefrontal cortex (Peyrache et al, 2009). The observation of substantial correlations in the firing activities of neurons has raised fundamental issues on their functional role (Romo, Hernandez, Zainos and Salinas, 2003; Averbeck, Latham and Pouget, 2006). From a structural point of view, a challenging problem is to infer the network and the strengths of the functional interactions between the neural cells from

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the spiking activity (Fig. 1A). Powerful inference procedures are needed, capable to handle massive data sets, with millions of spikes emitted by tens or hundreds of neurons.

A classical approach to infer functional neural connectivity is through the study of pairwise cross-correlations (Perkel, Gerstein and Moore, 1967; Aertsen and Gerstein, 1985). The approach was applied in a variety of neural systems, including the auditory midbrain of the grassfrog (Epping and Eggermont, 1987), the salamander retina (Brivanlou, Warland and Meister, 1998), the primate and rat prefrontal cortex (Constantinidis, Franowicz and Goldman-Raking, 2001; Fujisawa, Amarasingham, Harrison and Buzsaki, 2008). Other approaches, capable of taking into account network-mediated effects, were proposed based on concepts issued from statistics and graph theory (Seth and Edelman, 2007; Dahlhaus, Eichler and Sandkühler, 1997; Sameshima and Baccalá, 1999; Jung, Nam and Lee, 2010), information theory (Bettencourt, Stephens, Ham and Gross, 2007), or statistical physics (Schneidman, Berry, Segev and Bialek, 2006; Shlens et al, 2006).

An alternative approach is to assume a particular dynamical model for the spike generation. The generalized linear model, which represents the generation of spikes as a Poisson process with a time-dependent rate is a popular framework (Brown, Nguyen, Frank, Wilson and Solo, 2001; Truccolo et al, 2005; Pillow et al, 2008). The Integrate-and-Fire (IF) model, where spikes are emitted according to the dynamics of the membrane potential is another natural candidate (Gerstner and Kistler, 2002; Jolivet, Lewis and Gerstner, 2004). The problem of estimating the model parameters (external current, variance of the noise, capacitance and conductance of the membrane) of a single stochastic IF neuron from the observation of a spike train has received a lot of attention (Paninski, Pillow and Simoncelli, 2004; Pillow et al., 2005; Mulleney and Iyengar, 2008; Lansky and Ditlevsen, 2008). Few studies have focused on the inference of interactions in an assembly of IF neurons (Makarov, Panetsos and de Feo, 2005). Recently, we proposed a Bayesian algorithm to infer the interactions in a network of stochastic perfect integrators when the synaptic integration is instantaneous and the noise is vanishingly small (Cocco, Leibler and Monasson, 2009).

In the present work we introduce a Bayesian algorithm to infer the couplings and the external currents in an assembly of leaky IF neurons, and in presence of moderate input noise (Fig. 1A). The computational time grows as the product of the number of recorded spikes, and the square of the number of neurons. We validate the algorithm on synthetic data, and apply it to real recordings of the ganglion cell activity in the salamander retina, presented with natural visual stimuli, and in the absence of stimulus (spontaneous activity).

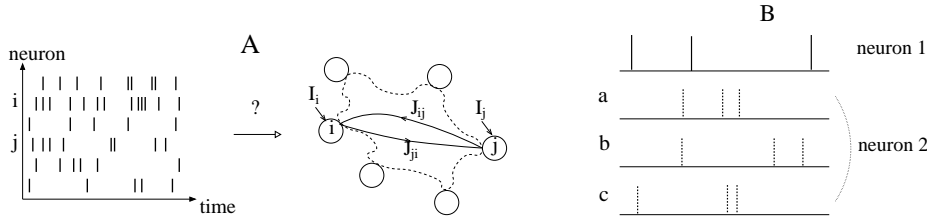
## 2 Materials and Methods

### 2.1 Definition of the Leaky Integrate-and-Fire model

In the Leaky Integrate-and-Fire (LIF) model, the membrane potential  $V_i(t)$  of neuron  $i$  at time  $t$  obeys the first-order differential equation,

$$C \frac{dV_i}{dt}(t) = -g V_i(t) + I_i^{syn}(t) + I_i + \eta_i(t) \quad (1)$$

where  $C$  and  $g$  are, respectively, the capacitance and conductance of the membrane. The ratio  $\tau = C/g$  is the membrane leaking time.  $I_i^{syn}(t)$  is the synaptic current coming



**Fig. 1** **A.** Extra-cellular recordings give access, through spike-sorting, to the times  $t_{i,k}$  of the spikes emitted by a population of neurons. We want to infer the values of the interactions  $J_{ij}$  and external inputs  $I_i$  of the network most likely to have generated the recorded activity. **B.** Example of firing activity of  $N = 2$  neurons. The top panel shows three spikes emitted by neuron 1. Panels a, b, c show possible activities of neuron 2, with equal average firing rates but with different timings.

from the other neurons and entering the neuron  $i$  at time  $t$ :

$$I_i^{syn}(t) = \sum_{j(\neq i)} J_{ij} \sum_k \delta(t - t_{j,k}) \quad (2)$$

where  $J_{ij}$  is the strength of the connection from neuron  $j$  onto neuron  $i$  (Figure 1A);  $t_{j,k}$  is the time at which neuron  $j$  fires its  $k^{th}$  spike. We assume that synaptic inputs are instantaneously integrated, *i.e.* that the synaptic integration time is much smaller than all the other time scales, including  $\tau$ . Our method for inferring the interactions relies on this assumption, and should be modified in the presence of synaptic integration kernels with temporal filtering.  $I_i$  is a constant external current flowing into neuron  $i$  (Fig. 1A), and  $\eta_i(t)$  is a fluctuating current, modeled as a Gaussian noise process:  $\langle \eta_i(t) \rangle = 0$ ,  $\langle \eta_i(t) \eta_j(t') \rangle = \sigma^2 \delta_{ij} \delta(t - t')$ . The noise standard deviation,  $\sigma$ , has here the dimension of a current times the square root of a time. An alternative definition would consist in rescaling  $\sigma$  with a time dependent factor, *e.g.*  $\sqrt{\tau}$ ; our definition allows us to reach the perfect integrator limit ( $\tau \rightarrow \infty$ ) while keeping  $\sigma$  fixed.

The neuron  $i$  remains silent as long as  $V_i$  remains below a threshold potential  $V_{th}$ . If the threshold is reached at some time  $t_0$ , *i.e.*  $V_i(t_0) = V_{th}$ , then a spike is emitted, and the potential is reset to its resting value:  $V(t_0^+) = 0$ . The dynamics then resumes following (1).

## 2.2 Likelihood of the spiking times for given interactions and currents

Let  $\mathcal{J} = \{J_{ij}\}$  and  $\mathcal{I} = \{I_i\}$  denote the sets of, respectively, the interactions and currents. Let  $t_{i,k} \in [0; T]$  be the time at which neuron  $i$  emits its  $k^{th}$  spike;  $T$  is the duration of the recording. How can we infer the interactions and currents from the observation of the spiking activity? Consider the raster plots in Fig. 1B. In pattern *a*, the timings of the spikes of neuron 1 do not seem to be correlated to the activity of neuron 2. Hence, we may guess that there is no interaction from neuron 2 to neuron 1 ( $J_{12} = 0$ ). In pattern *b*, a spike of neuron 1 is likely to follow a spike of neuron 2, which suggests that the interaction  $J_{12}$  is positive. Conversely, in pattern *c*, it seems that the firing of neuron 2 hinders the firing of neuron 1, which indicates that  $J_{12}$  has a negative value.

This crude reasoning can be made mathematically rigorous in the framework of statistical inference (Cover and Thomas, 2006). Let us define the likelihood  $P(\mathcal{T}|\mathcal{J}, \mathcal{I})$  of a set of spiking times,  $\mathcal{T} = \{t_{i,k}\}$ , given  $\mathcal{J}$  and  $\mathcal{I}$ . According to Bayes rule the most likely couplings and currents,  $\hat{\mathcal{J}}$  and  $\hat{\mathcal{I}}$ , given the set of spiking times  $\mathcal{T}$  can be inferred through the maximization of  $P(\mathcal{T}|\mathcal{J}, \mathcal{I})$ <sup>1</sup>. Due to the statistical independence of the noises  $\eta_i$  from neuron to neuron, the likelihood  $P$  of  $\mathcal{T}$  given  $\mathcal{J}, \mathcal{I}$  can be written as the product of First-Passage Time (FPT) probabilities,

$$P(\mathcal{T}|\mathcal{J}, \mathcal{I}) = \prod_{i,k} p_{FPT}(t_{i,k+1}|t_{i,k}, \{t_{j,\ell}\}, \{J_{ij}\}, I_i). \quad (3)$$

Here  $p_{FPT}$  denotes the probability that  $V_i$  crosses  $V_{th}$  for the first time at time  $t_{i,k+1}$ , starting from 0 at time  $t_{i,k}$  and conditioned to the inputs from the other neurons at times  $t_{j,\ell}$ , with  $t_{i,k} < t_{j,\ell} < t_{i,k+1}$ . As the synaptic integration is instantaneous, an incoming spike from neuron  $j$  results in a (positive or negative) jump of the potential  $V_i$  by  $J_{ij}/C$ ;  $p_{FPT}$  can therefore be interpreted as the FPT density probability for a one-dimensional Ornstein-Uhlenbeck process with a time-dependent force. It is important to stress that the presence of the products over the spike intervals in (3) does not entail that the spiking times are independent.

Consider now the potential  $V_i(t)$  during the inter-spike interval (ISI)  $[t_{i,k}; t_{i,k+1}]$ . The boundary conditions are  $V_i(t_{i,k}^+) = 0$  (reset of the potential right after a spike), and  $V_i(t_{i,k+1}^+) = V_{th}$  (condition for firing). At intermediate times, the potential can take any value smaller than  $V_{th}$ . The logarithm of the probability of a dynamical path (time course) of the potential over the  $k^{th}$  ISI of neuron  $i$  is, after multiplication by the variance  $\sigma^2$  of the noise,

$$\begin{aligned} \mathcal{L}[V_i(t); k, \mathcal{T}, \mathcal{J}, \mathcal{I}] &= -\frac{1}{2} \int_{t_{i,k}}^{t_{i,k+1}} dt \eta_i(t)^2 \\ &= -\frac{1}{2} \int_{t_{i,k}}^{t_{i,k+1}} dt \left[ C \frac{dV_i}{dt}(t) + g V_i(t) - I_i^{syn}(t) - I_i \right]^2, \end{aligned} \quad (4)$$

according to the Gaussian nature of the noise  $\eta_i(t)$  and to the dynamical equation of the LIF (1).

### 2.3 Dynamical equations for the optimal potential and noise

While no exact expression is known for  $p_{FPT}$ , it can be analytically approximated by the contribution of the most probable dynamical path for the potential,  $V_i^*(t)$  (Paninski, 2006). This approximation becomes exact when the standard deviation  $\sigma$  of the noise is small. The idea is to replace the distribution of paths for the potential  $V_i(t)$  with a single, most likely path  $V_i^*(t)$ , which we call optimal. We now explain how to derive  $V_i^*(t)$  through the condition that the log-probability  $\mathcal{L}$  (4) is maximal.

Let us assume first that  $V_i^*(t) < V_{th}$ . Then, the derivative of  $\mathcal{L}$  in (4) with respect to  $V_i^*(t)$  must vanish, which gives

$$\left. \frac{\delta \mathcal{L}}{\delta V_i^*(t)} \right|_{V_i^*} = -C^2 \frac{d^2 V_i^*}{dt^2}(t) + g^2 V_i^*(t) + C \frac{dI_i^{syn}}{dt}(t) - g I_i^{syn}(t) - g I_i = 0. \quad (5)$$

<sup>1</sup> We consider here that the *a priori* measure over the couplings and currents is flat.

We now turn this second order differential equation for the optimal potential into a first order differential equation at the price of introducing a new function,  $\eta_i^*(t)$ , and a new first order differential equation for this function. It is straightforward to check that the solution of

$$C \frac{dV_i^*}{dt}(t) = -g V_i^*(t) + I_i^{syn}(t) + I_i + \eta_i^*(t) \quad (6)$$

is a solution of the optimization equation (5) if  $\eta_i^*(t)$  fulfills

$$\frac{d\eta_i^*}{dt}(t) = \frac{g}{C} \eta_i^*(t) = \frac{\eta_i^*(t)}{\tau}, \quad (7)$$

where  $\tau$  is the membrane leaking time. The similarity between eqns (1) and (6) allows us to interpret  $\eta_i^*(t)$  as a current noise. However, this noise is no longer stochastic, but rather it follows the deterministic path solution of (7). We will, therefore, in the following refer to  $\eta_i^*(t)$  as the optimal noise.  $\eta_i^*(t)$  corresponds to the most likely value the noise takes given the set of spiking times. Solving (7) shows that the optimal noise is an exponential function of the time:

$$\eta_i^*(t) = \eta \exp(+t/\tau) \quad (V_i^*(t) < V_{th}), \quad (8)$$

where  $\eta$  is a constant, which we call noise coefficient.

It may happen that the optimal potential only reaches the threshold without actually crossing it at intermediate times. When this is the case, the optimal potential equals  $V_i^*(t) = V_{th}$  and its derivative with respect to the time vanishes. The expression for the optimal noise can be then read from (6), and is given by

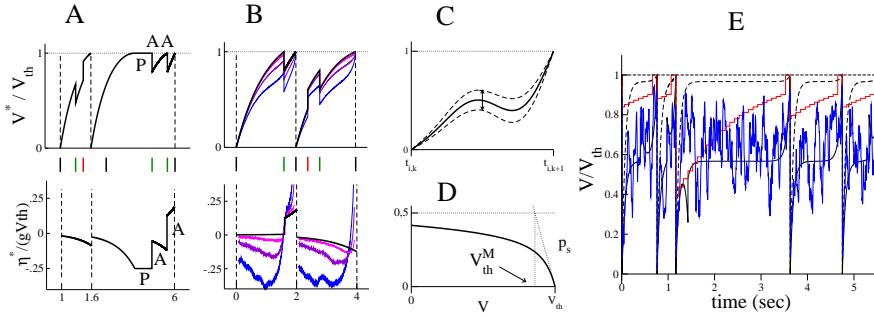
$$\eta_i^*(t) = g V_{th} - I_i^{syn}(t) - I_i \quad (V_i^*(t) = V_{th}). \quad (9)$$

Equation (9) ensures that the potential does not cross the threshold value at a time  $t < t_{i,k+1}$ .

Despite their apparent simplicity, eqns (6,8,9) are not easy to solve, due mainly to the interplay between the two regimes,  $V^* < V_{th}$  and  $V^* = V_{th}$ , mentioned above. The determination of  $V_i^*(t)$  was achieved numerically by Paninski for a single neuron (Paninski, 2006). We now sketch the procedure to determine  $V_i^*(t)$  rapidly, even for tens of neurons. The procedure relies on the search for contacts, that is, times at which the optimal potential touches the threshold. There are two types of contacts: contacts coinciding with a synaptic input (the potential touches the threshold at time  $t_{j,k}$ ), and contacts arising in between two inputs. In the absence of leakage, only the former type of contacts matter, and a search procedure to locate those isolated-time contacts was proposed by Cocco, Leibler and Monasson (2009). In the presence of leakage, both types of contacts have to be taken into account. The search procedure is more complex, and is explained below.

#### 2.4 Fixed Threshold procedure: optimal paths for the potential and the noise

We assume in this Section that the couplings and currents are known. Consider neuron  $i$  at time  $t \in [t_{i,k}; t_{i,k+1}]$ , where  $k$  is the index of the ISI. The initial and final conditions for the optimal potential are:  $V_i^*(t_{i,k}^+) = 0$  and  $V_i^*(t_{i,k+1}^-) = V_{th}$ . In between,  $V_i^*(t)$  obeys the LIF evolution equation (6) with an optimal ‘noise’  $\eta_i^*(t)$ .  $\eta_i^*(t)$  can



**Fig. 2 A & B.** Sketches of the optimal potentials  $V^*$  (top, black curves) and noises  $\eta^*$  (bottom, black curves) for one neuron receiving several inputs from two other neurons (red and green impulses, middle, with  $J_{red} = -J_{green} = .2CV_{th}$ ). The membrane conductance is  $g = .8I/V_{th}$ . The jump in the optimal noise consecutive to an active contact is always positive. **A.** Illustration of Passive (P) and Active (A) contacts. **B.** Comparison with numerical simulations, averaged over  $\sim 5,000$  samples, for  $\bar{\sigma} = .07$  (red),  $.18$  (purple),  $.36$  (blue); noise curves are averaged over the time-window  $\Delta t = .015\tau$ . **C.** Dashed lines represent possible paths for the potential when the noise standard deviation,  $\sigma$ , does not vanish. The amplitude of the fluctuations of the potential around  $V^*$  at the mid-point of the ISI is symbolized by the double arrow line. **D.** Probability  $p_s(\delta t|V)$  that an Ornstein-Uhlenbeck process starting from  $V$  does not cross the threshold  $V_{th}$  for a time  $\delta t = 3.5\tau$ . Parameters are  $gV_{th}/I = 1.2$ ,  $\bar{\sigma} = .15$ . The tangent line to  $p_s$  in  $V = V_{th}$  crosses the  $p_s = \frac{1}{2}$  line in  $V_{th}^M$ . **E.** System of two IF neurons, with  $gV_{th}/I_1 = 1.5$ ,  $gV_{th}/I_2 = 2.$ ,  $J_{12}/(CV_{th}) = .1$ ,  $J_{21} = 0$ ,  $\bar{\sigma} = .25$ . The dashed and full black curves represent the optimal potentials for neuron 1 calculated by, respectively, the Fixed and Moving Threshold procedures; for the latter,  $V_{th}^M$  is shown in red. One random realization of the membrane potential (averaged over a 10 msec time-window) is shown for comparison (blue curve).

be interpreted as a non-stochastic, external, time-dependent current to be fed into the neuron in order to drive its potential from 0 to  $V_{th}$ , given the synaptic couplings. The expressions for the optimal ‘noise’ are given by (8) when  $V_i^*(t) < V_{th}$ , and (9) when the optimal potential  $V_i^*(t)$  is equal to the threshold value.

When  $V_i^*(t)$  reaches the threshold at a time coinciding with an incoming spike, the coefficient  $\eta$  in (8) may abruptly change through an *active contact*; the notion of active contact is illustrated in the simple case of a neuron receiving a single spike in Appendix A.1. The potential  $V_i^*(t)$  may also touch the threshold without crossing it, and the noise may remain constant over some time interval; we call such an event *passive contact*. That the potential can brush, or remain at the threshold level without producing a spike is made possible by the  $\sigma \rightarrow 0$  limit. We will discuss later on the validity of this calculation, and how to modify it when the noise standard deviation,  $\sigma$ , does not vanish. Both types of contacts are shown in Fig. 2A.

Let us explain how the positions of active and passive contacts can be determined. Let  $t_1 < t_2 < \dots < t_M$  be the emission times of the spikes arriving from the neurons interacting with  $i$  during the time interval  $[t_0 \equiv t_{i,k}; t_{M+1} \equiv t_{i,k+1}]$ , and  $J_1, J_2, \dots, J_M$  the corresponding synaptic strengths<sup>2</sup>. Let  $V_0 = 0$  be the initial value of the potential, and  $m_0 = 1$  be the index of the first input spike. If the time is small enough the optimal potential is surely below the threshold value. According to (8) the optimal noise is an

<sup>2</sup> Due to the limited temporal resolution of the measurement two inputs of amplitudes  $J$  and  $J'$  can apparently arrive at the same time; if so, we consider, based on model (1) and (2), that a single input of amplitude  $J + J'$  enters the neuron.

exponential with noise coefficient  $\eta$ , and the optimal potential is obtained by solving (6) with the result,

$$V_i(\eta, t) = V_0 e^{-(t-t_0)/\tau} + \sum_{m=m_0}^M \frac{J_m}{C} e^{-(t-t_m)/\tau} \theta(t-t_m) + \frac{I_i}{g} (1 - e^{-(t-t_0)/\tau}) + \frac{\eta}{g} \sinh\left(\frac{t-t_0}{\tau}\right) \quad (10)$$

where  $\theta$  is the Heaviside function. It is tempting to look for the value of  $\eta$  such that a spike is emitted at time  $t_{M+1}$ , defined by the implicit equation  $V_i(\eta, t_{M+1}) = V_{th}$ . However, the corresponding potential might not be below threshold at all intermediate times  $t_0 < t < t_{M+1}$ . Instead, we look for the smallest noise capable of driving the potential from its initial value  $V_0$  into contact with the threshold:

$$\eta^* = \min \left\{ \eta : \max_{t_0 < t \leq t_{M+1}} V_i(\eta, t) = V_{th} \right\}. \quad (11)$$

As the potential (10) is a monotonically increasing function of  $\eta$ , a value of the noise smaller than  $\eta^*$  would not be able to bring the potential to the threshold and to trigger a spike at any time, while a value larger than  $\eta^*$  would violate the condition that the potential cannot cross the threshold on the time interval  $t_0 < t < t_{M+1}$ , see Appendices A.2 and A.3.

We denote by  $t_c$  the time at which the threshold is reached:  $V_i(\eta^*, t_c) = V_{th}$ . The solution to the minimization problem (11) can be found following the procedure described below. Briefly speaking, the procedure identifies candidates for the contact points, selects the best one, and is iterated until the ISI is completed.

- *Active candidates*: we first consider the possibility that the contact time  $t_c$  coincides with a synaptic input. We therefore calculate for each  $m = m_0, \dots, M+1$ , the root  $\eta_m$  of the implicit equation  $V(\eta_m, t_m) = V_{th}$ . The smallest of those  $M$  noise coefficients is called  $\eta_a^*$ .
- *Passive candidates*: we then consider the case where the contact time  $t_c$  may not be simultaneous to any input, but rather fall between two successive spikes. For each  $0 \leq m \leq M$ , we look for a noise coefficient  $\eta_p$  and a contact time  $t_c \in [t_m; t_{m+1}]$  fulfilling the set of coupled equations  $V_i(\eta_p, t_c) = V_{th}$ ,  $\dot{V}_i(\eta_p, t_c) = 0$ , expressing that the potential reaches and does not cross the threshold. These two equations can be solved analytically, see expressions (51) and (52) in Appendix B. We call  $\eta_p^*$  the smallest noise coefficient corresponding to those possible passive contacts.
- *Selection of the best candidate*:
  - if  $\eta_a^* < \eta_p^*$ , the contact is active and takes place at time  $t_c = t_{m^*}$  for a certain  $m^*$  comprised between  $m_0$  and  $M+1$  (Fig. 2A). The optimal potential and noise in the time interval  $[t_0, t_{m^*}]$  are given by, respectively, eqns (10) and (8) with  $\eta = \eta^*$ .
  - If  $\eta_p^* < \eta_a^*$ , the contact is passive, and takes place in the time interval  $[t_{m_c-1}; t_{m_c}]$  for a certain  $m_c$  comprised between  $m_0$  and  $M+1$ . The potential will remain equal the threshold, and the noise will remain constant according to (9) over a finite time interval  $[t_c; t_c + \Delta_c]$ , after which both  $V_i^*(t)$  and  $\eta_i^*(t)$  resume their course (Fig. 2A).  $\Delta_c$  is the smallest delay allowing the potential to be in active contact with the threshold at a later time  $t_{m^*}$ , with  $m^* \geq m_c$ . The correctness of this statement is ensured by the fact that there can be at most one passive

contact between two active contacts (Appendix B); hence, a passive contact is necessarily followed by an active contact (or by the spike at the end of the ISI). For every integer  $m$  comprised between  $m_c$  and  $M + 1$ , we calculate analytically the delay  $\Delta_c(m)$  such that the potential reaches the threshold in  $t_m$ , see eqn (53) in Appendix B; the smallest among those delays and the corresponding value of  $m$  are, respectively,  $\Delta_c$  and  $m^*$ .

- *Iteration:* we are left with the calculation of  $\eta_i^*(t)$  and  $V_i^*(t)$  on the remaining part of the inter-spike interval,  $[t_{m^*}; t_{M+1}]$ . To do so, we iterate the previous steps. We first update  $t_0 \leftarrow t_{m^*}$ ,  $m_0 \leftarrow m^* + 1$ ,  $V_0 \leftarrow V_{th} + \theta(-J_{m^*}) \frac{J_{m^*}}{C}$  in (10), and look for the lowest noise producing a new contact over the interval  $[t_0, t_{M+1}]$  using (11) again. The procedure is repeated until the whole inter-spike time interval is exhausted.

As a result a sequence of values for  $\eta^*$  is built, each value corresponding to the noise coefficient (11) between two successive active contact points.

## 2.5 How small should the variance of the noise be?

The LIF dynamical equation (1) involves quantities, such as the membrane potential, the membrane conductance, the input current, which have different physical units. A straightforward algebra shows that (1) is equivalent to the following differential equation,

$$\frac{d\bar{V}}{d\bar{t}} = -\bar{V} + \sum_{j(\neq i)} \bar{J}_{ij} \sum_k \delta(\bar{t} - \bar{t}_{j,k}) + \bar{I}_i + \bar{\eta}_i(\bar{t}) , \quad (12)$$

which involves only dimensionless variables (denoted with overbars):  $\bar{t} = t \frac{g}{C}$ ,  $\bar{V} = \frac{V}{V_{th}}$ ,  $\bar{J}_{ij} = \frac{J_{ij}}{C V_{th}}$ ,  $\bar{I}_i = \frac{I_i}{g V_{th}}$ . The noise has zero mean, and covariance  $\langle \bar{\eta}_i(\bar{t}) \bar{\eta}_j(\bar{t}') \rangle = \bar{\sigma}^2 \delta_{ij} \delta(\bar{t} - \bar{t}')$ , where

$$\bar{\sigma} = \frac{\sigma}{V_{th} \sqrt{gC}} . \quad (13)$$

Intuitively, we expect that the potential  $V_i(t)$  will not depart much from the optimal path  $V_i^*(t)$ , and, hence, that our inference algorithm will be accurate if the dimensionless standard deviation of the noise,  $\bar{\sigma}$ , is small. We illustrate this claim on the simple case of a neuron receiving a few inputs from two other neurons during two inter-spike intervals (ISI) of length  $2\tau$ , see Fig. 2B. The times of the input spikes were randomly chosen, once for all, before the simulations started. Then, we numerically integrated the LIF equation for the potential (1) for  $10^6$  random realizations of the noise  $\eta(t)$ . The realizations such that the neuron spiked twice, with ISIs falling in the range  $[1.99, 2.01] \times \tau$  were considered as successful. The number of successful realizations was comprised between  $10^3$  and  $10^4$ , depending on the noise level,  $\sigma$ . We show in Fig. 2B the paths of the potential and of the noise, averaged over successful realizations, and compare them to the optimal potential,  $V^*$ , and noise,  $\eta^*$ . As expected the agreement is very good for small  $\sigma$ . We now make this observation quantitative.

Consider the  $k^{th}$  inter-spike interval  $[t_{i,k}; t_{i,k+1}]$  of neuron  $i$ . The optimal potential  $V_i^*(t)$  is the time-course followed by the LIF membrane potential  $V_i(t)$  in the  $\sigma \rightarrow 0$  limit. When the noise variance is not vanishing, the potential  $V_i(t)$  can slightly deviate from the optimal path (Fig. 2C). Deviations are null at the extremities of the inter-spike interval due to the boundary constraints on the potential. A measure of the magnitude

of the fluctuations of the potential is thus given by the variance of  $V_i(t) - V_i^*(t)$  at the middle of the ISI, *i.e.*  $t = \frac{1}{2}(t_{i,k} + t_{i,k+1})$  (Fig. 2C). This variance can be calculated when the constraint that the fluctuating potential  $V_i(t)$  does not cross the threshold at times  $t < t_{i,k+1}$  is relaxed, see Appendix D. We obtain

$$\frac{\langle (V_i - V_i^*)^2 \rangle}{V_{th}^2} = \bar{\sigma}^2 \tanh\left(\frac{t_{i,k+1} - t_{i,k}}{2\tau}\right), \quad (14)$$

where  $\tau$  is the membrane leaking time. As expected, if  $\bar{\sigma}$  is small, so are the fluctuations of the potential around the optimal path.

However, the reverse statement is false. Consider, for instance, the case of a perfect integrator, for which the dimensionless  $\bar{\sigma}$  (13) is virtually infinite. Sending  $g \rightarrow 0$  in (14), we obtain

$$\frac{\langle (V_i - V_i^*)^2 \rangle}{V_{th}^2} = \frac{\sigma^2 (t_{i,k+1} - t_{i,k})}{2(CV_{th})^2} \quad (g \rightarrow 0). \quad (15)$$

Hence, the relative fluctuations of the potential are small if the typical amplitude of the electrical charge entering the neuron during the ISI due to the noise,  $\sigma\sqrt{t_{i,k+1} - t_{i,k}}$ , is small compared to the total charge  $CV_{th}$  necessary to reach the threshold from the rest state. It is interesting to note that this statement applies to the LIF, too. Whatever the level of the noise,  $\bar{\sigma}$ , the relative fluctuations of the potential (14) can be made small if the duration of the ISI is short enough compared to the membrane leaking time,  $\tau$ .

## 2.6 Beyond the weak-noise limit: the Moving Threshold procedure

For large values of  $\sigma$ , a discrepancy between the optimal potential and the potential obtained in simulations appears (Fig. 2B). A general observation is that the optimal potential calculated by the Fixed Threshold procedure can get very close to  $V_{th}$ , while the true potential stays further away from the threshold to avoid premature firing. To further illustrate this effect, consider a system of two IF neurons, 1 and 2, both fed with an external current. In addition, neuron 1 receives positive inputs from neuron 2 ( $J_{12} > 0$ ), and neuron 2 is independent from the activity of neuron 1 ( $J_{21} = 0$ ). In presence of a strong noise, the optimal potential calculated from the Fixed Threshold procedure quickly reaches a stationary value close to  $V_{th}$ , while the random potential obtained from simulations fluctuates around a much lower level (Fig. 2E). The presence of a strong noise biases the membrane potential to lower values to prevent early spiking. A heuristic approach to reproduce this bias consists in decreasing the threshold from  $V_{th}$  to a time- and context-dependent value,  $V_{th}^M$ . We now explain how this moving threshold,  $V_{th}^M$ , is determined.

Consider first a neuron with no synaptic input, fed with an external current  $I$ , during the inter-spike interval  $[t_{i,k}; t_{i,k+1}]$ . We call  $p_s(\delta t|V)$  the probability that the potential, taking value  $V$  at time  $t_{i,k+1} - \delta t$ , remains below the threshold at any larger time  $t$ , with  $t_{i,k+1} - \delta t < t < t_{i,k+1}$ . This probability depends on the current  $I$ , and can be expressed for an arbitrary level of noise,  $\sigma$ , as a series of parabolic cylinder functions (Alili, Patie and Pedersen, 2005). Figure 2D show  $p_s$  as a function of  $V$  for some characteristic values of the parameters. The probability of survival,  $p_s$ , sharply decreases to zero when  $V$  gets close to the threshold,  $V = V_{th}$ . We model this outcome

by the following approximation, which involves a new, effective threshold  $V_{th}^M$ : we consider that the processes starting from a value of the potential  $V > V_{th}^M$  will not survive for a time delay  $\delta t$ . In other words, the true threshold,  $V_{th}$ , is changed into a 'moving' threshold, which is a function of the current  $I$ , the time  $\delta t$ , and the parameters  $g, C, \sigma$ . A simple way to define  $V_{th}^M$  is to look at the intersection of the tangent line to  $p_s$  in  $V = V_{th}$  with, say, the  $p_s = \frac{1}{2}$  line<sup>3</sup>; the resulting expression for  $V_{th}^M$  is given in Appendix E. Figure 2E shows the output of the Moving Threshold procedure on the simple 2-neuron system described above. The optimal potential, 'pushed' down by the moving threshold  $V_{th}^M$  is much lower than in the Fixed Threshold approach and in much better agreement with the random realization of the membrane potential. More details are given in Section 3.1.4.

To account for the existence of synaptic inputs, we may choose the parameter  $I$  entering the calculation of  $p_s$  and  $V_{th}^M$  to be the value of the effective current  $I_i^e = I_i + \sum_{j(\neq i)} J_{ij} f_j$ , rather than the external current  $I_i$  itself. Here,  $f_j$  is the average firing rate, defined as the number of spikes fired by neuron  $j$  divided by the duration  $T$ . Contrary to the external current  $I_i$ , the effective current  $I_i^e$  takes into account the (average) input current coming from other neurons. This choice was done in the numerical experiments reported in the Results section. To further speed up the calculations, we derive the value of  $V_{th}^M$  for discrete-values delays  $\delta t$  only; in a discrete interval,  $V_{th}^M$  is kept to a constant value.

Alternative heuristic approaches to deal with the presence of moderate noise can be proposed. In Appendix E we introduce a cost-function for the effective current, whose effect is also to decrease the optimal potential. These approaches are effective when the optimal potential calculated by the Fixed Threshold procedure quickly saturates to a level close to  $V_{th}$ . More precisely, we expect the Moving Threshold procedure to be efficient if the membrane leaking time is smaller or comparable to the ISI, and the leaking current,  $\simeq gV_{th}$ , is larger or equal to the external current,  $I$ .

## 2.7 Maximization of the log-likelihood to infer the interactions and currents

The Fixed or Moving Threshold procedures allow us to calculate the optimal paths for the potential and the noise, given the couplings and currents. Knowledge of those paths gives us also access to the logarithm of the likelihood  $P$  in the  $\sigma \rightarrow 0$  limit,

$$\begin{aligned} L^*(\mathcal{T}|\mathcal{J}, \mathcal{I}) &= \lim_{\sigma \rightarrow 0} \sigma^2 \log P(\mathcal{T}|\mathcal{J}, \mathcal{I}) \\ &= \sum_{i,k} \mathcal{L}[V_i^*(t); k, \mathcal{T}, \mathcal{J}, \mathcal{I}] = -\frac{1}{2} \sum_{i,k} \int_{t_{i,k}}^{t_{i,k+1}} dt \eta_i^*(t)^2 \end{aligned} \quad (16)$$

Since  $L^*$  in (16) involves the sum over different neurons, the maximization over the couplings  $J_{ij}$  and the current  $I_i$  of neuron  $i$  can be done independently of the other couplings  $J_{i'j}$  and currents  $I_{i'}$  ( $i' \neq i$ ). Formally, we are left with  $N$  independent inferences of the most likely couplings and current for a single neuron, in presence of the spikes emitted by the  $N - 1$  other neurons. As a consequence neurons 'decouple' in

<sup>3</sup> This choice is arbitrary; other values, ranging from  $\frac{1}{4}$  to 1 have been tried, do not qualitatively affect the results presented later in this article.

the inverse problem: the couplings  $J_{ij}$  and the current  $I_i$  of neuron  $i$  can be inferred independently of the other couplings  $J_{i'j}$  and currents  $I_{i'}$  ( $i' \neq i$ ).

$\mathcal{L}$  defined in (4) is a negative-semidefinite quadratic function of its arguments  $V_i(t), J_{ij}, I_i$ . It is thus a concave function of the couplings and the currents. This property holds for  $L^*$  (16) (Boyd and Vandenberghe, 2004). In order to infer the most likely current  $I_i$  and couplings  $J_{ij}$ , we start from an arbitrary initial value *e.g.*  $I_i = J_{ij} = 0$ . The full path of the optimal noise,  $\eta_i^*(t)$ , over all the inter-spike intervals  $k$  of neuron  $i$ , is calculated following the above procedure. We then update the couplings and the current using the Newton-Raphson method to maximize  $\log P$ , *i.e.* to minimize the integral of the squared optimal noise, see (16). Convergence follows from the concavity property stated above. The procedure requires the expressions for the gradient and the Hessian matrix of  $\log P$  with respect to the couplings  $J_{ij}$  and the current  $I_i$ , which can be calculated exactly from (16) and (10). Note that  $\log P$  is piecewise continuously twice-differentiable; while the gradient is continuous for all  $J_{ij}$  and  $I_i$ , the Hessian matrix is bounded and negative, and may discontinuously jump due to a change of the contact points. Knowledge of the Hessian matrix is also important to determine how reliable are the values of the inferred parameters.

## 2.8 Accuracy on the inferred parameters

When the variance of the noise,  $\sigma^2$ , vanishes the inferred parameters cannot deviate from their most likely values. However, for small but non zero  $\sigma$ , deviations are possible<sup>4</sup>. The probability for such deviations can be estimated from the expansion of  $L^*$  around its maximum. We introduce for each neuron  $i$ , the  $N$ -dimensional vector  $v_i$  whose components are:  $v_i^{(i)} = I_i \tau$ , and  $v_j^{(i)} = J_{ij}$  for  $j \neq i$ . The multiplication of the current by the membrane leaking time ensures that all components can be expressed in units of a coupling. Similarly we call  $\hat{v}^{(i)}$  the vector obtained when the current and couplings take their most likely values, that is, maximize  $L^*$ . Let us call

$$\mathbf{H}_{j,j'}^{(i)} = -\frac{1}{\sigma^2} \frac{\partial^2 L^*}{\partial v_j^{(i)} \partial v_{j'}^{(i)}}(T|\hat{\mathcal{J}}, \hat{\mathcal{I}}). \quad (17)$$

the Hessian matrix of  $L^*$ . The parameters  $v_j^{(i)}$  are normally distributed around their most likely values, with a covariance matrix given by

$$\langle (v_j^{(i)} - \hat{v}_j^{(i)}) (v_{j'}^{(i)} - \hat{v}_{j'}^{(i)}) \rangle = [\mathbf{H}^{(i)}]_{j,j'}^{-1}. \quad (18)$$

In particular, the error bars on the inferred parameters are given by the diagonal elements of the inverse of  $\mathbf{H}^{(i)}$ . Note that, if the value of  $\sigma$  is not known, formulas (17) and (18) can still be used to compare the error bars between each other.

As the entries of  $\mathbf{H}^{(i)}$  scale linearly with the duration  $T$  of the recording, or, more precisely, the number  $S$  of recorded spikes the uncertainty on the inferred parameters will decrease as  $S^{-1/2}$ . A detailed spectral analysis of  $\sigma^2 \mathbf{H}^{(i)}/S$  in the case of weak

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<sup>4</sup> Note that the inferred parameters might be less sensitive than the time course of the potential to the noise level  $\sigma$ . The reason is that the corrections to the log-likelihood  $L^*$ , to the lowest order in the noise variance  $\sigma^2$ , do not depend on the current and interactions (Appendix D).

couplings, reported in Appendix C, shows that the largest eigenvalue,  $\lambda_{max}$ , is related to the fluctuations of the effective current,

$$I_i^e = I_i + \sum_{j(\neq i)} J_{ij} f_j^{i,\tau}, \quad (19)$$

where

$$f_j^{i,\tau} = \frac{1}{T} \sum_{k,\ell:t_{i,k} < t_{j,\ell} < t_{i,k+1}} \exp\left(-\frac{t_{i,k+1} - t_{j,\ell}}{\tau}\right) \quad (20)$$

is the average firing rate of neuron  $j$ , calculated over the time scale  $\sim \min(\tau, ISI)$  preceding a spike of neuron  $i$ . The smallest eigenvalue,  $\lambda_{min}$ , corresponds to the fluctuations of the current  $I_i$  alone. In other words, the uncertainty on the inferred value for  $I_i^e$  is much smaller than the one on the current  $I_i$ . The intermediate eigenmodes describe correlated fluctuations of the couplings. Explicit expressions for the largest and smallest eigenvalues,  $\lambda_{max}$  and  $\lambda_{min}$ , are derived in Appendix C.

When a small change of  $\mathcal{J}$  and  $\mathcal{I}$  causes a modification of the set of contact points the second derivative of  $L^*$  may be discontinuous. A simple illustration is provided by the case of a single input, whose log-likelihood  $L^*$  is reported in Appendix A.1. If the maximum is located at, or very close to the boundary dividing two or more sets of contacts, the value of the Hessian matrix will depend on the direction along which the maximum  $\hat{\mathcal{J}}, \hat{\mathcal{I}}$  is approached. This phenomenon is also encountered in the analysis of real data, see Section 3.2.2.

### 3 Results

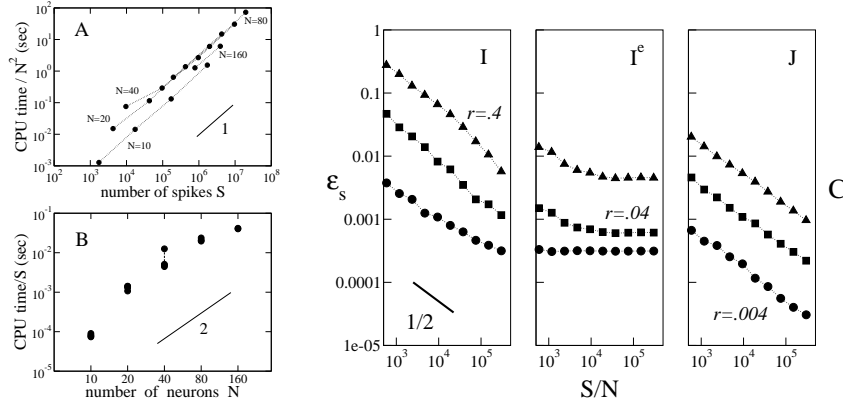
#### 3.1 Tests on simulated data

In this Section, we test our inference procedure on synthetic data generated from networks with known interactions and currents. We compare the results obtained from our two inference algorithms, the Fixed and Moving Threshold procedures, respectively defined in Sections 2.4 and 2.6.

##### 3.1.1 Scaling of the computational time

We first consider  $N$  (ranging from 20 to 160) neurons, with no leakage ( $g = 0$ ). The neurons are uncoupled ( $J_{ij} = 0$  for  $i \neq j$ ), and fed with identical currents ( $I_i = I$  for all  $i$ ). The choice of the noise variance,  $\sigma^2$ , is specified later. The LIF equation is solved numerically, using a fourth-order Runge-Kutta integration scheme. We choose the elementary time step to be  $10^{-5}$  sec, while the average duration of the ISI is  $10^3$  to  $10^5$  longer. For each realization of the noise, the simulation is run until a set of  $\simeq 10^7$  spikes is generated. We then use the first  $S$  spikes in this set to infer the currents and the couplings (not fixed to zero *a priori*) with the Fixed Threshold procedure. The algorithm stops if the log-likelihood  $L^*$  increases by less than  $\epsilon = 10^{-12}$  after an iteration of the Newton-Raphson procedure. Alternatively, the algorithm may halt when the overall change in the couplings and current becomes smaller than a certain *a priori* bound.

Figures 3A&B show how the running time scales with, respectively, the number  $S$  of spikes, and the number  $N$  of neurons. The empirically found scaling,  $O(S N^2)$ , can



**Fig. 3** Results of the Fixed Threshold algorithm on a network of  $N$  uncoupled neurons, and in the absence of leakage. The running time, on one core of a 2.8 GHz Intel Core 2 Quad desktop computer, is shown as a function of the number of spikes,  $S$  (**A**), and of the number of neurons,  $N$  (**B**). **C**. Inference errors  $\epsilon_s$  on the currents  $I_i$ ,  $I_i^e$ , and on the couplings  $J_{ij}$  vs.  $S/N$ , for  $N = 40$  neurons and three values of the noise ratio (22):  $r = .4$  ( $\blacktriangle$ ),  $.04$  ( $\blacksquare$ ),  $.004$  ( $\bullet$ ). Data are shown for one randomly drawn sample; sample-to-sample fluctuations are of the order of the symbol size. Full lines show square root, linear and quadratic increases (in log-log scale); dotted lines serve as guides to the eye.

be understood as follows. Consider one neuron, say,  $i$ . The number of spikes of neuron  $i$  is, on average, equal to  $S/N \simeq f T$ , where  $T$  is the duration of the recording and  $f$  is the average firing rate. The number of contact points,  $N_{co}$ , is found to scale as the number of spikes,  $S/N$ . The calculation of the contribution to the Hessian  $\mathbf{H}^{(i)}$  coming from the interval between two successive contact points of  $V_i^*$  takes  $O(N^2)$  time. The total calculation of  $\mathbf{H}^{(i)}$  thus requires  $N_{co} N^2 \simeq S N$  operations<sup>5</sup>. The loop over the neuron index,  $i$ , gives an extra (multiplicative) factor  $N$ .

The running time of the Moving Threshold algorithm grows as  $S N^2$ , too. However the proportionality constant is generally higher than for the Fixed Threshold procedure, due to the extra computational burden to calculate  $V_{ih}^M$ . For fixed  $N$  and  $S$ , the running times of both procedures increase with the number of contacts, *e.g.* when the membrane conductance  $g$  increases. This effect is described in Section 3.2.

### 3.1.2 Dependence of the inference error on the number of spikes

We define the inference errors as the root mean square of the difference between the inferred parameters,  $J_{ij}^{inf}, I_i^{inf}$  and the true values,  $J_{ij} = 0, I_i = I$ :

$$\epsilon_s(J) = \sqrt{\frac{2}{N(N-1)} \sum_{i < j} \left( \frac{J_{ij}^{inf} - J_{ij}}{CV_{th}} \right)^2}, \quad \epsilon_s(I) = \sqrt{\frac{1}{N} \sum_i \left( \frac{I_i^{inf}}{I} - 1 \right)^2}, \quad (21)$$

<sup>5</sup> Note that the ratio of the time to calculate  $\mathbf{H}^{(i)}$  over the time required for the inversion of the Hessian matrix is equal to  $N_{co} N^2/N^3 \sim S/N^2$ , and is generally much larger than one. The reason is that the number of parameters to be inferred,  $N$ , has to be smaller than the number of constraints over the optimal potential,  $N_{co}$ . For the real data analyzed in Section 3.2, we have  $S/N^2 \simeq 64$  and  $108$  for, respectively, Dark and Natural Movie data sets.

together with a similar definition for the effective current,  $\epsilon(I_i^e)$ , with  $I_i^{inf}$  replaced with the inferred value for  $I_i^e$ . The inference errors depend on the dimensionless noise ratio<sup>6</sup>,

$$r = \frac{\sigma}{\sqrt{ICV_{th}}} . \quad (22)$$

Figure 3C shows the inference errors found for different noise ratios  $r$ , and their dependence on the number  $S$  of spikes, in the absence of membrane leakage. For small data sets, the inference error is mainly due to the imperfect sampling. As the number  $S$  of spikes increases,  $\epsilon_s$  decreases as  $S^{-1/2}$ , as expected from Section 2.8. When  $S$  is very large, the errors saturate to a residual value,  $\epsilon_\infty$ . The presence of the residual error  $\epsilon_\infty$  results from the dominant-path approximation done in our calculation of the likelihood  $P$ . The value of  $\epsilon_\infty$  decreases with  $r$  as expected.

The cross-over between the sampling-dominated and residual error regimes takes place for a certain value of the number of spikes,  $S_{c.o.}$ . Both  $S_{c.o.}$  and  $\epsilon_\infty$  depend on the observable, *i.e.*  $I, I^e, J$ , and on the noise ratio  $r$ . With the values of  $S$  reached in the simulations, the onset of the cross-over is clearly visible for  $I^e$ , can be guessed for  $I$ , and is not observable for  $J$ . The existence of a cross-over, and an estimate of  $S_{c.o.}$  can be derived from the discussion of Section 2.8. When  $S$  is large, the *a posteriori* distribution of the inferred parameter,  $v = I, I^e$ , or  $J$ , becomes Gaussian, with a variance

$$\langle(\Delta v)^2\rangle \simeq \frac{\sigma^2}{\lambda S} , \quad (23)$$

where  $\lambda$  is the eigenvalue of the Hessian matrix of  $L^*$  attached to the fluctuations of the parameter  $v$ . The inference error sums up contributions coming from both the sampling fluctuations and the residual error. The cross-over takes place when both contributions are comparable,  $\langle(\Delta v)^2\rangle^{\frac{1}{2}} = \epsilon_\infty$ , that is, for

$$S_{c.o.} \sim \frac{\sigma^2}{\lambda \epsilon_\infty^2} . \quad (24)$$

Figure 3C confirms that  $S_{c.o.}$  diminishes with  $\sigma$  (or  $r$ ), and is much smaller for  $I^e$  than for  $I$  (as expected from the dependence on the eigenvalue  $\lambda$ ); moreover, the residual error on the couplings is extremely small (or might be even zero).

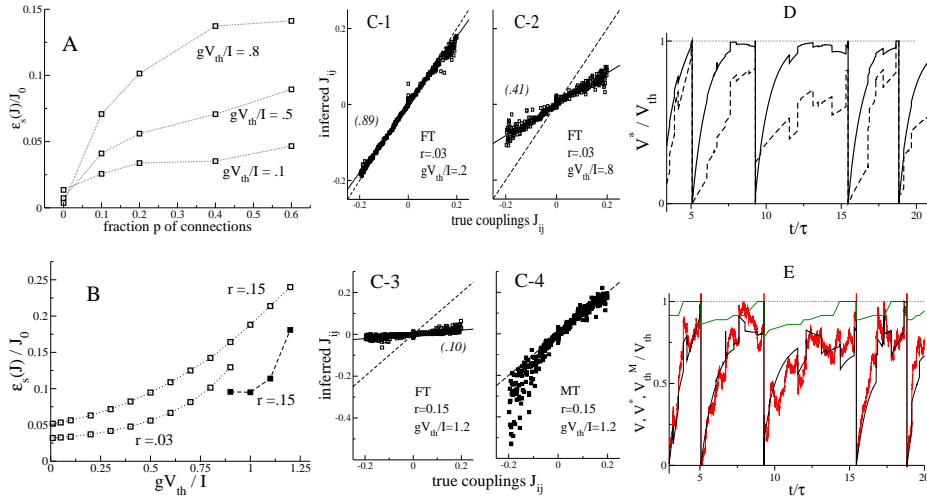
As a conclusion, our inference algorithm is very accurate in the absence of membrane leakage. With  $10^3$  spikes per neuron only and  $r = .004$ , for instance, the errors on the currents and on the couplings are, respectively,  $\epsilon_s = 3 \cdot 10^{-3}$  and  $4 \cdot 10^{-4}$ . Even in the presence of strong noise ( $r = .4$ ), and with the same number of spikes per neuron, the errors on the effective currents and on the couplings are less than 1%.

### 3.1.3 Performance of the Fixed Threshold procedure on networks of coupled neurons

We now study the ability of the algorithm to infer the interactions between coupled neurons. To do so, we consider random connection graphs built in the following way (Bollobas, 2001). We start from a complete oriented graph over  $N$  neurons, and erase each one of the  $N(N - 1)$  link with probability  $1 - p$ , independently of each other. The removal process is not symmetric: the link  $i \rightarrow j$  may be removed, while the

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<sup>6</sup> When  $g = 0$ , changing the value of the current  $I$  amounts to changing the time-scale of the evolution of the potential in (1). Hence, the errors  $\epsilon_s$  depend on the parameters  $I, C, \sigma, V_{th}$  through the value of  $r$  only (as long as  $I > 0$ ).



**Fig. 4** Results from the Fixed (empty squares) and Moving (full squares) Threshold algorithms on a random network of  $N = 40$  coupled neurons; the maximal amplitude of synapses is  $J_0 = .2CV_{th}$ . The error on the couplings,  $\epsilon_s(J)/J_0$ , is plotted as a function of the fraction  $p$  of connections (A) and conductance over current ratio,  $gV_{th}/I$  (B). Each simulated data set contains  $S = 5 \cdot 10^5$  spikes, which is larger than the cross-over size  $S_{c.o.}$ ; the symbol size correspond to the fluctuations estimated from ten different data sets for the same network of interactions. C. Inferred interactions vs. true values of  $J_{ij}$  for various values of  $gV_{th}/I$  and  $r$ , and for one random network with a fraction  $p = .2$  of connections. Dashed lines have slope unity. Panels C-1, C-2, C-3 show the results of the Fixed Threshold (FT) procedure; the slopes of the best linear fits (full lines) are indicated between parenthesis. Panel C-4 shows the outcome of the Moving Threshold (MT) procedure; even if multiplied by 10, the FT couplings of Panel C-3 are in much worse agreement with the true interactions than the MT couplings. D. Optimal potentials  $V^*$  obtained with the Fixed Threshold procedure for  $g = .1I/V_{th}$  (dashed curve) and  $g = 1.2I/V_{th}$  (full curve), and for one arbitrarily chosen neuron among the  $N = 40$  neural cells; the noise ratio is  $r = .15$ . E. Comparison of a random realization of the potential  $V$  (red) with the optimal potential  $V^*$  (black) obtained with the Moving Threshold  $V_{th}^M$  (green) procedure. The network of interactions, the spiking times, and the arbitrarily chosen neuron are the same as the ones in D for  $g = 1.2I/V_{th}$ . The time-average of  $V_{th}^M$  is  $\simeq .93 V_{th}$ .

connection  $j \rightarrow i$  is preserved. At the end of the construction process, the average number of outgoing (or incoming) neighbors of a neuron is  $p(N - 1)$ . Each existing connection is then assigned a synaptic weight, uniformly at random over the interval  $[-J_0; J_0]$ . All neurons receive the same external current  $I$ . In addition, the membrane conductance,  $g$ , is now different from zero. The values of  $p, J_0, I, g$ , and  $\sigma$  are chosen so that the network remains below saturation.

We have also performed simulations where the interaction graph is drawn as above, but each neuron  $i$  is chosen to be either excitatory or inhibitory with equal probabilities. The outgoing interactions from  $i$  have all the same sign, and random amplitudes in  $[0; J_0]$ . The performance of our inference algorithms are qualitatively similar for both models.

Figure 4A shows the error on the couplings inferred with the Fixed Threshold algorithm,  $\epsilon_s(J)$ , as a function of the fraction  $p$  of connections, for three values of the membrane conductance over current ratio. The error roughly increases as  $\sqrt{p}$ , that is, the number of connections in the network. This scaling suggests that much of the

inference error is due to non-zero couplings. This finding agrees with Fig. 3C, which showed that the inferred interactions between uncoupled neurons was very small in the  $g = 0$  case. To better understand the performance of the algorithm, we compare in Fig. 4C the inferred interactions  $J_{ij}$  with their true values for the 1560 oriented pairs  $j \rightarrow i$  of a randomly drawn network of  $N = 40$  neurons, with  $p = .2$  and  $J_0 = .2CV_{th}$ . When the ratio  $gV_{th}/I$  is small compared to unity, the quality of the inference is very good (Fig. 4C-1). For larger ratios  $gV_{th}/I$  the inferred couplings are still strongly correlated with their true values, but are approximately rescaled by an overall factor  $< 1$ , corresponding to the average slope of the linear regression in Fig. 4C-2. As  $gV_{th}/I$  increases, this factor decreases and the inference error grows (Fig. 4A).

Figure 4B shows that the inference error on the interactions increases not only with  $gV_{th}/I$  but also with the noise ratio  $r$ . For large values of  $r$ , the network can sustain activity even when  $gV_{th} > I$ , and the inference error can take large values (upper curve in Fig. 4B). In this regime, the couplings found by the Fixed Threshold algorithm become small, and the inferred current  $I_i$  gets close to  $gV_{th}$ . The corresponding potential  $V_i^*(t)$  rises sharply, in a time  $\tau$ , to a value slightly below threshold,  $I_i/g$ , with small fluctuations due to the synaptic inputs. This phenomenon can be seen in Fig. 4D, which compares the optimal potential of a neuron for two different values of membrane conductance. As discussed in the Methods section, this behavior is a consequence of the  $\sigma \rightarrow 0$  limit taken in the calculation of the optimal potential; when  $\sigma$ , or  $r$ , is not small, the potential is unlikely to stay close to the threshold for a long time without producing a spike, see Fig. 2B. In the next paragraph, we analyze the results of the Moving Threshold inference procedure.

As a conclusion, zero couplings are perfectly inferred, while the amplitude of large (positive or negative) interactions can be underestimated by the Fixed Threshold algorithm, especially so when the noise is strong. However, the relative ordering of the interactions is essentially preserved by the inference procedure.

### 3.1.4 Inference error with the Moving Threshold procedure

The Moving Threshold procedure was tested in Fig. 2E on an asymmetric system of two IF neurons ( $J_{12}/(CV_{th}) = .1, J_{21} = 0$ ) in the presence of a strong noise, see description in caption and Section 2.6. While the Fixed Threshold procedure erroneously inferred that both interactions vanish, the Moving Threshold correctly inferred the sign and the order of the magnitude of the coupling:  $J_{12}^{inferred}/(CV_{th}) = .2 \pm .1$ . The inferred currents were within 10% of their true values. These results were obtained from a large number  $S$  of spikes to avoid finite- $S$  effects.

The synthetic data used in Fig. 4B were generated with two different values of the noise ratio,  $r$ . We estimate the relative fluctuations of the potential around the optimal path, averaged over all the inter-spike intervals in the data set, using formula (14), and find

$$\frac{\sqrt{\langle (V_i - V_i^*)^2 \rangle}}{V_{th}} \simeq \begin{cases} .028 & \text{for } r = .03 \\ .138 & \text{for } r = .15 \end{cases} \quad (25)$$

for all values of  $gV_{th}/I$  comprised between .9 and 1.25. Hence, the relative fluctuations cannot be neglected when  $r = .15$ . Figure 4B shows the inference error obtained from the Moving Threshold algorithm as a function of the membrane conductance for that value of the noise ratio. Not surprisingly, the Moving Threshold procedure is more accurate than the Fixed Threshold algorithm.

In the Moving Threshold algorithm, the optimal potential is constrained to remain below a certain threshold,  $V_{th}^M$ , which depends on the time preceding the next spike and on the effective current  $I_i^e$ . Figure 4E shows the values of the moving threshold  $V_{th}^M$  and of the optimal potential  $V_i^*$  for a few spike intervals of the same neuron as in Fig. 4D. As expected, the value of  $V_i^*(t)$  lies substantially further away from the threshold  $V_{th}$  than in the Fixed Threshold procedure. In addition, Fig. 4E shows a random realization of the potential  $V_i(t)$ , obtained through numerical integration of the LIF differential equation (1), for the same neuron  $i$ . Although  $V_i$  is stochastic, the comparison of several inter-spike intervals indicates that  $V_i^*(t)$  and  $V_i(t)$  are in fair statistical agreement.

To investigate in more details the origin of the inference error on the couplings for large values of  $r$  and  $gV_{th}/I$ , we plot in Fig. 4C the inferred values of the interaction  $J_{ij}$  vs. the true value for every pairs  $j \rightarrow i$  of a randomly drawn network of  $N = 40$  neurons. The interactions inferred by the Fixed Threshold algorithm are about ten times smaller than their true values (Fig. 4C-3). The use of the Moving Threshold procedure leads to a spectacular improvement for positive-valued couplings (Fig. 4C-4). While positive couplings are accurately inferred, the magnitude of negative couplings is often overestimated. These negative couplings are responsible for most of the error  $\epsilon_s$  in Fig. 4B. From the Bayesian point of view, when  $\tau$  is smaller than the average ISI, negative-valued couplings are indeed intrinsically harder to infer than positive-valued ones. A positive input drives the potential closer to the threshold, which strongly reduces the ISI. Conversely, a negative input drives the potential down, and a spike is unlikely to occur before the potential first relaxes to its average level  $I/g$  after a time of the order of  $\tau$ . Hence, the influence of a negative input is hardly seen in the increase of the ISI when  $\tau$  is smaller than the average ISI. We present an analytical calculation supporting this argument in Section 3.2.2.

### 3.2 Applications to multi-electrode recording data

We now apply our algorithm to multi-electrode recordings of the ganglion cell activity of the salamander retina. Two data sets were considered. The first one, hereafter referred to as Dark (data courtesy of M. Meister), reports the spontaneous activity of 32 neurons for 2,000 seconds, and consists of 65,525 spikes (Schnitzer and Meister, 2003). In the second experiment, referred to as Natural Movie (data courtesy of M. Berry), a retina was presented a 26.5 second-long movie, repeated 120 times, and the activity of 40 neurons was registered for the whole duration of 3,180 seconds (Schneidman, Berry, Segev and Bialek, 2006). Natural Movie includes 172,521 spikes. The firing rates, averaged over the population of recorded neurons, have similar values in the two data sets:  $f \simeq 1.02$  spikes/sec in Dark,  $f \simeq 1.35$  spikes/sec in Natural Movie.

These two data sets were analyzed in a previous work (Cocco, Leibler and Monasson, 2009) with the perfect integrator model ( $g = 0$ ) and the Fixed Threshold algorithm. In this section we extend the analysis to the case of the LIF model and use both the Fixed and Moving Threshold approaches. In particular we show that the LIF model is capable of inferring the asymmetry of the interactions, which is seen in the cross-correlograms but was not obtained with the perfect integrator model. Moreover we discuss error bars on the inferred couplings and the fact that strong negative interactions are more difficult to infer than positive-valued couplings. We stress that the couplings we infer *a priori* depend on the stimulus. Cocco, Leibler and Monasson (2009)

have studied how the interactions inferred with the perfect integrator model depended on the stimulus based on the analysis of two recordings on the same retina, namely the spontaneous activity and random flickering squares. An alternative approach to disentangle stimulus-induced and structural contributions to the couplings would be to consider a time- and stimulus-dependent external current  $I(t)$  (Section 4.4).

The value of the membrane leaking time  $\tau$  strongly affects the number of contacts and the running time of the algorithm. It takes about 40 seconds to infer the currents and the interactions from either Dark or Natural Movie when  $\tau \simeq 1$  sec with one core of a 2.8 GHz Intel Core 2 Quad desktop computer, and about 10 times longer when  $\tau = 100$  msec. The number of passive contacts of the optimal potential computed by the Fixed Threshold procedure quickly decreases as  $\tau$  increases. It is divided by  $\simeq 20$  when the membrane leaking time increases from 100 msec to 10 sec for both data sets. In comparison, the number of active contacts is less sensitive to the value of  $\tau$ . We find that the ratio of the number of contacts per neuron and per second over the average firing rate takes similar values for both data sets. For  $\tau = 1$  msec, this ratio is  $\simeq 2.00$  for Dark, and  $\simeq 2.04$  for Natural Movie. The number of passive contacts is smaller with the Moving Threshold algorithm, while the number of active contacts remains rather unchanged compared to its value with the Fixed Threshold procedure. On the overall, the running time of the Moving Threshold procedure is higher due to the calculation of the time-dependent threshold  $V_{th}^M$ .

Knowledge of the variance of the noise is required for the Moving Threshold algorithm. The value of  $\sigma$  could, in principle, be determined from experimental measures of the fluctuations of the synaptic current, but is unknown for the two recorded data sets available to us. We choose  $\sigma$  so that the relative fluctuations of the potential around the optimal path  $V_i^*$  are less than 10%. We compute these fluctuations by averaging (14) over all ISI and all neurons  $i$  in the population. The corresponding value of the dimensionless standard deviation of the noise (13) are: for Dark,  $\bar{\sigma} = .13, .12, .11$  for, respectively,  $\tau = 200, 100, 20$  msec; for Natural Movie,  $\bar{\sigma} = .15, .14, .12$  for, respectively,  $\tau = 200, 100, 20$  msec.

### 3.2.1 Amplitudes of the inferred interactions and currents

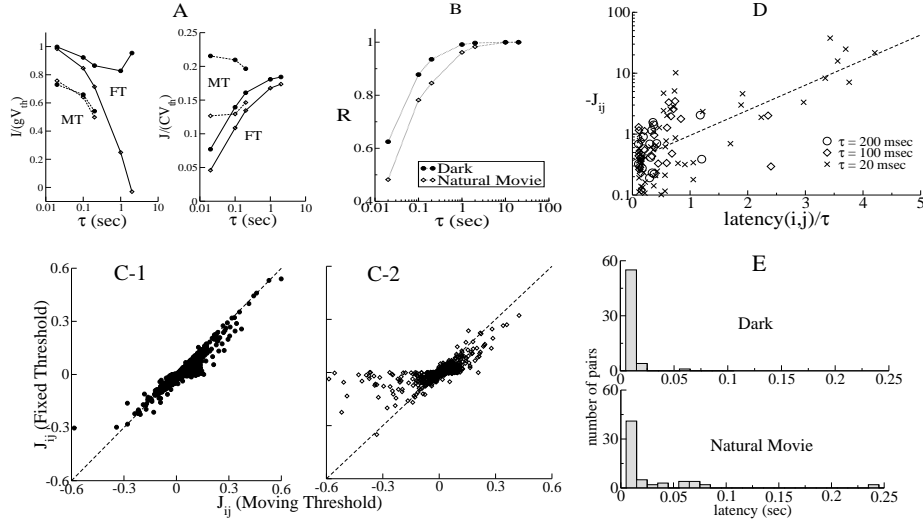
Figure 5A shows the average value of the current and of the interaction strength as a function of the membrane leaking time. As expected with the Fixed Threshold inference procedure, we find that the average value of the couplings decreases as  $\tau$  gets small. This effect varies from neuron to neuron: the closer  $I_i$  is to  $gV_{th}$ , the smaller are the couplings  $J_{ij}$ . To compare the matrices of couplings  $J, J'$  inferred with the Fixed Threshold algorithm for different values of  $\tau$ , we use the correlation coefficient

$$R(J, J') = \frac{\text{cov}(J, J')}{\sqrt{\text{cov}(J, J) \text{cov}(J', J')}} , \quad (26)$$

where

$$\text{cov}(J, J') = N(N-1) \sum_{i \neq j} J_{ij} J'_{ij} - \left( \sum_{i \neq j} J_{ij} \right) \left( \sum_{i \neq j} J'_{ij} \right) . \quad (27)$$

Identical matrices correspond to  $R = 1$ , and uncorrelated matrices give  $R = 0$ .  $R$  is independent of the scale of the coupling matrices  $J$  and  $J'$ , *i.e.*  $R(aJ, a'J') = R(J, J')$  for any  $a, a' > 0$ ; therefore,  $R$  is sensitive to the relative amplitudes of the couplings  $J'$  and  $J$  and not to their absolute differences. We choose  $J$  to be the coupling matrix



**Fig. 5** Amplitudes of the interactions and currents in Dark and Natural Movie. **A.** Average value of the current (left) and root mean square value of the coupling (right) as a function of the membrane leaking time  $\tau$ . Points corresponding to the Fixed Threshold (FT) procedure are joined by full lines, while dashed lines indicate the results from the Moving Threshold (MT) algorithm. Note that the currents are larger in Dark than in Natural Movie. **B.** Correlation coefficient  $R$  (26) between the couplings at leaking time  $\tau$  and with no leakage. **C.** Comparison between the interactions  $J_{ij}$  found with the Moving (x-axis) and the Fixed (y-axis) Threshold procedures, for Dark (C-1) and Natural Movie (C-2). The dashed line is the  $x = y$  line, and  $\tau = 20$  msec. **D.** Strongly negative couplings  $J_{ij}$  vs. latency over the membrane leaking time  $\tau$  for three values of  $\tau$ . Couplings were obtained using the Moving Threshold procedure, and correspond to the Natural Movie data set. Only interactions  $J_{ij} < -1$  are considered; there are, respectively, 16, 28, and 60 such couplings for  $\tau = 200, 100,$  and  $20$  msec. The value of the slope of the best linear fit  $\log(-J_{ij}) = \alpha \text{ latency}(i, j)/\tau + \beta$ , shown by the dashed line, is  $\alpha = 0.95$ . **E.** Distributions of the latencies (28) between neurons in Dark (top) and Natural Movie (bottom). Only latencies larger than 5 msec are taken into account in the histograms.

in the absence of leakage and  $J'$  to be the coupling matrix for a given  $\tau$ . The value of  $R$  as a function of  $\tau$  is shown in Fig. 5B. Even for  $\tau = 20$  msec, the coupling matrix is substantially similar to the one obtained with the perfect integrator model ( $R = .6$  for Dark,  $R = .5$  for Natural Movie). Despite the overall change in the amplitude of the inferred couplings, the relative ordering of the couplings with the pair indices  $(i, j)$  is largely independent of  $\tau$ , especially so for Dark. However, for specific pairs of neurons, the interactions may strongly depend on  $\tau$ . Such a dependence effect will be illustrated in Section 3.2.3, and can be related to the temporal structure of the corresponding cross-correlograms.

The average value of the interactions calculated by the Moving Threshold algorithm do not decrease when  $\tau$  gets smaller, and is larger than the one obtained from the Fixed Threshold procedure (Fig. 5A). To better understand this discrepancy, we compare in Fig. 5C the interactions inferred with both algorithms for every pairs of neurons in the Dark and Natural Movie data sets when  $\tau = 20$  msec. The agreement between both procedures is very good for positive and strong couplings. Couplings which are slightly positive with the Fixed Threshold procedure generally have a larger value with the Moving Threshold procedure. This offset is responsible for the differences in the

average values of the interactions found in Fig. 5A. In addition, in Natural Movie, negative-valued couplings often have a stronger amplitude with the Moving Threshold procedure. We find, in both approaches, a few negative and very strong couplings. The amplitude of those extreme couplings increases very quickly as the membrane leaking time decreases.

The emergence of strong negative interactions with the lowering of  $\tau$  can be related to the presence of long latencies between the emission of spikes. We define the latency of neuron  $i$  with respect to neuron  $j$  as the smallest delay between a spike emitted by  $j$  and a later spike fired by  $i$ ,

$$\text{latency}(i, j) = \min_{k, \ell: t_{i,k} < t_{j,\ell} < t_{i,k+1}} (t_{i,k+1} - t_{j,\ell}) \quad (28)$$

A large value of the latency of neuron  $i$  with respect to  $j$  is interpreted by the inference procedure as the consequence of a strongly inhibiting coupling from  $j$  to  $i$ . However, the effect of a synaptic input of amplitude  $J_{ij}$  on the potential  $V_i$  of the neuron  $i$  decays exponentially with the ratio of the time elapsed from the input over the membrane leaking time. Hence, to keep the latency fixed while  $\tau$  is changed, the strong and negative interaction must change accordingly,

$$J_{ij} \sim \text{constant} \times \exp\left(\frac{\text{latency}(i, j)}{\tau}\right), \quad (29)$$

where the constant has a negative value. Figure 5D shows the negative couplings  $J_{ij}$  vs. the latencies of the corresponding pairs  $(i, j)$  divided by  $\tau$ , for three values of  $\tau$ . The outcome suggests that relation (29) is indeed correct, see Fig. 5D and its caption.

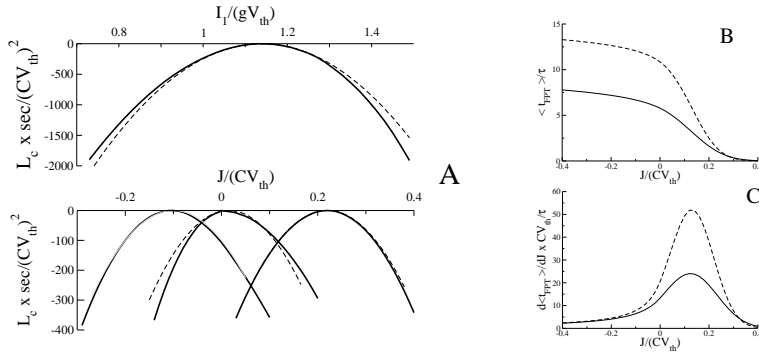
The above mechanism explains why strongly negative couplings are less frequent in Dark than in Natural Movie. For  $\tau = 100$  msec, there are 10 interactions (out of 1560) smaller than  $-1$  in Natural Movie, and none (out of 992) in Dark. For  $\tau = 20$  msec, these two numbers are equal to, respectively, 23 and 1. Figure 5E shows the histograms of latencies for both data sets. In Natural Movie, we find 17 pairs with latencies larger than 25 msec. In Dark, only one pair  $(i, j)$  has a latency larger than 25 msec. The corresponding interaction,  $J_{ij}$ , is the only one smaller than  $-1$  for  $\tau = 20$  msec.

### 3.2.2 Accuracy on the inferred interactions and currents

As discussed in the Methods section, the uncertainty on the inferred parameters can be obtained from the Hessian matrix of  $L^*$ , that is, from the curvature of the log-likelihood around its maximum. To quantify those uncertainties, we use the following procedure. Assume for instance we want to know how reliable is the inferred value,  $\hat{J}_{i,j_0}$ , of the interaction  $J_{i,j_0}$  from neuron  $j_0$  to neuron  $i$ . We fix  $J_{i,j_0}$  to an arbitrary value, and maximize  $L^*(T|J_{ij}, I_i)$  (16) over all the couplings  $J_{ij}$  with  $j \neq j_0$  and over the current  $I_i$ . The outcome is a function of  $J_{i,j_0}$ , which we denote by  $L_c$  and call marginal log-likelihood.  $L_c(J_{i,j_0})$  has, by definition, a maximum in  $J_{i,j_0} = \hat{J}_{i,j_0}$ . Its second derivative in the maximum,  $L_c''(\hat{J}_{i,j_0})$ , is related to the error bar  $\Delta J_{i,j_0}$  on the interaction through, see (17) and (18),

$$\Delta J_{i,j_0} = \sqrt{\langle (J_{i,j_0} - \hat{J}_{i,j_0})^2 \rangle} = \frac{\sigma}{\sqrt{-L_c''(\hat{J}_{i,j_0})}}. \quad (30)$$

The same procedure can obviously be used to obtain the error bar on the current  $I_i$ .



**Fig. 6 A.** Marginal log-likelihoods  $L_c(I_1)$  (top panel), and  $L_c(J_{1,27})$ ,  $L_c(J_{1,20})$ ,  $L_c(J_{1,4})$  (from left to right in the bottom panel) for Natural Movie, and  $\tau = 200$  msec. Dashed lines correspond to the best fits with a single quadratic function. The most likely value for the current is  $\hat{I}_1 = 1.14gV_{th}$ . The most likely values for the interactions are:  $\hat{J}_{1,27} = -.11$ ,  $\hat{J}_{1,20} = .01$ , and  $\hat{J}_{1,4} = .22$ , in units of  $CV_{th}$ . The offset on the vertical axis has been chosen so that all maxima are at height  $L_c = 0$ . **B.** Average value of the first-passage time  $t_{FPT}$  after a synaptic entrance of amplitude  $J$ . **C.** Derivative of  $t_{FPT}$  with respect to  $J$ . The parameters of the neuron are:  $gV_{th}/I = 1.2$ ,  $r = .15$ ,  $\tau = 85$  msec (full line) and 20 msec (dashed line). The derivative is maximal around  $J_{opt}/(CV_{th}) = 1 - I/(gV_{th}) \simeq .167$ .

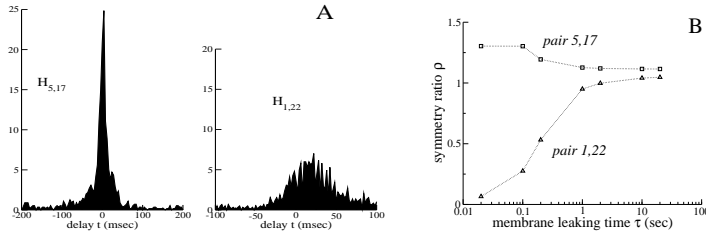
We now illustrate this approach on the Natural Movie data set, and one arbitrarily chosen neuron,  $i = 1$ . Three interactions, representative of, respectively, positive, weak, and negative couplings, were singled out among the 39 couplings incoming onto neuron 1. Figure 6A shows the marginal log-likelihoods  $L_c(J_{1,4})$ ,  $L_c(J_{1,20})$ , and  $L_c(J_{1,27})$ , in addition to  $L_c(I_1)$ . For all four parameters, the marginal likelihoods can be approximated with parabolas in the vicinity of their maxima. Estimating the second derivatives from those best quadratic fits and using (30), we obtain

$$\frac{\Delta I_1}{gV_{th}} \simeq .020 \bar{\sigma}, \quad \frac{\Delta J_{1,27}}{CV_{th}} \simeq .023 \bar{\sigma}, \quad \frac{\Delta J_{1,20}}{CV_{th}} \simeq .021 \bar{\sigma}, \quad \frac{\Delta J_{1,4}}{CV_{th}} \simeq .022 \bar{\sigma}. \quad (31)$$

where  $\bar{\sigma}$  is the dimensionless noise level defined in (13). Hence, the error bars on the couplings and currents have very similar values. This common value depends on the noise level,  $\bar{\sigma}$ . As discussed in the next Section 3.2.1,  $\bar{\sigma}$  is expected to be close to, or smaller than unity when  $\tau = 200$  msec. Consequently, the value for  $J_{1,20}$  is compatible with zero, while the interactions  $J_{1,27}$  and  $J_{1,4}$  are non zero, with 99.9999% confidence.

A closer inspection of Fig. 6A shows that the quality of the quadratic fit of  $L_c$  is excellent for  $J_{1,27}$  and  $J_{1,4}$ , but less so for  $I_1$  and  $J_{1,20}$ . For the latter parameters, it seems that the curvature of  $L_c$  takes two different values, depending on whether the maximum is approached from the left or from the right. This phenomenon results from the piece-wise structure of the  $L^*$  function, see Methods section. A practical consequence is that the errors  $I_1 - I_1^*$  and  $J_{1,20} - \hat{J}_{1,20}$  are not evenly distributed around zero; for instance  $J_{1,20}$  is more likely to be larger than  $\hat{J}_{1,20}$  than it is to be smaller.

Note that strong, negative interactions may be harder to infer than positive-valued couplings, a phenomenon already underlined by Aersten and Gerstein (1985). The underlying intuition is that the duration of the ISI is less affected by an inhibitory input than by an excitatory input when the membrane leaking time,  $\tau$ , is small compared to



**Fig. 7** **A.** Cross-correlograms  $H(t)$  for pairs (5, 17) and (1, 22) in Dark. The cross-correlograms are normalized such that  $H(t) \rightarrow 1$  for large delays  $|t|$ . **B.** Ratios  $J_{ij}/J_{ji}$  of the interactions between the neurons 5,17 (top) and 1, 22 (bottom) as a function of  $\tau$ .

the average value of the ISI. We now present an analytical argument supporting this intuition. Consider a neuron, fed with an external current  $I$  and with noise variance equal to  $\sigma^2$ . Assume a synaptic input of amplitude  $J$  is received at time  $t = 0$ . We call  $t_{FPT}$  the average value of the time at which the neuron will emit a spike; the calculation of  $t_{FPT}$  can be done using a series of parabolic cylinder functions (Alili, Patie and Pedersen 2005). Figures 6B&C shows that the dependence of  $t_{FPT}$  on  $J$  is much weaker for negative-valued  $J$  than for positive couplings. As the set of spiking times is the only information we have at our disposal, the difficulty in inferring negative couplings is intrinsic to the Bayesian approach, and cannot be circumvented by any particular algorithm.

### 3.2.3 Symmetry of the interactions and cross-correlograms

The dependence of the symmetry of couplings upon the membrane leaking time  $\tau$  can be understood, to some extent, from the structure of the cross-correlograms, that is, the histograms  $H_{ij}(t)$  of the delays  $t = t_{i,k} - t_{j,\ell}$  between the times of the spikes fired by the two neurons  $i, j$  in each pair. To do so, we consider two pairs of neurons in Dark, called pairs (5, 17) and (1, 22). Figure 7A shows the cross-correlograms  $H_{5,17}$  and  $H_{1,22}$ . Pair (5, 17) is characterized by a positive peak in  $H$ , centered in  $t = 0$ , and of width  $\simeq 20$  msec. Pair (1, 22) exhibits a positive peak of correlations, of the same width, but centered around  $t \simeq 20$  msec.

We plot in Fig. 7B the symmetry ratios of the interactions in the pairs,  $\rho_{5,17} = J_{5,17}/J_{17,5}$  and  $\rho_{1,22} = J_{1,22}/J_{22,1}$ . We find that  $\rho_{5,17}$  is, to a large extent, independent of  $\tau$ . Conversely,  $\rho_{1,22}$  sharply decreases with decreasing  $\tau$  and is close to zero when  $\tau = 20$  msec, which coincides with the typical delay in the cross-correlogram  $H_{1,22}$  shown in Fig. 7A. We conclude that the inference procedure is capable of capturing the directionality of the interaction between the neurons 1 and 22, if  $\tau$  is small enough. This results shed some light on the correspondence between the interactions inferred within the LIF model and within the Ising model (Schneidman, Berry, Segev and Bialek, 2006; Shlens et al, 2006). Couplings inferred with the perfect integrator model for Dark are in good agreement with the Ising interactions, when the time is binned into windows of width  $\Delta t = 20$  msec (Cocco, Leibler and Monasson, 2009). By construction, the Ising model produces symmetric interactions from the pair-wise correlations of the activities, averaged of the binning window. In the absence of leakage, the Integrate-and-Fire inference algorithm hardly distinguishes between a post-synaptic and pre-synaptic firing pattern, and produces rather symmetric couplings. But as  $\tau$  decreases, the LIF

couplings may become strongly asymmetric (Fig. 7B). In this case, the correspondence between the Ising and LIF couplings breaks down. The same phenomenon was observed in Natural Movie, where delays in the cross-correlograms are even stronger.

## 4 Discussion

In this article, we have presented a procedure to infer the interactions and currents in a network of Leaky Integrate-and-Fire neurons from their spiking activity. The validity of the procedure was established through numerical tests on synthetic data generated from networks with known couplings. We have also applied our algorithm to real recordings of the activity of tens of ganglion neurons in the salamander retina. Though our algorithm is limited to moderate noise levels and instantaneous synaptic integration, it is fast and can, to our knowledge, handle much bigger data sets than the existing inference methods for the stochastic IF model. It is our intention to make this algorithm available to the neurobiology community in a near future.

### 4.1 Comparison with previous studies

Cross-correlation analysis (Perkel, Gerstein and Moore, 1967; Aertsen and Gerstein, 1985) consists in studying the distribution of delays between the spikes of neurons in a pair. This approach has been used to characterize the connections between neurons (amplitude, time-scale, dependence on distance), or their dynamical evolution (Fujisawa, Amarasingham, Harrison and Buzsaki, 2008). The analysis do not require any combinatorial processing of the activity of a large part of the neural assembly. As a result, the approach is not limited to small networks. However, cross-correlation analysis may find difficult to separate direct correlations from indirect correlations modulated through interactions with neurons in the surrounding network (Ostojic, Brunel and Hakim, 2009; Cocco, Leibler and Monasson, 2009), or due to common inputs (Constantinidis, Franowicz and Goldman-Rakic, 2001; Trong and Rieke, 2008).

In statistical approaches a widely-used concept is the one of causality (Seth and Edelman, 2007). A causal interaction exists from neuron  $i$  to neuron  $j$  if the knowledge of the activity of  $i$  helps predict the firing of  $j$  beyond what can be achieved from the activity of  $j$  alone. In practice, causal relationships are detected through linear multivariate statistical regressions (Sameshima and Baccalá, 1999), and may overlook non-linear dependencies. Causal analysis have also difficulties in evaluating the strength of the interactions.

Maximum entropy models, which deduce interactions from pairwise correlations only, have been shown to accurately reproduce higher-order correlations between neurons in the vertebrate retina (Schneidman, Berry, Segev and Bialek, 2006; Shlens et al, 2006; Cocco, Leibler and Monasson, 2009). These models, however, suffer from some limitations. Interactions are constrained to be symmetric, and temporal correlations are partially discarded (Marre, El Boustani, Frégnac and Destexhe, 2009). In addition obtaining the interactions from the correlations may be computationally very hard for large networks, though efficient approximate algorithms have recently been developed (Cocco and Monasson, 2010).

Generalized linear models (GLM), which represents the generation of spikes as a Poisson process with a time-dependent rate, have been applied to various neural

systems (Brown, Nguyen, Frank, Wilson and Solo, 2001; Truccolo et al, 2005; Pillow et al, 2008). The inference of parameters in the GLM framework is apparently easier to solve than for IF models, which has made the GLM framework very attractive. Whether GLM are better than IF models to account for real neural activity, regardless of the computational complexity of both inference framework, is an important issue (Gertsner and Naud, 2009). We hope that our work, which makes possible to apply the IF model to large data sets, will help to answer this question.

Approaches to infer model parameters in the IF framework have been so far capable of processing a very limited number of neurons or of spikes. Pillow et al. (2005) inferred the model parameters of one stochastic IF neuron based on a 50 second-long recording with a procedure tolerating any level of noise; Makarov, Panetsos and de Feo (2005) inferred the connections between 5 deterministic IF neurons from a 60 second-long synthetic spike train. In comparison we have analyzed a 3180-second long recording of the activity of 40 neurons.

The running time of our procedure increases as  $N^2 S \sim N^3 T f$ , where  $T$  is the duration of the recording and  $f$  is the average firing rate. Recently, Koyama and Paninski (2009) have proposed a numerical procedure for calculating the optimal potential and inferring the interactions. In their approach, the time is discretized into many time-bins of small duration  $\Delta$ , and the values of the optimal potentials at those discrete times can be found by means of the interior-point method for discrete constrained optimization problems. The running time of the procedure,  $O(N^3 T/\Delta)$ , is approximately  $1/(f\Delta)$  times larger than ours. In practice,  $f$  is of the order of 1 to 10 Hz, while the discretization time,  $\Delta$ , is of the order of 1 msec; hence,  $1/(f\Delta)$  ranges from 100 to 1000. However, this order of magnitude does not take into account the existence of multiplicative constants; a comparative test of the two approaches on the same synthetic or real data would be useful to accurately estimate their running times. Furthermore, the algorithm introduced by Koyama and Paninski can easily incorporate the presence of temporal filtering in the interactions. Our procedure is, in its present form, valid when the integration kernel is instantaneous only; considering other synaptic kernels would require *ad hoc* modifications to the expressions of the optimal noise and potential and to the search procedure for contacts.

#### 4.2 How to include a finite integration time

One of the major assumptions in our approach is that the synaptic integration time,  $\tau_s$ , is vanishingly small. In practice,  $\tau_s$  does not vanish, but might often be smaller than the membrane leaking time,  $\tau$ , and the average ISI. Assume that neuron  $i$ , whose potential  $V_i$  is close to the threshold  $V_{th}$ , receives a spike at time  $t$  from another neuron,  $j$ , through a strongly excitatory connection  $J_{ij} > V_{th} - V_i$ . Then, neuron  $i$  will reach the threshold level after having received a charge  $\Delta q = C(V_{th} - V_i)$ , smaller than  $J_{ij}$ . As a consequence, large positive interactions can be underestimated when the latency of neuron  $i$  from neuron  $j$  (28) is smaller than  $\tau_s$ .

To compensate for this effect we could introduce a time-dependent value for the interaction,

$$J_{ij}(t, t_{i,k+1}) = J_{ij} \min \left( \frac{t_{i,k+1} - t}{\tau_s}, 1 \right), \quad (32)$$

where  $t_{i,k+1}(> t)$  is the closest firing time of neuron  $i$ . Hence the effective interaction  $J_{ij}(t, t_{i,k+1})$  is equal to its nominal value  $J_{ij}$  only if the synaptic current has enough

time to enter the neuron  $j$ , and is a fraction of  $J_{ij}$  otherwise. The modified procedure will be correct as long as  $\tau_s < \tau$ . If the synaptic and membrane time-scales are comparable, one needs to take into account the complete shape of the synaptic integration kernel,  $K(t)$ . Choosing simple enough integration synaptic kernel, such as the piecewise linear function  $K(t) = 0$  if  $t < 0$  or  $t > \tau_s$ ,  $K(t) = 2 \min(t, \tau_s - t) / \tau_s^2$  if  $0 \leq t \leq \tau_s$ , could lead to tractable dynamical equations for the optimal potential and noise. The resolution of those equations is left for future work.

#### 4.3 Towards a more realistic inference model

The inference procedure that we have introduced here can be extended to include realistic features such as a refractory period,  $\tau_R$ . To do so, we restrict the sum in (10) to the spikes  $m$  entering the neuron  $i$  at times larger than  $t_0 + \tau_R$ . We have run the modified inference procedure on the recordings of the retinal activity, for values of  $\tau_R$  ranging from 2 to 5 milliseconds. The couplings did not change much with respect to the values found with  $\tau_R = 0$ . Note that the introduction of a propagation delay  $\tau_D$  in the synaptic interaction is straightforward, as long as the integration kernel remains a Dirac distribution (centered in  $\tau_D$ ).

Bounds on the values of the couplings and currents *e.g.* to prevent the exponential growth of negative interactions with the leaking conductance can naturally be introduced through a prior distribution. As an example, assume that the interactions  $J_{ij}$  take values in  $[J_-, J_+]$ . Then, one could maximize  $L^* - \sum_{i,j} W(J_{ij})$  instead of the

log-likelihood  $L^*$  alone, where  $W(J) = \frac{w}{2}(J - J_-)^2$  if  $J < J_-$ , 0 if  $J_- < J < J_+$ ,  $\frac{w}{2}(J - J_+)^2$  if  $J > J_+$  and  $w$  is a large positive coefficient.

We have assumed, throughout this work, that the values of  $g$  and  $V_{th}$  were known. In practical situations, while the orders of magnitudes are known, the precise values of these parameters should be inferred, and could depend on the neuron  $i$ . The inference procedure could be modified to update the values of  $g_i$  and  $(V_{th})_i$  at the same time as the synaptic couplings  $J_{ij}$  and the current  $I_i$ . The number of parameters to infer (per neuron) would simply increase from  $N$  to  $N + 2$ , and the running time should not increase too much.

#### 4.4 Inference from a limited neural population and in the presence of a stimulus

Nowadays, multi-electrode experiments can record a few tens, or hundreds of neurons. To which extent do the interactions inferred from this sub-population coincide with the interactions one would find from the knowledge of the whole population activity? The question does not arise in cross-correlation analysis: the correlation between the firing activities of two neurons is obviously independent of whether a third neuron is recorded or not. However the issue must be addressed as soon as a collective model for generating the activity is assumed, such as the coupled LIF models studied here.

A detailed analysis suggests that the interaction between a pair of neurons is not affected by the activity of other neurons distant by more than  $\ell = 300 \mu\text{m}$  in the case of spontaneous activity (Cocco, Leibler and Monasson, 2009). The electrode array should be at least twice longer and wider than  $\ell$ , and should be dense enough to capture all the neurons on the recorded area. It is estimated that about 10% of the

ganglion cells are registered in the Dark experiment, compared to more than 80% with the denser but smaller electrode array used in the Natural Movie experiment (Segev, Puchalla and Berry, 2005). It would thus be very interesting to repeat our study on other multi-electrode recordings, with sufficiently large and dense arrays.

Taking into account the stimulus  $S$  in the inference process would also be interesting. To do so, we could add a stimulus-induced current,  $I^s(t|S)$ , to (1). A simple expression for this current would be  $I^s(t|S) = \int_0^t dt' K_i^s(t-t') S_i(t')$ , where  $K_i^s$  is a kernel similar to the one used in generalized linear models (Pillow et al, 2008). The expression of the current-dependent term in the potential  $V(\eta, t)$  (10) should be modified accordingly, while the noise-dependent term would remain unchanged. It is important to note that the search procedure for contacts presented in Section 2.4 would remain valid. However, the expressions of the noise coefficient, the contact time and the duration of a passive contact given in Appendix B for the case of a constant current  $I$  should be rederived and would depend on the precise temporal structure of the stimulus-induced current  $I^s(t|S)$ .

**Acknowledgment:** This work originates from a collaboration with S. Leibler, whom we thank for numerous and fruitful discussions. We thank C. Barbieri for a critical reading of the manuscript. We acknowledge the hospitality of The Rockefeller University, where this work was initiated. Partial funding was provided by the Agence Nationale de la Recherche under contract 06-JCJC-051.

## A Active contacts

In this Appendix, we justify the prescriptions in the search for active contacts presented in Section 2.4. For the sake of simplicity we restrict to the  $g = 0$  case (no membrane leakage); the extension to non-zero  $g$  is briefly discussed in Appendix B. We consider a neuron  $i$ , and call  $M$  the number of spikes received by this neuron during its  $k^{th}$  inter-spike interval [ $t_0 \equiv t_{i,k}; t_{M+1} \equiv t_{i,k+1}$ ]. The arrival times are  $t_1 < t_2 < \dots < t_M$ , and the corresponding synaptic strengths are  $J_1, J_2, \dots, J_M$ . To lighten notations we hereafter omit the index  $i$  of the neuron.

### A.1 Case of $M = 0$ or 1 input spike

To understand the key notion of contact, we first consider the simple case of a neuron receiving no spike during the inter-spike interval [ $t_{i,k} = 0; t_{i,k+1} = T$ ]. The optimal noise is constant according to (7). Equation (6) then shows that the optimal potential is a linear function of the time, which is fully determined from the boundary conditions  $V^*(0) = 0, V^*(T) = V_{th}$ . We obtain

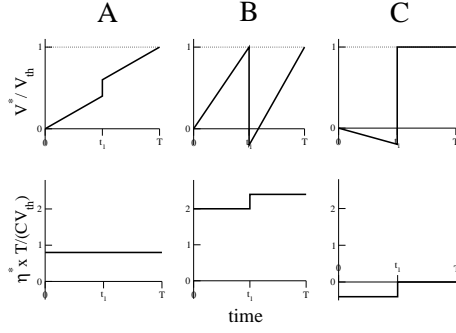
$$V^*(t) = V_{th} \frac{t}{T} \quad \text{and} \quad \eta^*(t) = \frac{CV_{th}}{T} - I. \quad (33)$$

This solution is correct since the potential remains below the threshold at all times  $0 < t < T$ .

Let us now assume now that the neuron receives one input from another neuron, of strength  $J_1$  at time  $t_1 \in ]0; T[$ . The effect of the input is a discontinuous jump of the potential at time  $t_1$  and of size  $\frac{J_1}{C}$ , shown in Fig. 8. Repeating the calculation above, we obtain the following expressions for the optimal potential and noise

$$V_A^*(t) = \left( V_{th} - \frac{J_1}{C} \right) \frac{t}{T} + \frac{J_1}{C} \theta(t - t_1) \quad \text{and} \quad \eta_A^* = \frac{CV_{th} - J_1}{T} - I \quad (\text{case A}), \quad (34)$$

where  $\theta$  is the Heaviside function:  $\theta(x) = 1$  if  $x > 0$ , 0 otherwise. This solution is sketched in Fig. 8A. It is valid when the potential  $V_A^*$  remains below the threshold at all times. We call



**Fig. 8** Sketches of the optimal potentials  $V^*$  (top) and noises  $\eta^*$  (bottom) for one neuron receiving one weak (**A**), one strong negative (**B**), and one strong positive (**C**) input. The jump in the optimal noise consecutive to an active contact is always positive. Values of the parameters used for the figure are:  $I = 0$ ,  $t_1 = T/2$ ,  $J_1/(CV_{th}) = .2$  (**A**),  $-1.2$  (**B**),  $1.2$  (**C**).

this situation case A. As  $V_A^*$  is a piece-wise linear function we only need to check that  $V_A^*(t_1^-)$  and  $V_A^*(t_1^+)$  are both smaller than  $V_{th}$ . The two conditions are fulfilled provided that

$$J_- \equiv -CV_{th} \frac{T - t_1}{t_1} < J_1 < J_+ \equiv CV_{th}. \quad (35)$$

What happens when the above condition is violated? Let us consider first  $J_1 < J_-$  (referred to as case B hereafter). Then  $V_A^*$  exceeds the threshold  $V_{th}$  before the input enters the neuron. To prevent the potential from crossing the threshold at time  $t_1$ , the true optimal noise,  $\eta_B^*$ , should be smaller than  $\eta_A^*$ . But, if  $\eta_B^* < \eta_A^*$ , the potential could not reach  $V_{th}$  when the neuron emits its spike at time  $T$  according to the very definition of  $\eta_A^*$ ! The only way out is that  $\eta_B^*$  takes two different values corresponding to the two sub-intervals  $[0; t_1[$  and  $]t_1; T]$ , which we call, respectively,  $\eta_{B,-}^*$  and  $\eta_{B,+}^*$ . We expect  $\eta_{B,-}^* < \eta_A^* < \eta_{B,+}^*$ . The noise can change value in  $t = t_1$  through (9) only if the potential reaches the threshold in  $t_1$ . We find that

$$V_B^*(t) = V_{th} \frac{t}{t_1} \quad \text{and} \quad \eta_{B,-}^* = \frac{CV_{th}}{t_1} - I \quad (\text{case B}, 0 < t < t_1), \quad (36)$$

from the boundary conditions  $V^*(0) = 0$ ,  $V^*(t_1^-) = V_{th}$ , and

$$V_B^*(t) = V_{th} + \frac{J_1}{C} \frac{T - t}{T - t_1} \quad \text{and} \quad \eta_{B,+}^* = -\frac{J_1}{T - t_1} - I \quad (\text{case B}, t_1 < t < T), \quad (37)$$

from the boundary conditions  $V^*(t_1^+) = V_{th} + \frac{J_1}{C}$ ,  $V^*(T) = V_{th}$ . This solution is drawn in Fig. 8B. It is important to stress that the above solution is based on the capability of the noise to abruptly change its value when the potential touches the threshold in  $t = t_1$ . A detailed study of the behavior of the noise close to such ‘contact points’ proving that this is indeed the case is postponed to Appendix A.2.

Finally, we turn to case C corresponding to  $J_1 > J_+$ . In this case the input is so excitatory that the noise has to be negative to prevent the neuron from emitting a spike at a time  $t < t_1$ . As in case B, the potential reaches the threshold in  $t = t_1$  to allow the noise to change its value after the input has entered the neuron. We find

$$V_C^*(t) = \left( V_{th} - \frac{J_1}{C} \right) \frac{t}{t_1} \quad \text{and} \quad \eta_{C,-}^* = \frac{CV_{th} - J_1}{t_1} - I \quad (\text{case C}, 0 < t < t_1), \quad (38)$$

according to the boundary conditions  $V_C^*(0) = 0$ ,  $V_C^*(t_1^-) = V_{th} - \frac{J_1}{C}$ . Right after the spike has been received, the potential has reached its threshold value, and will keep to this value until a spike is emitted at time  $T$ , hence

$$V_C^*(t) = V_{th} \quad \text{and} \quad \eta_{C,+}^* = -I \quad (\text{case C}, t_1 < t < T). \quad (39)$$

This solution is drawn in Fig. 8C.

We now give the values of log-likelihoods  $L^*$  corresponding to the cases listed above. The value of  $L^*$  can be calculated from the knowledge of the optimal noise  $\eta^*$  through (16). In the case of  $M = 0$  spike, we find, using (33) with  $T = t_1 - t_0$ ,

$$L^*(t_0, t_1 | I) = -\frac{(CV_{th} - I(t_1 - t_0))^2}{2(t_1 - t_0)}. \quad (40)$$

The optimal current is then inferred by maximizing  $L^*(I)$  with the result  $\hat{I} = \frac{1}{t_1 - t_0}$ , which corresponds to a vanishing value for the optimal noise, as expected.

When  $M = 1$  spike is received by the neuron, the log-likelihood  $L^*$  has three distinct expressions corresponding to the case A, B, C discussed in Section A.1. The resulting expression is:

$$L^*(t_0, t_1, t_2 | J_1, I) = \begin{cases} -\frac{(CV_{th} - J_1 - I(t_2 - t_0))^2}{2(t_2 - t_0)} & \text{if } J_- < J_1 < J_+ & \text{(case A)} \\ -\frac{(CV_{th} - I(t_1 - t_0))^2}{2(t_1 - t_0)} - \frac{(J_1 + I(t_2 - t_1))^2}{2(t_2 - t_1)} & \text{if } J_1 < J_- & \text{(case B)} \\ -\frac{(CV_{th} - J_1 - I(t_1 - t_0))^2}{2(t_1 - t_0)} - \frac{I^2(t_2 - t_1)}{2} & \text{if } J_1 > J_+ & \text{(case C)} \end{cases}. \quad (41)$$

The log-likelihood  $L^*$  is a continuous and convex function of its argument. The first derivatives of  $L^*$  are continuous in  $J_-$ ,  $J_+$ , but the second derivatives are not.

## A.2 Study of the optimal noise close to an active contact point

The noise coefficient  $\eta$  in (8) are constant over the time interval separating two active contacts. The value of  $\eta$  may however change upon the crossing of an active contact. The scope of this section is to show that the noise right after the contact can take *any value* larger than the noise immediately before the contact. This monotonicity property justifies the search for the minimal noise coefficient done in (11), see Appendix A.3.

To show that the noise always increases through an active contact, we consider that the synaptic integration is not instantaneous, but takes place over a finite albeit small time,  $\tau_s$ . We thus replace the expression for the current  $I_i^{syn}$  in (2) with

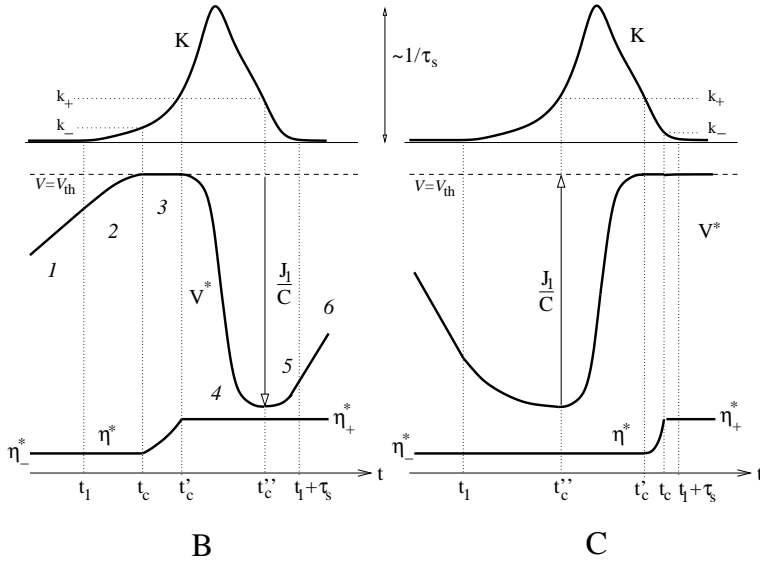
$$I_i^{syn}(t) = \sum_{j(\neq i)} J_{ij} \sum_k K(t - t_{j,k}) \quad (42)$$

where  $J_{ij}$  is the strength of the connection from neuron  $j$  onto neuron  $i$ , and  $K(\tau)$  is the memory kernel of the integration of synaptic entries (top panel in Fig. 9). We assume that  $K(\tau)$  vanishes for  $\tau < 0$  and for  $\tau > \tau_s$  where the integration time  $\tau_s$  is independent of the pair  $(i, j)$ . In addition,  $K$  is positive, and its integral over the interval  $[0; \tau_s]$  is equal to unity.

We consider the case of a single incoming spike, as in Section A.1. We want to show that, in the  $\tau_s \rightarrow 0$  limit, the only constraint linking the values  $\eta_-^*$  and  $\eta_+^*$  of the optimal noise, respectively, before and after a spike entering at  $t_1$ , is  $\eta_+^* > \eta_-^*$ , as we have found for a single incoming input in cases B and C. To do so, we assume that the time of synaptic integration  $\tau_s$  is small but *finite*, and consider case B. The dynamics of  $V^*$  and  $\eta^*$  can be divided in several steps, whose numbered are report on Fig. 9:

1. Prior to the input, *i.e.* at times  $< t_1$ , the optimal noise  $\eta_-^*$  is constant and the optimal potential  $V^*$  is a linear function of the time, with slope  $(I + \eta_-^*)/C$ , as shown in Fig. 9(left).
2. A strongly negative input of amplitude  $J_1 (< J_-)$  is then received by the neuron between times  $t_1$  and  $t_1 + \tau_s$ . The derivative of the potential now decreases with the time until it vanishes at time  $t_c$  defined through

$$K(t_c - t_1) = k_- \quad \text{where} \quad k_- \equiv \frac{\eta_-^* + I}{-J_1}. \quad (43)$$



**Fig. 9** Behaviors of the optimal potential  $V^*$  (middle) and noise  $\eta^*$  (bottom) close to a contact point, compared to the memory kernel  $K$  (top). An input of total amplitude  $J_1$  enters the neuron during the time interval  $t_1 < t < t_1 + \tau_s$ . Left:  $J_1$  is strongly negative as in Fig. 8B; italic numbers refer to the steps listed in the main text. Right:  $J_1$  is strongly positive as in Fig. 8C. See text for a detailed description of the curves, of the constants  $k_-, k_+$  (43,44), and of the times  $t_1, t_c, t'_c, t''_c, \tau_s$ .

3. If the value of  $\eta^*$  is chosen so that  $V^*(t_c) = V_{th}$ , the potential tangentially reaches the threshold at  $t_c$  (contact point). Then, the potential remains constant and equal to  $V_{th}$ . The noise obeys eqn. (9) and, therefore, increases until it reaches the prescribed value,  $\eta^*_+$  at time  $t'_c$  such that

$$K(t'_c - t_1) = k_+ \quad \text{where} \quad k_+ \equiv \frac{\eta^*_+ + I}{-J_1}, \quad (44)$$

see bottom panel in Fig. 9(left).

4. Then the potential starts decreasing from its threshold value through eqn. (6), and reaches a minimum in  $t''_c$ , solution of the same equation (44) as  $t'_c$ , see Fig. 9(top left).
5. At later times the derivative of the potential is positive from eqn. (6), and increases until time  $t_1 + \tau_s$ , coinciding with the end of the synaptic integration.
6. At times larger than  $t_1 + \tau_s$ , the potential keeps growing with a constant slope equal to  $(I + \eta^*_+)/C$ .

In the  $\tau_s \rightarrow 0$  limit, all times  $t_c, t'_c, t''_c$  tend to the same value, that is, the time  $t_1$ . More precisely, as the slope of  $K$  is of the order of  $\tau_s^{-2}$  (in absolute value), and  $\eta^*, \eta^*_+, V^*(t_1)$  are finite ( $= O(1)$ ), then for  $\tau_s \rightarrow 0$ ,  $t_1, t_c, t'_c$  differ from each other by  $O(\tau_s^2)$ . Hence the change in the potential  $V^*$  between  $t'_c$  and  $t_1 + \tau_s$  equals  $\frac{J_1}{C} + O(\tau_s)$ . We conclude that, for  $\tau_s \rightarrow 0$  the potential becomes a discontinuous function of time with a discontinuity  $\frac{J_1}{C}$ . In addition, the noise  $\eta^*$  can also jump abruptly from its value  $\eta^*_-$  at  $t_1^-$  to any *larger* value  $\eta^*_+$  at time  $t_1^+$  since the maximum of  $K$  tends to infinity when  $\tau_s \rightarrow 0$ .

Note that the drawing of Fig. 9(left) tacitly assumes that  $k_+ > k_-$ . A hypothetical scenario would be that the noise exactly compensates the synaptic input for a longer time interval (including the top of  $K$ ), while the potential would remain equal to  $V_{th}$ . In this case, the peak value of the noise would be  $O(1/\tau_s)$ . The contribution to the integral (16) would be of the order of  $1/\tau_s$  and would diverge in the  $\tau_s \rightarrow 0$  limit. Hence this possibility is precluded.

The above discussion is straightforwardly extended to case C. The optimal potential and noise are sketched in Fig. 9(right). Note that the contact interval spreads beyond  $[t'_c, t_c]$  in this case. In the generic case of more than one incoming spikes, the contact interval is restricted to  $[t'_c; t_c]$  as in case B. The noise can also discontinuously change from its value  $\eta_-^* < -I$  before the contact to any larger value,  $\eta_+^*$ , after the contact.

### A.3 Case of $M \geq 2$ incoming spikes

We now consider the general case of  $M$  input spikes. Let  $V_0 = 0, m_0 = 1$  be, respectively, the initial value of the potential and the index of the first input spike. We define the piece-wise linear function solution of (6) for a constant noise  $\eta$ ,

$$V(\eta, t, t_0) = V_0 + \frac{I + \eta}{C} (t - t_0) + \sum_{m=m_0}^M \frac{J_m}{C} \theta(t - t_m). \quad (45)$$

We are looking for the smallest value of the noise coefficient  $\eta$  capable of bringing the potential  $V(\eta, t)$  from its initial value  $V(\eta, t_0) = 0$  to the threshold. The contact time,  $t_c$ , coincides with an entering spike, *i.e.*  $t_c = t_{m^*}$  for some  $m^* \geq 1$ . If  $m^* = M + 1$  then the optimal potential is  $V(\eta^*, t)$  throughout the inter-spike interval  $[t_0; t_{M+1}]$ , and the problem is solved. If  $m^* \leq M$ ,  $t_{m^*}$  is the first active contact point of the potential.  $\eta^*$  and  $V(\eta^*, t)$  are, respectively, the optimal noise and potential on the interval  $[t_0, t_{m^*}]$ .

The correctness of the above statement can be established using a proof by contradiction.

- assume that the optimal noise,  $\eta^{opt}$ , is smaller than  $\eta^*$  on some sub-interval of  $[t_0; t_c]$ . Remark that the potential  $V$  in (45) is an increasing function of the noise,

$$\eta' > \eta \implies V(\eta', t, t_0) > V(\eta, t, t_0), \quad (46)$$

for all  $t > t_0$ . By virtue of (46) and the definition of  $\eta^*$ ,  $V(\eta^{opt}, t)$  cannot touch the threshold at any time so the noise is constant throughout the interval  $[t_0; t_c]$ . Hence no active contact can take place at time  $t_c$ . As  $\eta^*$  is the minimal value of the noise which can drive the potential into contact with the threshold over  $[t_0; t_{M+1}]$ , we conclude that  $V(\eta^{opt}, t)$  cannot cross the threshold at any time  $\leq t_{M+1}$ . The neuron can therefore not spike at time  $t_{M+1}$ .

- conversely, suppose that the optimal noise is equal to  $\eta^\alpha > \eta^*$  on the interval  $[t_0; t_{m^\alpha}]$  with  $1 \leq m^\alpha < m^*$ , and takes another value on the interval  $[t_{m^\alpha}; t_c]$ <sup>7</sup>. As the change of noise can take place only through an active contact, and the change is necessarily positive (Section A.2), we have  $\eta^\beta > \eta^\alpha$ . Applying (46) to the interval  $[t_{m^\alpha}; t_c]$ , we have

$$V(\eta^\beta, t_c, t_{m^\alpha}) > V(\eta^\alpha, t_c, t_{m^\alpha}). \quad (47)$$

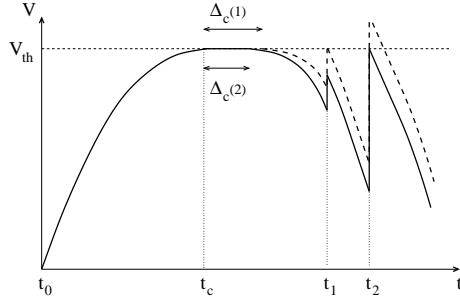
Adding the value of the optimal potential in  $t_{m^\alpha}$  to both members of the previous inequality, we find

$$\begin{aligned} V^*(t_c) &= V(\eta^\beta, t_c, t_{m^\alpha}) + V(\eta^\alpha, t_{m^\alpha}, t_0) \\ &> V(\eta^\alpha, t_c, t_{m^\alpha}) + V(\eta^\alpha, t_{m^\alpha}, t_0) \\ &= V(\eta^\alpha, t_c, t_0) \\ &> V(\eta^*, t_c, t_0) \end{aligned} \quad (48)$$

where the last inequality comes from (46). But, by definition of  $\eta^*$ ,  $V(\eta^*, t_c, t_0) = V_{th}$ . Hence, we find that the optimal potential in  $t_c$  is above threshold, which cannot be true.

The optimal noise and potential on the remaining part  $[t_c; t_{M+1}]$  of the inter-spike interval can be determined iteratively. We replace  $t_0$  with  $t_{m^*}$  and  $V_0$  with  $V_{th}$  if  $J_{m^*} > 0$  or  $V_{th} + \frac{J_{m^*}}{C}$  if  $J_{m^*} < 0$  in (45), and look for the lowest noise producing a new contact point over the interval  $[t_{m^*}, t_{M+1}]$ . The procedure is repeated until the whole interval is exhausted. This way an increasing sequence of noise values is obtained, each corresponding to the slope of the optimal potential between two successive contact points.

<sup>7</sup> The case of three or a higher number of values for the noise can be handled exactly in the same way.



**Fig. 10** Sketch of the optimal potential close to a passive contact starting at time  $t_c$ . The duration of the passive contact is  $\Delta_c(\ell)$ , where  $\ell$  is the index of time  $t_\ell$  corresponding to the next active contact. The potentials corresponding to the hypothesis  $\ell = 1$  and  $\ell = 2$  are shown with the dashed and full curves respectively.

## B Passive contacts

When the membrane leaking conductance is non zero, some change have to be brought to the above calculation of the optimal noise and potential. First, in the absence of inputs, the noise is no longer constant, but rather it is an exponentially increasing (in absolute value) function of the time (8). Similarly, the potential  $V^*$  itself is not a linear function of the time as in (48), but is a linear combination of  $\exp(\pm t/\tau)$  with appropriate coefficients, see (10).

The main conclusion of Appendix A still holds: the difference between the noise values just after and before an active contact point, coinciding with a synaptic input, is always positive (Fig. 2A). Consequently, the procedure of Section 2.4, *i.e.* the iterative search for the active contact points and the minimal noise coefficient  $\eta^*$ , defined through (11), remains unchanged. Note that some care must be taken to translate the statement about the growth of the noise to the values of the noise coefficients. Consider for instance two successive contact times,  $t$  and  $t'$ , and call  $\eta$ ,  $\eta'$  the corresponding noise coefficients. That the noise is larger at time  $t'$  than at time  $t$  implies that  $\eta \times \exp((t' - t)/\tau) < \eta'$ , but does not imply that  $\eta'$  is larger than  $\eta$ <sup>8</sup>.

There exists, however, a major difference between the  $g = 0$  and  $g \neq 0$  cases. When  $g > 0$ , the optimal potential is not guaranteed to be a monotonous function of the time, as shown in Fig. 10. For given values of  $g$ ,  $I$ , and of the times and the amplitudes of the synaptic inputs, the optimal potential  $V^*$  may touch the threshold at an intermediate time,  $t_c$ . Such a situation is called passive contact. It is important to note that the value of the optimal noise during a passive contact is, according to eqn. (9), equal to  $gV_{th} - I$ . As the optimal noise is a monotonous function of the time between two active contacts, see eqn (8), the value  $gV_{th} - I$  can be crossed at most once: there is at most one passive contact in between two successive active ones. To be more precise, there are at most  $A + 1$  passive contacts in an inter-spike interval with  $A$  active contacts.

To decide the existence of a passive contact in an interval  $[t_0; t_{M+1}]$ , we look for a solution of the two coupled equations expressing that the optimal potential touches the threshold without crossing it,

$$V^*(\eta_p, t_c) = V_{th} \quad \text{and} \quad \frac{\partial V^*}{\partial t}(\eta, t_c) = 0. \quad (49)$$

The solutions of these equations give the noise coefficient  $\eta_p$  and the contact time  $t_c$  at which the optimal potential reaches the threshold value (Fig. 10). The solution can be calculated analytically, with the following result. Let us call  $V_0$  the value of the potential of the neuron at time  $t_0^+$ . For each  $m \leq M$  we define

$$V_m = V_0 + \sum_{\ell: t_0 < t_\ell \leq t_m} \frac{J_\ell}{C} e^{(t_\ell - t_0)/\tau}, \quad (50)$$

<sup>8</sup> This situation can not happen in the  $g = 0$  case, where the noise and the noise coefficient coincide.

where the summation runs over the spikes entering the neuron between times  $t_0$  and  $t_c$ . A passive contact takes place in the interval  $[t_m; t_{m+1}]$  if:

- $gV_{th} - I$  and  $V_m - V_{th}$  have the same sign;
- the noise coefficient

$$\eta_p = gV_m - I - \sqrt{(gV_m - I)^2 - (gV_{th} - I)^2} \quad (51)$$

is smaller than the lowest noise coefficient corresponding to all the possible active contacts at times  $t_\ell$ , with  $1 \leq \ell \leq M$ ;

- the corresponding contact time

$$t_c = t_0 - \tau \log \left[ \frac{\eta_p}{gV_{th} - I} \right], \quad (52)$$

where  $\eta_p$  is given by (51), lies in the correct interval:  $t_m < t_c < t_{m+1}$ ;

- the optimal potential can reach again the threshold at a later time, coinciding with an input spike or with the end of the inter-spike interval. We call  $\Delta_c(\ell)$  the duration of the active contact such that the potential reaches  $V_{th}$  at time  $t_\ell$ , starting from  $V_{th}$  at time  $t_c + \Delta_c(\ell)$ , see Fig. 10. The analytical expression for the duration of the passive contact allowing the potential to be in active contact at time  $t_\ell$  is

$$\Delta_c(\ell) = -\tau \log \left\{ \frac{1}{2V_a(\ell)} \left[ V_b(\ell) - \sqrt{V_b(\ell)^2 - \left( V_{th} - \frac{I}{g} \right)^2} \right] \right\}. \quad (53)$$

where

$$V_a(\ell) = \frac{\eta_p}{2g} e^{(t_\ell - t_0)/\tau} \quad \text{and} \quad V_b(\ell) = V_{th} - \frac{I}{g} - \sum_{\ell' < \ell} \frac{J_{\ell'}}{C} e^{-(t_\ell - t_{\ell'})/\tau} - \frac{J_\ell}{C} \theta(J_\ell). \quad (54)$$

We must have  $t_c + \Delta_c(\ell) < t_\ell$  for at least one value of  $\ell \geq m + 1$ .

When all the conditions are fulfilled, a passive contact is present. The duration of the contact,  $\Delta_c$ , merely plays the role of a latency time after which the potential  $V^*$  resumes its course (Fig 10). We can check that  $V^*$  is an increasing function of  $\Delta_c$ . The optimal value of  $\Delta_c$  will therefore be equal to the smallest possible value of  $\Delta_c(\ell)$ , for the very same reason that we had to chose the minimal noise when looking for active contacts, see example in Fig. 10.

To end this Appendix, we give the expression for the log-likelihood  $L^*$  (16) for an interval including a passive contact between two active contacts. Gathering the contributions to the integral of the squared optimal noise coming from the three intervals  $[t_0; t_c]$ ,  $[t_c, t_c + \Delta_c]$ , and  $[t_c + \Delta_c; t_{m^*}]$ , we obtain

$$L^*(\mathcal{T}|\mathcal{J}, \mathcal{I}) = -\frac{(gV_{th} - I)^2}{2} \left\{ \Delta_c + \tau \frac{\exp \left[ 2(t_{m^*} - t_c - \Delta_c)/\tau \right] - \exp \left[ -2(t_c - t_0)/\tau \right]}{2} \right\}. \quad (55)$$

Differentiation of  $L^*$  with respect to the current and couplings gives the expressions for the gradient and Hessian matrix needed for the Newton-Raphson method. The expressions are easy to obtain but are lengthy, and thus we do not reproduce them.

## C On the eigenmodes of the Hessian matrix for weak couplings

In this Appendix, we analyze the eigenmodes and eigenvalues of the Hessian matrix of the log-likelihood  $L^*$ , and relate the eigenmodes to the fluctuations of the effective current,  $I_i^e$ , of the current,  $I_i$ , and of the couplings,  $J_{ij}$ . Consider two successive spikes emitted by neuron  $i$  and the optimal potential  $V_i^*(t)$  on the time interval  $[t_{i,k}; t_{i,k+1}]$ . When the couplings  $J_{ij}$  vanish and passive contacts are absent,  $V_i^*(t)$  does not enter into contact with the threshold at times  $< t_{i,k+1}$ . By continuity, this statement remains true if the couplings  $J_{ij}$  have very small amplitudes. In this regime, the stochastic process undergone by the potential is simply

the Ornstein-Uhlenbeck process with a time-varying force, and the expression for  $L^*$  (16) is exactly given by

$$L^*(\mathcal{T}|\mathcal{J}, \mathcal{I}) = -\frac{1}{2} \sum_{i,k} \mu_k^{(i)} \left( C V_{ih} - \sum_{j(\neq i)} J_{ij} \phi_{k,j}^{(i)} - I_i \tau \phi_{k,i}^{(i)} \right)^2 \quad (56)$$

where

$$\mu_k^{(i)} = \frac{2}{\tau} \left( 1 - e^{-2(t_{i,k+1} - t_{i,k})/\tau} \right)^{-1}, \quad (57)$$

and

$$\phi_{k,j}^{(i)} = \begin{cases} \sum_l e^{-(t_{i,k+1} - t_{j,l})/\tau} \theta(t_{i,k} < t_{j,l} < t_{i,k+1}) & \text{if } j \neq i, \\ 1 - e^{-(t_{i,k+1} - t_{i,k})/\tau} & \text{if } j = i. \end{cases} \quad (58)$$

The Hessian matrix of  $L^*$ , attached to neuron  $i$ , is the  $N \times N$  matrix (17) with elements

$$\sigma^2 \mathbf{H}_{jj'}^{(i)} = \sum_k \mu_k^{(i)} \phi_{k,j}^{(i)} \phi_{k,j'}^{(i)}, \quad (59)$$

$\mathbf{H}^{(i)}$  is a positive matrix according to (59). To study its spectrum let us first consider the case of very weak leakage (very large  $\tau$ ). In this limit, calling  $\Delta t_k^{(i)} = t_{i,k+1} - t_{i,k}$  the duration of the  $k^{\text{th}}$  ISI of neuron  $i$ , we have

$$\mu_k^{(i)} \rightarrow \frac{1}{\Delta t_k^{(i)}}, \quad \phi_{k,i}^{(i)} \rightarrow \frac{\Delta t_k^{(i)}}{\tau}, \quad \phi_{k,j}^{(i)} \rightarrow \text{nb. of spikes of neuron } j \text{ in the } k^{\text{th}} \text{ ISI of neuron } i. \quad (60)$$

Let us define the firing rate  $f_{k,j}^{(i)}$  of neuron  $j(\neq i)$  in the  $k^{\text{th}}$  ISI of neuron  $i$ , and  $f_{ki}^{(i)} = \frac{1}{\tau}$ . We obtain

$$\frac{\sigma^2}{T} \mathbf{H}_{jj'}^{(i)} = \frac{1}{T} \sum_k \Delta t_k^{(i)} f_{k,j}^{(i)} f_{k,j'}^{(i)}. \quad (61)$$

where  $T$  is the duration of the recording. The right hand side of the above equation can be interpreted as the covariance matrix of the rates  $f_{k,j}^{(i)}$ , where each ISI of neuron  $i$  is weighted proportionally to its duration. For vanishing couplings, these instantaneous rates are decoupled from neuron to neuron. Hence,  $f_{k,j}^{(i)}$  fluctuates around the average firing rate  $f_j$  (number of the spikes fired by neuron  $j$ , divided by  $T$ ), with a variance we denote by  $\langle f_j^2 \rangle_c$ . This statement holds for  $j \neq i$ ; in addition we define  $f_i = \frac{1}{\tau}$ . Neglecting terms of the order of  $\tau^{-2}$ , we end up with the following approximation for the Hessian matrix,

$$\frac{\sigma^2}{T} \mathbf{H}_{jj'}^{(i)} = f_j f_{j'} + \delta_{j,j'} \omega_j \quad \text{where} \quad \omega_j = \begin{cases} \langle f_j^2 \rangle_c & \text{if } j \neq i, \\ 0 & \text{if } j = i. \end{cases}, \quad (62)$$

which becomes exact in the limit of infinitely long recordings.

The matrix  $\mathbf{H}^{(i)}$  is the sum of a rank one matrix plus a diagonal matrix. For small values of  $\sigma$ , the fluctuations of the firing rates, represented by the  $\omega_j$ 's, are expected to be small compared to the product of any two average firing rates. We immediately deduce that the largest eigenvector of the matrix,  $\mathbf{v}_{max}$ , has components  $(\mathbf{v}_{max})_j = f_j$  for all  $j = 1, \dots, N$ . The associated eigenvalue,  $\lambda_{max}$ , is given by

$$\frac{\sigma^2}{S} \lambda_{max} = \frac{T}{S} \sum_j (f_j)^2, \quad (63)$$

where  $S$  is the total number of spikes. If the neurons have quantitatively similar firing rates  $\simeq \langle f \rangle$ , then  $\sigma^2 \lambda_{max}/S \simeq \langle f \rangle$ . The probability density of vector  $v^{(i)}$  is

$$P(\{v^{(i)}\}|\mathcal{T}) \simeq P(\{\hat{v}^{(i)}\}|\mathcal{T}) \times \exp \left[ -\frac{1}{2} \sum_{i,j,j'} \left( v_j^{(i)} - \hat{v}_j^{(i)} \right) \mathbf{H}_{j,j'}^{(i)} \left( v_{j'}^{(i)} - \hat{v}_{j'}^{(i)} \right) \right]. \quad (64)$$

A fluctuation  $\delta\mathbf{v} = \{\delta(I_i\tau), \delta J_{ij}\}$  around the most likely values for the current and the couplings, and along vector  $\mathbf{v}_{max}$ , will change the log-likelihood by

$$\delta\left(\frac{\log P}{S}\right) = -\frac{\lambda_{max} (\delta\mathbf{v} \cdot \mathbf{v}_{max})^2}{2 S (\mathbf{v}_{max})^2} = -\frac{T}{2\sigma^2 S} \left( \delta I_i + \sum_{j(\neq i)} J_{ij} f_j \right)^2 \simeq -\frac{(\delta I_i^e)^2}{2\sigma^2 N \langle f \rangle}. \quad (65)$$

Hence the effective current  $I_i^e$  is associated to the largest eigenmode, and is the parameter requiring the least number of data to be inferred.

We now look for the smallest eigenvalue,  $\lambda_{min}$ . Numerical investigations suggest that the associated eigenvector,  $\mathbf{v}_{min}$ , correspond to fluctuations of the current  $I_i$  only. We thus assume that the components of  $\mathbf{v}_{min}$  are:  $(\mathbf{v}_{min})_i = 1$ , and  $(\mathbf{v}_{min})_j = -\epsilon_j$  with  $\epsilon_j \ll 1$ . The eigensystem we need to solve is

$$\sigma^2 \lambda_{min} = \frac{T}{\tau} \left( \frac{1}{\tau} - \sum_{j'(\neq i)} \epsilon_{j'} f_{j'} \right) \quad (66)$$

$$-\sigma^2 \lambda_{min} \epsilon_j = T f_j \left( \frac{1}{\tau} - \sum_{j'(\neq i)} \epsilon_{j'} f_{j'} \right) - T \omega_j \epsilon_j \quad \forall j(\neq i). \quad (67)$$

According to (67) and (66), we have, for all  $j(\neq i)$ ,

$$\epsilon_j = \frac{f_j \tau \sigma^2 \lambda_{min}}{\omega_j T} + O(\sigma^2 \lambda_{min} \epsilon_j). \quad (68)$$

Inserting this expression for the components  $\epsilon_j$  of the eigenvector into (66), we obtain

$$\frac{\sigma^2}{S} \lambda_{min} = \frac{T}{\tau^2 \left( 1 + \sum_{j(\neq i)} \frac{f_j^2}{\omega_j} \right) S}. \quad (69)$$

If all neurons have quantitatively similar firing rates,  $\langle f \rangle$ , and variances,  $\langle f^2 \rangle_c$ , we obtain  $\sigma^2 \lambda_{min}/S \simeq \langle f^2 \rangle_c / (N^2 \langle f \rangle^3 \tau^2)$ . According to (68), the components  $\epsilon_j$  of the eigenvector are very small,  $\epsilon_j \simeq 1/(N^2 \tau \langle f \rangle)$ , for all  $j \neq i$ . Hence  $\mathbf{v}_{min}$  is localized on its current component only. A fluctuation  $\delta\mathbf{v} = \{\delta(I_i\tau), \delta J_{ij}\}$ , where the  $\delta J_{ij}$ 's are chosen to be orthogonal to all the other eigenmodes of  $\mathbf{H}^{(i)}$ , modifies the log-likelihood by

$$\delta\left(\frac{\log P}{S}\right) = -\frac{\lambda_{min} (\delta\mathbf{v} \cdot \mathbf{v}_{min})^2}{2 S (\mathbf{v}_{min})^2} \simeq -\frac{\langle f^2 \rangle_c (\delta I_i)^2}{2\sigma^2 N^2 \langle f \rangle^3}. \quad (70)$$

We conclude that the current  $I_i$  is the hardest parameter to infer, *i.e.* the one requiring the largest number of data.

When the membrane leaking time becomes of the order of, or smaller than the average ISI duration, the above calculation has to be modified. From a qualitative point of view, the average firing rate  $f_j$  must now be defined as the mean number of spikes emitted by the neuron  $j$  in a time-window of duration  $\tau$  preceding a spike of neuron  $i$ , divided by  $\tau$ . The eigenvector of  $\mathbf{H}^{(i)}$  with largest eigenvalue  $\lambda_{max}$  is still given by  $(\mathbf{v}_{max})_j = f_j$ , with  $f_i = 1/\tau$ , and

$$\frac{\sigma^2}{S} \lambda_{max} \simeq \frac{\tau}{N} \sum_j (f_j)^2. \quad (71)$$

Again, these fluctuations are associated to the effective current, with the newly defined average firing rates  $f_j$ . As  $\tau$  gets smaller and smaller, all the rates  $f_j$  with  $j \neq i$  become smaller and smaller compared to  $f_i$ , and the effective current  $I_i^e$  gets closer and closer to the true current  $I_i$ . Obviously, the inference of the synaptic coupling  $J_{ij}$  is possible if the firing rate  $f_j$  defined on a time-window of duration  $\tau$  preceding a spike of neuron  $i$  is much larger than  $1/T$ .

## D Fluctuations of the potential around the optimal path at small noise

In this Appendix, we derive formula (14) for the fluctuations of the potential around its optimal value at the mid-point of the ISI. A useful formulation for  $p_{FPT}$  in (3) can be given in terms of a path integral over the potential,

$$p_{FPT}(t_{i,k+1} | t_{i,k}, \{t_{j,l}\}, \{J_{ij}\}, I_i) = \tag{72}$$

$$-\frac{\partial}{\partial t_{i,k+1}} \int_{V_i(t_{i,k}^+) = 0}^{V_i(t_{i,k+1}^-) < V_{th}} \mathcal{D}V_i(t) \exp\left(-\frac{1}{2\sigma^2} \mathcal{L}[V_i(t); k, \mathcal{T}, \mathcal{J}, \mathcal{I}]\right).$$

The measure  $\mathcal{D}V_i(t)$  in the path-integral (72) is restricted to the potentials  $V_i(t)$  remaining smaller than the threshold  $V_{th}$  at all times  $t$ . The upper bound  $V_i(t_{i,k+1}^-) < V_{th}$  means that the integral is performed over all the values of the potential smaller than  $V_{th}$  at time  $t_{i,k+1}^-$ , while  $V_i(t_{i,k})$  is constrained to be zero.

We introduce the dimensionless variable  $\psi_i(t) = (V_i(t) - V_i^*(t))/V_{th}$  to represent the time-dependent fluctuation of the potential (Fig. 2C). According to (72) and (4), the log probability density of a path-fluctuation  $\psi_i(t)$  on the inter-spike interval  $[t_{i,k}; t_{i,k+1}]$  is, after multiplication by  $\sigma^2$ ,

$$\begin{aligned} & \mathcal{L}[\psi_i(t) V_{th} + V_i^*(t); k, \mathcal{T}, \mathcal{J}, \mathcal{I}] \\ &= \mathcal{L}[V_i^*(t); k, \mathcal{T}, \mathcal{J}, \mathcal{I}] + \frac{V_{th}^2}{2} \int_{t_{i,k}}^{t_{i,k+1}} dt' \int_{t_{i,k}}^{t_{i,k+1}} dt \psi_i(t') \frac{\delta^2 \mathcal{L}}{\delta V_i^*(t') \delta V_i^*(t)} \psi_i(t) + O(\psi_i^3) \\ &= L^*(\mathcal{T} | \mathcal{J}, \mathcal{I}) - \frac{V_{th}^2}{2} \int_{t_{i,k}}^{t_{i,k+1}} dt \psi_i(t) \left[ -C^2 \frac{d^2}{dt^2} + g^2 \right] \psi_i(t) + O(\psi_i^3), \end{aligned} \tag{73}$$

up to an additive term independent of  $\psi_i$ . Note that we have used the optimality condition (5) to exclude terms linear in  $\psi_i$  in (73). We now want to perform the path integral over the fluctuations  $\psi_i(t)$  in (72). When  $\sigma$  is small we may discard the cubic and higher order terms in  $\psi_i$ . The boundary condition on  $\psi_i$  are  $\psi_i(t_{i,k}) = \psi_i(t_{i,k+1}) = 0$ : the values of the potential  $V_i(t)$  are constrained right after and before the emission of a spike, and, hence, cannot fluctuate (Fig. 2C). We therefore write the fluctuations  $\psi_i(t)$  as the following Fourier series,

$$\psi_i(t) = \sum_{n \geq 1} \psi_n \sin\left(\frac{n\pi t}{t_{i,k+1} - t_{i,k}}\right), \tag{74}$$

where the  $\psi_n$  are stochastic coefficients. The integral on the last line of (73) can be calculated with the result

$$\frac{V_{th}^2}{2} \int_{t_{i,k}}^{t_{i,k+1}} dt \psi_i(t) \left[ -C^2 \frac{d^2}{dt^2} + g^2 \right] \psi_i(t) = \frac{\rho (CV_{th})^2}{4\tau} \sum_{n \geq 1} \left[ 1 + \left(\frac{n\pi}{\rho}\right)^2 \right] \psi_n^2, \tag{75}$$

where

$$\rho = \frac{t_{i,k+1} - t_{i,k}}{\tau} \tag{76}$$

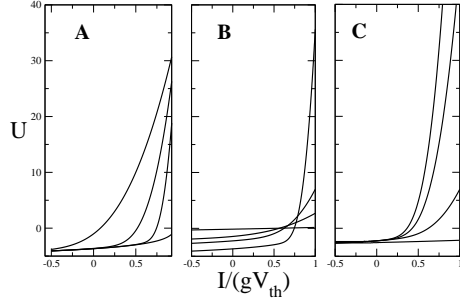
is the duration of the ISI measured in units of the membrane leaking time. Hence, if we relax the constraint that the fluctuating potential should remain below threshold at all times, the  $\psi_n$ 's are independent Gaussian variables with zero means and variances

$$\lambda_n = \frac{2\tau\sigma^2}{(CV_{th})^2} \frac{\rho}{\rho^2 + n^2\pi^2} = \frac{2\bar{\sigma}^2\rho}{\rho^2 + n^2\pi^2}, \tag{77}$$

where  $\bar{\sigma}$  is defined in (13). We may now calculate the variance of  $\psi_i$  at the mid-point of the ISI, see Fig. 2C,

$$\left\langle \psi_i\left(\frac{t_{i,k} + t_{i,k+1}}{2}\right)^2 \right\rangle = \left\langle \left[ \sum_{n \geq 1} \psi_n \sin\left(\frac{n\pi}{2}\right) \right]^2 \right\rangle = \sum_{p \geq 0} \lambda_{2p+1}. \tag{78}$$

Summing up the series over  $p$  in (78) gives expression (14).



**Fig. 11** Cost-energy function  $U$  over the current as a function of the ratio  $I/(gV_{th})$  for different values of  $\sigma$  (**A**),  $g$  (**B**), and the inter-spike interval  $\delta t$  (**C**). Values of the parameters are: **A**.  $\delta t/\tau = .025$ , and  $\sigma/(V_{th}\sqrt{gC}) = .016, .16, .32, .64$  from right to left; **B**.  $g = 1, 5, 10, 40$   $C/\delta t$  from top to down on the left side, with  $\sigma/\sqrt{\delta t} = I$ ; **C**.  $\sigma/(V_{th}\sqrt{gC}) = .32$ , and  $\delta t/\tau = 1, 10, 50, 100$  from bottom to up.

## E Expression of the moving threshold and alternative procedures

In Section 2.6 we explain that the value of the moving threshold,  $V_{th}^M$ , is estimated from the intersection of the tangent to the probability of survival in  $V = V_{th}$  with the  $p_s = \frac{1}{2}$  line. Hence,

$$V_{th}^M = V_{th} + \left( 2 \frac{dp_s}{dV}(\delta t|V = V_{th}) \right)^{-1}. \quad (79)$$

The slope of  $p_s$  can be expressed in terms of a series of parabolic cylinder functions (Alili, Patie and Pedersen, 2005),

$$\frac{dp_s}{dV}(\delta t|V = V_{th}) = - \sum_{i \geq 0} \frac{\exp(-n_i \delta t/\tau)}{n_i L_i} D'_{n_i} \left( \frac{\sqrt{2gC}}{\sigma} \left( \frac{I}{g} - V_{th} \right) \right)^2, \quad (80)$$

where  $D'_n(z)$  denotes the derivative of Weber's function of order  $n$ ,  $D_n(z)$ , with respect to its argument  $z$ . The normalization coefficients are

$$L_i = \int_{-\infty}^{V_{th}} dV D_{n_i} \left( \frac{\sqrt{2gC}}{\sigma} \left( \frac{I}{g} - V \right) \right)^2. \quad (81)$$

The orders  $n_i$ ,  $i = 0, 1, 2, \dots$ , are the roots of the equation (Mei and Lee, 1983)

$$D_n \left( \frac{\sqrt{2gC}}{\sigma} \left( \frac{I}{g} - V_{th} \right) \right) = 0 \quad (82)$$

with  $0 < n_0 < n_1 < n_2 < \dots$ . The gap between successive levels,  $n_{i+1} - n_i$ , is larger than 1. Note that the contributions from high orders  $n_i$  decay exponentially with  $\delta t/\tau$  in (80). Hence, in practice, the summation can be carried out over a finite number of terms.

The Moving Threshold procedure was designed to take into account the effects of a moderate noise level,  $\sigma$ . An alternative approximate procedure consists in subtracting to the log-likelihood a cost-function preventing the current, or the effective current from getting too close to  $gV_{th}$ . For a quantitative treatment consider a single neuron in the absence of synaptic input, for which  $p_{FPT}$  can be calculated under the form of a series of parabolic cylinder functions, see above. We denote by  $p_{FPT}^{cl}$  the approximation to  $p_{FPT}$  obtained when taking into account the optimal path only. We define the cost-energy function

$$U(I; g, \sigma, \tau) = \log \left[ \frac{p_{FPT}(\delta t; g, \sigma, I)}{p_{FPT}^{cl}(\delta t; g, \sigma, I)} \right]. \quad (83)$$

for the current  $I$ . We show in Fig. 11 the shape of  $U$  for different values of  $g$ ,  $\sigma$ , and the inter-spike interval  $\delta t$ . As expected from above, this cost function is essentially flat when  $I/(gV_{th}) \ll 1$ , and is repulsive when  $I/(gV_{th}) \rightarrow 1$ . The repulsion is strong when the inter-spike interval,  $\delta t$ , the membrane conductance,  $g$ , and the noise standard deviation,  $\sigma$ , are large.

In presence of synaptic inputs, we approximate the non-perturbative corrections by subtracting  $(N_i - 1) U(I_i^e)$  to our log-likelihood, where  $N_i$  is the number of spikes of neuron  $i$ , and  $I_i^e$  its effective current. This simple approximation preserves the concavity of the log-likelihood and is computationally simple since  $U$  has to be calculated only once for each step and neuron. Simulations show that the performance of the inference algorithm with the cost function  $U$  is quantitatively similar to the one obtained with the Moving Threshold procedure.

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