

Today

Lecture 1

Using Machine Learning to Explore Neural Data

Lecture 2

Magnets, Machines, Brains

Friday

Lecture 3

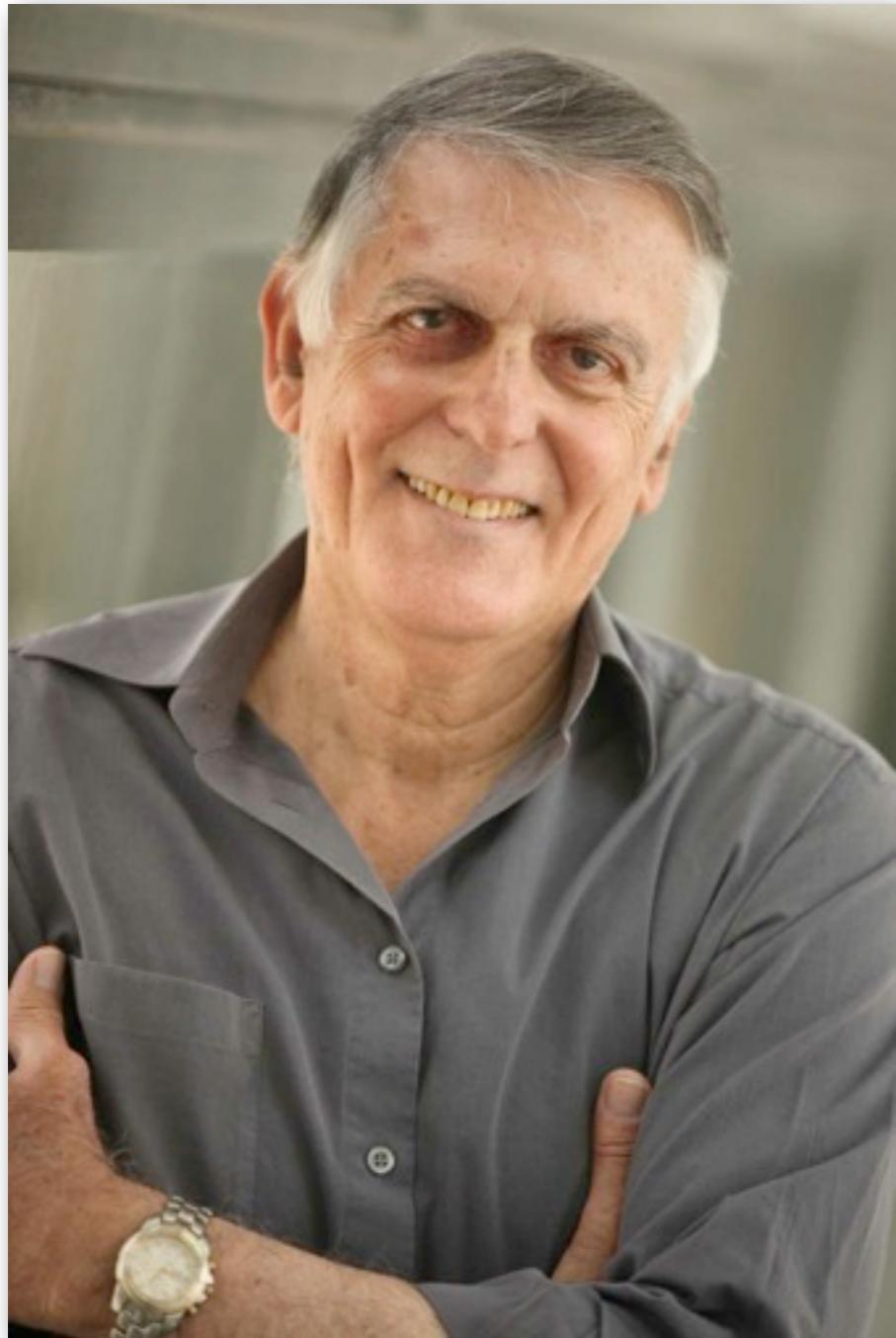
Deep Learning

Magnets, Machines, Brains



Raul Vicente

Institute of Computer Science, University of Tartu



Daniel Shechtman
2011 Nobel Laureate
in Chemistry



George Smoot
2006 Nobel Laureate
in Physics

Outlook

Magnets & Ising model

Computational problems

Artificial neural networks

Retina

Magnetism



Magnetism



Magneto?

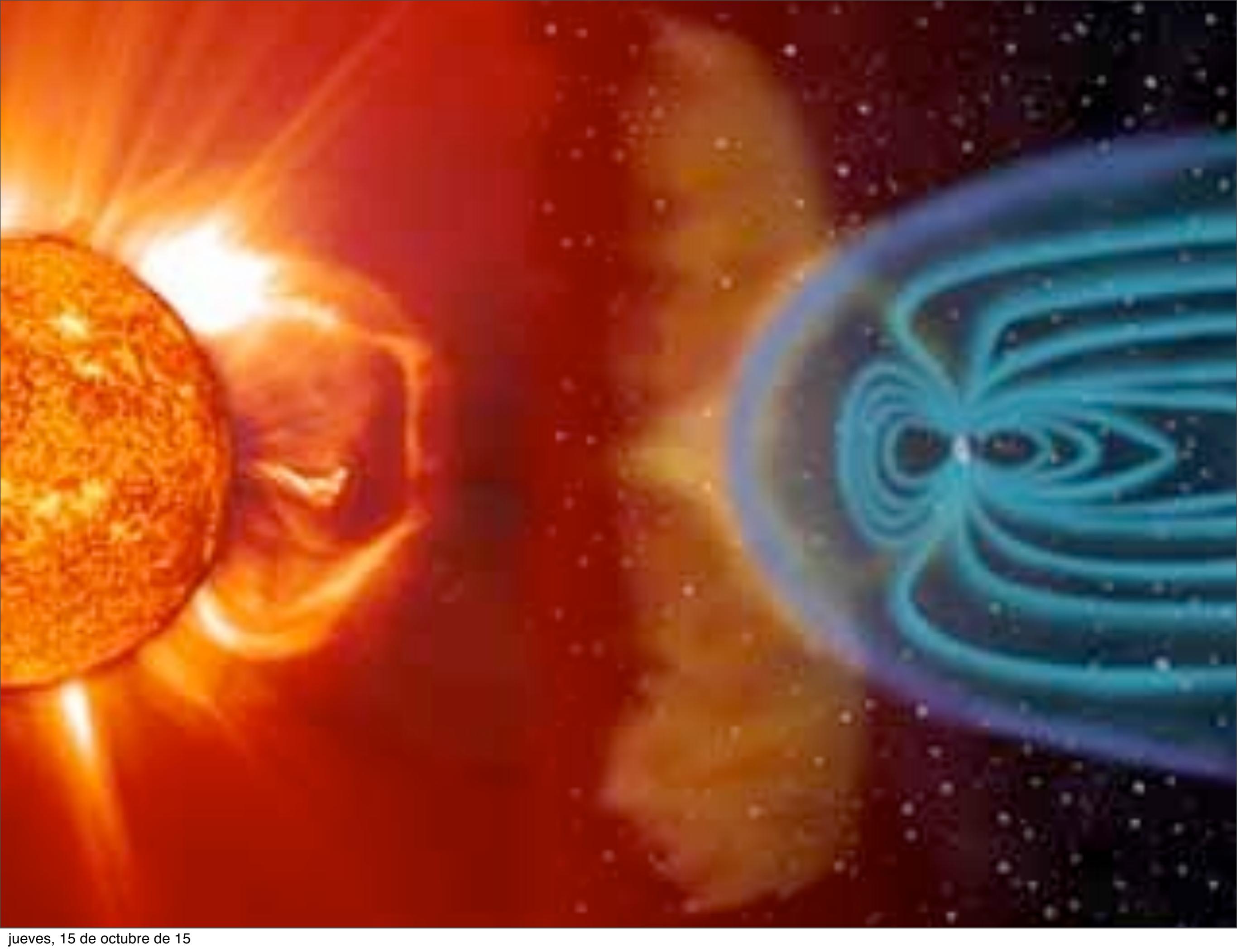


Wolf Singer

(former director Max-Planck Institute)



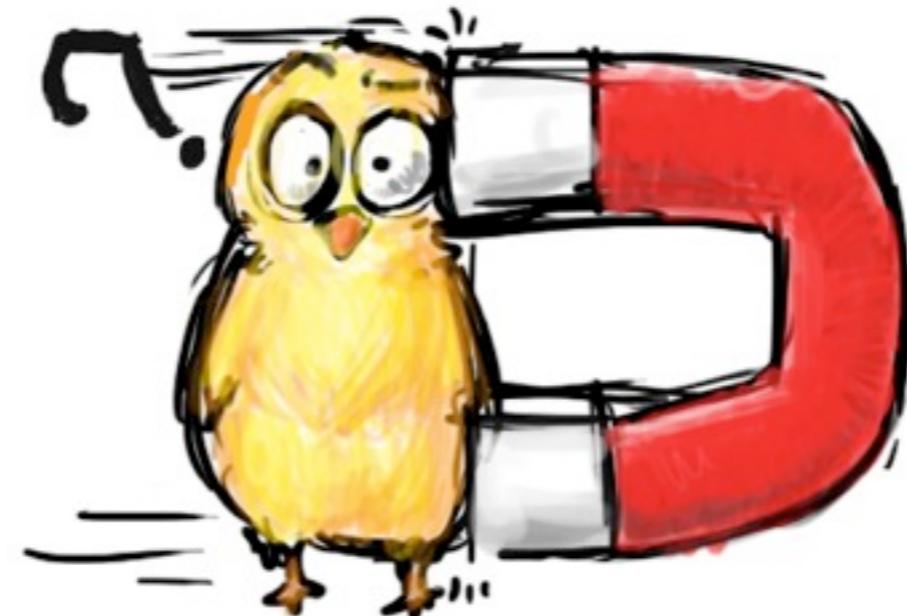






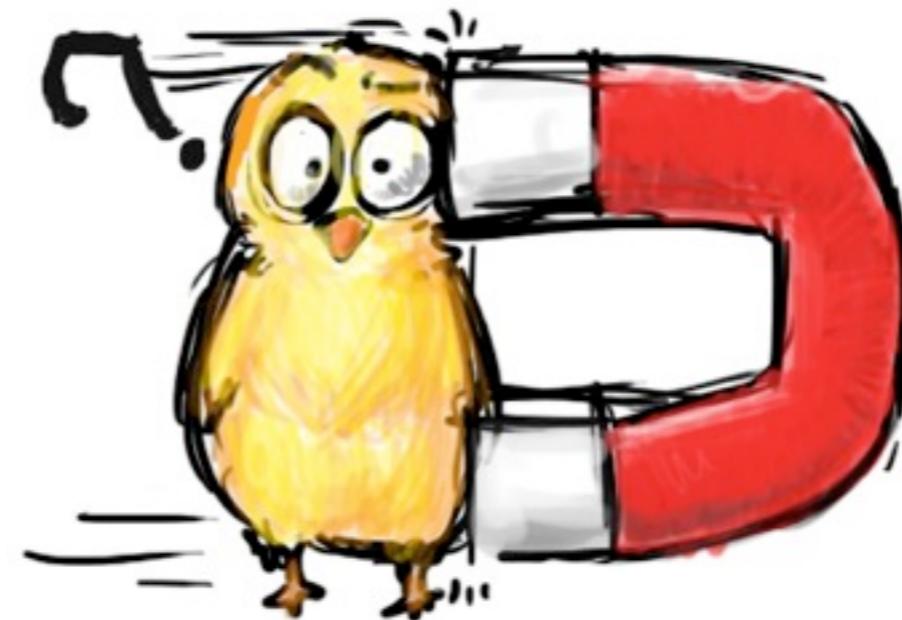
Ferromagnets

Some materials are **permanent** magnets: Iron, Cobalt, Nickel, alleys,...



Ferromagnets

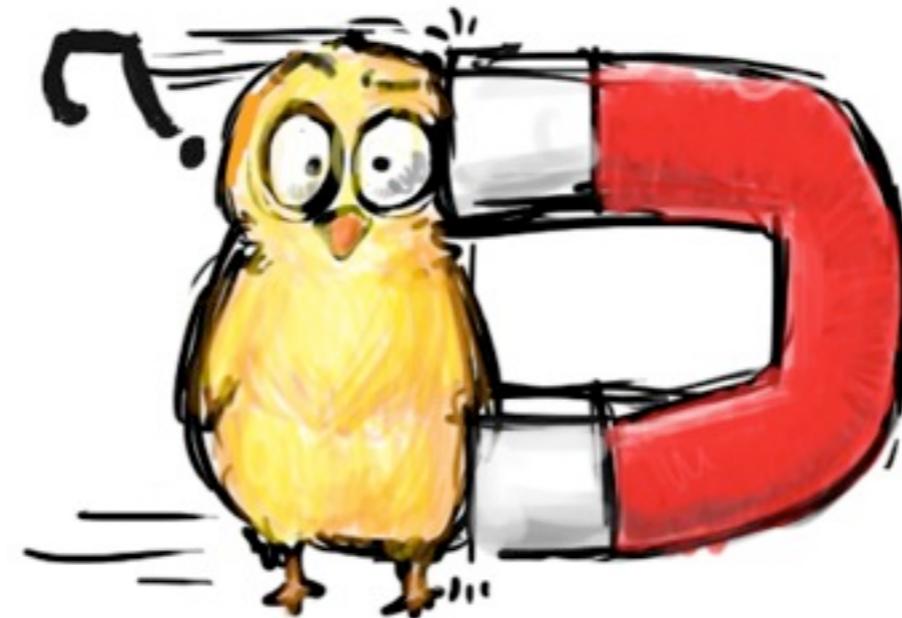
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Electromagnetism: physical interaction between electrically charged particles

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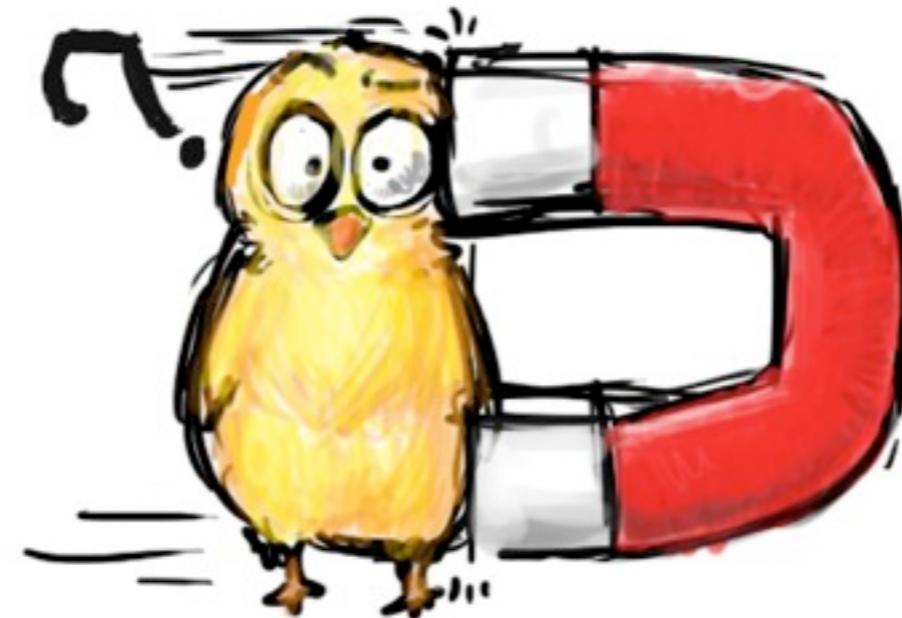


Electromagnetism: physical interaction between electrically charged particles

Electric field: stationary charges

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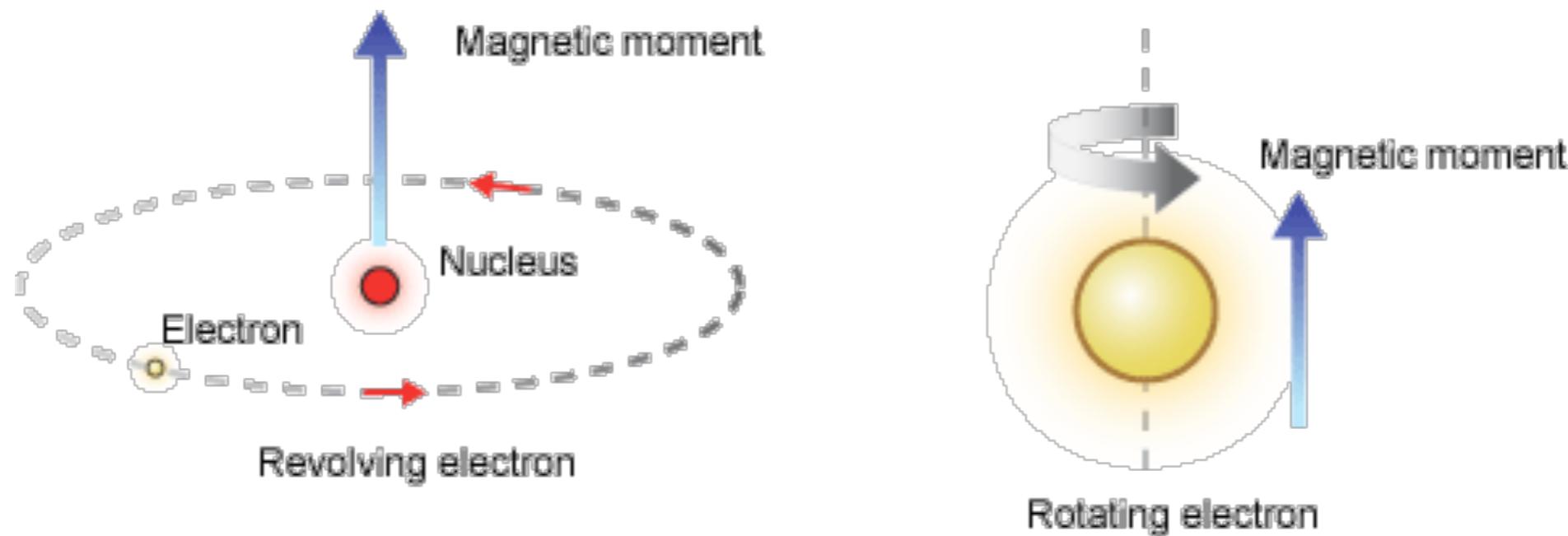
Electromagnetism: physical interaction between electrically charged particles

Electric field: stationary charges

Magnetic field: moving charges (currents)

Ferromagnets

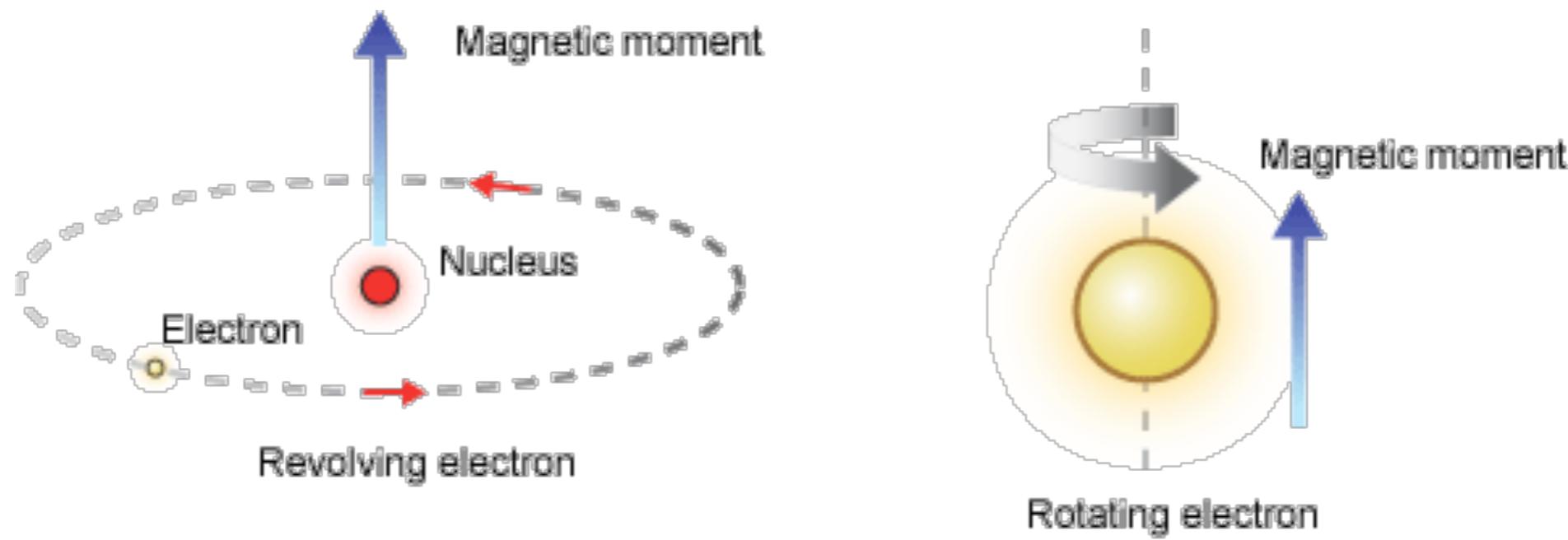
Electrons in a material have an orbital magnetic moment and an intrinsic **spin**



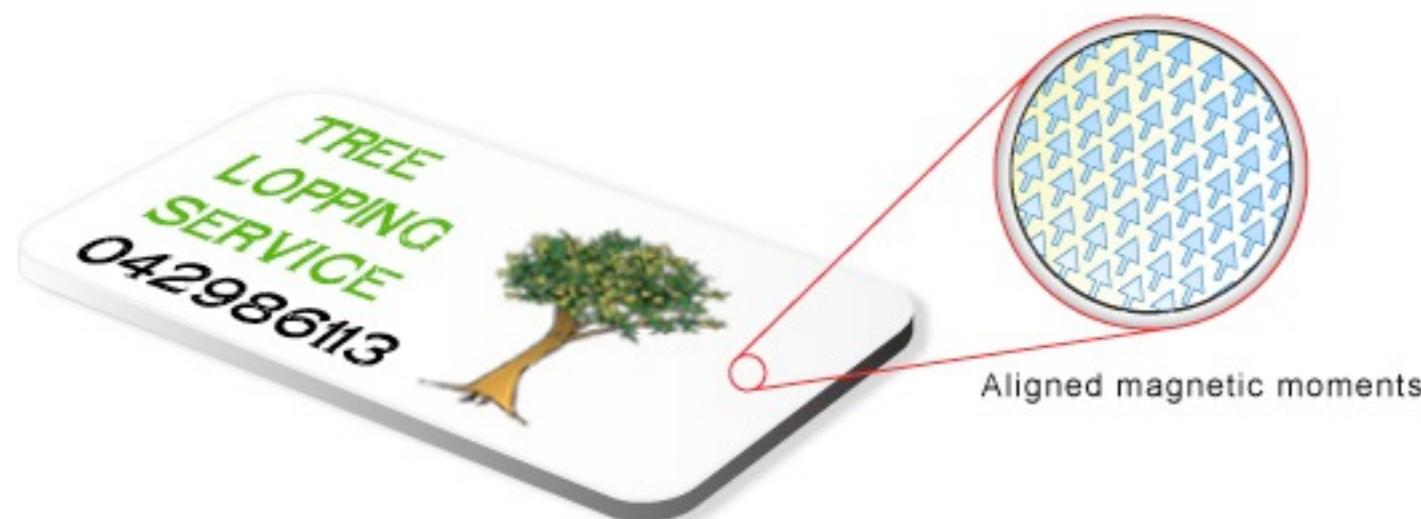
Classic
Physics view!

Ferromagnets

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Ferromagnets

In Ferromagnets spins tend to be **parallel** to each other & to an applied magnetic field

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Can the **local** interactions align enough spins to produce a **global** field?

Ferromagnets

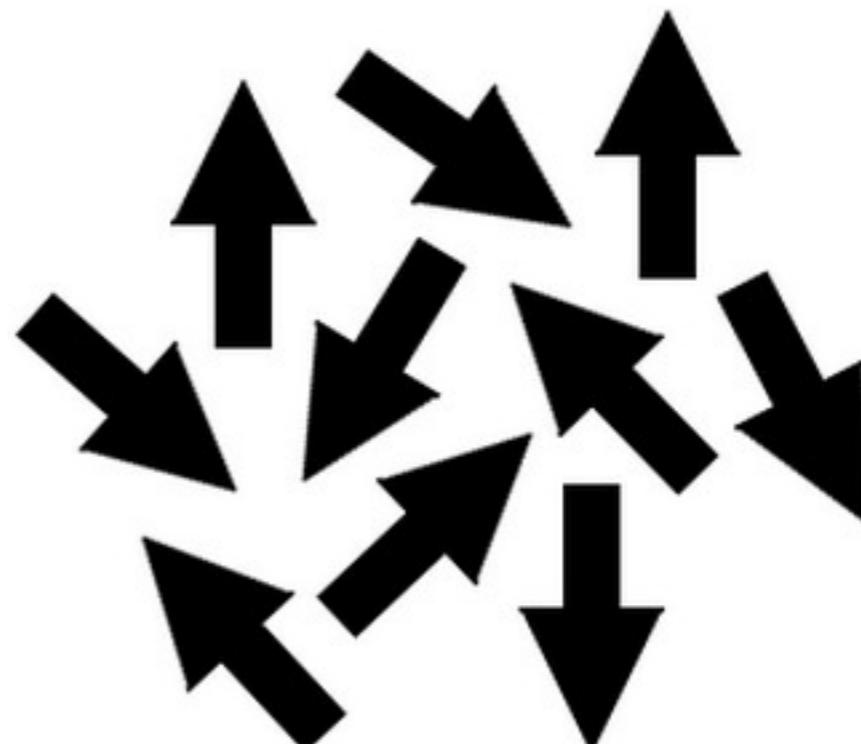
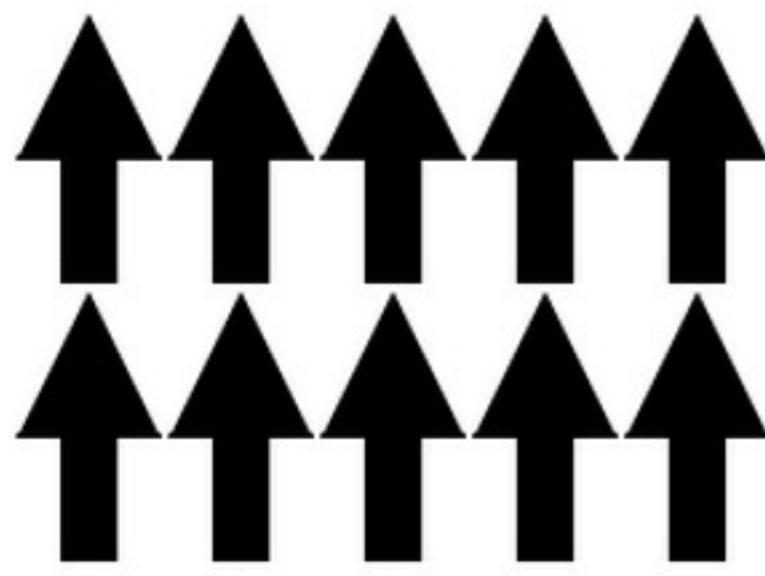
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Spin alignment

Vs.

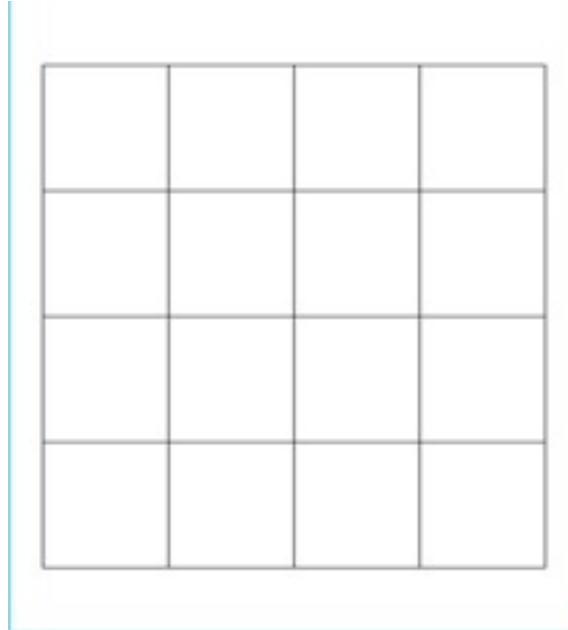
Temperature



Model

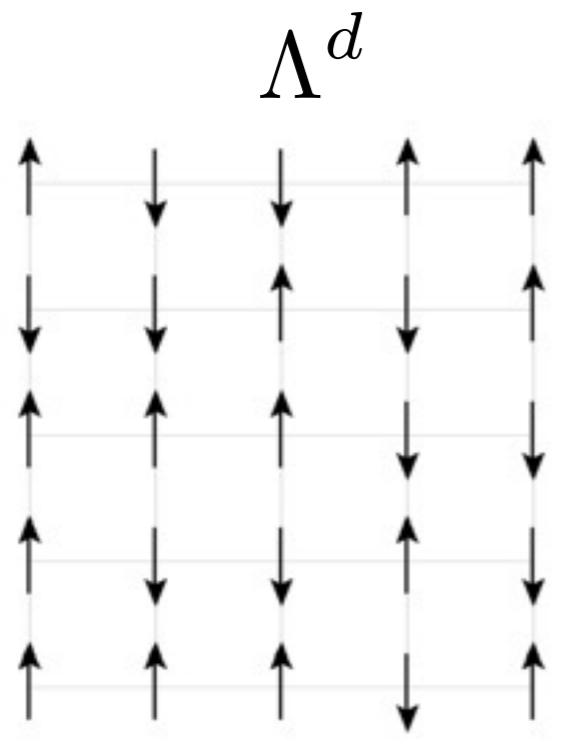
Ingredient I: atoms are arranged in a lattice (crystal solid)

$$\Lambda^d$$



Model

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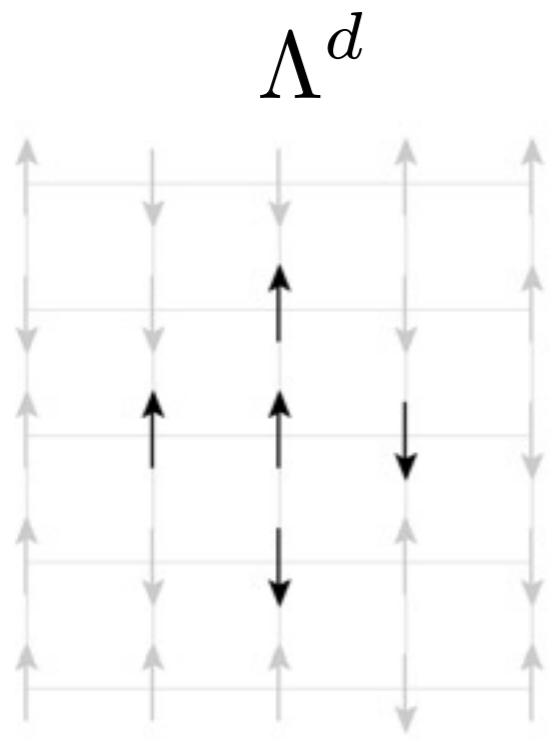


$$\sigma_i = \pm 1 \quad \sigma = (\sigma_1 \dots \sigma_N)$$

Model

Ingredient 1: atoms are arranged in a lattice (crystal solid)

Ingredient 2: energy as a function of spins alignment (magnetic)



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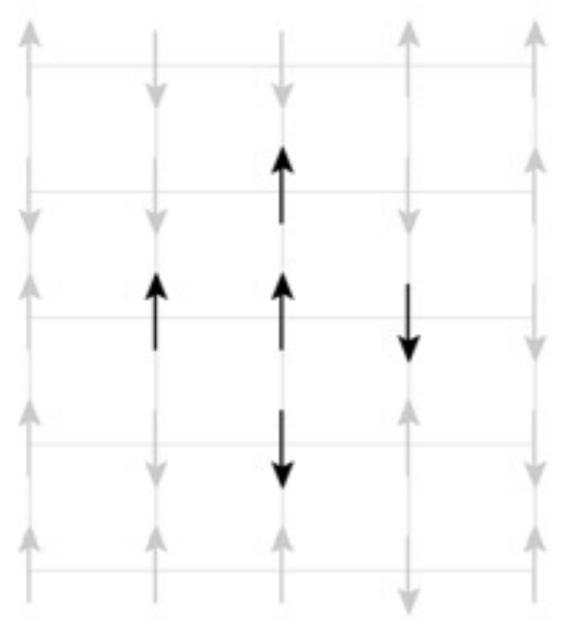
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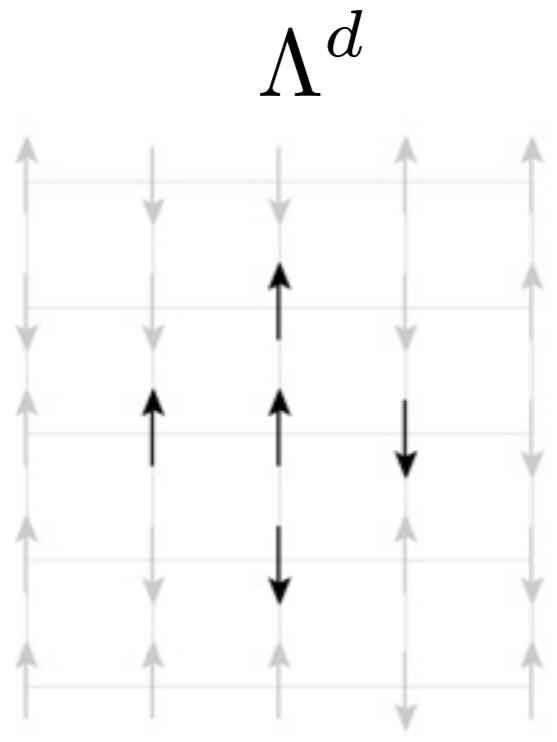
$$H(\sigma) = -J \sum_{\langle i,j \rangle} \sigma_i \sigma_j - h \sum_i \sigma_i$$

Model

Ingredient 1: atoms are arranged in a lattice (crystal solid)

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Ingredient 3: Gibbs probability measure over states (temperature)



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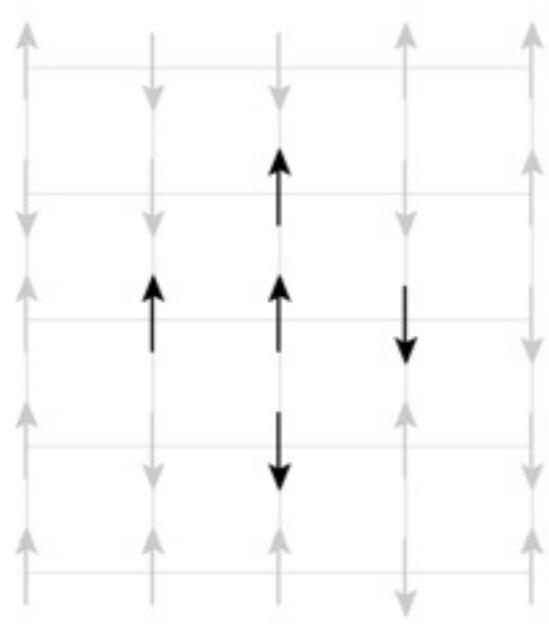
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$$P(\sigma) \propto e^{-\beta H(\sigma)} \quad \beta = \frac{1}{\kappa_B T}$$

A negative thesis?

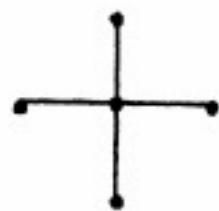


ID (Ising 1924): temperature always wins the battle
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A negative thesis?



1D (Ising 1924): temperature always wins the battle and concluded that no phase transition existed

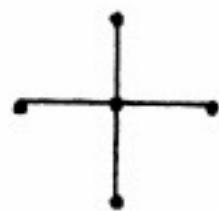


2D (Peierls 1936; Onsager 1944): critical T below which there is net magnetization. Phase transition!

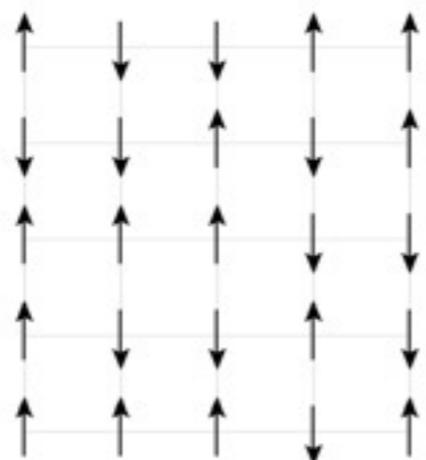
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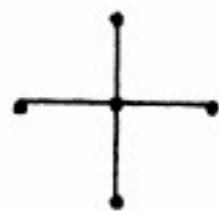


$$M = \left\langle \sum_{i \in \Lambda} \sigma_i \right\rangle$$

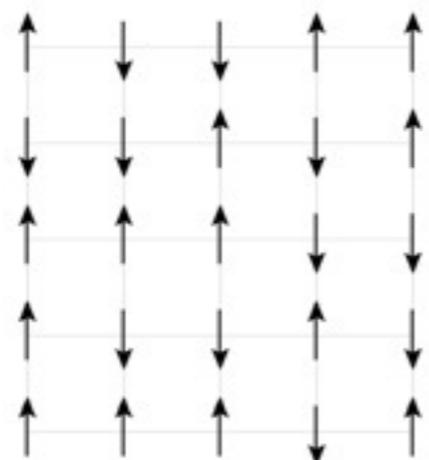
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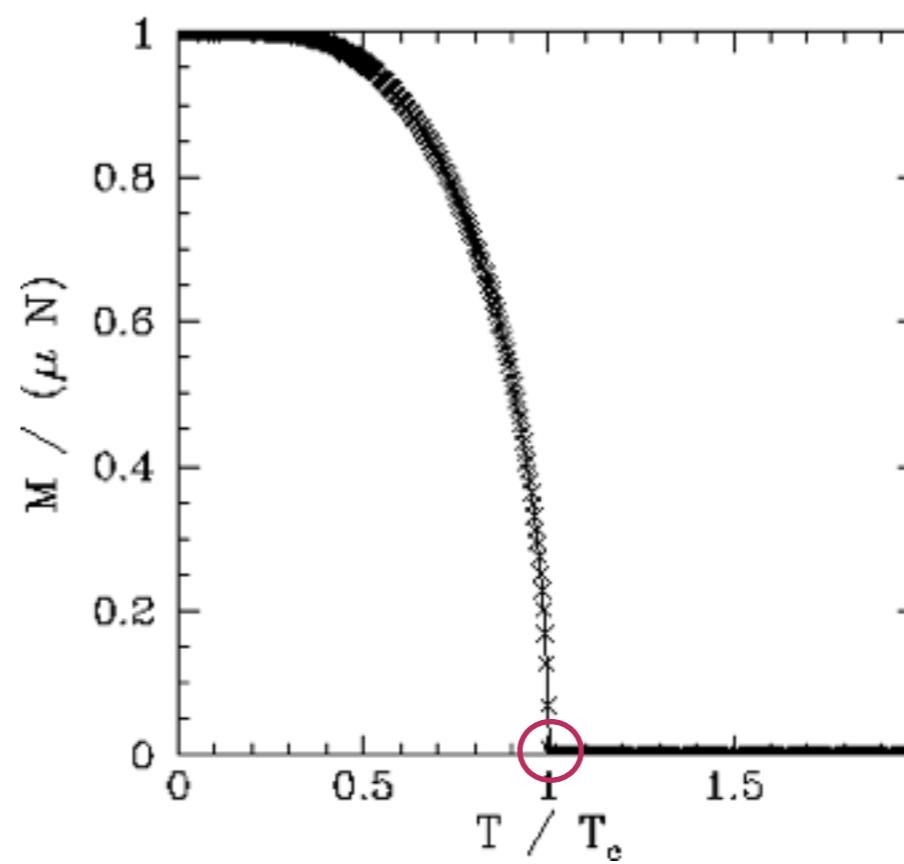
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Physicists ❤️ Ising model

How local interactions can give rise to global phenomena?

Collective phenomena: repetitive interactions among many individuals produce patterns on a scale larger than themselves

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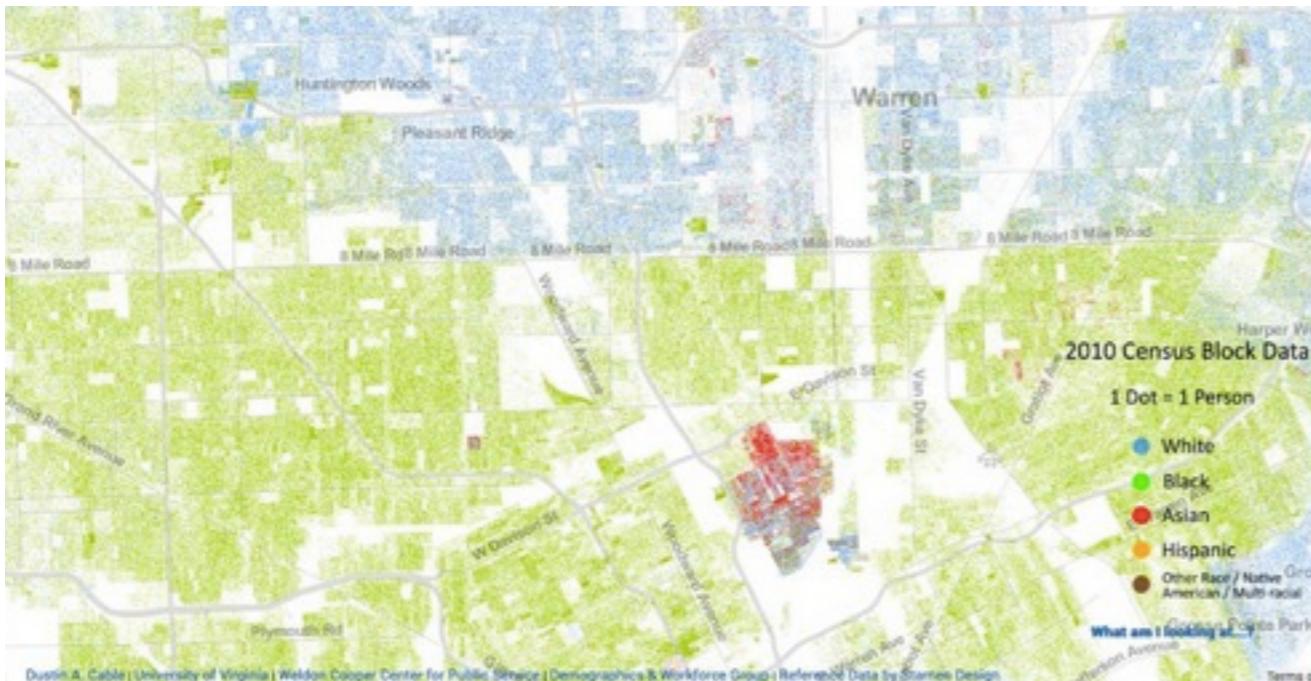
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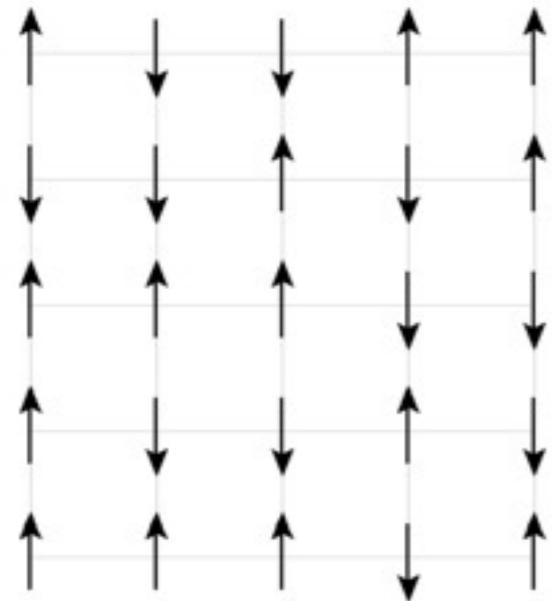
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Simulating Ising models

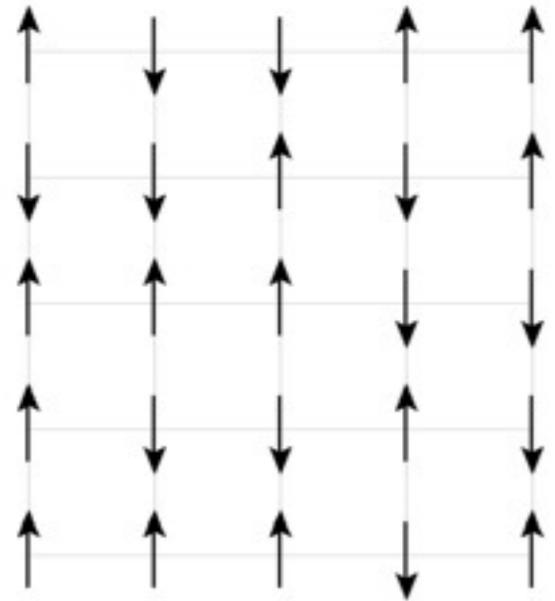


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$$\sigma = (\sigma_1 \dots \sigma_N)$$

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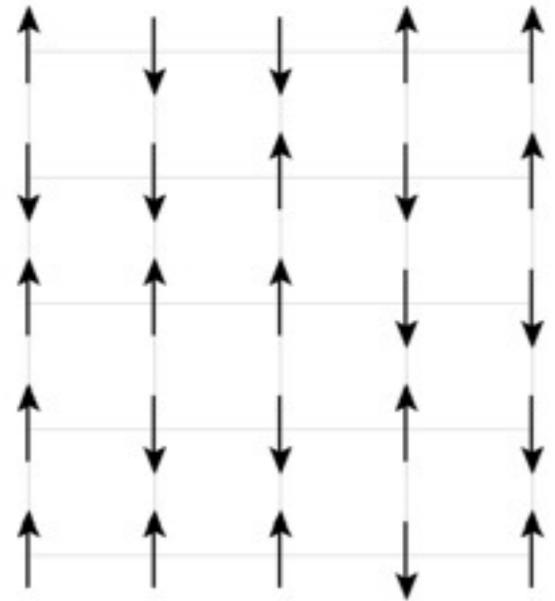
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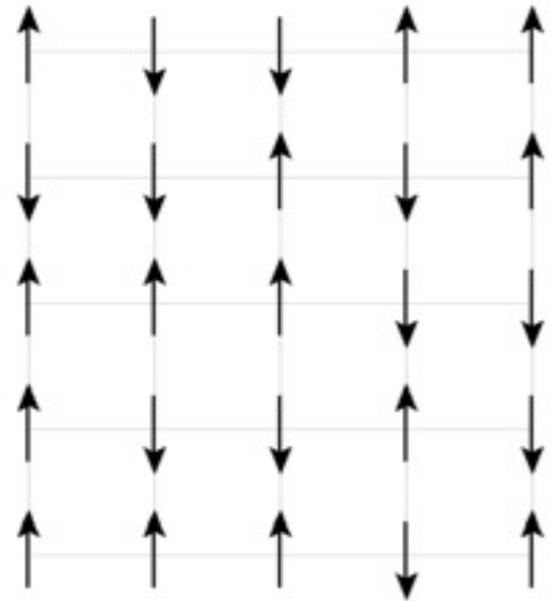
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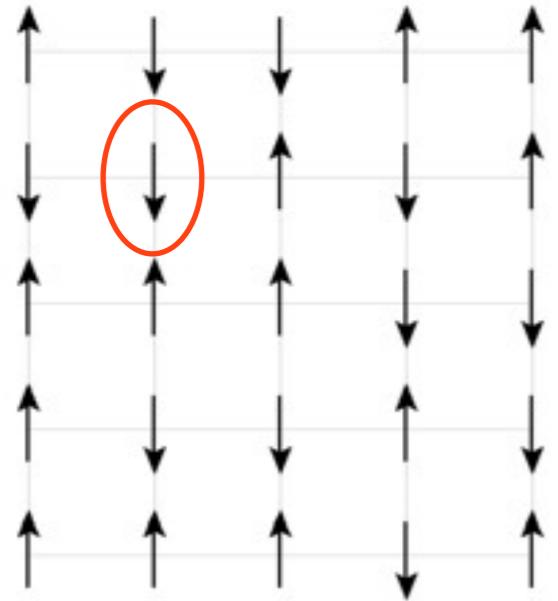
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$$f_i(\sigma) = \frac{1}{2} \left[1 - \tanh \left(\frac{\beta \Delta H_i(\sigma)}{2} \right) \right]$$

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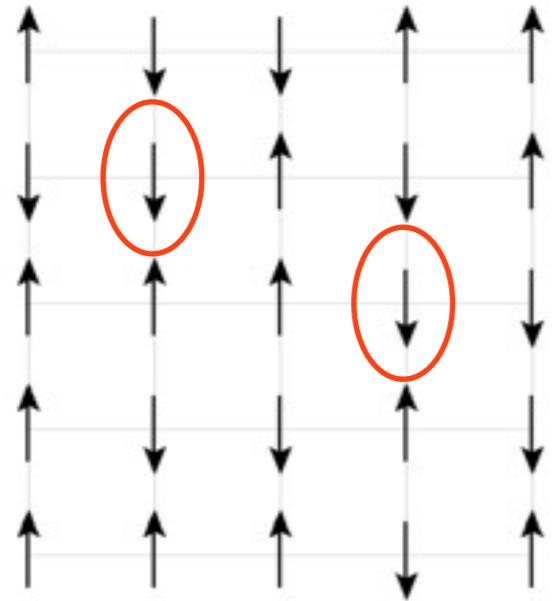
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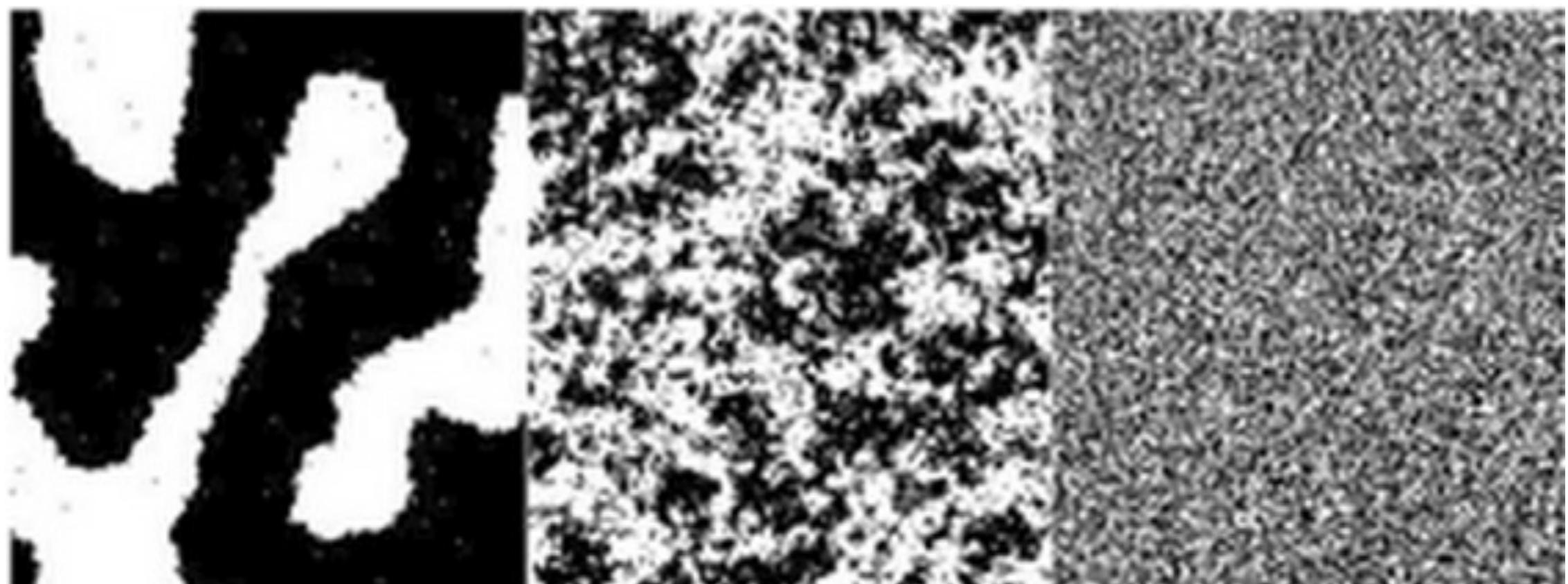
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Criticality

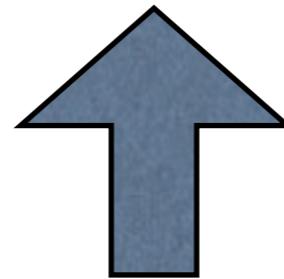
At critical temperature exists a regime **between order and disorder** with very special statistical properties



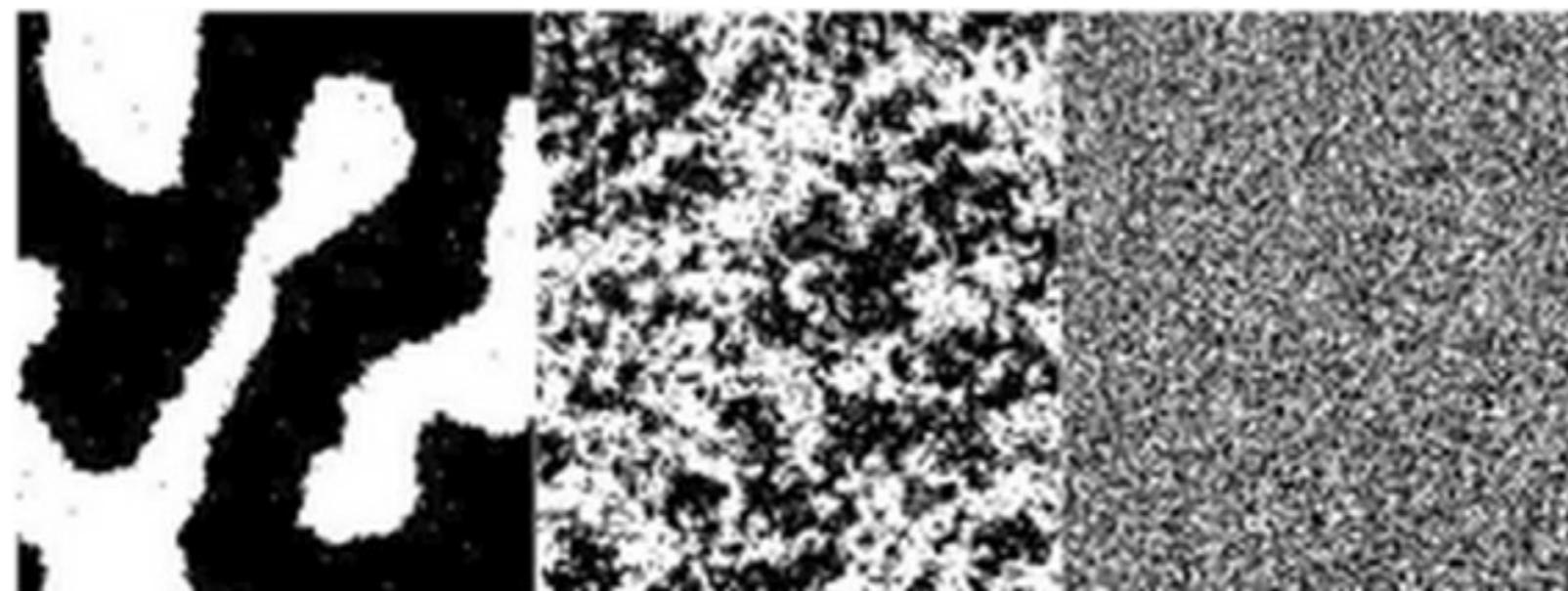
$T < T_c$

$T = T_c$

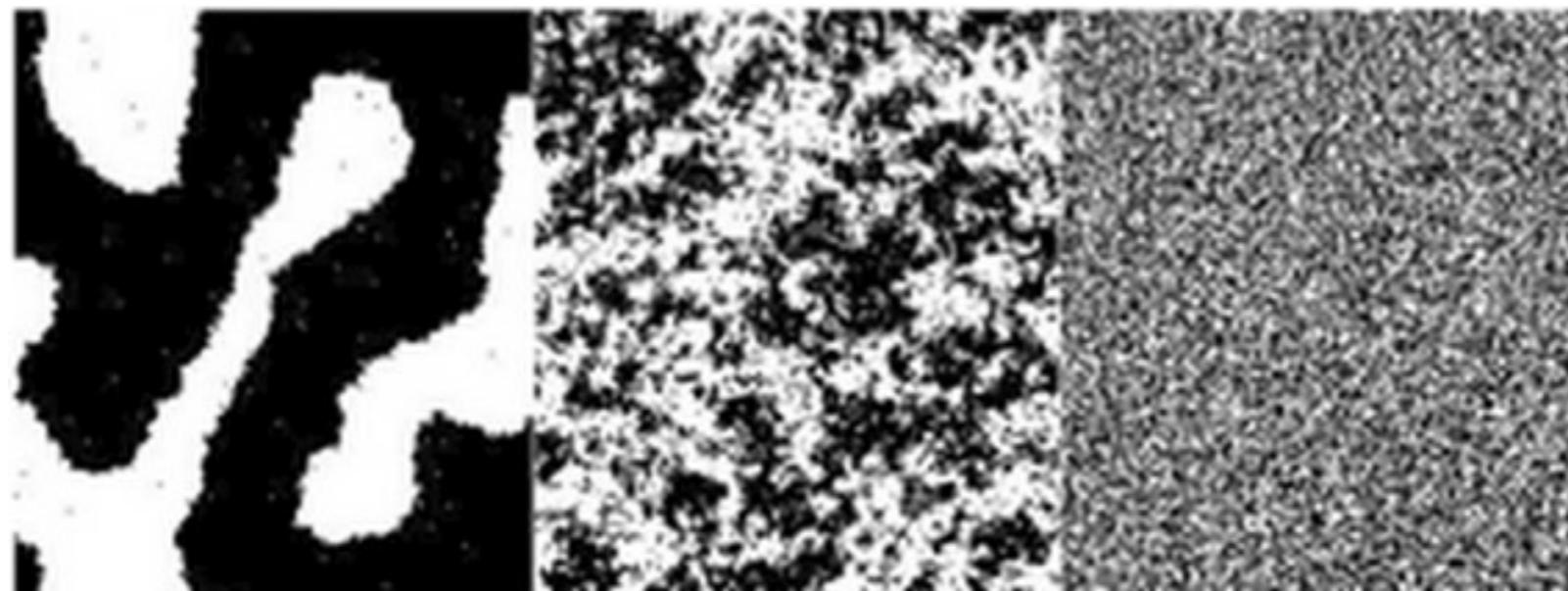
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Criticality

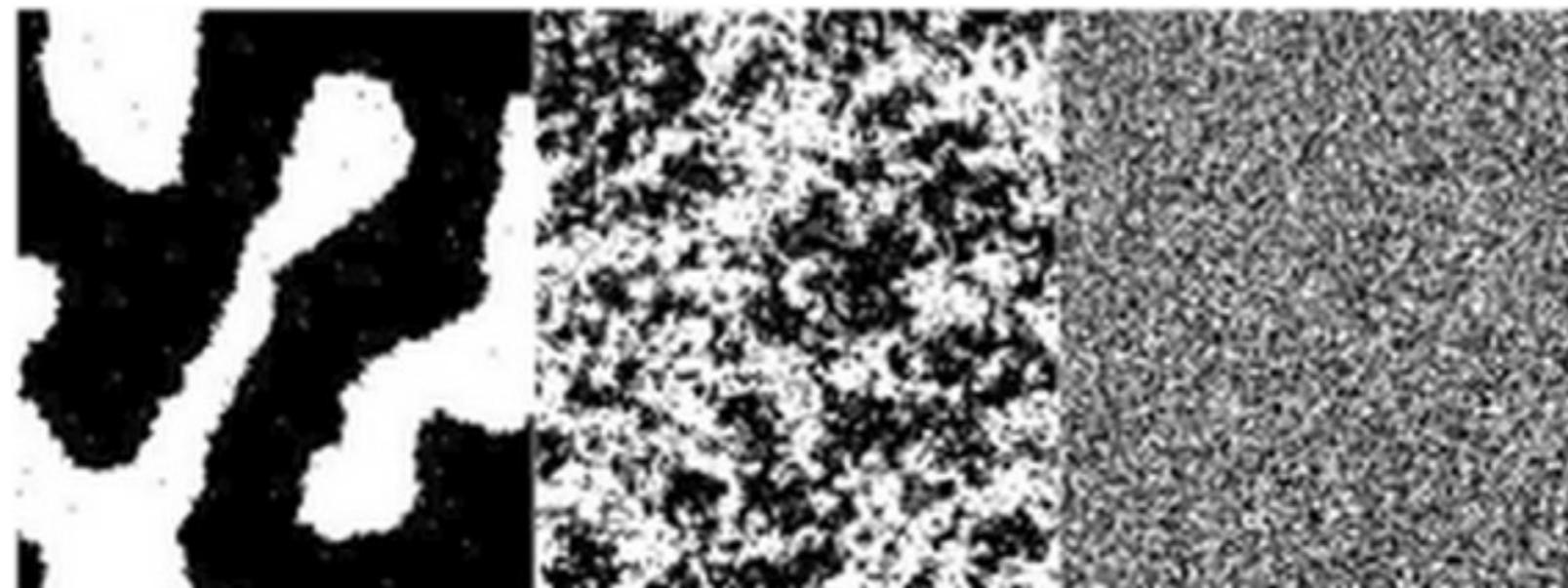


Criticality



Divergence correlation length $\langle \sigma_i \sigma_j \rangle \propto \exp(-|i - j|/\zeta)$

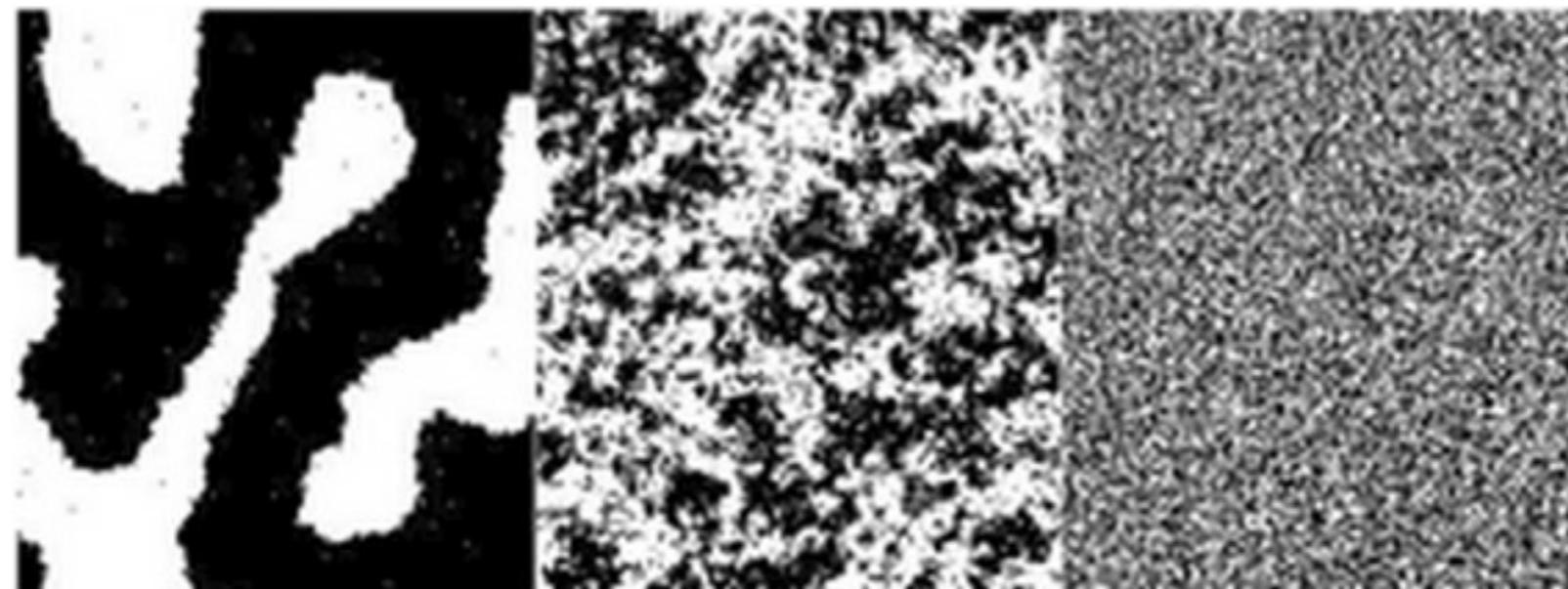
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Power-law divergences $P(x) \propto x^{-\alpha}$

Criticality



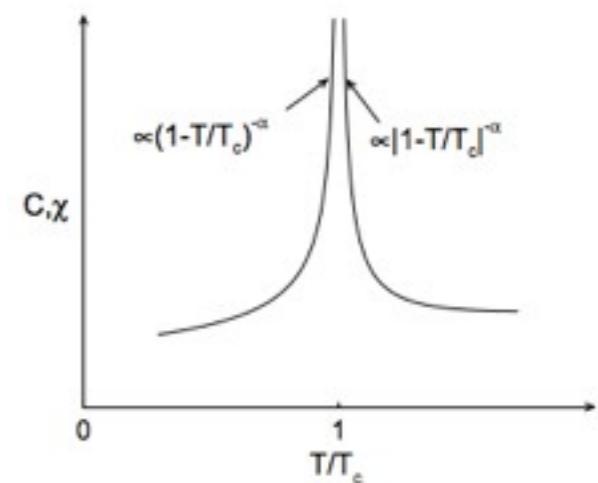
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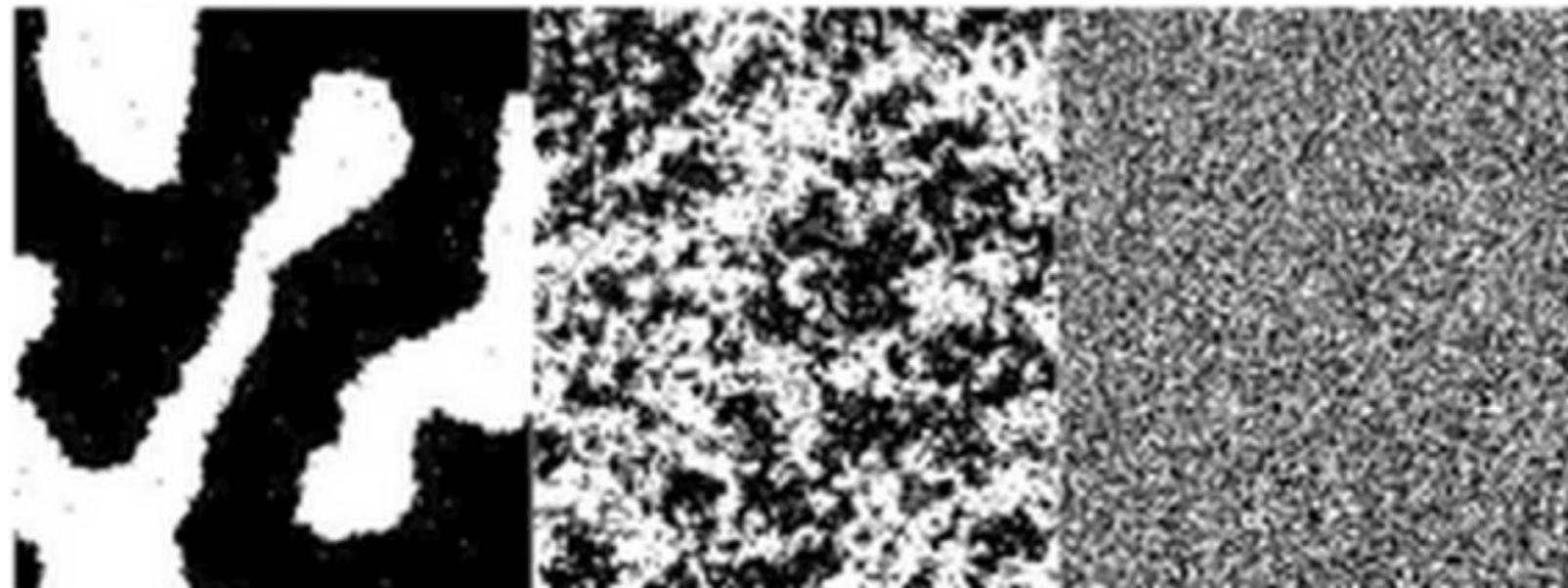
$$P(x) \propto x^{-\alpha}$$

Maximal sensitivity

$$C = \frac{\sigma_E^2}{kT^2}$$



Criticality



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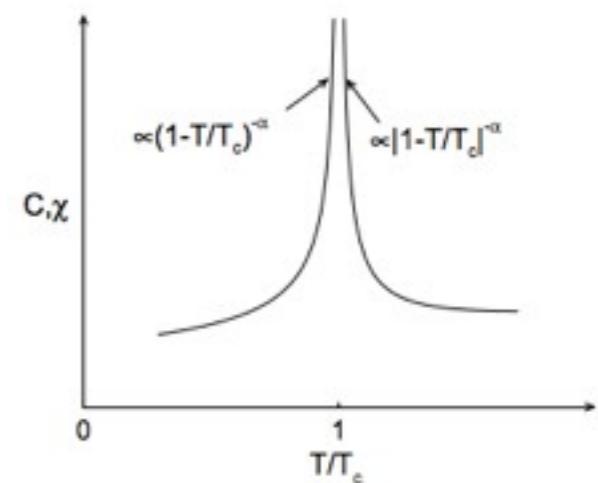
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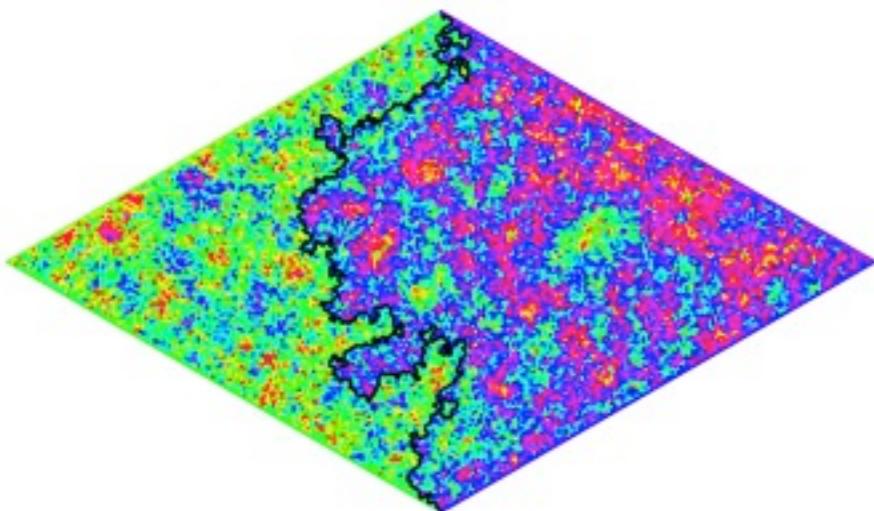
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Fractal dimensions

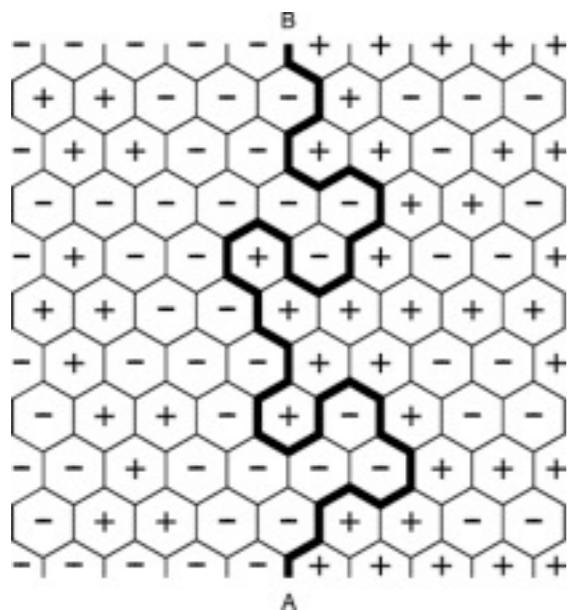


Criticality

2D systems at criticality may exhibit **conformal invariance** that can be exploited to obtain rigorous results about interfaces and random curves (self-avoiding random walks, percolation, Ising, Gaussian-free fields...)



Wendelin Werner
(Fields medal 2006)



Stanislav Smirnov
(Fields medal 2010)

I slide course on Information theory

Information theory

	Univariate	Bivariate
Static	<i>Shannon entropy</i>	
Dynamic	<i>Kolmogorov entropy</i>	<i>Transfer entropy</i>

Information theory

	Univariate	Bivariate
Static	<i>Shannon entropy</i>	
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Information theory

	Univariate	Bivariate
Static	<i>Shannon entropy</i>	I $i_1 \dots i_n$ i_{n+1} i_M
Dynamic	<i>Kolmogorov entropy</i>	J $j_1 \dots j_n$ j_{n+1} j_M

Information theory

	Univariate	Bivariate	
Static	<i>Shannon entropy</i>	$i \ i_1 \dots i_n \ i_{n+1} \dots i_M$	$p(i,j) = p(i)p(j)$
Dynamic	<i>Kolmogorov entropy</i>	$j \ j_1 \dots j_n \ j_{n+1} \dots j_M$	

Information theory

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Static	<i>Shannon entropy</i>	<i>Mutual information</i>	$p(i,j) = p(i)p(j)$
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I $i_1 \dots i_n$ i_{n+1} i_M
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Information theory

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I $i_1 \dots i_n$ i_{n+1} i_{n+2} i_M

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VOLUME 85, NUMBER 2

PHYSICAL REVIEW LETTERS

10 JULY 2000

Measuring Information Transfer

Thomas Schreiber

Max Planck Institute for the Physics of Complex Systems, Nöthnitzer Strasse 38, 01187 Dresden, Germany
 (Received 19 January 2000)

An information theoretic measure is derived that quantifies the statistical coherence between systems evolving in time. The standard time delayed mutual information fails to distinguish information that is actually exchanged from shared information due to common history and input signals. In our new approach, these influences are excluded by appropriate conditioning of transition probabilities. The resulting *transfer entropy* is able to distinguish effectively driving and responding elements and to detect asymmetry in the interaction of subsystems.

Kullback-Leibler divergence

$$T_{J \rightarrow I} = \sum p(i_{n+1}, i_n^{(k)}, j_n^{(l)}) \log \frac{p(i_{n+1} | i_n^{(k)}, j_n^{(l)})}{p(i_{n+1} | i_n^{(k)})}.$$

Information theory

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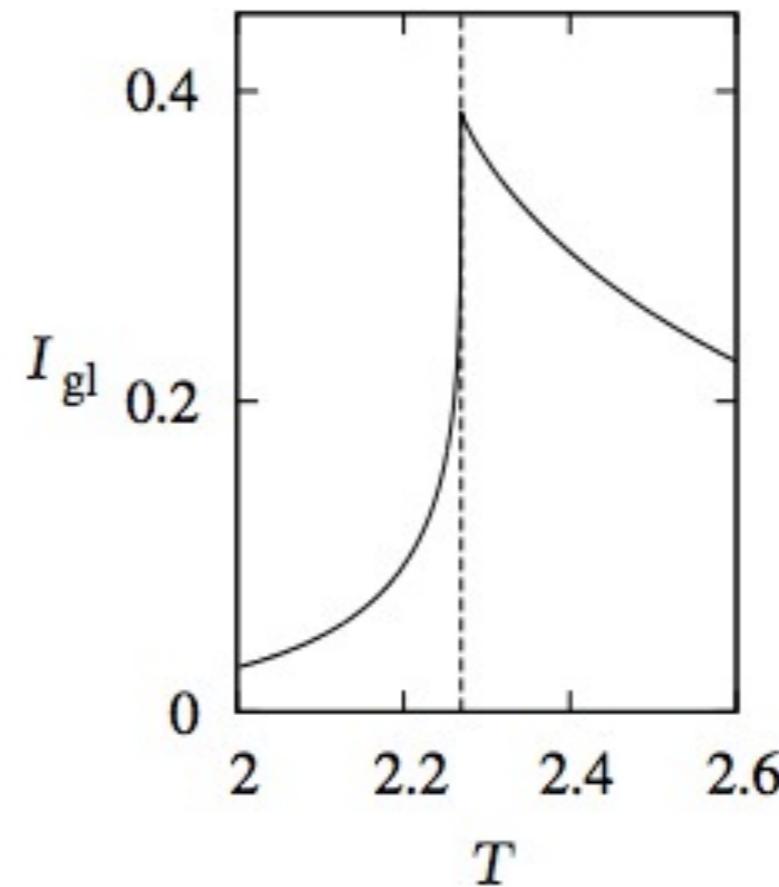
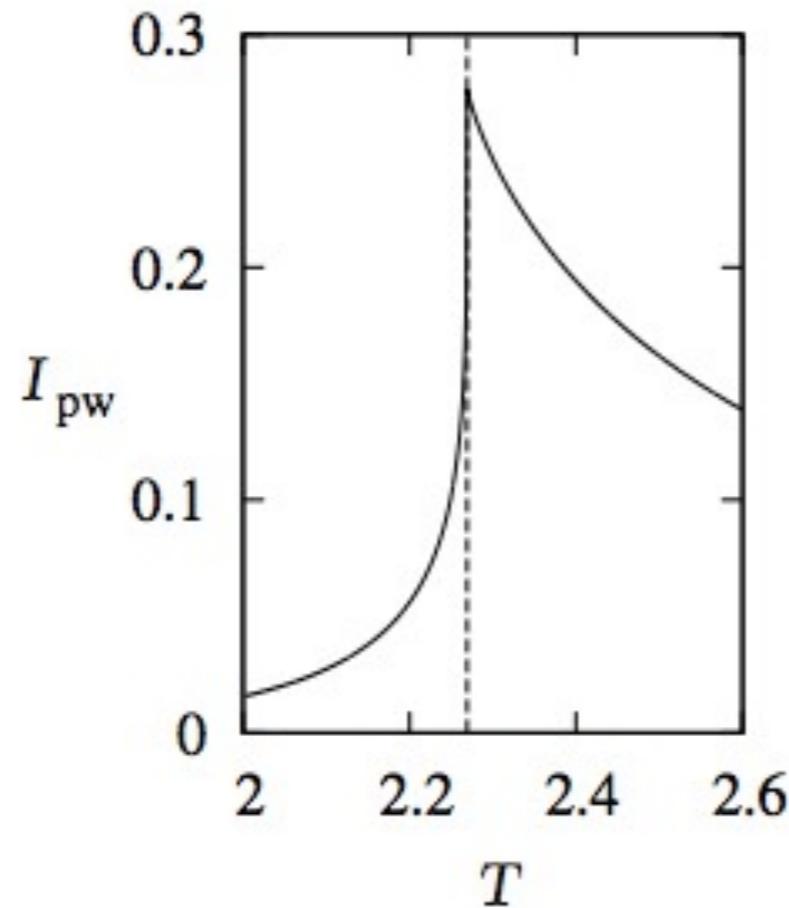
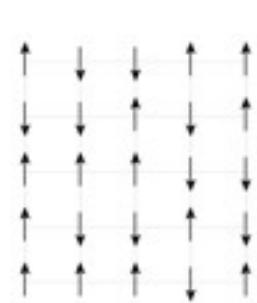
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Transfer entropy measures information exchange rather than information sharing

Criticality

Mutual information is maximal at criticality



$$I_{pw} \equiv \frac{1}{2N} \sum_{\langle i,j \rangle} I(S_i : S_j)$$

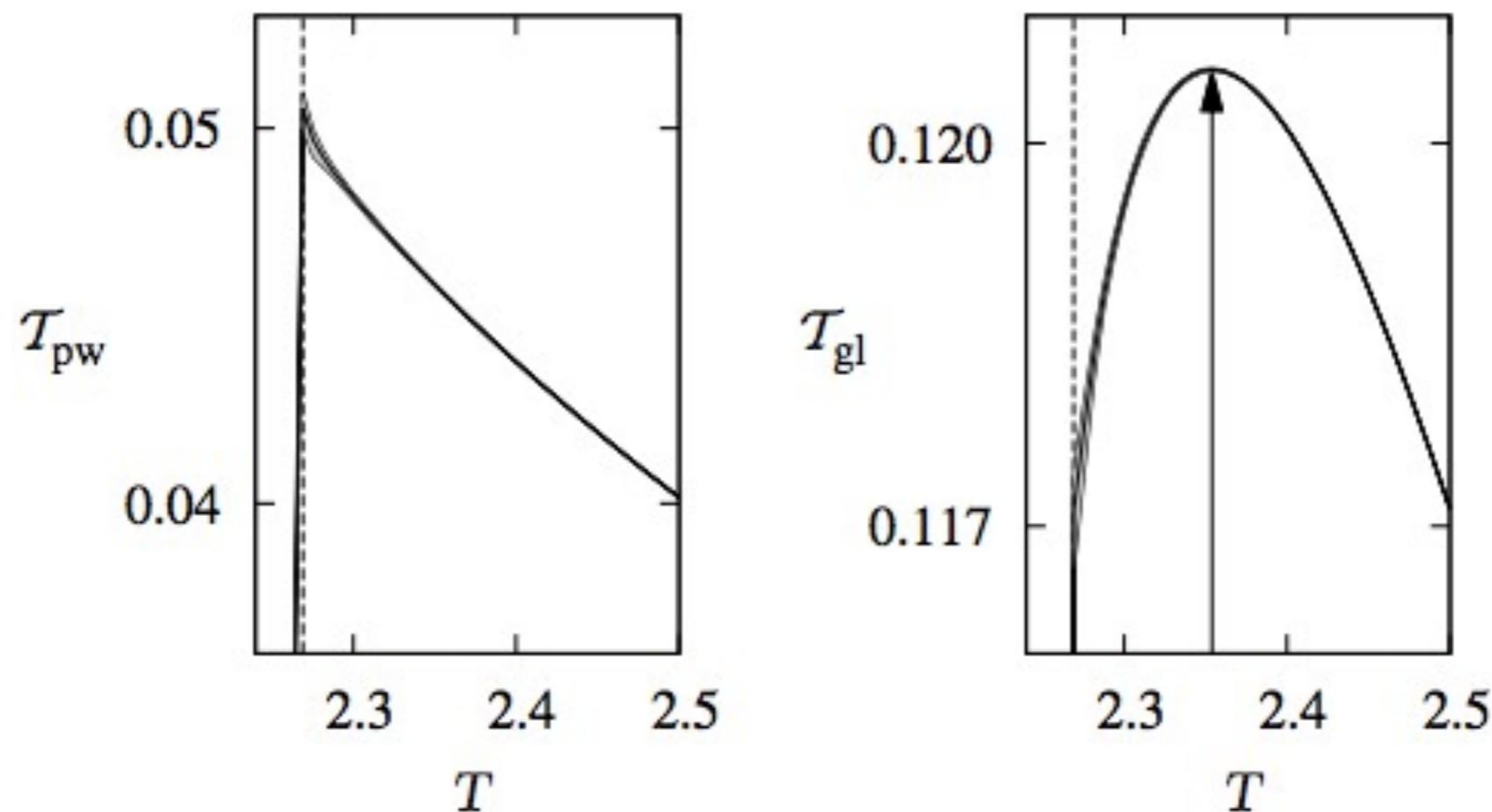
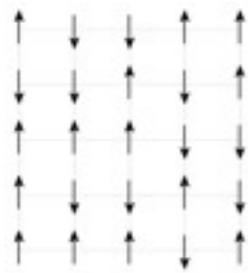
$$I_{gl} = \sum_i H(S_i) - H(\mathbf{S})$$

Information flow in a kinetic Ising model peaks in the disordered phase

L. Barnett, et al, Physical Review Letters 2, 111, 177203 (2013)

Criticality

Transfer entropy peaks at the disordered phase!



$$T_{pw} \equiv \frac{1}{2N} \sum_{\langle i,j \rangle} T_{S_j \rightarrow S_i}$$

$$T_{gl} \equiv \frac{1}{N} \sum_i T_{S \rightarrow S_i}$$

Information flow in a kinetic Ising model peaks in the disordered phase

L. Barnett, et al, Physical Review Letters 2, 111, 177203 (2013)

Outlook

Magnets & Ising model

Computational problems

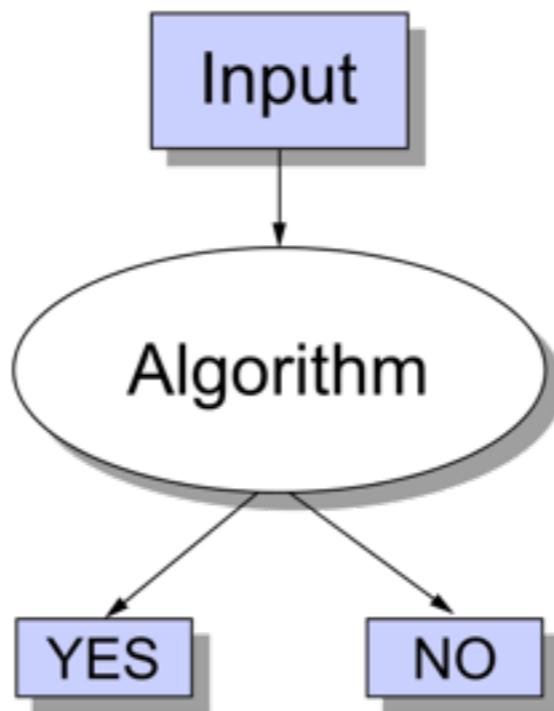
Artificial neural networks

Retina

Computational complexity

Computability theory: is there an algorithm that solves the problem?

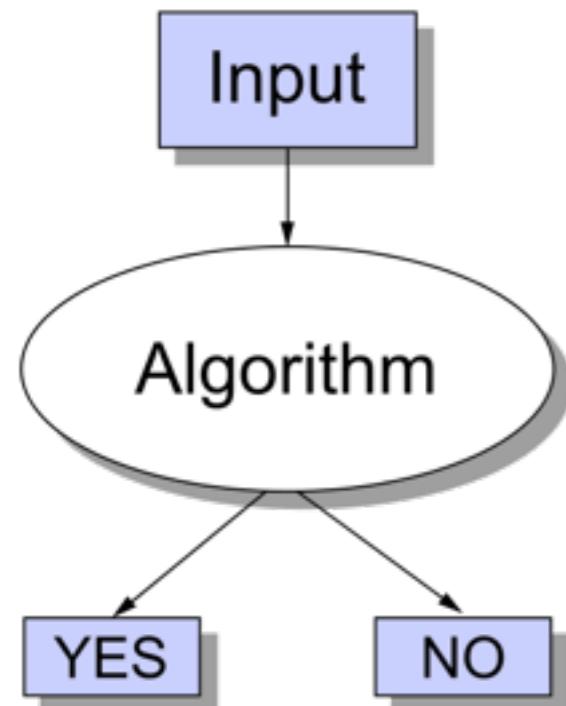
Computational complexity theory: how much resources needs the algorithm?



Computational complexity

Intuition: classify the difficulty of problems by the amount of computational resources (time, memory,...) needed to solve them

How powerful needs to be a machine to solve a problem in a given time?



Class P: problems solved in polynomial time by a deterministic Turing machine

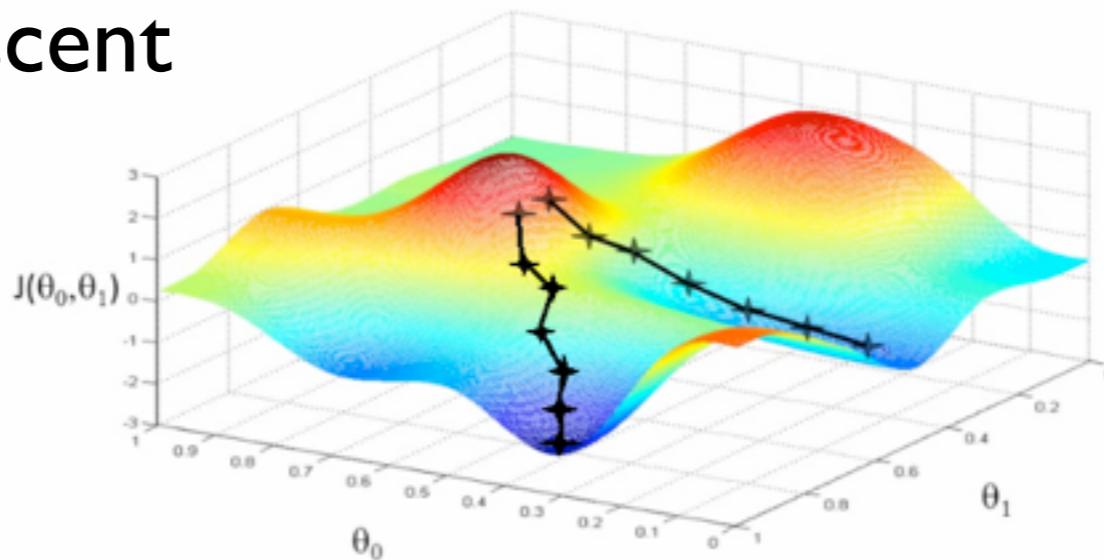
Class NP: problems solved in polynomial time by a non-deterministic Turing machine

Computational complexity

Algorithms: anything a Turing machine can do

Local search algorithms: algorithms that start from a candidate solution, look around at proximal candidates, make a decision about where to move on

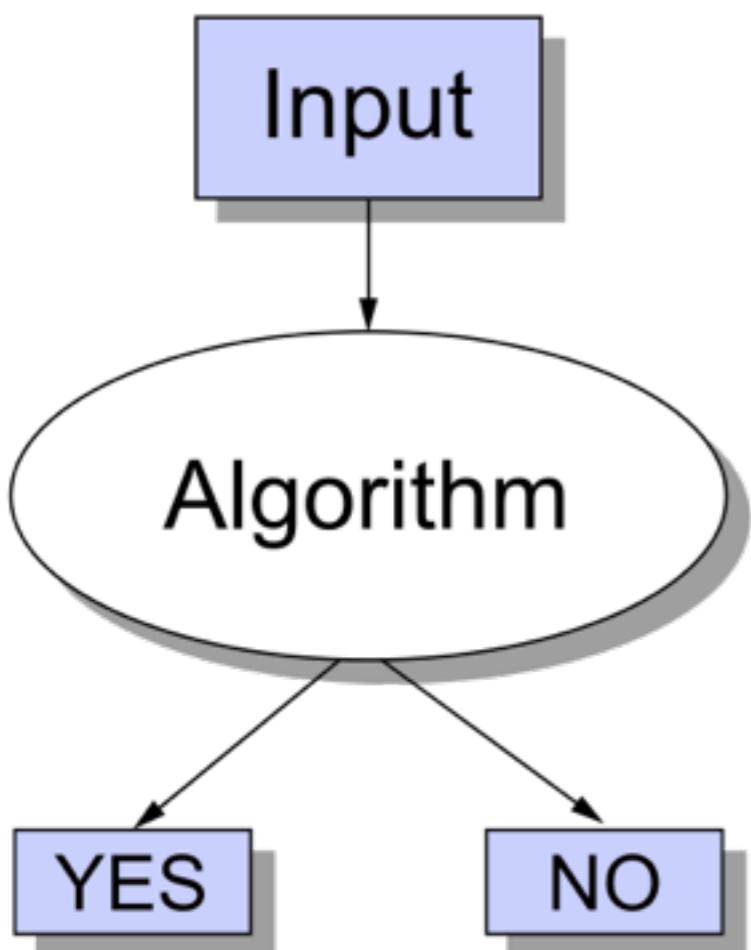
E.g. gradient descent



...going down a mountain with a bike in a pitch black night

Computational problems

Decision problems: a family of instances (input) together with a solution for each instance (yes/no)



E.g. given a number n , is n a prime number?

Computational problems

Ex. I Number partition (NP-complete): given a set of natural numbers $S = \{n_1, \dots, n_N\}$ can I find a partition in 2 sets with equal sum?

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$$H = A \left(\sum_{i=1}^N n_i s_i \right)^2 \quad \begin{aligned} s_i &= \pm 1 \\ A &> 0 \end{aligned}$$

Computational problems

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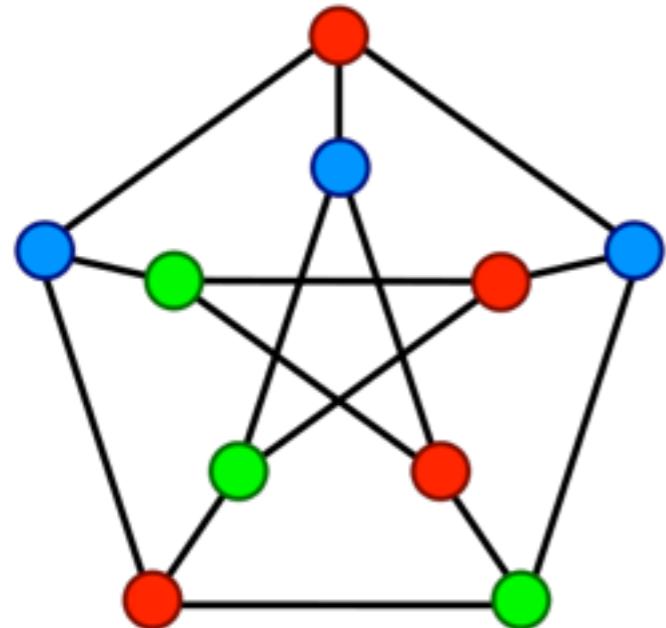
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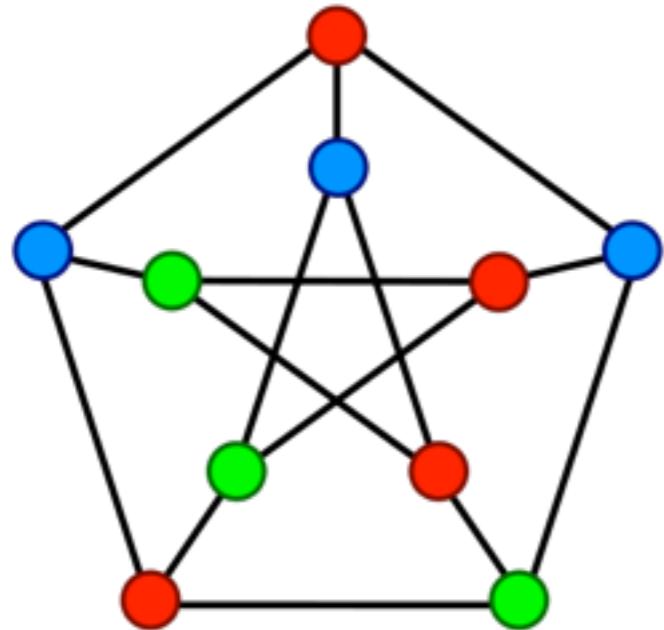
Computational problems

Ex. 2 Graph coloring (NP-complete): given a graph $G = (V, E)$ and a set of n colors, is it possible to color each vertex such that no edge connects two vertices of same color?



Computational problems

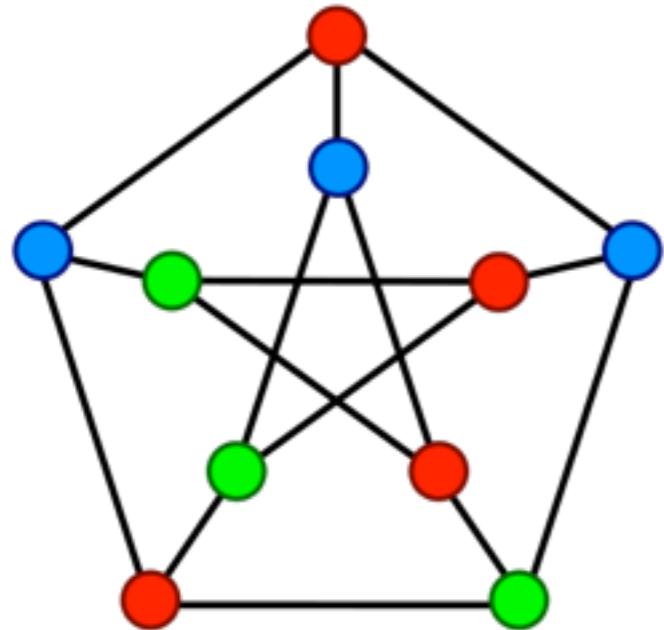
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$$H = A \sum_v \left(1 - \sum_{i=1}^n x_{v,i} \right)^2 + A \sum_{(uv) \in E} \sum_{i=1}^n x_{u,i} x_{v,i}.$$

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$$H = 0?$$

Computational problems

Ex.3 Boolean satisfiability (3-SAT). Is there an assigmentation of variables to make a logic formula true?

e.g. $(x \text{ OR } y \text{ OR } z) \text{ AND } (x \text{ OR } \bar{y} \text{ OR } z) \text{ AND }$
 $(x \text{ OR } y \text{ OR } \bar{z}) \text{ AND } (\bar{x} \text{ OR } \bar{y} \text{ OR } z) \text{ AND }$
 $(\bar{x} \text{ OR } y \text{ OR } z) \text{ AND } (\bar{x} \text{ OR } \bar{y} \text{ OR } \bar{z})$

variables = 3

clauses = 6

Computational problems

Many **NP-complete** and NP-hard problems (including all 21 Karp's NP-complete) can be formulated **as** quadratic (**Ising**) energy functions

$$H(\sigma) = - \sum_{\langle i,j \rangle} J_{ij} \sigma_i \sigma_j - \sum_i h_i \sigma_i \quad g.s. \quad H \leq 0?$$

Ising formulations of many NP problems
Andrew Lucas, Frontiers in Physics 2, 5 (2014)

Computational problems

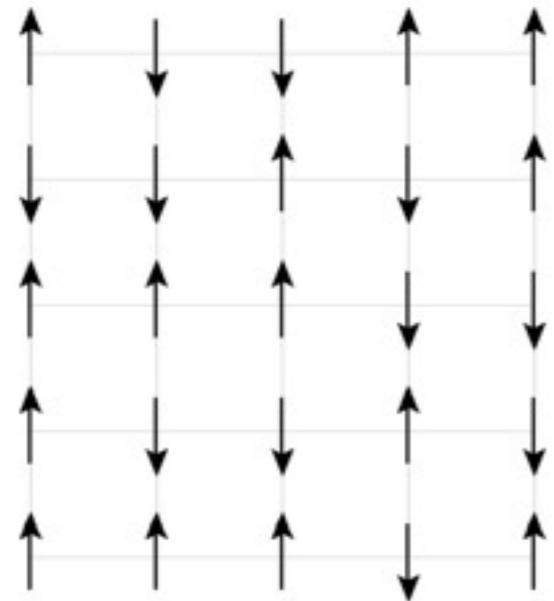
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Ising formulations of many NP problems
Andrew Lucas, Frontiers in Physics 2, 5 (2014)

Problems of scientific interest can be **encoded** and approx.
solved in **experimental devices** using Ising energy functions

Simulating Ising models

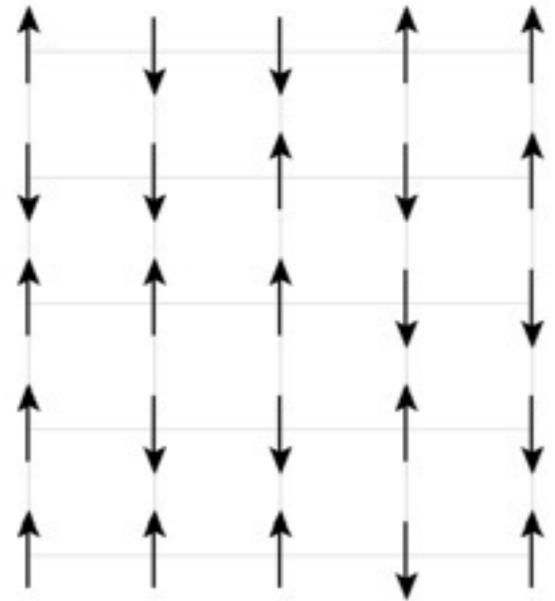


$$H(\sigma) = -J \sum_{\langle i,j \rangle} \sigma_i \sigma_j - h \sum_i \sigma_i$$

$$P(\sigma) \propto e^{-\beta H(\sigma)}$$

$$\sigma = (\sigma_1 \dots \sigma_N)$$

Simulating Ising models



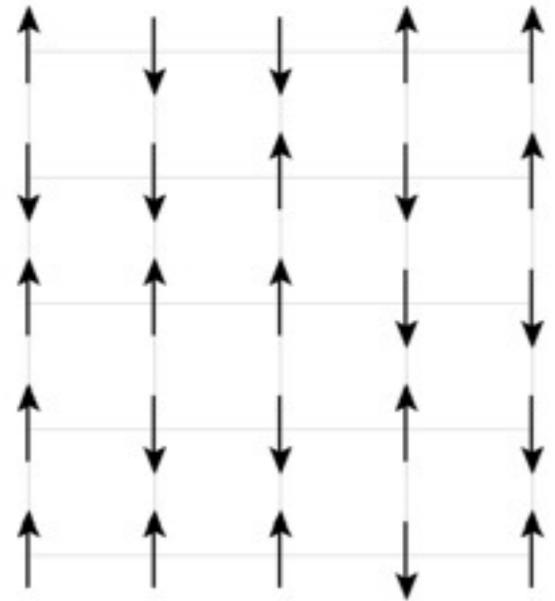
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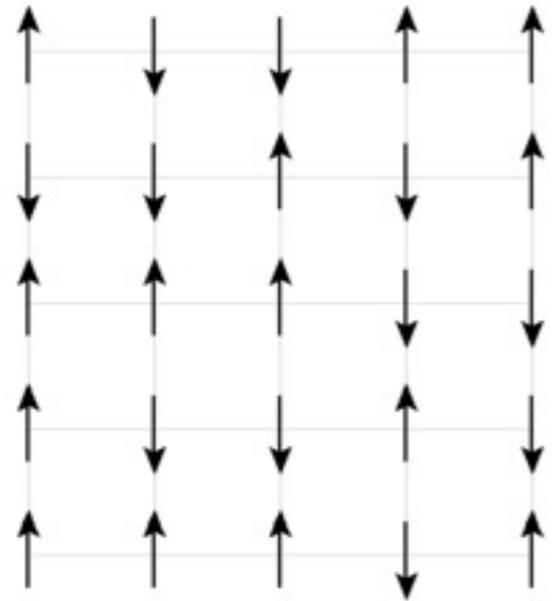
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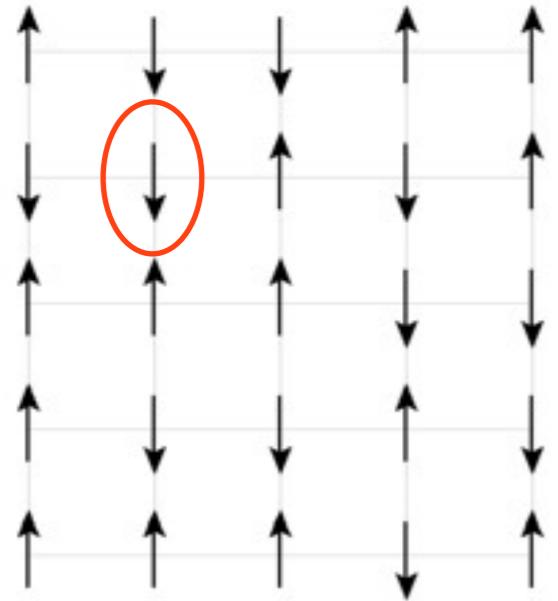
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Simulating Ising models



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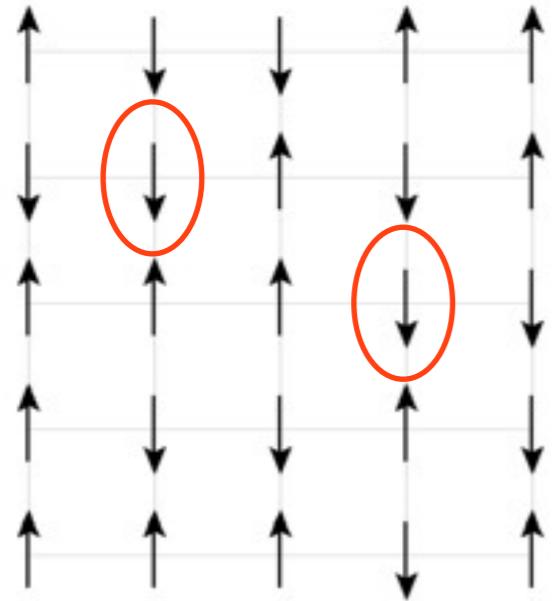
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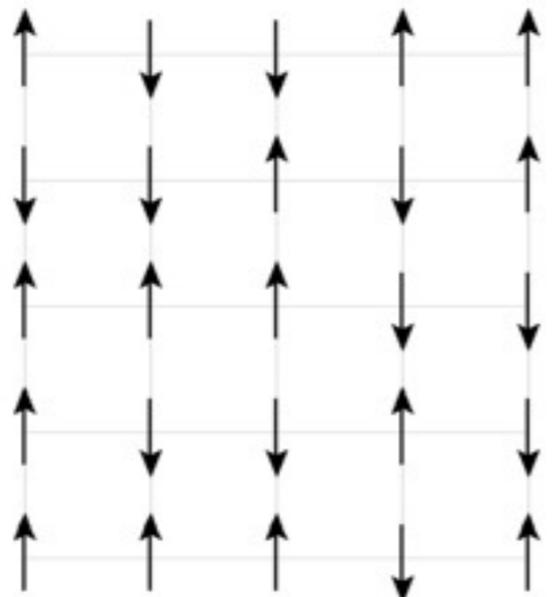
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Computational problems

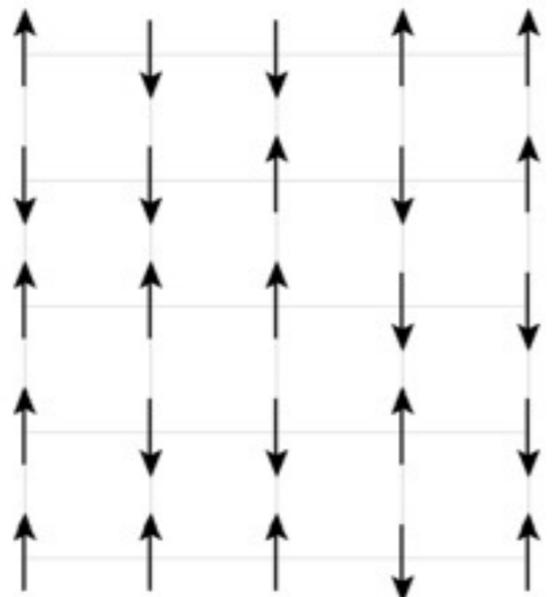
Endowing with **dynamics** the Ising energy functions associated with problems amounts to run a **local search** algorithm



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Computational problems

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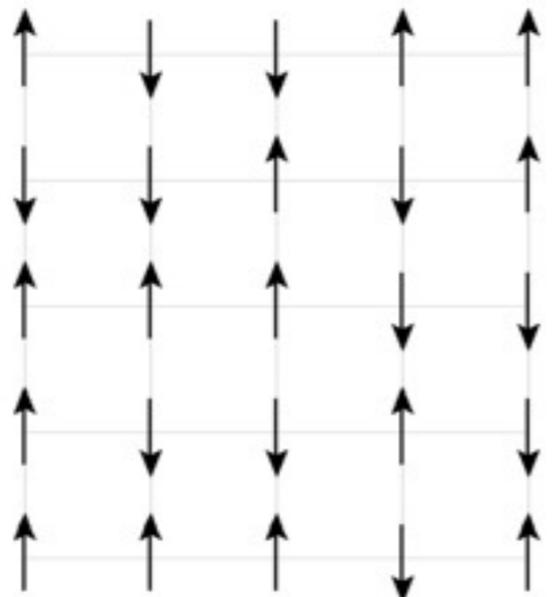


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Simulate the Ising models at decreasing temperatures (simulated annealing algorithms) to obtain approximate solutions for problems

Computational problems

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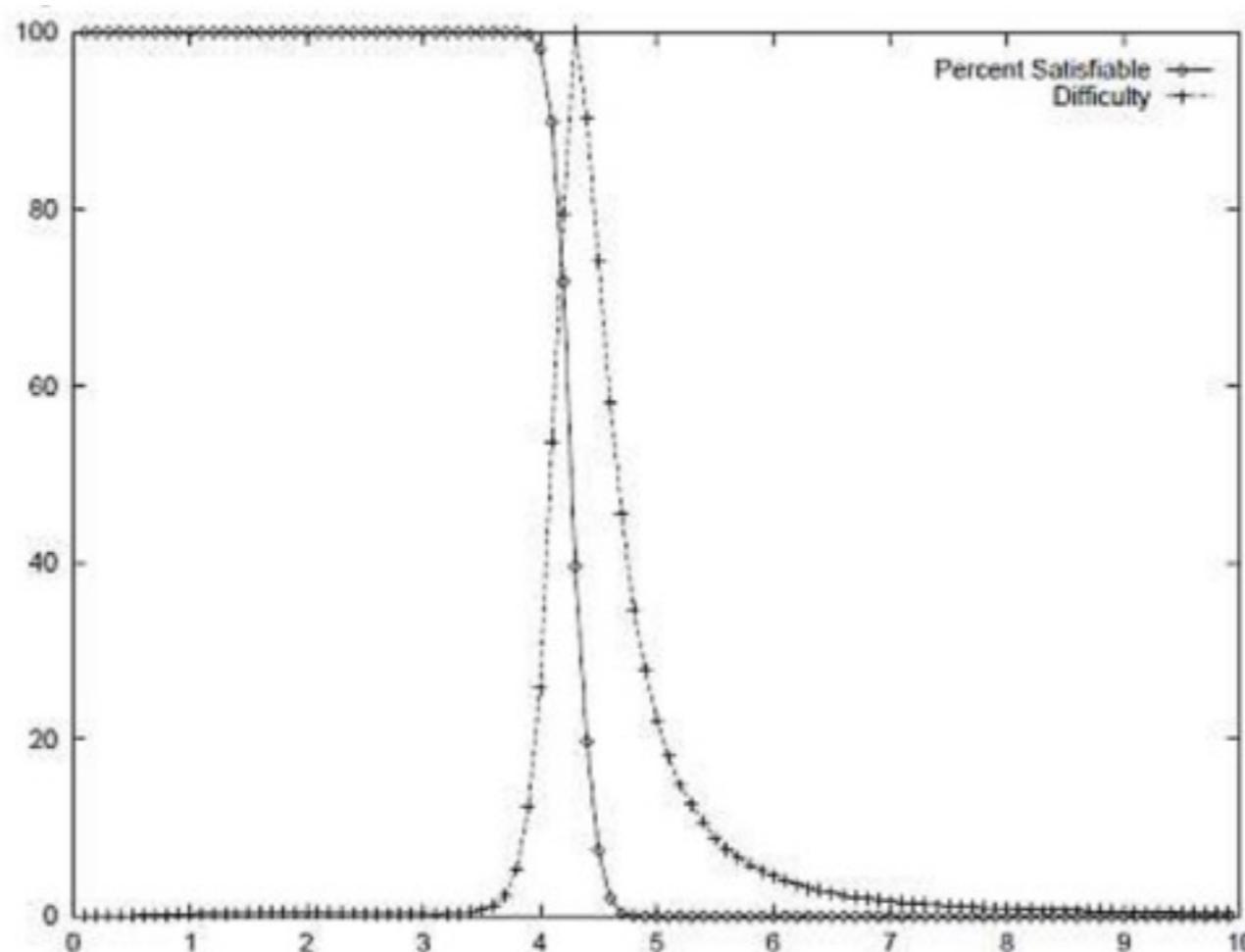
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Simulate the Ising models at decreasing temperatures (simulated annealing algorithms) to obtain approximate solutions for problems

Better understanding of algorithmic barriers of local algorithms

Computational problems

Random 3-SAT and other problems experience sharp transitions as some “density” is varied. Under-constrained to over-constrained transition



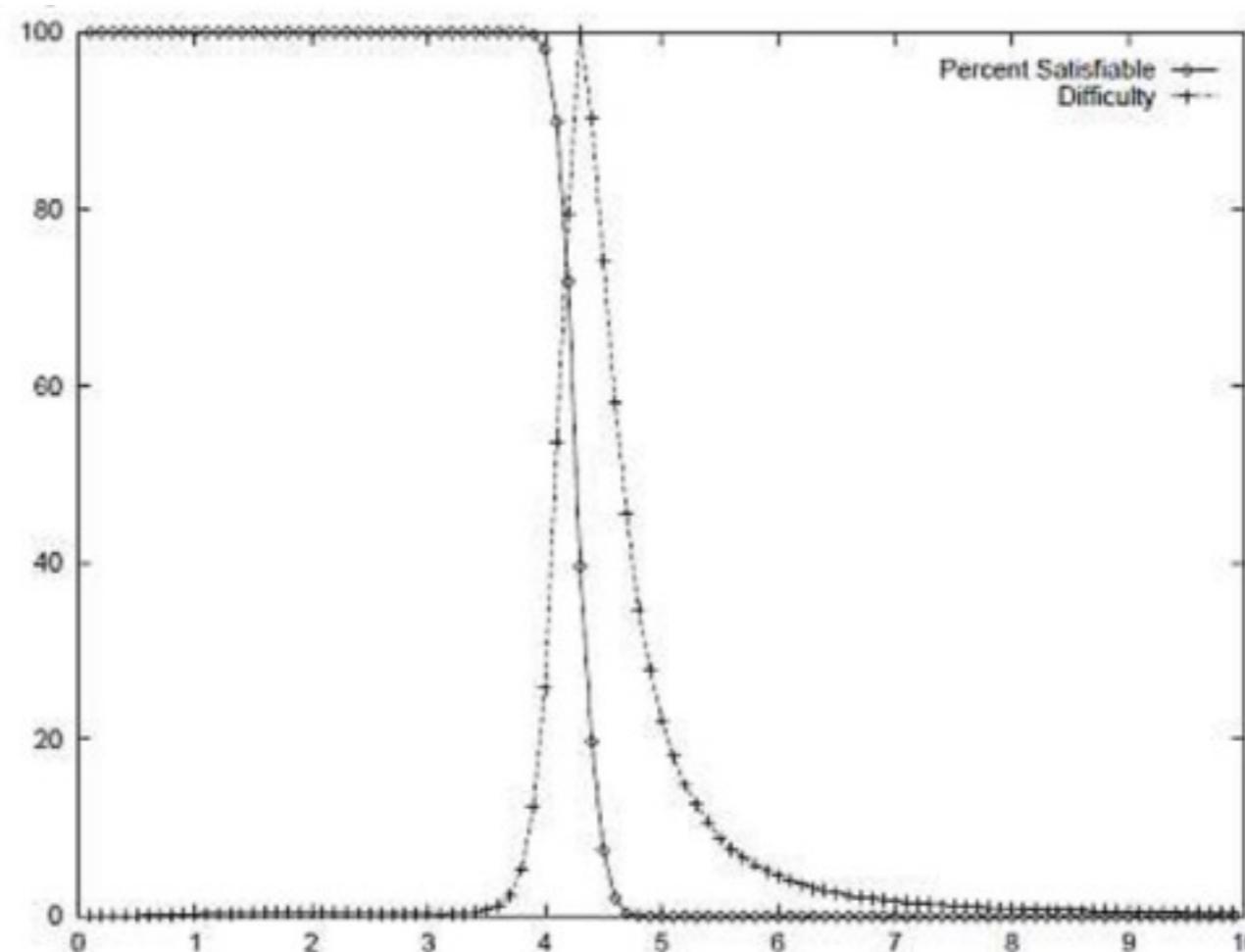
Under
constrained

$$\alpha = \frac{\# \text{ clauses}}{\# \text{ variables}}$$

Over
constrained

Computational problems

Random 3-SAT and other problems experience sharp transitions as some “density” is varied. Under-constrained to over-constrained transition



Easy-Hard-Easy?

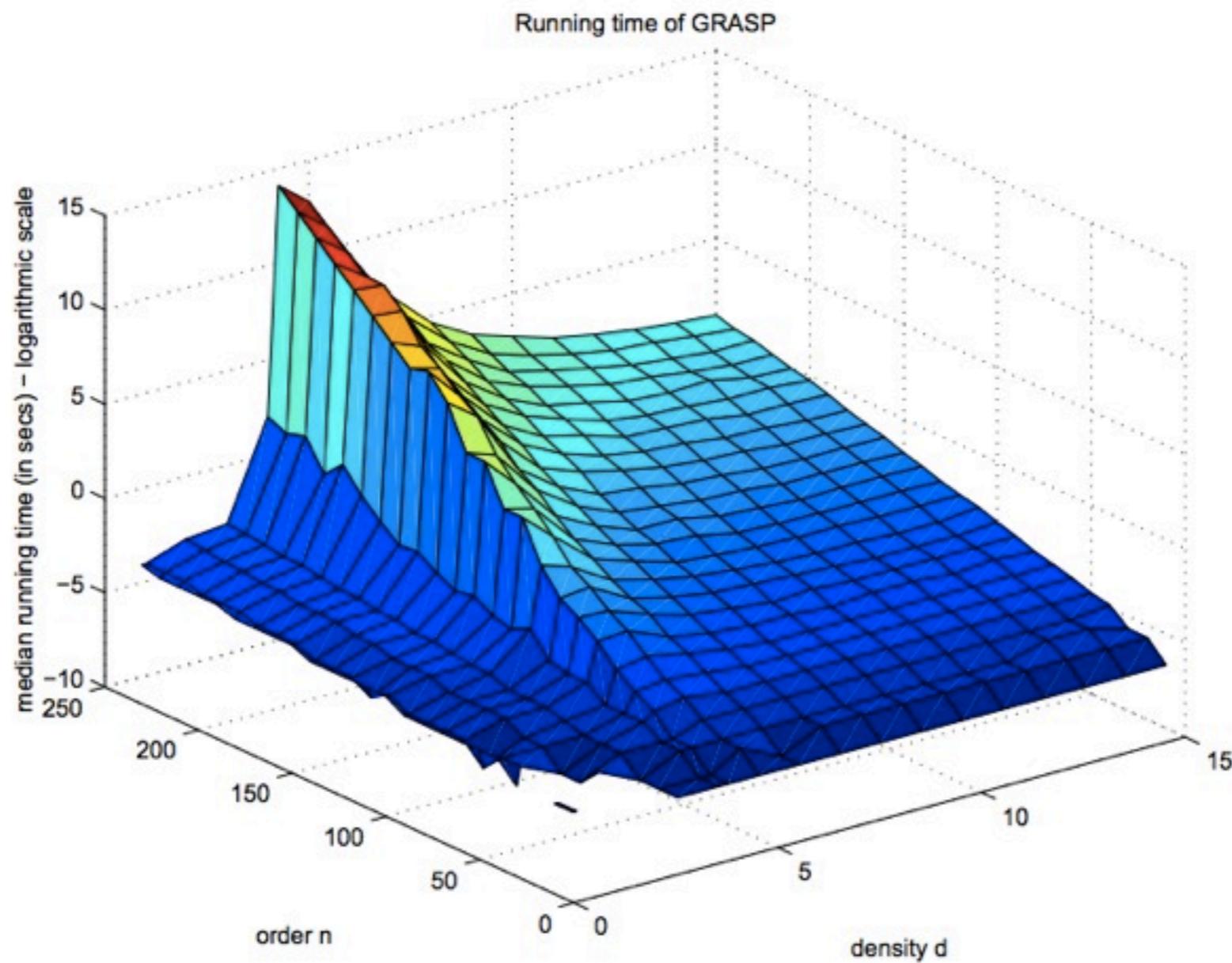
Under
constrained

$$\alpha = \frac{\# \text{ clauses}}{\# \text{ variables}}$$

Over
constrained

Computational problems

Looking at scalability the picture seemed more like **Easy-Hard-Less Hard**



Computational problems

In 1990's the relation between phase transitions and hardness was a big hype! Efforts to apply statistical physics to solve P/NP!

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Counterexamples: random 2-SAT has a phase transition at density 1

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Average-case not worst-case complexity

Computational problems

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But:

Counterexamples: random 2-SAT has a phase transition at density 1

Average-case not worst-case complexity

Phase transitions... will NOT solve the P/NP question

Computational problems

Computational problems

People started looking into the geometry of the space of solutions

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Random 4-SAT:

Computational problems

People started looking into the geometry of the space of solutions

Random 4-SAT:

Adjacency: Hamming distance 1

Cluster: connected component
within the set of satisfying assignments

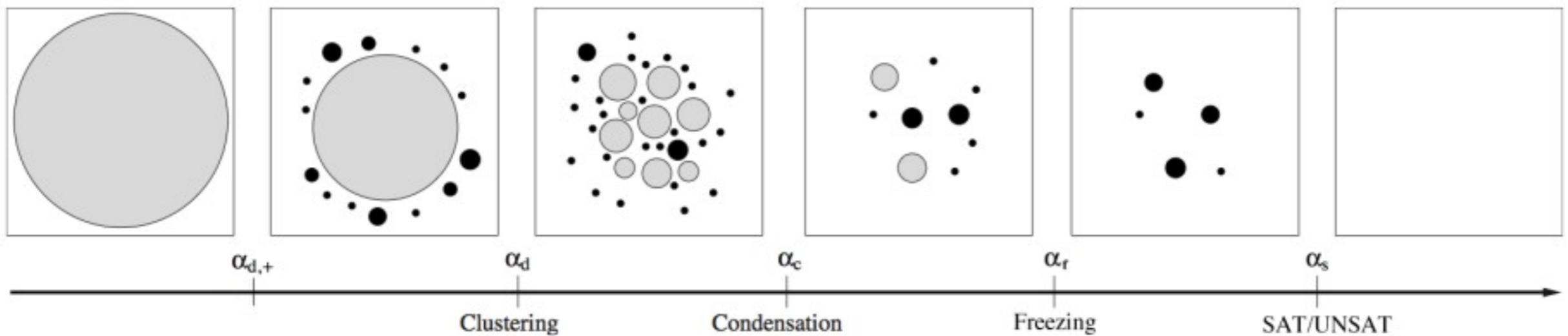
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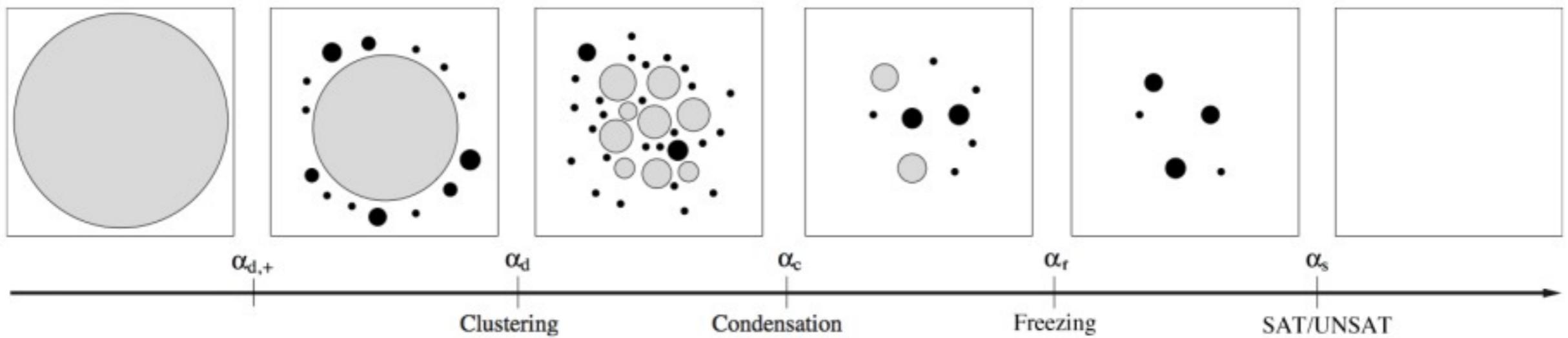
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Random 4-SAT:

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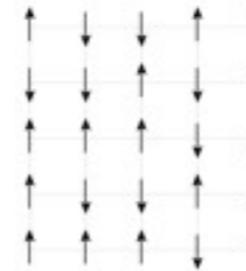
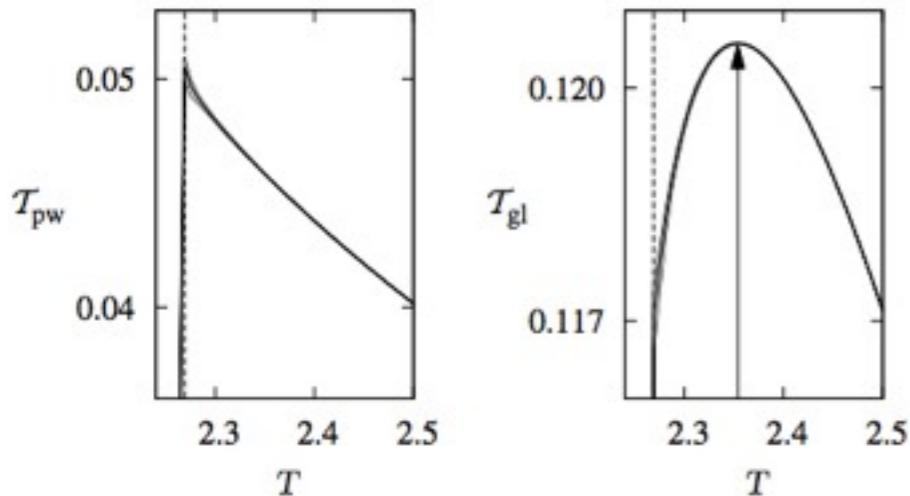
Cluster: connected component
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Clustering is conjectured to be a barrier for local algorithms!

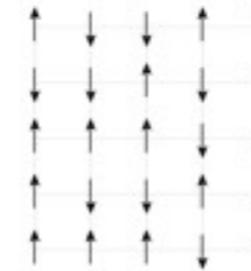
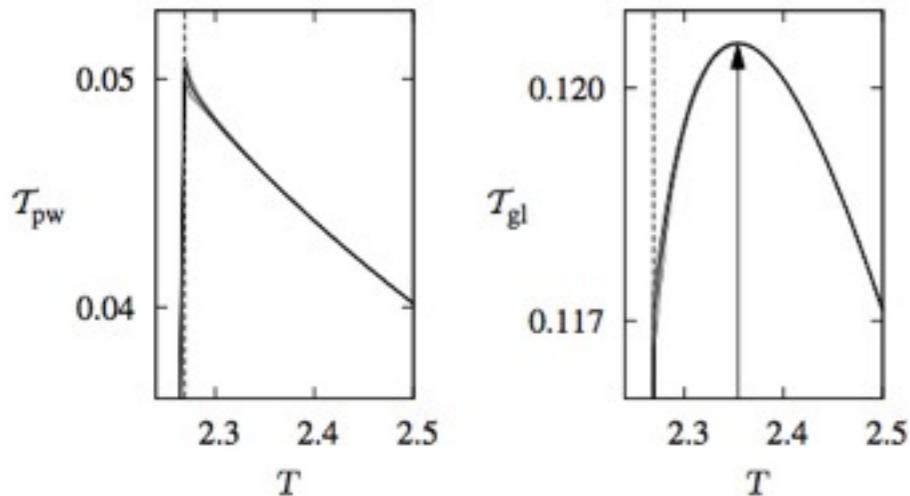
Computational problems

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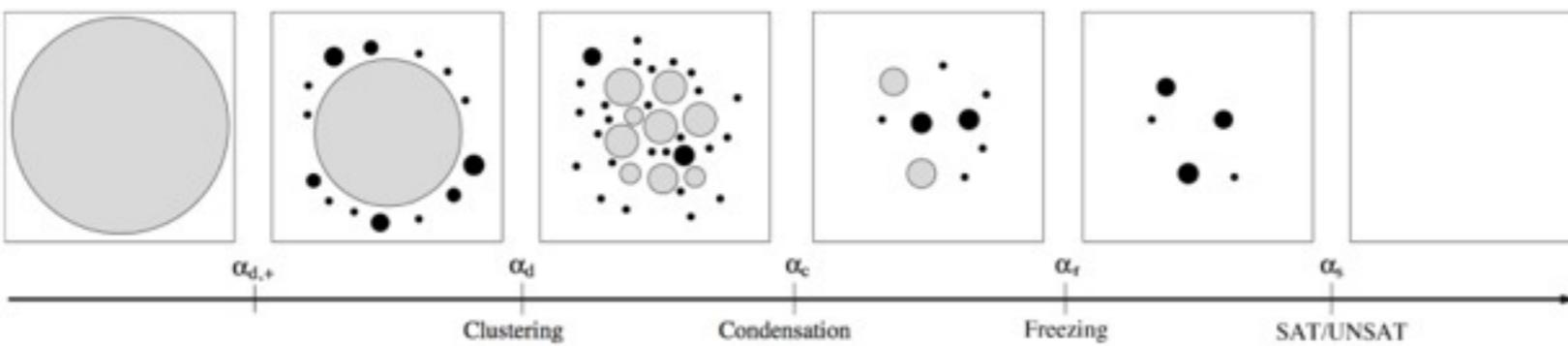
Information Flow in a Kinetic Ising Model Peaks in the Disordered Phase
Phys. Rev. Lett. **111**, 177203 – Published 24 October 2013
Lionel Barnett, Joseph T. Lizier, Michael Harré, Anil K. Seth, and Terry Bossomaier

Computational problems



Information Flow in a Kinetic Ising Model Peaks in the Disordered Phase
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Research project: apply information theoretic functionals (transfer entropy, information storage) to characterize the information exchange between nodes in the Ising graph associated to random 4-SAT



Outlook

Magnets & Ising model

Computational problems

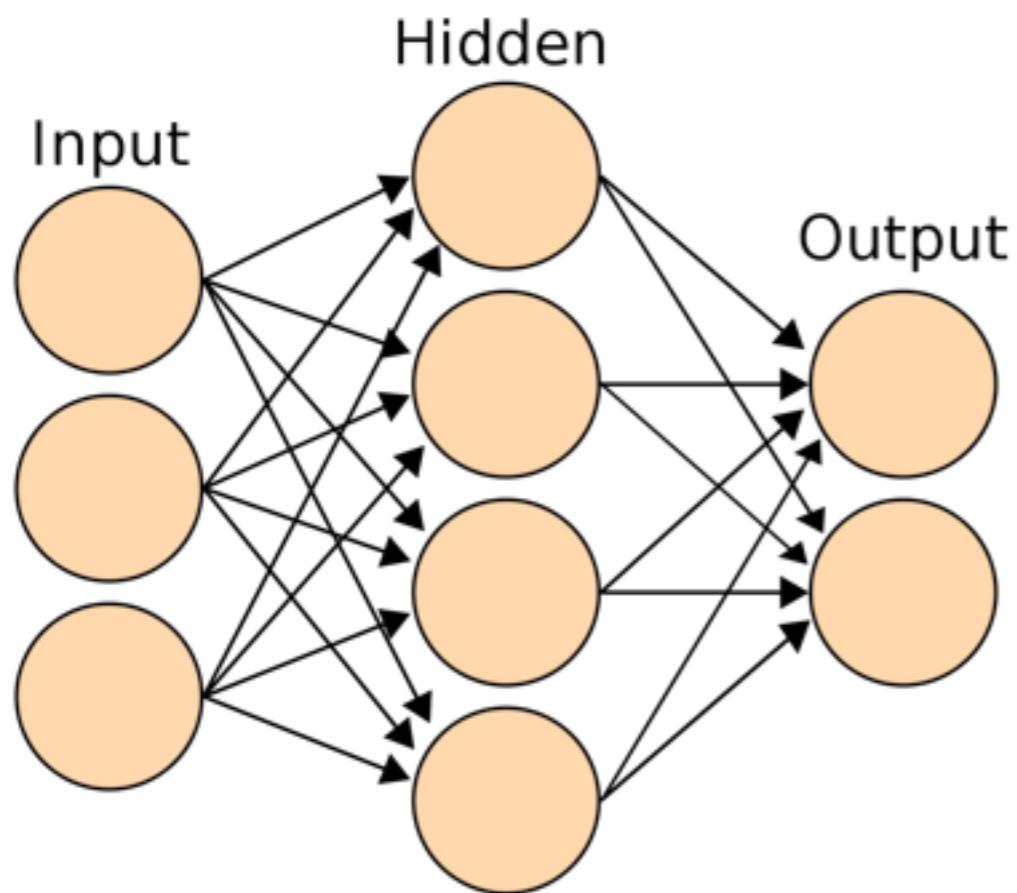
Artificial neural networks

Retina

Machines (ANN)

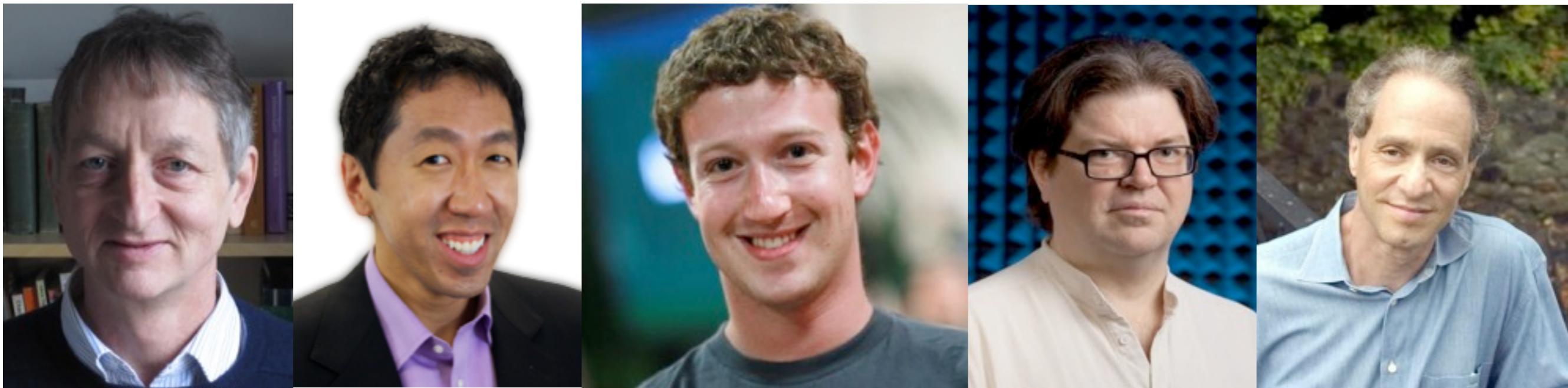
Brain-inspired architecture for statistical learning that is used to approximate functions that depend on many inputs

Units (neurons) are interconnected with adaptive weights, which sum up inputs and transform total input into output value



- + Learn wild functions!
- Challenging to train

Deep learning in press...



Google Hires Brains that Helped
Supercharge Machine Learning

Wired 3/2013

Facebook taps ‘Deep Learning’ Giant
for new AI Lab

Wired 12/2013

Is “Deep Learning” A Revolution in
Artificial Intelligence?

New Yorker 11/2012

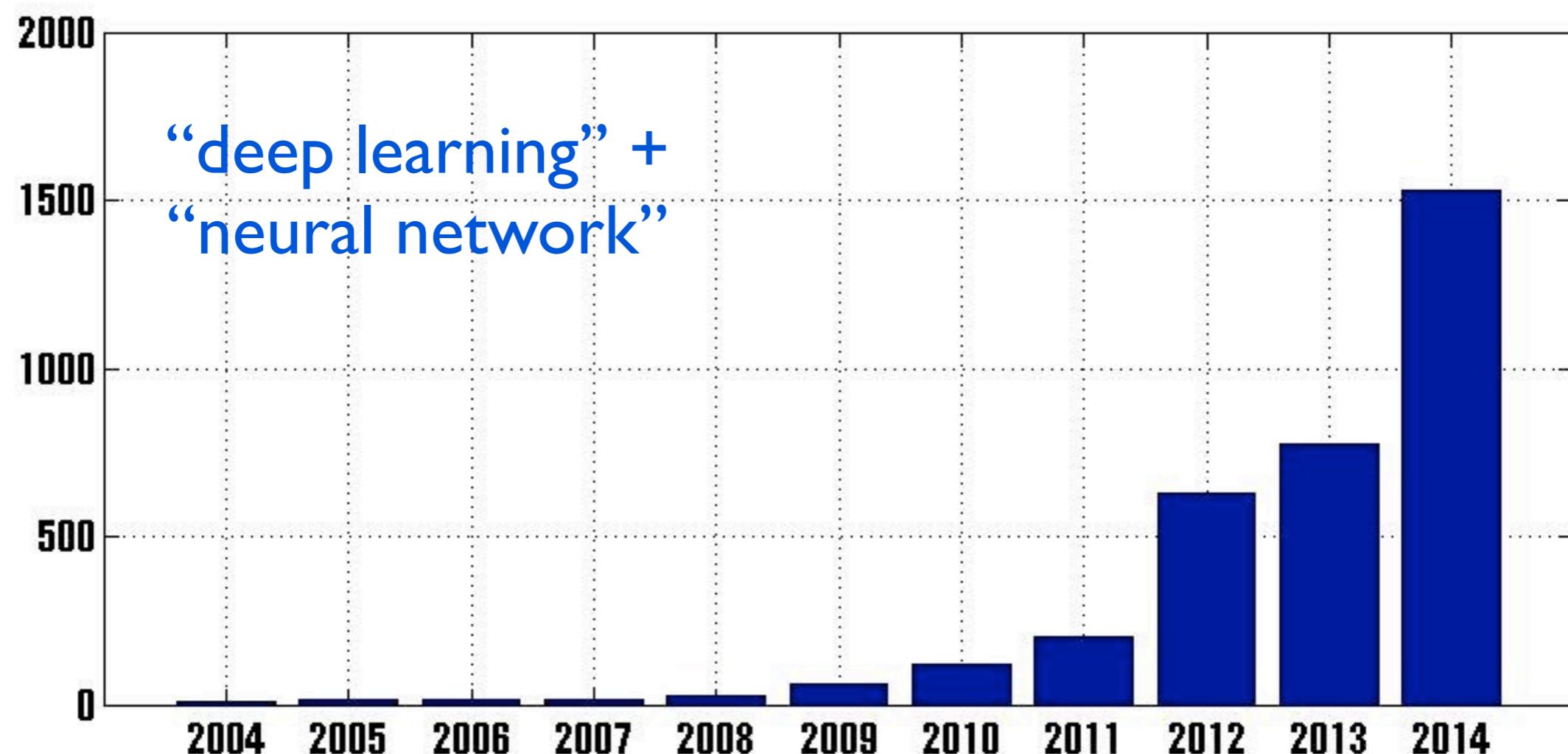
Why Did Google Pay \$400 Million
for DeepMind

MIT Technology Reviews 1/2014

New Techniques from Google Are Taking
Artificial Intelligence to Another Level

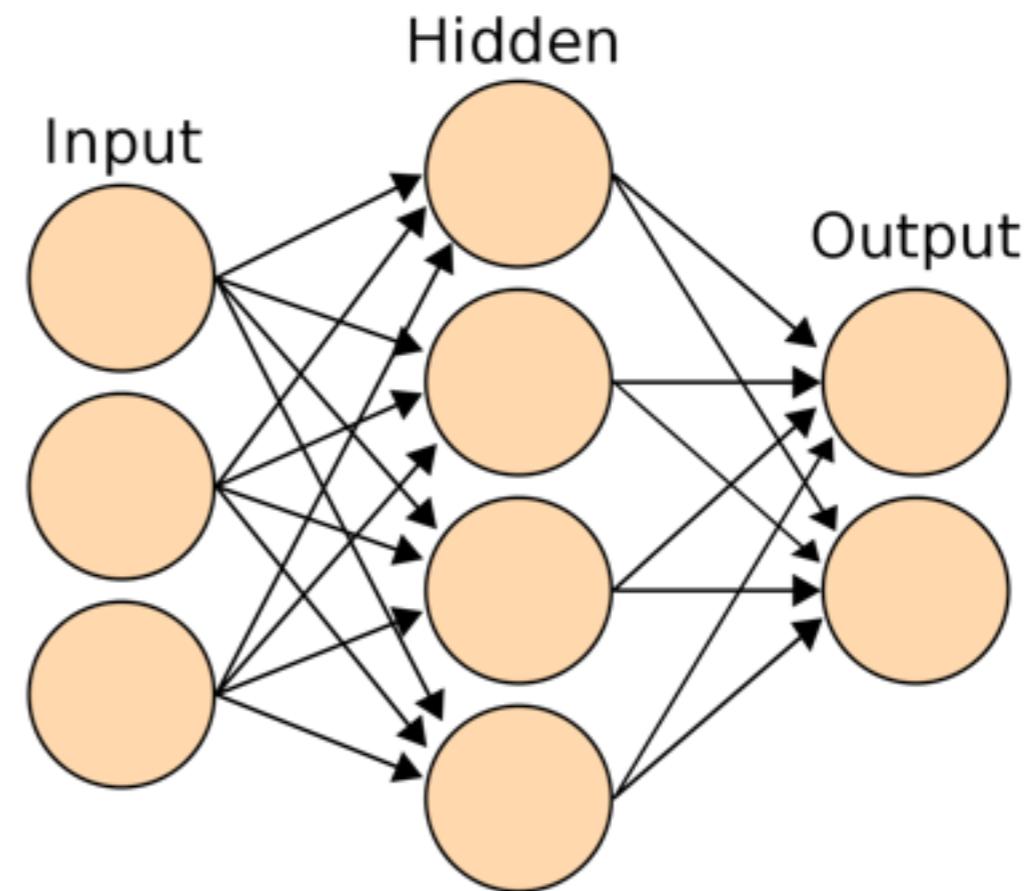
MIT Technology Reviews 5/2013

Google Scholar



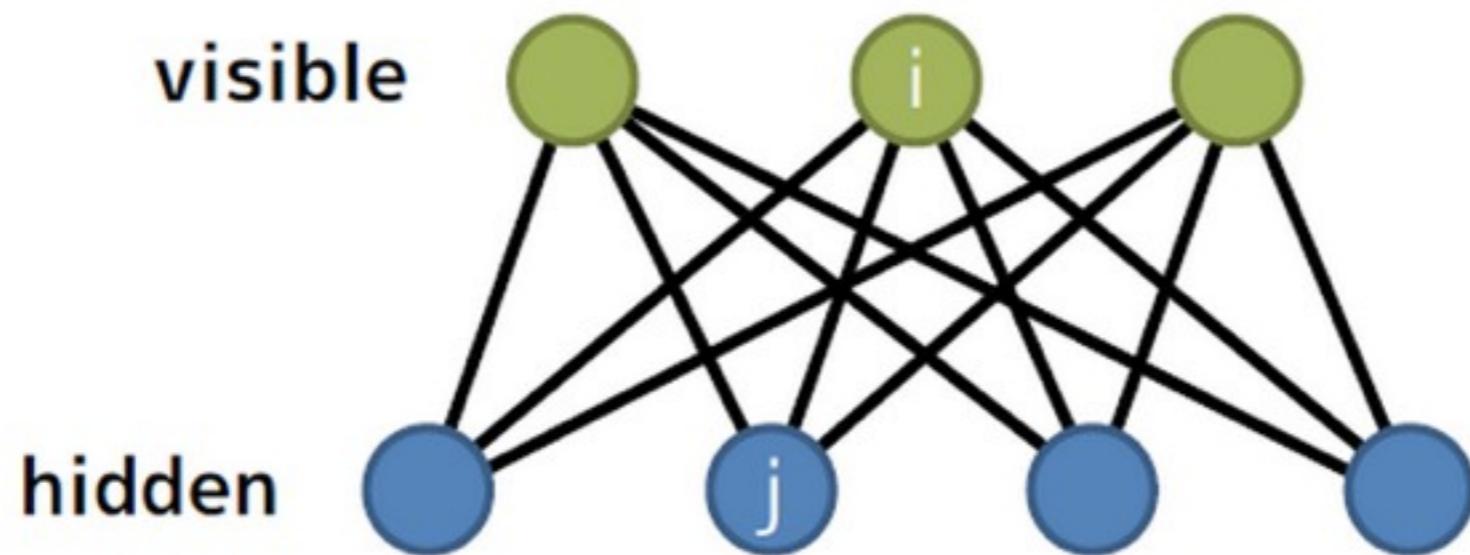
**There is an algorithm
to train the weights
but...**

**...we need a good
starting point!**



Machines (ANN)

Boltzmann machines



Goal: generative model of data! Even in absence of input the dynamics will sample from the observed input distribution

Machines (ANN)

Boltzmann machine

$$E = -\left(\sum_{i < j} w_{ij} s_i s_j + \sum_i \theta_i s_i\right)$$

$$p_{i=\text{on}} = \frac{1}{1 + \exp(-\frac{\Delta E_i}{T})}$$

Ising (on a graph at T)

$$H(\sigma) = -\sum_{\langle i,j \rangle} J_{ij} \sigma_i \sigma_j - \sum_i h_i \sigma_i$$

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Machines (ANN)

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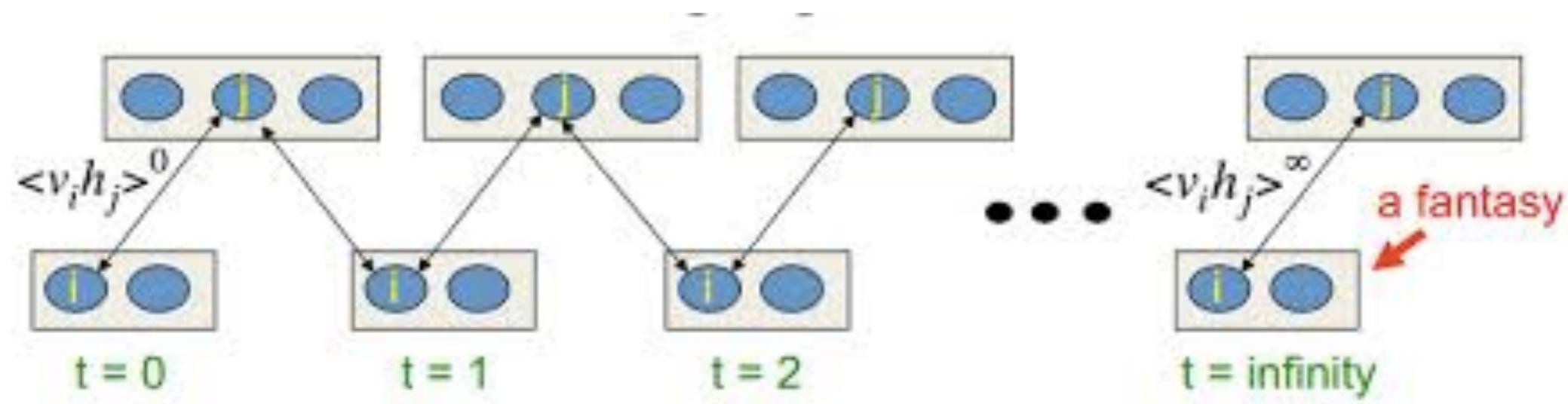
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Once trained these machines are identical to Ising models!

Machines (ANN)

Training a Boltzmann machine

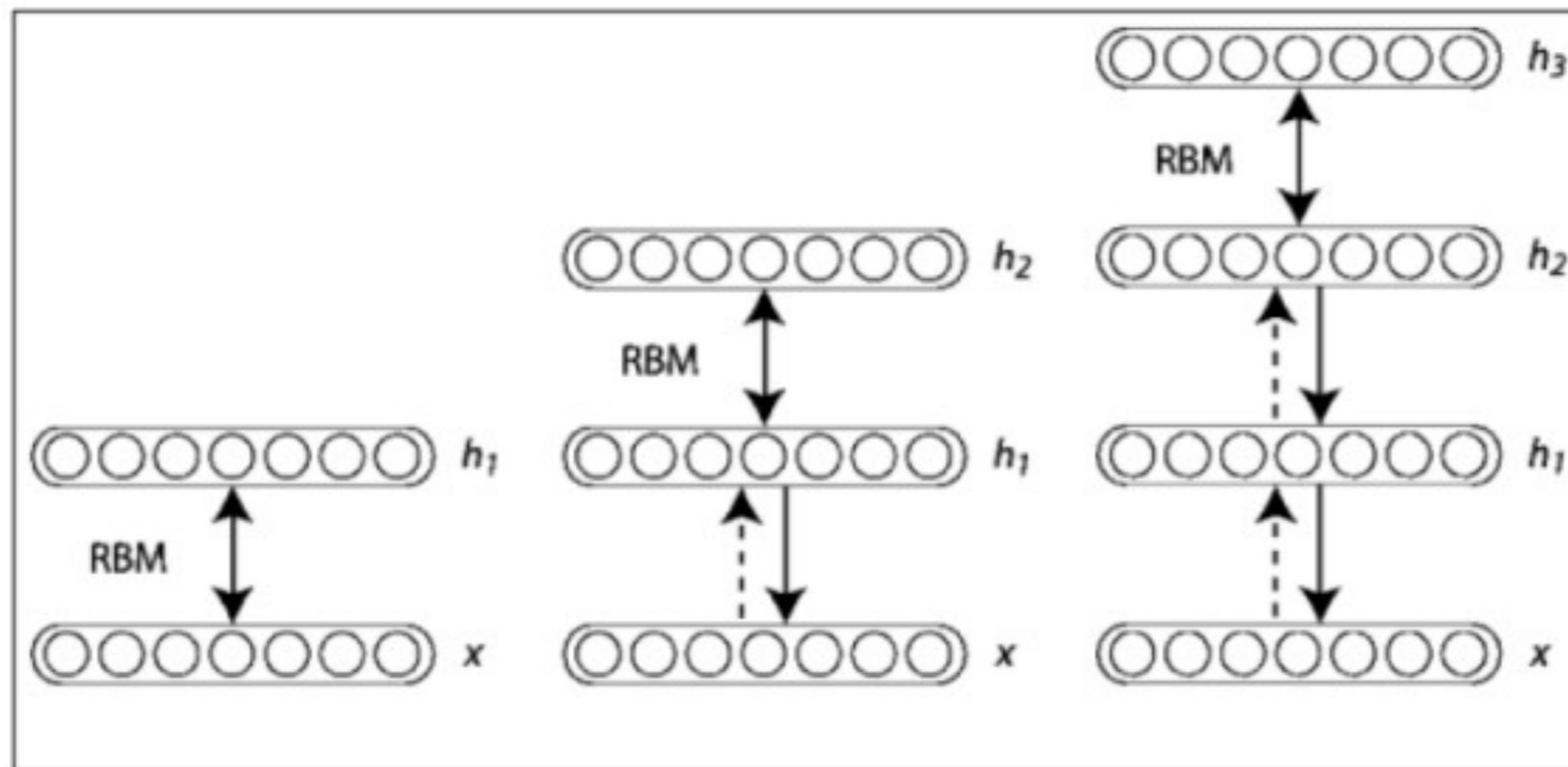


$$W' = W + \alpha(\langle vh \rangle_0 - \langle vh \rangle_k)$$

Contrastive divergence method changes the weights after k steps of the chain

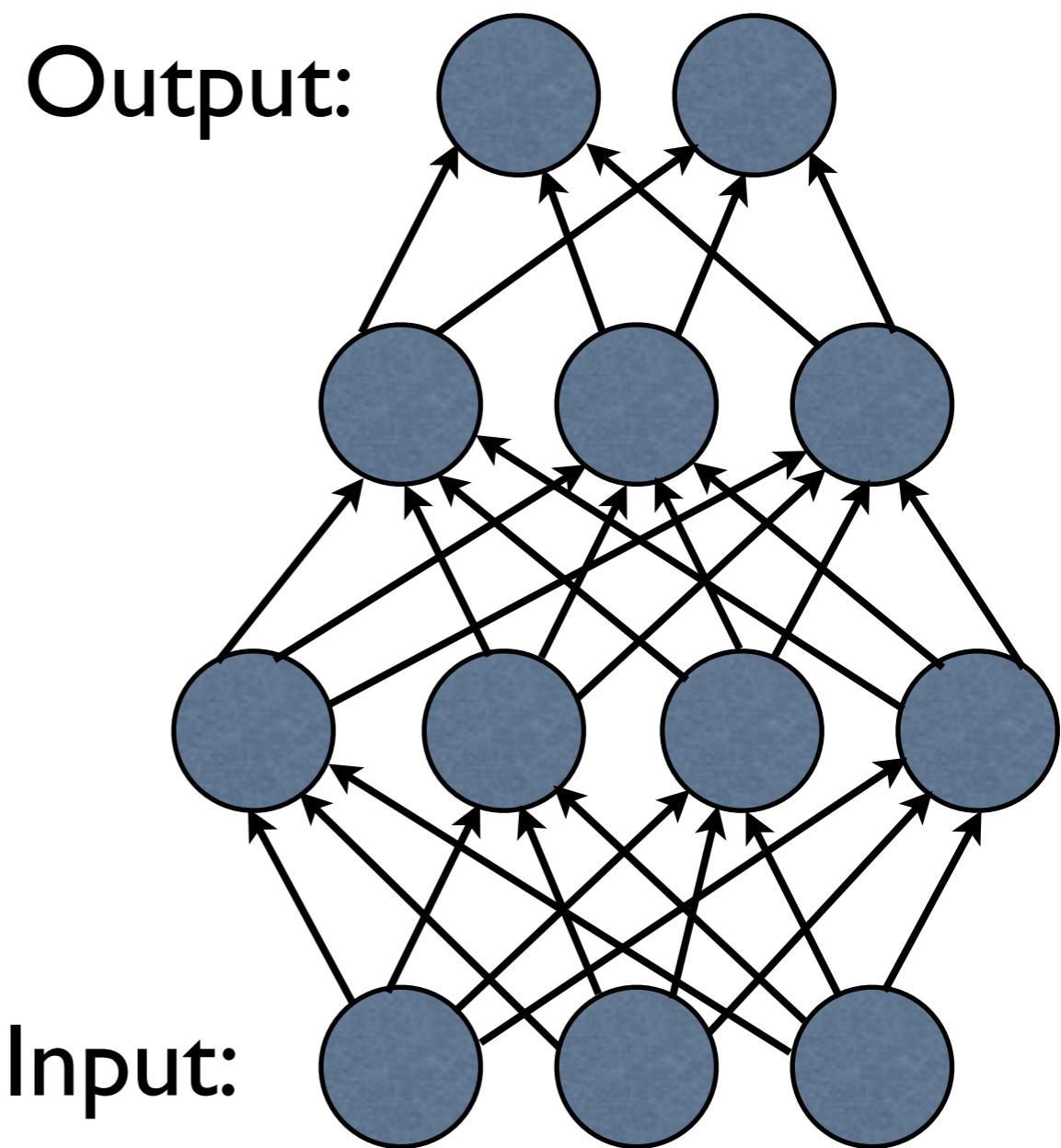
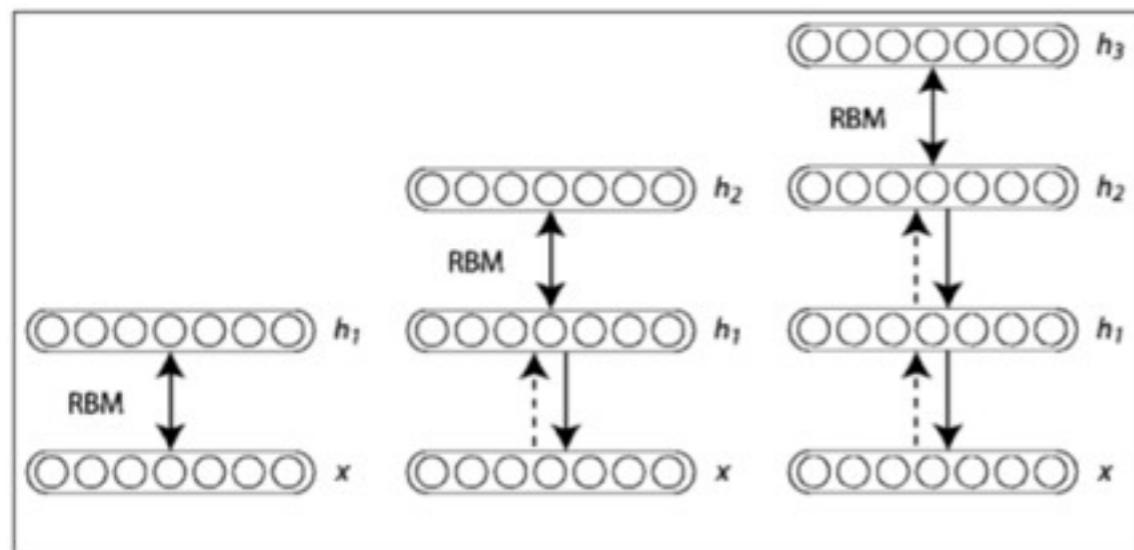
Machines (ANN)

Stacked Boltzmann machines



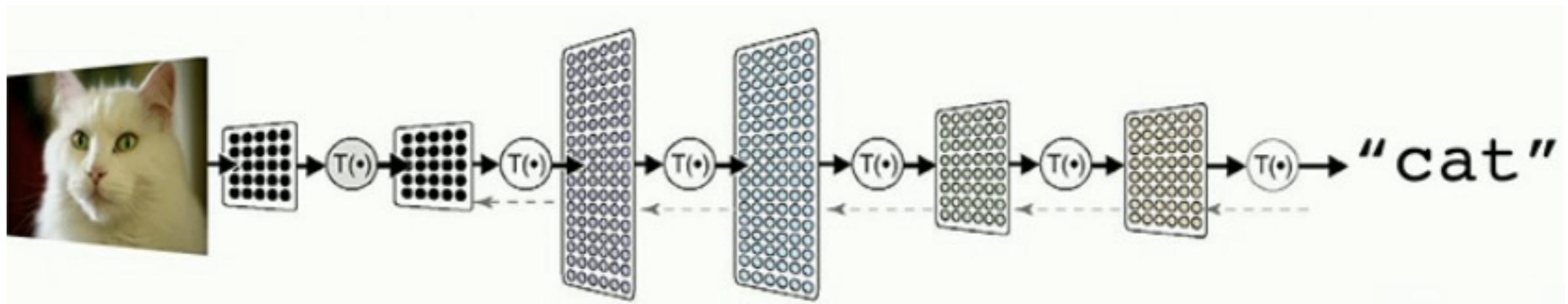
Machines (ANN)

Pre-training ANN: start with weights from a generative model such as a stacked RBM



Machines (ANN)

That is how Ising-like models helped to classify cats from raw youtube videos



Machines (ANN)

Hopfield network

Fully-recurrent network with symmetric weights

Weights are determined before-hand by set of patterns to be memorized

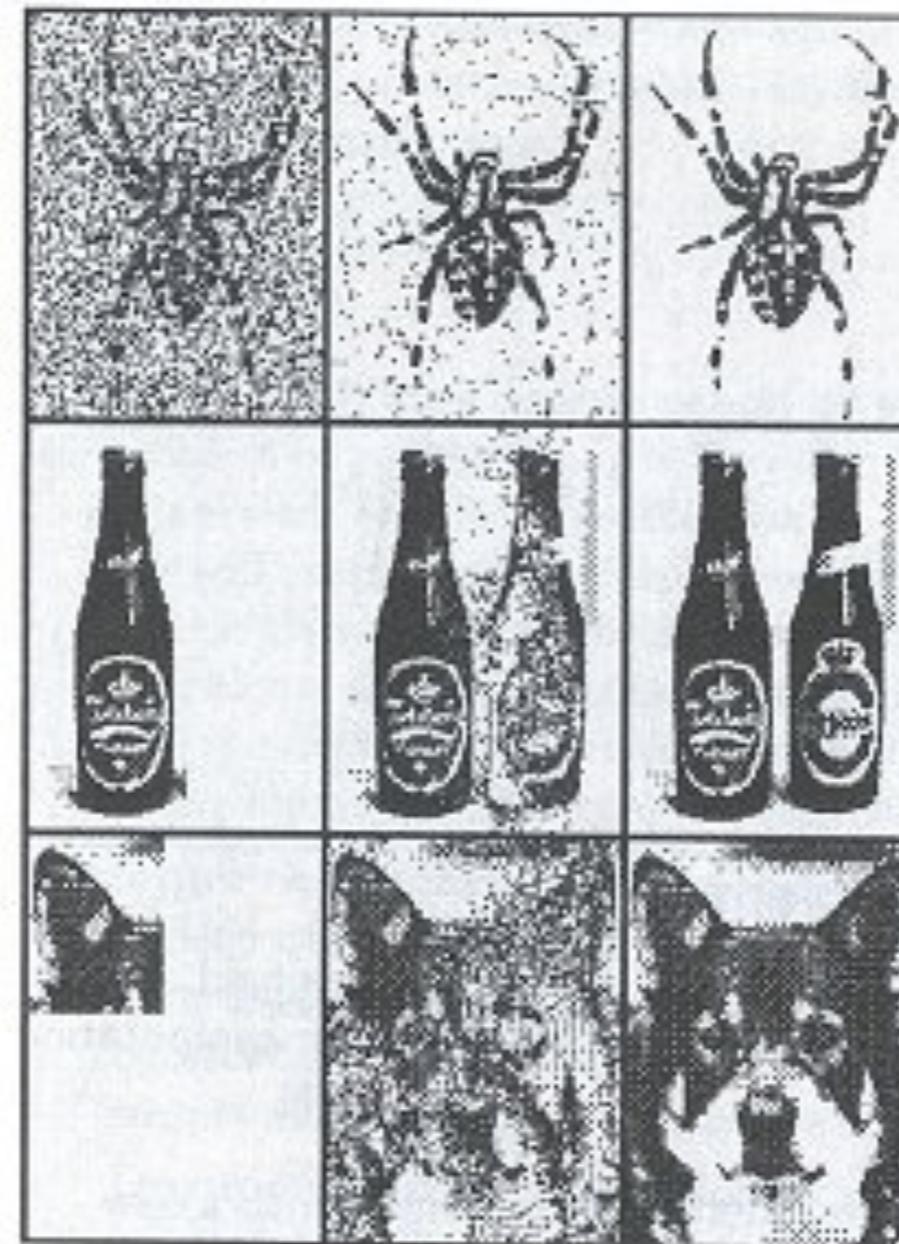
Network starts with a corrupted or partially-complete pattern

Network dynamics causes pattern to be recalled

Each stored pattern acts as an attractor

Machines (ANN)

Hopfield network

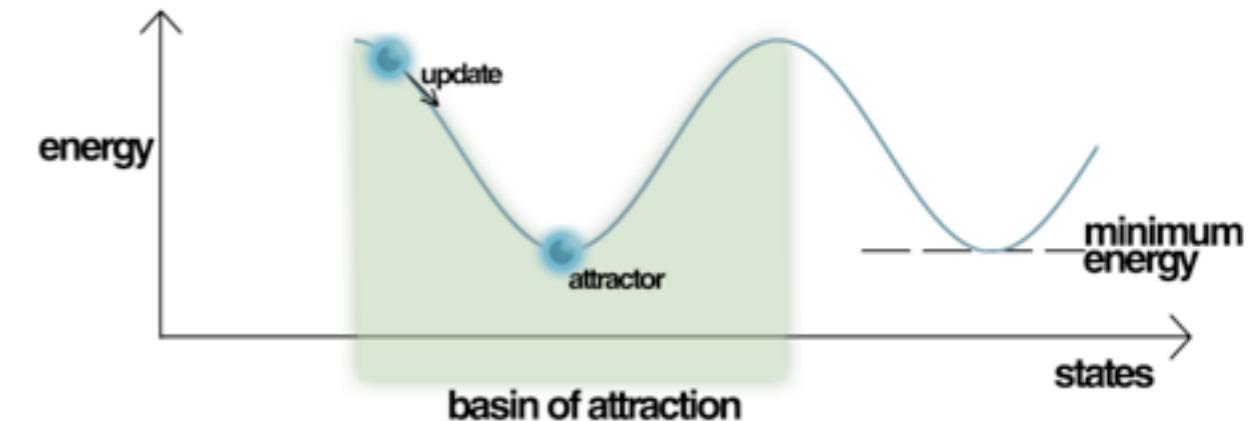


Machines (ANN)

Hopfield network

$$s_i \leftarrow \begin{cases} '1' & \text{if } \sum_j w_{ij} s_j \geq \theta_i, \\ '-1' & \text{otherwise.} \end{cases}$$

$$E = -\frac{1}{2} \sum_{i,j} w_{ij} s_i s_j + \sum_i \theta_i s_i$$



Ising (on a graph at T=0)

$$H(\sigma) = - \sum_{\langle i,j \rangle} J_{ij} \sigma_i \sigma_j - \sum_i h_i \sigma_i$$

Outlook

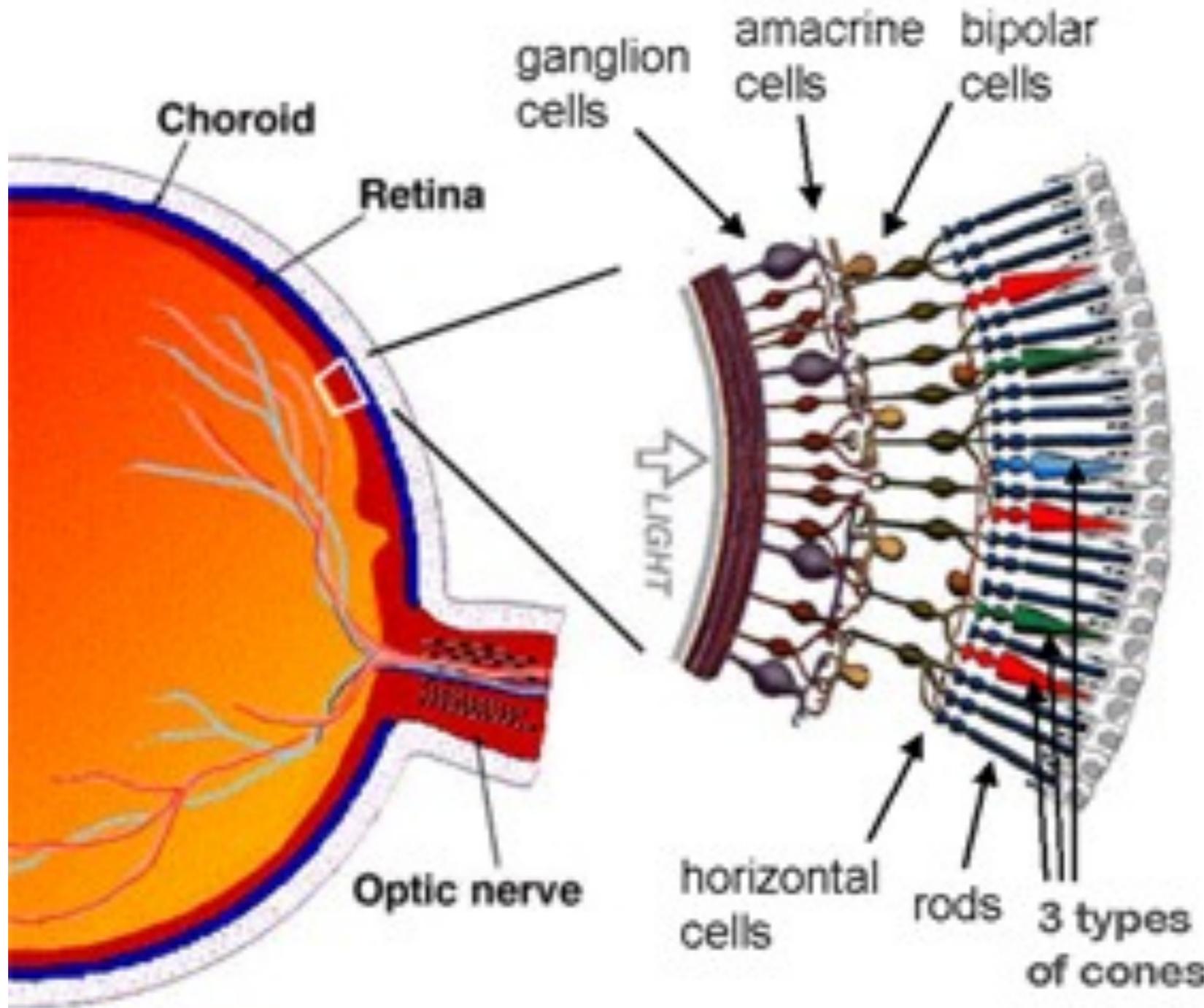
Magnets and Ising model

Computational problems as Ising problems

Artificial neural networks as kinetic Ising

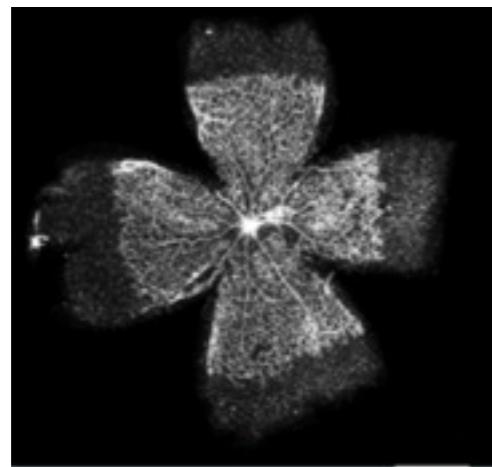
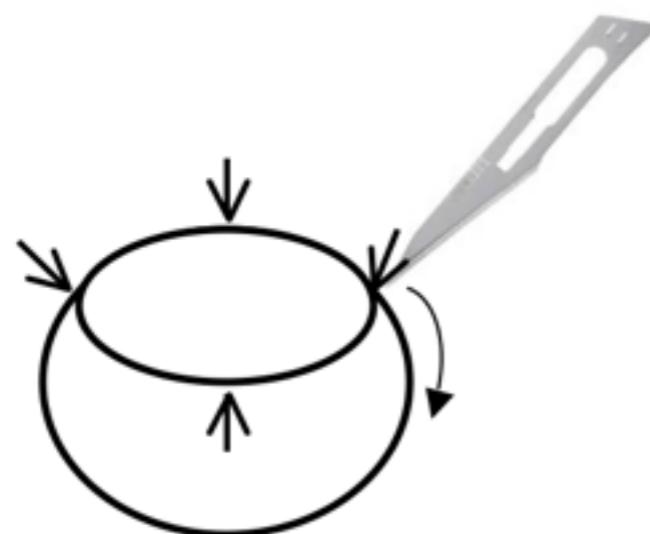
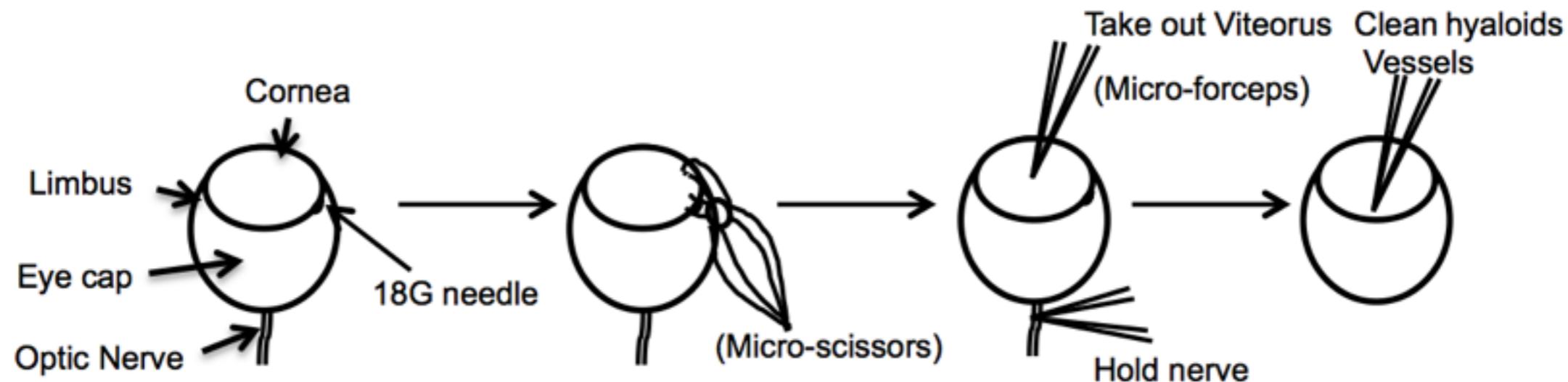
Retina and criticality

Brains (retina)



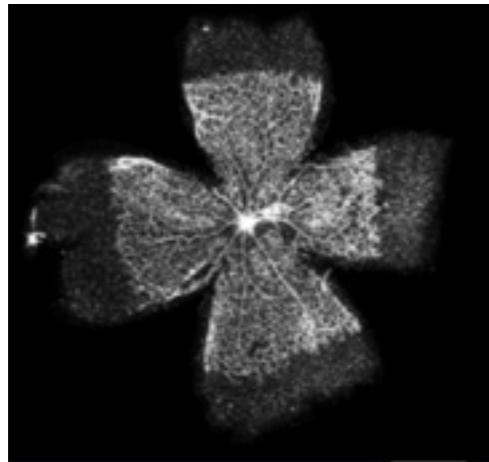


Vertebrate retina (salamander)





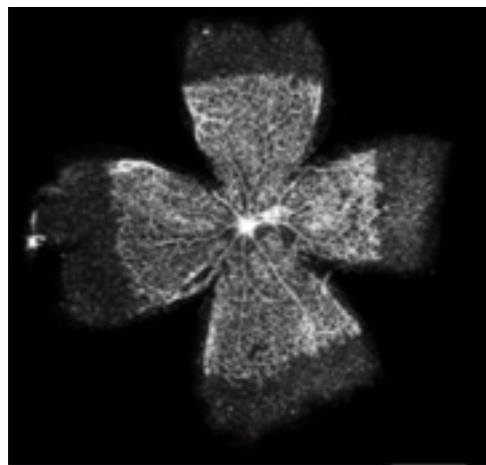
Vertebrate retina (salamander)



160 neurons simultaneously
Naturalistic stimulation



Vertebrate retina (salamander)

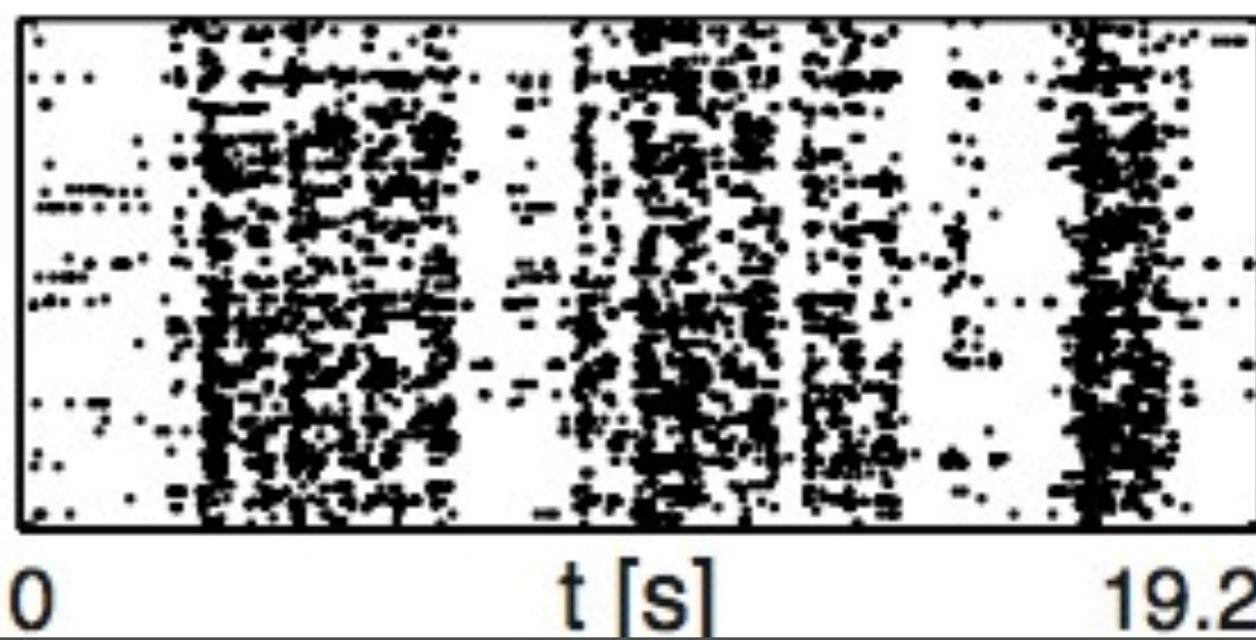


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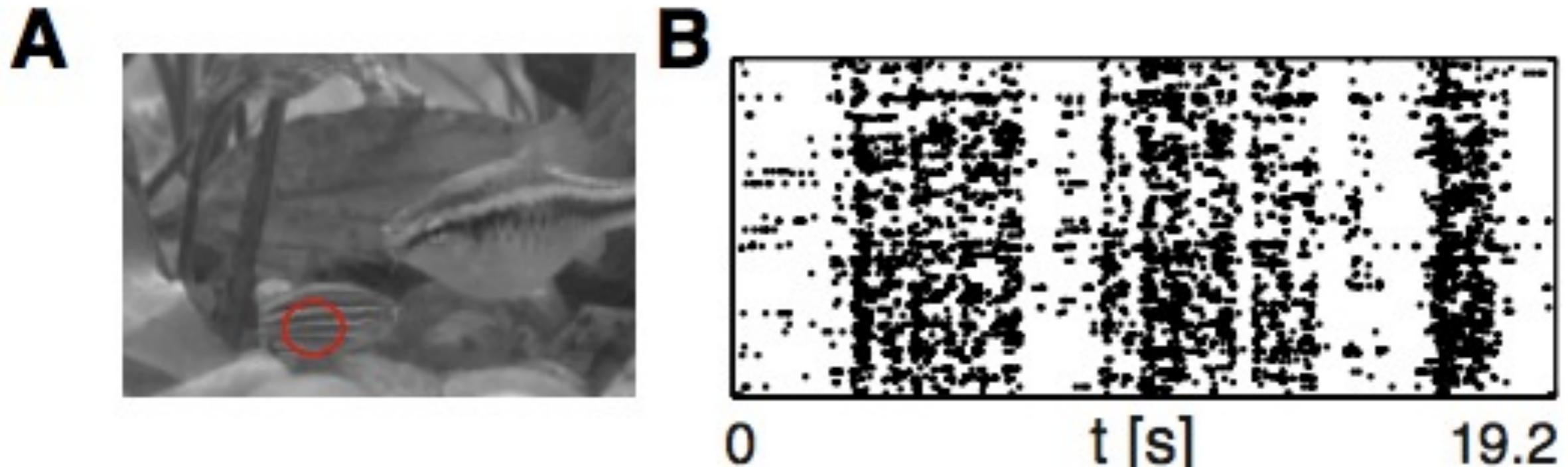
A



B

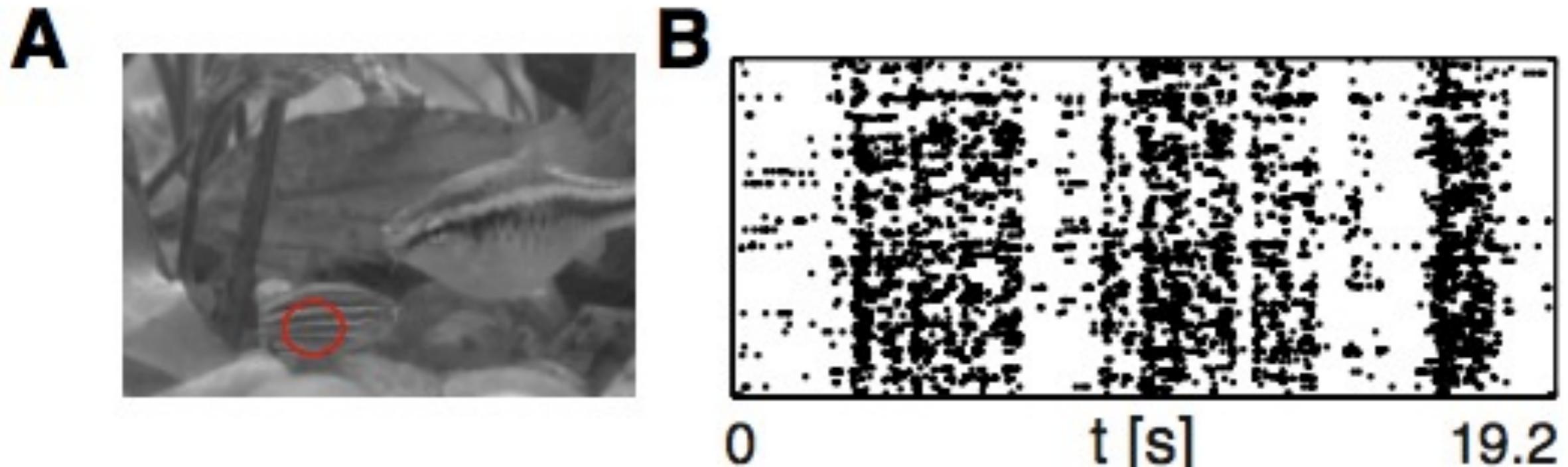


Brains (retina)



Thermodynamics and signature of criticality in a network of neurons. G.Tkacik, et al. PNAS (2015): vol.112;11508:11513

Brains (retina)

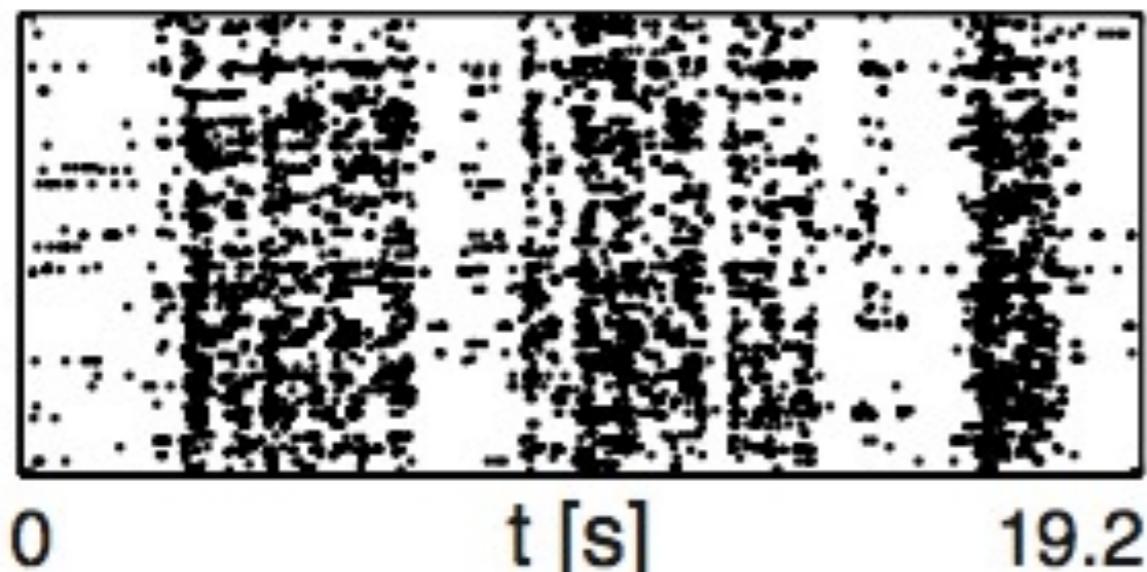


Thermodynamics and signature of criticality in a network of neurons. G.Tkacik, et al. PNAS (2015): vol.112;11508:11513

Aim: How well can an Ising model explain the firing data?

Brains (retina)

B

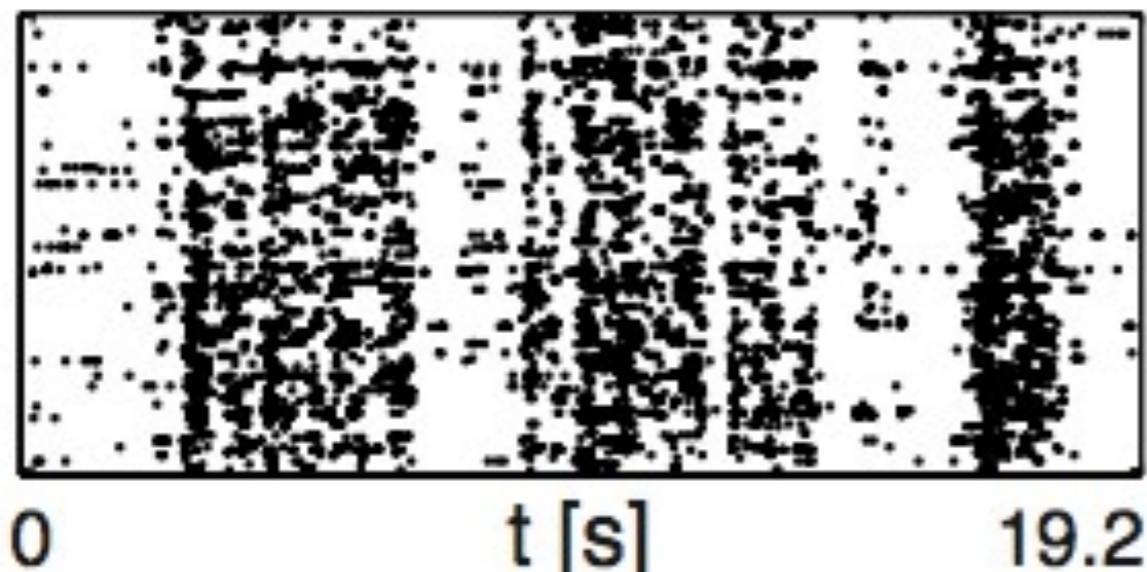


Strategy:

- 1 Define binary variables σ_i
- 2 Estimate $\langle \sigma_i \rangle, \langle \sigma_i \sigma_j \rangle$
- 3 Fit coefficients J and h

Brains (retina)

B



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I Discretize firing to define binary variables σ_i

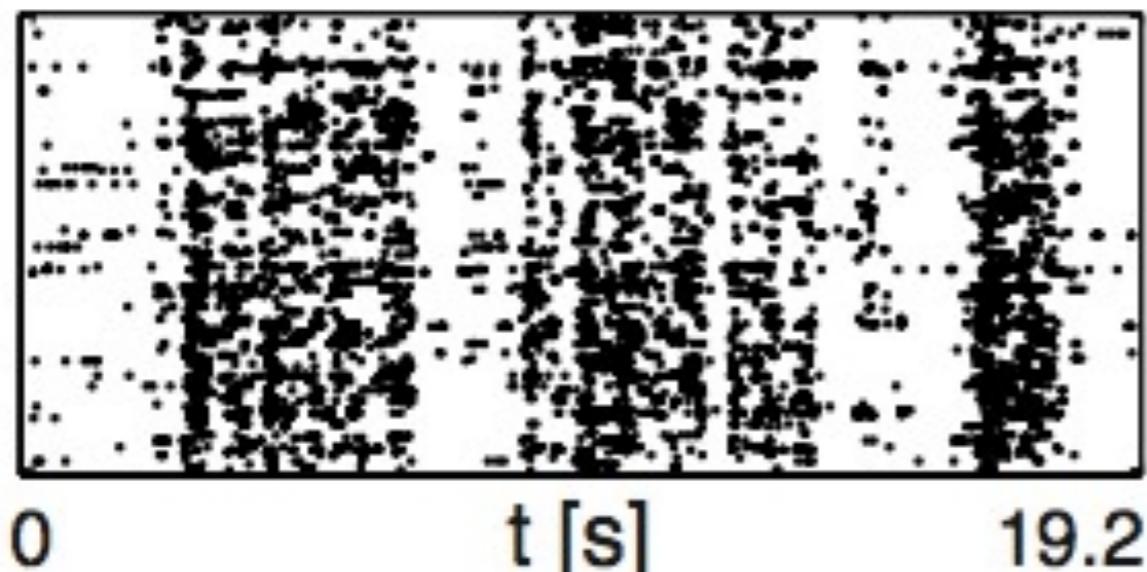
Bin size $\Delta t = 20ms$

Neuron i fires 1 or more spikes in $\Delta t \rightarrow \sigma_i = 1$

Neuron i fires 0 spikes in $\Delta t \rightarrow \sigma_i = 0$

Brains (retina)

B

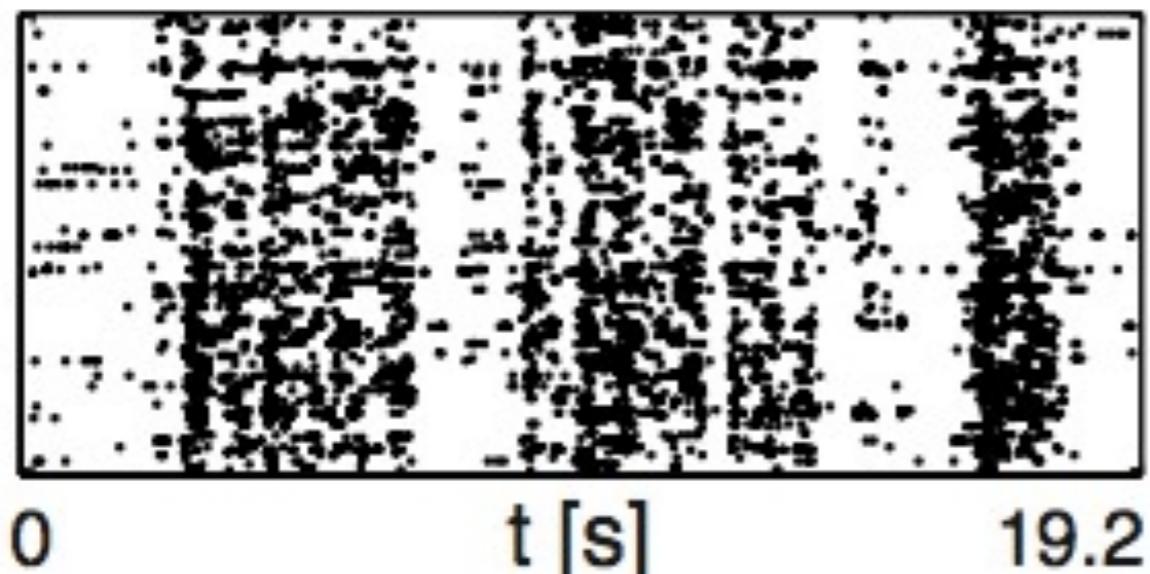


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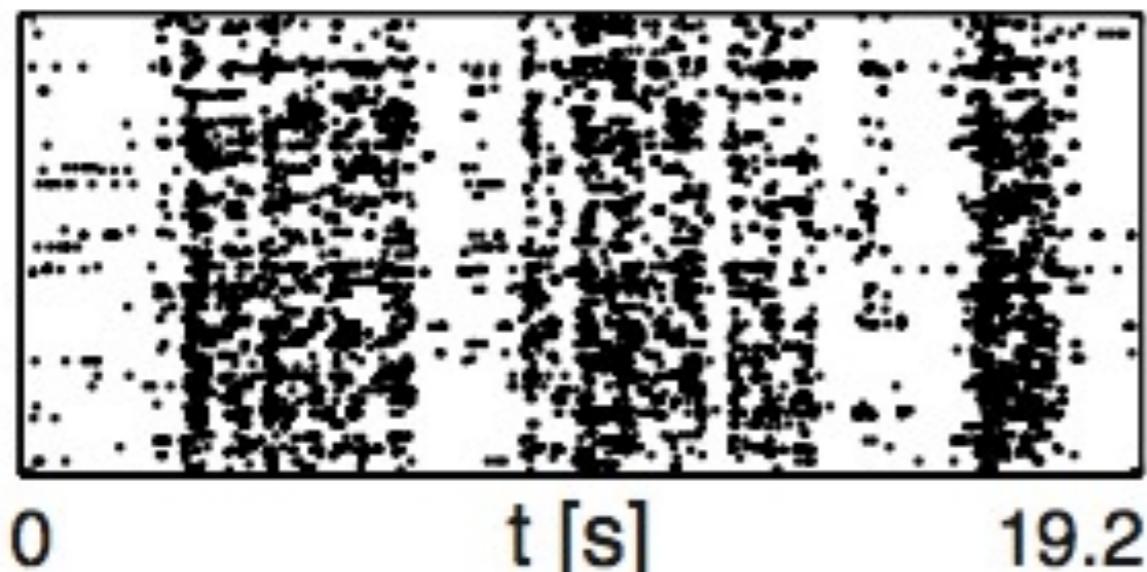
2 Estimate measures from data

Mean probability of each neuron generating a spike $\langle \sigma_i \rangle$

Correlation between spiking in pairs of neurons $\langle \sigma_i \sigma_j \rangle$

Brains (retina)

B

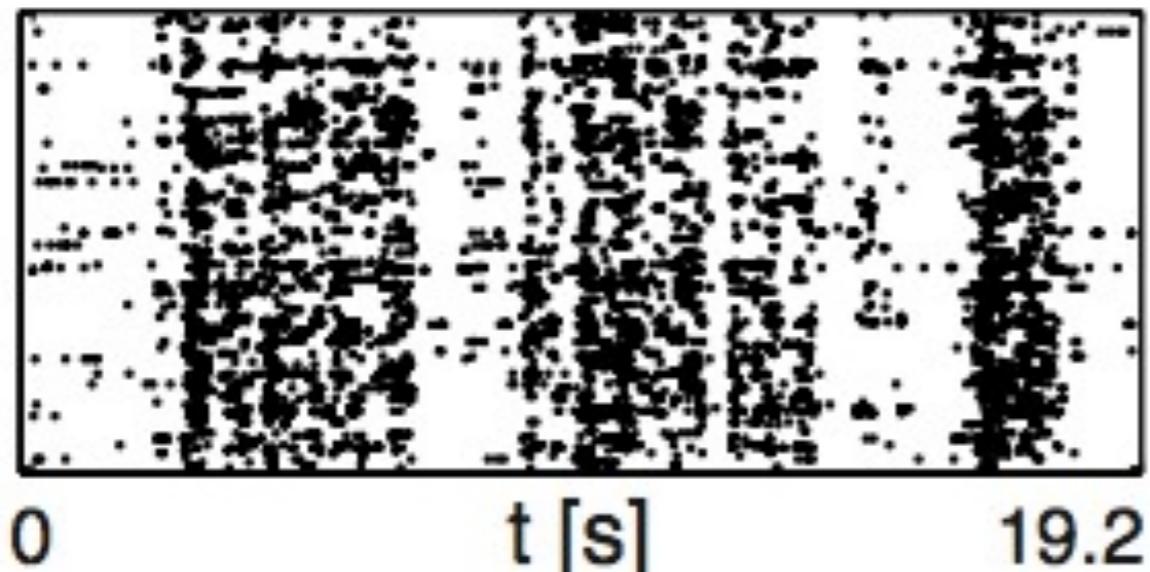


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3 Fit coefficients to match estimated measures

$$P(\{\sigma_i\}) = \frac{1}{Z} \exp [-E(\{\sigma_i\})]$$

$$E(\{\sigma_i\}) = - \sum_{i=1}^N h_i \sigma_i - \frac{1}{2} \sum_{i,j=1}^N J_{ij} \sigma_i \sigma_j - V(K)$$

Maximum entropy distribution up to second order moments

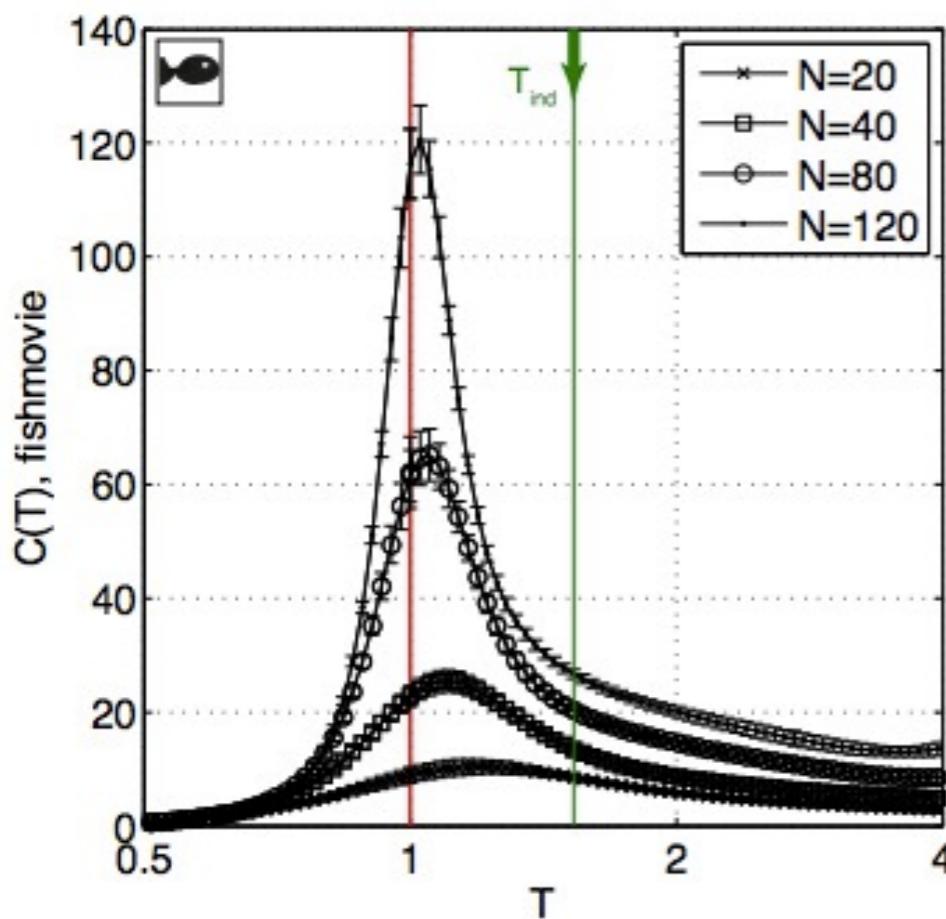
Brains (retina)

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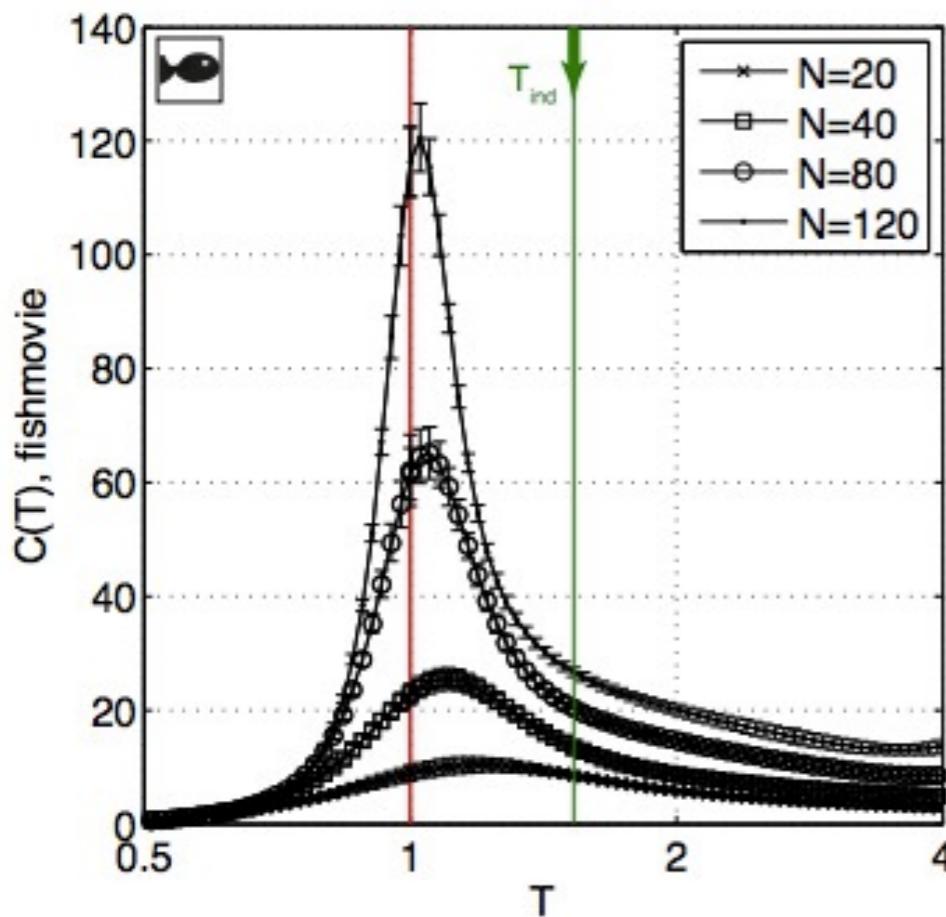
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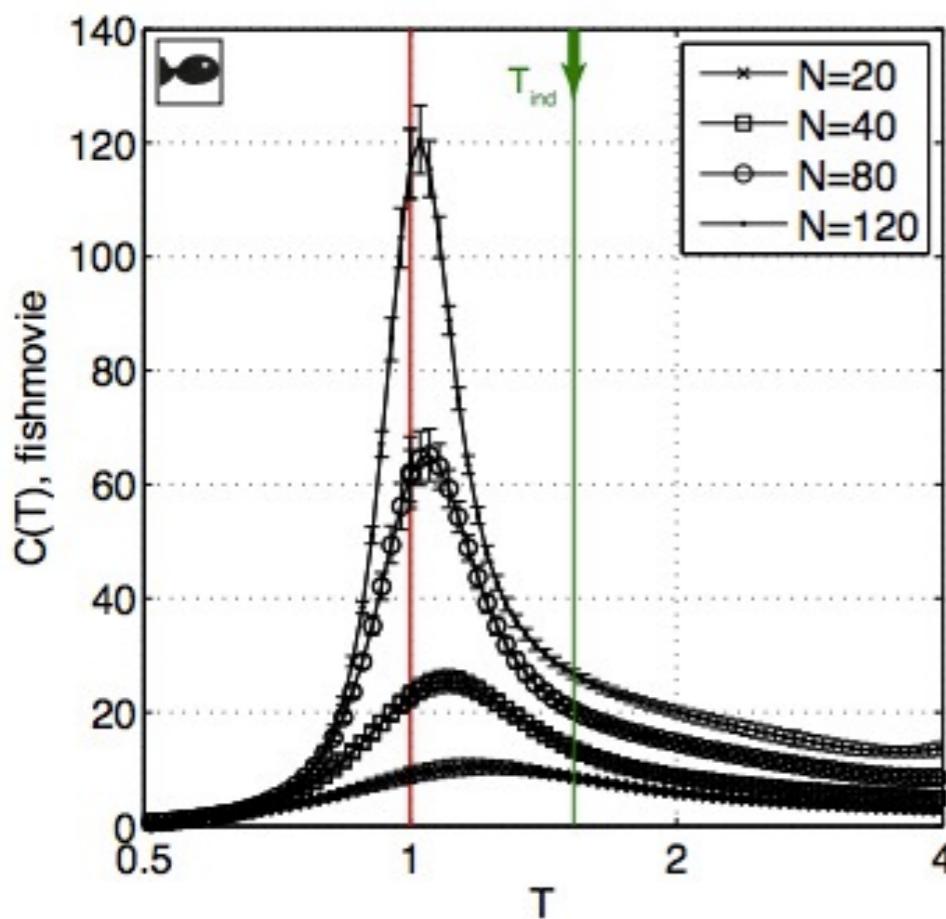


Does retinal neurons adapt to operate at criticality?

Brains (retina)

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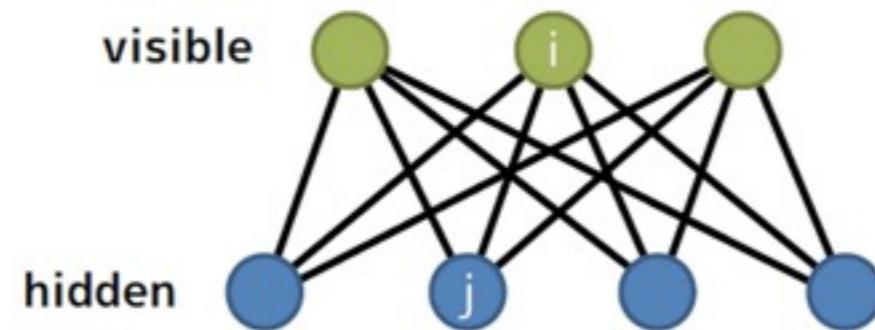


Does retinal neurons adapt to operate at criticality?

Simple reflection of power-law statistics of natural images?

Brains (retina)

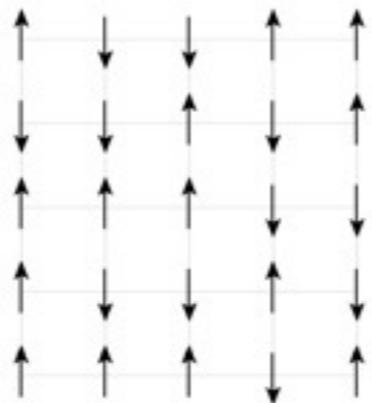
Does the training of RBM under natural images result in criticality?



Research project:

- 1 Train RBM with a bunch of natural images
- 2 Obtain weights and biases (J 's and h 's)
- 3 Simulate resulting Ising model with different temperatures
- 4 Plot the heat capacity as a function of T

Conclusion and future work

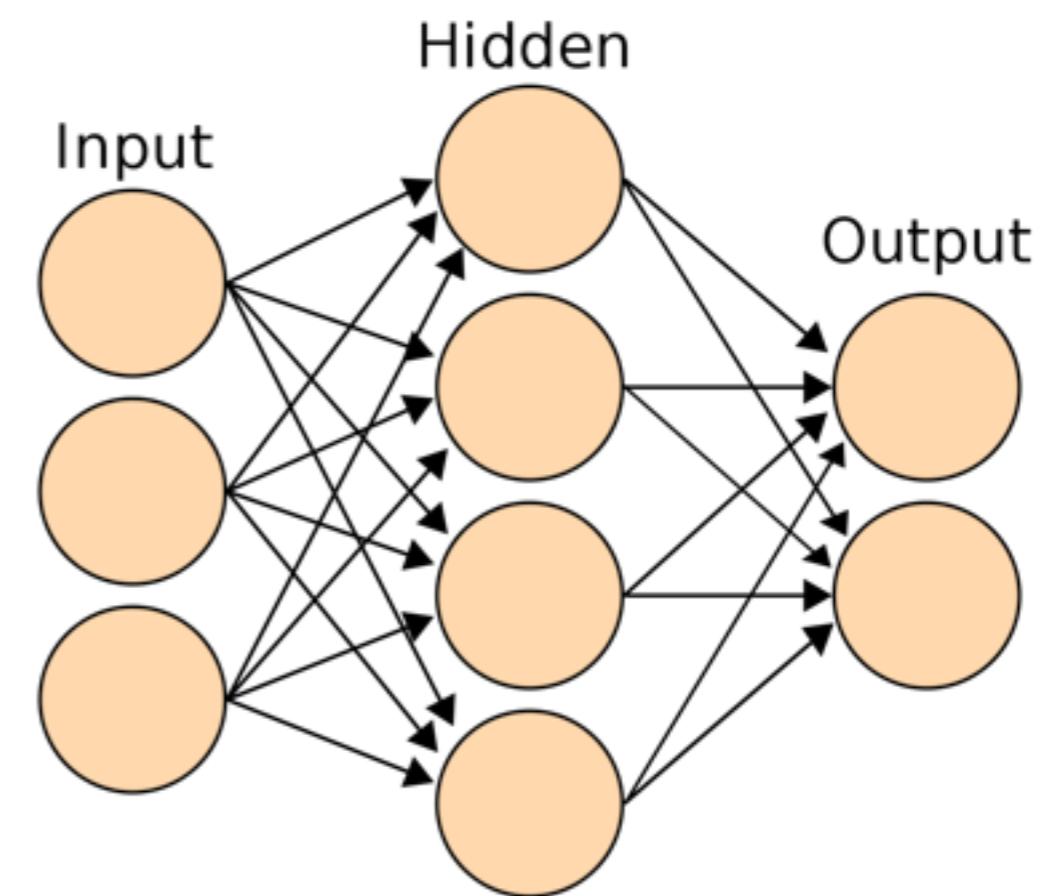
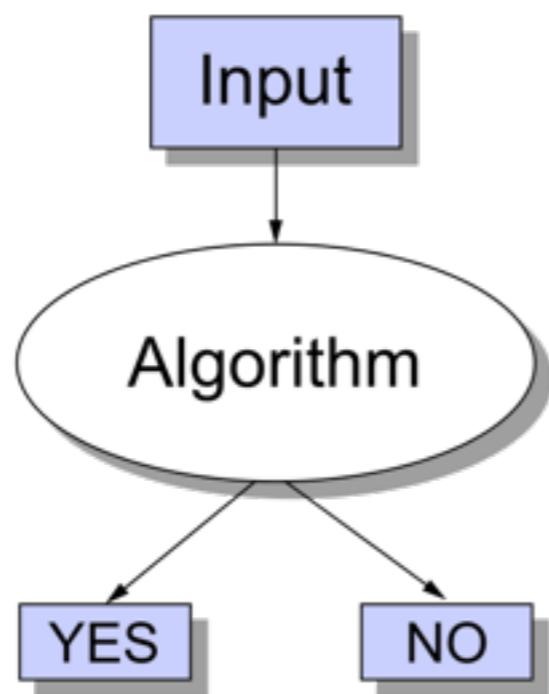
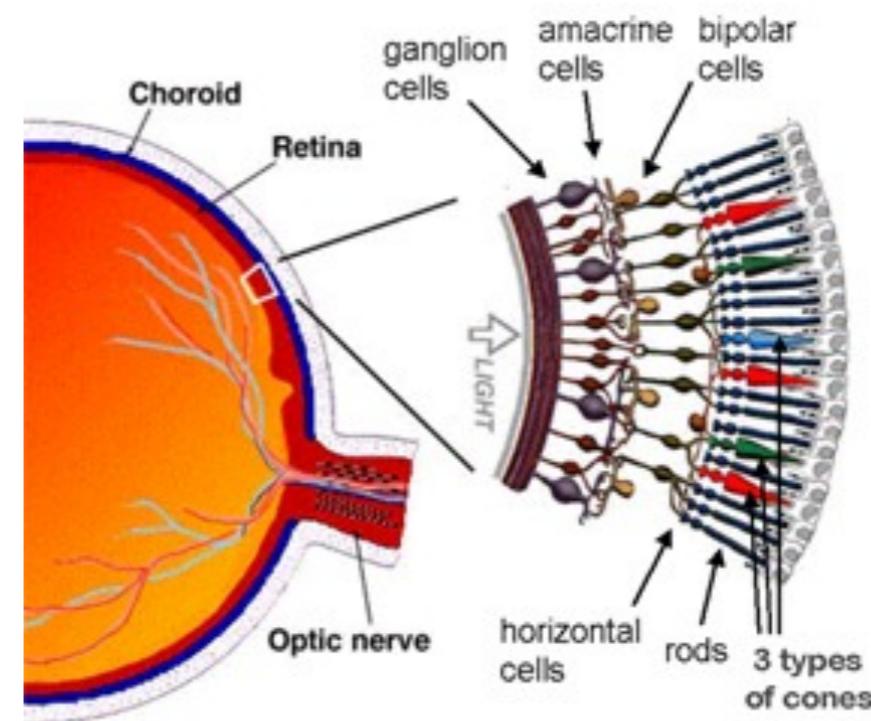


$$H(\sigma) = -J \sum_{\langle i,j \rangle} \sigma_i \sigma_j - h \sum_i \sigma_i$$
$$P(\sigma) \propto e^{-\beta H(\sigma)}$$

Ising systems are canonical **models of collective phenomena**

Ising models **appear** in a wide **variety of contexts and problems**

Exploit the understanding of Ising models from decades of research in statistical physics **to improve understanding in other problems** in neuroscience, neural networks, and other fields

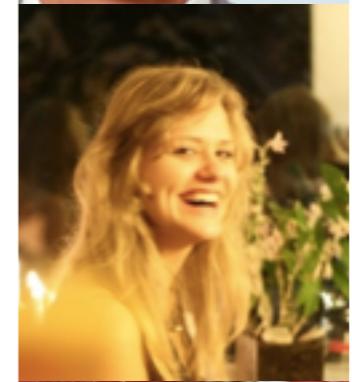




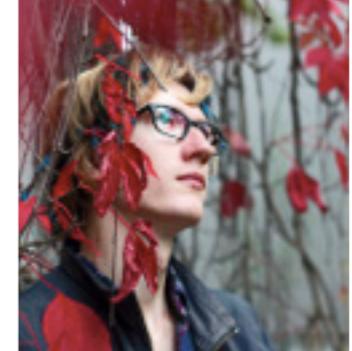
Jaan



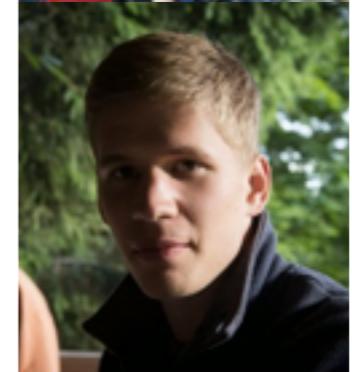
Toomas



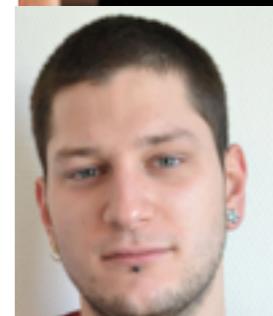
Liisa



Julius



Sander



Dorian

Thanks!

Luiz Lana

Michael Wibral

