The Ising Model for Neural Data: Model Quality and Approximate Methods for Extracting Functional Connectivity

Yasser Roudi, Joanna Tyrcha, and John Hertz

1 NORDITA, Roslagstullsbacken 23, 10691 Stockholm, Sweden
2 Dept of Mathematical Statistics, Stockholm University, 10691 Stockholm, Sweden
3 The Niels Bohr Institute, Copenhagen University, 2100 Copenhagen Ø, Denmark

We study pairwise Ising models for describing the statistics of multi-neuron spike trains, using data from a simulated cortical network. We explore efficient ways of finding the optimal couplings in these models and examine their statistical properties. To do this, we extract the optimal couplings for subsets of size up to 200 neurons, essentially exactly, using Boltzmann learning. We then study the quality of several approximate methods for finding the couplings by comparing their results with those found from Boltzmann learning. Two of these methods – inversion of the TAP equations and an approximation proposed by Sessak and Monasson – are remarkably accurate. Using these approximations for larger subsets of neurons, we find that extracting couplings using data from a subset smaller than the full network tends systematically to overestimate their magnitude. This effect is described qualitatively by infinite-range spin glass theory for the normal phase. We also show that a globally-correlated input to the neurons in the network lead to a small increase in the average coupling. However, the pair-to-pair variation of the couplings is much larger than this and reflects intrinsic properties of the network. Finally, we study the quality of these models by comparing their entropies with that of the data. We find that they perform well for small subsets of the neurons in the network, but the fit quality starts to deteriorate as the subset size grows, signalling the need to include higher order correlations to describe the statistics of large networks.

I. INTRODUCTION

Computation in the brain is performed by large populations of neurons. Because these neurons are highly-connected, and because the external inputs that they receive is usually correlated, the neuronal spike trains are also correlated. These correlations depend on neuronal properties, synaptic connectivity and the external drive in a highly nontrivial way.

The large number of neurons involved in any computation, and the fact that they are correlated, make deciphering the mechanisms of neural computations a difficult challenge. A major technical breakthrough in this challenge has been the advent of techniques for recording simultaneously from large numbers of neurons. Yet, making a link between these recordings and an understanding of the computations is nontrivial and requires new mathematical approaches. This is because, in most cases, using the observed data to answer questions about computation requires building statistical models, i.e. writing down the probability distribution over spike patterns. However, the high dimensionality of the space of possible spike patterns makes it very hard to collect enough data to build an exact statistical description of them.

One approach to circumvent the problem of high dimensionality of the space of spike patterns is to use parametric models. In this approach, one uses the data to fit a parametric probability with a much smaller number of parameters than the dimensionality of the space of spike patterns. To use any such parametric model reliably, one needs to answer two questions: How can we fit the parameters of the model efficiently, and how close is the model to the true probability distribution?

In this paper, we try to provide answers to these questions for the case of the maximum entropy binary pairwise model, the Ising model, using data from a simulated network of spiking neurons. The Ising model has received a lot of attention as a parametric model for neural data following the study by Schneidman et al. These authors modeled the true distribution of the spike patterns by the Gibbs distribution of an Ising model:

\[ p_{\text{Ising}}(s) \propto \exp \left\{ \sum_i h_is_i + \sum_{i<j} J_{ij}s_is_j \right\}, \]

where \( s = (s_1, s_2, \ldots, s_N) \), and each spin \( s_i = \pm 1 \) represents the firing or not firing of neuron \( i \). The external fields, \( h_i \), and the coupling parameters, \( J_{ij} \), were fit so that the resulting distribution had the same means and pairwise correlations as the data, that is,

\[ \langle s_i \rangle_{\text{Ising}} = \langle s_i \rangle_{\text{data}} \]

\[ \langle s_1s_2 \rangle_{\text{Ising}} = \langle s_1s_2 \rangle_{\text{data}}, \]

where \( \langle \rangle_{\text{Ising}} \) represents averaging with respect to the Ising model distribution, and \( \langle \rangle_{\text{data}} \) represents averages computed from the data. The couplings inferred in this way can be thought of as some sort of functional couplings between the neurons.

The experimental studies by Schneidman et al and others showed that the pairwise Ising model provided good approximations to the true distributions for sets of up to 10 neurons with small probability of spiking. These experimental studies were followed by a theoretical analysis by Roudi et al in which the authors studied the
quality of pairwise models using a perturbative expansion in $N^{2}\delta t$, where $N$ is the population size, $\tau$ is the mean population firing rate, and $\delta t$ is the time bin chosen for binning the data. They showed that pairwise models always provide a good statistical description of spikes as long as $N$ is small compared to $N_c = (\frac{\tau}{\delta t})^{-1}$. That is, a pairwise model is almost guaranteed to give a good result for any $N$ if the average firing rate is low enough and/or the time bins are small enough such that $N \ll N_c$. This may be taken as a good news, but there is a flip side to it: finding that the Ising distribution is a good model for $N \ll N_c$ does not tell us whether it is going to be a good model in the large $N$ limit.

In the first part of this paper, we address the first question mentioned above, i.e., finding the parameters of the Ising model given the measured means and correlations: the “inverse Ising problem.” Here, we study various fast approximations for extracting the couplings of the Ising model and compare their results with the commonly used, usually slow, but potentially exact, Boltzmann learning algorithm [7]. We show that the couplings found using the inversion of the TAP equations [8, 9], and the approximation recently proposed by Sessak and Monasson [10] do a very good job in approximating true couplings. Furthermore, the inversion of the TAP equations leads to overestimating the couplings, while the Sessak and Monasson approximation leads to underestimating them, and we note that simply averaging them gives an even better result. We also study the dependence of the inferred couplings on the size of the subset of neurons for which the couplings are extracted. We find that the mean and standard deviation of the couplings exhibit size dependences compatible with those predicted for an infinite-range spin glass model (the SK model [11]) when it is in its normal phase. We also show that these dependences are mainly caused by scaling of the individual couplings rather than restructuring the couplings.

We performed all this analysis for two sets of data. For one set, which we describe as “tonic firing”, the neurons in the network fired at constant rates. For the other set, which we call “stimulus-driven”, the external input to the network was varied temporally, evoking a modulation of the firing of all the neurons in the network and, thus, additional “stimulus-induced” correlations. Our findings are nearly same for the two data sets, so in most of the following we show results only for the tonic case. The only systematic difference between the results in the two cases is a small increase in the mean of the inferred couplings in the stimulus-driven case, as described in section V.

All studies to date on the quality of the pairwise models have been carried out for sets of neurons smaller than $N_c$ by factors of 2–3 (in the regime where a good pairwise fit is trivial [6]). In section V we test the quality of pairwise models for set sizes above $N_c$, using our data. We find, as predicted in [6], that the fit quality deteriorates as $N$ increases and this continues to be the case even for $N > N_c$.

II. SIMULATION DATA

We obtained our data from a simulated model cortical network of 1000 spiking neurons, 80% of them excitatory and 20% inhibitory, operating in a high-conductance state [12] of balanced excitation and inhibition [13]. There is a general consensus that cortical networks operate in such a state. The connectivity in the network was random, with a 10% probability of connection between any two neurons. The model is fairly realistic: its neurons have Hodgkin-Huxley spike generating dynamics, and its synapses are modeled as conducting ion channels which are opened for short times by presynaptic spikes. Its membrane potential and firing statistics are in good agreement with in vivo measurements on local cortical networks. The details of the simulations are described in Appendix A.

Spike trains generated from the simulated network were divided into bins of length 10 ms. To each bin we then assigned a vector of spin variables $s = (s_1, \ldots, s_N)$ in which $s_i = -1$ if neuron $i$ did not emit a spike in that bin, and $s_i = 1$ otherwise [2, 3, 5]. We then compute the mean magnetization and pairwise correlations of these spin variables and use them to fit the Ising model that generates the same mean and pairwise correlations. In the analysis reported here, we only studied excitatory cells with mean magnetization larger than $-0.98$ (i.e., firing rates greater than 1 Hz). We did this for two reasons. First, the estimation of the means and, importantly, correlations for cells with very small firing probabilities is very inaccurate. Second, fitting these small numbers using essentially any method is also inaccurate.

III. APPROXIMATE AND EXACT SOLUTIONS TO THE INVERSE ISING PROBLEM

The simplest method for finding the fields and couplings such that Eqs. (2) are satisfied is Boltzmann learning [6]. This is an iterative algorithm in which, at each step, the fields and the couplings are adjusted as follows: starting from some initial guess for the parameters, one computes the means and the pair correlations under the Ising distribution using the current values of the parameters. One then makes changes $\delta h_i$ and $\delta J_{ij}$ in the parameters according to

$$\delta h_i = \eta \left\{ \langle s_i \rangle_{\text{data}} - \langle s_i \rangle_{\text{Ising}} \right\} \quad (3a)$$

$$\delta J_{ij} = \eta \left\{ \langle s_i s_j \rangle_{\text{data}} - \langle s_i s_j \rangle_{\text{Ising}} \right\}. \quad (3b)$$

One then recomputes the model means and correlations using the new parameters, makes new parameter changes, and so forth until the model statistics agree with the measured ones within the desired accuracy.

The averages over the Ising distribution can be done either by exact summation for small $N$, or by Monte Carlo sampling. In principle, the Boltzmann learning is exact in the sense that it is guaranteed to converge to the the cor-
rect fields and couplings after sufficiently many minimization steps, and for sufficiently many Monte Carlo steps per minimization step. Although Boltzman learning is in principle exact, it is usually a slow algorithm. This is particularly true for large $N$, for which one needs to run very long Monte Carlo sampling steps per minimization step. It is therefore useful to have easily-computed approximate solutions, either to use directly or as initial conditions for Boltzmann learning. In this section, we compare the couplings obtained from four fast approximation methods with those obtained from Boltzmann learning. The four approximations are (a) naive mean-field theory, (b) an independent-pair approximation, (c) a combination of (a) and (b) introduced recently by Sessak and Monasson (SM) \[10\], and (d) inversion of the Thouless-Anderson-Palmer (TAP) equations \[8,9\] of spin-glass theory. These four approximations are described below.

A. Naive Mean-Field Theory

A naive mean-field theory (nMF) estimate can be derived simply by differentiating the mean field equations for the magnetizations with respect to the fields and using the fluctuation-response relationship. Using the notation $m_i \equiv \langle s_i \rangle$ and $C_{ij} \equiv \langle s_i s_j \rangle - m_i m_j$, this yields

$$C_{ij} = \frac{\partial m_i}{\partial h_j} = \frac{\partial}{\partial h_j} \tanh(h_i + \sum_k J_{ik} m_k)$$

$$= (1 - m_i^2) \left[ \delta_{ij} + \sum_k J_{ik} C_{kj} \right]. \quad (4)$$

Equivalently, one can write

$$J_{ij}^{\text{nMF}} = P^{-1} - C^{-1} \quad (5)$$

where $P_{ij} = (1 - m_i^2) \delta_{ij}$.

B. Independent-Pair Approximation

One simple approximation is obtained by treating every pair of neurons as if they were independent of the rest of the system. Consider two spins, $i$ and $j$, and let us denote the field on spin $i$ ($j$) in the absence of the bond $J_{ij}$ between them by $h_i^c$ ($h_j^c$). We can then write the probability distribution over the states of this two-spin system as

$$Z_{ij} p_{s_i, s_j} = e^{h_i^c s_i + h_j^c s_j + J_{ij} s_i s_j}, \quad (6)$$

where $Z_{ij}$ is the partition function of this two-spin system. In writing the above equation, we assume that the state of spin $i$ will not have any effect on $h_j^c$ and vice versa. (A sufficient condition for this to hold is that the system is on a Bethe lattice.)

Eqs. (6) can be solved for $J_{ij}$:

$$J_{ij}^{\text{Pair}} = \frac{1}{4} \log \left( \frac{p_{++} + p_{--}}{p_{+-} + p_{-+}} \right), \quad (7)$$

where $p_{++}$ is the probability that both spins are up, $p_{+-}$ when the first spin is up the second one is down etc. Expressing the probabilities in terms of the means and correlations, one gets

$$J_{ij}^{\text{Pair}} = \frac{1}{4} \ln \left[ \frac{(1 + m_i + m_j + C_{ij}^*)(1 - m_i - m_j + C_{ij}^*)}{(1 - m_i + m_j - C_{ij}^*)(1 + m_i - m_j - C_{ij}^*)} \right], \quad (8)$$

where $C_{ij}^* = C_{ij} + m_i m_j$.

In the low rate limit, $m_i \to -1$ and $m_j \to -1$, the above expression simplifies to

$$J_{ij}^{\text{LR}} = \frac{1}{4} \ln \left[ 1 + \frac{C_{ij}}{(1 + m_i)(1 + m_i)} \right], \quad (9)$$

which is identical to the result derived by perturbative expansion in $N \rho N t$ in \[6\] which we simply call the low rate expansion. The fact that this low rate expansion gives identical results to the limiting case of independent pair approximation is expected since for sufficiently low rates, the contribution of feedback loops to the local field on each site can be neglected. Consequently, one can ignore the contribution from other spins to the correlation function of $i$ and $j$.

C. Sessak-Monasson Approximation

Recently Sessak and Monasson \[10\] derived an expression relating the couplings to the means and correlations using a perturbative expansion in the correlations. This was done by extending the approach proposed by Georges and Yedidia \[11\]: instead of performing one Legendre transform to fix the magnetizations, as in \[14\], they performed two Legendre transforms of the free energy, one to fix the magnetization and the other one to fix the correlations. They then expanded the result in a high-temperature Plefka series \[12\]. The authors noticed that some of the terms in the expansion can be summed up, yielding a closed form approximation for the couplings that takes the form

$$J_{ij}^{\text{SM}} = J_{ij}^{\text{loop}} + J_{ij}^{\text{Pair}} - \frac{C_{ij}}{(1 - m_i^2)(1 - m_j^2) - (C_{ij})^2}, \quad (10)$$

where $J_{ij}^{\text{Pair}}$ is given by Eq. (8) and

$$J_{ij}^{\text{loop}} = \langle L_i L_j \rangle^{-1/2} \left[ M(I + M)^{-1} \right]_{ij} \quad (11)$$

with $L_i = 1 - m_i^2$, $M_{ij} = C_{ij} \langle L_i L_j \rangle^{-1/2}$ and $M_{ii} = 0$. This expression for $J_{ij}^{\text{loop}}$ can easily be shown to be equivalent to the naive mean-field solution Eq. (5).
FIG. 1: Checking the reliability of the Boltzmann results. (a) The couplings of a set of $N = 200$ found using Boltzmann learning with 20000 learning steps versus those found after 40000 learning steps. (b) couplings learned from half of the data (200000 time bins), versus those learned from all the data (400000 time bins).

D. Inversion of TAP Equations

The TAP equations are mean-field equations that relate the local magnetizations, $m_i$, to the external fields and the couplings

$$
\tanh^{-1} m_i = h_i + \sum_j J_{ij} m_j - m_i \sum_j J_{ij}^2 (1 - m_j^2). \quad (12)
$$

The right-hand side is the total internal field acting on spin $i$, including the Onsager reaction field in the last term. Differentiating Eq. (12) with respect to $m_j$ and using the fluctuation-response relation, one obtains

$$(C^{-1})_{ij} = \frac{\partial h_i}{\partial m_j} = -J_{ij}^{\text{TAP}} - 2(J_{ij}^{\text{TAP}})^2 m_i m_j, \quad (i \neq j) \quad (13)$$

Given the means and correlations, we can solve Eq. (13) to find the couplings and use the results in Eq. (12) to find the external fields. This is the simplest version of the scheme introduced by Kappen and Rodriguez [8] and Tanaka [9]. The TAP equations are exact in the limit of “infinite-range interactions” where the $J_{ij}$'s have means and variances that scale like $1/N$. For arbitrary couplings, the TAP equations constitute the first two terms in the Plefka series [15] which is a small-coupling (high-temperature) expansion. In principle, one can include higher-order terms in the Plefka expansion instead of Eq. (12), compute its derivative to find the susceptibility and use the fluctuation-response relation to relate it to the connected correlations functions. Here we stop at the level of TAP equations.

E. Comparison between Boltzmann learning and the approximate solutions

We considered 4000 sec worth of data from our simulated network (about 1 hr, which is of the order of a stable retina recording session), binned the data into 10-ms bins, and computed the means and equal-time pairwise correlations of the spin representation of the data (see sec. II). We first inferred the couplings of the Ising model using 40000 steps of Boltzmann learning with a learning rate of $\eta = 0.1$. At each step, the model means and correlations were computed on the basis of 30000 Monte Carlo sampling steps. We then compared these results with those obtained from the approximation schemes listed in the preceding subsection. In this comparison, we are assuming that the couplings inferred using Boltzmann learning are the correct ones and judging the approximate methods according to how well they agree with them. Before going on with the comparison results, we take a moment to justify this claim.

The results of the Boltzmann learning may not be cor-
rect for two reasons. First, the correlations passed to the Boltzmann algorithm are, in general, not the true correlations, since they are computed from finite data. Second, Boltzmann learning converges to the true results only in the limit of infinitely many learning steps, and there is always a chance that one has not run it long enough. To see how much error such effects led to in our results, we conducted two tests. First, we divided our spike trains of 4000 sec into two halves and computed two sets of correlations and means: one from the first half of the data and other other from the whole set (this latter set is what we use in the subsequent analysis). We then scatter-plotted the \( J_{ij} \)'s inferred from the first half of the data versus those computed from the full 4000 seconds of simulation. We also plotted the results found after 20000 learning steps against those found from 400000 steps (using correlations computed from all our data). The results are plotted in Fig. 1. This figure shows that within the scale of the errors of the various approximations (see Fig. 3), the Boltzmann results can be considered to be stable and accurate.

We now move on to the comparison of the couplings found from the approximate solutions with those found from Boltzmann learning. The results for a set of \( N = 20 \) neurons is shown in Fig. 2. This figure shows that for this subset size, all approximations do well, although the Sessak-Monasson approximation outperforms the others by a small margin, followed closely by the TAP-inversion solution. For larger sets, the difference between the quality of different approximations becomes more clear. Fig. 3 shows the results for \( N = 200 \). Here the Sessak-Monasson approximation and TAP inversion outperform the rest by a significant amount. Figs. 2 and 3 also show that the SM and the TAP-inversion approximations differ in the way their errors: SM tends systematically to underestimate the couplings, while TAP inversion overestimates them. This suggests that naively averaging the two, i.e., summing them and dividing by two, should do a better job. The results of such a hybrid approximation shown in Figs. 2f and 3f confirm this expectation.

![FIG. 3: The same as Fig. 2 but for \( N = 200 \) neurons.](image_url)

![FIG. 4: Quantifying the performance of different approximation by computing \( R^2 \) (defined in Eq. 14) and the RMS error (defined in Eq. 15) between the approximate solutions and the result of Boltzmann learning, as a function of \( N \). Black (long dashed line), SM; Red (short dashed line), TAP; Blue (full curve), hybrid SM-TAP; Green (dashed dotted line), nMF; Magenta (dashed double dotted), low-rate approximation; Gray (small dotted), independent-pair approximation.](image_url)

The performance of different approximations as a func-
FIG. 5: The $N$-dependence of the mean and standard deviation of the solutions found from different approximations and Boltzmann learning. Black (long dashed line), SM; Red (short dashed line), TAP; Green (dashed dotted line), nMF; Blue (full curve), hybrid SM-TAP; Magenta (dashed double dotted), low-rate approximation; Gray (small dotted), independent-pair approximation; Brown (large dots), Boltzmann.

In this figure, we computed the similarity between the Boltzmann solution and the approximate ones for different sizes, using two quantities as measures of similarity. The first was the coefficient of determination,

$$R^2 \equiv 1 - \frac{\sum_{i,j} (J_{ij}^{\text{approx}} - J_{ij}^{\text{Boltzmann}})^2}{\sum_{i,j} (J_{ij}^{\text{Boltzmann}} - \bar{J}_{ij}^{\text{Boltzmann}})^2},$$

(14)

where $J_{ij}^{\text{approx}}$ refers to the couplings inferred using one of the aforementioned approximations, and $\bar{J}_{ij}^{\text{Boltzmann}} = \sum_{i \neq j} J_{ij}^{\text{Boltzmann}}/(N(N-1))$. Values of $R^2$ close to one indicate good approximations. We also considered the RMS error defined as

$$\sqrt{\frac{1}{N(N-1)} \sum_{i \neq j} (J_{ij}^{\text{approx}} - J_{ij}^{\text{Boltzmann}})^2}.$$

As shown in Fig. 5, TAP inversion, SM and the hybrid TAP-SM outperform the other approximations for all $N$ and according to both measures.

We also studied the relationship between the $N$-dependence of the couplings inferred using Boltzmann learning with those found from the approximate solutions. The results are shown in Fig. 5. The standard deviation of the $J_{ij}$’s is well-approximated by both TAP inversion and the Sessak-Monasson formula (and therefore also by their average). Naive mean-field theory captures the decrease with $N$ qualitatively correctly but gives an estimate which is systematically too large. The independent-pair approximation fails (as does its low-rate limit, Eq. (9)). We will study the $N$-dependence of the couplings more carefully in the next section.

The means of the $J_{ij}$’s are smaller than their standard deviations by an order of magnitude or more. The Boltzmann value is indistinguishable from zero for $N > 50$. Of all the approximations, only the SM-TAP average seems to approximate it well, although SM, TAP and naive MF estimates all show a decrease with $N$.

If averaged over many samples, the independent-pair approximations will not exhibit any $N$-dependence in either means and standard deviations of the couplings. Thus, they can not capture the observed systematic decreases of these statistics with $N$.

IV. SCALING OF INFERRED COUPLINGS AND THE COMPARISON WITH MEAN-FIELD SPIN GLASS BEHAVIOR

Fig. 6 shows that the mean and standard deviation of the inferred couplings have some sort of scaling behaviour with population size and that this behaviour is well preserved in the TAP, SM and hybrid TAP-SM approximations. This $N$-dependence could be either due to partial or complete restructuring of the couplings when more and more neurons are added, or simply due to the scaling of individual couplings. Fig. 6 and Fig. 7 show that what is actually happening is the latter. Fig. 6 shows how the largest ten (full blue lines), and the smallest (i.e., most negative) ten (red dashed lines) of a set of 20 neurons change as we add more and more neurons to the pool. As can be seen, the small weights increase their values, and the large weights decrease their...
FIG. 6: The couplings among 20 neurons, inferred when no additional neurons are considered (a), and when inferred as a part of a network of size 200 (b). This figure shows that the $N$-dependence of the mean and standard deviation of the couplings in Fig. 5 arises from the scaling of individual couplings.

values with $N$, but only the weights that are very close to each other cross. This observation suggests that the structure of the weights is preserved as $N$ is increase, i.e. there is an approximate scaling behaviour for individual weights.

How can we explain this scaling of the weights? Because there is no spatial structure in the connectivity of our original simulated model, we do not expect to find any such structure in the functional connections $J_{ij}$ that we obtain. Thus, it seems possible that our inferred models will be “infinite-ranged.” If so, we may describe the statistics of the couplings by the infinite-range Sherrington-Kirkpatrick (SK) model of a spin glass [11], in which one assumes independently distributed $J_{ij}$ with a mean $J_0/N$ and a variance $J_0^2/N$. This model both has a normal and a spin glass phase, The normal phase may be characterized completely in terms of two order parameters, the mean magnetization $M = N^{-1} \sum_i m_i$ and the mean square magnetization $q = N^{-1} \sum_i m_i^2$. In the spin glass phase, a much more complex description is required. Fortunately, as shown below, we will only need to consider the normal phase, where one can derive relatively simple relations that express the mean and variance (across all pairs of spins) of the correlations in terms of the mean and variance of the couplings and the order parameters of the model. These relations can be inverted to give the mean and variance of the $J$s in terms of the mean and variance of the $C$’s. The size $N$ of the system enters in these relations, so they make predictions about the $N$-dependence of the $J$s that we can compare with the results of the inference algorithms for different sizes of sets of neurons.

Consider first the average (over off diagonal elements) of the correlation matrix, $\overline{C} = \frac{1}{N(N-1)} \sum_{i \neq j} C_{ij}$. Standard mean-field arguments (e.g., averaging Eq. (4)) lead to

$$\overline{C} = \frac{J_0(1-q)^2/N}{1 - J_0(1-q)},$$

(16)

The mean square of the correlation matrix elements can also be shown to be [12] (see also [13] sec. 3.2)

$$\overline{C^2} = \frac{J_0^2 S^2/N}{1 - J_0^2 S},$$

(17)

where

$$S = \frac{1}{N} \sum_i (1 - m_i^2)^2 = 1 - 2q + N^{-1} \sum_i m_i^4.$$
Inverting Eqs. (16) and (17) to obtain the statistics of the $J$s in terms of those of the $C$s, we find

$$J = \frac{J_0}{N} = \frac{C}{(1 - q)(1 - q + NC)}$$

$$\text{var}(J) = \frac{J^2}{N} = \frac{C^2}{S(S + NC^2)}$$

These results hold for $N$ equal to the full system size. However, in the inference process described here, one works with data from a smaller number of neurons and tries to model them by a network of that smaller size. Thus, the inferred $J$s will have (larger) means and variances than their true ones because the $N$ in the denominators of Eqs. (19) and (20) will be smaller than the true size. (Note that the statistics of the measured $C$s do not, on average, depend on the size of the set of neurons.)

The criterion for the stability of the normal phase is $J^2S > 1$. Using our extracted values of $J$ and calculating $S$ from Eq. (18) we find that $J^2S$ grows with $N$ but never exceeds 0.65. Therefore the assumption that the system is in the normal phase is self-consistent.

To the extent that our inferred network is like an SK model, Eqs. (19) and (20) should describe the way the mean and variance of the $J$s vary with $N$. This is easy to test because the statistics of the $C$'s and the moments of the $m_i$ that occur in $q$ and $S$ are readily calculated from the spike data. Fig. 8 shows how well the results of the inference algorithms conform to this simple behavior. In this figure, the means computed from the SM, TAP, and hybrid SM-TAP approximations, averaged over 20 random samples of the excitatory neurons for $N < 300$ and 10 samples for $N > 300$, are shown, together with the results of Boltzmann learning on individual samples and the mean-field spin glass predictions. The quantities $S, q, C$ and $C^2$ that appear in Eqs. (20) and (19) are computed from the whole population of excitatory neurons.

The agreement of Eqs. (19) and (20) with the results of our parameter extraction methods is not perfect, but the magnitude of the standard deviation of the $J_{ij}$'s and its falloff with $N$ are captured reasonably well. The mean agrees well with the TAP result, but of course the TAP $J_{ij}$'s are systematically higher than the true (Boltzmann) ones, as described above.

V. TONIC VERSUS STIMULUS-DRIVEN FIRING STATES

In the previous sections, we studied tonic-firing data only. When we conducted the same analyses for the stimulus-driven data, all the same conclusions about the quality of different approximations and their size dependencies were drawn. The only difference that we observed is slightly higher mean coupling found in the stimulus-driven case. The similarity between the weights can be seen by comparing Fig. 6 and Fig. 6a. The increase in the couplings of the weights is too small to see here. It is also too small to show up in a scatter plot.

The shifts in the mean coupling computed by Boltzmann learning and the good approximation methods (SM, TAP and their average) are shown in Fig. 9b. While only the SM-TAP average gets the mean coupling right, all three methods capture the stimulus-induced shift.

The higher mean couplings can be understood qualitatively using Eq. (19). In the stimulus driven case, the mean correlation is slightly higher than the tonic case (the difference is what is generally called “stimulus-induced correlations”). For the data used for Fig. 9, $C_{\text{stim}} = 0.0052$ versus $C_{\text{tonic}} = 0.0023$, leading in Eq. (19) to a larger $J$. 

![FIG. 8: Comparing the $N$-dependence of the mean and standard deviation of the solutions found from the first three good approximations (SM (black, long dashed), TAP (red, short dashed), SM-TAP hybrid (solid blue)), with the SK prediction (Magenta, dotted). The Boltzmann results for individual samples up to $N = 200$ are replotted from Fig. (5) for comparison (brown stars).](image-url)
VI. THE TRUE DISTRIBUTION VERSUS THE MODEL DISTRIBUTION

In this section, we study the second question about pairwise models raised in the introduction, i.e. the quality of the model in approximating the true distribution of spikes. To compare the fitted Ising distribution, \( p_{\text{Ising}} \), with the true distribution, \( p_{\text{true}} \), we considered the Kullback-Leibler (KL) divergence \[ D_{\text{KL}}(p_{\text{true}}||p_{\text{Ising}}) = \sum_s p_{\text{true}}(s) \ln \left( \frac{p_{\text{true}}(s)}{p_{\text{Ising}}(s)} \right) \equiv d_{\text{Ising}} \] between the two distributions.

In addition, we considered the KL divergence between the true distribution and an independent-neuron distribution \[ p_{\text{ind}} \propto \exp \left\{ \sum_i h_{\text{ind}}^i s_i \right\} \], in which the external fields \( h_{\text{ind}}^i \) are chosen so that Eqs. 2a are satisfied. We also define \( d_{\text{ind}} \equiv D_{\text{KL}}(p_{\text{true}}||p_{\text{ind}}) \). Denoting the averages of \( d_{\text{Ising}} \) and \( d_{\text{ind}} \) over many samples of a given size \( N \) by \( \overline{d_{\text{Ising}}} \) and \( \overline{d_{\text{ind}}} \), we can define

\[ G = 1 - \frac{\overline{d_{\text{Ising}}}}{\overline{d_{\text{ind}}}} \]

as a measure of the goodness of pairwise models \[ 2.3 \]. (Other studies \[ 2,3 \] have used the measure \( \Delta = \overline{d_{\text{Ising}}} / \overline{d_{\text{ind}}} = 1 - G \).) It is easy to show that

\[ d_{\text{ind}} = S_{\text{ind}} - S_{\text{true}} \]

and consequently

\[ G = \frac{S_{\text{ind}} - S_{\text{Ising}}}{S_{\text{ind}} - S_{\text{true}}} \]

where \( S_{\text{Ising}}, S_{\text{ind}} \) and \( S_{\text{true}} \) are the entropies of \( p_{\text{Ising}}, p_{\text{ind}} \) and \( p_{\text{true}} \), and the overline indicated averaging over many samples of the same size. The quantity \( G \) is the fraction of the entropy difference between the independent model and the data that is explained by the pairwise model. When \( G \) is near one, the pairwise models is very good (compared to the independent model) in terms of the amount of the true entropy that it explains. When \( G = 0 \), the pairwise model is just as bad as the independent-neuron model.

In Fig. 10, we show the behavior of \( d_{\text{ind}}, \overline{d_{\text{Ising}}} \) and \( G \) versus \( N \). To produce this figure, we first chose a population of 15 neurons. For each \( N \), we then chose \( \binom{15}{N} \) or 2500 random populations of \( N \) neurons from the original 15 cells, whichever was larger. For each of these populations, we computed the entropy using \( T \) time bins from the simulation by simply counting the number of occurrences of each pattern. We also computed the means and correlations from these \( T \) time bins and fit an independent-neuron and an Ising model to the data. Fitting of the parameters of the Ising model was done by numerically exact minimization of the error function \[ \sum_s p_{\text{true}}(s) \log(p_{\text{true}}(s)/p_{\text{Ising}}(s)) \], using conjugate gradient descent. We then computed the entropies of the independent and Ising models using brute force summation over all the states. We did this procedure using \( T = 10^5 \),
$T = 1.5 \times 10^6$ and $T = 1.8 \times 10^6$. The resulting values of $d_{\text{ind}}, d_{\text{Ising}}$ and $G$ for each of these values of $T$ is shown in Fig. 10. As expected, finite $T$ leads to an underestimation of $S_{\text{true}}$ and thus overestimation of $d_{\text{ind}}$ and $d_{\text{Ising}}$. To correct for finite sampling bias, the resulting values of $d_{\text{ind}}$ and $d_{\text{Ising}}$ for each $T$ were fit by a second order polynomial in $1/T$, and the limit $T \to \infty$ was taken. The unbiased estimates are shown in black in Fig. 10. Both $d_{\text{ind}}$ and $d_{\text{Ising}}$ increase with $N$, while $G$ decreases. For the population shown here we had $N^{-1} \sum (s_i)_{\text{data}} \approx -0.8$, indicating that $N_c \approx 10$. This figure shows that for small populations $G$ is close to 1, but it decreases linearly even for values of $N$ above $N_c$.

VII. DISCUSSION

Even with their shortcomings, models of the type we have studied here provide a potentially attractive framework for analyzing multi-neuron spike data. We imagine that experimentalists would want a quick and easy way to find out what $J_{ij}$s characterize the spike data they have measured. In previous work, the extraction of the $J_{ij}$s was done by brute force, using Boltzmann learning. This is in principle exact but very slow for large $N$. The fast, approximate parameter-extraction methods described here offer a way to make Ising pair models a practical data-analysis tool.

We calibrated these fast methods by comparing their results with that of Boltzmann learning for sets of neurons up to a size $N = 200$, which took several days for a single run. We were able in this way to evaluate and compare several methods: (1) the independent-pair approximation, which is known [12] to be correct in the low-firing rate, small-$N$ limit, (2) inversion of the mean-field equations for the correlations, (3, SM) a combination of (1) and (2) proposed by Sessak and Monasson [10], and (4, TAP) inversion of the Thouless-Anderson-Palmer equations.

Of these approximations, the third and fourth turned out to work very well, with SM slightly better than TAP. SM has a slight tendency to underestimate the $J_{ij}$s and TAP has a slight tendency to overestimate them. We found that an ad hoc averaging of the SM and TAP $J_{ij}$s agreed even better with the Boltzmann learning results, with an rms error of about half that achieved by SM or TAP. Of course, this result has to be taken as just a bit of good luck for the particular network used to generate these data; there is no reason to expect it to hold generally.

We could then proceed to apply the good fast approximation schemes for $N > 200$ and to identify the important generic features of the extracted couplings. We found that for larger $N$ the $J_{ij}$’s had a nearly zero mean value and that their absolute values appeared to shrink systematically as $N$ increased. Furthermore, the $J_{ij}$’s found to be strongest (i.e., to have the largest absolute values) for one set of neurons were also generally found

![FIG. 10: The behavior of the KL distances and $G$ versus the set size, $N$. (a) $d_{\text{ind}}$, the KL distance between the independent and the true distributions versus $N$, (b) $d_{\text{Ising}}$, the KL distance between the Ising and the true distribution versus $N$, (c) the goodness of fit, $G$, versus $N$. Magenta circles, red crosses and blue squares represent estimations of these quantities from $T = 10^6$, $T = 1.5 \times 10^6$ and $T = 1.8 \times 10^6$ samples respectively, while black stars show the bias-corrected ($T \to \infty$) estimates.](image-url)
to be the strongest within that set when the extraction was done for a larger set of neurons. Thus, the strong $J_{ij}$’s appeared to be quite robust statistics.

A measure of the typical magnitudes of the $J_{ij}$’s is provided by their standard deviation. Although the fit is not perfect, the decrease in the standard deviation with $N$ is captured crudely by a simple theoretical picture in which one assumes that the $J_{ij}$’s are chosen randomly and independently. In other words, as far as its pair correlations are concerned, the network behaves approximately like a Sherrington-Kirkpatrick (infinite-range) spin glass. This finding is not too surprising, in view of the fact that the network used to generate the data had completely random connectivity. Perhaps it is more surprising that the data deviate systematically from the spin-glass prediction. We do not have any explanation of these deviations.

We analyzed spike data for both tonic-firing and stimulus-driven conditions. In the latter, the input to the simulated cortical network was varied temporally. The fact that all neurons received input with the same temporal modulation might be expected to generate extra correlations, which would be reflected in increased $J_{ij}$’s. In fact, this did happen, but the effect was very small. The values of the $J_{ij}$’s found in the two conditions were nearly the same. Thus, the couplings obtained (in particular, the ways they vary from one pair or neurons to another) are intrinsic properties of the system. The only systematic effect of the stimulus was a small increase in the average $J_{ij}$. This weakness of this effect is perhaps to be expected, because the temporal modulation employed was rather slow (a time constant of 100 ms) compared to response times in the network (10 ms or less). It would of course be of interest to study the effect of varying the time constant of the input rate fluctuations.

A natural question to ask is whether the $J_{ij}$’s one finds have any relation to the synaptic connections in the network that generated the data from which they are extracted. In our case, we know that synaptic connectivity, so we can answer this question. Somewhat disappointingly, however, we have found no significant relation between the $J_{ij}$’s and the synapses. We believe this is because we are trying to force a description with symmetric couplings ($J_{ij} = J_{ji}$) onto a network where this symmetry is absent or nearly so. We think another approach would be required to uncover the underlying synaptic connectivity, one based on correlation between spikes by different neurons in different time bins, rather than, as here, coincidences in the same time bin. Then one might be in a position to identify which neurons’ spikes tend to cause spikes in which other neurons, which is more closely related to synaptic connectivity.

Of course, even within the present paradigm, pair models are not guaranteed to be exact. For our data and for small subsets of the neurons ($N \leq 15$), we were able to quantify the degree of mismatch in terms of the Kullback-Leibler distance between the true distribution and the Ising model Gibbs distribution. In agreement with earlier results, we found that pairwise Ising models perfectly model the true distribution in the limit of small $N$. We also found that the quality-of-model measure, $G$ (Eq. 24), decreases linearly with $N$ for the range that we tested. For $N \ll N_c$, this decrease can be understood using the expansion in $N^{3/4}$ of Roudi et al. [20]. To lowest order one has $d_{\text{ind}} \propto (N^{3/4})^2$ and $d_{\text{Ising}} \propto (N^{3/4})^3$; consequently $G \propto 1 - N^{-3/4}$. However, this expansion is bound to break down, as it will eventually predict a true entropy that decreases with $N$. This can be seen by noting that $S_{\text{ind}} \propto N$ and therefore, $S_{\text{true}} - S_{\text{ind}} = c_1 N - c_2 N^2$ will be a decreasing function of $N$ for $N > c_1/(2c_2)$. Nevertheless, $G$ can still be a decreasing function of $N$ even when the expansion breaks down, and indeed we see in Fig. 10 that this is the case for our data. The decrease in our data is of the order of 5% for $N = 10$, suggesting that one should be cautious in applying pair models for $N$ bigger than about 50 or so (where the pair model only explains about 75% of the entropy difference between the independent-neuron model and the data). If we naively extrapolate the linear dependence of $G$ on $N$, we find $G \approx 0$ for $N \approx 200$, indicating that at this size a pairwise model would be no improvement on an independent-neuron model.

Nevertheless, even when they are not good models (in the sense that the Kullback-Leibler distance between them and the true distribution is not small), pairwise models offer a conceptually simple and useful framework for characterizing measured multi-neuron spike statistics. One the one hand, by construction, they describe the first- and second-order statistics correctly, and on the other hand they are the only models for which it is practically feasible to carry out the fit using data sets of realistic size. When used with caution, they can provide robust and reliable information about the correlation structure in the data, and the fast approximations we have described here should be useful in applying them in practical data analysis.

**APPENDIX A: THE SIMULATED MODEL CORTICAL NETWORK**

The means and correlation functions we use in this paper are obtained from simulating a network consisting of 1000 Hodgkin-Huxley-like model neurons with conductance-based synapses, 800 excitatory and 200 inhibitory. The network was driven by an external population of 800 excitatory neurons. The connectivity was random, with the probability of a synapse between any two neurons equal to 10%. There was no synaptic randomness beyond that implied by the random connectivity: When a synapse was present, it had a maximum conductance which depended only on which populations $i$, $j$, were concerned, the network behaves approximately like a Sherrington-Kirkpatrick (infinite-range) spin glass. This was rather slow (a time constant of 100 ms) compared to the average response times in the network (10 ms or less). It would of course be of interest to study the effect of varying the time constant of the input rate fluctuations.
forms of these rates, as well as the values of the voltage-dependent opening and closing rates. The gating variables $m$, $h$, and $q$ obey standard kinetics associated to the synapse from neuron $j$ in population $b$ to neuron $a$ in population $a$. The intrinsic conductances are of the standard Hodgkin-Huxley form $G_{\sigma}^{\text{intr}} = g_{\sigma}^{0} m_{\sigma}^{0} h_{\sigma}^{0} q_{\sigma}^{0}$, with $p_{Na} = 3$, $q_{Na} = 1$, $p_{K} = 4$, $q_{K} = 0$, $p_{\text{Leak}} = q_{\text{Leak}} = 0$. The gating variables $m_{\sigma}$ and $h_{\sigma}$ obey standard kinetics with voltage-dependent opening and closing rates. The time constants of these rates, as well as the values of the $g_{\sigma}^{0}$, were taken from and Paré [20].

The synaptic conductances $G_{ia,bj}^{\text{syn}}(t)$ were obtained by filtering the presynaptic spike trains through a sequence of three exponential filters. The time constants of these filters, representing the synaptic delay, the rise time and the fall time of the synaptic conductance after a presynaptic spike, were chosen randomly from uniform distributions of means 1, 3, and 5 ms, and half-widths equal to 90% of the means, respectively.

In the tonic state the firing rate of the external population was constant, leading to constant firing rates for the neurons in the network. Because of the randomness in the network structure, these rates varied from neuron to neuron. The maximum synaptic conductances were chosen so that the total average synaptic conductance was in the range found by Destexhe et al [12] and so that the inhibitory neurons fired on average at about twice the average rate of the excitatory ones. In the stimulus-driven state, the rate of the external population was modulated randomly in time, in order to mimic qualitatively the experiments of Schneidman et al [2], where movies of dynamic natural scenes were projected onto salamander retinas. Specifically, we took the external rate to be a constant plus exponentially filtered white noise, with a time constant of 100 ms. As a result, the firing rates of the neurons in the network also varied in time. The noise parameters were chosen so that the averages of the firing rates over intervals much longer than the time constant were approximately the same as those in the tonic state.

\[ \frac{dV_{ia}}{dt} = - \sum_{\sigma} G_{ia,\sigma}^{\text{intr}}(t)(V_{ia} - V_{\sigma}^{\text{rev}}) - \sum_{bj} G_{ia,bj}^{\text{syn}}(t)(V_{ia} - V_{b}^{\text{rev}}), \]  

where $V_{E}^{\text{rev}} = 0$ and $V_{I}^{\text{rev}} = -80$ mV, $G_{ia,\sigma}^{\text{intr}}$ is the intrinsic conductance of type $\sigma = \text{Leak}, \text{Na},$ or $\text{K}$ of neuron $i$ in population $a$, and $G_{ia,bj}^{\text{syn}}(t)$ is the conductance associated to the synapse from neuron $j$ in population $b$ to neuron $a$ in population $a$. The intrinsic conductances are of the standard Hodgkin-Huxley form $G_{\sigma}^{\text{intr}} = g_{\sigma}^{0} m_{\sigma}^{0} h_{\sigma}^{0} q_{\sigma}^{0}$, with $p_{Na} = 3$, $q_{Na} = 1$, $p_{K} = 4$, $q_{K} = 0$, $p_{\text{Leak}} = q_{\text{Leak}} = 0$. The gating variables $m_{\sigma}$ and $h_{\sigma}$ obey standard kinetics with voltage-dependent opening and closing rates. The forms of these rates, as well as the values of the $g_{\sigma}^{0}$, were taken from and Paré [20].

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