We investigate numerically the dynamics of large networks of $N$ globally pulse-coupled integrate and fire neurons in a noise-induced synchronized state. The powerspectrum of an individual element within the network is shown to exhibit in the thermodynamic limit ($N \to \infty$) a broadband peak and an additional delta-function peak that is absent from the powerspectrum of an isolated element. The powerspectrum of the mean output signal only exhibits the delta-function peak. These results are explained analytically in an exactly soluble oscillator model with global phase coupling.

05.40.+j, 87.10.+e

The response of dynamical systems to noise has received considerable attention recently. Most of the work has focused on cases where the noise was found to increase the coherence of the system. One such case is stochastic resonance [1], where a particle in a bistable potential is subject to noise, in conjunction with a weak periodic force. The inclusion of noise facilitates the switching of the particle between the two wells and leads to an increase in the signal-to-noise ratio of the output signal. The signal-to-noise ratio is further increased in the case of a chain of oscillators with a bistable potential [2]. It has been shown that stochastic resonance is not limited to systems with a bistable potential but can occur also in single excitable elements [3] and in spatially extended excitable systems [4]. Furthermore, studies on the effect of noise in globally coupled maps [5], in mathematical models that display stable and unstable fixed points [6, 7] and in globally coupled oscillators [8] showed that noise can induce a coherent response even in the absence of an external periodic force.

Excitable elements underly many biological functions and are often subject to complex external stimuli which can be aperiodic in time and/or exhibit random variations in amplitude. Neurons in the brain are excitable units that are connected to a large number of other neurons (typically 1000-10000 [9]). They can be stimulated by signals from the external world or other parts of the brain. These signals are subject to synaptic noise. In a number of situations, including seizures [10] and signal processing in the visual cortex [11], large collections of neurons fire synchronously and generate a coherent output signal.

In this letter, we investigate the dynamics of large networks of $N$ globally coupled excitable elements that exhibit a globally synchronized state above a critical noise threshold [12]. We focus on understanding how the dynamical behavior of an individual element within the network differs from that of an isolated element (i.e. not coupled to any other elements), as well as on the mean output signal of all the elements. The main result of interest is drawn schematically in Fig. 1. The powerspectrum of the individual element within the network exhibits both a broadband peak and, in the thermodynamic limit, a delta-function peak that is absent from the powerspectrum of an isolated element. The powerspectrum of the mean output signal, in contrast, only exhibits a delta-function peak in that limit. We show that these results can be qualitatively understood analytically in a noisy oscillator model with global phase coupling. It is important to emphasize that the coherence in our neural network is induced solely by noise in conjunction with the global coupling, and not by a periodic external driving force as in standard stochastic resonance. It also does not depend, as in earlier work in neural networks, on a constant DC drive [13], the oscillatory nature of the elements [14], special initial conditions [15] or an additional cellular mechanism [16].

The model we study numerically is the globally pulse-coupled integrate-and-fire model (I&F) [17] modified to
include a relative refractory period:
\[
\tau_1 \frac{dh_i}{dt} = -h_i + \frac{R}{N} I_{syn}^i(t) + R \eta_i(t) \quad (1)
\]
where \(\tau_1\) is the membrane time constant and where \(I_{syn}^i(t)\) describes the synaptic input current that decays with a time constant \(\tau_2\):
\[
I_{syn}^i = \int_0^\infty ds' \frac{1}{\tau_2} e^{-s'/\tau_2} \sum_{j=1}^N K_{ij} \sum_{f=1}^F \delta(t - t_{ij}^f - s') \quad (2)
\]
Here, \(t_{ij}^f\) denotes the firing time of the j-th neuron, \(K_{ij}\) the coupling constant, and \(R\) the resistance. If the membrane potential \(h_i\) reaches a threshold value \(\theta(t)\), the element fires a delta-function pulse after which \(h_i\) is immediately reset to zero. The threshold value for every element is a function of the time chosen as:
\[
\theta(t) = \infty \quad t - t_f < T_{ref} \quad (3)
\]
\[
\theta(t) = \tau_3 / (t - t_f - T_{ref}) + \theta_0 \quad t - t_f > T_{ref} \quad (4)
\]
This models an absolute refractory period \(T_{ref}\) during which an element cannot fire followed by a relative refractory period. The relevant timescale during the relative refractory period is \(\tau_3/\theta_0\) and is chosen here to be of the same order as \(T_{ref}\). Finally, the noise term \(\eta_i\) is uncorrelated and taken to be Gaussian with mean \(<\eta_i(t)> = 0\) and \(<\eta_i(t)\eta_j(t')> = 2D\delta(t-t')\delta_{ij}\).

We have integrated eqns (1,2) numerically using a second order stochastic Runge-Kutta method. We have calculated the powerspectra of (i) an isolated element, \(P_{iso}(\omega)\), (ii) an individual element within the network \(P_i(\omega)\), and (iii) the mean \(\bar{h} = \sum_i \bar{h}_i\) of all the elements, \(P_{mean}(\omega)\). The resulting signal of an individual element consists of a series of delta-function pulses at the firing times \(0 \leq t_{ij}^f \leq T: h_i(t) = \sum_j \delta(t - t_{ij}^f)\). The Fourier components of \(h_i\) are then given by \(h_i(\omega) = \sum_j \exp[-i\omega t_{ij}^f]\) from which we can compute the power-spectrum defined as \(P_i(\omega) = T^{-1} < |h_i(\omega)h_i^*(\omega)| >\). \(P_i(\omega)\) is averaged over different numerical runs and the normalization factor is introduced so that it is independent of \(T\) in the limit of large \(T\). The powerspectra \(P_{iso}(\omega)\) and \(P_{mean}(\omega)\) are calculated in the same way.

Simulations reveal that noise can induce a dramatic increase in the coherence of the global output signal. The increase is achieved when the \(N\) elements are completely or nearly completely synchronized which leads to a coherent firing state. This noise induced state is sandwiched between two incoherent states at small and large noise levels. This is in agreement with recent work on a model of stochastic rotator neurons \([12]\). To illustrate the transitions to the incoherent states we have plotted in Fig. 2 the height \(H\) of the peak in \(P_{mean}\) normalized to the maximum height, \(H_{max}\), as a function of the noise (solid circles). The first transition, for small noise levels, corresponds to the onset of synchronization and occurs on very short timescales; typically less than 1-2 refractory periods. The second transition, for large noise levels, corresponds to the destruction of synchronization due to noise and occurs because some elements are far from their rest state and cannot be entrained on the timescales \(\tau_1\) and \(\tau_2\) of the coupling and membrane potential. In between the two transitions \(H\) has a clear maximum for a non-zero noise level.

It is interesting to note that a single isolated I&F element exhibits also a transition from incoherent behavior to a more periodic behavior as the noise level is increased. In Fig. 3 we show \(H\) corresponding to \(P_{iso}\), again normalized by \(H_{max}\), as a function of \(D\) (open circles). For weak noise, the rate of escape over the threshold is very small and the resulting timeseries for \(h\) can be effectively described as shot noise: the pulses are independent and have a Poisson distribution \([18]\). For larger noise levels escape events are more frequent and the mean time between two firing events approaches \(T_{ref}\) which leads to coherence and an increase in \(H\). However, since \(T_{ref}\) is fixed the coherence for an isolated element is, in contrast to networks, not destroyed by large noise.

In Fig. 3 we plot for a fixed noise level the powerspectra \(P_{mean}, P_i,\) and \(P_{iso}\). The noise level is chosen such that the network is in the noise induced coherent state. Consequently, \(P_{mean}\) displays a sharp peak at a frequency that is the inverse of the refractory period. This refractory period and hence the frequency of the peak are functions of the noise level. It can be clearly seen in the figure that the peak of the global output signal is much higher and sharper than the peak for an isolated element at the same noise level. We have found
that the height of the sharp peak scales as $N$ while the width scales as $1/N$. This indicates that in the thermodynamic limit this peak becomes a delta-function. The powerspectrum for an individual element within the network displays a nearly identical sharp peak at the same frequency but has also a broadband peak at a different frequency than the sharp peak. In contrast to the latter, the broadband peak for the individual element within the network remains unchanged in the thermodynamic limit. Moreover, this peak is much higher than that for an isolated element which is still in a shot noise regime for this noise level as shown in Fig. 2.

In the entire noise induced coherent region $P_{\text{mean}}$ displays a sharp peak that will approach a delta-function for infinite $N$. The broadband peak of $P_i$ however, depends on the noise level. It is maximal near the high noise level transition and minimal near the low noise level transition (see Fig. 2). This can be seen in the inset of Fig. 2 where we have shown $P_{\text{mean}}$ and $P_i$ for a smaller noise level.

Our findings can be qualitatively understood as follows: the noise induces the elements to exceed the threshold value and to fire. For sufficiently strong coupling, this results in a coherent synchronous state in the network which produces a sharp peak in the powerspectrum. As we increase $N$, the average noise decreases as $1/N$ which leads to a delta-function peak in the thermodynamic limit. An individual element within the network is driven by the mean which results in a sharp peak that becomes a delta-function peak for infinite networks. Each element however, experiences its own non-zero noise that produces a broadband peak. The broadband peak is independent of $N$ and decreases for decreasing noise levels.

An analytical understanding of these spectra can be obtained in a model of globally coupled oscillators, $q_i = e^{i\phi_i}$, of constant amplitude but varying phase whose dynamics is defined by

$$\dot{\phi}_i = \omega_0 + J(\bar{\phi} - \phi_i) + \eta_i$$

where $\omega_0$ is the intrinsic frequency of the oscillator, $J$ is the coupling strength, $\bar{\phi}$ is the mean phase, $\phi_i = \frac{1}{N} \sum \phi_i$ and $< \eta_i(t)\eta_j(t') >= 2D\delta(t-t')\delta_{ij}$. There are two motivations for studying this model. Firstly, the fact that the elements are excitable does not seem essential once they have escaped and are entrained on the global limit cycle. Secondly, the amplification of the output signal with increasing $N$ is due to phase coherence of the global limit cycle.

In the entire noise induced coherent region $P_{\text{mean}}$ displays a nearly identical sharp peak at the same frequency but has also a broadband peak. The broadband peak is in-modules this study model. Firstly, the fact that the elements are excitable does not seem essential once they have escaped and are entrained on the global limit cycle. Secondly, the amplification of the output signal with increasing $N$ is due to phase coherence of the global limit cycle.

In addition, we calculate the average powerspectrum of an individual element within the network:

$$P_i(\omega) = \int_{-\infty}^{\infty} < q_i(t)q_i^*(t + \tau) > e^{-i\omega \tau} d\tau$$

with

$$< q_i(t)q_i^*(t + \tau) >= \frac{1}{N^2} \sum_{j,k} e^{i(\phi_j(t) - \phi_k(t + \tau))}$$

In addition, we calculate the average powerspectrum of an individual element within the network:

$$P_{\text{mean}}(\omega) = \frac{1}{N^2} \sum_{i,j,k} < q_i(t)q_i^*(t + \tau) > e^{-i\omega \tau} d\tau$$

Exact expressions for these spectra can be derived by first rewriting (3) in the form

$$u_i = -Ju_i + \eta_i + J \int_{t'}^{t} d\tau$$

where we have defined $u_i = \phi_i - \omega_0 t$ and where $\mu$ is the average noise: $\mu = \frac{1}{N} \sum \eta_i$ with correlation $< \mu_i(t)\mu_j(t') >= 2D\delta(t-t')\delta_{ij}$. Integrating this equation then gives:

$$u_i(t) = e^{-Jt} \int_{0}^{t} dt_1 e^{Jt_1} \left[ \eta_i(t_1) + J \int_{0}^{t_1} \mu d\tau \right]$$

Finally, using the identity

$$< e^{i(u_j(t) - u_k(t + \tau))} > = e^{-\frac{1}{2} < (u_j(t) - u_k(t + \tau))^2 >}$$

we obtain after lengthy but straightforward algebra that in the limit of large $N$ the powerspectrum for the mean is a Lorentzian of the form:

$$P_{\text{mean}}(\omega) = e^{-\frac{1}{2} \frac{D}{(\omega_0 - \omega)^2}}$$

As in our simulations, the peak-height of $P_{\text{mean}}$ scales as $N$, the width scales as $1/N$ and $P_{\text{mean}}$ approaches a delta-function $2\pi \exp[-D/2J] \delta(\omega - \omega_0)$ as $N \rightarrow \infty$. 

FIG. 3. Comparison of the powerspectra of the signal of the mean ($P_{\text{mean}}$), of a individual element in the network ($P_i$) and of an isolated element ($P_{\text{iso}}$). The parameter values are as in Fig. 2 with $D = 10^{-3}$ and $D = 10^{-4}$ (inset).
The powerspectrum for an individual element within the network in the limit of large, but finite, \( N \) is given by
\[
P_i(\omega) = P_{\text{mean}}(\omega) + I(\omega)
\]
where
\[
I(\omega) = e^{-\frac{D}{2J}} \int_{-\infty}^{\infty} d\tau \cos \left((\omega_0 - \omega)\tau\right) e^{-\alpha |\tau|} \times
\left(\exp \left[-\alpha(e^{-\alpha |\tau|} - 1) + Nae^{-J|\tau|} \right] - 1\right)
\]
and \( \alpha = D/(2JN) \). Thus, \( P_i \) consists of two distinct parts: \( P_{\text{mean}} \) and a peak centered around \( \omega_0 \) that remains broadband and that can be written in the thermodynamic limit as:
\[
I(\omega) = e^{-\frac{D}{2J}} \int_{-\infty}^{\infty} d\tau \cos \left((\omega_0 - \omega)\tau\right) \left(\exp \left[\frac{D}{2J}e^{-J|\tau|} \right] - 1\right)
\]
These results show that this simple model can capture the dependence on \( N \) of these powerspectra in the noise-induced synchronized state: 1) \( P_{\text{mean}} \) becomes a delta-function in the thermodynamic limit and 2) \( P_i \) has the same delta-function peak plus a broadband peak in this limit. This model, however, does not reproduce the dependence on noise of these powerspectra because it is oscillatory and not excitatory as the K&F model. Firstly, this oscillator model does not exhibit the two transitions present in our excitable networks as shown in Fig. 3. Instead, both \( P_{\text{mean}}(\omega) \) and \( P(\omega) \) decrease exponentially with \( D \) and reduce to a delta function in the limit of vanishing \( D \). Secondly, the broadband peak of an isolated element (obtained by taking the limit \( J \to 0 \) in Eq. 14) is higher than the peak of an individual element within the network, while the opposite occurs in the K&F model because isolated elements exhibit shot-noise. Finally, we note that in the oscillator model the broadband peak is symmetrically centered around the delta-function. In our simulations however, the broadband peak is not symmetric and occurs at a different frequency than the sharp peak. This is simply due to the asymmetry in the function describing the refractory period (Eqns. [3,4]).

In summary, we have investigated the noise induced coherent state in a globally coupled neural network. The powerspectrum of the global output signal exhibits a sharp peak with a height that scales as \( N \) and that becomes a delta-function in the thermodynamic limit. The powerspectrum of an individual element within this network displays the same sharp peak and an additional broadband peak. Identical qualitative powerspectra are reproduced by a simple oscillator model with global phase coupling, demonstrating that the excitatory nature of the elements is not crucial. Thus, these spectra should be present in any excitable and oscillatory stochastic system with a coherent state. We have checked that a globally coupled FitzHugh-Nagumo model [19] produces similar results. The observed gain in coherence and synchronization in the network is achieved nearly instantaneously. This suggests the interesting possibility that neurons use noise to produce coherent signals. The global output signal in that case should be markedly different from the output signal of an individual element. This behavior could potentially be investigated experimentally. Future work should also focus on the degree of excitability of the network as well as the degree of connectivity.

We thank J. José for useful discussions. This research was supported by Northeastern University through a grant from the Research and Scholarship Development Fund.

[1] See, for example, Proceedings of the NATO ARW Stochastic Resonance in Physics & Biology, Ed. by F. Moss, A. Bulsara and M.F. Shlesinger [J. Stat. Phys. 70, 1 (1993)].
[2] J.F. Lindner et al., Phys. Rev. Lett. 75, 3 (1995).
[3] K. Wiesenfeld, D. Pierson, E. Pantazelou, C. Dames and F. Moss, Phys. Rev. Lett. 72, 2125 (1994).
[4] P. Jung and G. Mayer-Kress, Phys. Rev. Lett. 74, 2130 (1995).
[5] K. Kaneko Physica D 55, 368 (1992); G. Perez and H. A. Cerdeira Phys. Rev. A 46 7492 (1992).
[6] H. Gang, T. Ditzienger, C.Z. Ning and H. Haken, Phys. Rev. Lett. 71, 806 (1993).
[7] W.-J. Rappel and S.H. Strogatz, Phys. Rev. E 50, 3249 (1994).
[8] V. Hakim and W.-J. Rappel, Europhys. Lett. 27, 637 (1994).
[9] See, for example, J.J. Hopfield, Proc. Natl. Acad. Sci., USA 79, 2554 (1982).
[10] Electroencephalography, basic principles, clinical applications, and related fields, edited by E. Niedermeyer and F. Lopes da Silva (Urban & Schwarzenberg, Baltimore 1982).
[11] C.M. Gray, P. König, A.K. Engel and W. Singer, Nature 338, 334 (1998); R. Eckhorn et al, NeuroReport 4, 243 (1993).
[12] C. Kurrer and K. Schulten, Phys. Rev. E, 51, 6213 (1995).
[13] R.E. Mirollo and S. Strogatz, SIAM J. Appl. Math. 6, 1645 (1990).
[14] M. Tsydyks, I. Mitkov and H. Sompolinsky, Phys. Rev. Lett. 71, 1280 (1993).
[15] W.G. Gerstner and J.L. van Hemmen, Phys. Rev. Lett. 71, 312 (1993).
[16] D. Golomb and J. Rinzel, Physica D 72, 259 (1994).
[17] For a recent review, see W.G. Gerstner, Phys. Rev. E 51, 738 (1994).
[18] S.O. Rice in Selected Papers on Noise and Stochastic Processes, edited by N. Wax (Dover, New York, 1954).
[19] R. FitzHugh, Biophys. J. 1, 445 (1961); J.S. Nagumo, S. Arimoto and S. Yoshizawa, Proc. IRE 50, 2061 (1962).