

# The Scientific Project of NeuroMat High Performance Computing Center

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Workshop on High-Performance Computing, Stochastic Modeling  
and Databases in Neuroscience  
USP, São Paulo, Brazil  
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# NeuroMat

## Research, Dissemination and Innovation Center for NeuroMathematics

- FAPESP research center
- Established August 2013 at USP
- Mission: to integrate mathematical modeling and neuroscience

[neuromat.numec.prp.usp.br](http://neuromat.numec.prp.usp.br)

[www.facebook.com/neuromathematics](https://www.facebook.com/neuromathematics)

<https://github.com/neuromat>



# RIDC

Research, Innovation and  
Dissemination Centers

## About the Program

### RIDCs

- Center for Metropolitan Studies
- Brazilian Research Institute for Neuroscience and Neurotechnology
- Center for Cell-Based Therapy
- Center for Computational Engineering and Sciences
- Center for Research and Development of Functional Materials
- Center for Research and Innovation in Biodiversity and Drug Discovery
- Center for Research in Mathematical Sciences Applied to Industry
- Center for Research on Inflammatory Diseases
- Center for Research on Redox Processes in Biomedicine
- Center for Research on Toxins, Immune-Response and Cell Signaling
- Center for Research, Teaching, and Innovation in Glass
- Center for the Study of Violence
- Food Research Center
- Human Genome and Stem-Cell Research Center
- Obesity and Comorbidities Research Center
- Optics and Photonics Research Center
- Research, Innovation and Dissemination Center for Neuromathematics

2001-2013

- Center Antonio Prudente for Research and Treatment of Cancer
- Center for Research into Optics and Photonics - Campinas
- Center for Sleep Studies

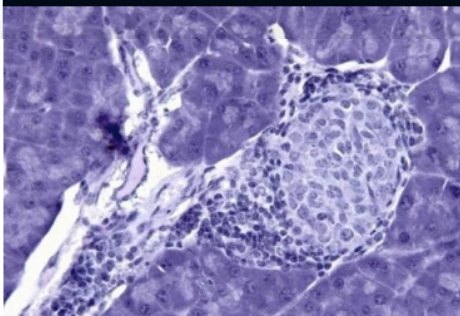
# Research at the cutting edge of knowledge

The São Paulo Research Foundation (FAPESP) supports Research, Innovation and Dissemination Centers (RIDCs) selected for funding for a period of up to eleven years. Each RIDC is expected to establish hub of excellent research in focus area, and must actively seek out and develop opportunities to have its research results contribute to high-impact applications, as well as contributing to education and dissemination of knowledge.



### Initial findings of BIPMed were presented during FAPESP Week

Data from a study involving carriers of dystonia presented in Michigan demonstrate the importance of gathering genetic data on reference populations in Brazil



### Study deepens understanding of molecular genetics in diabetes mellitus

Researchers find that microRNAs undermine the control of gene expression in T-lymphocytes, leading these defense cells to attack insulin-producing beta cells in the pancreas



### Washington seminar scrutinizes reduction in Brazilian inequality

Researchers gathered to discuss how demographic and territorial disparities as well as inequality in gender, race, the labor market, access to education and political participation have changed in the last 50 years

### RIDC in the news

**Researchers share studies of glass and glass-ceramic materials**  
September 01, 2015  
*Glass On Web*

**Brazilian firm uses silver in plastic bottles to double shelf life of milk**  
August 05, 2015  
*Packaging News online*

**Nanoparticles in bottle plastic doubles shelf life of pasteurized fresh milk**  
August 04, 2015  
*Nanowerk*

**Brazilian company doubles shelf life of pasteurized fresh milk**  
August 04, 2015  
*Phys.Org*

**SPIE Spies Brazilian Photonics**  
March 10, 2014  
*Science for Brazil*

**New glass research center in Brazil - 2 unis, 16 profs, 11 years, \$22 M - one big impact**  
July 8, 2013  
*The American Ceramic Society*

**Brazil puts \$680m into innovation centres**  
June 4, 2013  
*Chemistry World - RSC*

**Brazil to Provide Funding to Research Centers under RIDC Program**  
May 30, 2013  
*The Optical Society*

**Brazil Announces Funding for a Second Round of Multidisciplinary Research Centers**  
May 24, 2013  
*Science online*

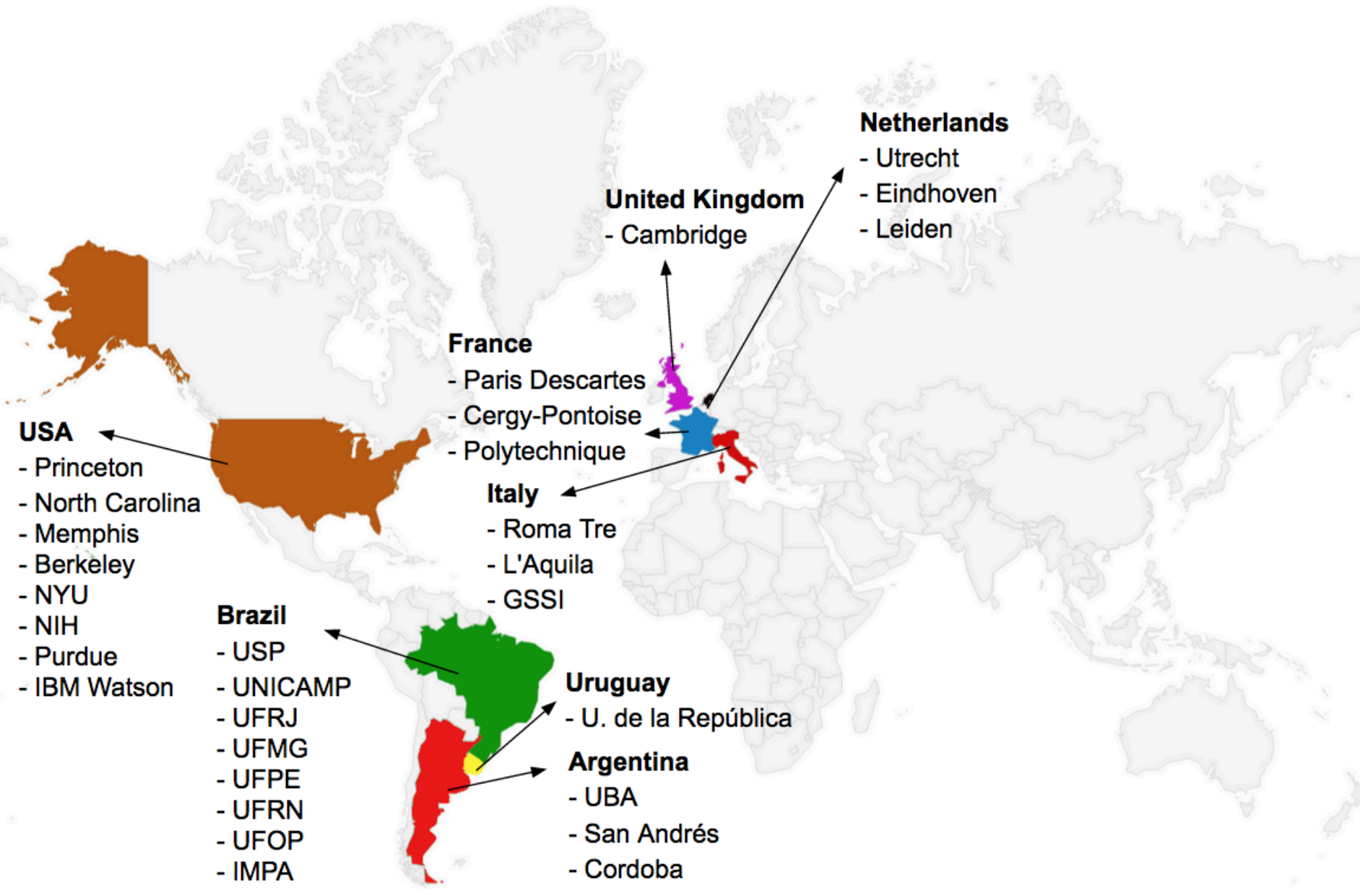
**Brazil Plans \$680M for Research Institutes; Includes Genomics Center**  
May 23, 2013  
*GenomeWeb*

**FAPESP funds \$680 million to support 17 RIDCs**  
May 22, 2013  
*News Medical*

**All news**

# NeuroMat Structure

- Main node: USP (São Paulo)
- Vertices in departments of Mathematics, Statistics, Computer Science, Physics, Biology and Neuroscience
- Countries: Brazil (8), USA (8), Argentina (3), France (3), Italy (3), The Netherlands (3), UK (1), Uruguay (1)



- USA**
- Princeton
  - North Carolina
  - Memphis
  - Berkeley
  - NYU
  - NIH
  - Purdue
  - IBM Watson

- France**
- Paris Descartes
  - Cergy-Pontoise
  - Polytechnique

- Italy**
- Roma Tre
  - L'Aquila
  - GSSI

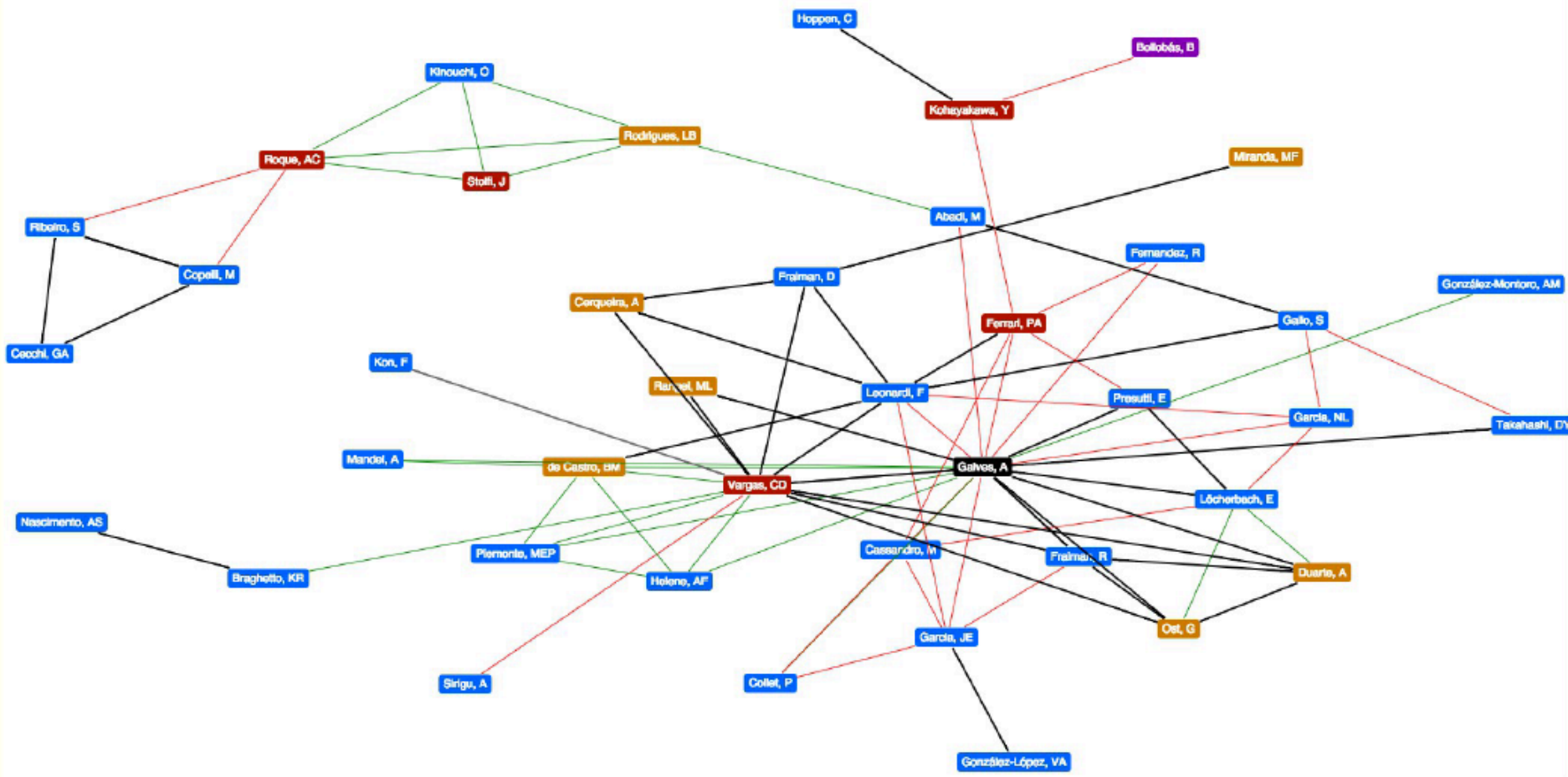
- United Kingdom**
- Cambridge

- Netherlands**
- Utrecht
  - Eindhoven
  - Leiden

- Brazil**
- USP
  - UNICAMP
  - UFRJ
  - UFMG
  - UFPE
  - UFRN
  - UFOP
  - IMPA

- Uruguay**
- U. de la República

- Argentina**
- UBA
  - San Andrés
  - Cordoba



**Graph Lines Legend:**

- Black: articles published during NeuroMat's project.
- Red: articles published before NeuroMat's project.
- Green: articles in progress.

**Graph Authors Legend:**

- Black: NeuroMat's Principal Investigator.
- Red: NeuroMat's Co-Principal Investigators.
- Blue: NeuroMat's Associate Investigators.
- Purple: Advisory Board Members.
- Orange: Post-doctoral fellows and Graduate Students.

# NeuroMat: RID Center

- **Research:** Development of new mathematical tools to allow improved understanding of the brain
- **Innovation:** Development of free, open source computational tools to manage and compile experimental and clinical data
- **Dissemination:** Development of web portals, open multimedia productions and training projects for young researchers and teachers



# NeuroMat Main Research Goal

To construct new mathematical models which could play in Neuroscience the same clarifying role that Gibbs models played in the Statistical Mechanics derivation of Thermodynamics



# Neuromat Research Strategy

- To achieve the main research goal requires the initial development of two foundational aspects:
  - Development of a **new** class of stochastic processes
  - Development of the **statistical tools** required by this new class of stochastic processes

# New class of stochastic processes

- We propose a new paradigm based on the idea that neuronal activity must be described as a **stochastic** system
  - With a **large** number of interacting components
  - Whose evolution depends on the **history** of the system

# Basic features of these stochastic processes

- The activity of each component depends on the past history of its interacting neighborhood
- Both the size of the relevant past history and of the interaction neighborhood change as the process evolves

# Double time evolution

- Therefore, there is a **double** time evolution
  - One describing the changes in neuronal activity
  - And another one describing changes in the graph of interactions among components

# Statistical tools for this new class of stochastic processes

- Brain activity is underpinned by a double graph structure:
  - Physical graphs defined by connections between brain regions
  - Functional graphs relating regions recruited for each particular activity
- While the physical graphs can be directly observed, functional interactions can only be inferred from data

# Inferring functional structures

- Traditionally done using **descriptive** statistical methods, which give little insight on the mechanism underlying the dynamics of neural activity
- An alternative to the descriptive statistical approach is to use **statistical model selection**
- Statistical model selection means: to assign models to samples following some optimality criterion
- Inference and model selection within this framework requires the development of **new** statistical methods

# Developments (2013-2015)

- For an overview of what has been done so far see the 2nd report of activities:
  - [neuromat.numec.prp.usp.br/relatorio/2015/relatorio.pdf](http://neuromat.numec.prp.usp.br/relatorio/2015/relatorio.pdf)
- And the two NeuroMat talks in this workshop (no spoilers here)



# Stochastic model for systems of interacting neurons

J Stat Phys (2013) 151:896–921  
DOI 10.1007/s10955-013-0733-9

## Infinite Systems of Interacting Chains with Memory of Variable Length—A Stochastic Model for Biological Neural Nets

A. Galves · E. Löcherbach

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© Springer Science+Business Media New York 2013

**Abstract** We consider a new class of non Markovian processes with a countable number of interacting components. At each time unit, each component can take two values, indicating if it has a spike or not at this precise moment. The system evolves as follows. For each component, the probability of having a spike at the next time unit depends on the entire time evolution of the system after the last spike time of the component. This class of systems extends in a non trivial way both the interacting particle systems, which are Markovian (Spitzer in Adv. Math. 5:246–290, 1970) and the stochastic chains with memory of variable length which have finite state space (Rissanen in IEEE Trans. Inf. Theory 29(5):656–664, 1983). These features make it suitable to describe the time evolution of biological neural systems. We construct a stationary version of the process by using a probabilistic tool which is a Kalikow-type decomposition either in random environment or in space-time. This construction implies uniqueness of the stationary process. Finally we consider the case where the interactions between components are given by a critical directed Erdős-Rényi-type random graph with a large but finite number of components. In this framework we obtain an explicit upper-bound for the correlation between successive inter-spike intervals which is compatible with previous empirical findings.

**Keywords** Biological neural nets · Interacting particle systems · Chains of infinite memory · Chains of variable length memory · Hawkes process · Kalikow-decomposition

## 2 Systems of Interacting Chains with Memory of Variable Length: Existence, Uniqueness and Loss of Memory

We consider a stochastic chain  $(X_t)_{t \in \mathbb{Z}}$  taking values in  $\{0, 1\}^I$  for some countable set of neurons  $I$ , defined on a suitable probability space  $(\Omega, \mathcal{A}, P)$ . For each neuron  $i$  at each time  $t \in \mathbb{Z}$ ,  $X_t(i) = 1$  if neuron  $i$  has a spike at that time  $t$ , and  $X_t(i) = 0$  otherwise. The global configuration of neurons at time  $t$  is denoted  $X_t = (X_t(i), i \in I)$ . We define the filtration

$$\mathcal{F}_t = \sigma(X_s, s \in \mathbb{Z}, s \leq t), \quad t \in \mathbb{Z}.$$

For each neuron  $i \in I$  and each time  $t \in \mathbb{Z}$  let

$$L_t^i = \sup\{s < t : X_s(i) = 1\} \quad (2.1)$$

be the last spike time of neuron  $i$  strictly before time  $t$ . We introduce a family of “synaptic” weights  $W_{j \rightarrow i} \in \mathbb{R}$ , for  $j \neq i$ ,  $W_{j \rightarrow j} = 0$  for all  $j$ .  $W_{j \rightarrow i}$  is the “synaptic weight of neuron  $j$  on neuron  $i$ ”. We suppose that the synaptic weights have the following property of uniform summability

$$\sup_{i \in I} \sum_j |W_{j \rightarrow i}| < \infty. \quad (2.2)$$

Now we are ready to introduce the dynamics of our process. At each time  $t$ , conditionally on the whole past, sites update independently. This means that for any finite subset  $J \subset I$ ,  $a_i \in \{0, 1\}$ ,  $i \in J$ , we have

$$P(X_t(i) = a_i, i \in J | \mathcal{F}_{t-1}) = \prod_{i \in J} P(X_t(i) = a_i | \mathcal{F}_{t-1}). \quad (2.3)$$

Moreover, the probability of having a spike in neuron  $i$  at time  $t$  is given by

$$P(X_t(i) = 1 | \mathcal{F}_{t-1}) = \phi_i \left( \sum_j W_{j \rightarrow i} \sum_{s=L_t^j}^{t-1} g_j(t-s) X_s(j), t - L_t^i \right), \quad (2.4)$$

# The model for non-mathematicians

$$V_i(t + 1) = \begin{cases} V_{\text{rest}} & \text{if } X_i(t) = 1 \\ \mu V_i(t) + \sum_{j=1}^N w_{ij} X_j(t) & \text{if } X_i(t) = 0 \end{cases}$$

- $V_i(t)$ : time dependent membrane potential of neuron  $i$  at time  $t$  for  $i = 1, \dots, N$ ;
- $t$ : discrete time given by integer multiples of constant step  $\Delta$  small enough to exclude possibility of a neuron firing more than once during each step;
- $X_i(t)$ : number of times neuron  $i$  fired between  $t$  and  $t+1$ , namely 0 or 1;
- If neuron fires between  $t$  and  $t+1$ , its potential drops to  $V_{\text{rest}}$  by time  $t+1$ ;
- $w_{ij}$ : weight of synapse from neuron  $j$  to neuron  $i$ ;
- $\mu$ : decay factor (in the interval  $[0, 1]$ ) due to leakage during time step  $\Delta$ ;
- $X_i(t) = 1$  with **probability**  $\Phi(V_i(t))$ ;
- $\Phi(V)$  is assumed to be monotonically increasing;

# Comments

- The model belongs to the class of models in the Galves-Löcherbach paper with:
  - $g_j(t - s) = \mu^{t-s-1}$
  - $\phi_i(V) = \Phi(V)$
  - $W_{j \rightarrow i} = w_{ij}$
- If  $\Phi(V)$  is a Heaviside function with threshold  $V_{\text{th}}$ , i.e.  $\Phi(V) = 0$  for  $V < V_{\text{th}}$  and  $1$  for  $V > V_{\text{th}}$ , the model is basically a discrete-time version of the leaky integrate-and-fire model (LIF)
- Any other choice of  $\Phi(V)$  gives a stochastic neuron

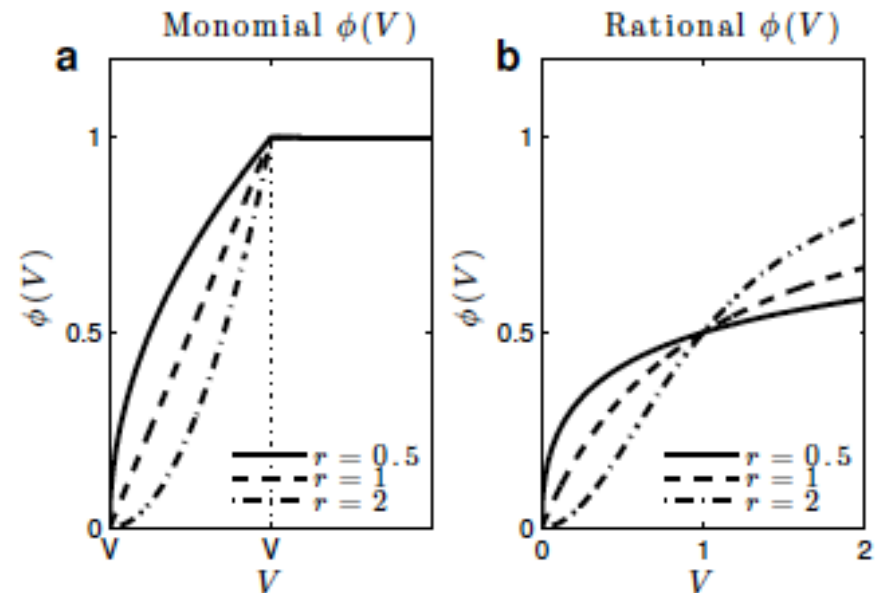
# Examples of $\Phi(V)$

Piecewise monomial function of degree  $r$

$$\Phi(V) = \begin{cases} \gamma(V - V_{\text{th}})^r \Theta(V - V_{\text{th}}) & \text{for } V < V_{\text{th}} + 1/\gamma \\ 1 & \text{for } V > V_{\text{th}} + 1/\gamma; \end{cases}$$

Rational function

$$\Phi(V) = \frac{[\gamma(V - V_{\text{th}})]^r}{(1 + [\gamma(V - V_{\text{th}})]^r)}$$



$$\gamma = 1; V_{\text{th}} = 0$$

NB.: The deterministic LIF model corresponds to the monomial function with  $\gamma \rightarrow \infty, r \rightarrow 0$

Brochini et al. (2016), in preparation

# Questions

- A central question is to understand whether the initial history of the system affects its long term behavior. Is it possible to theoretically predict how the system will behave asymptotically in time?
- The model introduced in Galves and Löcherbach (2013) has as one of its components a graph of interactions between regions in the brain in several scales. What are the effects of the features that characterize this graph at different scales on the dynamics of the model?

# More questions

- The behavior of the stochastic model depends on the parameters of the  $\Phi(V)$  function and  $\mu$  (leakage parameter). These parameters can be used to model different types of neurons. What are the effects of heterogeneous neuron populations on the activity patterns of the network?
- In the original Galves and Löcherbach paper the synaptic weights  $w_{ij}$  are fixed. What are the effects of introducing time-varying, i.e. plastic, synaptic weights on the network behavior?

# NeuroMat and computer simulation

- NeuroMat's main focus is on rigorous analytical methods to model the brain
- An outcome of this has been the development of a stochastic model for systems of interacting neurons
- In parallel with formal analyses of this model, **large-scale computational implementations** are also needed to provide testing platforms for the models being developed



# Large-scale models

- Anatomical estimates:
  - Probability of synaptic contact between two cortical neurons within 1 mm:  $p \approx 0.1$
  - Mean number of synapses per cortical neuron:  $\langle k \rangle \approx 10^4$
- Then, minimum number of neurons in a realistic network:  $N \approx 10^5$
- This implies a total number of synapses of:  
 $N_{\text{syn}} \approx 10^9$
- These figures determine the **minimum size** of a large-scale cortical model (local cortical network)

# Multiscale Models

- A hierarchy of large-scale network models:
  - Local cortical network models;
  - Mesoscopic cortical network models (cortical areas);
  - Macroscopic cortical network model (brain size)
- Models will be built based on available connectivity data at micro-, meso- and macroscopic scales from various experimental techniques

# NeuroMat HPC

- Dedicated supercomputer to simulation of stochastic networks of spiking neurons
- Location: Laboratory of Neural Systems (SisNe) USP @ Ribeirão Preto
- Current configuration:
  - 4 nodes with 8 Intel E5-2650 V3 processors with 10 cores each (128 GB RAM and 2TB HD per node)
  - 1 node with 2 Intel E5-2650 V3 processors (128 GB RAM and 6TB HD)
  - 1 NVIDIA Tesla K40 GPU

# NeuroMat HPC: a dedicated supercomputer for the Brazilian neuroscience community

- NeuroMat aims at turning its HPC center into an open research tool for the Brazilian neuroscience community
- Our goal:
  - User-friendly platforms for simulations and numerical studies;
  - Unified access via user accounts to registered members;
  - A national hub for collaborative research work;
  - Workshops, meetings and courses for students and researchers
  - Development of teaching material on computational neuroscience

# NeuroMat and other brain projects

- With its emphasis on **mathematics**, NeuroMat presents a **complementary** view to other brain projects approaches
- The major goals of other brain projects have been:
  - Development and application of innovative **technologies**
  - Development of **database** platforms to bring together different types of **experimental data**
  - Development of large-scale **computer simulations** of biophysically detailed models of brain circuits