At the crossroad between invariant manifolds and the role of noise

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Presentation

- Background: Deterministic dynamical systems approach.
- Contents: Recent tools from dynamical systems (mainly, invariant manifolds), intertwined with the role of stochasticity.
- Aim: Sharing research interests to boost discussion and eventual collaborations.

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Outline

- Part I. Role of noise in bistable perception switches
 - Quasi-periodic perturbations in bistable perception models
 - Part I: conclusions and future work
 - Part II: Phase response curves in transient states
 - Asymptotic phase and isochrons
 - PRFs: extending PRCs in a neighbourhood of a limit cycle

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- Periodic pulse-train stimuli: PRCs vs PRFs
- Part II: conclusions and future work

Bistable perception

Part I. Role of noise in bistable perception switches

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Experimental data: perceptual traces and dominance times



Spontaneous, stochastic events with high variability across stimuli and observers, not completely controlable by intention.

Perceptual traces and dominance times

Dominance times, T_{dom} (black traces), are extracted.



$$< T_{dom} >= rac{1}{N} \sum_{j=1}^{N} T_j.$$

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Stereotypical distribution of dominance times: the Gamma distribution



Normalized phase duration

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$$f(T) = \lambda^r / \Gamma(r) \exp(-\lambda T) T^{r-1}$$

Logothetis et. al., Nature, 380: 621-624, 1996.

Bistable perception

Modeling bistable perception



Representative models for bistable perception

Models allowing oscillations



Laing and Chow (2001)

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Representative models for bistable perception

Heteroclinic networks



(a) Model architecture,(b) Distribution of dominance timesAshwin and Lavric, *Physica D*, 239: 529–536, 2010.

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Representative models for bistable perception

Heteroclinic networks



(c) Schematic phase portrait,(d) Distribution of dominance timesAshwin and Lavric, *Physica D*, 239: 529–536, 2010.

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Bistable perception

The role of noise

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Two-attractor models: the Laing-Chow model



• Firing-rate variables:

$$\begin{cases} \tau \dot{r_1} = -r_1 + f(-\beta r_2 - \phi_a a_1 + l_1 + n_1(t)), \\ \tau \dot{r_2} = -r_2 + f(-\beta r_1 - \phi_a a_2 + l_2 + n_2(t)), \end{cases}$$

 $au \sim$ 10 ms;

- $\beta = \text{cross-inhibition};$
- ϕ_a = adaptation strength;
- I_{1,2} = external stimuli.
- $f(x) = 1/(1 + exp(-(x \theta)/k))$ gain function.

Two-attractor models: the Laing-Chow model

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• Adaptation variables: $\tau_a \dot{a}_j = -a_j + r_j$, $j = 1, 2, \tau_a \approx 200$ ms.

• Noise dynamics:
$$d n_j = -\frac{n_j}{\tau_n} dt + \sigma_n \sqrt{\frac{2}{\tau_n}} dW_{t,j}, \quad j = 1, 2,$$

 $\overline{\xi_i(t)\xi_i(t')} = 0, \ \overline{\xi_i(t)} = 0, \ \overline{\xi_i^2(t)} = 1, \ \tau_n \approx 100 \text{ ms}.$

Bifurcation diagram in the $\phi - \beta$ plane



[Moreno-Bote *et. al.*, *J. Neurophysiol.*, 2007], [Pastukhov *et. al.*, *Frontiers Comp. Neur.*, 2013], from experimental data that matches the grey spot for several models.

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The effect on the time distributions



(A-B-C) Driven largely by noise: irregular trajectories (A), aperiodic dominance reversals (B), and approx. exponential distribution of *T*_{dom} (C).

(D-E-F) Driven largely by adaptation: regular trajectories (D), periodic dominance reversals (E), and approx. Gaussian distribution of dominance times (F).

The multi-stable dynamics of human observers falls between these two extremes, exhibiting a

Gamma-like distribution of T_{dom} (dashed curves in C and F).

Questions (motivation)



Time distribution in a heteroclinic network with noise [Ashwin-Lavric, Phys D 2010]

- What is this noise modeling: noise in the stimulus, high variability in input sources, internal noise,...?
- What is the level of complexity of the inputs to achieve this time-dominance distributions? Or, we must assume that perceptual events are influenced by inputs filling in a continuum of frequencies as noise implies?

Quasi-periodic perturbations in bistable perception models

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Heteroclinic models: winnerless competition



- *p*: arbitration (underlying activity); *p* = 1 means LD (left dominant;
 p = −1 ⇔ RD.
- x: activity pattern associated w/ stimulus to the left eye.
- *y*: activity pattern associated w/ stimulus to the **right** eye.
- Winnerless competition is replaced by an approximately periodic switching between both states: p = 1 (LD) and p = -1 (RD).

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 Fixed points (±1,0,0) are saddles. No need of adaptation variables: *slow* flow provided by passage nearby saddles. Ashwin and Lavric, *Physica D*, 239: 529–536, 2010.

Heteroclinic models: winnerless competition



$$\begin{cases} \dot{p} = h(p) + x^{2}(1-p) + y^{2}(-1-p) + \eta_{p}(t), \\ \dot{x} = f(p, x, y) + l_{x} x + \eta_{x}(t), \\ \dot{y} = f(-p, y, x) + l_{y} y + \eta_{y}(t), \end{cases}$$

•
$$h(p) = -p(p-1)(p+1);$$

 $f(p, x, y) = ((0.5-p)(p+1) - x^2 - y^2) x.$

- $I_{\{x,y\}}$: external inputs.
- $\eta_{\{x,y\}}$: biased Wiener noise (mean $\mu_{\{x,y\}}$ and variance per unit time $\sigma_{\{x,y\}}$). [Ashwin and Lavric, Physica D (2010)]

Heteroclinic model: quasi-periodic forcing

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$$\begin{cases} \dot{p} = h(p) + x^{2}(1-p) + y^{2}(-1-p), \\ \dot{x} = f(p, x, y) + I_{x} x + \epsilon \sum_{i=0}^{M} n_{xi} \cos(\theta_{i}), \\ \dot{y} = f(-p, y, x) + I_{y} y + \epsilon \sum_{i=0}^{M} n_{yi} \cos(\theta_{i}), \\ \dot{\theta}_{j} = \omega_{j}, \quad j = 1, \dots, M, \ \theta \in \mathbb{T}^{M}. \end{cases}$$

• Defining $F := p^2 + 2x^2 - 1$ and $G := p^2 + 2y^2 - 1$, the heteroclinic connections are given by $S_{\mp} := \{F = 0\} \cap \{y = 0\}$ and $S_{\pm} := \{G = 0\} \cap \{x = 0\}$ (figure from [Ashwin and Lavric, *PhysD* (2010)]).

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 S_{\mp} and S_{\pm} , respectively.

Separatrix map (SM) for the heteroclinic network



SM for the heteroclinic network: map components



Total Poincaré map

Linearizing the flow close to the saddles and applying Melnikov theory for the global maps:

$$\Pi := T_{G}^{\mp} \circ L^{-} \circ T_{G}^{\pm} \circ L^{+} : H_{in}^{+} \longrightarrow H_{in}^{+}$$

$$L^{+} : H_{in}^{+} \longrightarrow H_{out}^{+} \qquad T_{G}^{\pm} : H_{out}^{+} \longrightarrow H_{in}^{-}$$

$$x_{1} = r_{x} \left(\frac{r_{y}}{\gamma_{0}}\right)^{-(1-l_{x})/l_{y}}, \qquad x_{2} = \hat{\alpha} x_{1} + \hat{f}(\theta; l_{x}, \epsilon),$$

$$G_{1} = F_{0}\psi^{2} - 2r_{x}(\psi^{2} - 1) \qquad G_{2} = \alpha G_{1} + f(\theta; l_{x}, \epsilon),$$

$$= +2\left(-1 + \sqrt{1 + F_{0} - 2r_{x}^{2}}\right)\psi(1 - \psi),$$

$$\theta_{1} = \theta_{0} + \omega \frac{1}{l_{y}} \ln \frac{r_{y}}{\gamma_{0}}. \qquad \theta_{2} = \theta_{1} + \omega (T_{2} - T_{1})$$

$$\psi := \left(\frac{r_{y}}{\gamma_{0}}\right)^{-2/l_{y}}$$

 $L^-: H^-_{in} \longrightarrow H^-_{out}$

 $\mathbf{T}_{\mathbf{G}}^{\mp}:\mathbf{H}_{\mathsf{out}}^{-}\longrightarrow\mathbf{H}_{\mathsf{in}}^{+}$ (similar to $T_{\mathbf{G}}^{\pm}$)

Numerical example

Time dominance distributions for the HN with 1,2,3 frequencies and noise; r = 0.1, $\varepsilon = 0.001$



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Part I: conclusions and future work

- Main question: What is the minimal degree of complexity to explain switches in bistable perception psycophysical experiments?
- We obtain Gamma distributions of time dominance series with quasi-periodic stimuli (with 2 non-resonant frequencies or more).
- We give analytical support to the models by using the separatrix map.
- We provide maps that can be considered as alternative (discrete) models for bistable perception, which avoid numerical unstability when integrating close to saddle points.
- Future work: how to use it for fitting experimental (psychophysical) data?

Part II: Phase response curves in transient states



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Response to a stimulus

- We want to know the sensitivity of an oscillator (limit cycle) to a stimulus received at different phases of the oscillation.
- Important to study entrainment and synchronization, see for instance [R.F. Galán, G.B. Ermentrout, N.N. Urban (2005-2008)], [S.A. Oprisan, C. Canavier *et al*, (2002-...)],...

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Phase variation, phase response curves (PRCs)

"Heuristic" computation of the phase variation:



Phase variation, phase response curves (PRCs)



The phase advancement/delay due to an external input at time t_s is given by

$$\Delta\theta=\frac{T_{-}T_{1}(t_{s},v)}{T},\ \theta=t_{s}/T.$$

 $T = T_0$ in the left figure

Infinitesimal PRC (**weak** brief pulse): the "classical" theory

Consider a system instantaneously perturbed by a small perturbation in a direction $\mathbf{v} \in \mathbb{R}^d$:

$$\dot{x} = X(x) + \varepsilon \mathbf{V} \,\delta(t - t_{s}).$$

If x(t) is the solution of the unperturbed system, the solution of the perturbed one at time t_s is $x(t_s) + \varepsilon \mathbf{v}$.

To compute the difference between their phases we can use Taylor:

$$\Theta(x(t_s) + \varepsilon \mathbf{v}) - \Theta(x(t_s)) = \varepsilon \nabla \Theta(x(t_s)) \cdot \mathbf{v} + O(\varepsilon^2).$$

One defines the **infinitesimal PRC** as: $iPRC(\Theta(x), \mathbf{v}) = \nabla \Theta(x) \cdot \mathbf{v}$

The Adjoint method

[Malkin 1949-1956, Ermentrout and Kopell 1991, Hoppensteadt and Izhikevich 1997, Ermentrout 2002]

 $\nabla \Theta$ along the limit cycle (the PRC) is given by the *T*-periodic solution of the **adjoint equation**

$$\frac{dQ}{dt} = -DX^{T}(\gamma(t))Q, \qquad (1)$$

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satisfying the condition

$$Q(\gamma(t)) \cdot X(\gamma(t)) = \frac{1}{T}$$

 The adjoint equation allows one to compute ∇Θ on the limit cycle without knowing Θ beyond.

• The neuron must be on the asymptotic state, so brief, weak stimuli and fast convergence are required.

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PRFs: extending the PRCs...

Motivation.

... neither all stimuli are brief, weak enough nor the attractors are strong enough:

- Repeated stimulations far from the limit cycle: short stimulation periods, bursting-like stimuli, random fluctuations,...
- Low characteristic exponents.
- Large stimulus amplitude.

For these purposes, there is a need for more *precise* knowledge of isochrons and PRCs beyond the limit cycle itself.

Main purpose

- Provide tools (via the computation of isochrons) useful for more general instances than weak coupling or brief stimuli.
- Analyze effects of a perturbation in the transient states; that is, when the dynamics has not relaxed back to the limit cycle. Due to factors like: short stimulation periods, slow attraction to the limit cycle or low characteristic multipliers, large stimulus amplitude, random fluctuations, bursting-like stimuli, ...

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- [A. G., G. Huguet, SIADS (2009)]
- [O. Castejón, A. G., G. Huguet, J. Math. Neuro. (2013)]
- [O. Castejón, A. G., preprint (2017]

The mathematical framework

Consider an autonomous system of ODEs

$$\dot{x} = X(x), \quad x \in \mathbb{R}^d, d \geq 2$$

with a periodic orbit γ of period T parameterized by the phase $\theta = t/T$. A point $q \in \Omega \subset \mathbb{R}^d$, $\gamma \subset \Omega$, is in asymptotic phase with a point $p \in \gamma$ if

$$\lim_{t\to\infty} |\Phi_t(q) - \Phi_t(p)| = 0,$$

with $\Phi_t(x)$ the trajectory of X s.t. $\Phi_0(x) = x$.



The set of points having the same asymptotic phase is called isochron. The asymptotic phase is $\Theta : \Omega \subset \mathbb{R}^d \to \mathbb{T} = [0, 1)$, such that $\Theta(\gamma(\theta)) = \theta$, and $\Theta(p) = \Theta(q)$ if *p* and *q* lie on the same isochron. See also [J.T.C. Schwabedal, A. Pikovsky (2010, 2013)], [P. Thomas, B. Lindner (2015)] for a stochastic version.
Isochrons: graphical representations



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Application of the parameterization method

- Isochrons can be seen as the stable manifolds of the points of the limit cycle.
- We look for a map K such that

$$\left(\frac{1}{T}\partial_{\theta} + \frac{\lambda\sigma}{T}\partial_{\sigma}\right) \mathcal{K}(\theta, \sigma) = \mathcal{K}(\mathcal{K}(\theta, \sigma)),$$
(2)

where λ is the characteristic exponent of $\gamma,$ see [Cabré, Fontich, de la Llave, 2005].

• Motion generated by X expressed in (θ, σ) :

$$\dot{ heta} = 1/T, \ \dot{\sigma} = \lambda \sigma/T.$$

• One has $\Theta(K(\theta, \sigma)) = \theta$, so that $K(\theta^*, \sigma)$ is the θ^* -isochron.



The adjoint method extended

[G-Huguet, 2009]

• Recall, the phase variation is given by:

$$\Theta(\rho + \varepsilon \mathbf{v}) - \Theta(\rho) = \varepsilon \nabla \Theta(\rho) \cdot \mathbf{v} + O(\varepsilon^2).$$

Now $p \in \Omega$. That is, it might not be on the limit cycle.

The Phase Resetting Function (PRF) for any p ∈ Ω, p = K(θ, σ), is given by

$$abla \Theta(oldsymbol{
ho}) = rac{\partial_\sigma K^\perp(heta,\sigma)}{\mathcal{T} < \partial_\sigma K^\perp(heta,\sigma), X(K(heta,\sigma)) >}$$

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 One has that ∇Θ along the orbits of the vector field X, satisfies the same adjoint equation (1):

$$\frac{dQ}{dt} = -DX^{T}(\phi_{t}(p))Q,$$

where ϕ_t is the flow of *X*, with the initial condition

$$Q(0) = rac{\partial_\sigma K^\perp(heta,\sigma)}{T < \partial_\sigma K^\perp(heta,\sigma), X(K(heta,\sigma)) >}.$$

• One can find $K(\theta, \sigma)$ numerically and thus obtain $\nabla \Theta$.

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Amplitude Resetting Functions

[Castejón-G-Huguet, 2013]

- We can consider the first order of the variation of the variable σ after a brief stimulus
- One can define a function $\Sigma : \Omega \to \mathbb{R}$ such that $\Sigma(K(\theta, \sigma)) = \sigma$. Then one has:

$$\Sigma(\rho + \varepsilon \mathbf{v}) - \Sigma(\rho) = \varepsilon \nabla \Sigma(\rho) \cdot \mathbf{v} + O(\varepsilon^2)$$

• We call $\nabla \Sigma \cdot \mathbf{v}$ the Amplitude Resetting Function (ARF)

• Similarly as we did for the $\nabla \Theta$, we have for $p = K(\theta, \sigma)$:

$$\nabla \Sigma(\boldsymbol{\rho}) = \frac{\lambda \sigma \, \partial_{\theta} \mathsf{K}^{\perp}(\theta, \sigma)}{\mathsf{T} < \partial_{\theta} \mathsf{K}^{\perp}(\theta, \sigma), \mathsf{X}(\mathsf{K}(\theta, \sigma)) >}$$

• $\nabla \Sigma$ along the orbits of X satisfies a kind of adjoint equation:

$$\frac{dQ}{dt} = \left(\frac{\lambda}{T} I d - D X^{T}(\phi_{t}(p))\right) Q$$

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• One can find also $\nabla \Sigma$ numerically.

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Summarizing...

• "Classical version": PRC on $\gamma \cong \mathbb{S}^1$.

• "Extended version": PRFs and ARFs on $\Omega \cong \mathbb{S}^1 \times (\sigma_{low}, \sigma_{up})$, with $0 \in (\sigma_{low}, \sigma_{up})$.

In the following, we take $\mathbf{v} = (1, 0)$ and denote $\nabla \Theta(x) \cdot \mathbf{v}$ by PRF(x) and $\nabla \Sigma(x) \cdot \mathbf{v}$ by ARF(x).

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Periodic pulse-train stimuli: PRCs vs PRFs

We stimulate periodically the system with pulses, with period $T_s < T_0$. We consider both:

1D approach
$$\theta_j = \theta_{j-1} + \varepsilon PRC(\theta_{j-1}) + T_s/T_0$$
, (mod 1)

2D-approach
$$\begin{cases} \theta_j = \theta_{j-1} + \varepsilon PRF(\theta_{j-1}, \sigma_{j-1}) + T_s/T_0, \pmod{1} \\ \sigma_j = (\sigma_{j-1} + \varepsilon ARF(\theta_{j-1}, \sigma_{j-1})) \exp(\lambda T_s/T_0), \end{cases}$$

This allows to compare Poincaré maps for 1D PRCs with those for 2D PRFs-ARFs. Some examples have shown differences: phase locking at different phase, phase locking vs periodic orbits in phase,...

A toy model

Consider the system in polar coordinates,

$$\begin{cases} \dot{r} = \alpha r(1 - r^2), \\ \dot{\phi} = 1 + \alpha a r^2, \end{cases}$$

having a limit cycle γ of period $T = 2\pi/(1 + \alpha a)$, parameterized by $\theta \in [0, 1)$ as $\gamma(\theta) = (\cos(2\pi\theta), \sin(2\pi\theta))$.

- We can compute explicitly $K(\theta, \sigma)$, $PRF(\theta, \sigma)$ and $ARF(\theta, \sigma)$
- α determines the rate of attraction of the limit cycle
- a determines the relative position of the isochrons to the limit cycle
- We compute the exact change of phase, and the 1D and 2D approaches. Compare them using rotation numbers

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Parameterization and response functions for the toy model

$$K(\theta, \sigma) = \left(\sqrt{\frac{1}{1 - 2\alpha\sigma}}\cos(\Omega), \sqrt{\frac{1}{1 - 2\alpha\sigma}}\sin(\Omega)\right),$$
$$PRF(K(\theta, \sigma)) = -\frac{\sqrt{1 - 2\alpha\sigma}}{2\pi}(\sin(\Omega) - a\cos(\Omega)).$$
$$ARF(K(\theta, \sigma)) = \frac{(1 - 2\alpha\sigma)^{3/2}}{\alpha}\cos(\Omega),$$

where $\Omega := 2\pi\theta + \frac{1}{2}a\ln(1-2\alpha\sigma)$.

First exploration: Simulations

- 1D map: θ_i and plot $K(\theta_i, 0)$.
- 2D map: (θ_j, σ_j) and plot $K(\theta_j, \sigma_j)$
- Exact map: We define

$$(\tilde{\theta}_j, \tilde{\sigma}_j) = K^{-1}(K(\theta_j, \sigma_j) + \varepsilon \mathbf{V}).$$

Then we plot: $\mathcal{K}(\tilde{\theta}_j + T_s/T_0, \tilde{\sigma}_j \exp(\lambda T_s/T_0))$.

What are the similarities or differences among these three maps?

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Rotation numbers

$$\rho = \lim_{N \to \infty} \frac{1}{N} \sum_{j=1}^{N} (\theta_j - \theta_0)$$

Comparison between rotation numbers of 1D-map versus the exact map: relative error of the 1D approach, e_1 .



Rotation numbers

$$\rho = \lim_{N \to \infty} \frac{1}{N} \sum_{j=1}^{N} (\theta_j - \theta_0)$$

Comparison between rotation numbers of 2D-map versus the exact map: relative error of the 2D approach, e_2 .



Rotation numbers

$$\rho = \lim_{N \to \infty} \frac{1}{N} \sum_{j=1}^{N} (\theta_j - \theta_0)$$

Comparison between rotation numbers of 1D-map versus 2D-map: e_2/e_1 .



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A reduced Hodgkin-Huxley model: isochrons and isostables

We also compute rotation numbers for a reduced Hodgkin-Huxley model (numerics requires much more work):




















































































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Conclusions, remarks and future work |

- We extend the notion of PRC to the generalized response functions PRF-ARF, which allows to have a more accurate prediction of the response of a neuron to an external stimulus. It becomes relevant when this stimulus is not weak or has a high frequency (neuronal dynamics spends more time on the transient state rather than the asymptotic state).
- In dimensions higher than 2, it can be appropriate to use θ and σ_1 , assuming that is the variable associated to the most contractive fiber of the isochronous leave.
- The parameterization method extends to other invariant objects, so that we can think on higher dimensional objects (tori,...) that can naturally appear as attractors in small networks.

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Conclusions, remarks and future work ||

- Impact of input noise on PRFs compared to PRCs or relevance of transient effects for noisy stimuli? Extension of the concept to stochastic processes? Experimental tests of our theoretical findings?
- Experimental tests: we aim at showing the relevance in situations with realistic synaptic "bombardment". Questions: how to measure the PRFs and the ARFs? Use generalized stimulation protocols? Link to [Galán et al], [Canavier et al]?

Thanks for your attention

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Examples 1 and 2: iterates

Iterates (1000) for an equidistant grid (θ , *x*-axis and *x*, *y*-axis) for the full map r = 0.1, $\varepsilon = 0.001$ and $\gamma = 0.08$ (left) and $\gamma = 0.008$ (right), and the last iterate for each initial condition (iterate number 1000 (left) or 1000000 (right)) in black. Colors indicate the section s = 1 or s = -1.



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Examples 1 and 2: iterates

Iterates (5000) for initial conditions of x = -0.1, $\theta_0 = \theta_1 = 0$ (θ_0 , *x*-axis and θ_1 , *y*-axis, *x_n*, *z*-axis) for the full map r = 0.1, $\varepsilon = 0.001$ and $\gamma = 0.08$ (left) and $\gamma = 0.008$ (right), and the last iterate for each initial condition on an equidistant grid (iterate number 5000). Colors indicate the section s = 1 or s = -1.



Examples 1 and 2: spectrograms





Time series, Fourier coefficients and PSD for initial conditions of $x = 0.1, y = 0.1, \theta_i = 0$ for $\gamma = 0.08$ and: (L1) $\varepsilon = 0$; (R1) $\varepsilon = 0.001, \omega_1 = 1; (L2)$ $\varepsilon = 0.001, \omega_1 = 1$ and $\omega_2 = (\sqrt{5} - 1)/2;$ (R2) $\varepsilon = 0.001, \omega_1 = 1,$ $\omega_2 = (\sqrt{5} - 1)/2$ and $\omega_3 = \Omega^2$. (L3) Noise injected to (x, y)-system, only to y-variable $\varepsilon = 0.001$. (R3) Noise injected to (u, v)-system, to both variables $\varepsilon = 0.001$

Examples 1 and 2: spectrograms



Duffing equation: Time series, Fourier coefficients and PSD for initial conditions of x = 0.1, y = 0.1, $\theta_i = 0$ for $\gamma = 0.08$. (L) $\varepsilon = 0.001$, $\omega_1 = 1$, $\omega_2 = (\sqrt{5} - 1)/2$ and $\omega_3 = \Omega^2$. (R) Noise injected to (x, y)-system, only to y-variable, $\varepsilon = 0.001$.

Examples 1 and 2: spectrograms



Duffing equation: Time series, Fourier coefficients and PSD for initial conditions of x = 0.1, y = 0.1, $\theta_i = 0$ for $\gamma = 0.08$. (L) $\varepsilon = 0.001$, $\omega_1 = 1$, $\omega_2 = (\sqrt{5} - 1)/2$ and $\omega_3 = \Omega^2$. (R) Noise injected to (x, y)-system, to both variables $\varepsilon = 0.001$.

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SM: approximate expression for the local map components

$$L^+: H^+_{in} \longrightarrow H^+_{out}$$

$$\begin{aligned} x_1 &= r_x \left(\frac{r_y}{y_0}\right)^{-(1-l_x)/l_y}, \\ \theta_1 &= \theta_0 + \omega \frac{1}{l_y} \ln \frac{r_y}{y_0}, \\ G_1 &= F_0 \psi^2 - 2 r_x (\psi^2 - 1) + 2 \left(-1 + \sqrt{1 + F_0 - 2 r_x^2}\right) \psi(1 - \psi), \end{aligned}$$

with $\psi := \left(\frac{r_y}{y_0}\right)^{-2/l_y}$, $x = r_x$ and $y = r_y$ define H_{in}^+ and H_{out}^+ , resp. Similar expression for $L^- : H_{in}^- \longrightarrow H_{out}^-$.

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SM: approximate expression for the global map components I

$$T_G^{\pm}: H_{out}^+ \longrightarrow H_{in}^-$$

• Both *G* and *x* satisfy linear differential equations in *G* and *x*, respectively.

$$\dot{G} = -a G + b, \quad \dot{x} = c G + d, \ a := 2(p^2 + x^2 + y^2), \quad b := -2x^2(1-p) + 4l_y y^2 + 4\eta_y y, \ c := [(0.5-p)(p+1) - x^2 - y^2], \quad d := l_x x + \eta_x.$$

• Solving the differential equations from time $t = T_1$ on H_{out}^+ to $t = T_2$ on H_{in}^- , we get expressions like:

$$G(T_2) = G(T_1) \exp\left(-\int_{T_1}^{T_2} a(s) \, ds\right) + \int_{T_1}^{T_2} b(t) \left(\exp\int_{T_2}^{t} a(s) \, ds\right) \, dt$$

SM: approximate expression for the global map components II

- We approximate the solutions by integrating the differential equations on the unperturbed heteroclinic orbit S_{\pm} (analogous to variational equations).
- Finally, we get:

$$\begin{aligned} G_2 &= \alpha \, G_1 + f(\theta; I_x, \epsilon) \\ x_2 &= \hat{\alpha} \, x_1 + \hat{f}(\theta; I_x, \epsilon) \\ \theta_2 &= \theta_1 + \omega \, (T_2 - T_1). \end{aligned}$$

- α, â, f and f are computed from the differential equations for G and x. For the functions f and f, we integrate for different initial conditions of θ₁ and then Fourier-transform.
- All the procedure is done once and the model remains then fixed.

Similar expression for $T_G^{\mp}: H_{out}^- \longrightarrow H_{in}^+$.