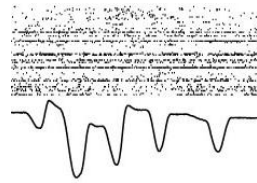
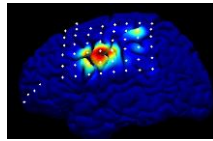
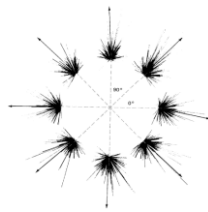


# CSE 599E

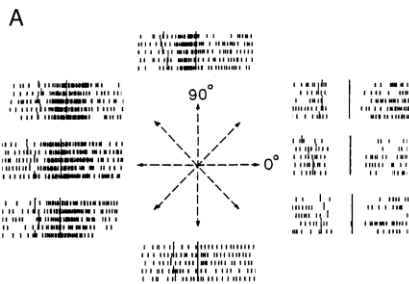
## Review of Neural Decoding Techniques



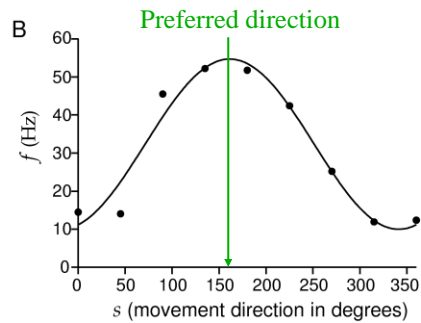
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## Tuning Curve of a Neuron in Primary Motor Cortex (M1)



Spike trains as a function of hand reaching direction

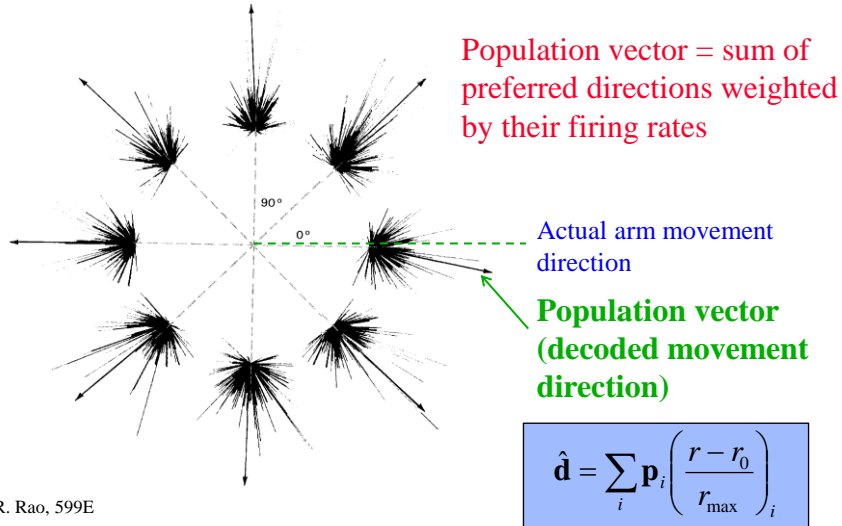


Cosine Tuning Curve

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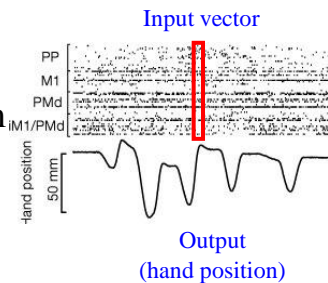
# Population Vector Method for Decoding Movement Direction



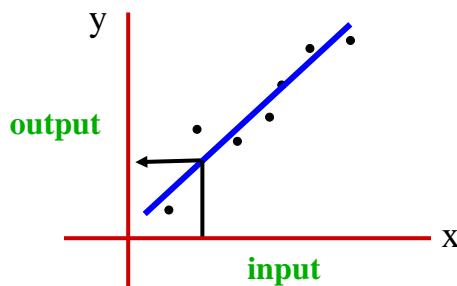
## Decoding problem

Input:  $\mathbf{x}$  [vector of firing rates from multiple neurons]

Output:  $\mathbf{y}$  [Hand position, etc.]



## Linear filter method (regression)



| x   | y   |
|-----|-----|
| 1   | 3.1 |
| 2   | 6.4 |
| 3.1 | 8.9 |
| 0.9 | 2   |

Assumption: Output is a *linear function of input*, i.e.,

$$y_i = \mathbf{w}\mathbf{x}_i + \text{noise}$$

where noise is **independent, Gaussian, unknown fixed variance**

R. Rao, 599E Find linear filter  $\mathbf{w}$  by minimizing:  $\sum_i (y_i - \mathbf{w}\mathbf{x}_i)^2$  5

## When $\mathbf{x}$ is a vector...

Suppose input  $\mathbf{x}_i$  is n-element vector of firing rates for a neuron for current and past n-1 time steps:  $y_i = \mathbf{w}^T \mathbf{x}_i + \text{noise}$

Write the  $m$  inputs as rows of matrix and outputs  $y_i$  as vector:

$$\mathbf{Y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix} \quad \mathbf{X} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ x_{m1} & x_{m2} & \cdots & x_{mn} \end{bmatrix}$$

Then,  $\mathbf{Y} = \mathbf{X}\mathbf{w} + \text{noise}$

Find  $\mathbf{w}$  by minimizing  $\|\mathbf{Y} - \mathbf{X}\mathbf{w}\|^2$  over all data:

**Linear Filter**  $\mathbf{w} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{Y}$

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## Kalman Filter

### Running Average Example (on board)

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## Kalman Filtering

- ◆ Measurement linearly related to state:  $y_t = Bx_t + m_t$
- ◆ State linearly evolves according to:  $x_t = Ax_{t-1} + n_t$
- ◆  $n_t$  and  $m_t$  are zero-mean Gaussian noise with covariance matrices  $Q$  and  $R$  respectively

- ◆ Bayesian filtering:

$$\begin{aligned} P(x_t | y_1, \dots, y_t) &= \alpha P(y_t | x_t) P(x_t | y_1, \dots, y_{t-1}) \\ &= \alpha P(y_t | x_t) \int_{x_{t-1}} P(x_t | x_{t-1}) P(x_{t-1} | y_1, \dots, y_{t-1}) dx_{t-1} \end{aligned}$$

- ◆ Because everything is Gaussian and linear, posterior is also Gaussian:  $P(x_t | y_1, \dots, y_t) = N(\hat{x}_t, S_t)$

## Kalman Filter Equations

- ◆ **Prediction** from one time step to next:

$$\bar{x}_t = A\hat{x}_{t-1} \quad \text{Mean}$$

$$M_t = AS_{t-1}A^T + Q \quad \text{Covariance}$$

- ◆ **Correction** upon measuring  $y_t$ :

$$\hat{x}_t = \bar{x}_t + K_t(y_t - B\bar{x}_t) \quad \text{Mean}$$

$$S_t = (B^T R^{-1} B + M_t^{-1})^{-1} \quad \text{Covariance}$$

- ◆ “Kalman” gain  $K_t = S_t B^T R^{-1}$  dictates how much weight to give to prediction error  $(y_t - B\bar{x}_t)$  versus prediction  $\bar{x}_t$

## Kalman Filter: Prediction and Correction Cycle

