

Mind the Gap: Methods and Applicability of Simulation-Based Inference

Transfer Lab Seminar | March 14th, 2024 | Munich



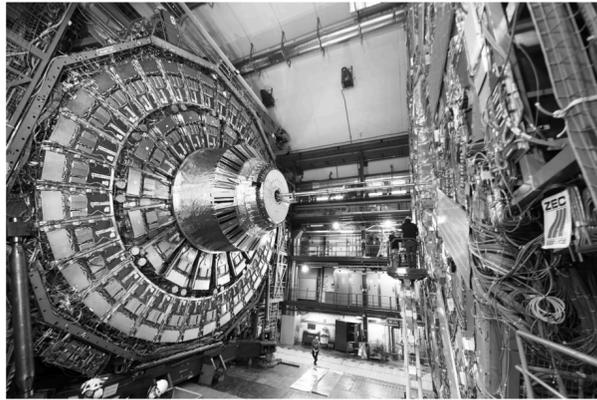
A joint
initiative

**UNTER
NEHMER
TUM**

 **IPAI**

Computer simulations in science

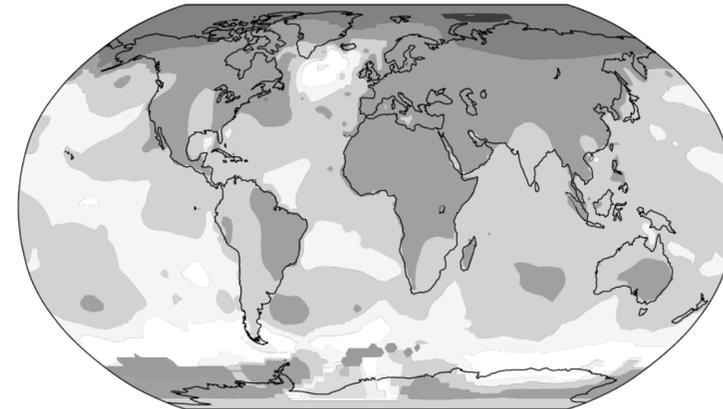
Computer simulations in science



particle physics



neuroscience

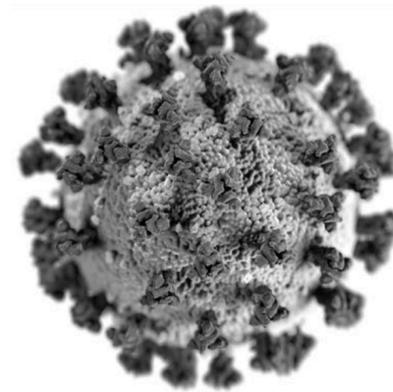


climate science

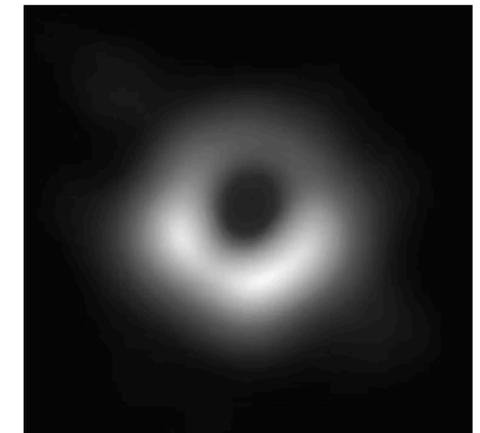
genomics



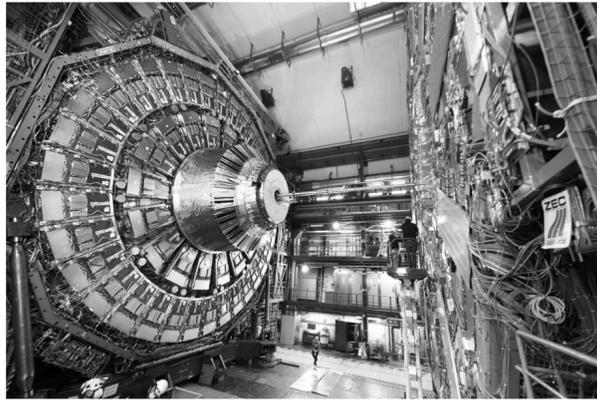
epidemiology



astrophysics



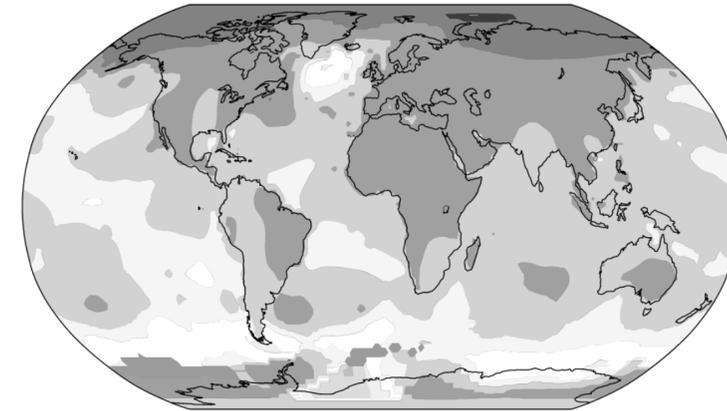
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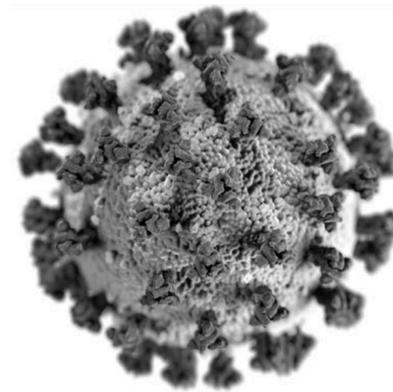


climate science

genomics



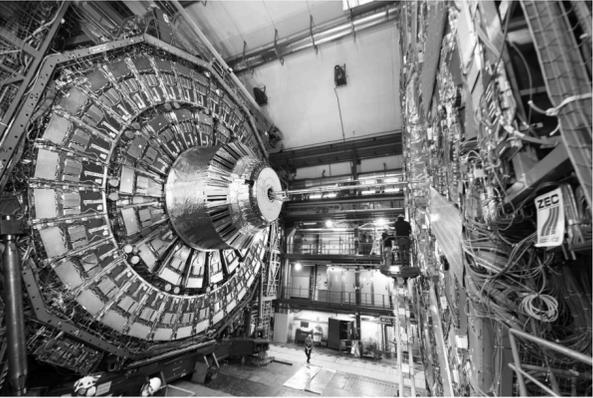
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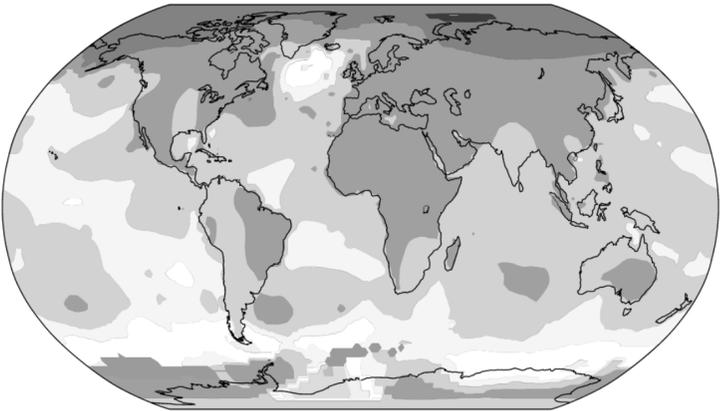
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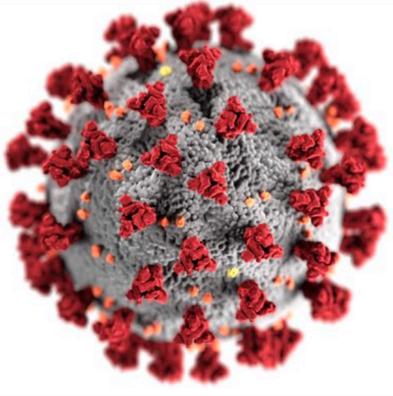
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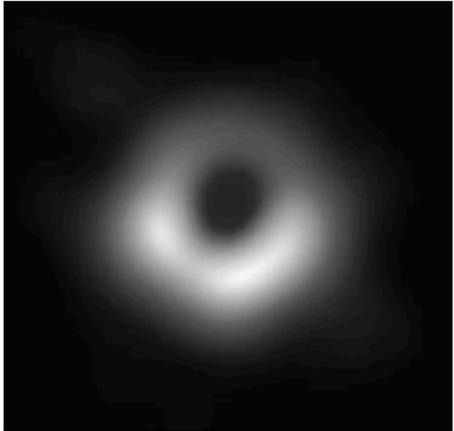
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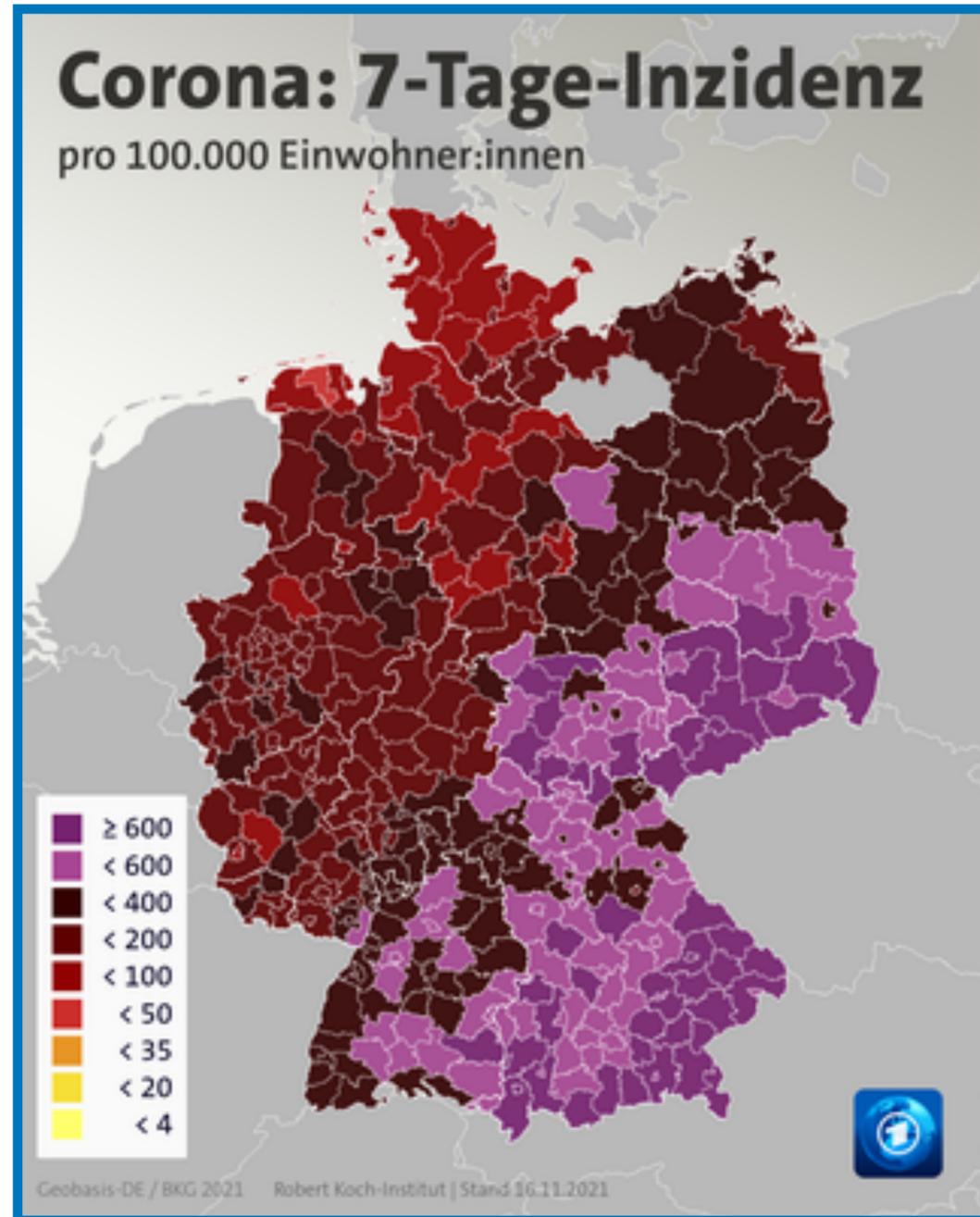
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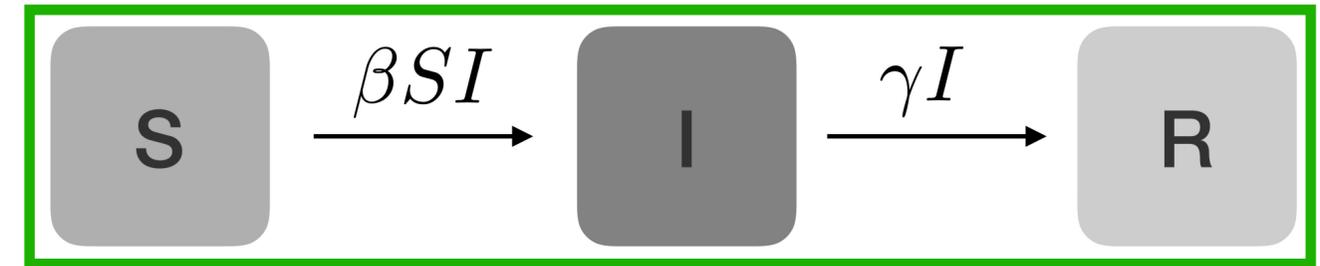
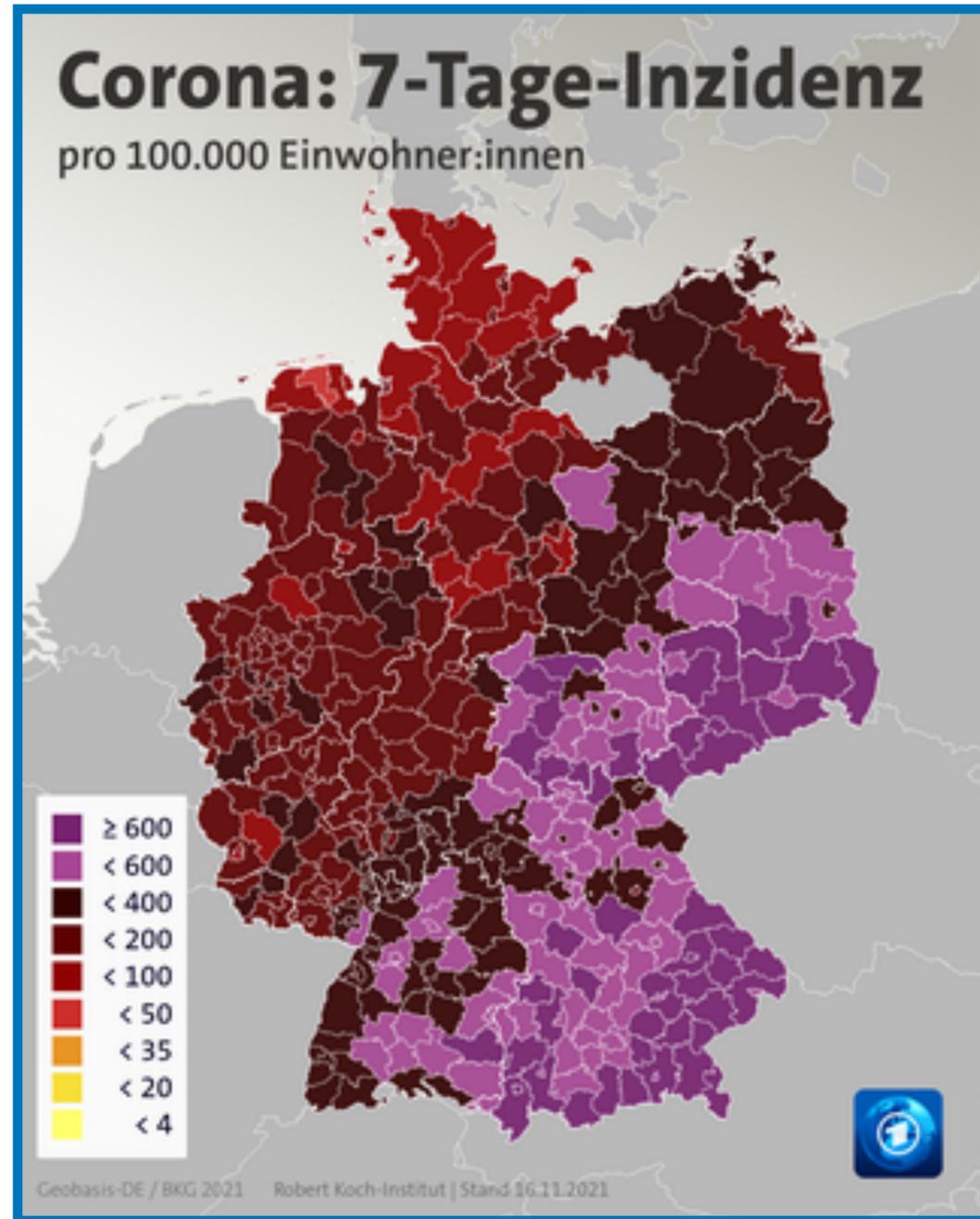
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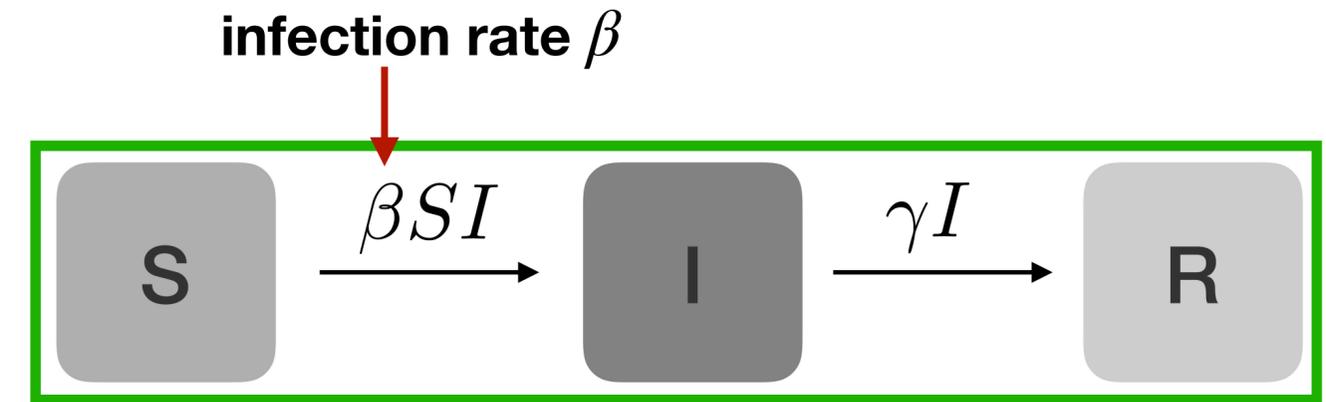
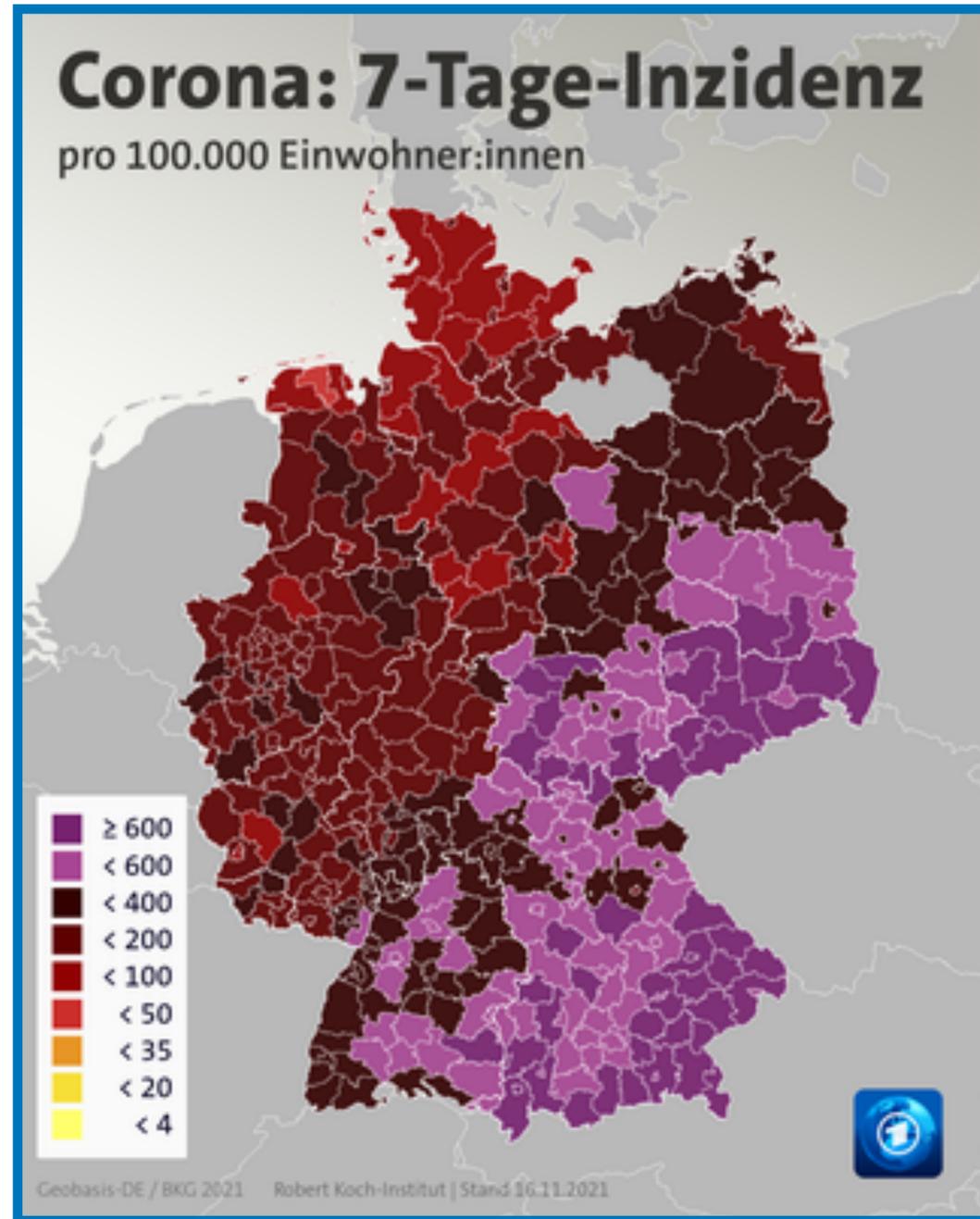
Simulations during the covid-19 pandemic



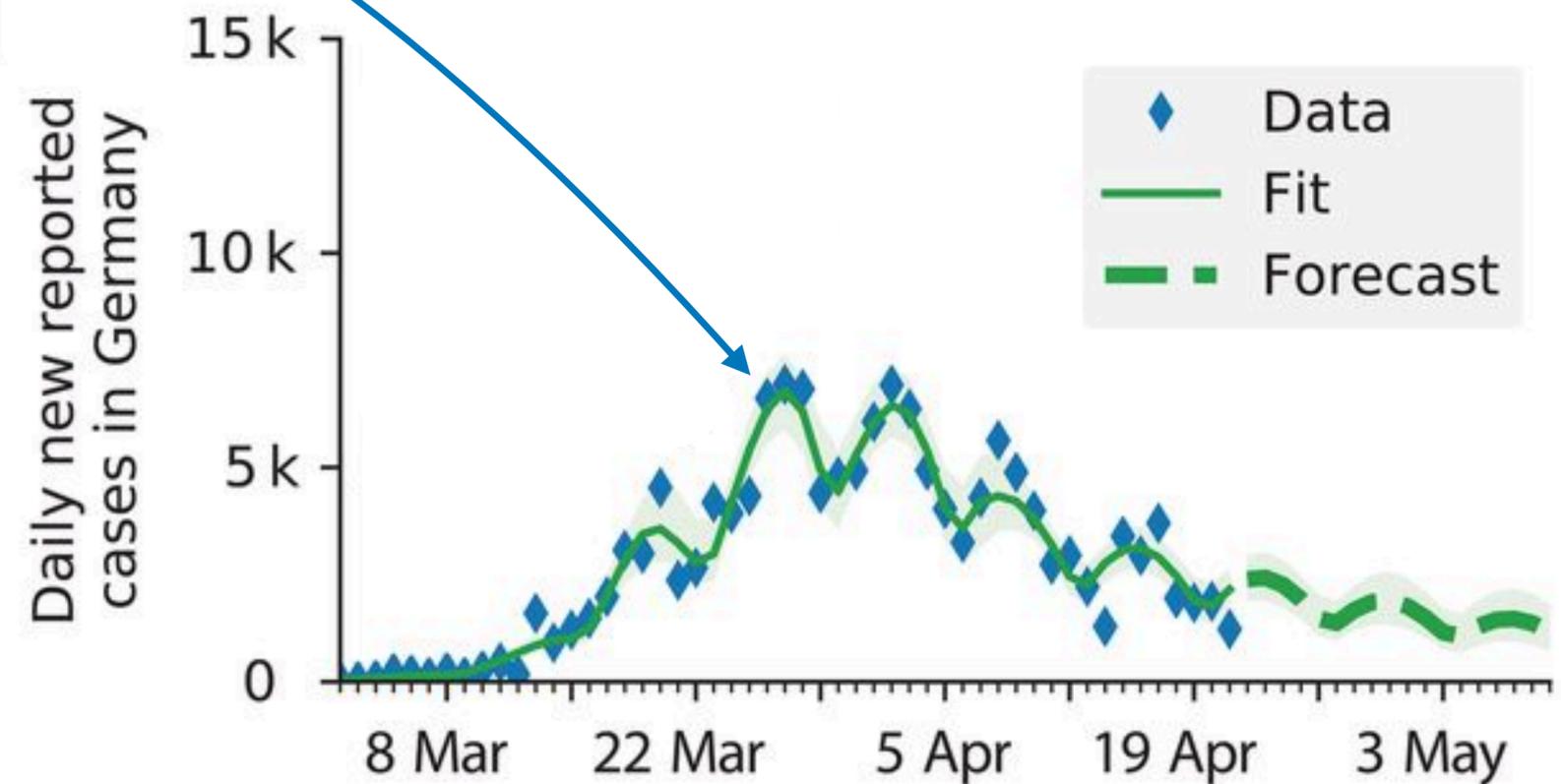
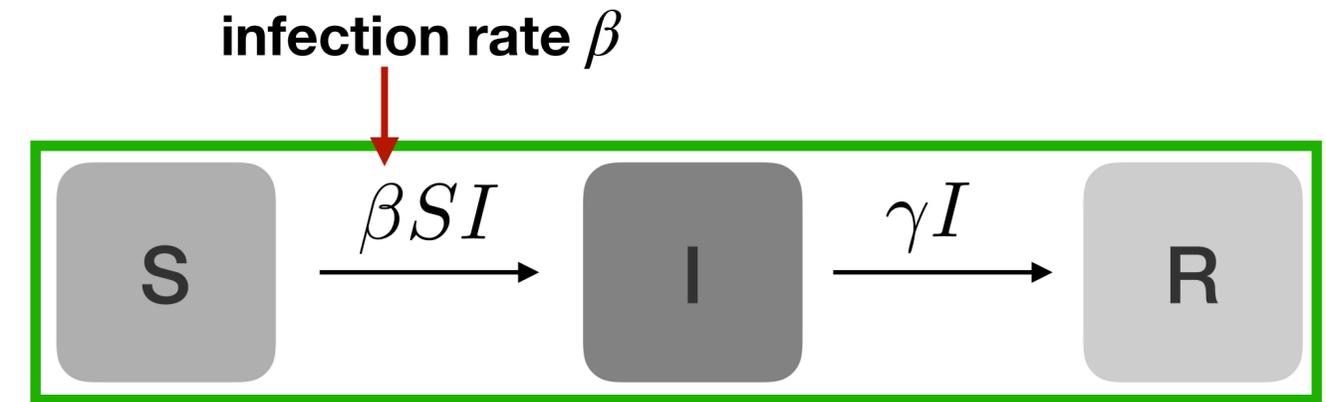
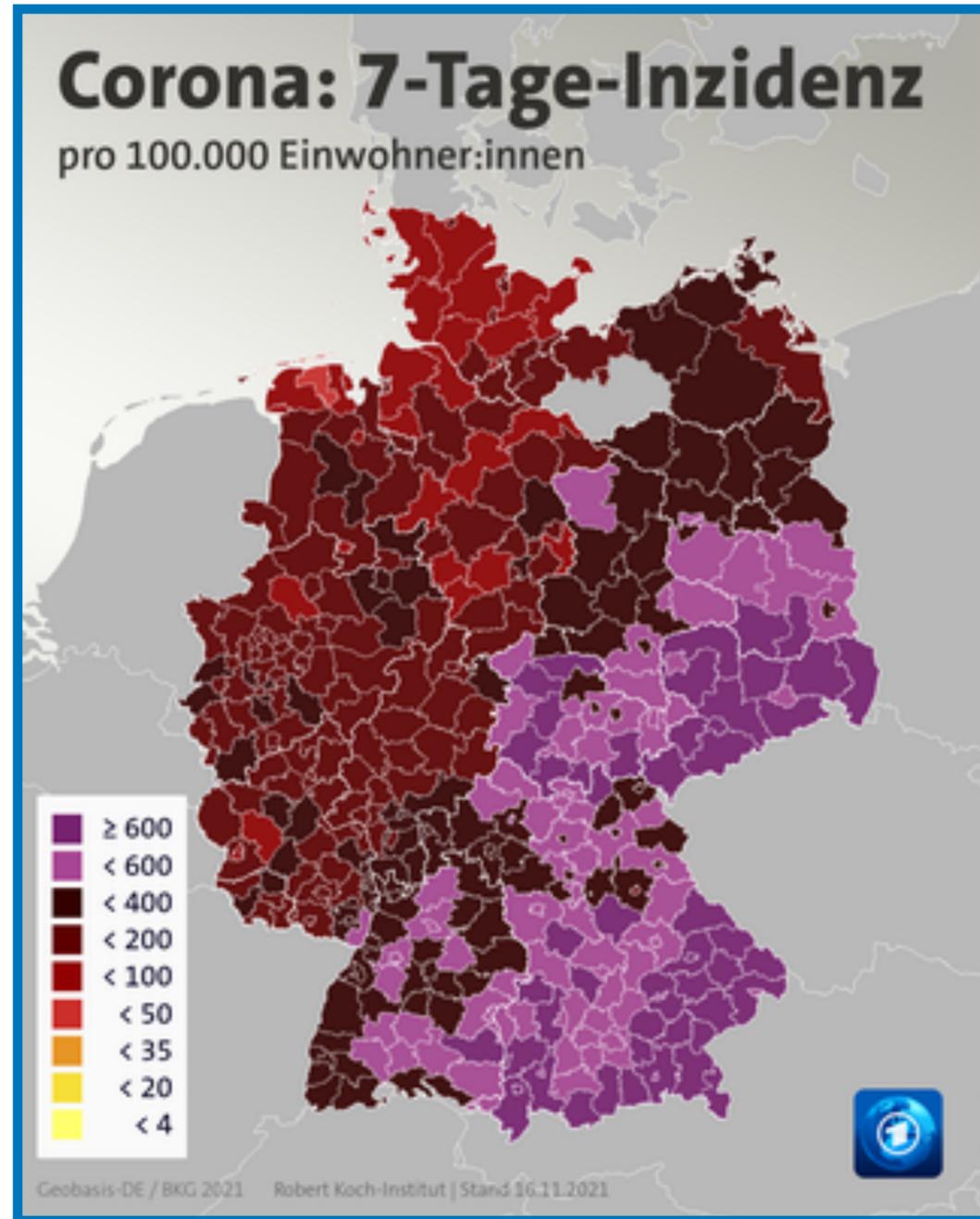
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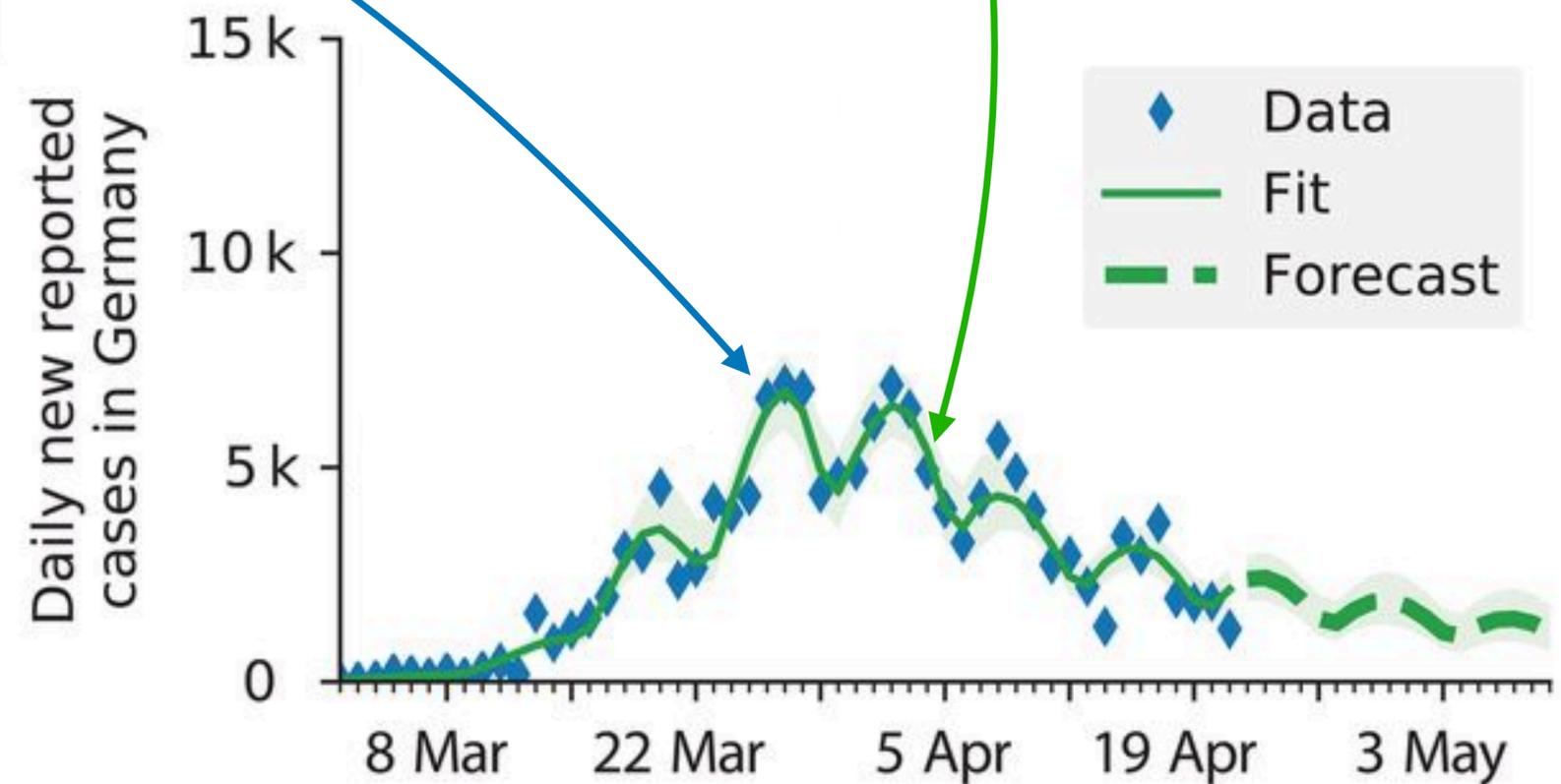
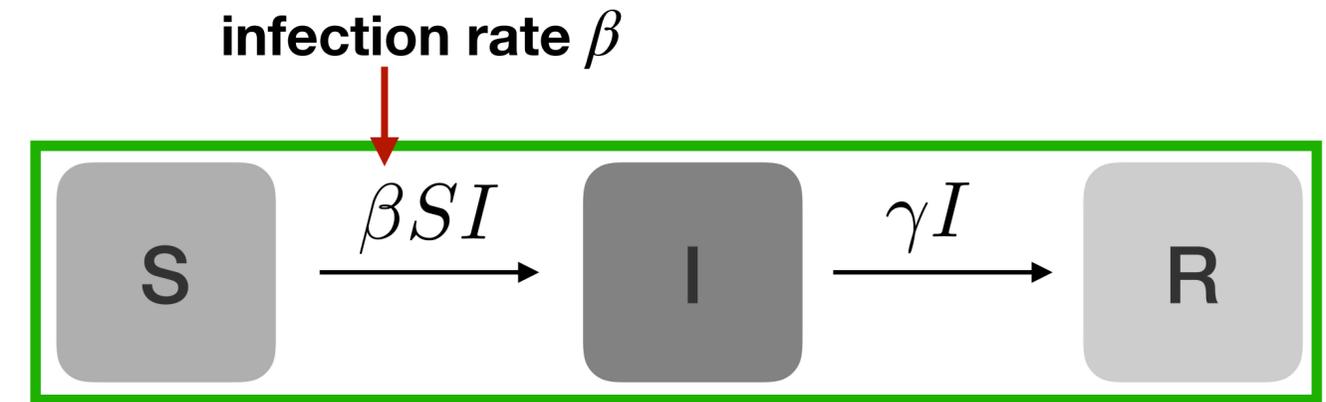
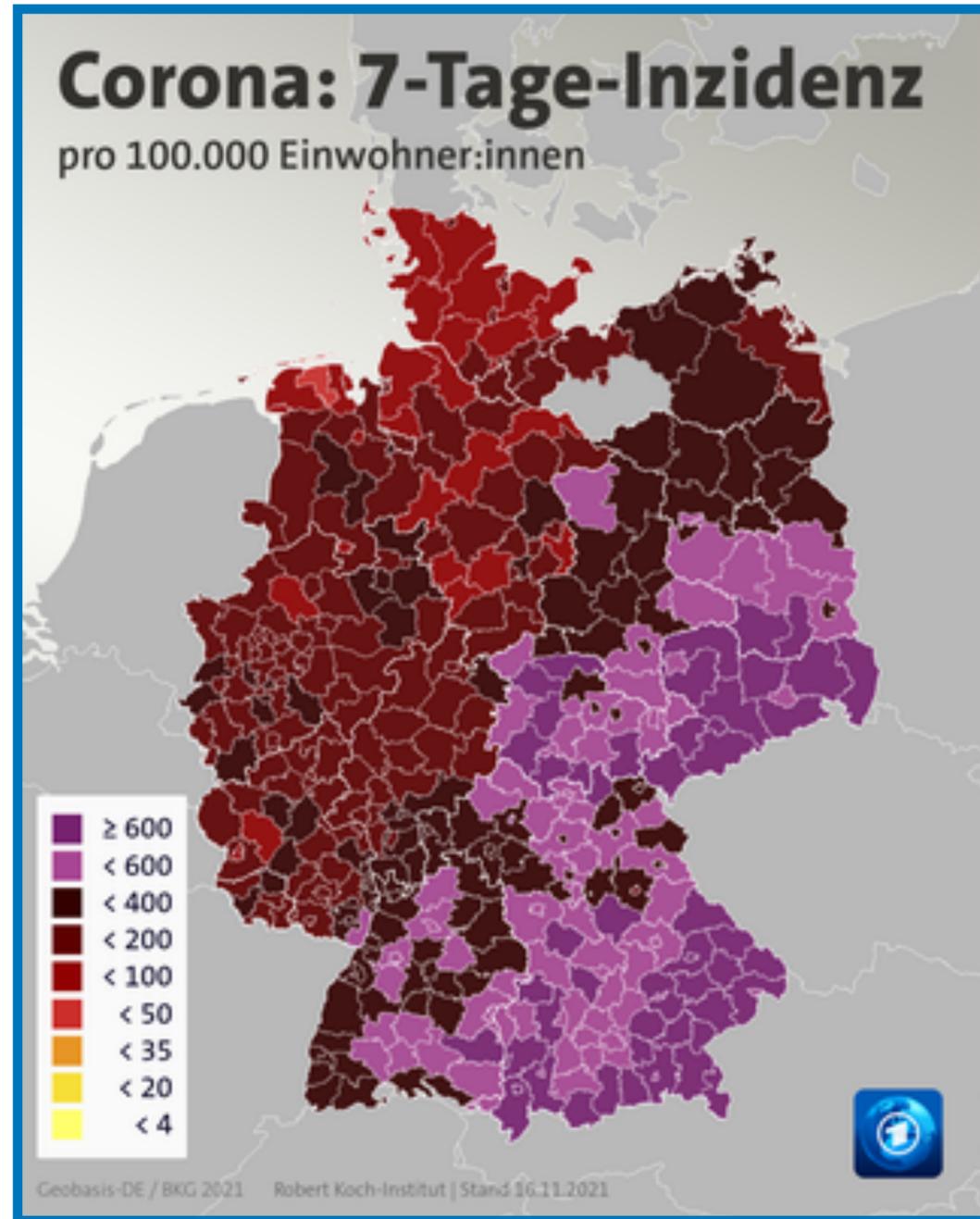
Simulations during the covid-19 pandemic



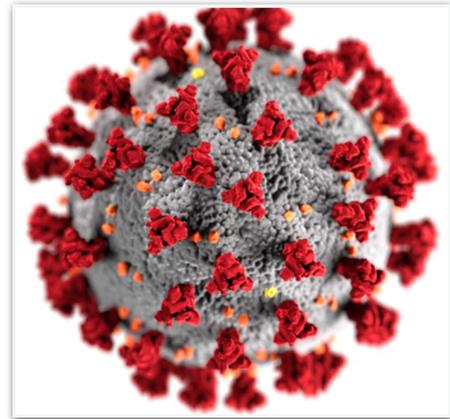
Simulations during the covid-19 pandemic



Simulations during the covid-19 pandemic

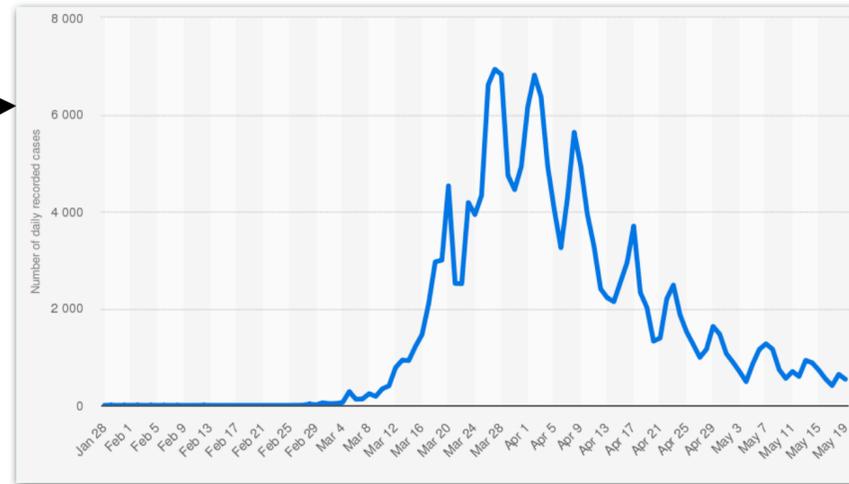
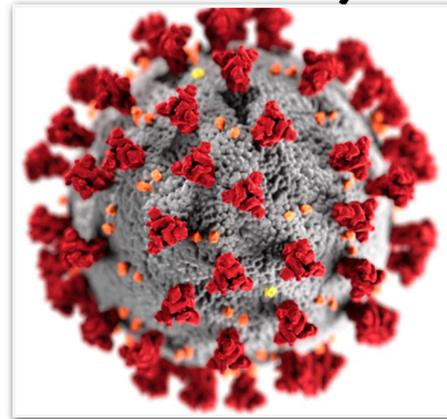


The simulation-based modeling approach

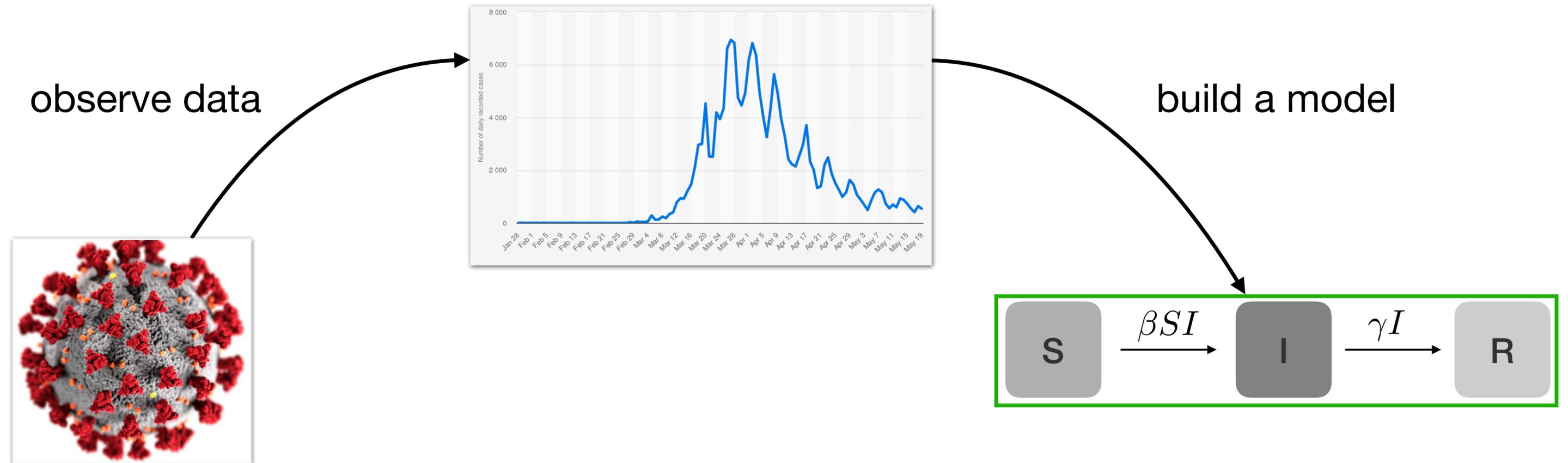


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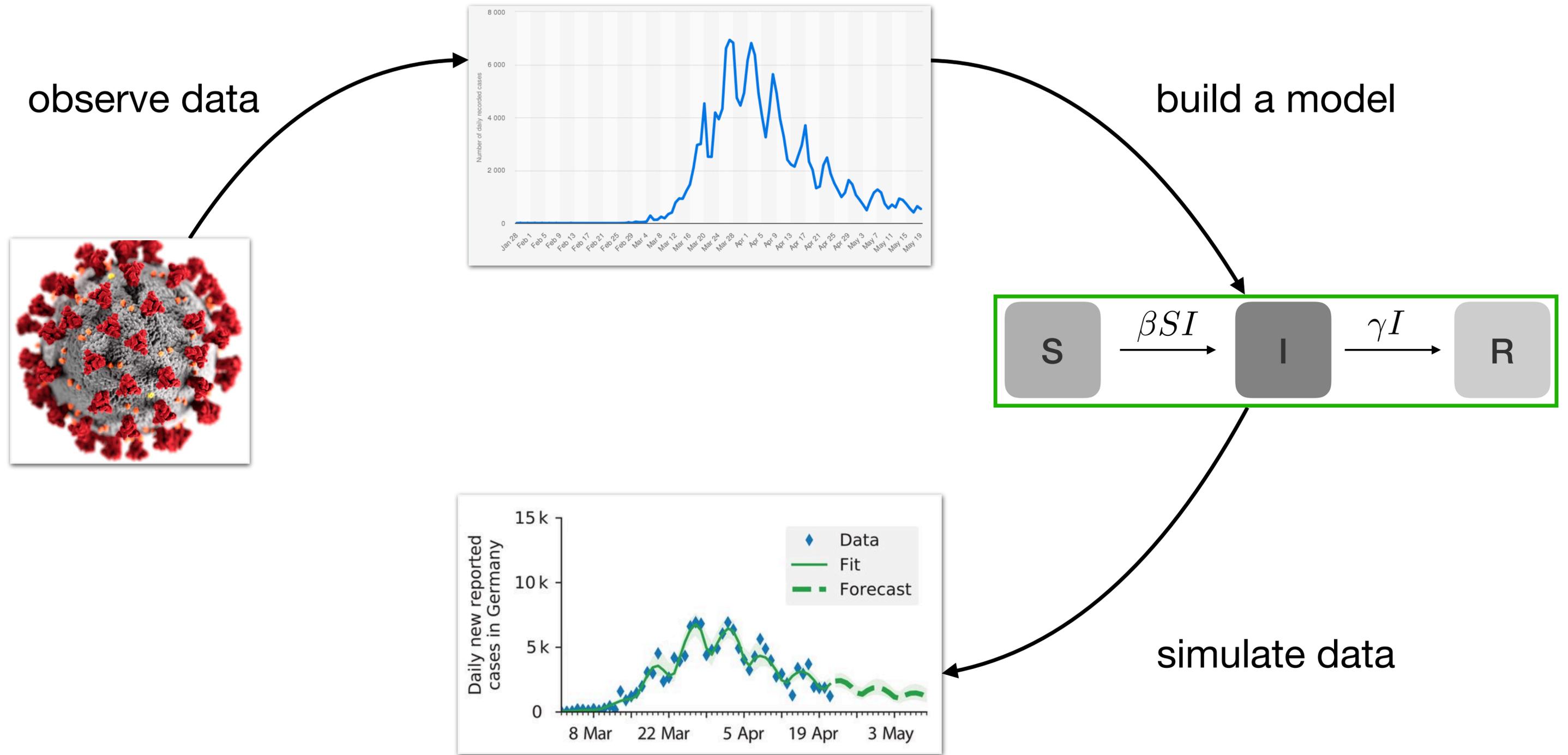
observe data



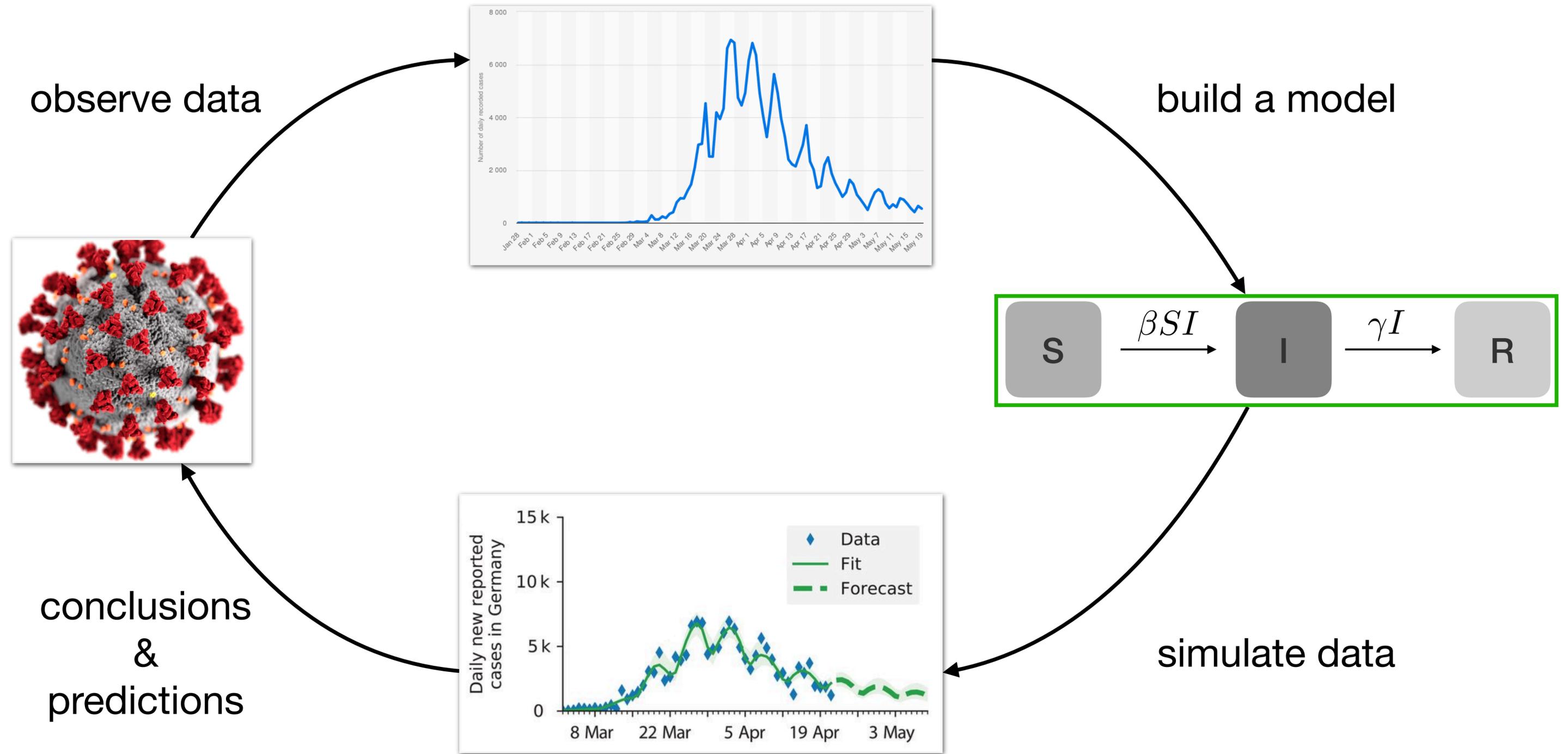
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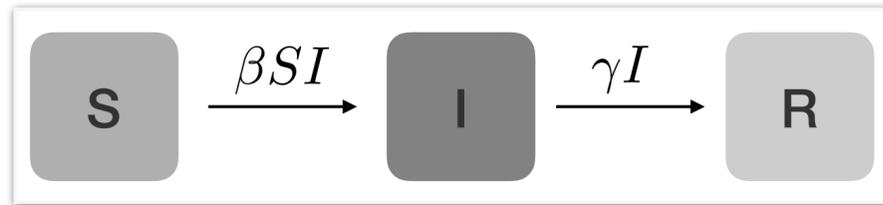
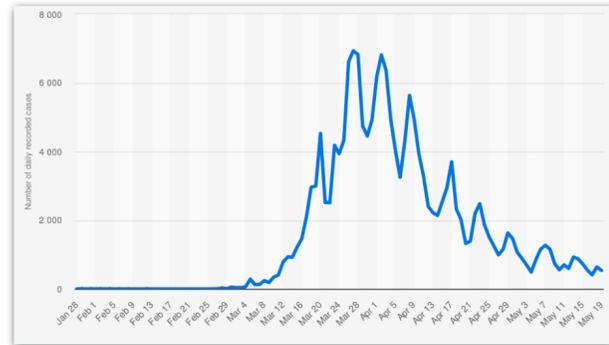
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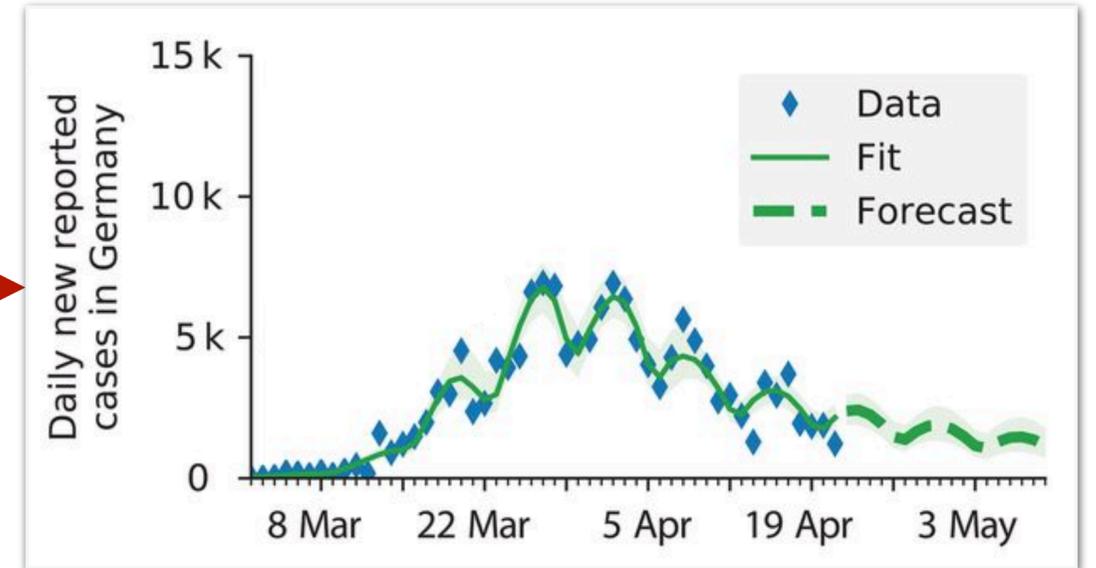
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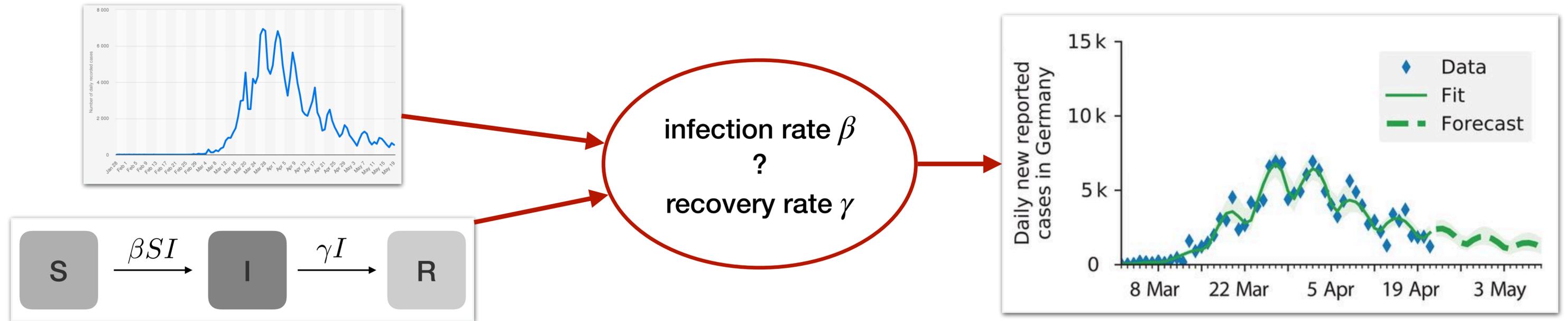
Central challenge: finding model parameters



infection rate β
?
recovery rate γ

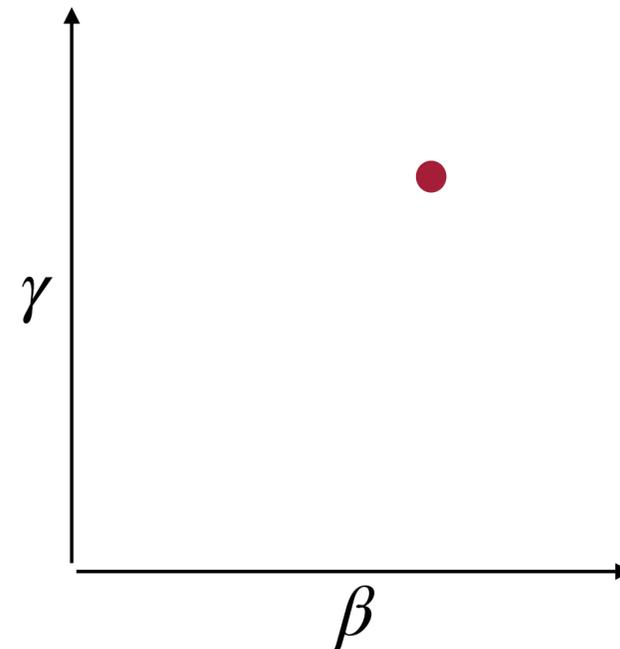


Central challenge: finding model parameters

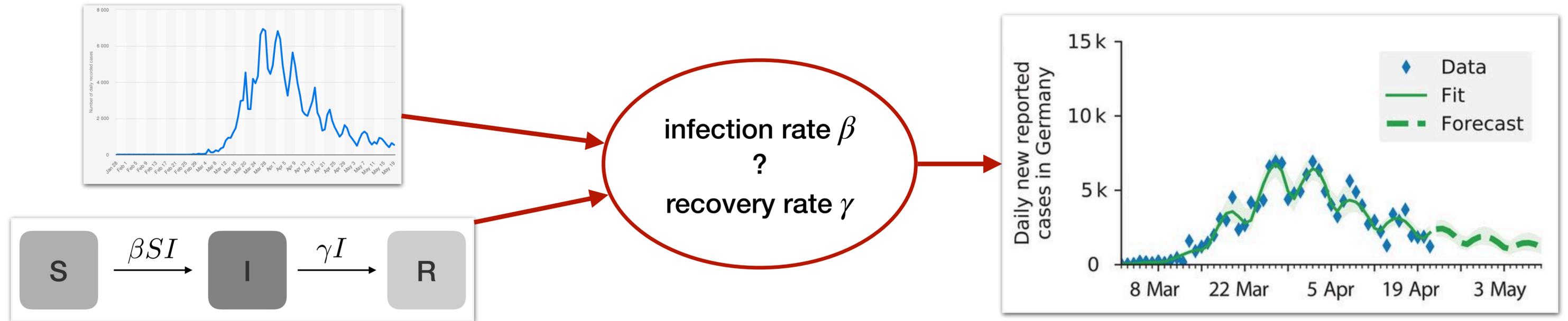


Naive approach

- find single best-fitting parameters
 - hand tuning
 - grid search

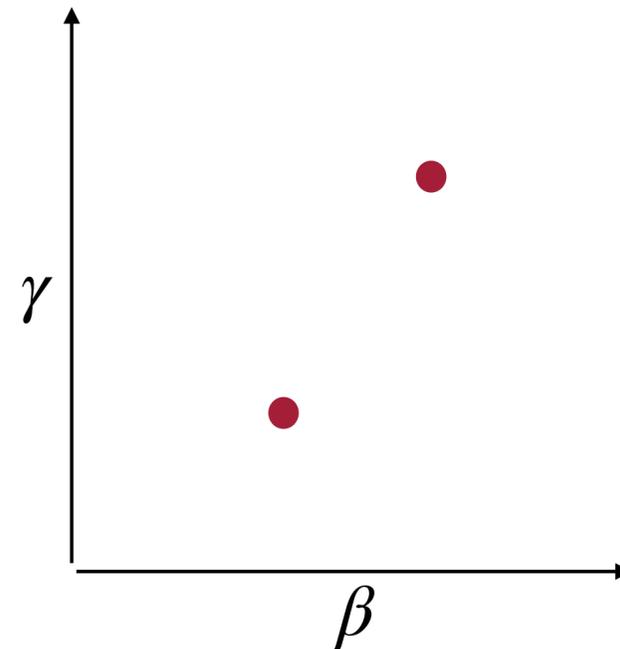


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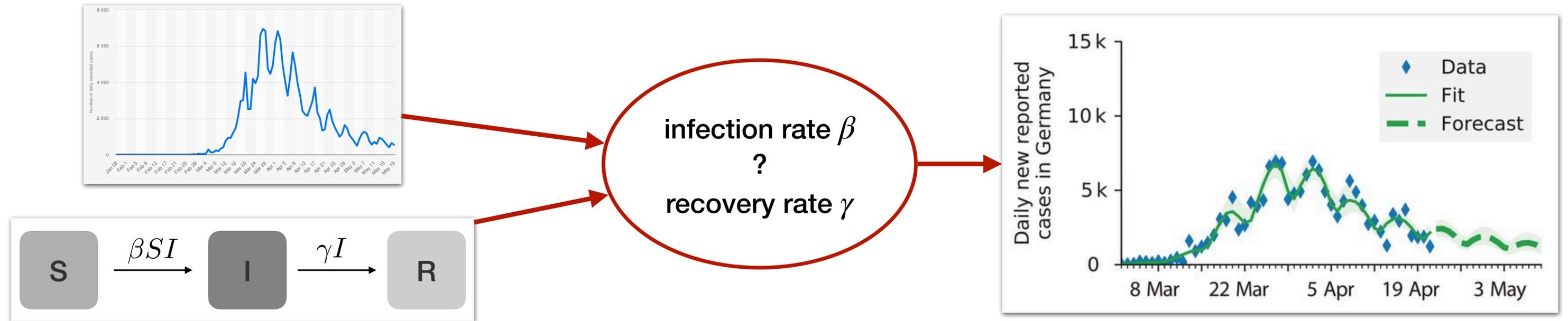


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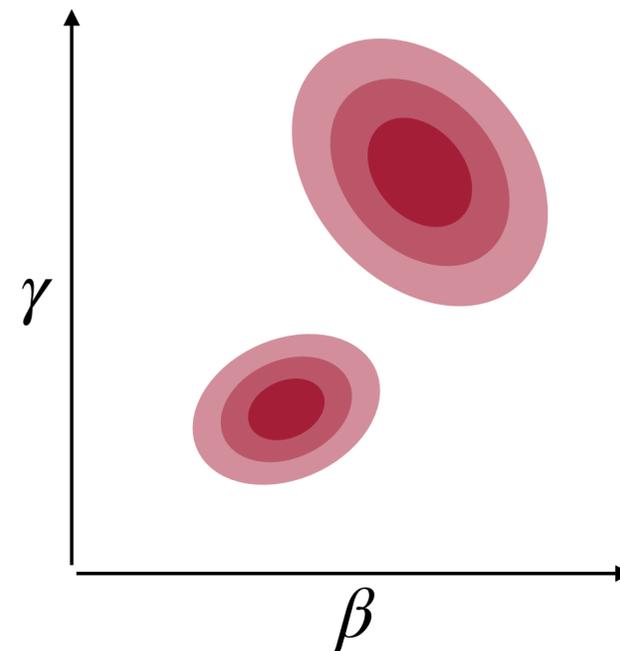


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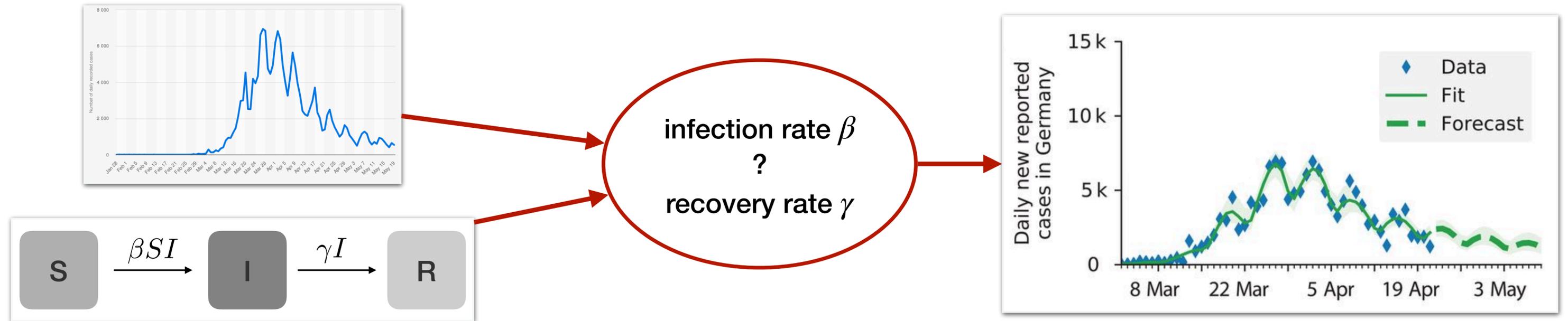


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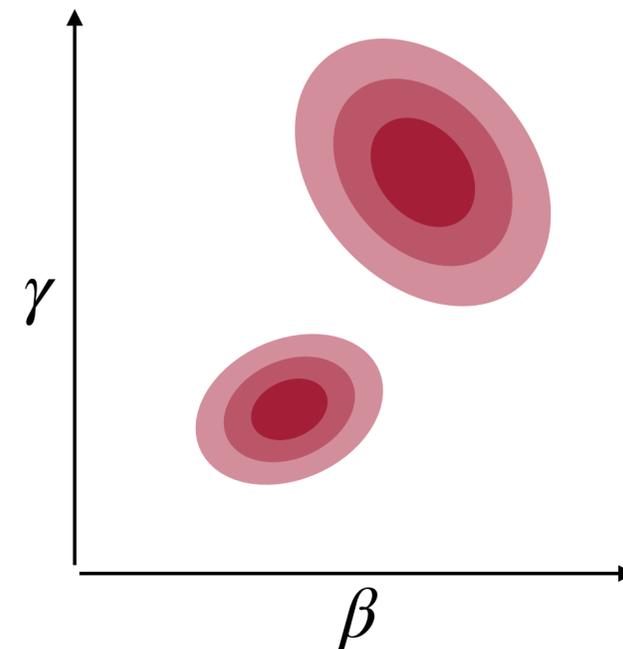


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Naive approach

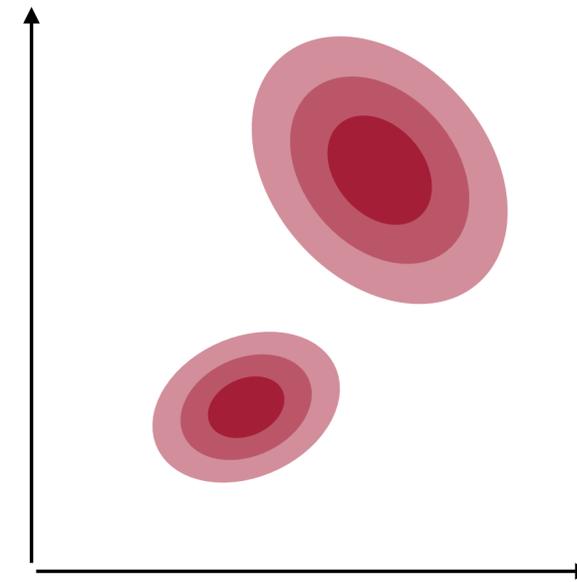
- find single best-fitting parameters
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Ideal approach

- quantify uncertainty
- find all solutions
- quantify relation between solutions

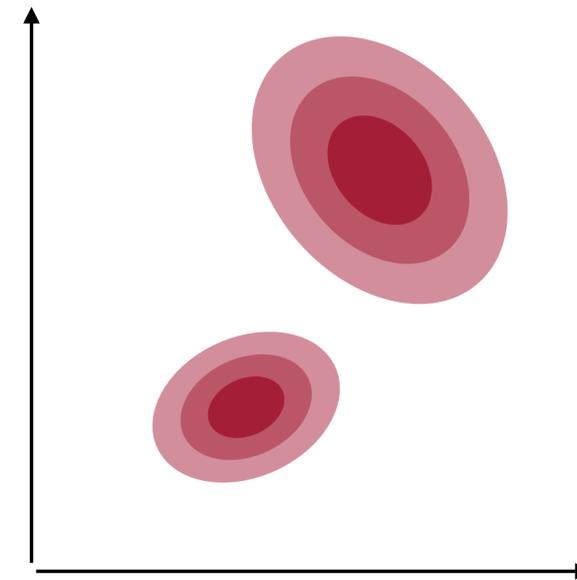
Principled approach: Bayesian inference



Thomas Bayes 1701-61

Principled approach: Bayesian inference

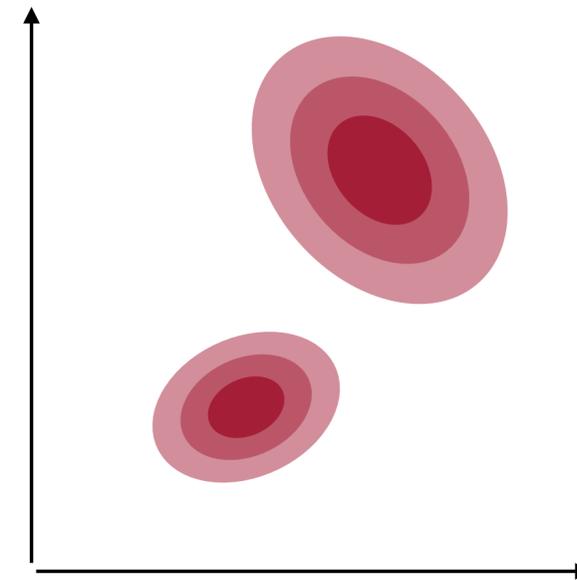
- data x and parameters θ are *random variables*



Thomas Bayes 1701-61

Principled approach: Bayesian inference

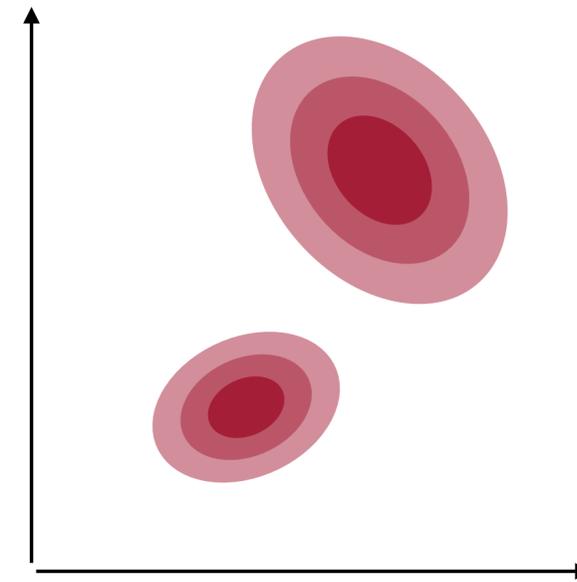
- data x and parameters θ are *random variables*
- **goal:** infer a distribution over parameters $p(\theta | x)$



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Principled approach: Bayesian inference

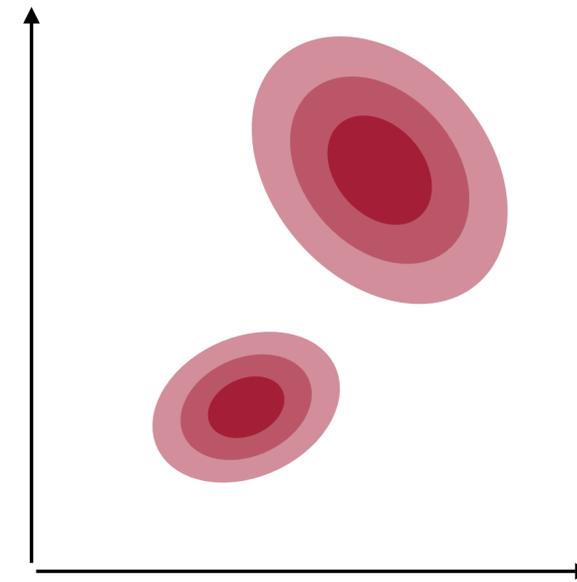
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 - characterizes **all** suitable parameters



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Principled approach: Bayesian inference

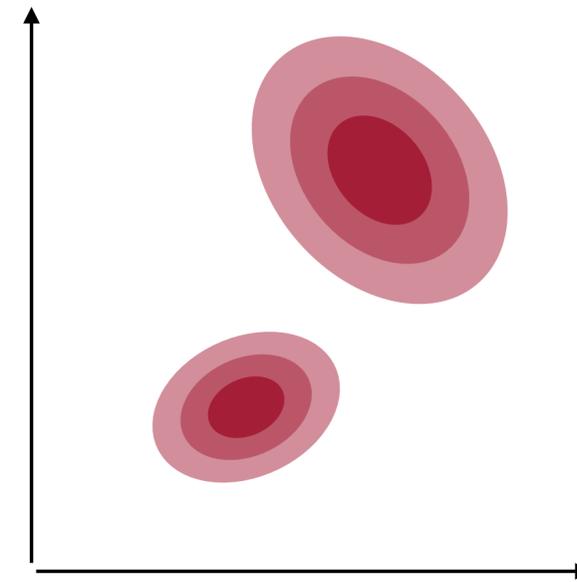
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 - characterizes **all** suitable parameters
 - quantifies uncertainty



Thomas Bayes 1701-61

Principled approach: Bayesian inference

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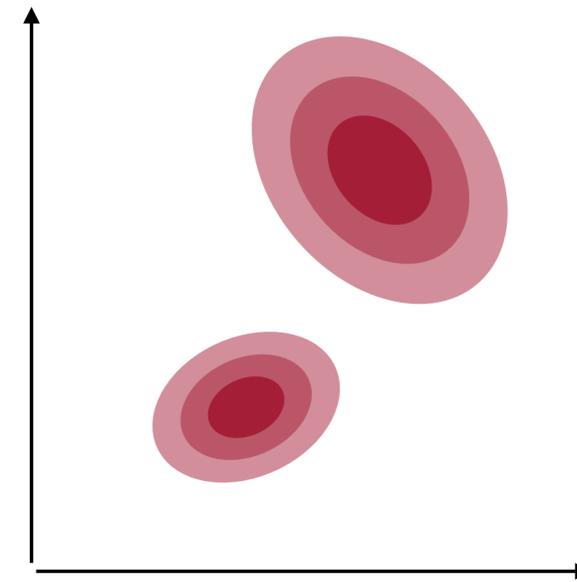


Thomas Bayes 1701-61

$$p(\theta | x) \propto p(x | \theta) p(\theta)$$

Principled approach: Bayesian inference

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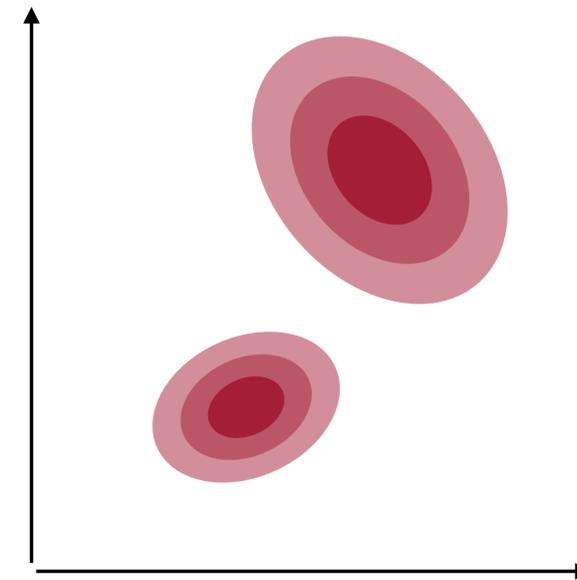


Thomas Bayes 1701-61

$$\text{“posterior”} \rightarrow p(\theta | x) \propto p(x | \theta) p(\theta)$$

Principled approach: Bayesian inference

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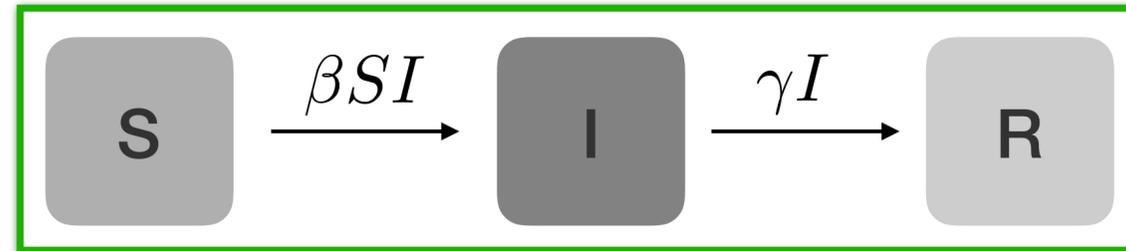


Thomas Bayes 1701-61

“posterior” $\rightarrow p(\theta | x) \propto p(x | \theta) p(\theta)$

“prior”
↓

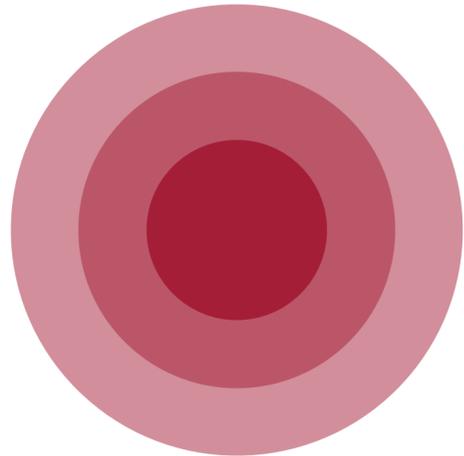
Bayesian inference for simulation-based models



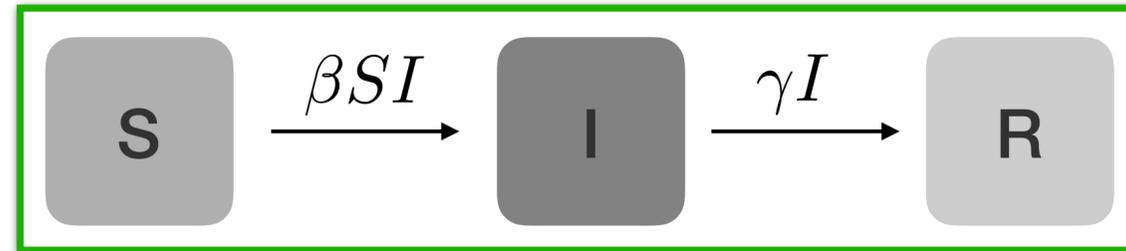
$$p(\theta | x) \propto p(x | \theta) p(\theta)$$

Bayesian inference for simulation-based models

parameters θ

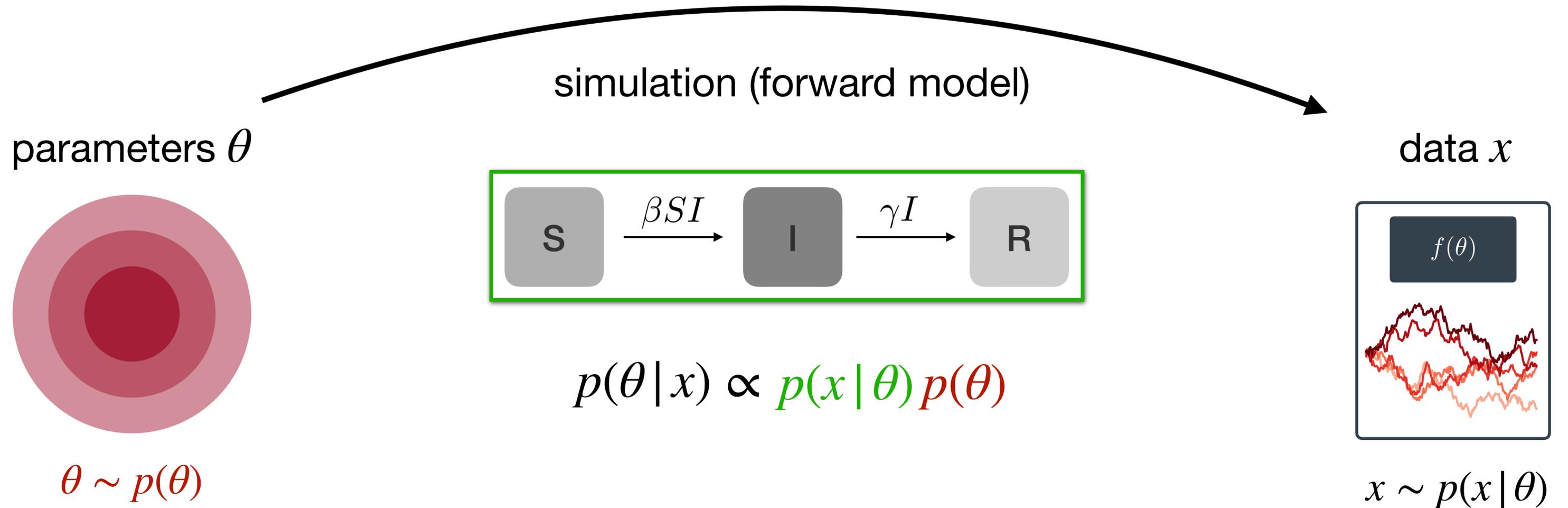


$$\theta \sim p(\theta)$$

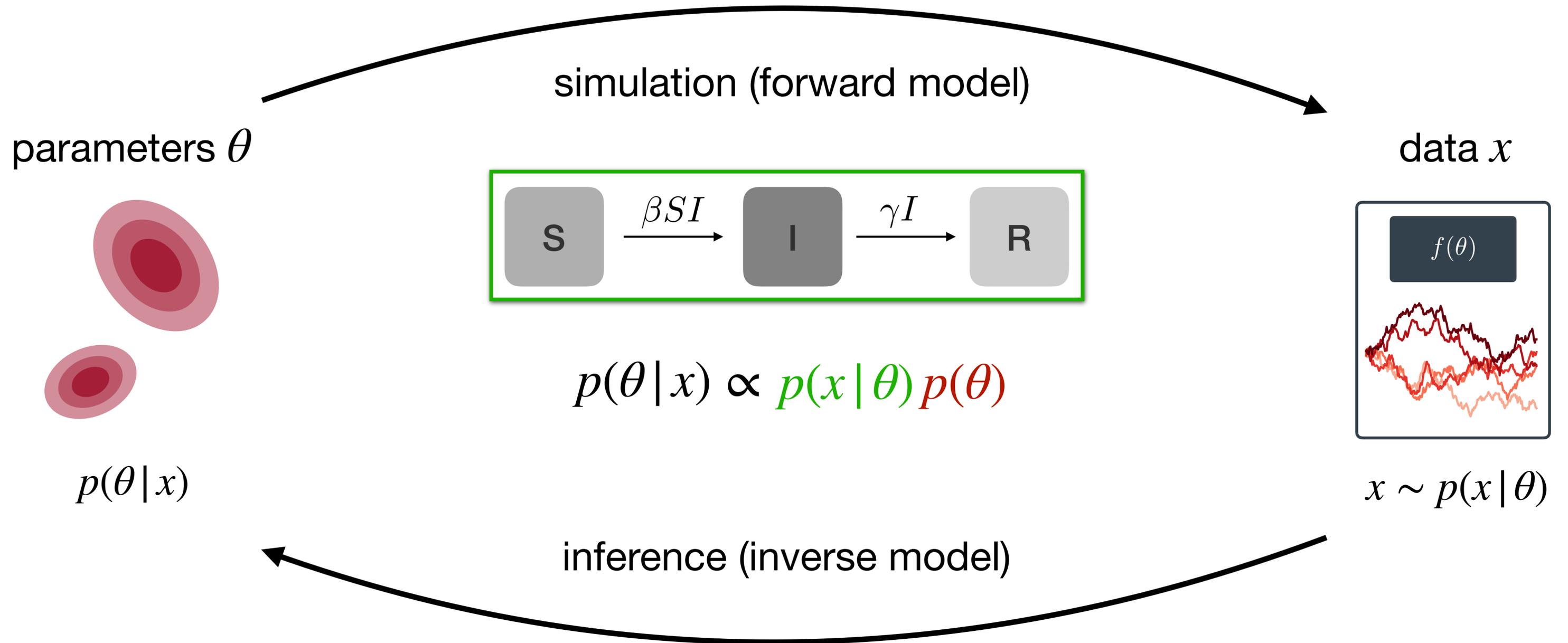


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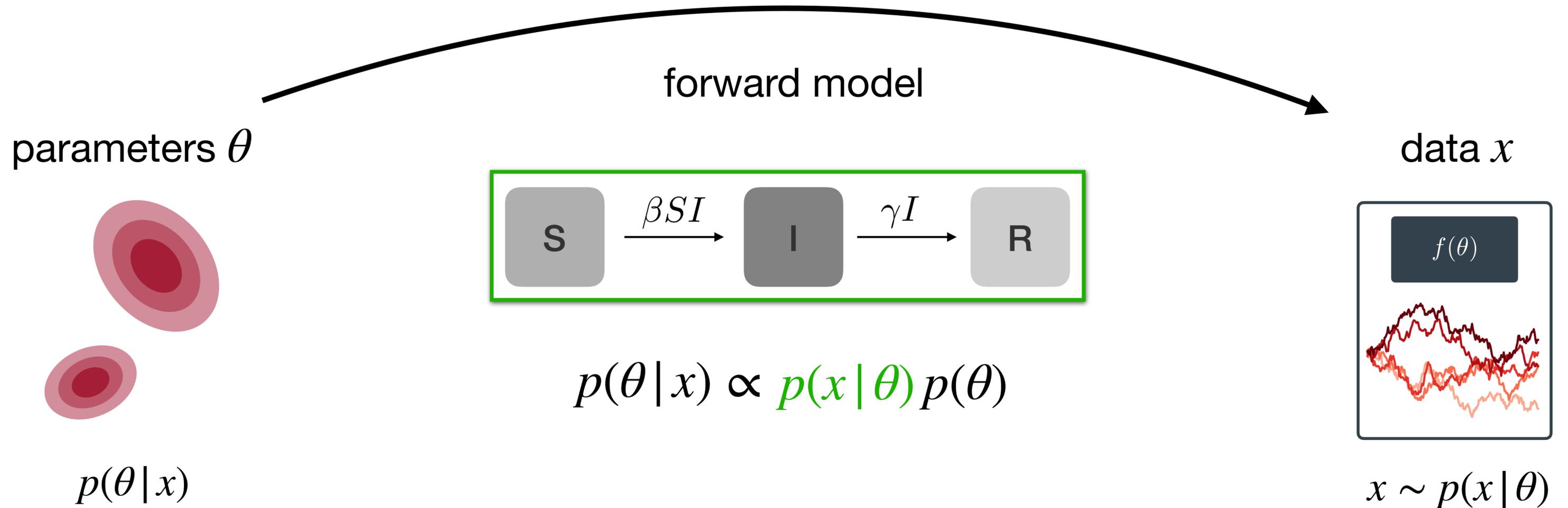
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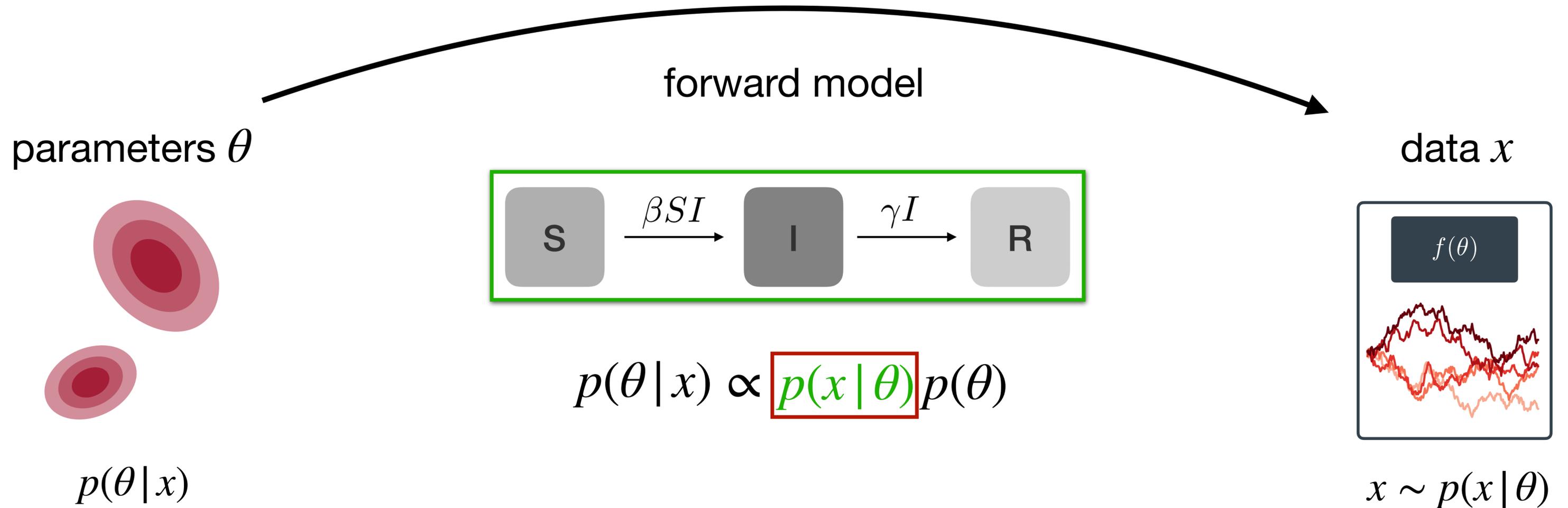
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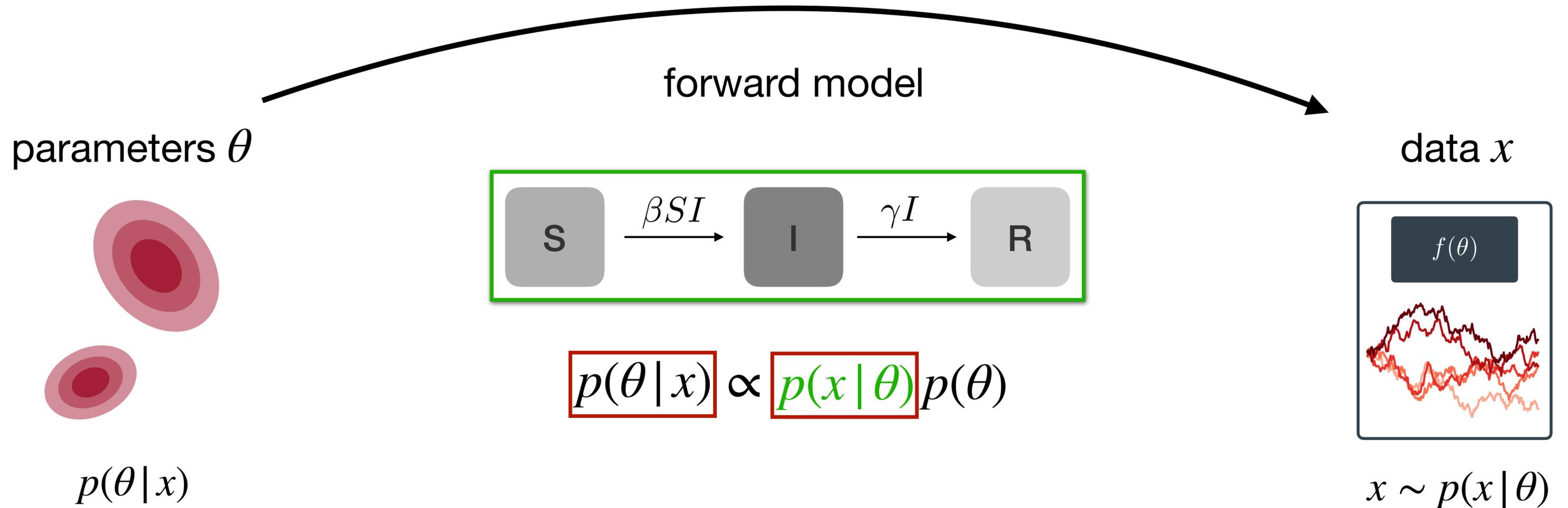
Simulation-based Bayesian inference (SBI)



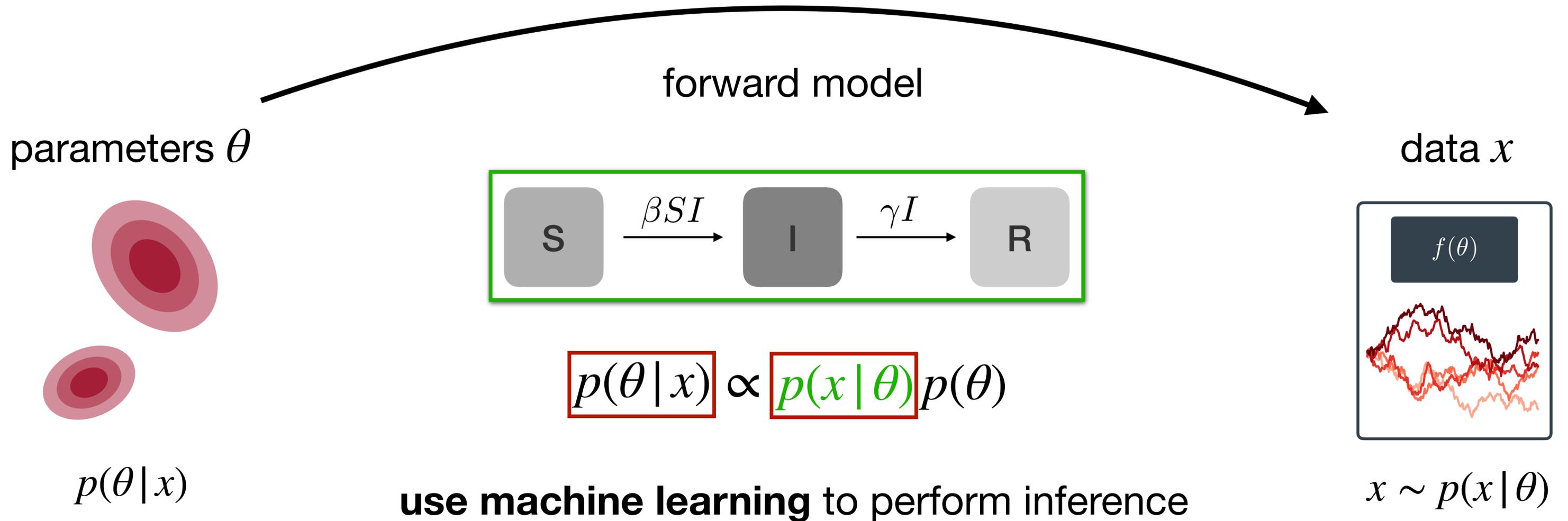
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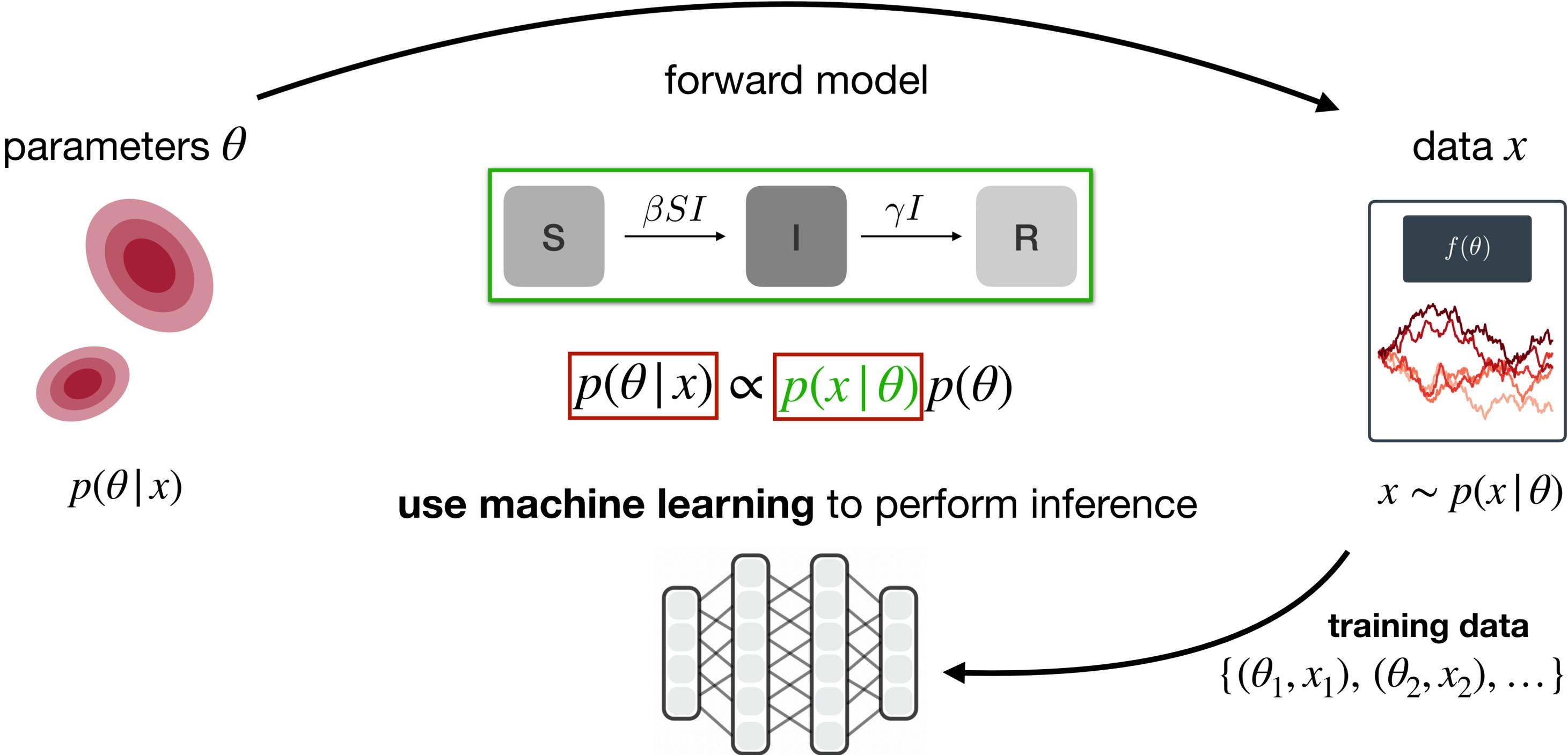
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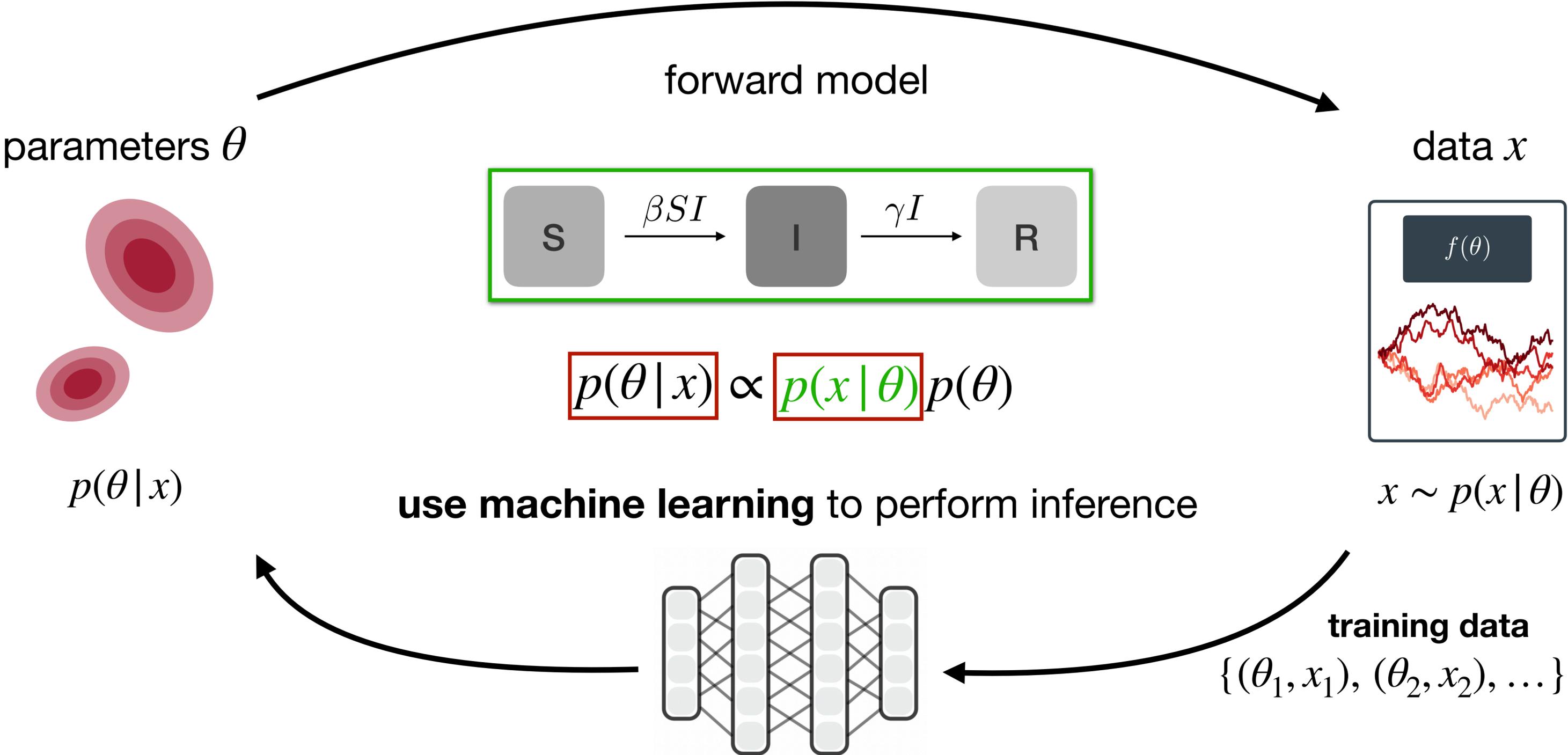
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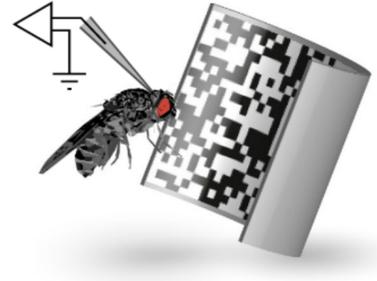
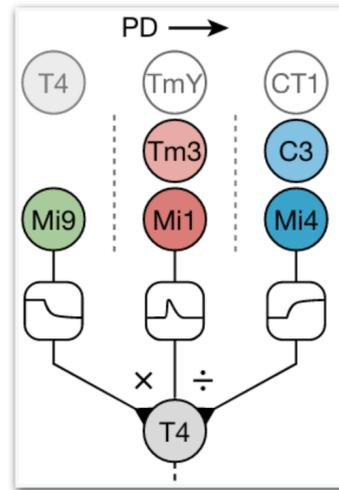


SBI in neuroscience

- Recent examples:

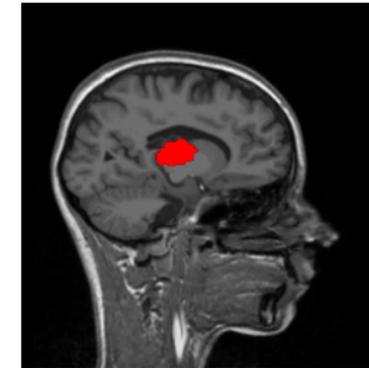
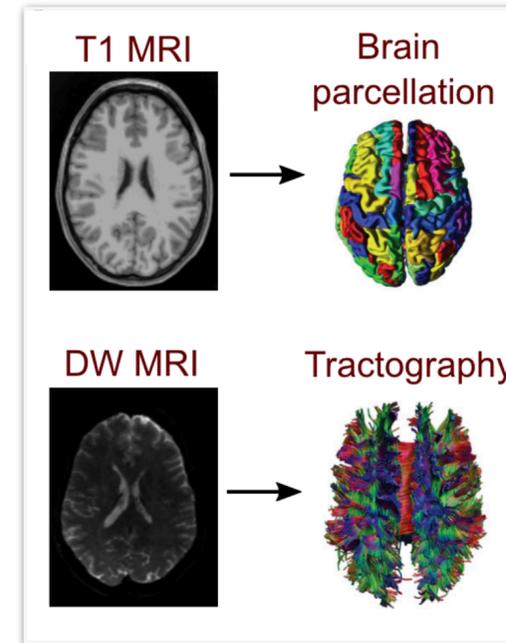
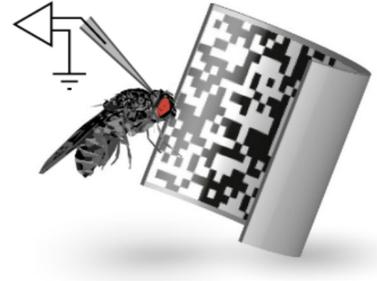
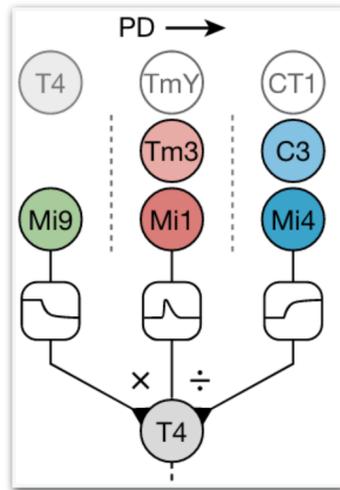
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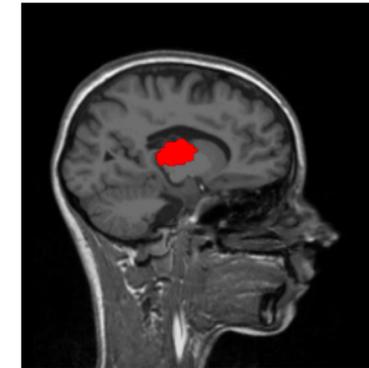
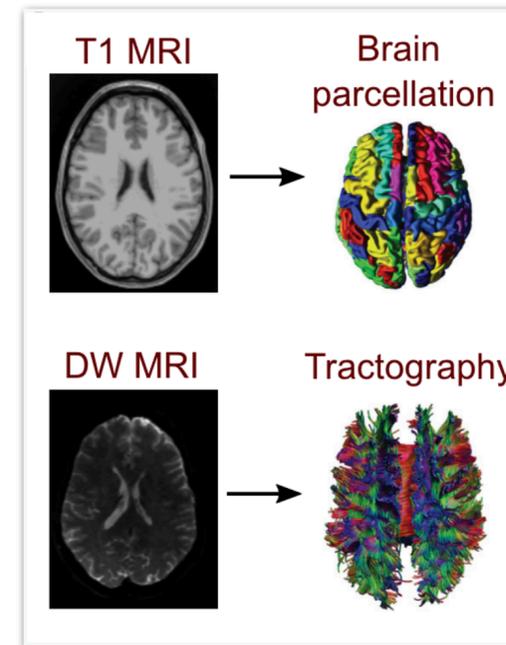
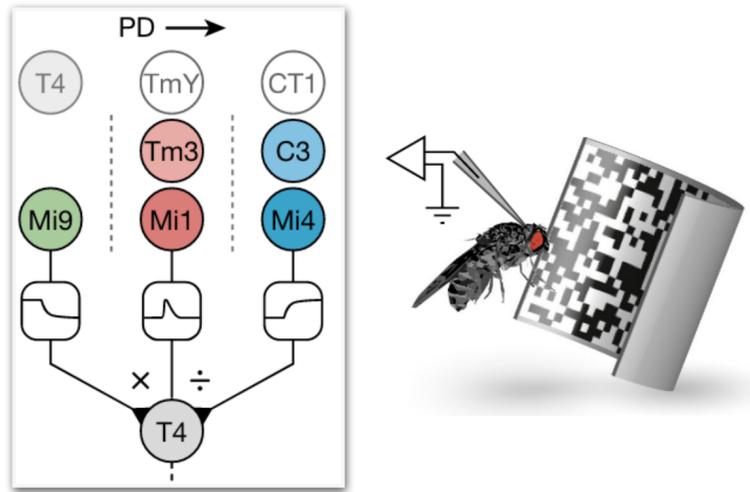
SBI in neuroscience

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SBI in neuroscience

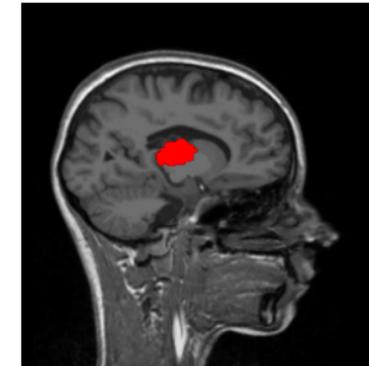
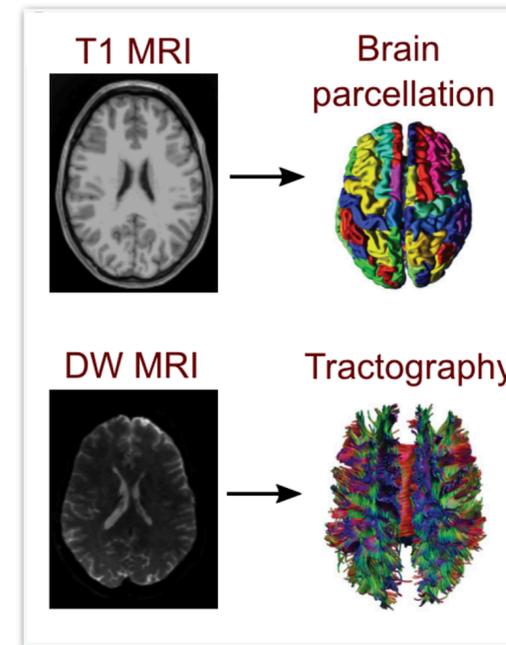
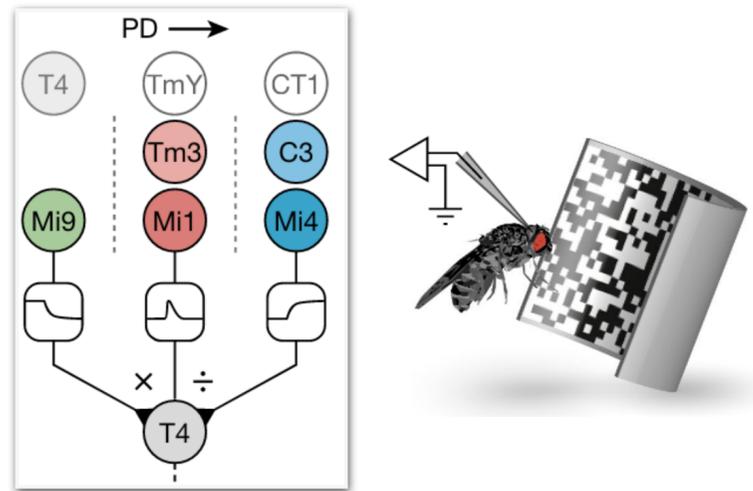
- Recent examples:



- Challenges and Opportunities:

SBI in neuroscience

- Recent examples:

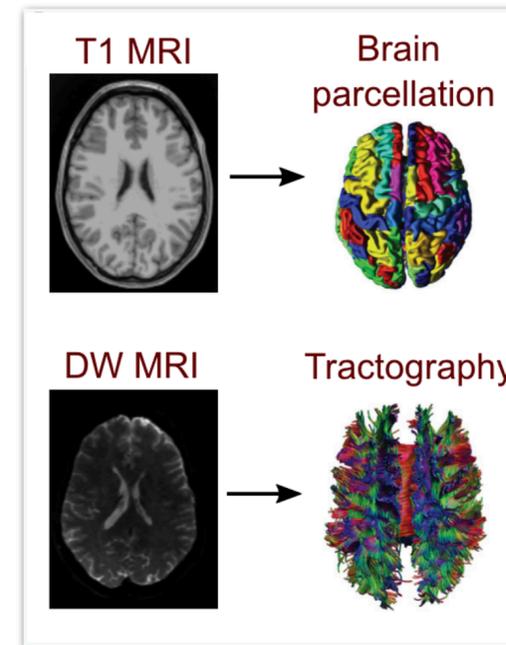
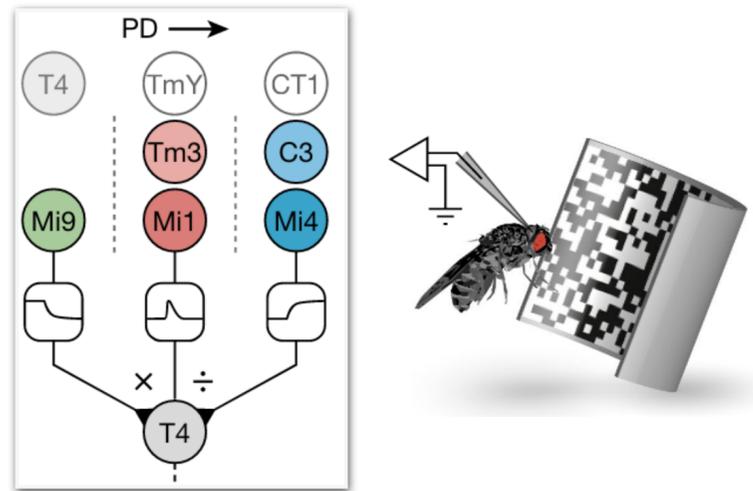


- Challenges and Opportunities:

1. Current SBI methods struggle with some models

SBI in neuroscience

- Recent examples:

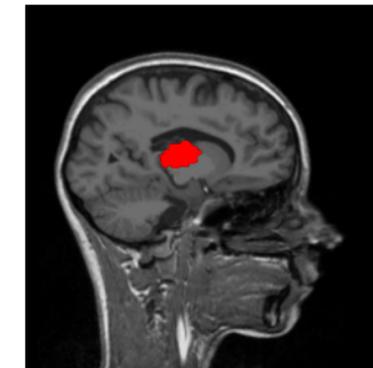
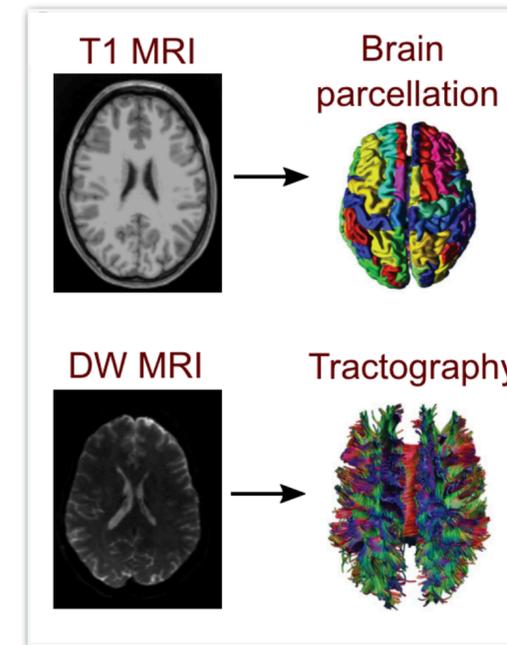
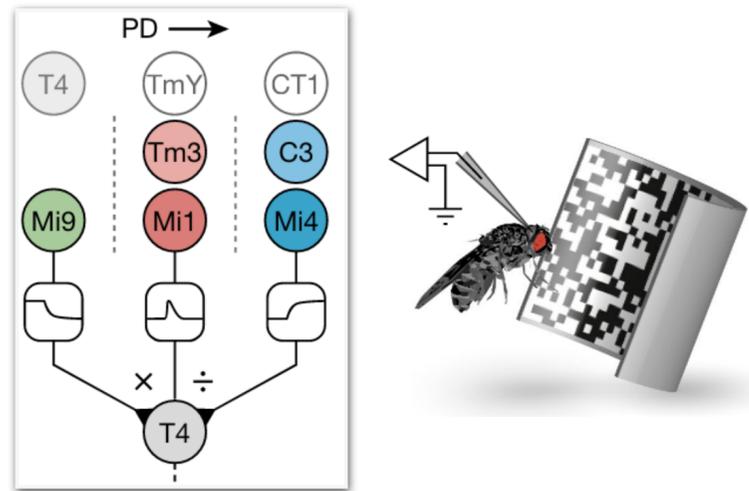


- Challenges and Opportunities:

1. Current SBI methods struggle with some models
2. Unexplored subfields in neuroscience where SBI can be useful

SBI in neuroscience

- Recent examples:



- Challenges and Opportunities:

1. Current SBI methods struggle with some models
2. Unexplored subfields in neuroscience where SBI can be useful
3. Accessible software tools and guidelines

Advancing Methods and Applicability of SBI in neuroscience

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1. A new SBI method for **decision-making research**

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2. How to apply SBI in **Connectomics**

Advancing Methods and Applicability of SBI in neuroscience

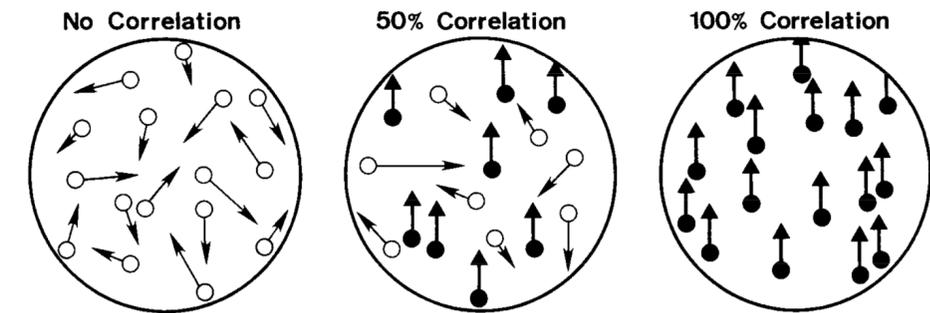
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2. How to apply SBI in **Connectomics**
3. Accessible software tools and guidelines for SBI

Advancing Methods and Applicability of SBI in neuroscience

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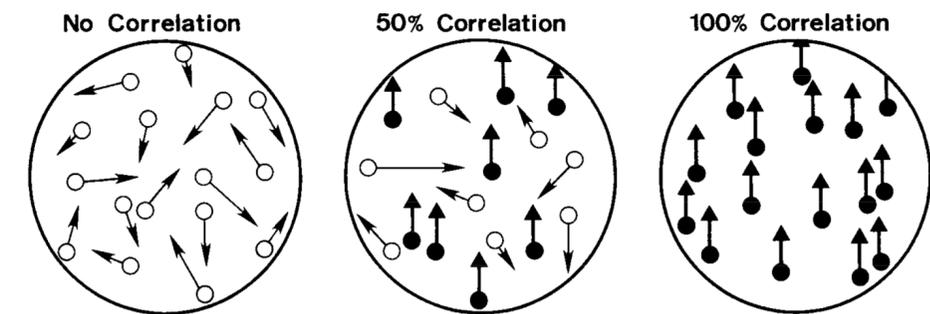
Studying decision-making in the brain

- Start simple: perceptual decision-making



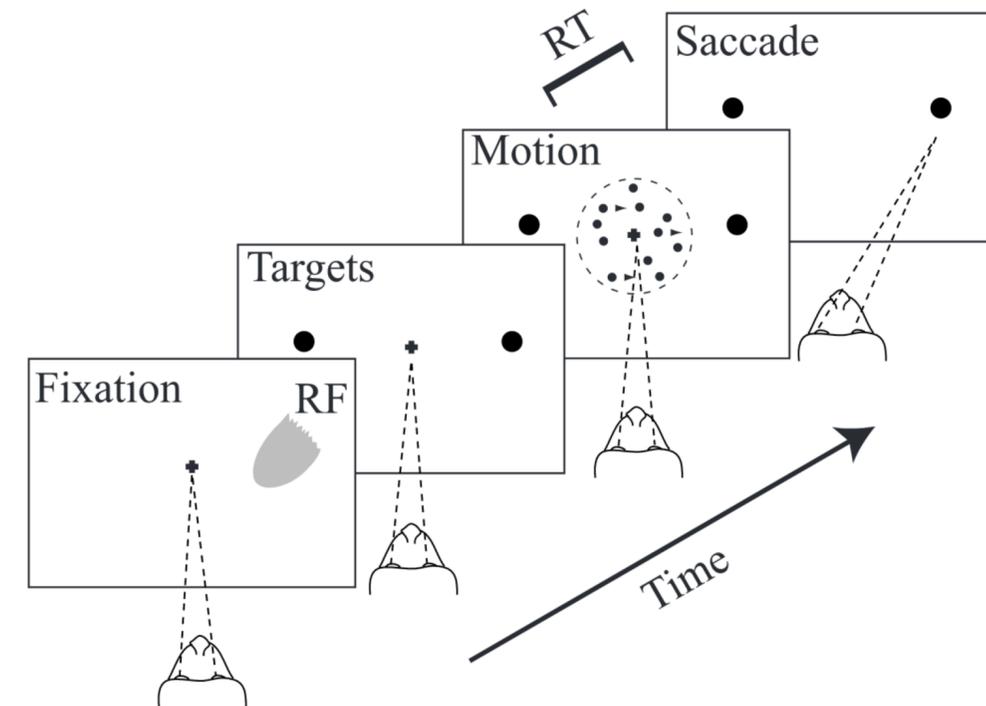
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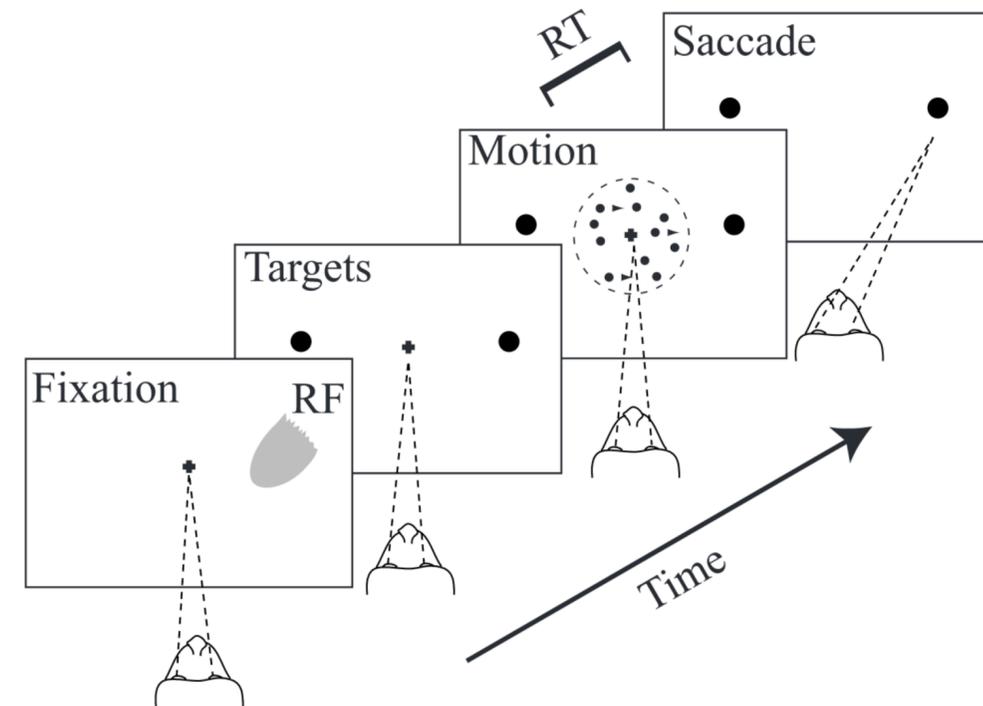
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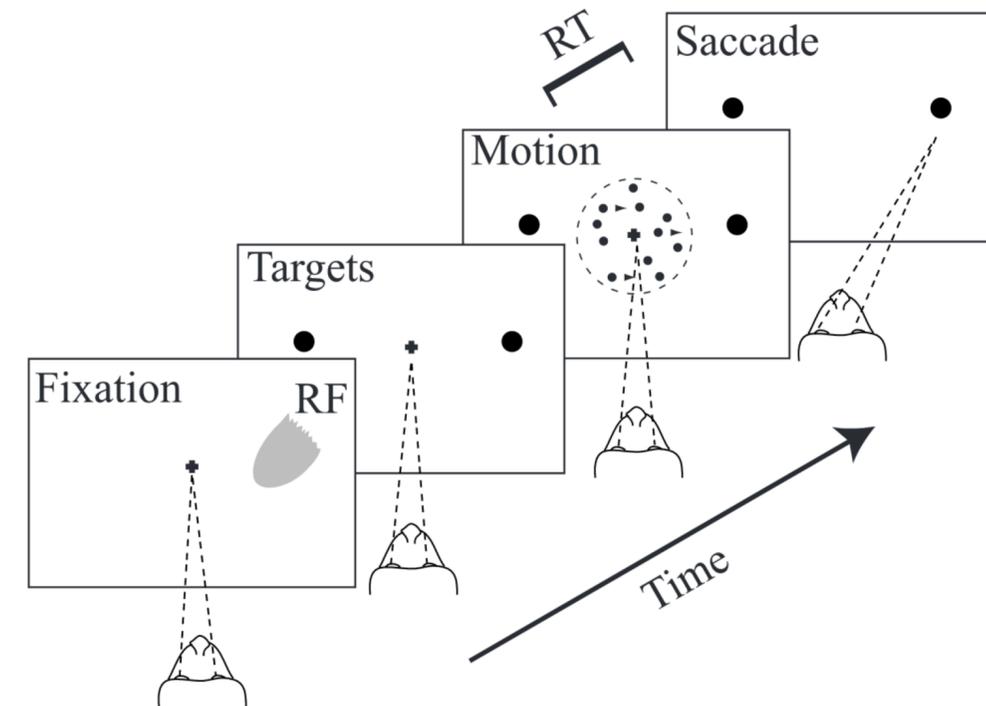
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- Behavioral data:



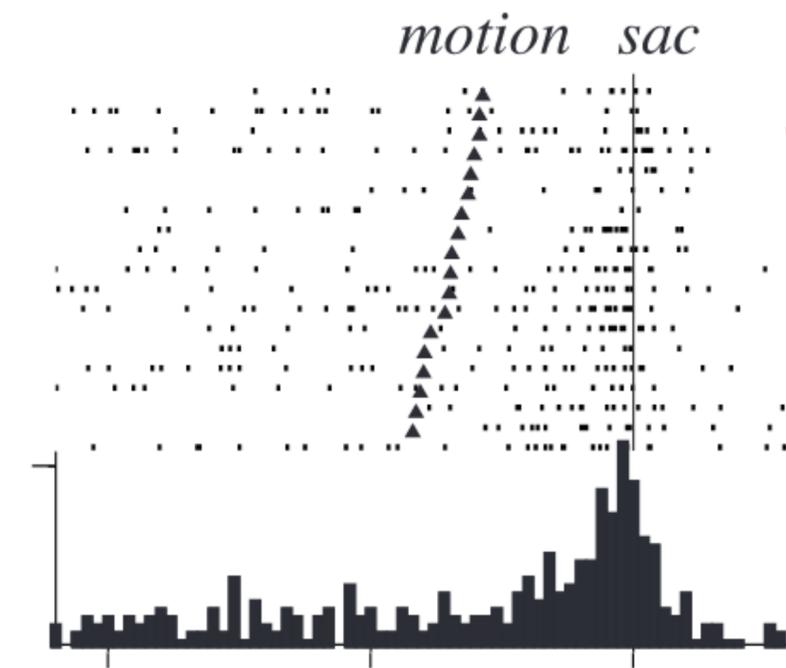
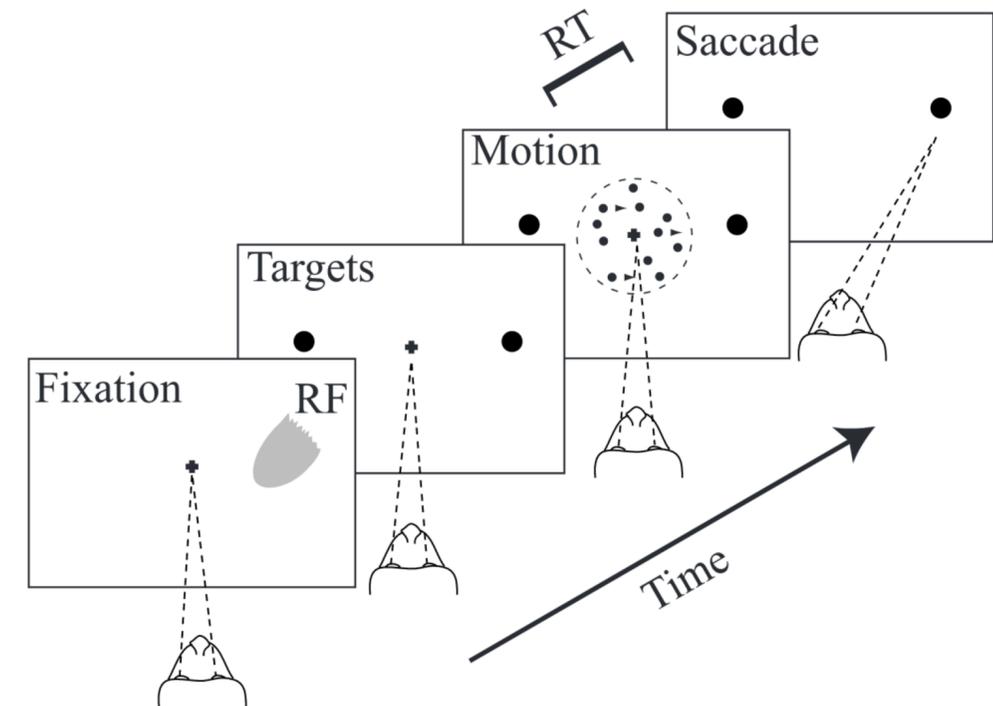
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- Behavioral data:
 - reaction times and choices
 - $x = (r, c)$

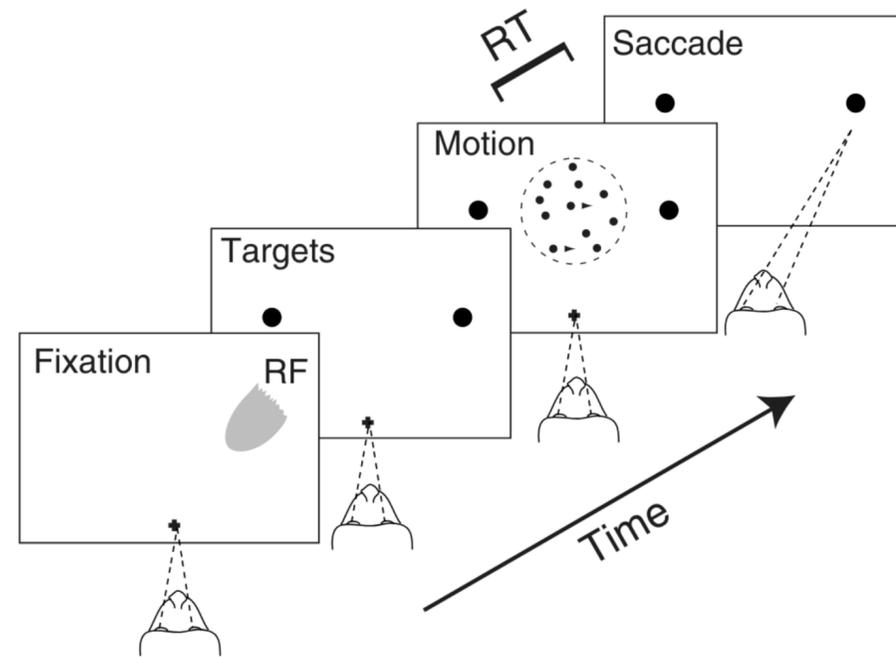


Studying decision-making in the brain

- Start simple: perceptual decision-making
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- Behavioral data:
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 - $x = (r, c)$
- Neural data: recordings from single cells

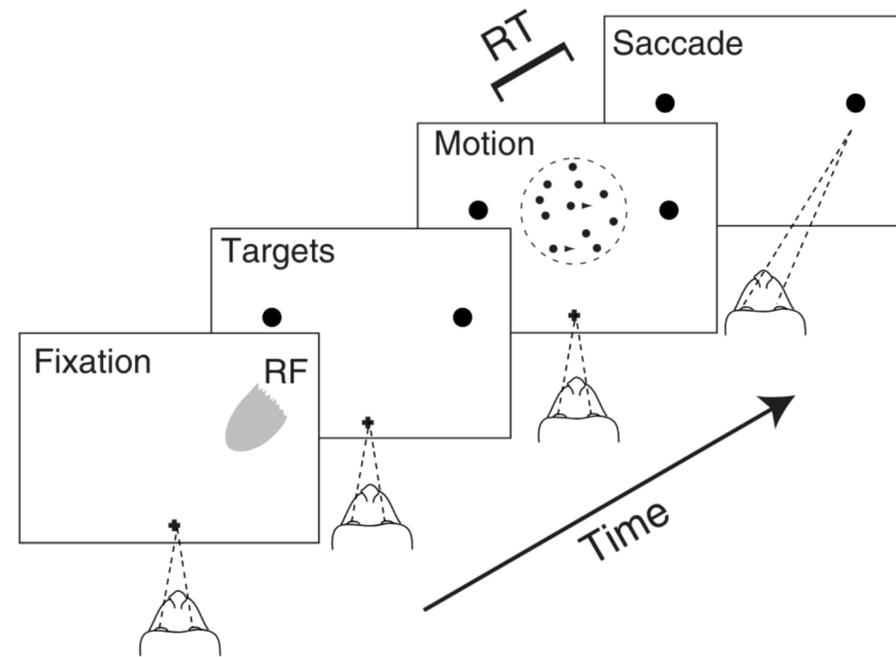


A computational model for decision-making



data:

A computational model for decision-making

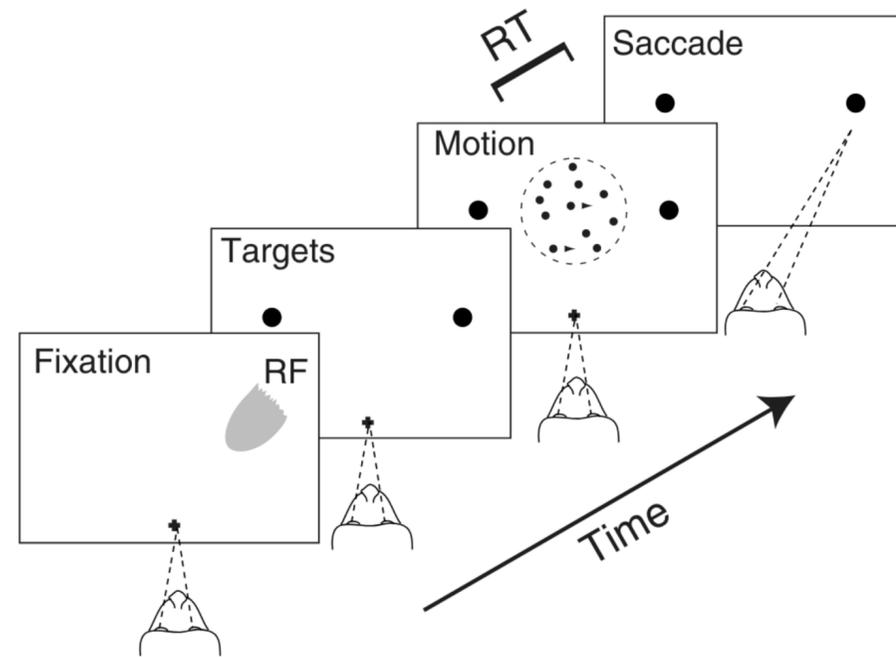


data:

- reaction times and choices (+neural data)

$$x = (r, c)$$

A computational model for decision-making



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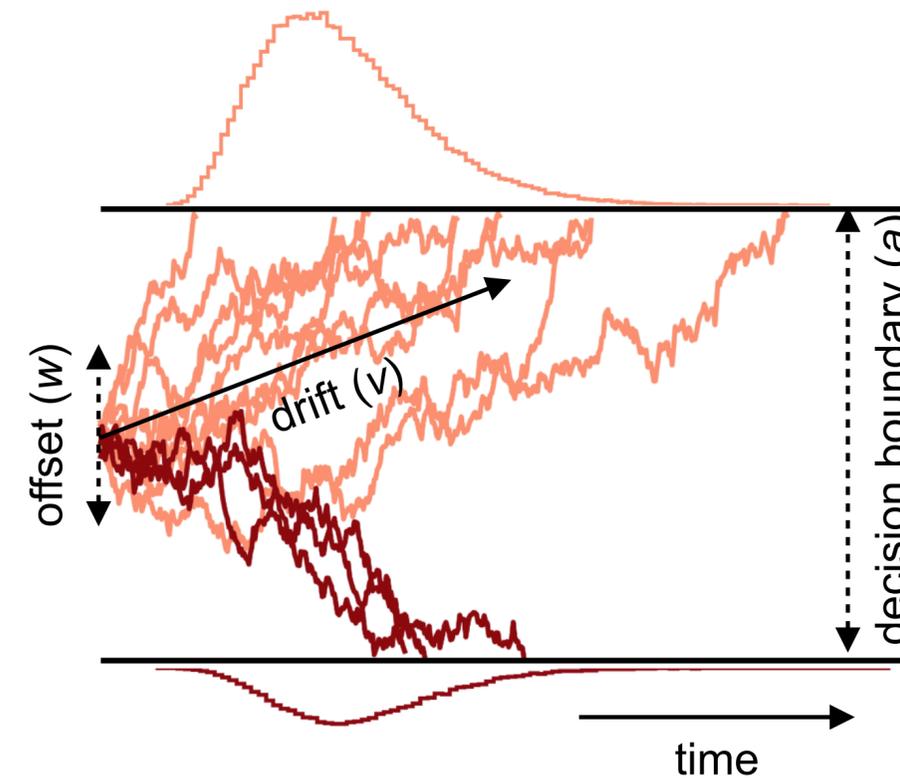
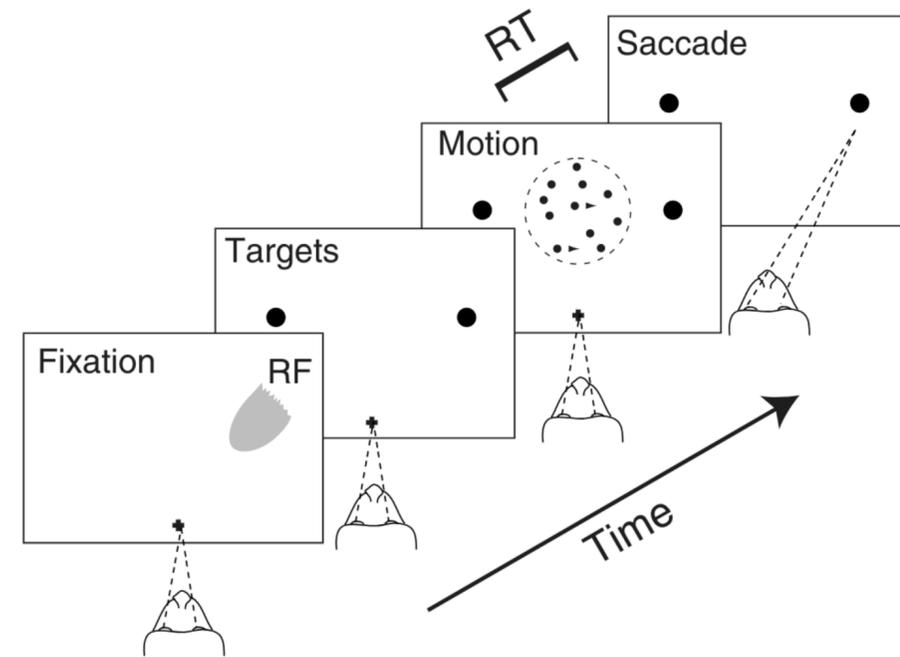
- reaction times and choices (+neural data)

$$x = (r, c)$$

- many repetitions (trials)

$$X = \{r_j, c_j\}_{j=1}^M$$

A computational model for decision-making



drift v (sensory evidence)

boundary a

offset w

non-decision time τ

data:

- reaction times and choices (+neural data)

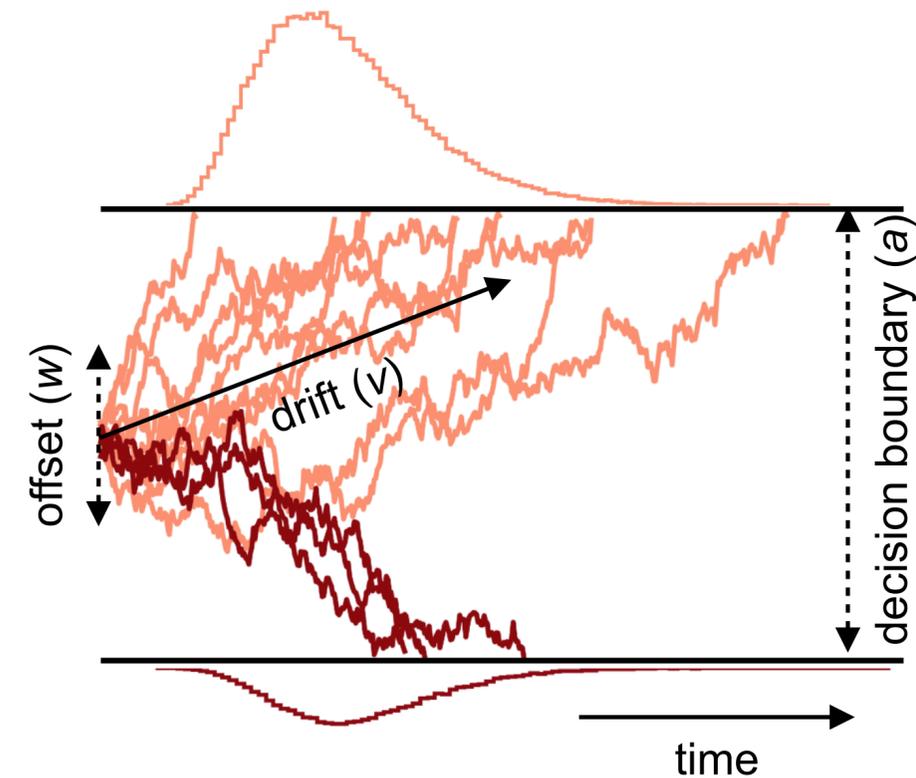
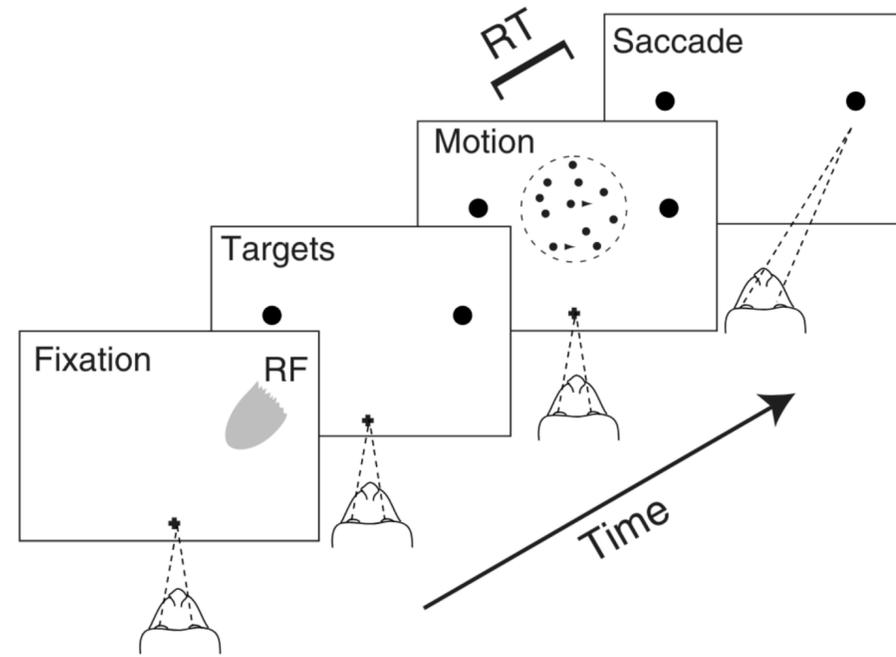
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model: Drift-Diffusion Model (DDM)

A computational model for decision-making



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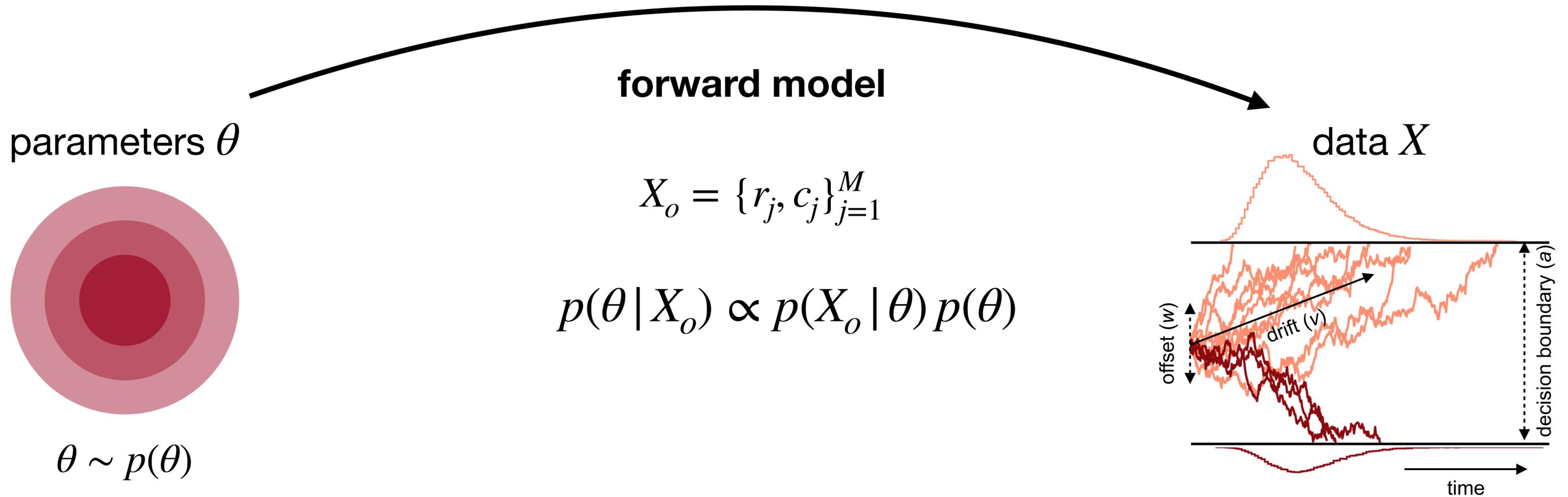
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model: Drift-Diffusion Model (DDM)

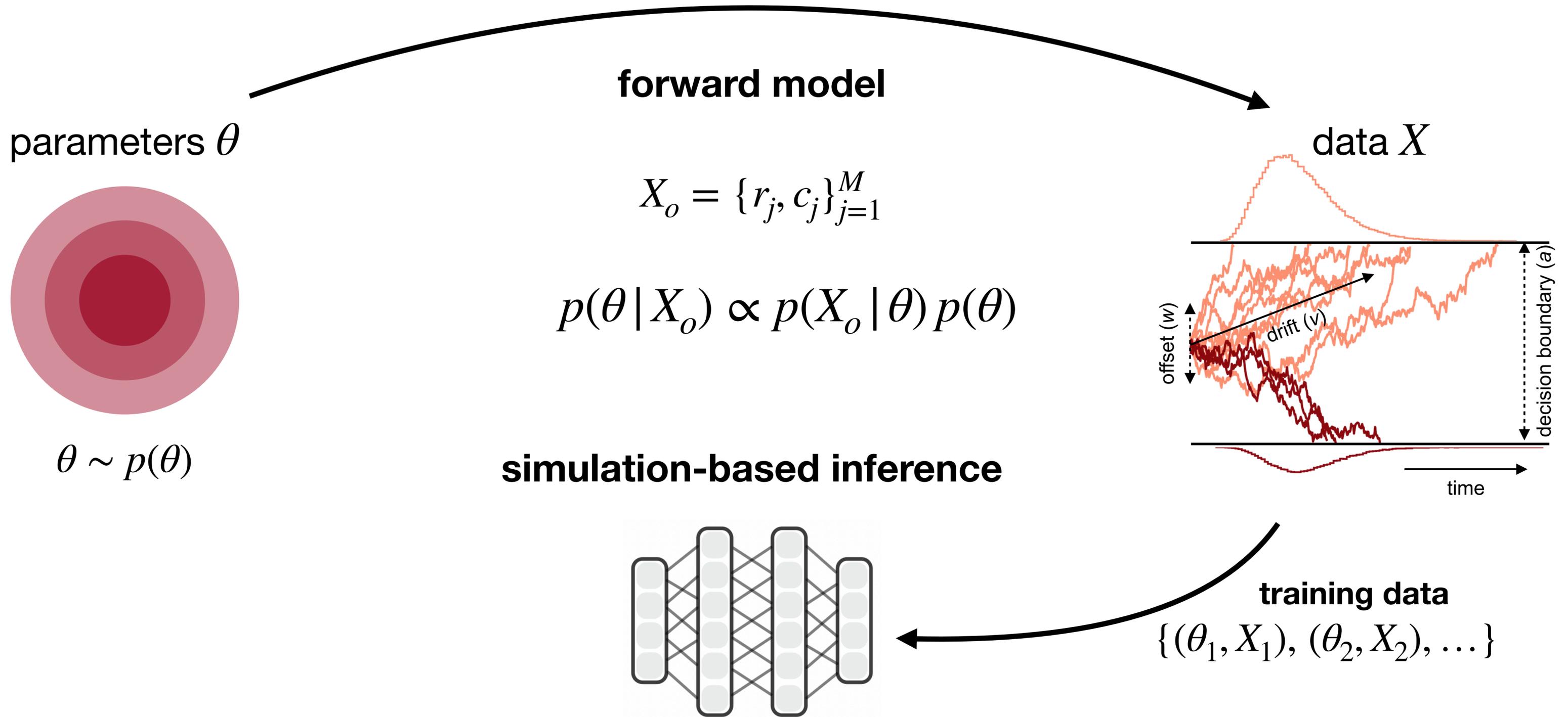
$$dY = v dt + \sigma dW$$

$$\theta = [v, a, w, \tau]$$

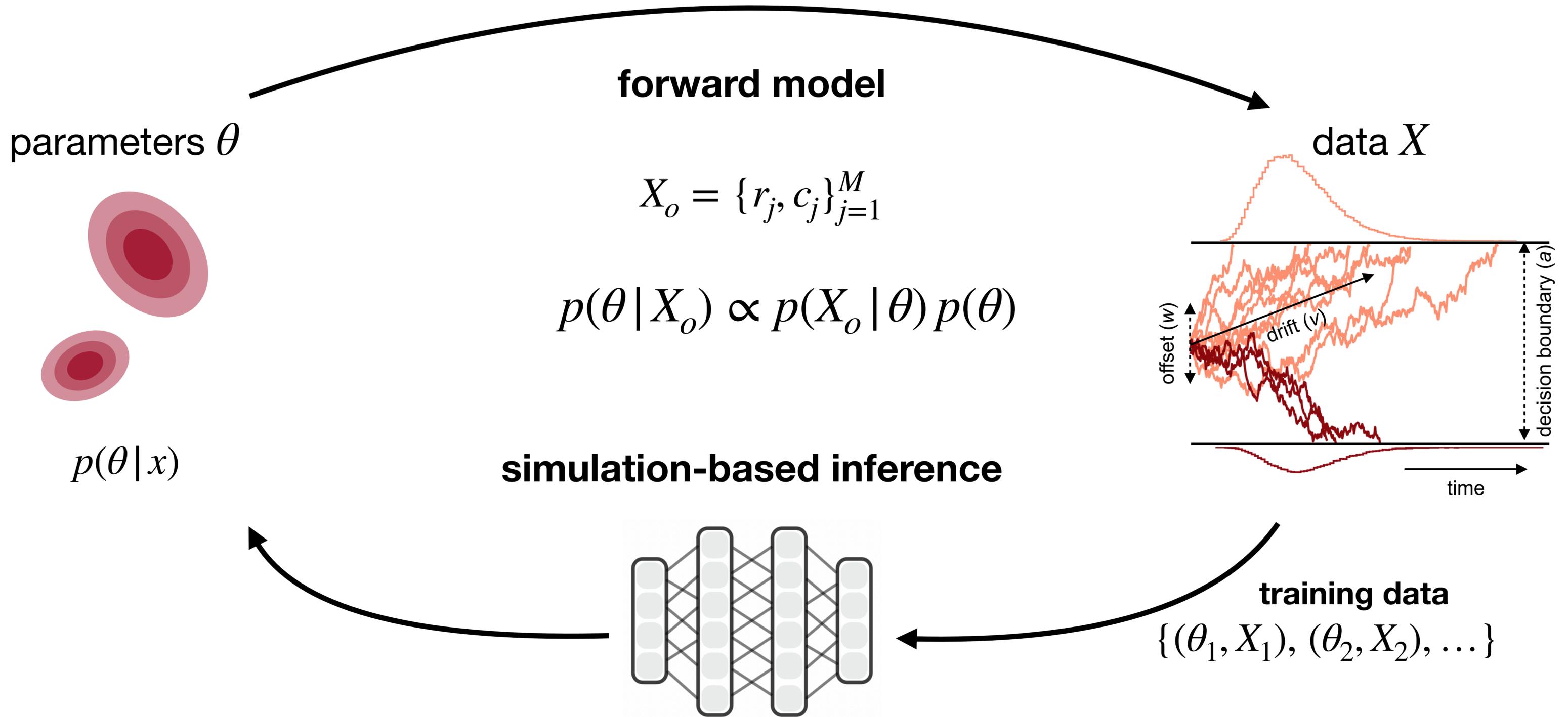
Bayesian inference for the drift-diffusion model



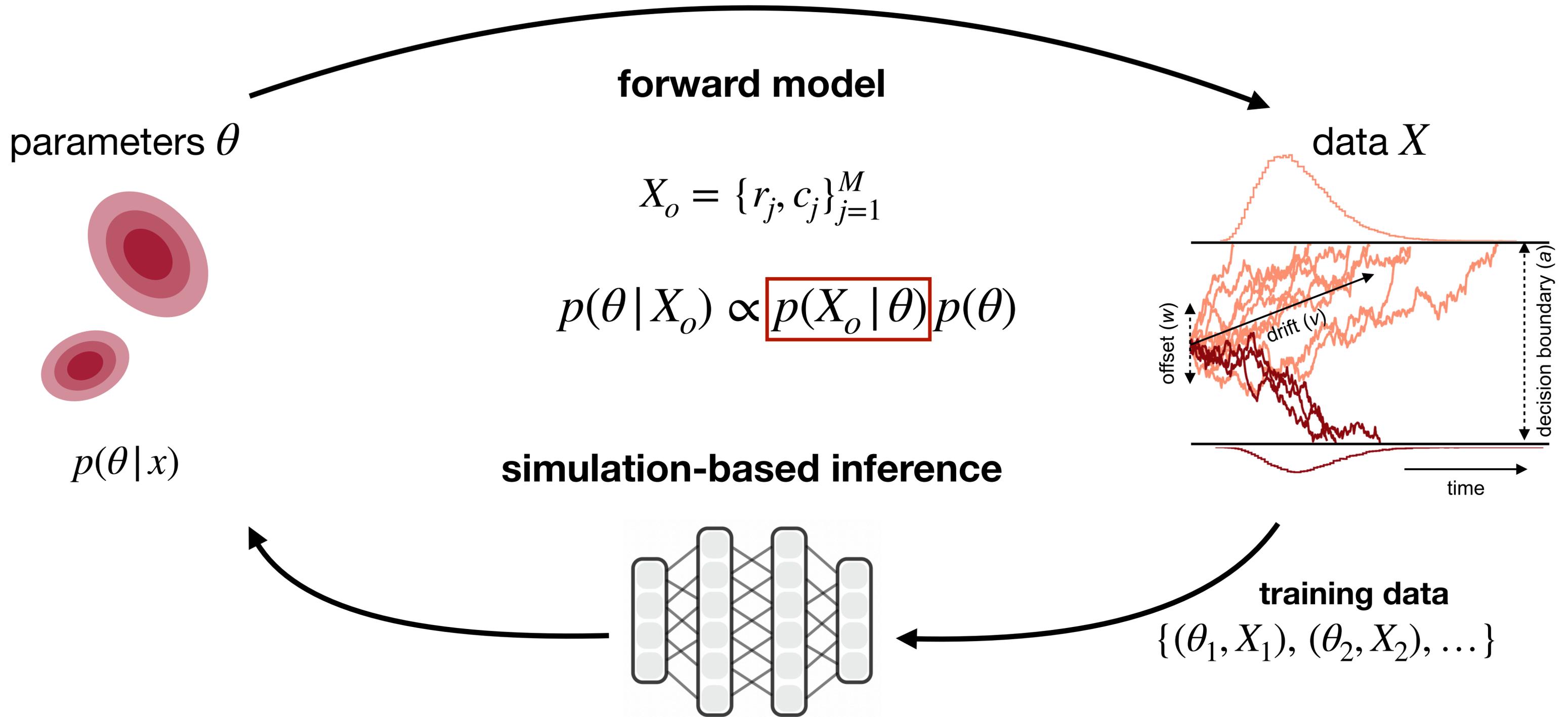
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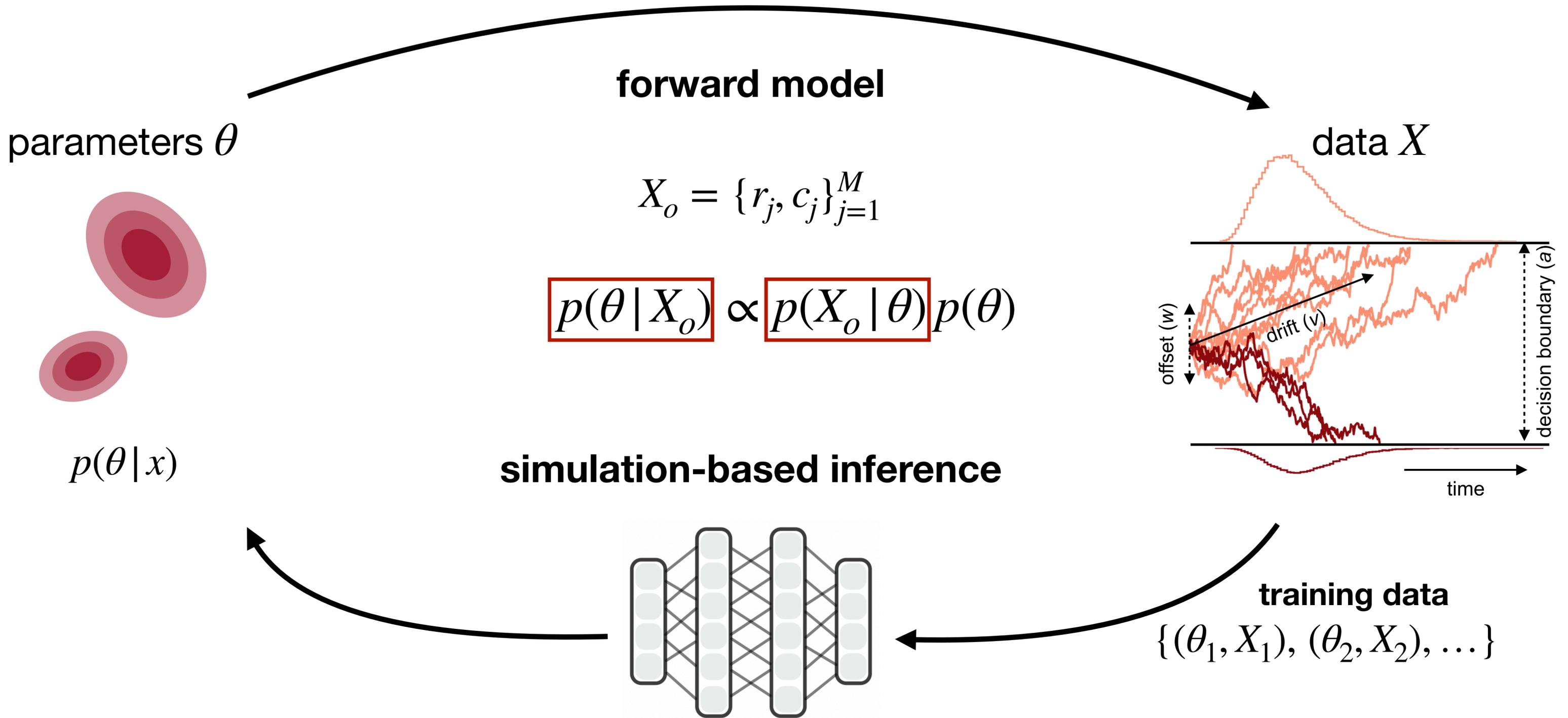
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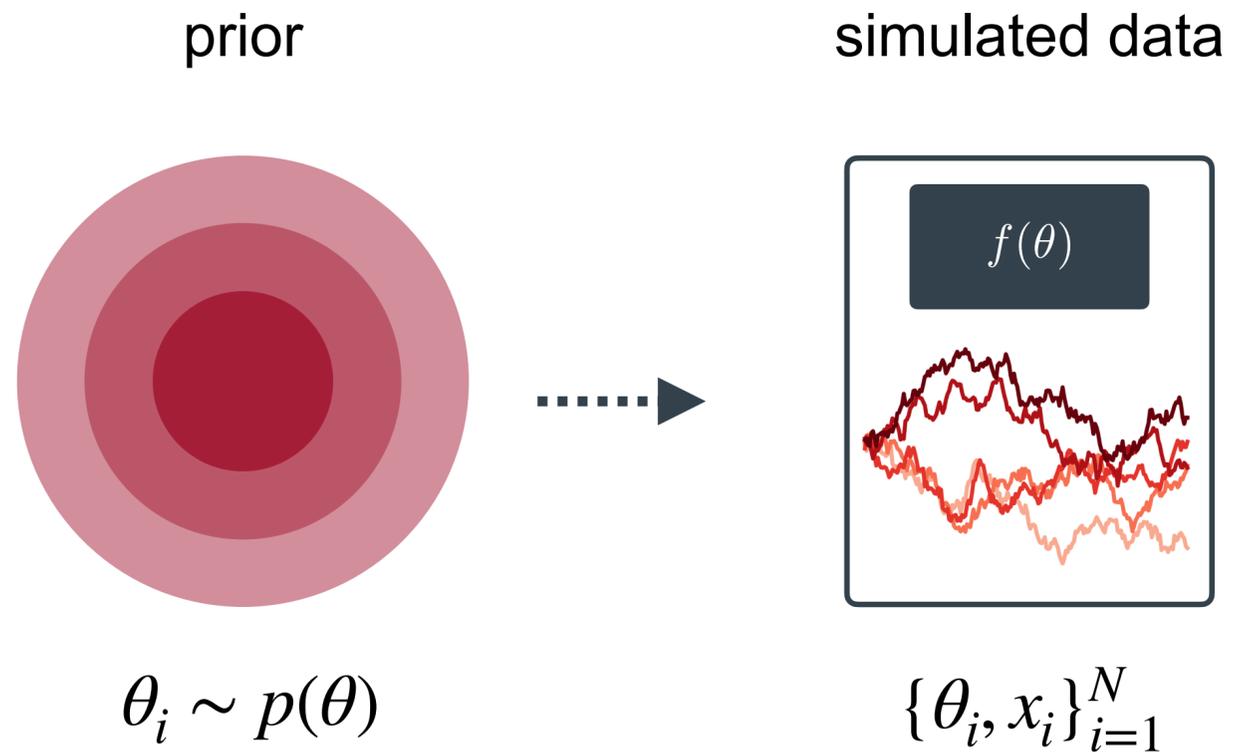
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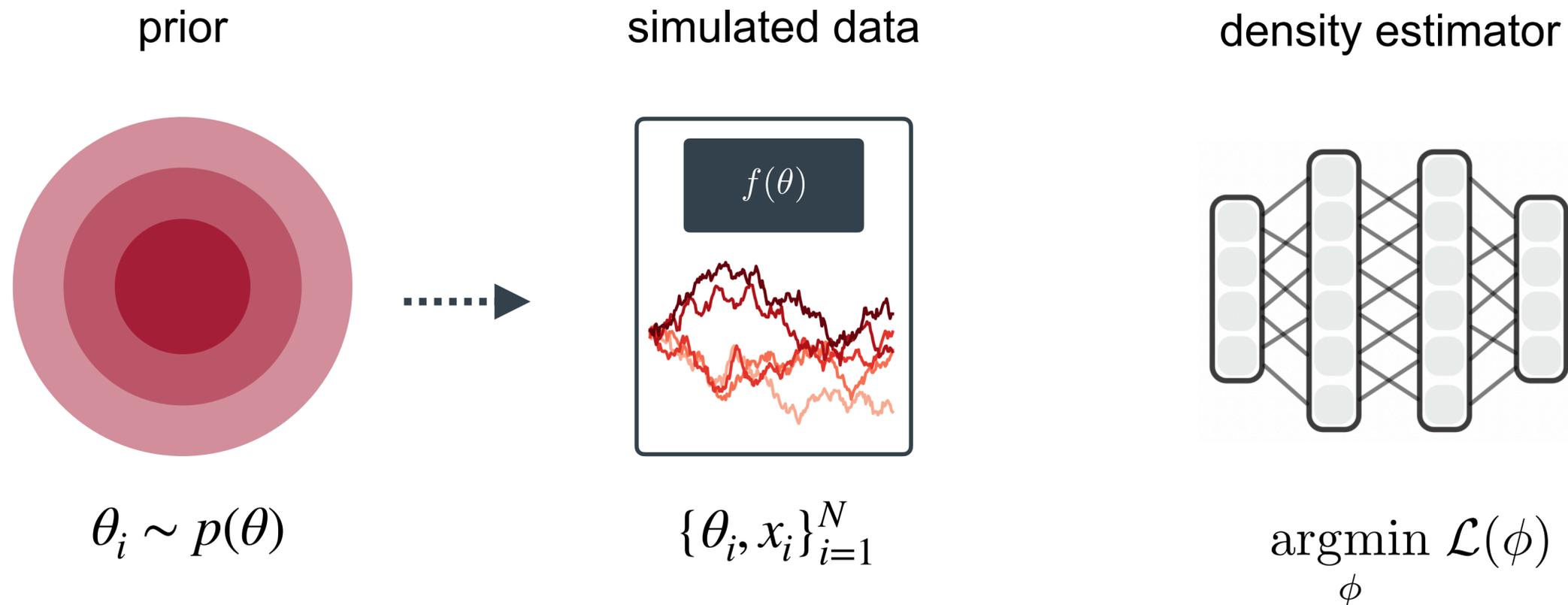
Bayesian inference for the drift-diffusion model



Neural Likelihood Estimation (NLE)

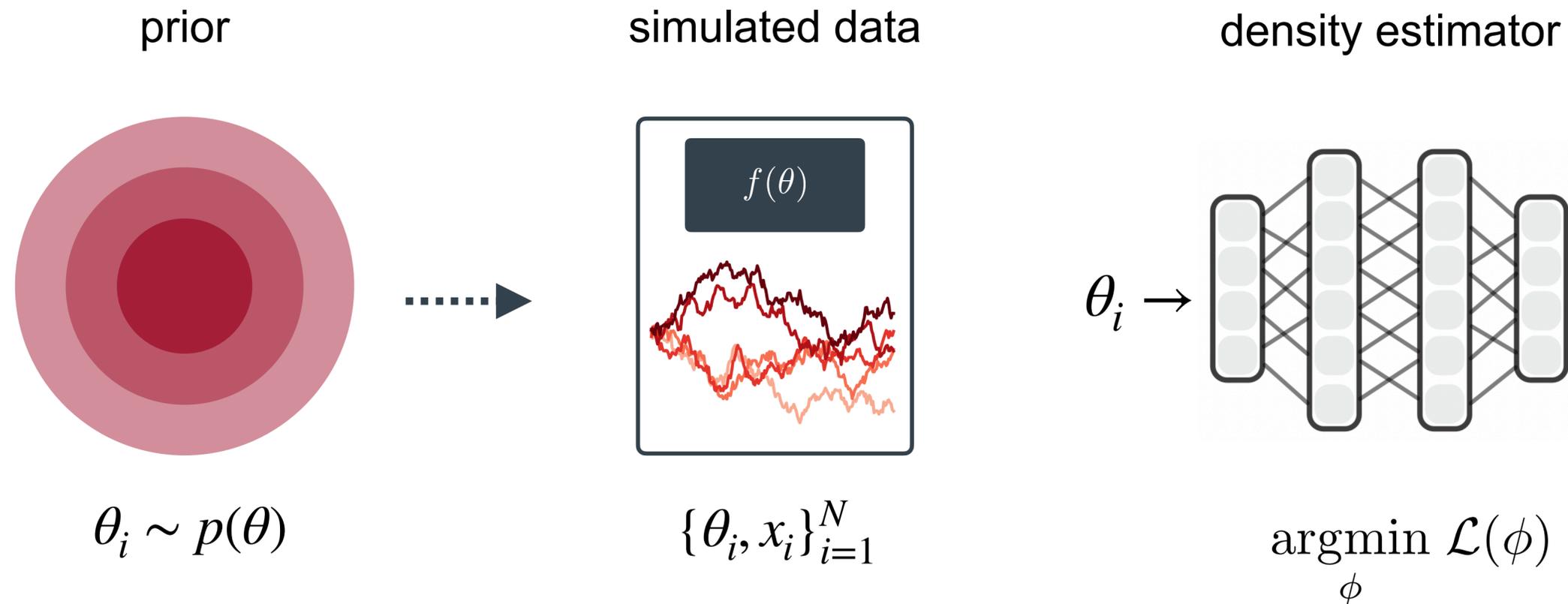


Neural Likelihood Estimation (NLE)



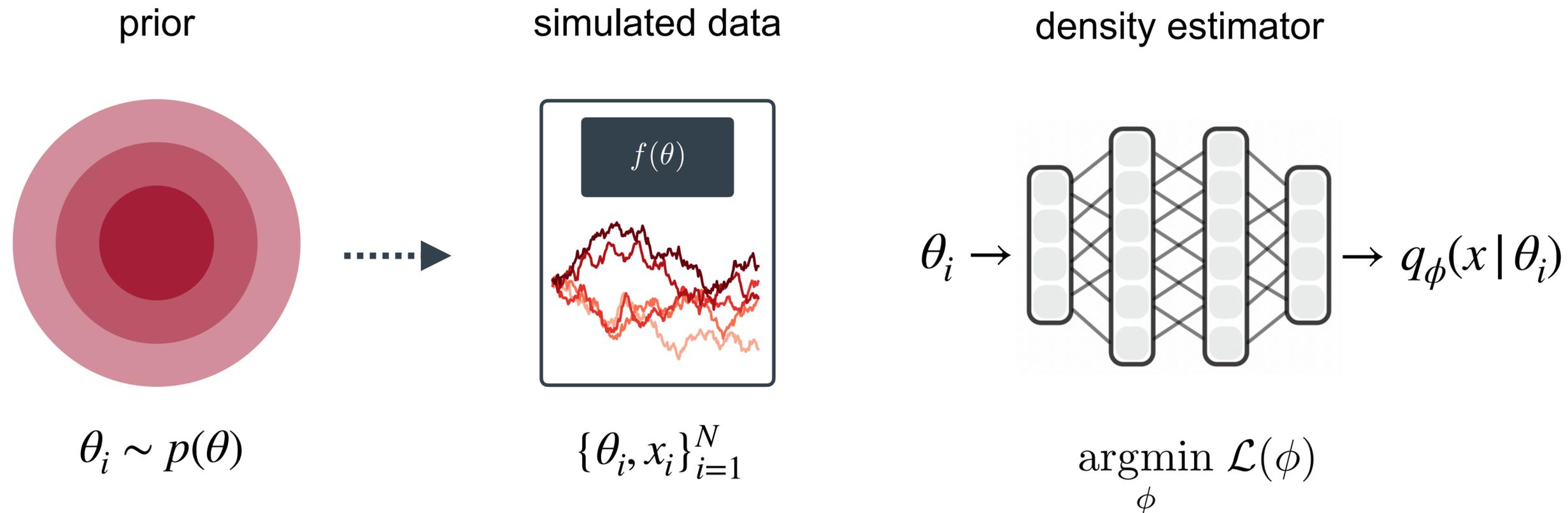
- train an artificial neural network (NN) to approximate the **likelihood**

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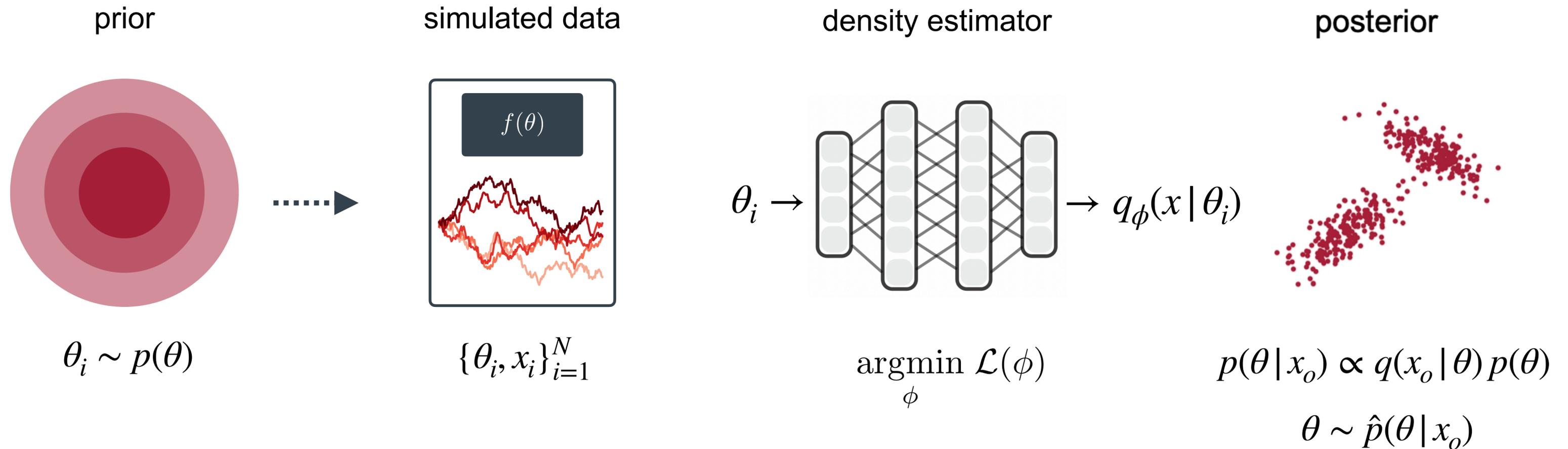
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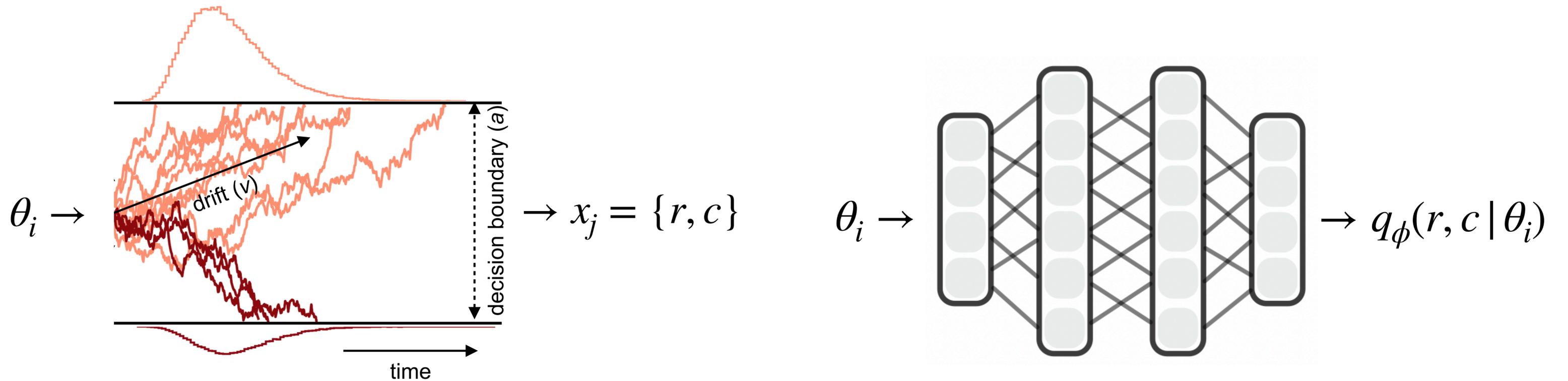
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Neural Likelihood Estimation (NLE)



- train an artificial neural network (NN) to approximate the **likelihood**
- use Markov Chain Monte Carlo (**MCMC**) to obtain **posterior samples**

Neural Likelihood Estimation for the DDM

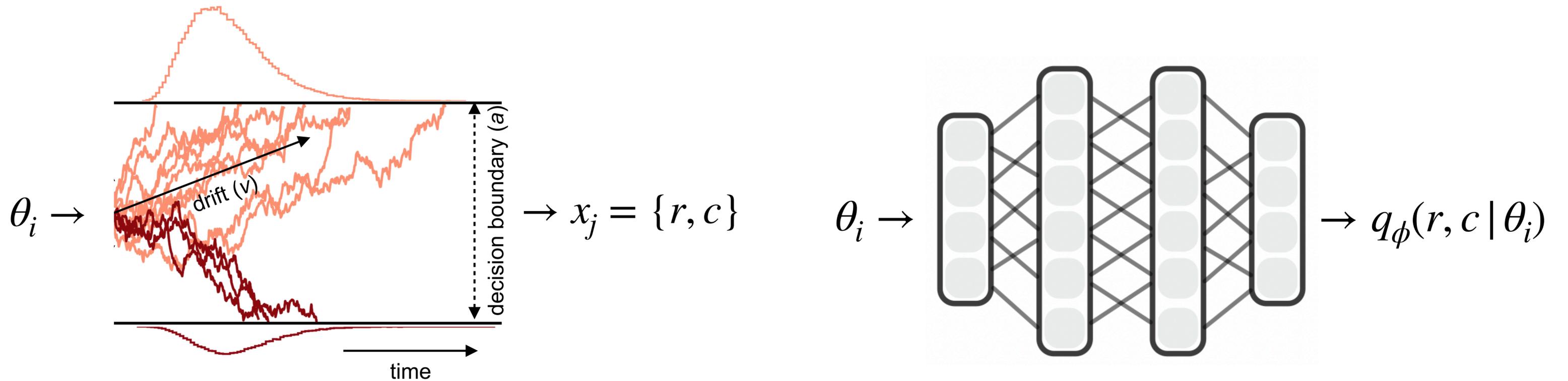


Goals for SBI on DDMs

- Be efficient: few training simulations
- Be flexible: infer different numbers of trials

Advantage of NLE

Neural Likelihood Estimation for the DDM



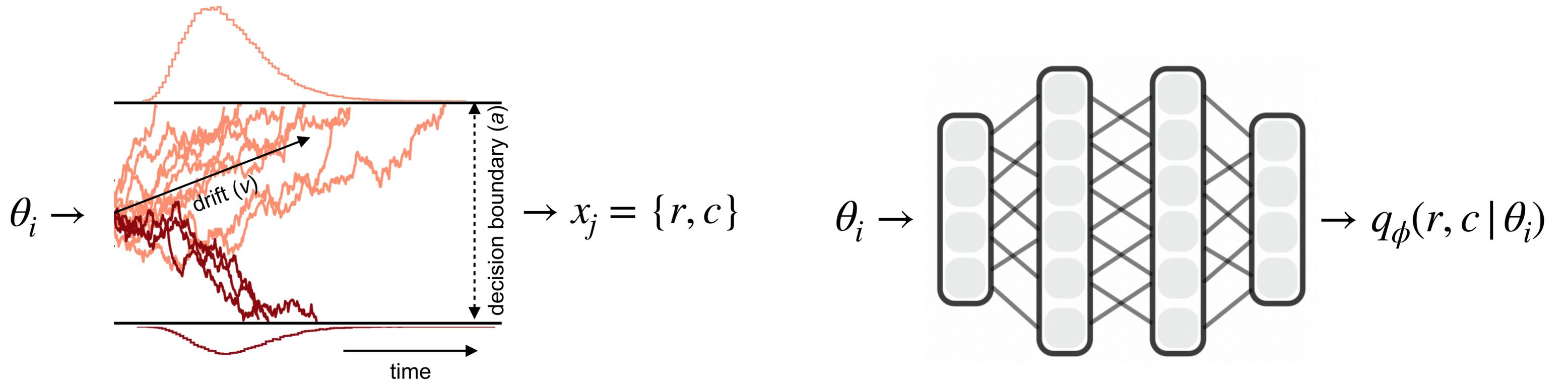
Goals for SBI on DDMs

- Be efficient: few training simulations
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$$X_o = \{x_j\}_{i=1}^M$$

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Neural Likelihood Estimation for the DDM



Goals for SBI on DDMS

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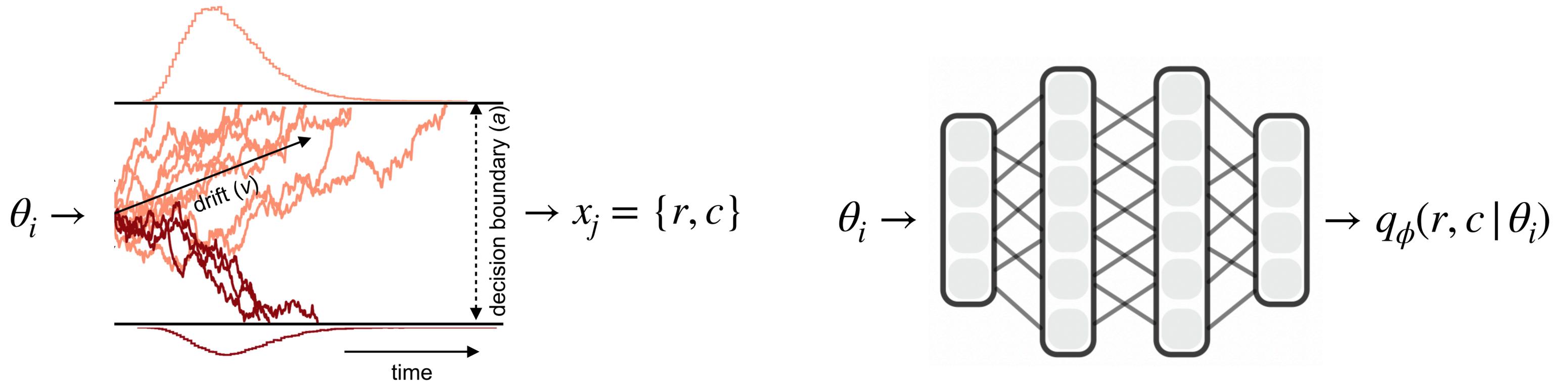
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Advantage of NLE

- train on single trials

$$x_j = \{r, c\}$$

Neural Likelihood Estimation for the DDM



Goals for SBI on DDMs

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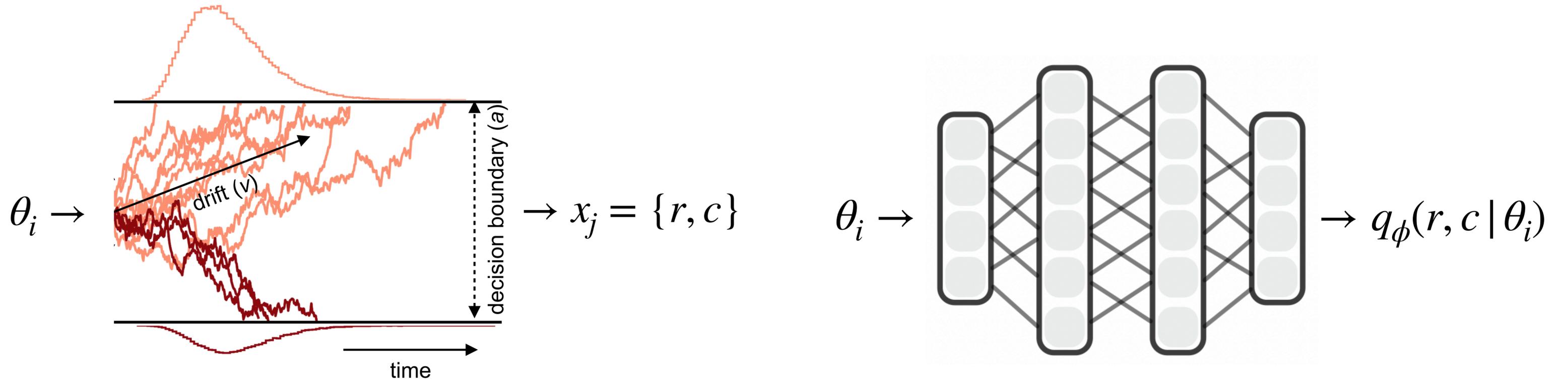
Advantage of NLE

- train on single trials
- inference with many trials

$$x_j = \{r, c\}$$

$$q_\phi(X_o | \theta)$$

Neural Likelihood Estimation for the DDM



Goals for SBI on DDMs

- Be efficient: few training simulations
- Be flexible: infer different numbers of trials

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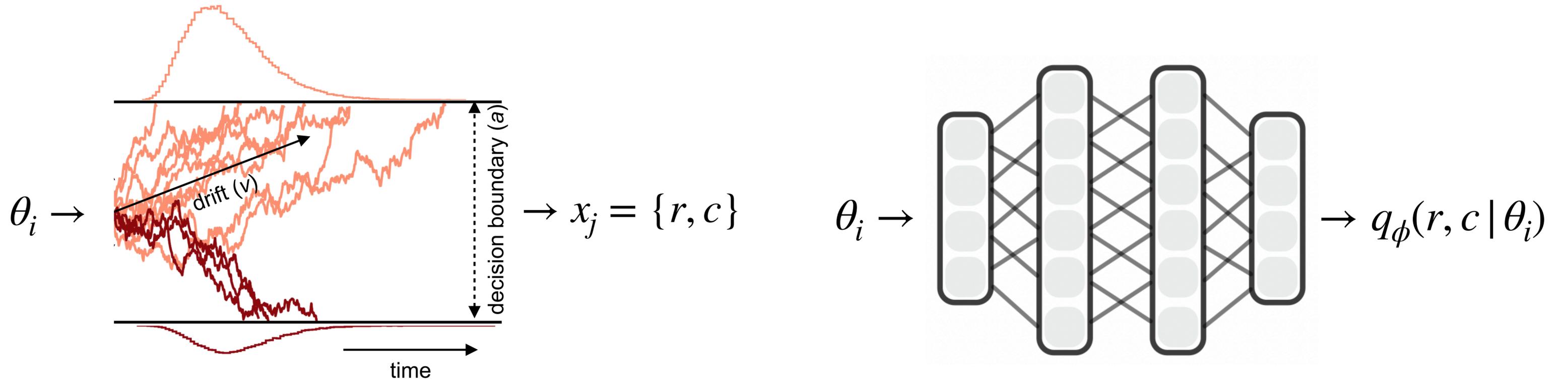
- train on single trials
- inference with many trials
- assume trials are independent:
“i.i.d.-assumption”

$$x_j = \{r, c\}$$

$$q_\phi(X_o | \theta)$$

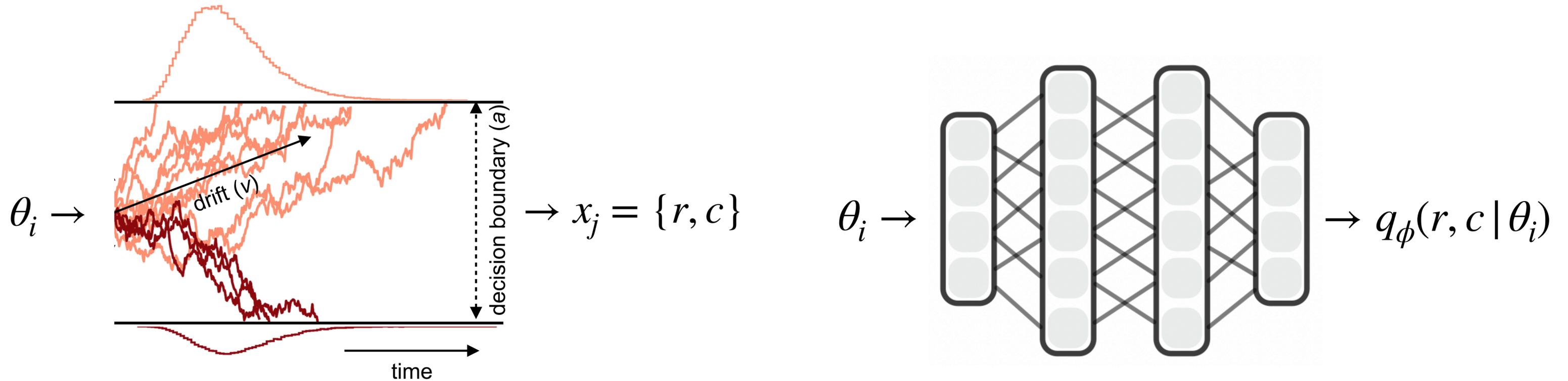
$$\prod_{j=1}^M q_\phi(x_j | \theta)$$

Neural Likelihood Estimation for the DDM



 Challenge

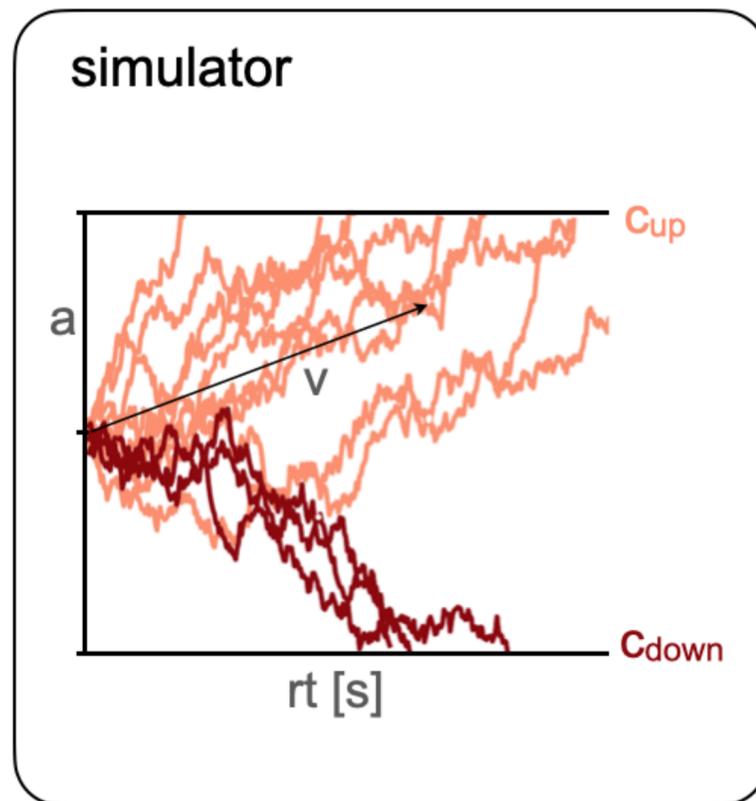
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Challenge

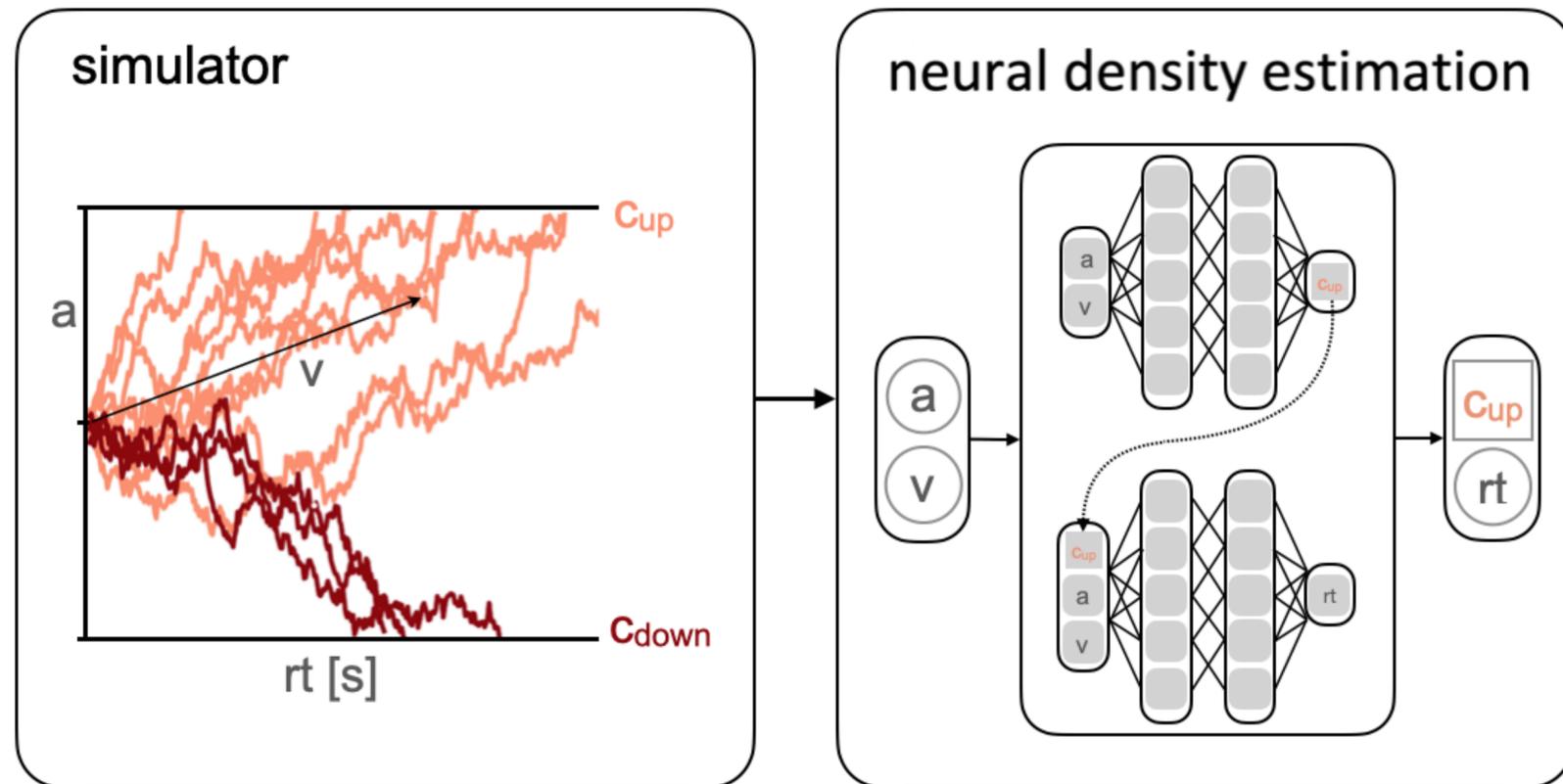
- Density estimation for mixed data
- $r \in \mathbb{R}$ $c \in \mathbb{N}$
- **continuous** reaction times (time)
- **discrete** choices (left, right)

Mixed Neural Likelihood Estimation (MNLE)



Solution:

Mixed Neural Likelihood Estimation (MNLE)

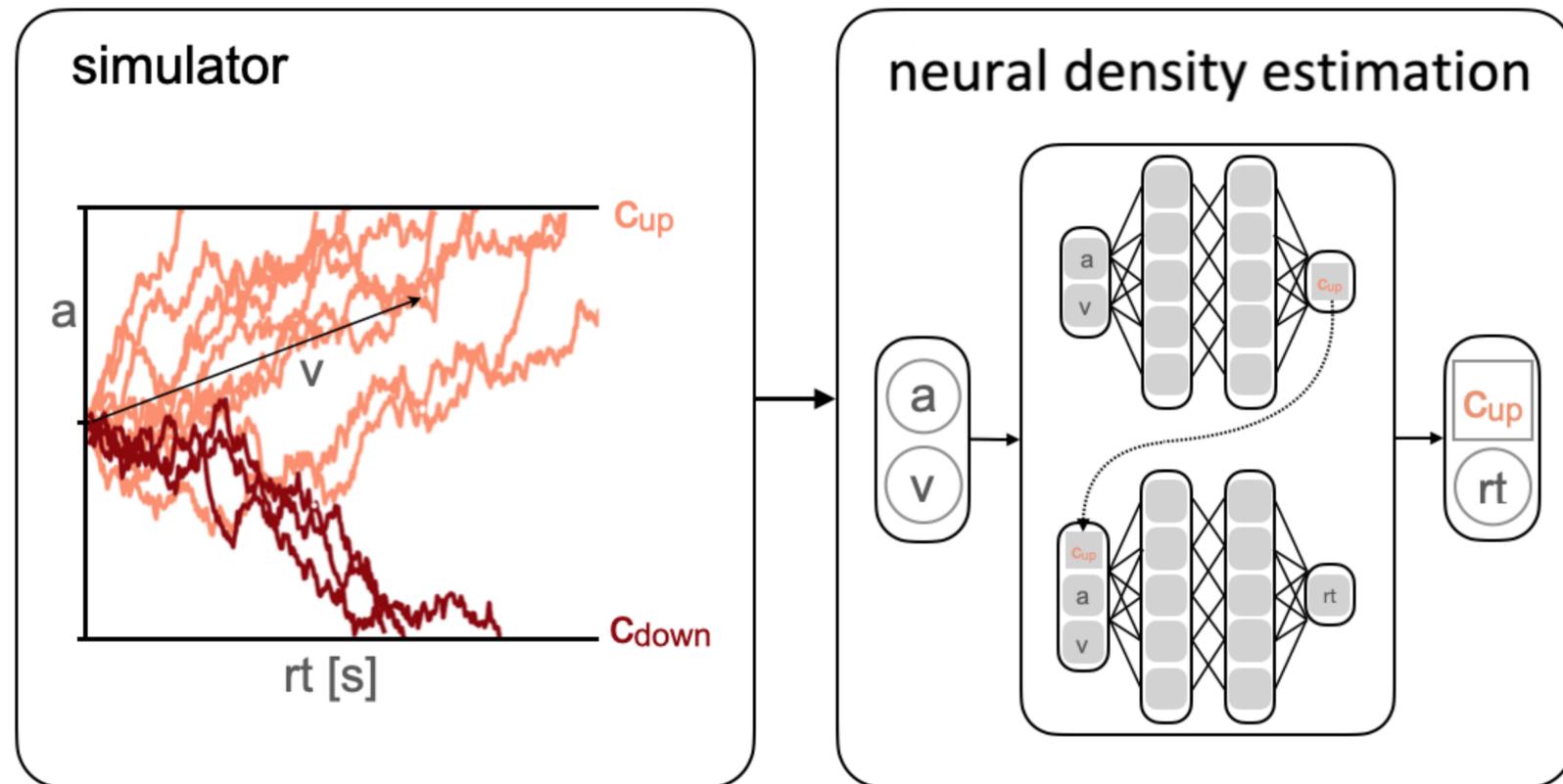


Solution:

- Learn separate density estimators for r and c :

$$q(r, c | \theta) = \underbrace{q_{\psi}(c | \theta) q_{\phi}(r | c, \theta)}$$

Mixed Neural Likelihood Estimation (MNLE)



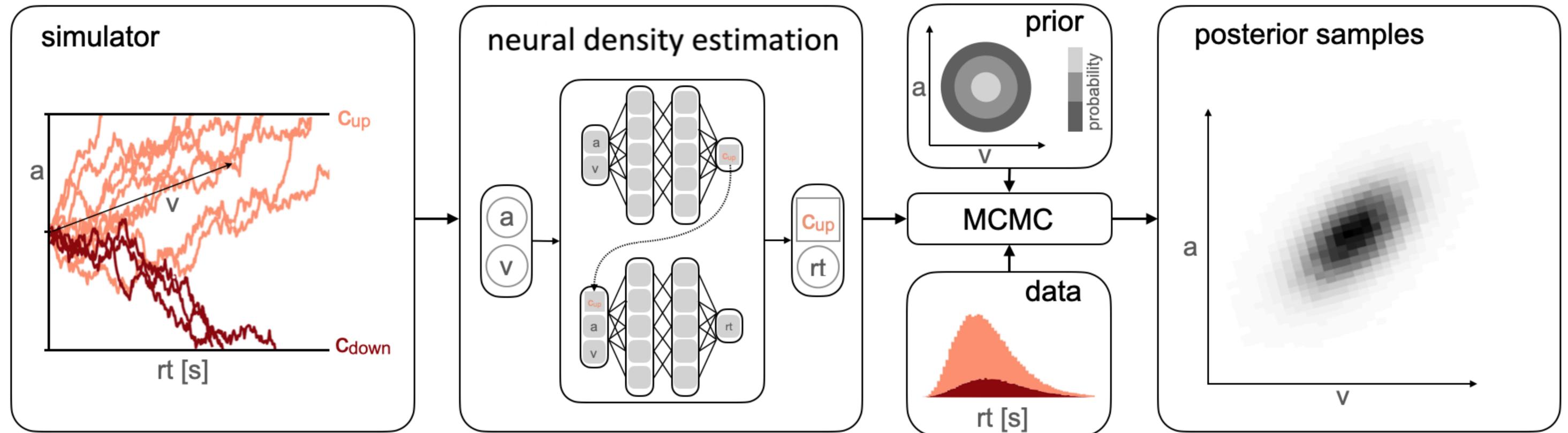
Solution:

- Learn separate density estimators for r and c :
- Combine likelihood estimators for inference:

$$q(r, c | \theta) = q_{\psi}(c | \theta) q_{\phi}(r | c, \theta)$$

$$p(\theta | r, c) \propto \underbrace{q(r, c | \theta)} p(\theta)$$

Mixed Neural Likelihood Estimation (MNLE)



Solution:

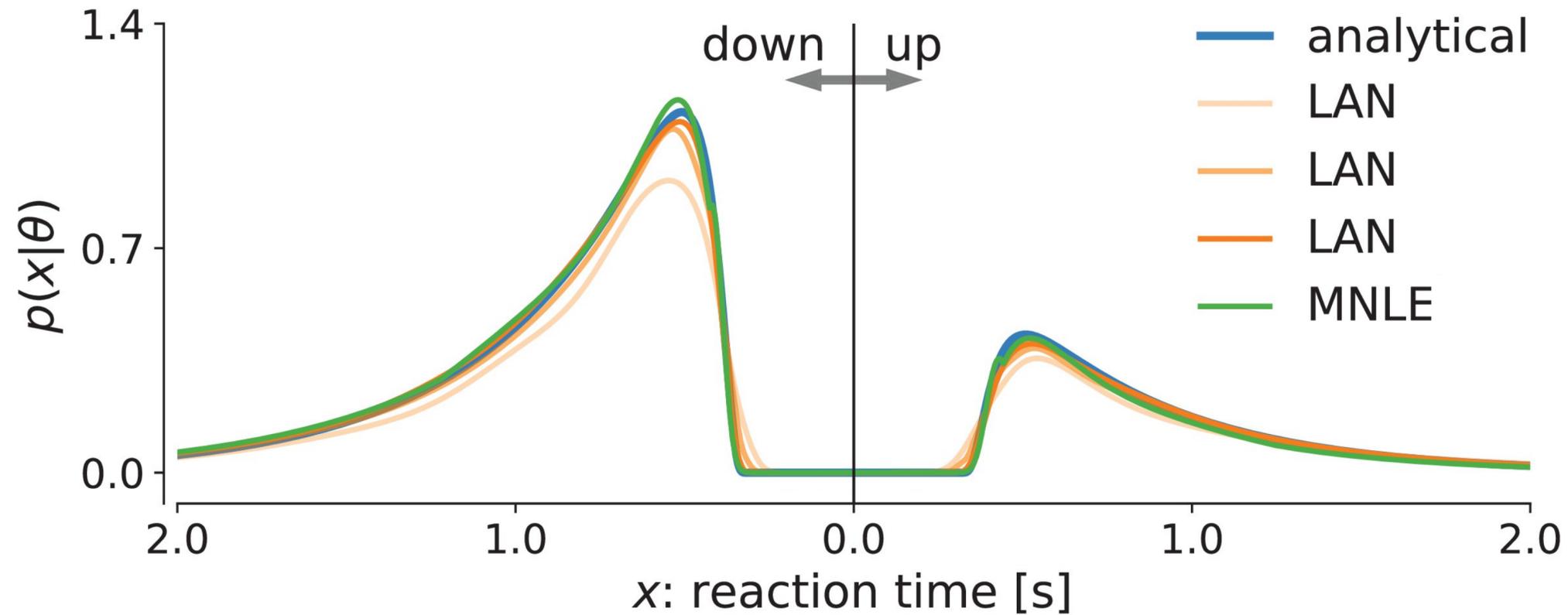
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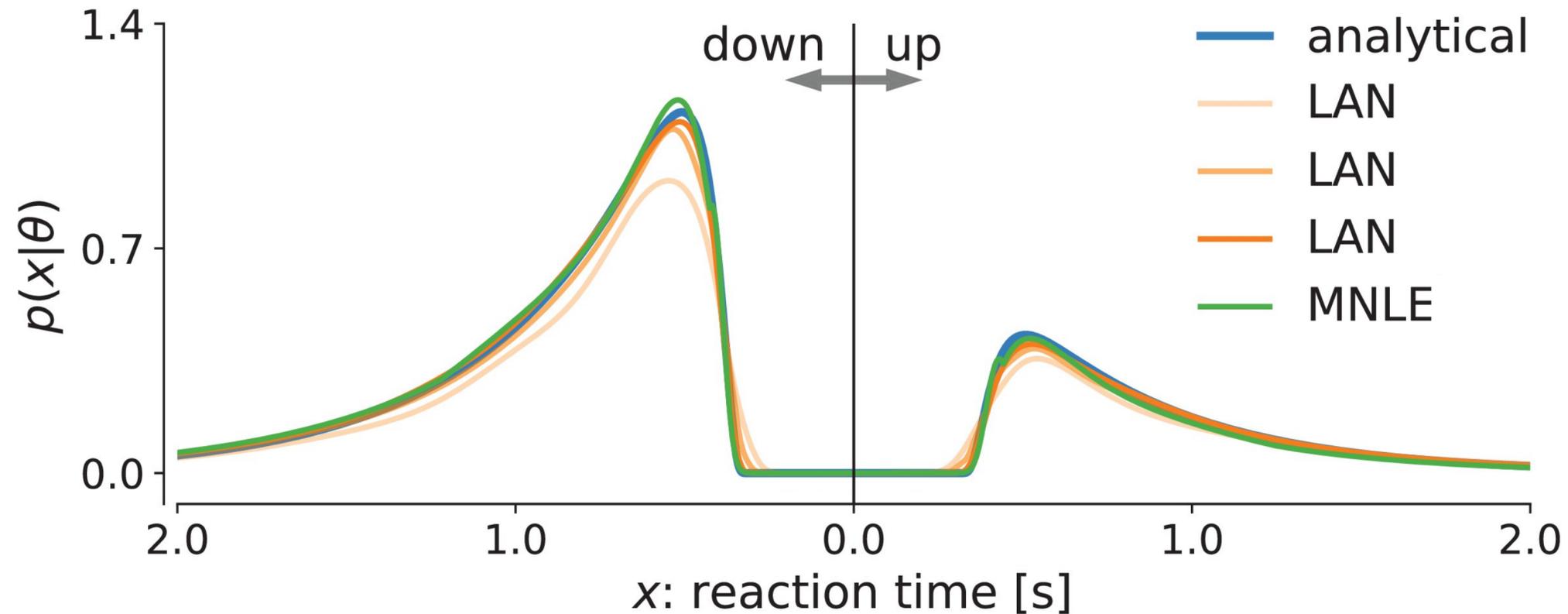
MNLE is accurate and efficient

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Compare likelihood accuracy of MNLE:

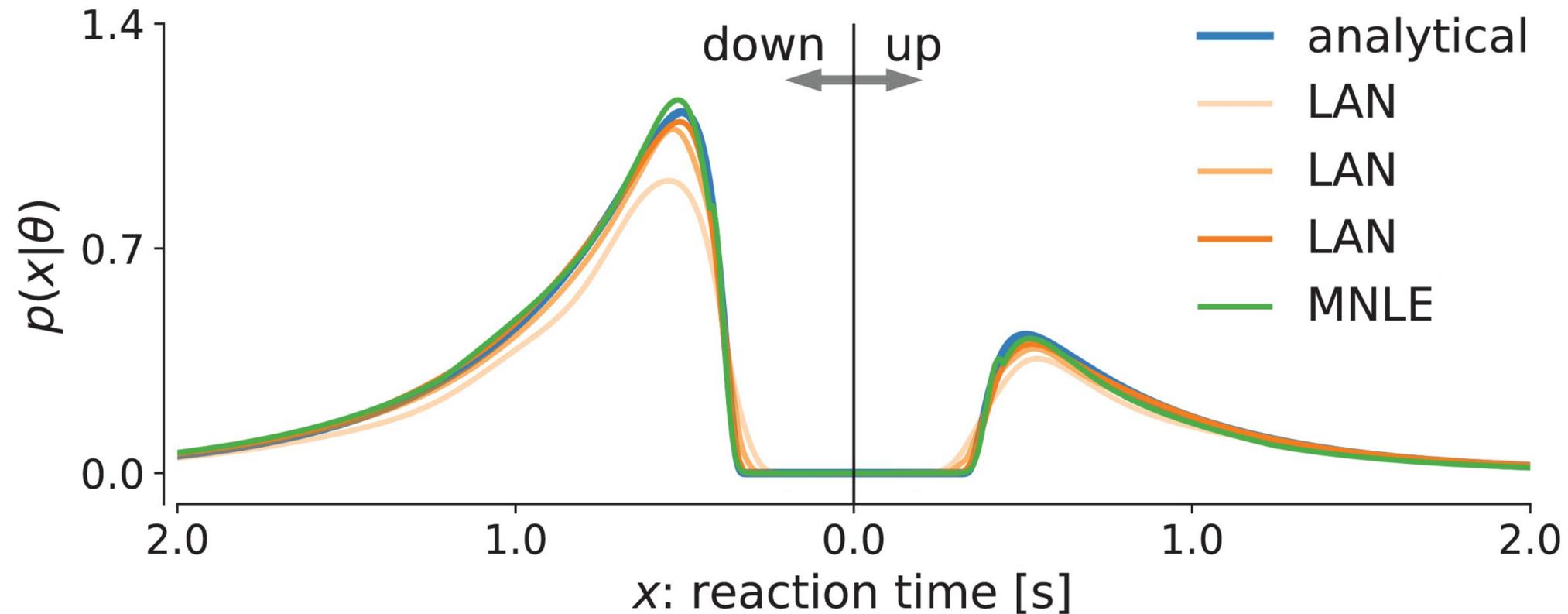
MNLE is accurate and efficient



Compare likelihood accuracy of MNLE:

- analytical solution

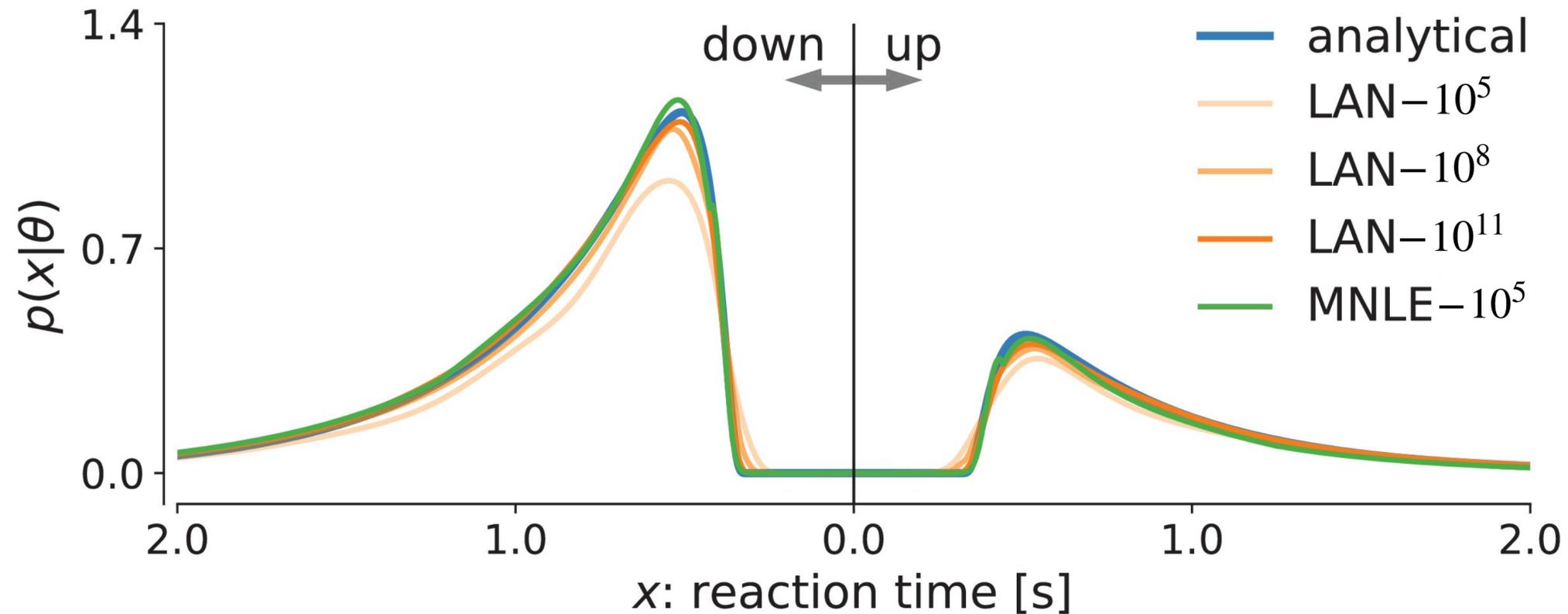
MNLE is accurate and efficient



Compare likelihood accuracy of MNLE:

- analytical solution
- Likelihood Approximation Networks (LAN)

MNLE is accurate and efficient

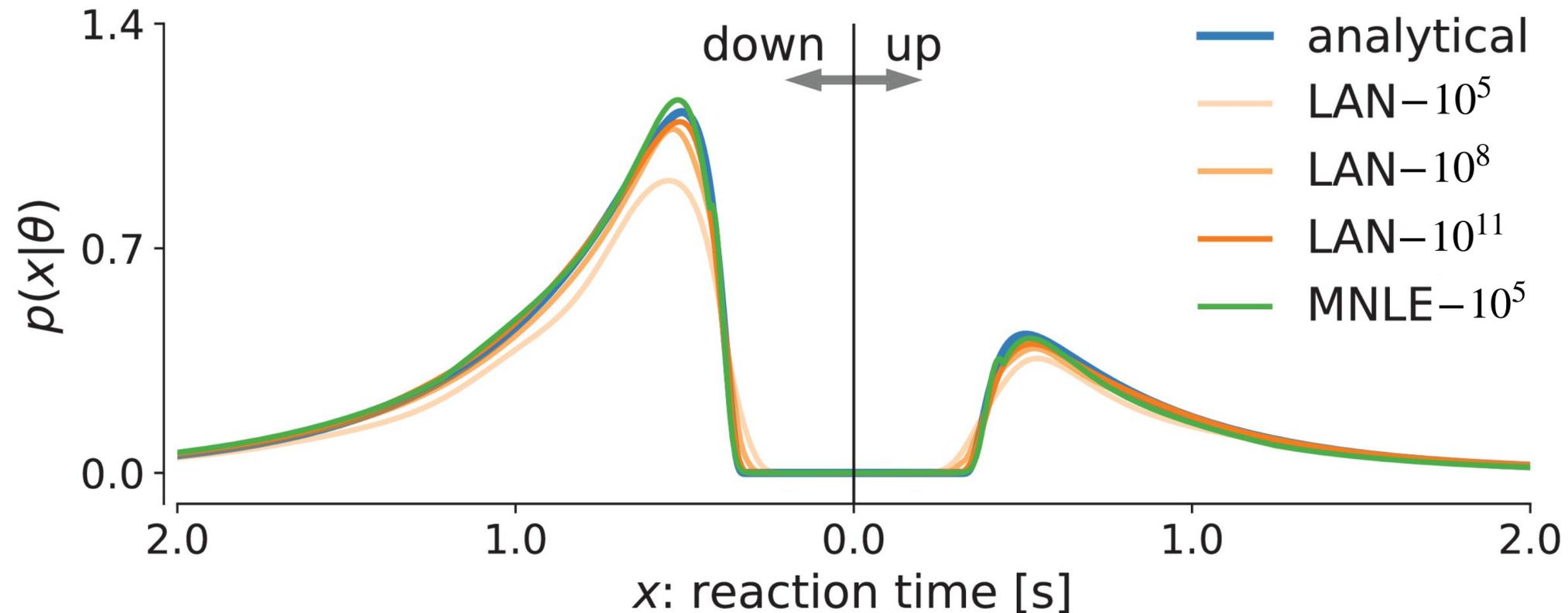


Compare likelihood accuracy of MNLE:

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- Likelihood Approximation Networks (LAN)

Compare simulation efficiency

MNLE is accurate and efficient



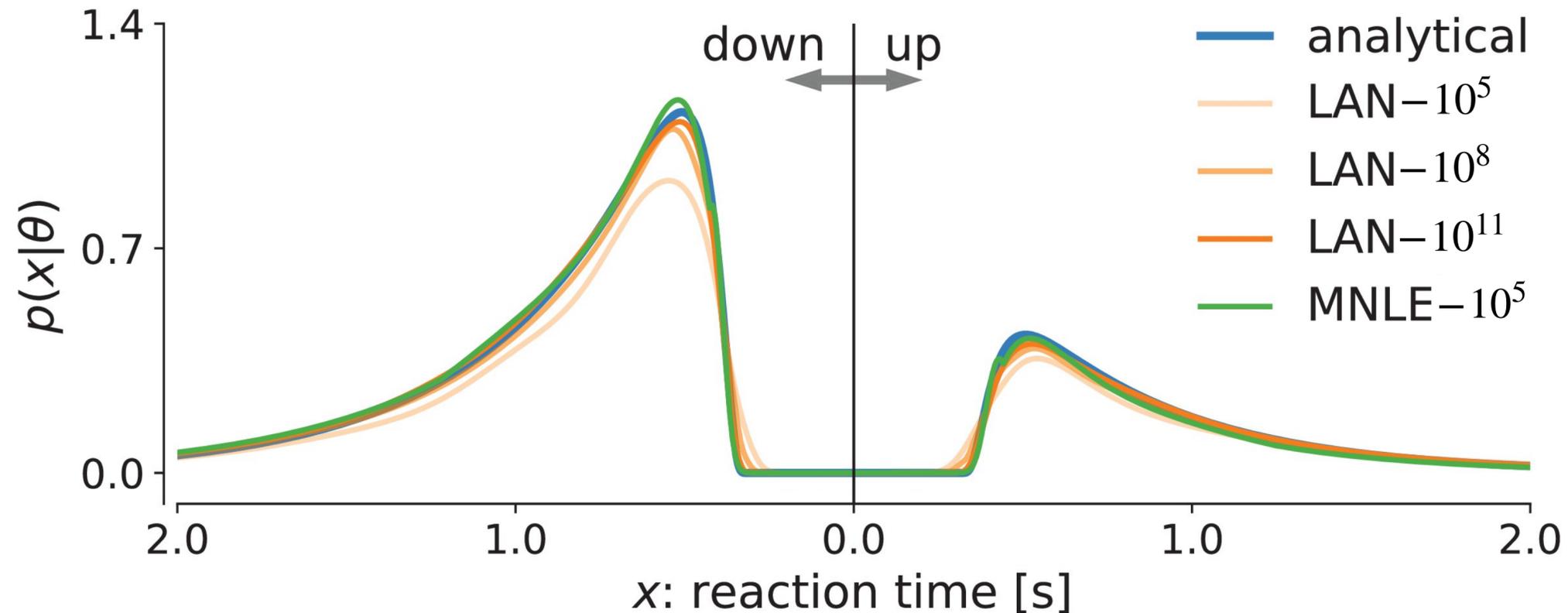
Compare likelihood accuracy of MNLE:

- analytical solution
- Likelihood Approximation Networks (LAN)

Compare simulation efficiency

- MNLE needs 100,000 simulations 🔥

MNLE is accurate and efficient



Compare likelihood accuracy of MNLE:

- analytical solution
- Likelihood Approximation Networks (LAN)

Compare simulation efficiency

- MNLE needs 100,000 simulations 🔥
- LAN needs 100,000,000,000 simulations 🤯

MNLE gives accurate posterior samples

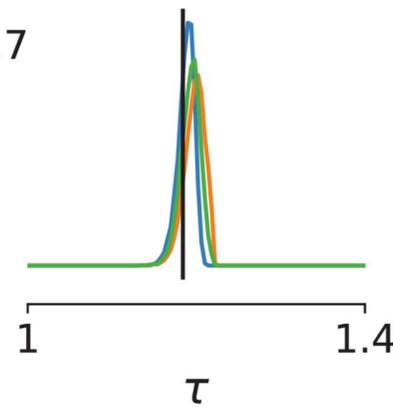
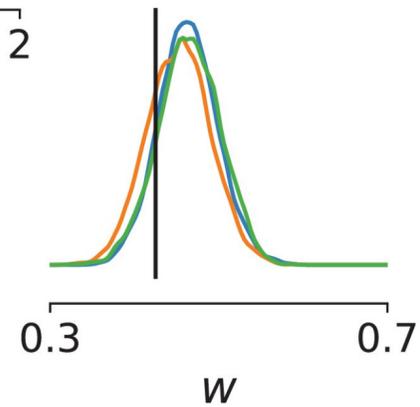
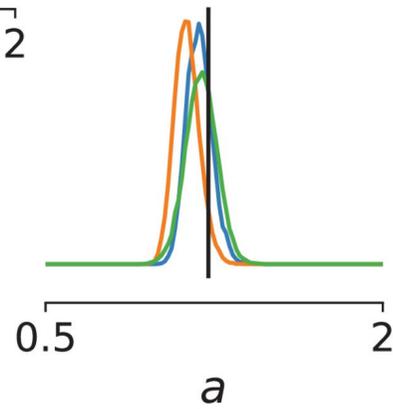
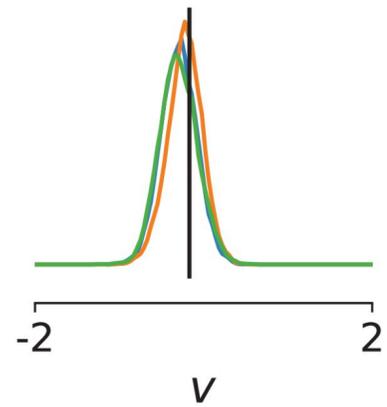
DDM settings

$$\theta = [v, a, w, \tau]$$

$$X_o = \{x_j\}_{i=1}^{100}$$

MNLE gives accurate posterior samples

a



DDM settings

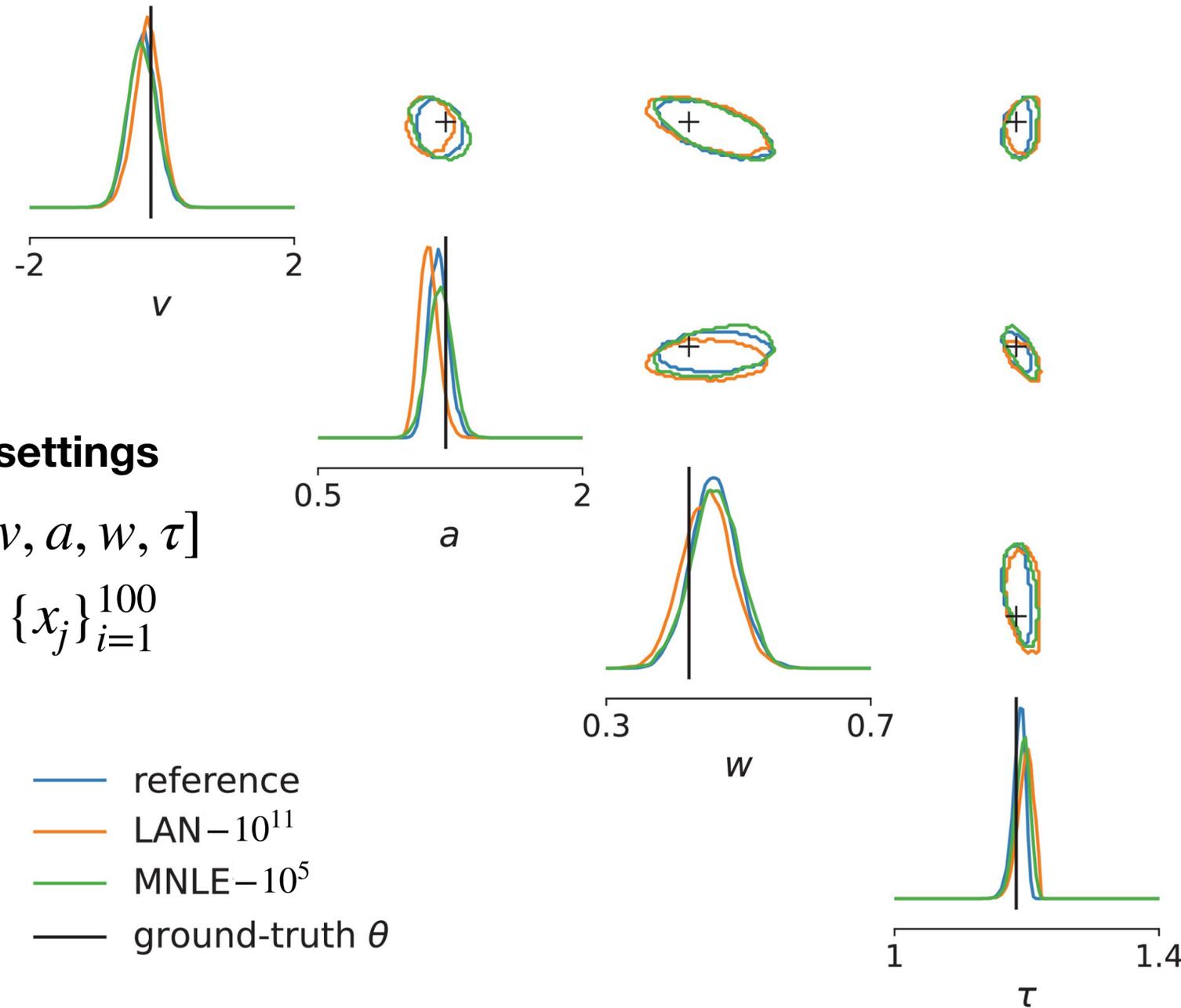
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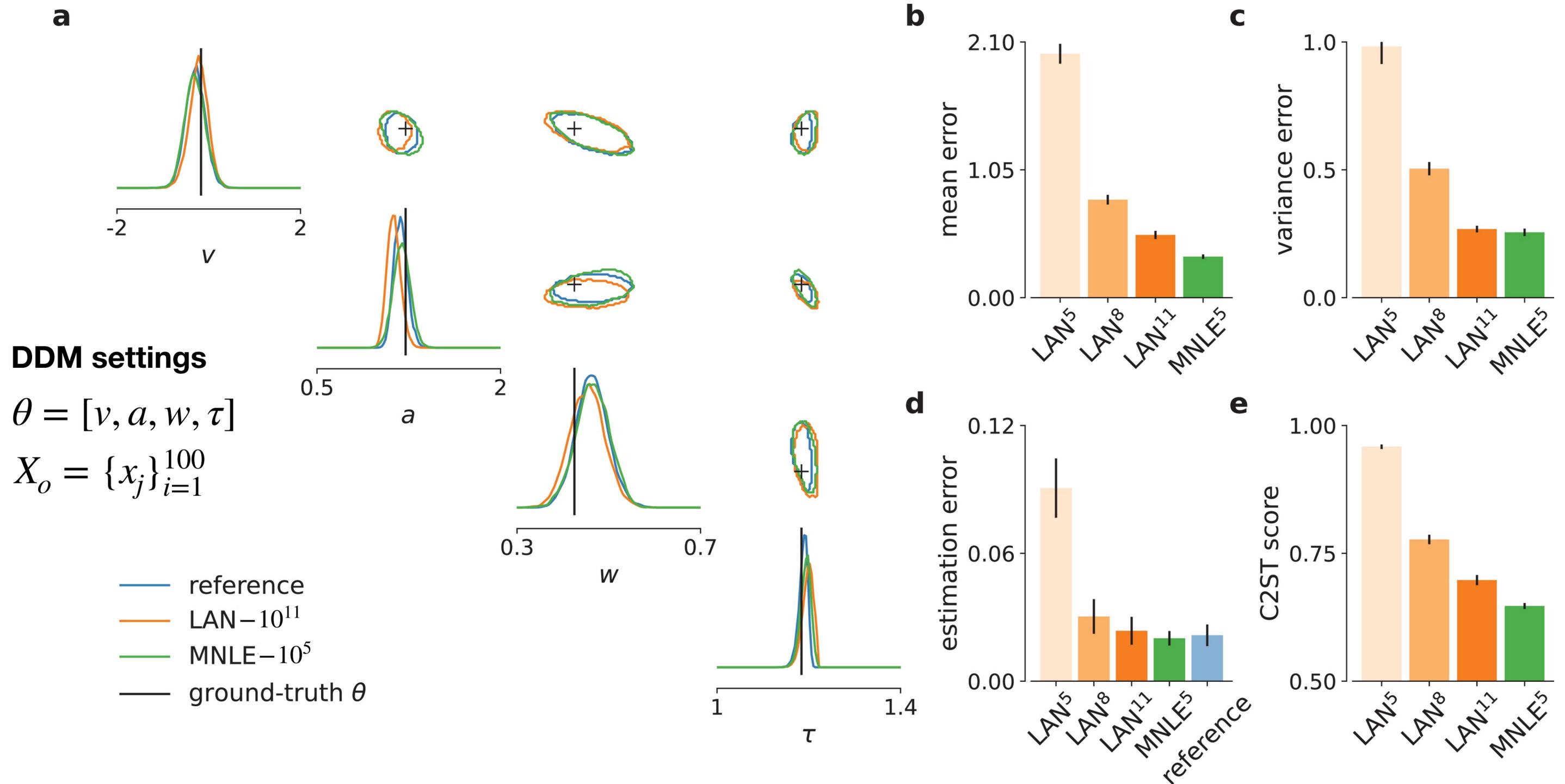
- reference
- LAN- 10^{11}
- MNLE- 10^5
- ground-truth θ

MNLE gives accurate posterior samples

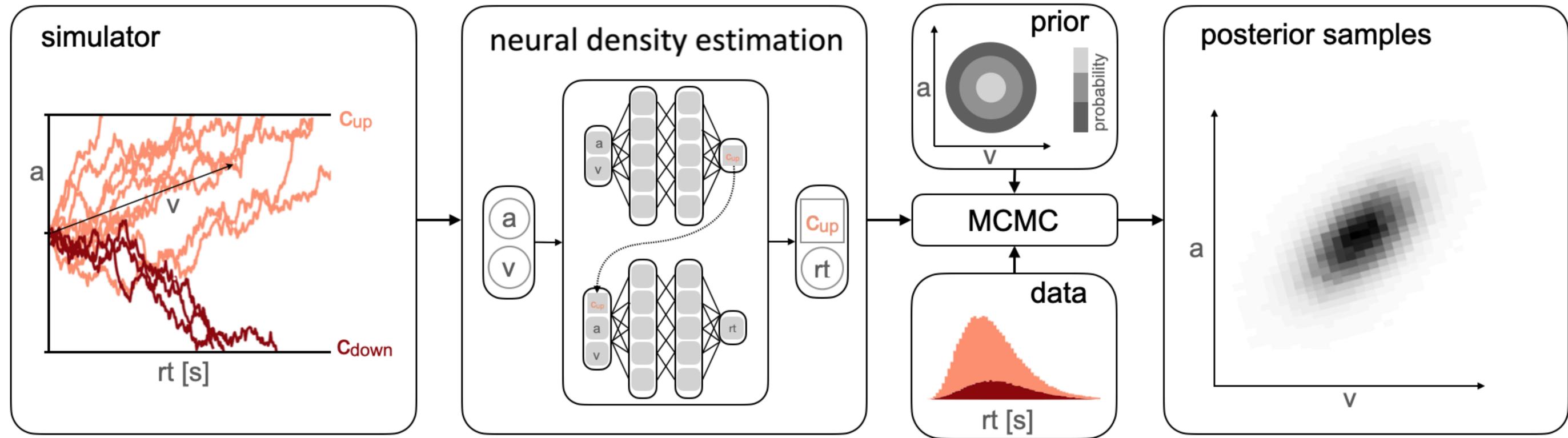
a



MNLE gives accurate posterior samples

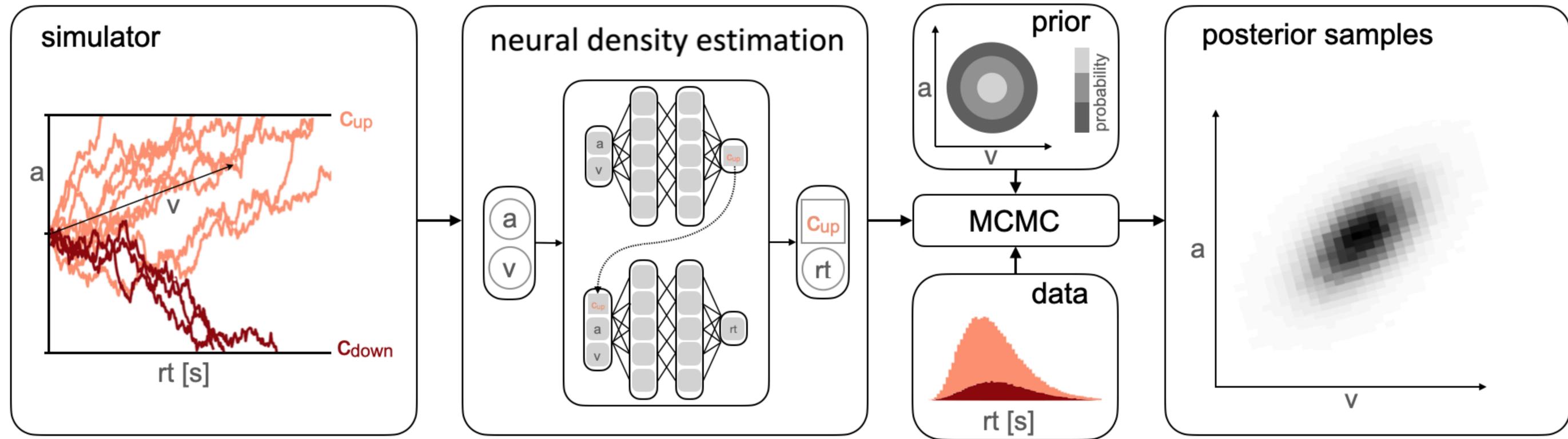


Summary: SBI for decision-making research



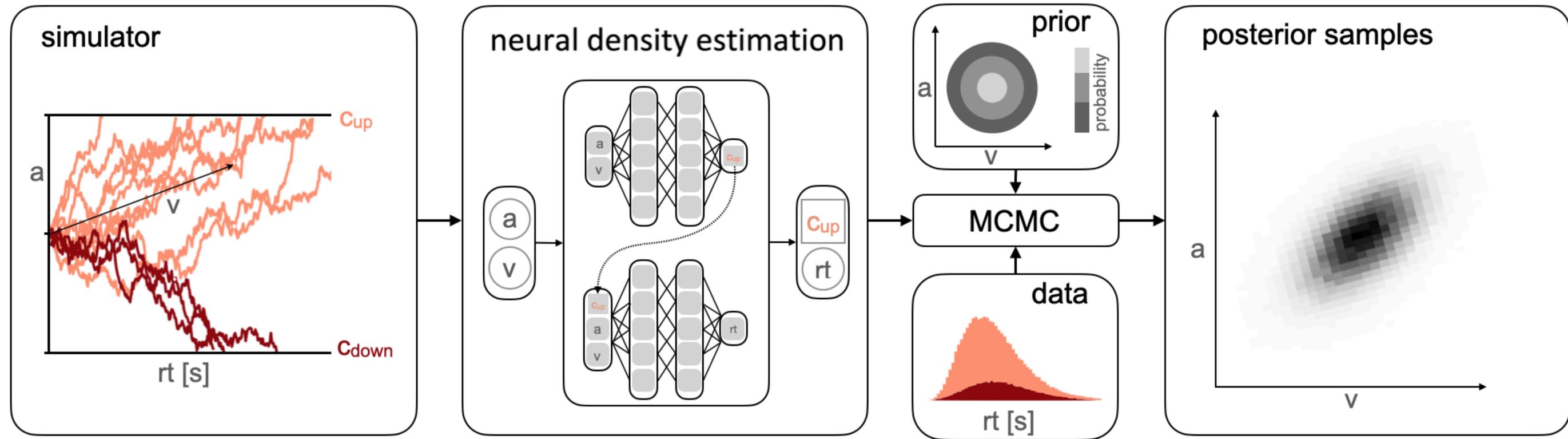
- MNLE enables SBI for simulators with mixed data

Summary: SBI for decision-making research



- MNLE enables SBI for simulators with mixed data
- Ideal for decision-making research with many-trial data

Summary: SBI for decision-making research



- MNLE enables SBI for simulators with mixed data
- Ideal for decision-making research with many-trial data
- High simulation efficiency: inference beyond canonical DDMs

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1. A new SBI method for **decision-making research**



2. How to apply SBI in **Connectomics**

3. Software tools and guidelines for SBI

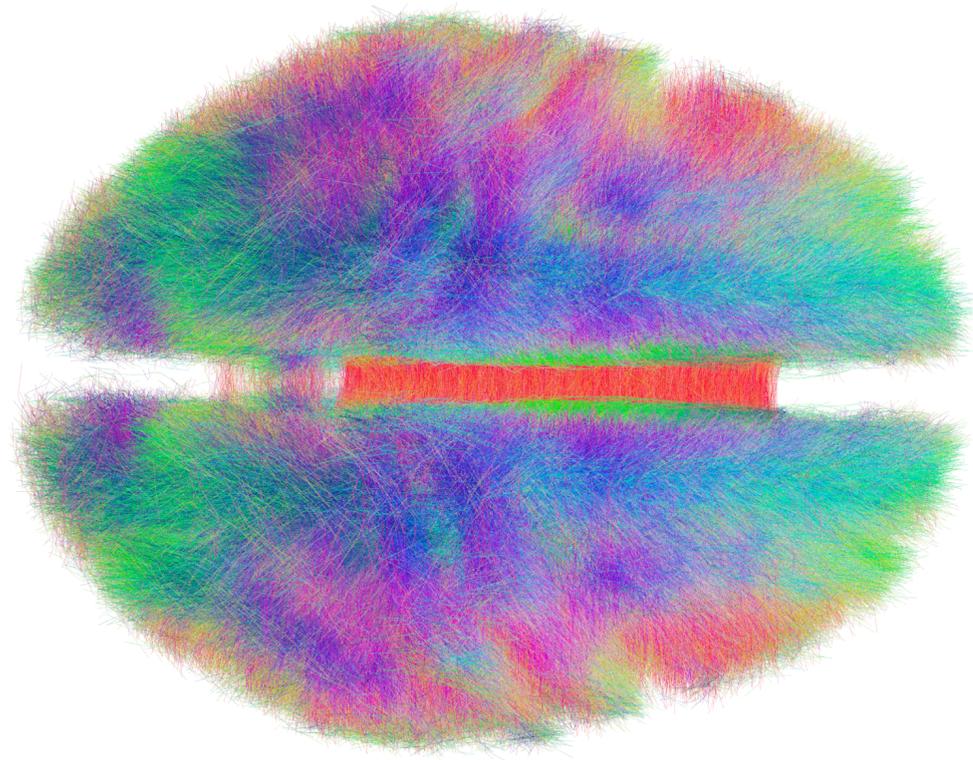
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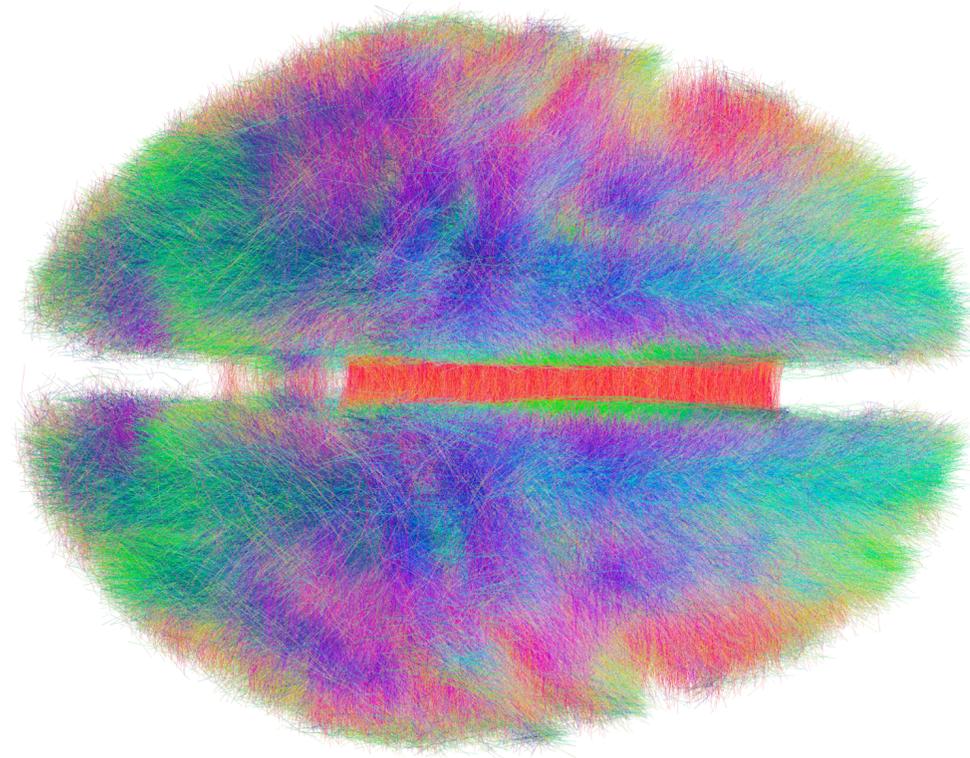
3. Software tools and guidelines for SBI

Connectomics: unraveling the connectivity of the brain

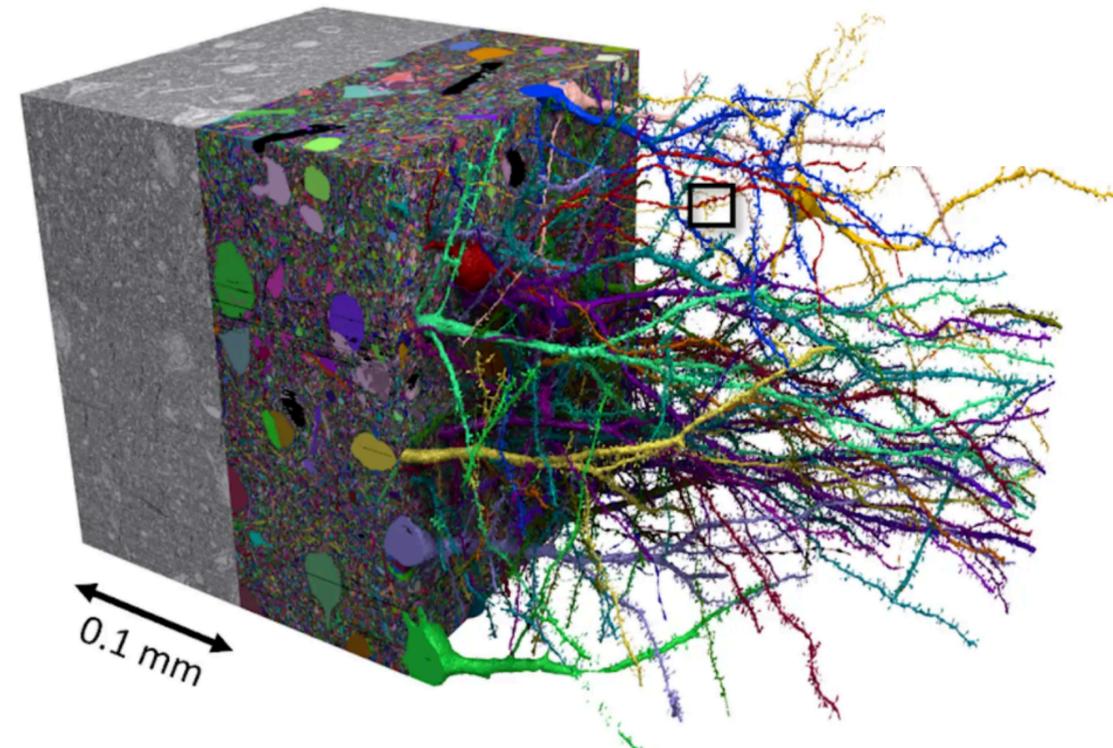


macroscale connectomics

Connectomics: unraveling the connectivity of the brain

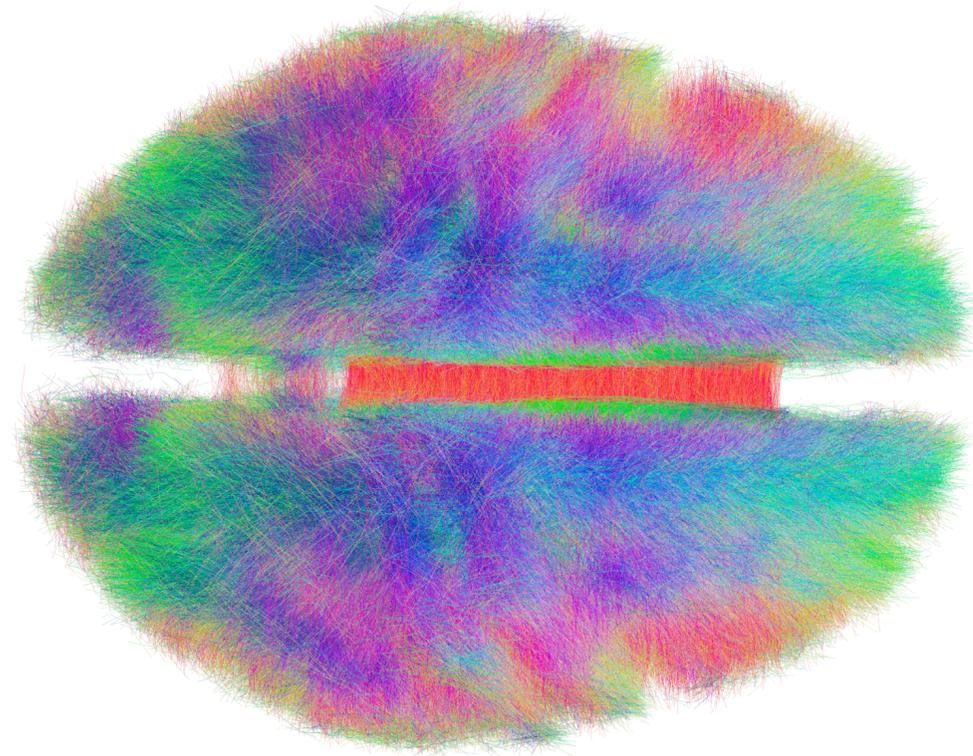


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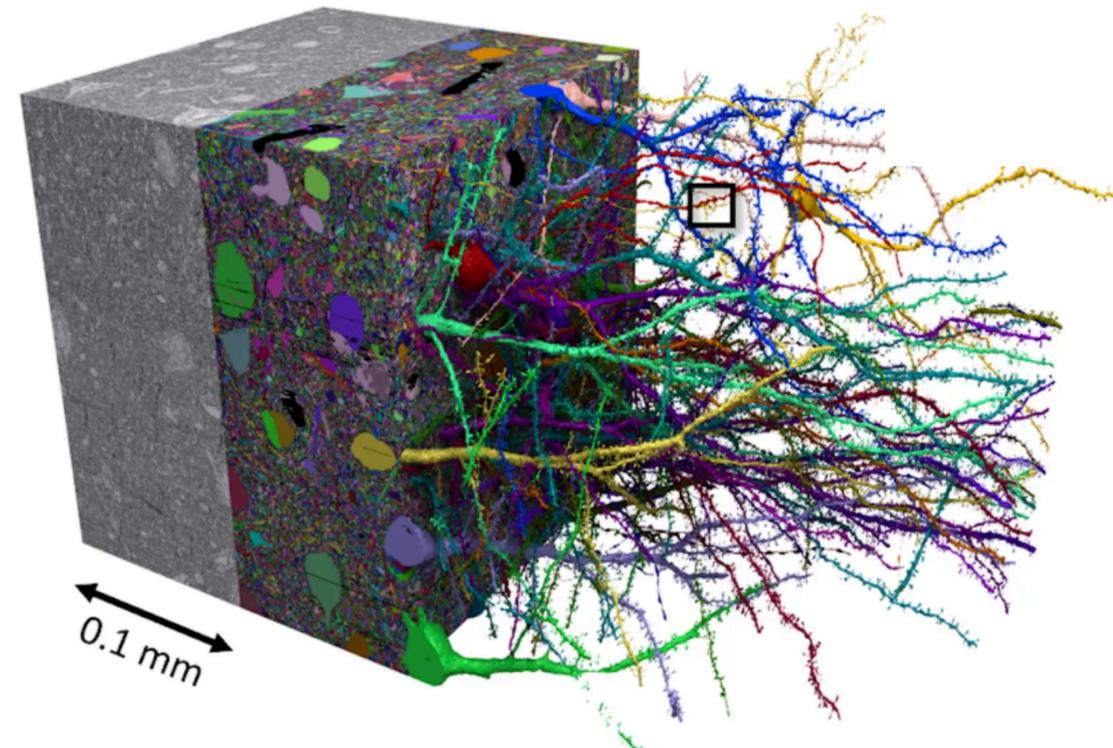


microscale connectomics

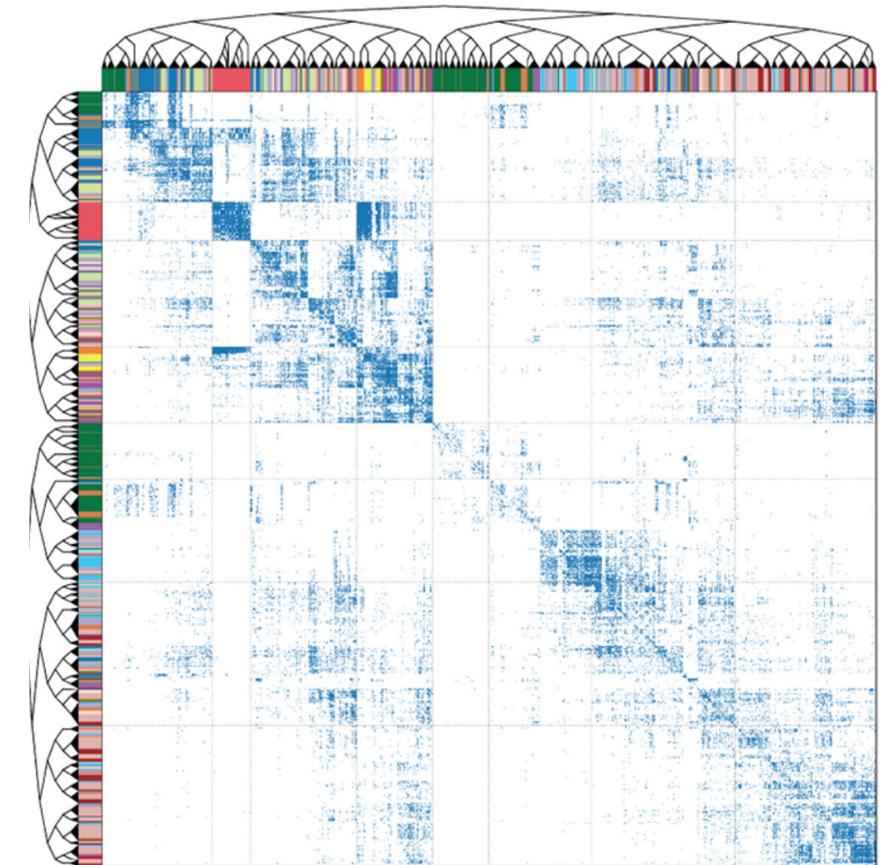
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macroscale connectomics

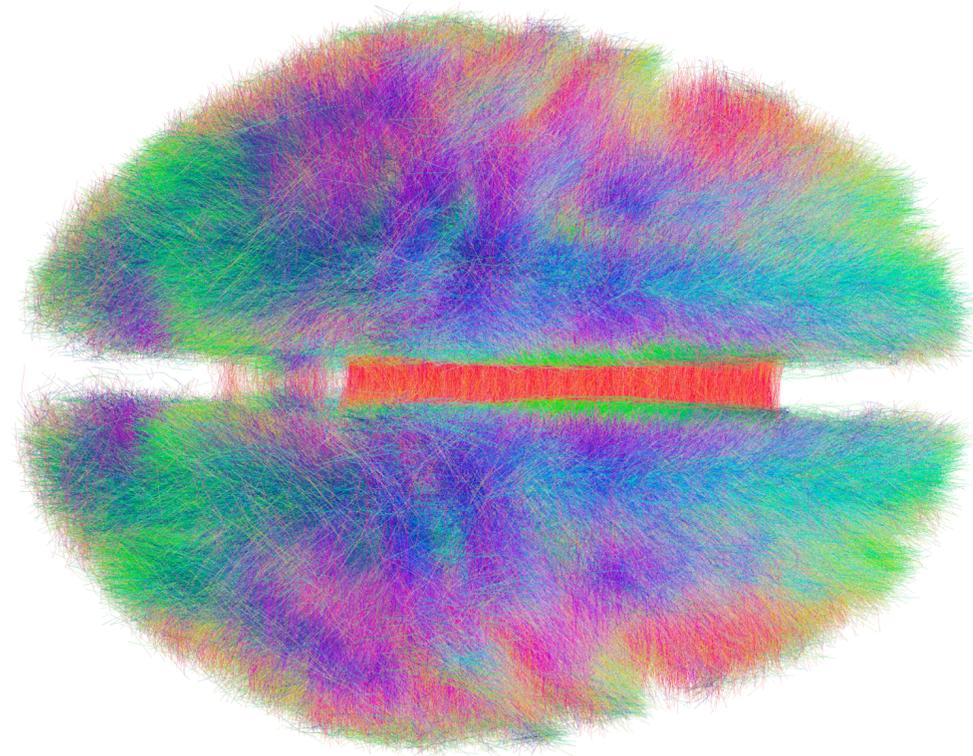


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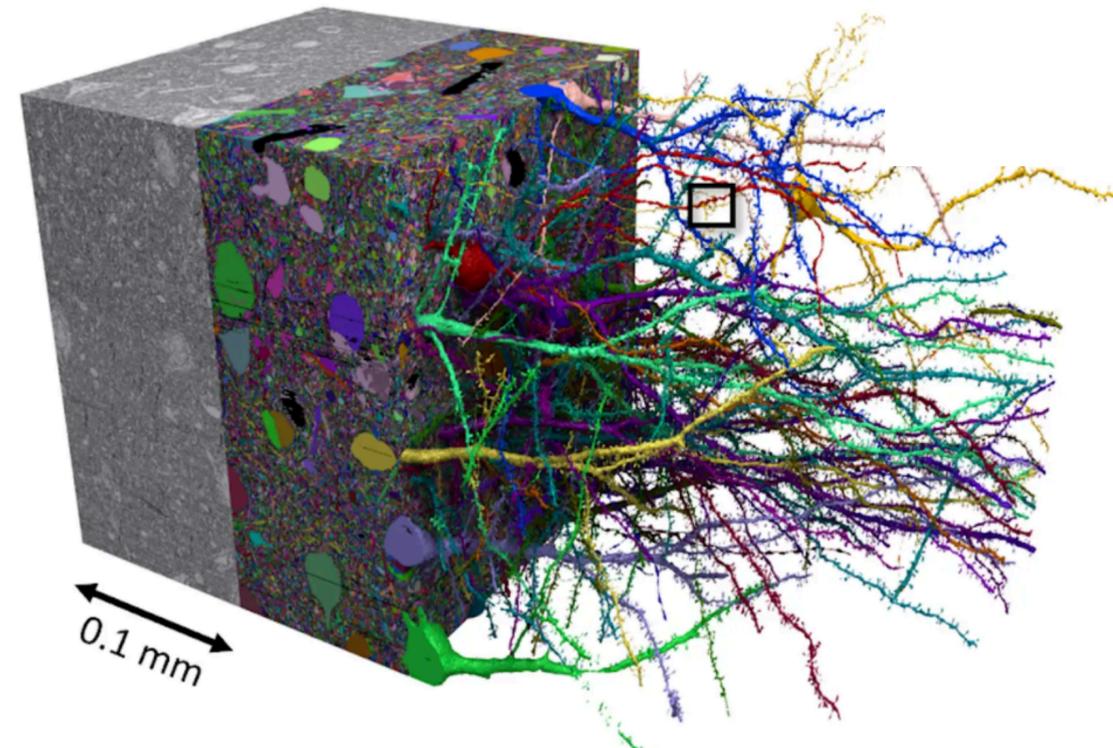


connectivity matrix

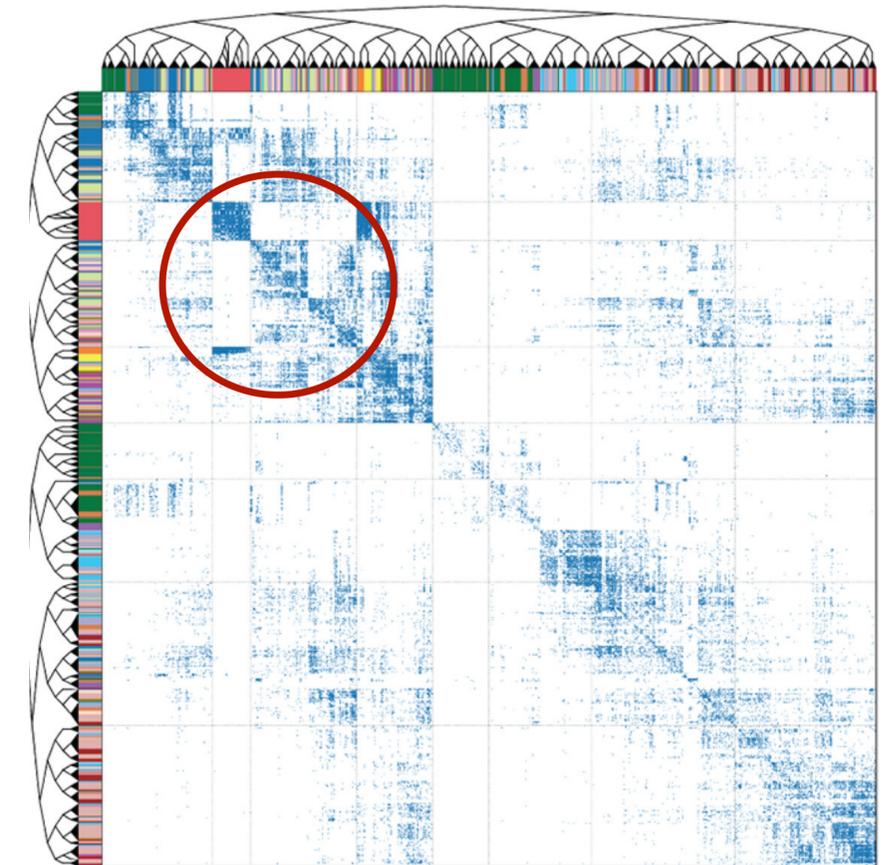
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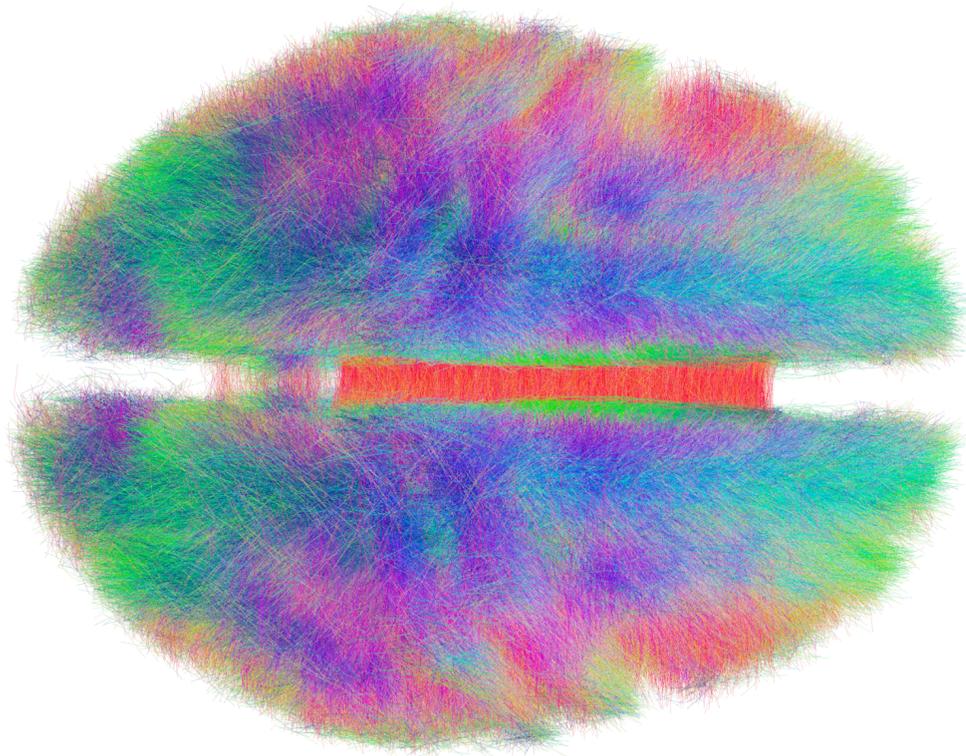


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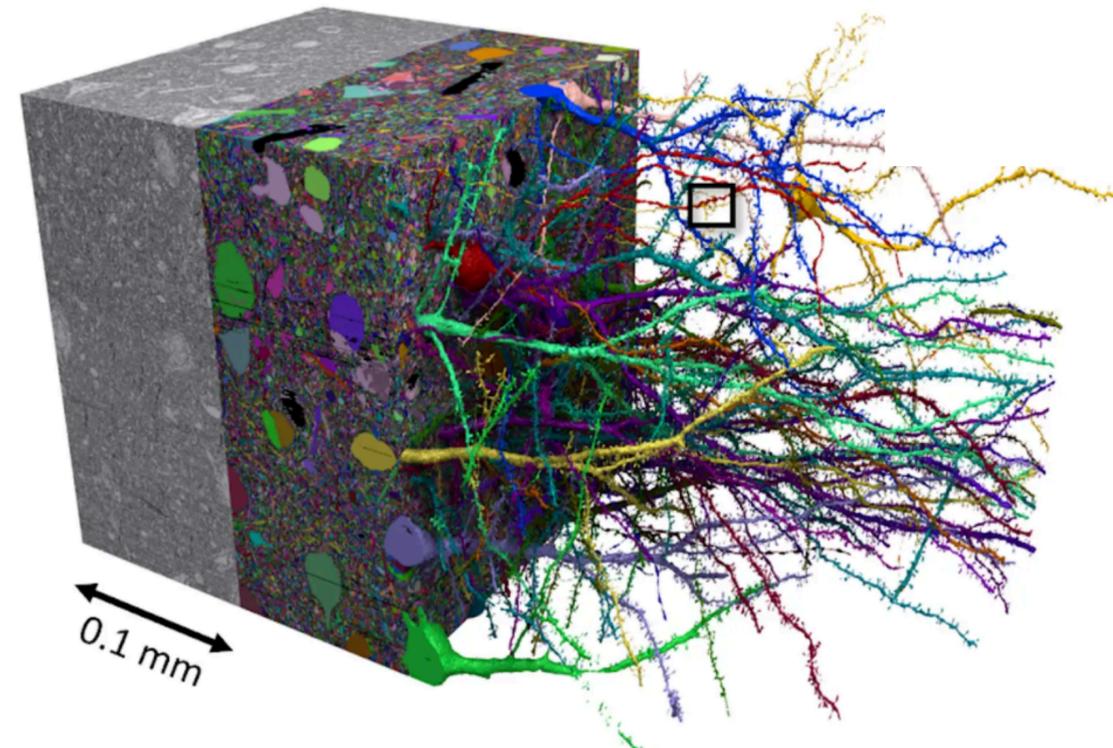


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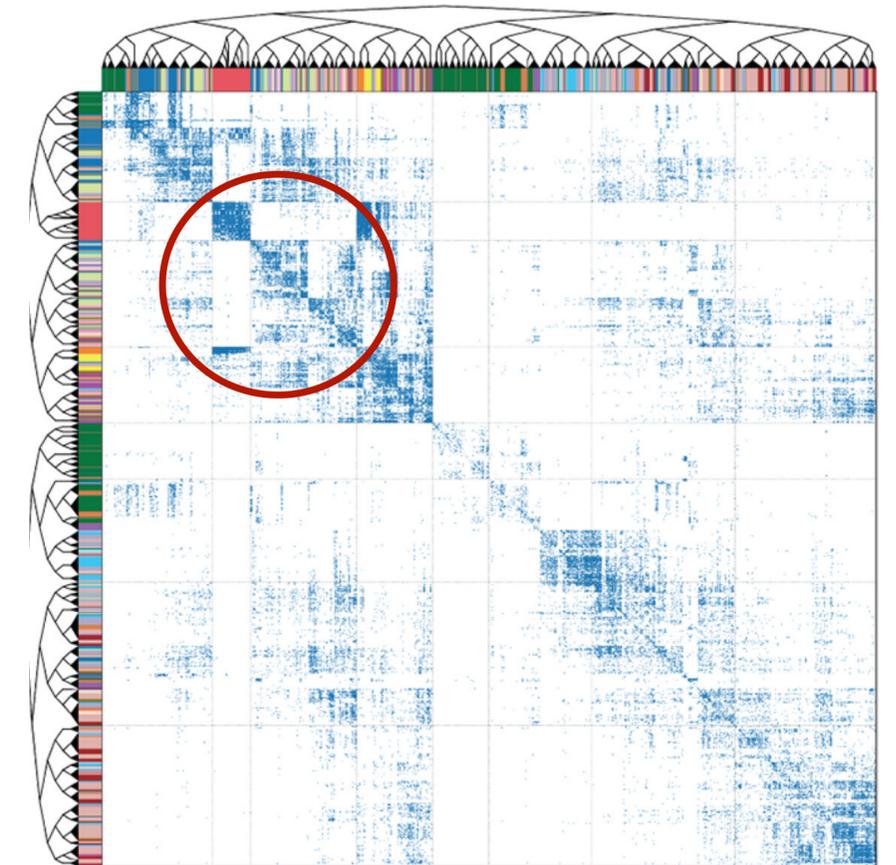
Connectomics: unraveling the connectivity of the brain



macroscale connectomics



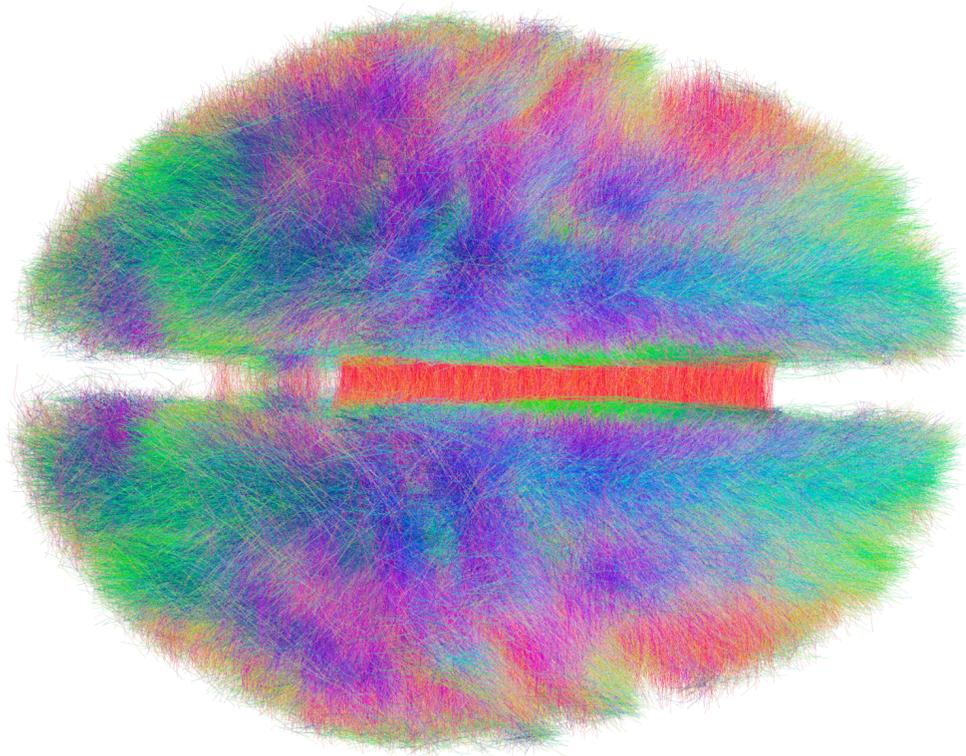
microscale connectomics



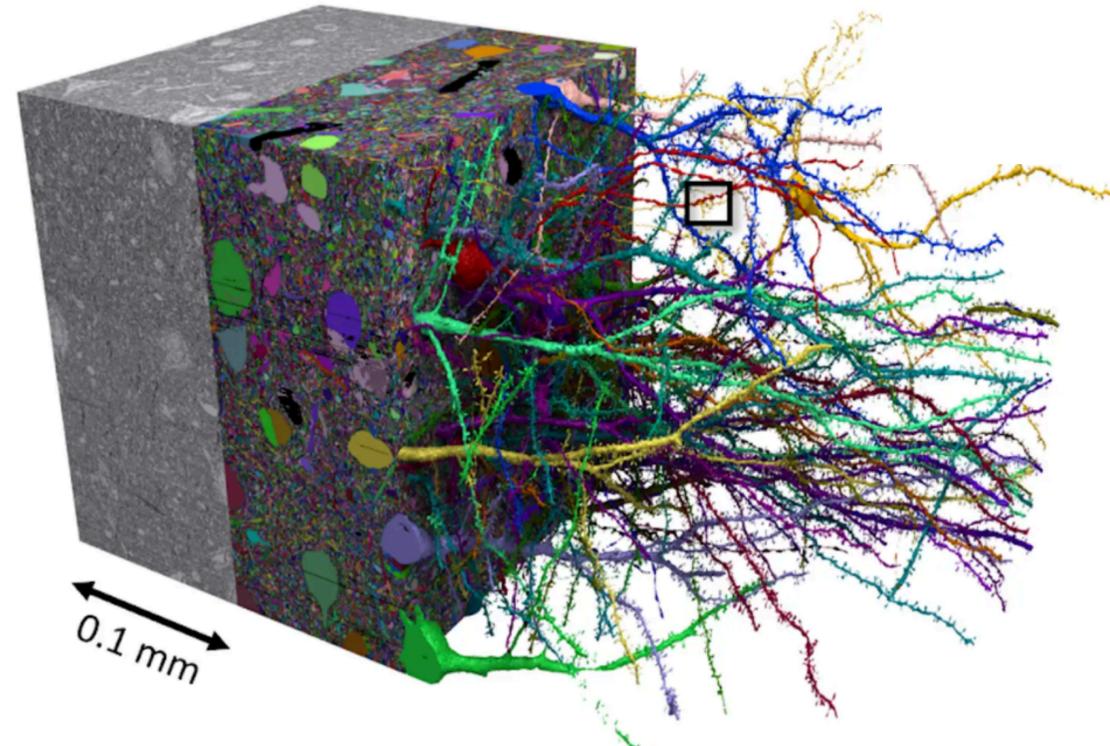
connectivity matrix

- How do connectivity patterns emerge?

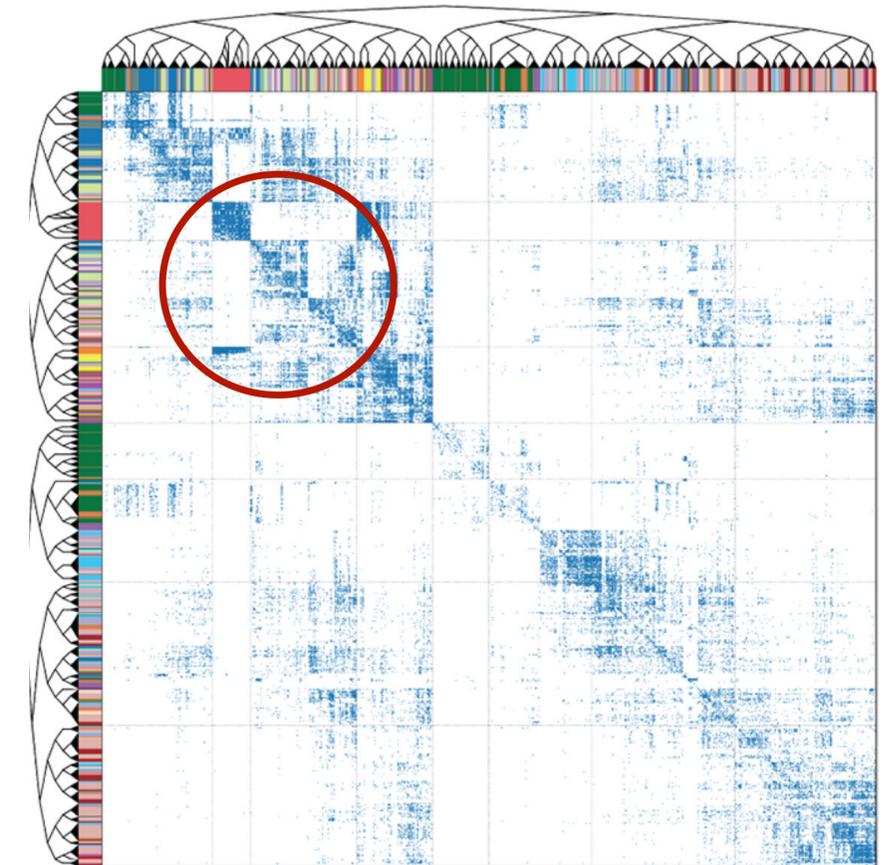
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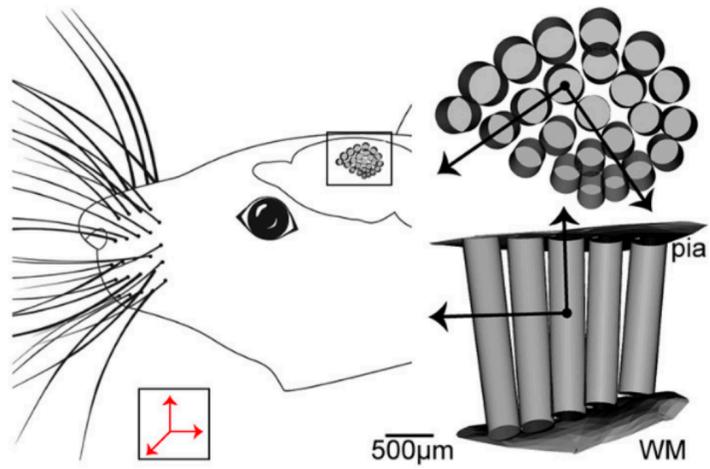
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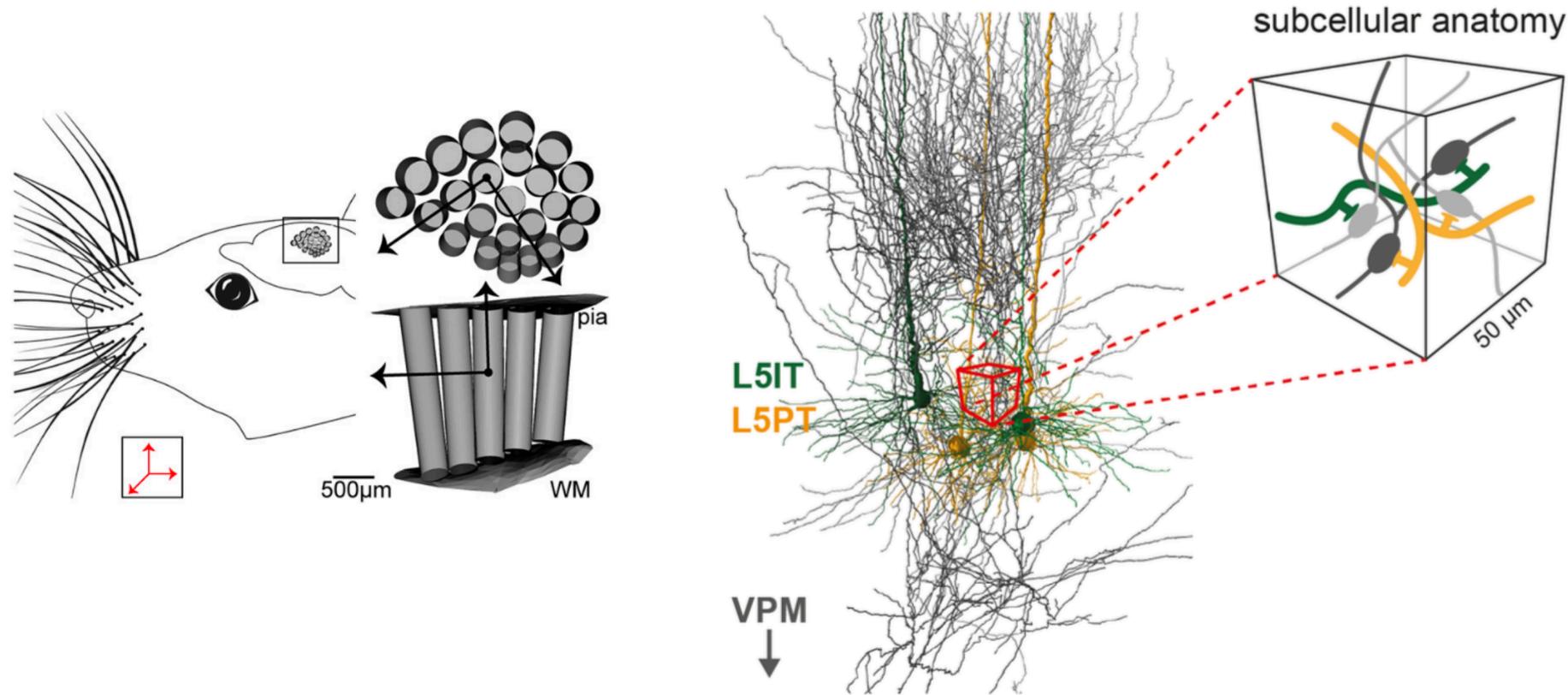
- How do connectivity patterns emerge?
- Are there general **wiring rules** that determine the connectivity patterns?

A computer model of the rat barrel cortex



rat barrel cortex

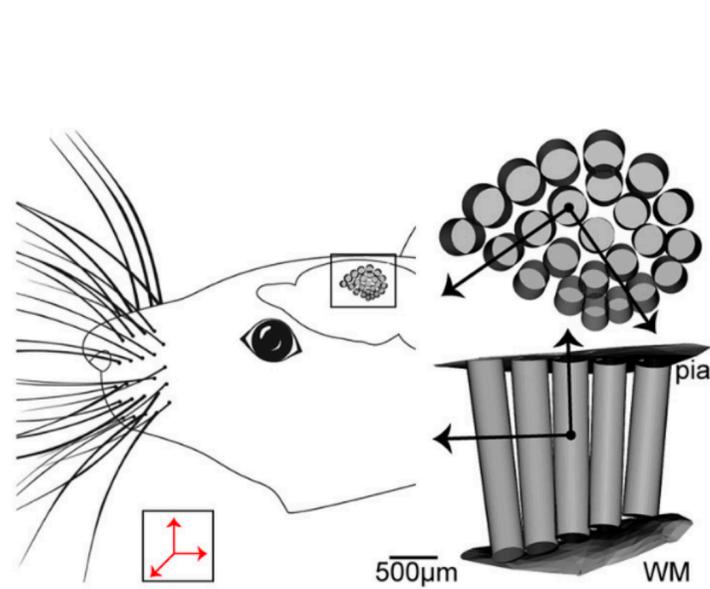
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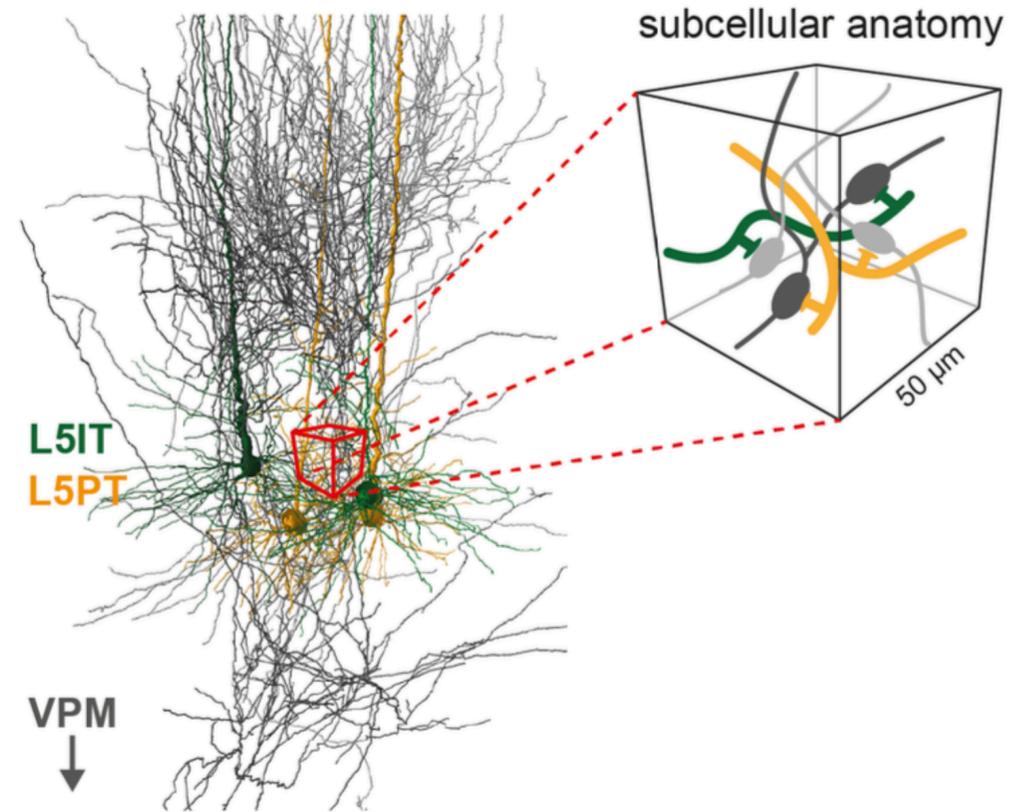
rat barrel cortex

reconstruction of neurons

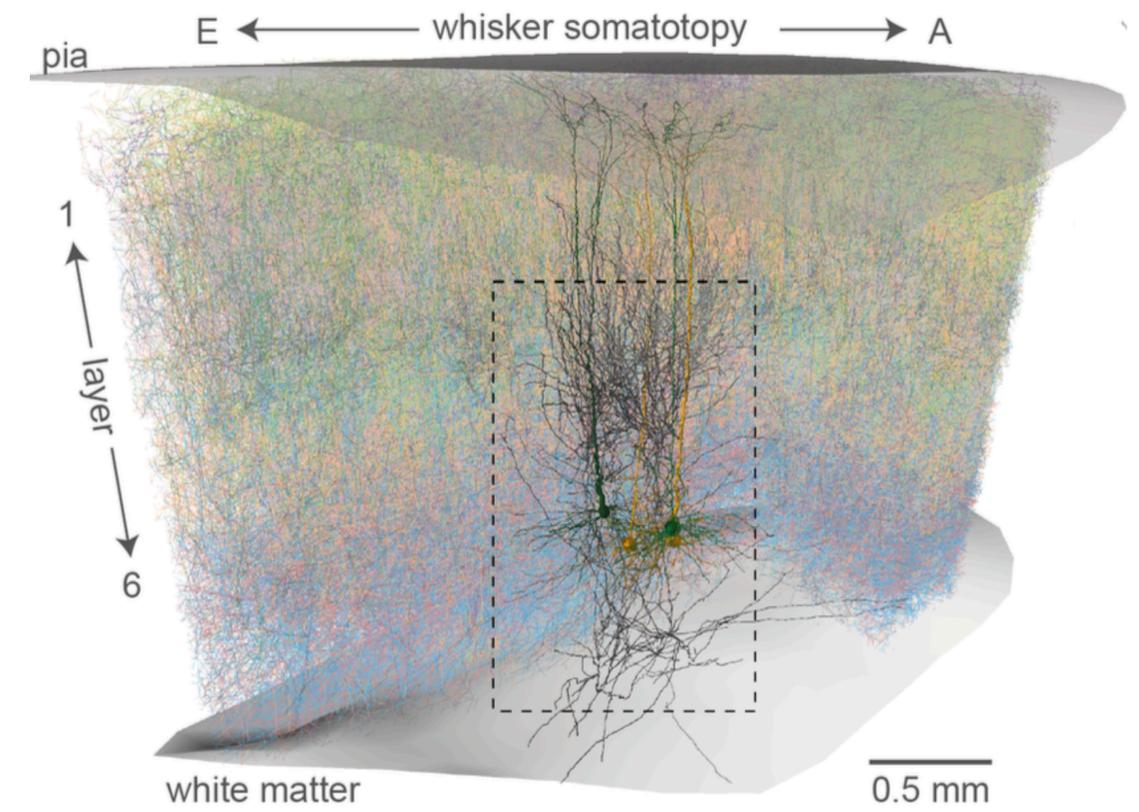
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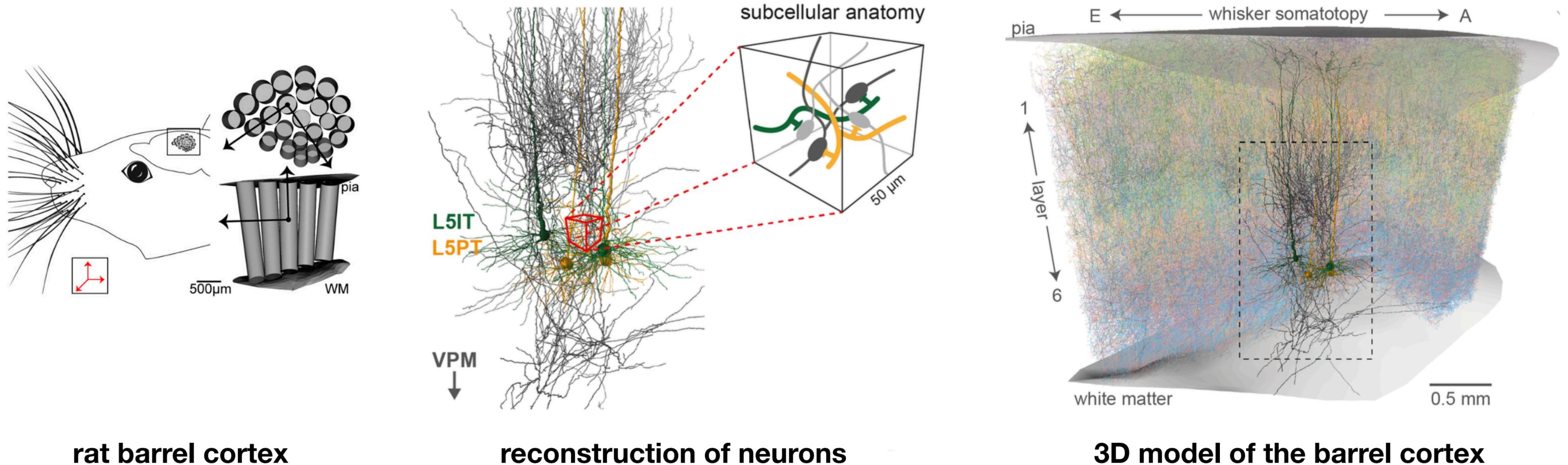


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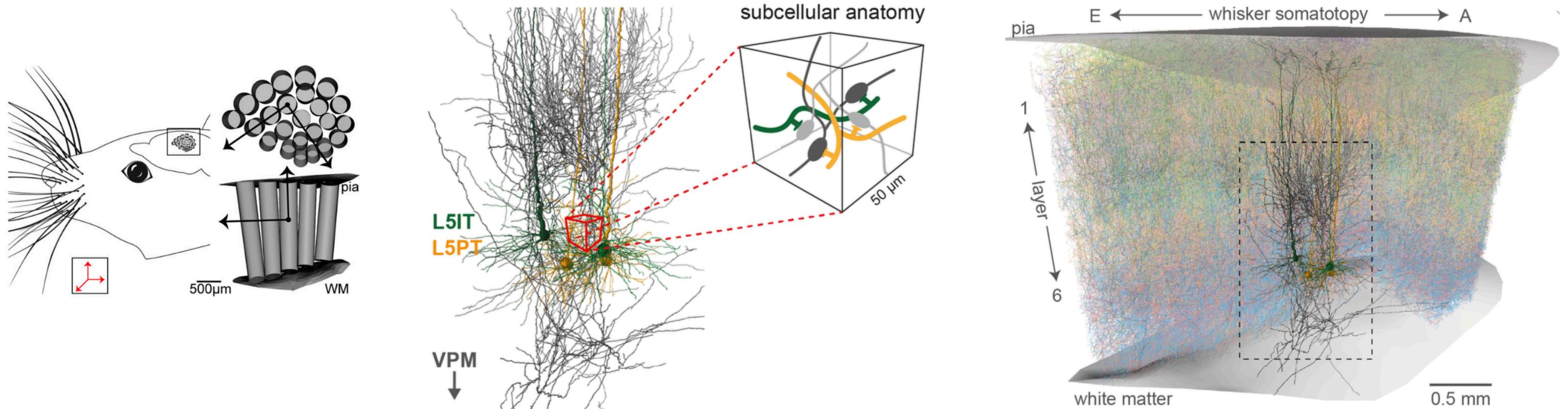
3D model of the barrel cortex

A computer model of the rat barrel cortex



- Model contains only structure, **no connections**

A computer model of the rat barrel cortex



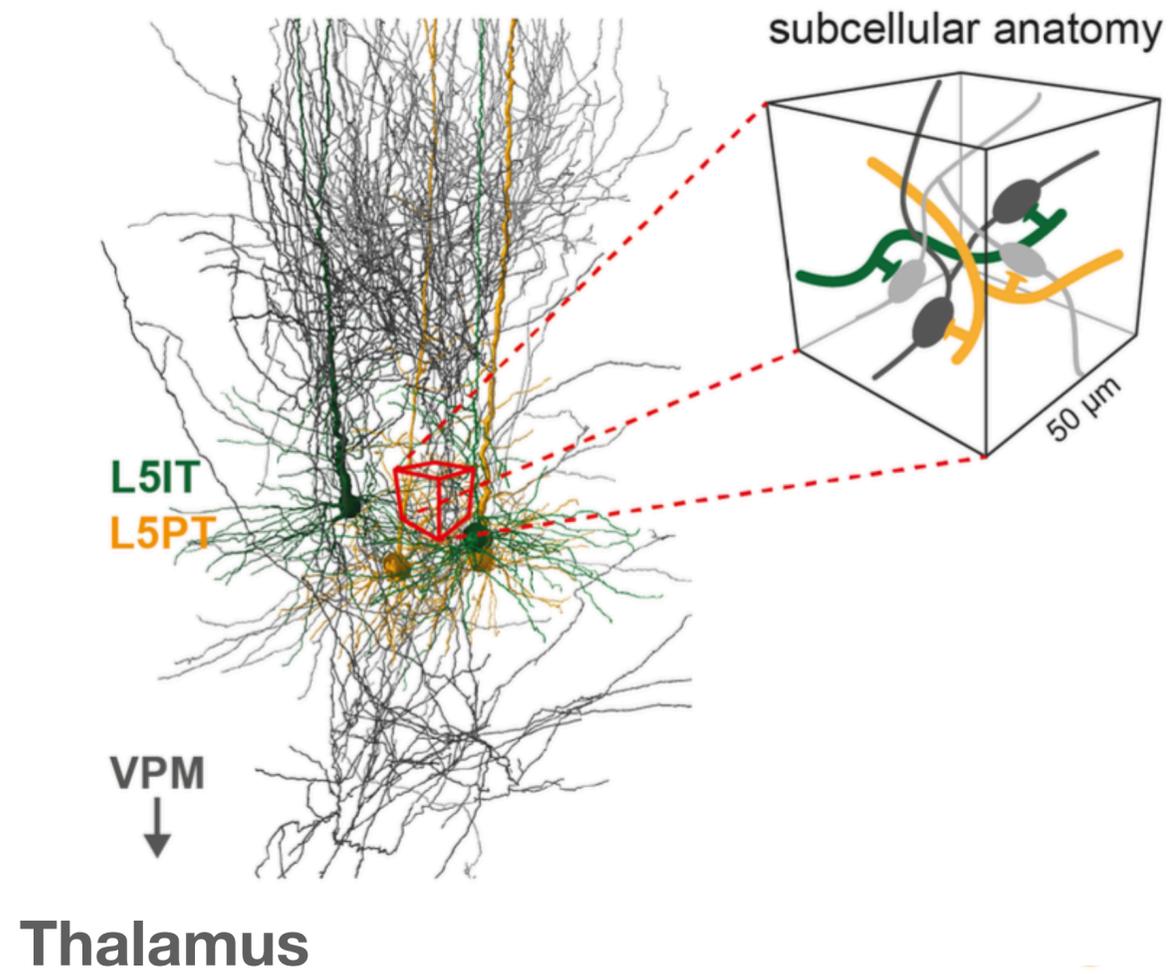
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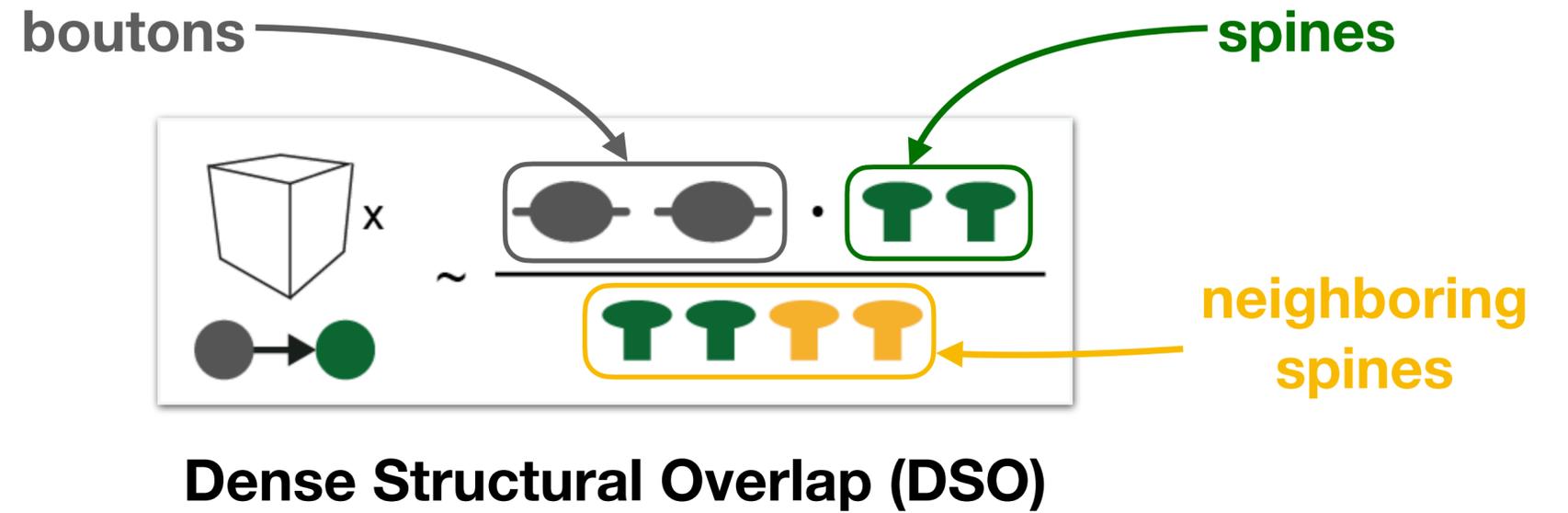
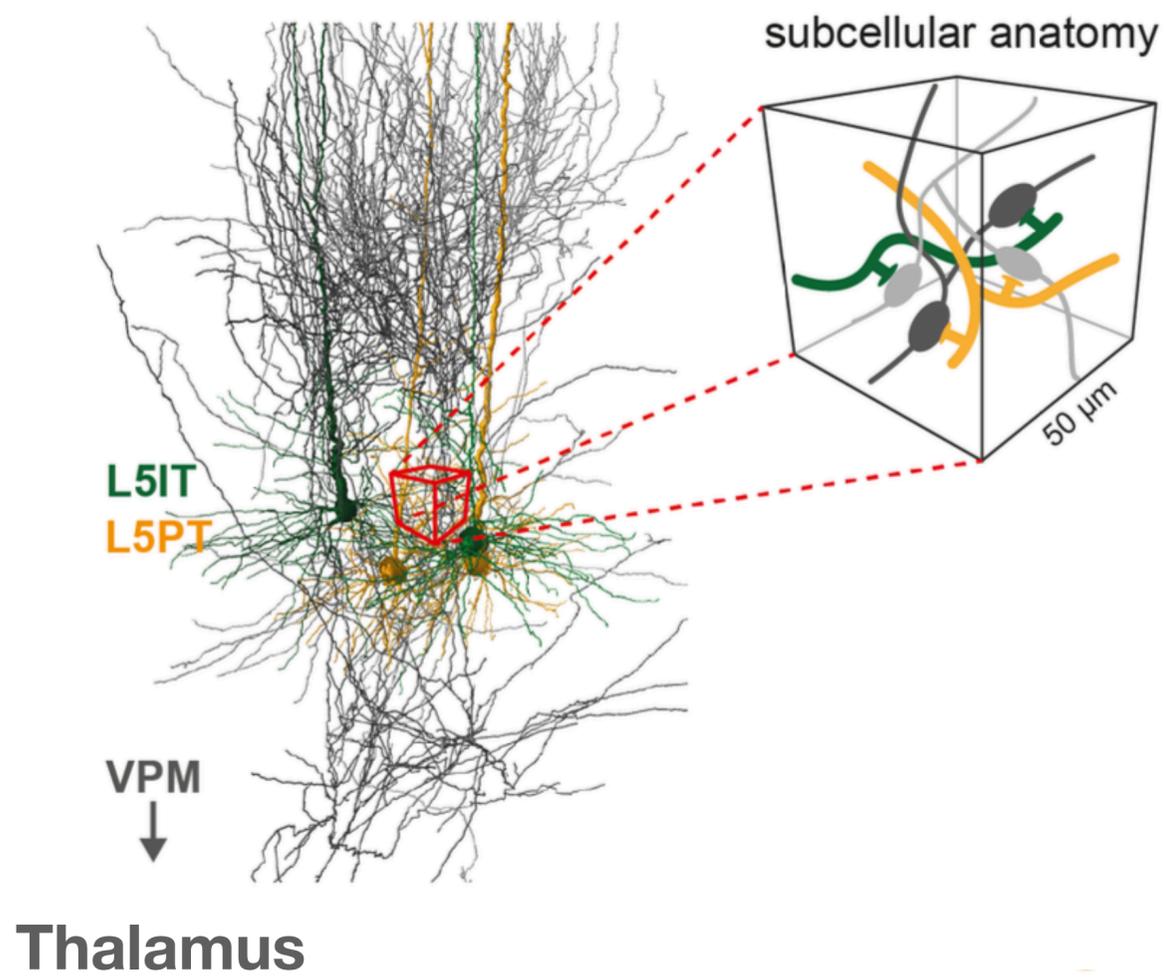
3D model of the barrel cortex

- Model contains only structure, **no connections**
- Provides a **testing ground for wiring rules**

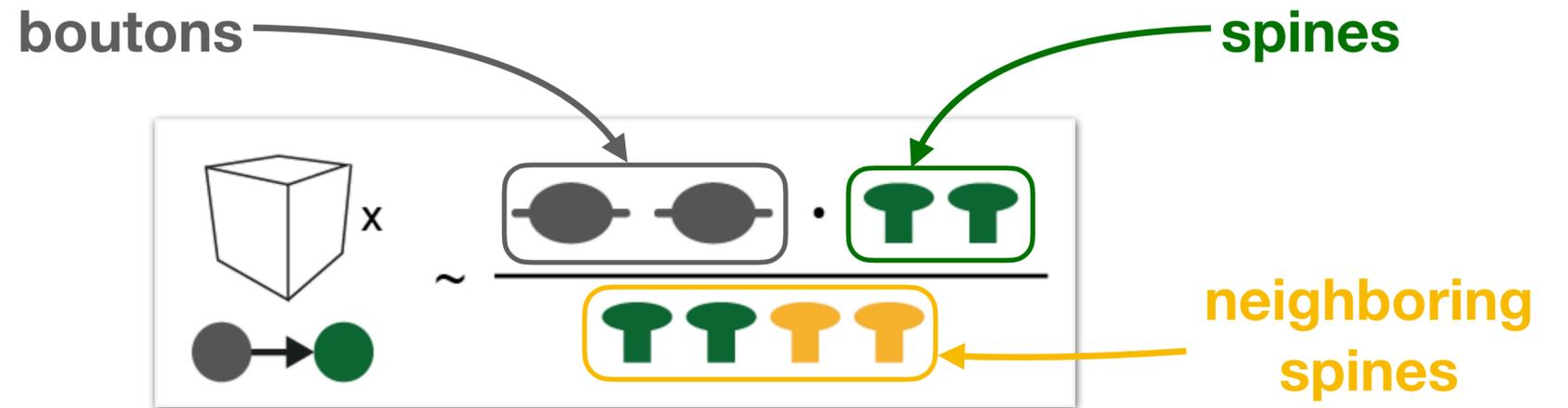
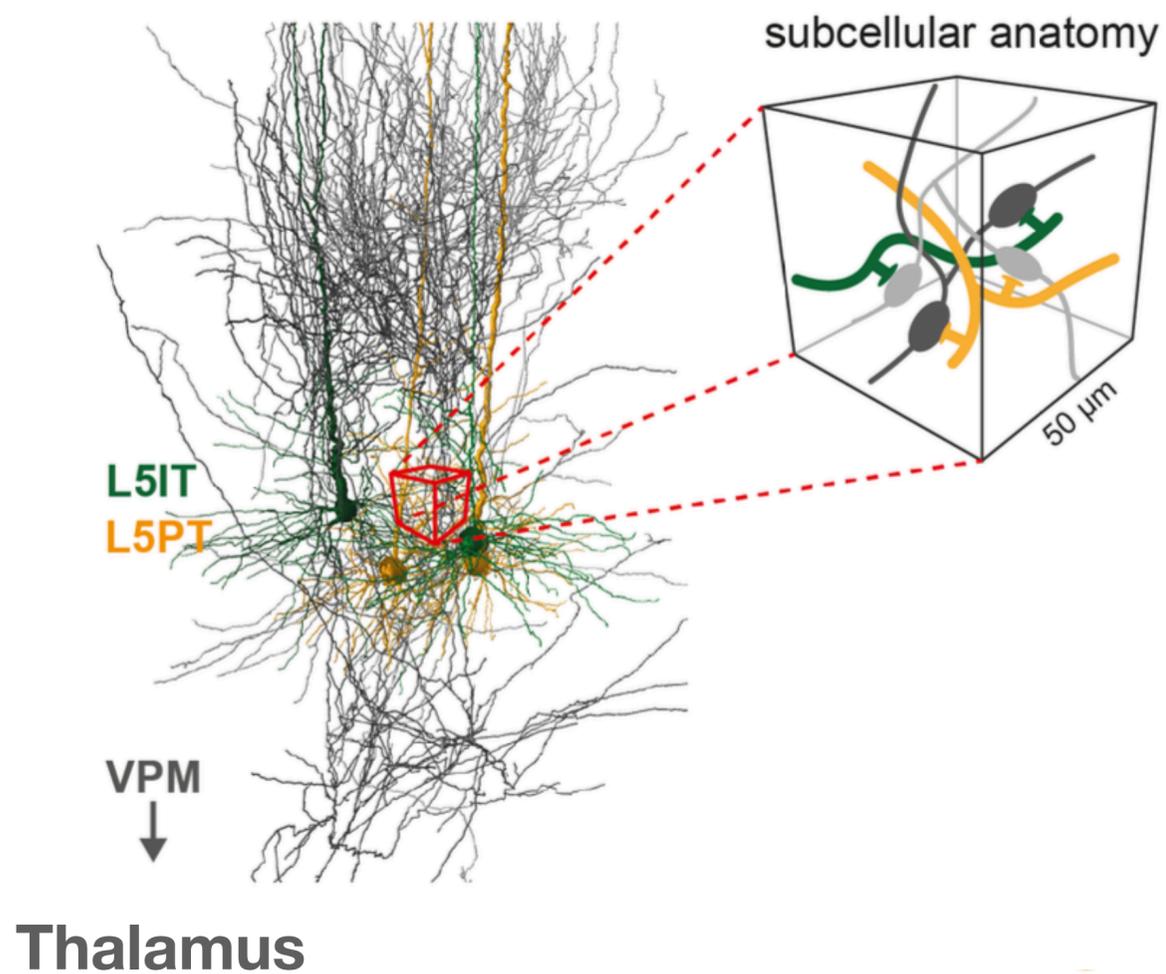
A structural wiring rule for the barrel cortex



A structural wiring rule for the barrel cortex



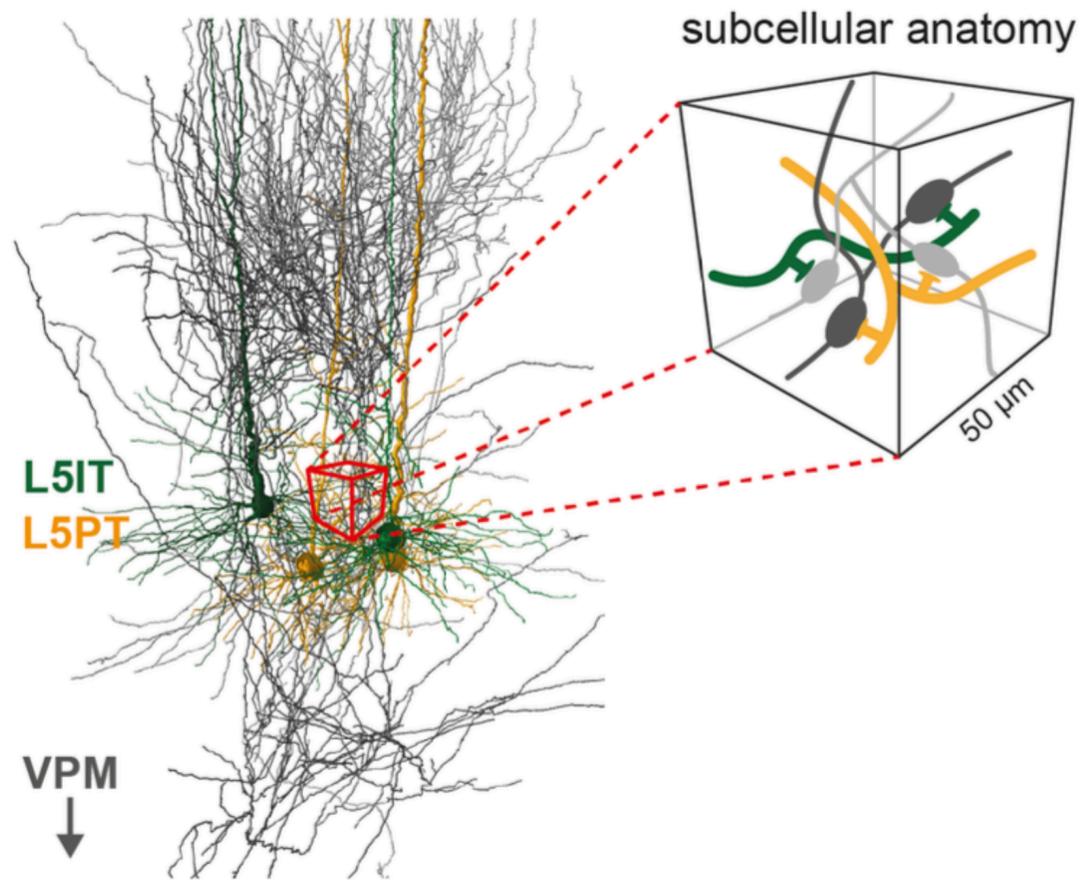
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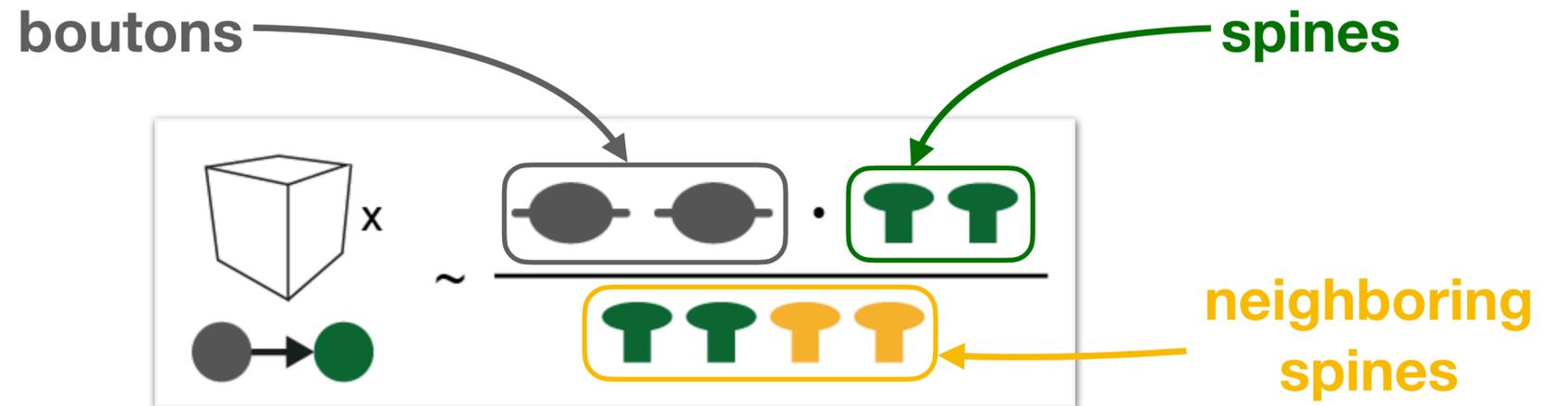
Dense Structural Overlap (DSO)

$$DSO_{i,j,k}(\theta) = \frac{pre_i^{\theta_{pre}} \cdot post_j^{\theta_{post}}}{postAll_k^{\theta_{postAll}}}$$

A structural wiring rule for the barrel cortex



Thalamus

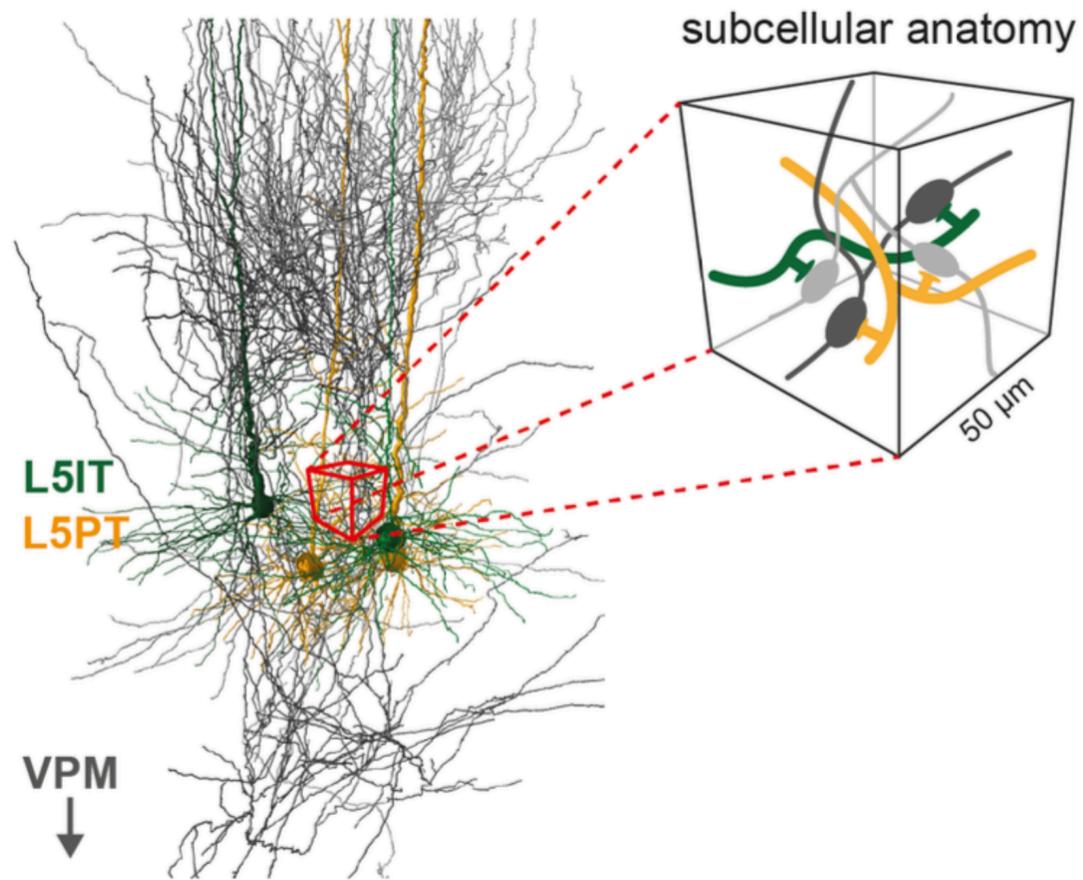


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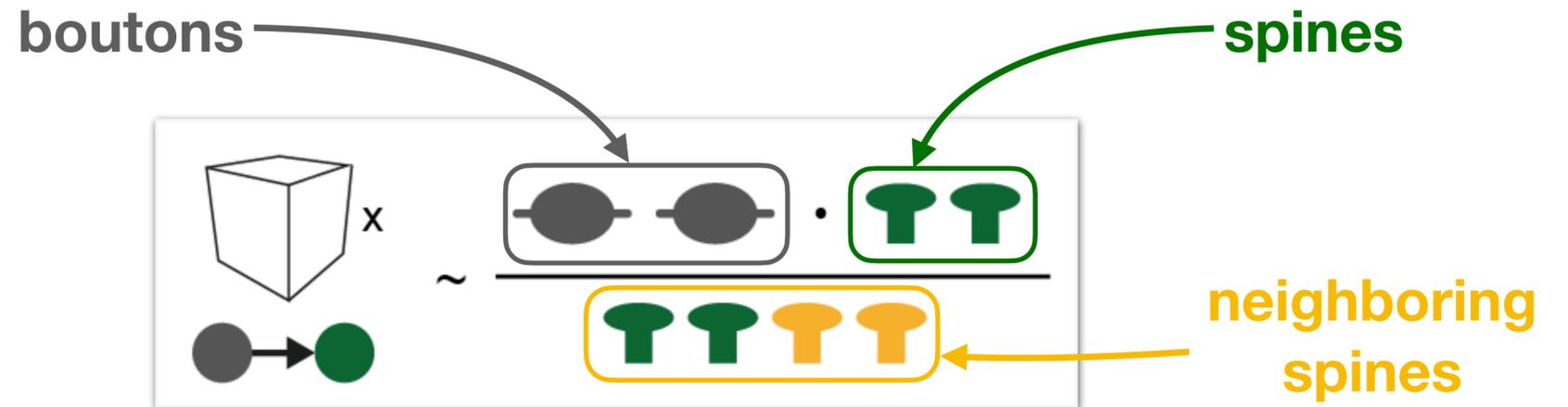
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A structural wiring rule for the barrel cortex



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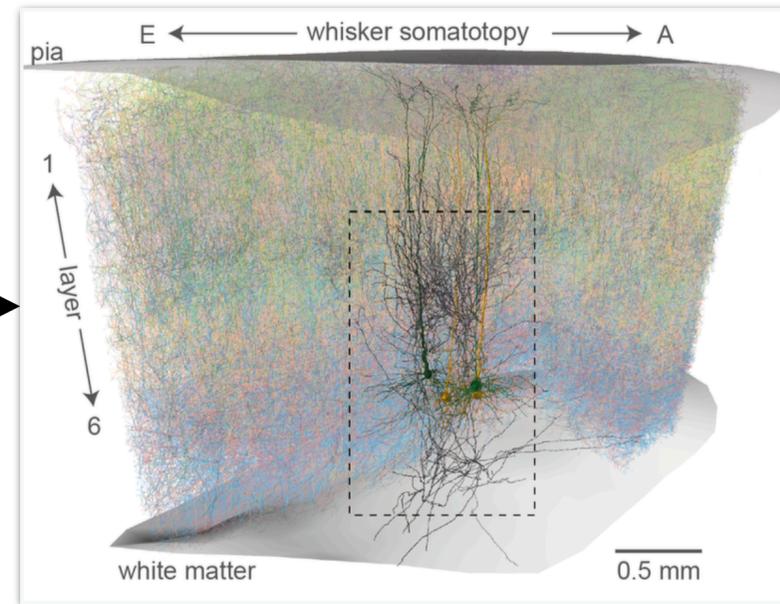
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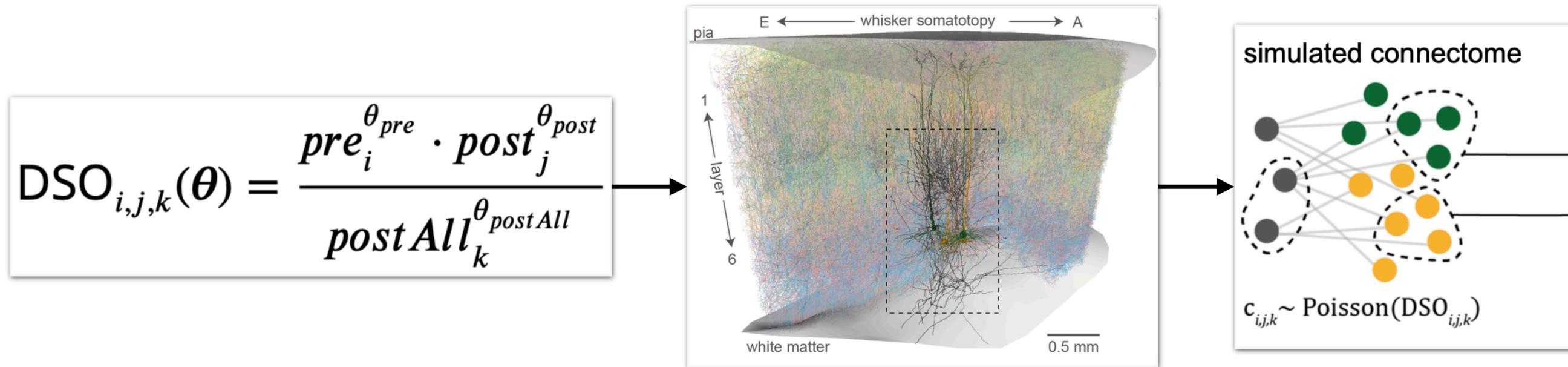
- Calculate DSO for every neuron pair in the model
- Draw connections from DSO probabilities: $c \sim \text{Poisson}(DSO(\theta))$

Testing the DSO rule with empirical data

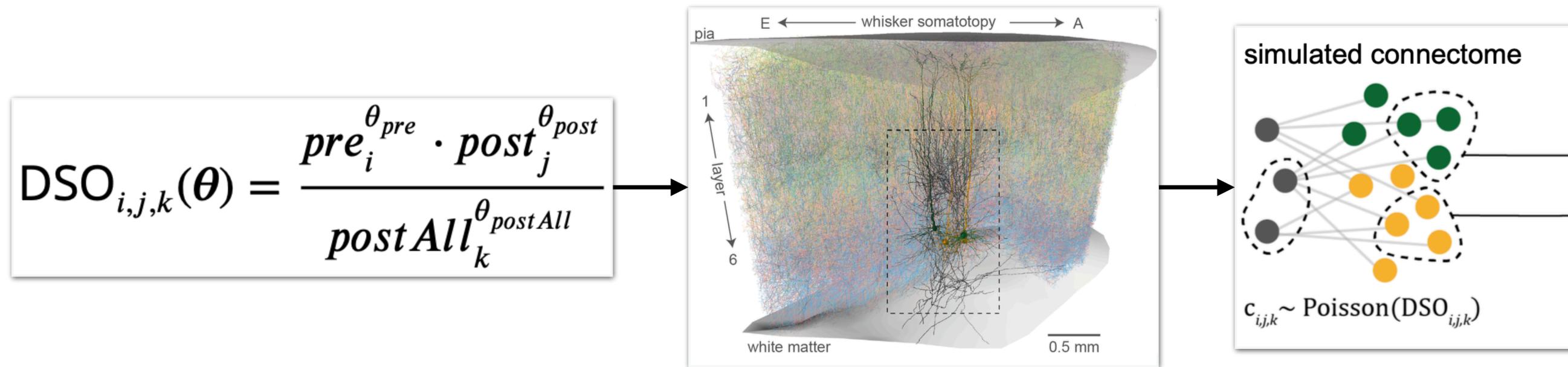
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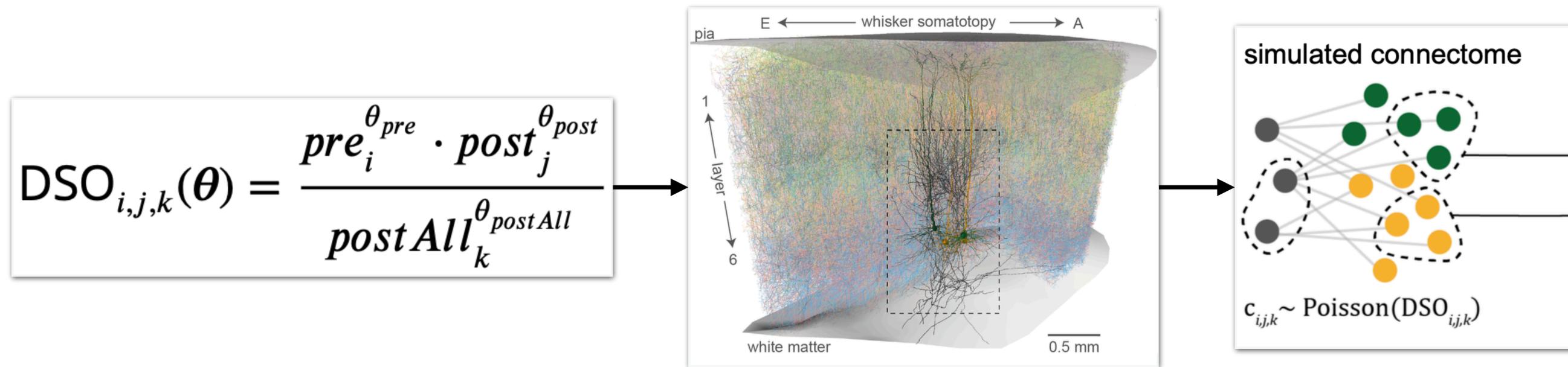


Testing the DSO rule with empirical data



Which empirical data do we have for the barrel cortex?

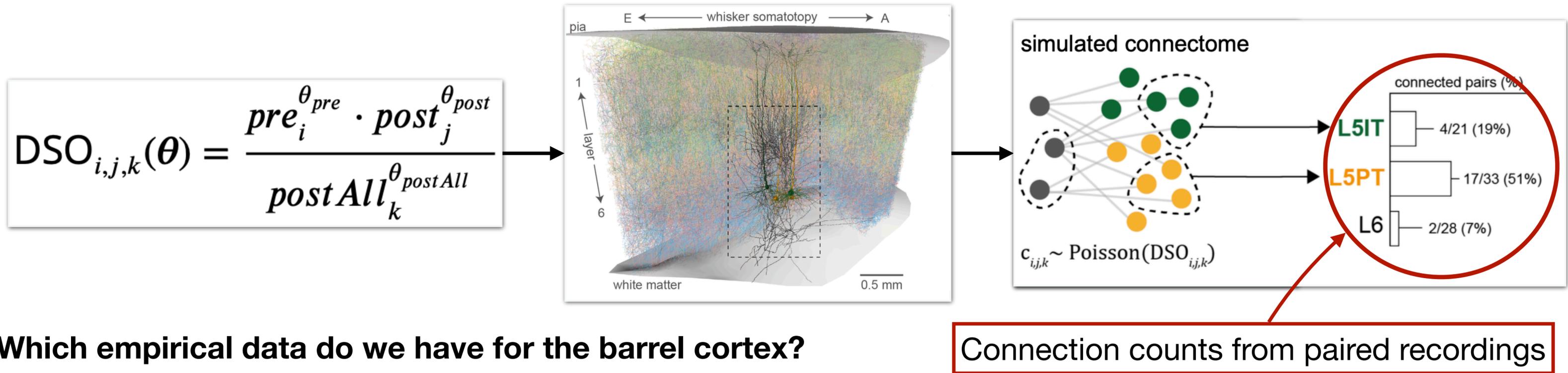
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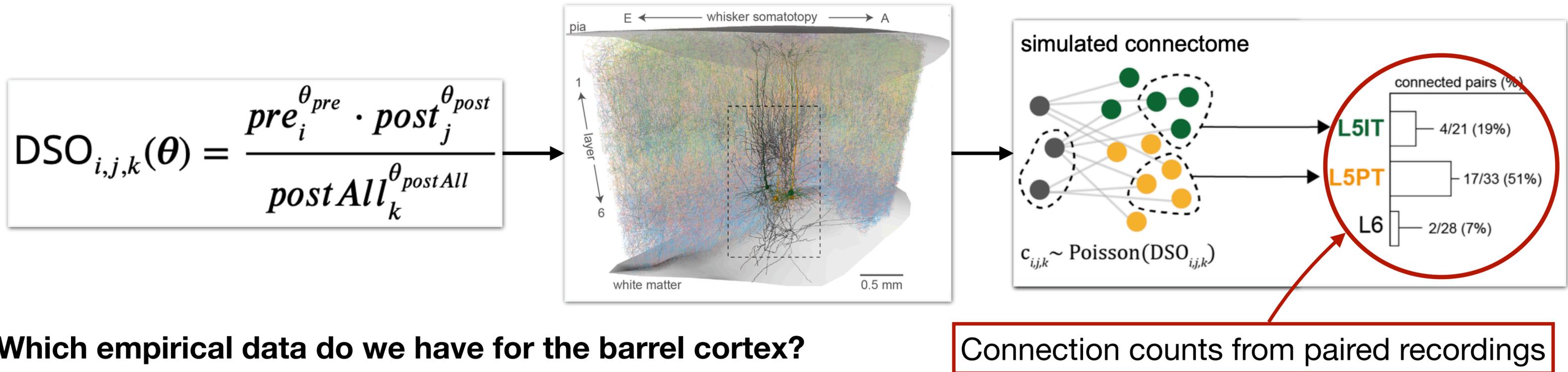
Connection counts from paired recordings

Testing the DSO rule with empirical data

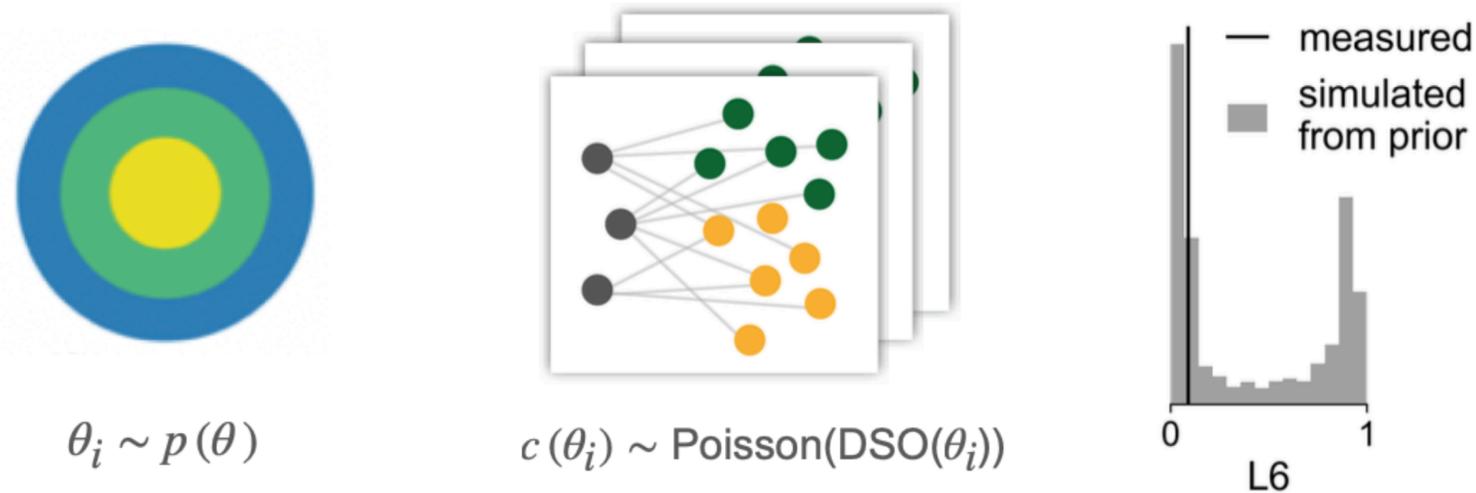


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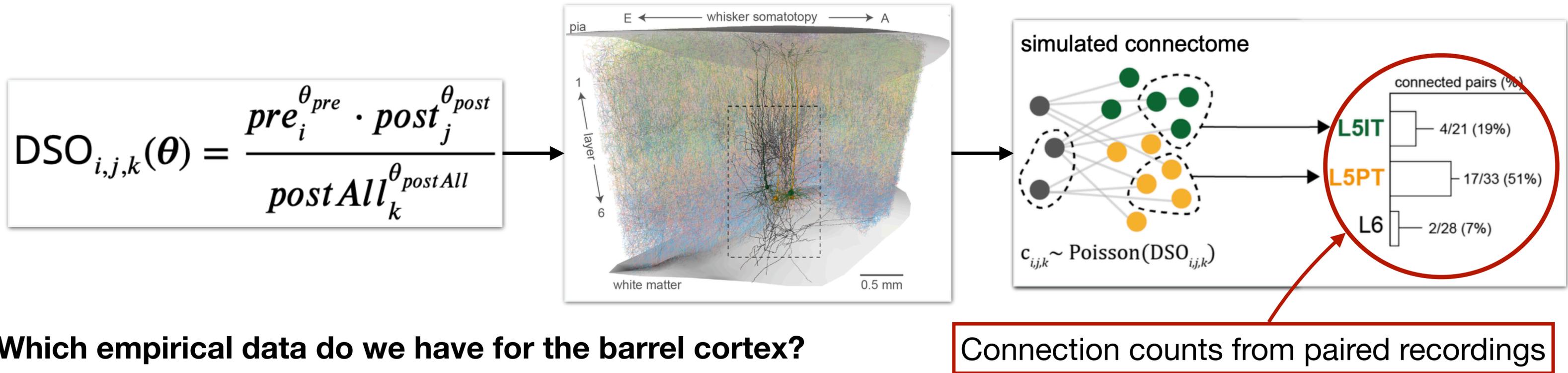
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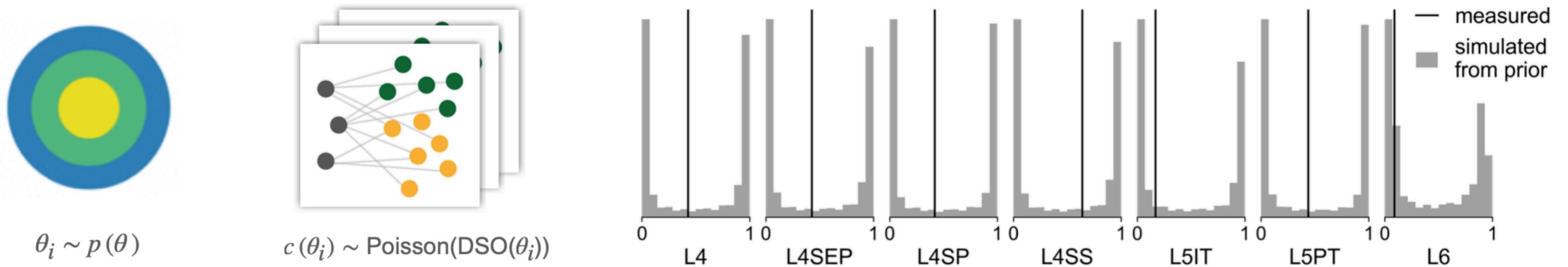
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Testing the DSO rule with empirical data

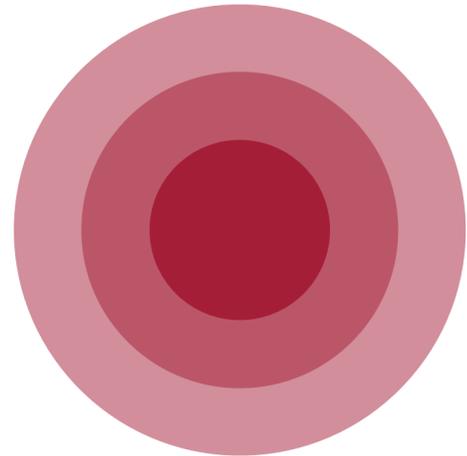


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Bayesian inference for wiring rules

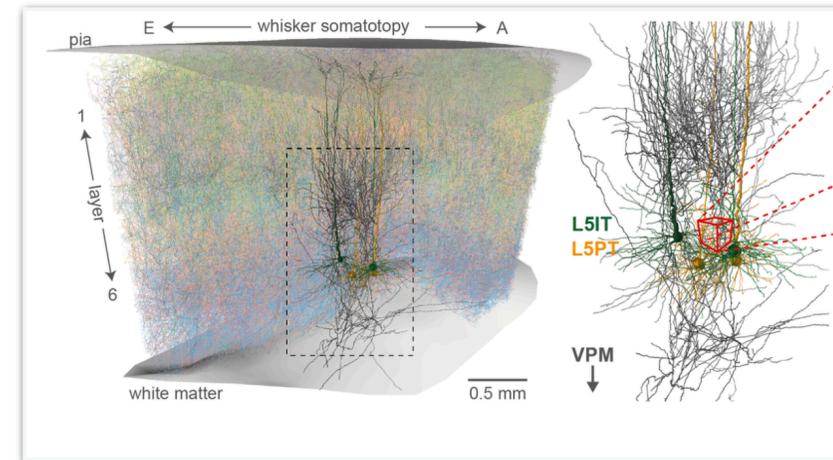
parameters θ



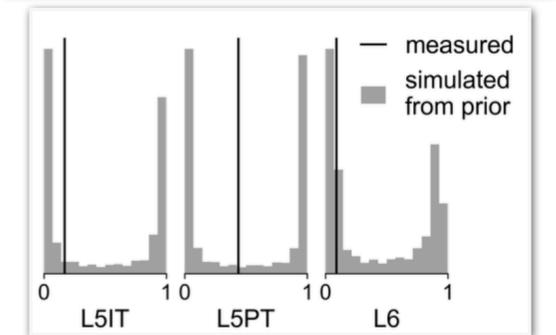
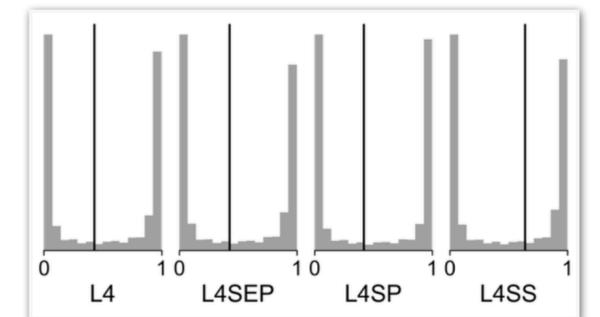
$$\theta \sim p(\theta)$$

forward model

$$DSO_{i,j,k}(\theta) = \frac{pre_i^{\theta_{pre}} \cdot post_j^{\theta_{post}}}{postAll_k^{\theta_{postAll}}}$$



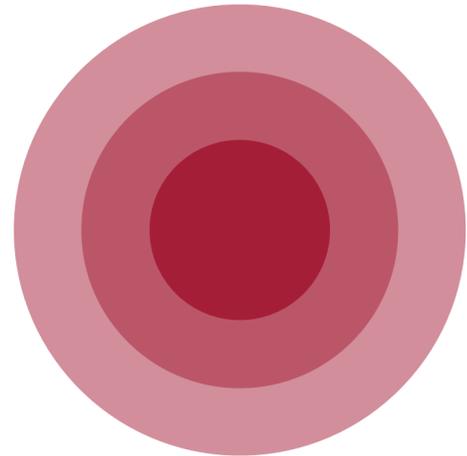
data x



$$p(\theta | x) \propto p(x | \theta) p(\theta)$$

Bayesian inference for wiring rules

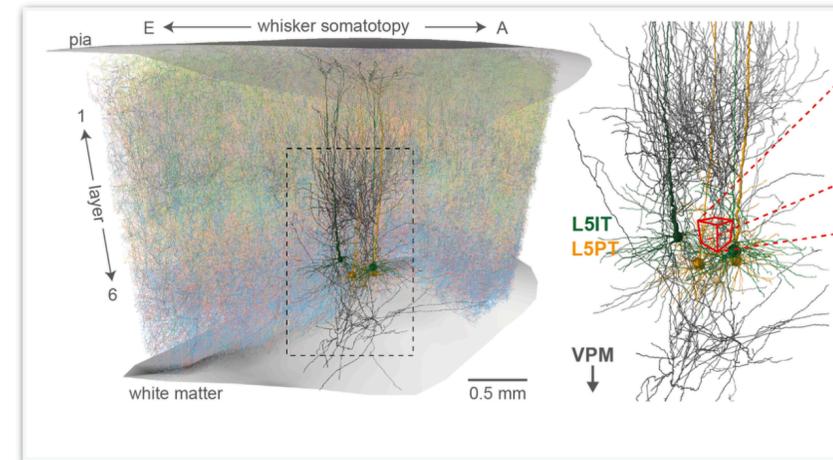
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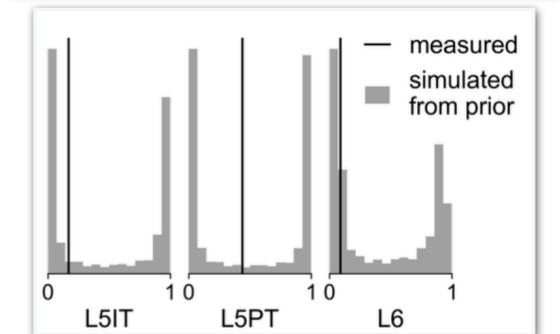
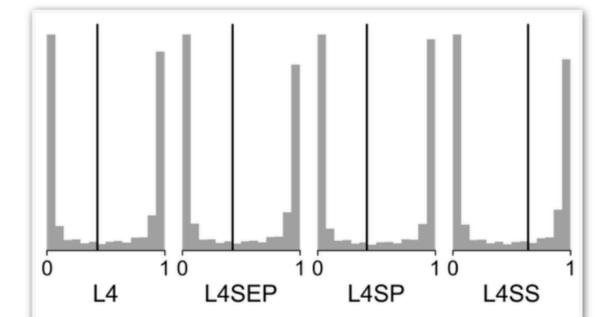
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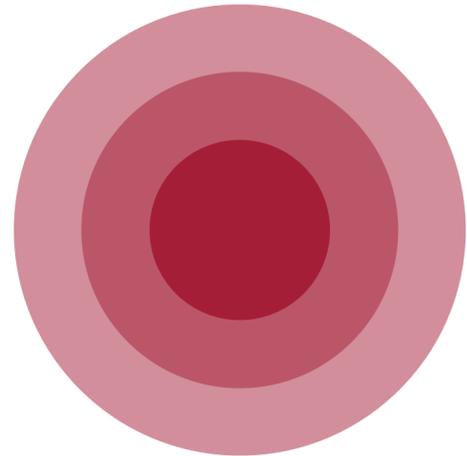
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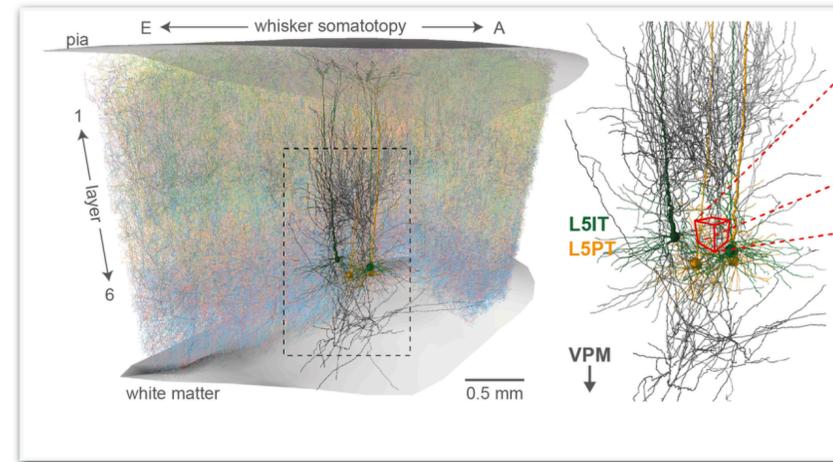
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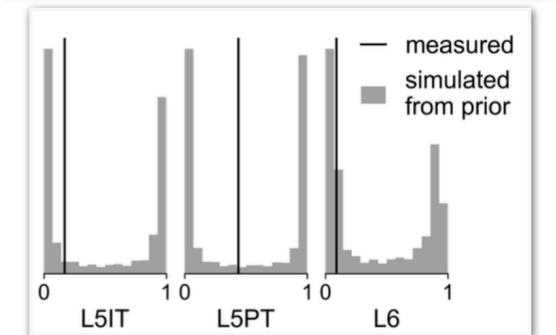
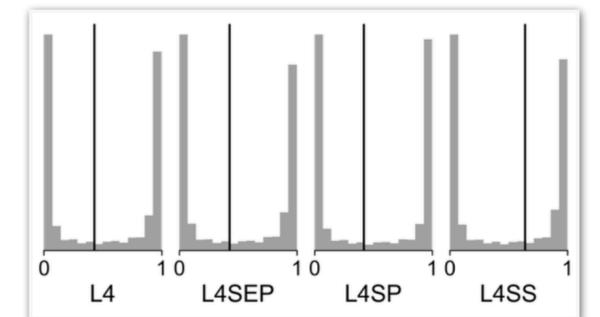
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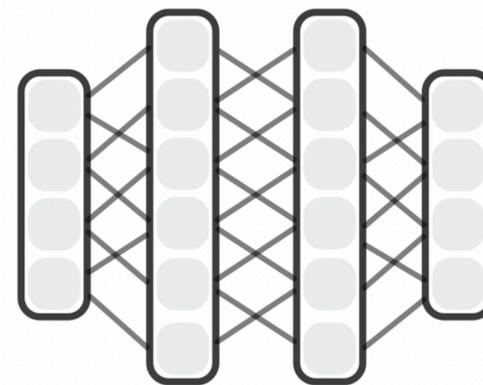


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simulation-based inference

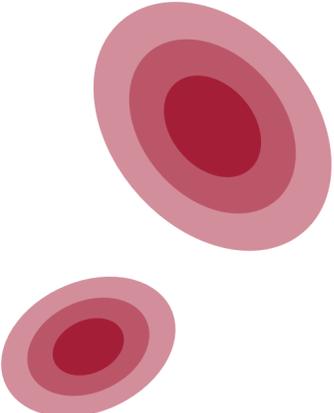


training data

$$\{(\theta_1, x_1), (\theta_2, x_2), \dots\}$$

Bayesian inference for wiring rules

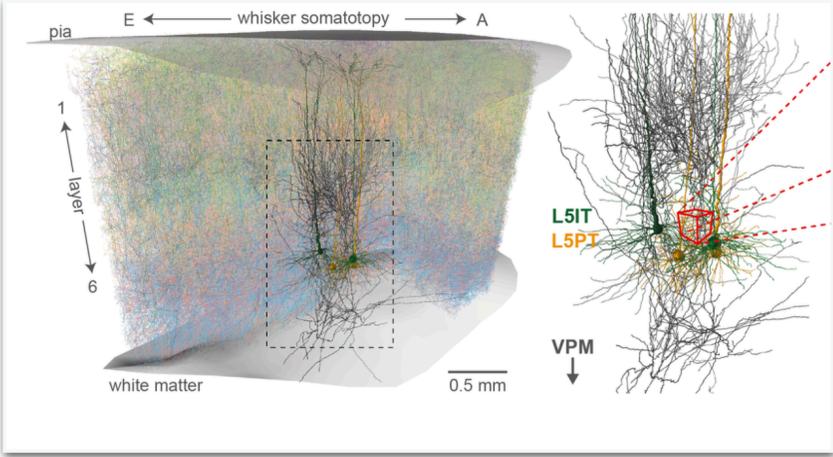
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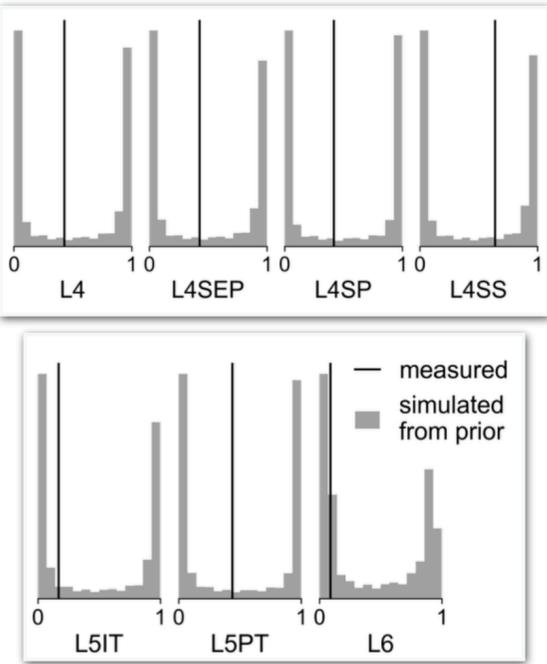
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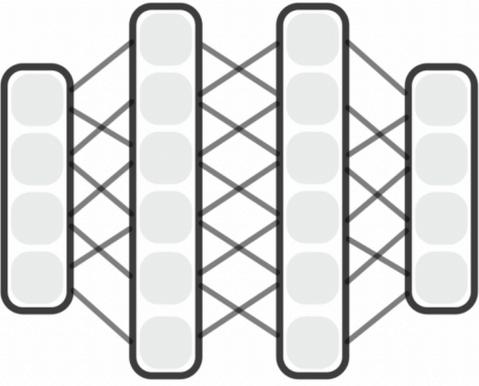


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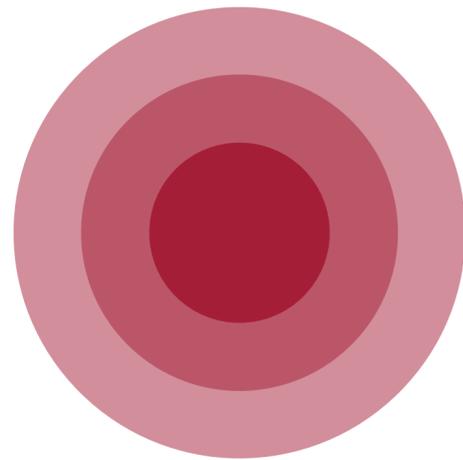
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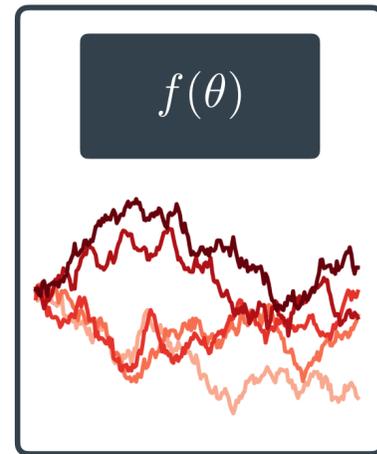
Neural Posterior Estimation (NPE)

prior



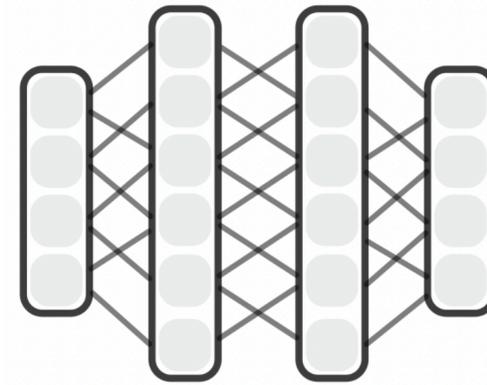
$$\theta_i \sim p(\theta)$$

simulated data



$$\{\theta_i, x_i\}_{i=1}^N$$

density estimator

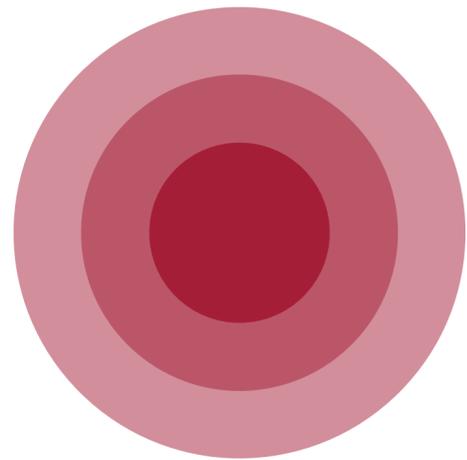


$$\operatorname{argmin}_{\phi} \mathcal{L}(\phi)$$

- train an artificial neural network (NN) to approximate the posterior

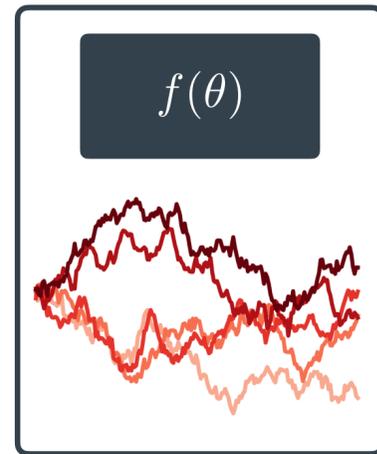
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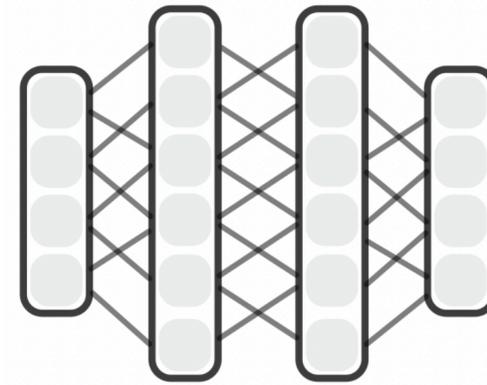
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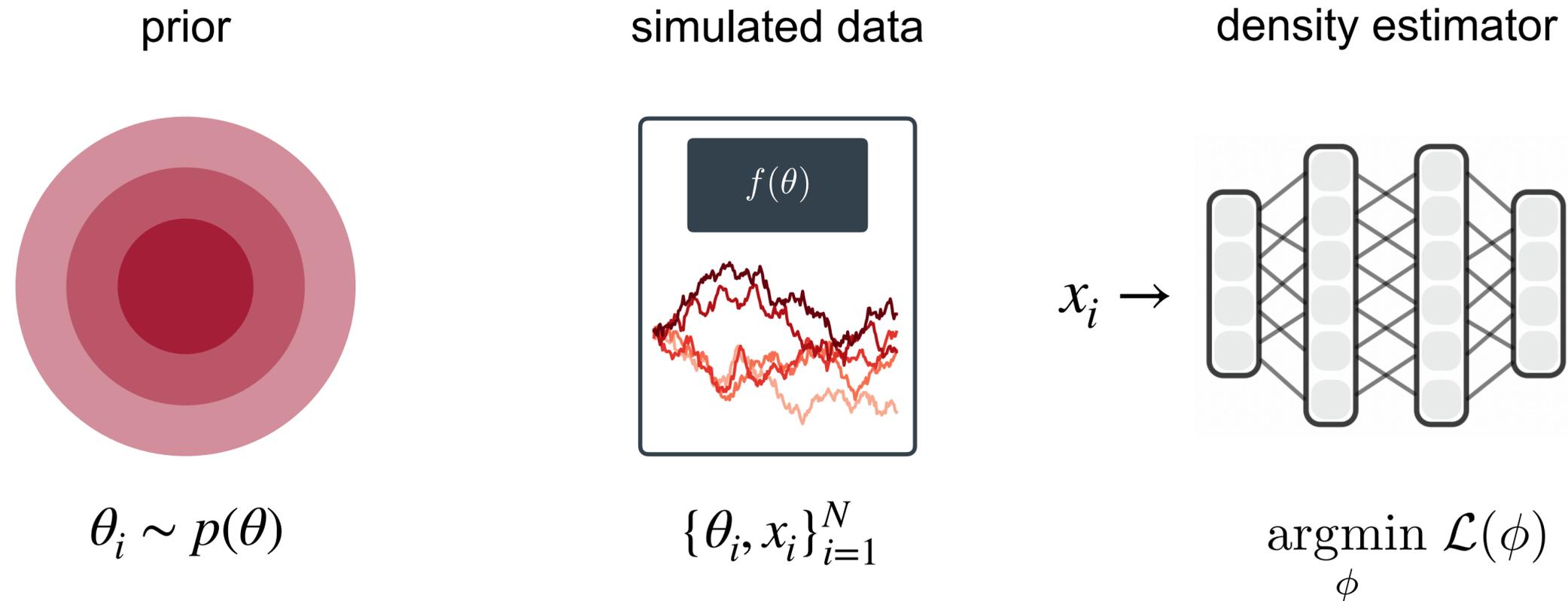
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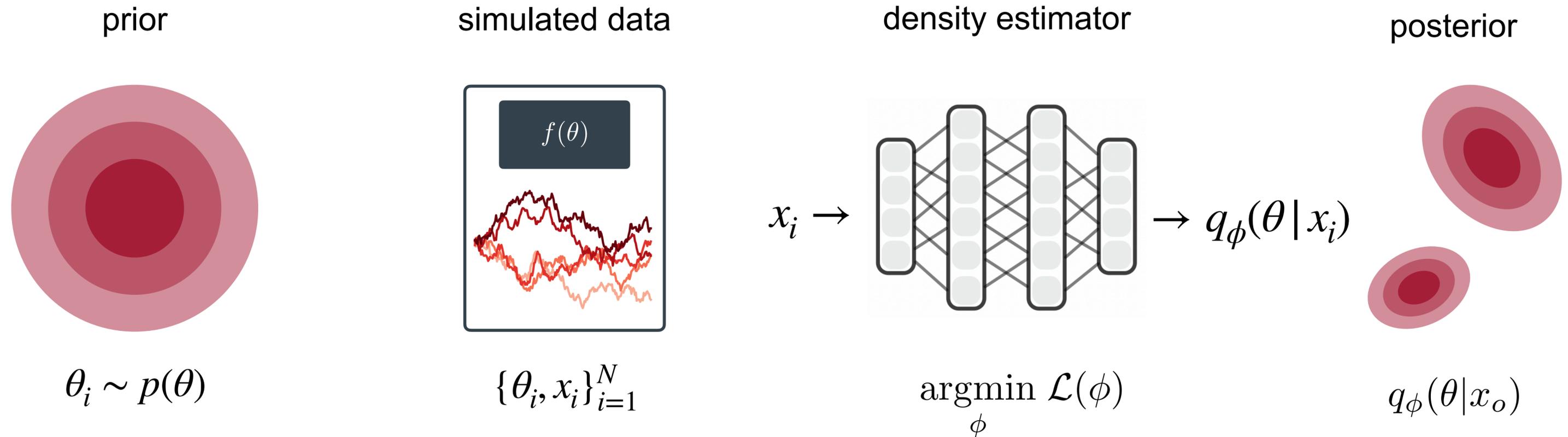
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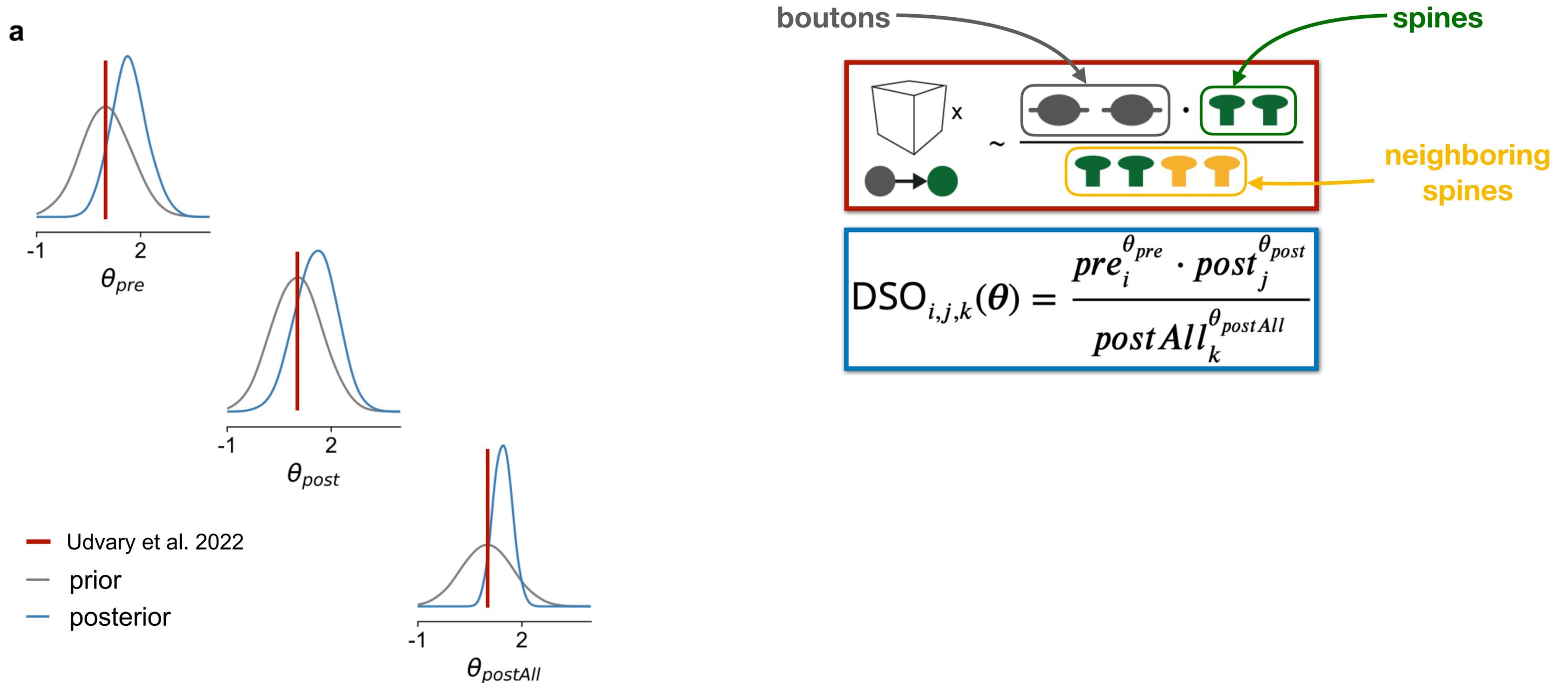
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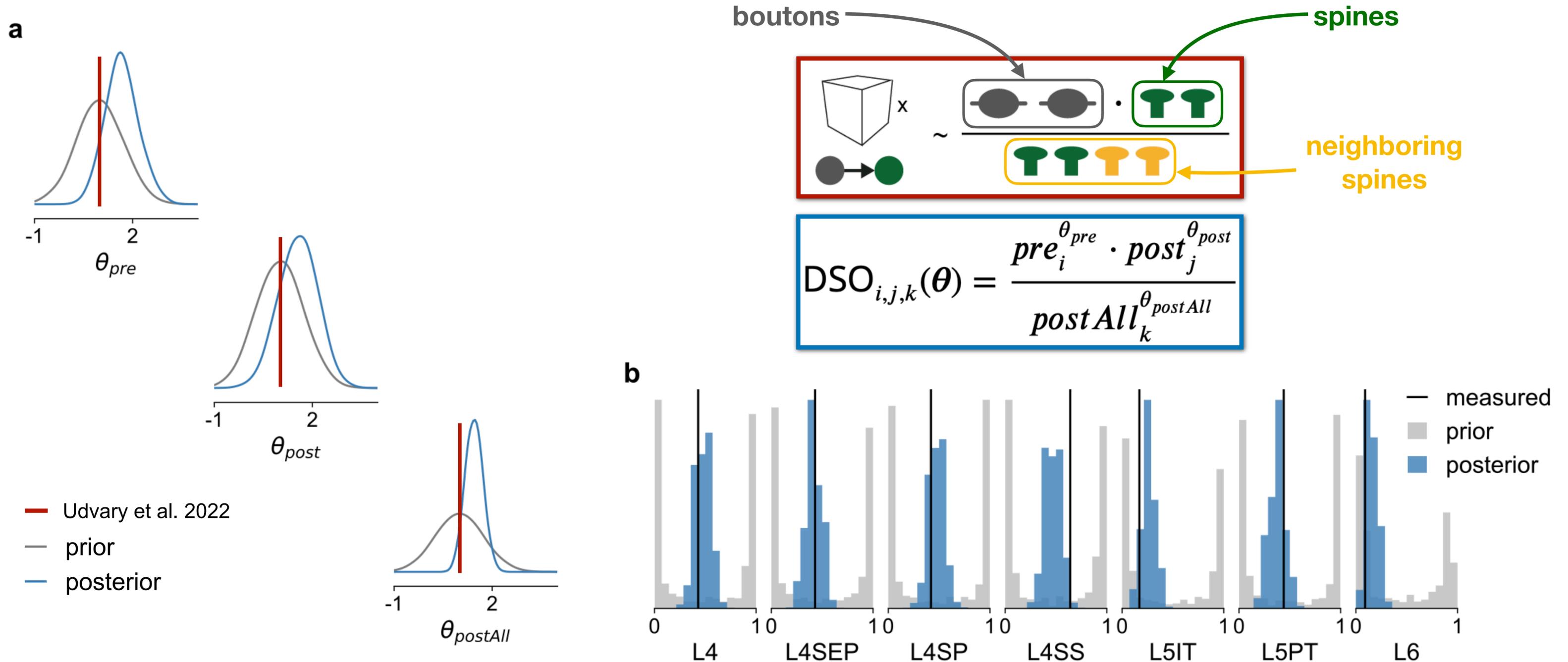


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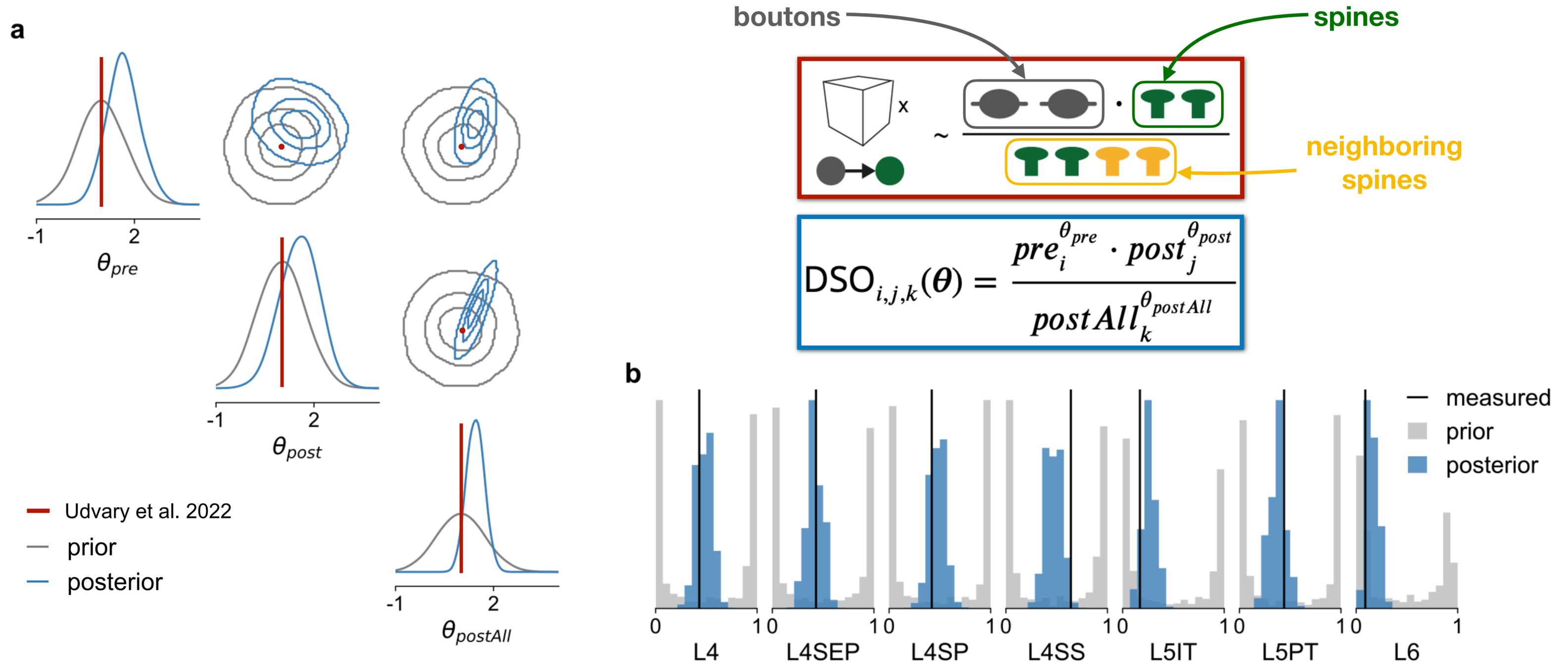
SBI identifies many possible wiring rules and reveals parameter interactions



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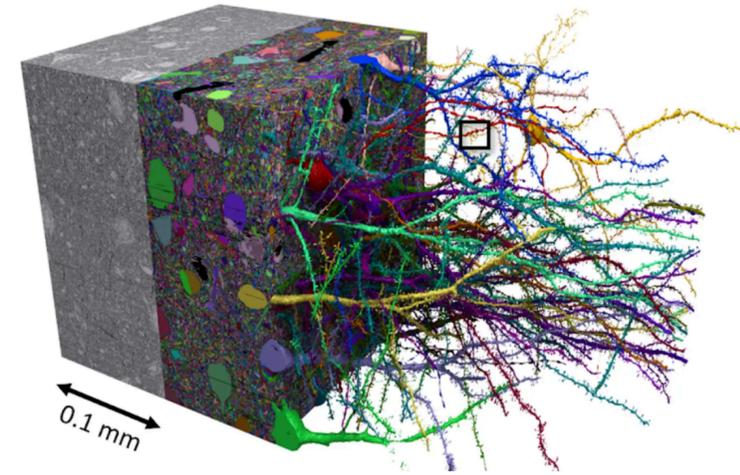


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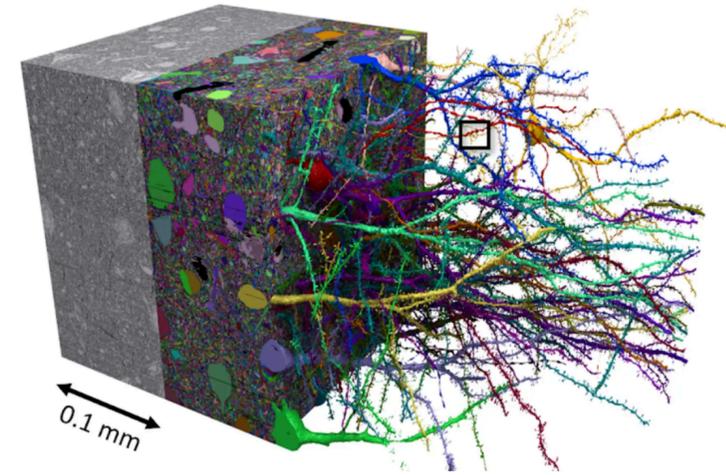
Summary: SBI for connectomics

- Large amounts of data available



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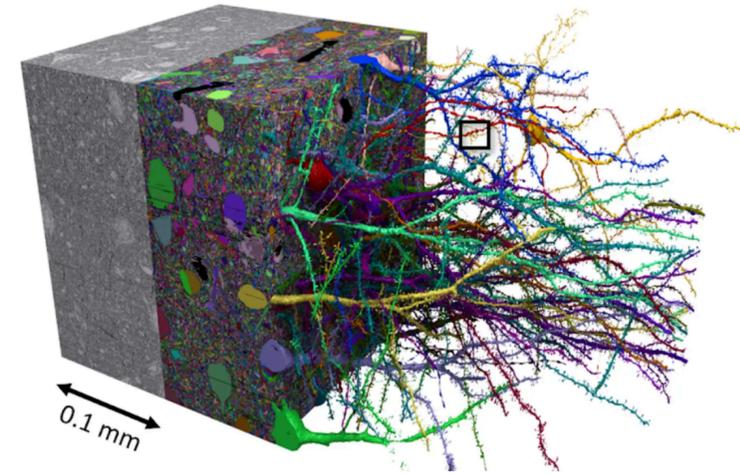
- Large amounts of data available
- Use parametrized wiring rules to test hypotheses



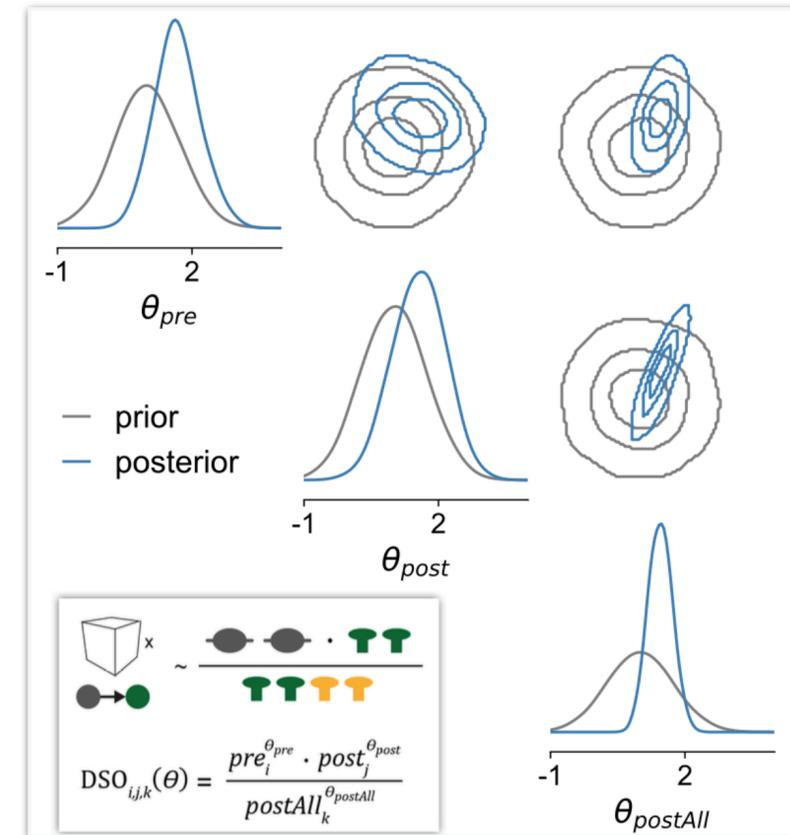
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Summary: SBI for connectomics

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- Use parametrized wiring rules to test hypotheses
- SBI enables us to constrain and interpret the parameters efficiently

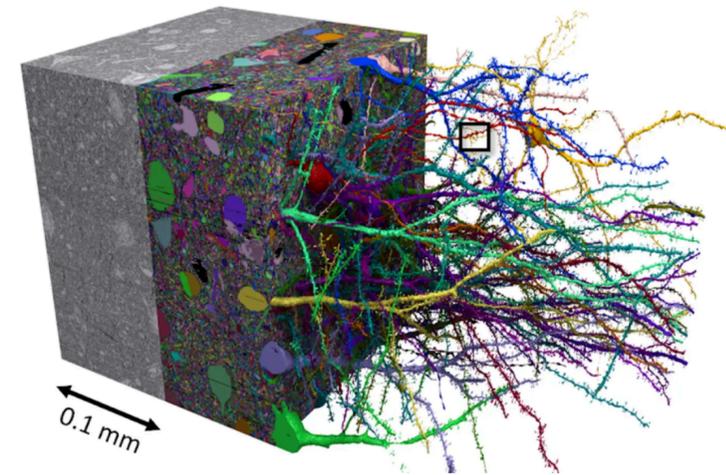


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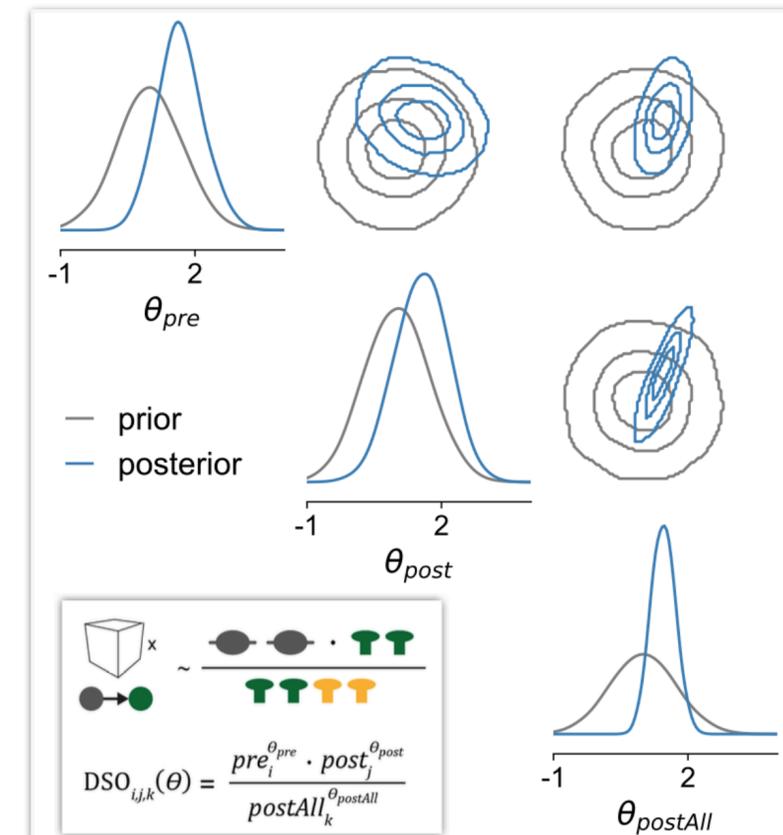


Summary: SBI for connectomics

- Large amounts of data available
- Use parametrized wiring rules to test hypotheses
- SBI enables us to constrain and interpret the parameters efficiently
- Faster and more flexible exploration of hypotheses



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Advancing Methods and Applicability of SBI in neuroscience

1. A new SBI method for **decision-making research**



2. How to apply SBI in **Connectomics**



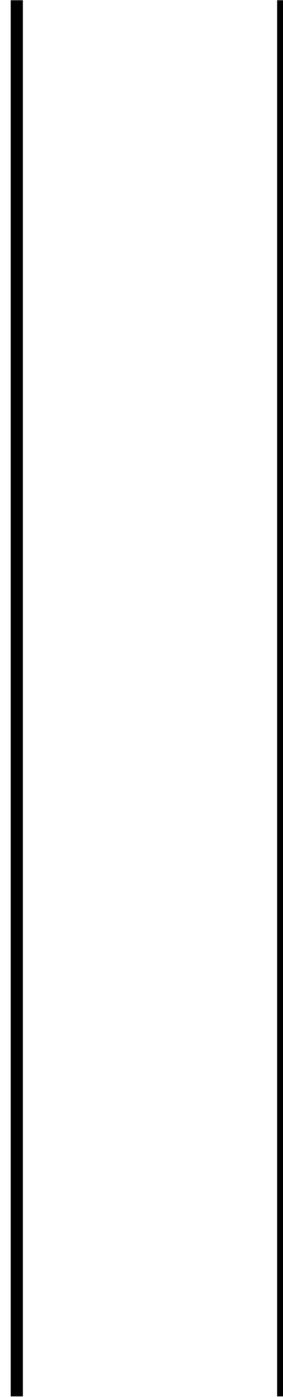
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Mind the Gap: methods and applicability of SBI

NPE, NLE, NRE
SNLE, SNPE, SNRE
diffusion models
flow matching



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Sequential Neural Likelihood:
Fast Likelihood-free Inference with Autoregressive Flows

Likelihood-free MCMC with Amortized Approximate Ratio Estimators

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Flow Matching for Scalable Simulation-Based Inference

- Which method to use?
- How to use it?
- Is there usable code?
- How does it compare to other methods
- ...

Mind the Gap: methods and applicability of SBI

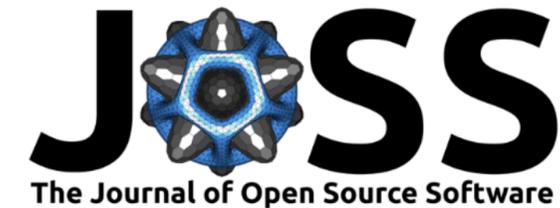
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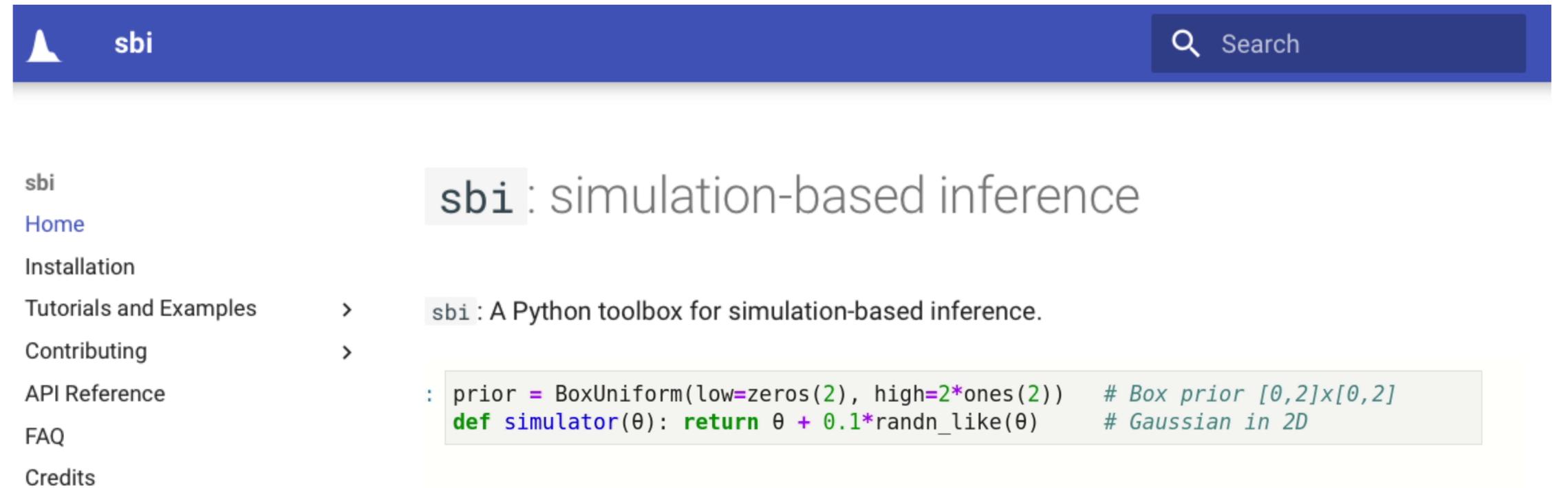
Flow Matching for Scalable Simulation-Based Inference



sbi: A toolkit for simulation-based inference

Alvaro Tejero-Cantero^{e, 1}, Jan Boelts^{e, 1}, Michael Deistler^{e, 1},
Jan-Matthis Lueckmann^{e, 1}, Conor Durkan^{e, 2}, Pedro J. Gonçalves^{1, 3},
David S. Greenberg^{1, 4}, and Jakob H. Macke^{1, 5, 6}

An accessible toolkit for applying SBI



The screenshot shows the sbi website interface. At the top is a dark blue header with the 'sbi' logo on the left and a search bar on the right. Below the header is a navigation menu on the left side with links for 'Home', 'Installation', 'Tutorials and Examples', 'Contributing', 'API Reference', 'FAQ', and 'Credits'. The main content area on the right features a large heading 'sbi: simulation-based inference', a sub-heading 'sbi: A Python toolbox for simulation-based inference.', and a code block containing Python code for setting a prior and defining a simulator function.

```
sbi
```

Home

Installation

Tutorials and Examples >

Contributing >

API Reference

FAQ

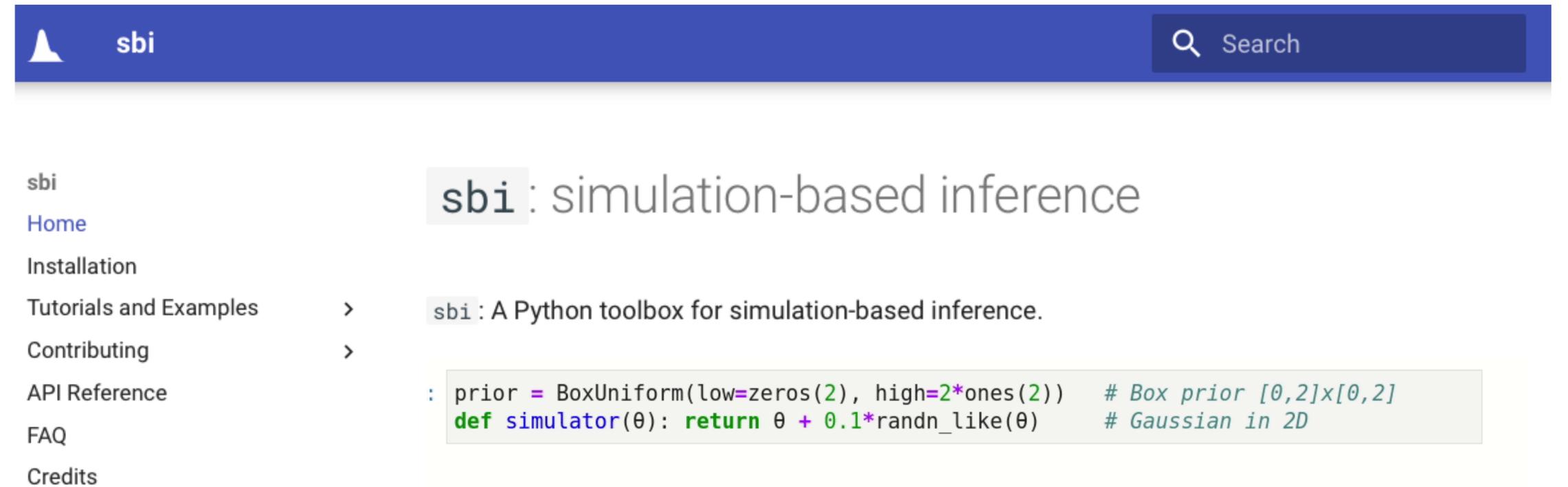
Credits

sbi: simulation-based inference

sbi: A Python toolbox for simulation-based inference.

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: prior = BoxUniform(low=zeros(2), high=2*ones(2)) # Box prior [0,2]x[0,2]
def simulator(theta): return theta + 0.1*randn_like(theta) # Gaussian in 2D
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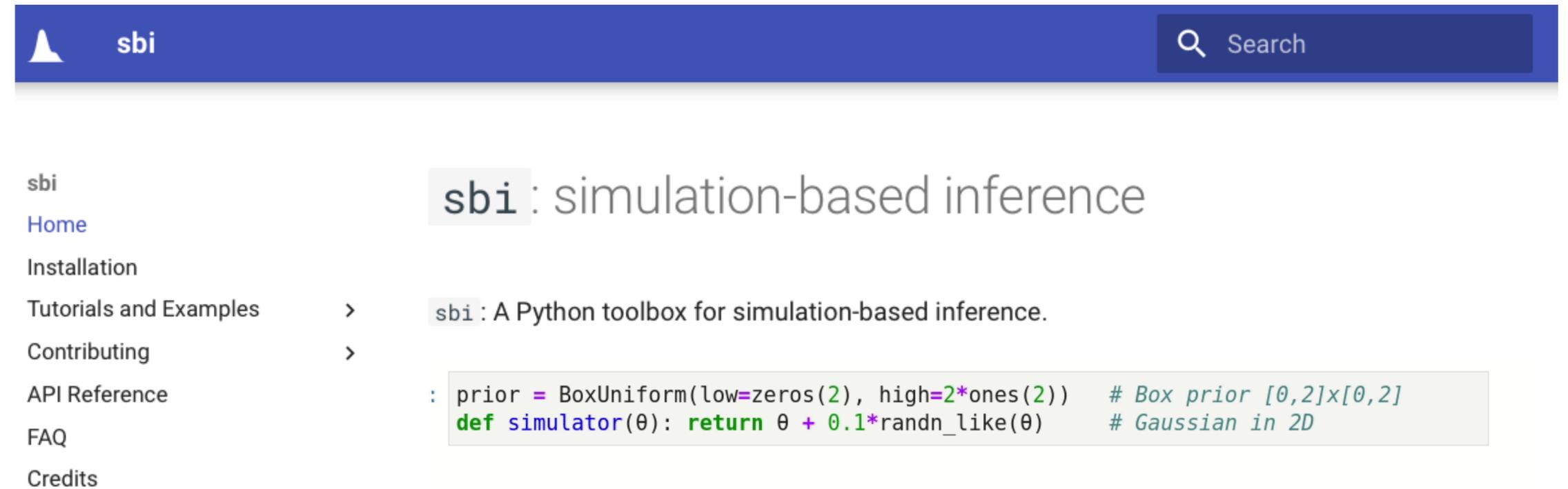


The screenshot shows the sbi website documentation page. The header is a dark blue bar with the 'sbi' logo on the left and a search bar on the right. The main content area is white. On the left, there is a navigation menu with links: 'sbi', 'Home', 'Installation', 'Tutorials and Examples', 'Contributing', 'API Reference', 'FAQ', and 'Credits'. The 'Tutorials and Examples' and 'Contributing' links have right-pointing chevrons. The main content area displays the title 'sbi: simulation-based inference' in a large font. Below the title, there is a description: 'sbi: A Python toolbox for simulation-based inference.' Underneath the description, there is a code block containing Python code for setting up a prior and a simulator. The code is as follows:

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- Detailed documentation

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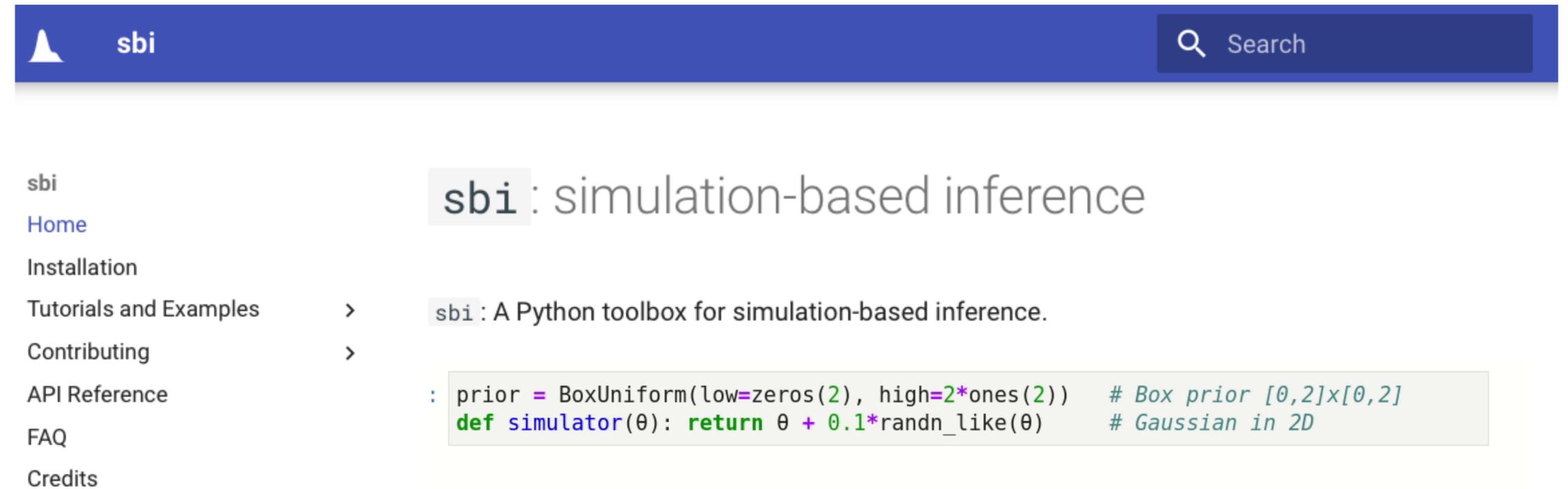
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- Detailed documentation
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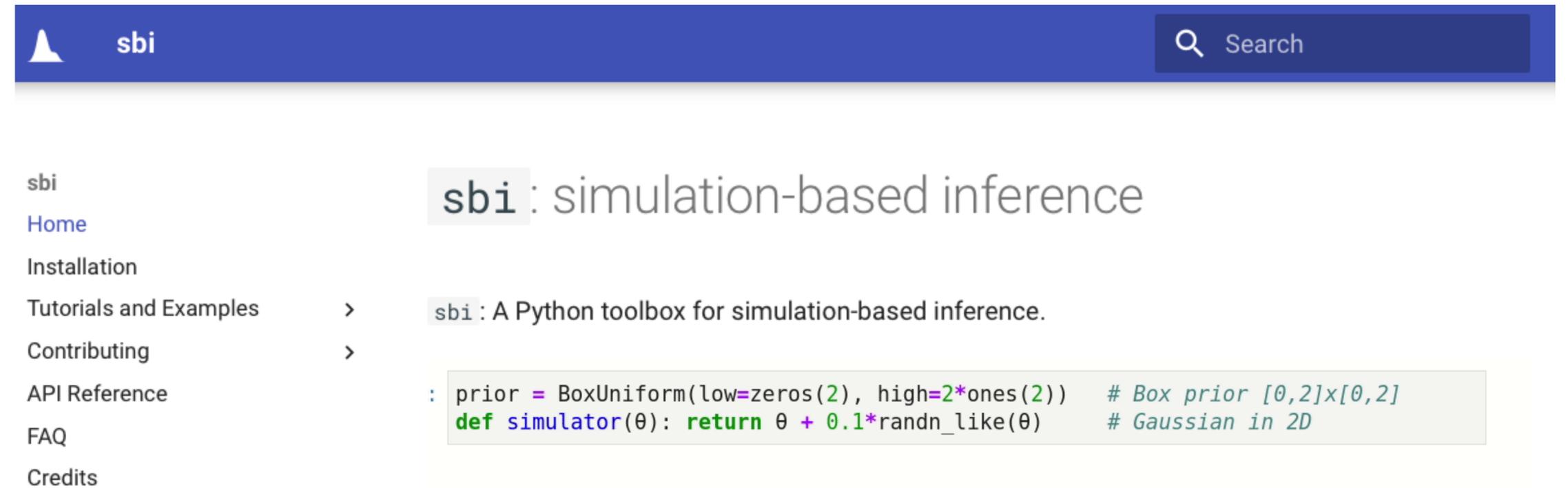
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- Detailed documentation
- Tutorials
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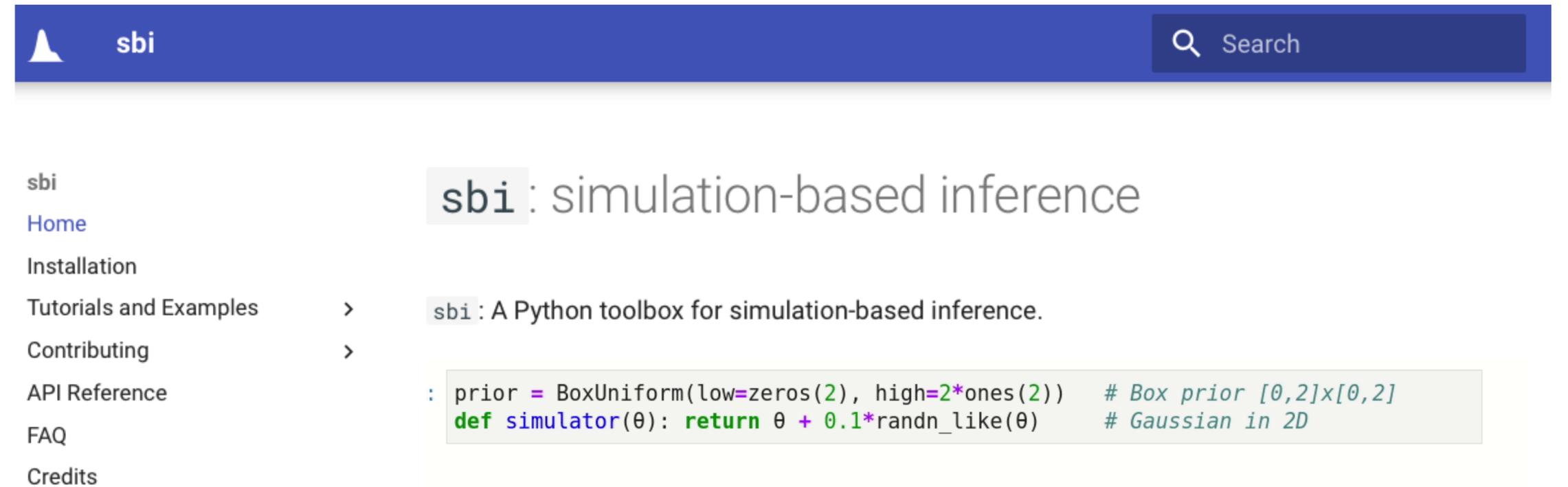
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SBI toolkit has been adopted by the community

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Article

A biophysical account of multiplication by a single neuron



Neural Networks
Volume 163, June 2023, Pages 178-194



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PNAS

RESEARCH ARTICLE | NEUROSCIENCE

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Michael Deistler^a, Jakob H. Macke^{a,b,1,2}, and Pedro J. Gonçalves^{a,c,1,2}

Journal of Neural Engineering

Viktor Sip^a,
lirsa^a

PAPER

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THE ASTROPHYSICAL JOURNAL

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>40 contributors
~500 GitHub stars
>90,000 downloads

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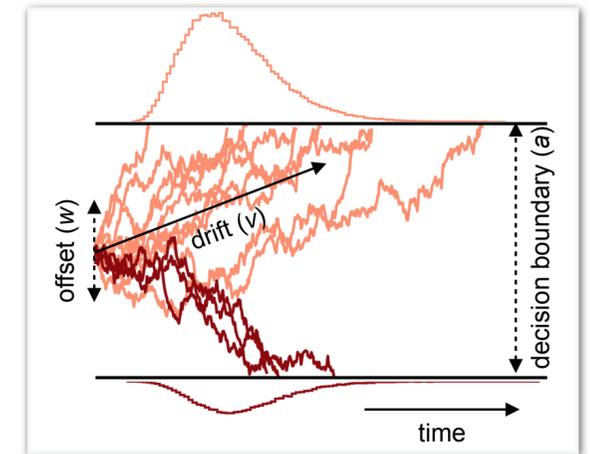
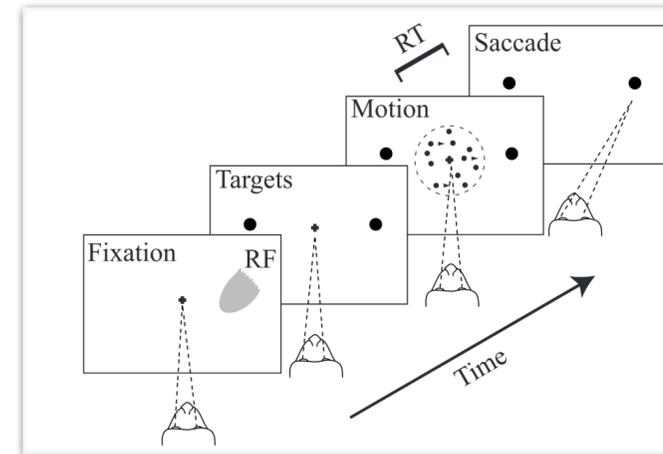
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Summary and outlook

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1. New SBI method for mixed data

- Inference for custom models of decision-making



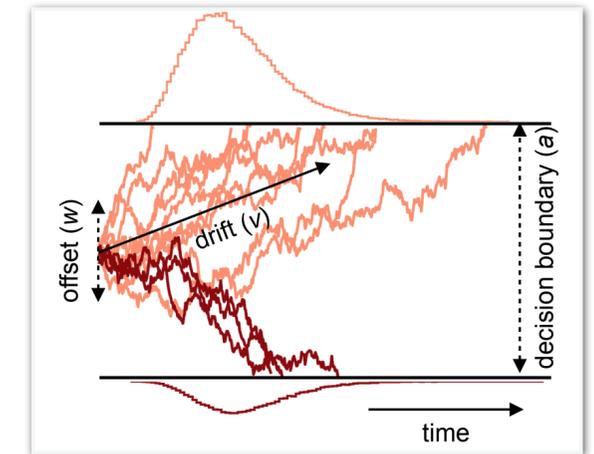
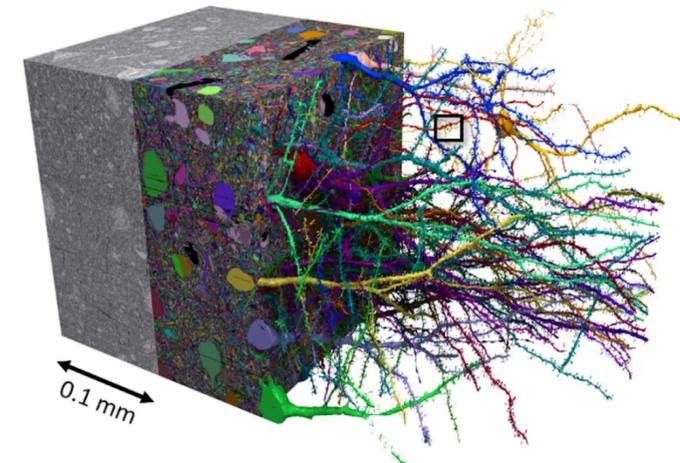
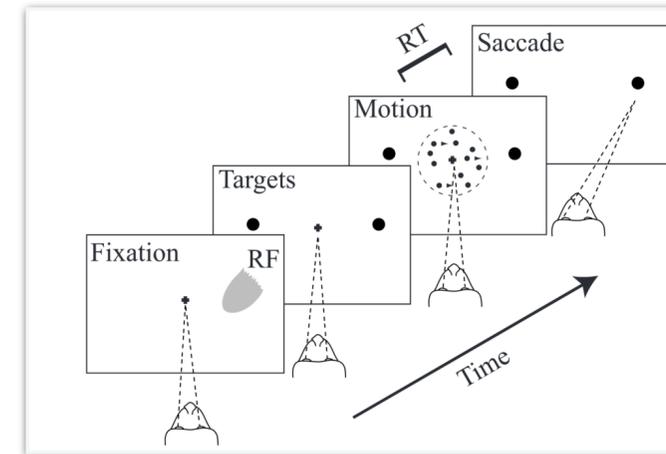
Summary and outlook

1. New SBI method for mixed data

- Inference for custom models of decision-making

2. SBI for connectomics

- Efficient exploration of hypotheses about the connectome



A diagram showing a neural network structure. It consists of a cube labeled 'x' and a series of nodes connected by arrows. The nodes are colored green and orange. The diagram is followed by a tilde symbol (~) and a fraction.

$$DSO_{ij,k} = \frac{pre_i \cdot post_j}{postAll_k}$$

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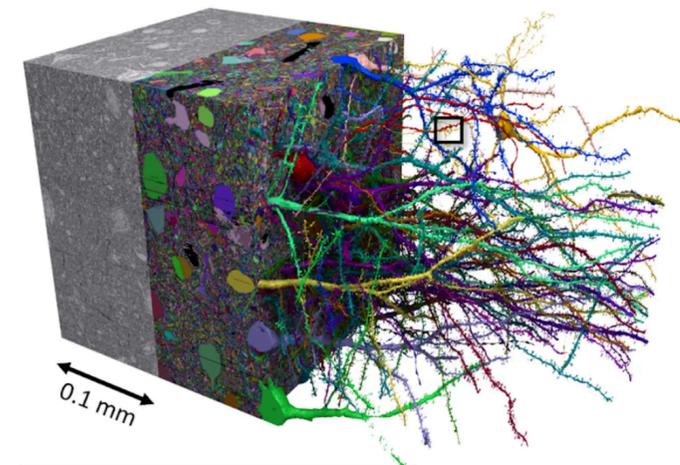
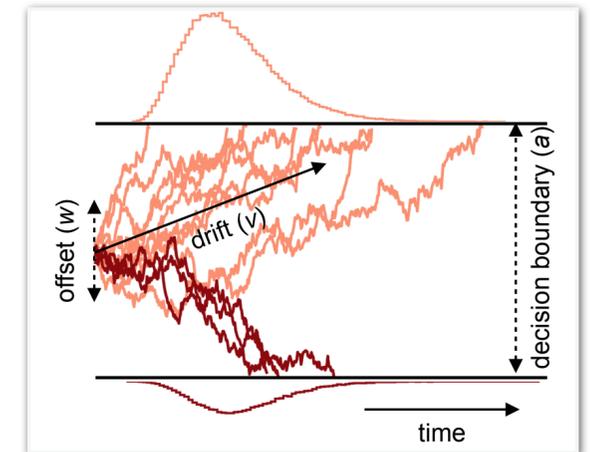
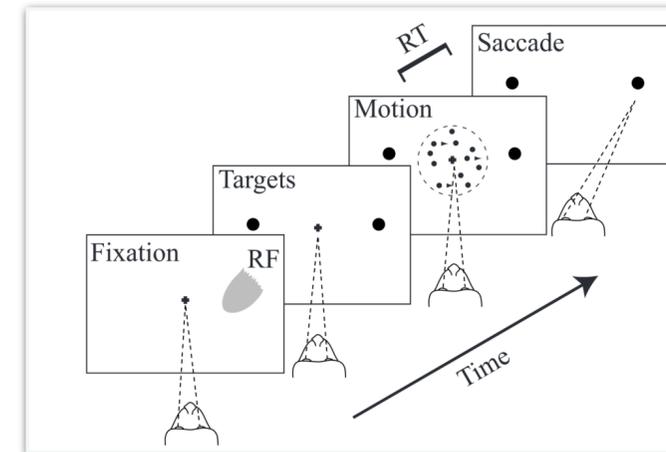
- Efficient exploration of hypotheses about the connectome

3. SBI toolkit

- Accessible SBI software tool for practitioners

Outlook:

- Trainings: applied AI's SBI training
- Hackathons: 2024 Tübingen, 2025 Munich?
- Tutorial paper: Practitioners' guide to SBI
- Industry applications



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Acknowledgments



EBERHARD KARLS
UNIVERSITÄT
TÜBINGEN



Tübingen AI Center

MLS



Bundesministerium
für Bildung
und Forschung

Thank you!

Questions?

More info?

<https://transferlab.ai/series/simulation-based-inference/>

