Nonlinear Fokker-Planck equations modelling large networks of neurons

General Prerequisites:

Good knowledge in Functional Analysis; basic knowledge about PDEs and distributions; notions in probability.

Course Term: Trinity (weeks 6,7,8)

Course lecture information:

4 lectures (2 hours each)

Course Overview:

The course will be a detailed presentation of some nonlinear PDE models in neuroscience, from derivation and motivation to analytical results, with emphasis on the Nonlinear Noisy Leaky Integrate and Fire model.

Learning Outcomes:

Understanding how nonlinear non-local PDE models can help to understand the formation of complex activity in large networks of neurons and get knowledge into the abstract methods used to study this type of equation: tranformation to a Stefan problem, relative entropy methods, bifurcation theory...

Course Synopsis:

We will start from the description of a particle system modelling a finite size network of interacting neurons described by their voltage. After a quick description of the non-rigorous and rigorous mean-field limit results [1, 2, 9], we will do a detailed analytical study of the associated Fokker-Planck equation, which will be the occasion to introduce in context powerful general methods like the reduction to a free boundary Stefan-like problem [6], the relative entropy methods [2, 4], the study of finite time blowup [14, 10] and the numerical and theoretical exploration of periodic solutions for the delayed version of the model [3, 11]. I will then present some variants and related models, like nonlinear kinetic Fokker-Planck equations [12, 13] and continuous systems of Fokker-Planck equations coupled by convolution [7, 5, 8].

References

 N. Brunel and V. Hakim. Fast global oscillations in networks of integrate-and-fire neurons with long firing rates. *Neural Computation*, 11:1621–1671, 1999.

- [2] Maria J Caceres, José A Carrillo, and Benoît Perthame. Analysis of nonlinear noisy integrate and fire neuron models: blow-up and steady states. *Journal of Mathematical Neuroscience*, 1:7, 2011.
- [3] María J Cáceres, Pierre Roux, Delphine Salort, and Ricarda Schneider. Global-in-time solutions and qualitative properties for the nulif neuron model with synaptic delay. *Communications in Partial Differential Equations*, 44(12):1358–1386, 2019.
- [4] José A Carrillo, Benoît Perthame, Delphine Salort, and Didier Smets. Qualitative properties of solutions for the noisy integrate and fire model in computational neuroscience. *Nonlinearity*, 28:3365–3388, 2015.
- [5] José A Carrillo, Andrea Clini, and Susanne Solem. The mean field limit of stochastic differential equation systems modelling grid cells. arXiv preprint arXiv:2112.06213, 2021.
- [6] José A Carrillo, María d M González, Maria P Gualdani, and Maria E Schonbek. Classical solutions for a nonlinear fokker-planck equation arising in computational neuroscience. *Commu*nications in Partial Differential Equations, 38(3):385–409, 2013.
- [7] José A Carrillo, Helge Holden, and Susanne Solem. Noise-driven bifurcations in a neural field system modelling networks of grid cells. *Journal of Mathematical Biology*, 85(4):1–30, 2022.
- [8] José A Carrillo, Pierre Roux, and Susanne Solem. Noise-driven bifurcations in a nonlinear fokkerplanck system describing stochastic neural fields. arXiv preprint arXiv:2205.11968, 2022.
- [9] François Delarue, James Inglis, Sylvain Rubenthaler, and Etienne Tanré. Particle systems with a singular mean-field self-excitation. Application to neuronal networks. *Stochastic Processes and their Applications*, 125(6):2451–2492, 2015.
- [10] Xu'an Dou and Zhennan Zhou. Dilating blow-up time: A generalized solution of the nnlif neuron model and its global well-posedness. arXiv preprint arXiv:2206.06972, 2022.
- [11] Kota Ikeda, Pierre Roux, Delphine Salort, and Didier Smets. Theoretical study of the emergence of periodic solutions for the inhibitory nulif neuron model with synaptic delay. *Mathematical Neuroscience and Applications*, 2, 2022.
- [12] Benoît Perthame and Delphine Salort. On a voltage-conductance kinetic system for integrate and fire neural networks. *Kinetics and Related Models*, 6(4):841–864, 2013.
- [13] Benoît Perthame and Delphine Salort. Derivation of a voltage density equation from a voltageconductance kinetic model for networks of integrate-and-fire neurons. *Communications in Mathematical Sciences*, 17(5):1193–1211, 2019.
- [14] P Roux and D Salort. Towards a further understanding of the dynamics in the excitatory nnlif neuron model: blow-up and global existence. *Kinetic and Related Models*, 14(5), 2021.