# Steady States and Global Dynamics of Electrical Activity in the Cerebral Cortex

P. A. Robinson,<sup>1,\*</sup> C. J. Rennie,<sup>1,2,†</sup> J. J. Wright,<sup>3,‡</sup> and P. D. Bourke<sup>3,§</sup>

<sup>1</sup>School of Physics, University of Sydney, New South Wales 2006, Australia.

<sup>2</sup>Department of Medical Physics and Cognitive Neuroscience Unit, Westmead Hospital, Westmead, NSW 2145, Australia.

<sup>3</sup>Mental Health Research Institute, Parkville, Victoria 3052, Australia.

(March 5, 1998)

Steady states and global dynamics of electrical activity in the cerebral cortex are investigated within the framework of a recent continuum model. It is shown that, for a particular physiologically realistic class of models, at most three steady states can occur, two of which are stable. The global dynamics of spatially uniform activity states is studied and it is shown that, in a physiologically realistic class of models, the adiabatic dynamics is governed by a second-order differential equation equivalent to that for the motion of a Newtonian particle in a potential in the presence of friction. This result is used to derive a simplified dynamical equation in the friction-dominated limit. Solutions of these equations are compared with those of the full global dynamics equations and it is found that they are adequate for timescales longer than approximately 100 ms provided dendritic integration times are less than approximately 10 ms.

PACS: 87.22.Jb, 87.22.As, 87.10+e

### I. INTRODUCTION

Recently we developed a continuum model for the propagation of electrical activity in the cerebral cortex [1]. This model traced the evolution of quantities such as the neuronal firing rate, averaged over volumes large enough to contain many neurons, as in several previous works [2–9]. Both excitatory and inhibitory neuronal populations were included, as were the effects of non-linear neural responses, temporal integration in the dendrites and propagation time delays in the axons. This model allowed us to write down equations for dynamics, steady state solutions, and dispersion and stability of linear waves.

The above model did not include the effects of feedback on the basic parameters of the cortex, such as the threshold potential for neuronal firing, and the effective strengths of coupling between various neuronal populations. Such feedbacks are known to be of central importance in the dynamics of the actual cortex: the state of arousal (e.g., relaxed vs. alert) strongly affects the cortical response to stimuli as measured by electroencephalograms (EEGs), for example [10]. Such responses are normally termed *evoked response potentials* (ERPs). These responses depend not only upon fast cortical responses on timescales well below 100 ms (e.g., voltage-dependent changes in ion conductivities of neuronal membranes), but on feedbacks that evolve over longer intervals (e.g., the action of chemical neurotransmitters) [11].

Another area in which feedbacks are of importance is

in the onset and termination of seizures. It is likely that the cortex operates in a state close to marginal stability [1] so as to be stable, but not so stable that all interesting behavior is suppressed. Normal subjects are not prone to spontaneous seizures, whereas in epilepsy, for example, the cortex can undergo a transition to a seizure state in which all the neurons are firing at far above their normal rate. Such seizures are not permanent — some feedback mechanism acts to return the brain to its normal state after seconds or minutes [6,10].

The purpose of the present work is to understand better the steady states and dynamics of a generalized version of the model introduced in our previous work [1]. In Sec. II we study the possible steady-state solutions of the generalized model, deriving a steady-state equation and limits on the maximum number of steady states in certain cases. These steady states, and their basins of attraction, determine the qualitative dynamics in the absence of feedback, and provide strong constraints on the dynamics more generally for slow feedbacks. In Sec. III we study how the steady states and their interrelationships depend on the underlying parameters of the model, demonstrating that a class of models that is particularly plausible physiologically has simple properties in this respect, possessing only three steady states.

Many observations of electrical activity in the cortex are made at relatively coarse spatial scales. EEGs, for example, often use scalp electrodes separated by several cm, while most short-scale features are filtered out as a result of the conductivity of the cerebrospinal fluid,

<sup>\*</sup>Electronic address: robinson@physics.usyd.edu.au

<sup>&</sup>lt;sup>†</sup>Electronic address: rennie@physics.usyd.edu.au

<sup>&</sup>lt;sup>‡</sup>Electronic address: jjw@mhri.edu.au

<sup>&</sup>lt;sup>§</sup>Electronic address: pdb@mhri.edu.au

skull, and scalp in any case [6]. Hence, in Sec. IV, we study the large-scale dynamics of the cortex. Furthermore, we do this in a simplified way by specializing to adiabatic dynamics on timescales much larger than the dendritic integration time, which is of order 5 - 10 ms[1,4]. We show that the spatially uniform global dynamics of the cortex can be described by an equation that is equivalent to that of a Newtonian particle moving under the influence of friction in a potential whose minimums define the stable steady states of the system. When friction dominates it is also possible to write down a simplified first-order equation for the adiabatic dynamics in the governing potential. Numerical results show that these adiabatic equations approximate the dynamics well for timescales exceeding  $\sim 100$  ms. They will enable the qualitative dynamical effects of various types of feedback to be determined by looking at their effects on the potential and the resulting "forces" on the system. This ability is relevant to any analysis of feedback processes that adiabatically modify the basins of attraction of the steady-state solutions of the dynamical equations. Faster feedback mechanisms also interact with the basins of attraction, but an adiabatic approximation is not possible.

# II. STEADY STATES OF THE CEREBRAL CORTEX

In this section we categorize the steady state solutions of our dynamical model of the cortex [1]. In Sec. II A we briefly review the dynamical equations themselves. Section II B generalizes our earlier fixed-point analysis [1] and derives a single fixed-point equation whose solutions determine the steady states. Section II C discusses the fixed points in general and in some special cases where their numbers are strictly limited. Finally, necessary conditions for the occurrence of multiple stable steady states are derived in Sec. II D. The mathematical analysis presented in this the latter parts of this section is essential to understanding the physical behaviors studied in Secs III and IV.

### A. Dynamical Equations

In this section we first outline the main relevant results of our recently developed wave-equation formulation of cortical dynamics [1]. In a previous paper [1] we developed a set of nonlinear equations for cortical dynamics in the continuum limit. These equations incorporated excitatory and inhibitory neurons, dendritic integration of inputs to a given neuron, finite axonal propagation velocities, and the nonlinear relationship between inputs to a neuron and its firing rate. In all cases, the dynamical quantities are assumed to be averaged over a volume large enough to contain many neurons but very small relative to the whole cortex. This continuum approximation is easy to justify as there are  $\sim 10^{10}$  neurons in the cortex.

The first of the central equations of our model is

$$Q_{e,i} = \sigma(V_{e,i}),\tag{1}$$

which relates the mean firing rates  $Q_e$  and  $Q_i$  of neurons (the *pulse densities* in neurophysiological terminology) to the applied potentials  $V_e$  and  $V_i$ , where e and i denote the excitatory and inhibitory populations. The function  $\sigma(x)$  represents the fraction of neurons that will fire at or below an incident potential x; we assume that it is the same monotonic increasing function for both neuronal populations, with the following properties:

$$\lim_{x \to \infty} \sigma(x) = 0, \tag{2}$$

$$\lim_{x \to \infty} \sigma(x) = 1. \tag{3}$$

In general  $\sigma$  can be written in the form

$$\sigma(x) = \int_{-\infty}^{x} \sigma'(u) du, \qquad (4)$$

where  $\sigma'(u)$  is a nonnegative, singly peaked, integrable, bell-shaped function, which we will assume to be symmetric about its peak. We also assume that the first few derivatives of  $\sigma$  and its inverse are continuous. If we work in  $V_{e,i}$  units in which the full width at half maximum of  $\sigma$  is of order unity, we can conclude that the maximum of  $d\sigma(V_{e,i})/dV_{e,i}$  is also of order unity, since (3) and (4) must be satisfied. Figure 1 shows an example of  $\sigma$  and its first three derivatives [the specific form used is the one employed in Secs III and IV, defined by (33) below].

The quantity  $V_{e,i}$  is defined to be the neuronal potential at the cell body where conversion to neuronal pulses takes place after inputs have been summed and filtered through the dendrites. A good approximation to  $V_{e,i}$  is given by [1]

$$V_{e,i} = g_{e,i} \frac{\alpha \beta}{\beta - \alpha} [U_{e,i} - W_{e,i}], \qquad (5)$$

$$\frac{dU_{e,i}}{dt} = Q_{ae,ai} - \alpha U_{e,i},\tag{6}$$

$$\frac{dW_{e,i}}{dt} = Q_{ae,ai} - \beta W_{e,i},\tag{7}$$

where  $Q_{ae,ai}$  represent mean arrival rates of input pulses at the dendrites,  $g_{e,i}$  are dendritic gain factors, and  $\alpha$  and  $\beta$  are constants parametrizing the dendritic response to an impulse. In effect dendritic propagation smears out the temporal response over a timescale  $\sim \max\{\alpha^{-1}, \beta^{-1}\}$ and the dendritic tree acts as a low-pass filter. Equation (5) generalizes our previous corresponding equation [1] by allowing  $g_e$  and  $g_i$  to differ.

Outgoing pulses from each neuron propagate along its axon and axonal tree at a characteristic velocity v. Assuming an isotropic distribution of axons with approximately exponentially distributed ranges (see Ref. 1 for the exact distribution), this propagation can be modeled by a wave equation for the corresponding potentials  $\phi_{e,i}$ :

$$\left(\frac{\partial^2}{\partial t^2} + 2\gamma_{e,i}\frac{\partial}{\partial t} + \gamma_{e,i}^2 - v^2\nabla^2\right)\phi_{e,i} = \gamma_{e,i}^2Q_{e,i},\qquad(8)$$

where  $\gamma_{e,i} = v/r_{e,i}$  and  $r_{e,i}$  are the characteristic ranges of the axons [1].

The incident potentials  $Q_{ae,ai}$  at a particular location comprise contributions from the wave potentials  $\phi_{e,i}$  and inputs  $\phi_s$  from outside the cortex. This leads to the final underlying equations of our model:

$$Q_{ae} = a_{es}\phi_s + a_{ee}\phi_e - a_{ei}\phi_i, \qquad (9)$$

$$Q_{ai} = a_{is}\phi_s + a_{ie}\phi_e - a_{ii}\phi_i. \tag{10}$$

Here, the constants  $a_{mn}$  are the fractional synaptic densities associated with excitatory, inhibitory, and subcortical inputs  $\phi_{e,i,s}$  to excitatory and inhibitory neurons. A change of notation from some of our previous work [1,12] is that  $\phi_s$  now represents all external inputs to the cortex, thereby combining the quantities  $Q_s$  and  $Q_{ns}$  used previously to denote time-varying and static inputs, respectively. The coefficients  $a_{es,is}$  also subsume the four coefficients  $M_{e,i}$  and  $\mu_{e,i}$  that previously parametrized the contributions of time-varying and static inputs. Normalizations of the  $a_{mn}$  are discussed in Sec. III B.

## **B.** Steady State Equation

If we set all the time derivatives in (6) - (8) equal to zero and, furthermore, seek spatially uniform solutions of these equations, we find

$$V_{e,i} = g_{e,i} Q_{ae,ai},\tag{11}$$

$$\phi_{e,i} = Q_{e,i},\tag{12}$$

with (1), (9), and (10) unchanged, except that  $\phi_s$  is now understood to be the time- and space-independent component of  $\phi_s$ .

Equations (1) and (9) - (12) now yield

$$V_e = b_{es}\phi_s + b_{ee}\sigma(V_e) - b_{ei}\sigma(V_i), \qquad (13)$$

$$V_i = b_{is}\phi_s + b_{ie}\sigma(V_e) - b_{ii}\sigma(V_i), \qquad (14)$$

after eliminating  $\phi_{e,i}$ ,  $Q_{e,i}$ , and  $Q_{ae,ai}$ , and writing  $b_{mn} = g_m a_{mn} (\geq 0)$  for compactness. Equation (14) implies

$$V_e = \sigma^{-1}(y), \tag{15}$$

$$y = \frac{1}{b_{ie}} [V_i + b_{ii}\sigma(V_i) - b_{is}\phi_s]; \tag{16}$$

 $(y = Q_e)$ . This solution is unique because we find that the right side of (16) is monotonic increasing with  $V_i$ . Hence, there is a unique value of  $\sigma(V_e)$  for any value of  $V_i$ . The function  $\sigma(V_e) = y$  is also monotonic increasing with  $V_e$  (i.e., it is one-to-one), so there is a unique inverse  $V_e$  in (15).

If we substitute (15) into (13) we find that the steady state values of y are given by the roots of f(y), with

$$f(y) = \sigma^{-1}(y) - b_{ee}y + b_{ei}\sigma(V_i) - b_{es}\phi_s.$$
 (17)

Steady state values of other variables then follow from application of (1), (9) - (11), (12), and (15). The following subsections are concerned with the properties of (17) and its roots.

### C. Number of Steady States

Looking at (17), we note that y and  $\sigma(V_i)$  are bounded on the interval (0,1), whereas  $\sigma^{-1}(y)$  is unbounded (see Fig. 2), with

$$\lim_{y \to 1^{-}} \sigma^{-1}(y) = \infty, \tag{18}$$

$$\lim_{y \to 0^+} \sigma^{-1}(y) = -\infty.$$
 (19)

[Of course,  $\sigma^{-1}(y)$  is undefined outside the open interval (0,1).] Hence, f(y) runs from  $-\infty$  to  $\infty$  as y runs from 0 to 1. Since f(y) is real and continuous, this implies that there is at least one root and, in general, an odd number of roots, each corresponding to a cortical steady state.

If f has N zeros and is continuous and differentiable, then df/dy must have at least N-1 zeros. If we can show that df/dy has no zeros, then f must have *exactly* one. If we can show df/dy has at most 2, 4, ... zeros, then f must have at most 3, 5, ... zeros, respectively.

We can use (16) to eliminate  $\sigma(V_i)$  from (17), giving

$$f(y) = \sigma^{-1}(y) + Ay - BV_i + C\phi_s, \qquad (20)$$

$$A = \frac{b_{ei}b_{ie}}{b_{ii}} - b_{ee},\tag{21}$$

$$B = b_{ei}/b_{ii},\tag{22}$$

$$C = \frac{b_{ei}b_{is}}{b_{ii}} - b_{es}.$$
 (23)

We then find

$$\frac{df}{dy} = \frac{d\sigma^{-1}(y)}{dy} + A - B\frac{dV_i}{dy},\tag{24}$$

$$= \frac{d\sigma^{-1}(y)}{dy} + A - \frac{Bb_{ie}}{1 + b_{ii}\frac{d\sigma(V_i)}{dV_i}}.$$
 (25)

Some general properties of f and its derivative are that (i) B > 0, whereas A and C can have either sign, (ii)  $d\sigma^{-1}(y)/dy$  is symmetric about y = 1/2 (see Fig. 2), with

$$\lim_{y \to 0^+} \frac{d\sigma^{-1}(y)}{dy} = \lim_{y \to 1^-} \frac{d\sigma^{-1}(y)}{dy} = \infty,$$
 (26)

because of the properties of  $\sigma(y)$  discussed in Sec. II A, (iii)

$$\frac{d\sigma^{-1}(y)}{dy} > 0 \tag{27}$$

for all y, and (iv) the denominator of the term involving B in (25) is always  $\geq 1$  because  $\sigma(V_i)$  is monotonic increasing with  $V_i$  (see Fig. 1); i.e.,

$$\frac{d\sigma(V_i)}{dV_i} > 0. \tag{28}$$

We now use the above results to determine the maximum number of roots of f(y) in some special cases.

If  $b_{ei}b_{ie} = 0$ , and the other  $b_{mn}$  are arbitrary, (25) implies

$$\frac{df(y)}{dy} = \frac{d\sigma^{-1}(y)}{dy} - b_{ee}.$$
(29)

Equation (29) has either 0 or 2 roots, since the first term on the right is strictly positive and has only a single minimum (at  $y = \frac{1}{2}$ ), while the second is constant. Hence, f(y) has at most three roots.

Equation (17) yields

$$\frac{df(y)}{dy} = \frac{d\sigma^{-1}(y)}{dy} + b_{ei}\frac{d\sigma(V_i)}{dy} - b_{ee}.$$
(30)

The first two terms in this equation are strictly positive, so it has no roots if  $b_{ee}$  satisfies

$$b_{ee} < \left. \frac{d\sigma^{-1}(y)}{dy} \right|_{\min} = O(1), \tag{31}$$

with the other  $b_{mn}$  arbitrary. In this case, f(y) has exactly one root. This can also be seen by noting that the sum of the first two terms in (17) is monotonic increasing in this case, as is the third term — hence, (17) has just one root.

## D. Conditions for the Occurrence of Various Numbers of Steady States

Here we list several necessary or sufficient conditions for the occurrence of 1, 3, or 5 or more roots. We will apply these conditions to a specific version of  $\sigma$  in Sec. III.

#### 1. Sufficient Condition for Exactly One Root

A sufficient condition for there to be exactly one root is that f(y) be monotonic increasing. This is certainly the case when  $b_{ee}$  satisfies (31).

### 2. Conditions for Three or More Roots

A necessary condition for there to be at least three roots is that df(y)/dy be negative for some y, and hence that this quantity change sign at some point. Differentiation of (17) yields

$$\frac{df(y)}{dy} = \frac{d\sigma^{-1}(y)}{dy} - b_{ee} + \frac{b_{ie}b_{ei}\sigma'(V_i)}{1 + b_{ii}\sigma'(V_i)},$$
(32)

where primes denote differentiation with respect to  $V_i$ . The first and last terms in (32) are nonnegative, so a necessary condition for f(y) to change sign is (31) with the inequality reversed, since the final term in (32) approaches zero at large  $|V_i|$ .

The function f(y) is bounded above and below by the functions obtained by replacing  $\sigma(V_i)$  in (17) by 1 and 0, respectively. We denote these functions, shown in Fig. 3, by  $f_+(y)$  and  $f_-(y)$ , respectively. A necessary condition for f(y) to have three or more roots is that the maximum of  $f_+$  be positive and the minimum of  $f_-$  be negative (satisfied in the example in Fig. 3). A sufficient condition is that the maximum of  $f_-$  be positive and the minimum of  $f_+$  be negative (not satisfied in the example in Fig. 3).

If  $b_{ie}b_{ei} = 0$ , f(y) has at most three roots, as shown in Sec. II C.

### 3. Necessary Conditions for Five or More Roots

For f(y) to have five or more roots, all necessary conditions for three roots must be satisfied. In addition, df(y)/dy must have a positive value at some point in zone II between the turning points of  $f_{\pm}(y)$ , as illustrated by the solid curve in Fig. 3. This curve also shows that this is not a *sufficient* condition.

### III. PARAMETER DEPENDENCE OF STEADY STATES

When studying the dynamics of the cortex, stable steady states sit in basins of attraction for adiabatic dynamics, while unstable ones define the boundaries of these basins. Hence, a key step in understanding cerebral dynamics systematically is to characterize the regimes of parameter space in which there are 1, 3, or  $\geq 5$  roots of the steady-state equation (17).

In this section we specialize to the particular form of sigmoidal function used in our previous work and in the illustrative figures in earlier sections [1,7–9,12,13]

$$\sigma(V_i) = \frac{1}{1 + \exp[-C(V_i - V_0)]},$$
(33)

where C and  $V_0$  are constants. The inverse of  $\sigma$  is given by

$$\sigma^{-1}(y) = V_0 + \frac{1}{C} [\ln y - \ln(1-y)].$$
(34)

In the appendix we show that this form of  $\sigma$  satisfies all the conditions assumed in Sec. II.

We wish to study the dependence of the number of roots on the parameters of our model, particularly the  $b_{mn}$  and  $V_0$ . We do this in a simplified way by restricting the interrelationships between the  $b_{mn}$  on physiological grounds. This reduces the dimensionality of parameter space, including three dimensions corresponding to three independent  $b_{mn}$ . The root structure is then studied as a function of the  $b_{mn}$  for various values of the other parameters. The aim of this simplification is to obtain insight into a physiologically realistic class of dynamical models. Ultimately, we aim to compare the dynamics of these models directly with experiment.

### A. General Topology of Root Structure

We want to distinguish not only the number of steady states of the cortex for specific parameters, but to classify whether these are solutions corresponding to high  $Q_e$  (e.g., seizure states) or low  $Q_e$  (e.g., normal cortical states). We do this by counting the number of roots between and beyond the pair of turning points of  $f_{\pm}(y)$ (zones labelled I, II, and III in Fig. 3), after separating off the case where  $f_{\pm}(y)$  is monotonic increasing and these zones are undefined. This classification is crude in that the turning points are not fixed with respect to variations of the  $b_{mn}$ , but provides a useful coarse-grained categorization. This analysis also proves to be useful in constraining the types of adiabatic dynamics that are possible in the system. We will see in Sec. IV that f(y) has dynamical significance beyond the positions of its roots: it is the gradient of an effective potential energy function in a physiologically realistic model of the cortex.

We label the case where  $f_{-}(y)$  is monotonic increasing 1A, where the number denotes the number of roots and the letter is an arbitrary label for the subcategory. The various other cases and their category labels are given in Table I, where they are distinguished by the numbers of roots in zones I, II, and III of Fig. 3. The possibilities listed (plus class 1A) are exhaustive, because  $f(y) - f_{-}(y)$ is monotonic increasing, which means that there can only be 0 or 1 roots of f(y) in either zone I or III. Figure 4 illustrates the appearance of f(y) in each case.

As the underlying parameters of f(y) (e.g., the  $b_{mn}$ and  $V_0$ ) are changed, its roots appear or disappear in pairs. The only exceptions occur at sets of zero measure in parameter space where four roots can appear or disappear simultaneously, or one pair can appear just as another disappears. Hence, 1-root and  $5^+$ -root zones of parameter space can touch at most at a set of measure zero. Similar arguments regarding df(y)/dy imply that the 1A zone can touch the 3-root zone at most at a set of measure zero. These and analogous arguments restrict the connectivities between zones to those shown in Fig. 5, which omits connections of zero measure. The key significance of this figure is that it constrains the paths that the system can take as its dynamics evolve under the influence of adiabatic feedbacks. For example, no robust (i.e., insensitive to slight changes in parameters) feedback mechanism can carry the system from the 5-root zone to the 1-root zone without passing through the 3-root zone.

# B. Random Connectivity Model of Synaptic Densities

In the simplest model for the development of interconnections between populations of inhibitory and excitatory neurons, the number of connections is proportional to the number of synapses available [7,13,14]. We term this the random connectivity model, but stress that other possibilities are also consistent with current physiological knowledge. Suppose excitatory neurons have fractions  $f_A$ and  $f_D$ , respectively, of the total numbers of axonal and dendritic synapses in the cortex, while inhibitory neurons have fractions  $1 - f_A$  and  $1 - f_D$ . Suppose further that a fraction  $\epsilon$  of all connections to cortical dendrites originate outside the cortex. Then, assuming random connectivities, the 2nd column in Table II lists the fractions  $F_{mn}$ of connections from neuronal population n to population m, where the subscript s denotes subcortical origins. The 3rd column lists the corresponding coefficients  $a_{mn}$  that appear in (9) and (10). These are obtained from the  $F_{mn}$ via

$$a_{mn} = \frac{F_{mn}}{\sum_{n} F_{mn}},\tag{35}$$

so that

$$\sum_{m} a_{mn} = 1, \tag{36}$$

for all n. Equation (36) imposes a normalization that was neglected previously [1,7–9,12], but which is required to ensure that inputs to neurons are correctly weighted. (This did not make a large difference in these earlier works, which were primarily concerned with excitatory effects and which had  $\sum_{n} a_{en} \approx 0.9$ .) This normalization applies to all models, not just the random connectivity model. One sees from Table II that  $a_{en} = a_{in}$  for all nin the random connectivity model.

In earlier sections, the  $a_{mn}$  entered the cortical equations in the combination  $b_{mn} = g_m a_{mn}$ , where the  $g_m$ were synaptic gains. This model is too simple to study dynamical feedback, which can selectively affect the effective gain at synapses between particular populations of neurons, rather than at all synapses at once. We thus generalize it by noting that every synaptic connection involves one neuron acting on another. A reasonable physiological approximation to the gain at a junction between an incoming neuron of population n and an outgoing one of population m is thus to factorize it into the product of an absolute strength  $|s_n|$  of the stimulus per unit incoming signal and a strength of response  $l_m$  per unit stimulus [13]. Physiologically,  $|s_n|$  is proportional to the amount of chemical neurotransmitter released per unit incoming signal, while  $l_m$  measures the net response at the cell body per unit concentration of neurotransmitter at the

synapses, including any effects of dendritic signal attenuation. The factors  $|s_n|$  can be absorbed into the  $b_{mn}$ without loss of generality, but the  $l_m$  must then appear explicitly. (In general the  $|s_n|$  also incorporate different maximum firing rates for the various populations, which removes the need to normalize the sigmoidal functions to any value other than unity.) This then leads to steadystate equations for this model of the same form as in previous sections, but with  $b_{mn}$  replaced by  $l_m b_{mn}$  and

$$b_{in} = \frac{l_i}{l_e} b_{en},\tag{37}$$

for all *n*. Hence, for a fixed ratio  $l_i/l_e$  (only the ratio is an independent parameter), only three of the  $b_{mn}$  are independent in this model. This simplifies the study of its parameter space in what follows. Note that there is no analog of (36) for the  $b_{mn}$  once they have incorporated the  $|s_n|$ .

Previous works [1,7-9,12-14] have argued on physiological grounds that  $a_{ee}$  and  $a_{ie}$  (equal in the random connectivity model) are larger than the other  $a_{mn}$ . Although we do not impose such a restriction in the present work, we consider maximal values of  $b_{ee} = b_{ie}$  which are larger than those of the other  $b_{mn}$  in the specific numerical examples discussed below.

### C. Parameter Dependence of Root Structure of the Random Connectivity Model

We can now apply the conditions discussed in Sec. II E to study the occurrence of various numbers of roots in the random connectivity model with  $\sigma$  given by (33). We consider three regimes, depending on the size of the ratio  $l_i/l_e$ .

# 1. General $l_i/l_e$

A sufficient condition for exactly one root to occur is that f(y) be monotonic increasing. This is certainly the case if  $f_{-}(y)$  is monotonic increasing, because  $\sigma(V_i)$  in (17) is a monotonic increasing function of y (see Sec. II C). Using (A4), we thus find that zone 1A of parameter space satisfies

$$b_{ee} < 4/C, \tag{38}$$

which is the condition for  $f_{-}(y)$  to have no turning points. All 3-root and 5-root zones must satisfy the reverse inequality.

A further necessary condition for three roots to exist is that the maximum of  $f_+$  be positive and the minimum of  $f_-$  be negative. Equations (17) and (A2) imply that the turning points of  $f_{\pm}(y)$  occur at

$$y = \frac{1}{2} \left[ 1 \pm \left( 1 - \frac{4}{Cb_{ee}} \right)^{1/2} \right].$$
 (39)

If  $b_{ee} \gg 4/C$ , one then has  $y \approx 1/Cb_{ee}$ ,  $1-1/Cb_{ee}$ , with the maximum of  $f_{\pm}$  occurring at the first of these two roots. Substitution of this approximate value of y into (17) and (34) yields the following condition for  $f_{\pm}$  to be positive:

$$b_{ee} < \frac{1}{C} \exp[CV_0 - 1 + Cb_{ei} - Cb_{es}\phi_s].$$
(40)

For the minimum of  $f_{-}(y)$  to be negative, a similar analysis to the above, but for  $y \approx 1$  yields the requirement

$$b_{ee} > \frac{1}{C} [u + \ln(u + \ln(u + \dots))],$$
 (41)

$$\iota = CV_0 - Cb_{es}\phi_s + 1. \tag{42}$$

The upper bound (40) increases exponentially with  $V_0$ , whereas the lower bound (41) only increases linearly.

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For five roots to occur, f(y) must necessarily have a positive slope somewhere between the turning points of  $f_{\pm}(y)$ . The first two terms in the relevant expression, (32), are negative in total between the turning points of  $f_{-}(y)$ , while the last peaks where  $\sigma'$  peaks; i.e., where  $V_i = V_0$  and  $\sigma' = C/4$  from the appendix. Replacing the first term on the right of (32) by its minimum 4/C, and the last term by its maximum value, a necessary condition for five or more roots to occur is found to be

$$(1+b_{ii}C/4)(b_{ee}-4/C) < Cb_{ei}b_{ie}/4.$$
(43)

On making the identification (37) for the random connectivity model, one finds that this requirement cannot be satisfied for  $b_{ee} > 4/C$  for any choice of  $l_i/l_e$ , so no 5<sup>+</sup>-root zone can exist.

2. 
$$l_i/l_e \gg 1$$

If  $l_i/l_e \gg 1$  we can improve on the estimate (43). Specifically, (14) and (37) imply that  $V_i$  increases with  $l_i$ . Hence, for sufficiently large  $l_i$ ,  $V_i$  exceeds  $V_0$  and  $f(y) \approx f_+(y)$  over most of the range in y, particularly at large y where f has a minimum. Similar arguments to those leading to (41) then imply that the 3-root zone satisfies (41), but with

$$u = CV_0 + 1 + Cb_{ei} - Cb_{es}\phi_s.$$
 (44)

Figure 6 shows the 1-root and 3-root zones as functions of  $b_{es}\phi_s$  and  $b_{ee}$  for three values of  $b_{ei}$ ,  $V_0 = 3$ , and  $l_i/l_e = 4$ . The conditions (40) and (41) with (44), shown for comparison, are seen to provide reasonable estimates of the boundaries of the 3-root zone (although the upper bound errs significantly on the high side for large  $b_{ei}$ ), while the boundary of zone 1A is consistent with (38). The connectivities between the various subzones are seen to accord with Fig. 5, although there are no zones of type 1D or 3C in this case. The case  $b_{ei} = 0$ , shown in Fig. 6 (a), corresponds to a purely excitatory network of cortical neurons. This case has been previously studied with equivalent results [1].

3. 
$$l_i/l_e = 1$$

A number of simplifications follow if we specialize to the case  $l_i/l_e = 1$ . Most importantly, (13) – (15) imply  $V_e = V_i = \sigma^{-1}(y)$ . Hence, we find

$$f(y) = \sigma^{-1}(y) - (b_{ee} - b_{ei})y - b_{es}\phi_s.$$
 (45)

This function has the same functional form as  $f_{\pm}(y)$  and, hence, can have only 0 or 2 turning points and 1 or 3 roots. In this special case there are turning points only for  $b_{ee} - b_{ei} > 4/C$  and then the 3-root zone satisfies the necessary and sufficient conditions f(y) > 0 at the left turning point of f and f(y) < 0 at the right turning point. If  $b_{ee} - b_{ei} \gg 4/C$  these conditions become

$$b_{ee} - b_{ei} > \frac{1}{C} [u + \ln(u + \ln(u + \dots))],$$
 (46)

$$u = CV_0 + 1 - Cb_{es}\phi_s, \qquad (47)$$

$$b_{ee} - b_{ei} < \frac{1}{C} \exp[CV_0 - 1 - Cb_{es}\phi_s].$$
(48)

Equation (48) and the restriction  $b_{ee} - b_{ei} > 4/C$  immediately imply the condition

$$b_{es}\phi_s < (CV_0 - 1 - \ln 4)/C, \tag{49}$$

on the 3-root zone and, hence,

$$V_0 > (1 + \ln 4)/C, \tag{50}$$

for three roots to exist for positive  $b_{es}\phi_s$ .

Figure 7 shows the 1-root and 3-root zones as functions of  $b_{es}\phi_s$  and  $b_{ee}$  for two values of  $b_{ei}$ ,  $V_0 = 3$ , and  $l_i/l_e = 1$ . The conditions (46) and (48), shown for comparison, are seen to provide very good estimates of the boundaries of the 3-root zone, while (49) is also satisfied. As in Fig. 6, the connectivities between the various zones are in accord with Fig. 5.

4.  $l_i/l_e \ll 1$ 

In this case  $V_i \ll V_0$  and inhibitory neurons thus have little effect on the cortical dynamics. The resulting root structure is very close to that of Fig. 6 (a), with only very weak dependence on  $b_{ei}$ .

# IV. GLOBAL CORTICAL DYNAMICS OF THE RANDOM CONNECTIVITY MODEL

Many cortical phenomena occur on spatial scales comparable to the whole cortex and on time scales much longer than those of dendritic integration in individual neurons or even the faster cortical rhythms (a few tens of ms). In particular, there are slow rhythms (so-called delta and theta rhythms) and so-called slow waves, which are prolonged deviations of cell potential without oscillatory components. These typically have time scales of 100 ms or longer [10], as do chemical feedback mechanisms that modulate the overall state of the cortex. Similarly, the evoked response potentials that follow a stimulus have time scales of several hundred ms and are known to involve conditioning over even longer periods [10]. Previous theoretical work has also shown that the globally uniform (k = 0) mode is the least stable or most unstable and, hence, that it is likely to play a significant role in the dynamics [1].

In this section we use the results of the preceding analysis as the groundwork to treat large scale cortical dynamics on long time scales. In future, this treatment will form the basis of understanding adiabatic control of the cortical state via feedback or external stimuli. We specialize to the case of spatially uniform (global) dynamics on time scales much longer than those the dendritic integration time of ~ 10 ms. In Sec. IV A we derive the relevant equations of motion for the random connectivity model with  $l_i/l_e = 1$ , which yields closed-form analytic results. Section IV B treats linear dispersion and stability, reproducing and generalizing previous results in the adiabatic regime. Numerical results in Sec. IV C illustrate these results by applying them to large scale dynamics and to the cortical response to sinusoidal variations of  $\phi_s$ .

### A. Adiabatic Global Cortical Dynamics

The equations of global cortical dynamics (GCD) are those of Sec. II A, with the deletion of the Laplacian term in (8). If we specialize to adiabatic dynamics with time scales much longer than the dendritic integration time constants  $\alpha^{-1}$  and  $\beta^{-1}$ , (5) – (7) are replaced by (11). For  $l_i = l_e$  one also has  $V_i = V_e$ ,  $Q_i = Q_e$ , and  $Q_{ai} = Q_{ae}$ .

We introduce the notation

$$D_{e,i} = \frac{1}{\gamma_{e,i}^2} \left( \frac{d^2}{dt^2} + 2\gamma_{e,i} \frac{d}{dt} + \gamma_{e,i}^2 \right).$$
(51)

Noting that  $\gamma_i$  is extremely large for typical cortical parameters [1], we can make the local inhibition approximation,  $D_i \approx 1$  [1], which yields  $\phi_i = Q_i = Q_e$  via (8). Using (8) again we find

$$D_e \phi_e = Q_e, \tag{52}$$

$$=\sigma(V_e),\tag{53}$$

$$=\sigma(gQ_{ae}),\tag{54}$$

$$=\sigma(b_{ee}\phi_e - b_{ei}Q_e + b_{es}\phi_s),\tag{55}$$

where (1), (9), (11), and the local inhibition approximation have been used in obtaining (53) and (54). We have also written  $b_{mn} = g_m a_{mn}$  in (55), as in previous sections, but now reinterpret the  $b_{mn}$  in the generalized way introduced in Sec. III B (i.e., the  $b_{mn}$  incorporate the stimulus strength  $|s_n|$ ). If we rewrite (55) using  $y = Q_e = \sigma(V_e)$ , as in previous sections, comparison with (52) yields

$$\sigma^{-1}(y) = b_{ee}\phi_e - b_{ei}y + b_{es}\phi_s, \tag{56}$$

and, hence,

$$D_e h(y) = b_{ee} y, \tag{57}$$

$$h(y) = \sigma^{-1}(y) + b_{ei}y - b_{es}\phi_s.$$
 (58)

Equation (57) is equivalent to the motion of a Newtonian particle under the influence of both frictional and conservative forces, as can be seen by writing it in the form

$$\frac{d^2h(y)}{dt^2} = -2\gamma_e \frac{dh(y)}{dt} + \gamma_e^2 [b_{ee}y - h(y)].$$
 (59)

The first and second terms on the right of (59) represent frictional and conservative forces, respectively. The fixed points of (59), representing the steady states of the system, coincide with the roots of the function f(y) discussed in previous sections since  $f(y) = h(y) - b_{ee}y$ . The function f(y) is thus proportional to the conservative part of the force, but has the opposite sign.

If friction dominates, accelerations are small and (59) can be simplified to

$$\frac{dy}{dt} \approx \frac{\gamma_e[b_{ee}y - h(y)]}{2\left[\frac{d\sigma^{-1}(y)}{dy} + b_{ei}\right]}.$$
(60)

Equation (60) has the same fixed points as (59) and its denominator is positive definite.

It is possible to formulate (59) in terms of a potential U(h) via

$$U(h) = \gamma_e^2 \int_{h_0}^{h} [h' - b_{ee} y(h')] dh', \qquad (61)$$

where  $h_0$  is an arbitrary reference point, which we place at  $h_0 = 0$ , and h' is a dummy variable. The inverse y(h)exists and is unique because dh/dy is positive definite. Integration by parts yields

$$U(h) = \frac{\gamma_e^2}{2} \left[ h^2 - 2b_{ee} \left( hy - \int_{y_0}^y h(y') dy' \right) \right], \quad (62)$$

where  $y_0 = y_0(h_0)$  and y' is a dummy variable. If we substitute the explicit form (34) for  $\sigma^{-1}(y)$  into (58), we find

$$U(h) = \frac{\gamma_e^2}{2} \left[ h^2 - 2b_{ee} \left\{ hy + (b_{es}\phi_s - V_0)(y - y_0) - \frac{b_{ei}}{2}(y^2 - y_0^2) - \frac{1}{C}[y\ln y - y_0\ln y_0 + (1 - y)\ln(1 - y) - (1 - y_0)\ln(1 - y_0)] \right\} \right], \quad (63)$$

with

$$h(y) = V_0 + \frac{1}{C} \ln\left(\frac{y}{1-y}\right).$$
 (64)

It is worth noting that U(h) in (63) is measured relative to a point  $h_0$  that depends on the  $b_{mn}$ . Since the zero of U is arbitrary, one can always re-express it relative to a point that does not depend on the  $b_{mn}$  or  $V_0$ . Specifically, if one chooses this point to be the unique point where  $h_0 = 0$  when all the  $b_{mn}$  are zero and  $V_0 = 0$ , one must use  $y_0 = 1/2$  in (63).

Figure 8 shows an example of U(h), plotted against y, in zone 3A of Fig. 6 (a), near the boundary with zone 1B. Note the two minimums, corresponding to the stable fixed points, and one maximum at the unstable fixed point. The divergences of U(h) as  $y \to 0, 1$  prevent the system from reaching these points. As the boundary of zone 1B is approached and crossed, the right-hand minimum potential rises to exceed the potential at the maximum, leaving only the left-hand minimum. Likewise, the boundary of zone 1C corresponds to the central maximum falling below the left-hand minimum, leaving only the right-hand minimum.

Formulation of GCD in terms of a potential emphasizes the physical requirement that fixed points of the system must alternate between stable and unstable in character [apart from degenerate cases of multiple coincident roots of f(y)] — between any two minimums of U(h) there must be a maximum. Moreover, the first and last fixed points must be stable, or else the system would have additional fixed points at infinite  $V_{e,i}$ , which is a contradiction. These conclusions are not restricted to the random connectivity model with  $l_i = l_e$ , but hold for general forms of  $\sigma$  and arbitrary coefficients  $b_{mn}$  for the same physical reasons.

### **B.** Linear Dispersion and Stability

In the case of small perturbations from a fixed point  $y_f$ , (57) can be Fourier transformed to yield the linear dispersion equation

$$(\gamma_e - i\omega)^2 = \frac{\gamma_e^2 b_{ee}}{\frac{d\sigma^{-1}(y_f)}{dy} + b_{ei}},\tag{65}$$

where the notation in (65) indicates that the derivative of  $\sigma^{-1}(y)$  is to be evaluated at  $y_f$ . This result reproduces Eq. (55) of Ref. 1 for zero wave number (k = 0),  $l_i = l_e$ , and  $b_{ei} = 0$ , although this earlier result was in a somewhat different notation.

The stability boundary of a fixed point can be calculated from the point where both real and imaginary parts of  $\omega$  are zero [1]. Hence, we find that instability occurs for

$$b_{ee} > \frac{d\sigma^{-1}(y_f)}{dy} + b_{ei}.$$
(66)

This result generalizes Eq. (57) of Ref. 1 to nonzero  $b_{ei}$  for  $l_i = l_e$  and k = 0. It confirms physical intuition in that feedback from the inhibitory neurons to the excitatory ones raises the instability threshold.

A well established result is that sufficiently strong inphase feedback of a subject's EEG (by allowing it to modulate a light source in their field of vision for example) will rapidly induce a seizure. This implies that the instability threshold (66) has been lowered. We can estimate the threshold for such feedback-induced seizures by replacing  $\phi_s$  in (58) by  $Ae^{i\psi}(y - y_f)$ , where A and  $\psi$  are real constants representing the amplitude and phase of the feedback signal. After linearizing the resulting equation, we find a dispersion equation of the form (65) with the replacement

$$b_{ei} \to b_{ei} - b_{es} A e^{i\psi}.$$
 (67)

Instability occurs for

$$b_{ee} > \frac{d\sigma^{-1}(y_f)}{dy} + b_{ei} \pm A, \tag{68}$$

where the upper and lower signs in (68) correspond to  $\psi = \pi$  and  $\psi = 0$ , respectively. The threshold is lowered relative to (66) for in-phase feedback, and raised for feedback that is  $\pi$  out of phase. As one might expect, the effect of feedback that is  $\pi$  out of phase is equivalent to increasing  $b_{ei}$ , the coefficient that describes the effect of inhibitory neurons on excitatory ones. Seizure induction, and the variation of its threshold with  $\psi$ , provides a potential experimental test of the theory presented here and in previous works [1,13].

### C. Nonlinear Dynamics and the Effects of Dendritic Integration

Figure 9 compares solutions of the full GCD equations including the effects of dendritic integration for realistic physiological values  $\alpha = \beta = 400 \text{ s}^{-1}$  in (5) – (7), with the first- and second-order adiabatic approximations (60) and (59). The parameters correspond to a point in zone 3A with two stable fixed points separated by one unstable one. In this case, (5) – (7), (9), and (10) are replaced by

$$\left(\frac{d^2}{dt^2} + 2\alpha \frac{d}{dt} + \alpha^2\right) V_{e,i} = \alpha^2 \left[ (b_{ee} - b_{ei})\phi_e - b_{es}\phi_s \right],$$
(69)

for  $l_i = l_e$ . Figure 9 (a) shows a case where the system is initialized in the basin of attraction of the highest fixed point, which corresponds to a seizure state, but near the middle (unstable) fixed point. The full GCD equations and Eqs (59) and (60) all imply that the system accelerates to larger y, before approaching the highest fixed point asymptotically with t. The full solution, including dendritic effects, has an initial steep transient, followed by very similar behavior to the other solutions. The time evolution is very similar apart from a few ms lag between the curves. Figure 9 (b) shows results for the same system as in Fig. 9 (a), except that it was initialized below the lowest fixed point. In this case, the three solutions are again similar after a ~ 10-ms transient in the full solution, converging smoothly toward the fixed point. Neither (59) nor (60) shows clear superiority over the other in this case.

The adiabatic approximation made in deriving (59) and (60) depends on  $\alpha (= \beta)$  being larger than the inverse timescale of the global dynamics. Figure 10 shows the effect of varying  $\alpha$  over the range 1000 s<sup>-1</sup> to 100 s<sup>-1</sup>. In each case the system is the same as in Fig. 9, except that it is initialized slightly above the lowest fixed point. For  $\alpha > 200 \text{ s}^{-1}$ , (59) and (60) give reasonable approximations to the dynamics in this and other examples investigated, in accord with physical expectations. Again, neither approximation can be strongly preferred on the grounds of accuracy.

Figure 11 shows a further comparison of the full GCD equations with the approximations (59) and (60). In these results, a 10% sinusoidal modulation of  $\phi_s$  was superposed on a mean value of unity. The figure shows that (59) and (60) give good approximations to the actual behavior for frequencies below about 10 Hz, consistent with the results in Figs 9 and 10. At higher frequencies, the first-order result (60) greatly underestimates the amplitude of the oscillations relative to the full result, indicating that high frequencies are more strongly damped in the corresponding adiabatic dispersion equation than in the full one. The second-order result (59) gives a good approximation to the dynamics for frequencies  $\leq 30$  Hz, with an upper bound to its regime of validity of 10 - 20Hz for  $\alpha = 100 \text{ s}^{-1}$ . This upper bound is not a significant limitation, since the adiabatic approximation is not intended to be valid at frequencies above about 10 Hz in any case and only applies for  $\alpha \gtrsim 100 \text{ s}^{-1}$ .

### V. SUMMARY

In this work we have investigated the steady states and global dynamics of our recent continuum model of electrical activity in the cerebral cortex, generalized to allow for different effective gains at synapses between different populations of neurons. Particular attention has been paid to the steady states of the system and to adiabatic global dynamics.

General criteria for the occurrence of various numbers of cortical steady states have been found. In the case of our previously used sigmoidal function (33), a maximum of three roots can occur for the random connectivity model (other models can have at least five, although we have not yet found any cases with more than five). The regions of parameter space in which various numbers of roots occur have been studied for this model and their boundaries have been found to be consistent with the analytic criteria obtained here.

For a particular case of our model, in which the characteristic response strengths of excitatory and inhibitory neurons are equal  $(l_i = l_e)$ , (59) and (60) have been obtained as approximations to the full global cortical dynamics (GCD) equations (1), (5) – (10), and (33) with  $\nabla^2$  replaced by zero in (8). Equation (59), a secondorder equation, is equivalent to the equation of motion of a Newtonian particle in a potential in the presence of friction. Equation (60) applies in the case that friction dominates the dynamics. We have obtained explicit forms for the potential and force functions, allowing us to characterize the basins of attraction of the steady states.

The approximate linear dispersion relation (65) generalizes the results of previous work [1] to include inhibitory effects more fully in the adiabatic limit for k = 0. Stability boundaries are also generalized to include the effects of inhibition and direct feedback of cortical signals as input. The results confirm that inhibition raises the instability threshold, while feedback can either raise or lower it depending on its phase relative to the signal.

Numerical results have confirmed that the adiabatic GCD equations approximate the full ones adequately for dendritic integration times in the physiologically observed range, provided the characteristic time scales of the dynamics are longer than about 100 ms. The response to sinusoidal modulations of the system is also found to agree well for frequencies below about 10 Hz.

The results obtained here provide the basis from which to address the effects of feedback on large-scale cortical dynamics. Steady states are the most fundamental features of the dynamical system. Their basins of attraction can evolve as a result of the feedback mechanisms that are known physiologically to operate on the cortex, thereby allowing for more complicated dynamics, possibly including limit cycles or chaotic evolution (which may, of course, also occur on faster timescales as a result of voltage-dependent changes in ionic conductivities of neuronal membranes, for example). Many features of EEGs are large-scale and occur in the adiabatic temporal regime. These include evoked response potentials, the alpha, delta, and theta rhythms [10], the characteristic "spike and wave" signal of petit mal seizures [10], and the progression of grand mal seizures [10]. The present work thus promises to have wide application in interpreting phenomena such as these and in determining the relevance of our model to such situations. Even when feedbacks and dynamics are not adiabatic, they occur against the background of the instantaneous fixed points and their basins of attraction which still constrain the dynamics.

# ACKNOWLEDGMENTS

The authors thank M. Roy for preparing Figure 5. This work was supported by the Ross Trust, Melbourne, and the Australian Research Council.

# APPENDIX: VERIFICATION THAT THE REQUISITE CRITERIA ARE SATISFIED BY THE SPECIFIC FORM (33) OF $\sigma$

In this appendix we verify that the form of  $\sigma$  used in our previous work has all the properties required in Sec. II.

The sigmoidal function we have used in previous work, and its inverse are given by (33) and (34). We find the following results by repeated differentiation of these expressions:

$$\frac{d\sigma(V_i)}{dV_i} = C\sigma(1-\sigma),\tag{A1}$$

$$\frac{d^2\sigma(V_i)}{dV_i^2} = C^2\sigma(1-\sigma)(1-2\sigma), \tag{A2}$$

$$\frac{d^3\sigma(V_i)}{dV_i^3} = C^3\sigma(1-\sigma)(1-6\sigma+6\sigma^2), \qquad (A3)$$

$$\frac{d\sigma^{-1}(y)}{dy} = \frac{1}{C} \left( \frac{1}{1-y} + \frac{1}{y} \right),$$
 (A4)

$$\frac{d^2 \sigma^{-1}(y)}{dy^2} = \frac{1}{C} \left( \frac{1}{(1-y)^2} - \frac{1}{y^2} \right),\tag{A5}$$

$$\frac{d^3\sigma^{-1}(y)}{dy^3} = \frac{2}{C} \left( \frac{1}{(1-y)^3} + \frac{1}{y^3} \right).$$
(A6)

The above expressions satisfy our requirements (2) - (4) in Sec. II A. It is straightforward to show that the expression in (A1) is nonnegative and has a single peak, about which it is symmetric. All the derivatives shown are well defined and continuous in the relevant ranges. The maximum of (A1) is of order unity for C of order unity and  $0 < \sigma < 1$ .

We now turn to the additional criteria in Sec. II C. We find that (A4) is indeed symmetric about y = 1/2 and that (26) – (28) are satisfied.

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TABLE I. Classes of root structure of f(y). The first column gives the category name, the numeral denoting the total number of roots (the minimum number in the 5<sup>+</sup> zone). The remaining three columns list the numbers of roots in zones I, II, and III of Fig. 3, respectively. Class 1A has no turning points of  $f_{\pm}(y)$ , so is categorized separately since the zones I – III are meaningless in this case.

Category	Ι	II	III
1B	1	0	0
$1\mathrm{C}$	0	0	1
1D	0	1	0
3A	1	1	1
3B	0	2	1
3C 5 <sup>+</sup>	1	2	0
5+	1	3	1

TABLE II. Fractional synaptic densities  $F_{mn}$  and the corresponding coefficients  $a_{mn}$  from (9) and (10), calculated from the random connectivity model. Excitatory neurons have a fractions  $f_A$  and  $f_D$  of cortical axonal and dendritic synapses, respectively, while extracortical connections occupy a fraction  $\epsilon$  of the total cortical dendritic synapses.

mn	$F_{mn}$	$a_{mn}$
ee	$(1-\epsilon)f_A f_D$	$(1-\epsilon)f_A$
ei	$(1-\epsilon)(1-f_A)f_D$	$(1-\epsilon)(1-f_A)$
es	$\epsilon f_D$	$\epsilon$
ie	$(1-\epsilon)f_A(1-f_D)$	$(1-\epsilon)f_A$
ii	$(1-\epsilon)(1-f_A)(1-f_D)$	$(1-\epsilon)(1-f_A)$
is	$\epsilon(1-f_D)$	$\epsilon$

FIG. 1. Example of the function  $\sigma(V_i)$  and its derivatives with respect to  $V_i$ , as calculated from (33) and (A1) – (A3). (a)  $\sigma(V_i)$ , (b) first derivative, (c) second derivative, (d) third derivative.

FIG. 2. Example of the function  $\sigma^{-1}(y)$  and its derivatives with respect to y, as calculated from (34) and (A4) – (A6). (a)  $\sigma^{-1}(y)$ , (b) first derivative, (c) second derivative, (d) third derivative.

FIG. 3. Example of behavior of the functions  $f_+(y)$  (upper dashed curve) and  $f_-(y)$  (lower dashed curve), defined in Sec. II E. The behavior of f(y) in a case with three roots is shown by the solid curve. The regions I, II, and III discussed in Sec. III A are labelled, and their boundaries are indicated by colons.

FIG. 4. Illustration of the seven root structures of f(y) listed in Table I, plus the structure corresponding to class 1A. Each case also shows  $f_{\pm}(y)$  as dashed curves and is computed using (33) and (34) with  $b_{ei} = 2.5$ , and  $b_{ii} = b_{is} = 0$ . Not all cases correspond to the random connectivity model of Sec. III B. (a) 1A, with  $b_{ee} = b_{ie} = 2$  and  $b_{es} = 0$ . (b) 1B, with  $b_{ee} = b_{ie} = 5$  and  $b_{es} = 0$ . (c) 1C, with  $b_{ee} = b_{ie} = 5$  and  $b_{es} = 6$ . (d) 1D, with  $b_{ee} = b_{ie} = 4$  and  $b_{es} = 1.8$ . (e) 3A, with  $b_{ee} = b_{ie} = 10$  and  $b_{es} = 0$ . (f) 3B, with  $b_{ee} = b_{ie} = 6.2$  and  $b_{es} = 1.3$ . (g) 3C, with  $b_{ee} = b_{ie} = 5$  and  $b_{es} = 1.2$ . (h) 5<sup>+</sup>, with  $b_{ee} = b_{ie} = 8$  and  $b_{es} = 0.9$ .

FIG. 5. Allowed connectivities between zones of parameter space corresponding to the eight classes of root structure. Zones can bound one another in parameter space at a set of nonzero measure only if they are linked by a line in this diagram.

FIG. 6. Root structure as a function of parameter space for the random connectivity model with  $V_0 = 3$ ,  $C \approx 1.81$ , and  $l_i/l_e = 4$ . The zones from Table I are shown as functions of  $b_{es}\phi_s$  and  $b_{ee}$  for various  $b_{ei}$ . In order of increasing darkness the zones are 1A, 1B, 1C, 3A, and 3B. Small irregularities in the boundaries between zones are artifacts of the numerical calculations. The analytic bounds of the three-root zone, (40) and (41) with (44), are shown for comparison as solid curves. (a)  $b_{ei} = 0$ , (b)  $b_{ei} = 5$ , (c)  $b_{ei} = 10$ .

FIG. 7. Root structure as a function of parameter space for the random connectivity model with  $V_0 = 3$ ,  $C \approx 1.81$ , and  $l_i/l_e = 1$ . The zones from Table I are shown as functions of  $b_{es}\phi_s$  and  $b_{ee}$  for various  $b_{ei}$ . In order of increasing darkness the zones are 1A, 1B, 1C, 1D, 3A, and 3B. Small irregularities in the boundaries between zones are artifacts of the numerical calculations. The analytic bounds of the three-root zone, (46) and (48), are shown for comparison as solid curves. (a)  $b_{ei} = 5$ , (b)  $b_{ei} = 10$ . FIG. 8. Potential U(h) vs. y, given by (67) for the random connectivity model with  $b_{ee} = 5$ ,  $b_{ei} = 0$ , and  $b_{es}\phi_s = 0.3$ , near the boundary between zones 3A and 1B in Fig. 6 (a).

FIG. 9. Comparison of the dynamics for the full and adiabatic GCD equations for a random connectivity model system with  $b_{ee} = 30$ ,  $b_{ei} = 3$ , and  $b_{es}\phi_s = 0.3$ . The solid line shows the full result for  $\alpha = \beta = 400 \text{ s}^{-1}$ , while the dotted and dashed lines show results from the first-order approximation (60) and the second-order approximation (59), respectively. (a) System initialized with y = 0.05. (b) System initialized with y = 0.005.

FIG. 10. Effect of  $\alpha(=\beta)$  on the agreement between the full and adiabatic GCD equations for the same system as in Fig. 9, but initialized with y = 0.025. The solid line shows the full result, while the dotted and dashed lines show results from the first-order approximation (60) and the second-order approximation (59), respectively. (a)  $\alpha = 1000 \text{ s}^{-1}$ . (b)  $\alpha = 400 \text{ s}^{-1}$ . (c)  $\alpha = 200 \text{ s}^{-1}$ . (d)  $\alpha = 100 \text{ s}^{-1}$ .

FIG. 11. Comparison of the full and adiabatic frequency responses of the same system as in Figs 9 and 10, where a 10% sinusoidal modulation has been added to  $\phi_s$ . The solid line shows the full result, while the dotted and dashed lines show results from the first-order approximation (60) and the second-order approximation (59), respectively. (a) Modulation at 3 Hz. (b) Modulation at 10 Hz. (c) Modulation at 30 Hz. (d) Modulation at 50 Hz.