1 Ionic basis of the membrane potential

The key feature in maintaining a voltage difference between a neuron and the external world is the cell membrane which has the property of selectively allowing different ions in and out of the cell. There are many different ions in the intra- and extracellular media. For our purposes, the most important are calcium [Ca], potassium [K], sodium [Na], chloride [Cl], and magnesium [Mg]. Potassium and sodium have a single positive charge per ion, chloride has a single negative charge, and calcium and magnesium have two positive charges per ion. Positive ions are called cations and negative are called anions.

1.1 Nernst Equation

Each ion has an equilibrium potential associated with it whereby the diffusive forces and the electrical forces balance. This is given by the Nernst Equation

\[ E_i = V_{in} - V_{out} = \frac{RT}{zF} \ln \left( \frac{[C]_{out}}{[C]_{in}} \right) \]  

where \( T \) is the absolute temperature \( 273.16 + ^\circ C \), \( R = 8.31451 \, J/(mol - K) \) is the ideal gas constant, \( F = 96485.3 \, C/mol \) is Faraday’s constant, and \( z \) is the valence of the ion. Generally people use the logarithm base 10 in which case the Nernst equation is multiplied by the factor 2.303. At \( T = 20^\circ C \) just multiply the logarithm base 10 of the ratio of outside to inside by 58 mV to get the equilibrium potential. At \( T = 37^\circ C \) the multiplication factor is just 62 mV. The table at the end of this section shows the typical equilibrium potentials for various membranes at various temperatures.
1.2 Goldman-Hodgkin-Katz

In the presence of several different ions, the equilibrium of the cell depends on the relative permeability of the ions. For this, we use the Goldman-Hodgkin-Katz equation:

\[
V_{\text{rest}} = \frac{RT}{F} \ln \frac{P_K [K^+]_{\text{out}} + P_{Na} [Na^+]_{\text{out}} + P_{Cl} [Cl^-]_{\text{in}}}{P_K [K^+]_{\text{in}} + P_{Na} [Na^+]_{\text{in}} + P_{Cl} [Cl^-]_{\text{out}}} \tag{2}
\]

Permeability of an ion is dependent on a number of factors such as the size of the ion, its mobility, etc. During rest in the squid giant axon, the permeabilities have the ratio \( P_K : P_{Na} : P_{Cl} = 1 : 0.03 : 0.1 \) so that

\[
V_{\text{rest}} = 58 \log \frac{1(10) + 0.03(460) + 0.1(40)}{1(400) + 0.03(50) + 0.1(540)} = -70 mV
\]

Since \( P_K \) dominates, this is close to \( E_K \). During an action potential the ratio is \( P_K : P_{Na} : P_{Cl} = 1 : 15 : 1 \) so that

\[
V_{m} = 58 \log \frac{1(10) + 15(460) + 0.1(40)}{1(400) + 15(50) + 0.1(540)} = +44 mV
\]

Later on we will approximate the GHK equations by a linearized version:

\[
V_{eq} = \frac{g_{Na} E_{Na} + g_K E_K + g_{Cl} E_{Cl}}{g_{Na} + g_K + g_{Cl}}
\]

where the conductances \( g \) are proportional to the permeabilities.

HOMEWORK

1. Suppose the external potassium in a mammalian cell is increased by a factor of 10. What is the new value of \( E_K \)?

2. At 10°C a cell contains 80 mM sodium inside and has only 100 mM sodium outside. What is the equilibrium potential for sodium?

3. Using the same permeabilities for the mammalian cell as were used for the squid axon, compute \( V_{\text{rest}}, V_{m} \) using the table at the back of these notes.
## 2 Ion concentrations and equilibrium potentials

<table>
<thead>
<tr>
<th>Ion</th>
<th>Inside (mM)</th>
<th>Outside (mM)</th>
<th>Equilibrium Potential</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Frog Muscle</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$K^+$</td>
<td>124</td>
<td>2.25</td>
<td>$E_i = \frac{RT}{2F} \ln \frac{[Cl_{out}]}{[Cl_{in}]}$</td>
</tr>
<tr>
<td>$Na^+$</td>
<td>10.4</td>
<td>109</td>
<td>$58 \log \frac{109}{10.4} = +59mV$</td>
</tr>
<tr>
<td>$Cl^-$</td>
<td>1.5</td>
<td>77.5</td>
<td>$-58 \log \frac{77.5}{1.5} = -99mV$</td>
</tr>
<tr>
<td>$Ca^{2+}$</td>
<td>$10^{-4}$</td>
<td>2.1</td>
<td>$29 \log \frac{2.1}{10^{-4}} = +125mV$</td>
</tr>
<tr>
<td><strong>Squid Axon</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$K^+$</td>
<td>400</td>
<td>20</td>
<td>$58 \log \frac{400}{20} = -75mV$</td>
</tr>
<tr>
<td>$Na^+$</td>
<td>50</td>
<td>440</td>
<td>$58 \log \frac{440}{50} = +55mV$</td>
</tr>
<tr>
<td>$Cl^-$</td>
<td>40-150</td>
<td>560</td>
<td>$-58 \log \frac{560}{40-150} = -66$ to $-33mV$</td>
</tr>
<tr>
<td>$Ca^{2+}$</td>
<td>$10^{-4}$</td>
<td>10</td>
<td>$29 \log \frac{10}{10^{-4}} = +145mV$</td>
</tr>
<tr>
<td><strong>Mammalian cell</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$K^+$</td>
<td>140</td>
<td>5</td>
<td>$62 \log \frac{5}{140} = -89.4mV$</td>
</tr>
<tr>
<td>$Na^+$</td>
<td>5-15</td>
<td>145</td>
<td>$62 \log \frac{145}{5-15} = +90 - (+61)mV$</td>
</tr>
<tr>
<td>$Cl^-$</td>
<td>4</td>
<td>110</td>
<td>$-62 \log \frac{110}{4} = -89mV$</td>
</tr>
<tr>
<td>$Ca^{2+}$</td>
<td>$10^{-4}$</td>
<td>2.5-5</td>
<td>$31 \log \frac{2.5-5}{10^{-4}} = +136 - (+145)mV$</td>
</tr>
</tbody>
</table>
3 Electrical properties of a membrane

The simplest representation of a piece of nerve membrane is a simple RC—
circuit as shown in Figure 1. The capacitance of a typical membrane, $C_m$
arises due to the fact that there are layers of conductive and nonconductive
(lipids) media. The capacitance of a typical patch of membrane is $C_M = 1\mu F/cm^2$. That is the membrane capacitance is measured in terms of the
area of the membrane. The larger the area, the larger the capacitance. Since
we will be doing most measurements in microns but most constants are in
centimeters, the conversion factor is $10^4$ microns per centimeter. The actual
capacitance is then $C_M/A$ where $A$ is the area of the membrane patch. Thus,
a spherical cell which is 20 microns in diameter has a total capacitance of

$$C_m = C_M 4\pi r^2 = 1 \times 10^{-6} 4\pi (20 \times 10^{-4})^2 = 5 \times 10^{-11} \text{ farad} = 50\mu F.$$ 

The membrane also has an associated resistance. As you might guess, the
smaller the patch of membrane, the larger is the resistance. The resistance
of a typical patch of membrane, $R_M$ is $10000 \Omega cm^2$ so that for our sphere,
the actual resistance is $R_m = R_M \times A$ or

$$R_m = R_M/(4\pi r^2) = 1 \times 10^4/(4\pi (20 \times 10^{-4})^2) = 198M\Omega.$$ 

There are two main points to emphasize: (i) Associated with any mem-
brane are certain material constants that are independent of the shape of
the membrane, (ii) the actual electrical properties of a membrane depend
on its geometry.

We can now write the equation for a patch of membrane:

$$C_m \frac{dV}{dt} = -(V - V_m)/R_m \quad (3)$$
which, if we multiply both sides by $R_m$ obtain

$$\frac{\tau}{R_m} \frac{dV}{dt} = -(V - V_m)$$  \hspace{1cm} (4)$$

where $\tau = R_mC_m = R_MAC_M/A = R_M C_M$ is called the membrane time constant. It is independent of geometry. For our present choice of parameters, $\tau = 10^{-6} \times 10^4 = 10mV$. The true membrane resistance is difficult to measure since electrodes will puncture the membrane and thus decrease the apparent resistivity. This simple equation is called a one-compartment model for a passive membrane. In general, as we will see, all neural models are made up of pieces just like this and ultimately so are connectionist models that can be derived from these biophysical models. This is the EVE of GENESIS!

The solution to (4) is easy:

$$V(t) = V_m + (V(0) - V_m) e^{-t/\tau}$$

where $V(0)$ is the initial voltage.

We could apply a steady current to this membrane as well. Typically, currents are measured in terms of the area of membrane stimulated or current density. The units are typically microamperes per centimeter. This is convenient since one micro-farad times one milli-volt per one milli-second gives one micro-ampere. Positive currents are inward relative to the cell and are called *depolarizing* while negative currents which are outward relative to the cell are called *hyperpolarizing*. Suppose we take $V_m = -70mV$ and apply a step of current to our spherical cell. Let’s apply $2\mu A/cm^2$. What is the voltage as a function of time? The equation is

$$C_m \frac{dV}{dt} = -(V - V_m)/R_m + \bar{I}$$ \hspace{1cm} (5)$$

whose solution is again easy to obtain if $I$ is constant:

$$V(t) = (V_m + R_m \bar{I})(1 - e^{-t/\tau}) + V(0)e^{-t/\tau \text{au}}$$ \hspace{1cm} (6)$$

Thus the voltage rises or falls to a new value dependent on the current density. The current, $\bar{I} = IA$ where $I$ is the current density. Note that the final value of the potential is dependent on the current density and not the actual geometry of the cell since the final potential is $V_m + R_m \bar{I} = V_m + (R_M/A)IA = V_m + IR_M$. For our present example, the steady state voltage is

$$V_{ss} = -70mV + 1000 \times (1 \times 10^4 \Omega - cm^2)(2 \times 10^{-6}Amp/cm^2) = -50mV.$$
Note the factor of 1000 is necessary to convert to millivolts.

HOMEWORK

1. Calculate \( R_m \) and \( C_m \) for a cylindrical cell with diameter of 10 microns and length of 50 microns. Ignore the area at the ends of the cylinder.

2. How much current is needed to raise the potential to -55 mV in the spherical cell example above?

3. Suppose that \( R_M \) is 20000Ω − cm\(^2\). What is the time constant of the membrane.

4. Suppose that the spherical cell above is started at rest. Write the equation for the voltage as a function of time if the current is stepped up to 10 \( \mu A/cm^2 \) for 20 msec and then set to 0 again. (HINT: Use (6) twice, once for the time when the stimulus is on. Then again, using the voltage at the end of the stimulus as initial voltage.)

4 Numerical solution of passive models

Once we get beyond a single compartment model, it is much easier to simulate the behavior rather than attempting to explicitly solve the differential equations that you derive. In particular, once that are more than 2 compartments and once channels and synapses are added, simulation is just about the only generally applicable tool for studying behavior. There are many simulation programs available and we will talk about some of them later in the term; notably GENESIS and NEURON, both of which are specifically designed for neural simulations. Both of these simulators solve differential equations, but their interface essentially removes the actual equations from you. We will use a general purpose differential equation solver in which we must explicitly provide the relevant equations. The simulator is called XPPAUT and runs on any UNIX system with X windows.

The first model we will simulate is the single compartment injected by a current (3)

\[
C_M A \frac{dV}{dt} = A \frac{V_m - V}{R_M} + A\bar{I}(t)
\]

where \( A \) is the area of the membrane compartment. We can divide this whole thing by \( A \) to get rid of it. We are interested in a scale of millivolts,
milliseconds and picoamps. Dividing by $AC_M$ we obtain:

$$\frac{dV}{dt} = \left(\frac{V_m - V}{R_M} + \bar{I}(t)\right) / C_M.$$  

We use the following values for the parameters: $R_M = 10000\Omega - cm^2$, $C_M = 1\mu F/cm^2$. The with units of milliseconds and millivolts, we can set $C_M = 1$ and obtain:

$$\frac{dV}{dt} = \left(1000 \frac{V_m - V}{R_M} + \bar{I}(t)\right) / C_M$$  

where $\bar{I}(t)$ is measured in $\mu A/cm^2$. We can view the reciprocal of the resistance as a conductance measured in $Siemens/cm^2$. The factor of 1000 comes from the conversion to millivolts and from the factor of $10^{-6}$ from the capacitance. We typically measure the conductance, $g_M = 1/R_M$ in $\mu S/cm^2$ so that we finally obtain:

$$\frac{dV}{dt} = \left(g_M \frac{V_m - V}{R_M} + \bar{I}(t)\right) / C_M$$  

where $g_M = 10^3/R_M$ is the membrane conductance in $\mu S/cm^2$. All units are now in terms of millivolts, milliseconds, and microamps, microsiemens, microfarads per square centimeter.

### 4.1 Writing an ODE file

To simulate this in XPPAUT we must create an ODE file which has information such as the number of equations, the parameters, initial conditions, names of variables and function definitions. The following file does the trick:

```plaintext
# passive membrane with step function current: passive.ode  
\[\frac{dV}{dt} = \left(1000 \frac{(V_m-V)/R_M + I_0*p(t)}{C_M}\right)\]
V(0)=-70
parameter R_M=10000, C_m=1, I_0=2, E=-70
parameter t_on=5, t_off=10
# define a pulse function
f(t)=heav(t_off-t)*heav(t-t_on)
# track the current
aux ibar=f(t)*I_0
done
```

7
There is little explanation needed except for the following points:

- **heav(t)** is the Heaviside step function which is 0 for \( t < 0 \) and 1 for \( t > 0 \). Thus \( f(t) \) is a pulse function which turns on at \( t = t_{\text{on}} \) and turns off at \( t = t_{\text{off}} \).

- \( V(0) = -70 \) is the initial condition.

- **aux** means that what follows is something that we want to plot but does not satisfy a differential equation.

- **XPPAUT** is case insensitive so upper and lower cases are synonymous.

- **#** means that what follows is a comment.

- **param ...** defines parameters

- **dV/dt = ...** tells XPPAUT that this is a differential equation

- **done** tells the parser the file is done.

Notes: (1) All the declarations at the beginning of each line can be abbreviated to their first letter; all others are ignored until a space is encountered. (2) Variables, functions, and parameters can have up to 9 letters. (3) There are at most 100 differential equations allowed, 200 parameters, and 50 functions.

### 4.2 Running the simulation

Create this file with your editor and fire up XPPAUT with the following command:

```
xpp passive.ode
```

where **passive.ode** is the file name. If the program typed in is OK, then a series of 7 windows will be created. If you are using TWM (the manager on an xterm or the NeXT) you must click where you want the windows. The seven windows are:

1. The main window with all of the commands

2. The parameter window with the names of the parameters and their current values
3. The initial data window with the variables and their current values
4. The delay window (ignore this for now)
5. The boundary condition window (ignore this too)
6. The equation window (lists the equations)
7. The data browser. This lets you look at the numbers and manipulate them like a spreadsheet.

There are two windows that accept commands and several other windows that are not for input but rather inform you about parameters, boundary conditions, and initial conditions. The main window is for most of the commands and the browser window is the “spreadsheet” for viewing, saving, and manipulating the numbers. The main things one wants to do are:

1. Integrating the equations and changing initial data. All of the commands in XPP have keyboard shortcuts so that you can avoid using the mouse. Except for certain dialog boxes, all inputs such as values of parameters, etc are put entered in the command line at the top of the main window. To change initial conditions, click in the Initial Conditions window on the variable you wish to change. Then change it in the command line. Type <Enter> when done. If you do not pick the last variable, you will be prompted for all the remaining ones. You can just type <Enter> to accept the present value.

   To run the simulation, click on the Initial Conds bar and then on Go, or type I G. The trajectory is invisible since the window only goes from -1 to 1. To get a bigger window, click on the “Window” bar and then on “Window” or type W W. A new window will appear in which you can specify the max and min of your axes. Click on OK when you are done and the data will be redrawn in the new window. There are two quicker ways to do it. Click on “X vs T” and choose V as the variable to plot versus time. The window will automatically be redrawn and fitted. Alternatively, use the “Window” command but then click on “Fit”.

2. Changing parameters. The parameters can be changed like the initial conditions by clicking on them in the parameter window. After changing one parameter, you will not be prompted for others. You will instead be asked for another parameter. Type <Enter> to get out of this or type in another parameter or click on another in the parameter window. Another
way to change parameters is to click on "Parameter" in the main window or type "P" the keyboard shortcut. Hit <Enter> repeatedly to exit this mode. Change some of the parameters and reintegrate.

3. Changing numerical parameters. Click on "nUmerics" or type "U" to get a new menu. The main items of interest are

- "Total" Clicking on this lets you set the total amount of time for the integration. The default is 20.
- "Dt" This is the time step for integrating the equations. Smaller steps take longer but are more accurate. The default is 0.05
- "Bounds" This sets the total magnitude that any trajectory can take. The integration is stopped if the bounds are exceeded. Increase it if you want; the default is 100.
- "Ncline control" This controls the grid for nullcline computation. Increase it for finer nullclines. The default is 40.
- "Method" This is the method of integration. The only ones of interest to you are:
  - Euler
  - Modified Euler
  - Runga Kutta
  - Adams-Bashforth
  - Gear
  - Backward Euler

The first two are fast and inaccurate. The next two are more accurate and the last is the most accurate but requires additional input and the backward Euler is stable but fairly fast.

- "Esc-exit" This takes you back to the main menu.

There are other that may be of use; read the full doc for them. At this point you may want to run the full tutorial.

**HOMEWORK**
In the compartmental model above, change the current stimulus to be a sinusoid with frequency of 40 Hz and plot the solution for 200 msec. Use $\Delta t = .2$. To do this, you will have to modify the ODE file. Please print out the ODE file and also make a copy of your solution. (Use the postscript option under graphics.)

5 The passive cable equation

Information flows in the nervous system from the soma to the axon and then to the dendrites. In most models, the dendrites are regarded as being passive electrical cables. In this section, the cable equation is derived, steady state cable properties are studied and total input resistance of a cell is defined.

We will model the cable as a continuous piece of membrane that consists of a simple RC circuit coupled with an axial resistance that is determined by the properties of the axoplasm. Figure 2 shows a piece of a cable broken into small parts. From this figure, we obtain the following equations

$$C_m \frac{dV_j}{dt} = \frac{E - V_j}{R_m} + \frac{V_{j+1} - 2V_j + V_{j+1}}{R_a}$$  \hspace{1cm} (7)

We have introduced a new quantity, $R_a$ which is the axial resistance. This as you would guess depends on the geometry of the cable, in this case, the diameter, $d$ and the length, $\ell$. As with the membrane resistance, there is also a material constant, $R_A$ associated with any given cable. This is measured in $\Omega - cm$. A typical value is $100\Omega - cm$. As anyone who has ever put a
stereo will attest, the resistance along a cable is proportional to its length and inversely proportional to the cross-sectional area (the fatter the cable, the less resistance) thus we have the following (using our definitions above)

\[ C_m = \pi d\ell C_M \]
\[ R_m = \frac{R_M}{\pi d\ell} \]
\[ R_a = \frac{\ell R_A}{\pi (d/2)^2} = \frac{4\ell R_A}{\pi d^2} \]

We plug these into (7), let \( x = j\ell \) define distance along the cable, and then take the limit as \( \ell \to 0 \) to obtain the continuum equation for the cable:

\[ \pi d C_M \frac{\partial V(x,t)}{\partial t} = \pi d \frac{E - V(x-t)}{R_M} + \pi \frac{d^2}{4} \frac{\partial^2 V(x,t)}{\partial x^2}. \]

We multiply both sides by \( R_M/\pi d \) and obtain the following equation:

\[ \tau_m \frac{\partial V}{\partial t} = E - V + \lambda^2 \frac{\partial^2 V}{\partial x^2} \]

where \( \tau_m \) is the time constant \( R_M C_M \) and

\[ \lambda = \sqrt{(d/4)R_M/R_A} \]

is called the space constant of the cable. The space constant depends on the diameter while the time constant depends only on the material constants. Using \( R_M = 10000 \Omega \text{cm}^2 \) and \( R_A = 100 \Omega \text{cm} \) we obtain

\[ \lambda = \sqrt{25d} \]

so if the dendrite has a diameter of, say, 10 microns, or 0.001 centimeters, the space constant is 0.07 centimeters or 0.7 mm. The space constant determines how quickly the potential decays down the cable.

An alternate derivation is given by Segev in the Book of GENESIS. The longitudinal current, \( I_i \) is given by the following:

\[ \frac{1}{r_i} \frac{\partial V}{\partial x} = -I_i \]

where \( r_i \) is the cytoplasmic resistivity as resistance per unit length along the cable. This is just \( 4R_A/(\pi d^2) \).
5.1 Steady state and boundary conditions

To make life easier, we set $E = 0$. The solution to (12) depends on the initial spatial distribution of voltage and the conditions at the ends of the cable, the boundary conditions. We will consider either a finite cable of length $l$ or a semi-infinite cable where one end goes to infinity. We will first look only at the steady state behavior of the cable. In this case, we drop the derivative with respect to $t$ and obtain:

$$0 = \lambda^2 \frac{d^2 V}{dx^2} - V$$

whose general solution is one of the following forms:

$$V(x) = A_1 e^{-x/\lambda} + A_2 e^{x/\lambda} \quad (16)$$

$$V(x) = B_1 \cosh((l - x)/\lambda) + B_2 \sinh((l - x)/\lambda) \quad (17)$$

$$V(x) = C_1 \cosh(x/\lambda) + C_2 \sinh(x/\lambda) \quad (18)$$

We define the input resistance of a cable as the ratio of the steady state potential divided by the current injected.

5.1.1 Semi-infinite cable

In this case, we assume that at $x = 0$ the voltage is clamped to $V = V_0$. The boundedness of the voltage as $x \to \infty$ means that we must take

$$V(x) = V_0 e^{-x/\lambda} \quad (19)$$

It is now clear why $\lambda$ is called a space-constant, it determines the voltage attenuation with distance.

Alternatively, we could demand that the current at $x = 0$ be specified as $I_0$. From (14) we see that

$$-I_0 = \frac{1}{r_i} \frac{dV}{dx}$$

and since $V(x) = V_0 e^{-x/\lambda}$ we get

$$V(x) = r_i I_0 e^{-x/\lambda}$$

The input resistance is the ratio of $V(0)/I_0$ is thus

$$R_\infty = r_i \lambda = (4 R_A/(\pi d^2)) \sqrt{(d/4) R_M/R_A} = \frac{2 \sqrt{R_M R_A}}{\pi d^{3/2}} \quad (20)$$
The input conductance for the semi-infinite cable is thus

\[ G_{\infty} = \frac{\pi d^{3/2}}{2\sqrt{R_M R_A}} \]

**Note:** It is often convenient to introduce the dimensionless space variable, \( X = x/\lambda \) and the *electrotonic length* of the cable, \( L = l/\lambda \). This gets rid of all the divisions by \( \lambda \) in the exponentials and hyperbolic functions.

### 5.1.2 Finite cable

There are a variety of possible end conditions we can apply to the cable. Among them are the (a) *sealed end* where no current can pass and so \( dV/dx = 0 \), (b) *short circuit* or *open end* where the voltage is clamped to 0, (c) *leaky ends* which is a mixture of the two, some current escapes but not an infinite amount. Let’s revert to the dimensionless equations \( X = x/\lambda \) and \( L = l/\lambda \). Assume that the voltage at \( X = 0 \) is \( V_0 \). Then the general solution to the steady-state equation is:

\[ V(X) = V_0 \frac{\cosh(L - X) + B_L \sinh(L - X)}{\cosh L + B_L \sinh L} \]

where \( B_L \) is an arbitrary constant. This general solution is equivalent to asserting that the boundary condition at \( X = 0 \) is \( V_0 \) and that at \( X = L \)

\[ B_L V(L) + \frac{dV}{dX}(L) = 0 \]

The free parameter, \( B_L \) is the ratio of the input conductance for the cable, \( G_L \) to that of the semi-infinite cable, \( G_{\infty} \). That is, \( B_L = G_L / G_{\infty} \).

For example, if we want the sealed end condition at \( X = L \) we take \( B_L = 0 \) so that

\[ V(X) = V_0 \frac{\cosh(L - X)}{\cosh L} \]

If we want the open end conditions, we take \( B_L = \infty \) so that

\[ V(X) = V_0 \frac{\sinh(L - X)}{\sinh L} \]

If we choose \( B_L = 1 \) then

\[ V(X) = V_0 e^{-X} \]

which is precisely the solution to the semi-infinite cable. In figure 3 we plot the steady state voltages for a variety of different cables and at different electronic lengths. These could be solved analytically, but the plots were in fact generated by using XPPAUT.
Figure 3: Steady state voltages for a variety of electrotonic lengths and for different end conditions

5.1.3 Solving boundary value problems with XPPAUT

We want to solve:

\[
\frac{d^2V}{dX^2} - V = 0 \\
V(0) = V_0 \\
B_L V(L) + \frac{dV}{dX}(L) = 0
\]

Since XPPAUT can only solve systems of first order equations, we rewrite this as a system of two first order equations:

\[
\frac{dV}{dX} = V_X \\
\frac{dV_X}{dX} = V \\
V(0) = V_0 \\
B_L V(L) + V_X(L) = 0
\]

which translates into the following ODE file

```
# steady state cable sscab.ode
dv/dt = vx
```
\ \frac{dv}{dt} = v \\
# boundary condition at left end: 
bdry v-1 \\
# boundary condition at right end: 
bdry bl*v' + vx' \\
# 
parameter bl=1 
done

Since XPPAUT use \( t \) as its independent variable, we have changed the name of “\( x \)” to “\( t \)”. Boundary conditions are set by using the declaration, \( \text{bdry} \). XPPAUT will try to set these to zero. Primes mean to evaluate the variable at the end of the integration while unprimed variables evaluate at the beginning. To generate these picture, I just set the total amount for the integration to either of 0.5, 1, 2, 3, corresponding to different electrotonic distances. Then I used the \( \text{Bndry (N)o show} \) combination to solve the equations. I used the \textbf{Graphics Freeze Freeze} combination to make a permanent copy of the given curve. I repeated this for each curve and used the \textbf{Text Text} option to draw the text on the curves and the \textbf{View 2d} combination to set the axes and labels.

\textbf{HOMEWORK}

1. What is the electrotonic distance for a cable with \( R_M = 20000 \Omega \text{cm}^2, R_A = 75 \Omega \text{cm}, d = 8 \mu \text{m}, C_M = 1 \mu F/cm^2 \)

2. Find the input resistance for the semi-infinite cable with the above parameters

3. Solve the steady state voltages for \( B_L = 0, .25, 1, 10, 100 \) on a cable with electrotonic length 3 using XPPAUT.

\textbf{6 Equivalent Cylinders}

Recall that the input conductance for the semi-infinite cable is given by:

\[ G_\infty = \frac{\pi d^{3/2}}{2\sqrt{R_MR_A}} \]

Recall also that the space constant is

\[ \lambda = \sqrt{(d/4)R_M/R_A} \]
The electrotonic length of a cable of physical length, $\ell$ is $L \equiv \ell/\lambda$. The input conductance at $X = 0$ for a finite cable of electrotonic length, $L$ with a sealed end at $X = L$ is just

$$G_{in} = G_{\infty} \tanh(L).$$

There are many other possibilities, but the sealed end is the most common.

The idea that Rall discovered is that if the dendrites were related in a particular fashion, then the whole thing could be collapsed to a single cylindrical cable. This is called the equivalent cylinder. Consider the tree shown in the figure 4. Suppose that the branches, 0,1 and 2 have the same membrane resistivities, $R_M$ and $R_A$. Assume that the daughter branches, 1 and 2, have the same electrotonic length, that is, their physical length divided by their space constants (which of course depend on their diameters) are all the same. (For example, if both have equal diameters and are the same physical length.) Also, assume that the two have the same end conditions, eg sealed. We want to know if it is possible to combine the branches of the dendrite into a single equivalent cylinder. The key is that we must avoid impedance mismatches. Thus, to combine the dendrites, 1 and 2 with 0, we require:

1. All the ends are the same conditions, sealed.
2. The electrotonic lengths of 1 and 2 are the same
3. The diameters match as follows:

$$d_0^3 = d_1^3 + d_2^3$$
Figure 5: Example and exercise

It is clear that this last condition is a consequence of the impedance of the parent branch equalling that of the sum of the daughters. If these conditions hold then 0, 1, and 2 can be collapsed into a single cylinder with diameter equal to that of dendrite 0 and total electrotonic length as the sum of 1 and 0 (or equivalently 2 and 0.)

Example

In the above figure, we depict a dendritic tree consisting of several branches with their lengths and diameters in microns. (a) Can they be reduced to an equivalent cylinder (b) What is the electrotonic length (c) What is the input conductance. Assume sealed ends for all terminal dendrites and assume that $R_M = 2000 \Omega \text{cm}^2$ and that $R_A = 60 \Omega \text{cm}$.

Answer.

$$
\begin{align*}
\frac{3}{2} a^3 + \frac{3}{2} b^3 + \frac{3}{2} c^3 &= 1 + 1 + 1 = 3 = 2.08^{\frac{3}{2}} = d_d^{\frac{3}{2}} \\
\frac{3}{2} d^3 + \frac{3}{2} e^3 &= 3 + 3 = 6 = 3.3^{\frac{3}{2}} = d_f^{\frac{3}{2}}
\end{align*}
$$
so the 3/2 rule is obeyed. Clearly a,b,c are all the same electrotonic length. The space constants are:

\[ \lambda_a = \lambda_b = \lambda_c = \sqrt{d_a R_M / 4 R_A} = 289 \mu \]
\[ \lambda_d = \lambda_e = \sqrt{d_e R_M / 4 R_A} = 416 \mu \]
\[ \lambda_f = \sqrt{d_f R_M / 4 R_A} = 524 \mu \]

Thus, the total electrotonic length of abc with d is

\[ L_{abcd} = \frac{\ell_a}{\lambda_a} + \frac{\ell_d}{\lambda_d} = \frac{10}{289} + \frac{10}{416} = 0.0586 \]
\[ L_e = \frac{\ell_e}{\lambda_e} = \frac{24}{416} = 0.0576 \]

which are close enough to be considered equal (2% difference). Thus, we can combine the whole thing into an equivalent cylinder. The total electrotonic length is then:

\[ L = L_f + L_e = L_f + L_{abcd} = \frac{\ell_f}{\lambda_f} + L_e = 0.096 \approx 0.1 \]

Finally, the input conductance is

\[ G_{in} = G_\infty \tanh(L) = \frac{\pi d^{3/2}}{2 \sqrt{R_M R_A}} \tanh(L) \]

which is

\[ G_{in} = \frac{\tanh(0.1)(3.14159)(3.3 \times 10^{-4})^{3/2}}{2 \sqrt{2000 \times 60}} = 2.7 \times 10^{-9} \text{S} \]

Exercise

Apply the same analysis to the bottom dendrite in the figure.
7 Numerical Methods

This section is largely stolen from Artie Sherman’s notes from Woods Hole.

The general initial value problem we want to solve is

\[
\frac{dy}{dt} = f(y, t)
\]

(21)

with initial condition \( y(0) = y_0 \). This is a first-order differential equation. \( y \) and \( f(y, t) \) can be vectors when we have a first-order system. For example, the Hodgkin-Huxley equations have \( y = (V, m, h, n) \). The \( t \) dependence may reflect experimental manipulations, such as turning an applied current on and off, or other external influences, such as an imposed synaptic conductance change from another cell. We will suppress the \( t \) dependence for simplicity in many cases below.

First order systems are natural in neurobiology. If confronted with a higher order system, convert it to first order, since most solution packages assume this form. For example, the second order equation

\[
z'' + 101z' + 100z = 0
\]

(22)

can be converted by the transformation \( x = z, y = z' \) to

\[
\frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -100 & -101 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}
\]

(23)

We will make use of this equation in the discussion of stiffness below.

7.1 Euler’s Method

The simplest method of solving ODE’s is Euler’s method:

\[
y_{n+1} = y_n + hf(y_n).
\]

(24)

In order to integrate from the initial data at \( t = 0 \) up to \( t = T \), divide the interval into \( N \) equal steps of size \( h = T/N \) and approximate \( y(t_n = nh) = y_n \). This method works and is sometimes used in practice, but much better alternatives are described below. Nonetheless, it is the conceptual basis of all other methods, and a little analysis gives insight into how they all work.
7.2 Convergence and Accuracy of Euler’s Method

It is easy to see that Euler’s method converges for the special case of the equation $y’ = \lambda y$ with solution $y(T) = y_0 e^{\lambda T}$. For this example,

$$y_N = y_0 (1 + h\lambda)^N = y_0 (1 + T\lambda/N)^N$$

(25)

Recalling that $\lim_{N \to \infty} (1 + 1/N)^N = e$, we see that $\lim_{N \to \infty} y_N = y_0 e^{\lambda T}$.

Error estimates show

- The global error at $T$ is $O(h)$ (first order accuracy).
- The error grows exponentially in time.
- The error increases with $M$. This suggests that one should take smaller steps where the solution is changing more rapidly. We will return to this below.

The error analysis above ignores round-off error. If one assumes that a fixed error is added at each time step, then the error estimate of is modified to $O(h) + O(\epsilon_{\text{mach}} h^{-1})$. That is, taking more steps reduces the discretization error, but increases the round-off error. Therefore, there is a point of diminishing returns where the total error increases as $h$ decreases. Better results require not more effort, but more efficiency. The key is to take more terms of the Taylor series and reduce the discretization error to $O(h^p)$, with $p > 1$.

7.3 Higher Order Methods: Runge-Kutta

Runge-Kutta methods are commonly used in many numerical applications. The second order Runge-Kutta method uses two function evaluations and gives accuracy proportional to $h^2$. This method is called “modified Euler” or “Heun’s method.” The algorithm for evaluating

$$\frac{dy}{dt} = f(y, t)$$

is just:

$$k_1 = f(y, t)$$

$$k_2 = f(y + hk_1, t + h)$$

$$y_{\text{new}} = y + \frac{h}{2} (k_1 + k_2)$$
The most popular of the fixed step size methods is the fourth-order Runge-Kutta method. This is the default method in many integrators. The algorithm involves four evaluations of the right-hand sides and gives accuracy that is \( O(h^4) \). The algorithm is:

\[
\begin{align*}
  k_1 & = f(y, t) \\
  k_2 & = f(y + hk_1/2, t + h/2) \\
  k_3 & = f(y + hk_2/2, t + h/2) \\
  k_4 & = f(y + hk_3, t + h) \\
  y_{new} & = y + \frac{h}{6}(k_1 + 2k_2 + 2k_3 + k_4)
\end{align*}
\]

Note that this is very similar to Simpsons rule for integration as the Heun method is analogous to the trapezoidal rule and Euler to the Riemann sum.

While it seems that higher order rules require more work and more evaluations of the right-hand sides, for the same accuracy requirements, they are much more efficient. For example to get an error of 0.0001 requires \( h = 0.0001 \) for Euler’s method and \( h = 0.1 \) for RK4. Thus to advance one time step requires 10000 evaluations of the right-hand side using Euler and 10 steps of 4 evaluations or 40 evaluations for Runge-Kutta. To see this, consider the example:

```plaintext
# harmonic oscillator
x'=y
y'=-x
x(0)=1
y(0)=0
aux true=cos(t)
done
```

of the harmonic oscillator. Use Euler’s method and set the Total to 1.000001. Set \( Dt = 0.0005 \) and integrate the equations. Using the Data Browser compare columns 2 and 4. The fourth column is the true solution ans the second is the approximate. 2000 function evaluations were required and you still get agreement only to 3 decimals. Now set \( Dt = 0.1 \) and set the method to Runge-Kutta. Integrate again and you will see that you have 4 place accuracy! This was only 40 function evaluations. It is much more efficient and more accurate. **Moral:** Sometimes the increased expenditure in coding pays you back with dramatic results.
7.4 Stability and Stiff Equations

So far, our choice of \( h \) has been dictated only by accuracy. We will now see that stability must also be considered. This is especially critical in problems with multiple time scales.

As we saw in Eq. 25 Euler applied to \( y' = \lambda y \) gives \( y_N = y_0(1 + h\lambda)^N \), which converges to \( y_0 e^{\lambda t} \) as \( h \to 0 \). The error decreases like \( h \). However, if \( \lambda < 0 \), then not only will the error be large if \( h \) is taken too big, but the numerical solution will grow exponentially instead of decaying exponentially like the true solution. For example, if \( \lambda = -300 \) which should lead to a rapidly decaying solution, then if we take \( h = 0.1 \) we see that \( y_N = y_0(-2)^N \), which is a rapidly growing solution oscillating between positive and negative values. In order to guarantee a decaying solution \( h \) must satisfy

\[
|1 + h\lambda| < 1 \tag{26}
\]

or

\[
0 < h < \frac{-2}{\lambda} \tag{27}
\]

An alternative that avoids this difficulty is to use an implicit method, \textit{backward Euler}:

\[
y_{n+1} = y_n + hf(t_{n+1}, y_{n+1}) \tag{28}
\]

In general, a non-linear equation must be solved for \( y_{n+1} \), but for our linear example we get the following recursion:

\[
y_{n+1} = \frac{1}{1 - h\lambda} y_n \tag{29}
\]

This agrees with forward Euler to first order, so it too will converge to the solution with global error \( O(h) \). Furthermore, the solution will always decay for any \( \lambda \) which is negative. So, the solution may be inaccurate, but it will never blow up. In fact, if \( h \) is very large, the solution will be damped even more rapidly. That is, the method pushes the decaying solution prematurely towards its steady-state value of 0.

Thus, backward Euler is unconditionally stable for any equation with decaying exponential solutions, whereas forward Euler is stable conditioned on restricting \( h \). (On the other hand, the backward Euler solution grows when \( \lambda > 0 \), but so does the real solution, so we can’t complain.)

An alternative method, \textit{exponential Euler}, sometimes used to avoid this type of instability in linear equations of the form
\[ \frac{dy}{dt} = -A(t)y + B(t) \]  

(30)

makes the next iterate a convex combination of the current value and the steady-state:

\[ y_{n+1} = y_n e^{-Ah} + \frac{B}{A} (1 - e^{-Ah}) \]  

(31)

This is the method most commonly used in neuron models due to the fact that they are generally of the right form. As \( h \to 0 \), this reduces to regular Euler. For large \( h \) the solution remains bounded, but the accuracy is that of Euler’s method \( O(h) \) so while taking large steps may be possible, it is not always accurate.

Gear’s method provides an adaptive higher order implicit method so that it has the high order advantages of Runge-Kutta and avoids the problems of instability due to stiffness (the quality of widely disparate time scales).

7.5 Example

In this section, I offer two ODE files, the Hodgkin-Huxley as usually solved and an exponential Euler version of the same. Here is the HH equations:

```plaintext
# hhh.ode
init v=0 m=0 h=0 n=0
par vna=50 vk=-77 vl=-54.4 gna=120 gk=36 gl=0.3 c=1 i=10
am(v)=.1*(v+40)/(1-exp(-(v+40)/10))
bm(v)=4*exp(-v+65)/18
ah(v)=.07*exp(-v+65)/20
bh(v)=1/(1+exp(-v+35)/10))
an(v)=.01*(v+55)/(1-exp(-(v+55)/10))
bn(v)=.125*exp(-(v+65)/80)
v'=(I - gna*h*(v-vna)*m^3-gk*(v-vk)*n^4-gl*(v-vl))/c
m'=am(v)*(1-m)-bm(v)*m
h'=ah(v)*(1-h)-bh(v)*h
n'=an(v)*(1-n)-bn(v)*n
done
```

and the iterative version using the exponential method:

```plaintext
# this is the exponential form for HH equations hhexp.dif
init v=0 m=0 h=0 n=0
```
In the exponential Euler version, iterate for 500 time steps, which at the step size of 0.5 milliseconds represents (500)(.5)=250. The oscillation occurs at the 85th iterate or about 42 milliseconds. Now repeat this with the true differential equation using a variety of integration methods (Backward Euler, Euler, modified euler, Runge-Kutta, Gear) with different time steps. Compare the results. Try exponential euler by setting the parameter \( \text{delt}=1 \).

This is a severely abridged version of Sherman’s notes. The full version will be available on neurocog along with some exercises and sample problems.