

Index

- Action potentials, 414
- Additive parallel branches, 198
- Aliasing, 13
- Amplitude nonlinearity, 43
- Analysis of estimation errors, 125
- Anatomists, 3, 25
- Anisotropy, 492
- ANN, *see* Artificial neural network
- Apparent transfer function (ATF), 93, 158
 - illustrative example, 160
 - of linearized models, 158
- Applications of two-input modeling to physiological systems, 369
- Arbitrary inputs, 52
- ARMA model, 148
- ARMAX model; *see* Autoregressive moving average with exogenous variable model
- ARMAX₁X₂ model, 148
- Artificial neural network (ANN), 223
- Artificial pancreas, 345, 347
- Ascending-order MOS procedure, 258
- Asclepiades, 26, 27
- ATF, *see* Apparent transfer function
- Auditory nerve fibers, 302
- Autocorrelation functions of random processes, 505
- Autoregressive moving average with
 - exogenous variable (ARMAX) model, 147, 168
 - parameters, 147
- Axon hillock, 414
- Axons, 414
- Band-limited GWN, 92
 - advantages, 92
 - disadvantages, 93
 - input, 60
- Bandwidth, 270
- Beta rule, 243, 279
- Bose, Amar, 71, 142
- Broadband stochastic input/output signals, 5
- Brownian motion, 57
- Caltech, 143
- Cardiovascular system, 320
- Causal systems, 10
- Cerebral autoregulation, 22
 - in humans, 380
- Closed-loop condition, 153
- Closed-loop model, 490
 - autoregressive form, 490
- Closed-loop systems, 489
 - network model form, 491
- Coherence function, 94
- Coherence measurements, 93

- Comparative use of GWN, PRS, and CSRS, 92
 Comparison of Volterra/Wiener model predictions, 64
 Connectionist models, 223
 relation with PDM modeling, 230
 Constant zeroth-order Wiener functional h_0 , 73
 Constant-switching-pace symmetric random signal (CSRS), 80
 advantages, 93
 and Volterra kernels, 84
 disadvantages, 93
 Cross talk, 43
 Cross-correlation technique, 17, 78, 100, 449
 Cross-correlation technique (CCT), 113
 for Wiener kernel estimation, 72
 of nonparametric modeling, 16
 Cross-correlation-based method for multiinput modeling, 390
 CSRS, *see* Constant-switching-pace symmetric random signal
 CCT, *see* Cross-correlation technique
 Cubic feedback, 222
 systems, 204
 Cybernetics, 32
- Data consolidation method, 276
 Data preparation, 275
 Data record length, 273
 Deductive modeling, 24
 Delta-bar-delta rule, 243, 279
 Democritus, 26
 Dendrites, 414
 Dendritic potentials (DPs), 415
 Diagonal estimability problem, 85
 Differential-equation models, 145
 Discrete-time representation of the CSRS functional series, 89
 Discrete-time Volterra kernels of NARMAX models, 164
 Discretized output, 17
 Disease process, 3
 DLF expansions for kernel estimation, 112
 DP, *see* Dendritic potentials
 Dual-input stimulation in the hippocampal slice, 455
 Duffing system, 98
 Dynamic nonlinearity, 43
 Dynamic range, 270
 Dynamic system physiology, 3
 Dynamic systems, 30
- ED, *see* Eigen decomposition
- Efficient Volterra kernel estimation, 100
 Eigen-decomposition (ED) approach, 188
 ELS, *see* Extended least squares
 Empiricists, 3, 26, 27
 Enhanced convergence algorithms for fixed training steps, 242
 Equivalence between connectionist and Volterra models, 223
 Equivalence between continuous and discrete parametric models, 171
 illustrative example, 175
 Erasistratus, 25
 Ergodicity, 273, 505
 Erroneous scaling of kernel estimates, 136
 Error term, 9
 Estimation bias, 128
 Estimation error, 132
 analysis of, 125
 Estimation errors associated with direct inversion methods, 137
 Estimation Errors Associated with iterative cost-minimization methods, 139
 Estimation errors associated with the cross-correlation technique, 127
 Estimation of h_0 , 73
 Estimation of $h_2(t_1, t_2)$, 74
 Estimation of $h_3(t_1, t_2, t_3)$, 75
 Estimation variance, 130, 132
 Extended least-squares (ELS) procedure, 150
- Fast exact orthogonalization, 55
 Feedback branches, 200
 Feedback mechanisms, 200
 Feedforward Volterra-equivalent network architectures, 229
 Filter banks, 251
 First-order Volterra functional, 35
 First-order Volterra kernel, 34
 Fly photoreceptor, 85
 F-ratio test, 151
 Frequency-domain estimation of Wiener kernels, 78
 Function expansions, 495–498
 Functional integration in the single neuron, 414
- Galen of Pergamos (Galenos), 3, 27, 28, 143
 Gaussian white noise (GWN), 499
 input, 30
 test input, 16
 General model of mebrane and synaptic dynamics, 408
 Generalized harmonic balance method, 173

- Global predictive model, 153
- Glucose balance, 354
 - equation, 354
- Glucose metabolism, 344
- Glucose production, 354
- Glucose–insulin minimal model, 21; *see also*
 - Minimal model
- Graded potentials, 414
- Gram matrix, 53, 54, 104
- GWN, *see* Gaussian white noise

- Harvey, William, 3, 27
- H-H model, *see* Hodgkin–Huxley model
- Hidden layer, 278
- Higher-order nonlinearities, 37, 116
- High-order kernels, 78
- High-order Volterra modeling with equivalent networks, 122
- High-order Volterra models, 122
- Hippocampal formation, 448
- Hippocrates, 1, 3, 25, 26, 27, 28, 143
- Hodgkin–Huxley (H-H) model, 162, 408
- Homogeneous chaos, 57
- Hypothesis-driven research, 4

- Impulse invariance method, 171
- Impulse sequences, 51
- Impulsive input, 42
- Inductive modeling, 24
- Inductively derived models, 2
- Input characteristics, 269
- Input-additive noise, 135
- Input–output data, 13, 30
- Input–output signal transformation, 8
- Instrumental variable (IV) method, 153
- Insulin action, 354
- Insulin production, 354
- Insulin secretion, 344
- Insulin sensitivity, 347
- Insulin–glucose interactions, 342
- Insulinogenic PDM, 352
- Insulinoleptic PDM, 353
- Integrated PDM model with trigger regions, 427
- Integrative and dynamic view of physiology, 3
- Interaction layer, 278
- Interference, 8, 135, 271
- Interpretation of the PDM model, 282
- Interpretation of Volterra kernels, 281
- Invertebrate photoreceptor, 18
- Invertebrate retina, 296

- Iterative cost-minimization methods for non-Gaussian residuals, 55
- Iterative estimation methods, 139

- KBR method, *see* Kernel-based method
- Kernel expansion approach, 55
- Kernel expansion method, 469
- kernel expansion methodology, 101
- kernel invariance method, 171, 172
- Kernel-based (KBR) method, 169, 170
- Kernel-expansion method for multiinput modeling, 393
- Kronecker delta, 69

- Lag-delta representation of P–V or P–W kernels, 444
- Laguerre expansion technique (LET), 31, 107, 113, 455
- Laguerre functions, 107
- Laguerre–Volterra Network (LVN), 246
 - illustrative example, 249
- Lateral feedforward branches, 198
- Lee, Y. W., 142
- Leucippus, 26
- Light-to-horizontal cell model, 217
- Likelihood of firing, 286
- Linear time-varying systems with arbitrary inputs, 479
- Linearized models, apparent transfer functions of, 158
- L–N cascade, 194
 - system, 38, 96
- L–N model, 196
- L–N–M cascade, 194, 198
- L–N–M model, 196
- L–N–M “sandwich” system, 39
- LVN variant with two filter banks (LVN-2), 253
- LVN-2 Modeling, 255

- Marmarelis, Panos, 143, 286, 287, 295, 361, 369
- Marmarelis, Vasilis, 143, 288
- Mathematical models, 1, 7
 - “ideal,” 7
 - “less than ideal,” 7
 - bandwidth, 11
 - compact, 7
 - datasets, 8
 - dynamic range, 11
 - efficiency, 11
 - global, 7

- Mathematical models (*continued*)
interpretable, 7
operational range, 11
practical considerations and experimental requirements of, 266
robustness, 7
scientific interpretability, 11
signals, 8
trade-off between model parsimony and its global validity, 11
- McCann, Gilbert, 143, 287, 361
- MDV model, *see* Modified discrete Volterra (MDV) model
- MDV modeling methodology, 277
- Measurement noise, 5, 8
- Metabolic autoregulation in dogs, 378
- Metabolic–Endocrine system, 342
- Method of generalized harmonic balance, 154
- Methodists, 27
- Minimal model of insulin–glucose interaction, 161, 353, 354, 356
- Minimum-order modeling of spike-output systems, 431
- Minimum-order Wiener models, 434
illustrative example, 438
- MIT, 142
- Model estimation, 10, 276, 284
- Model interpretation, 281
- Model order determination, 104
- Model specification, 10, 276, 284
inductive versus deductive model development, 11
- Model validation, 279
- Modeling errors, 8, 126
- Modeling of closed-loop systems, 489–493
- Modeling of multiinput/output systems, 359–406
multiinput case, 389
two-input case, 360
- Modeling of neuronal ensembles, 462
- Modeling of neuronal systems, 407–465
- Modeling of nonstationary systems, 467–488
illustrative example, 474
- Modeling physiological systems with multiple inputs and multiple outputs, 359
- Modified discrete Volterra (MDV) model, 103
- Modular and connectionist modeling, 179–264
- Modular form of nonparametric models, 179
- Modular representation, 177
- Modulatory feedforward branches, 198
- Motion detection in the invertebrate retina, 369
- Multiinput/multioutput systems, 10
- Multiple interconnections, 5
- Multiple variables of interest, 5
- Multiplicative feedback, 201
- Myogenic mechanism, 333
- Naka, Ken, 143, 286, 287, 288, 290, 295, 361
- NARMAX model, 151, 152, 164, 165, 168, 169, 170
- Negative decompressive feedback, 222
- nervous system, 407
- Network-based methods, 480
applications to nonstationary physiological systems, 484
illustrative examples, 481
- Network-based multiinput modeling, 393
- Neuronal modes, (NMs), 417
- Neuronal systems with point-process inputs, 438
- Neuronal unit, 408
- Neurosensory systems, 286
- N–M cascades, 194
- N–M model, 196
- Noise, 271
effects, 134
- Non-Gaussian white-noise, 500
- Non-Gaussian, quasiwhite input signals, 77
- Nonlinear (stationary) systems, 150
- Nonlinear autoregressive modeling (open-loop), 246
- Nonlinear behavior, 6
- Nonlinear dynamic analysis, 3
- Nonlinear dynamics, 5
- Nonlinear feedback, 220
described by differential equations, 202
in sensory systems, 216
- Nonlinear modeling of physiological systems, 29
conceptual/mathematical framework, 30
objective, 30
strengths, 29
weaknesses, 29
- Nonlinear modeling of synaptic dynamics, 459
- Nonlinear models of physiological systems, 13
connectionist, 14
modular, 14
nonparametric, 14
parametric, 14
- Nonlinear parametric models with intermodulation, 161
- Nonlinearity, 12
amplitude, 43

- Nonparametric modeling, 29–143
- Nonstationarity, 12, 13, 152, 467
 - modeling of, 467–488
 - modeling problem, 472
 - system, 30
 - in system dynamics, 5
 - system/model, 34
- Nonwhite Gaussian inputs, 98
- One-step predictive model, 153
- Open-loop condition, 153
- Optimization of input parameters, 131
- Ordinary least-squares (OLS) estimate, 53
- Orthogonal Wiener series, 30
- Parabolic leap algorithm, 279
- Parallel-cascade Method, 55
- Parametric model, 167, 168
- Parametric modeling, 145–178
 - basic parametric model forms and estimation procedures, 146
- PDM (principal dynamic mode) model
 - interpretation, 282
 - insulinogenic, 352
 - insulinoleptic, 353
 - integrated, with trigger regions, 427
- Physiological system modeling, 3, 6, 7
 - complexity, 11
 - data driven, 11
 - data-driven, 25
 - deductive, 24
 - inductive, 11, 24
 - linearity, 12
 - nonlinearities in, 12
 - nonstationarities in, 12
 - superposition principle, 12
 - synergistic, 24, 25
- Physiological system modeling problem, 13
- Physiological variables, 8
 - inputs, 8
 - outputs, 8
- Physiology, problems of modeling in, 6
- Piecewise stationary modeling methods, 468
- Positive compressive feedback, 222
- Positive nonlinear feedback, 213
- Posterior filter, 245
- Practical considerations and experimental requirements of mathematical modeling, 266
- Preliminary testing, 272
 - test for system bandwidth, 272
 - test for system linearity, 274
 - test for system memory, 272
 - test for system stationarity and ergodicity, 273
- Prewhitening, 56
 - filter, 150
- Principal dynamic mode (PDM), 179, 180; *also see* PDM
- Problems of modeling in physiology, 6
- Pseudolinear regression problem, 150
- Pseudomode-peeling method, 245
- Pseudorandom sequences, 91
- Pseudorandom signals (PRSs), 89
 - advantages, 93
 - based on *m*-Sequences, 89
 - disadvantages, 93
 - based on *m*-Sequences, 89
- Quadratic Volterra system, 97
- Quasistationary approach, 468, 469
- Quasiwhite test input, 30, 80
- Quasiwhiteness, 270
- Random broadband input signals, 6
- Real physiological systems, 5
- Receptive field organization in the vertebrate retina, 370
- Recuperative faculties, 3
- Recursive tracking methods, 468
- Reduced P–V or P–W kernels, 445
- Regulatory branches, 199
- Regulatory feedback, 202
- Relation between Volterra and Wiener models, 60
 - analytical example, 86
 - comparison of model prediction errors, 88
- Renal system, 333
- Residual, 9
- Residual whitening method, 150
- Reverse-correlation technique, 432
- Riccati equation, 19, 157, 158
- Riccati system, 40
- Sandwich model, 39
- Second-order kernels of nonlinear feedback systems, 215
- Second-order Volterra functional, 36
- Second-order Volterra kernel, 44
- Second-order Volterra system, 35, 36
- Second-order Wiener model, 16
- Separable Volterra network (SVN), 225
- Settling time, 267

540 INDEX

- Sigmoid feedback, 222
 - systems, 209
- Signal characteristics, 266
- Significant response, 267
- Single-input stimulation in vitro, 455
- Single-input stimulation in vivo, 449
- Sinusoidal input, 43
- Socrates, 5
- Sources of estimation errors, 125
 - estimation method errors, 125
 - model specification errors, 125
 - noise/interference errors, 125
- Spatiotemporal modeling, 395, 397
 - of cortical cells, 402
 - of retinal cells, 398
- Spectrotemporal model, 397, 395
- Spider mechanoreceptor, 307
- Spontaneous insulin-to-glucose PDM model, 352
- Stark, Larry, 286
- Static nonlinear system, 37
- Stationarity, 12, 273, 505
- Stationary system, 30
- Step-by-step procedure for physiological system modeling, 283
- Stochastic error term, 8, 9
- Sum of sinusoids of incommensurate frequencies, 52
- SVN, *see* separable Volterra network
- Synaptic junction, 414
- System bandwidth, 266, 272
- System characteristics, 266
- System dynamic range, 267
- System ergodicity, 268
- System linearity, 268, 274
- System memory, 267, 272
- System modeling, 8, 11
- System nonlinear dynamics, 4
- System stationarity, 268
- Systemic interference, 5
- Systemic noise, 135

- Taylor multivariate series expansion of an analytic function, 32
- Taylor series coefficients, 37
- Taylor series expansion, 33
- Test of nonstationarity, 475
- Test systems
 - for system bandwidth, 272
 - for system linearity, 274
 - for system memory, 272
 - for system stationarity and ergodicity, 273

- TGF, *see* tubuloglomerular feedback
- Themison, 27
- Three-layer perceptron (TLP), 224
- Time invariance, 268
- TLP, *see* three-layer perceptron
- Transformation, 414
- Trigger lines, 421
- Trigger regions, 417, 421
- Tubuloglomerular feedback (TGF), 333
- Two-dimensional Fourier transform, 36, 44
- Two-input cross-correlation technique, 362
- Two-input kernel-expansion technique, 362

- Variable step algorithms, 243
- Vector notation, 10
- VEN, *see* Volterra-equivalent network
- VEN/VWM modeling methodology, 278
- Vertebrate retina, 15, 287
- Vesalius, 3, 27
- Volterra, Vito, 31, 32, 33, 140, 141
 - Theory of Functionals and Integro-Differential Equations*, 32
- Volterra analysis of Riccati equation, 19
- Volterra-equivalent network (VEN), 223, 224
 - architectures, 223, 235
 - for nonlinear system modeling, 235
 - convergence and accuracy of the training procedure, 240
 - equivalence with Volterra kernels/models, 238
 - network parameter initialization, 241
 - selection of the structural parameters, 238
 - selection of the training and testing data sets, 240
 - with two inputs, 364
 - illustrative example, 366
- Volterra functional, 33, 34, 36, 42, 43, 44
 - expansion, 30, 37
 - series expansion, 31
- Volterra kernel, 18, 20, 22, 30, 33, 34, 37, 42, 167
 - discrete-time, 20
 - expansion, 101
 - estimation of, 49, 101
 - first order, 20
 - meaning of, 45
 - of nonlinear differential equations, 153
 - operational meaning, 41
 - second order, 20
- Volterra modeling framework, 35
- Volterra models, 31, 37, 223
 - discrete-time, 47

- frequency-domain analysis, 48
- frequency-domain representation, 45
- of system cascades, 191
- of systems with feedback branches, 200
- of systems with lateral branches, 198
- Volterra series, 30, 31, 32
 - expansion, 32, 33, 37
- Volterra–Wiener approach, 4, 15
- Volterra/Wiener model predictions,
 - comparison of, 64
- Volterra–Wiener network (VWN), 122
- Volterra–Wiener–Marmarelis (VWM) model,
 - 260
- VWN *see* Volterra–Wiener network
- Weierstrass theorem, 33
- Whiteness, 270
- Wiener, Norbert, 6, 32, 140, 141, 142, 143
 - approach to kernel estimation, 67
- Wiener class of systems, 62
- Wiener functionals, 58, 59
- Wiener kernel, 16, 30, 58, 59, 77
 - estimation, 77
- Wiener model, 57, 30, 195
 - examples of, 63
- Wiener series, 57, 58, 503
 - construction of, 503
- Wiener–Bose model, 122

