

Dynamic Random Partitions: Applications, Opportunities, and Challenges

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Nonparametric Bayesian Inference - Computational Issues

January 13th, 2026

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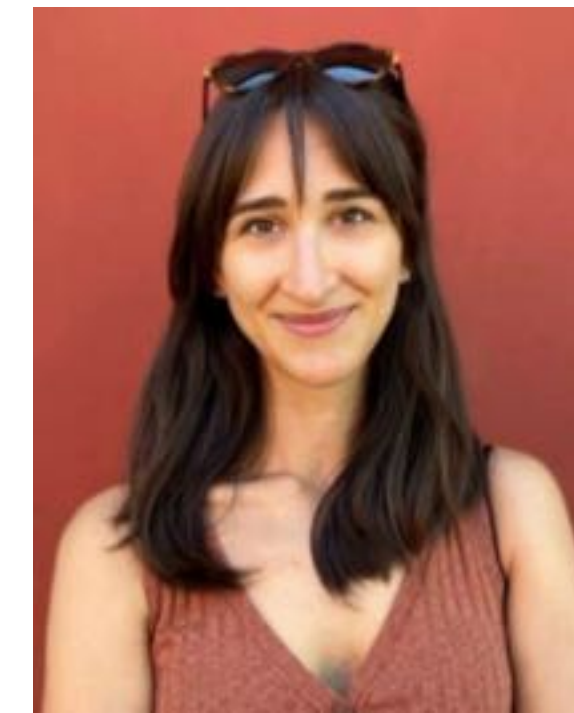
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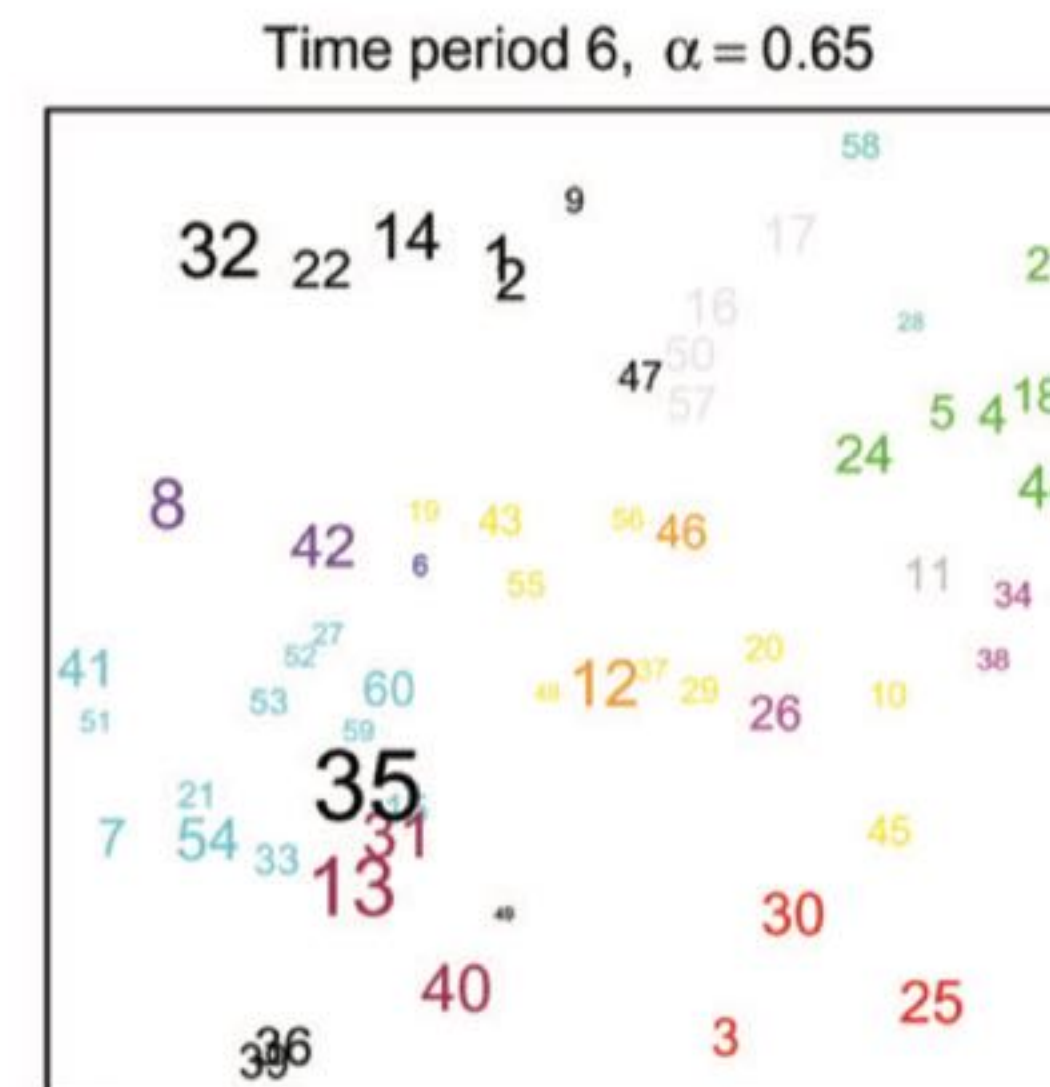
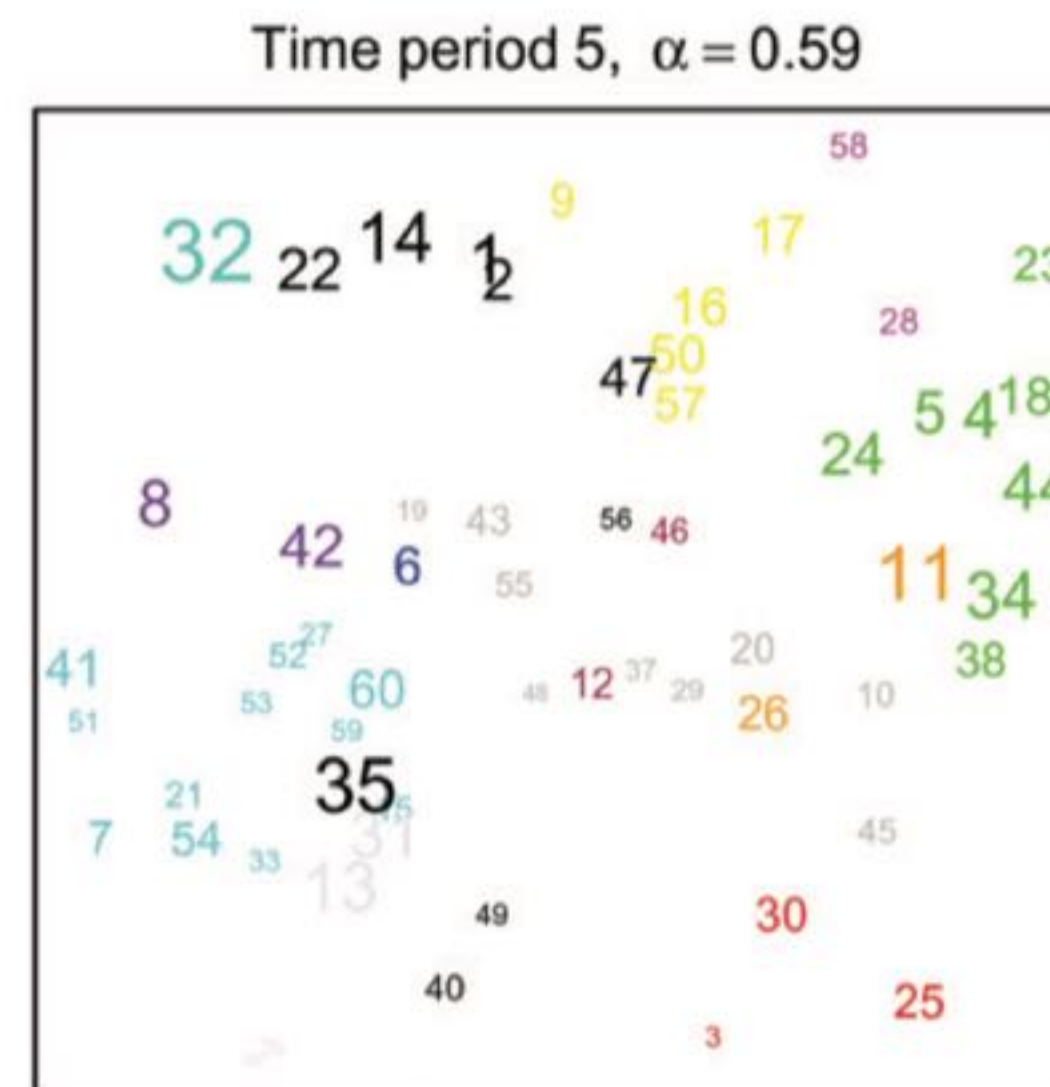
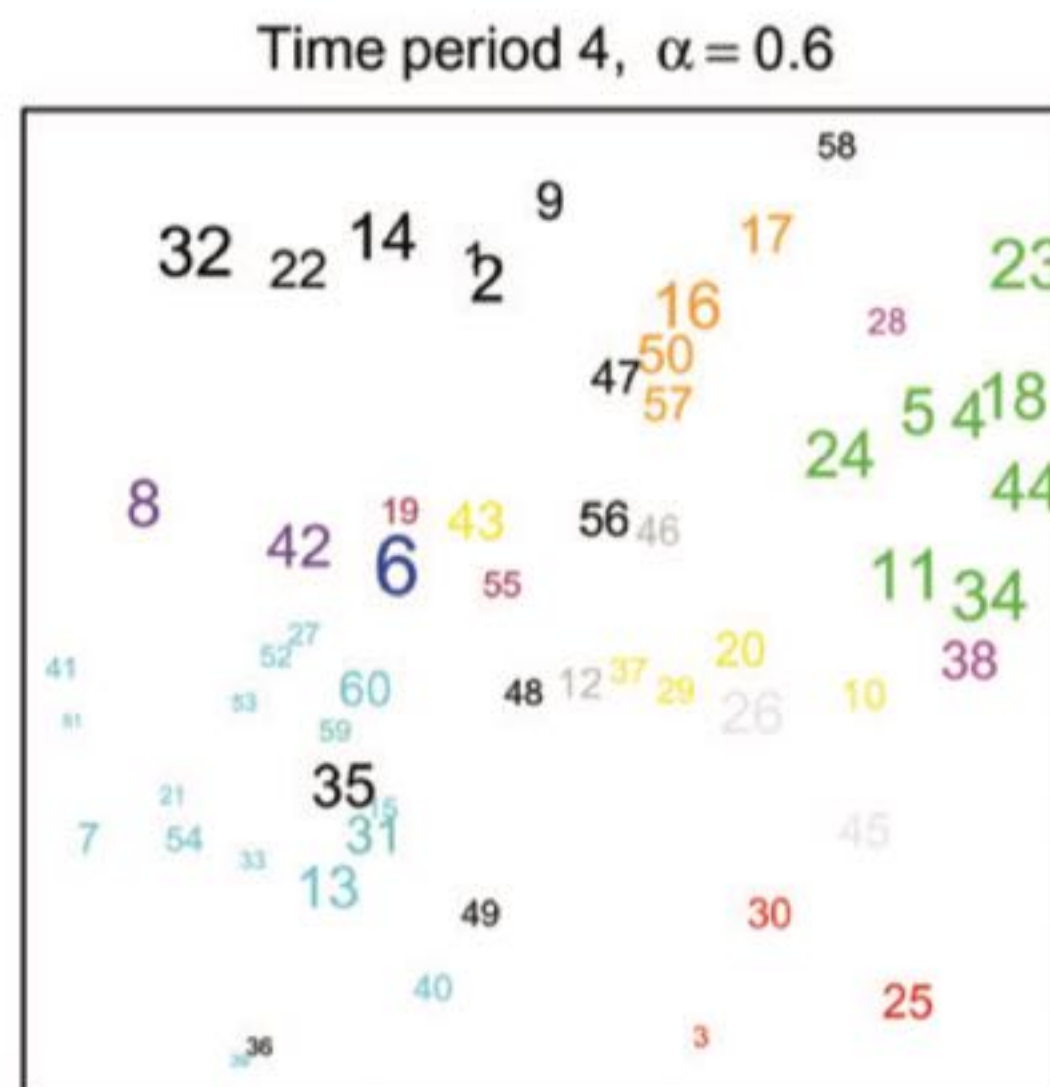


Francesco
Denti
(University of
Padova)

* AKA “Those you should have invited instead of me”

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- 👉 **Environmental Sciences**, to see how **locations** cluster differently from other locations over time



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- 👉 **Mobile data, sports sciences**, to study the **coordination of movements** in time to improve sports performance

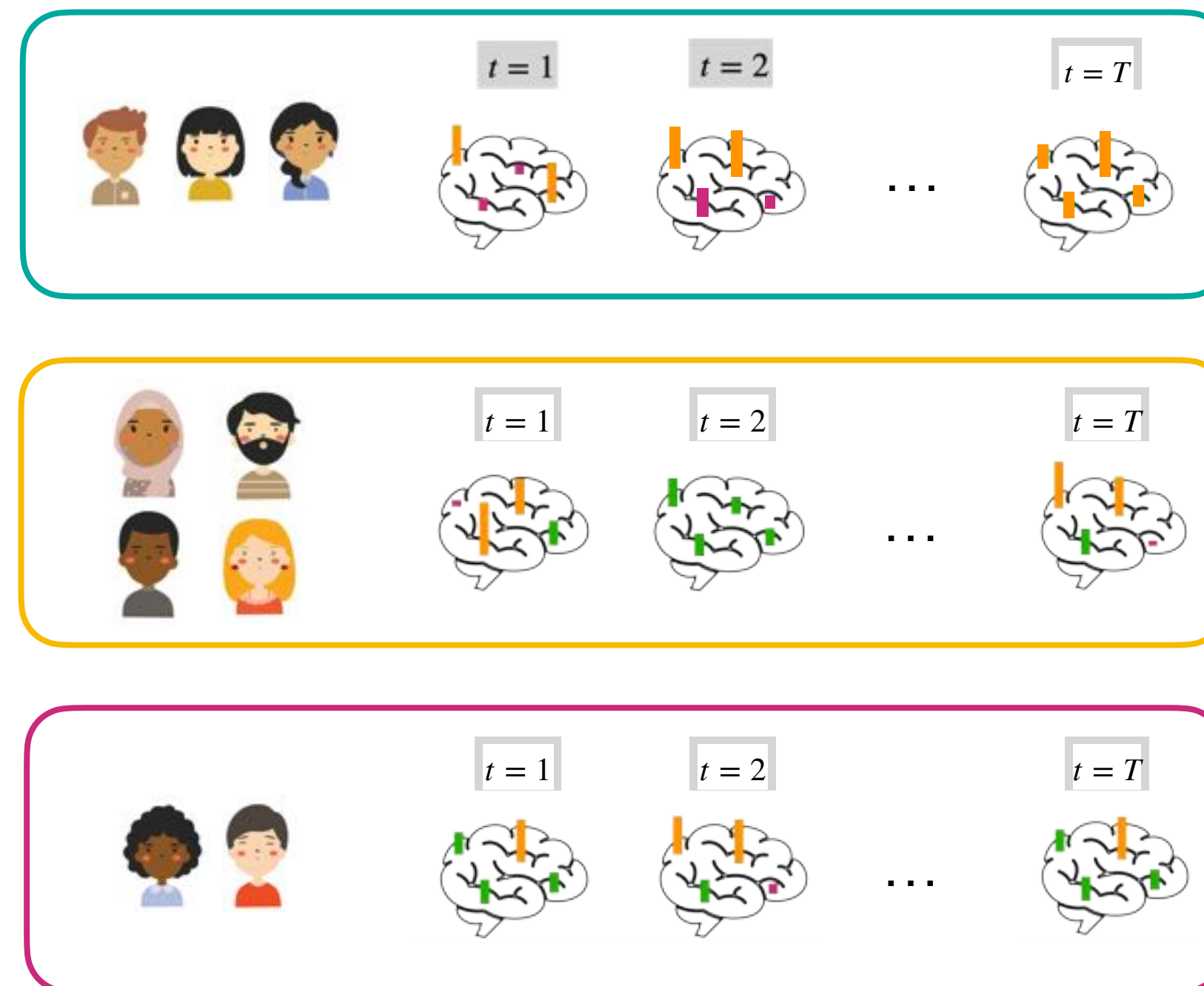
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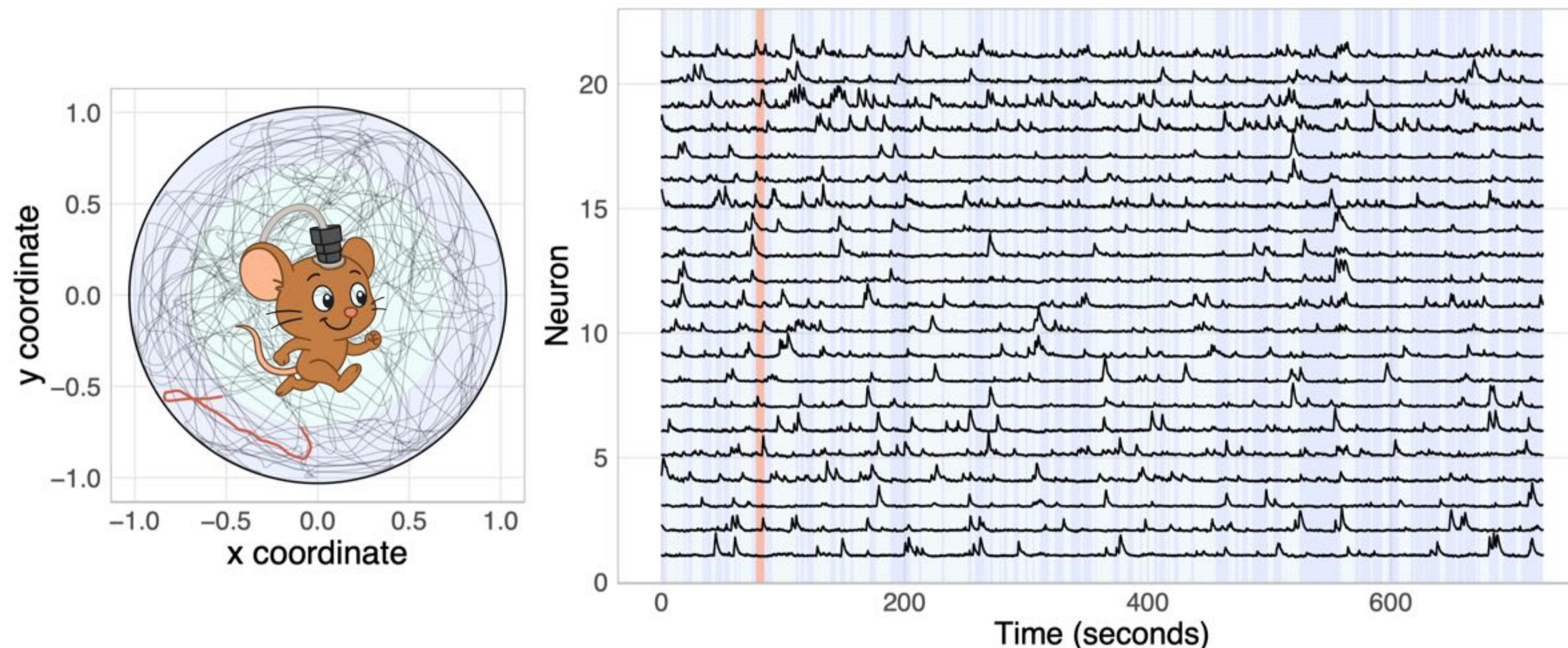
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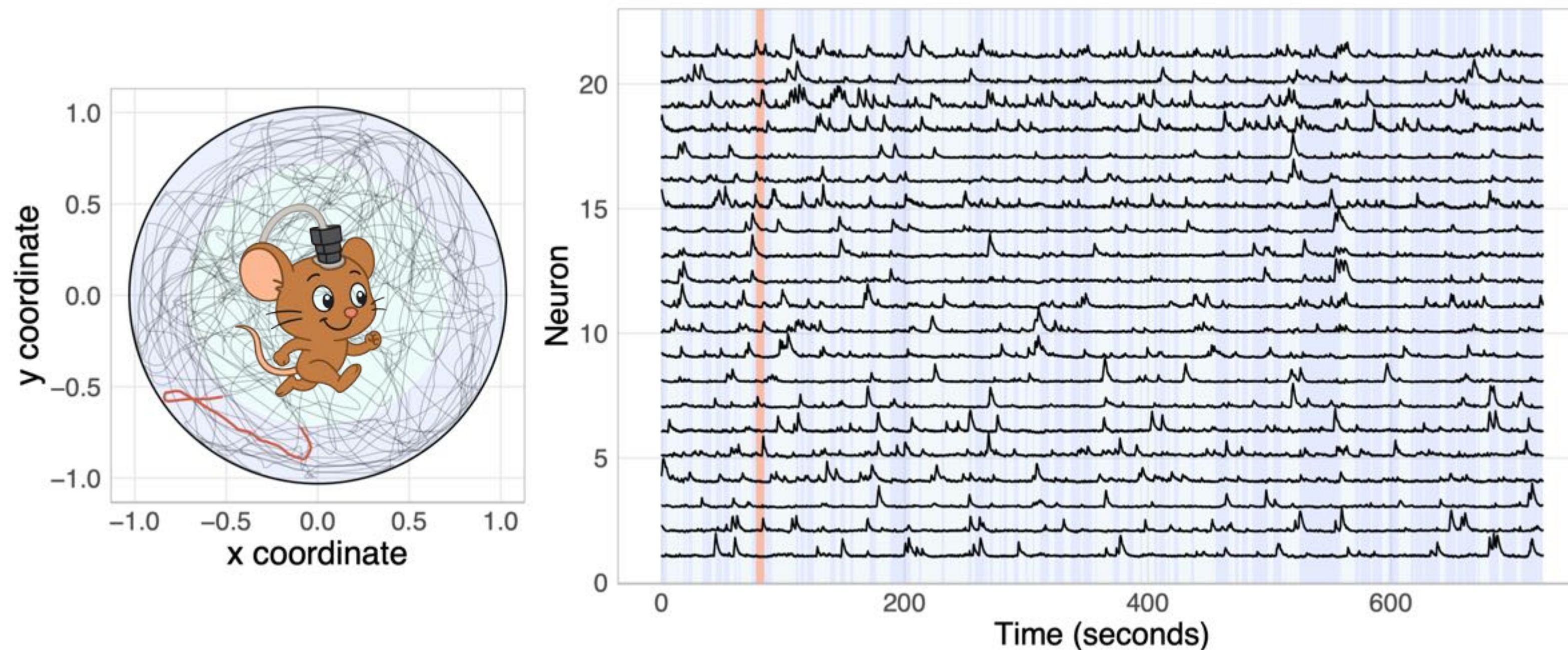
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Every application may
require a different
modeling of the
temporal dynamics

- ➔ **Time-varying Dirichlet process mixture models**
(Caron, Davy, Doucet 2007)

$$\mathbb{G}_t = \sum_{k=1}^{\infty} V_{k,t} \delta_{U_{k,t}}$$

→ Time-varying Dirichlet process mixture models

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$$U_{k,t} \sim \begin{cases} p(U_{k,t} \mid U_{k,t-1}) & \text{if } k \in \mathcal{I}(\mathbf{m}_{t-1}^t) \\ \mathbb{G}_0 & \text{otherwise} \end{cases}$$

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Other contributions (purposely non-exhaustive):

Fox, E., Sudderth, E.B., Jordan, M.I., and Willsky, A.S. (2011) - Switching DLM

Nieto-Barajas & Contreras-Cristan (2014) - Hierarchical LMM w. clustering of parameters

Cassese, Zhu, G., Vannucci (2019) - Dynamic model selection

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!! Introduce an auxiliary variable that identifies which of the experimental units at time $t-1$ will be considered for possible cluster reallocation at time t

$$\gamma_{it} = \begin{cases} 1 & \text{if unit } i \text{ is not reallocated when moving from time } t-1 \text{ to } t \\ 0 & \text{otherwise} \end{cases}$$

across $i=1, \dots, m$ units

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See also Paganin S., Page G., Quintana, F.A. (2024): Informed Random Partition Models with Temporal Dependence.

Temporal biclustering in multi-subject neuroscience studies



Measure small changes in blood flow related to brain activity

Experiments can be designed to study brain activity during a task

Multiple subjects often undergo the same experiment



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- What patterns of brain-region activation are there in any given moment of the experiment?



Brain region clusters

■ *Within*



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- What patterns of brain-region activation are there in any given moment of the experiment?
- How do patterns of brain-region activation change during the experiment?
- How do patterns of brain-region activation vary across subjects?

Brain region clusters

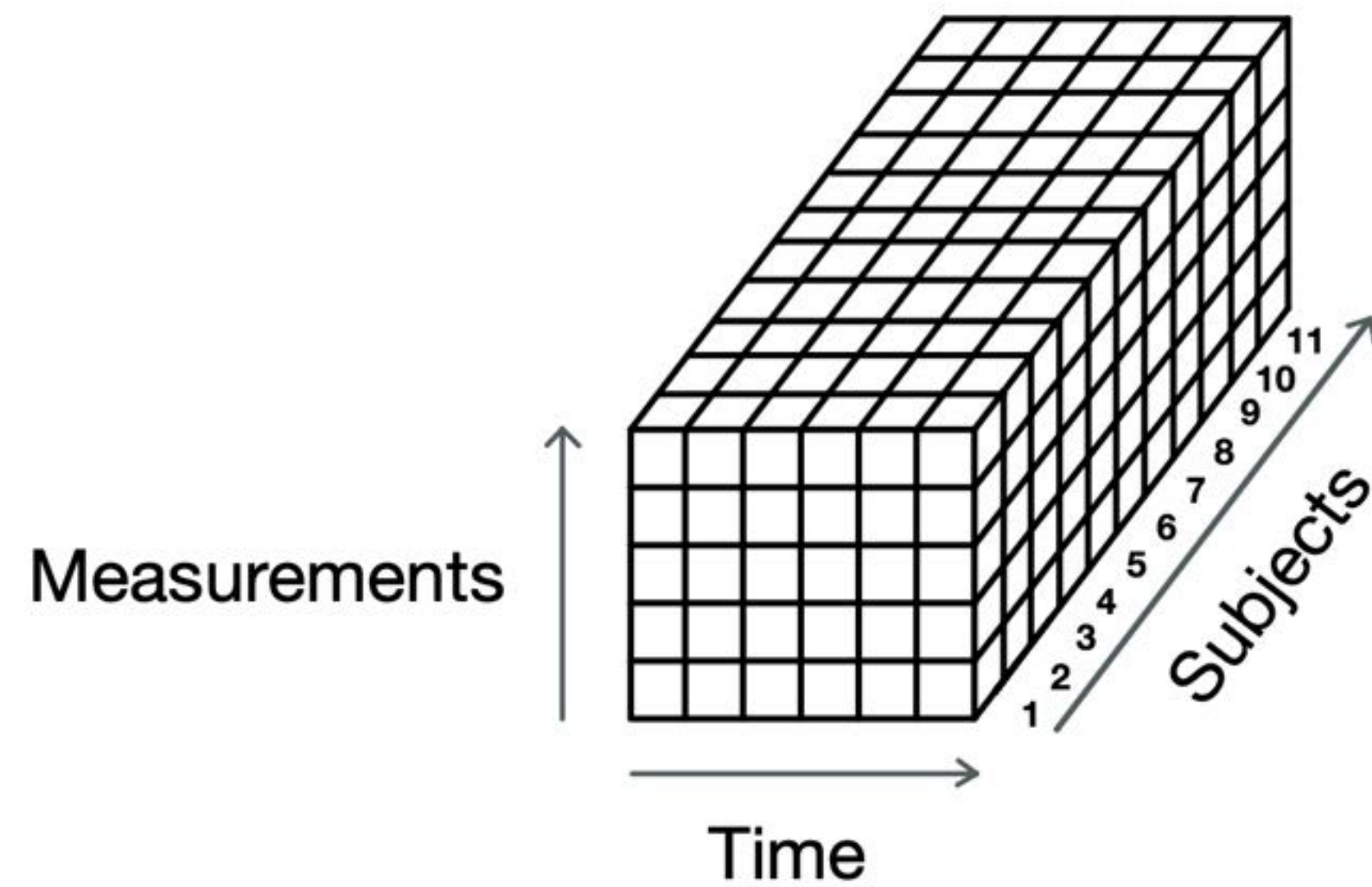
■ *Within*

Dynamic brain region clusters

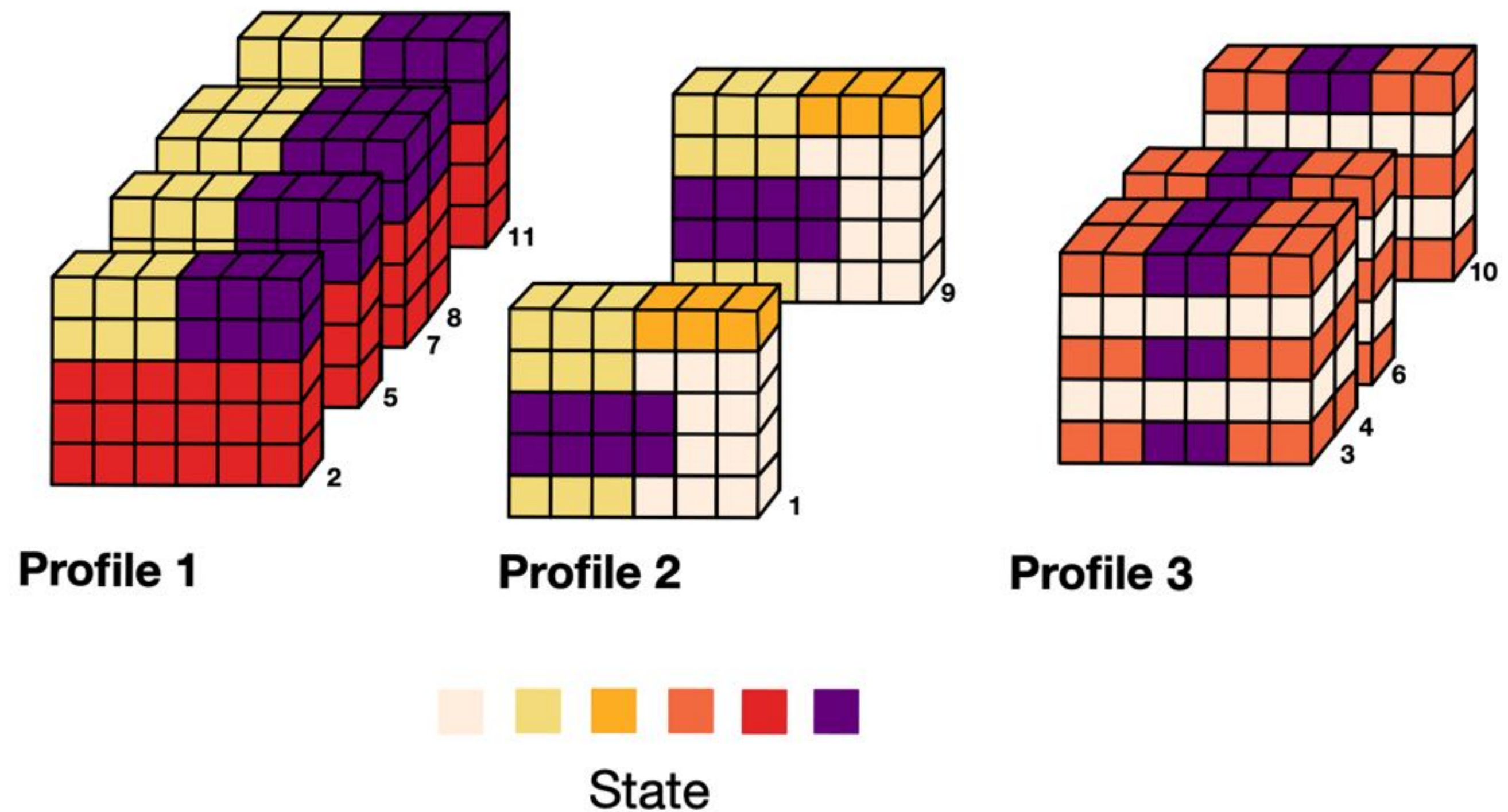
Subject clusters

■ *Across*

Data



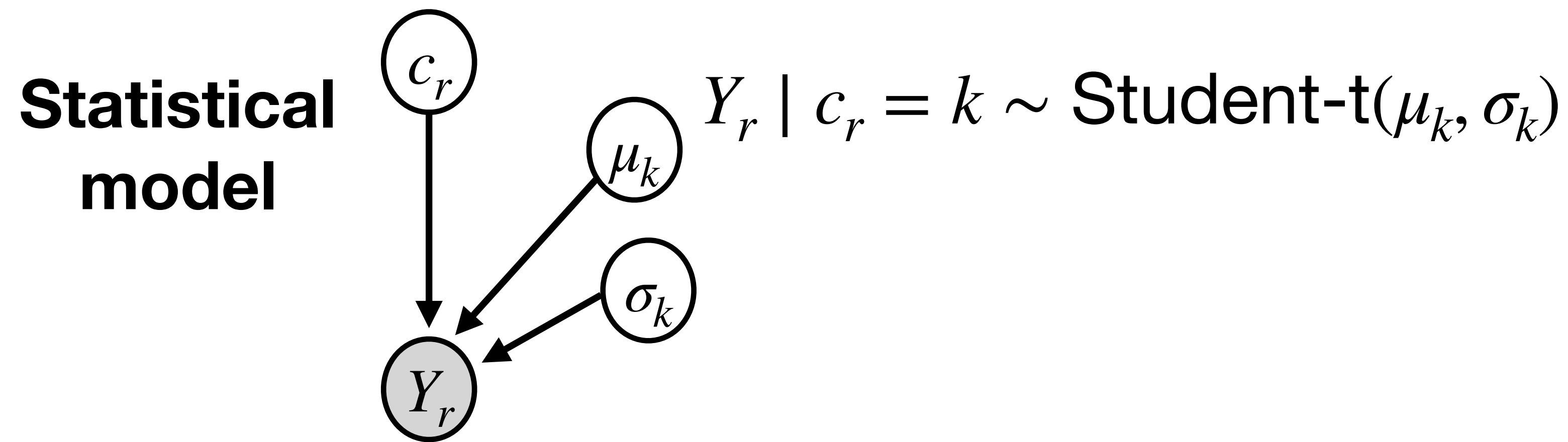
Model



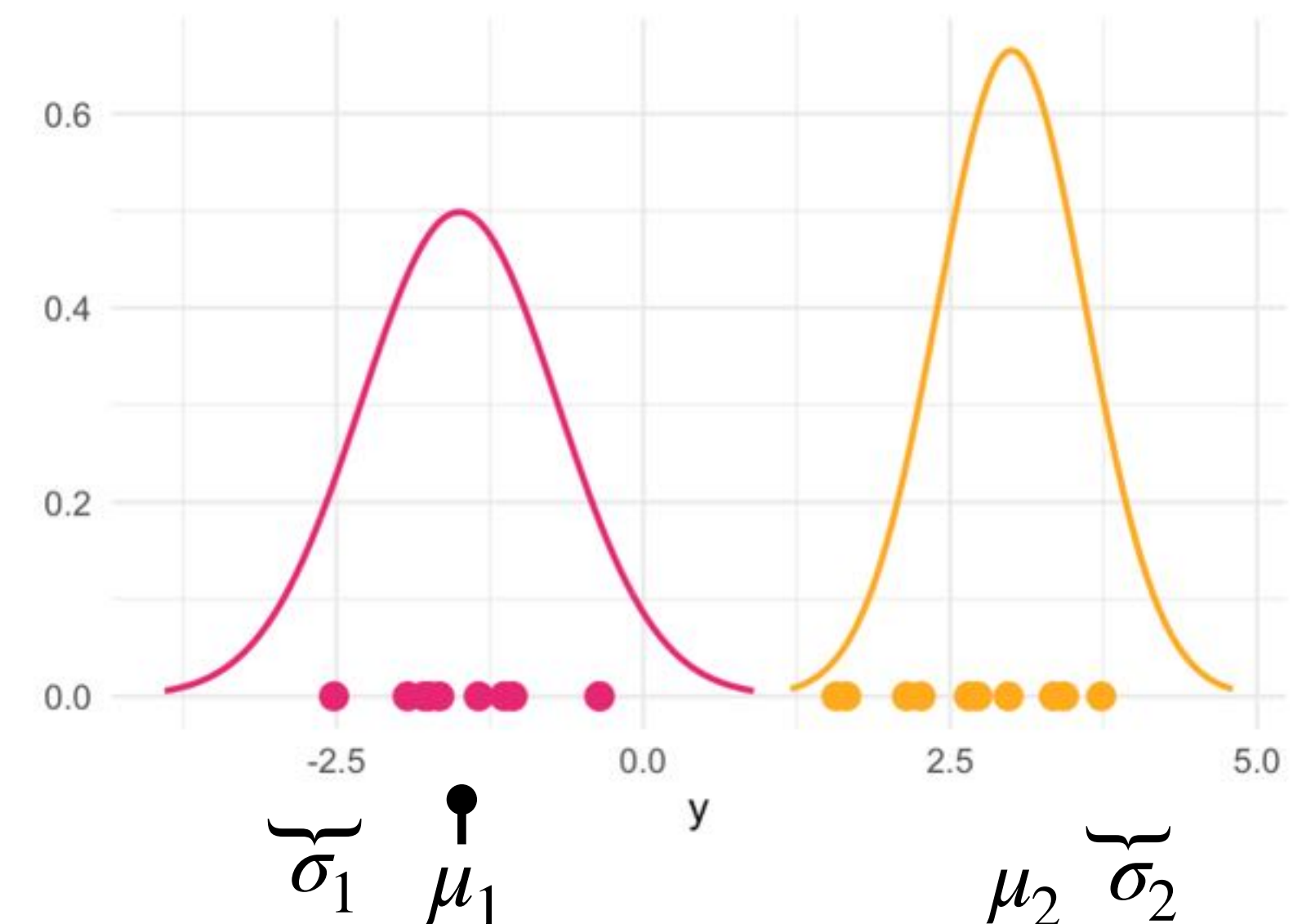
👉 **Basic model, time 0**

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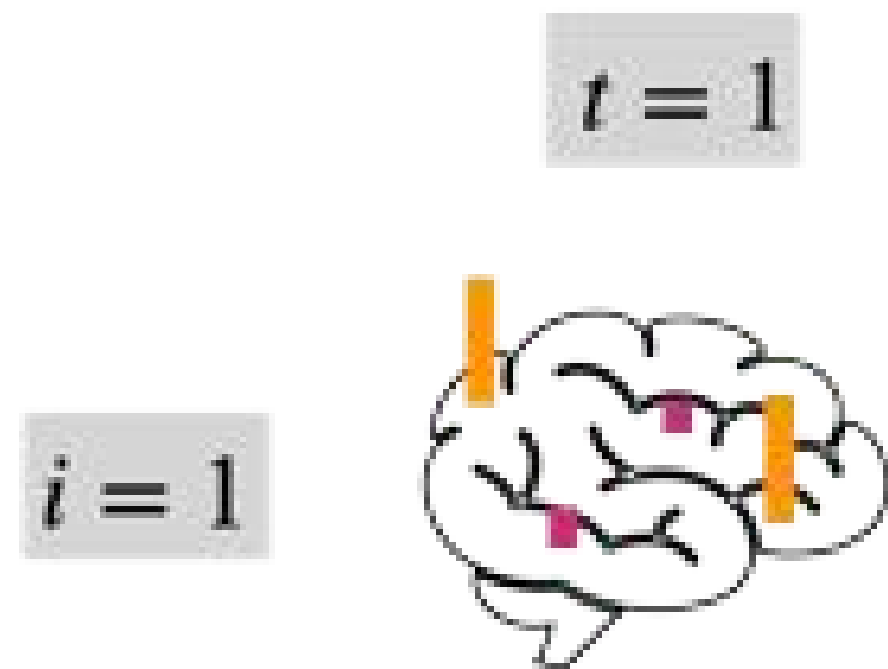
Data Y_r for ROI $r = 1, \dots, R$



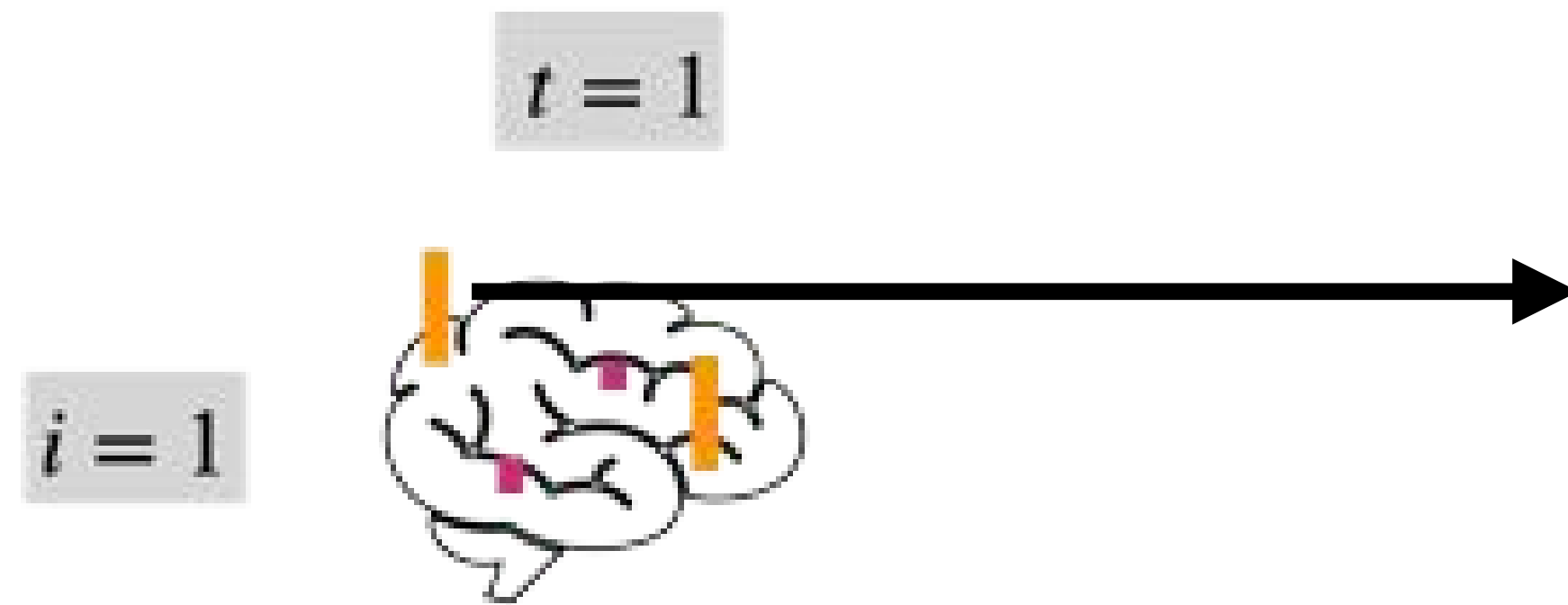
Inferred activation pattern



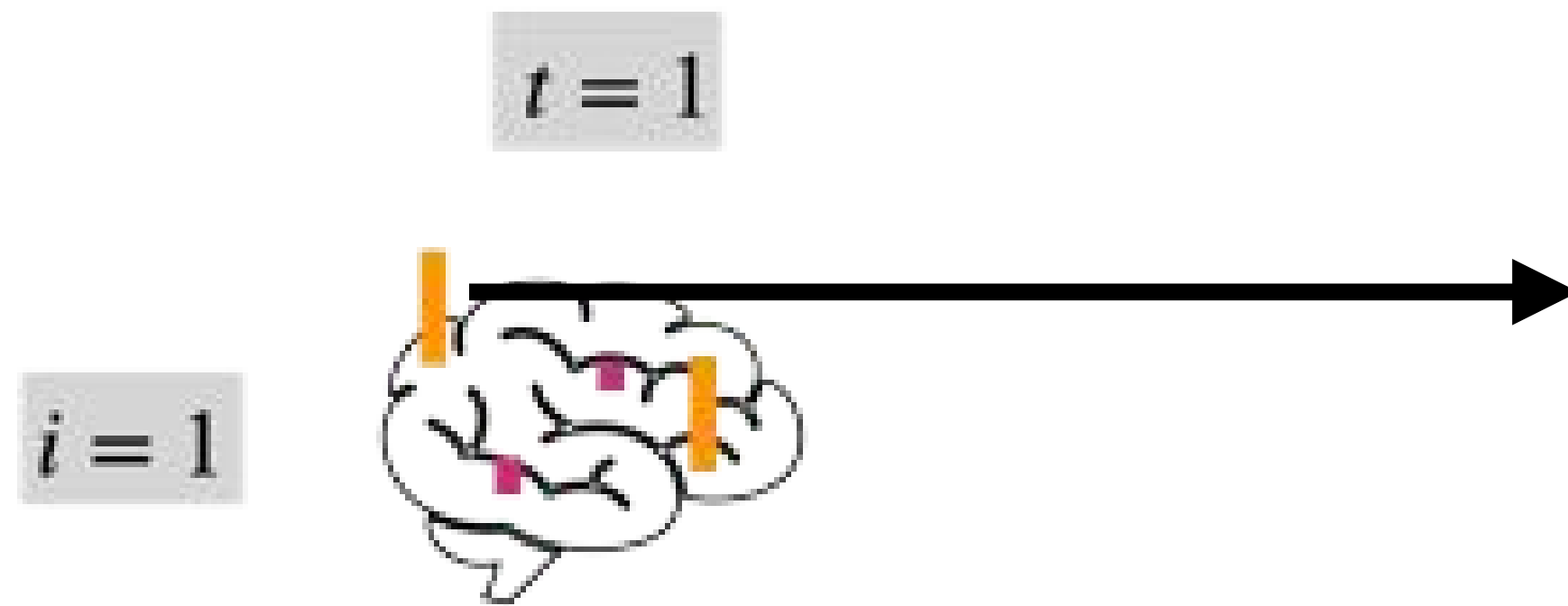
👉 Dynamic Brain Region Clustering:



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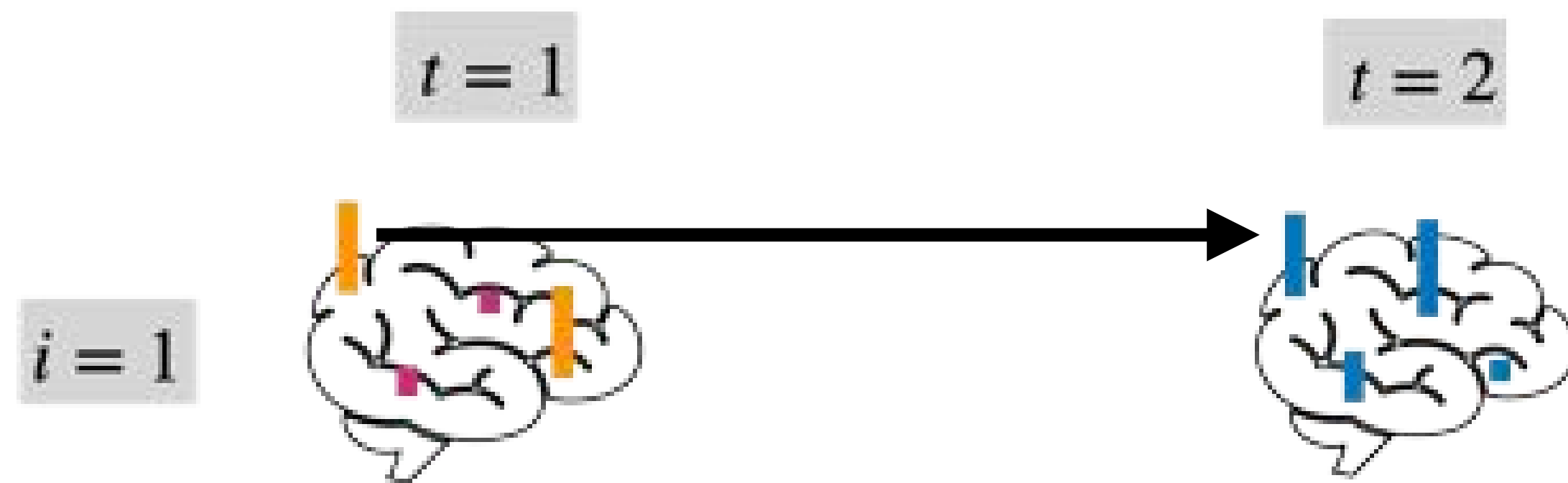


with probability α_2 : $c_{r2} = c_{r1}$

with probability $1 - \alpha_2$: $c_{r2} \sim \text{Categorical}(p_1, \dots, p_K)$

$$Y_{r2} \mid c_{r2} = k \sim \text{Student-t}(\mu_k, \sigma_k)$$

👉 Dynamic Brain Region Clustering:

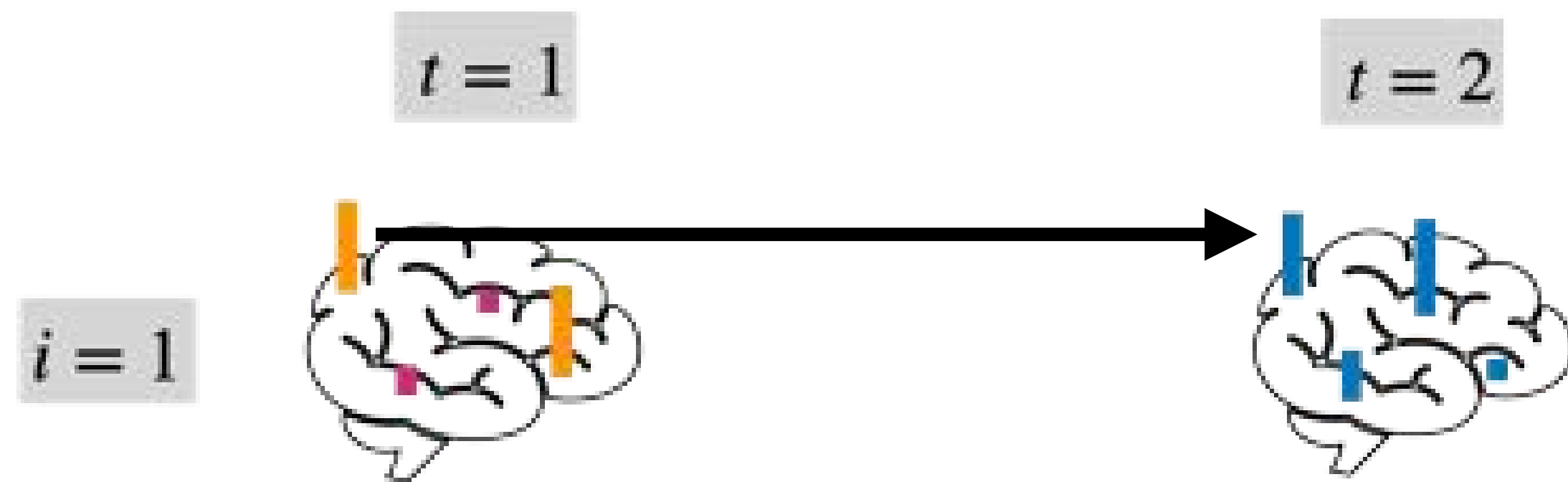


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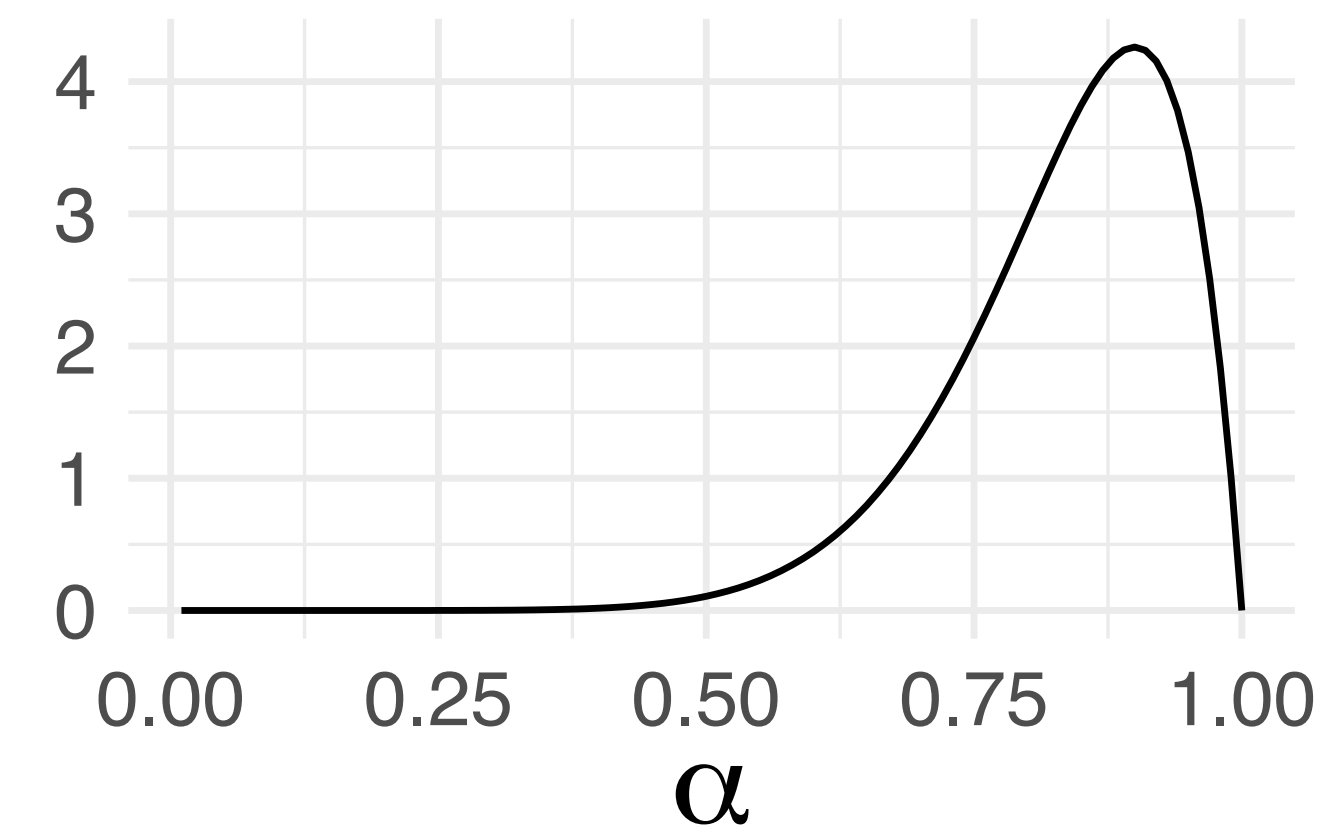
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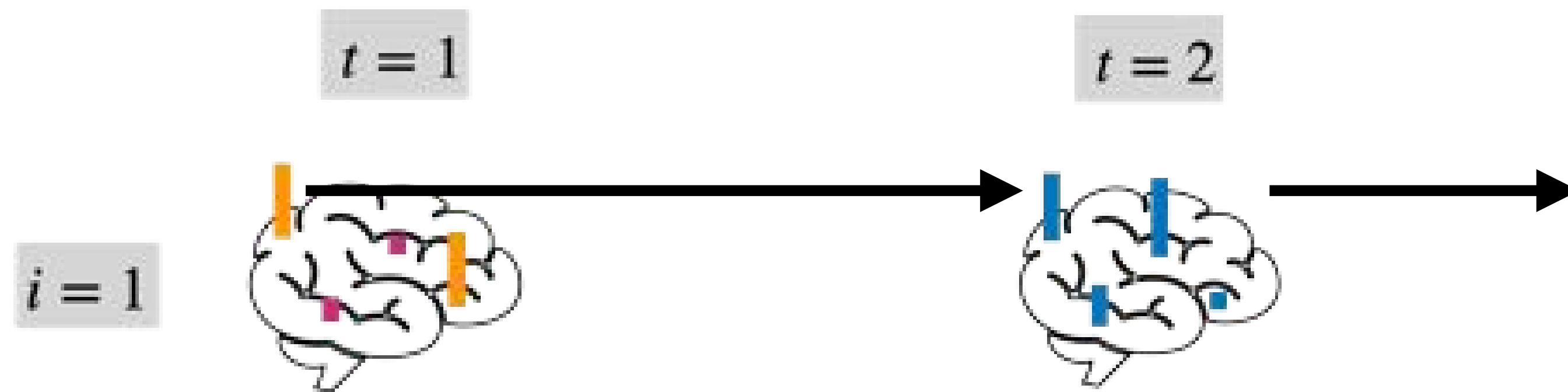
$$Y_{r2} \mid c_{r2} = k \sim \text{Student-t}(\mu_k, \sigma_k)$$



$$\alpha_2 \sim \text{Beta}(10, 2)$$

Large α_t encourages smooth dynamics!

👉 Dynamic Brain Region Clustering:

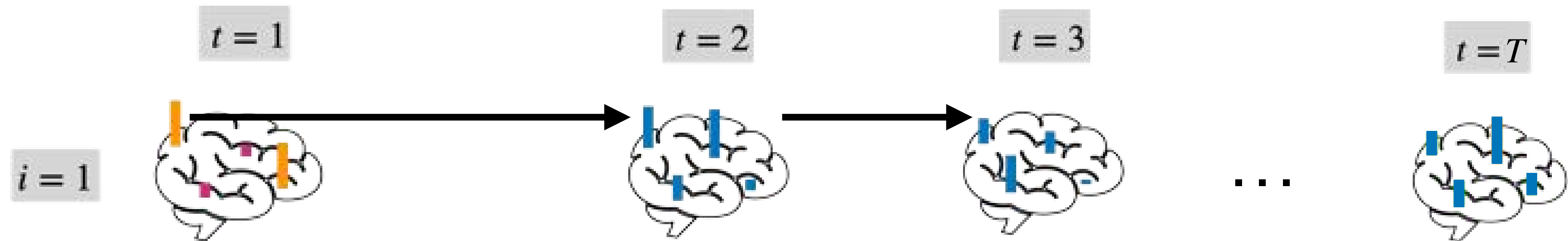


with probability α_3 : $c_{r3} = c_{r2}$

with probability $1 - \alpha_3$: $c_{r3} \sim \text{Categorical}(p_1, \dots, p_K)$

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👉 Dynamic Brain Region Clustering:

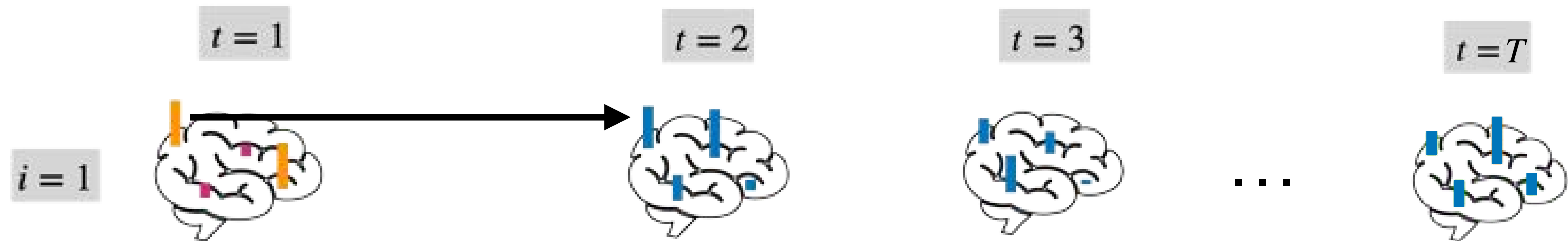


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👉 Dynamic Brain Region Clustering:



with probability α_t : $c_{rt} = c_{r,t-1}$

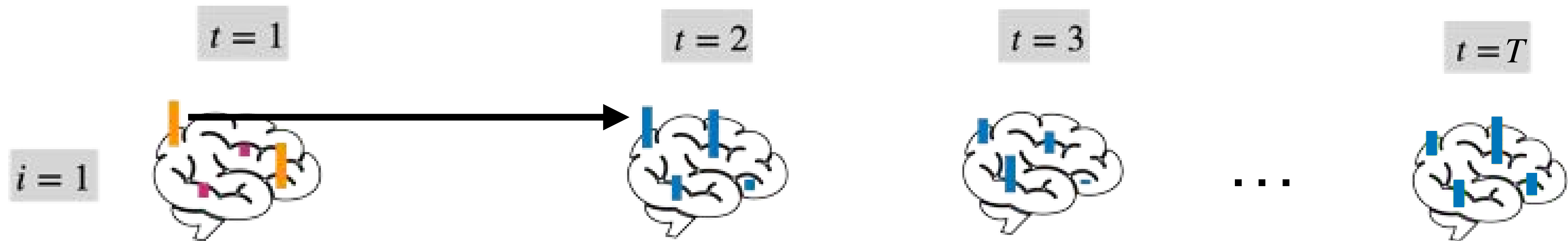
with probability $1 - \alpha_t$: $c_t \sim \text{Categorical}(p_1, \dots, p_K)$

$$Y_{rt} \mid c_{rt} = k \sim \text{Student-t}(\mu_k, \sigma_k)$$

*Prior on $\mathbf{p} = (p_1, \dots, p_K)$
such that active number of
clusters can:*

- *be learned from data*
- *differ across time and subjects*

👉 Dynamic Brain Region Clustering:



$$\mathbf{p} \mid \boldsymbol{\omega}_0 \sim \text{Dirichlet}(\phi \omega_{01}, \dots, \phi \omega_{0K}),$$

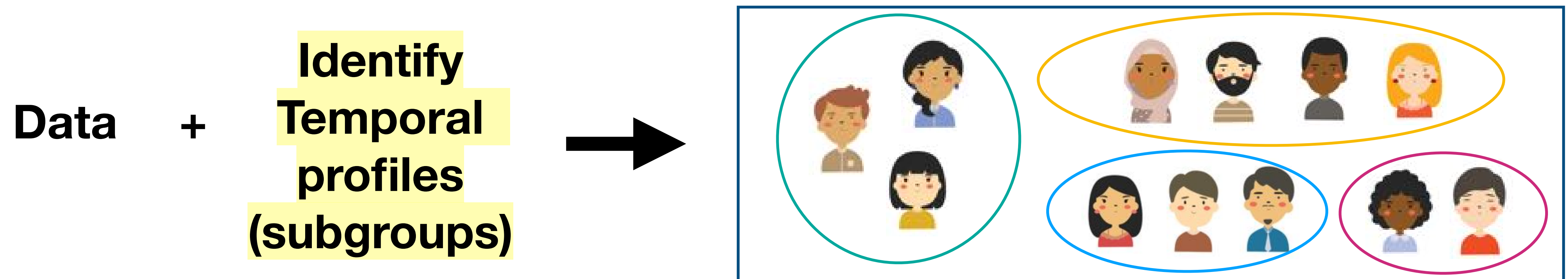
$$\boldsymbol{\omega}_0 \mid \boldsymbol{\eta} \sim \text{Dirichlet}\left(\frac{\eta}{K}, \dots, \frac{\eta}{K}\right)$$

$$\boldsymbol{\eta} \sim \text{Gamma}(d_1, d_2)$$

$$\boldsymbol{\omega}_0 = (\omega_{01}, \dots, \omega_{0K})$$

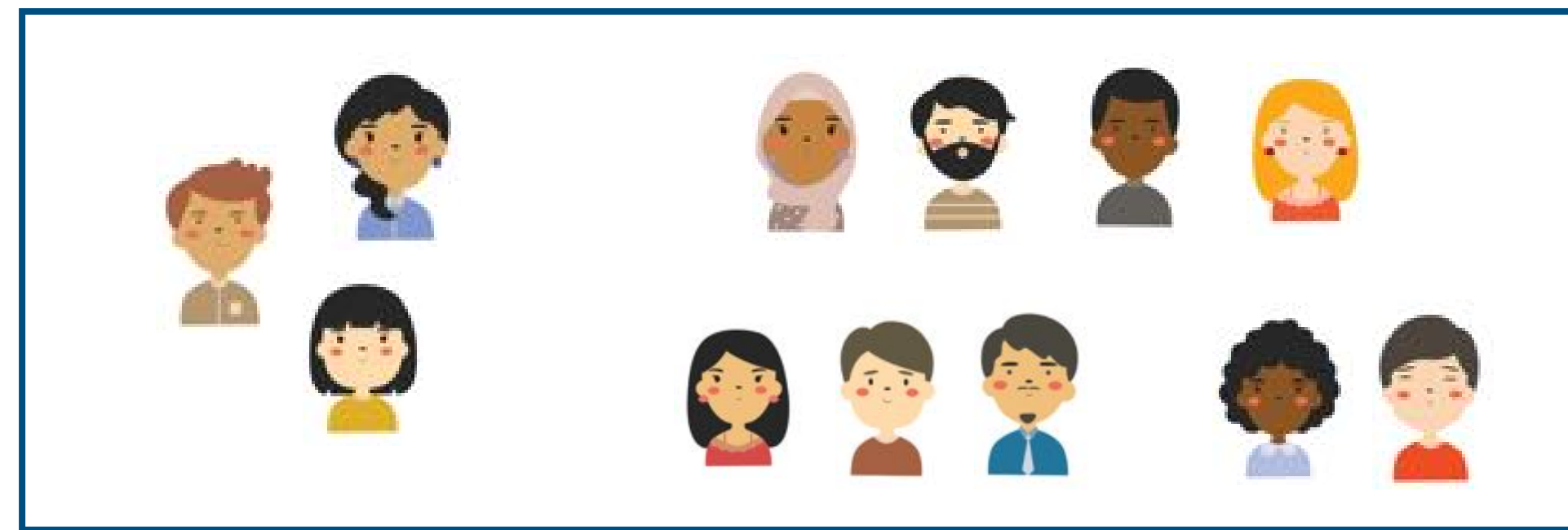
Sparse Hierarchical Mixture of Mixtures Model
Malsiner-Walli et al. 2016 (Stat. Comput.)

From clustering brain regions over time in a single subject to **multiple subjects**:

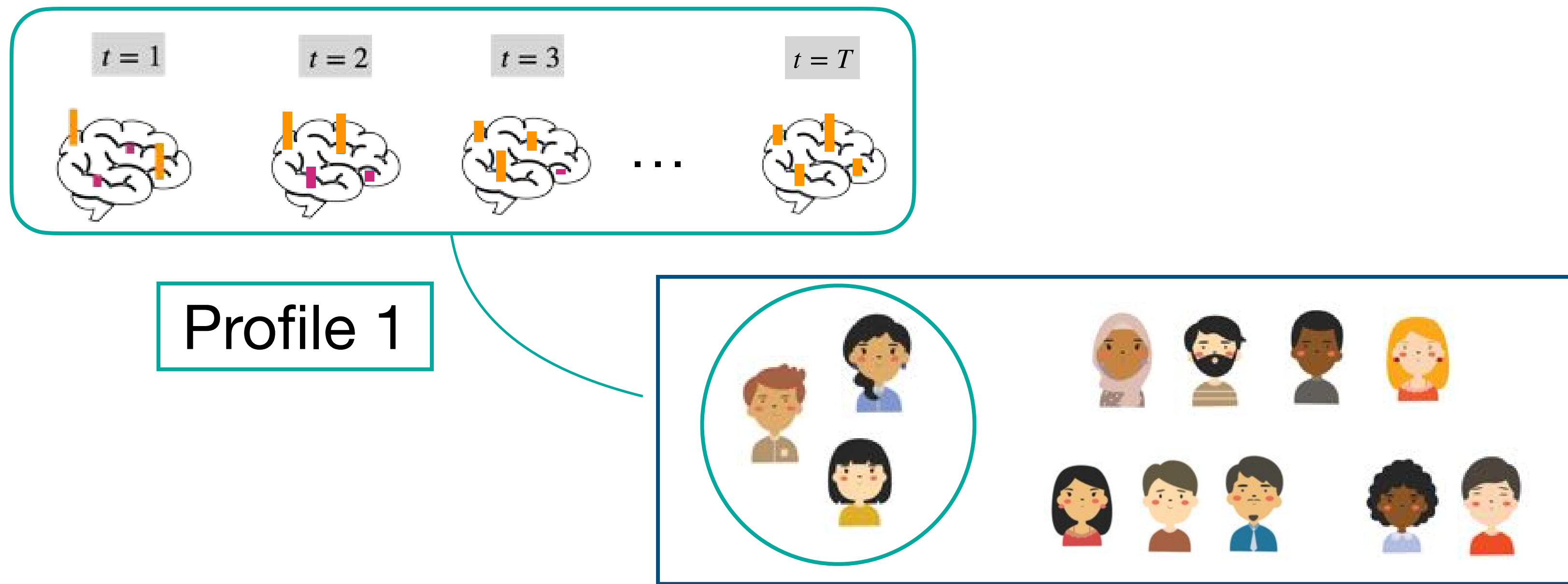


💡 **Profile:** specific sequence of brain-region clusters during the experiment

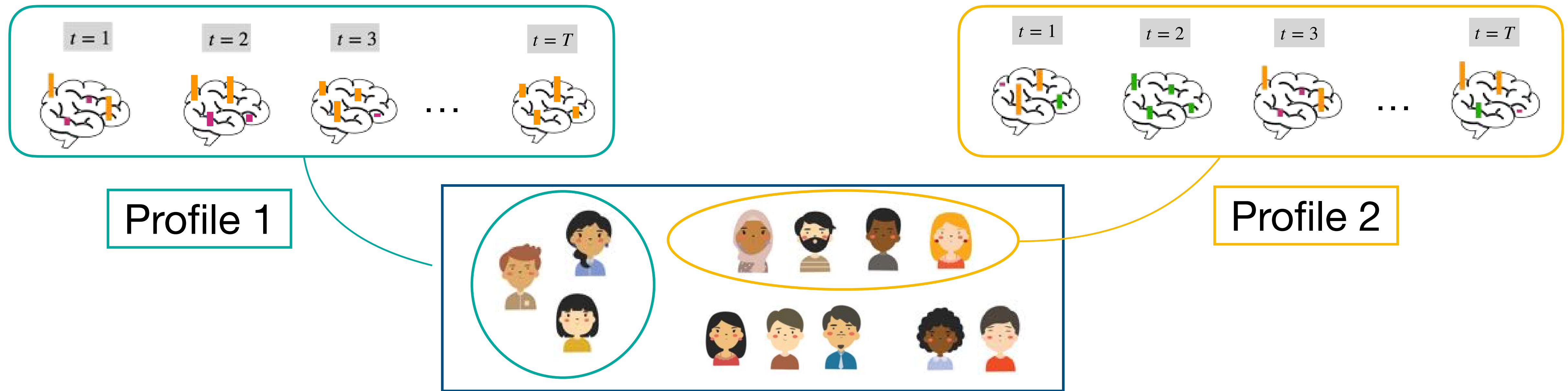
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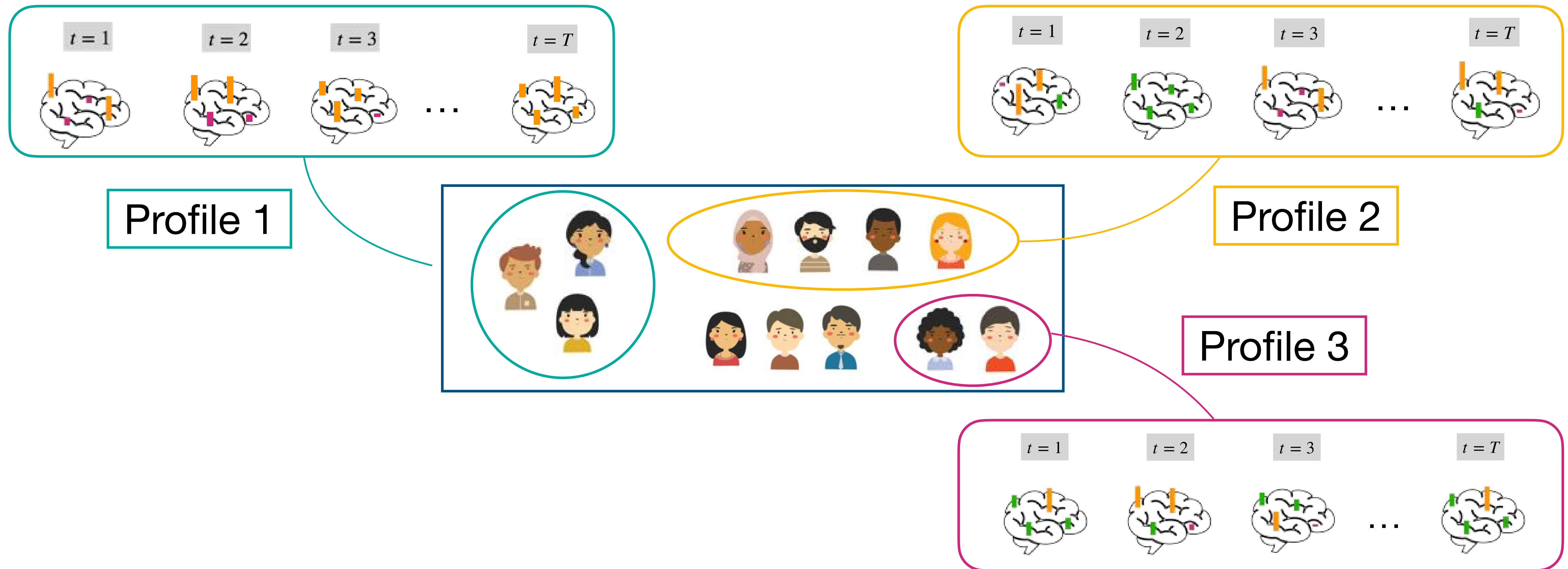
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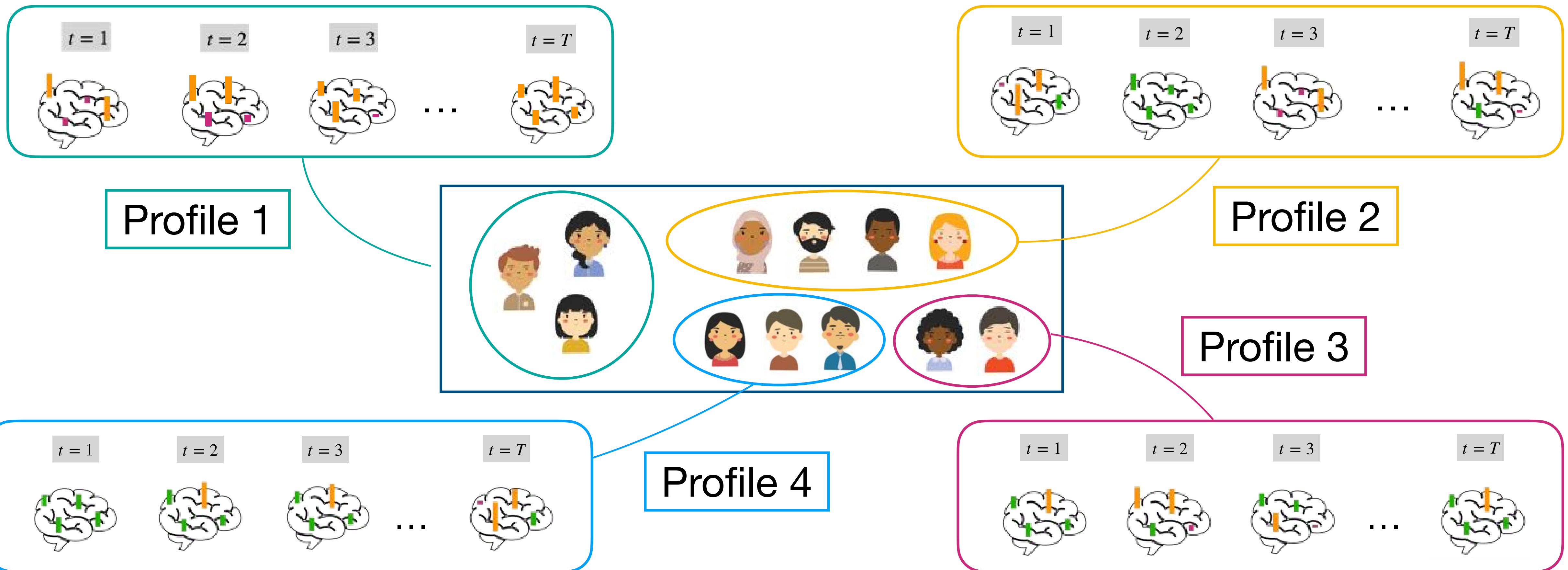
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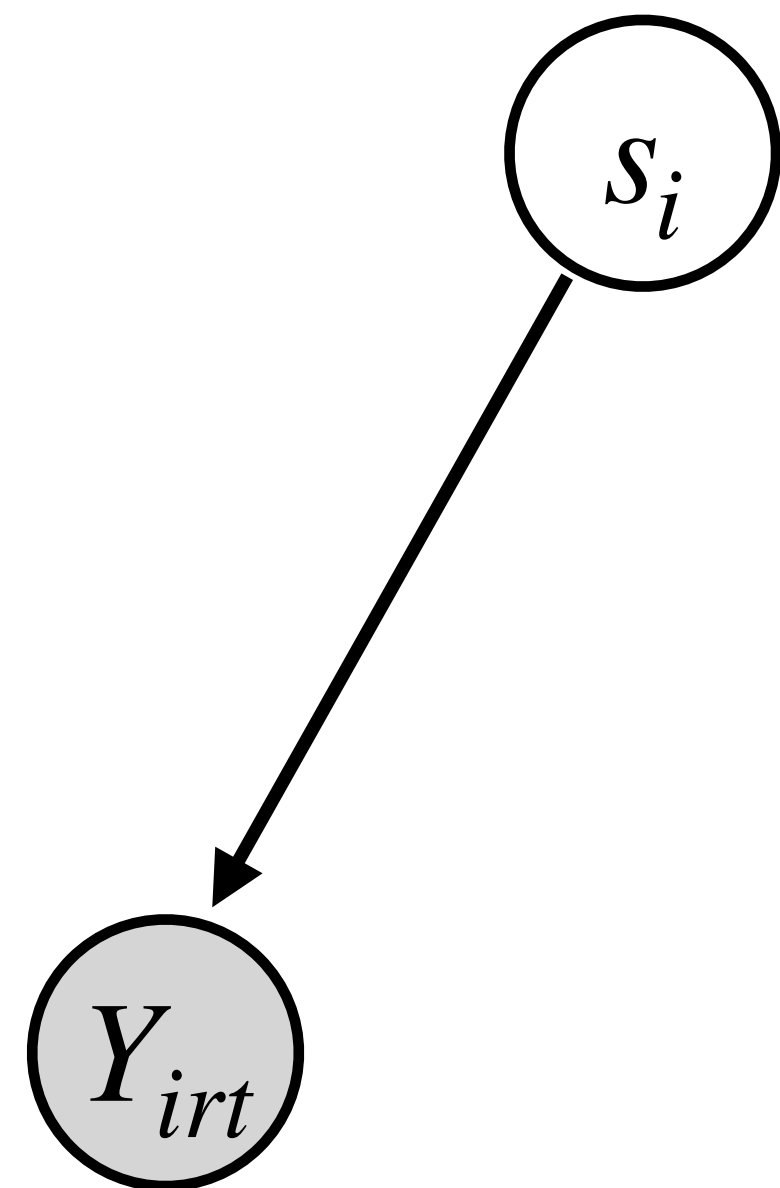
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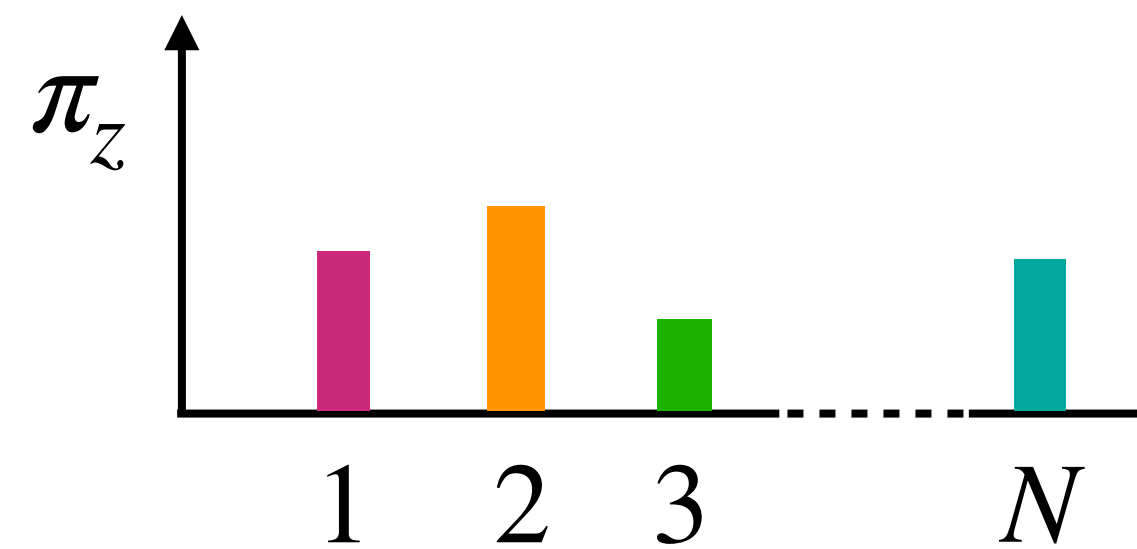
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For subject i , brain region r and time t



Profile of subject i



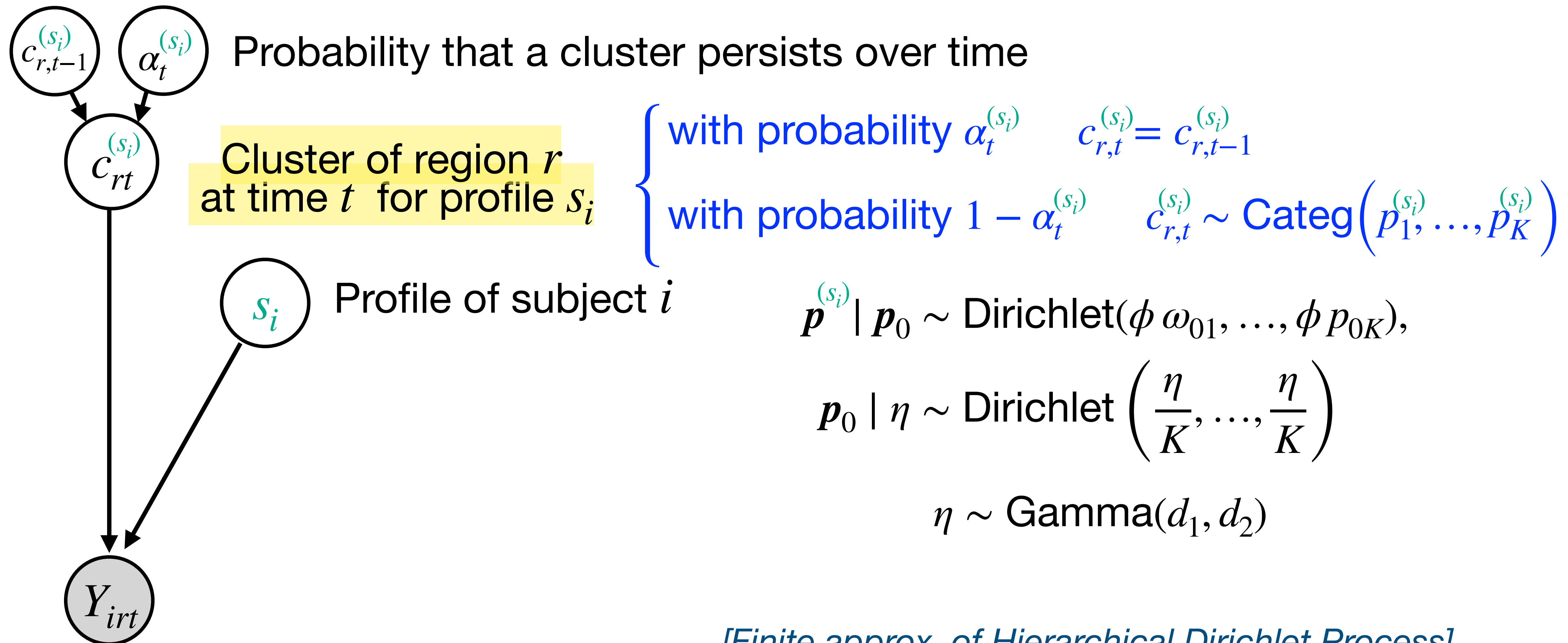
$$s_i \sim \text{Categorical}(\pi_1, \dots, \pi_N)$$

$$\pi \sim \text{Dirichlet}\left(\frac{\varepsilon}{N}, \dots, \frac{\varepsilon}{N}\right)$$

$$\varepsilon \sim \text{Gamma}(b_1, b_2)$$

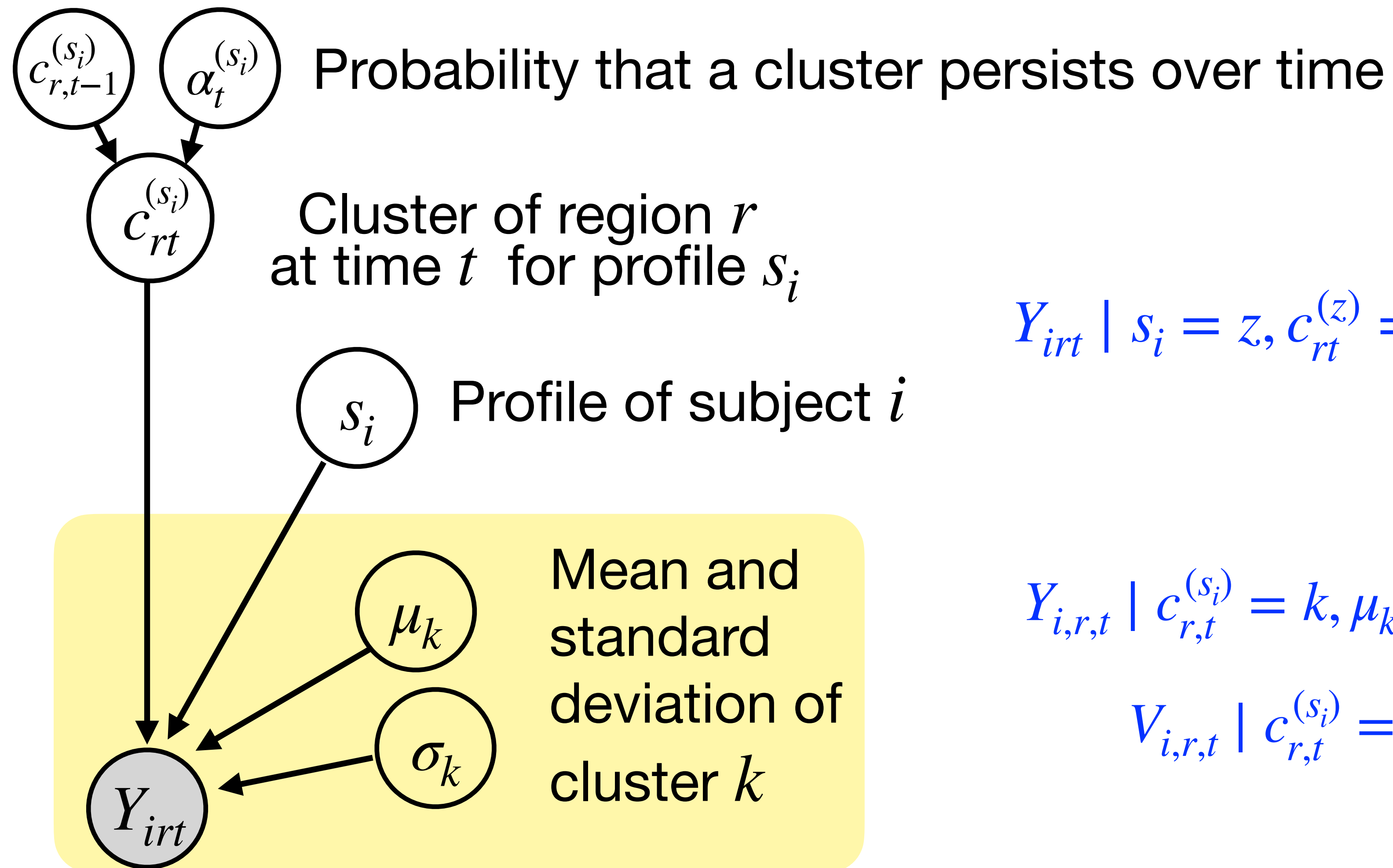
Sparse Finite Mixture

For subject i , brain region r and time t

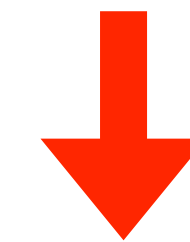


[Finite approx. of Hierarchical Dirichlet Process]

For subject i , brain region r and time t



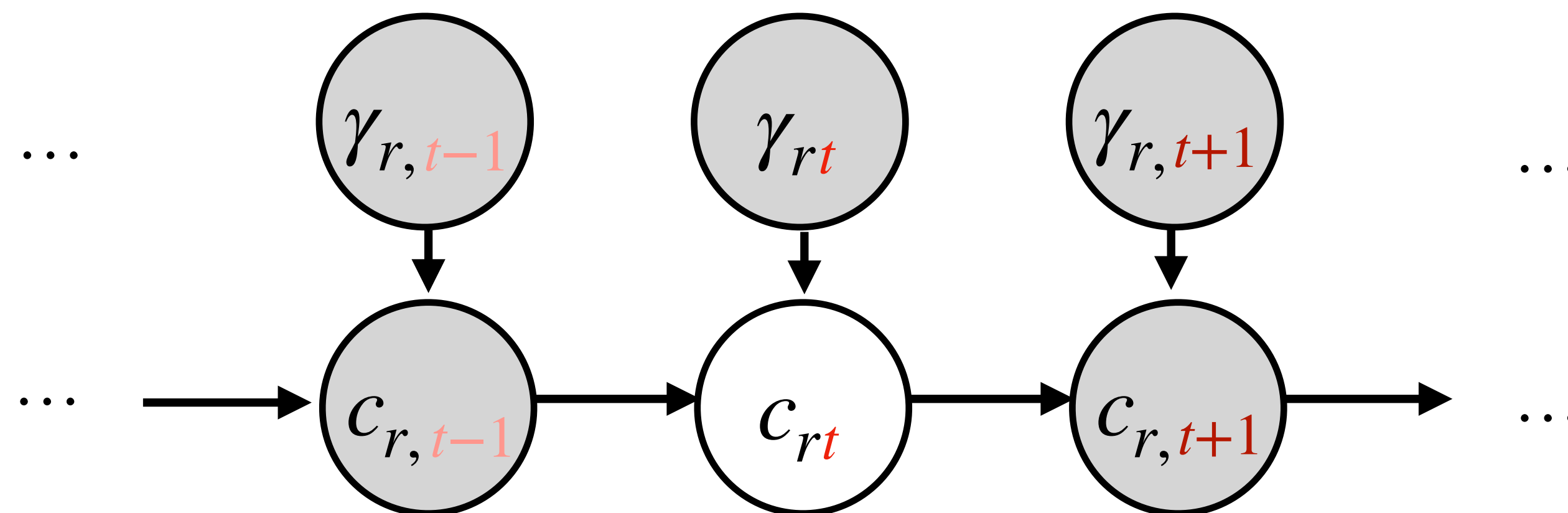
$$Y_{irt} \mid s_i = z, c_{rt}^{(z)} = k, \mu_k, \sigma_k \sim \text{Student-t}(\mu_k, \sigma_k)$$



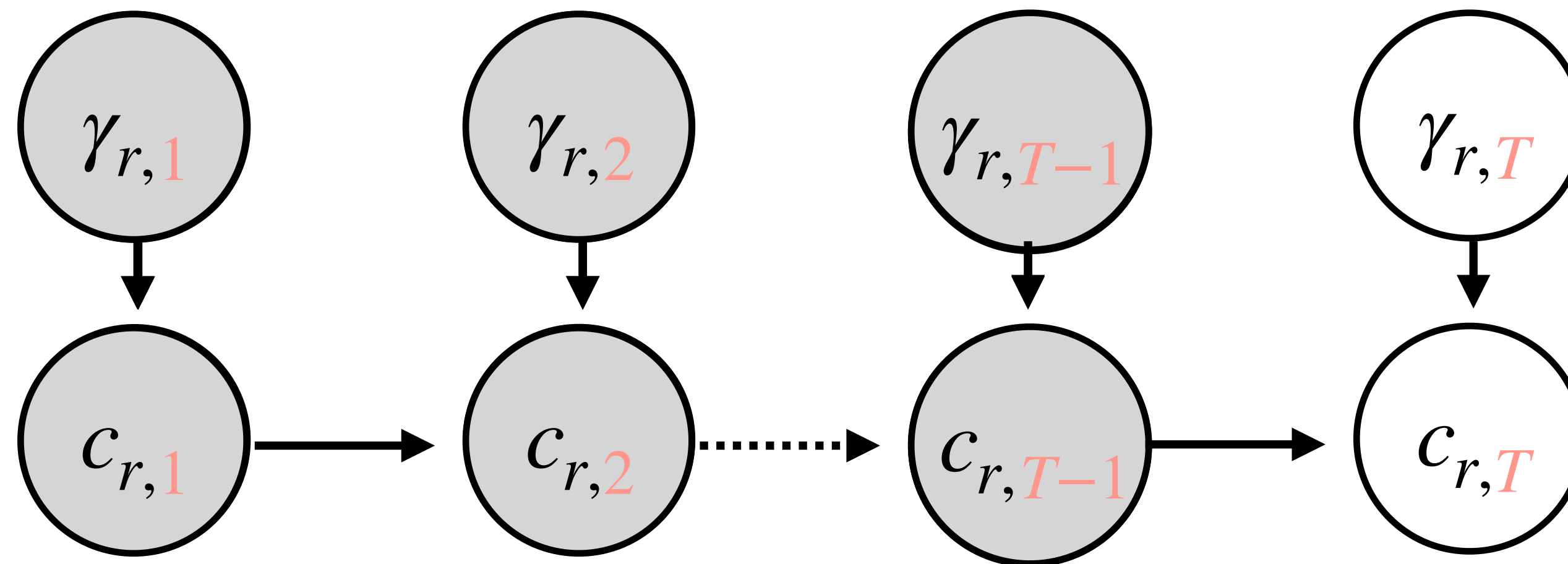
$$Y_{i,r,t} \mid c_{r,t}^{(s_i)} = k, \mu_k, V_{i,r,t} \stackrel{\text{ind}}{\sim} \text{Normal}(\mu_k, V_{i,r,t})$$

$$V_{i,r,t} \mid c_{r,t}^{(s_i)} = k, \sigma_k^2 \stackrel{\text{iid}}{\sim} \text{Inv-}\chi^2(\nu, \sigma_k^2).$$

- We design a MCMC for posterior inference, mostly using Gibbs updates
- Crucial step is the update of cluster-assignment sequence $(c_{r,1}^{(z)}, \dots, c_{r,T}^{(z)})$ for each profile z and region r
- For the case with no profiles, Page et al. (2022) propose a marginal sampler
 - Let $\gamma_{r,t} = 1$ with probability α_t (so $\gamma_{r,t}$ is an indicator of cluster persistence)
 - Marginal updates are conditional on **past**, **present** and **future** persistence indicators and cluster assignments



- We design update of cluster-assignment sequences *in block*:
 - Update persistence indicators and cluster assignments together and sequentially, only conditioned on the past

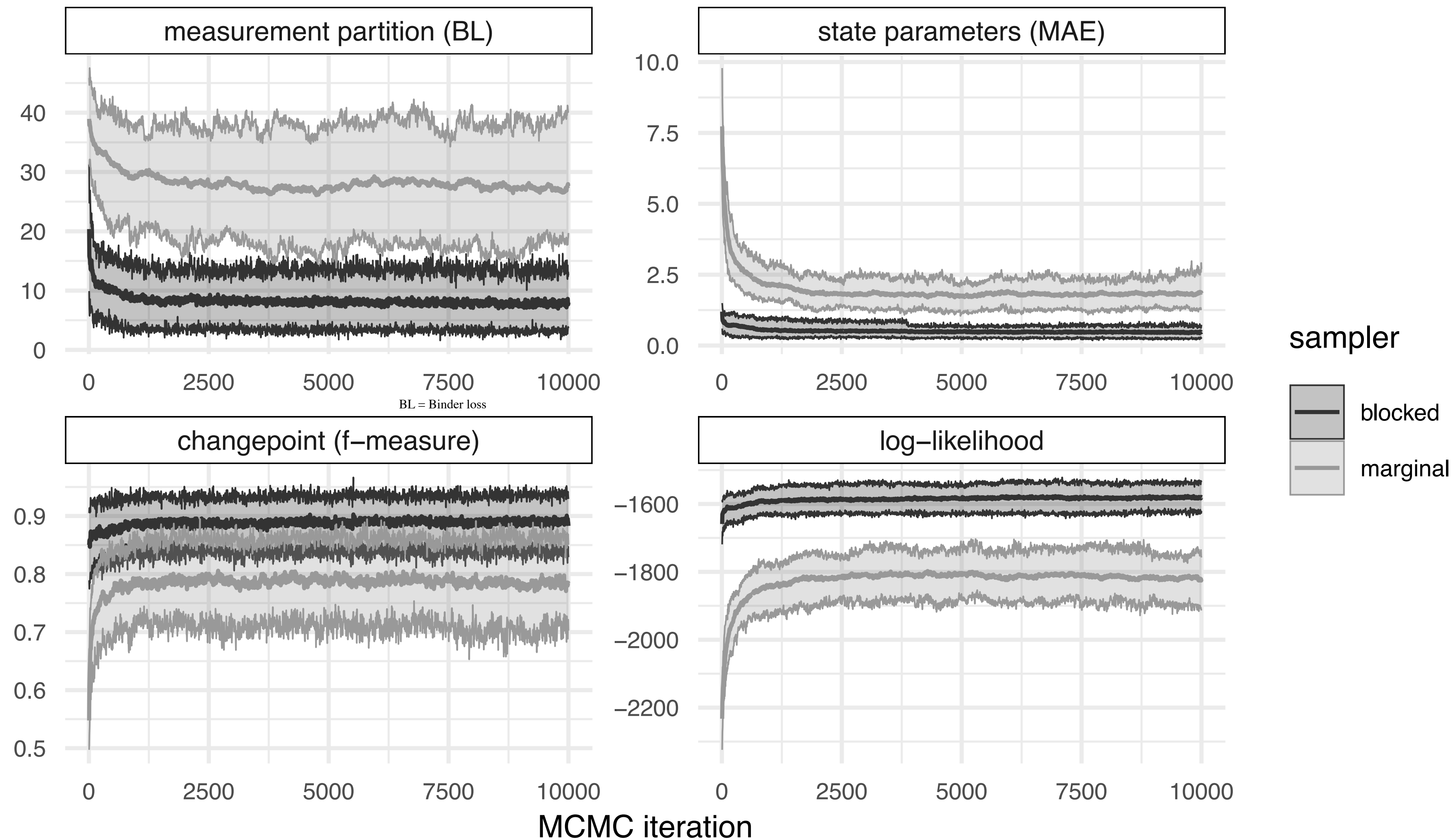


Blocked vs Marginal Sampler

BL = Binder loss

MAE = Mean Absolute
Error of state
parameters

f-measure
(F1, combining precision
and recall)
for changepoint
detection accuracy

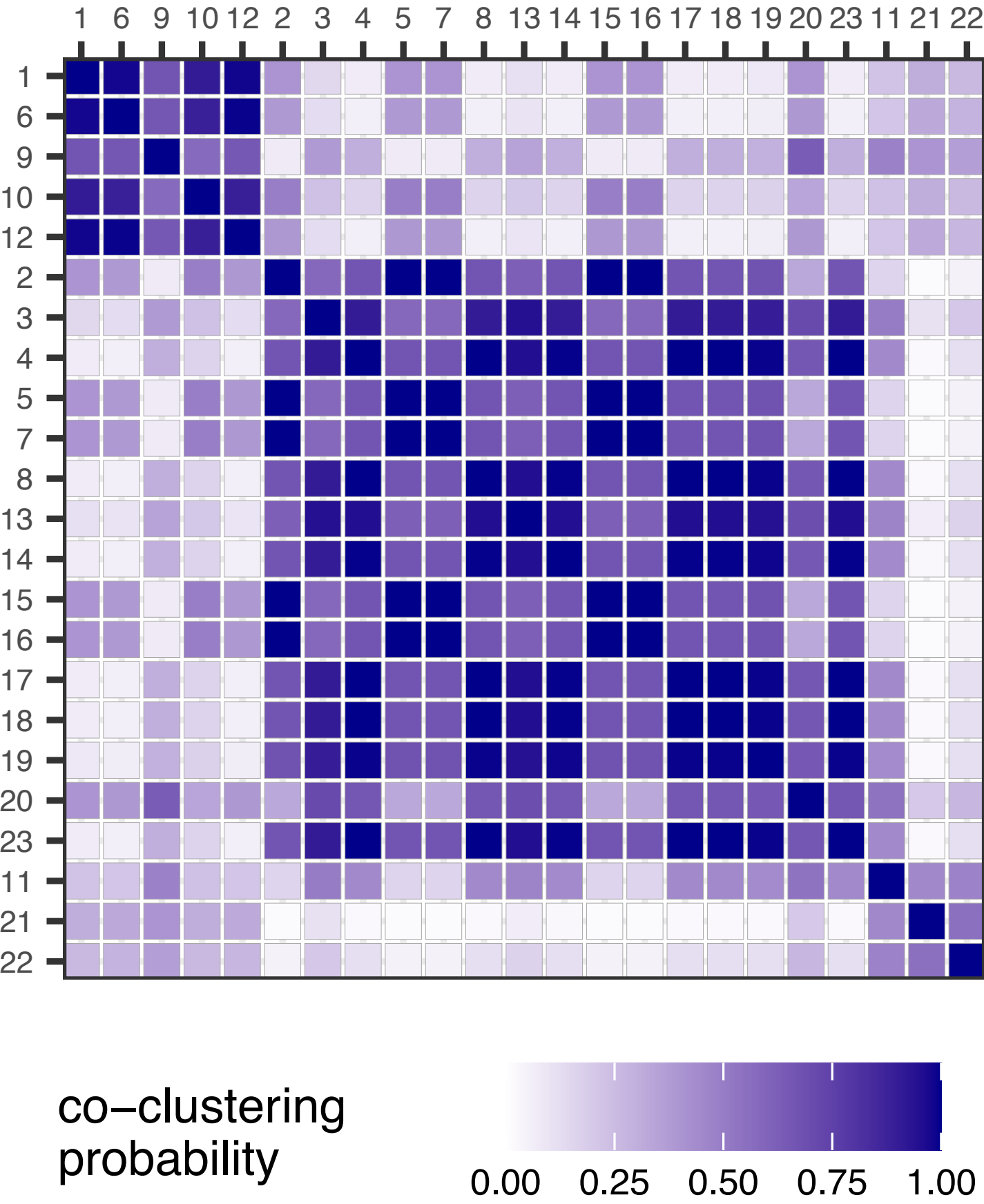


- **N = 23** Healthy Subjects **R = 11** ROIs known to be involved in

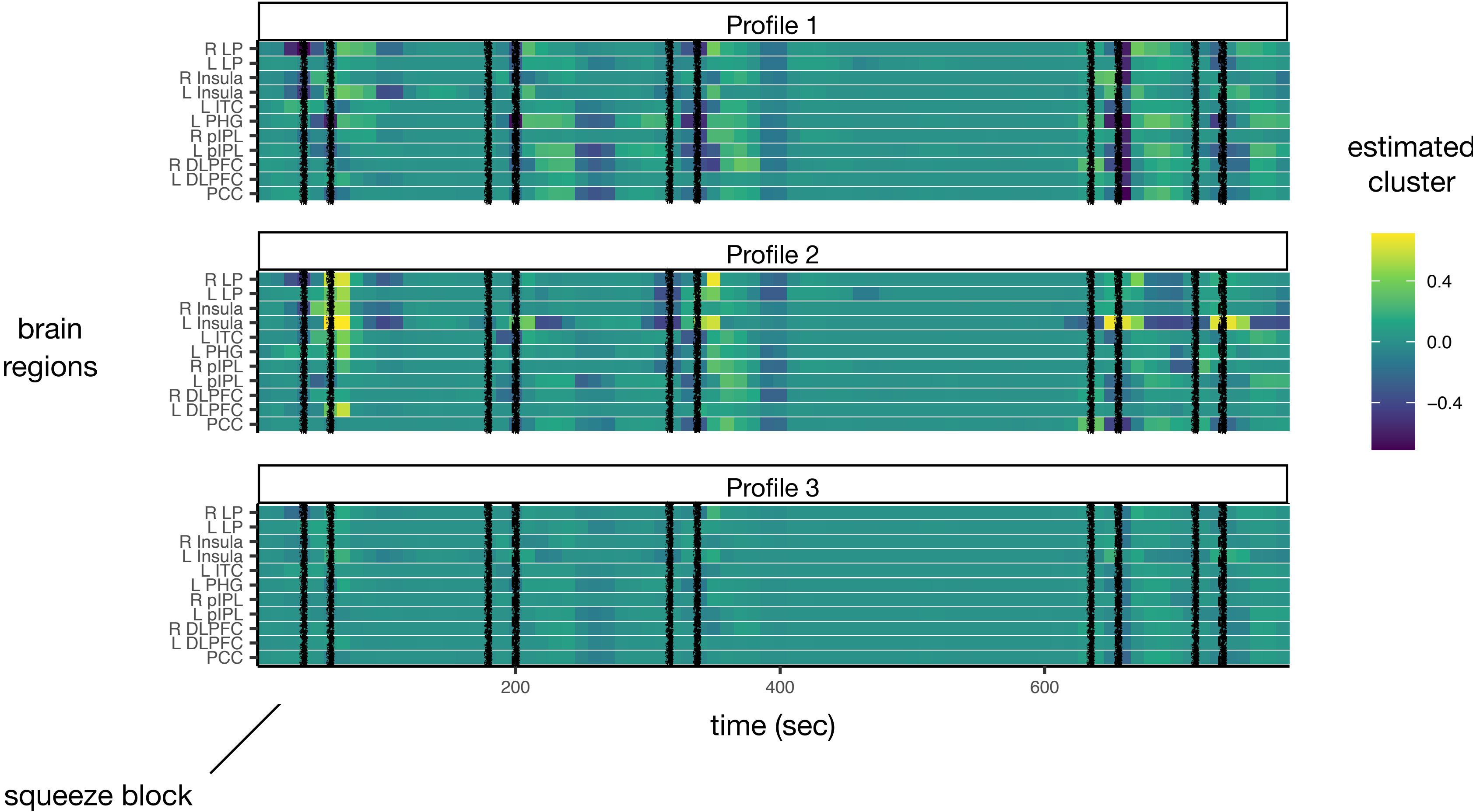
Default Mode Network (DMN): Posterior Cingulate Cortex (PCC), left/right Dorsolateral Prefrontal Cortex (L/R DLPFC), left/right posterior Inferior Parietal Lobule (L/R pIPL), left Parahippocampal Gyrus (L PHG), and left Inferolateral Temporal Cortex (L ITC)

Salience Network (SN): Left/right Insula (L/R Insula), left/right Lateral Parietal regions (L/R LP)





Allocation of Subjects to Profiles



Corresponding Temporal Evolution

➡ **Dynamic Partition Linear Model**

!! Instead of looking at unit-specific allocations, look at the change in the partitions as a whole

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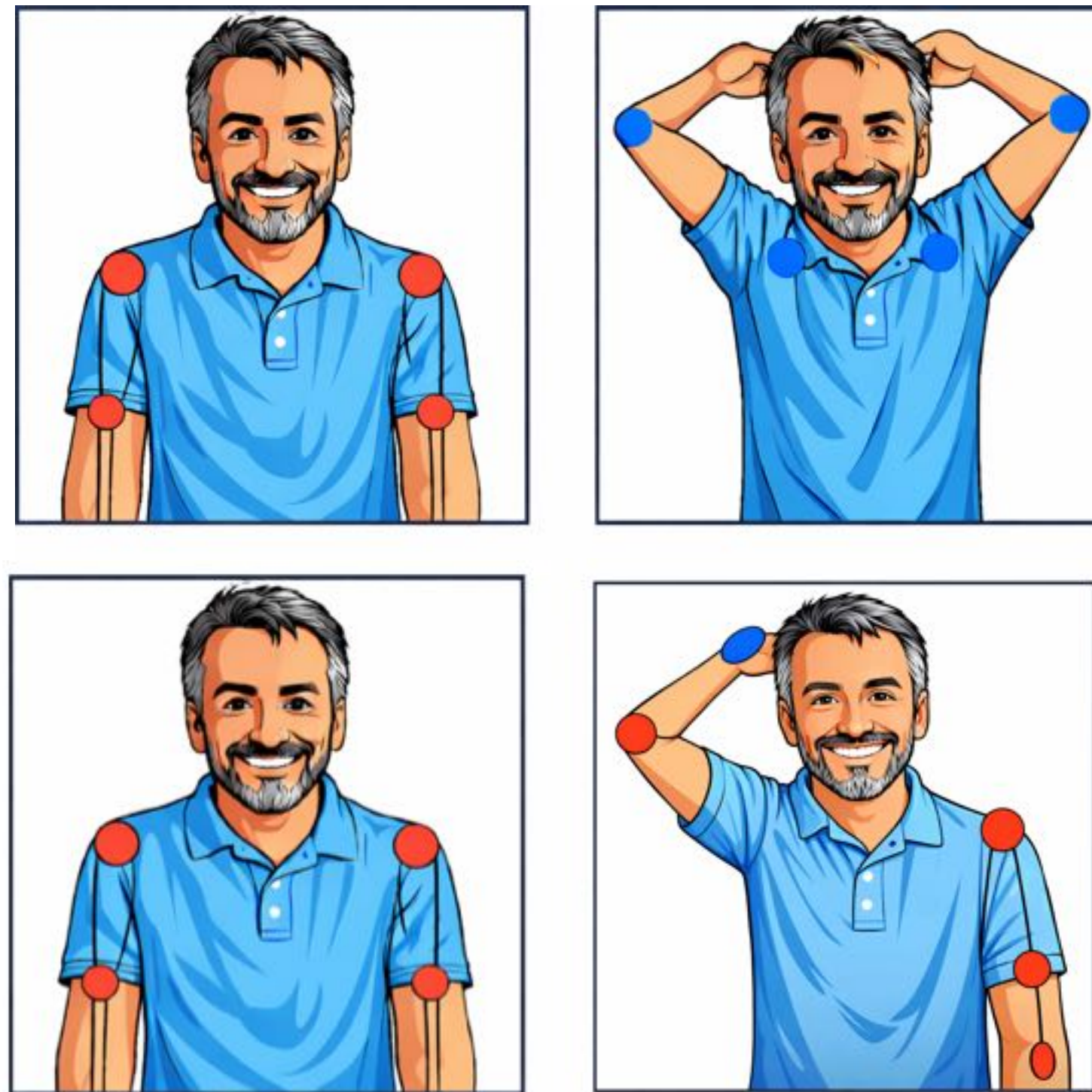
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Dynamic linear models (DLMs) are commonly used for time-series data due to their flexibility and adaptability.

They define a class of **state-space** models

As such they are characterized by a system of two equations:

- 👉 an **observation equation**, which describes the observed data as a linear combination of latent state variables with noise,
- 👉 **state equation** that describes how latent states evolve over time, thereby tracking the underlying dynamics of the system.

Let $\mathbf{Y}_t = \{Y_{1,t}, \dots, Y_{n,t}\}$ be an n -dimensional vector observed at $t = 1, \dots, T$ time points

In an LLM, the observed data are composed of a level component plus a random noise:

$$Y_{i,t} = \beta_{i,t} + \varepsilon_i$$

with $\varepsilon_i \stackrel{iid}{\sim} N(0, \tau^2)$

👉 $\boldsymbol{\beta}_t = \{\beta_{1,t}, \dots, \beta_{n,t}\}$ the underlying **level or trend** of the time series:

$$\beta_{i,t} = \beta_{i,t-1} + \omega_t$$

where $\omega_t \stackrel{iid}{\sim} N(0, 1)$

.....

For each unit (e.g., each arm) $i \in \{1, \dots, n\}$, we have:

👉 a model for the **observation equation** (e.g., the Gaussian kernel):

$$Y_{i,t} \mid \beta_{i,t} \stackrel{ind}{\sim} p(y_{i,t} \mid \beta_{i,t}).$$

👉 The **state equation** governs the dynamics of the time-varying **partitions**

👉 Similarly to the LLM we want to tie the partition at time $t-1$, possibly with the partition at time t

LLM \Rightarrow Random Walk

LLDPM \Rightarrow partitions are discrete \Rightarrow NDARMA-like formulation (Jacobs & Lewis, 1983)

NDARMA describes a stationary discrete-valued analogue of ARMA built by randomly choosing whether the next value is copied from a past observation or taken from an innovation.

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👉 $p^*(\pi_t)$ indicates the distribution of a **base** random partition model

➡ a probability distribution that describes the probability of different clusters allocations at each time t ➡ e.g. CRP

The partition-based state equation is characterized as a **mixture** over two partition models:

$$\pi_t \mid \pi_{1:(t-1)}, \gamma_{2:(t-1)} \sim (1 - \gamma_t) \delta_{\pi_{t-1}}(\pi_t) + \gamma_t p^*(\pi_t)$$

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Fully dependent case

The partition at time t
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Innovation

The partition at
time t is extracted
from the **base**
process
independently of
the
partition at time $t-1$

The partition-based state equation is characterized as a **mixture** over two partition models:

$$\pi_t \mid \pi_{1:(t-1)}, \gamma_{2:(t-1)} \sim (1 - \gamma_t) \delta_{\pi_{t-1}}(\pi_t) + \gamma_t p^*(\pi_t)$$


Fully dependent case

The partition at time t
coincides
with the partition at
time $t-1$

Innovation

The partition at
time t is extracted
from the **base**
process
independently of
the
partition at time $t-1$

$$\gamma_t \stackrel{iid}{\sim} \text{Bern}(\eta_t)$$

$$\eta_t \stackrel{iid}{\sim} \text{Beta}(a, b)$$

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One can be more **creative** in the definition state equation (NDARMA) and prior for γ_t

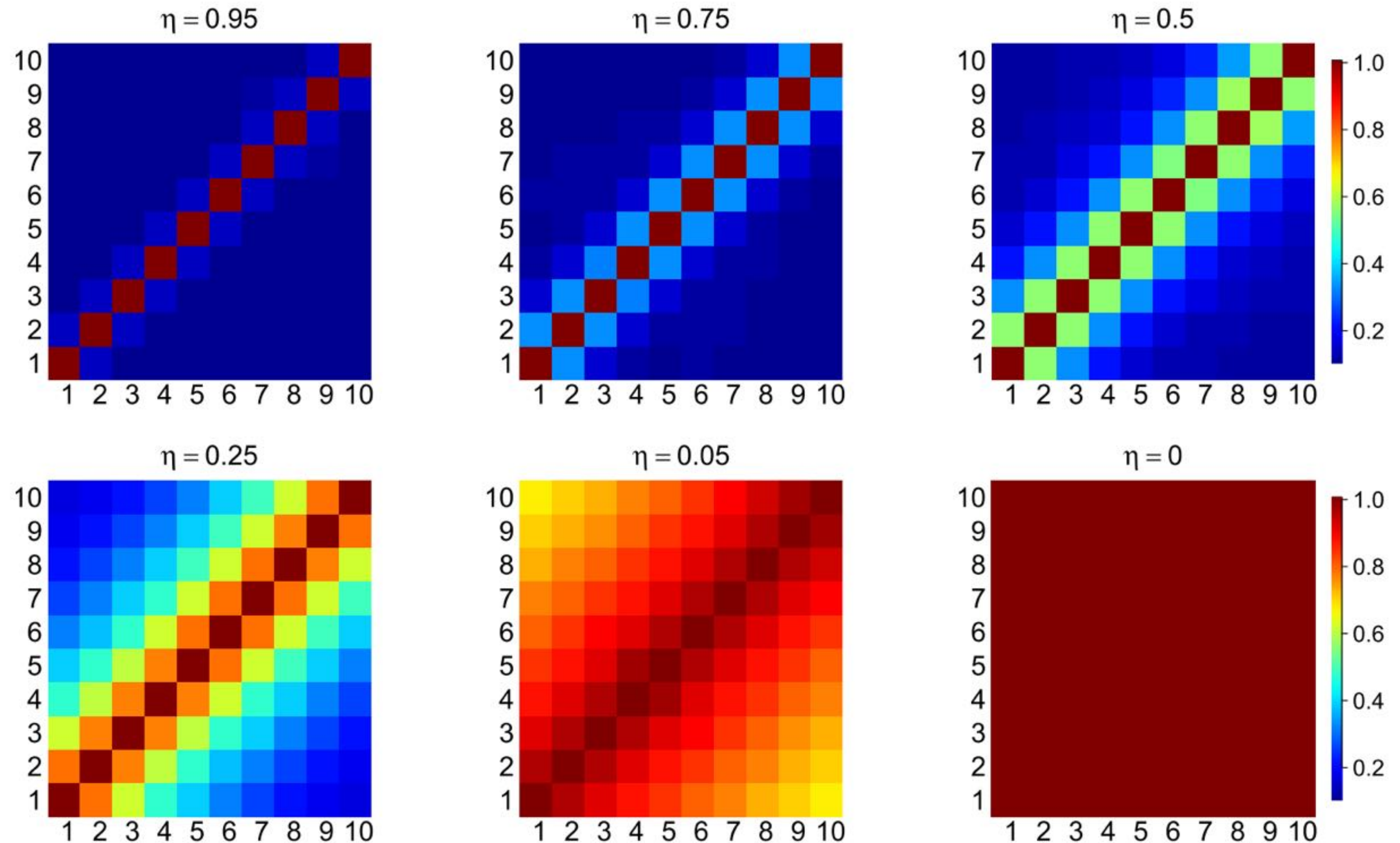


Average lagged ARI for the pairwise comparison of $T=10$ random partitions $\pi_{1:T}$ assuming a base process $p^*(\cdot) = p_{\text{CRP}}(\cdot)$.

For each matrix, the pixel in position (i, j) refers to the comparison of π_i and π_j .

For each value of η , values of the lagged ARI are averaged over a sample of 10,000 partitions.

The temporal dependence increases as the temporal dependence parameter η decreases.



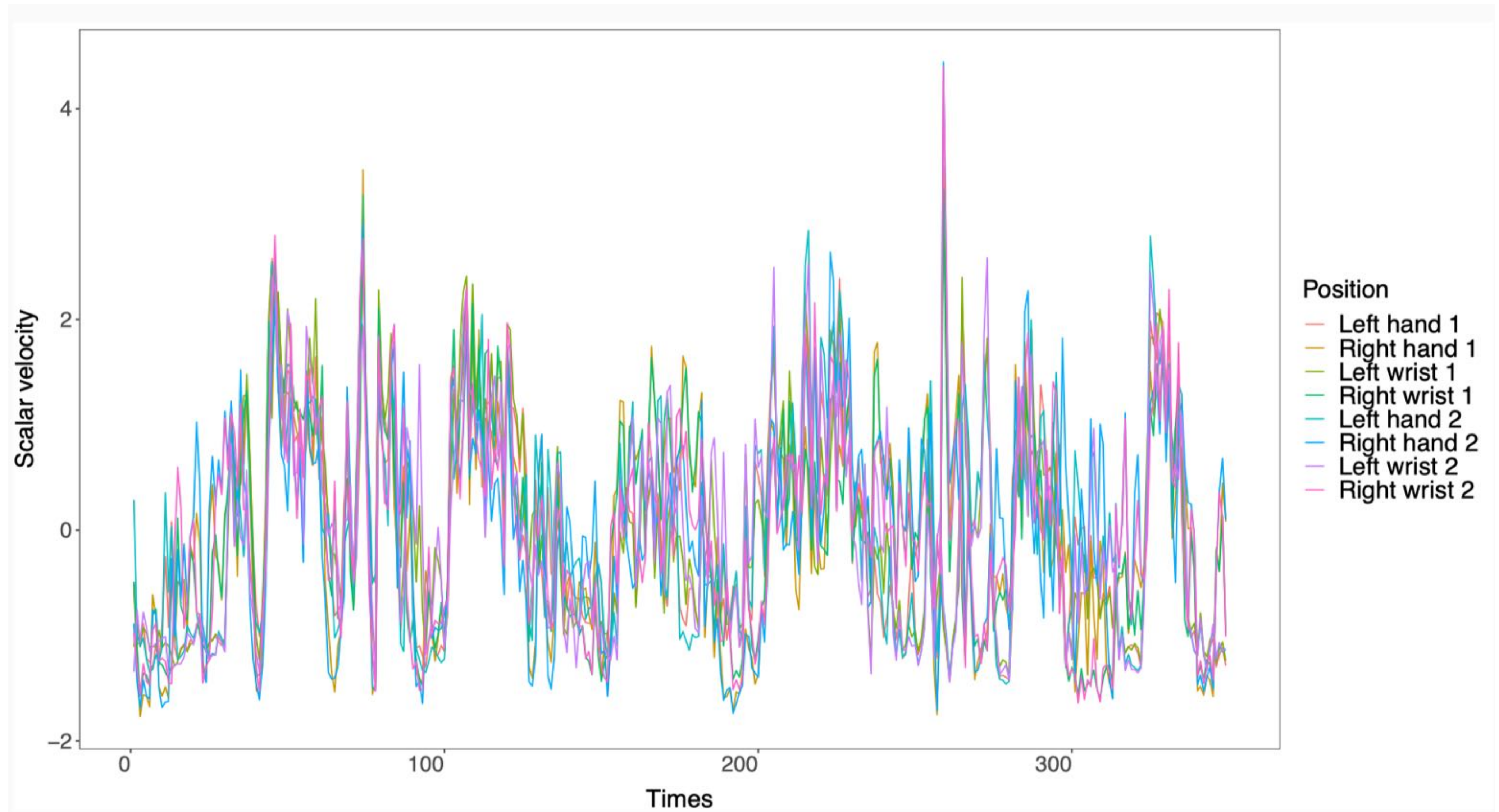
Sensor data recordings of users recounting comic book stories (data from UCI ML repository)

The dataset provides scalar velocity and acceleration values over four sensors, placed on the left hand, right hand, left wrist, and right wrist

➡ $n = 8$ sensor measurements at regular time intervals

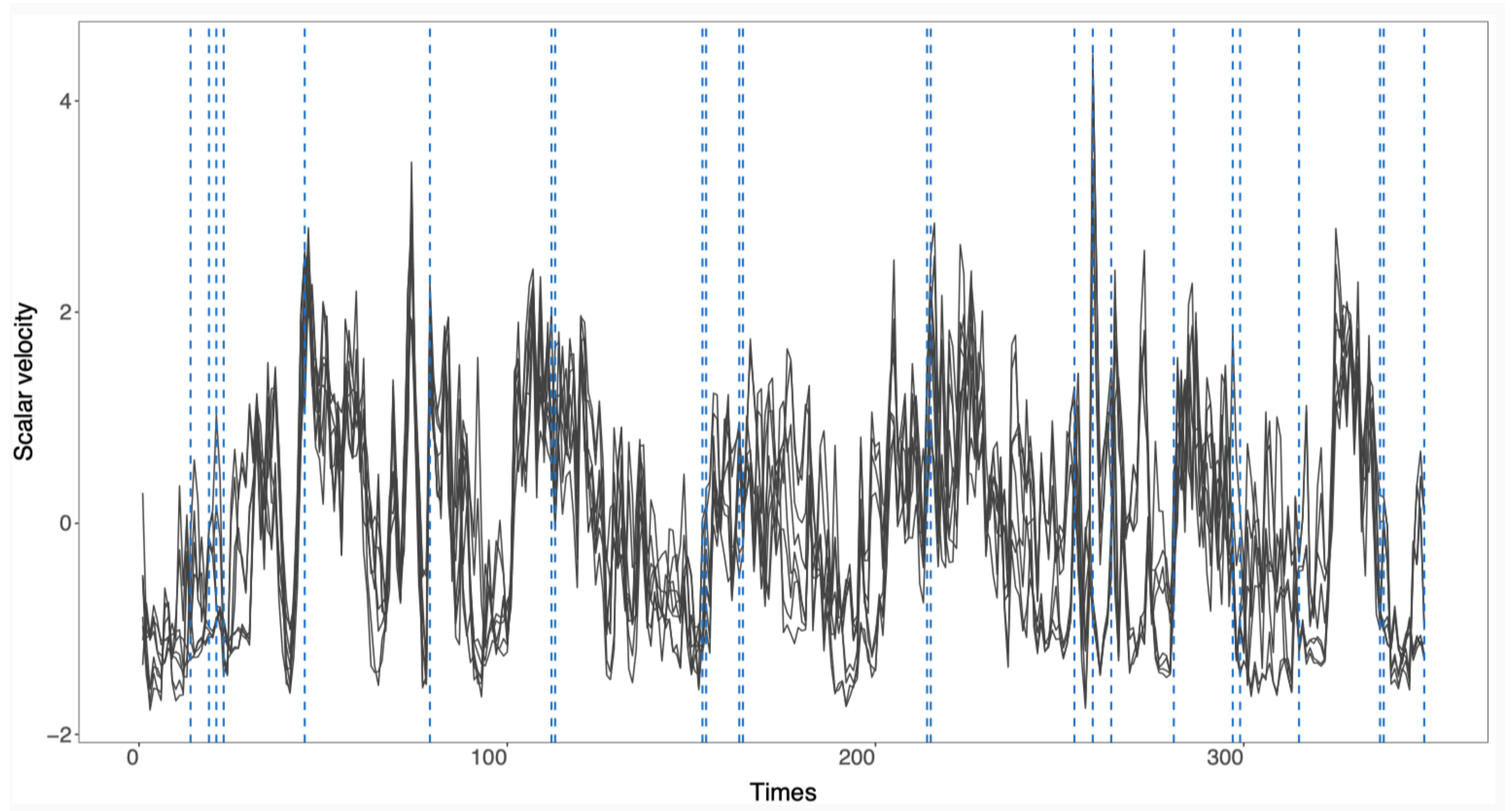


Gesture Phase Segmentation data

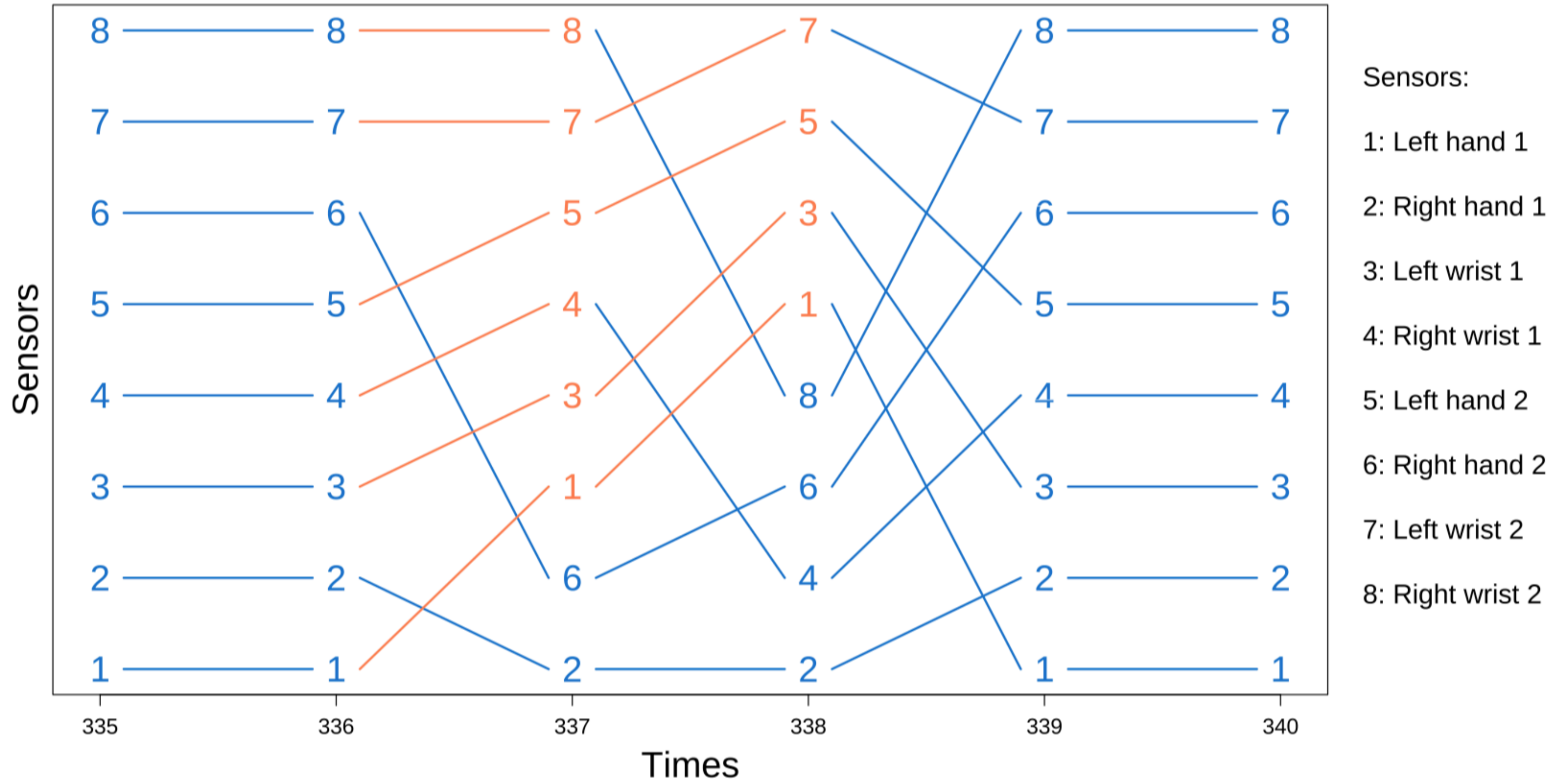


$T = 349$

Changepoint detection



Zooming in on a time-window



Scalability in all dimensions (units and time)

Incorporating available **information** (spatial dependence, covariates)

Combine BNP methods with **biological mechanistic models** over time (change points trigger different modeling)

Assessing **uncertainty** (in partitions, which is also a function of the inference on changepoints)

Interpretation of random partitions (e.g., association with measurable outcome)



Decoding neuronal ensembles from spatially-referenced calcium traces

All the light that we can see: a new era in miniaturized microscopy

One major challenge in neuroscience is to uncover how defined neural circuits in the brain encode, store, modify, and retrieve information. Meeting this challenge comprehensively requires tools capable of recording and manipulating the activity of intact neural networks in naturally behaving animals. Head-mounted miniature microscopes are emerging as a key tool to address this challenge. Here we discuss recent work leading to the miniaturization of neural imaging tools, the current state of the art in this field, and the importance and necessity of open-source options. We finish with a discussion on what the future may hold for miniature microscopy.

Daniel Aharoni, Baljit S. Khakh, Alcino J. Silva and Peyman Golshani

Decades of neuroscience research have led to the development and refinement of diverse behavioral assays to probe the necessity and sufficiency of specific brain circuits and molecular pathways in a multitude of tasks^{1,2}. In parallel, imaging techniques such as two-photon

imaging emerged, allowing the structural and functional imaging of large neuronal networks at cellular resolution^{3,4}. However, these imaging techniques required the animals to be head-fixed, thus limiting the behavioral repertoire and preventing researchers from using a large battery of

behavioral tests that provide a wealth of associated information. At the same time, electrophysiological techniques were developed to probe the activity of large ensembles of neurons with single-cell resolution^{5,6}. Yet these methods, for the most part, did not allow the identification of cell

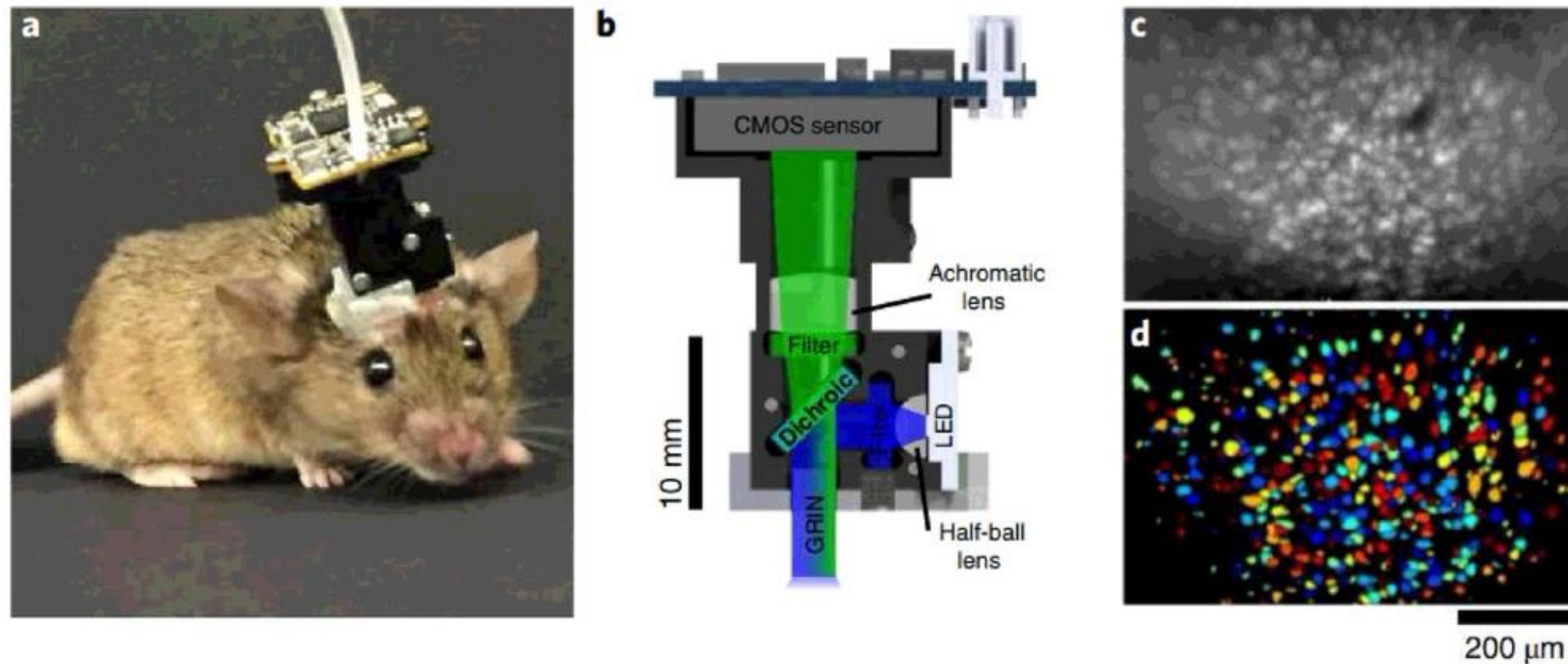
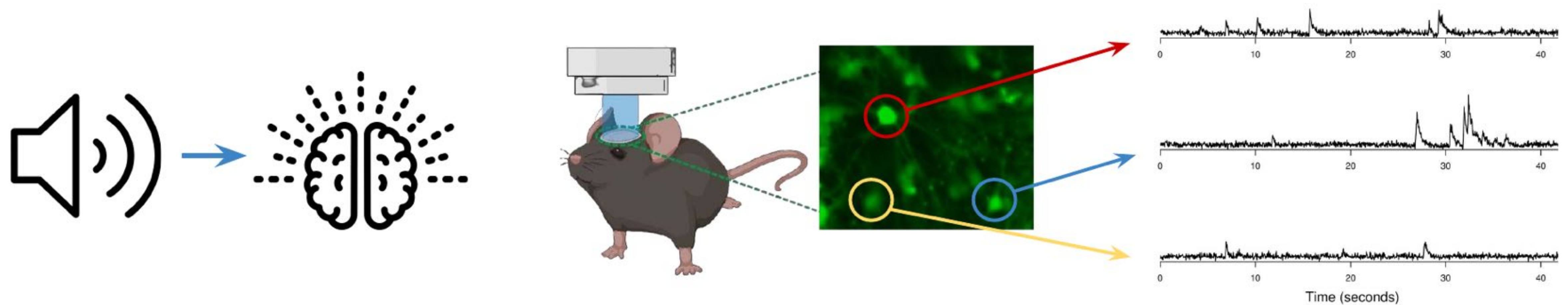


Fig. 1 | Open-source UCLA Miniscope. **a**, A mouse with a head-mounted Miniscope. **b**, Cross-sectional rendering of the Miniscope optical path. Blue, excitation path; green, emission optical path; GRIN, gradient-index lens. **c**, Maximum projection of a 10-minute motion-corrected Miniscope recording of hippocampal CA1 pyramidal neurons labeled with GCaMP6f. **d**, Spatial footprints of identified neurons from the recording in **c**. Scale bar in **d** applies to **c**.

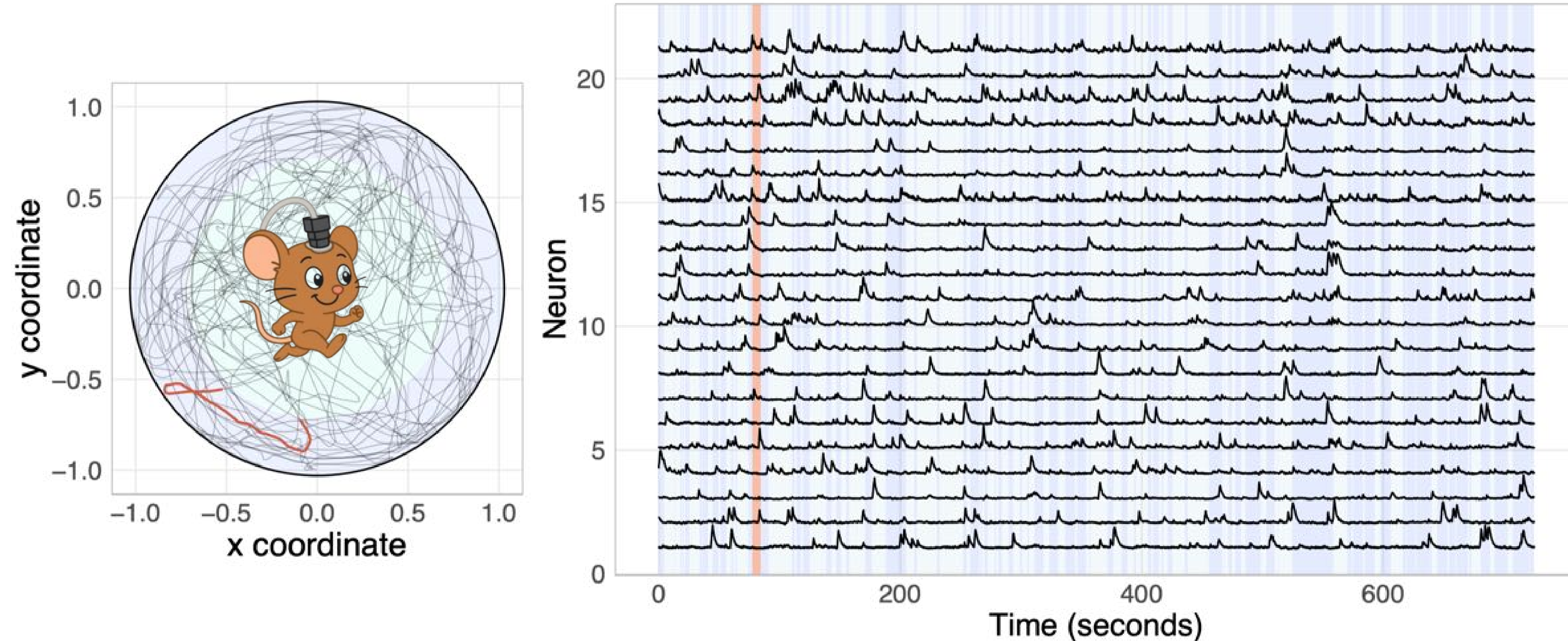
- Calcium imaging is a microscopy technique to optically measure the intracellular calcium concentration of neurons in awake animals.
- The mechanism at the basis of calcium imaging is a physiological process of the cells: when a neuron fires, **calcium floods the cell** and produces a transient spike in its concentration
- Fluorescent Calcium Indicators bind to calcium ions during neuronal activation
- 👉 Outcome: **movie** of time-varying fluorescence intensities for each observable neuron in a targeted area.



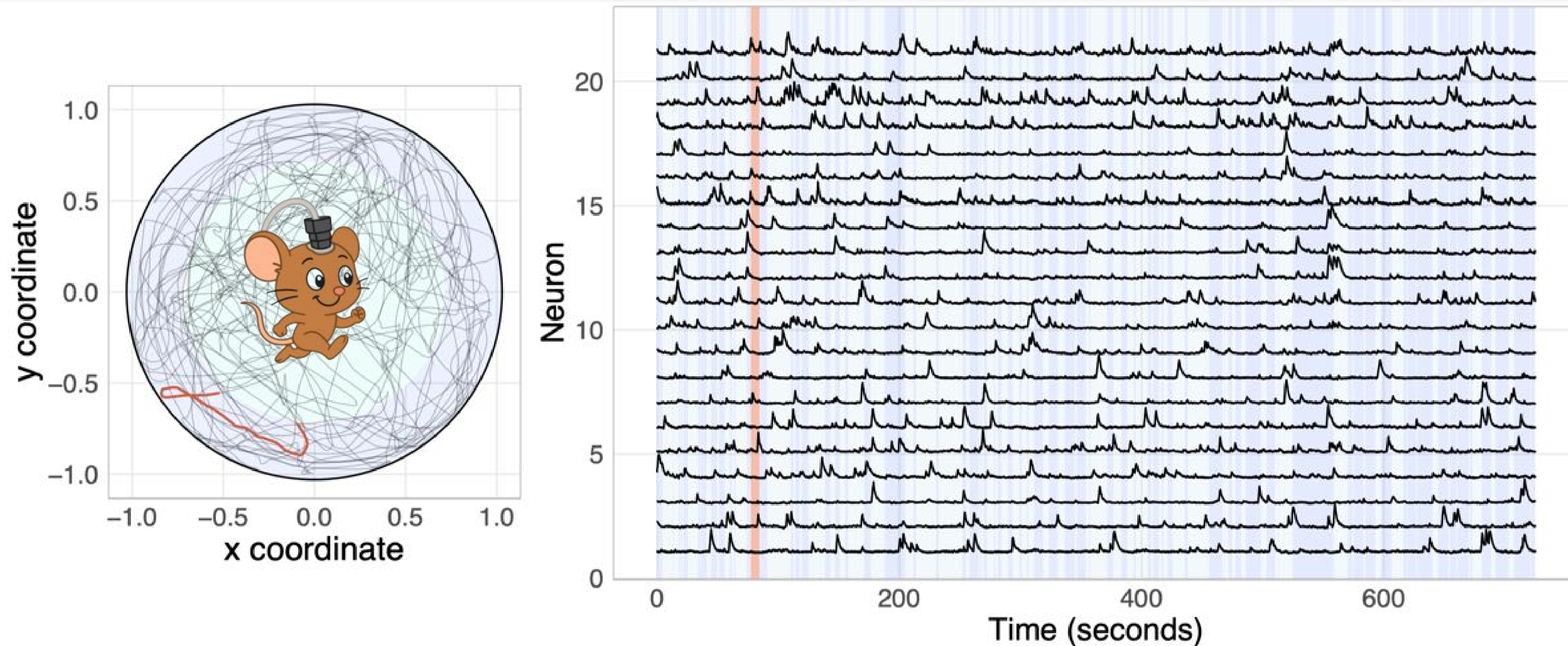
Physiological process (often model mathematically) behind calcium imaging:

- ➡ **External Stimulus:** Triggers a neuronal response
- ➡ **Neuronal Activation:** Calcium floods the cell, causing a temporary increase in intracellular calcium concentration
- ➡ **Return to Baseline:** calcium levels return to their normal state as the neuron goes back to rest

Fluorescent calcium traces are **proxies of the activity** over time of individual neurons



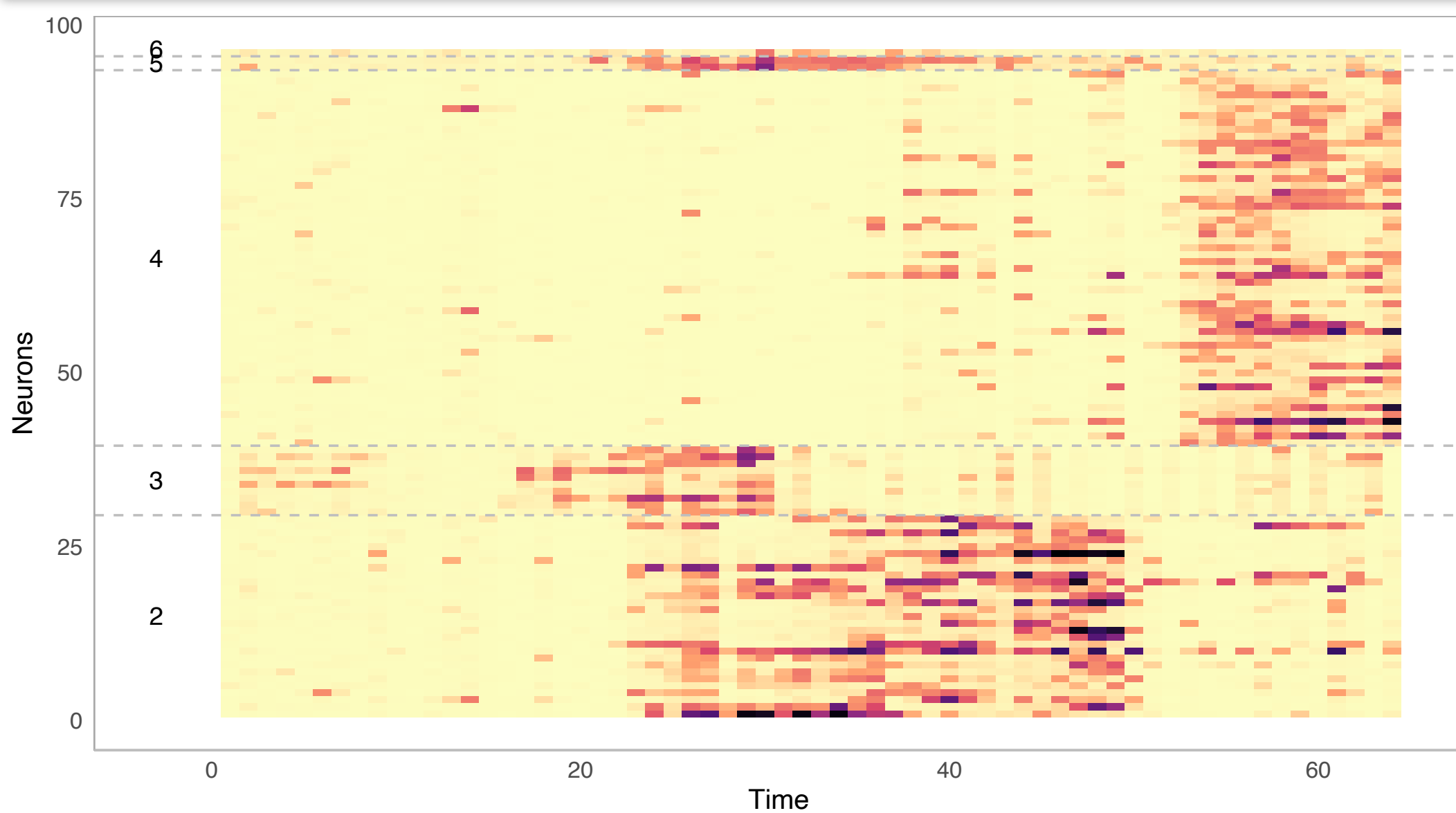
- Recorded hippocampal CA1 activity in a freely moving mouse exploring a circular arena (Chen et al, 2023)
- CA1 supports spatial navigation and episodic memory (implicated also in AD)
- 229 neurons over 5,435 time points** across a 12-minute session
- The arena is split into a **center** and **outer ring**, and the time series is segmented into **position-defined windows**



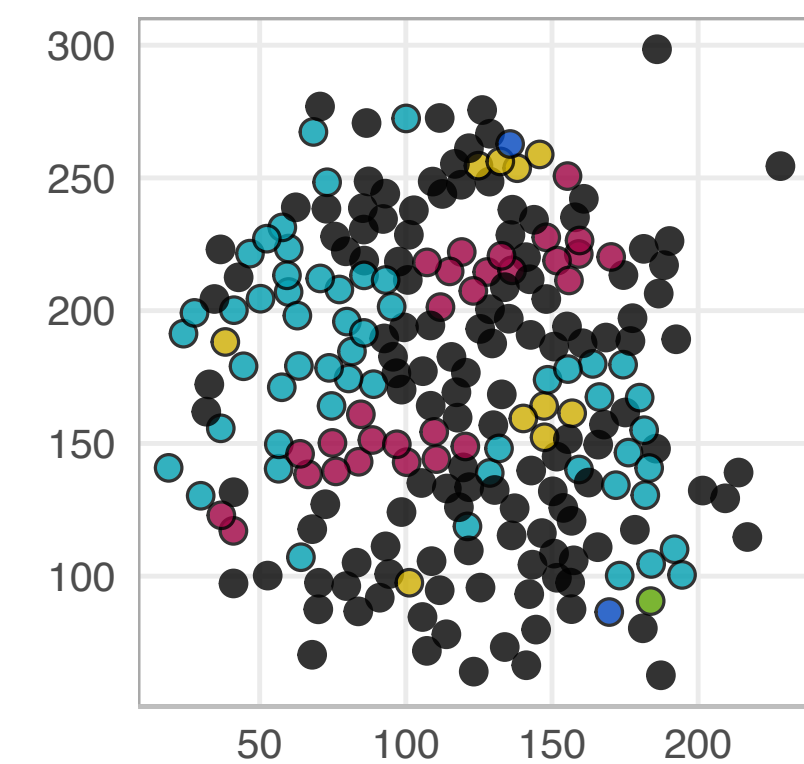
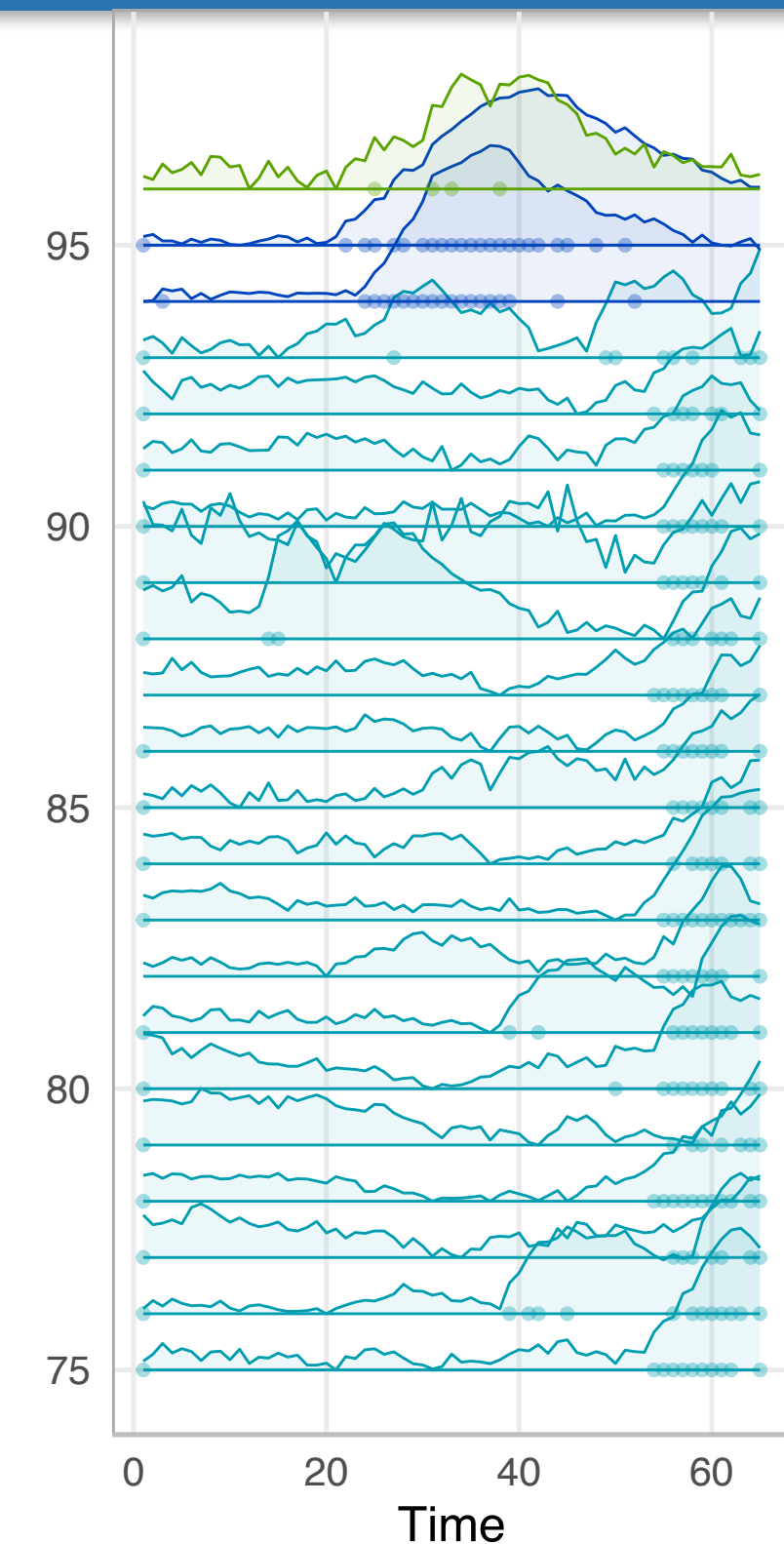
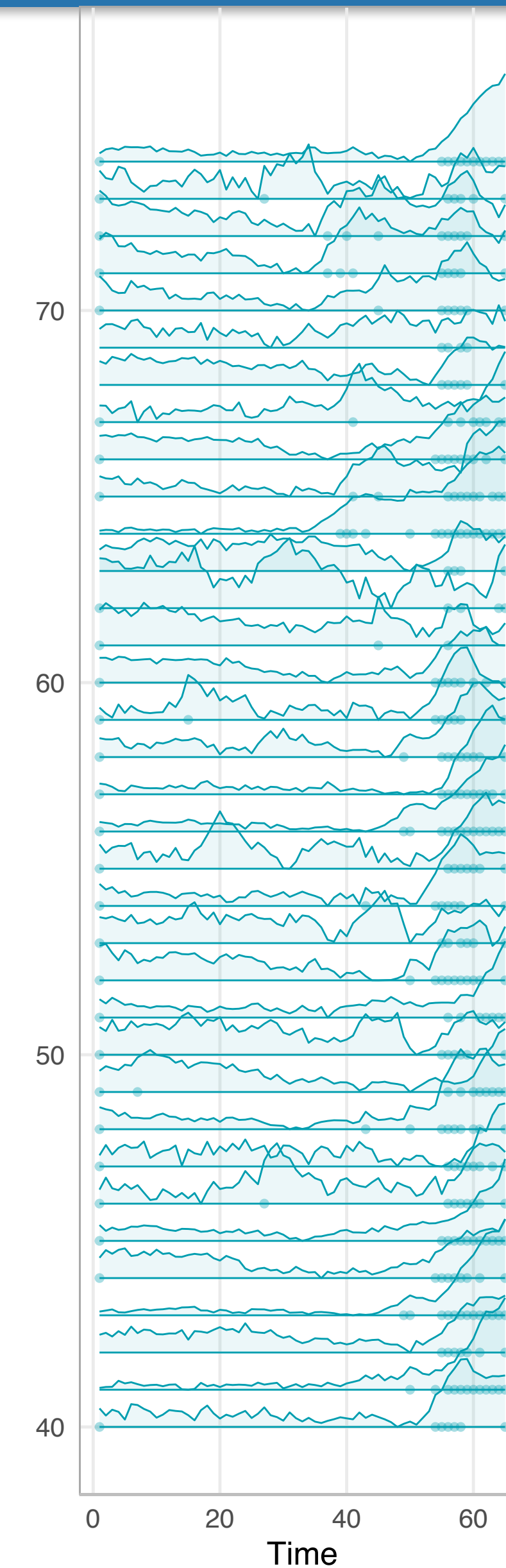
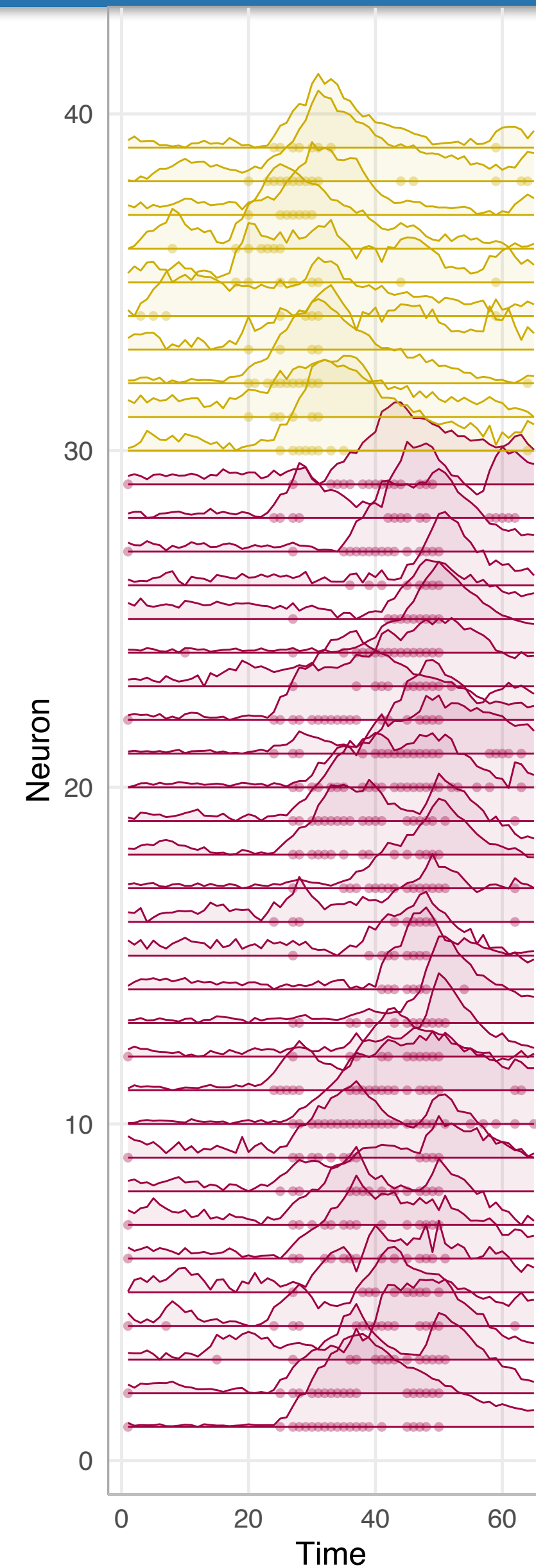
229 neurons,
more than
5000 time points;
scalability
becomes important

- 1 **Jointly infer** spikes and cluster neurons from calcium imaging
- 2 Enforce **spatially coherent clustering**
- 3 Link neural ensembles to **behavior** & examine **context-dependent** shifts in clustering (**doubly-spatial problem**)

Clustering of neurons over a time window

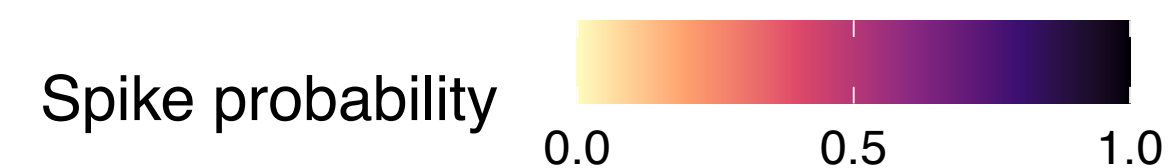
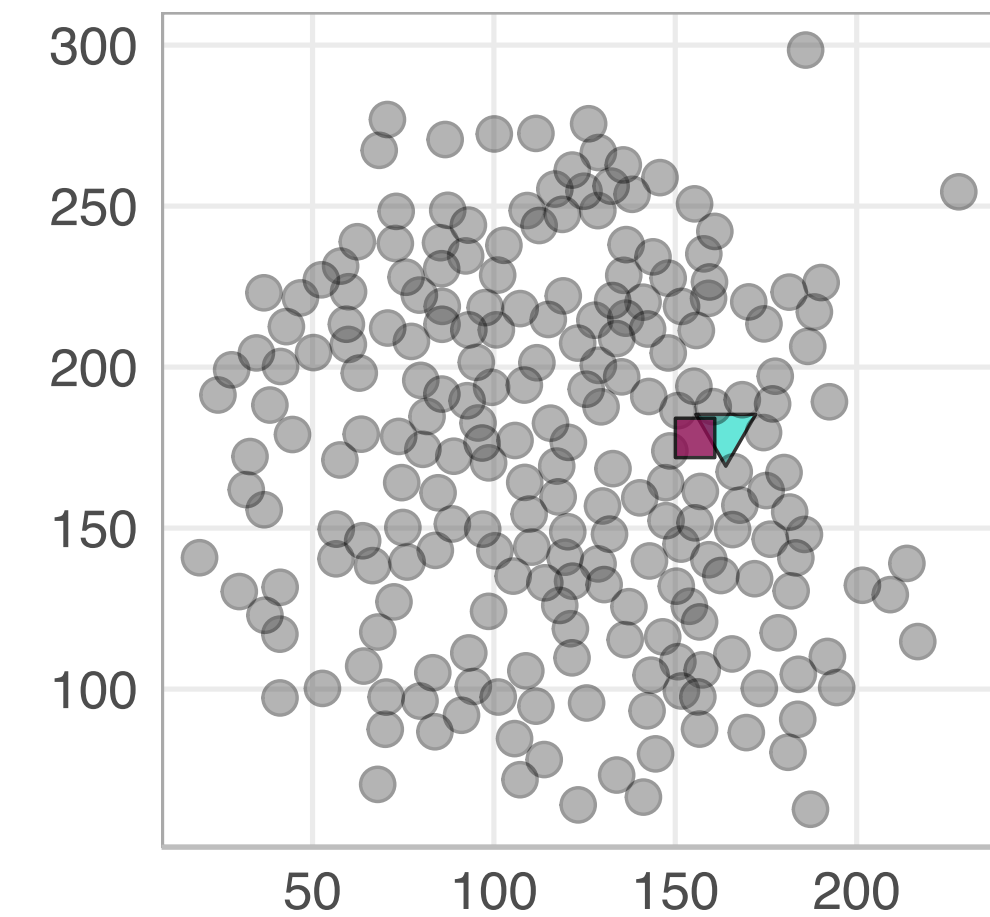
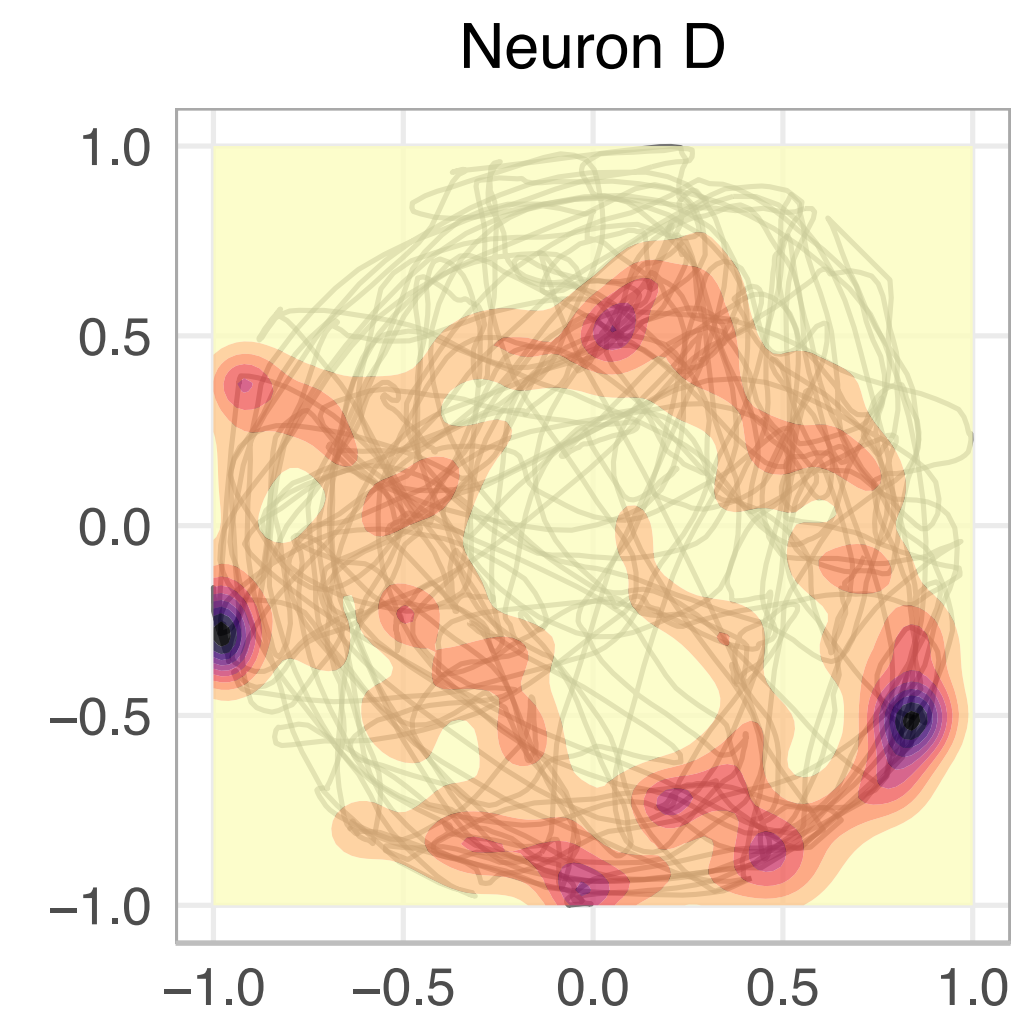
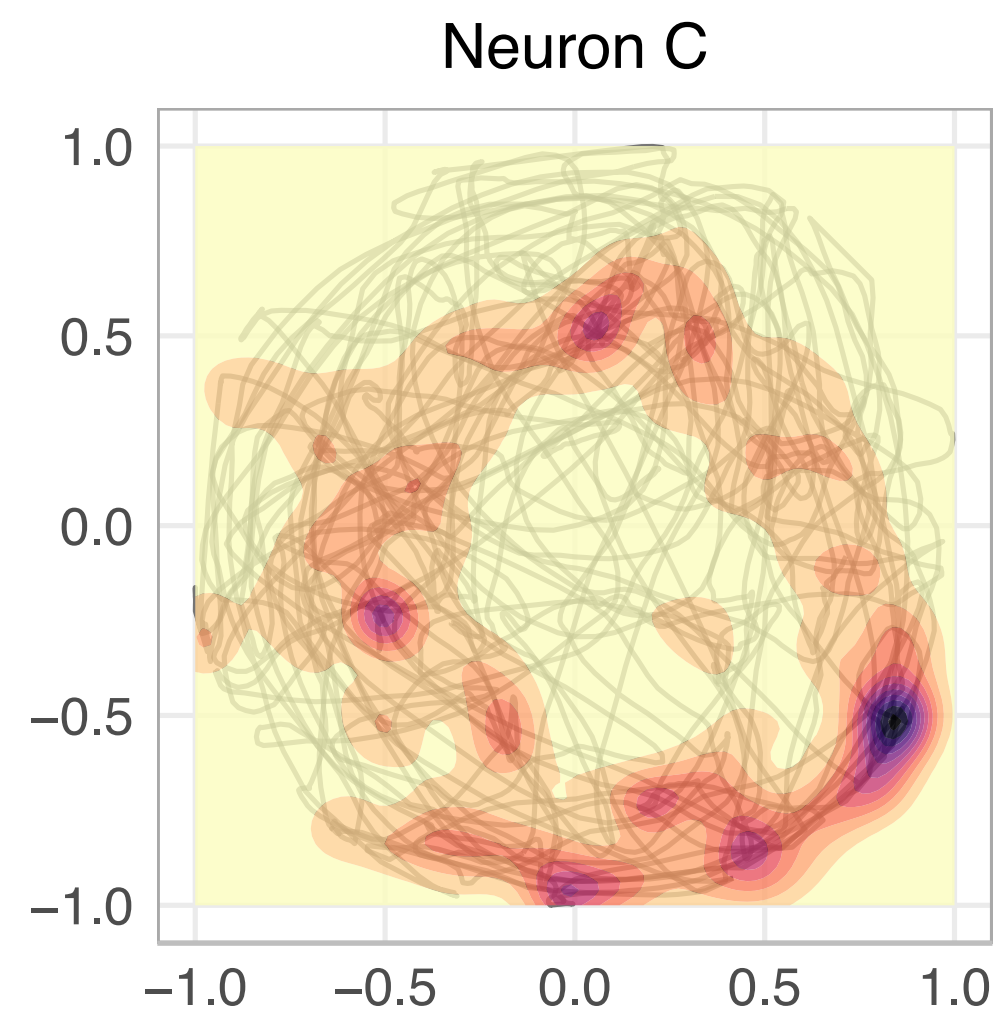
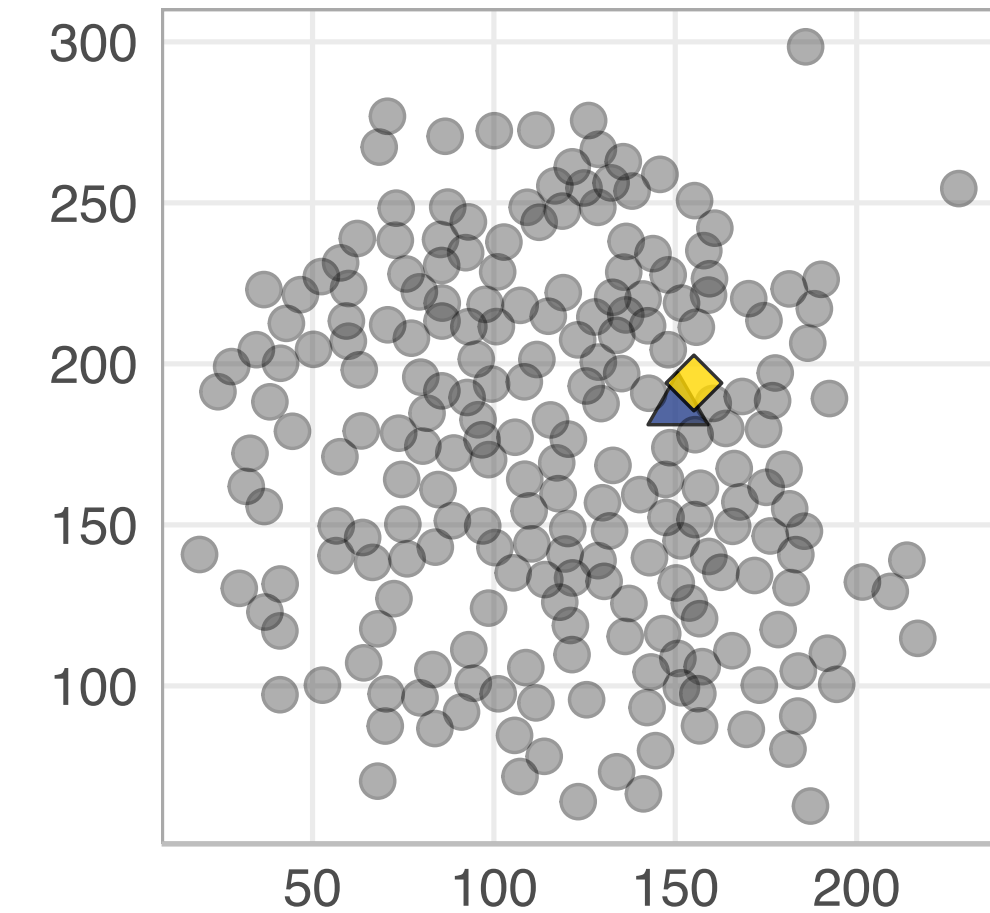
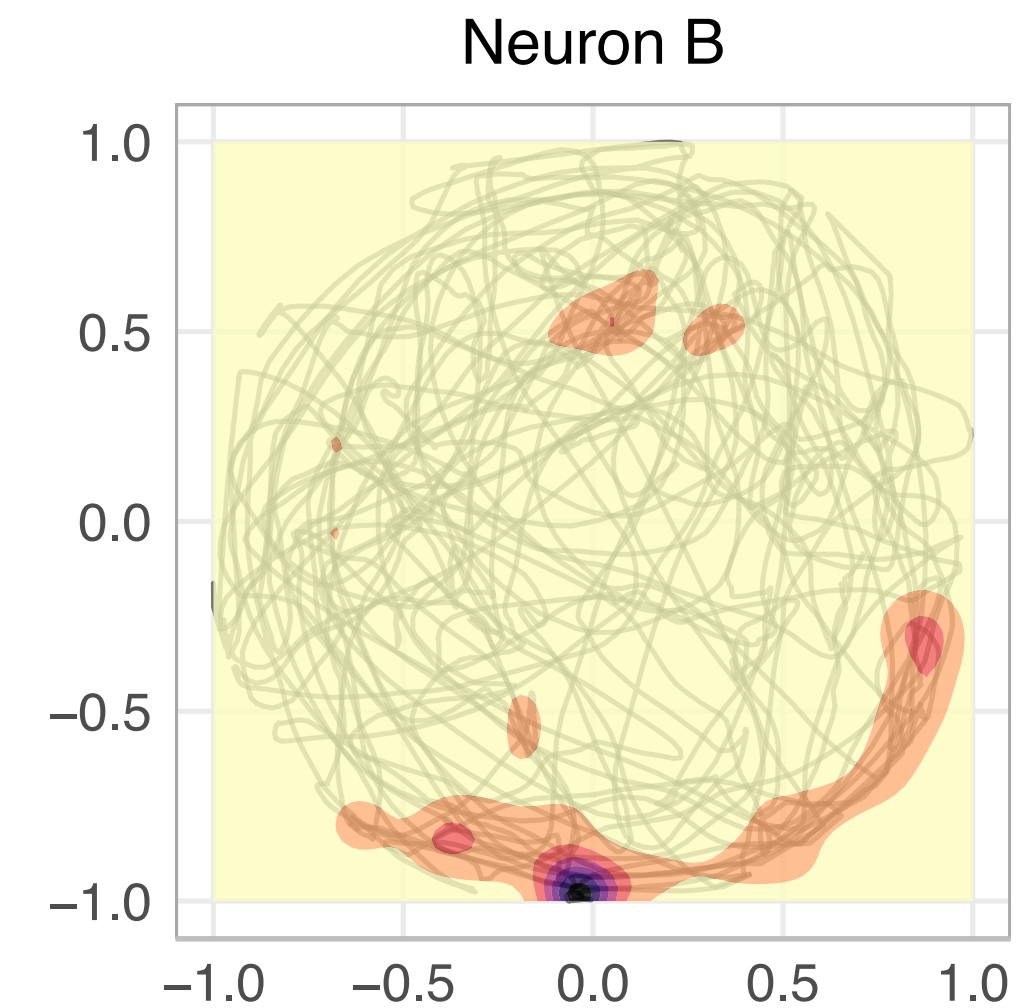
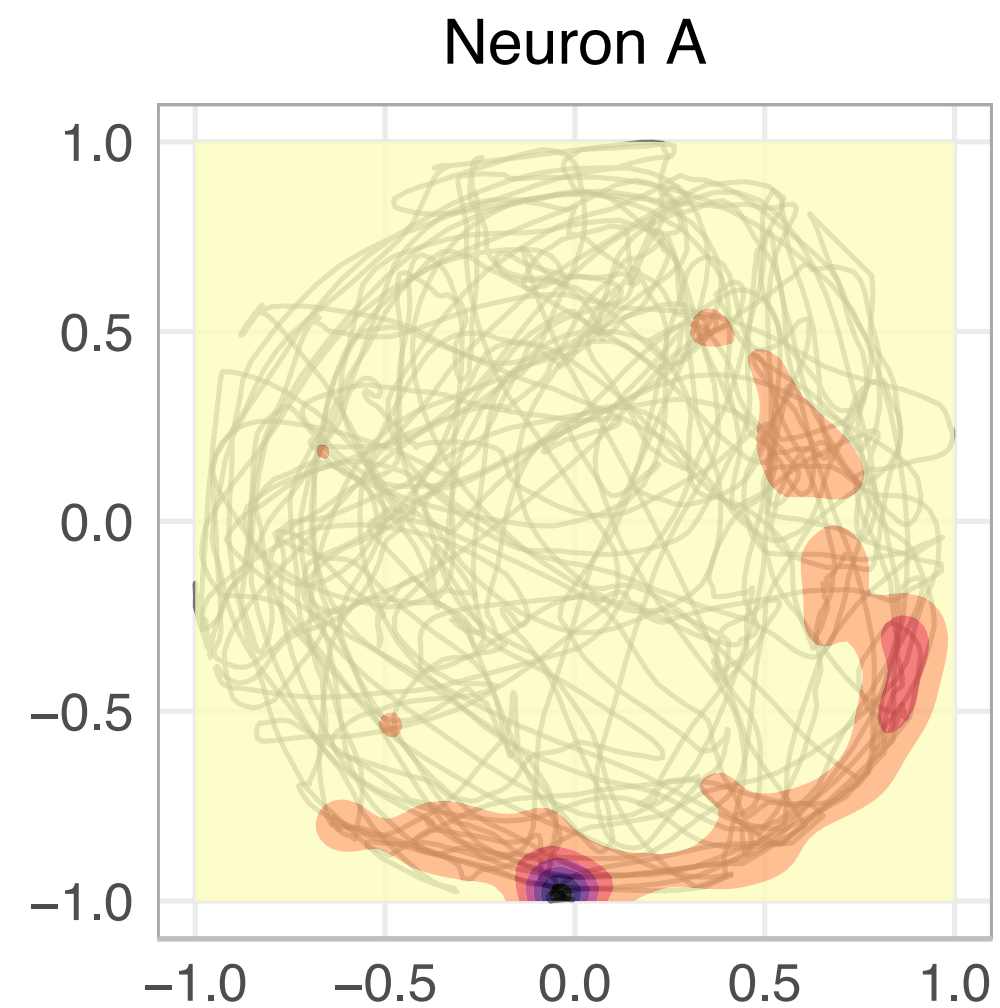
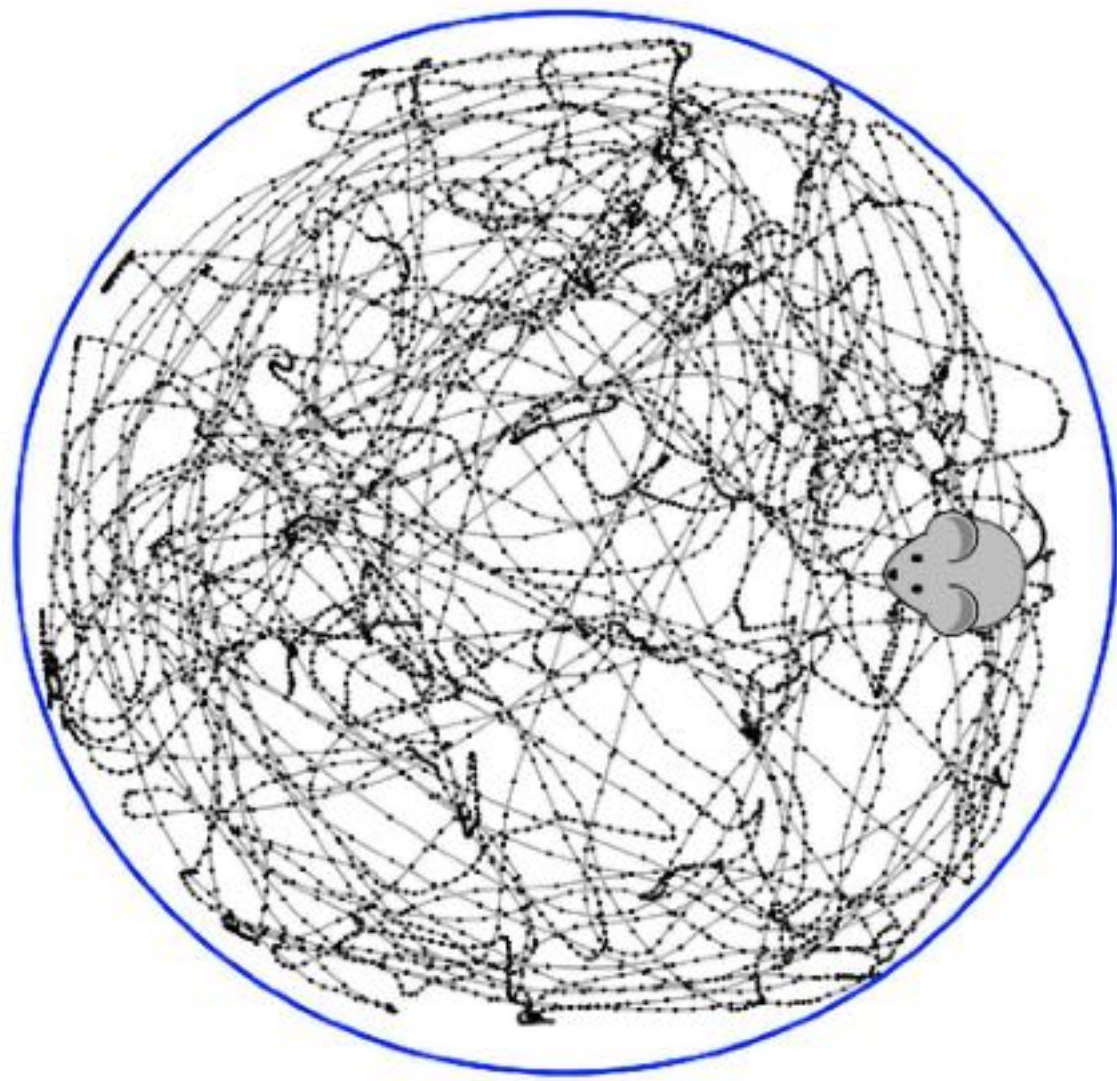


- 6 clusters
- Top: spike trains & amplitudes
- Right: time series and neurons' locations colored by cluster (cluster 1 with 122 inactive neurons not reported)

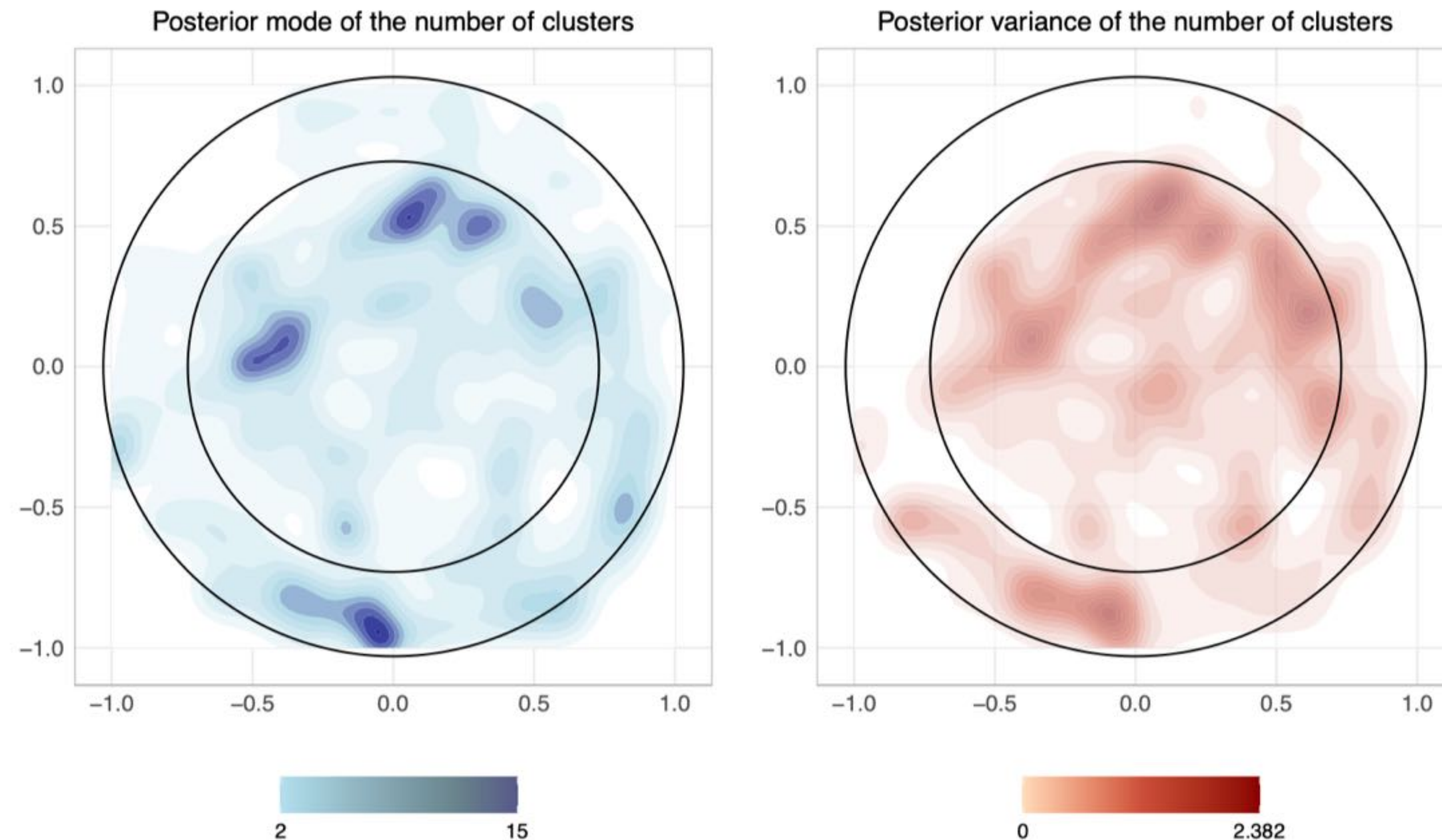


Cluster 1 2 3 4 5 6

Neuronal responses to mouse position



- **Co-clustering analysis:**
select neurons frequently clustered together and try to understand their **spike patterns associated with the mouse position**



Heatmaps showing the spatial distribution of the clustering complexity and variability. Each point of the mouse trajectory is weighted by the mode (left panel) and variance (right panel) of the posterior distribution of the number of clusters in that location.

Article

Distinct neuronal populations in the human brain combine content and context

Marcel Bausch¹✉, Johannes Niediek^{1,2}, Thomas P. Reber^{1,3}, Sina Mackay¹, Jan Boström⁴, Christian E. Elger¹ & Florian Mormann¹✉

<https://doi.org/10.1038/s41586-025-09910-2>

Received: 10 August 2023

Accepted: 12 November 2025

Published online: 07 January 2026

Open access

Participants/recordings: 16 neurosurgical epilepsy patients; **3,109 single units** recorded across amygdala, parahippocampal cortex, entorhinal cortex, and hippocampus.

Neural data: microwire recordings from implanted intracranial electrodes in epilepsy patients.

Behavioral data: A **context question** (the rule), one of **five**: *Bigger? Last seen in real life? More expensive? or Older?* (depending on picture set), *Like better? Brighter?* ➡ Two pictures are shown sequentially (two of the four). ➡ An answer prompt “1 or 2?”; the participant presses 1 or 2 to indicate which picture best fits the question.

Separate neurons into (mostly non-overlapping) sets based on whether their firing rates depend on:

Content (stimulus identity): neurons whose activity changes depending on *which picture* is shown

Context (task rule/question): neurons whose activity changes depending on *which question/rule* is active

Conjunctive (stimulus × context): neurons that respond specifically to a particular **combination** of picture and question



**Bayesian temporal
biclustering with
applications to multi-
subject neuroscience
studies**



**Local Level Dynamic
Random Partition
Models
for Changepoint
Detection
(BA, in press)**



**Decoding Neuronal
Ensembles from
Spatially-
Referenced
Calcium Traces: A
Bayesian
Semiparametric
Approach**