Supplementary Material S2: Ascending the Likelihood Function

Likelihood Function

Probability of a Positive Response

The probability that the internal random decision variable *X* exceeds the threshold c_n on trial *n* depends on the current stimulus, h_n , μ_n ; the sequences of stimuli and decisions that have preceded trial n, $\mathcal{H}_{n-1} = \{h_1, \dots, h_{n-1}, \mu_1, \dots, \mu_{n-1}\}, \mathcal{D}_{n-1} = \{d_1, \dots, d_{n-1}\}$; and the set of model parameters, Θ . We can abbreviate this probability using z_n , then write:

$$z_n \equiv \Pr(X \ge c_n \mid \mathcal{H}_n, \mathcal{D}_{n-1}, \Theta)$$

= $\frac{1}{\sqrt{2\pi\sigma^2}} \int_{c_n}^{\infty} \exp\left[\frac{(x-\mu_n)^2}{-2\sigma^2}\right] dx$
= $\frac{1}{\sqrt{2\pi\sigma^2}} \int_0^{\infty} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx.$

The probability of a positive response ("yes") is based on z_n , but incorporates the possibility of a lapse. For this we write

$$y_n \equiv \Pr(D_n = 1 \mid \mathcal{H}_n, \mathcal{D}_{n-1}, \Theta)$$

= $\frac{\lambda}{2} + (1 - \lambda)z_n$.

Log-likelihood Function

We define the log-likelihood l_n of a decision d_n as the natural logarithm of its conditional probability, which in turn depends on the probability of a positive response:

 $l_n \equiv \ln \Pr(D_n = d_n \mid \mathcal{H}_n, \mathcal{D}_{n-1}, \Theta)$ $= \ln[d_n y_n + (1 - d_n)(1 - y_n)]$

The log-likelihood of a decision sequence is then simply the sum of the log-likelihoods of the individual decisions, that is, $\Lambda_n = \sum_{n=1}^N l_n$. Finding the maximum likelihood parameters can be achieved by ascending the gradient of Λ_n ,

$$\nabla_{\Theta}\Lambda_n = \sum_{n=1}^N \nabla_{\Theta}l_n = \sum_{n=1}^N \frac{(2d_n - 1)\nabla_{\Theta}y_n}{d_n y_n + (1 - d_n)(1 - y_n)}.$$

Note that the gradient of the log-likelihood function can be expressed in terms of the gradient of the probability of a positive response, $\nabla_{\Theta} y_n$.

Partial Derivatives of the Likelihood Function

We now consider the partial derivatives with respect to eight parameters that form the components of the gradient $\nabla_{\Theta} y_n$, namely, those with respect to b_{00} , b_{01} , b_{10} , b_{11} , σ , a, c_1 and λ .

Derivative with respect to Shifts (b_{ii})

The derivative of the probability of a positive response with respect to one of the shift parameters, b_{ij} , is given by

$$\begin{aligned} \frac{\partial y_n}{\partial b_{ij}} &= \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{\partial}{\partial b_{ij}} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= -\frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \frac{\partial c_n}{\partial b_{ij}} \int_0^\infty \frac{(x+c_n-\mu_n)}{\sigma^2} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= -\frac{\partial c_n}{\partial b_{ij}} \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \exp\left[\frac{(c_n-\mu_n)^2}{-2\sigma^2}\right]. \end{aligned}$$

The derivative of the criterion, c_n , with respect to the shift parameter, b_{ij} , takes the form of a first-order linear filter applied to the indicator function r_n^{ij} :

$$\frac{\partial c_n}{\partial b_{ij}} = (1-a)\frac{\partial c_{n-1}}{\partial b_{ij}} + \frac{\partial}{\partial b_{ij}} \{ac_0\} + \frac{\partial}{\partial b_{ij}} \left\{ \sum_{i,j} r_{n-1}^{ij} b_{ij} \right\}$$

$$= (1-a)\frac{\partial c_{n-1}}{\partial b_{ij}} + r_{n-1}^{ij},$$

where $\frac{\partial c_1}{\partial b_{ij}} = 0$.

Derivative with respect to Standard Deviation (σ)

The derivative of the probability of a positive response with respect to the standard deviation parameter, σ , is given by

$$\begin{split} \frac{\partial y_n}{\partial \sigma} &= \frac{\partial}{\partial \sigma} \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \int_0^\infty \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= -\frac{z_n(1-\lambda)}{\sigma} - \frac{2(1-\lambda)}{\sigma\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{(x+c_n-\mu_n)^2}{-2\sigma^2} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= \frac{1-\lambda}{\sqrt{2\pi\sigma^4}} (c_n-\mu_n) \exp\left[\frac{(c_n-\mu_n)^2}{-2\sigma^2}\right]. \end{split}$$

Derivative with respect to Decay (*a*)

The derivative of the probability of a positive response with respect to the decay parameter,

a, is given by

$$\begin{split} &\frac{\partial y_n}{\partial a} = \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{\partial}{\partial a} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= \frac{\partial c_n}{\partial a} \frac{2(1-\lambda)}{\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{(x+c_n-\mu_n)}{-2\sigma^2} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx \\ &= -\frac{\partial c_n}{\partial a} \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \exp\left[\frac{(c_n-\mu_n)^2}{-2\sigma^2}\right]. \end{split}$$

The derivative of the criterion, c_n , with respect to the decay parameter, a, is then:

$$\frac{\partial c_n}{\partial a} = \frac{\partial}{\partial a} \{ (1-a)c_{n-1} \} + \frac{\partial}{\partial a} \{ ac_1 \} + \frac{\partial}{\partial a} \left\{ \sum_{i,j} r_{n-1}^{ij} b_{ij} \right\}$$

$$= (1-a)\frac{\partial c_{n-1}}{\partial a} + c_1 - c_{n-1},$$

for n > 1, and $\frac{\partial c_1}{\partial a} = 0$.

Derivative with respect to the Resting Criterion (c_1)

The derivative of the probability of a positive response with respect to the resting (and initial) criterion parameter, c_1 , is given by

$$\begin{split} \frac{\partial y_n}{\partial c_1} &= \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{\partial}{\partial c_1} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx\\ &= \frac{\partial c_n}{\partial c_1} \frac{2(1-\lambda)}{\sqrt{2\pi\sigma^2}} \int_0^\infty \frac{(x+c_n-\mu_n)}{-2\sigma^2} \exp\left[\frac{(x+c_n-\mu_n)^2}{-2\sigma^2}\right] dx\\ &= -\frac{\partial c_n}{\partial c_1} \frac{1-\lambda}{\sqrt{2\pi\sigma^2}} \exp\left[\frac{(c_n-\mu_n)^2}{-2\sigma^2}\right]. \end{split}$$

The derivative of the criterion c_n with respect to the resting criterion parameter (c_1) is then

$$\begin{aligned} \frac{\partial c_n}{\partial c_1} &= \frac{\partial}{\partial c_1} \{ (1-a)c_{n-1} \} + \frac{\partial}{\partial c_1} \{ ac_1 \} + \frac{\partial}{\partial c_1} \left\{ \sum_{i,j} r_{n-1}^{ij} b_{ij} \right\} \\ &= (1-a)\frac{\partial c_{n-1}}{\partial c_1} + a \\ &= 1, \end{aligned}$$

because $\frac{\partial c_1}{\partial c_1} = 1$.

Derivative with respect to the Lapse Probability (λ)

The derivative of the probability of a positive response with respect to the lapse probability parameter, λ , is given by

$$\frac{\partial y_n}{\partial \lambda} = \frac{1}{2} - z_n.$$