

Supplementary Mathematical Note

for The spatial structure of correlated neuronal variability

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S.1 Mathematical analysis of firing rates and correlations in recurrent networks

In the Results, we provided an intuitive justification for why some network architectures can realize an asynchronous state and why other architectures cannot. We now provide a more mathematically rigorous derivation of these results. We first review the computation of firing rates in the network, using previously developed methods [12, 6]. We then describe a cross-spectral measure of covariability and associated notation that greatly simplifies calculations, then derive general formulae for the full matrix of pairwise cross-spectra between the inputs and spike trains of all neurons. Finally, we use these results to derive mean field cross-spectra and conditions on the existence of an asynchronous state and an approximation to the spike train correlations at large system size.

S.1.1 Mean field theory of firing rates in balanced networks

We first review the mean field theory of firing rates in balanced networks and compare the theoretical predictions to the results from our simulations. We represent spike trains as sums of Dirac delta functions,

$$S_j^a(t) = \sum_n \delta(t - t_{j,n}^a)$$

where $t_{j,n}^a$ is the n -th spike time of neuron j in population $a \in \{e, i, F\}$. For convenience, we also normalize units to set $C_m = 1$ for all calculations. In this case, the synaptic input to neuron j in population $a = e, i$ (see Eqs. (4) and (6) in Methods) can be re-written as

$$\begin{aligned} I_j^a(t) &= F_j^a(t) + R_j^a(t) \\ &= F_j^a(t) + \frac{1}{\sqrt{N}} \sum_{b=e,i} \sum_{k=1}^{N_b} J_{jk}^{ab} (\eta_b * S_k^b)(t) \end{aligned} \tag{S.1}$$

where $F_j^a(t)$ is the feedforward input to neuron j in population a , $R_j^a(t)$ is the recurrent input, $*$ denotes convolution and

$$\eta_b(t) = \frac{1}{\tau_b} e^{-t/\tau_b} \Theta(t), \quad b = e, i$$

is the postsynaptic current waveform with $\Theta(t)$ representing the Heaviside step function. The variable J_{jk}^{ab} denotes the synaptic weight from neuron k in population $b = e, i$ to a neuron j in population $a = e, i$.

Taking averages over time and over indices (j and k) in Eq. (S.1) gives the mean-field mapping of firing rates to synaptic currents,

$$\begin{aligned}\bar{I}_a &= \bar{F}_a + \bar{R}_a \\ &= \bar{F}_a + \sqrt{N}(w_{ae}^0 r_e + w_{ai}^0 r_i).\end{aligned}\tag{S.2}$$

In this expression, \bar{I}_a is the average synaptic current across the membrane of excitatory ($a = e$) or inhibitory ($a = i$) neurons in the recurrent network. Similarly, \bar{F}_a is the average input from the feedforward population, \bar{R}_a is the average input current from the local recurrent population and r_a is the average firing rate of neurons in population $a = e, i$. The terms

$$w_{ab}^0 = p_{ab}^0 j_{ab} q_b \propto \mathcal{O}(1)$$

represents a normalized mean-field connectivity strength where p_{ab}^0 is the average number of connections from presynaptic neurons in population $b = e, i$ to postsynaptic neurons in population $a = e, i$, j_{ab} is the average synaptic strength of each connection and $q_b = N_b/N$ is the proportion of neurons in the network that are in population b . When a presynaptic neuron can only make one synaptic projection to a single postsynaptic neuron, p_{ab}^0 is the probability of connection. In the networks we consider, multiple connections are possible (though rare), so p_{ab}^0 is technically the expected number of connections. The \sqrt{N} scaling in Eq. (S.2) comes from the fact that there each neuron receives $\mathcal{O}(N)$ inputs (since connection probability is $\mathcal{O}(1)$) and the synaptic weight of each input scales like $\mathcal{O}(1/\sqrt{N})$ [12].

For the networks considered in Figure 1, the mean feedforward inputs are explicitly scaled as $\mathcal{O}(\sqrt{N})$ since (see Experimental Procedures)

$$F_j^a(t) = \sqrt{N}m_a + \sigma_s s(t)$$

where $s(t)$ is unbiased so that

$$\bar{F}_a = \sqrt{N}m_a.$$

For the spatially extended networks, feedforward inputs come from a separate population of neurons with

$$F_j^a(t) = \sum_{k=1}^{N_F} \frac{J_{jk}^{aF}}{\sqrt{N}} (\eta_F * S_k^F)(t)$$

so that

$$\bar{F}_a = \sqrt{N}w_{aF}^0 r_F$$

where $r_F = 5$ Hz is the firing rates of neurons in the feedforward population and w_{aF}^0 is defined in the same way as w_{ab}^0 above. Therefore, for all networks we consider, the mean inputs can be written as

$$\begin{aligned}\begin{bmatrix} \bar{I}_e \\ \bar{I}_i \end{bmatrix} &= \sqrt{N} \begin{bmatrix} w_{ee}^0 r_e + w_{ei}^0 r_i + f_e \\ w_{ie}^0 r_e + w_{ii}^0 r_i + f_i \end{bmatrix} \\ &= \sqrt{N}(W_0 \vec{r} + \vec{f})\end{aligned}\tag{S.3}$$

where $f_a = m_a$ is the scaled mean feedforward input current for the networks considered in Figure 1, $f_a = \sqrt{N}w_{aF}^0 r_F$ for the spatially extended networks, $\vec{r} = [r_e \ r_i]^T$ and $\vec{f} = [f_e \ f_i]^T$. Note that $w_{ab}^0, f_a \propto \mathcal{O}(1)$. Hence, to avoid excessively large input current magnitudes ($\bar{I}_a \rightarrow \pm\infty$ as $N \rightarrow \infty$), the excitatory and inhibitory currents in Eq. (S.3) must balance so that

$$W_0 \vec{r} + \vec{f} \propto \mathcal{O}(1/\sqrt{N}). \quad (\text{S.4})$$

Firing rates in the limit of large N are given by taking $N \rightarrow \infty$ in Eq. (S.4) and solving for the rates to obtain [12, 6]

$$\begin{aligned} \lim_{N \rightarrow \infty} r_e &= \frac{f_e w_{ii}^0 - f_i w_{ei}^0}{w_{ei}^0 w_{ie}^0 - w_{ee}^0 w_{ii}^0} \\ \lim_{N \rightarrow \infty} r_i &= \frac{f_e w_{ei}^0 - f_i w_{ee}^0}{w_{ei}^0 w_{ie}^0 - w_{ee}^0 w_{ii}^0}. \end{aligned} \quad (\text{S.5})$$

For these expressions to give positive firing rates and a stable balanced state, parameters must satisfy [12, 6]

$$\frac{f_e}{f_i} > \frac{w_{ei}^0}{w_{ii}^0} > \frac{w_{ee}^0}{w_{ie}^0}. \quad (\text{S.6})$$

For the networks in Figure 1, Eq. (S.5) predicts firing rates $r_e = 6.2$ Hz and $r_i = 4.0$ Hz. The simulations in Figure 1a-d produced average firing rates $r_e = 7.6$ Hz and $r_i = 3.8$ Hz. The simulations in Figure 1e-h produced average firing rates $r_e = 7.4$ Hz and $r_i = 3.8$ Hz.

For the networks in Figures 3 and 4, Eq. (S.5) predicts firing rates of $r_e = 3.6$ Hz and $r_i = 5.7$ Hz. For the simulations in Figure 3, average firing rates were $r_e = 3.9$ Hz and $r_i = 6.2$ Hz. For the simulations in Figure 4, average rates were $r_e = 4.0$ Hz and $r_i = 6.1$ Hz.

For the simulations in Figure 6, Eq. (S.5) predicts firing rates of $r_e = 3.6$ Hz, $r_i = 5.7$ Hz for L4 neurons and $r_e = 5.0$ Hz, $r_i = 7.9$ Hz for L2/3 neurons (using the L4 excitatory neuron rates as the feedforward input rates to L2/3). The average rates of L4 neurons in simulations were $r_e = 3.8$ Hz and $r_i = 6.2$ Hz and the average rates for L2/3 neurons were $r_e = 5.7$ Hz and $r_i = 9.2$ Hz.

Eq. (S.4) implies that, in balanced networks, feedforward input currents (f_e and f_i) are approximately balanced by recurrent sources of synaptic input ($w_{ee}^0 r_e + w_{ei}^0 r_i$ and $w_{ie}^0 r_e + w_{ii}^0 r_i + f_i$). This provides an intuition for the fact that feedforward and recurrent input currents are negatively correlated ($C_{RF} < 0$, see Results): Fluctuations in the feedforward input currents must be cancelled by opposite-polarity fluctuations in the recurrent input currents. Therefore, recurrent and feedforward inputs are negatively correlated. This intuition falls short of a precise theory for correlated variability in balanced networks, however, since Eq. (S.4) represents mean synaptic currents, not fluctuations. We next provide a more rigorous mathematical analysis of correlated variability in balanced networks.

S.1.2 Cross-spectral measures of covariability

We first define the measures of correlation used in our calculations and review some of their properties. For mathematical convenience, we measure covariance between random processes, $U(t)$ and $V(t)$, in terms of their cross-spectral density or ‘‘cross-spectrum.’’ Specifically, we define the cross-spectral operator, $\langle \cdot, \cdot \rangle$, by

$$\langle U, V \rangle(f) = \lim_{T \rightarrow \infty} \frac{1}{T} U_T(f) V_T^*(f)$$

where $*$ denotes the complex conjugate,

$$U_T(f) = \int_0^T [U(t) - \bar{U}] e^{-2\pi i f t} dt$$

is the finite-time Fourier transform of $U(t)$ and \bar{U} is the steady-state mean of $U(t)$. $V_T(f)$ is defined similarly.

The cross-spectrum is a function of frequency, f , but for notational convenience, we omit this explicit dependence in many expressions below. The cross-spectrum can also be defined as the Fourier transform of the cross-covariance function (sometimes also called the cross-correlation) [13, 9],

$$\langle U, V \rangle(f) = \int_{-\infty}^{\infty} CCG(\tau) e^{-2\pi i f \tau} d\tau$$

where $CCG(\tau) = \text{cov}(V(t), U(t + \tau))$. Thus, cross-covariance functions are given by taking an inverse Fourier transform of the cross-spectrum. For spike trains, $S_1(t)$ and $S_2(t)$, spike count covariances over finite windows are given by integrating the cross-spectrum against a frequency kernel [7],

$$\text{spike count covariance over window of size } T = T \int_{-\infty}^{\infty} \langle S_1, S_2 \rangle(f) K_T(f) df \quad (\text{S.7})$$

where

$$K_T(f) = \frac{\sin^2(Tf\pi)}{Tf^2\pi^2}. \quad (\text{S.8})$$

Since $\lim_{T \rightarrow \infty} K_T(f) = \delta(f)$, it follows that whenever T is much larger than the timescale of correlations between the spike trains, we have the approximation

$$\text{spike count covariance over large window of size } T \approx T \langle S_1, S_2 \rangle(0). \quad (\text{S.9})$$

Thus, the cross-spectral operator captures all common measures of spike train covariability. More details and derivations of these relationships can be found in [9, 13].

For vector processes, $U(t) = [U_1(t), \dots, U_M(t)]$ and $V(t) = [V_1(t), \dots, V_N(t)]$, we define the $M \times N$ cross-spectral matrix operator,

$$\langle U, V \rangle = \left[\langle U_j, V_k \rangle \right]_{j,k=1}^{M,N}$$

which is the analogue to a covariance matrix in frequency space [2]. This is a bilinear, Hermitian operator in the sense that $\langle U + X, V \rangle = \langle U, V \rangle + \langle X, V \rangle$ and

$$\langle AU, BV \rangle = A \langle U, V \rangle B^T$$

for real matrices A and B . Moreover, suppose $A(t)$ and $B(t)$ are matrix functions and $(A * U)(t)$ denotes matrix convolution, *i.e.*, a matrix product where multiplication is replaced by convolution [11]. Then

$$\langle A * U, B * V \rangle = \tilde{A} \langle U, V \rangle \tilde{B}^*$$

where

$$\tilde{A}(f) = \int_{-\infty}^{\infty} A(t)e^{-2\pi ift} dt$$

is the Fourier transform of the matrix function $A(t)$ and $\tilde{B}^*(f)$ denotes the conjugate transpose of the Fourier transform of $B(t)$. Finally note that $\langle U, V \rangle = \langle V, U \rangle^*$ where $*$ denotes the conjugate transpose. These definitions and properties greatly simplify the calculations below.

S.1.3 Mapping pairwise spike train correlations to synaptic input correlations

We now derive a pair of equations that will be used to analyze correlations in all of the network models considered in the main text. To simplify calculations, we define the vector processes

$$S(t) = [S_1^e(t), \dots, S_{N_e}^e(t), S_1^i(t), \dots, S_{N_i}^i(t)]^T$$

which contains all of the spike trains in the network and where T denotes the transpose. The vector process, $I(t)$, representing all synaptic input currents, $F(t)$, representing all feedforward input currents and $R(t)$, representing all recurrent inputs, are defined similarly. For notational convenience, we will often omit the explicit dependence on t .

Using this notation,

$$R = \frac{1}{\sqrt{N}} JH * S$$

is the vector of recurrent inputs and Eq. (S.1) can be written in vector form as

$$I = F + \frac{1}{\sqrt{N}} JH * S \quad (\text{S.10})$$

where

$$J = \begin{bmatrix} J_{ee} & J_{ei} \\ J_{ie} & J_{ii} \end{bmatrix}$$

is an $N \times N$ matrix of synaptic weights written in block form and composed of the $N_a \times N_b$ sub-matrices

$$J_{ab} = \left[J_{j,k}^{ab} \right]_{j,k=1}^{N_a, N_b}$$

for $j = 1, \dots, N_a$ and $k = 1, \dots, N_b$. Similarly,

$$H(t) = \begin{bmatrix} H_e(t) & 0 \\ 0 & H_i(t) \end{bmatrix}$$

is composed of sub-matrices

$$H_a(t) = \eta_a(t) I_{N_a \times N_a}$$

where $I_{N_a \times N_a}$ is the $N_a \times N_a$ identity matrix. The matrix convolution symbol, $*$, in Eq. (S.10) indicates that elements of the matrix $H(t)$ are convolved with elements of the vector $S(t)$ instead of multiplied [11].

Using Eq. (S.10), the cross-spectral matrix between total synaptic input and feedforward synaptic input can easily be calculated using the properties of the cross-spectral operator outlined above. Specifically,

$$\begin{aligned}\langle I, F \rangle &= \left\langle F + \frac{1}{\sqrt{N}} JH * S, F \right\rangle \\ &= \langle F, F \rangle + \frac{1}{\sqrt{N}} J\tilde{H} \langle S, F \rangle\end{aligned}\tag{S.11}$$

where $\tilde{H}(f)$ is the Fourier transform of the matrix $H(t)$. Correlations between total input currents can be calculated similarly,

$$\begin{aligned}\langle I, I \rangle &= \langle F + R, F + R \rangle \\ &= \left\langle F + \frac{1}{\sqrt{N}} JH * S, F + \frac{1}{\sqrt{N}} JH * S \right\rangle \\ &= \langle F, F \rangle + \frac{1}{\sqrt{N}} J\tilde{H} \langle S, F \rangle + \frac{1}{\sqrt{N}} \langle F, S \rangle \tilde{H}^* J^T + \frac{1}{N} J\tilde{H} \langle S, S \rangle \tilde{H}^* J^T\end{aligned}\tag{S.12}$$

where \tilde{H}^* denotes the conjugate-transpose of \tilde{H} and J^T the transpose of J . Eqs. (S.11) and (S.12) are used below to derive a mean-field theory of correlations for various network topologies.

The entire matrix of spike train cross-spectra can be approximated by combining Eqs. (S.11) and (S.12) with the assumption of linear relations between $\langle I, F \rangle$ and $\langle S, F \rangle$, and between $\langle I, I \rangle$ and $\langle S, S \rangle$ [11]. Below, we show that a mean-field theory for correlations in the limit of large N can be obtained from Eqs. (S.11) and (S.12) without appealing to this linear response approximation. Instead, we only need to assume that neuronal transfer is $\mathcal{O}(1)$ in the sense that the statistics of the total synaptic currents, $I_j^a(t)$, scale similarly with N to the statistics of the spike trains, $S_j^a(t)$. Mathematically speaking, we assume that

$$0 < \lim_{N \rightarrow \infty} \frac{\text{avg}_{j,k} \langle S_j^a, F_k^b \rangle}{\text{avg}_{j,k} \langle I_j^a, F_k^b \rangle} < \infty \quad \text{and} \quad 0 < \lim_{N \rightarrow \infty} \frac{\text{avg}_{j,k} \langle S_j^a, S_k^b \rangle}{\text{avg}_{j,k} \langle I_j^a, I_k^b \rangle} < \infty\tag{S.13}$$

for all combinations of $a, b = \text{e, i}$. Here, $\text{avg}_{j,k}$ is the average over any subset of the indices $j = 1, \dots, N_a$ and $k = 1, \dots, N_b$ which contains a $\mathcal{O}(1)$ subset of all such indices. We additionally assume that the activity of individual neurons has $\mathcal{O}(1)$ statistics, which is a characteristic feature of balanced networks [12]. Specifically, we assume that

$$\lim_{N \rightarrow \infty} \text{avg}_k \langle X_k^a, Y_k^a \rangle < \infty\tag{S.14}$$

for $X, Y = S, I, F$ and $a = \text{e, i}$.

S.1.4 Correlations in the homogeneous network (Figure 1a-d)

We first consider correlations in a network where the statistics of connection probability and feedforward input only depend on neuron type (excitatory or inhibitory) and are otherwise uniform across the network, as in Figure 1a-d. These calculations represent a generalization of the results in [5] to networks with any neuron model for which synaptic integration is linear (whereas only binary

neurons models were considered in [5]). In addition, our calculations are more easily generalized to structured networks (as we show below) and are arguably more concise.

Define p_{ab} to be the expected number of synaptic inputs received by a neuron in postsynaptic population $a = e, i$ from a neuron in presynaptic population $b = e, i$ and let j_{ab}/\sqrt{N} be the strength of each such connection. Under these assumptions, the average connection strengths are

$$E \left[J_{jk}^{ab}/\sqrt{N} \right] = p_{ab}j_{ab}/\sqrt{N}.$$

Also assume that there are $N_b = q_b N$ neurons in population $b = e, i$ where $q_e + q_i = 1$ and each of q_b , p_{ab} and j_{ab} is $\mathcal{O}(1)$ as $N \rightarrow \infty$.

Since neurons are statistically identical within each population, we define the population-averaged cross-spectral matrices,

$$\langle \mathbf{I}, \mathbf{F} \rangle = \begin{bmatrix} \langle I_e, F_e \rangle & \langle I_e, F_i \rangle \\ \langle I_i, F_e \rangle & \langle I_i, F_i \rangle \end{bmatrix}$$

where

$$\langle I_a, F_b \rangle = \text{avg}_{j,k}(\langle I_j^a, F_k^b \rangle)$$

is the average pairwise cross-spectrum between total input current to neurons in population $a = e, i$ and the feedforward input to neurons in population $b = e, i$. Implicitly, the $j = k$ term is left out of the average when $a = b$. All other 2×2 mean-field cross-spectral matrices $\langle \mathbf{F}, \mathbf{F} \rangle$, $\langle \mathbf{S}, \mathbf{F} \rangle$, $\langle \mathbf{S}, \mathbf{S} \rangle$, $\langle \mathbf{I}, \mathbf{I} \rangle$, etc. are defined analogously. Note that all of these expressions depend on frequency, f , but the dependence is omitted to simplify notation.

The asynchronous state is defined by the scaling laws

$$\langle \mathbf{I}, \mathbf{I} \rangle, \langle \mathbf{S}, \mathbf{S} \rangle \propto \mathcal{O}(1/N) \quad \text{and} \quad \langle \mathbf{I}, \mathbf{F} \rangle, \langle \mathbf{S}, \mathbf{F} \rangle \propto \mathcal{O}(1/\sqrt{N})$$

whenever feedforward inputs are moderately correlated,

$$\langle \mathbf{F}, \mathbf{F} \rangle \propto \mathcal{O}(1).$$

For the specific model considered in Figure 1a-d, we have

$$\langle \mathbf{F}, \mathbf{F} \rangle = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \sigma_s^2 \tilde{A}_s$$

where

$$\tilde{A}_s(f) = \langle s, s \rangle(f) = \tau_s \sqrt{2\pi} e^{-2f^2 \pi^2 \tau_s^2}$$

is the power spectral density of $s(t)$, obtained from the Fourier transform of the auto-covariance, $A_s(\tau)$ (see Methods). To prove the self-consistency of the asynchronous state, we must show that these scaling laws are consistent with the relationship between synaptic inputs and spike trains given by Eq. (S.1) or, equivalently, Eq. (S.10).

We begin by computing the mean-field cross-spectra between total inputs and feedforward inputs to excitatory neurons, substituting Eq. (S.11) to obtain

$$\begin{aligned}
\langle I_e, F_e \rangle &= \text{avg}_{j,k} \langle I_j^e, F_k^e \rangle \\
&= \text{avg}_{j,k} \langle F_j^e + R_j^e, F_k^e \rangle \\
&= \text{avg}_{j,k} \left[\langle F_j^e, F_k^e \rangle + \frac{1}{\sqrt{N}} \sum_{b=e,i} \tilde{\eta}_b \sum_{l=1}^{N_b} J_{jl}^{eb} \langle S_l^b, F_k^e \rangle \right] \\
&= \langle F_e, F_e \rangle + \text{avg}_{j,k} \frac{1}{\sqrt{N}} \sum_{b=e,i} \tilde{\eta}_b \sum_{l=1}^{N_b} J_{jl}^{eb} \langle S_l^b, F_k^e \rangle
\end{aligned}$$

For large N_e and N_i , the inner sums can be replaced by their averages:

$$\begin{aligned}
\text{avg}_{j,k} \sum_{l=1}^{N_e} J_{jl}^{ee} \langle S_l^e, F_k^e \rangle &\rightarrow (N_e - 1) \text{avg}_{j,k,l \neq k} [J_{jl}^{ee} \langle S_l^e, F_k^e \rangle] + \text{avg}_k [J_{kk}^{ee} \langle S_k^e, F_k^e \rangle] \\
&= N q_e p_{ee} j_{ee} \langle S_e, F_e \rangle + \mathcal{O}(1)
\end{aligned}$$

and

$$\begin{aligned}
\text{avg}_{j,k} \sum_{l=1}^{N_i} J_{jl}^{ei} \langle S_l^i, F_k^e \rangle &\rightarrow N_i \text{avg}_{j,k,l} J_{jl}^{ei} \langle S_l^i, F_k^e \rangle \\
&= N q_i p_{ei} j_{ei} \langle S_i, F_e \rangle
\end{aligned}$$

as $N \rightarrow \infty$.

Putting this together gives

$$\begin{aligned}
\langle I_e, F_e \rangle &= \langle F_e, F_e \rangle + \sqrt{N} (\tilde{\eta}_e q_e p_{ee} j_{ee} \langle S_e, F_e \rangle + \tilde{\eta}_i q_i p_{ei} j_{ei} \langle S_i, F_e \rangle) \\
&\quad + \mathcal{O}(1/\sqrt{N}).
\end{aligned}$$

The same computation can be applied to all other pairings of $\langle I_a, F_b \rangle$ for $a, b = e, i$ to finally obtain

$$\begin{aligned}
\langle \mathbf{I}, \mathbf{F} \rangle &= \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N} W \langle \mathbf{S}, \mathbf{F} \rangle \\
&\quad + \mathcal{O}(1/\sqrt{N}).
\end{aligned} \tag{S.15}$$

where

$$W = \begin{bmatrix} w_{ee} & w_{ei} \\ w_{ie} & w_{ii} \end{bmatrix} \tag{S.16}$$

and

$$w_{ab}(f) = \tilde{\eta}_b(f) q_b p_{ab} j_{ab} \propto \mathcal{O}(1).$$

Note that $w_{ab}(0) = w_{ab}^0$ and $W(0) = W_0$ from the mean-field firing rate calculations surrounding Eq. (S.2). Under our assumption that neuronal transfer is $\mathcal{O}(1)$ (see Eq. S.13), we have that

$$\langle \mathbf{I}, \mathbf{F} \rangle \propto \langle \mathbf{S}, \mathbf{F} \rangle.$$

as N grows large. Thus, Eq. (S.15) implies that

$$\langle \mathbf{S}, \mathbf{F} \rangle \propto \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N}W\langle \mathbf{S}, \mathbf{F} \rangle. \quad (\text{S.17})$$

This at first appears inconsistent since $\langle \mathbf{F}, \mathbf{F} \rangle \propto \mathcal{O}(1)$ and $\langle \mathbf{S}, \mathbf{F} \rangle$ appears on both sides of Eq. (S.17) scaled differently with N . This apparent inconsistency is resolved in the asynchronous state [5], wherein

$$\langle \mathbf{S}, \mathbf{F} \rangle \propto \mathcal{O}(1/\sqrt{N})$$

and the two terms on the right hand side of Eq. (S.17) cancel in such a way that

$$\langle \mathbf{I}, \mathbf{F} \rangle = \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N}W\langle \mathbf{S}, \mathbf{F} \rangle \propto \mathcal{O}(1/\sqrt{N}).$$

This cancellation requires that

$$\lim_{N \rightarrow \infty} \sqrt{N}W\langle \mathbf{S}, \mathbf{F} \rangle = -\langle \mathbf{F}, \mathbf{F} \rangle \quad (\text{S.18})$$

and therefore that

$$\lim_{N \rightarrow \infty} \sqrt{N}\langle \mathbf{S}, \mathbf{F} \rangle = -W^{-1}\langle \mathbf{F}, \mathbf{F} \rangle$$

which gives the asymptotic scaling of correlations between feedforward inputs and spike trains in the asynchronous state, generalizing the derivation in [5].

Note that the matrix of average cross-spectra between excitatory and inhibitory neurons' recurrent and feedforward inputs is given by

$$\langle \mathbf{R}, \mathbf{F} \rangle = \sqrt{N}W\langle \mathbf{S}, \mathbf{F} \rangle = -\langle \mathbf{F}, \mathbf{F} \rangle + \mathcal{O}(1/\sqrt{N}).$$

In the models we consider, correlations between neurons' feedforward inputs are non-negative, $\langle \mathbf{F}, \mathbf{F} \rangle \geq 0$. This provides a mathematical explanation for our observation in the Results that feedforward and recurrent inputs are negatively correlated.

We can use similar methods to compute the average pairwise cross-spectra between spike trains in the recurrent network. Taking averages over the excitatory and the inhibitory populations in Eq. (S.12) gives

$$\begin{aligned} \langle \mathbf{I}, \mathbf{I} \rangle = & \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N}(W\langle \mathbf{S}, \mathbf{F} \rangle + \langle \mathbf{F}, \mathbf{S} \rangle W^*) + NW\langle \mathbf{S}, \mathbf{S} \rangle W^* + WAW^* \\ & + \mathcal{O}(1/\sqrt{N}) \end{aligned} \quad (\text{S.19})$$

where W^* is the conjugate transpose of W . As before, the $\mathcal{O}(1/\sqrt{N})$ term captures the diagonal elements omitted from the averages that define $\langle \mathbf{S}, \mathbf{F} \rangle$. Finally, the term A is defined by

$$A(f) = \begin{bmatrix} A_e(f)/q_e & 0 \\ 0 & A_i(f)/q_i \end{bmatrix}$$

where

$$A_a(f) = \text{avg}_k \langle S_k^a, S_k^a \rangle$$

represents the average power spectral density of spike trains in population $a = e, i$. When spike trains in the network are approximately Poisson processes, the power spectral density is approximately equal to the firing rate $A_a(f) \approx r_a$.

Combining this with Eq. (S.18) and the fact that $\langle \mathbf{F}, \mathbf{F} \rangle = \langle \mathbf{F}, \mathbf{F} \rangle^*$ allows us to make the substitutions

$$\sqrt{N}W\langle \mathbf{S}, \mathbf{F} \rangle = \sqrt{N}\langle \mathbf{F}, \mathbf{S} \rangle W^* = -\langle \mathbf{F}, \mathbf{F} \rangle + \mathcal{O}(1/\sqrt{N})$$

Putting this together gives

$$\langle \mathbf{I}, \mathbf{I} \rangle \propto -\langle \mathbf{F}, \mathbf{F} \rangle + NW\langle \mathbf{S}, \mathbf{S} \rangle W^* + WAW^*$$

for large N . We again invoke our assumption that neuronal transfer is $\mathcal{O}(1)$ so that $\langle \mathbf{I}, \mathbf{I} \rangle \propto \langle \mathbf{S}, \mathbf{S} \rangle$ for large N and therefore

$$\langle \mathbf{S}, \mathbf{S} \rangle \propto -\langle \mathbf{F}, \mathbf{F} \rangle + NW\langle \mathbf{S}, \mathbf{S} \rangle W^* + WAW^*. \quad (\text{S.20})$$

This again presents an apparent inconsistency that is resolved in the asynchronous state where

$$\langle \mathbf{S}, \mathbf{S} \rangle \propto \mathcal{O}(1/N)$$

and the terms on the right hand side of Eq. (S.20) cancel so that

$$\lim_{N \rightarrow \infty} NW\langle \mathbf{S}, \mathbf{S} \rangle W^* = \langle \mathbf{F}, \mathbf{F} \rangle - WAW^*. \quad (\text{S.21})$$

and

$$\lim_{N \rightarrow \infty} N\langle \mathbf{S}, \mathbf{S} \rangle = W^{-1}\langle \mathbf{F}, \mathbf{F} \rangle W^{-*} - A, \quad (\text{S.22})$$

which gives the asymptotic scaling of correlations between spike trains in the asynchronous state, generalizing and simplifying the derivation in [5]. Here, W^{-*} is the matrix inverse of W^* . The existence of this asynchronous state requires W to be invertible or, if W is not invertible, the matrix $\langle \mathbf{F}, \mathbf{F} \rangle$ must be in the range of the matrix operator $U \mapsto WUW^*$ so that Eq. (S.21) has a solution. For the parameters used in Figure 1a-d, W is invertible.

This approach to deriving of the existence of the asynchronous state can be applied to any network model for which synaptic integration is linear, synaptic connection strengths scale like $\mathcal{O}(1/\sqrt{N})$, synaptic connection probability is $\mathcal{O}(1)$, and the inequalities in (S.13) are satisfied. Thus, these calculations represent a generalization of the results in [5], which were specific to binary neuron models. Below, we show that this approach facilitates the derivation of correlations in discretely heterogeneous and spatially extended networks.

S.1.5 General treatment of correlations in discretely heterogeneous networks

Above, we considered a network with two populations, one excitatory and one inhibitory. Connectivity statistics and feedforward inputs were homogeneous within each population. We now generalize this approach to networks with an arbitrary number of populations. We then apply this generalized analysis to show that the network in Figure 1e-h cannot realize an asynchronous state.

Consider a network of N neurons subdivided into M sub-populations where the m th subpopulation contains $N_m = q_m N$ neurons for $m = 1, \dots, M$. Generalizing Eq. (S.1), the input to neuron $j = 1, \dots, N_m$ in population $m = 1, \dots, M$ is given by

$$I_j^m(t) = F_j^m(t) + \sum_{n=1}^M \sum_{k=1}^{N_n} \frac{J_{jk}^{mn}}{\sqrt{N}} (\eta_n * S_k^n)(t) \quad (\text{S.23})$$

where $S_k^n(t)$ is the k th neuron in population $n = 1, \dots, M$. Define p_{mn} to be the expected number of synaptic inputs received by a neuron in postsynaptic population $m = 1, \dots, M$ from a neuron in presynaptic population $n = 1, \dots, M$ and let $J_{jk}^{mn} = j_{mn}$ be the strength of each such connection. This assures that the expected value of J_{jk}^{mn} is $p_{mn}j_{mn}$. Also assume that each of q_m , p_{mn} and j_{mn} is $\mathcal{O}(1)$ as $N \rightarrow \infty$. Now let

$$\langle F_m, F_n \rangle = \text{avg}_{j,k} \langle F_j^m, F_k^n \rangle \propto \mathcal{O}(1)$$

be the average cross-spectrum between feedforward inputs to neurons in population $m = 1, \dots, M$ and $n = 1, \dots, M$. We again implicitly omit terms for which $m = n$ and $j = k$ from the average. Define $\langle I_m, I_n \rangle$, $\langle I_m, F_n \rangle$, etc. analogously. Finally, define the $M \times M$ mean-field correlation matrices,

$$\langle \mathbf{F}, \mathbf{F} \rangle = [\langle F_m, F_n \rangle]_{m,n}$$

and similarly for $\langle \mathbf{I}, \mathbf{I} \rangle$, $\langle \mathbf{I}, \mathbf{F} \rangle$, etc.

All of this notational machinery is useful because it allows us to take averages over each sub-population in Eqs. (S.11) and (S.12) to obtain

$$\begin{aligned} \langle \mathbf{I}, \mathbf{F} \rangle &= \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N} W \langle \mathbf{S}, \mathbf{F} \rangle \\ &+ \mathcal{O}(1/\sqrt{N}) \end{aligned} \tag{S.24}$$

and

$$\begin{aligned} \langle \mathbf{I}, \mathbf{I} \rangle &= \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N} (W \langle \mathbf{S}, \mathbf{F} \rangle + \langle \mathbf{F}, \mathbf{S} \rangle W^*) + N W \langle \mathbf{S}, \mathbf{S} \rangle W^* + W A W^* \\ &+ \mathcal{O}(1/\sqrt{N}) \end{aligned}$$

which are identical to Eqs. (S.15) and (S.19) except that that the correlation matrices are $M \times M$ instead of 2×2 . The $M \times M$ mean-field connectivity matrix is defined by

$$W = [w_{mn}]_{m,n}$$

where

$$w_{mn} = \tilde{\eta}_m q_n p_{mn} j_{mn} \propto \mathcal{O}(1)$$

is the mean-field connectivity from populations n to m . The term $A(f)$ is a diagonal $M \times M$ matrix with diagonal elements $[A(f)]_{n,n} = A_n(f)/q_n$ where $A_n(f) = \text{avg}_k \langle S_k^n, S_k^n \rangle(f)$ is the average power spectral density of neurons in population n .

Thus, the analysis and derivation of Eqs. (S.15 – S.22) in Section S.1.4 is identical for heterogeneous networks, except with $M \times M$ matrices instead of 2×2 . Specifically, the existence of the asynchronous state again requires that Eqs. (S.18) and (S.21) are solvable. These equations are necessarily solvable whenever W is invertible and the solution is given by Eq. (S.22) in such cases. We next apply this generalized analysis to the network considered in Figure 1e-h.

S.1.6 Correlations in the discretely heterogeneous network from Figure 1e-h

For the example considered in Figure 1e-h, there are two excitatory and two inhibitory populations, so the analysis from Section S.1.5 is applicable with $M = 4$. We can enumerate these populations as e_1, i_1, e_2 and i_2 where e_1 and e_2 are excitatory, i_1 and i_2 are inhibitory. All neurons in populations e_1

and i_1 receive the same time-varying feedforward input, $s_1(t)$. Similarly, all neurons in populations e_2 and i_2 receive the time-varying input $s_2(t)$ which is uncorrelated with $s_1(t)$. Therefore, the cross-spectral matrix between feedforward inputs is given by

$$\langle \mathbf{F}, \mathbf{F} \rangle = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} \sigma_s^2 \tilde{A}_s$$

where $\tilde{A}_s(f)$ is the cross-spectral density of $s_1(t)$ and also of $s_2(t)$.

Connectivity in the network only depends on neuron type (excitatory or inhibitory) so that

$$W = \frac{1}{2} \begin{bmatrix} w_{ee} & w_{ei} & w_{ee} & w_{ei} \\ w_{ie} & w_{ii} & w_{ie} & w_{ii} \\ w_{ee} & w_{ei} & w_{ee} & w_{ei} \\ w_{ie} & w_{ii} & w_{ie} & w_{ii} \end{bmatrix}$$

where each w_{ab} is the same connection strength from the homogeneous network in Figure 1a-d, defined above. Note that this matrix is comprised of four blocks, each identical to the W matrix for the 2×2 homogeneous network in Figure 1a-d. The multiplication by $1/2$ is necessary because there are half as many neurons in each population, e.g. $q_{e_1} = q_e/2$.

The symmetry of the network also implies that the average power spectral density is the same in population e_1 as e_2 and similarly for i_1 and i_2 . Therefore,

$$A(f) = \frac{1}{2} \begin{bmatrix} A_e(f)/q_e & 0 & 0 & 0 \\ 0 & A_i(f)/q_i & 0 & 0 \\ 0 & 0 & A_e(f)/q_e & 0 \\ 0 & 0 & 0 & A_i(f)/q_i \end{bmatrix}$$

where $A_a(f)$ is the average cross-spectral density of excitatory ($a = e$) or inhibitory ($a = i$) spike trains and $q_a = 2q_{a_1} = 2q_{a_2} = 1/2$ is the proportion of neurons that are excitatory ($a = e$) or inhibitory ($a = i$).

Note that W is a singular matrix, $\langle \mathbf{F}, \mathbf{F} \rangle$ is not in the range of $U \mapsto WU$ and therefore also not in the range of $U \mapsto WUW^*$. For example, note that for any 4×4 matrix V (including any $V = UW^*$), the first row of the product WV is the same as its third row, which is not true of $\langle \mathbf{F}, \mathbf{F} \rangle$. Therefore, the asynchronous state cannot be obtained in the heterogeneous two-population network considered in Figure 1a-d since Eqs. (S.18) and (S.21) do not admit solutions. In other words, it is not mathematically possible for all elements of the 4×4 matrix of spike train correlations,

$$\langle \mathbf{S}, \mathbf{S} \rangle = \begin{bmatrix} \langle S_{e_1}, S_{e_1} \rangle & \langle S_{e_1}, S_{i_1} \rangle & \langle S_{e_1}, S_{e_2} \rangle & \langle S_{e_1}, S_{i_2} \rangle \\ \langle S_{i_1}, S_{e_1} \rangle & \langle S_{i_1}, S_{i_1} \rangle & \langle S_{i_1}, S_{e_2} \rangle & \langle S_{i_1}, S_{i_2} \rangle \\ \langle S_{e_2}, S_{e_1} \rangle & \langle S_{e_2}, S_{i_1} \rangle & \langle S_{e_2}, S_{e_2} \rangle & \langle S_{e_2}, S_{i_2} \rangle \\ \langle S_{i_2}, S_{e_1} \rangle & \langle S_{i_2}, S_{i_1} \rangle & \langle S_{i_2}, S_{e_2} \rangle & \langle S_{i_2}, S_{i_2} \rangle \end{bmatrix}$$

to be $\mathcal{O}(1/N)$ because the assumption that all elements are $\mathcal{O}(1/N)$ leads to a mathematical contradiction. Thus, the lack of a solution to Eqs. (S.18) and (S.21) explains why spike trains are correlated in Figure 1e-h.

To understand why the average correlation between all pairs in Figure 1e-h is approximately zero, we can apply the mean-field correlation theory to pairwise correlations averaged across populations 1 and 2. Specifically, let $\langle F_e, F_e \rangle$ be the average correlation between all excitatory neurons, regardless of population membership and similarly for $\langle F_i, F_e \rangle$, etc. Now re-define

$$\langle \mathbf{F}, \mathbf{F} \rangle = \begin{bmatrix} \langle F_e, F_e \rangle & \langle F_e, F_i \rangle \\ \langle F_i, F_e \rangle & \langle F_i, F_i \rangle \end{bmatrix} \quad (\text{S.25})$$

to be the matrix correlations averaged over populations 1 and 2. Since half of the neuron pairs receive perfectly correlated input and half receive perfectly uncorrelated input, we have

$$\langle \mathbf{F}, \mathbf{F} \rangle = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \sigma_s^2 \tilde{A}_s. \quad (\text{S.26})$$

The average mean-field connectivity between excitatory and inhibitory pairs is identical to the connectivity for the homogeneous network from Section S.1.4, so W is the same 2×2 matrix given in Eq. (S.16). Defining the 2×2 population-averaged correlation matrices, $\langle \mathbf{I}, \mathbf{F} \rangle$, $\langle \mathbf{I}, \mathbf{I} \rangle$, etc. analogously to $\langle \mathbf{F}, \mathbf{F} \rangle$ in Eq. (S.25), we can apply the same mean-field correlation analysis that was applied to the homogeneous network in Section S.1.4. The only difference is that $\langle \mathbf{F}, \mathbf{F} \rangle$ is divided by two, *c.f.* Eq. (S.26). Since W is invertible, this analysis yields a self-consistent asynchronous solution.

We conclude that correlations averaged across all pairs from both populations (1 and 2) are weak, but correlations averaged while respecting population membership are not. For example, the average correlation between all excitatory neurons in the network is $\mathcal{O}(1/N)$, but the average correlation between excitatory neurons in population 1 is $\mathcal{O}(1)$. However, note that since all populations have the same number of neurons, the average covariance between all excitatory pairs is formed by the average of the covariances between same- and opposite-population pairs,

$$4\langle S_e, S_e \rangle = \underbrace{\langle S_{e_1}, S_{e_1} \rangle + \langle S_{e_2}, S_{e_2} \rangle}_{\text{same pop. pairs}} + \underbrace{\langle S_{e_1}, S_{e_2} \rangle + \langle S_{e_2}, S_{e_1} \rangle}_{\text{opposite pop. pairs}}. \quad (\text{S.27})$$

Also note that the network is symmetric with respect to population membership in the sense that both populations are statistically identical to one another. Thus, $\langle S_{e_1}, S_{e_1} \rangle = \langle S_{e_2}, S_{e_2} \rangle$ and $\langle S_{e_1}, S_{e_2} \rangle = \langle S_{e_2}, S_{e_1} \rangle$. The only way to have $\langle S_e, S_e \rangle \propto \mathcal{O}(1/N)$ and $\langle S_{e_m}, S_{e_n} \rangle \propto \mathcal{O}(1)$ while respecting this symmetry is to have

$$\langle S_{e_1}, S_{e_1} \rangle \propto -\langle S_{e_1}, S_{e_2} \rangle + \mathcal{O}(1/N)$$

so that the contributions from same- and opposite-population pairs cancel in Eq. (S.27) up to order $1/N$. Indeed, this structure is observed in Figure 1f.

S.1.7 Correlations in continuously indexed networks with distance-dependent connectivity

To compute the spatial shape of correlations and the conditions on the asynchronous state, we first need to compute the shape of correlations between neurons' feedforward inputs. Since spike trains in the feedforward layer are uncorrelated, correlations between the feedforward input to neurons

arise solely through overlapping presynaptic pools. Recall from Methods that the feedforward input to neuron $j = 1, \dots, N_a$ in population $a = e, i$ is defined by

$$F_j^a(t) = \sum_{k=1}^{N_F} \frac{J_{jk}^{aF}}{\sqrt{N}} (\eta_F * S_k^F)(t)$$

where $S_k^F(t)$ is the spike train of neuron k in the feedforward layer, $*$ denotes convolution, $\eta_F(t)$ is a postsynaptic current waveform (for which we set $\eta_F = \eta_e$ in all simulations) and J_{jk}^{aF} is a synaptic weight.

Our first goal is to write the cross-spectral density between feedforward inputs as a function of the distance between the postsynaptic neurons in the recurrent layer. A similar strategy will later be applied to compute correlations between spike trains in the recurrent network. First consider the cross-spectral density between excitatory neuron j and excitatory neuron k ,

$$\begin{aligned} \langle F_j^a, F_k^b \rangle &= \left\langle \sum_{l=1}^{N_F} \frac{J_{jl}^{aF}}{\sqrt{N}} \eta_F * S_l^F, \sum_{m=1}^{N_F} \frac{J_{km}^{bF}}{\sqrt{N}} \eta_F * S_m^F \right\rangle \\ &= \frac{|\tilde{\eta}_F|^2}{N} \sum_{l,m=1}^{N_F} J_{jl}^{aF} J_{km}^{bF} \langle S_l^F, S_m^F \rangle. \end{aligned}$$

Since spike trains in the feedforward population are uncorrelated, the terms in this sum are only non-zero when $l = m$ (since otherwise $\langle S_l^F, S_m^F \rangle = 0$). Also, since each $S_m^F(t)$ is a Poisson process with rate r_F , the power-spectral density is $\langle S_m^F, S_m^F \rangle = r_F$. Putting these two facts together, we have

$$\langle F_j^a, F_k^b \rangle = q_F |\tilde{\eta}_F|^2 r_F \frac{1}{N_F} \sum_{m=1}^{N_F} J_{jm}^{aF} J_{km}^{bF} \quad (\text{S.28})$$

where $q_F = N_F/N$.

To obtain a spatially continuous description of correlations, now consider decomposing the square domain, Γ , into a uniform grid of M small squares, each with side-length $\sqrt{\delta}$ where $\delta = 1/M$ is the area of each grid square. Now, let \mathbf{x} and \mathbf{y} be the two-dimensional coordinates of the center of two different grid squares and define the average cross-spectral density between feedforward input to excitatory neurons in those squares,

$$\begin{aligned} \{F_e, F_e\}(\mathbf{x}, \mathbf{y}, f) &:= \text{avg}_{j \in e(\mathbf{x}), k \in e(\mathbf{y})} \langle F_j^e, F_k^e \rangle(f) \\ &= q_F |\tilde{\eta}_F(f)|^2 r_F \frac{1}{N_F} \sum_{m=1}^{N_F} \text{avg}_{j \in e(\mathbf{x}), k \in e(\mathbf{y})} J_{jm}^{eF} J_{km}^{eF} \end{aligned} \quad (\text{S.29})$$

where $j \in e(\mathbf{x})$ indicates that the excitatory neuron with index j lies in the grid square centered at $\mathbf{x} \in \Gamma$, and similarly for $k \in e(\mathbf{y})$. The second line follows from Eq. (S.28) and from permuting the average with the sum. The postsynaptic current waveform is given by $\eta_F(t) = e^{-t/\tau_F} / \tau_F$ for $t > 0$ which has Fourier transform,

$$\tilde{\eta}_F(f) = \frac{1}{1 + 2\pi i f \tau_F}.$$

Recall that for all simulations we set $\tau_F = \tau_e$.

Now note that the average in Eq. (S.29) is taken over $N_e^2/M^2 \gg 1$ pairs of indices, j and k . In the limit of large N , the average synaptic weights can be replaced by their expected values to get

$$\{F_e, F_e\}(\mathbf{x}, \mathbf{y}, f) = q_F |\tilde{\eta}_F(f)|^2 r_F \frac{1}{N_F} \sum_{\mathbf{z}} j_{eF}^2 p_{eF}(\mathbf{x} - \mathbf{z}) p_{eF}(\mathbf{y} - \mathbf{z}) \quad (\text{S.30})$$

where the sum is over all neurons in the feedforward network with coordinates indicated by $\mathbf{z} \in \Gamma$. Recall from Methods that the expected number of connections from a neuron at coordinates \mathbf{z} in the feedforward layer to an excitatory neuron at coordinates \mathbf{x} in the recurrent network is given by

$$p_{eF}(\mathbf{x} - \mathbf{z}) = \frac{K_{eF}^{\text{out}}}{N_e} G(\mathbf{x} - \mathbf{z}; \alpha_F^2)$$

is the probability of connection from a neuron in the feedforward input layer at coordinates $\mathbf{z} = (z_1, z_2) \in \Gamma$ to an excitatory neuron in the recurrent layer at coordinates $\mathbf{x} = (x_1, x_2) \in \Gamma$ where

$$G(\mathbf{u}; \sigma^2) = g(u_1; \sigma^2) g(u_2; \sigma^2)$$

is a two-dimensional wrapped Gaussian function composed of one-dimensional wrapped Gaussians,

$$g(u; \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} \sum_{k=-\infty}^{\infty} e^{-(u+k)^2/(2\sigma^2)}.$$

Now note that the sum in Eq. (S.30) contains N_F equally-spaced elements, \mathbf{z} , so coupled with the $1/N_F$ coefficient, it represents a Riemann sum on Γ . For large N_F , the sum can be written as an integral to obtain

$$\begin{aligned} \{F_e, F_e\}(\mathbf{x}, \mathbf{y}, f) &= q_F |\tilde{\eta}_F(f)|^2 r_F j_{eF}^2 \iint_{\Gamma} p_{eF}(\mathbf{x} - \mathbf{z}) p_{eF}(\mathbf{y} - \mathbf{z}) d\mathbf{z} \\ &= q_F |\tilde{\eta}_F(f)|^2 r_F j_{eF}^2 \iint_{\Gamma} p_{eF}(\mathbf{v}) p_{eF}(\mathbf{y} - \mathbf{x} - \mathbf{v}) d\mathbf{v} \end{aligned}$$

where the second line follows from the change of coordinates $\mathbf{v} = \mathbf{x} - \mathbf{z}$. This demonstrates that the $\{F_a, F_b\}(\mathbf{x}, \mathbf{y}, f)$ depends only on $\mathbf{u} = \mathbf{y} - \mathbf{x}$. With a slight abuse of notation, we can re-define $\{\cdot, \cdot\}$ to be distance-dependent by making the substitution $\{F_a, F_b\}(\mathbf{x} - \mathbf{y}, f) \leftarrow \{F_a, F_b\}(\mathbf{x}, \mathbf{y}, f)$. With this re-definition, we can re-write the integral as

$$\{F_e, F_e\}(\mathbf{u}, f) = q_F |\tilde{\eta}_F(f)|^2 r_F j_{eF}^2 \iint_{\Gamma} p_{eF}(\mathbf{v}) p_{eF}(\mathbf{u} - \mathbf{v}) d\mathbf{v} \quad (\text{S.31})$$

where $\{F_e, F_e\}(\mathbf{u}, f)$ now denotes the average cross-spectral density between the feedforward input to pairs of excitatory neurons at coordinates $\mathbf{x} \in \Gamma$ and $\mathbf{y} \in \Gamma$ for which $\mathbf{x} - \mathbf{y} = \mathbf{u}$. Since $p_{eF}(\mathbf{v})$ is a two-dimensional wrapped Gaussian as indicated above, the integral in Eq. (S.31) is a two-dimensional circular convolution [6]. The circular convolution of a wrapped Gaussian with another wrapped Gaussian simply sums the variances so that

$$\{F_e, F_e\}(\mathbf{u}, f) = q_F |\tilde{\eta}_F(f)|^2 r_F j_{eF}^2 \left(\frac{K_{eF}^{\text{out}}}{N_e} \right)^2 G(\mathbf{u}; 2\alpha_F^2).$$

Thus, the cross-spectral density (and therefore covariance and correlation) between the feedforward inputs to two excitatory neurons only depends on their distance, u , measured periodically on Γ , and decays like a Gaussian with width parameter, $2\alpha_F^2$, justifying these claims made in the main text. We can apply the same computation to excitatory-inhibitory and inhibitory-inhibitory pairs to finally obtain

$$\begin{aligned} \{\mathbf{F}, \mathbf{F}\}(\mathbf{u}, f) &:= \begin{bmatrix} \{F_e, F_e\}(\mathbf{u}, f) & \{F_e, F_i\}(\mathbf{u}, f) \\ \{F_i, F_e\}(\mathbf{u}, f) & \{F_i, F_i\}(\mathbf{u}, f) \end{bmatrix} \\ &= \begin{bmatrix} |\bar{w}_{eF}(f)|^2 & \bar{w}_{eF}(f)\bar{w}_{iF}^*(f) \\ \bar{w}_{iF}(f)\bar{w}_{eF}^*(f) & |\bar{w}_{iF}(f)|^2 \end{bmatrix} r_F G(\mathbf{u}; 2\alpha_F^2) \end{aligned} \quad (\text{S.32})$$

where $\{F_a, F_b\}(\mathbf{u}, f)$ is the average cross-spectral density between the feedforward input to neurons in population a and neurons in population b separated by the vector \mathbf{u} , and where the mean-field feedforward connection strength is

$$\bar{w}_{aF}(f) = \sqrt{q_F \bar{p}_{aF}} j_{aF} \tilde{\eta}_F(f)$$

with

$$\bar{p}_{aF} = \frac{K_{aF}^{\text{out}}}{N_a}$$

representing the network-averaged outgoing connection probability. Note that this implies $\{\mathbf{F}, \mathbf{F}\}(\mathbf{u}, f) \propto \mathcal{O}(1)$ since all parameters in Eq. (S.32) are $\mathcal{O}(1)$.

Recall that the wrapped Gaussian, $G(\mathbf{u}; 2\alpha_F^2)$, represents a two-dimensional Gaussian with distance measured periodically on Γ . Therefore, Eq. (S.32) implies that correlations between feedforward inputs decay with distance like a Gaussian with a width parameter $2\alpha_F^2$ where α_F^2 is the width parameter for the decay of feedforward connection probability. This result justifies the claim made in the results that correlations between feedforward inputs are twice as broad as the feedforward synaptic projections.

Now that we have computed the spatial profile of the cross-spectral densities between feedforward inputs to neurons, we use similar techniques to analyze the spatial structure of correlations between spike trains in the recurrent network. First consider the same discretization of the network into M grid squares that we used above. For such a discretization, Eq. (S.23) and the remaining analysis in Section S.1.5 are applicable where each population represents neurons in one grid square. In this context, the same calculations used to compute $\{\mathbf{F}, \mathbf{F}\}$ above can be used to write Eq. (S.24) as a Riemann sum that converges to the integral equation

$$\begin{aligned} \{\mathbf{I}, \mathbf{F}\} &= \{\mathbf{F}, \mathbf{F}\} + \{\mathbf{R}, \mathbf{F}\} \\ &= \{\mathbf{F}, \mathbf{F}\} + \sqrt{N} \mathcal{W} \{\mathbf{S}, \mathbf{F}\} + \mathcal{O}(1/\sqrt{N}) \end{aligned} \quad (\text{S.33})$$

where

$$\{\mathbf{I}, \mathbf{F}\} = \begin{bmatrix} \{I_e, F_e\} & \{I_e, F_i\} \\ \{I_i, F_e\} & \{I_i, F_i\} \end{bmatrix}$$

is a matrix of spatially-dependent cross-spectra with components,

$$\{I_a, F_b\}(\mathbf{u}, f) = \{I_a, F_b\}(\mathbf{x} - \mathbf{y}, f) = \text{avg}_{j \in a(\mathbf{x}), k \in b(\mathbf{y})} \langle I_j^a, F_k^b \rangle(f)$$

with the average taken over neurons, j , in population a near coordinates $\mathbf{x} \in \Gamma$ and distinct neurons, k , in population b near coordinates $\mathbf{y} \in \Gamma$ for which $\mathbf{u} = \mathbf{x} - \mathbf{y}$ (as in the definition of $\{F_e, F_e\}$ above). All other combinations, $\{\mathbf{S}, \mathbf{F}\}$, $\{\mathbf{R}, \mathbf{F}\}$, etc. are defined similarly. The term \mathcal{W} in Eq. (S.33) is a matrix of integral operators defined by

$$\mathcal{W} = \begin{bmatrix} \mathcal{W}_{ee} & \mathcal{W}_{ei} \\ \mathcal{W}_{ie} & \mathcal{W}_{ii} \end{bmatrix}$$

with each component an integral operator defined by

$$\mathcal{W}_{ab}h(\mathbf{v}, f) = \iint_{\Gamma} w_{ab}(\mathbf{u}, f)h(\mathbf{v} - \mathbf{u}, f)d\mathbf{u} \quad (\text{S.34})$$

where

$$w_{ab}(\mathbf{u}, f) = q_b j_{ab} \tilde{\eta}_b(f) p_{ab}(\mathbf{u}).$$

is the mean-field connectivity from neurons in population $b = e, i$ at coordinates \mathbf{x} to neurons in population $a = e, i$ at coordinates \mathbf{y} . The Fourier transform of the postsynaptic current waveform is given by

$$\tilde{\eta}_b(f) = \frac{1}{1 + 2\pi i f \tau_b}$$

for $b = e, i$. Also recall that connection probability is defined by

$$p_{ab}(\mathbf{u}) = \bar{p}_{ab} G(\mathbf{u}; \alpha_b^2)$$

where

$$\bar{p}_{ab} = \frac{K_{ab}^{\text{out}}}{N_a}$$

is the network-average number of connections probability from a neuron in population $b = e, i$ to a neuron in population $a = e, i$.

Under our assumption that neuronal transfer is $\mathcal{O}(1)$, we have that $\{\mathbf{I}, \mathbf{F}\} \propto \{\mathbf{S}, \mathbf{F}\}$ so that cancellation is required in Eq. (S.33). Specifically, in the asynchronous state,

$$\{\mathbf{R}, \mathbf{F}\} = \sqrt{N} \mathcal{W} \{\mathbf{S}, \mathbf{F}\} = -\{\mathbf{F}, \mathbf{F}\} + \mathcal{O}(1/\sqrt{N})$$

for large N . This explains why correlations between recurrent and feedforward inputs are approximately a negative reflection of feedforward-feedforward input correlations in Figure 3b.

These calculations are analogous to the calculations for networks with discrete populations considered above, except matrix equations like Eqs. (S.18) and (S.24) are replaced by integral equations like Eq. (S.33). We next show that these integral equations can be transformed into a sequence of matrix equations by transitioning to the spatial Fourier domain.

Since $p_{ab}(\mathbf{u}) = p_{ab}(\mathbf{x} - \mathbf{y})$ is defined using periodic boundary conditions, i.e. it is defined in terms of a wrapped Gaussian, the integral in Eq. (S.34) represents a circular convolution. This implies that the spatial Fourier series of the convolution is the product of the Fourier series. Specifically,

$$\iint_{\Gamma} [\mathcal{W}_{ab}h](\mathbf{v}, f) e^{-2\pi i \mathbf{n} \cdot \mathbf{v}} d\mathbf{v} = \tilde{w}_{ab}(\mathbf{n}, f) \tilde{h}(\mathbf{n}, f)$$

where

$$\begin{aligned}
\tilde{w}_{ab}(\mathbf{n}, f) &= \iint_{\Gamma} w_{ab}(\mathbf{u}, f) e^{-2\pi i \mathbf{n} \cdot \mathbf{u}} d\mathbf{u} \\
&= q_b j_{ab} \tilde{\eta}_b(f) \iint_{\Gamma} p_{ab}(\mathbf{u}) e^{-2\pi i \mathbf{n} \cdot \mathbf{u}} d\mathbf{u} \\
&= q_b j_{ab} \tilde{\eta}_b(f) \tilde{p}_{ab}(\mathbf{n})
\end{aligned} \tag{S.35}$$

is the two-dimensional discrete Fourier transform of $w_{ab}(\mathbf{u}, f)$ and similarly for $\tilde{h}(\mathbf{n}, f)$. Note that $\tilde{w}_{ab}(\mathbf{0}, 0) = w_{ab}^0$ from the mean-field firing rate calculations surrounding Eq. (S.2) where $\mathbf{0} = (0, 0)$ is the zero-vector. In these expressions, $\mathbf{n} = (n_1, n_2)$ represents a vector of discrete spatial frequency modes composed of a pair of integers and $\mathbf{n} \cdot \mathbf{u} = n_1 u_1 + n_2 u_2$ is the dot product. The inverse transform is given by the two-dimensional Fourier series,

$$w_{ab}(\mathbf{u}, f) = \sum_{n_1, n_2 = -\infty}^{\infty} \tilde{w}_{ab}(\mathbf{n}, f) e^{2\pi i \mathbf{n} \cdot \mathbf{u}}$$

and similarly for $\tilde{h}(\mathbf{n}, f)$. Therefore, for each spatial mode, \mathbf{n} , and each temporal frequency, f , the integral equation in Eq. (S.33) can be re-written as a system of matrix equations,

$$\begin{aligned}
\langle \mathbf{I}, \mathbf{F} \rangle(\mathbf{n}, f) &= \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}, f) + \sqrt{N} W(\mathbf{n}, f) \langle \mathbf{S}, \mathbf{F} \rangle(\mathbf{n}, f) \\
&\quad + \mathcal{O}(1/\sqrt{N})
\end{aligned} \tag{S.36}$$

where $W(\mathbf{n}, f)$ is a 2×2 matrix of complex numbers for defined by

$$W(\mathbf{n}, f) = \begin{bmatrix} \tilde{w}_{ee}(\mathbf{n}, f) & \tilde{w}_{ei}(\mathbf{n}, f) \\ \tilde{w}_{ie}(\mathbf{n}, f) & \tilde{w}_{ii}(\mathbf{n}, f) \end{bmatrix}$$

and where we have abused notation to define the spatial cross-spectral operators in the Fourier domain by

$$\langle \mathbf{I}, \mathbf{F} \rangle(\mathbf{n}, f) = \iint_{\Gamma} \{ \mathbf{I}, \mathbf{F} \}(\mathbf{u}, f) e^{-2\pi i \mathbf{n} \cdot \mathbf{u}} d\mathbf{u}$$

and similarly for $\langle \mathbf{S}, \mathbf{F} \rangle(\mathbf{n}, f)$, $\langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}, f)$, etc. Note that $W(\mathbf{0}, 0) = W_0$ from the mean-field firing rate calculations surrounding Eq. (S.2).

Note that for each spatial and temporal frequency, \mathbf{n} and f , Eq. (S.36) has the same form as Eq. (S.15). In summary, we used Eq. (S.11) and the continuous structure of the spatial network to derive Eq. (S.36) which is analogous to Eq. (S.15) for the homogeneous network, except that it depends on the spatial Fourier mode. In the same way, we can use Eq. (S.12) to derive

$$\begin{aligned}
\langle \mathbf{I}, \mathbf{I} \rangle &= \langle \mathbf{F}, \mathbf{F} \rangle + \sqrt{N} (W \langle \mathbf{S}, \mathbf{F} \rangle + \langle \mathbf{F}, \mathbf{S} \rangle W^*) + N W \langle \mathbf{S}, \mathbf{S} \rangle W^* + W A W^* \\
&\quad + \mathcal{O}(1/\sqrt{N})
\end{aligned} \tag{S.37}$$

which is identical to Eq. (S.19) except that W and all other terms depend on the spatial Fourier mode, \mathbf{n} . The matrix, $A(\mathbf{n}, f)$, represents contributions from the power spectral densities, which are uniform across space and therefore only contribute to the $\mathbf{n} = (0, 0)$ Fourier mode to yield

$$A(\mathbf{n}, f) = \begin{bmatrix} A_e(f)/q_e & 0 \\ 0 & A_i(f)/q_i \end{bmatrix} \delta_{\mathbf{n}}$$

where $\delta_{\mathbf{n}} = 1$ when $\mathbf{n} = (0, 0)$ and $\delta_{\mathbf{n}} = 0$ when $\mathbf{n} \neq (0, 0)$.

From here, the analysis of correlation proceeds identically to that in Section S.1.4 to finally obtain $\langle \mathbf{S}, \mathbf{S} \rangle \propto \mathcal{O}(1/N)$ with

$$\lim_{N \rightarrow \infty} N \langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n}, f) = W^{-1}(\mathbf{n}, f) \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}, f) W^{-*}(\mathbf{n}, f) + A(\mathbf{n}, f) \quad (\text{S.38})$$

analogous to Eq. (S.21). While we only considered simulations with Gaussian-shaped connectivity profiles in the Results, Eq. (S.38) can be applied to any network for which the Fourier transforms of connection probabilities in Eq. (S.35) can be computed. However, the existence of the asynchronous state requires the convergence of the Fourier series,

$$\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}, f) = \sum_{n_1, n_2 = -\infty}^{\infty} \langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n}, f) e^{2\pi i \mathbf{n} \cdot \mathbf{u}} \quad (\text{S.39})$$

where $\langle \mathbf{S}, \mathbf{S} \rangle$ is the solution from Eq. (S.38) and recall that $\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}, f)$ is the mean-field cross-spectral matrix between the spike trains of neurons at coordinates \mathbf{x} and \mathbf{y} for which $\mathbf{u} = \mathbf{x} - \mathbf{y}$. We next consider the specific case of Gaussian-shaped connection probabilities and show that an asynchronous solution (i.e., the convergence of the series in Eq. (S.39)) requires that recurrent projections are narrower than feedforward: $\alpha_e, \alpha_i < \alpha_F$.

To complete the computation, we need to compute $\langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}, f)$ and $W(\mathbf{n}, f)$ explicitly, then take the inverse transform in Eq. (S.38). Applying a Fourier transform to Eq. (S.32) gives

$$\begin{aligned} \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}, f) &= \iint_{\Gamma} \{\mathbf{F}, \mathbf{F}\}(\mathbf{u}, f) e^{-2\pi i \mathbf{n} \cdot \mathbf{u}} d\mathbf{u} \\ &= \begin{bmatrix} |\bar{w}_{eF}(f)|^2 & \bar{w}_{eF}(f) \bar{w}_{iF}^*(f) \\ \bar{w}_{iF}(f) \bar{w}_{eF}^*(f) & |\bar{w}_{iF}(f)|^2 \end{bmatrix} r_F e^{-4\pi^2 \alpha_F^2 |\mathbf{n}|^2} \end{aligned}$$

where $|\mathbf{n}|^2 = n_1^2 + n_2^2$. Similarly, taking the spatial Fourier series of $w_{ab}(\mathbf{u}, f)$ gives

$$\tilde{w}_{ab}(\mathbf{n}, f) = \bar{w}_{ab}(f) e^{-2\pi^2 \alpha_b^2 |\mathbf{n}|^2}$$

where

$$\bar{w}_{ab}(f) = q_b \bar{p}_{ab} j_{ab} \tilde{\eta}_b(f)$$

is the network-averaged mean-field connectivity for $a, b = e, i$. Note that $\bar{w}_{ab}(0) = w_{ab}^0$ from the mean-field firing rate calculations surrounding Eq. (S.2). Putting this together gives,

$$W(\mathbf{n}, f) = \begin{bmatrix} \bar{w}_{ee}(f) e^{-2\pi^2 \alpha_e^2 |\mathbf{n}|^2} & \bar{w}_{ei}(f) e^{-2\pi^2 \alpha_i^2 |\mathbf{n}|^2} \\ \bar{w}_{ie}(f) e^{-2\pi^2 \alpha_e^2 |\mathbf{n}|^2} & \bar{w}_{ii}(f) e^{-2\pi^2 \alpha_i^2 |\mathbf{n}|^2} \end{bmatrix}.$$

Substituting these expressions into Eq. (S.38) gives

$$\lim_{N \rightarrow \infty} N \langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n}, f) = \begin{bmatrix} \bar{C}_{ee}(f) e^{-2\pi^2 (2\alpha_F^2 - 2\alpha_e^2) |\mathbf{n}|^2} & \bar{C}_{ei}(f) e^{-2\pi^2 (2\alpha_F^2 - \alpha_i^2 - \alpha_e^2) |\mathbf{n}|^2} \\ \bar{C}_{ie}(f) e^{-2\pi^2 (2\alpha_F^2 - \alpha_e^2 - \alpha_i^2) |\mathbf{n}|^2} & \bar{C}_{ii}(f) e^{-2\pi^2 (2\alpha_F^2 - 2\alpha_i^2) |\mathbf{n}|^2} \end{bmatrix} + A(\mathbf{n}, f) \quad (\text{S.40})$$

where

$$\bar{C}_{ab}(f) = W^{-1}(\mathbf{0}, f) \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{0}, f) W^{-*}(\mathbf{0}, f)$$

and $\mathbf{0} = (0, 0)$.

The Fourier series in Eq. (S.39) only converges if the entries in the matrix in Eq. (S.40) decay to zero at large Fourier modes. This, in turn, requires that $2\alpha_F^2 - \alpha_a^2 - \alpha_b^2 > 0$ for all four combinations of $a, b = e, i$. Thus, if $\alpha_e > \alpha_F$ or $\alpha_i > \alpha_F$, the terms in Eq. (S.40) do not have a well-defined inverse transform. This indicates that the system of integral equations in Eq. (S.33) (and the analogous integral equations generalizing Eq. (S.19) to space) do not have solutions [10, 6]. Thus, the equations that define the asynchronous state are not solvable, and therefore the asynchronous state is not self-consistent, when recurrent projections (excitatory or inhibitory) are broader in space than feedforward projections. Compare to results obtained for mean firing rates in [6].

When recurrent projections are narrower in space than feedforward projections (i.e., when $\alpha_e, \alpha_i < \alpha_F$), we can compute the Fourier series explicitly to obtain

$$\lim_{N \rightarrow \infty} N\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}, f) = \begin{bmatrix} \overline{C}_{ee}(f)G(\mathbf{u}; 2\alpha_F^2 - 2\alpha_e^2) & \overline{C}_{ei}(f)G(\mathbf{u}; 2\alpha_F^2 - \alpha_i^2 - \alpha_e^2) \\ \overline{C}_{ie}(f)G(\mathbf{u}; 2\alpha_F^2 - \alpha_e^2 - \alpha_i^2) & \overline{C}_{ii}(f)G(\mathbf{u}; 2\alpha_F^2 - 2\alpha_i^2) \end{bmatrix} + \begin{bmatrix} A_e(f)/q_e & 0 \\ 0 & A_i(f)/q_i \end{bmatrix}$$

where recall that $G(\mathbf{u}; \sigma^2)$ is a two-dimensional wrapped Gaussian with width parameter σ (see above). For the simulations in Figures 3 and 4, we take $\alpha_e = \alpha_i = \alpha_{\text{rec}}$ and rename $\alpha_{\text{ffwd}} = \alpha_F$. This simplifies the expression above to yield

$$\lim_{N \rightarrow \infty} N\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}, f) = \begin{bmatrix} \overline{C}_{ee}(f) & \overline{C}_{ei}(f) \\ \overline{C}_{ie}(f) & \overline{C}_{ii}(f) \end{bmatrix} G(\mathbf{u}; 2\alpha_{\text{ffwd}}^2 - 2\alpha_{\text{rec}}^2) + \begin{bmatrix} A_e(f)/q_e & 0 \\ 0 & A_i(f)/q_i \end{bmatrix}. \quad (\text{S.41})$$

Thus, when $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$ (as in Figure 3), spike train cross-spectra are $\mathcal{O}(1/N)$ and decay with distance like a Gaussian with width parameter

$$\sigma_{SS} = 2\alpha_{\text{ffwd}}^2 - 2\alpha_{\text{rec}}^2.$$

To compute spike-count covariances as a function of distance, consider a pair of neurons at coordinates \mathbf{x} and \mathbf{y} . Our theoretical results show that their spike count correlation is proportional to $G(\mathbf{u}, \sigma_{SS}^2)$ where $\mathbf{u} = \mathbf{x} - \mathbf{y}$. Now note that the wrapped Gaussian function can be written as,

$$G(\mathbf{u}; \sigma_{SS}^2) = \frac{1}{2\pi\sigma_{SS}^2} e^{-d^2/(2\sigma_{SS}^2)} + \mathcal{O}\left(e^{-1/(2\sigma_{SS}^2)}\right) \quad (\text{S.42})$$

where the last term represents artifacts from multiple ‘‘wraps’’ of the wrapped Gaussian and

$$d = \sqrt{\min(u_1, 1 - u_1)^2 + \min(u_2, 1 - u_2)^2}$$

is distance, measured periodically on Γ . Since $e^{-1/(2\sigma_{SS}^2)} \approx 1 \times 10^{-87}$ for the parameters used in Figure 3, the last term in Eq. (S.42) can be ignored. Combining this with Eq. (S.7) gives an equation for spike count covariances as a function of distance,

$$\begin{bmatrix} C_{SS}^{ee}(d) & C_{SS}^{ei}(d) \\ C_{SS}^{ie}(d) & C_{SS}^{ii}(d) \end{bmatrix} = \frac{T}{N} \int_{-\infty}^{\infty} \frac{e^{-d^2/(2\sigma_{SS}^2)}}{2\pi\sigma_{SS}^2} \begin{bmatrix} \overline{C}_{ee}(f) & \overline{C}_{ei}(f) \\ \overline{C}_{ie}(f) & \overline{C}_{ii}(f) \end{bmatrix} K_T(f) df + \frac{T}{N} \begin{bmatrix} r_e F F_e / q_e & 0 \\ 0 & r_i F F_i / q_i \end{bmatrix} + o(1/N) \quad (\text{S.43})$$

where $C_{SS}^{ab}(d)$ is the average spike count covariance between spike trains from populations $a, b = e, i$ and T is the window size over which spikes are counted, r_a is the average firing rate of neurons in population a and FF_a is the average Fano factor computed using the same counting window, T . The term $o(1/N)$ represents terms that converge to zero faster than $1/N$, *i.e.*, $N \times o(1/N) \rightarrow 0$ as $N \rightarrow \infty$. We used the fact that the spike count variance is proportional to the Fano factor,

$$FF_a = \frac{\text{spike count variance}}{\text{spike count mean}} = \frac{1}{r_a} \int_{-\infty}^{\infty} A_a(f) K_T(f) df.$$

Eq. (S.43) can be integrated numerically to obtain spike count covariances over any counting window size, but is greatly simplified by considering spike counts over large time windows.

If the counting window, T , is much larger than the correlation timescale of the spike trains, *i.e.* if cross-covariance function between the spike trains converges nearly to zero by lag $\tau = T$ then, from Eq. (S.9), the spike count covariances are approximated by taking $f = 0$ in Eq. (S.41). This gives,

$$\begin{bmatrix} C_{SS}^{ee}(d) & C_{SS}^{ei}(d) \\ C_{SS}^{ie}(d) & C_{SS}^{ii}(d) \end{bmatrix} \approx \frac{T}{N} \left[W_0^{-1} C_{FF}^0 W_0^{-T} \right] \frac{e^{-d^2/(2\sigma_{SS}^2)}}{2\pi\sigma_{SS}^2} + \frac{T}{N} \begin{bmatrix} r_e FF_e/q_e & 0 \\ 0 & r_i FF_i/q_i \end{bmatrix}$$

where

$$W_0 = \begin{bmatrix} q_e p_{ee} j_{ee} & q_i p_{ei} j_{ei} \\ q_e p_{ie} j_{ie} & q_i p_{ii} j_{ii} \end{bmatrix}$$

is the mean-field connectivity matrix from Eq. (S.3), W_0^{-T} is the inverse of its transpose and

$$C_{FF}^0 = \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{0}, 0) = \begin{bmatrix} j_{eF}^2 \bar{p}_{eF}^2 & j_{eF} \bar{p}_{eF} j_{iF} \bar{p}_{iF} \\ j_{iF} \bar{p}_{iF} j_{eF} \bar{p}_{eF} & j_{iF}^2 \bar{p}_{iF}^2 \end{bmatrix} q_{FF}^T$$

quantifies the network-averaged zero-frequency cross-spectra between neurons' feedforward inputs.

However, this only gives the *covariance* not the *correlation* between spike counts. Moreover, it requires the computation of the Fano factors, which we have not derived. Under the assumption that spiking is Poisson-like in the network, $FF_a \approx 1$. Combining this with the fact that the spike count variance of spike trains in population $a = e, i$ is equal to $FF_a r_a T$, we obtain an approximation to the spike count correlation coefficients,

$$\begin{bmatrix} \rho_{SS}^{ee}(d) & \rho_{SS}^{ei}(d) \\ \rho_{SS}^{ie}(d) & \rho_{SS}^{ii}(d) \end{bmatrix} \approx \frac{1}{N} \left[R^{-1} W_0^{-1} C_{FF}^0 W_0^{-T} R^{-1} \right] \frac{e^{-d^2/(2\sigma_{SS}^2)}}{2\pi\sigma_{SS}^2} + \begin{bmatrix} 1/(Nq_e) & 0 \\ 0 & 1/(Nq_i) \end{bmatrix} \quad (\text{S.44})$$

where

$$R = \begin{bmatrix} \sqrt{r_e} & 0 \\ 0 & \sqrt{r_i} \end{bmatrix}$$

and firing rates, r_a , in the limit of large N are given by Eq. (S.5). The $1/(q_a N)$ terms in Eq. (S.44) represent contributions from intrinsically generated variability to correlations [5], which are orders of magnitude smaller than contributions from feedforward input covariability, C_{FF}^0 . We can therefore

safely omit these terms from our computations, since all of our examples had strongly correlated feedforward input. Performing the matrix arithmetic gives an approximation to the correlation between excitatory neurons as a function of distances,

$$\rho_{SS}^{ee}(d) = \frac{(j_{ei}j_{iF}p_{ei}p_{iF} - j_{eF}j_{ii}p_{eF}p_{ii})^2 q_F r_F}{N (j_{ei}j_{ie}p_{ei}p_{ie} - j_{ee}j_{ii}p_{ee}p_{ii})^2 q_e^2 r_e 2\pi\sigma_{SS}^2} e^{-d^2/(2\sigma_{SS}^2)} \quad (\text{S.45})$$

To generate the dashed red curve in Figure 3e, we used Eq. (S.45), except that we had to account for the coarse binning of neurons by distance. When computing the average correlation as a function of distance from simulations (the solid curve in Figure 3e), we coarsely binned neuron pairs by distance. For example, the first data point represents the average spike count correlation between sampled pairs with distances between 0 and 0.15. This coarse binning was necessary to reduce the statistical error in estimating extremely weak correlations from simulations. However, because of the two-dimensional domain, distant pairs are over-represented within each bin. For example, the first bin contains fewer pairs with a distance between 0 and 0.075 than it contains pairs with a distance between 0.075 and 0.15. This is further complicated by the fact that distance is measured periodically. To compute the dashed curve in Figure 3e, we computed the pairwise distance between all sampled neurons from the simulation, substituted all of these distances into Eq. (S.44), then computed the average value over each distance bin. This naturally corrects the sampling problem.

S.1.8 Approximate correlations at finite network size when recurrent projections are broader than feedforward

Above, we concluded that spike count correlations are $\mathcal{O}(1/N)$ at all distances only when feedforward projections are spatially broader than recurrent projections ($\alpha_e, \alpha_i < \alpha_F$), and we also derived the asymptotic correlations in that case. We have not yet derived the correlations when recurrent projections are broader than feedforward ($\alpha_e, \alpha_i > \alpha_F$). Here, we provide a linear approximation at finite N that explains the non-monotonic dependence of correlation on distance when $\alpha_e, \alpha_i > \alpha_F$.

The central idea behind this approximation comes from previous studies of correlations transfer [11, 1]. Our computations above do not depend on the precise transfer from input correlation to spiking correlation, and instead relied only on the assumption that this transfer is $\mathcal{O}(1)$ in the sense of Eqs. (S.13). We now show that accounting for correlation transfer allows us to derive an approximation to the correlation structure at finite N that is applicable even when $\alpha_e, \alpha_i > \alpha_F$.

Consider two neurons in the network, receiving input currents, $I_j^a(t)$ and $I_k^b(t)$. When input correlations are weak, ($\langle I_j^a, I_k^b \rangle \ll \langle I_j^a, I_j^a \rangle$), the cross-spectrum between two neurons' spike trains is approximately linearly related to the cross-spectrum between their input currents [1],

$$\langle S_j^a, S_k^b \rangle \approx L_j^a \langle I_j^a, I_k^b \rangle L_k^{b*} \quad (\text{S.46})$$

where $L_j^a(f)$ is the susceptibility function of neuron j in population $a = e, i$ [11, 1]. Likewise, the cross-spectra between feedforward inputs and spike trains are approximated by

$$\langle S_j^a, F_k^b \rangle \approx L_j^a \langle I_j^a, F_k^b \rangle. \quad (\text{S.47})$$

Combining these approximations with Eqs. (S.11) and (S.12) gives a linear approximation to the entire $N \times N$ matrix of cross-spectra in the network [11, 4],

$$\langle S, S \rangle = \left(L^{-1} - \frac{1}{\sqrt{N}} J \tilde{H} \right)^{-1} \langle F, F \rangle \left(L^{-1} - \frac{1}{\sqrt{N}} J \tilde{H} \right)^{-*}. \quad (\text{S.48})$$

where $^{-*}$ denotes the inverse of the conjugate transpose, $L(f)$ is a diagonal $N \times N$ matrix of each neuron's susceptibility function and all other terms are $N \times N$ matrices defined above. Eq. (S.48), which is accurate to first order in the magnitude of correlations, has been derived for weakly coupled networks of integrate-and-fire neurons with white noise inputs [11] and for networks of linearly interacting point processes [4], except those studies do not include the \sqrt{N} scaling that is characteristic of balanced networks.

In sparsely connected networks with a dominant source of Gaussian white noise input, the susceptibility functions can be computed using a Fokker-Planck formalism [11]. Unfortunately, this approach is not directly applicable to the networks considered in our study because neurons are densely and strongly connected and inputs are temporally correlated, so Fokker-Planck techniques cannot be used to compute the susceptibility functions.

However, recall from Eq. (S.9) that spike count covariances computed over large counting windows are given by the zero-frequency cross-spectra. Hence, if we are only interested in computing spike count covariances over large time windows, we only need to compute the susceptibility functions at zero frequency, $L_j^a(0)$. This is made possible by noting that a neuron's susceptibility function at $f = 0$ is simply the gain of the neuron, *i.e.* the derivative of the neuron's f-I curve evaluated at its steady-state firing rate in the network [1]. Thus, if we knew the gain of every neuron in a network, we could use Eq. (S.48) to compute the entire matrix of cross-spectra. However, we do not know the gains and, even if we did, this large $N \times N$ matrix computation would provide little intuition.

Instead, we extend the spatial mean-field approach developed above to transform the $N \times N$ equation (S.48) into the 2×2 mean-field equation,

$$\langle \mathbf{S}, \mathbf{S} \rangle = \left(G^{-1} - \sqrt{N}W \right)^{-1} \langle \mathbf{F}, \mathbf{F} \rangle \left(G^{-1} - \sqrt{N}W \right)^{-*}. \quad (\text{S.49})$$

where

$$G = \begin{bmatrix} g_e & 0 \\ 0 & g_i \end{bmatrix}$$

and g_e and g_i are the average gains of the excitatory and inhibitory neurons in the network. The 2×2 matrices, $\langle \mathbf{S}, \mathbf{S} \rangle$, W and $\langle \mathbf{F}, \mathbf{F} \rangle$, are the same as defined in the previous section except they are implicitly evaluated at $f = 0$. In particular,

$$W(\mathbf{n}) = \begin{bmatrix} \tilde{w}_{ee}(\mathbf{n}) & \tilde{w}_{ei}(\mathbf{n}) \\ \tilde{w}_{ie}(\mathbf{n}) & \tilde{w}_{ii}(\mathbf{n}) \end{bmatrix}$$

where

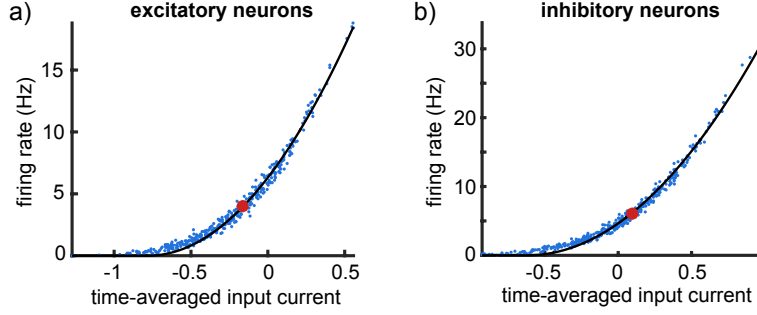
$$\tilde{w}_{ab}(\mathbf{n}) = q_b j_{ab} \tilde{p}_{ab}(\mathbf{n}).$$

Similarly,

$$\langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}) = \begin{bmatrix} |w_{eF}(\mathbf{n})|^2 & w_{eF}(\mathbf{n})w_{iF}^*(f) \\ w_{iF}(\mathbf{n})w_{eF}^*(f) & |w_{iF}(\mathbf{n})|^2 \end{bmatrix} r_F$$

where r_F is the firing rate of neurons in the feedforward layer and

$$w_{aF} = \sqrt{q_F} j_{aF} \tilde{p}_{aF}(\mathbf{n})$$



Supplementary Figure 1: **Fitting f-I curves of neurons from simulations.** **a)** Firing rate as a function of time-averaged total synaptic input from the simulation in Figure 4. Blue dots are from 400 randomly selected excitatory neurons, the black curve is the best fit thresholded quadratic and the red dot is placed at the population-average firing rates, at which the gain can be computed as the derivative of the black curve. **b)** Same as (a), but for inhibitory neurons.

In these expressions, q_b and j_{ab} are as defined previously and

$$\tilde{p}_{ab}(\mathbf{n}) = \iint p_{ab}(\mathbf{u}) e^{-2\pi i \mathbf{n} \cdot \mathbf{u}} d\mathbf{u} \quad (\text{S.50})$$

where $p_{ab}(\mathbf{u})$ is the probability of connection from a neuron in population $b = e, i, F$ to a neuron in population $a = e, i$ at coordinates \mathbf{x} and \mathbf{y} with $\mathbf{u} = \mathbf{x} - \mathbf{y}$.

Note that, if W is invertible and the small contribution from A is ignored, then Eq. (S.49) implies Eq. (S.38) in the large N limit. In other words, Eq. (S.49) provides a finite- N generalization to Eq. (S.38). Moreover, since $\langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n})$ is a convergent Fourier series and G^{-1} does not depend on \mathbf{n} , then the Fourier series in Eq. (S.39) necessarily converges at finite N when Eq. (S.49) is used to compute the Fourier coefficients, $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$. Therefore, Eq. (S.49) gives a well-defined solution at finite N even when recurrent projections are broader than feedforward ($\alpha_e, \alpha_i > \alpha_F$). Indeed, Eq. (S.49) gives a well-defined solution for any chosen connection probability profiles, not just Gaussian-shaped connectivity. One only needs to compute the Fourier transform of connection probability profiles from Eq. (S.50).

The only remaining question is how to compute the average gains, g_e and g_i . To accomplish this, we sampled the synaptic input currents and firing rates of 400 excitatory and 400 inhibitory neurons (Supplementary Figure 1a,b; blue dots). We then fit the relationship between these mean inputs (I) and mean firing rates (r) to a thresholded quadratic f-I curve,

$$r = \begin{cases} a_1(I - \theta) + a_2(I - \theta)^2 & I > \theta \\ 0 & I \leq \theta \end{cases},$$

obtaining the best fit values of a_1 , a_2 and θ using the curve fitting toolbox in Matlab (Supplementary Figure 1a,b; black curve). Once the f-I curve is fit, the gain is approximated by the derivative $g = dr/dI = a_1 + 2a_2I$ evaluated at the mean firing rate (Supplementary Figure 1a,b; red dot).

Once the gains are approximated, Eq. (S.49) can be used to compute $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ at any given $\mathbf{n} = (n_1, n_2)$. The zero-frequency ($f = 0$) cross-spectral matrices as a function of neuron distance can then be computed numerically by numerically summing the Fourier series in Eq. (S.38). Spike

count correlations over large time windows are then given by applying Eq. (S.9) following the same approach used in Supplementary Section S.1.7.

This approach was used to compute the dashed red curve in Figure 4e. We also tested this approximation on several examples with various widths and shapes of the feedforward and recurrent connection probability profiles and found it to be highly accurate (Supplementary Figure 2).

We first considered an example that is identical to the one in Figure 4, except recurrent and feedforward connection probabilities were made narrower by a factor of two ($\sigma_{\text{rec}} = 0.125$, $\sigma_{\text{ffwd}} = 0.05$). This produced a similar non-monotonicity with a larger peak correlation (Supplementary Figure 2a; compare to Figure 4e).

We next considered an example where recurrent connections were only slightly broader than feedforward ($\alpha_{\text{rec}} = 0.055$, $\alpha_{\text{ffwd}} = 0.05$; Supplementary Figure 2b, bottom). The non-monotonicity persisted in this case, but was less dramatic and correlations were weaker overall (Supplementary Figure 2b, top). Similar effects were observed when feedforward and recurrent projections had identical widths ($\alpha_{\text{rec}} = \alpha_{\text{ffwd}} = 0.05$; Supplementary Figure 2c). When feedforward projections were slightly broader than recurrent ($\alpha_{\text{rec}} = 0.05$, $\alpha_{\text{ffwd}} = 0.055$), there was a weak non-monotonicity and the theoretical calculations were less accurate (Supplementary Figure 2d). Hence, at finite N , correlations can still depend non-monotonically on distance when $\alpha_{\text{ffwd}} > \alpha_{\text{rec}}$.

We next considered an example where, as in Figures 6-7 of the main text, the recurrent excitatory connections are broader than feedforward connections, but recurrent inhibition is narrower than feedforward ($\sigma_e = 0.15$, $\sigma_i = 0.05$, $\sigma_F = 0.075$). Since the asynchronous state requires that excitatory *and* inhibitory recurrent projections are narrower than feedforward (see above), the moderate magnitude and non-monotonic shape of correlations persisted (Supplementary Figure 2e).

We then considered an example where feedforward connection probabilities decay to half their peak value instead of decaying to zero,

$$p_{aF}(\mathbf{x} - \mathbf{y}) \propto 0.5G(\mathbf{x} - \mathbf{y}; \alpha_{\text{ffwd}}) + 0.5$$

for $a = e, i$, but they decay to this value faster than recurrent projections decay to zero ($\alpha_{\text{rec}} = 0.1$ and $\alpha_{\text{ffwd}} = 0.05$; Supplementary Figure 2f, bottom). Feedforward connection probabilities could be viewed as “broader” than recurrent in this example since they do not decay to zero at large distances, but recurrent connection probabilities do. However, the moderate correlation magnitude and non-monotonic dependence of correlation on distance persists (Supplementary Figure 2f, top), suggesting that this connectivity is not consistent with the asynchronous state as $N \rightarrow \infty$. This can be understood by computing the Fourier series of feedforward connection probabilities,

$$\tilde{p}_{aF}(\mathbf{n}) \propto 0.5e^{-4\pi^2\alpha_{\text{ffwd}}^2|\mathbf{n}|^2} + 0.5\delta_{\mathbf{n}}$$

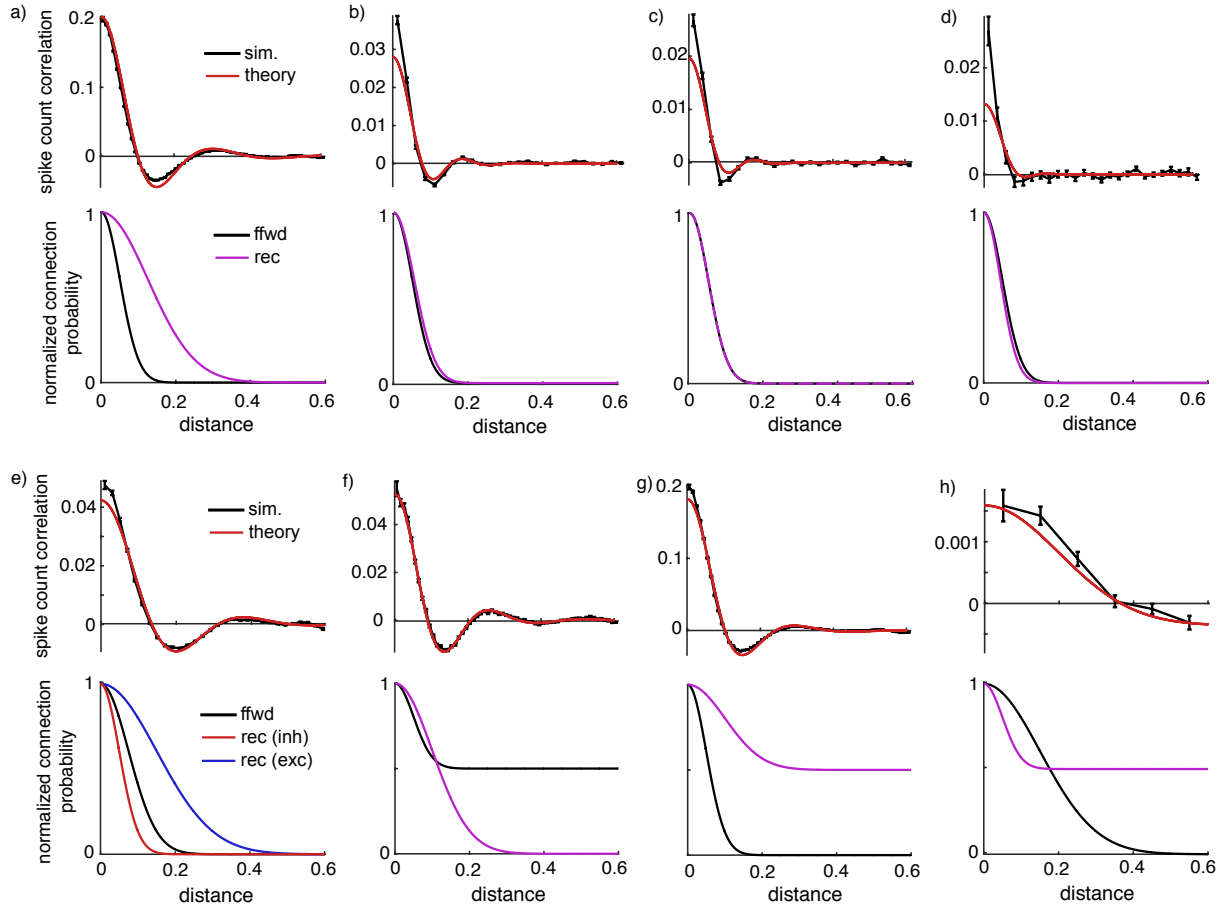
where $\delta_{\mathbf{n}} = 1$ when $\mathbf{n} = (0, 0)$ and $\delta_{\mathbf{n}} = 0$ otherwise. Therefore, the overall dependence of $\tilde{p}_{aF}(\mathbf{n})$ on $\mathbf{n} \neq (0, 0)$ is unchanged. As a consequence, we still have

$$\langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}) \propto e^{-4\pi^2\alpha_{\text{ffwd}}^2|\mathbf{n}|^2}$$

and

$$W(\mathbf{n}) \propto e^{-2\pi^2\alpha_{\text{rec}}^2|\mathbf{n}|^2}.$$

so that the $N \rightarrow \infty$ asynchronous solution from Eq. (S.38) does not have a well-defined inverse transform when $\alpha_{\text{rec}} > \alpha_{\text{ffwd}}$.



Supplementary Figure 2: **Correlation as a function of distance for various connection probability profiles.** **a)** Bottom: Connection probability from feedforward layer (black) and connection probability within the recurrent layer (purple) as a function of neuron distance. Each curve is normalized by its peak. Top: Mean spike count correlation between excitatory neurons as a function of neuron distance from simulations (black; \pm SEM; from randomly sampling 5000 excitatory neurons) and from the theoretical calculation using Eq. (S.49) (red). **b-h)** Same as (a) except in (e) where recurrent excitatory (blue) and inhibitory (red) connection probabilities have different profiles.

We next considered an example where recurrent connection probabilities decay to a non-zero value,

$$p_{ab}(\mathbf{x} - \mathbf{y}) \propto 0.5G(\mathbf{x} - \mathbf{y}; \alpha_{\text{rec}}) + 0.5$$

for $a, b = e, i$, feedforward connection probabilities decay to zero,

$$p_{aF}(\mathbf{x} - \mathbf{y}) \propto G(\mathbf{x} - \mathbf{y}; \alpha_{\text{ffwd}})$$

and where $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$ ($\alpha_{\text{rec}} = 0.05$ and $\alpha_{\text{ffwd}} = 0.15$; Supplementary Figure 2g, bottom). Perhaps unsurprisingly, the moderate magnitude of correlations and the non-monotonic dependence on distance persists in this case (Supplementary Figure 2g, top).

We next considered an example where recurrent connection probabilities decay to a non-zero value and feedforward connection probability decays to zero (as above), except with $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$ ($\alpha_{\text{rec}} = 0.05$ and $\alpha_{\text{ffwd}} = 0.15$; Supplementary Figure 2h, bottom). Even though recurrent connection probabilities are “broader” in the sense that they do not decay to zero, spike count correlations are extremely weak (Supplementary Figure 2h, top). This can again be understood by noting that only the zero-Fourier mode is affected by having recurrent connection probabilities decay to a non-zero values. Therefore Eq. (S.38) has a well-defined inverse transform when $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$, so the asynchronous solution is realized.

To better understand these results, we now derive a more precise condition that must be satisfied for correlations to be $\mathcal{O}(1/N)$ over every distance. We showed above that the cancellation required for $\mathcal{O}(1/N)$ correlations at every distance depends on the convergence of the Fourier series in Eq. (S.39) with coefficients defined by Eq. (S.38). This, in turn, requires that $\langle \mathbf{S}, \mathbf{S} \rangle$ from Eq. (S.38) decays to zero as $|\mathbf{n}| \rightarrow \infty$, and therefore only depends on the behavior of $\langle \mathbf{F}, \mathbf{F} \rangle$ and $W(\mathbf{n})$ at high Fourier modes ($|\mathbf{n}|$ large). Note that $W(\mathbf{n}) \propto \tilde{p}_{ab}(\mathbf{n})$ for $a, b = e, i$ and $\langle \mathbf{F}, \mathbf{F} \rangle \propto [\tilde{p}_{aF}(\mathbf{n})]^2$ so, from Eq. (S.38), $\mathcal{O}(1/N)$ correlations at every distance requires that

$$\lim_{|\mathbf{n}| \rightarrow \infty} \left| \frac{\tilde{p}_{aF}(\mathbf{n})}{\tilde{p}_{ab}(\mathbf{n})} \right| \rightarrow 0 \quad (\text{S.51})$$

for $a, b = e, i$. In other words, the spatial Fourier series of feedforward connection profiles must decay to zero faster than the Fourier series of recurrent connection profiles. Compare to previous findings for the existence of a balanced firing rate solution [6].

For Gaussian-shaped connectivity, Eq. (S.51) implies that $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$. More generally, a quickly decaying Fourier series implies that power is concentrated at low spatial frequencies, giving a broad, slowly varying profile in the spatial domain. Conversely, a slowly decaying Fourier series implies high frequency modes representing sharp changes in connectivity over short ranges. Therefore, recurrent connectivity profiles must display “sharper” or “narrower” features than feedforward if correlations are to be $\mathcal{O}(1/N)$ at all distances. It is easily checked that Eq. (S.51) is violated in panels a-g of Supplementary Figure 2 but satisfied in panel h.

When Eq. (S.51) is violated, Eq. (S.38) no longer gives a well-defined asymptotic correlation profile since its inverse transform, *i.e.* the sum of the Fourier series in Eq. (S.39), does not exist. Instead, the finite N correction in Eq. (S.49) must be used in place of Eq. (S.38). To understand why this gives rise to negative correlations and a non-monotonic dependence of correlation on distance, first note that the zero spatial Fourier mode ($\mathbf{n} = (0, 0)$) represents the average over the entire network,

$$\langle \mathbf{S}, \mathbf{S} \rangle(0, 0) = \iint_{\Gamma} \{ \mathbf{S}, \mathbf{S} \}(\mathbf{u}) d\mathbf{u}$$

As long as the balance conditions in Eq. (S.6) are satisfied, $W(0,0)$ is invertible and therefore

$$\langle \mathbf{S}, \mathbf{S} \rangle(0,0) \propto \mathcal{O}(1/N)$$

by Eq. (S.49). Therefore, the average cross-spectral density over all neuron pairs is nearly zero for all of the networks we considered (see, *e.g.*, Figures 3e and 4e dashed gray). This can also be seen by applying the homogeneous mean-field theory of correlations from Section S.1.4 to a spatially extended network, *i.e.* by ignoring the spatial dependence and averaging over pairs at all distances in the calculations.

Therefore, when Eq. (S.51) is not satisfied but $W(0,0)$ is invertible, correlations cannot be $\mathcal{O}(1/N)$ at *every* distance, but they are $\mathcal{O}(1/N)$ when *averaged* over all neuron pairs. Hence, positive and negative correlations at various distances must cancel to obtain the $\mathcal{O}(1/N)$ average. This explains the combination of positive and negative correlations in Figure 4 and Supplementary Figure 2a-g. For all examples we considered, this cancellation was realized by a non-monotonic dependence of correlation on distance. This shape determined by the precise dependence of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ on \mathbf{n} as determined by Eq. (S.49).

Note that, despite the fact that the average pairwise correlation is $\mathcal{O}(1/N)$, the average value of the correlation curves in Figure 4e and Supplementary Figure 2 is not close to zero. This is because, in the square-shaped network, there are more neuron pairs at larger distances than there are nearby neuron pairs. When the average is taken over all neuron pairs, the negative correlations at moderate distances contribute more to the average than the positive correlations at smaller distances. Therefore, the positive average correlation between nearby neuron pairs must be larger than the negative average correlation between more distant (but more numerous) pairs.

We have shown why correlations are not $\mathcal{O}(1/N)$ at every distance when $\alpha_{\text{rec}} > \alpha_{\text{ffwd}}$ and also why there is a combination of positive and negative correlations in this case. To understand the source of the non-monotonic dependence of correlation on distance, we must inspect the dependence of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ on \mathbf{n} . Consider, for simplicity, Gaussian-shaped connection probabilities in which recurrent excitatory and inhibitory connections have the same width, $\alpha_{\text{rec}} = \alpha_e, \alpha_i$ and where the feedforward connection profile is narrower, $\alpha_{\text{ffwd}} = \alpha_{FF} < \alpha_{\text{rec}}$ as in Figure 4. In this case, we can write

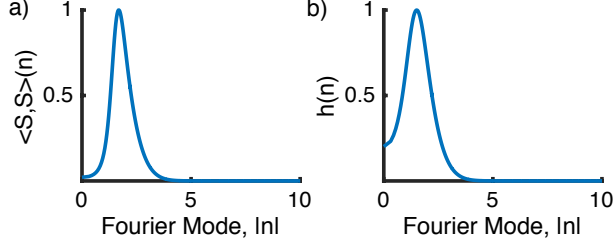
$$\begin{aligned} \langle \mathbf{F}, \mathbf{F} \rangle(\mathbf{n}) &= \langle \mathbf{F}, \mathbf{F} \rangle(0,0) e^{-4\alpha_{\text{ffwd}}^2 \pi^2 |\mathbf{n}|^2}, \\ W(\mathbf{n}) &= W(0,0) e^{-2\alpha_{\text{rec}}^2 \pi^2 |\mathbf{n}|^2}. \end{aligned}$$

Note also that G does not depend on \mathbf{n} , so effectively $G(\mathbf{n}) = G(0,0)$. The shape of the correlation profiles seen in Figure 4e and Supplementary Figure 2 is inherited by the dependence of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ on \mathbf{n} . As a rough approximation to the dependence of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ on \mathbf{n} , we therefore ignore the contribution of $\langle \mathbf{F}, \mathbf{F} \rangle(0,0)$ and $W(0,0)$ and $G(0,0)$ by setting them equal to 1 in Eq. (S.49), which gives the rough approximation

$$\langle \mathbf{S}, \mathbf{S} \rangle \sim h(\mathbf{n}) := \epsilon \left(\frac{e^{-2\alpha_{\text{ffwd}}^2 \pi^2 |\mathbf{n}|^2}}{\sqrt{\epsilon} + e^{-2\alpha_{\text{rec}}^2 \pi^2 |\mathbf{n}|^2}} \right)^2 \quad (\text{S.52})$$

where $\epsilon \propto 1/N$ and recall that this only captures the *shape* of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ as $|\mathbf{n}|$ changes, not the precise value. When $\alpha_{\text{rec}} < \alpha_{\text{ffwd}}$, this becomes

$$h(\mathbf{n}) = \epsilon e^{-4(\alpha_{\text{ffwd}}^2 - \alpha_{\text{rec}}^2) \pi^2 |\mathbf{n}|^2} + o(\epsilon) \quad (\text{S.53})$$



Supplementary Figure 3: **Dependence of cross-spectra on Fourier mode.** **a)** The cross-spectrum, $\langle S_e, S_e \rangle(\mathbf{n})$, between excitatory neurons as a function of the magnitude of the spatial Fourier mode, $|\mathbf{n}|$, computed using Eq. (S.49) with parameters from the example in Figure 4. The curve is normalized by its peak. **b)** The approximation, $h(\mathbf{n})$, to the cross-spectrum computed using Eq. (S.53) and plotted as a function of spatial Fourier mode, $|\mathbf{n}|$, with parameters from the simulation in Figure 4.

and inverting the Fourier transform gives

$$\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}) \sim \epsilon G(\mathbf{u}; 2\alpha_{\text{fwd}}^2 - 2\alpha_{\text{rec}}^2) + o(\epsilon)$$

in agreement with the solution from Eq. (S.41) for the asynchronous state.

When $\alpha_{\text{rec}} > \alpha_{\text{fwd}}$, $h(\mathbf{n})$ does not have a well-defined inverse Fourier transform at $\epsilon = 0$, so the $o(\epsilon)$ term in Eq. (S.53) needs to be accounted for. At low spatial frequencies ($|\mathbf{n}|$ small), $e^{-2\alpha_{\text{fwd}}^2\pi^2|\mathbf{n}|^2}$ and $e^{-2\alpha_{\text{rec}}^2\pi^2|\mathbf{n}|^2}$ are moderate in magnitude, so the $\sqrt{\epsilon}$ in Eq. (S.52) can be ignored and Eq. (S.53) is accurate, so $h(\mathbf{n})$ is small in magnitude (on account of the $\epsilon = 1/N$ coefficient). When $|\mathbf{n}|$ is large enough that $e^{-2\alpha_{\text{rec}}^2\pi^2|\mathbf{n}|^2} \ll \sqrt{\epsilon}$, but not large enough that $e^{-2\alpha_{\text{fwd}}^2\pi^2|\mathbf{n}|^2} \ll \sqrt{\epsilon}$, we can ignore the $e^{-2\alpha_{\text{rec}}^2\pi^2|\mathbf{n}|^2}$ in the denominator of Eq. (S.52) to get

$$h(\mathbf{n}) \approx e^{-4\alpha_{\text{fwd}}^2\pi^2|\mathbf{n}|^2}.$$

Thus, $h(\mathbf{n})$ initially increases with $|\mathbf{n}|$. For sufficiently large $|\mathbf{n}|$,

$$e^{-2\alpha_{\text{fwd}}^2\pi^2|\mathbf{n}|^2} \ll \sqrt{\epsilon},$$

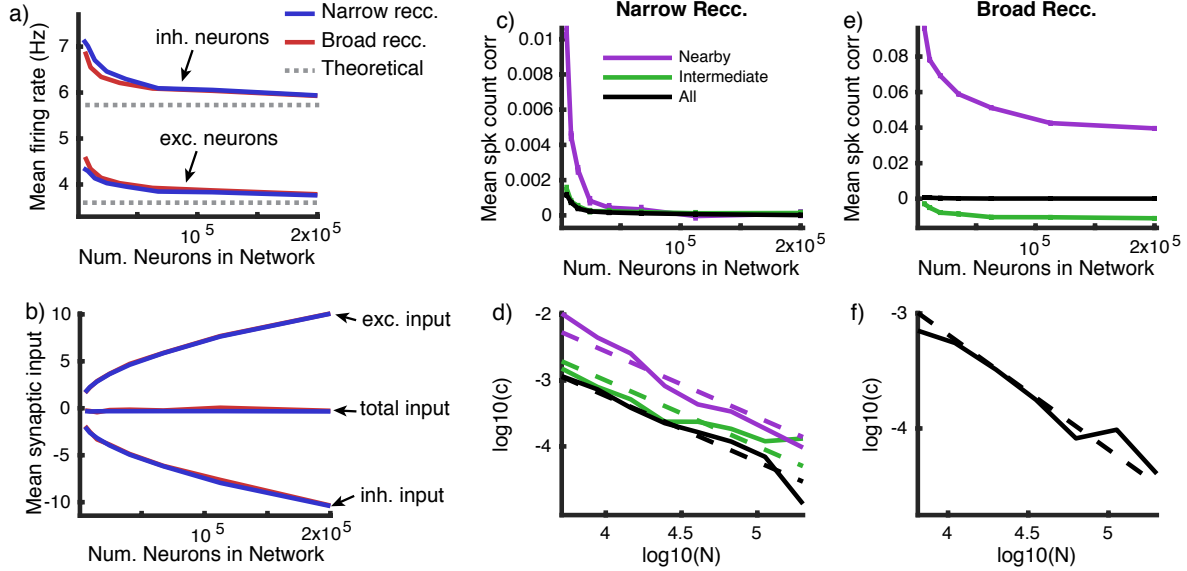
so

$$h(\mathbf{n}) \approx 0.$$

Thus, $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ initially increases from a $\mathcal{O}(1/N)$ value toward a $\mathcal{O}(1)$ value, then decreases toward zero as $|\mathbf{n}|$ grows. This is demonstrated in Supplementary Figure 3. Hence, $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ has a peak value at some $|\mathbf{n}| > 0$. Now note that, as long as connectivity is symmetric, $p_{ab}(u_1, u_2) = p_{ab}(-u_1, u_2)$ and $p_{ab}(u_1, u_2) = p_{ab}(u_1, -u_2)$, then the same holds for $\{\mathbf{S}, \mathbf{S}\}(\mathbf{u})$, so Fourier series in Eq. (S.39) can be re-written as

$$\{\mathbf{S}, \mathbf{S}\}(\mathbf{u}) = \sum_{n_1, n_2 = -\infty}^{\infty} \langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n}) \cos(2\pi n_1 u_1) \cos(2\pi n_2 u_2). \quad (\text{S.54})$$

If the peak value of $\langle \mathbf{S}, \mathbf{S} \rangle(\mathbf{n})$ occurs at some $|\mathbf{n}| > 1$ (as in the example from Figure 4, demonstrated in Supplementary Figure 3), then the series in Eq. (S.39) has a non-monotonic dependence on u_1 and u_2 since a higher Fourier mode dominates.



Supplementary Figure 4: **Spike count correlations, firing rates, and input currents at increasing network size.** **a)** Average excitatory (bottom) and inhibitory (top) firing rates from simulations with increasing numbers of neurons (solid curves) and from the theoretical predictions in Eqs. (S.5) (dotted gray lines). Blue (red) curves are for simulations identical to the one in Figure 3 (Figure 4), except that the number of neurons was varied, with connection probability held fixed, and simulation time was increased from 22 s to 42 s. **b)** Average excitatory (top), inhibitory (bottom) and total (middle) synaptic input current to 200 randomly sampled excitatory neurons from the simulations in (a). Synaptic input currents were normalized by capacitance and are therefore reported in units V/s. **c)** Mean spike count correlation between neuron pairs whose distance is between 0 and 0.1 (purple); between pairs with distance between 0.2 and 0.3 (green); and between pairs chosen randomly at all distances (black). Computed for simulations from the blue curves in (a). Correlations computed from a sample of 5000 randomly selected excitatory neurons. **d)** Same as (c), but on a log-log scale. Dashed lines are best fit lines of slope -1. **e,f)** Same as (c,d), but for the simulations from the red curves in (a,b).

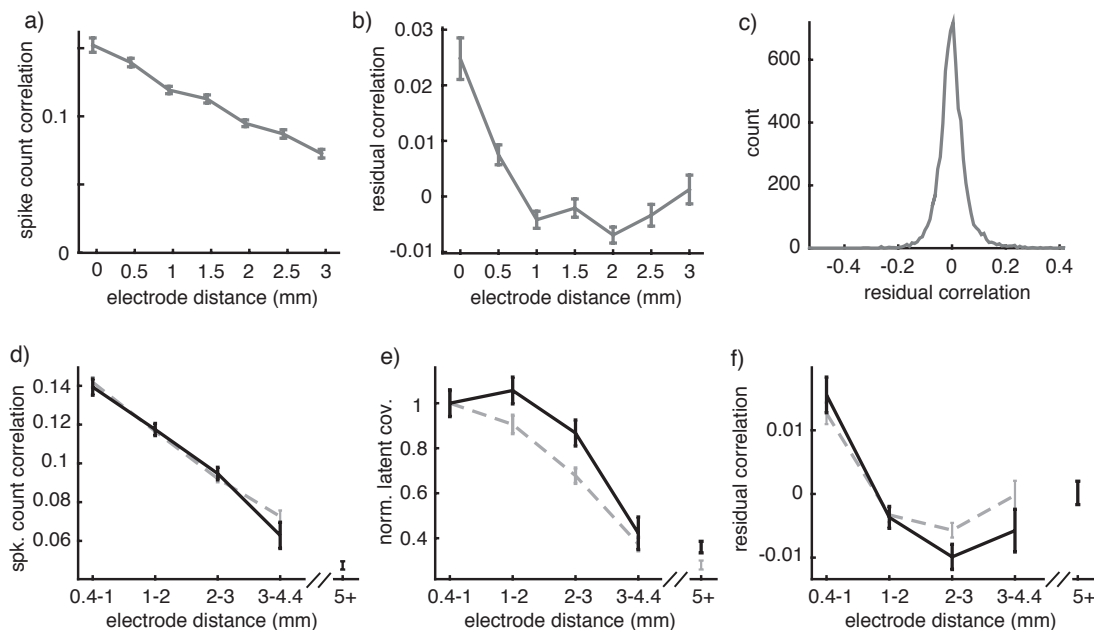
S.2 Correlations, firing rates and input currents from network simulations at increasing network size

Our mathematical analysis of balanced networks (see above and Results) is asymptotically valid in the limit of large network size (large number of neurons, N , and number of synaptic inputs, K). To test the convergence of the simulations as N increases, we performed simulations with increasing values of N , where connection probabilities are fixed so that K increases proportionally (Supplementary Figure 4).

When recurrent projections are narrower in space than feedforward projections ($\alpha_{\text{rec}} < \alpha_{\text{ffd}}$, as in Figure 3), the average correlation between nearby or more distant neuron pairs decays to zero as N increases (Supplementary Figure 4a). The decay rate is approximately $\mathcal{O}(1/N)$ (Supplementary Figure 4b). When recurrent projections are broader in space than feedforward projections ($\alpha_{\text{rec}} > \alpha_{\text{ffd}}$, as in Figure 4), the average correlation between nearby neuron pairs converges toward a positive number, the average correlation between neurons pairs at intermediate distances converges toward a negative number, and the average correlation between neurons at all distances converges toward

zero (Supplementary Figure 4c). The decay of the average over all pairs is approximately $\mathcal{O}(1/N)$ (Supplementary Figure 4d).

Despite the differences in correlations, both networks produce similar firing rates within a reasonable range that converge to a finite limit for large N (Supplementary Figure 4e; see Section S.1.1 for a derivation of the theoretical rates). The asymptotic balance between excitation and inhibition is demonstrated by plotting the mean excitatory, inhibitory and total synaptic input as a function of N (Supplementary Figure 4f). Note that “excitatory” synaptic inputs include both recurrent and feedforward excitation.



Supplementary Figure 5: **Further statistical analysis of correlations in macaque V1.** **a,b)** Same as Figures 5b and 7b respectively, but distances are binned more finely. Correlations decreased from the first to the second bin, from the first to the third bin and from the second to the third bin (all three with $p < 10^{-5}$; one-sided unpaired t -test). Correlations increased from the fifth to the seventh bin ($p = 0.008$; one-sided unpaired t -test; t -value = 2.4; $df = 1,704$). The increase of correlations over the last three bins is significant under a Bonferroni correction for multiple comparisons over the last three bins (corrected p -value = 0.024). The apparent increase in correlation from the third to fourth bin is not significant ($p = 0.18$; one-sided unpaired t -test; t -value = 0.9; $df = 2,249$). Distances 3.5–5 mm are not shown since there were few such pairs and distances 5+ mm are not shown because the precise distances for such pairs are not known, so they cannot be resolved into 0.5 mm bins (see Experimental Procedures and Figure 7b). Including these data does not alter significance (p -values remain < 0.025). **c)** Histogram of all residual correlations. **d,e,f)** Solid black curves are the same as Figures 5b, 5c and 7b respectively, except we only included data from the two recording sessions in which linear electrodes were present. The increase from the third to the fifth bin was still significant when only including data from these two recording sessions ($p = 10^{-4}$; one-sided, unpaired t -test; t -value = 3.7; $df = 1,064$). The dashed gray curves are the same as Figures 5b, 5c and 7b respectively.

S.3 Further statistical analysis of the dependence of residual correlation on electrode distance in macaque V1

In Figures 5b and 7b, we considered spike count correlations and residual correlations as a function of neuron distance, where distances were binned with a bin with of 1 mm. In Supplementary Figure 5a,b, we show the same data with a finer bin size of 500 μm . Bin sizes cannot be made much smaller because electrodes were spaced at 400 μm in the recordings. The non-monotonic dependence of correlations on distance remains statistically significant under this finer spatial binning, even though the increase between consecutive bins is not significant (see figure caption). Finer binning of distance necessarily reduces significance as the change in means between nearby consecutive bins becomes small. This issue points to a weakness in using binned data to test for an increase in residual correlations with distance.

Where t-tests were used, data distribution was assumed to be normal but this was not formally tested. The distribution of residual correlations is plotted in Supplementary Figure 5c.

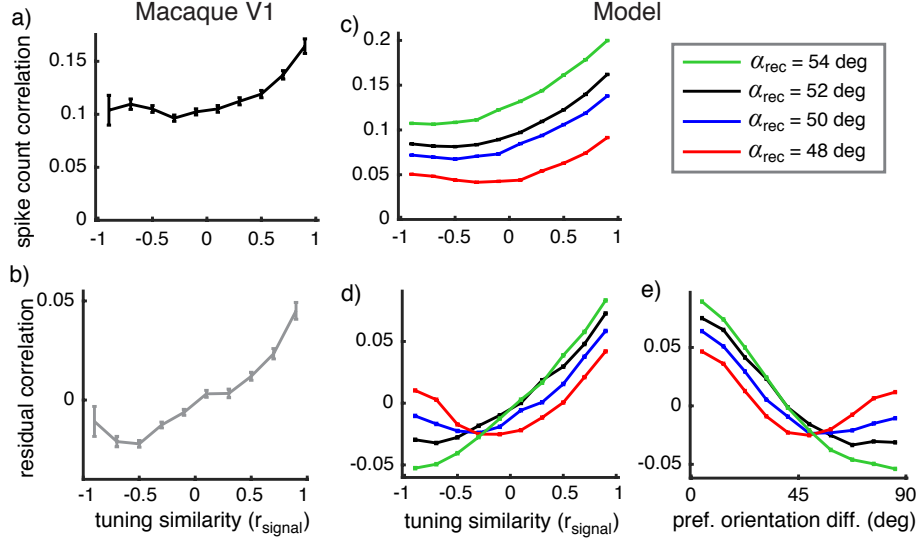
To further test the significance of the increase of residual correlations above 2 mm, while avoiding any potential issues arising from binning, we performed linear regression on all of the unbinned residual correlations with distances greater than or equal to 2 mm. The best fit line had a positive slope ($p=0.0043$; F-test;), indicating that residual correlations increase with distance after 2 mm. Performing the same regression analysis on the correlations with distances less than 2 mm yields a negative slope ($p < 10^{-10}$; F-test; F-value=8.2; df=2,966), supporting the prediction from our theoretical model that residual correlations depend non-monotonically on distance.

In Figures 5b, 5c and 7b of the main text, we used data from eight recording sessions. In only two of those sessions, linear electrodes were placed $\sim 5\text{-}10$ mm away from the electrode array. Hence, Figures 5b, 5c and 7b contain data averaged over recording sessions with and without the linear electrodes present. To check the effects of this averaging, we repeated the data analysis while only including the data from the two recording sessions for which the linear electrodes were present. We found a similar overall trend in the spike count correlations, latent covariances and residual correlations (Supplementary Figure 5d-f)

S.4 Correlations as a function of orientation tuning similarity

We focused on the dependence of correlation and connection probability on the physical distance between neurons, but both correlations and connection probabilities are also known to depend on the tuning properties of neurons [8, 3]. The correlations between L2/3 neurons in our data set increased with their tuning similarity (Supplementary Figure 6a), as measured by the Pearson correlation coefficient between their tuning curves, r_{signal} [8]. We next measured the average residual correlation as a function of tuning similarity (Supplementary Figure 6b). While the mean residual correlation depended non-monotonically on tuning similarity, this non-monotonicity was not statistically significant ($p = 0.051$ for the decrease from first bin to the third bin in Supplementary Figure 6b).

Our theoretical results do not apply as directly to tuning similarity as they do to physical distance because many of the recorded neurons are complex cells with multi-modal tuning curves. However, a simplified model is obtained by assigning a preferred orientation between 0° and 180°



Supplementary Figure 6: **Correlations as a function of tuning similarity.** **a)** Mean spike count correlation and **b)** residual correlation between putative L2/3 neurons in macaque primary cortex as a function of tuning similarity. Same as Figures 5b and 7b respectively, but correlations are partitioned by tuning similarity instead of distance. **c,d)** Same as (a,b), but from a computational model where $\alpha_{\text{fwd}} = 20^\circ$ and for different values of α_{rec} (see legend). **e)** Residual correlation as a function of the difference between preferred orientations in the model. All plots show mean \pm SEM. The non-monotonicity in (b) is not significant ($p = 0.051$; one-sided unpaired t -test between first and third bins; t -value=1.6; $df=872$).

to each neuron, then letting connection probability depend on the difference between preferred orientations. This model is identical to the spatial model considered above except the network is on a one-dimensional state space, instead of the two-dimensional space, Γ . All of the calculations and equations above are identical except that there is just one spatial Fourier mode, n , in place of the vector $\mathbf{n} = (n_1, n_2)$.

The decay of inter- and intra-laminar connection probability with orientation tuning difference has not been measured in macaque V1 to our knowledge. Therefore, in contrast to our spatial model of V1 where α_{rec} and α_{fwd} were constrained by anatomical measurements, we manually chose values of α_{rec} and α_{fwd} to capture the dependence of residual correlation on tuning similarity that we observed in our data (Supplementary Figure 5c-e). Since the correlation data were used to choose the parameters of the model, however, these simulations should not be interpreted as making a prediction about the dependence of residual correlations on tuning similarity.

The connection between residual correlation structure and the connectivity parameters, α_{rec} and α_{fwd} , is further complicated by the limited range of orientation tuning space. Specifically, since orientations are between 0° and 180° , the difference between neurons' preferred orientations cannot be larger than 90° . If α_{rec} is sufficiently large, any potential non-monotonicity will be pushed beyond this range and residual correlations will depend monotonically on tuning similarity as a result, even when $\alpha_{\text{rec}} > \alpha_{\text{fwd}}$ (Supplementary Figure 5d,e). Hence, a non-monotonic dependence of residual correlation on tuning similarity could only be predicted from our model if α_{rec} and α_{fwd} were measured to find that $\alpha_{\text{rec}} > \alpha_{\text{fwd}}$ with α_{rec} not too large.

In summary, our findings concerning the dependence of residual correlation on tuning similarity

in macaque V1 are inconclusive since the non-monotonicity in Supplementary Figure 6b is not significant and since the relevant anatomical parameters are unknown. Further experiments are needed to clarify the dependence of correlations on tuning similarity.

S.5 Description of algorithm to generate spatially extended network architecture

For the spatially extended network simulations in Figures 3, 4, 6 and 7, connections were formed randomly with connection probability that depends on distance, as described in Methods. Here, we provide a more detailed description of the algorithm used to generate the connectivity.

To select one postsynaptic target in population $a = e, i$ for a presynaptic neuron in population $b = e, i, F$ at coordinates (y_1, y_2) , we first generated a pair of numbers, z_1 and z_2 , independently from an unbiased Gaussian distribution with standard deviation α_b . These random numbers represent the distance in each direction from the presynaptic neuron to the postsynaptic target. The first and second coordinates of the postsynaptic target location were then set to $x_1 = \text{mod}(z_1 + y_1, 1)$ and $x_2 = \text{mod}(z_2 + y_2, 1)$. This assures that the coordinates were between 0 and 1 and that the distance from the presynaptic neuron, measured periodically on Γ , was z_1 and z_2 in each direction. This implies that the probability density function of x_1 and of x_2 is a wrapped Gaussian distribution,

$$g(x; \alpha_b^2) = \frac{1}{\sqrt{2\pi}\alpha_b} \sum_{k=-\infty}^{\infty} e^{-(x+k)^2/(2\alpha_b^2)}$$

To find a postsynaptic neuron from population a near the target location, we set $j_1 = \text{round}(N_a x_1)$ and $j_2 = \text{round}(N_a x_2)$ then set the index of the postsynaptic neuron in population a to $j = N_a j_1 + j_2$. We repeated this procedure to generate a fixed number, K_{ab}^{out} , of postsynaptic targets in population a for each presynaptic neuron in population b . Thus, K_{ab}^{out} is the number of outgoing synaptic projections from each neuron in population b to all neurons in population a . We followed this procedure for all pairings of pre- and post-synaptic populations, $b = e, i, F$ and $a = e, i$. The values of α_a and K_{ab}^{out} used in each figure are given in Methods.

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