

1 **Title:** Robust Population Single Neuronal Calcium Signal Extraction Using SCOUT Allows for
2 Longitudinal Analysis of Behavior-associated Neural Ensemble Dynamics

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36

37 **Summary**

38 *In vivo* calcium imaging enables simultaneous recording of large neuronal ensembles
39 while engaged in operations such as learning and memory. However, such *in vivo* optical
40 recordings are typically subject to motion artifact and background contamination from neurons
41 and blood vessels. Further, population cell tracking across multiple recordings is complicated by
42 non-rigid transformation induced by cell movements and field shifts. We introduce the novel
43 method SCOUT for Single-Cell SpatiOtemporal LongitUdinal Tracking, consisting of two crucial
44 parts: (1) imposition of spatial constraints on neuronal footprints extracted from individual optical
45 recordings to improve ROI selection and eliminate false discoveries, and (2) application of a
46 predictor-corrector, using spatiotemporal correlation of extracted neurons across sessions, for
47 population cell tracking across multiple sessions. SCOUT empirically outperforms current
48 methods for cell extraction and tracking in long-term multi-session imaging experiments across
49 multiple brain regions. Application of this method allows for robust longitudinal analysis of
50 contextual discrimination associated neural ensemble dynamics in the hippocampus up to 60
51 days.

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63 **Introduction**

64 Extracting longitudinal activity of large-scale neuronal ensembles is a fundamental first
65 step to the analysis of neural circuit responses. Ca⁺⁺ imaging of population neurons allows the
66 recording of larger neural ensembles than can be recorded electrically. *In vivo* calcium imaging
67 using microendoscopic lenses enables imaging of previously inaccessible large ensembles of
68 neuronal populations at single-cell level in freely moving mice as they experience environmental
69 stimuli, and perform neural transformations that underlie behavioral responses over both short
70 and long timescales ([Flusberg et al., 2008], [Ghosh et al., 2011], [Ziv and Ghosh, 2015]).
71 Microendoscopic *in vivo* brain imaging via head-mounted fluorescent miniature microscopes
72 (“miniscopes”) have been used to study a diverse set of neural circuits in the hippocampus ([Cai
73 et al., 2016], [Ziv et al., 2013], [Jimenez et al., 2016], [Rubin et al., 2015], [Sun et al., 2019]),
74 entorhinal cortex ([Kitamura et al., 2015], [Sun et al., 2015]), striatum ([Barbera et al., 2016],
75 [Klaus et al., 2017]) and amygdala [Yu et al, 2017], among other regions. This powerful technique
76 promises to open the “black box” of critical neural transformations in higher level brain areas that
77 occur between sensory inputs and motor outputs.

78 New advances in 1-photon (1p) miniscope imaging data analysis increase our capability
79 to study neural ensembles, but require the extraction of neural activity from recordings, which
80 consists of the isolation of temporal signals (fluorescence traces), and spatial footprints (pixel
81 intensity values) corresponding to the individual neurons in the recording. Isolating such signals
82 from the recording is difficult due to spatial overlaps between neurons, and complicated
83 background effects that interfere with the neuronal temporal signal.

84 Several methods have been developed to extract neural activity recorded as optical
85 imaging signals ([Apthorpe et al., 2016], [Mukamel et al., 2009], [Pnevmatikakis et al., 2016],

86 [Zhou et al., 2018], [Giovannucci et al., 2019], [Pnevmatikakis, 2019]). Briefly, such methods can
87 be divided into those which estimate regions of interest (ROIs) for each neuron, followed by
88 extraction of the temporal signal, and methods which iteratively update both temporal and spatial
89 components of the individual neurons. Recently, nonnegative matrix factorization methods such
90 as CNMF and its 1-photon variant CNMF-E ([Pnevmatikakis et al., 2016; Zhou et al., 2018]),
91 members of the latter category, have been extensively used for neural signal extraction from
92 optical recordings ([Trevathan et al., 2018], [Gonzalez et al., 2019]) (see **Materials and Methods**
93 and [Pnevmatikakis, 2019] for additional details).

94 One major issue for current extraction methods is the prevalence of false discoveries,
95 which consist of extracted footprints and temporal traces that do not correspond to ground truth
96 neurons in the recording (**Supplementary Fig. 1**). These false discoveries can be caused by
97 background noise, inaccurate initialization of neuron footprints, or errors in the estimation of
98 footprints and corresponding temporal traces. For *in vivo* recordings, depending on recording
99 quality and initialization parameter, false discovery rates may reach 45% of detected neurons.

100 Some approaches have been suggested to address this issue, such as manual false
101 discovery identification [Zhou et al. 2018], and convolutional neural network classification
102 [Giovannucci et al., 2019], performed at intermediate stages of the extraction. However, for
103 experiments involving large numbers of recordings, manual identification of false discoveries
104 becomes untenable. Convolutional neural networks have been used to detect false discoveries,
105 but they lack interpretability, and struggle to generalize to neurons with different footprint profiles
106 than those in the training set (see **Materials and Methods** for additional discussion).

107 False discoveries in individual recordings introduce difficulties in studying the evolution of
108 neural dynamics over time, as cells must be identified across multiple recording sessions, and
109 false discoveries can interfere with the identification of cells across recordings. Assuming
110 accurate individual recording extractions, attempts to extract the activity of neurons over long term

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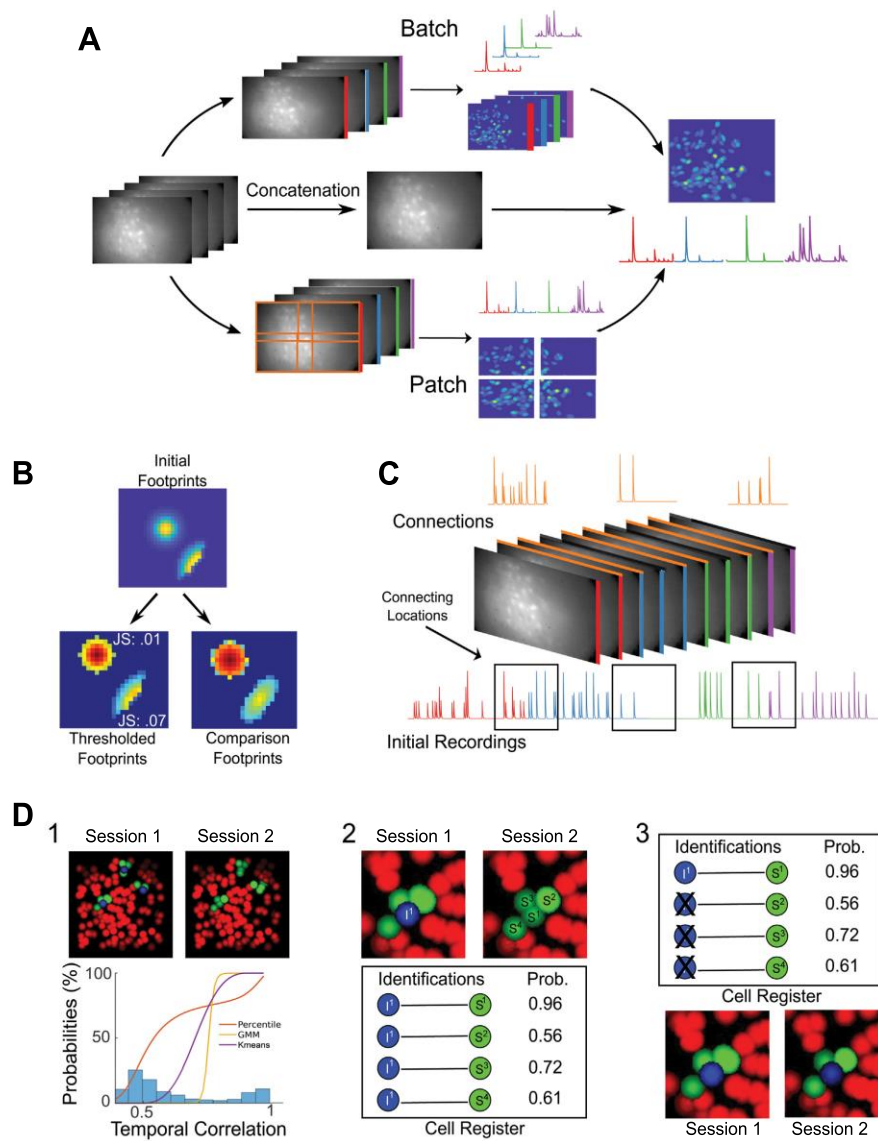


Figure 1: Schematic overview of

SCOUT. A: Workflow for extracting fluorescence traces and spatial footprints from multiple sessions include spatial patch methods (bottom track), concatenation (center track) and temporal batch methods (top track). Our method, SCOUT, is a modified temporal batch method. **B:** Application of spatial constraints allows us to detect significant deviation from proposed footprint shapes. An individual neuron (top) is thresholded (bottom left) based on pixel intensity. The individual components are compared with baselines from a parameterized family of distributions (bottom right). JS divergence measures information loss in estimating extracted shape (bottom left), with proposed shapes (bottom right), showing increased information loss

136 in estimating the footprint of the bottom right neuron. The bottom right footprint was created by cropping a true footprint, so the increase
 137 in JS divergence indicates correctly that the neuron should be removed from consideration. **C:** Connecting recordings (orange; middle)
 138 are created from selecting a subset of frames from subsequent recordings (red, blue, green, purple; middle). Fluorescence traces
 139 from connecting recordings (top) are used to identify fluorescence traces throughout the whole recording that correspond to a single
 140 neuron (bottom). Boxed regions of the full fluorescence trace (lower) indicate areas of comparison with connecting recordings. **D:**
 141 Illustration of cell tracking portion of SCOUT: (1) From the spatial footprints (colored ovals) of extracted neurons from an initial
 142 recording (top left), targeted neurons for tracking across sessions is selected (blue), and their surrounding neighbors determined
 143 (green). In the secondary recording (top right), we identify possible choices for tracking between sessions (green) using a maximal
 144 distance between centroids in the proposed choices in the secondary recording, and that of the neurons targeted for tracking. Weighted
 145 similarities (histogram) between all possible neighboring pairs of neurons between sessions are calculated. The x-axis indicates the
 146 weighted probabilities of possible neighbors, and the y-axis indicates normalized counts of probabilities between possible neighbors.

147 The colored curves indicate possible functions for assigning tracking probabilities to associated pairs of neurons. Methods of
148 probability assignment include percentile, soft K-means, and Gaussian Mixture Models. (2) top: We zoom in on one initial neuron (I^1),
149 and its possible identifications in the secondary recording. bottom: Possible neuron chains are constructed, and chain probabilities
150 calculated for each. (3): top: Duplicate neurons in the first entry of each chain are eliminated based on the chain probability. bottom:
151 The remaining neuron chain indicates that S^1 is the most probable identification for I^1 in the secondary recording.

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153 experiments have taken one of three forms (**Fig. 1A**). (1) Initial concatenation of registered
154 recordings followed by extraction of fluorescence traces and spatial footprints from the
155 concatenated recording [Sun et al, 2019]. (2) Spatial patch methods [Zhou, et al. 2018] in which
156 registered recordings are concatenated, and the spatial dimension is split into overlapping
157 patches. Extraction is performed on each patch separately, and neurons are merged across the
158 patches, giving extracted footprints and traces for the entire recording. (3) Temporal batch
159 methods such as cellReg [Sheintuch et al., 2017], in which footprint and fluorescence traces are
160 extracted and cells are tracked across multiple recordings using spatial similarity.

161 Concatenation and patch methods can be resource intensive in terms of both
162 computational power and time requirements. In terms of scalability, temporal batch methods (cell
163 tracking methods) may provide the best option for long-term neural ensemble analysis, but
164 existing methods do not track many available neurons due to exclusive use of spatial metrics for
165 determining inter-recording neuron similarity.

166 To address these issues, we present **SCOUT** (Single-Cell SpatiOtemporal LongitUdinal
167 Tracking), an end-to-end modular system for accurate extraction and tracking of individual
168 neurons in long-term experiments. We demonstrate the effectiveness of SCOUT on both
169 simulated and experimental data from multiple brain regions including the hippocampus, the
170 visual cortex, and the prefrontal cortex within individual sessions and across multiple sessions.
171 Moreover, we track single cell populations through long-term contextual discrimination
172 experiments in mouse hippocampal CA1 up to 60 days with *in vivo* GCaMP6-based calcium
173 imaging in freely moving animals. This enables us to analyze the evolution of context dependent

174 neural ensembles through learning, extinction, and relearning phases of a contextual
175 discrimination experiment with better performance than previously available methods.

176

177 **Results**

178 ***SCOUT overview***

179 Long-term experiments require both the detection of neurons from individual recordings,
180 and cell tracking, in which neurons are tracked through each recording. SCOUT consists of two
181 major modules: individual recording extraction, and cell tracking to identify the same neurons
182 across multiple sessions.

183 An initial preprocessing step starts with motion correction preprocessing of recordings
184 using NoRMCorre [Pnevmatikakis and Giovannucci, 2017], followed by registration of recording
185 sessions. SCOUT provides several methods for template extraction and image registration, as
186 well as an interface for manual interventions, if initial automatic results are unsatisfactory.

187

188 ***SCOUT: individual recording extraction***

189 The individual recording extraction module of SCOUT consists of a neural signal extraction
190 algorithm (such as CNMF-E), to which we have added a binary classifier for identifying false
191 discoveries. Motivated by our previous success of using approximate matched filters for
192 automatically detecting and extracting neural synaptic inputs [Shi et al., 2010], we introduce a
193 spatial template filter, which eliminates false discoveries and improves fluorescence trace quality
194 via imposition of spatial constraints based on a proposed baseline (**Fig. 1B; Supplementary Fig.**
195 **1**). We assume (normalized) spatial footprints for detected neurons are members of a family of
196 two-dimensional probability distributions, and compute a metric indicating the similarity between
197 proposed spatial footprints, and the closest neighbor in the family of distributions. Neurons with
198 large divergence from the family of distributions are deleted, and the proposed footprints of
199 retained neurons may be updated via multiplication with the binary mask of the compared

200 distribution (**Algorithm 1, Supplementary Video 1**). Similarity between distributions is calculated
201 using Jensen-Shannon divergence.

202 In practice, we suggest running the filter at each iteration after spatial components are
203 updated, but before the temporal components are updated, to maximize signal extraction
204 accuracy (**Supplementary Fig. 1G**). The spatial filter may also be used as a post-processing
205 step after neuron extraction, allowing for easy inclusion in any pipeline.

206 Regarding appropriate families of distributions for 1-photon data, we have considered a
207 Gaussian model, in which the centroid and covariance is extracted from the proposed footprint,
208 to construct a similar bivariate normal distribution, and an elliptical model, in which the centroid,
209 major axis length, minor axis length, and orientation are used to construct an elliptical footprint,
210 with pixel intensity values modeled using the rate of intensity decrease from centroid to boundary
211 of the proposed neuron. Experimentally, the elliptic model seems to provide a better baseline for
212 false discovery identification (see **Materials and Methods, Supplementary Fig. 1F**). Possible
213 future extensions include a ring model for 2-photon data.

214

215 ***SCOUT: cell tracking***

216 The second module of SCOUT deals with accurate single cell tracking across multiple
217 sessions (see **Algorithm 2, Supplementary Video 2**). SCOUT uses the combination of spatial
218 footprint location with extracted fluorescence traces to track neurons, via the construction of
219 connecting segments between recordings (**Fig. 1C**). This allows for both spatial and temporal
220 criteria to be used for neuron identification.

221 This module consists of three steps: (1) similarity probabilities are calculated between
222 each session, (2) neurons are tracked through the full set of recordings, (3) a correction phase in
223 which duplicate neurons are removed. The first two steps constitute a predictor, while the last
224 step constitutes a corrector.

Algorithm 1 SCOUT Spatial Template Filter Overview

Input: Proposed spatial footprint $A_i \in \mathbb{R}^{p \times q}$ for neuron i , constraint $JS \in \mathbb{R}^+$, maximal neuron size $gSiz \in \mathbb{R}^+$

Output: Corrected footprint A_i^* , bool (type boolean) indicating whether to retain neuron

- 1: **Initialization** $\hat{A}_i = A_i$, $A_i^* = A_i$
 - 2: $\hat{A}_i(\hat{A}_i < \alpha \max(A_i)) = 0$ {Threshold \hat{A}_i based on max pixel intensity. α is the smallest value less than one such that $\text{diam}(\hat{A}_i) < gSiz$. If no such value exists, set bool=false.}
 - 3: $\hat{A}_i = \text{maximalComponent}(\hat{A}_i)$ {Extract largest component after thresholding}
 - 4: $\text{comparison} = \text{constructSpatialTemplate}(\hat{A}_i)$
 - 5: $\text{spatialSimilarity} = \text{JSdivergence}(\hat{A}_i, \text{comparison})$
 - 6: $\text{bool} = \text{spatialSimilarity} < JS$ {Determine if neuron is retained}
 - 7: **Optional** $A_i^*(\text{comparison} \leq 0) = 0$ {optional footprint correction}
-

Algorithm 2 SCOUT Cell Tracking Overview

Input: *neurons*: (cell of Sources2D/CNMF objects), (Optional) *links*: (cell of Sources2D/CNMF), *metric_weights*, *min_chain_prob*

Output: *neuron* (Sources2D/CNMF) containing neural signals for tracked neurons

- 1: **Initialization** Globally register extracted footprints from *neurons* and *links* variables
 - 2: construct cell similarities between all sessions for each metric.
 - 3: **for** $1 \leq i < j \leq \text{length}(\textit{neurons})$ **do**
 - 4: Construct a probabilistic model distribution of similarities between nearby cells for each metric
 - 5: Compute the posterior probabilities for cell identification
 - 6: Assign identification probabilities for each neighboring cell pair
 - 7: Weight probabilities to create a single identification probability for each cell pair
 - 8: Optional: stochastically adjust probabilities to maximize the neighbor of identified cell pairs
 - 9: **end for**
 - 10: Construct all possible neuron chains across sessions with chain probability exceeding *min_chain_prob*
 - 11: Apply greedy algorithm to eliminate neurons in multiple chains to construct the final cell register
 - 12: Construct Sources2D/CNMF object *neuron* containing neural signals for tracked cells
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226 For each pair of consecutive recordings, a connecting recording is constructed, and
227 spatiotemporal similarity scores (centroid distance, JS divergence, temporal correlation on
228 overlap, signal-to-noise ratio, etc.) are calculated for neurons across the recording. Next, similarity
229 scores are weighted to produce a single score for each pair of neurons from consecutive sessions
230 (producing a weighted ensemble of predictors), and neuron identification probabilities between

231 sessions are estimated using probabilistic models (**Fig. 1D panel 1, Supplementary Fig. 1B,**
232 **Materials and Methods**). Methods of probability assignment (percentile, soft K-means, Gaussian
233 Mixture Model) have various properties. Percentile and soft K-means assignment have
234 wide parameter ranges on which they give non-negligible probabilities, while GMM
235 typically gives a sharper boundary. GMM typically produces few false discoveries but can restrict
236 the number of detected neurons. We suggest using soft K-means in many instances as
237 identification errors are corrected via the weighted ensemble of predictors, and the correction
238 phase ([Everitt, 2014], [Dunn, 1973]).

239 Neurons are tracked throughout the full set of recordings using the estimated
240 probabilities, creating “chains” of neurons, where each chain contains at most one neuron
241 extracted from each recording. Chain probabilities are calculated as the number of identified
242 neurons in each chain (i.e. that exceed a certain similarity probability threshold), divided by the
243 total number of possible pairs in the chain.

244 Chain probability estimation is followed by a correction phase in which a neuron extracted
245 from a given recording is constrained to appear in at most one chain, by removing duplicate
246 neurons from chains based on their identification probabilities (see **Fig. 1D panel 3,**
247 **Supplementary Fig. 2C, Materials and Methods**). The finalized neuron chains are assembled
248 into a cell register, a matrix in which each row contains the associated session identification
249 numbers for a neuron chain. Because of the correction phase, columns of the cell register do not
250 contain duplicate ids. The cell register is used to construct concatenated temporal signals
251 corresponding to each tracked neuron; the cell register and the associated concatenated neural
252 signals are the final output.

253 SCOUT differs from alternative cell tracking software in several ways. First, SCOUT
254 incorporates temporal correlation similarity across an overlapping portion of each consecutive
255 session. Second, SCOUT can incorporate an arbitrary number of similarity metrics into its

256 calculations for neuron identification. Finally, exclusivity, a requirement that individual neurons
257 appear in exactly one chain, is guaranteed by the correction phase of SCOUT.

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260 ***Comparisons of SCOUT with CNMF-E on simulated single session recordings***

261 We tested the individual recording extraction portion of SCOUT on two different datasets:
262 first, a set of 14 simulated recordings with 2000-10000 frames, consisting of between 50 and 200
263 neurons with Gaussian spatial footprints, plus simulated low-level noise and a simulated blood
264 vessel; second, a dataset consisting of 40 recordings with 2000-8000 frames, in which initial
265 Gaussian footprints were simulated, then altered via randomly generated non-rigid
266 transformations, to simulate possible spatial distortions. In the second dataset, noise levels were
267 higher compared with the true signal and blood vessel signal (see **Materials and Methods** for full
268 simulation details). Hereafter, the first simulated dataset will be referred to as the Gaussian
269 dataset, while the second simulated dataset will be referred to as the Non-rigid dataset. (**Fig. 2,**
270 **Materials and Methods**).

271 We examined two extraction conditions for each dataset, one with restricted
272 initializations, in which the threshold for neuron initialization was set sufficiently high to exclude
273 most spurious initialization points (which can exist either due to random fluctuations in
274 background noise, or incomplete subtraction of discovered neurons during the initialization
275 procedure), and the other in which thresholds for neuron initialization were low. Neuron
276 initialization is primarily based on local correlation and signal intensity (see **Materials and**
277 **Methods, Supplementary Fig. 1B-D** for full details). Extractions with unrestricted initializations
278 had many false discoveries, which allows us to demonstrate the robustness of SCOUT. We
279 term these extractions as restricted and unrestricted through the remainder of this section.

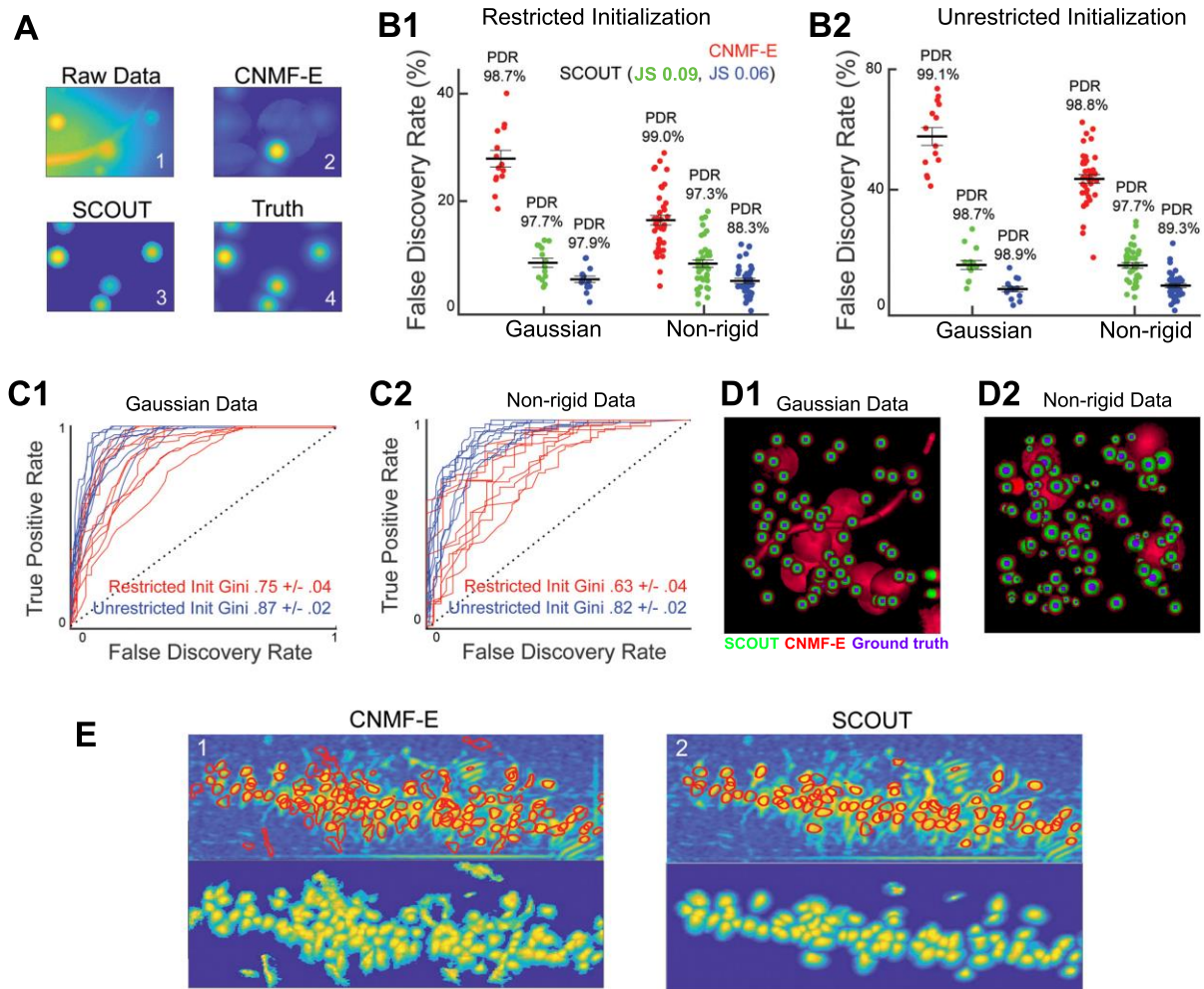
280 We performed 6 extractions on each dataset (Gaussian, Non-rigid), for each
281 initialization condition (restricted, unrestricted), 5 extractions in which we varied JS divergence

282 thresholds for the spatial constraints (JS constraint values [0.03, 0.06, 0.09, 0.12, 0.15]), and a
283 CNMF-E extraction. We found little significant increase in the number of detected neurons for
284 thresholds exceeding 0.09, and a sharp drop off in detected neurons for thresholds lower than
285 0.06, so we report statistics from the extractions with these two parameters (see **Fig. 2A-D**,
286 **Table 1**). Larger thresholds may be required on *in vivo* data, particularly in cell tracking
287 applications, as false positives have a smaller effect on the result.

288 Pearson correlation was calculated between extracted fluorescence traces and ground
289 truth neurons. An extracted neuron was labeled as a false discovery if the maximum correlation
290 value between its fluorescence trace and any ground truth neuron was smaller than 0.8. A ground
291 truth neuron was counted as detected if the maximum correlation between its trace and that of an
292 extracted neuron was at least 0.8. Statistical results were similar for higher thresholds.

293 For each dataset and initialization condition, we computed the false discovery rate (FDR),
294 defined as the percentage of false discoveries out of the detected neurons, and percent detected
295 rate (PDR), defined as the percentage of ground truth neurons detected in a simulated recording
296 for the extractions given by CNMF-E, SCOUT (JS: 0.06), and SCOUT (JS: 0.09). Statistics were
297 calculated based on PDR and FDR calculated on each recording in each dataset. Results are
298 reported in the form mean \pm standard error. Statistical tests were two sided, and Welch's paired t-
299 test and one-way ANOVA were used where stated.

300 Applying one-way ANOVA to the results from each dataset and initialization condition
301 separately, we identified significant difference of average FDR using CNMF-E, and SCOUT with
302 constraints 0.06 and 0.09 ($p < 7.4 \times 10^{-18}$, taken over all datasets and initialization conditions).
303 Pairwise comparisons between CNMF-E and SCOUT showed SCOUT detected fewer false
304 discoveries on average at both constraint levels across all datasets and conditions (t-test $p < 1.3$
305 $\times 10^{-7}$). Average FDR exceeded 40% on the unrestricted extractions, and 16% on restricted
306 extractions, across datasets. SCOUT reduced the number of false discoveries by at least half,
307



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Figure 2. A cell-shape based spatial constraint improves extraction performance by controlling false discovery detection and improving neural extraction quality.

A: Spatial footprint extraction quality shows improvement using SCOUT over CNMF-E on a simulated video recording (6000 frames). (1) maximum projection of a 70 pixel x 100 pixel section of a recording, (2) spatial footprint extraction results of CNMF-E applied to recording, showing multiple false discoveries (3) spatial footprint extraction results of SCOUT applied to recording, retaining all ground truth neurons with no false discoveries, (4) ground truth spatial footprints. **B:** False discovery rates across the Gaussian and Non-rigid datasets, displaying CNMF-E and SCOUT extraction results. (1) The results for extractions with restricted initialization, (2) results for unrestricted initialization. SCOUT has significantly fewer false discoveries than CNMF-E in both contexts, while maintaining comparable percent detected rates. **C:** Applying the SCOUT spatial filter after neuron initialization allows us to test its efficacy as a binary classifier, labeling neurons as true or false discoveries. Varying the spatial threshold, we plot the ROC curves and calculate the GINI index (defined as $2 \times \text{AUC} - 1$, where AUC denotes the area under the curve for a given ROC curve) as a qualitative measurement of classifier efficiency. (1) The results on a set of 10 recordings from the Gaussian

dataset, (2) a set of 10 recordings from the Non-rigid dataset. The high GINI indices indicate a robust classifier. **D**: Extracted spatial footprints from sample recordings in the Gaussian (1) and Non-rigid (2) datasets demonstrate the difference in false discoveries using SCOUT over CNMF-E. Neuron footprints are normalized to have the same maximal intensity for comparison purposes. Neurons are colored by which methods detected each extracted neuron, with SCOUT: green, CNMF-E: red, Ground Truth: Blue. CNMF-E detects background sources and blood vessels that do not correspond to ground truth neurons. **E**: Examples of extracted footprints from recordings of CA1 layer of the mouse hippocampus, conducted using CNMF-E (1), and SCOUT (2), (7178 frames sampled at 15 Hz). (1) top: The correlation image of the recording, with circled neurons corresponding to those detected by CNMF-E. bottom: The extracted spatial footprints detected by CNMF-E, normalized to have the same maximum pixel intensity. (2) top: The correlation image of the recording, with circled neuron corresponding to those detected by SCOUT. bottom: The extracted spatial footprints detected by SCOUT. CNMF-E produced an increased false discovery rate and gives an unclear segmentation of neurons from the recording. Using the three criteria discussed in the main body, 28% of extracted neurons were labeled as false discoveries in the CNMF-E extraction, while only 9% were labeled as false discoveries in the SCOUT extraction, demonstrating improved performance. Spatial footprints extracted via SCOUT were smoothed during the final spatial template application.

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311 and up to 85%, while retaining the percent detected rate within 1-2 percentage points of CNMF-
312 E. Total reported average PDR generally exceeded 97%, depending on the dataset, initialization,
313 and extraction method. As expected, more false negatives were assigned by SCOUT in the Non-
314 rigid dataset, requiring a higher JS threshold (0.09) to retain at least 97% of true neurons (see
315 **Fig 2B, Table 1**).

316 To further investigate the efficacy of SCOUT as a classifier, we considered 10
317 recordings randomly taken from each dataset and condition, and constructed receiver
318 operating characteristic curves, by applying the spatial constraint after neuron initialization (Fig.
319 2C). The resulting average GINI coefficients, defined as $2 \times \text{AUC} - 1$ (where AUC represents
320 area under the ROC curve), were 0.75 ± 0.04 and 0.63 ± 0.04 for Gaussian and Non-rigid data
321 sets, respectively, with the restricted extraction. Average GINI coefficients with the unrestricted
322 extraction were higher, with the respective coefficients being 0.87 ± 0.02 and 0.82 ± 0.02 for

323 Gaussian and Non-rigid data sets. These quantitative metrics demonstrate that SCOUT is a
 324 robust classifier across different datasets (**Fig. 2C**).

Method	Restricted				Unrestricted			
	Gaussian		Non-Rigid		Gaussian		Non-Rigid	
	PDR (%)	FDR (%)	PDR (%)	FDR (%)	PDR (%)	FDR (%)	PDR (%)	FDR (%)
CNMF-E	98.7 ± 0.3	27.9 ± 1.5	99.0 ± 0.2	16.6 ± 0.9	99.1 ± 0.3	58.2 ± 2.9	98.8 ± 0.3	44.4 ± 1.4
SCOUT: 0.06	97.9 ± 0.5	5.8 ± 0.6	88.3 ± 0.7	5.5 ± 0.5	98.9 ± 0.3	8.6 ± 0.8	89.3 ± 0.7	9.7 ± 0.3
SCOUT: 0.09	97.7 ± 0.5	8.8 ± 0.8	97.3 ± 0.3	9.7 ± 0.7	98.7 ± 0.3	16.4 ± 1.4	97.7 ± 0.4	16.3 ± 0.9

Table 1: Average PDR and FDR reported with restricted and unrestricted extraction methods applied in Gaussian versus Non-Rigid datasets. Highlighted in bold is the outcome that maximizes PDR/(1+FDR). Reported as mean ± standard error.

325

326 **Comparisons of SCOUT with CNMF-E on *in vivo* single session recordings**

327 After verifying the effectiveness of SCOUT on simulated data, we continued to examine
 328 the effects of introducing spatial constraints to neuron extraction in experimental *in vivo*
 329 recordings from hippocampal CA1, obtained from three separate mice (see **Materials and**
 330 **Methods**). Each recording consisted of approximately 7000 frames each and was extracted
 331 using both CNMF-E and SCOUT. While ground truth data was not available for these
 332 recordings, we developed a set of three criteria for classifying neurons as true discoveries.
 333 First, the spatial footprint was examined visually. Neurons with abnormal footprints were
 334 removed from consideration. Next, the fluorescence trace corresponding to each neuron was
 335 examined for irregularities, such as traces with non-zero baselines, or traces that exhibited
 336 localized activity that may be attributable to recording noise, or poor extraction quality. Finally,
 337 the remaining neurons were plotted on the correlation image (which shows local correlation
 338 between neighboring pixels, **Supplementary Fig. 1C, Fig 2E (1,2) top subpanels**), and
 339 neurons that appear to encompass spatially distinct regions of the correlation image were
 340 removed as false discoveries. Across all three recordings, an average of $24.3 \pm 2.3\%$ of
 341 neurons discovered by CNMF-E, were classified as false discoveries, while $9.0 \pm 2.1\%$ of
 342 neurons discovered by SCOUT were classified as false discoveries (**Fig. 2E**).

343 We also tested SCOUT on three additional recordings, one each from the visual cortex,
344 the hippocampal CA1, and the prefrontal cortex, having 4000-8000 frames each. CNMF-E
345 detected an average of 15% more neurons than SCOUT, although after false discovery
346 removal. The number of detected true discoveries was, on average, larger with SCOUT than
347 with CNMF-E. In these additional datasets, we found an average of $24.4 \pm 7.9\%$ of neurons
348 detected by CNMF-E were classified as false discoveries, while $8.1 \pm 0.7\%$ of neurons detected
349 by SCOUT were classified as false discoveries.

350

351 ***Comparisons of SCOUT and cellReg on simulated multi-session recordings***

352 We next compare SCOUT with cellReg on multi-session simulated recordings, to
353 empirically demonstrate that SCOUT tracks significantly more neurons than cellReg, with
354 comparative or lower false discovery rates. Both methods were tested on three sets of
355 simulated data: (1) a subset of 11 of the Gaussian recordings discussed earlier (splitting
356 sessions every 2000 frames to obtain multi-session sets of sub-recordings for cell tracking)
357 referred to as the Fixed dataset, (2) a set of 39 recordings consisting of 8000 frames each, split
358 into 4 sub-recordings of 2000 frames, in which random non-rigid transformations are applied
359 to each spatial footprint in each sub-recording, referred to as the Non-Rigid dataset, and (3) a
360 simulated dataset in which no background noise was included, with each recording having
361 6000 frames with Gaussian simulated neuron footprints individually shifted every 3000 frames,
362 creating two sub-recordings for each recording (shift for each footprint was independent and
363 less than 30% average neuron width, recordings split every 3000 frames for cell tracking),
364 referred to as the Shifted dataset (**Fig. 3, Supplementary Fig. 2, Materials and Methods**).

365 Cell tracking for recordings in the Fixed dataset is a simple task, as no transformations
366 are present between sessions. The Non-Rigid dataset simulates non-rigid spatial

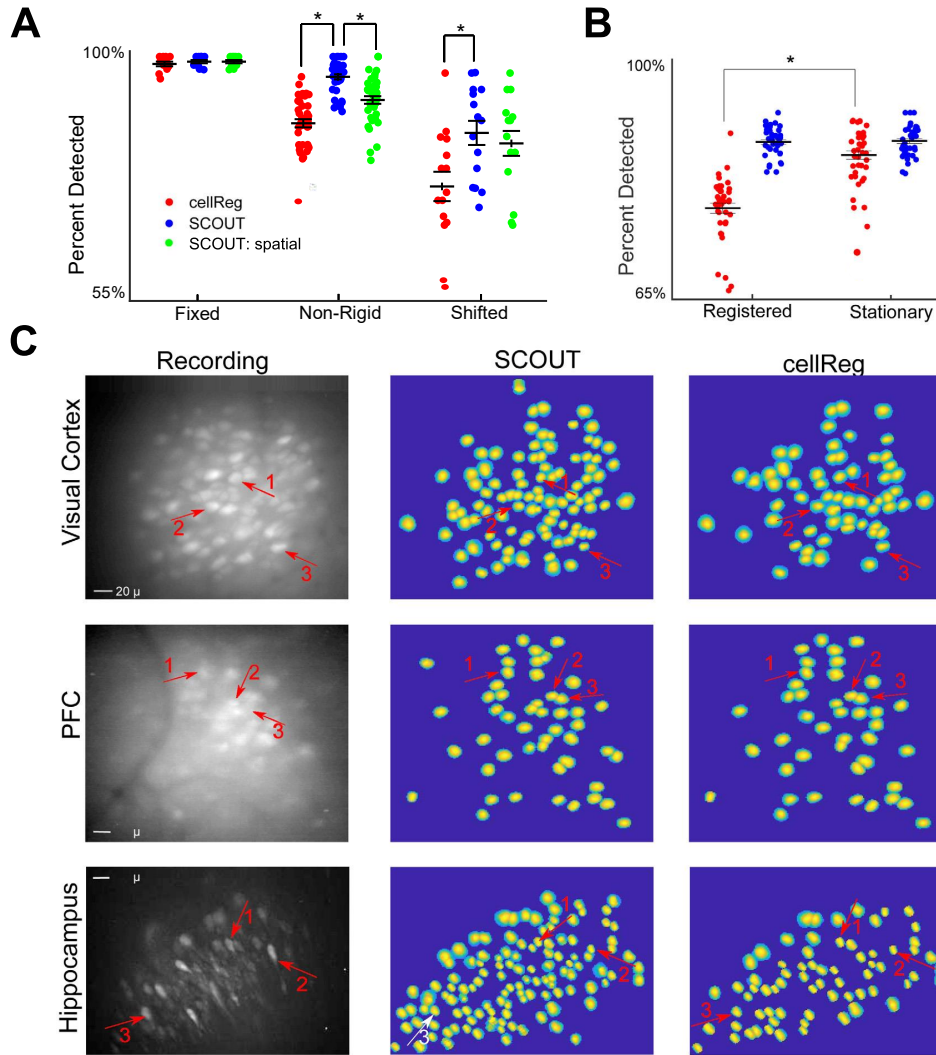


Figure 3. SCOUT enhances neuronal detection in multiple session recordings.

A: We compare average percent detected rates of cell tracking using cellReg, SCOUT, and SCOUT spatial (which only uses spatial criterion), based on SCOUT extractions of each recording. This is calculated as the percentage of neurons tracked through an entire recording, divided by the total number of neurons that were extracted in each sub-recording. Asterisks indicate statistical significance calculated via t-test. Note that SCOUT tracks significantly more neurons on average than cellReg on each dataset. On the Non-rigid dataset, we see

the importance of including temporal correlation. **B:** On the Non-rigid dataset with CNMF-E extractions, the PDR for cellReg is significantly less than the PDR for SCOUT when using session registration prior to cell tracking (Registered), compared with cell tracking without session registration (Stationary). **C:** Comparison of cell tracking methods on recordings taken from three distinct regions of the brain: the visual cortex, prefrontal cortex, and hippocampus. All three regions show increase in the number of neurons tracked by SCOUT over cellReg. For each region, 6-7 recordings were taken, each consisting of 4000-13000 frames. Sessions were extracted individually (including connecting sessions for SCOUT), with consequent cell tracking using both methods. Comparisons of tracked neurons from SCOUT (2nd column) and cellReg (3rd column) show high spatial fidelity with those visually identifiable in the template (obtained via maximum projection of the recording, 1st column). SCOUT identified significantly more neurons in both the visual cortex and the hippocampus.

367

368 transformations that take place between sessions and is the most representative of true *in vivo*

369 conditions. The Shifted dataset includes significant spatial translation between sessions, but

370 with no non-rigid warping of spatial footprints. Cell tracking over this dataset is the most
371 challenging task. No registration was performed prior to recording extraction. Connecting
372 recordings were constructed using 1000-2950 frames from each consecutive pair of sub-
373 recordings.

374 Simulated neurons in sub-recordings and connecting recordings were extracted via
375 SCOUT and CNMF-E (except for the Shifted dataset in which the sub-recording extractions
376 were virtually the same due to the lack of background signal), and cell tracking performance
377 was compared between SCOUT, SCOUT: spatial (a version of scout using only spatial
378 similarity measures), and cellReg with each dataset and extraction method. For a given
379 recording, the output of cell tracking is a proposed chain of neurons, one from each sub-
380 recording, and the associated concatenated neural signal, which should match one of the
381 ground truth neurons.

382 As SCOUT requires both base recordings and connecting recordings, we cannot use
383 the ground truth cell register. Instead, we used the sub-recording extractions to construct a cell
384 register as follows: on each sub-recording, if a neuron extracted from that sub-recording had
385 spatial correlation greater than 0.65, and temporal correlation greater than 0.8, with a ground
386 truth neuron, the extracted neuron was identified with the ground truth neuron. Ground truth
387 neurons identified in all sub-recordings were considered available. Statistics for cell tracking
388 were then relayed in terms of PDR (the percentage of available neuron chains detected by the
389 cell tracking method) and FDR (the percentage of detected neurons not corresponding to an
390 available neuron). Here, we are distinguishing only between completely correct neuron chains,
391 and all other detected neuron chains.

392 For each dataset and extraction method, we performed multiple cell tracking analyses
393 with SCOUT, SCOUT: spatial, and cellReg, by varying parameters such as registration method
394 and maximal distance between neighboring neurons (see **Materials and Methods** for
395 parameter details). Presented results were obtained by choosing the cell tracking result that

396 optimized the metric $PDR/(1+FDR)$, a metric which penalizes high FDR, and rewards high
397 PDR. Thus, presented results may be considered best case scenarios for each method. We
398 found significant differentiation when comparing average PDR on all simulated datasets except
399 the Fixed dataset (ANOVA Non-rigid: $p = 1.1 \times 10^{-14}$ (SCOUT extraction) $p = 6.7 \times 10^{-8}$ (CNMF-
400 E extraction), Shifted: $p = .015$). Comparable FDR (i.e. lacking sufficient average difference to
401 reject the null hypothesis) were detected across each dataset and method, except on the Non-
402 rigid dataset, (ANOVA $p < 3.1 \times 10^{-4}$, for both CNMF-E and SCOUT extractions).

403 Investigating pairwise differences between SCOUT and cellReg, we find SCOUT
404 detects significantly more neurons on the Non-Rigid and Shifted datasets (t-test Non-rigid: $p <$
405 1.3×10^{-5} , Shifted: $p = 1.7 \times 10^{-3}$). SCOUT had comparable false discovery rates with cellReg
406 (i.e. statistical comparisons did not reject the null hypothesis) on all datasets except Non-rigid,
407 where SCOUT did significantly better ($p = 2.7 \times 10^{-9}$, SCOUT extraction only).

408 Comparing SCOUT and SCOUT: spatial yields significant differentiation in PDR only
409 with the Non-rigid dataset (PDR: $p < 3.3 \times 10^{-11}$, FDR: $p < 1.2 \times 10^{-8}$). This is expected, as with
410 the Fixed dataset, virtually all cells were found using both versions of SCOUT, and with the
411 Shifted dataset, distances between identified cells were significant enough that extracted single
412 neurons in connecting recordings failed to accurately account for signals on the overlap (**Fig**
413 **3A, Supplementary Fig 2A, Table 2**).

414 One important caveat of using cellReg's built-in session-registration methods appear to
415 be significantly affected by false discoveries in the sub-recording extractions (**Fig 3B**). This is
416 particularly relevant to the CNMF-E extractions, as average PDR of cellReg with its built-in
417 registration was 82.1%. In comparison, without cellReg's session-registration, the average
418 PDR was significantly higher at 92.1% ($p = 3.5 \times 10^{-11}$), with significantly lower false discovery
419 rates ($p = .1.2 \times 10^{-5}$). SCOUT did not result in such a decrease in PDR (94.5% vs 94.7%,
420 registered vs stationary). The version of cellReg used by the authors did not include an option
421 not to register sessions. The authors edited the code base to obtain the above results.

422

Dataset	Extraction Method	CellReg		Tracking with SCOUT		Tracking with SCOUT: Spatial	
		PDR (%)	FDR (%)	PDR (%)	FDR (%)	PDR (%)	FDR (%)
Fixed	CNMF-E	95.5 ± 0.7	3.4 ± 0.7	97.5 ± 0.7	2.1 ± 0.6	95.2 ± 1.0	3.6 ± 1.2
	SCOUT	98.7 ± 0.2	2.6 ± 0.6	99.1 ± 0.3	3.3 ± 0.6	99.1 ± 0.7	3.2 ± 0.6
Non-rigid	CNMF-E	90.4 ± 1.3	9.8 ± 1.3	94.7 ± 0.8	8.8 ± 1.2	90.3 ± 0.9	12.8 ± 1.5
	SCOUT	87.8 ± 1.4	10.6 ± 1.2	96.3 ± 0.9	6.2 ± 0.1	92.0 ± 1.3	10.1 ± 1.3
Shifted	SCOUT	76.1 ± 3.2	32.9 ± 2.6	86.0 ± 2.6	32.1 ± 2.9	84.0 ± 2.7	32.9 ± 2.9

Table 2: Comparison of PDR and FDR across cellReg, and cell tracking with SCOUT, and SCOUT: spatial. The outcome maximizing PDR/(1+FDR) is highlighted in bold. Reported as mean ± standard error.

423

424 **Comparisons of SCOUT and cellReg on *in vivo* multi-session recordings**

425 We continued to compare the results of SCOUT and cellReg on several *in vivo*
426 recordings from the visual cortex, prefrontal cortex, and hippocampus of mice (**Fig. 3C**). We
427 used 6-7 recordings (4000 –8500 frames each) from each region and compared the results of
428 neuron tracking using SCOUT and cellReg. For both methods, parameters were varied to
429 produce the maximal number of identified neurons. Connecting recordings consisted of 8000
430 frames (4000 from each pair of consecutive recordings). Visual identifications were used to
431 eliminate probable false identifications between sessions (**Supp. Video 2**). On average, 11.7
432 ± 3.5% of neurons detected by cellReg were classified as false discoveries, while 4.6 ± 2.6%
433 of neurons detected by SCOUT were identified as false discoveries. After false discovery
434 removal, cellReg identified 62.0 ± 10.1 neurons in each set of recordings, while SCOUT
435 identified 100 ± 9.5 neurons, consistently identifying more neurons than cellReg in each
436 session.

437 Taken above together, SCOUT shows significant improvements over earlier methods
438 including CNMF-E and cellReg in identifying neurons across sessions. Overall, SCOUT
439 exhibited comparable or fewer false discoveries than cellReg, while consistently detecting more
440 neurons, across simulated and *in vivo* recordings.

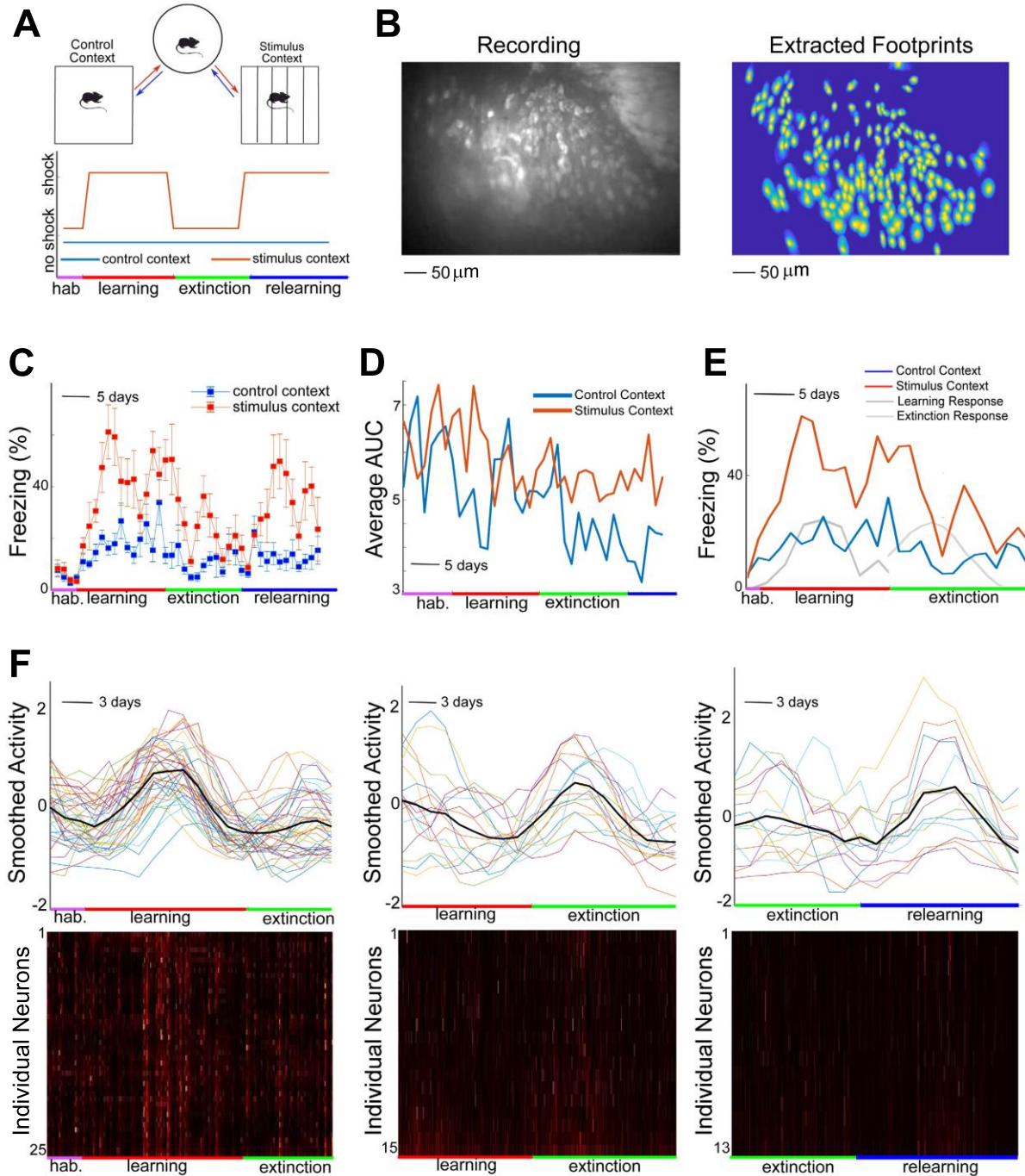
441

442 **Longitudinal analysis of contextual discrimination associated ensemble neuronal**
443 **dynamics**

444 Using SCOUT, we obtain improved population cell tracking of behavior-associated
445 hippocampal neural ensemble dynamics at single-cell resolution for longitudinal analysis. We
446 applied SCOUT to miniscope imaging data analysis of long-term contextual discrimination
447 acquisition, extinction, and reinstatement (**Fig. 4, Supplementary Fig. 1A**). Mice were trained
448 to acquire a context-specific fear response in one context (the stimulus context), which was
449 paired with a mild footshock (0.25-0.5 mA), but not in a similar though visually distinguishable
450 context (the control context) in which no footshock was administered. We collected both
451 imaging and mouse behavioral data from the two contexts during learning, extinction, and
452 relearning (reinstatement) stages of the experiment (**Fig. 4A-E**). In total, we tracked an average
453 of 135 ± 21 neurons extracted per mouse across 5 mice, throughout the contextual
454 discrimination experiment that lasted approximately two months, with between 36 and 44
455 recording sessions. Comparatively, cellReg detected an average of 77 ± 10 neurons, not
456 including two mice for which cellReg returned no tracked neurons.

457 Context-dependent neural activity at the global level (calculated as the average area-
458 under-curve (AUC) value across all neurons for each recording session) was exhibited in three
459 of the mice (**Fig. 4F**). Two mice exhibited higher daily average neural activity in the stimulus
460 context (not including footshock), compared to the control context, and one mouse exhibited
461 increased daily average neural activity in the control context. For these mice, activity was
462 higher in their preferred context $75.6 \pm 4.3\%$ of the time, a significant deviation from the average
463 ($p = .02$, Welch's t-test). The remaining experimental mice, average neural activity did not
464 show significant preference for either context.

465 Additionally, we identified novel neural ensembles that exhibited a sustained (over 3-5
466 days) increase in activity followed by return to a baseline level. Across the three mice exhibiting
467 global context preference, $32 \pm 5.5\%$ of all neurons exhibited stimulus-context dependent



468

Figure 4. Longitudinal analysis of hippocampal ensemble activities during contextual discrimination experiments

A: (top) Visualization of the stimulus and control contexts, as well as the experimental process. Mice are placed in either the control or stimulus context for either 3 or 5 minutes (depending on context and experimental phase), then transitioned to a neutral context for twenty minutes, before being placed in the opposite context for another 3 or 5 minutes. (bottom) Visual representation of contextual discrimination procedure. After habituation (hab.), the mouse receives a single mild footshock in the stimulus context

during two distinct periods (learning and relearning) separated by an extinction phase. In the stimulus context, the brief footshock is administered 3 minutes after being placed in the context. In the control context, no shock is administered. In panels c and d, freezing levels are measured for the 3-minute period after introduction to the context, and before the administration of footshock. **B:** Max projection image (left) and spatial footprints of extracted neurons (right) by SCOUT with data collected from a long-term contextual discrimination experiment for an individual mouse. For this mouse, 168 neurons were tracked across 38 sessions. **C:** During initial phases of training with footshock, mice exhibit behavioral generalization by increasing freezing in both contexts. After several days of training, mice exhibit contextual discrimination, which is evidenced by higher proportions of time freezing in the stimulus context as compared to the control context. During extinction, freezing decreases in both contexts, but shows a greater reduction in the stimulus context. Similar qualitative results occur during relearning (reinstatement) when footshock is applied again specifically in the stimulus context. Data shown is the mean time mice spent freezing in the first 3 minutes after placement in the respective context averaged for six mice (error bars indicate standard error of the mean). **D:** Each data point represents the area-under-curve (AUC) of the extracted neural calcium signals, averaged over all extracted neurons, for both contexts, for the specified day. Calculated AUC from the stimulus context does not include the time points after application of stimulus. Average neural activity indicates significant neural discrimination between contexts throughout the experiment. This effect is noted in three of the five mice. **E:** Freezing rates for a single mouse in stimulus (red) and control (blue) contexts, are compared with the mean cell activity across active neurons in the learning and extinction phases of the experiment (grey and black, respectively). Note the relative increase of neural activity during the peak of the acquisition and extinction phases, where changes in behavioral responses are most prominent. **F:** (top row) Each plotted point represents the smoothed daily area-under-curve (AUC) of the calcium signal trace for a single neuron. Here we plot daily AUC for a subset of neurons that exhibit increased activity during different stages of the contextual discrimination experiment. This panel demonstrates context-dependent neural activity changes observed across 3 of the mice (raw (unsmoothed) daily AUC is plotted in **Supplementary Fig. 3B** for reference). The data shows a clearly distinguishable increase in distributed activity with learning, extinction, and relearning. (bottom row) Raster plots of individual calcium signals for the corresponding neuron subsets show visually distinguishable increases in activity at the corresponding times above. Each row of the heatmap indicates the signal intensity for a single neuron, throughout the portion of the experiment indicated at the bottom. Signals were normalized to have the same maximum intensity for visualization purposes.

469

470 response changes in at least one context through the course of the experiment. At the learning
471 stage, $16.7 \pm 5.4\%$ of the cells exhibited increased activity in either the stimulus context (prior
472 to footshock) or control context within 1-5 days of imposition of shock, descending to baseline
473 levels before the next phase of the experiment (Fig. 4F, left, top and bottom panels), while 13.2
474 $\pm 1.6\%$ and $8.9 \pm 2.3\%$ exhibiting increased activity in the extinction and relearning phases
475 (**Fig. 4F**, middle and right), starting 1-5 days after experimental phase change, respectively.

476 During learning, $7.7 \pm 4.0\%$ of neurons exhibiting increased activity (in at least one
477 context) exhibited increased activity in both contexts, while only 4.8 ± 2.6 of neurons exhibiting
478 increased activity during extinction exhibited increased activity in both contexts. A proportion
479 of active neurons during extinction ($<10\%$) exhibited increased activity across contexts or
480 across learning phases.

481

482 **Discussion**

483 In the present study, we have applied innovative concepts including spatial constraint
484 priors and connected recording segments to develop a new method, SCOUT, for population
485 single neuronal extraction and longitudinal tracking of their calcium responses across different
486 recording sessions. As shown above, we demonstrate that SCOUT overcomes existing issues
487 of earlier methods such as CNMF-E and cellReg for longitudinal analysis of miniscope-based
488 recordings of neural activity at the single-cell level with significantly better performance.

489 Critically, SCOUT imposes spatial constraints on neuronal footprint extraction to control
490 the number of false discoveries. This allows us to combine spatiotemporal correlation across
491 recording sessions with a predictor-corrector methodology [Burden, et al. 1997] to develop a
492 new method for the extraction of populations of single-cell neuronal data from long-term multi-
493 session imaging experiments. This method presents measurably significant advancements,
494 and our software implementation facilitates large-scale imaging data processing in automated
495 and high throughput manners. SCOUT is highly parallelizable and has been tested on High
496 Performance Clusters (HPCs) for extraction and cell tracking through large datasets.
497 Considering the general-purpose nature of our filtering and signal recognition algorithms, we
498 expect SCOUT to extend to multi-photon imaging data sets and applicable to other imaging
499 modalities with some appropriate further modifications.

500 The introduction of a spatial constraint is shown not only to decrease the rate of false
501 discoveries in the extraction process, but to increase the quality of the extracted calcium signal
502 traces, in both fixed footprint and shifted footprint conditions. We create an elliptical model
503 (spatial constraint) of neuronal footprints for 1p data and treat each spatial footprint as a
504 discrete probability distribution. Each footprint is then compared with a baseline distribution
505 using the Jensen-Shannon divergence metric that changes the sensitivity of the algorithm and
506 allows the user to optimize the tradeoff between false discoveries and true positives. In our
507 study, the addition of temporal similarity measures to spatial similarity, combined with a
508 predictor-corrector methodology increases the number of detected neurons in longitudinally
509 tracked neurons between sessions. This makes it possible to effectively track large numbers
510 of neurons across potentially very large numbers of recordings. For proof of concept, we
511 demonstrate this method utility across 60 days of consecutive recordings. In addition,
512 probabilistic modeling is essential for our SCOUT method, as it provides a principled method
513 for scoring pairs of neurons between recordings based on their spatiotemporal similarity,
514 without imposing hard thresholds for any given similarity metric. We foresee that the new
515 concepts and techniques used in SCOUT will improve many related cell registration and
516 tracking methods.

517 Our validation using actual experimental data from multiple brain regions confirms the
518 strengths of SCOUT over existing techniques. We have applied SCOUT to our longitudinal
519 analysis of population neurons in a contextual discrimination to demonstrate its use for higher
520 level neuronal transformations beyond simpler input/output functions. By tracking individual
521 neurons throughout the experiment, we discovered evidence of population-wide differences
522 that appear in relation to the application of shock stimulus as well as its removal. This provides
523 evidence for pattern separation represented by evolving neural ensemble activities that are
524 dependent on stimulus and context ([Czerniawski et al, 2014]). Our new methods enable robust

525 longitudinal analysis of long-term imaging experiments, providing significant new insight into
526 contextual discrimination-associated neural ensemble dynamics.

527 SCOUT code is publicly available on Github (<https://github.com/kgj1234/SCOUT>).

528 **Materials and Methods**

529 **Simulated Recordings**

530 Neuron footprints were simulated as 2-dimensional Gaussians, with diagonal
531 covariance matrices. Spatial footprint width was between 20 and 25 pixels. Spikes were
532 simulated from a Bernoulli distribution with probability of spiking per timebin 0.01, and then
533 convolved with a temporal kernel $g(t) = \exp(-t/\tau_d) - \exp(-t/\tau_r)$, with fall time $\tau_d = 6$ timebins, and
534 rise time $\tau_r = 1$ timebins. Local background spatial footprints were simulated as 2-D Gaussians,
535 but with larger covariance entries than for the neuron spatial footprint. Blood vessel spatial
536 footprints were simulated using a cubic function, that was convolved with a 2-D Gaussian
537 (Gaussian width: 3 pixels). A random walk model was used to simulate temporal fluctuations
538 of local background and blood vessels. 23 background sources were used throughout all
539 simulated experiments, except for the Shift dataset, in which no background sources were
540 present.

541 Three sets of recordings were simulated for testing purposes. The Fixed footprint
542 simulated dataset consisted of 14 recordings with 2000-10000 frames each, with a 256 x 256-
543 pixel FOV. Each recording was simulated using 50-200 neurons. We used two non-rigid
544 footprint recording datasets, one for cell extraction consisting of 40 recordings having at least
545 2000 frames, and one for cell tracking consisting of 39 footprint recordings having at least 2000
546 frames. Each simulated spatial footprint was transformed with a non-rigid transformation for the
547 cell extraction comparison and transformed every 2000 frames in the cell tracking comparison.
548 Individually shifted footprint recordings consisted of 14 recordings with 6000 frames each, with
549 a 100 x 100-pixel FOV. Each recording was simulated using 50 neurons. The individual spatial

550 footprints were shifted independently by between 5 and 7 pixels in the latter 3000 frames
551 (creating two sub-recordings of length 3000 frames in which spatial footprints are consistent,
552 for each recording).

553

554 **Animal experiments and miniscope recordings**

555 All animal experiments were conducted according to the National Institutes of Health
556 guidelines for animal care and use and were approved by the Institutional Animal Care and Use
557 Committee and the Institutional Biosafety Committee of the University of California, Irvine.

558 *Viral injections*

559 To perform viral injections, mice were anesthetized under 1.5% isoflurane for 10 minutes
560 with a 0.8 L/min oxygen flow rate using a bench top unit (HME1-9, Highland Medical Equipment).
561 Carprofen and buprenorphine analgesia were administered preoperatively. Mice were then
562 placed into a stereotaxic unit for mice (Leica Angle Two) with their heads secured and received
563 continuous 1% isoflurane anesthesia. Core body temperature was maintained at 37.5°C using a
564 feedback heating system. Eyes were coated with a thin layer of ophthalmic ointment to prevent
565 desiccation. The skull was then cleaned with iodine and 70% ethanol. A small incision was made
566 on the scalp and the skin was opened to expose the skull and the landmarks of bregma and
567 lambda.

568 A three-axis micromanipulator guided by a digital atlas was used to determine the position
569 of bregma and lambda. Using the micromanipulator software, the injection site was calculated
570 relative to bregma and lambda, using computerized coordinates in the digital atlas. The injection
571 coordinated targeting bV1 are anteroposterior (AP) -3.4 mm, mediolateral (ML) 2.75 mm, and
572 dorsoventral (DV) -1.20 mm (all values are relative to the bregma). At the injection site, a small
573 drill hole was made in the skull, exposing the pia surface. Then, a glass pipette (tip diameter, ~20-
574 30 μ M) loaded with virus, was lowered into the brain to the appropriate depth and coordinates.
575 Virus was pulsed into the brain at a rate of 20-30 nL/min with 10ms pulse duration using a

576 Picospritzer (General Valve, Hollis, NH). Backflow of virus was prevented by allowing the pipette
577 to remain in the brain for 5 min after the completion of the injection. Upon withdrawal of the
578 injection pipette, the mouse was removed from the stereotaxic frame, and the scalp was closed
579 with tissue adhesive (3M Vetbond, St. Paul, MN). Mice were injected with 5mg/kg Carprofen to
580 mitigate pain and inflammation. Mice were then taken back and recovered in their home cages.

581

582 *Miniscope imaging preparation, GRIN lens implantation, and baseplate placement*

583 At two weeks after AAV1-CaMKII-GCaMP6f injection, a gradient refractive index (GRIN) lens
584 was implanted at the injection site in CA1. A 1.8 mm-diameter circular craniotomy was centered
585 at the coordinates (AP -2.30 mm and ML +1.75 mm relative to bregma). ACSF was repeatedly
586 applied to the exposed tissue; the cortex directly below the craniotomy was aspirated with a 27-
587 gauge blunt syringe needle attached to a vacuum pump. The unilateral cortical aspiration might
588 affect part of the anteromedial visual area determined using Allen Brain Atlas ([www.brain-](http://www.brain-map.org/)
589 [map.org/](http://www.brain-map.org/)), but the procedure left the primary visual area intact. The GRIN lens (0.25 pitch, 0.55
590 NA, 1.8 mm diameter and 4.31 mm in length, Edmund Optics) was slowly lowered with a
591 stereotaxic arm to CA1 with a depth of -1.60 mm relative to the bregma. Next, a skull screw was
592 used to anchor the GRIN lens to the skull. Both the GRIN lens and skull screw were fixed with
593 cyanoacrylate and dental cement. Kwik-Sil (World Precision Instruments) was used to cover the
594 lens. Two weeks later, a small aluminum baseplate was cemented onto the animal's head atop
595 the existing dental cement. A miniscope was fitted into the baseplate and locked in a position so
596 that the field of view was in focus to visualize GCaMP6f expressing neurons and visible
597 landmarks, such as blood vessels.

598 Please refer to www.miniscope.org/ for technical details of our custom-constructed
599 miniscopes. The head-mounted scope has a mass of about 3 grams and uses a single, flexible
600 coaxial cable to carry power, control signals, and imaging data to custom open source Data
601 Acquisition (DAQ) hardware and software. Under our experimental conditions, the miniscope has

602 a 700 μm x 450 μm field of view with a resolution of 752 pixels x 480 pixels (~1 μm per pixel).
603 The electronics packaged the data to comply with the USB video class (UVC) protocol and then
604 transmitted the data over Super Speed USB to a PC running custom DAQ software. The DAQ
605 software was written in C++ and uses Open Computer Vision (OpenCV) libraries for image
606 acquisition. Images were acquired at ~30 frames per second (fps) and recorded to uncompressed
607 .avi files. The DAQ software simultaneously recorded animal's behavior through a high definition
608 webcam (Logitech) at ~30 fps, with time stamping both video streams for offline alignment.

609

610 *Contextual Discrimination*

611 Mice were trained to differentiate between two similar, but visually distinct, square open field
612 environments; miniscope imaging of hippocampal CA1 excitatory neurons was simultaneously
613 conducted in behaving mice during the tasks (**Fig. 4A-B**). Mice were habituated for a two-week
614 period, in which they allowed to free explore each environmental context daily. At the end of
615 this habituation phase, context discrimination training started by introducing a mild foot-shock
616 stimulus after 3 minutes in the stimulus context but not in the control context. The mice learned
617 to freeze as a contextual discrimination response in anticipation of the stimulus. Subsequently,
618 a two-week extinction phase in which no shock was applied, led to reduction in discrimination
619 and freezing behavior. We then reinstated the stimulus to study neural response during
620 reacquisition of the discrimination behavioral response.

621 Each day, individual mice were introduced to a random context (either control context
622 or stimulus context), followed by 20 minutes in a neutral context, after which the mice were
623 introduced to the remaining context. Recordings were taken in both contexts. Mice spent 3
624 minutes in the control context, and 5 minutes in the stimulus context. The recordings from the
625 stimulus context were split into a 3-minute baseline recording, and a 2-minute stimulus
626 recording, in which a 1s 0.25-0.5 footshock was applied, 30 seconds into the recording. During
627 the habituation and extinction phases, no stimulus was delivered. Cages were thoroughly

628 cleaned between sessions involving different mice (**Fig 4B; Supplementary Fig. 3A-B**).
629 Mouse freezing behavior, as evidenced by a lack of movement except that necessary for
630 respiration, was manually measured offline from video recordings of the session.

631

632 *Evidence for Localization of Cell Response after Introduction or Removal of Stimulus*

633 The initial K-means clustering applied to daily neural activity (as measured by AUC) implied
634 the existence of a sustained activity increase occurring within 1-5 days of the initiation of the
635 learning, extinction, and relearning phases in a significant subset of neurons, in both contexts,
636 for nearly all mice. In order to test this theory, and demonstrate that directly after introduction
637 and removal of stimulus were the only three probable stages in the learning process where a
638 significant, sustained increase in activity occurs among a large subset of extracted neurons,
639 we created a comparison template of length 11 days, with behavior similar to the detected
640 behavior (namely increase in activity over four days, followed by 3 days holding steady,
641 followed by decrease in activity). The number of neurons exhibiting similar activity patterns
642 (based on a correlation of 0.65 with the template) starting at each day of the trial was counted,
643 and significantly more neurons followed this activity pattern within two days of the imposition
644 or removal of stimulus, than the average at other time periods in the experiment, indicating that
645 the responses were stimulus dependent. Modifying the template in terms of activity rate
646 increase and sustained activity intensity did not significantly alter the results, though decreasing
647 the template length resulted in the detection of additional neurons with characteristic activity
648 starting at each day, diluting the uniqueness of the effect.

649

650 **Preprocessing recordings**

651 *In vivo* recordings were preprocessed using NoRMCorre image registration for motion correction
652 [Pnevmatikakis and Giovannucci, 2017]. For experiments taking place over more than one
653 recording, alignment between sessions was performed either manually, by using max projections

654 in imageJ [Schindelin et al., 2012], or automatically using image registration libraries created for
655 Matlab [Forsberg, 2015]. SCOUT provides an interface for automatic image registration, as well
656 as manual feature selection-based registration.

657

658 **Optical recording extraction algorithms**

659 One class of methods for signal extraction involves semi-manual ROI selection. Such methods
660 include manual ROI selection of individual neuron footprints, and subsequent deconvolution of
661 the neural trace, as well as methods such as convolutional neural networks (CNNs) which use a
662 corpus of identified footprints to train a neural network to identify footprints in future experiments
663 [Apthorpe et al., 2016], followed by a second step in which temporal fluorescence traces are
664 extracted based on the proposed footprints. However, such methods become computationally
665 intractable when considering large cell population and become less accurate when considering
666 neurons exhibiting strong spatial overlaps between footprints.

667 Another class of methods involves automated ROI construction, where both fluorescent
668 traces, and spatial footprints are extracted simultaneously. The simplest such example is
669 PCA/ICA [Mukamel et al., 2009], in which PCA and ICA are successively used to isolate and
670 extract spatial footprints and spike trains from optical recordings. These methods rely on linear
671 demixing and can produce significant error when neuron footprints exhibit strong spatial overlaps
672 [Pnevmatikakis et al., 2016].

673 The most recent major advance in 1-photon optical recording extraction (as far as the
674 authors are aware) is CNMF-E [Zhou et al., 2018]. As this is the primary method adapted in this
675 paper, we will briefly describe the algorithm.

676 Given a recording, let d represent the number of pixels in the field of view, T the number
677 of frames observed, and K , the number of neurons in the field of view. Then let $Y \in \mathbb{R}_+^{d \times T}$ represent
678 the initial calcium fluorescence recording; let $A \in \mathbb{R}_+^{d \times K}$, the spatial footprints of the neurons, with
679 each column representing the footprint of a single neuron; let the rows of $C \in \mathbb{R}_+^{K \times T}$ represent the

680 fluorescent signal of each neuron at each frame; and let $B \in R_+^{d \times T}$ represent the background
681 fluctuation. The goal is to find A, B, C such that $\|Y - (AC + B)\|_F$ is minimized, which can be
682 interpreted as determining the optimal spatial footprints, fluorescence traces, and background
683 noise, in order to reconstruct the recording.

684 The i th row of C is represented as an autoregressive process, where $c_i(t) =$
685 $\sum_{j=1}^p \gamma_j^{(i)} c_i(t - j) + s_i(t)$, and $s_i(t)$ represents the number of spikes fired by the i -th neuron in
686 the t th frame, and S , the matrix of spikes, is constrained to be sparse. The footprint matrix A is
687 also constrained to be sparse, and B is constrained to be a nonnegative matrix decomposable
688 as $B = B^f + B^c$ where B^c models the constant baseline background, and B^f models fluctuating
689 background activity. Initialization for neuron centers uses a greedy algorithm, such that a
690 proposed pixel satisfies two criteria: a minimum threshold on peak-to-noise ratio (calculated as
691 peak signal strength divided the standard deviation of the noise), and a sufficiently high
692 temporal local correlation (implying strong similarities in temporal signal for pixels surrounding
693 the proposed center) ([Smith et al, 2010], **Supplementary Fig. 1B-D**). Initialization of variables
694 C and B , as well as updates for the background B are discussed in the original paper. [Zhou et
695 al., 2018].

696

697

698 **False discovery removal via SCOUT**

699 Regarding false discovery removal, after each iteration of the extraction method, an initial
700 pre-processing begins in which proposed spatial footprints are thresholded based on
701 maximum pixel intensity, removing low intensity (<10% of maximum intensity) pixels. Each
702 footprint is normalized so that the sum of pixel intensities in each footprint equals 1, allowing
703 us to view each spatial footprint as a discrete probability distribution. Each footprint is then
704 compared with a baseline distribution, using Jensen-Shannon (JS) divergence as a metric

705 [Kullback. S, 1997] (**Supplementary Fig. 1E-F**). Subsequently, the footprints with similarity
706 exceeding the baseline of a specified JS threshold are removed, and the remaining footprints
707 are updated either by averaging with the baseline, or by setting the pixel intensities of all points
708 not in the support of the baseline to 0. Using an iterative process employed by the CNMF-E,
709 the spatiotemporal traces corresponding to each footprint are then updated by removing any
710 non-zero intensity levels not in the support of the comparison footprint, after which the
711 remaining intensity values are rescaled to their original magnitude (**Fig. 1C-D**). Note that
712 varying the JS threshold changes the sensitivity of the algorithm (**Supplementary Fig. 1D-E,**
713 **Fig. 2C**), allowing the user to optimize the tradeoff between false discoveries and true
714 positives. Baseline neurons footprints are sampled from a user determined probability
715 distribution, with parameters sampled from the proposed distribution.

716 While the construction of the baseline is customizable, we consider several options for 1p
717 data (**Supplementary Fig. 1E**). One option is a Gaussian model. Mean and covariance are
718 sampled from the normalized, thresholded footprint P , and used to construct a comparison
719 footprint Q . We found that Gaussian models overestimated the rate of decrease in signal
720 intensity when moving from the center of the proposed neuron to its boundary. Another is an
721 elliptical comparison created by calculating the centroid from the footprint P and the rate of
722 signal strength intensity decrease along the major axis of the footprint. The intensity values of
723 the footprint are interpolated along the major axis using a fractional polynomial model, and the
724 fractional polynomial is rotated around the centroid of the footprint, linearly scaled so as to
725 decrease to the width of the minor axis after a rotation of 90° , to create an elliptical model for
726 the neurons spatial footprint. This is the method used in the experimental results discussed in
727 the main body, as it appeared to show greater differentiation between true and false
728 discoveries, than the Gaussian model.

729

730 **Comparison of spatial filter with alternative methods**

731 While machine learning algorithms have previously been used to classify false discoveries
732 derived from neural extraction, there are two significant issues for their usage.

733 First, they frequently require additional training on a labeled dataset. For example, we
734 tested both CalmAn (which only has a network trained on 2p data), and an AutoML curation
735 algorithm [Tran et. al., 2020], and neither gave decent results without retraining (treating them
736 as binary classifiers, the ROC curve had AUC less than $\frac{1}{2}$). The AutoML algorithm advised a
737 training time of two days and required a specific data input format that did not easily generalize
738 to different magnifications.

739 Second, both networks required significant additional software to run. The AutoML
740 algorithm was implemented only in python, making it difficult to include in MATLAB pipelines,
741 and CalmAn requires the neural network toolbox, as well as some additional open source
742 software. Our spatial filter runs in base MATLAB.

743 One benefit of using a spatial filter over a machine learning algorithm is in
744 interpretability. For each neuron, we can identify the closest member in an associated
745 probability distribution and measure the distance between them. This allows us to precisely
746 identify why the algorithm classifies each entry as positive or negative.

747

748 **Cell Tracking via SCOUT**

749 Given two registered recordings, we construct a connecting segment between the two
750 recordings, consisting of frames from the end of the first recording and the beginning of the
751 second, to form a recording overlapping portions of the initial recordings (**Fig. 1C**). Next, we
752 extract the neural activity from all three recordings. The connecting recording, though typically
753 having lower extraction quality, can be used to identify temporal traces between sessions, via
754 correlation on the overlap.

755 After these preliminary steps, we perform a predictor step, in which initial identification
756 probabilities are assigned between neurons in the two initial recordings, using spatial and

757 temporal criteria. Spatial footprint similarity between neurons can be calculated using metrics
758 such as centroid similarity, spatial overlap, and JS. Temporal metrics, such as correlation on
759 the overlap, signal-to-noise ratio, and decay rate, can be used to provide additional
760 differentiation for spatially similar neurons.

761 Methods such as mixture models are used to assign probabilities to the identification
762 based on the spatial and temporal correlation between identified neurons in the initial sessions
763 for each chosen metric, similar to cellReg [Sheintuch et al., 2017]. The probabilities are
764 weighted and used to create a single identification probability between each neuron pair,
765 creating an ensemble probabilistic classifier.

766 Next, we apply a stochastic process as follows to adjust identification probabilities, so
767 that the greatest number of neurons would be detected. Initially, we construct a transition matrix
768 consisting of identification probabilities between all possible neuron pairs between sessions.
769 This is divided into connected components, consisting of interconnected neuron identifications.
770 For each such connected component, we initialize the resulting neuron identifications using a
771 greedy algorithm (i.e., we identify the strongest identification probability, and identify the
772 corresponding neurons between sessions, then delete all probabilities associated with the
773 identified neurons, and continue the process till all possible neurons are identified). We assign
774 a negative penalty probability to any unidentified neurons and calculate the sum of probabilities
775 for this identification. Finally, we perform several hundred iterations in which we randomly
776 delete identification probabilities between neurons, to maximize the total sum of probabilities
777 for this component. Deletion of certain identification probabilities has been shown to increase
778 the total number of detected identifications using the greedy algorithm, decreasing connecting
779 probabilities between some neurons, but increasing the overall sum of probabilities for the
780 component. This showed the greatest effect on the individually shifted data, as occasionally,
781 the nearest neuron (using the weighted similarity metrics) was not the correct identification.

782 Subsequently, probabilities are normalized. For a given neuron N_1 , if multiple
783 identifications to neurons in the second recording exist, labeled N_2^i , with associated probabilities
784 P_2^i , we calculate the new identification probability as $\hat{P}_2^i = P_2^i / \sum P_2^j$, where the sum is taken over
785 all possible identification probabilities for that neuron.

786 Using pairwise identifications for successive recordings, we track neurons through
787 multiple sets of recordings by creating a connecting segment of recordings between each
788 consecutive pair of recordings followed by the application the previous method to obtain
789 probabilities for each pair of recordings, constructing chains of identified neurons across the
790 recordings.

791 Next, a corrector step is used to eliminate neurons identified in multiple chains. Each
792 neuron chain is assigned an occurrence probability, based on the similarity of consecutive
793 neurons. If more than one chain contains a given neuron from a recording, the chain that is
794 most probable is accepted, with the duplicated elements in the remaining chain deleted. Partial
795 chains are merged to create new chains, and the probability of the new chains are calculated.
796 The process continues until no possible neuron chains are left. All chains with probability below
797 a user set probability threshold (typically between 0.3 and 0.7) are removed from consideration
798 **(Fig. 1D)**.

799 To enhance identification and tracking of neurons between consecutive recordings, we
800 may use spatiotemporal similarities to identify remaining neurons across sessions that are not
801 temporally adjacent (i.e. at least two sessions apart in our ordering). While temporal correlation
802 on overlap cannot be used in this case, as extracting this many connecting recordings would
803 be prohibitively expensive, considering identifications across all pairs of recordings allows us
804 to detect neurons that may be inactive in some sessions. However, this requires probability
805 assignments across all pairs of recordings, requiring significant additional computations ($O(n^2)$
806 in the number of recordings). Occurrence probabilities are calculated using pairwise scores

807 between each neuron in the chain. Using spatiotemporal similarity between all chain members
808 typically results in a significant increase in the number of detected neurons, as well as cell
809 tracking accuracy (assuming accurate initial registration of sessions), though it requires more
810 time and computational resources. We apply this approach in the experimental results
811 discussed in the paper.

812

813 **Calculation of temporal correlation across sessions**

814 Given two preprocessed optical recordings R_1 and R_2 , we construct a connecting
815 recording R_c by concatenating the last n frames the first recording, with the first n frames of the
816 second, where n is some number less than the number of frames in R_1 and R_2 . Next, we extract
817 spatial and fluorescence traces from R_1 , R_2 , and R_c . At this point, spatial overlap, and
818 correlation on the overlapping frames, are used to track neurons through multiple recordings,
819 as follows.

820 Given N_1 , a neuron from R_1 , and N_2 , a neuron from R_2 , we start by setting a maximal
821 distance threshold m , that defines neighboring neurons. If the distance between the centroids
822 N_1 and N_2 exceeds m , N_1 and N_2 would not be considered neighbors. Only neighboring neurons
823 can be identified as the same between sessions. Next, given a similarity metric, we calculate
824 the distance between N_1 and N_2 for every set of neighbors N_1 from R_1 , and N_2 from R_2 . Examples
825 of spatial similarity metrics include centroid distance, overlap, and JS divergence.

826 For temporal correlation similarity, a similarity score is obtained for each neighboring
827 neuron pair (N_1 and N_2) in the two recording sessions, by ranging over the full set of neighboring
828 neurons (N_c) in the connecting recording (i.e. across the set of N_c coming from R_c such that N_1
829 is a neighbor to N_c , and N_c is a neighbor to N_2). The choice N_c that maximizes the average of
830 the correlation distance between N_1 and N_c , and N_c and N_2 , is considered the connecting
831 neuron, and the distance between N_1 and N_2 can be considered as the mean of the maximal
832 correlation across choice of connecting neuron N_c . Use of temporal correlation is not necessary

833 for application of the algorithm, but there is some indication that using the correlation metric
834 increases the percentage of correctly determined identifications, particularly on the individually
835 shifted data ($p = 0.08$). For long term experiments, concatenation, and extraction of multiple
836 recordings, followed by cell tracking via SCOUT provided the best results, and replaced the
837 requirement for the separate extraction of R_c by using overlapping concatenated batches of
838 recordings.

839

840

841 **Spatial similarity measures for calculating neuron similarity across sessions**

842 Currently, three methods for spatial similarity are included with SCOUT: centroid distance,
843 spatial overlap, and Jensen-Shannon divergence. Centroids of neuron spatial footprints are
844 calculated using the usual formulae $\bar{x} = \sum_{i,j} x_i a_{ij}$, $\bar{y} = \sum_{i,j} y_j a_{ij}$, where i,j range across the
845 number of pixels in the field of view, in the horizontal and vertical directions respectively, and
846 a_{ij} is the footprint intensity at the i th horizontal pixel, and the j th vertical pixel. Centroid distance
847 between two footprints is calculated as the Euclidean distance between their centroids. Spatial
848 overlap between footprints a, b is calculated as $\frac{a \cdot b}{\|a\|_2 \|b\|_2}$, where a and b , are binarized column
849 vectors representing whether each footprint has positive pixel intensity. Jensen-Shannon
850 divergence between two (normalized) footprints P, Q , is calculated as $\frac{1}{2}(D_{KL}(P||M) + D_{KL}(Q||M))$,
851 where $M = \frac{1}{2}(P + Q)$, and D_{KL} is the Kullback-Liebler divergence: $D_{KL}(P||Q) = E(\log[dP/dQ])$,
852 where dP/dQ is the radon-nikodym derivative of P with respect to Q .

853

854 **Temporal similarity measures for calculating neuron similarity across sessions**

855 In addition to temporal correlation on connecting recordings, several additional temporal
856 similarity measures can be deduced from properties of the fluorescence traces of each neuron.
857 SCOUT has implemented temporal similarities based on signal-to-noise ratio (calculated as the

858 average of the square of the signal strength, over the standard deviation of the estimated noise
859 near the associated spatial footprint for each neuron), and the fluorescence trace decay rate
860 for each neuron. Frequently, such similarities are preserved across recordings, and can be
861 used to distinguish between possible identifications.

862

863 **Assigning Identification Probabilities with SCOUT**

864 To assign probability scores between sessions for a given metric, we detail two approaches.
865 First, we can simply assign the percentile as the probability score for each metric. If the distance
866 between N_1 and N_2 for a given a metric, is less than $p\%$ of distances between all possible
867 neighbor pairs, then p is the percentile assigned to the pairing. This method has several
868 drawbacks. First, it is sensitive to the choice of maximum distance parameter. If the parameter
869 governing the maximum distance between neighbors is increased, the probability assigned to
870 any neighboring pair will increase. Second, when few neuron pairs exist, similarity metric values
871 can accumulate near 0, so that even relatively small metric values can be associated to low
872 probabilities. To avoid this problem, the distribution of metric values is approximated via kernel
873 density estimation before the percentiles are calculated.

874 Another paradigm is to assume that for each metric, the distances between neighboring
875 pairs come from a mixture of distributions: a distribution of distances corresponding the neurons
876 that should be identified between sessions, and a set of neighbors that are distinct. Before
877 fitting the mixture of distributions, a probability density function is constructed, by applying
878 kernel density estimation to the normalized histogram of distances, using reflected boundaries
879 near theoretical maximum and minimum values (such as 0 or 1 for correlation metrics). Next,
880 we construct a model consisting of the weighted sum of two probability distribution functions,
881 which is then fit to the approximated pdf, using nonlinear regression (Matlab nlinfit). We have
882 implemented three cluster mixture models using Gaussian-Gaussian, Gaussian-Exponential,

883 and Gaussian-Log Normal distributions [Everitt, 2014]. The default behavior is to approximate
884 the pdf with each mixture model and choose the model that best approximates the pdf.

885 Given a mixture model consisting of a weight w , a model for identified neurons between
886 sessions, f , and a model for unidentified neurons between sessions, g , the mixture model
887 approximates the probability distribution function h , obtained via kernel density estimation from
888 the initial distribution of distances, as $h(x) = wf(x) + (1 - w)g(x)$. Given a proposed distance
889 x , the probability that x is sampled from the distribution with pdf f , is given by $\frac{wf(x)}{wf(x)+(1-w)g(x)}$,
890 using Bayes theorem.

891 Another probabilistic clustering algorithm, soft K-means clustering [Dunn, 1973], an
892 adaptation of K-means in which data points are assigned identification probabilities for each
893 cluster, and a “fuzzifier” is introduced to govern the spread of identifications probabilities,
894 adjusting the crispness of the clusters (**Fig 1D**). This algorithm frequently identified the most
895 neurons, but with a higher false discovery rate.

896

897

898 **Probability Assignment for Neuron Chains in SCOUT**

899 SCOUT provides several options for assigning probabilities to neuron chains. If only
900 consecutive recording sessions are scored, then average (or minimum) probability between
901 sessions are used to assign probability scores for each chain. When probability scores between
902 all recording sessions are used, empirical results suggest a two-step method: first, a probability
903 threshold is assigned, and occurrence probability is calculated as the minimum number of
904 neurons any given neuron in the chain is connected to with probability higher than the
905 probability threshold. Then, average chain probabilities across neuron pairs in the chain is used
906 as a tiebreaker if multiple chains with the same connectivity scores are found.

907

908 **Long-term cell tracking with SCOUT**

909 For long term cell tracking, we propose a combination of concatenation and cell tracking. In this
910 methodology, recordings are concatenated into batches of uniform length, with overlapping
911 portions of each batch used to calculate spatiotemporal similarity. For the contextual
912 discrimination experiment, batches were composed of eight sessions, with an overlap of two
913 sessions between batches. This method decreases the number of connecting recordings
914 required. This method requires spatial footprint stability over each batch.

915

916 **Algorithm Parameter Settings**

917 *Cell Extraction*

918 CNMF-E parameters were set as min_pnr = 5, min_corr = 0.8 (0.1 for unrestricted
919 initialization), merge_thr = [1,1,-1] ([.65,.7,-1] on *in vivo* recordings), and dmin=0 ([1.5, 15] on *in*
920 *vivo* recordings). All other parameters were left as defaults.

921 *Cell Tracking*

922 For cell tracking via cellReg on the simulated recordings, we set p_same_threshold =
923 0.5, and performed 18 total cell tracking procedures, with varied parameters. maximal_distance
924 (maximal distance between neighbors) varied between 10 and 50 by increments of 5.

925 For SCOUT, corr_thresh = 0.6, probability_assignment_method=Kmeans, chain_prob =
926 0.5, min_prob = 0.4. We performed 18 total cell tracking procedures with varied parameters.
927 max_dist (maximal distance between neighbors) varied between 10 and 50 by increments of 5.

928 On *in vivo* recordings, the same parameters were used for cell tracking, but SCOUT was
929 performed only once, with max_dist set to 45, and registration_method set to non-rigid, session
930 registration for cellReg was set to non-rigid.

931 **Code Availability**

932 Code is publicly available on Github (<https://github.com/kgj1234/SCOUT>).

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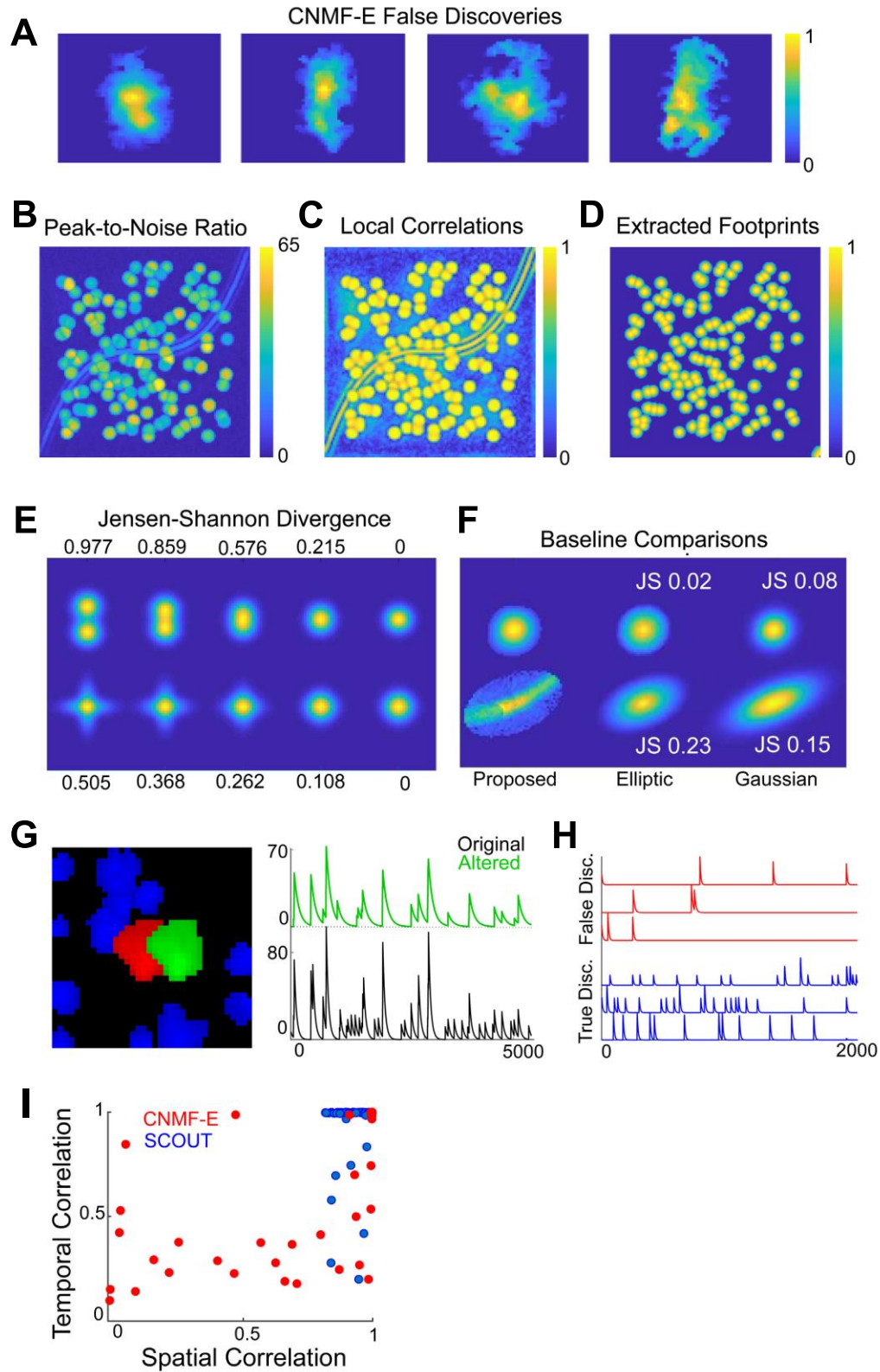
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1087 **Supplementary Figure 1:** **A:** Examples of false discoveries detected by CNMF-E on *in vivo* recordings of the CA1 hippocampus. **B-**

1088 **D:** The local correlation image (**C**) and peak-to-noise ratios (**B**) are used as initialization points for neurons in CNMF-E and SCOUT.

1089 Extracted footprints (using SCOUT, **D**) show strong fidelity to the initialization values, and filter out most of the background activity. **E**:
1090 Examples of Jensen-Shannon divergence between Gaussian probability distributions which are (1st row) gradually translated apart or
1091 (2nd row) stretched in orthogonal directions. **F**: A true (top row) and false (bottom row) footprint discovery is shown compared with the
1092 elliptic comparison (2nd column) and a Gaussian comparison (3rd column). The elliptic comparison shows a stronger differentiation
1093 between the false and true discovery. **G**: Here we consider the effect adding an additional neuron (red), when extracting neural signals
1094 from a true neuron (green). On the right, we see a significantly altered neural signal (green) is reported than originally (black), when
1095 a spurious neuron is included during signal extraction. This illustrates the importance of removing false discoveries before the final
1096 signal update. **H**: We consider the extracted neural signals of several false discoveries obtained by CNMF-E on a recording in the
1097 Non-rigid dataset and compare with correctly detected neurons in the same dataset. On average, significantly fewer calcium signal
1098 events are detected in the false discoveries (top traces, red), as such signals are generated by background noise. **I**: Here we consider
1099 a correlation plot of extracted neurons, from one of the recordings in the Fixed dataset. Each point represents a neuron, with
1100 coordinates representing the maximal spatial and temporal similarities with ground truth neurons. The plot indicates that SCOUT has
1101 fewer false discoveries than CNMF-E. The footprint update procedure of CNMF-E can cause lower spatial correlation due to trimming
1102 of low intensity pixels. This effect can be adjusted by the user.

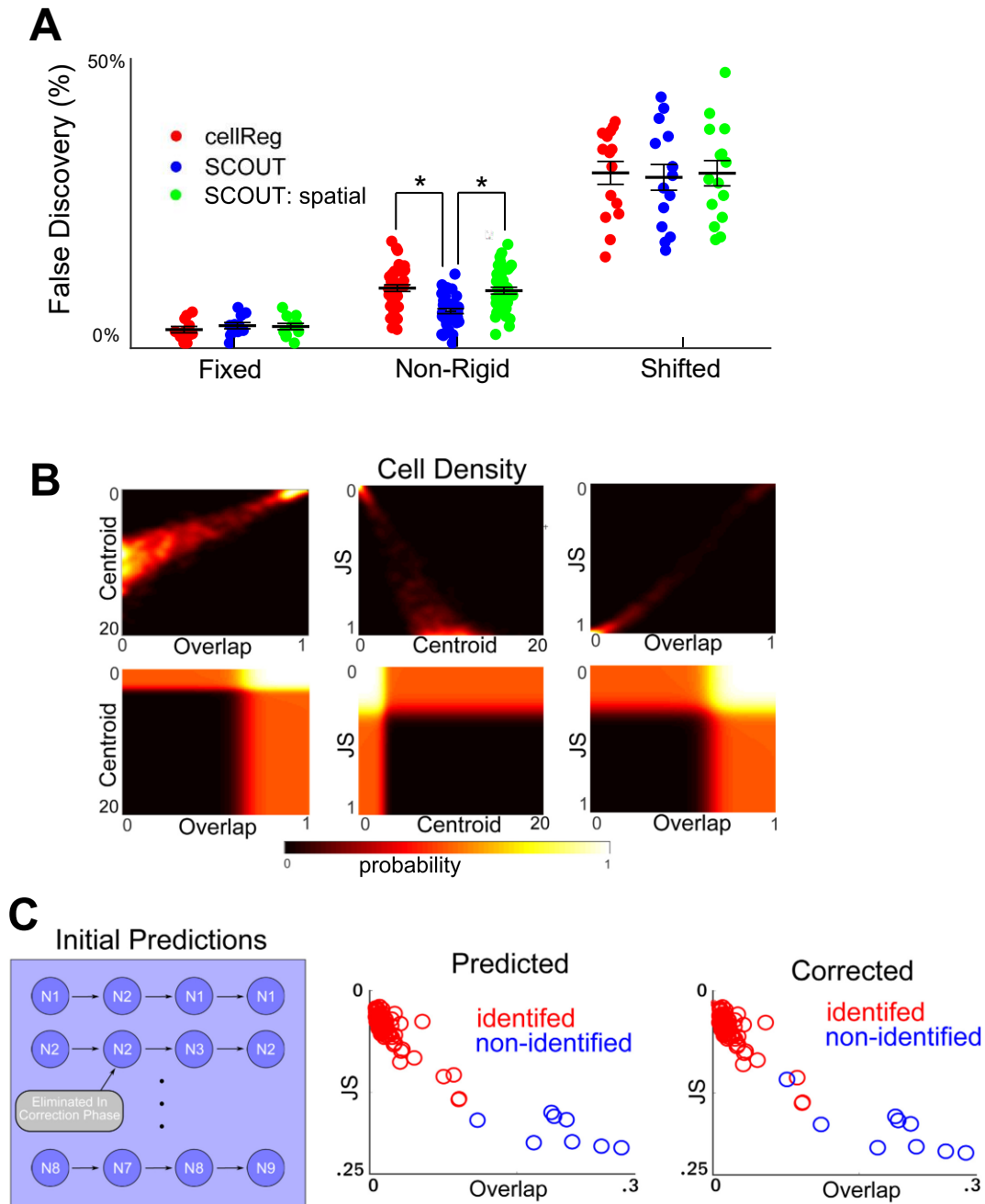
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1109 **Supplementary Figure 2: A:** We consider the corresponding false discovery rates to cell tracking discussed in **Figure 3A**. In general,

1110 comparable false discovery rates are seen across all methods, though SCOUT has a significantly lower false discovery rate on the

1111 Non-rigid dataset. **B:** Top row figures show the density of neighboring cells using various distance metrics. Using Jensen-Shannon
1112 divergence, a clearer delineation between identified neighbors and non-identified neighbors between sessions is seen, viewed as low
1113 density in the middle regions of the plot, in both the second and third column. Bottom row figures show the probability density function
1114 created by applying a Gaussian mixture model to each density figure. **C:** (top) Initial probabilities between neuron pairs are used to
1115 create neuron chains across multiple recordings. This is followed by deletion of duplicate neurons based on which chains are identified
1116 as most probable. (middle and bottom) Plotting potential identified neighbors between sessions using their JS divergence and overlap
1117 distance demonstrates the predictor-corrector nature of the algorithm. Using simulated data an initial prediction is made, using a
1118 Gaussian mixture model, with a 0.5 cutoff for acceptance of probability. Following this, a correction is applied in which neurons in the
1119 initial session identified with more than one neuron in the secondary session, are eliminated based on aggregate probability, in this
1120 case, removing a single false discovery, forming a non-linear decision boundary. The corrected result identified all neurons in the
1121 recording, with no false discoveries.

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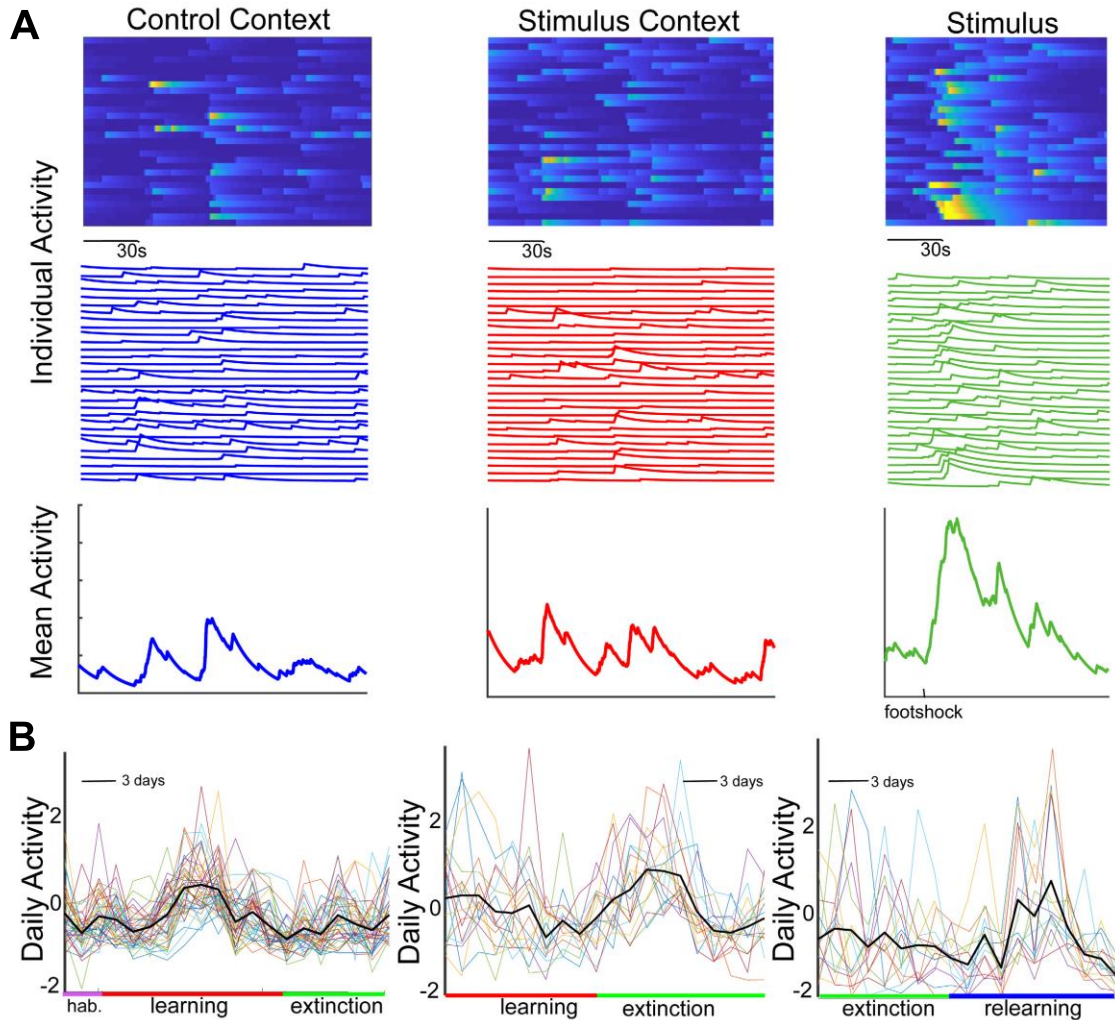
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1140 **Supplementary Figure 3: A:** Neural activity from a single day during the learning phase of the experiment is split into three sections:

1141 control context (left column), stimulus context (before stimulus, middle column), and stimulus context (containing stimulus, right

1142 column). Calcium signal activity of individual neurons indicates little correlation between neural activity in the control and stimulus

1143 contexts. Neural activity shows a marked increase after application of the foot-shock stimulus, though this did not occur in all mice.

1144 **B:** Raw (unsmoothed) daily activity averages show experimental stage-related activity, though the effect is less differentiated before

1145 smoothing. (The activity shown here is the raw activity corresponding to **Fig. 4F (top)**).

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1152 **Supplemental Videos**

1153 **Video 1:** A simulated recording (left) is extracted by SCOUT into a product of spatial footprints
1154 and temporal traces (middle), forming a reconstruction of the recording with noise removed.

1155 The colored footprints in the extracted video (middle) have intensity given by their
1156 corresponding traces (right).

1157 **Video 2:** SCOUT overcomes the difficult issues of non-rigid changes in spatial footprint size
1158 and location for consistent identification of neurons across sessions. Example tracked
1159 neurons are represented by colored ovals through 7 recording sessions.

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