# Bayesian inference of circular variables in ring attractor networks

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### 8 Summary

9 Working memories are thought to be held in attractor networks in the brain. Because working 10 memories are often based on uncertain information, memories should ideally come with a 11 representation of this uncertainty for strategic use in behavior. However, the attractor states that 12 hold these memories in attractor networks commonly do not represent such uncertainty. Focusing 13 here on ring attractor networks for encoding head direction, we show that these networks in fact 14 feature all the motifs required to represent uncertainty in head direction estimates. Specifically, 15 they could do so by transiently modulating their overall activity by uncertainty, in line with a circular 16 Kalman filter that performs near-optimal statistical circular estimation. More generally, we show 17 that ring attractors can perform near-optimal Bayesian computation if they can flexibly deviate 18 from their attractor states. Finally, we show that the basic network motifs sufficient for such 19 statistical inference are already known to be present in the brain. Overall, our work demonstrates 20 that ring attractors can in principle implement a dynamic Bayesian inference algorithm in a 21 biologically plausible manner.

### 22 Keywords

23 Working memory; Bayesian inference; Ring attractor networks; Head direction neurons; Kalman

24 filtering; Population coding; Drosophila; Central complex;

## 25 Introduction

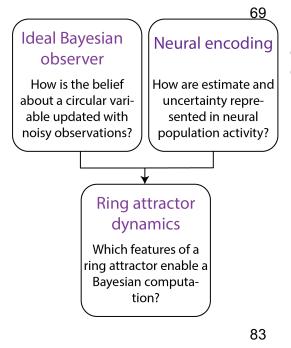
Many brain functions - including motor control, classification, and pattern completion - have been attributed to attractor networks, and they have proven particularly useful in modeling working memory<sup>1,2</sup>. More specifically, these networks support neural population activity patterns that persist even in the absence of inputs, endowing them with the ability to retain past information across time<sup>3</sup>. A change in the memory's content then corresponds to a change in the network's population activity pattern. At these *attractor states*, the networks only store "point estimates" of these memories, without an associated sense of uncertainty. As this stands in conflict with the

33 observation that memories include a sense of uncertainty (e.g., refs<sup>4,5</sup>), do we need to discard the

idea of memories being stored in attractor networks? Our work shows that this does not need tobe the case.

A ring attractor is a special case of an attractor whose set of stable activity profiles forms a ring in 36 37 neural activity space and thus has the ability to represent circular variables. Head direction (HD) 38 is a classic example of a circular variable that is encoded by a ring attractor network in the brain<sup>6</sup>. Many features of mammalian HD neurons are highly suggestive of ring attractors<sup>7–11</sup>. Moreover, 39 40 recent work has revealed HD cells in the Drosophila brain, which not only function as a ring attractor, but also form a topographic map of HD<sup>12-14</sup>. Importantly, the brain often estimates HD 41 42 under conditions of high uncertainty -- e.g., in unfamiliar environments, or in darkness. Ideally, 43 these HD networks would respond differently to a new piece of information, depending on the 44 current level of uncertainty in the HD estimate. Such an uncertainty-weighted response is a hallmark of Bayesian inference<sup>15</sup>. How exactly the ring attractor networks that track HD could 45 46 implement Bayesian inference without an explicit notion of uncertainty, however, remains largely 47 unknown.

48 To address potential neural mechanisms for doing so, we took a normative modeling approach, 49 and established how ring attractor networks could maintain and update uncertainty along with the 50 encoded estimate (see Fig. 1 for an overview of our approach). Specifically, we first asked how 51 uncertain HD estimates ought to be updated from unreliable information, irrespective of how these 52 estimates are encoded in the activity of neural populations. We then combined the resulting 53 Bayesian ideal observer model with a neural representation of uncertain HD estimates to arrive 54 at a neural network architecture that can well-approximate the required computations. 55 Interestingly, this network has the general connectivity structure of a ring attractor network. 56 However, its ability to perform near-Bayesian inference depends on its connectivity strengths. A 57 tightly connected, "strict" attractor network performs worse than a weakly connected, "loose" 58 attractor network. This is because strict attractor networks rapidly decay back to their attractor states, while loose attractor networks can persistently deviate from these states. As we show, 59 60 these deviations are essential to perform the required Bayesian computations. Nonetheless, the 61 networks do not need to be finely tuned to achieve close-to-optimal HD tracking performance. 62 Indeed, a large range of loose networks can adequately combine uncertain HD estimates with unreliable sensory information. Lastly, we showed that model ring attractors can implement 63 dynamic Bayesian inference even after we incorporate constraints from neural connectivity data. 64 65 In summary, our work provides a principled theoretical foundation for how attractor networks can maintain a sense of uncertainty in their memories, even without an explicit notion of uncertainty. 66 67 Although we focus on HD encoding as a concrete example, our results are potentially also 68 relevant to other ring attractors in the brain (e.g., the grid cell representation of an animal's path).



**Figure 1.** Our approach combines an ideal Bayesian observer model for circular variables with a 'bump' encoding to derive ring attractor dynamics that perform a Bayesian computation.

### 84 Results

85 Circular Kalman filtering: a Bayesian ideal observer model for tracking

86 circular variables

87 We first focus on how uncertain memory ought to be updated from new sensory information 88 irrespective of how this memory is encoded in the activity of a neural network. We do so with the 89 example of HD tracking, by deriving the statistically best HD estimate from a continuous stream 90 of unreliable absolute and relative HD information. This results in a generic algorithm - the circular 91 Kalman filter - that tells us how an estimate of HD, or of any other dynamic circular variable (e.g., 92 visual orientation, time of day, etc.), ought to be updated over time, and the role uncertainty plays 93 in these updates. In the sections that follow we ask how this algorithm can be implemented by 94 neural networks, and analyze the properties of these networks.

95 HD estimates are informed by two qualitatively different types of sensory inputs (Fig. 2a). Relative 96 HD observations (or **angular velocity observations**), e.g., vestibular or proprioceptive signals, provide information about changes in HD. As they tend to be noisy, integrating them over time 97 98 results in gradual error accumulation, and a HD estimate that increasingly deviates from the true 99 HD. Absolute head direction observations, such as the position of a visual landmark, provide 100 direct HD information that can be used to re-calibrate the HD estimate. Since these observations 101 are also noisy, they should be combined with the internal HD estimate according to their 102 respective reliabilities.

Here, we use dynamic Bayesian inference to properly handle the uncertainties arising from the aforementioned unreliable sensory inputs. We assume access to both angular velocity

105 observations  $v_t \in R$  and absolute HD observations  $z_t \in [-\pi, \pi]$ , which provide noisy information about true angular velocity  $\dot{\phi}_t \in R$  and HD  $\phi_t \in [-\pi, \pi]$ , respectively. Specifically, angular velocity 106 107 observations are corrupted by Gaussian noise that limits the precision of these observations (with 108 precision  $\kappa_v$ , larger  $\kappa_v$ = more reliable), while absolute HD observations are corrupted by von 109 Mises noise with precision  $\kappa_z$ , the Gaussian equivalent for circular variables. Dynamic Bayesian 110 inference accounts for uncertainties arising from these noisy observations, by forming a posterior **belief** of HD  $p(\phi_t | z_{0:t}, v_{0:t})$  that is continuously updated in light of new incoming sensory 111 112 evidence. Importantly, this belief constitutes a whole probability distribution, rather than a single 113 point estimate, which automatically includes a measure of uncertainty around the best HD estimate<sup>15,16</sup>. 114

115 Estimating circular variables, such as HD, precludes the use of standard dynamic Bayesian inference schemes such as the Kalman filter<sup>17,18</sup> to update the posterior belief  $p(\phi_t|z_{0:t}, v_{0:t})$  over 116 time. Instead, statistical inference turns out to be analytically intractable<sup>19</sup> and needs to be 117 118 approximated (see Methods). Here, we approximate this belief at each point in time by a von 119 Mises distribution,  $p(\phi_t | z_{0:t}, v_{0:t}) \approx VM(\mu_t, \kappa_t)$ , which is fully characterized by its mean  $\mu_t$ , which 120 is the current best HD estimate, and its precision  $\kappa_t$ , which measures the estimate's certainty (Fig. 121 2b). As these two posterior, or belief, parameters fully specify the HD belief, updates of the belief 122 in light of sensory evidence simplify to updating these two parameters. We derived the parameter

123 update dynamics by a technique called projection filtering<sup>20,21</sup>, resulting in

124 
$$d\mu_t = \nu_t dt + \frac{\sqrt{2\kappa_z dt}}{\kappa_t} \sin(z_t - \mu_t), \tag{1}$$

125 
$$d\kappa_t = -\frac{f(\kappa_t)}{2\kappa_v}\kappa_t dt + \sqrt{2\kappa_z dt}\cos\left(z_t - \mu_t\right).$$
(2)

Here,  $f(\kappa_t)$  is a monotonically increasing nonlinear function that controls the speed of decay of one's certainty  $\kappa_t$  (see Eq. (10) in Methods). Equations (1) and (2) together define an algorithm that we call the **circular Kalman filter** (circKF)<sup>21</sup>. The circKF provides a general solution for estimating the evolution of a circular variable over time from noisy data.

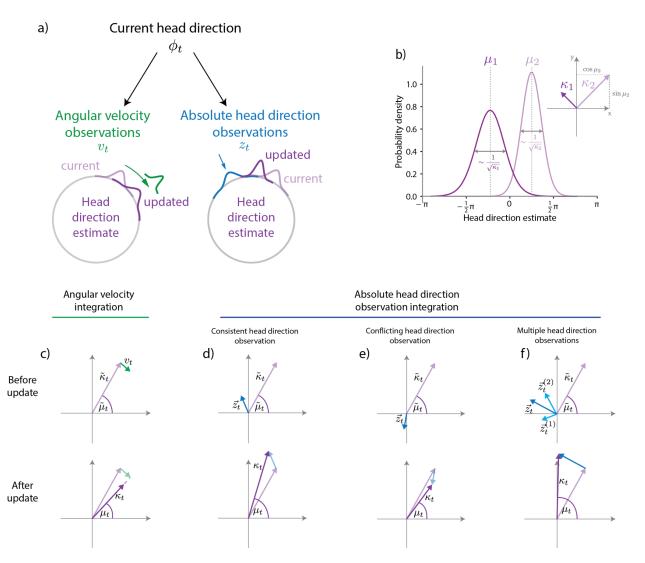
To provide intuition for the filter's operation, let us represent the belief parameters in their polar coordinate form as a vector on the 2D plane (Fig. 2b inset). Then, the vector's direction determines the mean HD estimate  $\mu_t$ , and its length the precision  $\kappa_t$ . Let us now consider how this vector is updated in light of angular velocity and absolute head direction observations.

134 **Angular velocity observations.** Without absolute head direction observations, i.e.,  $\kappa_z = 0$ , the HD estimate  $\mu_t$  is fully determined by integrating angular velocity observations  $v_t$  over time, i.e., 135 136 angular path integration (Fig. 2c). In our vector representation, angular velocity information (the 137  $v_t dt$  term in Eq. (1)) rotates the brain's HD belief by adding a tangential vector (Fig. 2c, green 138 vector). The increasing error from such angular path integration comes with an associated drop 139 in the belief's certainty  $\kappa_t$  ( $f(\kappa_t)$ -related term in Eq. (2)), which causes the belief vector to shrink 140 (Fig. 2c, bottom). Interestingly, angular velocity observations always decrease certainty. The 141 decrease might be more modest for more precise velocity observations (i.e.,  $\kappa_{\nu}$  large), but 142 nonetheless persists. Thus, if only angular velocity observations are present, the posterior

143 certainty  $\kappa_t$  will inevitably decay towards zero (uniform posterior distribution, i.e., complete lack 144 of knowledge), with a speed of decay that is determined by the angular velocity observation's 145 "informativeness"  $\kappa_v$ .

146 Absolute head direction observations. Absolute HD information, like observing a visual 147 landmark, directly informs about the current HD, and thus calibrates the internal HD estimate. To 148 weigh the reliability of such information against the current HD estimate's certainty, its impact in 149 Eqs. (1) and (2) is scaled by  $\kappa_z$ : if the cue's reliability  $\kappa_z$  is large, the observation  $z_t$  will 150 substantially change the mean  $\mu_t$  towards the direction of the cue. Conversely, if the current 151 certainty  $\kappa_t$  is large compared to the cue's reliability, an absolute HD observation  $z_t$  will hardly 152 update the existing estimate. In vector form, this weighting by reliability corresponds to adding an 153 absolute HD information vector to the current belief vector (Fig. 2d/f; see Methods). The direction 154 and length of this HD information vector are determined by the observation's position  $z_t$  and 155 reliability  $\kappa_z$ , respectively (Fig. 2d, blue vector). Depending on how well the observation is aligned with the current belief (as measured by the cosine in Eq. (2)), the certainty  $\kappa_t$  can either increase 156 or, in the case of a strongly conflicting stimulus, even decrease (Fig. 2e). This interesting result is 157 a consequence of the circular nature of the inference task<sup>22</sup>, and stands in contrast to the Kalman 158 filter where absolute information *always* increases the estimate's certainty<sup>23</sup>. It is thus a key 159 160 distinction between the Kalman filter and the circKF.

In a dynamic setting, both angular velocity and absolute HD observations are available as a continual stream. That is, at every point in time, the belief is updated according to Eqs. (1) and (2). In summary, angular velocity observations rotate the HD estimate and reduce certainty. Absolute HD observations, in contrast, update the HD estimate weighted by their reliability, and either increase certainty (if compatible with the current belief) or reduce certainty (if strongly conflicting with the current belief). These operations are continuously repeated to bring the current belief in line with the latest observations.



### 168

### 169 Figure 2. Tracking circular variables with the circular Kalman filter.

The circular Kalman filter performs dynamic Bayesian inference for circular variables. Its operationis illustrated here for tracking HD.

- 172a) Two different types of observations inform the brain's estimated head direction  $\phi_t$ : angular173velocity observations  $v_t$  (green) provide noisy information about the true angular velocity174 $\dot{\phi}_t$ , with precision  $\kappa_v$  (larger = more reliable), and absolute HD observations  $z_t$  (blue)175provide noisy information about the true HD  $\phi_t$ , with precision  $\kappa_z$  (larger = more reliable).
- b) At every point in time, the belief  $p(\phi_t | v_{0:t}, z_{0:t})$  about HD is approximated by the unimodal
- 177 von Mises distribution, the Gaussian equivalent for circular variables. It is fully 178 characterized by its mean parameter  $\mu_t$ , which determines the position of the mode, and 179 its precision parameter  $\kappa_t$ , which determines our belief's certainty. Interpreted as the polar 180 coordinates in the 2D plane, these parameters provide a convenient vector representation 181 of the belief (inset).
- 182 c) Angular velocity observations  $v_t$  rotate the current belief vector in the direction of the 183 observations (angular path integration). Error accumulation from angular path integration

184 comes with an associated drop in certainty and a corresponding drop in the vector's length185 (top vs. bottom).

- d) Integrating absolute HD observations corresponds to adding the absolute HD observation
   vector (cyan) to the current belief vector (purple).
- e) Absolute HD observations that are in conflict with the current belief (e.g., >120deg from
   the current estimate) result in a shortening of the belief vector (top vs. bottom) and an
   associated reduction of the belief's certainty.
- f) Integration of multiple absolute HD cues, such as wind and vision, can be considered asa sum of multiple observation vectors.

### 193 Neural encoding of HD estimate and uncertainty

194 To link our ideal observer model to neural networks, we need to specify how the model's belief 195 might be encoded by this activity pattern. In other words, we need to link our "algorithmic model" to a network model. Consider a ring attractor network where the peak of a localized increase in 196 197 activity, or *bump*, encodes the estimate  $\mu_t$  of the circular variable -- here, HD<sup>7,24</sup>. Here we assume that the bump's amplitude scales with the encoded certainty  $\kappa_t$ . This assumption is supported by 198 some experimental evidence from the head direction system<sup>10,25,26</sup>. In any network where this 199 assumption is correct, the activity of a neuron i with preferred head direction  $\phi_i$  can be written as 200 201 (Fig. 3a)

$$r_t^{(i)} = \kappa_t \cos(\phi_i - \mu_t) + \text{other components}$$
 (3)

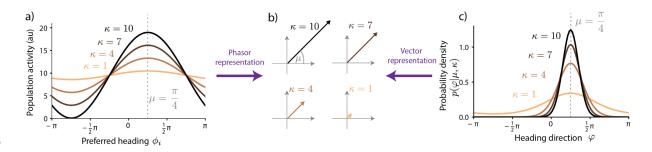
203 where  $\mu_t$  and  $\kappa_t$  are the encoded belief's mean and certainty, and the "other components" might 204 be a finite activity baseline or minor contributions of higher-order Fourier components to the 205 activity. Note that Eq. (3) does not imply that the tuning curve must be cosine-shaped. Rather, it 206 implies that the cosine component of the tuning curve is modulated by certainty. This is 207 satisfied, for example, by any unimodal bump profile (as the one in Fig. 2a) whose overall gain 208 is governed by certainty. A particularly interesting case that matches Eq. (3) is a linear probabilistic population code<sup>27,28</sup> with von Mises-shaped tuning curves and independent Poisson 209 210 neural noise (see SI text and Fig. S1).

This simple encoding scheme allows the network to encode both mean estimate  $\mu$  and associated certainty  $\kappa$ , as required for implementing the Bayesian update rules (Eqs. (1) and (2)). Moreover, the natural parameters of the von Mises belief,  $\theta_1 = \kappa_t \cos(\mu_t)$  and  $\theta_2 = \kappa_t \sin(\mu_t)$ , can be recovered by taking a weighted sum of the neural population's activity (Methods). This makes these parameters accessible to downstream neurons via simple (linear) neural operations.

216 Interestingly,  $\theta_1$  and  $\theta_2$  represent the von Mises distribution in terms of Cartesian vector 217 coordinates in the 2D plane, whereas  $\mu$  and  $\kappa$  are its polar coordinates (cf. Fig. 2b). Such a 218 representation is related to the phasor representation of neural activity<sup>29</sup>, which also translates 219 bump position and amplitude to polar coordinates in the 2D plane (Fig. 3b). Since in our model 220 the activity bump is scaled by certainty, the phasor representation of neural activity equals the 221 vector representation of the von Mises distribution (Fig 3b,c).

Based on our ideal observer model (our "algorithmic model"), we know the vector operations required to implement the circular Kalman filter (Fig 2c-f). Thus, in what follows, we make use of this equality to implement the operations of the ideal observer model through neural dynamics. In

other words, we show how the circKF algorithm could be implemented by a neural network.



226

### Figure 3. Encoding the HD belief in neural population activity.

- 228 **a)** Neural population activity profile (e.g., average firing rate) encoding the HD estimate  $\mu = \pi/4$  with different values of certainty  $\kappa$ . Neurons are sorted by preferred head directions  $\phi_i$ .
- b) Vector representation of estimate  $\mu = \pi/4$  for different values of certainty  $\kappa$ . This vector representation can be obtained by linearly decoding the population activity in a) ("phasor representation"). It also corresponds to the vector representation of the von Mises distribution in c), and thus connects neural activities with the probability distributions they encode.

236 **c)** Von Mises probability densities for different values of certainty  $\kappa$  and fixed HD estimate 237  $\mu = \pi/4$ . Note that, unlike the population activity in a), the density sharpens around the 238 mean with increasing certainty.

### 239 Recurrent neural networks can track Bayesian HD estimates

Linking the belief parameters to neural population activity (Eq. (3)) reveals the population activity dynamics required to implement our ideal HD tracking model (Eqs. (1) & (2)). We now ask how these dynamics can be implemented by a recurrent neural network (RNN). We start with an idealized network with a single neural population, similar to many generic ring attractor networks (e.g., refs<sup>3,7</sup>). Later, we will build on this idealized network to construct a more distributed network that satisfies the known constraints of a biological ring attractor that encodes HD.

Simple and analytically accessible network dynamics that implement the circular Kalman filter (Eqs. (1) & (2)) are of the form

$$\dot{\mathbf{r}}_t = -\frac{1}{\tau} \mathbf{r}_t - g(\mathbf{r}_t) \mathbf{r}_t + W \cdot \mathbf{r}_t + \mathbf{I}_t^{\text{ext}}, \qquad (4)$$

where  $r_t$  denotes a vector of neural activities, with neurons ordered by their preferred head directions  $\varphi^{(i)}$ ,  $\tau$  is the network time constant (leak), *W* is the recurrent connectivity matrix, and  $I_t^{ext}$  is a vector of external inputs to the network. The synaptic inhibition nonlinearity  $g(r_t)$  is

closely related to the nonlinearity  $f(\kappa_t)$  in Eq. (2): it is tuned such that its output increases with bump amplitude, and thus implements nonlinear global inhibition.

254 The network dynamics in Eq. (4) allow us to attribute specific wiring patterns (or motifs) to the 255 effect they have on the population activity vector, mimicking the transformations required to 256 implement computations in the circKF (Fig. 2c,d). In particular, probabilistic angular path 257 integration is implemented by an interplay between recurrent connectivity (W), leak  $(1/\tau)$ , and 258 synaptic inhibition  $(q(r_t))$ . The matrix of recurrent connectivity W can be divided into symmetric 259 (even) and asymmetric (odd) components (Fig. 4a). The even component holds the bump of 260 activity at its current location in the absence of any other input. Meanwhile, the odd component can push the bump of activity around the ring -- e.g., in response to an angular velocity 261 262 observation (Fig. 4b). Leak and global inhibition together cause the amplitude of the bump to 263 decay over time (Fig. 4c), corresponding to the progressive decay in certainty in the absence of 264 new HD information. Absolute HD observations enter the network via the external input vector  $I_t^{ext}$ , in form of a cosine-shaped bump with amplitude modulated by perceptual reliability  $\kappa_z$  (Fig. 265 266 4d). This input activity effectively implements the vector addition required for proper absolute HD 267 observation integration. Then, the external information's weight is determined by the ratio 268 between input amplitude and bump amplitude, in line with the weighting between cue reliability 269 and own certainty required by the circKF. Bump position and amplitude dynamics derived from a 270 network with these basic motifs well-approximate the parameter dynamics of the circKF (Eqs. (1) 271 & (2); Fig. 4e; see Eqs. (13) & (14) in Methods for bump parameter dynamics).

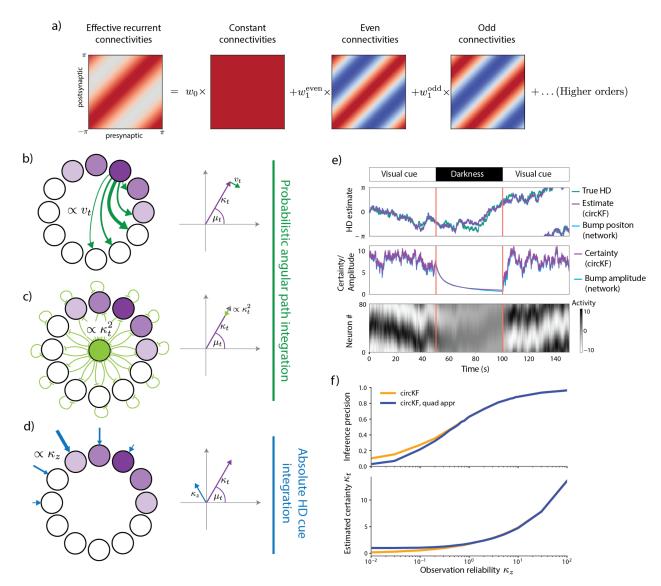
272 In the limit of infinitely many neurons, the network can even be tuned to implement the circKF 273 exactly. Importantly, a network that exactly implements the circular Kalman filter is not a ring attractor network: in the absence of external absolute HD input,  $I_t^{ext} = 0$ , the activity bump decays 274 towards its single attracting state with zero amplitude (Fig. 4e). In contrast, ring attractor networks 275 276 commonly settle on a constant activity bump with non-zero amplitude (the "attractor state") if input 277 is removed. In our "exact inference" network, activity decay is by design, and reflects the 278 continuously decreasing certainty arising from pure angular path integration in the absence of 279 absolute HD observations.

280 Activity dynamics change qualitatively if we choose  $q(r_t)$  such that the second term in Eq. (4) 281 becomes a quadratic function of the bump amplitude (quadratic inhibition). This change in  $q(\cdot)$ 282 introduces ring attractor states with non-zero network activity, and has the additional advantage 283 of making the network dynamics analytically accessible (see Methods). As a result, we can tune 284 the network parameters such that this network implements a quadratic approximation to the 285 circKF. This approximation becomes precise in the limit of large posterior certainties  $\kappa_t$ . In other 286 words, the bump's amplitude dynamics will correctly reflect the posterior's certainty for large bump 287 amplitudes, but will deviate from it in the small-certainty/small-amplitude limit.

Such a Bayesian ring attractor has two operating regimes: a regime close to the attractor state with constant, low bump amplitude, encoding approximately constant certainty, and a dynamic, high amplitude regime away from the attractor state, where the network correctly implements dynamic Bayesian inference. Numerical simulations confirm the existence of these two regimes: the network tracks the HD estimate and its associated certainty just like the circular Kalman filter

in the dynamic regime, but features a slightly lower HD tracking precision, and overestimates its
 confidence, close to the attractor state (Fig. 4f, orange vs. blue; SI Fig. S2 shows that performance
 is largely independent of ring attractor population size). We will analyze these two regimes further
 in the next section.

297 In summary, the following three network motifs support the implementation of Bayesian inference 298 in ring attractor networks (Fig. 4b-d): (i) asymmetric (odd) recurrent connectivity with strength 299 modulated by angular velocity observations  $v_t$ , (ii) global inhibition that is approximately quadratic 300 in bump amplitude, and (iii) a cosine-shaped external input at the position of the absolute HD 301 observation, whose strength is modulated by the reliability  $\kappa_z$  of this observation. Motifs (i) and (ii) 302 implement probabilistic angular path integration, whereas motif (iii) updates the network's current 303 HD estimate in light of uncertain absolute HD observations. Interestingly, these motifs are 304 common in many generic ring attractor networks, and have been discussed in terms of their 305 function individually (see e.g. refs<sup>7,30</sup>). Here, we show that, together, they can implement 306 approximate dynamic Bayesian inference for circular variables - inference that becomes more 307 precise in the limit of large amplitudes, away from the attractor state.



308

### 309 Figure 4. A recurrent neural network implementation of the circular Kalman filter.

- a) Rotation-symmetric recurrent connectivities (here: neurons are sorted according to their
   preferred HD) can be decomposed into constant, cosine-shaped (even), sine-shaped
   (odd) and higher-order frequency components (basis function). Red and blue denote
   excitatory and inhibitory components, respectively.
- b) Network motifs sufficient to implement the circular Kalman filter (b-d). Rotations of the HD
   estimate are mediated by sine-shaped (or odd) recurrent connectivities, whose strength
   is modulated by angular velocity observations.
- 317 c) Decay in amplitude arises from leak and global inhibition.
- 318 d) A cosine-shaped input to the network provides external absolute HD cue input. The 319 strengths of this input is modulated by observation reliability  $\kappa_z$ .
- e) The dynamics of the network implement the dynamics of the ideal observer's belief, as
   shown in a simulation of a network with 80 neurons. Here, we assume that vision provides
   the network with absolute HD information. When a 'visual cue' was present, both absolute

HD observations and angular velocity observations were available. During 'darkness', only
 angular velocity observations were available.

- f) The network implementation with quadratic leak approximation (circKF, quadratic approx) tracks the HD estimate with the same precision (top; higher = lower circular distance to true HD) as the circular Kalman filter (circKF, Eqs. (1) and (2)) if absolute HD observations are reliable (large  $\kappa_z$ ), but with slightly lower precision once they become less reliable (small  $\kappa_z$ ). This drop co-occurs with an overestimate in the estimate's confidence  $\kappa_t$
- 330 (bottom). Plots are averages over 5'000 simulations (see Methods for simulation details).
- Ring attractors approximate Bayesian inference for HD tracking through
- 332 amplitude dynamics

Our Bayesian ring attractor network qualitatively differs in two ways from classical ring attractor networks for working memory<sup>1,7,31</sup>. First, classical networks are not explicitly designed to represent uncertainty, and therefore assign no interpretation to their bump's amplitude. Second, ring attractors are usually designed to operate close to their attractor states, where the bump amplitude tends to vary little. We now ask how important it is for network activity - including bump amplitude - to deviate from these attractor states to implement Bayesian inference.

- 339 Our RNN with quadratic inhibition is a ring attractor network that exhibits attracting states with a
- 340 finite amplitude. In networks of such structure, bump position changes upon absolute HD inputs

in proportion to the ratio between input amplitude (≙ reliability of absolute HD cue) and bump

amplitude (≙ own certainty) (see Eq. (13) in Methods). Jointly tuning the network parameters, in

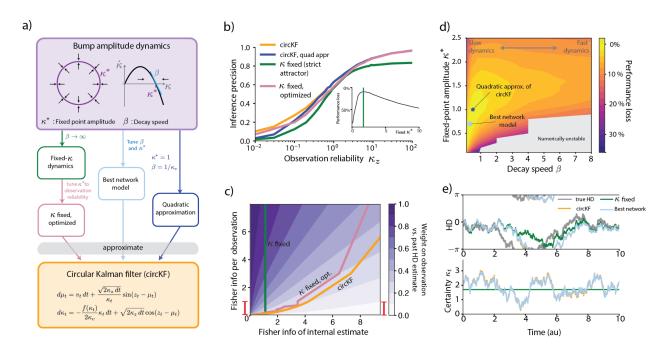
343 particular recurrent weights, network time constant, and inhibitory weights, allows us to change 344 the bump amplitude dynamics (Eq. (15) in Methods) to explore different regimes of network 345 operation. Specifically, we tuned the network parameters to modulate two amplitude 346 characteristics. The first is the attractive amplitude fixed point  $\kappa$  \* of the population activity bump 347 (specified by the parameter  $\kappa$  \*, which defines both the bump amplitude and the uncertainty it 348 encodes). The second is the effective decay speed  $\beta$ , which describes how fast the amplitude 349 approaches this fixed point (larger  $\beta$  implies faster dynamics, Fig. 5a).

350 In the limit of fast dynamics,  $\beta \to \infty$ , the network becomes a "strict attractor" with a bump 351 amplitude that never moves away from its fixed point. As the bump amplitude encodes the HD 352 estimate's uncertainty, such a strict attractor never updates its uncertainty, and consequently 353 lacks proper reliability weighting of absolute HD observations. In general, we expect that such a 354 network is not able to estimate HD as accurately as one that correctly implements Bayesian 355 inference, as it does not properly account for the observation's reliability. Strict attractors with a 356 numerically optimized fixed point amplitude  $\kappa *$  (Fig. 5b inset) can still perform HD estimation 357 reasonably well (Fig. 5b, green curve), but perform systematically worse than the tuned network 358 (Fig. 5b, circKF with quadratic approximation, blue curve) or the circKF (Fig. 5b, orange curve). 359 Here, we measure performance by how much the estimate (bump position) deviates on average 360 from the ground-truth HD (circular average distance, see Methods). Adjusting the fixed point 361 amplitude for each level of information reliability individually further boosted the network's

estimation performance, and effectively re-established proper Bayesian reliability weighting of
 incoming absolute HD observations, similar to the circKF (Fig. 5c). Even then, strict attractors lack
 temporal adjustment of their internal certainty estimates, as required by Bayes-optimal evidence
 integration.

366 We next asked whether we could increase performance by loosening the attractor. Such a 367 relaxation would permit the network to operate farther away from its attracting state, to which it 368 will decay in the absence of absolute HD observations (the dynamics that implement the quadratic 369 approximation of the circKF are a special case of this network, see Fig. 5a). Indeed, the slower 370 dynamics (slower decay speed  $\beta$ ) of such a "loose attractor" boosted overall performance (Fig. 371 5d). In fact, with network parameters tuned numerically to maximize performance, HD estimation 372 performance becomes practically indistinguishable from that of the ideal Bayesian observer (light 373 blue dot in Fig. 5d, light blue line in Fig. 5e). In this regime, the HD estimate and bump amplitude 374 dynamics become almost identical to the dynamics of certainty representations in the circKF. On 375 the other hand, more rigid networks with faster decay speed  $\beta$  (such as the strict attractor as an 376 extreme case) clearly deviate from the circKF, despite optimized fixed-point values (Fig. 5e). 377 Interestingly, the optimal network parameters do not necessarily coincide with the quadratic 378 approximation of the circKF, which we found by analytically matching the certainty dynamics in 379 the large-certainty limit rather than by numerical optimization. In fact, a wide range of network 380 parameters lead to a relatively small performance loss (<10%, Fig. 5d). Therefore, accurate 381 parameter tuning might be unnecessary, as long as the network dynamics remain sufficiently 382 slow.

383 Overall, this demonstrates that proper HD estimation relies on weighting absolute HD 384 observations both globally (Figs. 5 b.c), i.e. according to the average level of reliability, and 385 dynamically (Figs. 5d,e), according to the dynamics of one's own certainty. Nonetheless, 386 reasonable performance can be achieved over a wide range of network parameters. This may 387 indicate a "built-in" implicit reliability weighting in attractor networks through their amplitude 388 dynamics. As we just demonstrated, this requires sufficiently slow attractor dynamics around the 389 fixed point and the possibility for deviations from the attractor state. This may explain why ring 390 attractor networks perform evidence integration reasonably well in practice, even though they are 391 unlikely to be precisely tuned to the task.



392

### 393 Figure 5. Attractor models with slow dynamics approximate Bayesian inference

- **a)** A linear RNN with quadratic inhibition can operate in different regimes. Its bump amplitude dynamics can be characterized by fixed point amplitude  $\kappa$  \* and decay speed  $\beta$ . Note that the bump position dynamics is described by the same equation across all compared regimes (Eq. (13) in Methods). However, the position dynamics depend on bump amplitude, whose dynamics differ across regimes (Eq. (15) in Methods). This causes HD tracking behavior to differ across network regimes.
- 400 **b)** HD estimation performance as measured by inference precision (as defined by 1 circVar, see Methods). Here, the blue curve shows performance of the analytically tuned 402 ring attractor network, implementing the quadratic approximation to the circKF (yellow). 403 For the strict attractor (green curve), we chose  $\kappa *$  to numerically maximize performance 404 averaged across all levels of observation reliability, weighted by a prior  $p(\kappa_z)$  on this 405 reliability (see Methods). For the optimized, but still strict, network (pink curve), we found 406 the performance-maximizing  $\kappa *$  separately for each level of observation reliability.
- 407 c) The weight with which a single observation contributes to the HD estimate varies with 408 informativeness of both the absolute HD observations and the current HD estimate. We 409 here illustrate this for an absolute HD observation that is orthogonal to the current HD estimate, resulting in the largest possible estimate change ( $|z_t - \mu_t| = 90$  deg in Eq. (1)). 410 411 The weight itself quantifies how much the observation impacts the HD estimate as a 412 function of how informative this observation is (vertical axis, measured by Fisher 413 information of a 10ms observation) and our certainty in the HD estimate (horizontal axis, 414 also measured by Fisher information) before this observation. A weight of one implies that 415 the observation replaces the previous HD estimate, whereas a weight of zero implies that 416 the observation does not impact this estimate. The close-to-optimal update weight of the 417 circKF (vellow) forms a nonlinear curve through this parameter space. Fisher information per observation is directly related to the observation reliability  $\kappa_z$ , and the vertical red bar 418 shows the equivalent range of observation reliabilities,  $\kappa_z \in [10^{-2}, 10^2]$ , shown in panel b. 419

420 Update weights for the tuned network (circKF with quadratic approximation) are not shown
421 as they would be visually indistinguishable from that of the circKF, and only deviate from
422 it for very uninformative observations (see SI Fig. S3).

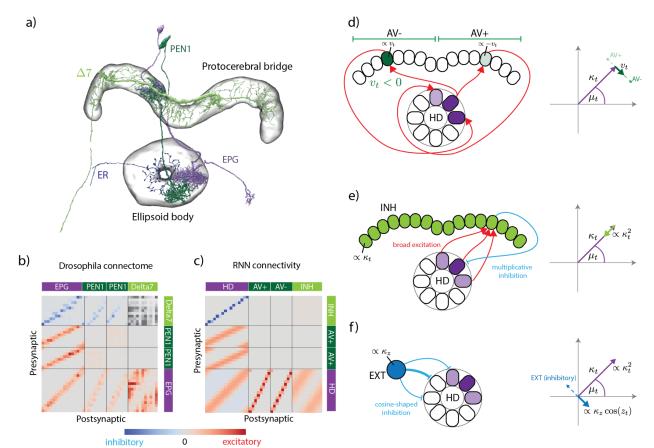
- **d)** Overall inference performance loss (compared to a particle filter; performance measured by avg. inference precision, as in **b**, 0%: same average inference precision as particle filter, 100%: average. inference precision = 0), averaged across all levels of observation reliability (weighted by prior  $p(\kappa_z)$ , see Methods) as a function of the bump amplitude parameters  $\kappa *$  and  $\beta$ . For too small fixed point amplitudes and too fast dynamics, numerical simulations become unstable (grey area).
- 429 e) Simulated example trajectories of HD estimate/bump positions of HD estimate/bump positions (top) and certainties/bump amplitudes (bottom). To avoid cluttering, we are not showing the quadratic approximation of the circKF (visually indistinguishable from circKF 432 and best network).

### 433 A biological ring attractor can implement the circular Kalman filter

434 Having established the network motifs sufficient for implementing dynamic Bayesian inference in 435 ring attractor networks, and the network parameter regimes that lead to good HD tracking 436 performance, we finally asked if biological networks are in principle able to implement such 437 inference. A biological implementation is plausible because the critical motifs of our model 438 networks are actually common in many generic ring attractor networks. The most well-studied 439 biological ring attractor network is the HD system of the fruit fly Drosophila<sup>13</sup>. Here we show how 440 the motifs of this network -- and, by extension, any biological ring attractor network -- could 441 potentially implement dynamic Bayesian inference.

442 The ring attractor in the Drosophila HD system is composed of three core cell types, called EPG, PEN1 and  $\Delta 7$  neurons<sup>32–34</sup>, cf. Fig. 6a-c. Head direction is represented as a bump of neural activity 443 444 in the EPG population<sup>12</sup>. These neurons are recurrently connected with excitatory PEN1 neurons. 445 When the fly turns, this differentially activates PEN1 neurons in the right and left brain 446 hemispheres, and because PEN1 neurons have asymmetric (shifted) projections back to EPG 447 neurons, they can rotate the bump of EPG activity in accordance with the fly's rotation<sup>14,35</sup>. This 448 motif effectively establishes the velocity-modulated odd recurrent connectivity required to initiate 449 turns in ring attractor networks (Fig. 6d). Moreover, EPG neurons are recurrently connected with 450 inhibitory *4*7 neurons, which establishes broad inhibition (Fig. 6e). Finally, EPG neurons receive inhibitory inputs from so-called ER neurons, which send absolute HD information to EPG 451 neurons<sup>36-38</sup> (Fig. 6f). In summary, the fly's HD system is equipped with the basic motifs to 452 453 implement a Bayesian ring attractor.

To demonstrate that these motifs can in principle implement a Bayesian ring attractor, we analytically tuned the relative connection strength between (rather than within) the populations of our idealized network in Fig. 6c such that the dynamics of the bump parameters in the HD population implement the quadratic approximation to the circKF (see Eqs. (16)-(20) in Methods for network dynamics, SI for derivation). To achieve this, we additionally assumed that the broad inhibition implemented by the inhibitory population (Fig. 6c,e) was achieved by a subtractive signal that resulted from a multiplicative interaction between activities of INH and HD neurons. This 461 multiplicative interaction achieves the quadratic certainty decay required to approximate the 462 circKF. We found that this network achieves a HD tracking performance indistinguishable to that 463 of our idealized Bayesian ring attractor network (SI Figure S4). Thus, even when we add the 464 constraints dictated by the actual connectivity patterns of neural networks in the brain, the 465 resulting network is still able to implement dynamic Bayesian inference.



### 466

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- a) Cell types in the *Drosophila* brain that could contribute to implementing the circular Kalman filter.
- 470 **b)** Connectivity between EPG,  $\Delta 7$  and PEN1 neurons, as recovered from the 471 hemibrain:v1.2.1 database<sup>33</sup>. ER neurons were omitted because they only form the inputs 472 to the recurrently connected ring attractor. Here, neurons were grouped according to 473 anatomical region as a proxy for preferred HD, and we used the total number of synaptic 474 connections between two neurons to indicate connection strength.  $\Delta 7$  to  $\Delta 7$  connectivities 475 are omitted, as the polarity of these connections (inhibitory or excitatory) remains unclear.
- 476 c) The RNN connectivity profile that implements an approximation of Bayesian inference
  477 algorithm is strikingly similar to the connectivity of neurons in the *Drosophila* HD system.
  478 To avoid confusion with actual neurons, we refer to the neuronal populations in this
  479 idealized RNN as head direction (HD), angular velocity (AV+ and AV-, in reference to the
  480 two hemispheres), inhibitory (INH) and external input (EXT) populations.
- d) Differential activation of AV populations (left/right: high/low) in the two hemispheres as
   well as a shifted feedback connectivity from AV to HD populations effectively implement

<sup>467</sup> Figure 6. A Drosophila-like network implementing the circular Kalman filter.

483 the odd (or shifted) connectivity needed to turn the bump position (here: clockwise shift 484 for anti-clockwise turn).

- 485 e) Broad excitation of the INH population by the HD population, together with a one-to-one 486 multiplicative interaction between INH and HD population, implement the quadratic decay 487 of the bump amplitude needed for the reduction in certainty arising from probabilistic path 488 integration.
- 489
- f) External input is mediated by inhibiting HD neurons with preferred direction opposite the 490 location of the absolute HD observation, effectively implementing a vector sum of belief 491 with absolute HD input.

#### Discussion 492

493 We have shown that ring attractor networks - prominent models for working memory of circular 494 variables - can encode and compute with a sense of uncertainty, even when their attractor states 495 are unable to do so. They can achieve this by operating in a dynamic regime away from these 496 attractor states. In this regime, their bump amplitude can vary and thus can encode uncertainty. 497 Such deviations from the attractor state are only possible in loose attractors with sufficiently weak 498 connectivity strengths. Stronger connectivity leads to strict attractors that operate closer to their 499 attractor states and feature worse performance. For a canonical working memory of a circular 500 variable - our sense of head direction - we have shown that network motifs common to ring 501 attractor networks are sufficient to implement the basic computations for dynamic Bayesian 502 inference: (i) angular velocity-modulated odd recurrent connectivities implement incremental 503 changes to the HD estimate, (ii) global inhibition implements the required decay in certainty over 504 time, and (iii) reliability-modulated external input implements reliability-weighted absolute HD 505 integration. We expect these findings to translate to working memories of other circular variables, 506 like those that follow circadian rhythms, or encode memory about visual orientations<sup>5,39</sup>. We 507 further found that close-to-optimal estimation does not require exact tuning of the ring attractor 508 network's connectivities, as long as the networks feature the aforementioned motifs and are 509 flexible enough to deviate from their attractor states. Lastly, we demonstrated that a network with 510 realistic biological constraints still supports the implementation of such a Bayesian ring attractor. 511 Our findings thus suggest that ring attractor models can implement Bayesian computations for 512 working memory.

513 A key element of our approach is the representation of uncertainty as the amplitude of a neural 514 activity bump. This differentiates our work from recent network models that only performed reliability-weighted cue integration at the level of the inputs<sup>40,41</sup>, without considering the resulting 515 certainty of the HD estimate. In our framework, this certainty determines the weight with which 516 517 new external evidence enters the estimate through the bump amplitude. As such, it plays a central 518 computational role for updating the estimate, rather than being a passive measure of precision<sup>25,26</sup>. It predicts that the speed with which the activity bump reacts to changing absolute 519 520 HD observations should depend on the HD estimation's certainty, and thus bump amplitude: low 521 bump amplitudes (low certainty) should lead to rapid bump shifts, whereas high bump amplitudes 522 (high certainty) show lead to slower ones. Recent experimental evidence<sup>10</sup> suggests that bump

amplitude varies in navigating rodents, and this amplitude modulates the speed with which their
 HD system reacts to changing absolute HD observations - in line with our predictions.

525 By restricting ourselves to an analytically tractable ring attractor network, we were able to almost 526 exactly map the certainty dynamics of the ideal-observer circKF to the bump amplitude dynamics. 527 Having the network implement the circKF rather than a standard Kalman filter fully accounts for the circular symmetry of HD estimation. Thus, unlike previous work<sup>23</sup>, our network does not suffer 528 529 from imprecise inference once absolute HD observations strongly deviate from the current HD 530 estimate. As a result, it yields fundamentally different predictions for strongly conflicting absolute 531 HD direction cues (Fig. 1e). Specifically, since in the circular Kalman filter a conflicting absolute observation (>90 deg from the current estimate) could yield a reduction in certainty, our network 532 533 dynamics would predict a transient decrease in bump amplitude following a conflicting 534 observation. Further, our network automatically adjusts its cue integration weights (Fig. 5c) to 535 perform close-to-optimal Bayesian inference for absolute HD observations of varying reliability -536 from highly reliable to very unreliable or even completely absent observations. This stands in contrast to previous approaches<sup>42</sup>, that required hand-tuned weights to show that continuous ring 537 538 attractors can track orientation and compute the running circular average of an absolute HD 539 stimulus. Lastly, our network is to our knowledge the first to fully account for the effect of 540 probabilistic angular path integration in a principled way: unlike, e.g., the disc attractor in ref<sup>43</sup>, the 541 bump amplitude decay in our network matches the guadratic certainty decay of the ideal Bayesian 542 observer in absence of absolute HD observations. We would expect to observe such a decay in 543 biological ring attractors implementing Bayesian inference once absolute HD observations are 544 removed.

545 Even though our Bayesian HD tracking algorithm requires keeping track of the HD estimate's 546 uncertainty, we have shown that imperfectly tuned ring attractor networks can track head direction 547 reasonably well. In fact, even strict attractor networks with a fixed amplitude, and fixed associated 548 uncertainty, can perform close-to-Bayesian cue integration (Figs. 5b; cf. also ref<sup>44</sup>). This result 549 raises the guestion of why neurons should encode uncertainty in the first place. First and foremost, 550 for some animals, uncertainty influences their behavior directly to improve their performance (e.g., 551 refs<sup>45–47</sup>). As a prime example, the homing behavior of the desert ant<sup>48</sup> suggests that the performance gained from tracking one's uncertainty justifies the added complexity for doing so. 552 553 Further, uncertainty appears to impact the neural encoding of other navigation-related variables. 554 For example, when absolute visual cues are in conflict with path integration cues, grid cells in 555 mouse medial entorhinal cortex are more likely to remap when the visual cues are more reliable<sup>49</sup>. 556 Identifying how uncertainty ought to be reflected in their neural activity, as we do here, is required 557 for a comprehensive understanding of the role of uncertainty in the brain's computations.

In summary, our work shows how ring attractors could implement dynamic Bayesian inference, even in networks that obey some biological constraints, such as the *Drosophila*'s HD system. We expect similar network motifs to be present in the HD systems of other animals, such as that of mice<sup>9,10</sup>, monkeys<sup>50</sup>, humans<sup>51</sup>, or even in systems that yield three-dimensional HD cells, as those of bats<sup>52</sup>. More generally, we demonstrated how classic network motifs, like those common in ring attractor networks, can perform close-to-optimal Bayesian inference when considered in

564 combination, and expect our results to generalize to other circular variables that are represented 565 in ring attractor networks.

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# 577 Author contributions

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A.K., J.D.; Investigation, A.K, M.A.B., J.D.; Resources, J.D; Writing - Original Draft: A.K., J.D.;

580 Writing - Review & Editing: A.K., M.A.B., J.D.; Visualization, A.K.; Supervision, J.D.; Funding

581 Acquisition, A.K., J.D.

# 582 Declaration of interests

583 The authors declare no competing interests.

### 583 Methods

### <sup>584</sup> Ideal observer model: the circular Kalman filter

Our ideal observer model - the circular Kalman filter  $(circKF)^{21}$  - performs dynamic Bayesian inference for circular variables. It computes the posterior probability of an unobserved (true) HD  $\phi_t \in [-\pi, \pi]$  at each point in time t, conditioned on a continuous stream of noisy angular velocity observations  $v_{0:t} = \{v_0, v_{dt}, \dots v_t\}$  with  $v_{\tau} \in \mathbb{R}$ , and absolute HD observations  $z_{0:t} = \{z_0, z_{dt}, \dots z_t\}$ with  $z_{\tau} \in [-\pi, \pi]$ . Specifically, we assume that these observations are generated from some true angular velocity  $\dot{\phi}_t$  and HD  $\phi_t$ , whose observations are corrupted by zero-mean noise at each point in time, via

$$v_t |\dot{\phi}_t \sim \mathcal{N}\left(\dot{\phi}_t, \frac{1}{\kappa_v \, dt}\right),$$
(5)

$$z_t | \phi_t \sim \mathcal{VM}\left(\phi_t, \sqrt{2\kappa_z \, dt}\right).$$
 (6)

Here,  $\mathcal{N}(\mu, \sigma^2)$  denotes a Gaussian with mean  $\mu$  and variance  $\sigma^2$ ,  $\mathcal{VM}(\mu, \kappa)$  denotes a von Mises 592 distribution of a circular random variable with mean  $\mu$  and precision  $\kappa$ , and  $\kappa_v$  and  $\kappa_z$  denote the 593 precision of the angular velocity and absolute HD observations, respectively. Note that as  $dt \rightarrow 0$ , 594 the precision of both angular velocity and absolute HD observations approach 0, in line with the 595 intuition that reducing a time step size dt results in more observations per unit time, which should 596 be accounted for by less precision per observation to avoid "oversampling". More formally, the 597 square-root scaling of the absolute HD observation precision with  $\sqrt{2\kappa_z dt}$  ensures that the Fisher 598 information of the observations about the true HD scales linearly in time and  $\kappa_z$  in the continuum 599 limit  $dt \rightarrow 0$  (ref<sup>21</sup>, Theorem 2). The same applies to the  $dt^{-1}$  scaling of the Gaussian variance of 600 the angular velocity observations, again achieving a Fisher information that scales linearly in time. 601 To support integrating information over time, the model assumes that current HD  $\phi_t$  depends 602 on the past HD  $\phi_{t-dt}$ . Specifically, in absence of further evidence, the model assumes that HD 603 diffuses on a circle, 604

$$\phi_t | \phi_{t-dt} \sim \mathcal{N}\left(\phi_{t-dt}, \frac{dt}{\kappa_{\phi}}\right) \mod 2\pi,$$
(7)

with a diffusion coefficient that decreases with  $\kappa_{\phi}$ . In Results, we assume  $\kappa_{\phi} \rightarrow 0$ , implying that HD can change arbitrarily across consecutive time steps, which was sufficient to convey intuition into the algorithm's workings. However, when simulating stochastic HD trajectories, we assume they evolve according to Eq. (7) with  $\kappa_{\phi} > 0$ , which needs to be accounted for when performing inference. Thus, we here assume a non-zero  $\kappa_{\phi}$  for completeness and reproducibility.

The circKF in Eqs. (1) and (2) assumes that the posterior distribution over HD can be approximated by a von Mises distribution with time-dependent mean  $\mu_t$  and certainty  $\kappa_t$ , i.e.  $p(\phi_t | v_{0:t}, z_{0:t}) \approx \mathcal{VM}(\phi_t; \mu_t, \kappa_t)$ . Such an approximation is justified if the posterior is sufficiently unimodal, and can, for instance, be compared to a similar approximation employed by extended Kalman filters for non-circular variables.

<sup>615</sup> An alternative parametrization of the von Mises distribution to its mean  $\mu_t$  and precision  $\kappa_t$ , <sup>616</sup> are its natural parameters,  $\theta_t = (\kappa_t \cos \mu_t, \kappa_t \sin \mu_t)^T$ . Geometrically, the natural parameters can

<sup>617</sup> be interpreted as the Cartesian coordinates of a "probability vector", and  $(\mu_t, \kappa_t)$  as its polar co-<sup>618</sup> ordinates (Fig. 2b). As we show in the SI, the natural parameter parametrization makes including <sup>619</sup> absolute HD observations (Eq. (6)) in the circKF straightforward. In fact, it becomes a vector ad-<sup>620</sup> dition. In contrast, including angular velocity observations (Eq. (5)) is mathematically intractable, <sup>621</sup> such that the circKF relies on an approximation method called projection filtering<sup>20</sup> to find closed-<sup>622</sup> form dynamic expressions for posterior mean and certainty (see ref<sup>21</sup> for technical details, and the <sup>623</sup> SI for a more accessible description of the circKF).

Taken together, the circKF for the model specified by Eqs. (5)-(7) reads:

$$d\mu_t = \frac{\kappa_v}{\kappa_\phi + \kappa_v} v_t \, dt + \frac{\sqrt{2\kappa_z \, dt}}{\kappa_t} \sin(z_t - \mu_t),\tag{8}$$

$$d\kappa_t = -\frac{f(\kappa_t)}{2(\kappa_\phi + \kappa_v)}\kappa_t dt + \sqrt{2\kappa_z \, dt} \sin(z_t - \mu_t),\tag{9}$$

where  $f(\kappa_t)$  is a monotonically increasing nonlinear function,

$$f(\kappa) = \frac{A(\kappa)}{\kappa_t - A(\kappa) - \kappa A(\kappa)^2}, \quad \text{with } A(\kappa) = \frac{I_1(\kappa)}{I_0(\kappa)}, \tag{10}$$

and  $I_0(\cdot)$  and  $I_1(\cdot)$  denote the modified Bessel functions of the first kind of order 0 and 1, respectively. Setting  $\kappa_{\phi} \to 0$  yields Eqs. (1) and (2). Importantly, setting  $\kappa_{\phi} \to 0$  does not conceptually change the general vector operations we present in Fig. 2.

For a sufficiently large  $\kappa$  (i.e., high certainty), the nonlinearity  $f(\kappa)$  approaches the linear function,  $f(\kappa) \rightarrow 2\kappa - 2$ . In our **quadratic approximation**, we thus replace the non-linearity by a quadratic decay:

$$d\kappa_t = -\frac{1}{\kappa_\phi + \kappa_v} \left(\kappa_t^2 - \kappa_t\right) dt + \sqrt{2\kappa_z dt} \sin(z_t - \mu_t), \tag{11}$$

which well-approximates the circKF in the high certainty regime.

#### 632 Network model

We derived a rate-based network model that implements (approximations of) the circKF, by encoding the von Mises posterior parameters in activity  $\mathbf{r}_t \in \mathbb{R}^N$  of a neural population with N neurons. Thereby, we focused on the simplest kind of network model that supports such an approximation, which is of the form:

$$d\mathbf{r}_t = -\frac{1}{\tau} \mathbf{r}_t \, dt - g(\mathbf{r}_t) \mathbf{r}_t \, dt + W \cdot \mathbf{r}_t \, dt + \mathbf{I}_t^{\mathsf{ext}},\tag{12}$$

where  $\tau$  is the network time constant,  $g : \mathbb{R}^N \to \mathbb{R}_+$  is a scalar nonlinearity, and the elements of  $\mathbf{r}_t$ are assumed to be ordered by the respective neuron's preferred HD,  $\phi_1, \ldots, \phi_N$  (see Eq. (3)). We decomposed the recurrent connectivity matrix into  $W = \frac{w_0}{2}W^{\text{const}} + w_1^{\text{even}}W^{\text{cos}} + w_1^{\text{odd}}W^{\text{sin}}$ , where  $W^{\text{const}}$  denotes a matrix with constant entries, and  $W^{\text{cos}}$  and  $W^{\text{sin}}$  refer to cosine- and sine-shaped connectivity profiles (Fig. 4a). Specifically, due to the network's circular symmetry, the entries of these matrices only depend on the relative distance in preferred HD, and are given by  $W_{ij}^{\text{const}} = \frac{2}{N}$ ,  $W_{ij}^{cos} = \frac{2}{N}\cos(\phi_i - \phi_j)$ , and  $W_{ij}^{sin} = \frac{2}{N}\sin(\phi_i - \phi_j)$ . The scaling factor  $\frac{2}{N}$  was chosen to facilitate matching our analytical results from the continuum network to the network structure outlined here. We further considered a cosine-shaped external input of the form  $I_t^{ext}(\phi_i) = I_t(dt)\cos(\Phi_t - \phi_i)$  that is peaked around an input location  $\Phi_t$ . Here,  $I_t(dt)$  denotes the maximum input in the infinitesimal time bin dt.

As described in Results, we assume the population activity  $\mathbf{r}_t$  to encode the HD belief parameters  $\mu_t$  and  $\kappa_t$  in the phase and amplitude of the activity's first Fourier component. As we show in the SI, the described network dynamics thus lead to the following dynamics of the cosine-profile parameters  $\mu_t$  and  $\kappa_t$ :

$$d\mu_t = w_1^{\text{odd}} dt + \frac{I_t}{\kappa_t} \sin(\Phi_t - \mu_t), \tag{13}$$

$$d\kappa_t = \left(w_1^{\text{even}} - \frac{1}{\tau}\right)\kappa_t \, dt - g(\mathbf{r}_t)\kappa_t \, dt + I_t \cos(\Phi_t - \mu_t). \tag{14}$$

<sup>652</sup> To derive these dynamics, we assumed the following:

1. The network is *rate-based*.

<sup>654</sup> 2. Our analysis assumes a continuum of neurons, i.e.  $N \to \infty$ . For numerical simulations, and <sup>655</sup> the network description below, we used a finite-sized network of size N that corresponds <sup>656</sup> to a discretization of the continuous network. SI Fig. S2 demonstrates only a very weak <sup>657</sup> dependence of our results on the exact number of neurons in the network.

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 3. Our analysis and simulations focused on the first Fourier mode of the bump profile, and is
 thus independent of the exact shape of the profile (as long as Eq. (3) holds).

### **Network parameters for Bayesian inference**

Having identified how the dynamics of the  $\mu_t$  and  $\kappa_t$  encoded by the network (Eqs. (13) & (14)) depend on the network parameters, we now tuned these parameters to match these dynamics to those of the mean and certainty of the circKF (Eqs. (8) & (9)). Specifically, we find for the network parameters:

• Odd recurrent connectivities are modulated by angular velocity observations,  $w_1^{\text{odd}} = \frac{\kappa_v}{\kappa_\phi + \kappa_v} v_t$ , which shifts the activity profile without changing its amplitude<sup>7,8</sup>.

• Absolute HD observations  $z_t$  are represented as the peak position  $\Phi_t$  of a cosine-shaped external input whose amplitude is modulated by the reliability of the observation, i.e.,  $I_t = \sqrt{2\kappa_z dt}$ . The inputs might contain additional Fourier modes (e.g., a constant baseline), but those do not affect the dynamics in Eqs. (13) and (14).

- The even component of the recurrent excitatory input needs to exactly balance the internal activity decay, i.e.,  $w_1^{\text{even}} \frac{1}{\tau} = 0$ .
- The decay nonlinearity is modulated by the reliability of the angular velocity observations, and is given by  $g(\mathbf{r}_t) = \frac{1}{2(\kappa_\phi + \kappa_v)} f(\kappa(\mathbf{r}_t))$ , where  $f(\cdot)$  equals the nonlinearity that governs

the certainty decay in the circKF (Eq. (10)). This can be achieved, e.g., through interaction with an inhibitory neuron (or a pool of inhibitory neurons) with activation function  $f(\cdot)$  that computes the activity bump's amplitude  $f(\kappa(\mathbf{r}_t))$ .

#### 678 Quadratic approximation

To gain additional analytical tractability, we further approximated the recurrent inhibition by one that takes the form  $g(\mathbf{r}_t)\mathbf{r}_t \to w^{quad} \left(\pi \sum_{i=1}^{N} [r_t^{(i)}]_+\right) \cdot \mathbf{r}_t$ , where  $[\cdot]_+$  denotes the rectification nonlinearity. The resulting recurrent inhibition can be shown to be quadratic in the amplitude  $\kappa_t$ , and has the further benefit of introducing an attractor state at a positive bump aplitude (see below). In the large population limit,  $N \to \infty$ , this leads to the amplitude dynamics (see SI for derivation)

$$d\kappa_t = \left(w_1^{\mathsf{even}} - \frac{1}{\tau}\right)\kappa_t \, dt - w^{\mathsf{quad}}\kappa_t^2 dt + I_t \cos(\Phi_t - \mu_t). \tag{15}$$

The dynamics of the phase  $\mu_t$  does not depend on the form of  $g(\cdot)$  and thus remains to be given by Eq. (13). If we set the network parameters to  $w^{\text{quad}} = \frac{1}{\kappa_{\phi} + \kappa_v}$  and  $w^{\text{even}} - \frac{1}{\tau} = \frac{1}{\kappa_{\phi} + \kappa_v}$ , while sensory input, i.e. angular velocity  $v_t$  and absolute HD observations  $z_t$ , enter in the same way as before, the network implements the quadratic approximation to the circKF (Eqs. (8) & (11)).

#### 688 Ring-attractor networks

In absence of absolute HD observations ( $I_t = 0$ ), the amplitude dynamics in Eq. (15) has a stable **fixed point** at  $\kappa^* = \frac{w^{\text{even}} - 1/\tau}{w^{\text{quad}}}$  and no preferred phase, making it a ring-attractor network. Linearizing the  $\kappa_t$  dynamics around this fixed points reveals that it is approached with **decay speed**   $\beta = w^{\text{even}} - \frac{1}{\tau}$ . A large value of  $\beta$  denotes faster dynamics and thus indicates more rigid attractor dynamics. In the limit of  $\beta \to \infty$  we consider the attractor to be a "strict" attractor that, upon any perturbation, immediately moves back to its attractor state. For the quadratic approximation network, we find  $\kappa^* = 1$  and  $\beta = \frac{1}{\kappa_{\phi} + \kappa_v}$ . Further, in our simulations in Fig. 5, we explored network dynamics with a range of  $\kappa^*$  and  $\beta$  values by adjusting network parameters accordingly.

### 697 Multiple population network

We extended the single population network dynamics, Eq. (12), to encompass five populations: a HD population, which we designed to track HD estimate and certainty with its bump parameter dynamics, two angular velocity populations (AV+ and AV-), which are tuned to HD and are differentially modulated by angular velocity input, an inhibitory population (INH), and a population that mediates external input (EXT), corresponding to absolute HD observations. The resulting network dynamics become (see SI for details):

$$\dot{\mathbf{r}}_{t}^{HD} = -\frac{1}{\tau_{HD}}\mathbf{r}_{t}^{HD} + W_{HD\leftarrow HD} \cdot \mathbf{r}_{t}^{HD} + W_{HD\leftarrow AV+} \cdot \mathbf{r}_{t}^{AV+} + W_{HD\leftarrow AV-} \cdot \mathbf{r}_{t}^{AV-}$$
(16)

$$+ (W_{HD \leftarrow INH} \mathbf{r}_t^{INH}) \circ \mathbf{r}_t^{HD} + \mathbf{I}_t^{ext}, \tag{17}$$

$$\tau_{AV^+} \dot{\mathbf{r}}_t^{AV^+} = -\mathbf{r}_t^{AV^+} + (o^{AV} + v_t) W_{AV^+ \leftarrow HD} \cdot \mathbf{r}_t^{HD}, \tag{18}$$

$$\tau_{AV^{-}}\dot{\mathbf{r}}_{t}^{AV^{-}} = -\mathbf{r}_{t}^{AV^{-}} + (o^{AV} - v_{t})W_{AV^{-}\leftarrow HD} \cdot \mathbf{r}_{t}^{HD}, \tag{19}$$

$$\tau_{INH}\dot{\mathbf{r}}_t^{INH} = -\mathbf{r}_t^{INH} + W_{INH\leftarrow HD} \cdot [\mathbf{r}_t^{HD}]_+ + W_{INH\leftarrow INH} \cdot \mathbf{r}_t^{INH}.$$
(20)

Here, the  $W_{to \leftarrow from}$  denote connectivities within and between populations, and  $o^{AV}$  is a constant activity baseline in the AV populations.

The network parameters were tuned such that the activity profile in the HD population tracks 706 the dynamics of the circKF guadratic approximation, in the same way as for the single-population 707 network, Eq. (12). To limit the degrees of freedom, we further constrained the connectivity struc-708 ture between HD and AV+/- and INH populations by the known connectome of the Drosophila HD 709 system (hemibrain dataset<sup>33</sup>). Specifically, we focused on the connectivities between EPG, PEN1 710 and  $\Delta 7$  neurons (which in our model corresponds to HD, AV+/- and INH neurons), sorted accord-711 ing to anatomical regions within the ellipsoid body and the protocerebral bridge (Fig. 6b). Thereby, 712 we used total number of synaptic connections between two regions as a proxy for connection 713 strength. We further assumed that interactions within AV+/- populations and between AV+/- and 714 INH populations were negligible. The resulting connectivity profile in Fig. 6c was determined by 715 matching the Drosophila connectome as closely as possible, while allowing for modulation of the 716 across-population connection strengths  $c_0^{HD}, c_1^{HD}, c^{AV^{\pm} \leftarrow HD}, c^{HD \leftarrow AV^{\pm}}, c_0^{INH \leftarrow HD}, c_1^{INH \leftarrow HD},$ 717  $c_0^{INH}$ ,  $c_1^{INH}$ , and  $c^{HD \leftarrow INH}$ . We specify the specific analytic functions we used to create the con-718 nectivity matrix in Fig. 6c in the SI, where we also compute the connection strengths analytically. 719

#### 720 Simulation details

#### 721 Numerical integration

Our simulations in Figs. 4 and 5 used artificial data that matched the assumptions underlying our 722 models. In particular, the 'true' HD  $\phi_t$  followed a diffusion on the circle, Eq. (7), and observations 723 were drawn at each point in time from Eqs. (5) and (6). To simulate trajectories and observations, 724 we used the Euler-Maruyama scheme<sup>54</sup>, which supports the numerical integration of stochastic 725 differential equations. Specifically, for a chosen discretization time step  $\Delta t$ , this scheme is equiv-726 alent to drawing trajectories and observations from Eqs. (7), (5) and (6) directly while substituting 727  $dt \rightarrow \Delta t$ . The same time-discretization scheme was used to numerically integrate the SDEs of the 728 circKF, Eqs (8) and (9), its quadratic approximation, Eq. (11), and the network dynamics, Eqs. (12) 729 and (16)-(20). 730

#### 731 Performance measures

To measure performance, in Figs. 4f, 5b and 5d we computed the circular average distance<sup>53</sup> of the estimate  $\mu_T$  from the true HD  $\phi_T$  at the end of a simulation of length T = 20 from P = 5'000 simulated trajectories by  $m_1 = \frac{1}{P} \sum_{k=1}^{P} \exp\left(i\left(\mu_T^{(k)} - \phi_T^{(k)}\right)\right)$ . The absolute value of the imaginaryvalued circular average,  $0 \le |m_1| \le 1$  denotes an empirical precision (or 'inference precision'), and thus measures how well the estimate  $\mu_T$  matches the true HD  $\phi_T$ . Here, a value of 1 denotes an exact match. The inference precision is related to the circular variance via  $\operatorname{Var}_{circ} = 1 - |m_1|$ . In SI Fig. S5, we provide histograms with samples  $\mu_T - \phi_T$  with different numerical values of  $|m_1|$ , to provide some intuition for the spread of estimates for a given value of the performance measure.

We estimated performance through such averages for all absolute HD observation reliabilities 740  $\kappa_z$  in Figs. 4f and 5b. For the inset of Fig. 5b, and for Fig. 5d, we additionally performed a grid 741 search over the fixed-point amplitude  $\kappa^*$  (inset of Fig. 5b), or both the fixed-point amplitude  $\kappa^*$  and 742 of the inverse time constant  $\beta$  (Fig. 5d). For each setting of  $\kappa^*$  and  $\beta$  we assessed the performance 743 by computing an average over this performance for a range of observation reliability  $\kappa_z$ , weighted 744 by how likely each observation reliability is a-priori assumed to be. The latter was specified by a 745 log-normal prior,  $p(\kappa_z) = \text{Lognormal}(\mu_{\kappa_z}, \sigma_{\kappa_z}^2)$ , favouring intermediate reliability levels. We chose 746  $\mu_{\kappa_z} = 0.5$  and  $\sigma_{\kappa_z}^2 = 1$  for the prior parameters, but our results did not strongly depend on this 747 parameter choice. The performance loss shown in Fig. 5d also relied on such a weighted average 748 across  $\kappa_z$ 's for a particle filter benchmark (PF, see SI for details). The loss itself was then defined 749 as  $1 - \frac{\text{Performance}}{\text{Performance PF}}$ 750

### 751 Update weights

In Fig. 5c, we computed the weight with which a single observation with  $|z_t - \mu_t| = 90^\circ$  changes 752 the HD estimate. We defined this weight as the change in HD estimate, normalized by the value 753 of the maximum possible change,  $w = \frac{\Delta \mu_t}{\pi} = \frac{1}{\pi} \tan^{-1} \frac{\alpha(\kappa_z dt)}{\kappa_t}$ . Here,  $\alpha(\kappa_z dt)$  denotes a function 754 that ensures a linear scaling of the Fisher information with sampling time step (see ref<sup>21</sup>, Theorem 755 2, for details about this function). Thus, by design of the observation model, the Fisher information 756 of a single observation with reliability  $\kappa_z$  during a time interval  $\Delta t$  is given by  $I_{z_t}(\phi_t) = \kappa_z \Delta t$ . 757 We plot the weight as a function of the Fisher information of a single update (how reliable is the 758 observation?) and the Fisher information of the current HD estimate (how certain is the current 759 estimate?), which is given by 760

$$I_{\mu_t,\kappa_t}(\phi_t) = \mathbb{E}\left[\left(\frac{\partial}{\partial\phi}\log\mathcal{VM}(\phi,\mu_t,\kappa_t)\right)^2\right] = \kappa_t \frac{I_1(\kappa_t)}{I_0(\kappa_t)}.$$
(21)

### 761 **Details on numerical simulations**

In our network simulations, we set the network decay constant  $\tau$  to an arbitrary, but non-zero, value. Effectively, this resulted in a cosine-shaped activity profile. Note that by setting higher-order recurrent connectivities accordingly, other profile shapes could be realized, without affecting the validity of our analysis above. From the neural activity vector  $\mathbf{r}_t$ , we retrieved the natural parameters  $\theta_t$  with a decoder matrix  $A = (\cos(\phi^{(i)}), \sin(\phi^{(i)}))^T$ , such that  $\theta_t = A \cdot \mathbf{r}_t$ , and subsequently computed the position of the bump by  $\phi_t = \arctan 2(\theta_2, \theta_1)$ , and the encoded certainty (length of the population vector) by  $\kappa_t = \sqrt{\theta_1^2 + \theta_2^2}$ .

In all our simulations, times are measured in units of inverse diffusion time constant  $\kappa_{\phi}$ , where we set  $\kappa_{\phi} = 1s$  for convenience. Figures were generated based on simulations with the following

771 parameters:

• Figure 4e:  $\kappa_v = 2$ ,  $\kappa_z = 10$  (during 'Visual cue' bout),  $\kappa_z = 0$  (during 'Darkness' bout),  $\Delta t = 0.01$ .

• Figure 4f, 5b, 5d:  $\kappa_v = 1$ , T = 20,  $\Delta t = 0.01$ . Results are averages over P = 5000 simulation runs.

• Figure 5e:  $\kappa_v = 1$ ,  $\kappa_z = 1$ , T = 10,  $\Delta t = 0.01$ .

Trajectory simulations and general analyses were performed on a MacBook Pro (Mid 2019) running 2.3 GHz 8-core Intel Core i9. Parameter scans were run on the Harvard Medical School O<sub>2</sub> HPC cluster. For all our simulations, we used Python 3.9.1 with NumPy 1.19.2. Jupyter notebooks, Python scripts, and data to reproduce the figures will be made available upon acceptance of the manuscript.

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