

1 **Title:**

2 The Computational Neuroanatomy of Predictive Dynamics of Pain Perception

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16 **Abstract**

17 Pain perception is an active process that regulates nociceptive inputs by descending opioidergic
18 signals, in which the brain encodes pain-related predictive and corrective terms, after having made
19 Bayesian-like inferences about noxious amplitudes. Offset analgesia (OA), a large reduction of
20 tonic pain after a small nociceptive termination, is typical empirical evidence of on-line pain
21 modulation through prediction and its correction. However, the basic computational structure
22 underlying OA is not understood. Here, we adopted a constructive approach, formulated the
23 inference of noxious amplitudes with a Kalman filter model, i.e., a recursive Bayesian
24 computation, and then deduced the computational structure for OA, in which an interaction
25 between two latent state variables was implemented. Simulation results suggested that the
26 unidirectional interaction of the two states with two dissociable roles (an integral over time and a
27 derivative of stimulus changes) is crucial for OA. Our results, combined with previous anatomical
28 studies, suggest a computational basis of neural connectivity for pain. The ACC and aINS interact
29 to compute a descending prediction to the brainstem, i.e. PAG, while ascending inputs are filtered
30 in the thalamus and delivered to the cortices as prediction errors. Thus, we suggest dissociable,
31 computational roles of the ACC and aINS in pain processing.

32 **Author Summary**

33 Understanding the computational theory of pain perception is crucial for clarifying why some
34 painful syndromes become chronic. Here, we propose a computational neuroanatomical model of
35 endogenous pain modulation and we simulate a model for offset analgesia. We first demonstrate
36 through model comparisons that the brain encodes at least two distinct states to estimate ongoing
37 nociception: a derivative of input changes and its integral. We suggest that its neural substrate
38 comprises hierarchical circuits composed of cortices, the thalamus, and brainstem. Second, we
39 show that the computational basis of disrupted pain modulation in patients is pseudo-neglect of
40 actual sensory inputs, with bias toward the internal prediction. Our results are the first to provide

41 a neurocomputational mechanism of pain perception dynamics and a factor that determines its

42 functionality.

43

44 **Introduction**

45 Pain processing is an essential cognitive function for organismal survival. After an injury,
46 persisting tonic pain is an important cue to monitor the condition of the body and to choose
47 appropriate actions, e.g., resting, favoring the injured structure, or escaping. Modern theories
48 have proposed that multiple regions and the network they form (Fig. 1) represent such pain
49 processing [1–3], since there is no unitary region for pain in the brain, i.e., a “pain cortex”[4–6].
50 However, because of its complexity, the means by which the neural processing of these regions
51 is integrated still remains puzzling.

52

53 **Fig.1 | A consensus on neuroanatomy and a pain processing network.** The representative
54 theory of the neural mechanism of pain postulates ascending and descending pathways [3,35–
55 37]. The ascending pathway (red arrows) conveys nociceptive inputs from the spinal cord to the
56 cortex via the thalamic nucleus. The descending pathway projects from cortical regions to the
57 brainstem, e.g., the Periaqueductal Gray (PAG) or the Rostral Ventromedial Medulla (RVM),
58 finally arriving at the spinal cord to modulate further afferent inputs (black arrows). It has been
59 thought that in this process there should be two modulatory circuits, i.e., one that consists of the
60 anterior cingulate cortex (ACC) and the prefrontal cortex (PFC), which provide emotional
61 modulation (green dashed arrow), and another that consists of the anterior insula cortex (aINS)
62 and the amygdala (AMY), which supply attentional modulation (cyan solid arrow).

63

64 Theoretically, Bayesian computation is fundamental in sensory perception, such as vision
65 and touch [7–11]. Pain perception is also thought to involve Bayesian computation. For instance,
66 various studies have suggested that placebo and nocebo effects for phasic pain, e.g., a pulse of
67 noxious heat, can be explained by Bayesian inference of pain, in which the prediction of
68 nociceptive inputs, i.e., priors, is integrated with the stimulus input, i.e., likelihood, leading to

69 pain perception, i.e., posterior [12–16]. Meanwhile, the current painful experience itself should
70 provide effective cues to expect incoming tonic pain. For example, an increase in pain intensity
71 often signals still more pain to come [17].

72 Offset analgesia (OA) is well-known empirical evidence of this effect, defined as a
73 disproportionately large reduction of perceived pain intensity immediately after a small, i.e., 1°C
74 decrease in the presented temperature [18–20]. Hyperalgesia, which is induced by the opposite
75 temperature pattern of OA is called onset hyperalgesia (OH), and is thought to have a common
76 neural basis, although there is less empirical and neuroimaging evidence [21–23]. Since these
77 temporal dynamics characterize neural processing tonic pain, illustrating the computational model
78 based on Bayesian inference should be useful to ascertain which neural structures are engaged
79 and how they contribute.

80 Clinically, OA has been used as an index of endogenous pain modulation, and the
81 deficit of this phenomenon, i.e., less or no analgesic effect after reduction of a noxious heat
82 stimulus, has been reported in patients with neuropathic pain [24,25] and other chronic pain
83 syndromes [26–30]. These dysfunctions can be caused by descending modulatory regions, e.g.,
84 the anterior cingulate cortex (ACC) and brainstem, which showed weaker BOLD signals in
85 patients than in healthy controls [31]. This seemed to produce a slower pain perception [28],
86 but few investigations have identified the neuropathological mechanism underlying attenuation
87 of OA in chronic pain patients [32].

88 To figure out the computational structure underlying OA and OH, we have built a
89 computational model of tonic pain perception, based on a recursive Bayesian computational
90 process, i.e., a Kalman filter [33]. The purpose here is to test various structures of hidden causes
91 of pain, i.e., latent states and noxious intensity, i.e., observable value, in Kalman filter models
92 that are necessary to replicate characteristics of OA and OH reported in human studies (Fig. 2).
93 This approach to computational structure may also reveal corresponding neural structures with
94 dissociable cortical functions [34]. In particular, the total number of hidden variables and how

95 they interact in the identified computational model, provide a basis to understand how many
96 neural areas are involved and how they are connected in the brain. For example, it is widely
97 known that emotion and attention are processed in distinct descending circuits to modulate pain
98 [3,35–37] (Fig. 1) . This can be modeled by the two latent states that interact equivalently, or
99 else there is no interaction between them. Meanwhile, the predictive coding framework [38–40]
100 has proposed a hierarchical structure between neural populations to encode the world, i.e., top-
101 down predictive pathways and bottom-up corrective pathways.

102

103 **Fig.2 | Offset analgesia and onset hyperalgesia.** (A) The pain intensity rating for the temperature
104 of the offset analgesia (OA) condition (solid red line) showed an increase in T2, but was largely
105 reduced in T3 compared to the constant condition (dashed black line). (B) The pain intensity
106 rating for the temperature of the onset hyperalgesia (OH) condition (solid cyan line) decreased in
107 T2, but largely increased in T3 compared to the constant condition (dashed black line). (C)
108 Removing the effect of habituation, which resulted in a gradual rating decrease over time in all
109 conditions, deviations of the pain intensity rating of OA and OH from that of the constant
110 condition revealed more clearly the OA and OH phenomena. These temperature patterns and pain
111 intensity ratings were reproduced in accordance with previous literature[22].

112

113 Thus, we hypothesized that the brain represents one or more latent state variables that
114 represent an environmental source of pain and that this computational structure is crucial for OA
115 and OH. (1) In order to explain OA and OH, are two latent states necessary or not? (2) If so,
116 how do they generate observable output? (3) How do they interact? (4) How does this theory
117 explain the neural basis of chronic pain? By identifying these structures in a framework of
118 predictive coding with the normative model using Kalman filter theory, we provide insights on
119 the unknown anatomical structure involved in tonic pain processing as a computational
120 constraint on neuroanatomy.

121 **Results**

122 *General framework*

123 Typical temporal profiles of OA and OH are shown in Figs. 2A-B. During T3 phase, on-line rating
124 of perceived pain intensity was undershot in the OA condition and overshoot in the OH condition,
125 compared to the constant baseline condition (Fig. 2C). Here, we aimed to replicate such effects
126 with our computational models. Our model, based on a Kalman filter, comprises two processes:
127 state prediction and state estimation. In the state prediction phase, the latent state in the next time
128 step is predicted by the previous estimate. In the state estimation phase, such a prediction is
129 refined by prediction error, i.e., the difference between measured input and its estimate after
130 filtering, depending on measurement precision.

131 We test our computational models and examine which structure may explain the
132 properties of human pain perception with the representative experiment paradigm that uses the
133 continuous heat stimuli on the skin, including a slight decrease and increase above the pain
134 threshold (Fig. 3A). The thermal stimulus consisted of three phases: the initial painful stimulus
135 (T1, during 5 sec), 1-2°C increase/decrease to the second stimulus (T2, during 5 sec), and return
136 to the T1 stimulus (T3, during 10 sec). In T3 phase, perceived pain intensity is expected to
137 reduce/increase disproportionately to the presented temperature. Compared to the baseline
138 condition (T1:45-T2:45-T3:45°C, BL), we tested two temperature patterns of (1) OA1: 45-46-
139 45°C and (2) OA2: 45-47-45°C. The OA2 condition should be useful for testing whether the
140 extent of the analgesic effect is proportional to the step size [23], i.e., the step size of +2°C results
141 in a larger analgesic effect than that of +1°C. Furthermore, to account for a bidirectional
142 modulation, i.e., OH, in a unified model, we also decided to test the OH1 condition, (3) OH1: 45-
143 44-45°C, where the perceived pain intensity is expected to increase disproportionately in T3 phase.
144 All of these four stimulus patterns start from 44.5°C (1sec) and terminate with 44°C (1sec), which
145 is just above the pain threshold, since OA and OH have been discussed as phenomena for painful
146 stimuli, not painless ones.

147

148 **Fig.3 | Thermal stimulus and single-state model.** (A) The thermal stimulus used in the
149 simulations. (B) Diagram of single-state model structure. The circle indicates the latent variable,
150 and the square indicates the measurement estimate. The magenta arrow indicates the prediction
151 of the next state. The blue arrow indicates the measurement estimate from the predicted latent
152 variable. The state equation and measurement equation are described within the gray rectangle.
153 (C) The left is the simulation result of pain intensity. Simulations under the conditions of four
154 temperature patterns are shown by dotted black, solid red, green, and cyan lines. The black arrow
155 indicates that the single-state model did not induce any effects of OA or OH. The right is the
156 simulation result of a latent state variable under the OA2 condition. The dotted green line indicates
157 the dynamics of the latent variable, and the solid black line indicates the temperature pattern of
158 OA2.

159

160 *The single state did not explain OA or OH.*

161 We first tested whether the single-state model (Fig. 3B) could replicate OA and OH. The main
162 goals of this simulation were to determine: (1) whether OA1/OA2 conditions produce an
163 undershoot, i.e., analgesia, in T3 phase and (2) whether the OH1 condition produces an overshoot,
164 i.e., hyperalgesia in T3 phase. Briefly, this model failed to produce these phenomena, since there
165 were no undershoots/overshoots in T3 phase. (Fig. 3C, left). For example, in the OA2 condition,
166 the latent state variable of the pain prediction \hat{x} increased in T2 phase, but in T3 phase diminished
167 to the same value as in T1 phase, without any deviation from the presented temperature (Fig, 3C,
168 right). This indicated that although the Kalman filter model with the single state successfully
169 estimated the presented temperature accurately, it did not replicate either OA or OH. These results
170 suggest that more than one state variable in the Kalman filtering model is necessary to reproduce
171 OA and OH phenomena. Results of further model testing with two-state models are shown in the

172 following sections.

173

174 *Model comparison within model family 1: the parallel contribution of the state to measurement*
175 *estimation.*

176 In model family 1, where two state variables (\hat{x}_1 , \hat{x}_2) additively generate a prediction of pain
177 intensity, we tested three model structures. The graphical models and corresponding state-space
178 representations of the tested models are summarized in Fig. 4A. In the “No interaction” model
179 (Nint), \hat{x}_1 and \hat{x}_2 do not interact, i.e., each of them is predicted independently in the next step
180 from its own previous estimate. In the “Unidirectional interaction” model (Uint), \hat{x}_1 in the next
181 step is updated from both previous estimates of \hat{x}_1 and \hat{x}_2 , whereas \hat{x}_2 in the next step is
182 updated only on its own. In the “Bidirectional interaction” model (Bint), both variables in the
183 next step are predicted from their own and the other’s previous estimates.

184

185 **Fig.4 | Model family 1. (A)** Diagrams of each model structure. Circles indicate latent variables,
186 and squares indicate the measurement estimate. Magenta arrows indicate the prediction of the
187 next state. Blue arrows indicate the measurement estimate from latent variables. The state and
188 measurement equations are described in the gray rectangles. **(B)** Simulation results of pain
189 intensity under four temperature patterns are shown by dotted black, solid red, green, and cyan
190 lines. **(C)** Simulation results of latent state variables in the OA2 condition are depicted by green
191 dashed and dotted lines.

192

193 Fig. 4B showed the simulation results for respective stimulus patterns. In all models,
194 estimated pain intensity increased from T1 to T2 in the OA1 condition, following the actual
195 stimulus dynamics. From T2 to T3, however, only the Uint model resulted in an undershoot,

196 relative to constant conditions, i.e., OA, whereas the other two models showed no such effect.
197 The analgesic effect in the Uint model was larger in OA2 than OA1, which was consistent with
198 literature indicating that the degree of analgesia depends on the shift size [23]. Furthermore, in
199 the OH1 condition, only the Uint model showed an overshoot in T3, i.e., OH. The Bint model
200 resulted in enlarged peaks, but showed no undershoot/overshoot.

201 These results may be caused by differences in temporal profiles of the evolution of two
202 latent state variables (Fig. 4C). In particular, it should be noted of the Uint model, that the
203 temporal profiles of \hat{x}_1 and \hat{x}_2 were significantly dissociable, as if they have different roles. \hat{x}_1
204 slowly tracked the abrupt change of the stimulus, whereas \hat{x}_2 quickly responded to the abrupt
205 change, but did not sustain its value when the stimulus became constant. In other words, \hat{x}_1
206 represents an integral over time and \hat{x}_2 represents a derivative of a stimulus change. Our
207 simulation suggests that the unidirectional interaction between the two variables characterizes
208 two different roles of latent variables, which are necessary to replicate OA/OH phenomenon.
209 This further suggests that these differences in the functional roles of two state variables may
210 characterize the different temporal dynamics of neural activities associated with the
211 representations of two state variables.

212

213 *Model comparison within model family 2: the solitary contribution of the state-to-measurement*
214 *estimate.*

215 In model family 2, where only one of the two state variables (\hat{x}_1) generates pain intensity, we
216 also tested three model structures. The graphical models and corresponding state-space
217 representations of the tested models are summarized in Fig. 5A. Two of these A matrices are
218 shared with those in model family 1, except A_{IUint} . In the “Unidirectional interaction” model
219 (Uint), a latent variable \hat{x}_1 , which predicts the next state from previous estimates of both \hat{x}_1 and

220 \hat{x}_2 , is used to estimate the measurement. In the “Inverted Unidirectional interaction” model
221 (IUint), on the other hand, a latent variable \hat{x}_1 , which predicts the next state from only its own
222 previous estimate, is used to estimate the measurement, and the other state \hat{x}_2 is updated by the
223 previous estimate of both \hat{x}_1 and \hat{x}_2 but did not directly influence the pain intensity estimate.
224

225 **Fig.5 | Model family 2.** (A) Diagrams of each model structure. Circles indicate latent variables,
226 and squares indicate the measurement estimate. Magenta arrows indicate the prediction of the
227 next state. Blue arrows indicate the measurement estimate from latent variables. State dynamics
228 and the measurement equation are described in the gray rectangles. (B) Simulation results of
229 pain intensity under four temperature patterns are shown by dotted black, solid red, green, and
230 cyan lines. (C) Simulation results of latent state variables in the OA2 condition are depicted by
231 green dashed and dotted lines.
232

233 Simulation results of pain intensity in all conditions and latent variables in the OA2
234 condition are depicted in Fig. 5B and 5C, respectively. As in the result of model family 1, only
235 the Uint model replicated an undershoot/overshoot in T3 phase, while the other models did not.
236 The latent state variables of the Uint model showed the time constant difference, although those
237 of the Bint were identical. One latent variable of IUint, \hat{x}_2 , diverged from 0, although the pain
238 intensity was similar to that of the Nint model of model family 1. As in the result of model
239 family 1, the temporal profile of \hat{x}_1 and \hat{x}_2 in the Uint model are dissociable, as if \hat{x}_1 represents
240 an integral over time and \hat{x}_2 represents a derivative of stimulus change. In principle, we did not
241 find a crucial difference in the Uint models between model family 1 and 2, i.e., $H = [1 \ 1]$ vs.
242 $[1 \ 0]$.

243

244 *Aberrant transition noise induces OA dysfunction.*

245 Given the previous considerations on computational backgrounds of psychiatric disorders (e.g.,
246 schizophrenia)[41–44], we hypothesized that chronic pain could be due to too strong prior
247 information compared to the prediction error. To test this, using the Uint model in model family
248 2, we examined the impact of the variances of transition noise in the OA2 condition by
249 manipulating the transition noise, i.e., prior uncertainty of pain, such that $\sigma_1^2 = \sigma_2^2 =$
250 0.1, 0.03, 0.01, or 0.005. Simulation results of pain intensity with different variances are
251 depicted in Fig. 6A. Smaller variances showed insensitive responses to the temperature
252 increment in T1. They reached the same peak in T2 phase, but their latency was longer, which
253 was consistent with features of chronic pain patients [28]. Notably, models with smaller
254 variances showed less or no undershoot in T3 phase, i.e., small analgesic effects, depicted in a
255 rectangular window in Fig. 6A. This was caused by a difference of Kalman gain, which is
256 calculated as a relative value between transition noise (prior uncertainty) and measurement
257 noise (sensory uncertainty). In fact, smaller variance of transition noise resulted in smaller
258 Kalman gain for either \hat{x}_1 or \hat{x}_2 (Fig. 6B). Since Kalman gain determines the influence of
259 prediction error on updating the estimate of latent state variables, i.e., smaller Kalman gain
260 ignored the abrupt change in stimulus intensity in T3 phase, measurement estimate maintained
261 high intensity and showed no undershoots. This suggests that such strict sensory filtering and
262 exaggerated dependency on internal prediction of pain resulted in insensitivity to stimulus
263 changes, underlying dysfunction of endogenous pain modulation, like OA, in chronic pain
264 patients [24–31].

265

266 **Fig.6 | Impact of variances of transition noise.** (A) Simulation results of pain intensity with
267 four variances of transition noise are shown in solid-colored lines. (B) Simulation results of
268 Kalman gain of \hat{x}_1 (top) and of \hat{x}_2 (bottom) with four variances of transition noise are shown in
269 solid-colored lines.

270 **Discussion**

271 To illustrate the neural mechanism underpinning the active, dynamic process of tonic pain
272 perception, i.e., offset analgesia (OA) and onset hyperalgesia (OH), we investigated the nature
273 of an essential structure of the computational mechanism behind this process. Given that pain
274 perception relies on Bayesian inference [12–16], our working hypothesis is that tonic pain
275 perception can be modeled using a Kalman filter model. First, we showed that the single-state
276 model failed to replicate OA and OH, whereas the supportive models of two states indicated a
277 core feature of model structure necessary to produce OA and OH. There was no difference
278 between the structures of measurement matrix H , i.e., \hat{x}_1 had to contribute to estimating
279 measurement \hat{y} , although the contribution of \hat{x}_2 was not always necessary. The state transition
280 matrix A determined a unidirectional interaction of latent variables, i.e., \hat{x}_1 in the next step is
281 predicted from \hat{x}_2 as well as by \hat{x}_1 . In this structure, \hat{x}_1 and \hat{x}_2 showed distinct temporal
282 dynamics, as if \hat{x}_1 represents an integral over time and \hat{x}_2 represents a derivative of stimulus
283 change. Finally, we suggested that a strong prior belief in pain may cause OA dysfunction in
284 chronic pain patients. These identified computational structures provide insight into the
285 neuroanatomical structure of pain processing.

286 Which brain regions regulate pain has been a long-standing question in brain science,
287 and pain researchers have focused on the PAG as a key terminal of descending modulatory
288 circuits from the cortex [19,45–49], including offset analgesia [50]. However, cortico-brainstem
289 connectivity has remained intractable because neuroimaging the brainstem requires high-
290 resolution fMRI [45]. At the same time, cortical connectivity relevant to pain processing has
291 been too complicated to understand. In fact, both the ACC [45,51,52] and the aINS [19,53] have
292 descending projections to the PAG, which have been considered crucial to pain modulation, but
293 their functional dissociation still remains unclear (Fig. 1). Here, we approached these questions
294 by formulating the role of the PAG as the prediction of pain intensity (\hat{y}). This is because the

295 BOLD signals of the PAG represented the expectation of pain intensity rather than the actual
296 intensity [54]. If so, the spinal cord should represent the prediction error $y - \hat{y}$, based on the
297 descending prediction \hat{y} and the ascending input y (Fig. 7). This is reasonable since, at the level
298 of spinal cord, decreased neural activity was reported during some kinds of analgesic effect,
299 compared to no modulatory conditions [55,56]. Furthermore, the neural function of the cortical
300 regions, i.e., the aINS and the ACC, should be formulated as estimates of latent state variables
301 \hat{x}_1 and \hat{x}_2 , respectively. Predictive coding seems valid for the pain system [16,17,57,58], and
302 neuroimaging studies indicate that BOLD signals in the aINS and the ACC are explained well
303 by the mixture of prediction and its error, rather than sensory intensity itself [54]. Because our
304 Kalman filter model explicitly formulated prediction and corrective terms using latent state
305 variables, the state interactions described in the transition matrix A imply the basic anatomical
306 structure in the brain, at least in cortical regions, in which neural activity is consistent with the
307 predictive coding framework.

308

309 **Fig.7 | Specified neural structures supported by model simulations of OA/OH.** The
310 complicated network, including the brainstem and multiple cortical regions, i.e., ascending and
311 descending pathways of the pain system, is organized in a framework of predictive coding with
312 the Kalman filter model. Signals representing prediction error (red arrows) originate in
313 superficial pyramidal cells (red triangles) and terminate in deep pyramidal cells (black
314 triangles), traveling from lower regions to higher regions. Conversely, signals representing
315 predictions (black arrows) originate in deep pyramidal cells and terminate in superficial
316 pyramidal cells, traveling from higher to lower regions. The blue triangle indicates matrix cells,
317 that encode information about the precision of the prediction error and control relative
318 influences on prediction updates.

319

320 By modeling cortico-brainstem connectivity as the structure of the measurement matrix
321 H , we can tackle a question on the neural mechanism of pain processing: What is the structure
322 of the descending circuit to the PAG from the cortex? We found that the structure of H might
323 take two possible forms. One is that both latent variables, \hat{x}_1 and \hat{x}_2 , estimate the measurement
324 in parallel, i.e., $H = [1 \ 1]$, as in model family 1. The other is that only one latent variable \hat{x}_1
325 has to contribute to the estimate of measurement, i.e., $H = [1 \ 0]$, as in model family 2. We did
326 not find a clear difference between the two structures. Previous studies supported the parallel
327 projection on distinct dual modulation systems with the emotional and attentional circuits [3,59]
328 (Fig. 1). In these previous studies, the aINS and the ACC were thought to be involved in the
329 attentional and emotional circuits, respectively. Nevertheless, this theory conflicts with the fact
330 that the ACC also has a crucial role in attentional analgesia [45,60]. How should we interpret
331 the function of these regions and their connectivity in OA and OH? Because of the time course
332 difference of BOLD signals (we will explain in the following section), \hat{x}_1 is encoded in the
333 aINS, whereas \hat{x}_2 is encoded in the ACC. If so, our results strongly suggested that the
334 descending projection of the aINS to the PAG is a core structure of the general pain modulatory
335 system, while a direct projection of the ACC to the PAG also exists. This is consistent with the
336 aforementioned literature. Moreover, it emphasizes the importance of cortical processing, which
337 determines the amount of pain that is to be modulated [57].

338 We showed that in both model families, a specific structure of the matrix A , i.e.,
339 unidirectional interaction from \hat{x}_2 to \hat{x}_1 , replicated OA and OH phenomena. This structure
340 provided these two variables with different roles, as if \hat{x}_1 served as an integral over time, whereas
341 \hat{x}_2 served as a derivative of the stimulus change. This conclusion, derived from the examination
342 of computational structure, provides a constraint on possible functional connectivity between
343 cortical regions engaged in tonic pain processing. One such region is the ACC, which in fact,
344 activated even before stimulus onset, i.e., during expectation or anticipation [47,51,52,61,62].

345 Furthermore, the ACC was more activated when less controllability was perceived over
346 nociception [63,64], where a large prediction error should occur. This neural implementation is
347 called predictive coding, and another cortical region that shows similar neural activation for pain
348 processing is the aINS[53,54,65,66]. Their connectivity has been considered a cortical center of
349 fine-tuned pain regulation [18,67–70], although their functional roles have seemed
350 indistinguishable. Our results provide an explanation for this paradox: the aINS represents the
351 integral term of noxious stimuli (\hat{x}_1), whereas the ACC represents a derivative term (\hat{x}_2). This
352 dissociation is consistent with the time course difference of BOLD signals observed during tonic
353 pain processing, in which the onset of activation of the ACC was early compared to that of the
354 aINS, while the response duration of the ACC is shorter than that of the aINS [64,71]. Such
355 differences could originate from the unidirectional connectivity, which could implement
356 messages passing from the higher state in the ACC to the lower state in the aINS about the cause
357 of nociception.

358 The current models calculated the Kalman gain based on the measurement and
359 transition noise, which together, control the impact of the prediction error ($y - \hat{y}$) to update the
360 state prediction. In addition, we showed that smaller variances of transition noise resulted in
361 smaller Kalman gain, reducing sensitivity and disrupting OA effects. Thus, this theory explains
362 that disrupted OA in chronic pain patients [24–31] is caused by abnormal filtering due to
363 excessive dependence on top-down pain predictions rather than bottom-up signals. Such a gain
364 control, depending on the precision of the signal, is necessary for the brain to attend precise
365 information more than a noisy one. For example, a noisy retinal input, e.g., a visual stimulus
366 distracted by something, is ignored in the visual system, whereas a precise one, e.g., an attended
367 visual stimulus, is assimilated in the higher visual cortex [72]. This process is implemented in
368 one of the nuclei in the thalamus pulvinar [72,73]. Then, which region performs such a gain
369 control function in the pain system? The thalamus is a hub of multiple functional networks and

370 receives afferent information from the spinal cord and then arrays it up to cortical regions [74–
371 76]. Specifically, the mediodorsal nucleus (MD) of the thalamus is relevant to nociceptive
372 inputs [77] and projects to the frontal cortex, such as the ACC and the aINS [78,79]. The
373 thalamus is also important in descending pain modulation [22,78], but understanding its
374 computational function remains difficult. Our modeling approach could solve this problem, not
375 only in the vision system, but in a variety of sensory modalities including pain, the thalamus
376 may regulate the influence of sensory input to determine to what extent a predicted latent state
377 encoded in the brain has to be corrected. In fact, the thalamus has two types of relay neurons,
378 core cells and matrix cells [80]; thus, it is natural to think that the MD of the thalamus controls
379 the influence of ascending nociceptive signals while relaying them up to the cortex.

380 In this paper, we considered the structure of the computational model that can produce
381 OA and OH. Highlighting the physiological anatomy, we proposed the neural implementation of
382 the model, especially connectivity between pain-related regions. As previous studies have
383 indicated [4–6], the pain system in the brain is so widely distributed that it is hard to understand
384 the functions of each region. Here, we adopted a constructive approach and considered the roles
385 of such regions in the framework of a Kalman filter model (Fig. 7). The structure of cortico-
386 brainstem connectivity was formulated as a measurement (H) matrix, and that of cortical
387 connectivity was formulated as the system (A) matrix, in which we assumed that the PAG
388 represents the prediction of pain intensity \hat{y} , which consisted of the latent state variables \hat{x}_1 and
389 \hat{x}_2 represented in the aINS and the ACC, respectively. In this scenario, \hat{x}_1 served as an integral
390 over time while \hat{x}_2 served as a derivative of stimulus change. The uncertainties of these state
391 variables shaped Kalman gain and altered the extent of OA. Previous computational modeling of
392 pain perception has strongly suggested a basic physiological anatomy. For example, a dual-state
393 adaptation model explained well the dynamics of habituation and sensitization, indicating distinct
394 neural systems of peripheral nerves and central nerves [81]. Thus, although our results do not

395 necessarily determine the whole structure of pain-related neural connectivity, they do provide
396 insight into the computational understanding of neuroanatomy relevant to tonic pain processing.

397 **Methods**

398 *The brain formulates an internal, generative model of causes of pain.*

399 We suppose that the brain represents an internal model of how various factors in the environment
400 generate sensory signals processed by peripheral nerves. In this framework, the nociceptive
401 stimulus intensity $y^{(k)}$ is also supposed to be generated from the integration of hidden causes of
402 pain, described by the state vector $\mathbf{x}^{(k)}$:

$$403 \quad y^{(k)} = H\mathbf{x}^{(k)} + \omega_y^{(k)}, \quad \omega_y^{(k)} \sim N(0, \sigma_y^2),$$

404 where H is called a measurement matrix that characterizes how latent variables generate the
405 stimulus intensity and ω_y is biological noise that has zero mean and σ_y^2 variance. The brain also
406 supposes that according to the nature of painful events, causes of pain are continuous over time
407 with a dynamical property, i.e., the cause at time $k + 1$ is correlated with the cause at time k . This
408 is mathematically defined by the state transition model:

$$409 \quad \mathbf{x}^{(k+1)} = A\mathbf{x}^{(k)} + \boldsymbol{\varepsilon}^{(k)}, \quad \boldsymbol{\varepsilon} \sim N(0, \Omega_\varepsilon),$$

410 where A is a transition matrix and Ω_ε is a covariance matrix of \mathbf{x} representing a transition
411 noise. Influenced by noise $\boldsymbol{\varepsilon}^{(k)}$, the cause of pain described by the state vector $\mathbf{x}^{(k)}$ determines
412 the next-step cause of pain $\mathbf{x}^{(k+1)}$.

413

414 *Kalman filter theory*

415 Having such an internal model of tonic pain perception, the task for the brain is to estimate the
416 values of the latent variables from the observed nociceptive stimulus intensity. We define
417 $\hat{\mathbf{x}}^{(k|k-1)}$ as a state prediction at time k given its estimate at time $k - 1$, $\hat{\mathbf{x}}^{(k-1|k-1)}$. In a general
418 framework of our modeling, we suppose that the state variable \mathbf{x} is embedded in the
419 environment and the prediction and estimation of this state variable $\hat{\mathbf{x}}$ are represented in the

420 brain. According to Kalman filter theory [33], the state prediction and the covariance matrix
421 prediction are as follows, respectively:

$$422 \quad \hat{\mathbf{x}}^{(k|k-1)} = A\hat{\mathbf{x}}^{(k-1|k-1)}, \quad (1)$$

$$423 \quad P^{(k|k-1)} = AP^{(k-1|k-1)}A^T + \Omega_\varepsilon.$$

424 Then, the prediction of measurement is as follows:

$$425 \quad \hat{y}^{(k)} = H\hat{\mathbf{x}}^{(k|k-1)}.$$

426 Then, the prediction error of the stimulus intensity is defined as $y^{(k)} - \hat{y}^{(k)}$. Thus, the optimal
427 estimate of the state at time k , $\hat{\mathbf{x}}^{(k|k)}$, is computed from the predicted latent state, $\hat{\mathbf{x}}^{(k|k-1)}$ by
428 the weighted prediction error as follows:

$$429 \quad \hat{\mathbf{x}}^{(k|k)} = \hat{\mathbf{x}}^{(k|k-1)} + K^{(k)}(y^{(k)} - \hat{y}^{(k)}), \quad (2)$$

430 where $K^{(k)}$ is a Kalman gain, which is a matrix reflecting the precision of state prediction and
431 measurement noise as follows:

$$432 \quad K^{(k)} = P^{(k|k-1)}H^T(\Omega_\omega + HP^{(k|k-1)}H^T)^{-1}.$$

433 The Kalman gain also updates the covariance matrix:

$$434 \quad P^{(k|k)} = (I - K^{(k)}H)P^{(k|k-1)}.$$

435 In summary, the state is predicted by Eqn.1 and is then integrated with the measurement by
436 Eqn.2 to obtain the corrected state estimate. In this way, the tonic pain perception is modeled in
437 the predictive coding framework, which assumes the prediction term of hidden causes of pain
438 and the corrective term given by prediction error.

439

440 *Single-state vs. Two-state model*

441 In the single-state model, we defined the latent state as a scalar, $\mathbf{x}^{(k)} = x^{(k)}$. Then, the variance
442 of transition noise is $\Omega_\varepsilon = \sigma_\varepsilon^2$ and the variance of measurement noise is $\Omega_\omega = \sigma_\omega^2$. We used the
443 following parameters as $x^{(1)} = 0$, $\sigma_\omega^2 = 1$ after confirming that the simulation results in terms
444 of OA/OH phenomena that were not sensitive to these parameter values. Here, we set the

445 transition matrix $A = 1$ and the measurement matrix $H = 1$ to examine in a simple way whether
446 the single-state model could replicate OA and OH.

447 In the two-state models, we defined the latent state as a 2D vector, $\mathbf{x}^{(k)} =$

448 $[x_1^{(k)} \quad x_2^{(k)}]^T$. Then, the 2×2 covariance matrix of transition noise $\Omega_\varepsilon = \begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2 \\ \sigma_1\sigma_2 & \sigma_2^2 \end{bmatrix}$ while

449 the variance of measurement noise was $\Omega_\omega = \sigma_\omega^2 = 1$ in the same way as the single-state

450 model. Also, the initial values of the state variables were zero, $x_1^{(1)} = x_2^{(1)} = 0$. We defined the

451 measurement matrix H as $H = [b_1 \quad b_2]$ and the 2×2 transition matrix A was defined as $A =$

452 $\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$. To manipulate the H matrix, there should be two possibilities. The first possibility

453 is that two latent variables contribute to measurement estimation equivalently, whereas the other

454 possibility is that only one variable estimates measurement. Thus, we specified here two model

455 families, depending on the structure of the H matrix, $[1 \quad 1]$ or $[1 \quad 0]$. Then, we designed

456 conceivable components of the A matrix in each model family. In the model family 1 ($H =$

457 $[1 \quad 1]$), we tested the A matrix of three different structures as below:

458
$$A_{NInt} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, A_{UInt} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, A_{BInt} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}.$$

459 In the model family 2 ($H = [1 \quad 0]$), we also tested the same three structures:

460
$$A_{IUInt} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}, A_{UInt} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, A_{BInt} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}.$$

461 We ensured that, in all these A matrices, the two components a_{11} and a_{22} were always set to 1,

462 not zero. This is because these cells determine how each variable predicts its next value from the

463 previous estimate, while a_{12} and a_{21} determine a way of predictive interaction between the

464 variables. Such structural simplicity is helpful to examine only interactions between the variables.

465 We used the variance parameter of transition noise as $\sigma_\varepsilon^2 = 0.1$ in the single-state model

466 and as $\sigma_1^2 = \sigma_2^2 = 0.1$, not correlated, $\sigma_1\sigma_2 = 0$ in the two-state models. For further investigation

467 of this parameter in the two-state models, we manipulated $\sigma_1^2 = \sigma_2^2 = 0.1, 0.03, 0.01, \text{ or } 0.005$.

468

469 *Pain intensity*

470 The relationship between the perceived intensity of the thermal stimulus and the presented
471 temperature can be approximated by a linear function for a certain stimulus range [24,82]. Thus,
472 let us define $y^{(k)}$ as the simple linear function of temperature $T^{(k)}$ above the pain threshold as
473 follows:

$$474 \quad y^{(k)} = T^{(k)} - \textit{threshold}$$

475 This approximation is based on previous modeling [83,84], and here *threshold* was set to 44°C
476 based on the literature[83,84]. We adopted the pain rating scale of the previous study on OA
477 [18–20], which defined non-painful perception as rating 0 and perceived pain intensity as more
478 than 0 (the imaginable pain intensity as 10). Thus, $y^{(k)}$ represents the perceived pain intensity in
479 this rating scale. That is why we plotted the simulation results of “Pain intensity” as more than
480 zero by setting it to zero if less than zero.

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483

484 **Author Contributions**

485 Conceptualization, RI and JI; methodology, RI and JI; investigation, RI and JI; formal analysis,
486 RI; writing – original draft, RI and JI; writing – review & editing, R. and JI.
487
488

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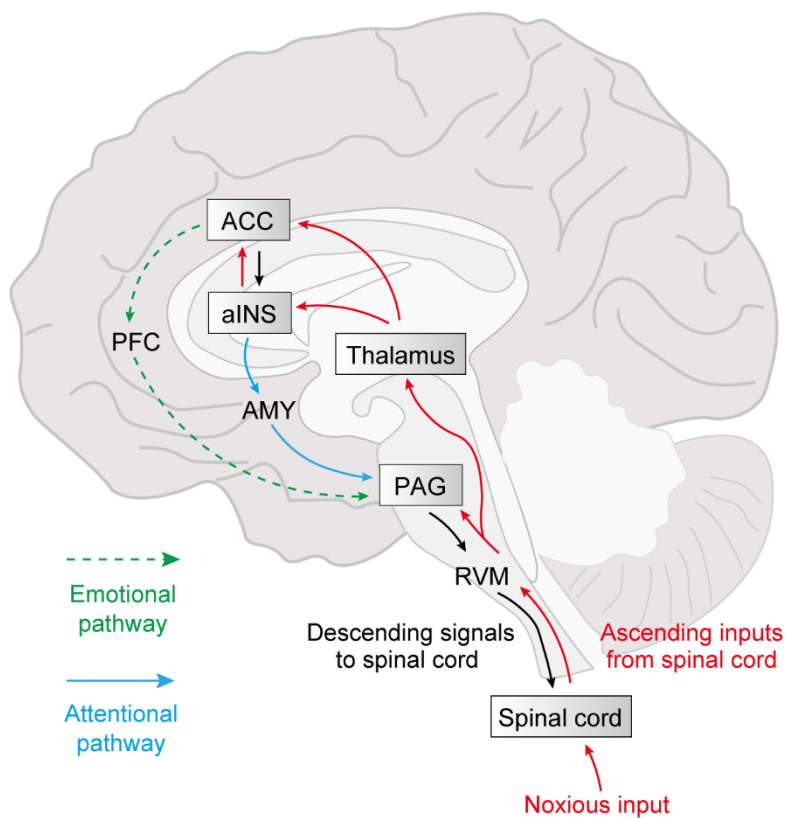
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688

689 **Figures**

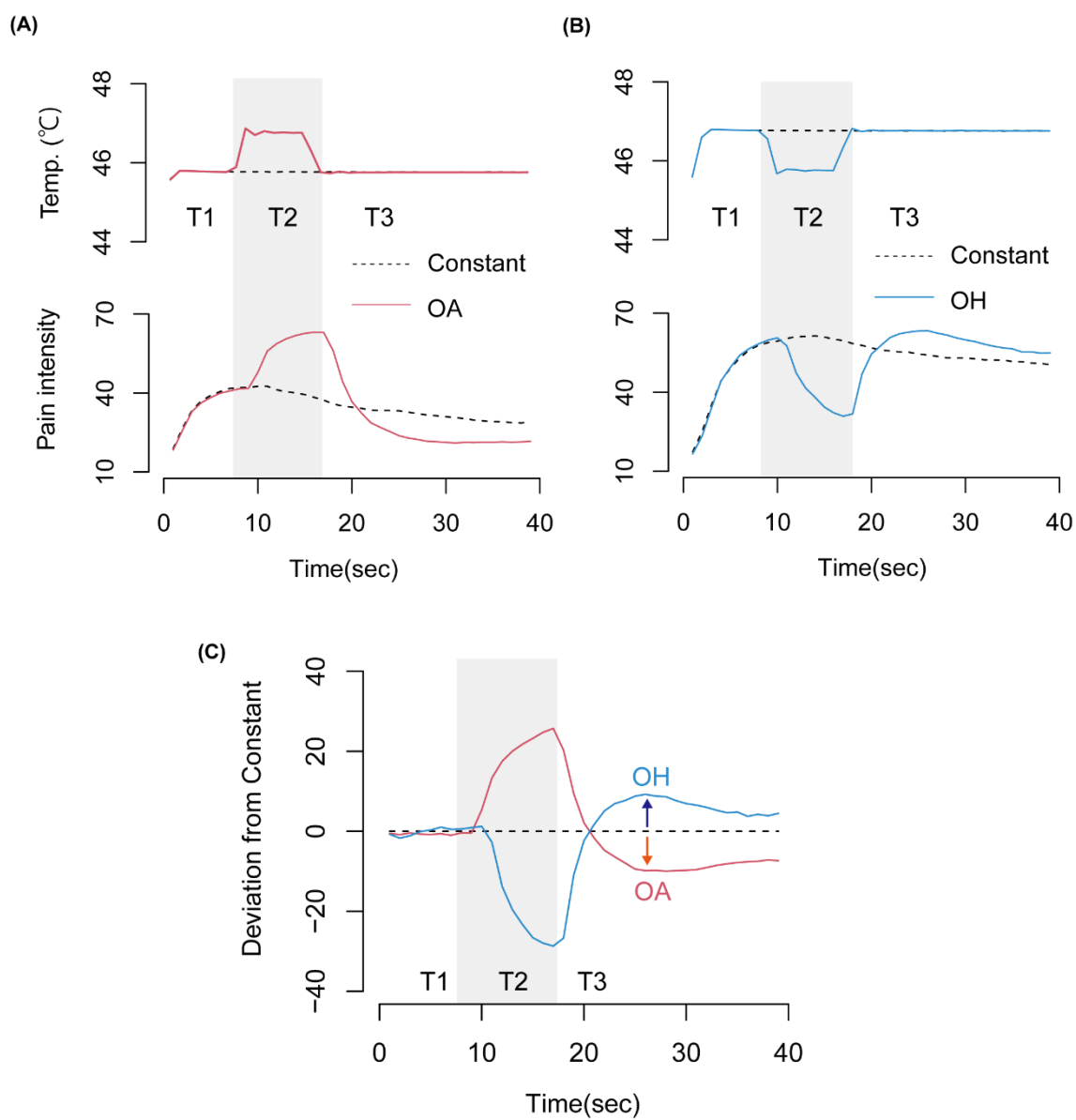
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692 Fig.1

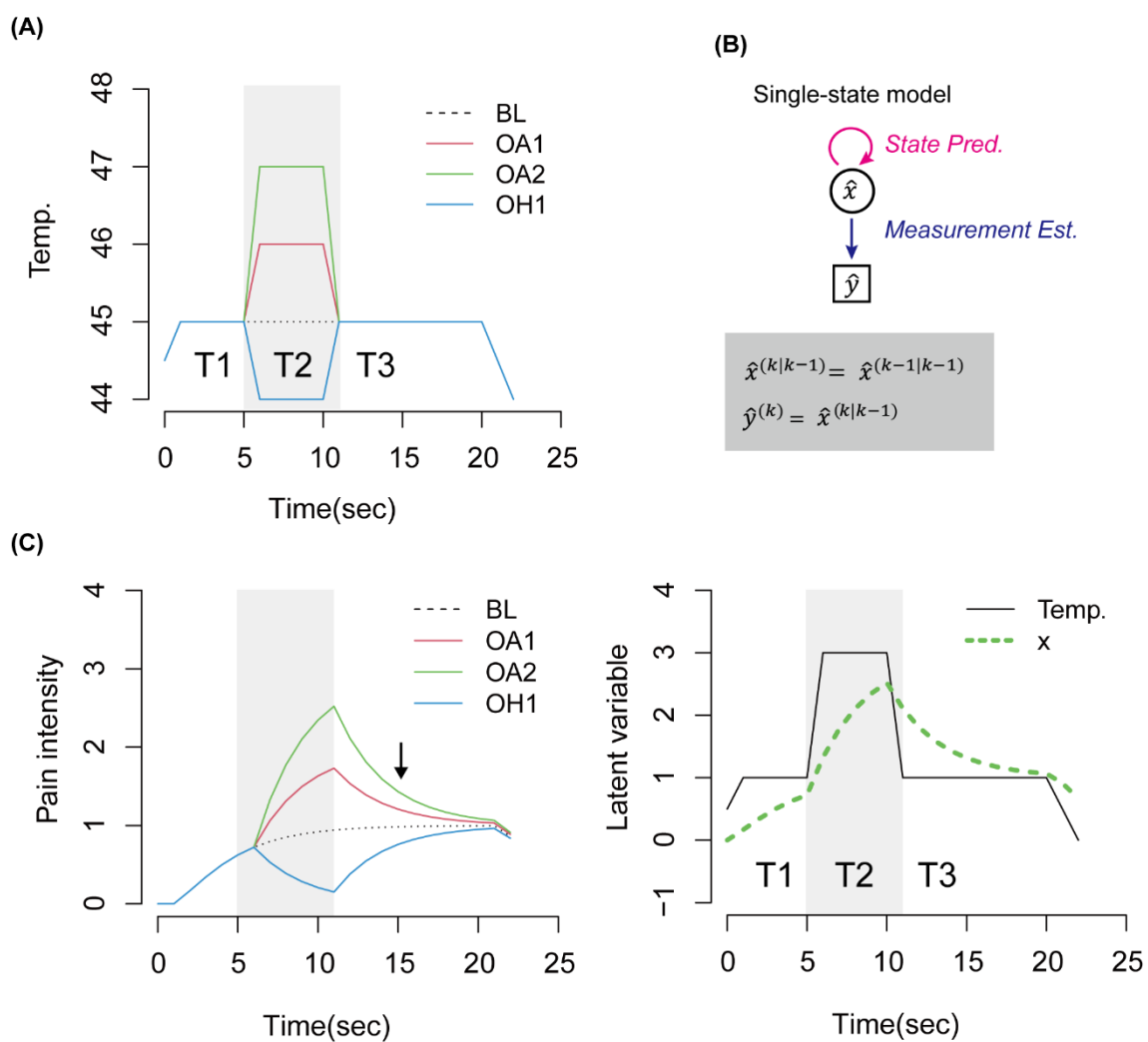
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695 Fig.2

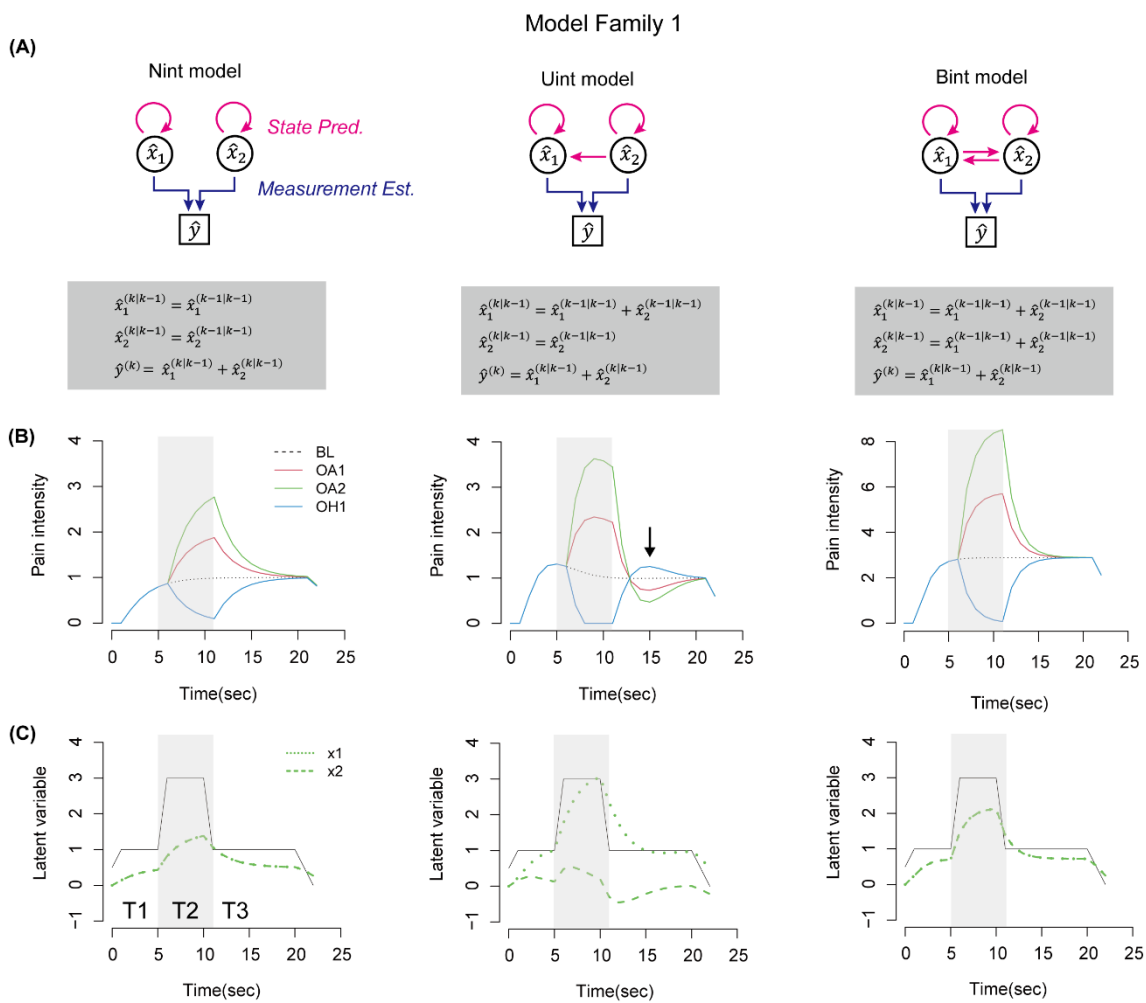
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698 Fig. 3

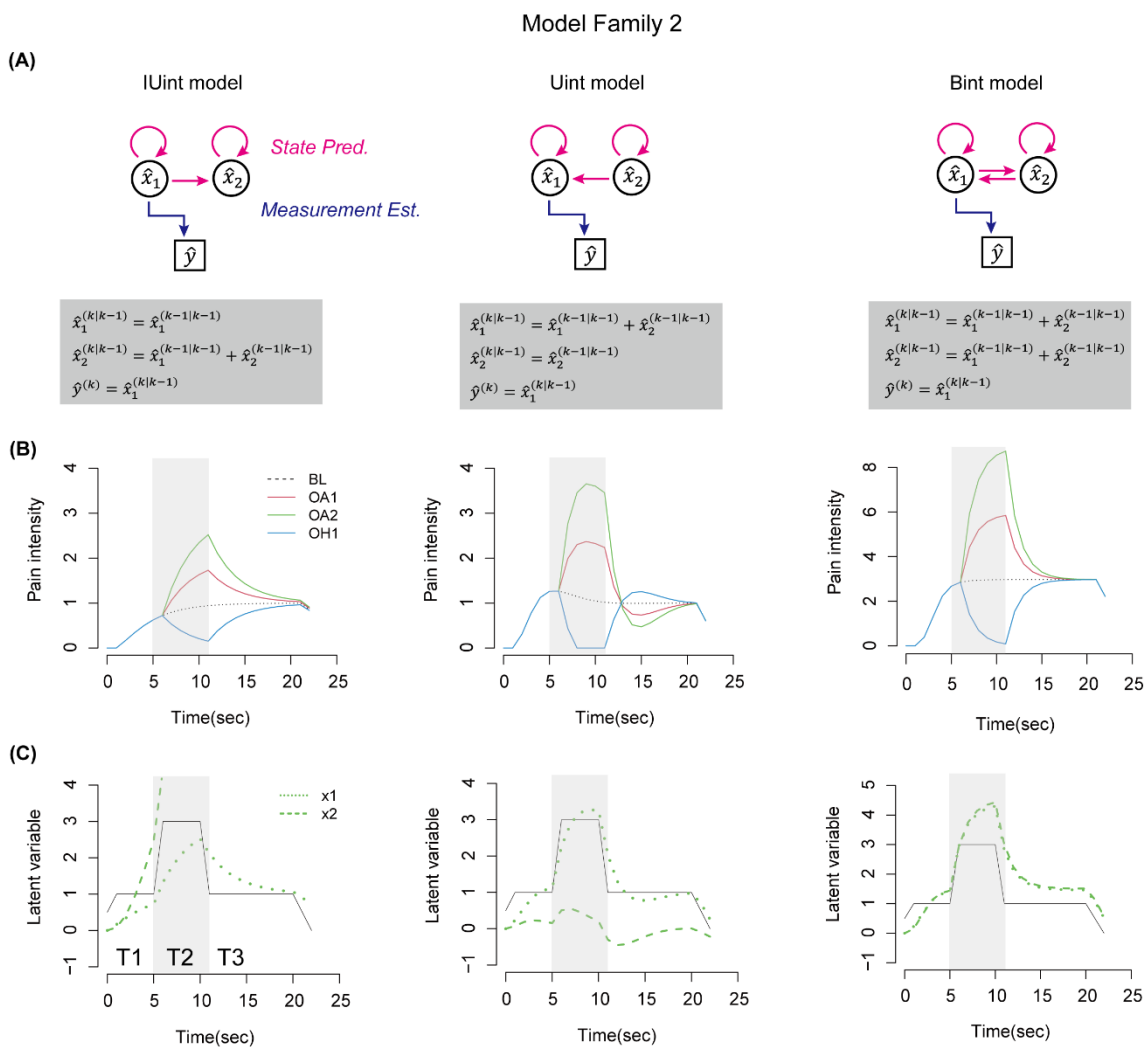
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701 Fig. 4

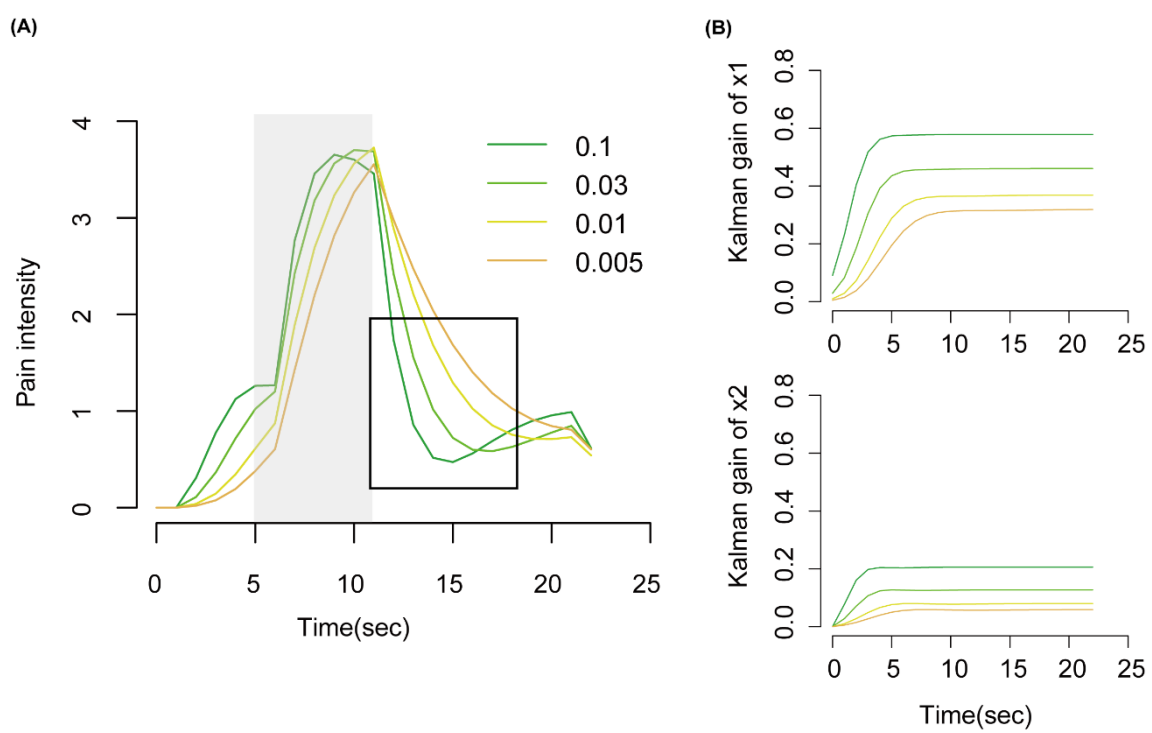
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704 Fig. 5

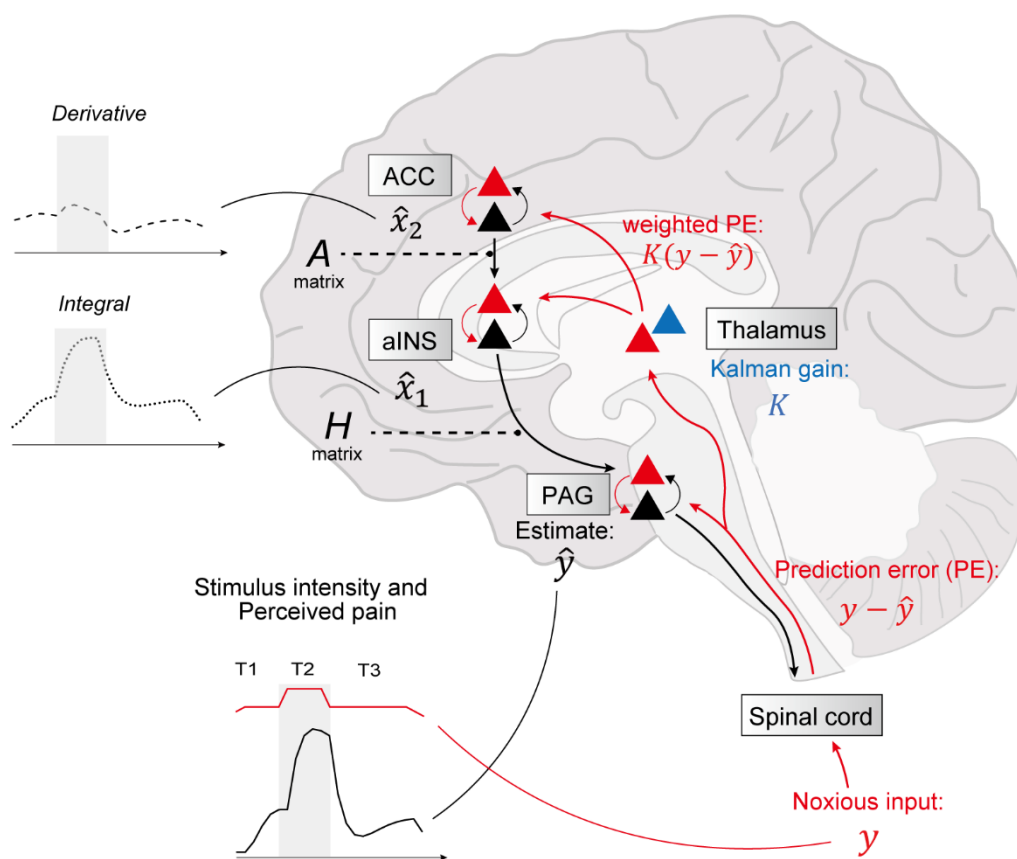
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707 Fig. 6

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710 Fig. 7