

# Deep learning applied to fundamental science Lecture 2



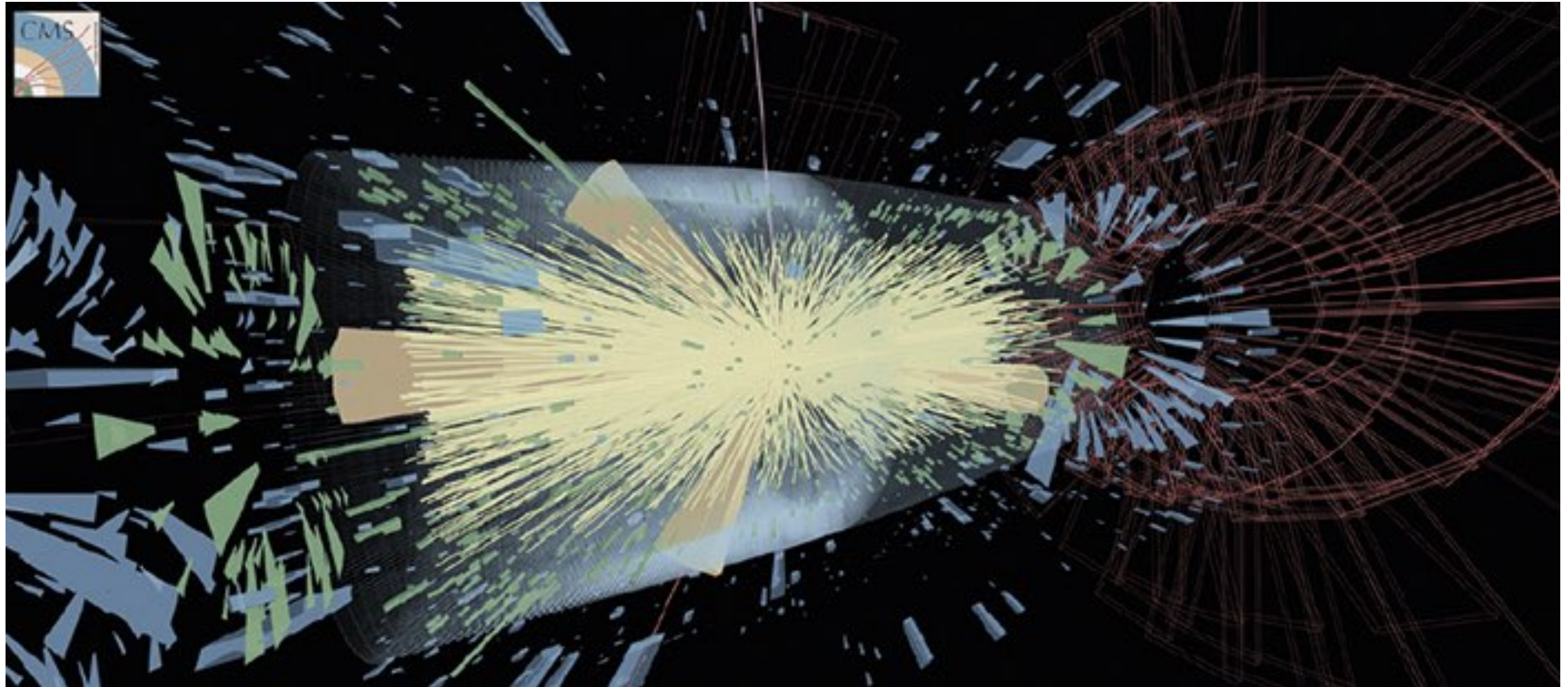
Maurizio Pierini  
CERN



European  
Research  
Council

# Plan for this week

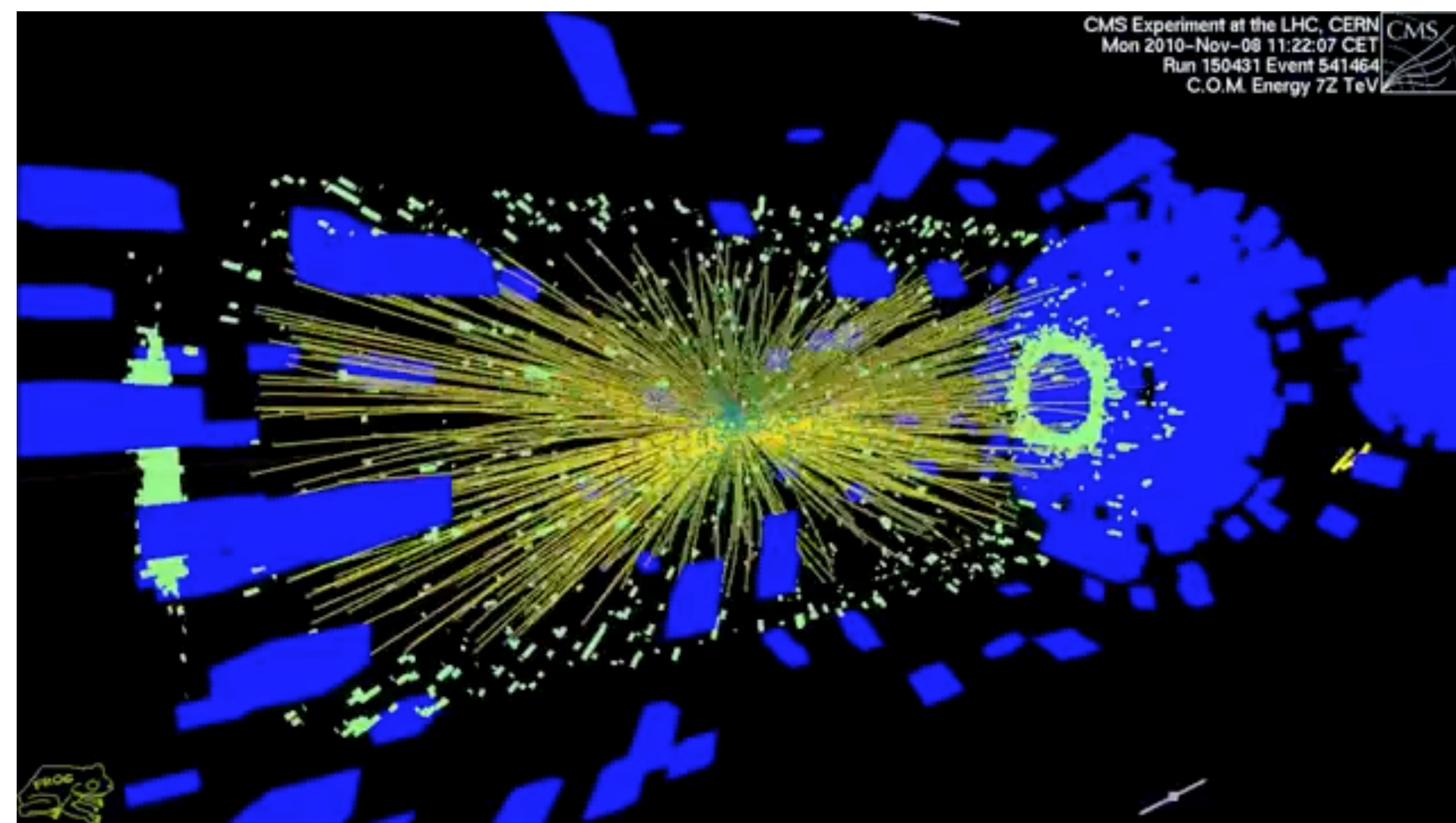
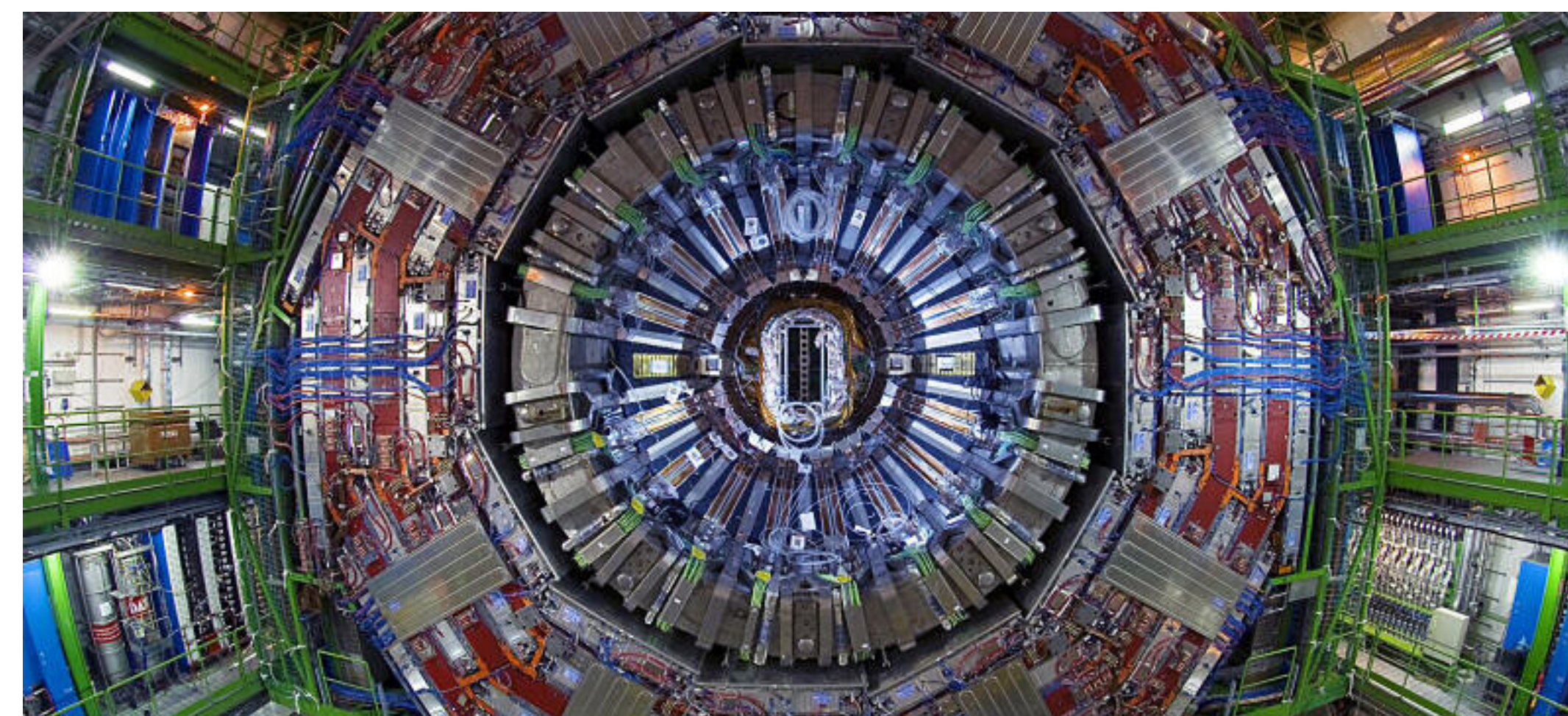
<b>Day 1</b>	Introduction	Hands-on session	
<b>Day 2</b>	Applications at the LHC	Deep Learning for Discovery	Hands-on session



# Event Reconstruction with Graph Networks

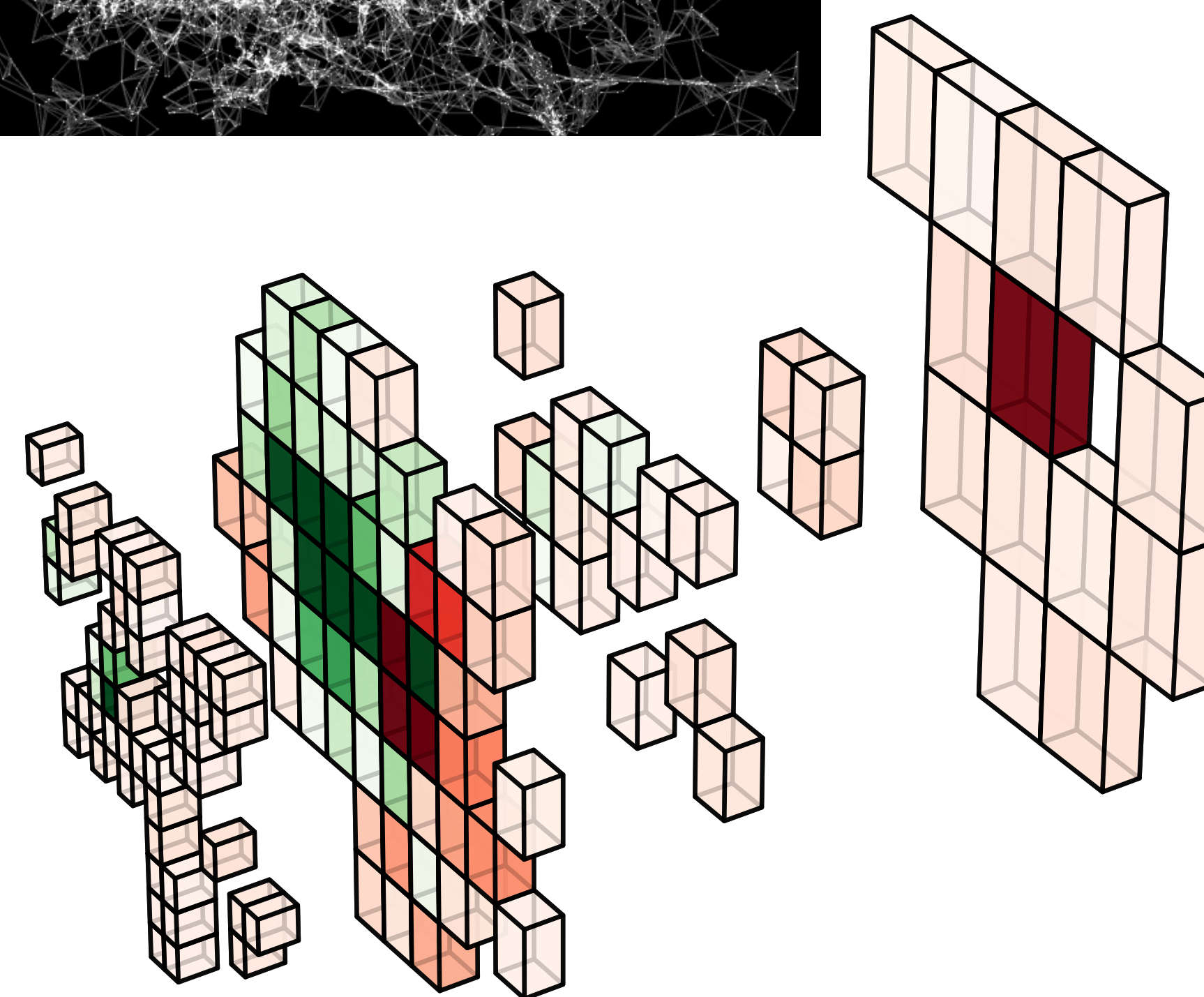
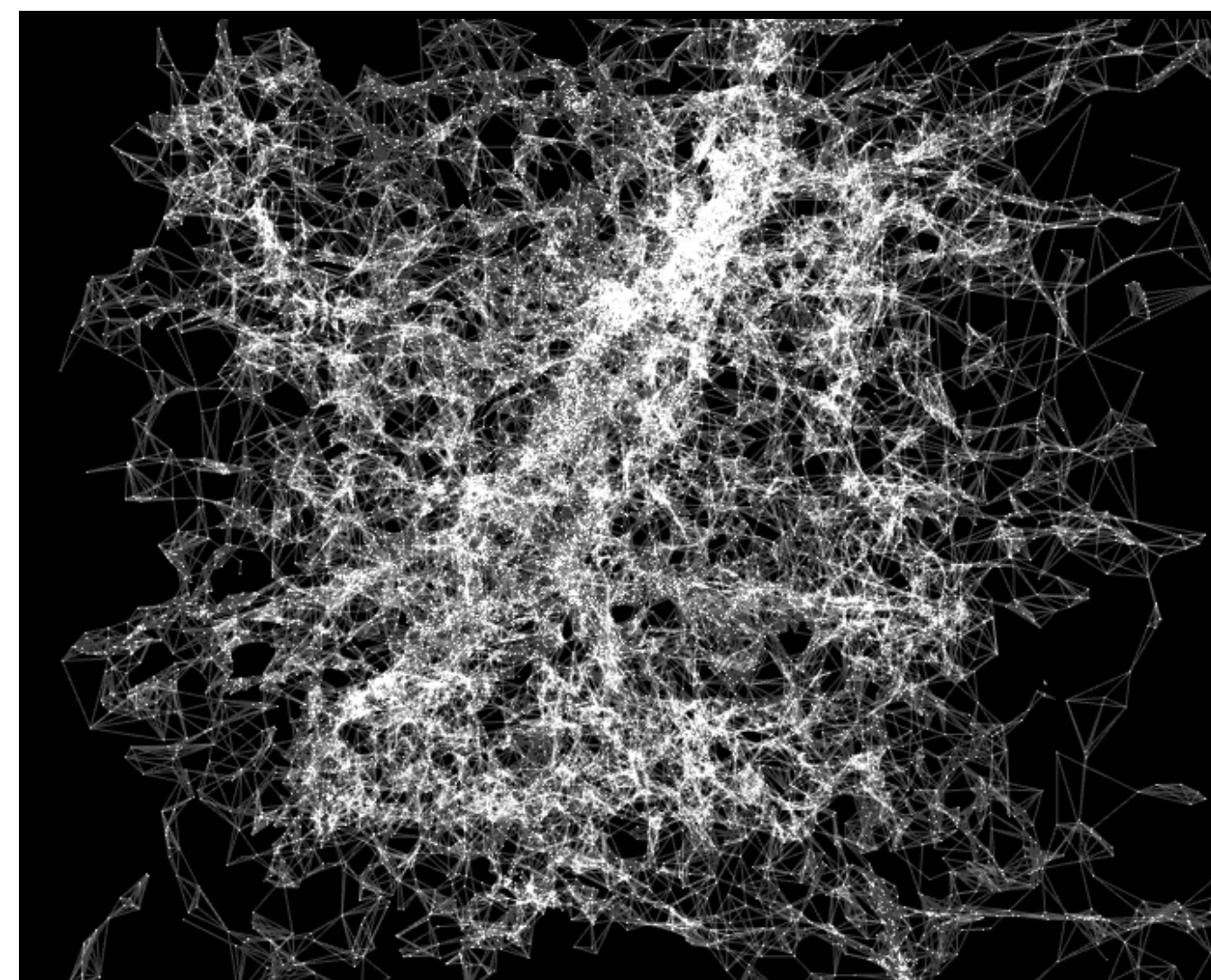
# What LHC data look like

- We saw yesterday how images are processed y Convolutional Networks
- Problem: LHC data are not images:
  - difficult to fit an irregular array of sensors (unordered set of dots in some feature space) in a regular array of pixels
- One can deal with this problem loosing some information
  - pixelate the data with a coarser binning (as we did for jets)
- Or using some network that works better with sparse and irregular arrays



# A generic problem in science

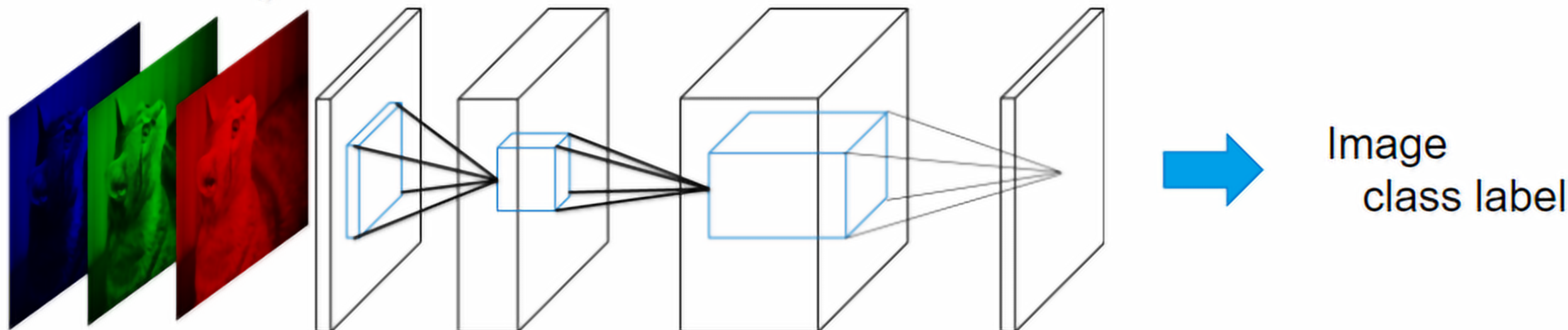
- *Many scientific problems have this issue:*
  - *Galaxies or star populations in sky*
  - *Sensors from HEP detector*
  - *Molecules in chemistry*
- *These data can all be seen as sparse sets in some abstract space*
  - *each element of the set being specified by some array of features*
  - *Some of these features (or function of) could be seen as coordinates in some random space*



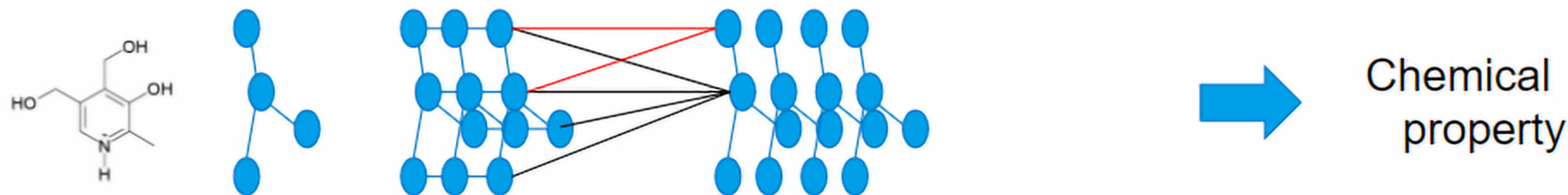
# Generalising CNN to point clouds

## How Graph Convolutions work

CNN on image



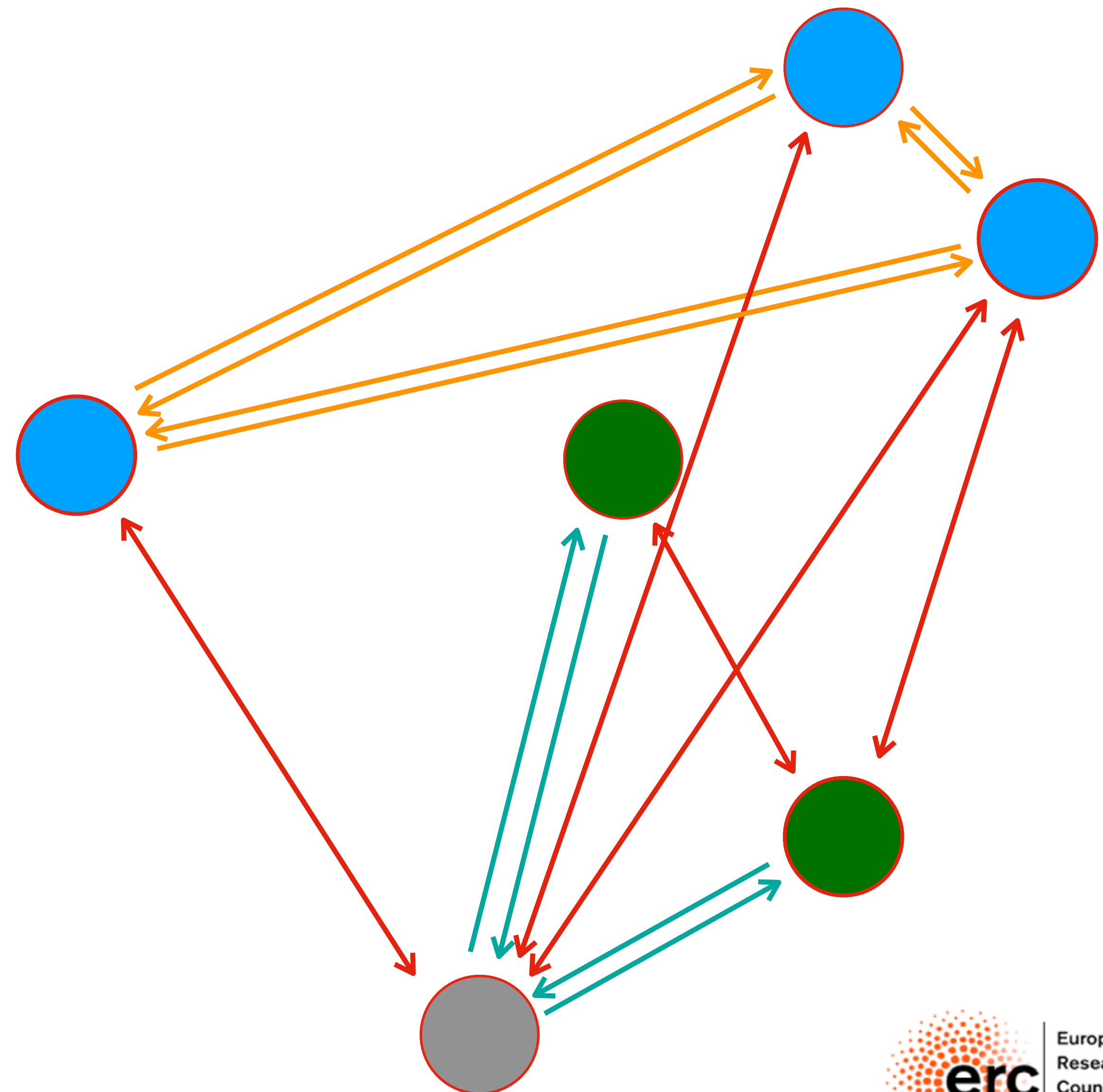
**Graph convolution**



Convolution "kernel" depends on Graph structure

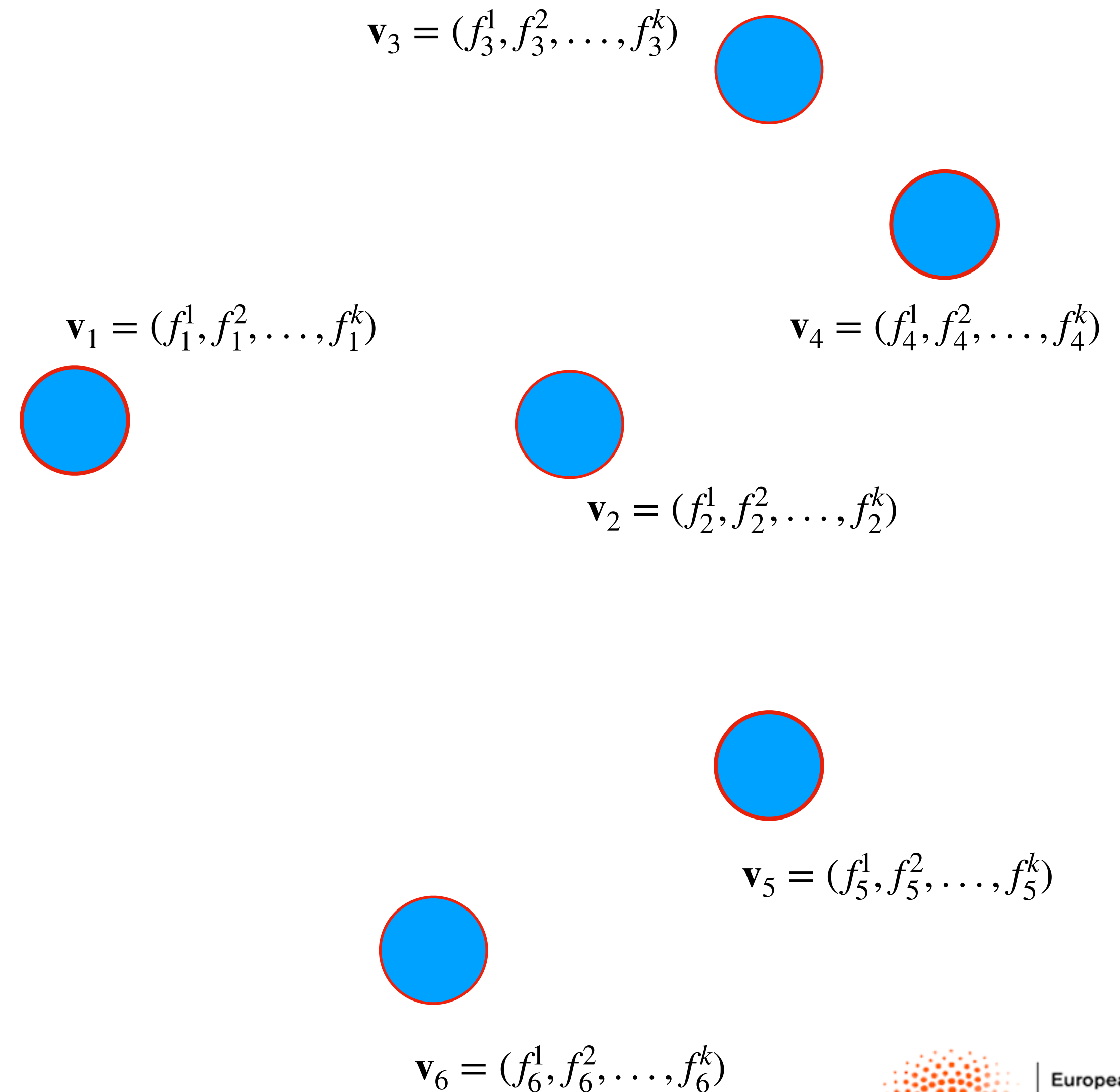
# Building a Graph

- ⦿ *The input is a set of vertices  $V$  connected by edges  $E$* 
  - ⦿ *Edges can be directional*
  - ⦿ *Graphs can be fully connected ( $N^2$ )*
  - ⦿ *Or you could use some criterion (e.g., nearest  $k$  neighbours in some space) to reduce number of connections*
  - ⦿ *if more than one kind of vertex, you could connect only  $V$ s of same kind, of different kind, etc*
- ⦿ *The  $(V,E)$  construction is your graph. Building it, you could enforce some structure in your data*
  - ⦿ *If you have no prior, then go for a directional fully connected graph*



# Graph Networks

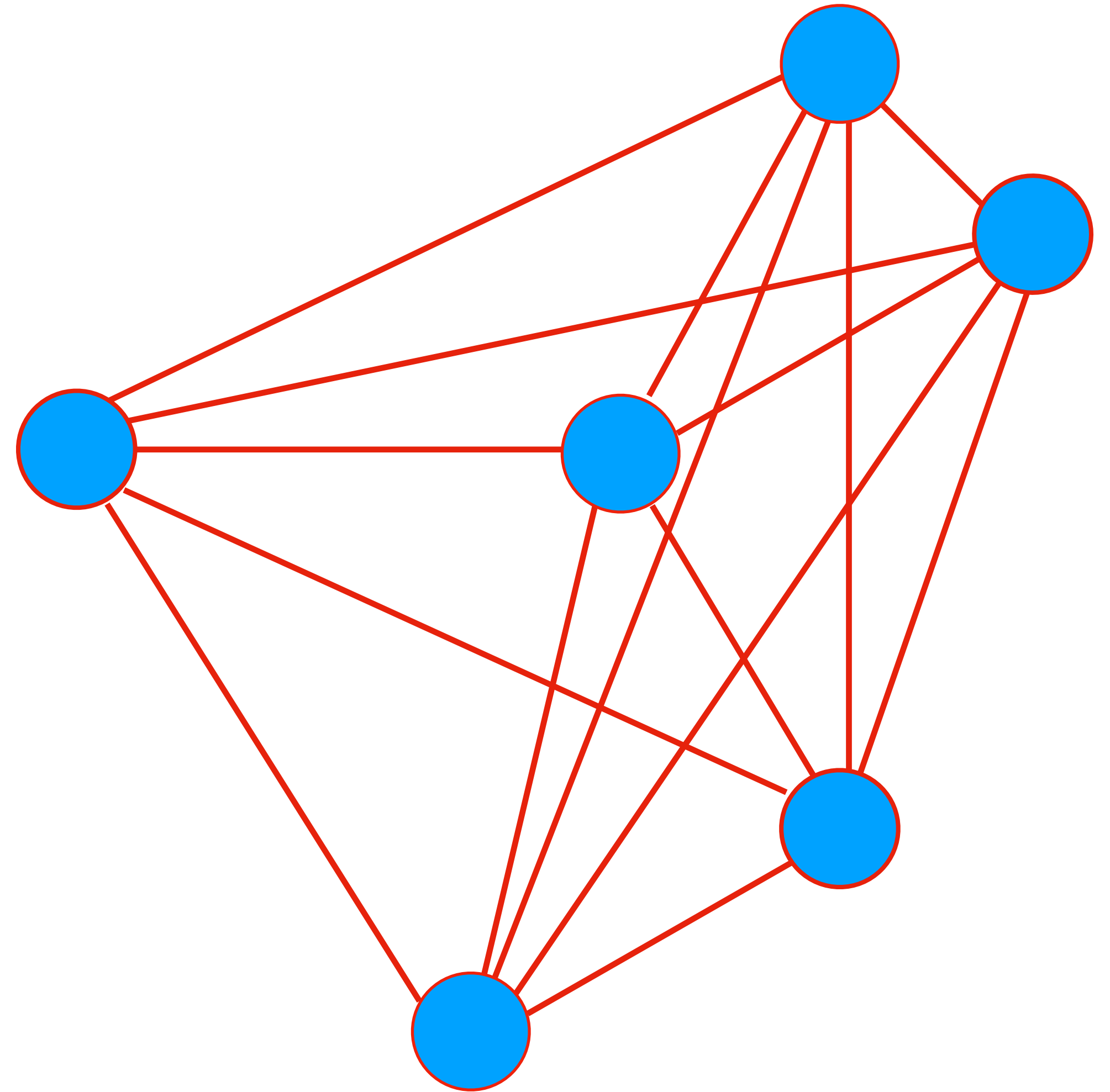
- Once you have a graph, you want to learn from it
- Each item in a dataset is represented as a set of vertices (like pixels in an image)
- Each vertex is represented by a vector of features (like RGB indices for images)
- Vertices are connected through links
- Messages are passed through links and aggregated on the vertices
- A new representation of each node is created, based on the information gathered across the graph





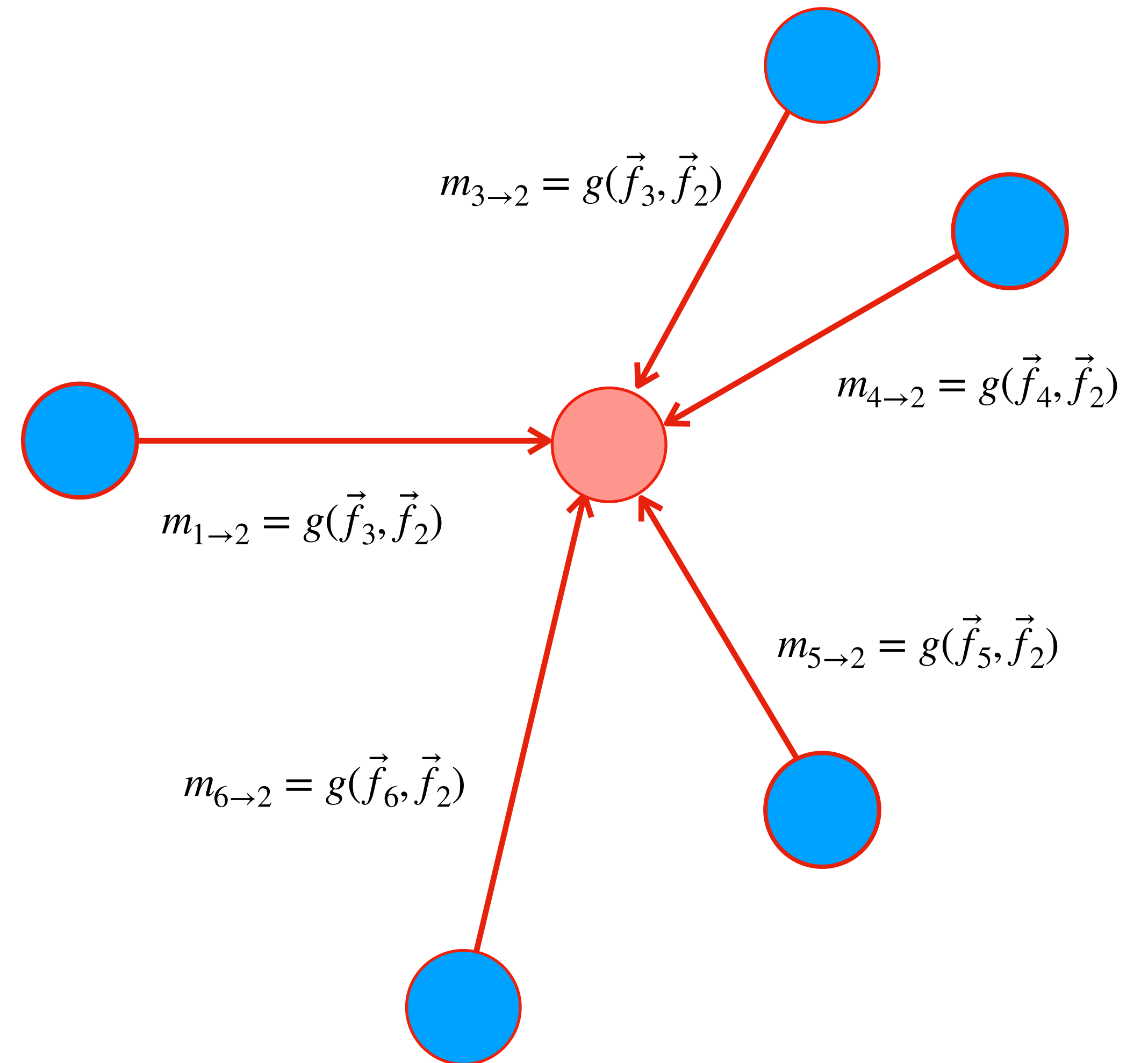
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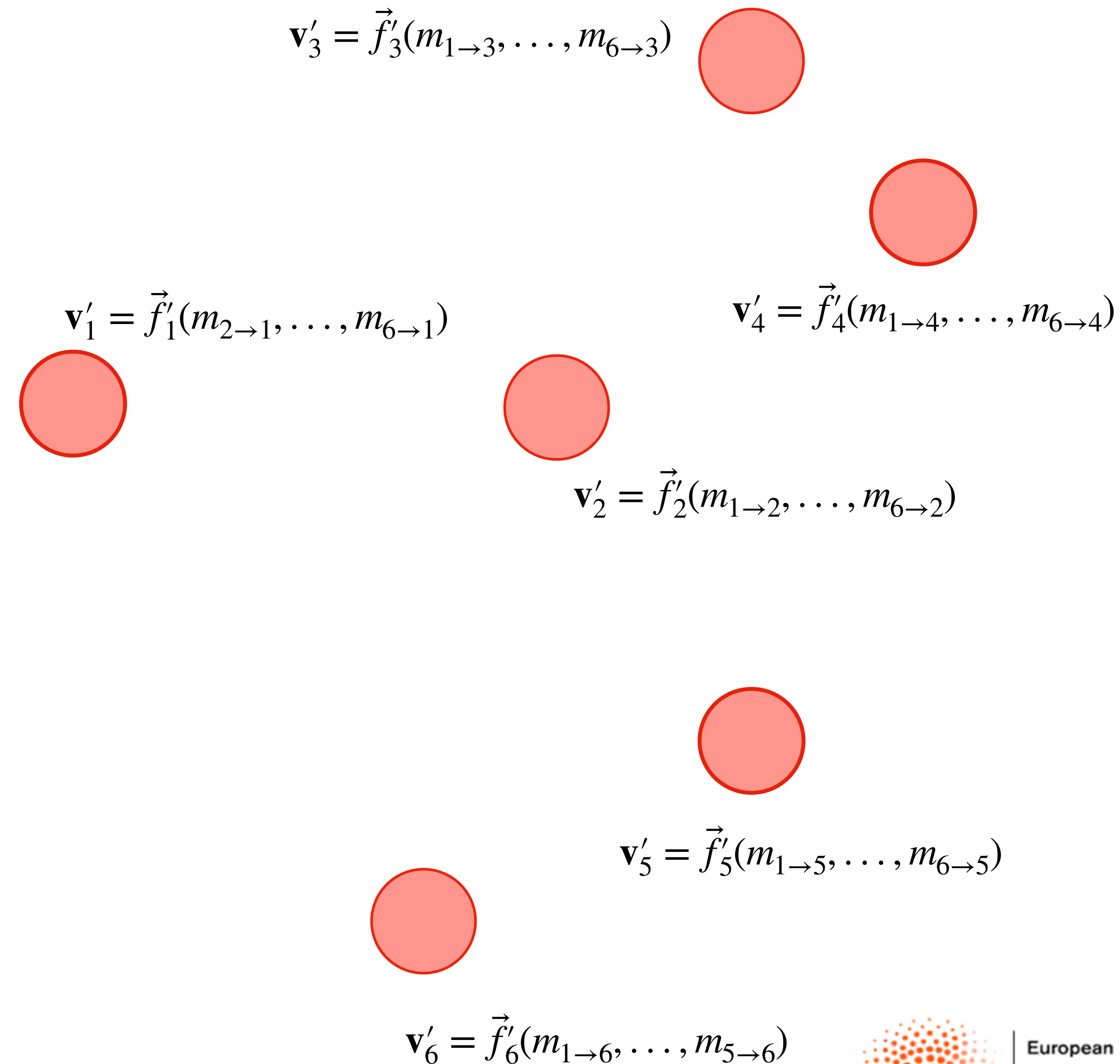
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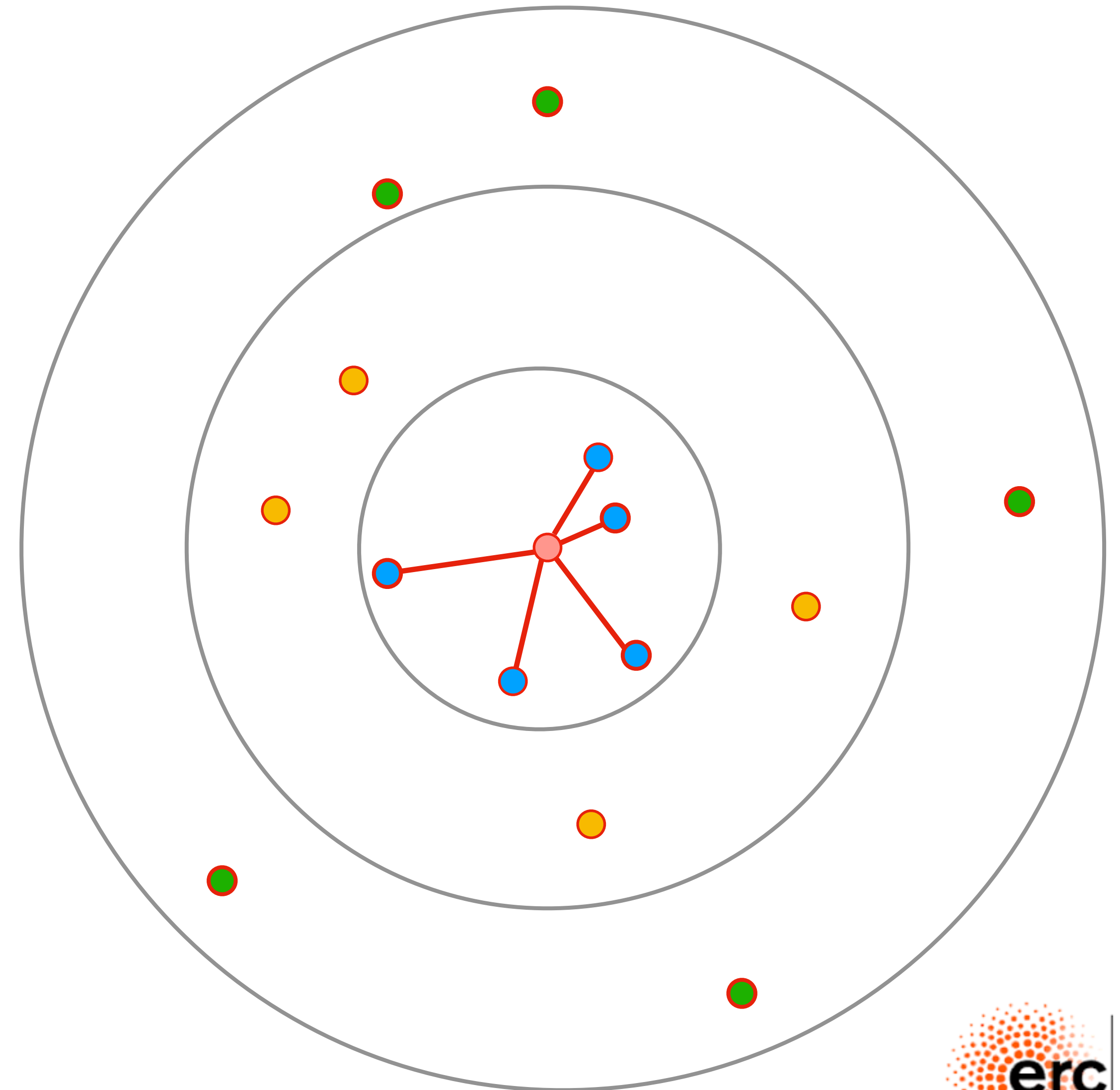
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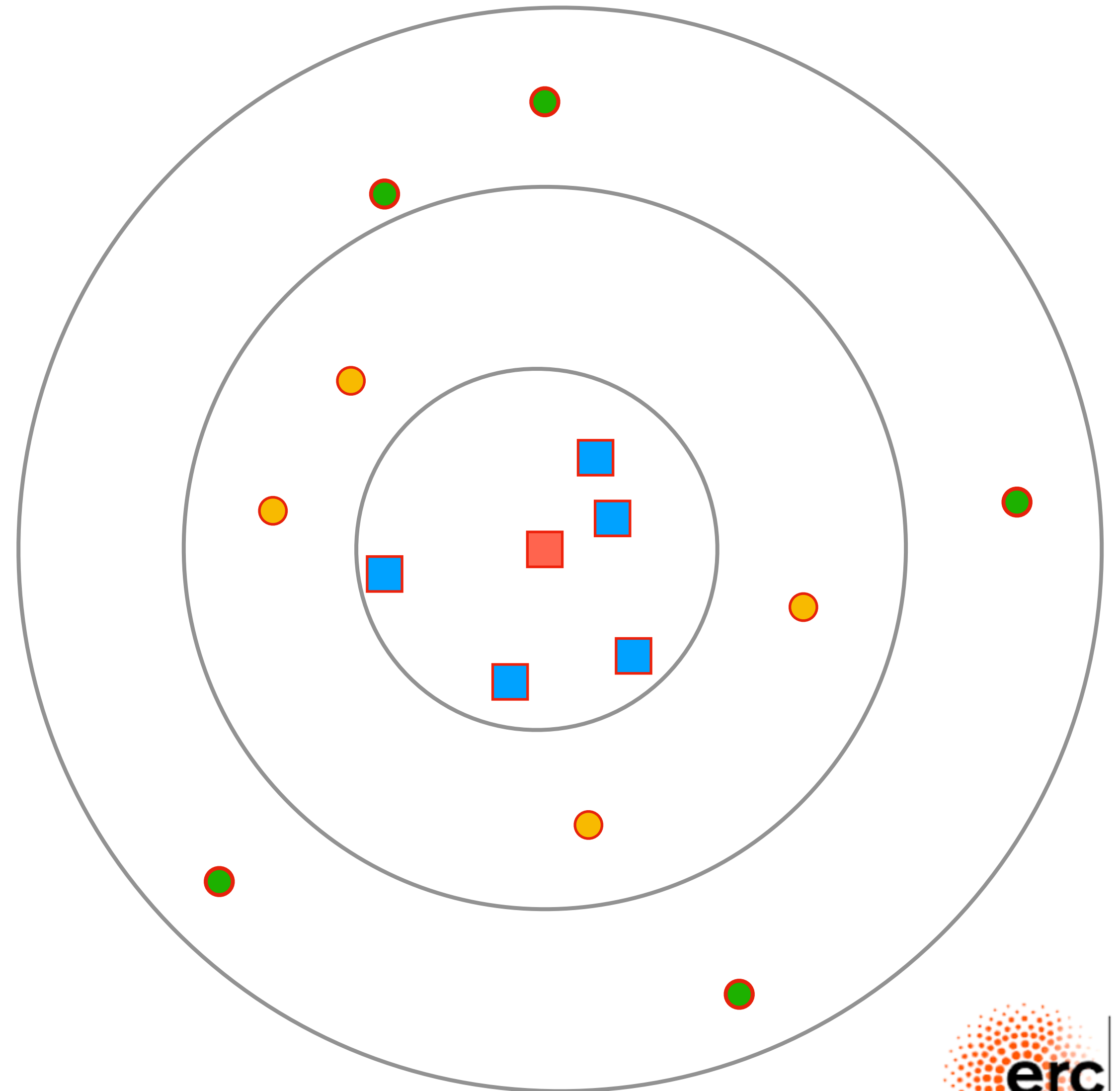
# ...and repeat

- ⦿ *Take the case of a locally-connected graph*
  - ⦿ *At first step, only near neighbours are considered*
  - ⦿ *The first message passing creates a new representation*
  - ⦿ *Then you could connect to more far-away vertices*
  - ⦿ *And obtain a new representation of the vertices*
  - ⦿ *etc etc...*
- ⦿ *This new representation emerges collectively from the graph, not just from the vertex it refers to*



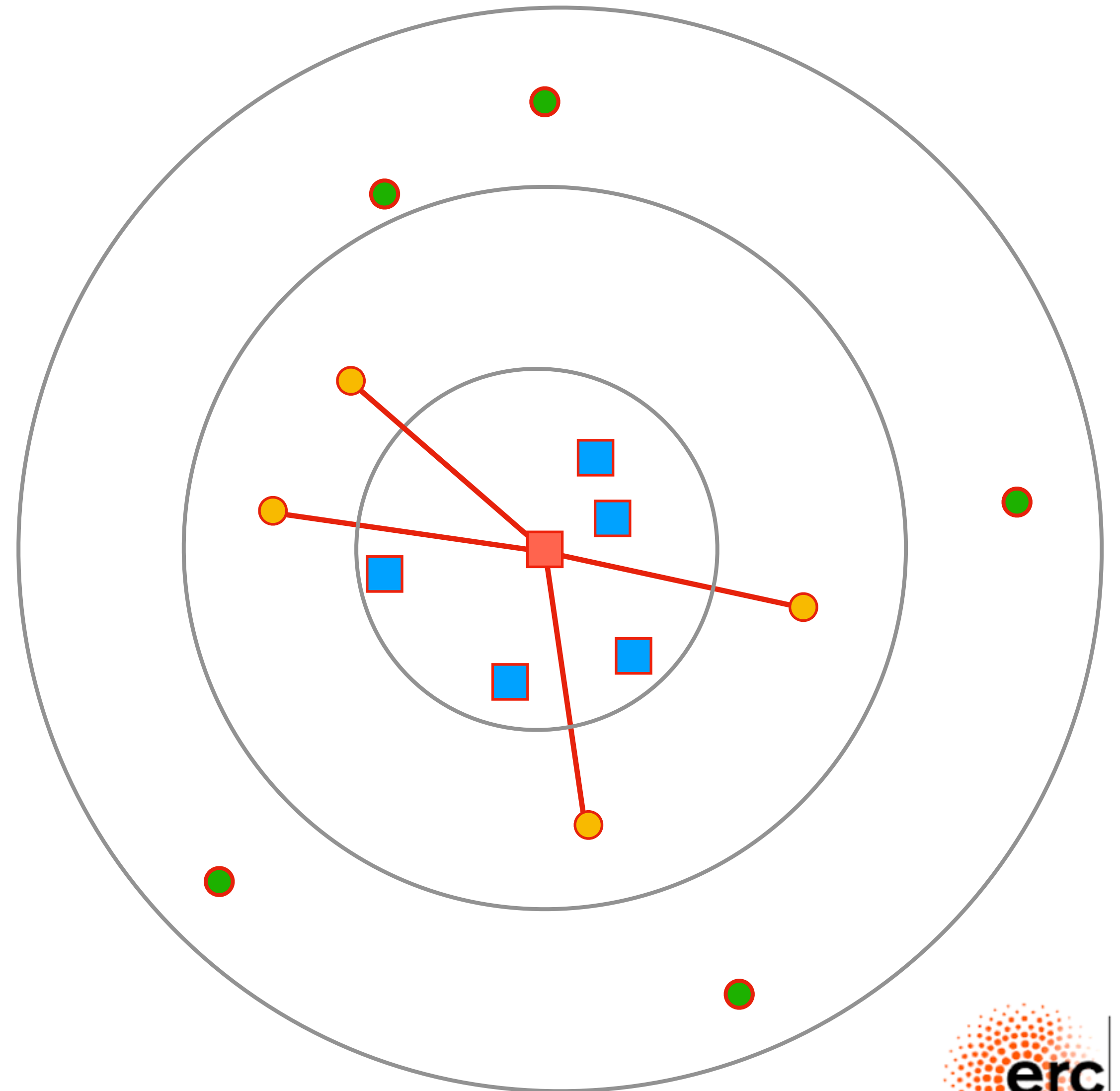
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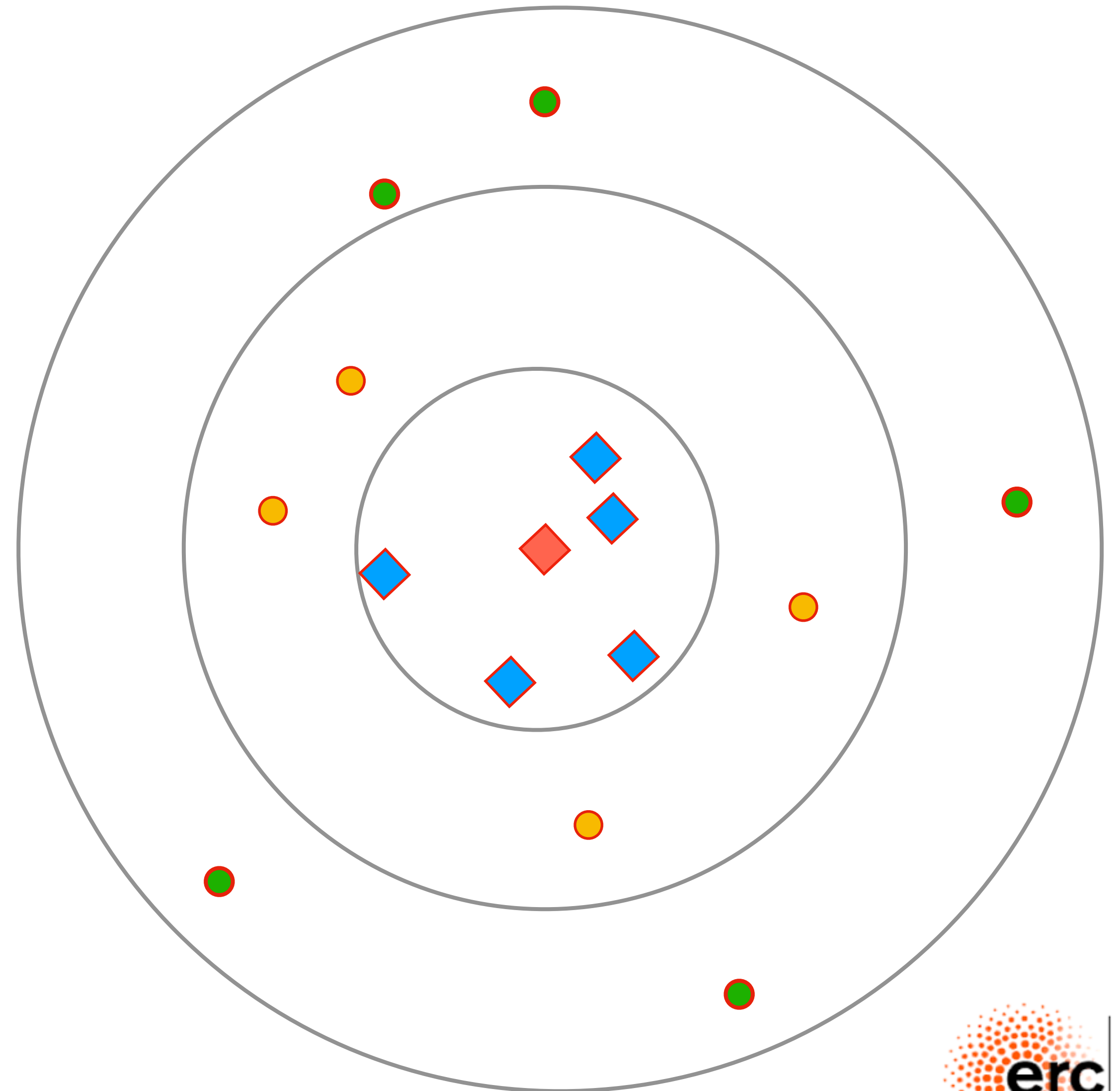
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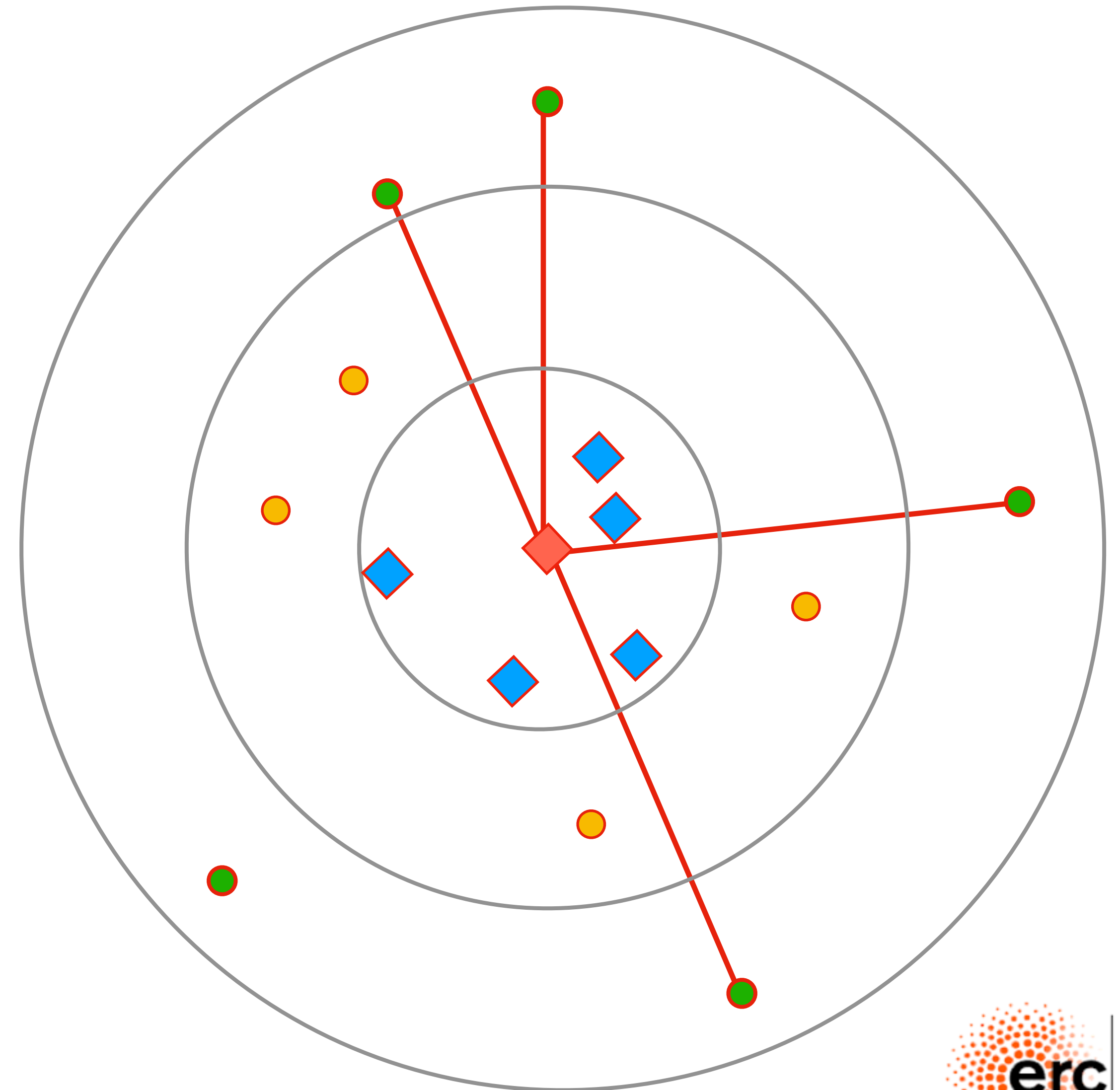
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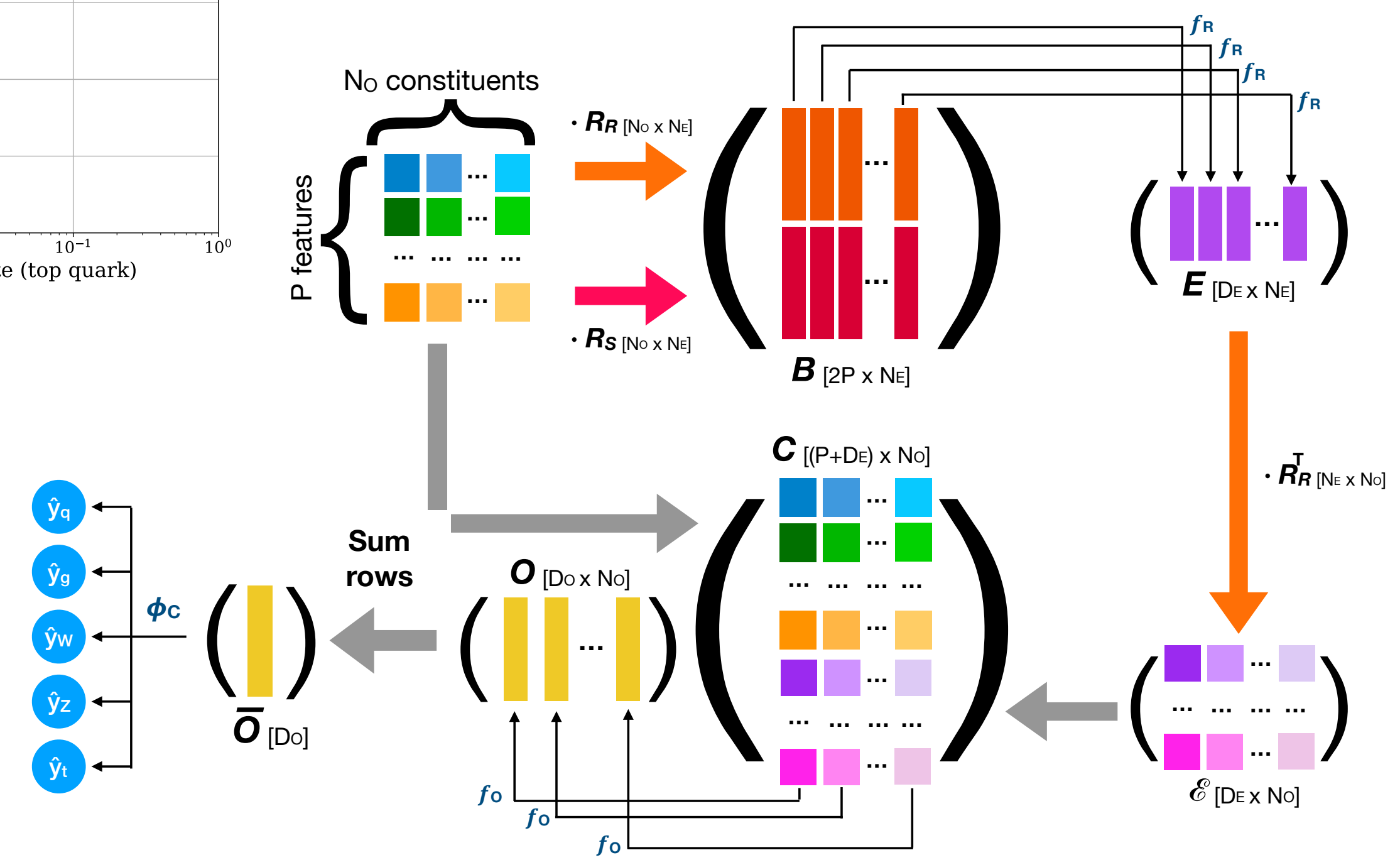
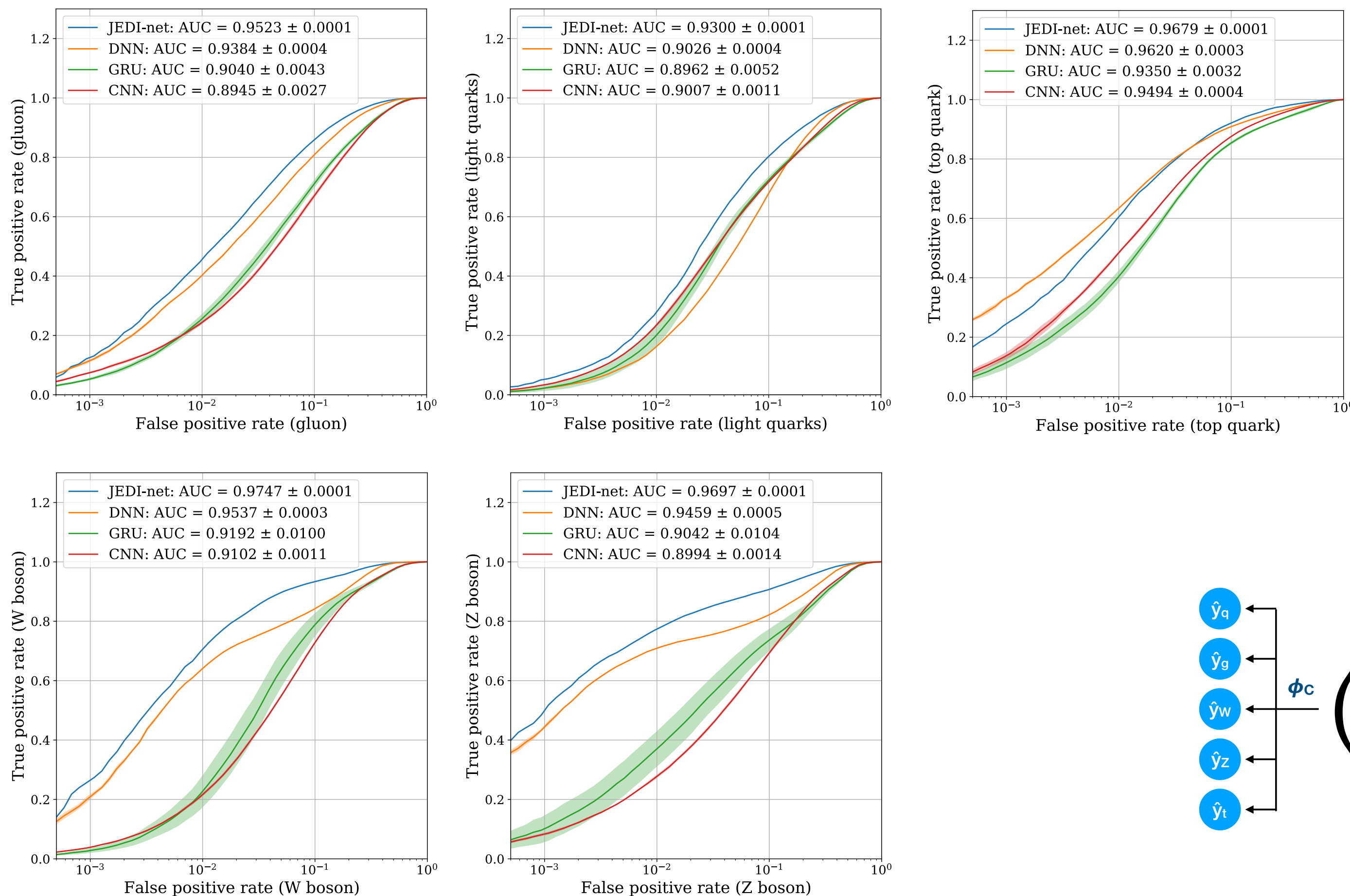
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# It works!



$N_O$ : # of constituents  
 $P$ : # of features  
 $N_E = N_O(N_O-1)$ : # of edges

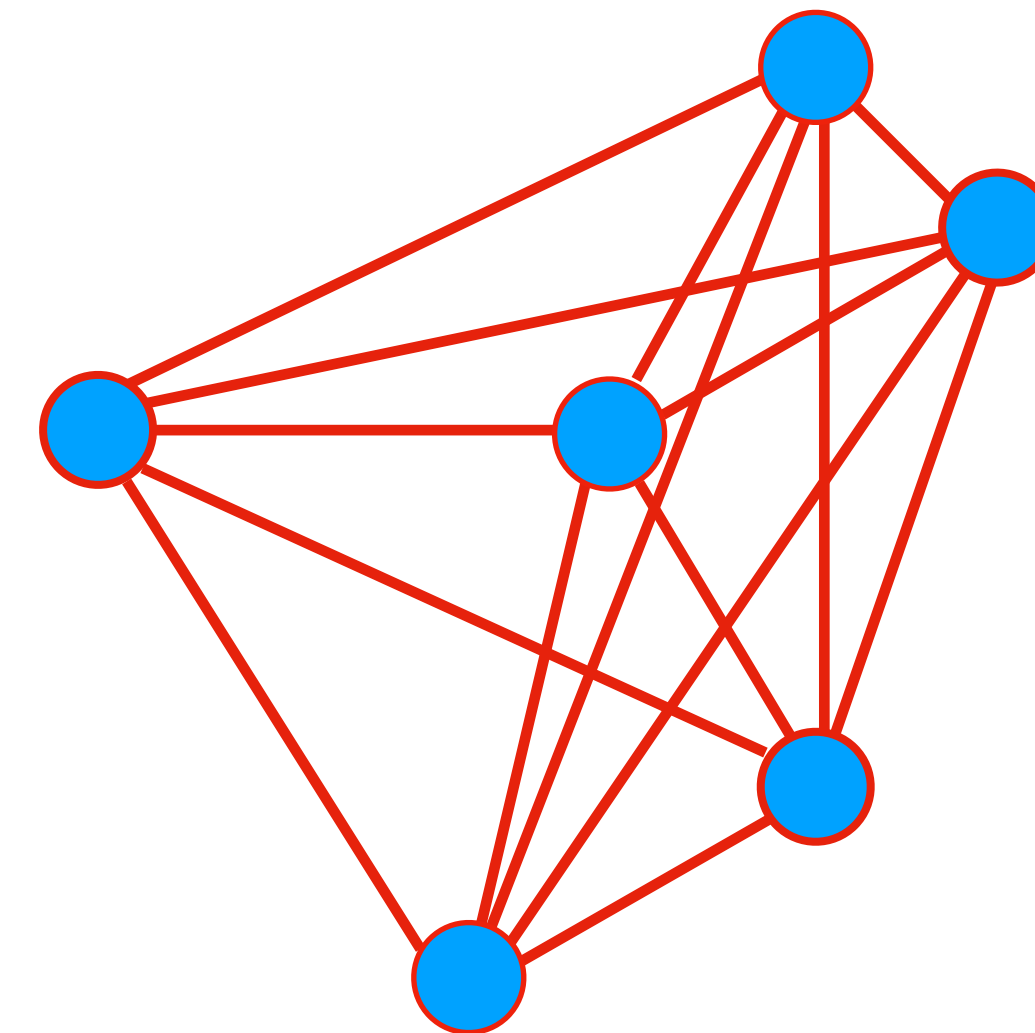
$\phi_C, f_O, f_R$  parameterize

Your hands-on exercise,  
 with Graph NNs (and more  
 data)

# The math

$$A.X.W = \underbrace{\begin{pmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & 0 \end{pmatrix}}_{n \times n \text{ adjacency}} \underbrace{\begin{pmatrix} \vdots & x_{12} & \vdots & \vdots & \vdots \\ x_{21} & x_{22} & x_{23} & \dots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & x_{n2} & \vdots & \vdots & \vdots \end{pmatrix}}_{n \times f \text{ (nodes} \times \text{features)}} \underbrace{\begin{pmatrix} w_{11} & w_{12} & \dots & w_{1c} \\ w_{21} & w_{22} & \dots & w_{2c} \\ \vdots & \vdots & \vdots & \vdots \\ w_{f1} & w_{f2} & \dots & w_{fc} \end{pmatrix}}_{f \times c \text{ (feature weight} \times \text{channels)}}$$

- *The inputs X*
- *The weights W*
- *The Adjacency matrix*



# The Inputs

$$A.X.W = \underbrace{\begin{pmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & 0 \end{pmatrix}}_{n \times n \text{ adjacency}} \underbrace{\begin{pmatrix} \vdots & x_{12} & \vdots & \vdots & \vdots \\ x_{21} & x_{22} & x_{23} & \dots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & x_{n2} & \vdots & \vdots & \vdots \end{pmatrix}}_{n \times f \text{ (nodes} \times \text{features)}} \underbrace{\begin{pmatrix} w_{11} & w_{12} & \dots & w_{1c} \\ w_{21} & w_{22} & \dots & w_{2c} \\ \vdots & \vdots & \vdots & \vdots \\ w_{f1} & w_{f2} & \dots & w_{fc} \end{pmatrix}}_{f \times c \text{ (feature weight} \times \text{channels)}}$$

● Same as all other networks

● Each vertex (row) is represented as an array of features (columns)

# The Weights

$$A.X.W = \underbrace{\begin{pmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & 0 \end{pmatrix}}_{n \times n \text{ adjacency}} \underbrace{\begin{pmatrix} \vdots & x_{12} & \vdots & \vdots & \vdots \\ x_{21} & x_{22} & x_{23} & \dots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & x_{n2} & \vdots & \vdots & \vdots \end{pmatrix}}_{n \times f \text{ (nodes} \times \text{features)}} \underbrace{\begin{pmatrix} w_{11} & w_{12} & \dots & w_{1c} \\ w_{21} & w_{22} & \dots & w_{2c} \\ \vdots & \vdots & \vdots & \vdots \\ w_{f1} & w_{f2} & \dots & w_{fc} \end{pmatrix}}_{f \times c \text{ (feature weight} \times \text{channels)}}$$

- *The weight matrix  $W$  is used on each vertex to create new function of the inputs  $x$  (encoding)*
- *If  $w_{ij}=1$ , the input representations is used directly in the message passing*

# The Adjacency Matrix

$$A.X.W = \underbrace{\begin{pmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & 0 \end{pmatrix}}_{n \times n \text{ adjacency}} \underbrace{\begin{pmatrix} \vdots & x_{12} & \vdots & \vdots & \vdots \\ x_{21} & x_{22} & x_{23} & \dots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & x_{n2} & \vdots & \vdots & \vdots \end{pmatrix}}_{n \times f \text{ (nodes} \times \text{features)}} \underbrace{\begin{pmatrix} w_{11} & w_{12} & \dots & w_{1c} \\ w_{21} & w_{22} & \dots & w_{2c} \\ \vdots & \vdots & \vdots & \vdots \\ w_{f1} & w_{f2} & \dots & w_{fc} \end{pmatrix}}_{f \times c \text{ (feature weight} \times \text{channels)}}$$

- Embeds graph structure: says which vertex is connected to which.
- The value could be 1 (0 for no connection) or it could be a weight
- Could be used with attention mechanism: the fixed weights are replaced by learnable parameters. In training, the graph decides which connections are relevant

# The Message Passing

$$A.X.W = \underbrace{\begin{pmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & 0 \end{pmatrix}}_{n \times n \text{ adjacency}} \underbrace{\begin{pmatrix} \vdots & x_{12} & \vdots & \vdots & \vdots \\ x_{21} & x_{22} & x_{23} & \dots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & x_{n2} & \vdots & \vdots & \vdots \end{pmatrix}}_{n \times f \text{ (nodes} \times \text{features)}} \underbrace{\begin{pmatrix} w_{11} & w_{12} & \dots & w_{1c} \\ w_{21} & w_{22} & \dots & w_{2c} \\ \vdots & \vdots & \vdots & \vdots \\ w_{f1} & w_{f2} & \dots & w_{fc} \end{pmatrix}}_{f \times c \text{ (feature weight} \times \text{channels)}}$$

- *By performing a standard matrix product, one builds the message*
- *This is for one filter. One can have multiple filters, as for CNNs*

# EdgeConv

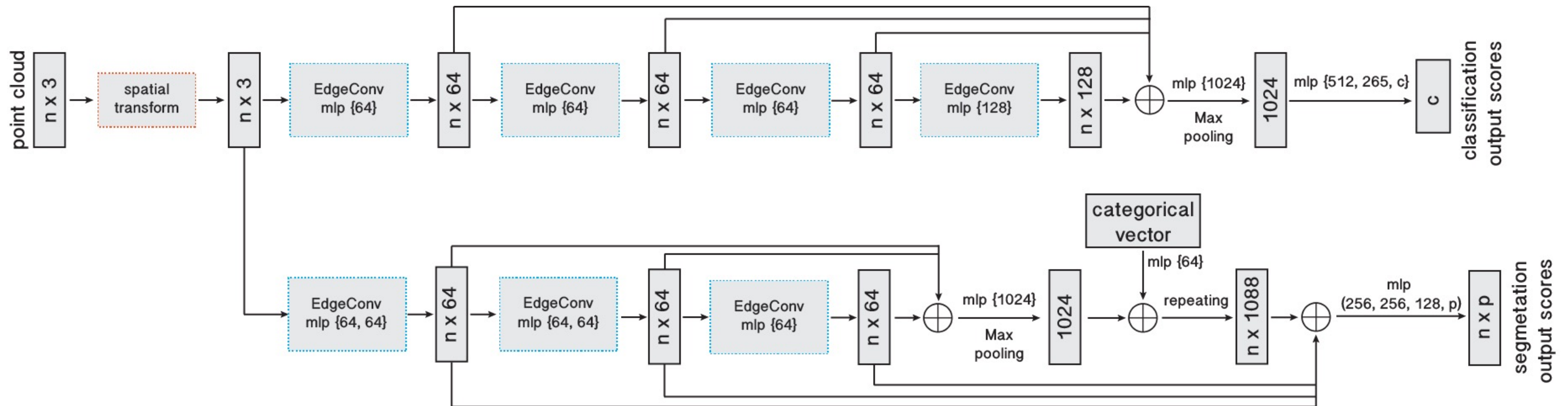
- Dynamic Graph CNN (DGCNN) is one kind of message-passing neural network
- It uses EdgeConv layers to perform point-cloud segmentation
- Segmentation is the process of clustering pixels in an image into objects
- EdgeConv was capable of extending semantic segmentation beyond nearby-pixel clustering

  - the two wings of the airplane are associated to the same cluster, since they are found to be similar



# EdgeConv

◎ *The actual model is much more complicated than that*



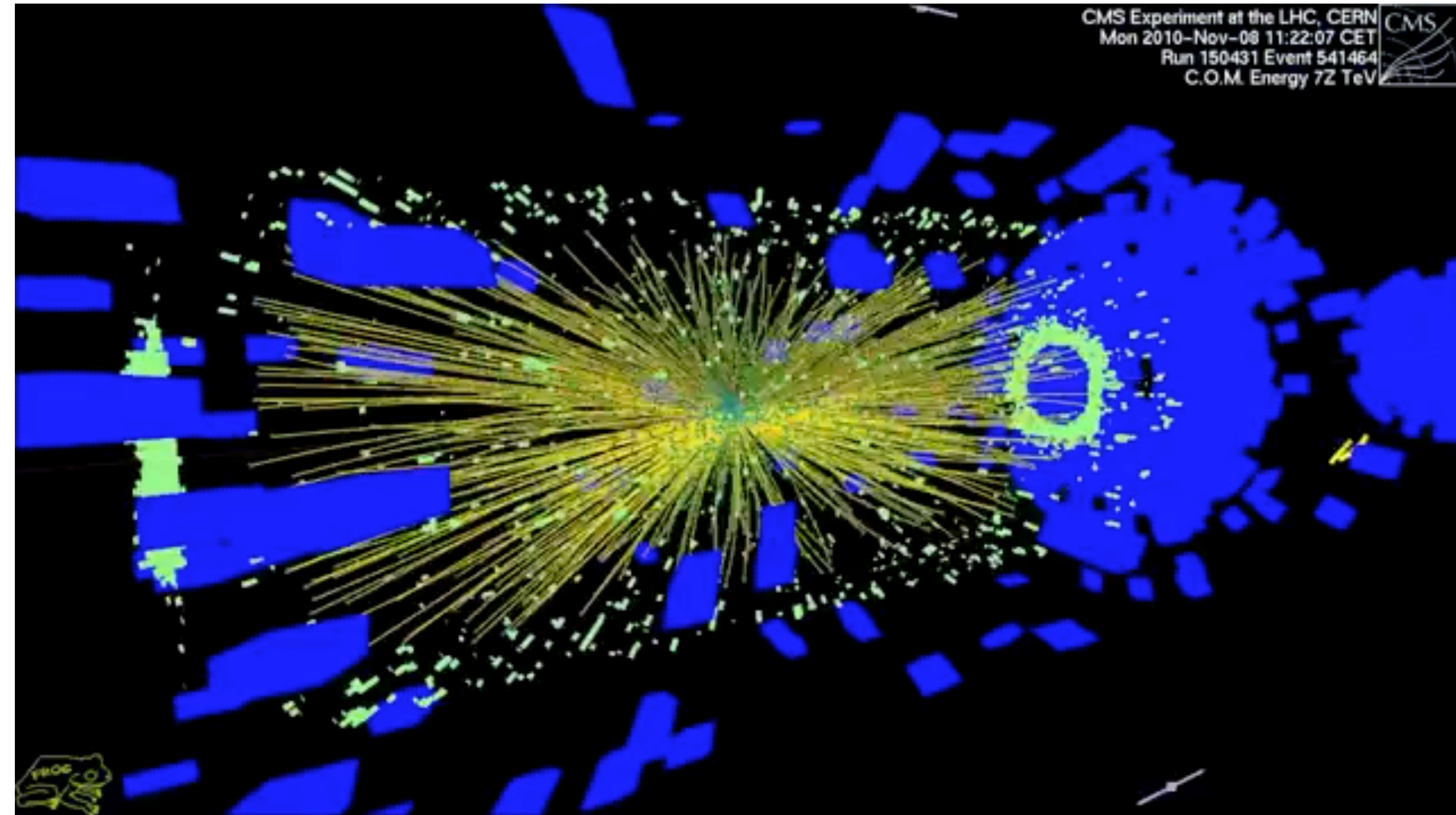
◎ *Each EdgeConv layer runs a message passing and creates an updated representation of the graph of points*

◎ *Similar to a CNN, but capable of processing unordered sets of points*



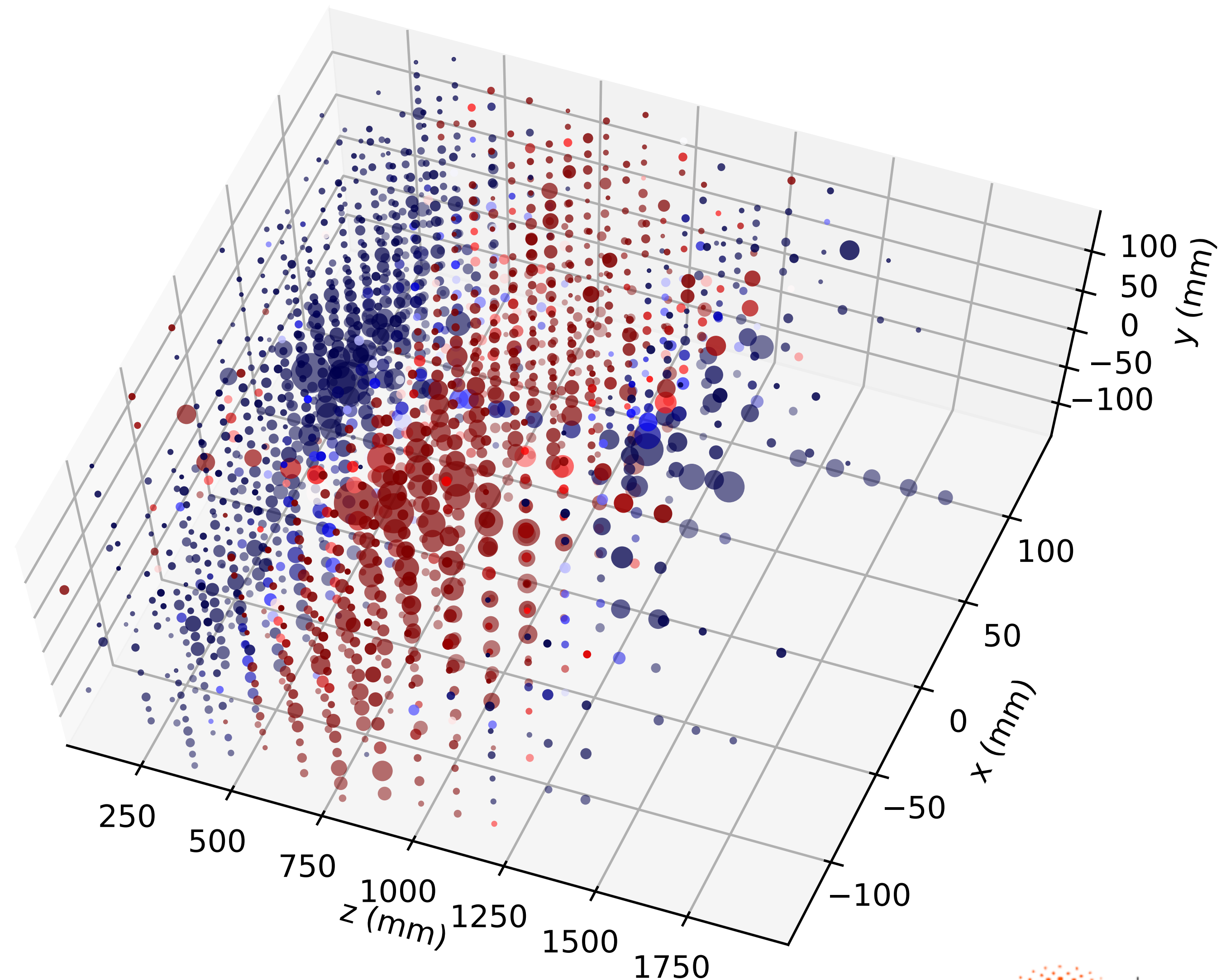
# EdgeConv for Particle Physics

- ◎ *DGCNN fits very well particle reconstruction in High Energy Physics*
  - ◎ *Particles seen as energy showers in calorimeters*
  - ◎ *DGCNN can be trained to distinguish overlapping showers from different particles*
- ◎ *Success comes at some computational cost:*
  - ◎ *15 sec/event on a CPU*
  - ◎ *Lowered to 5 sec/event on GPU when using a batch of 100*

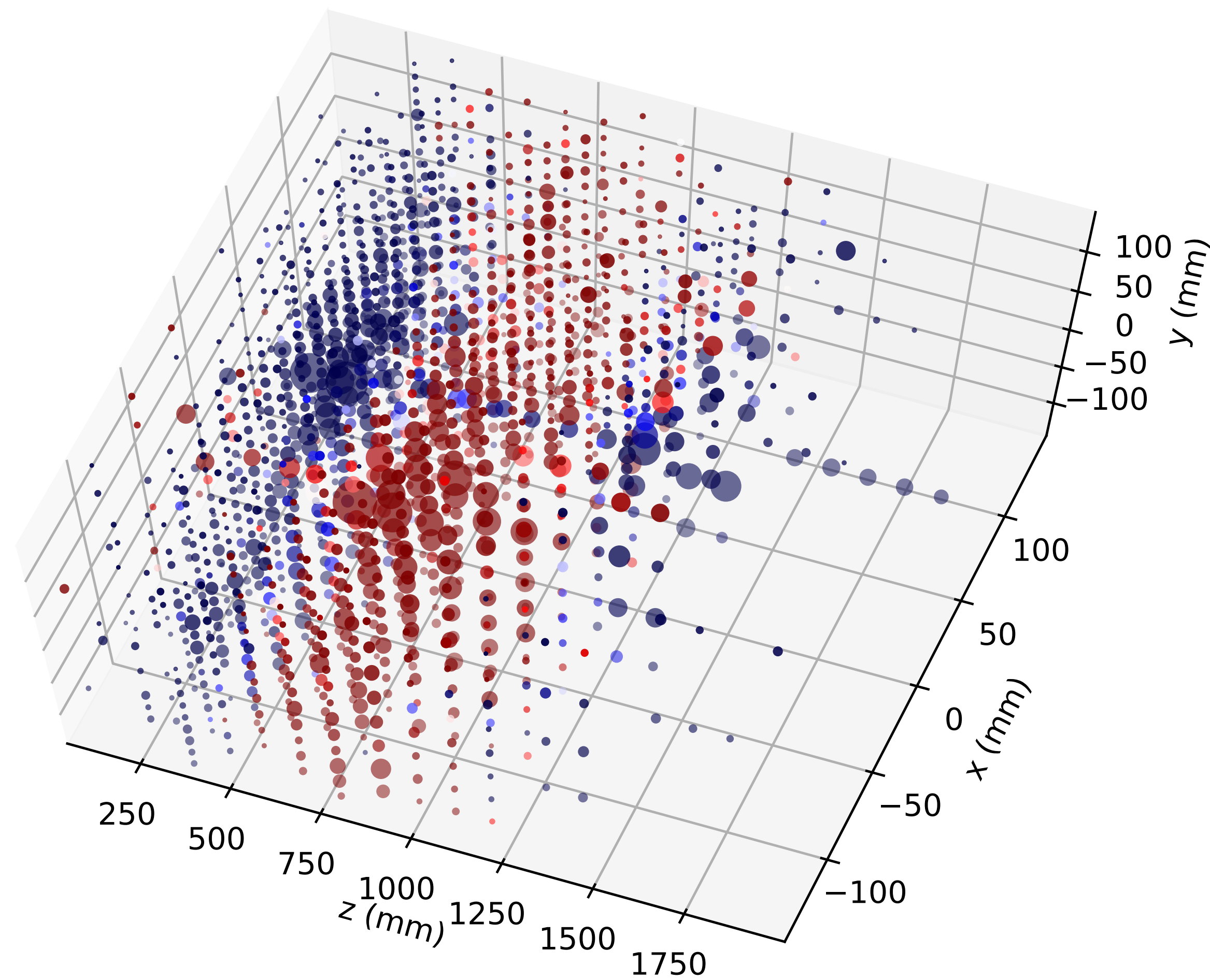


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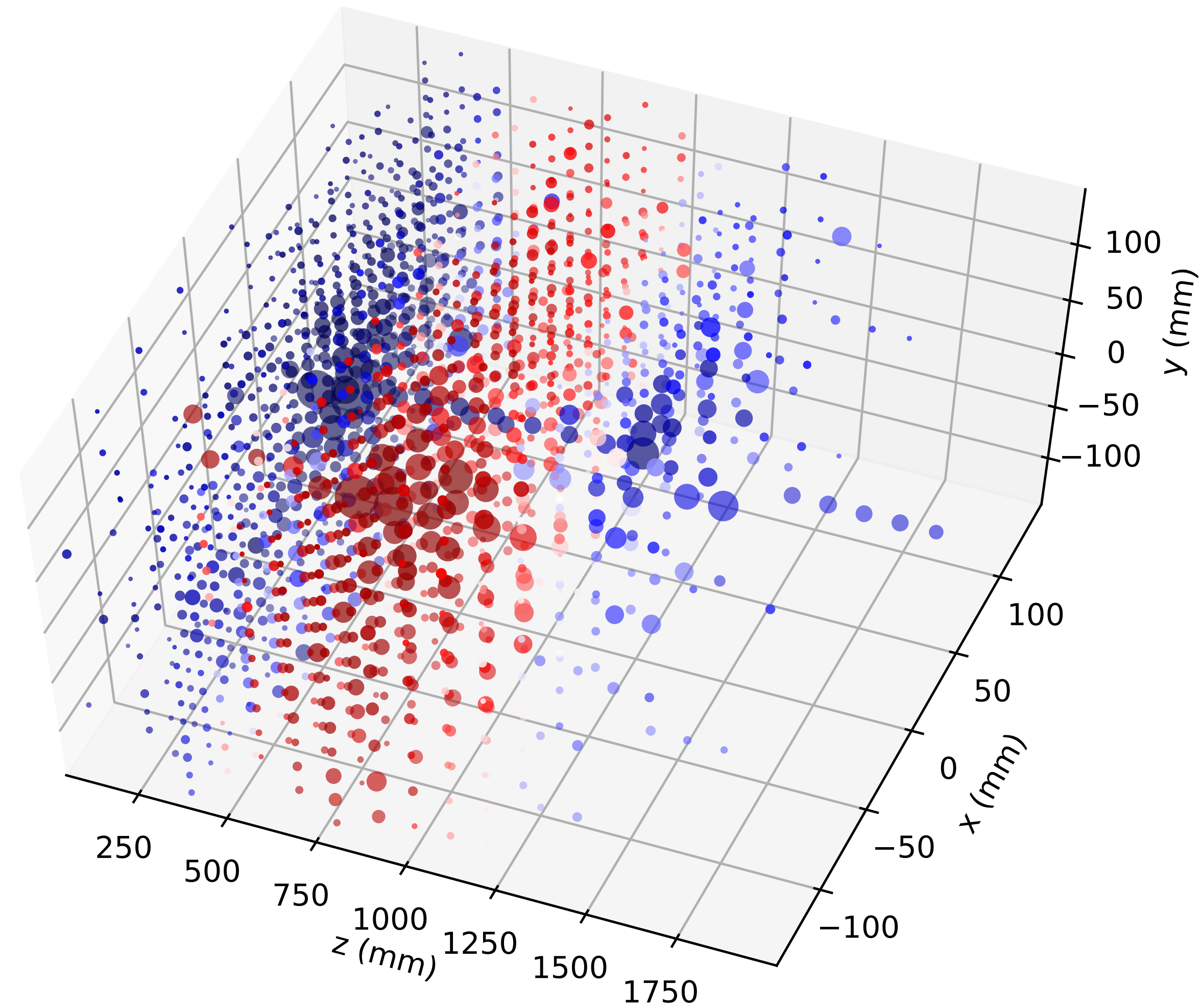
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# Separating overlapping showers



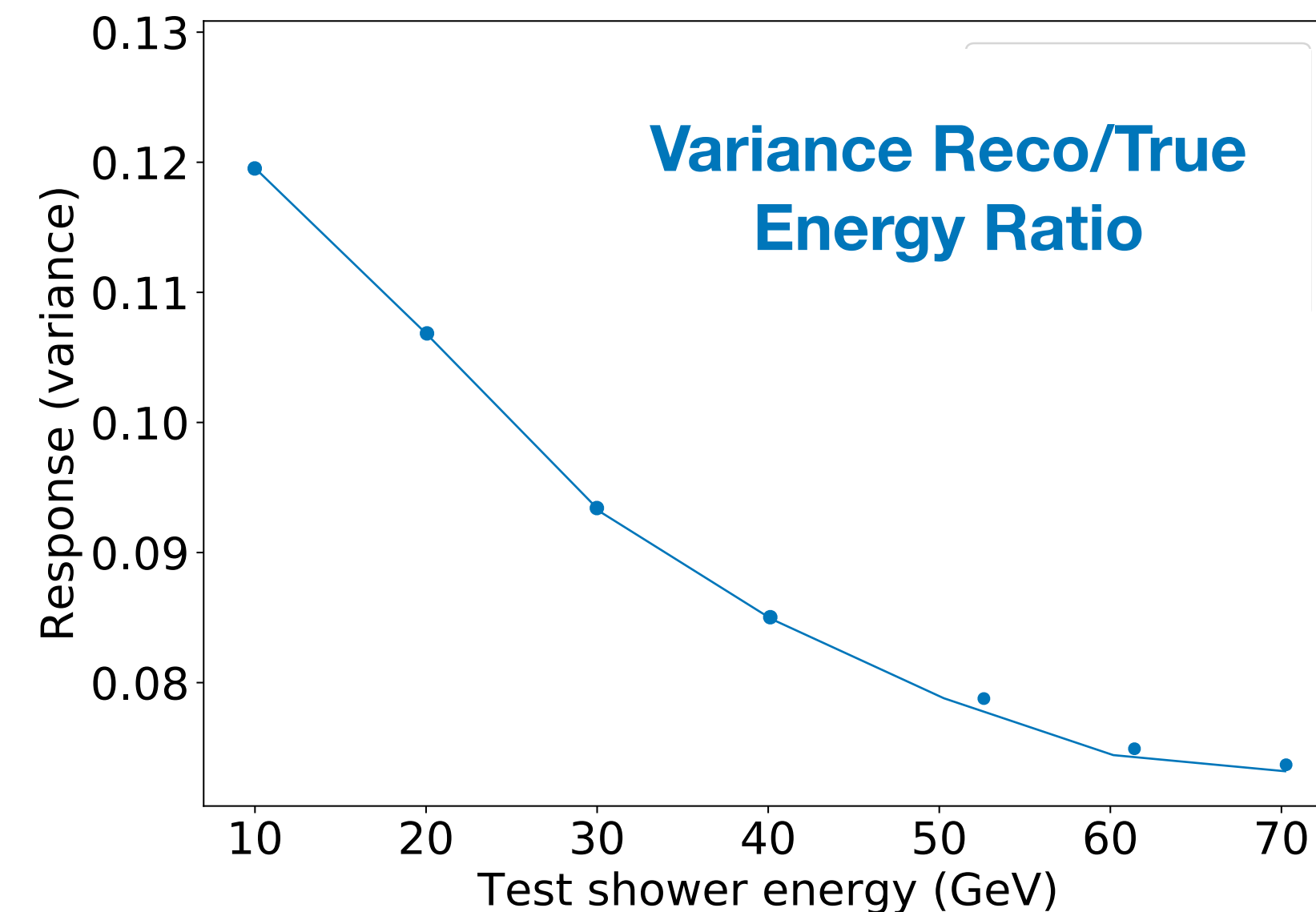
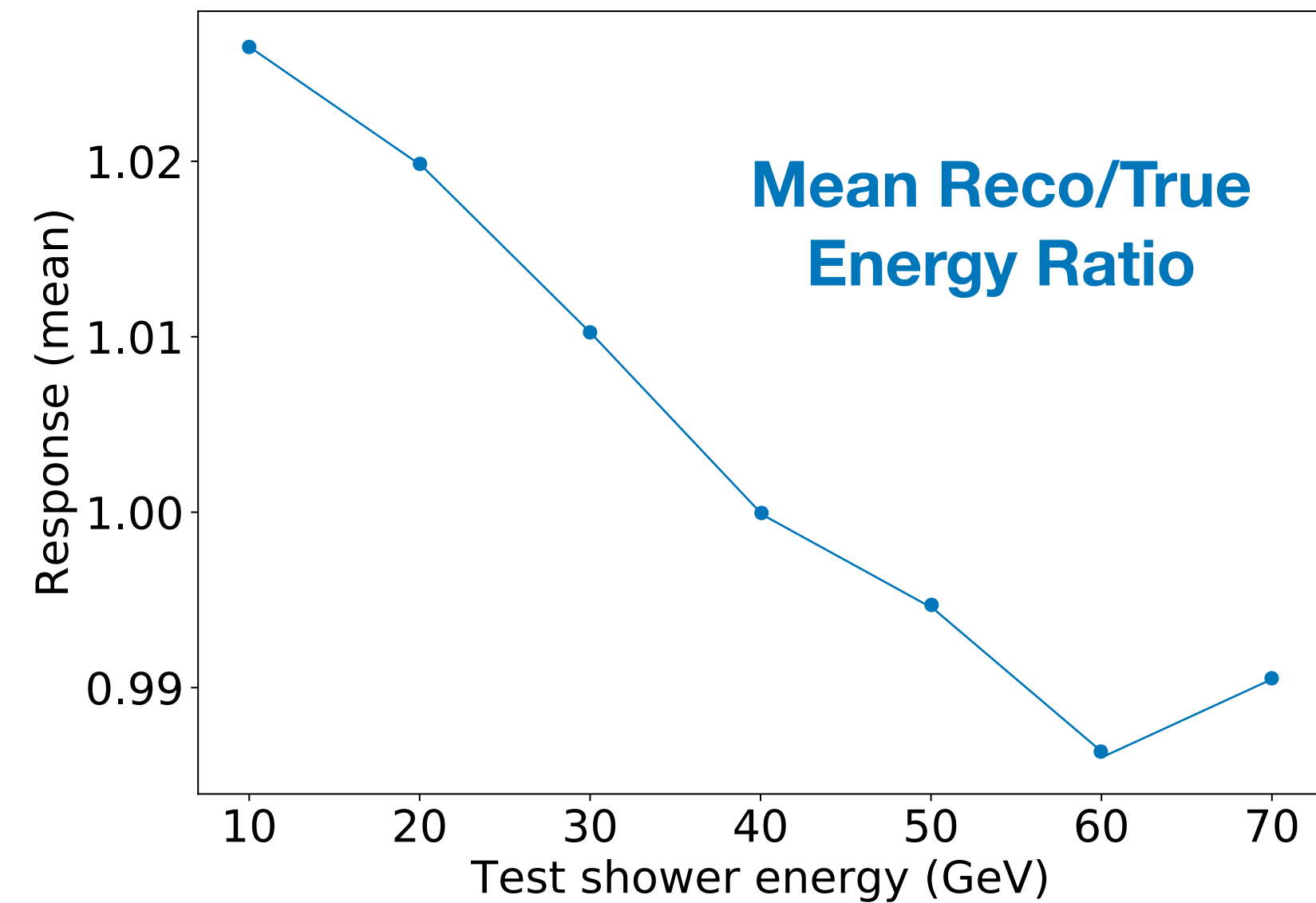
(a) Truth



(b) Reconstructed

# EdgeConv for Particle Physics

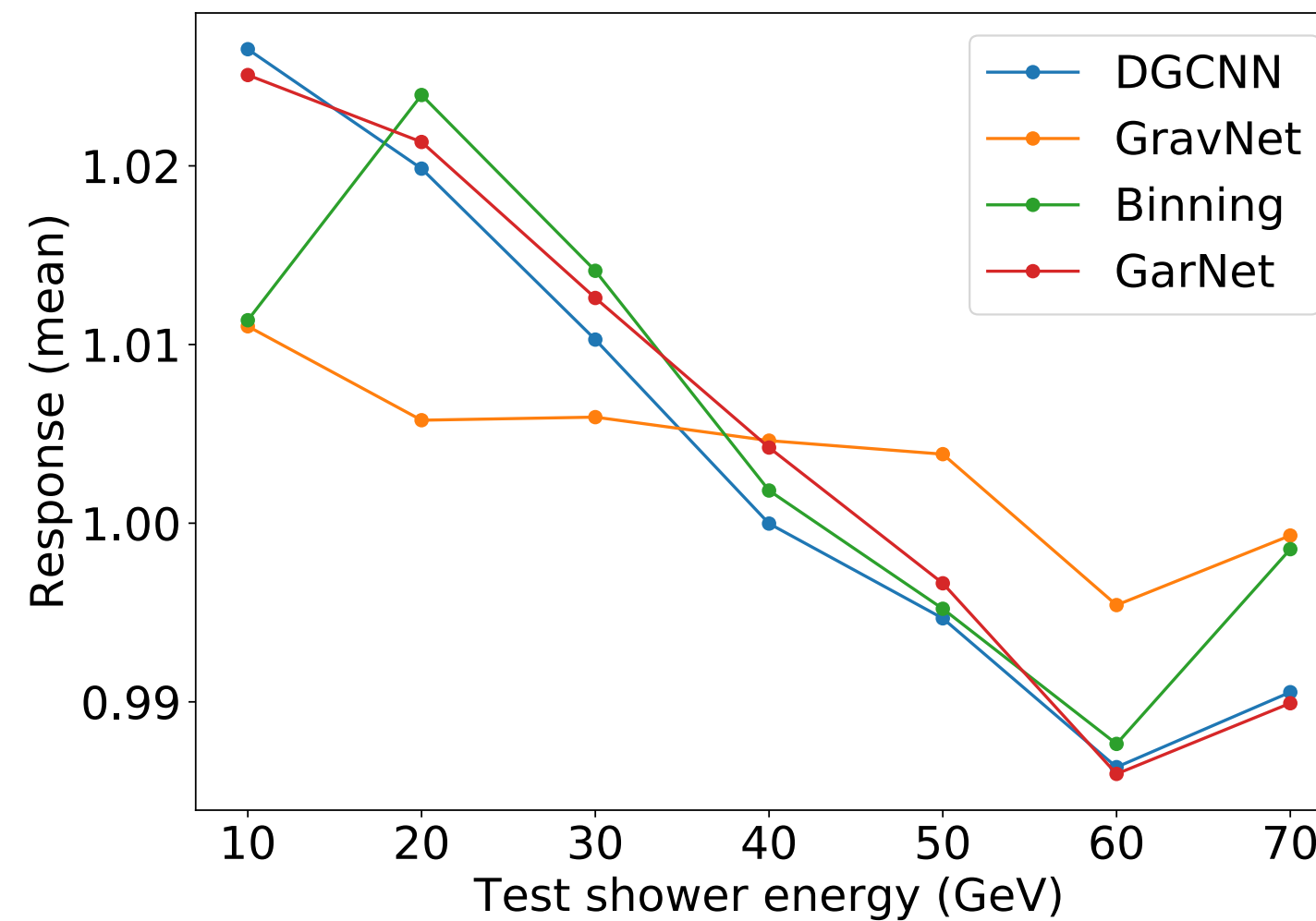
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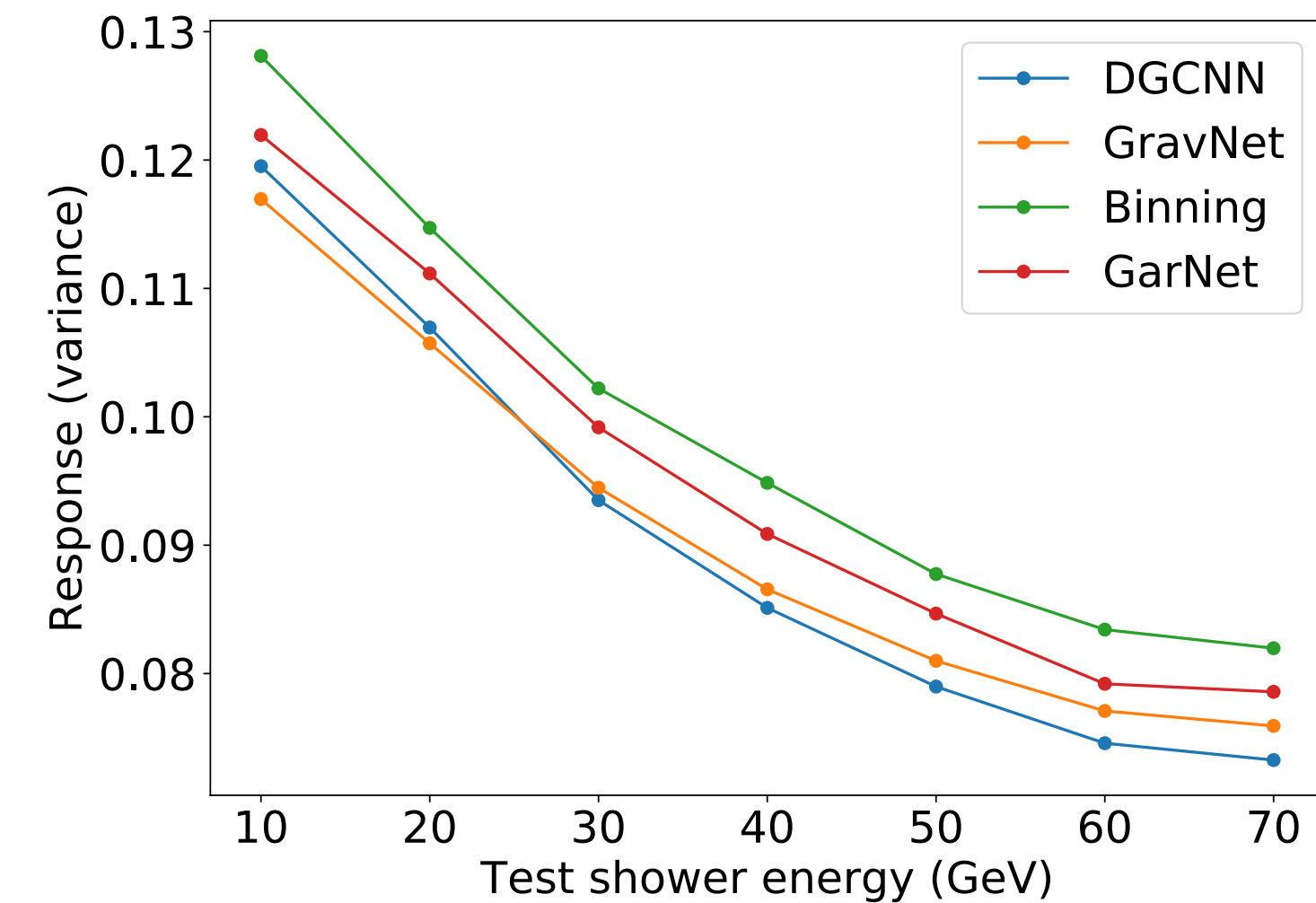
# GraphNets for Calorimetry

● *Good performance achieved, comparable to more traditional approaches*

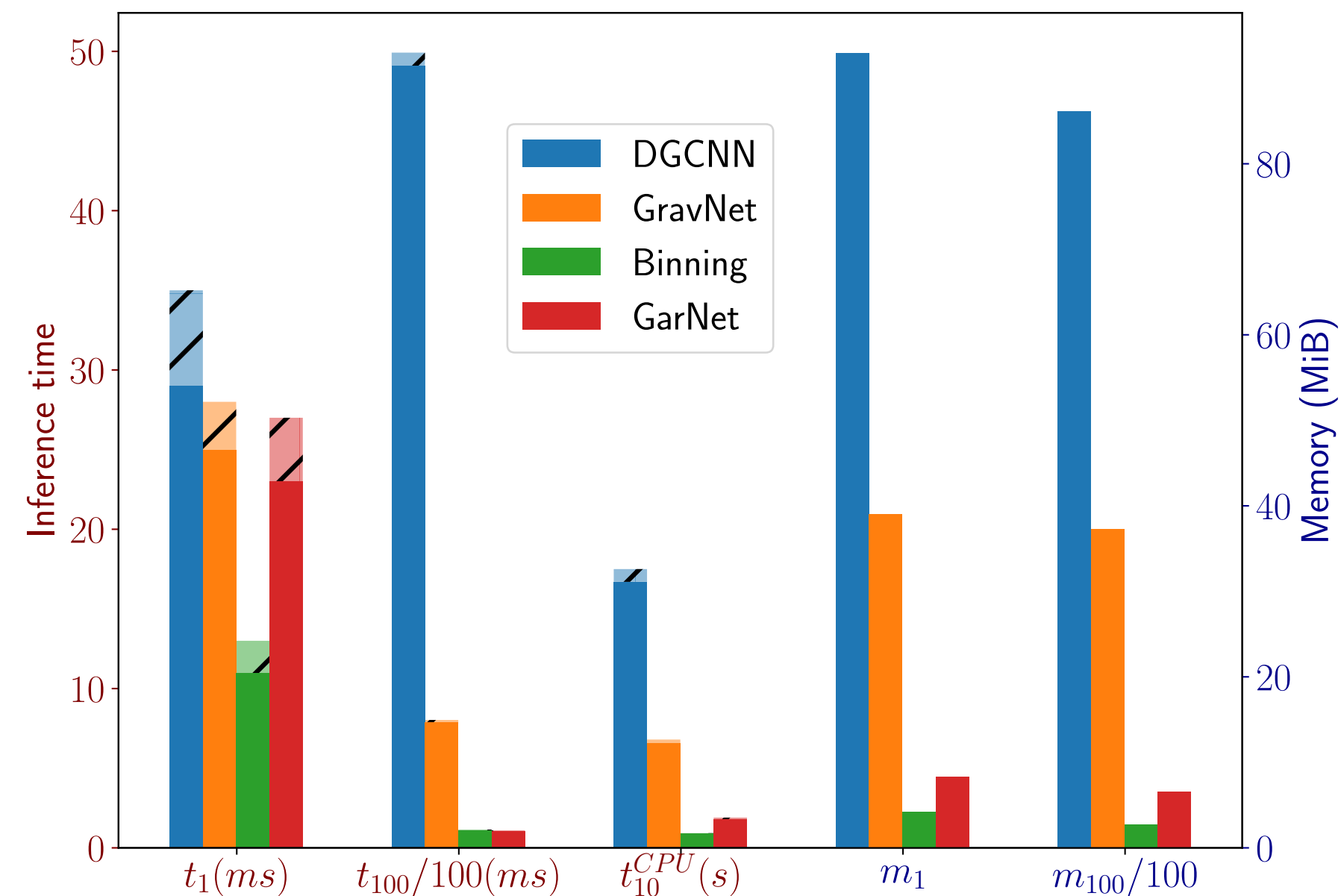
● *Using a potential ( $V(d)$ ) to weight up the near neighbours allows to keep memory footprint under control (with respect to other graph approaches)*



(c) Mean



(d) Variance



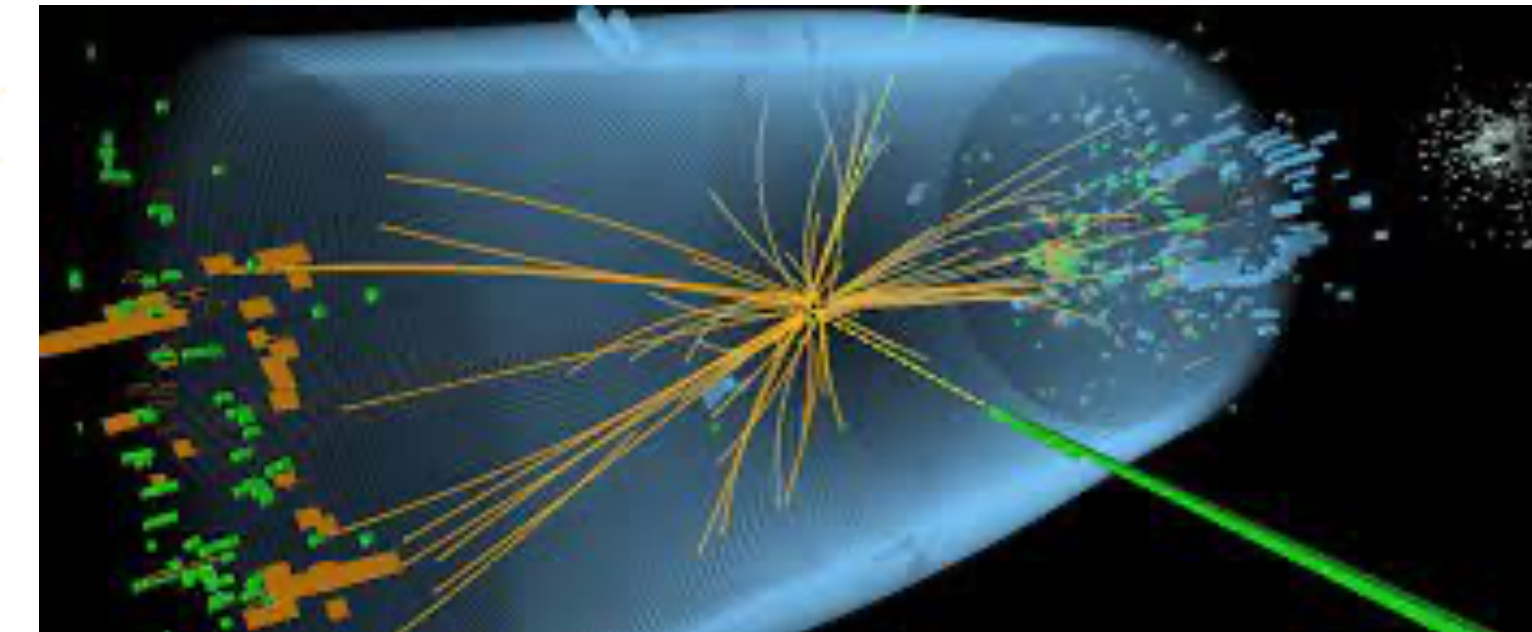
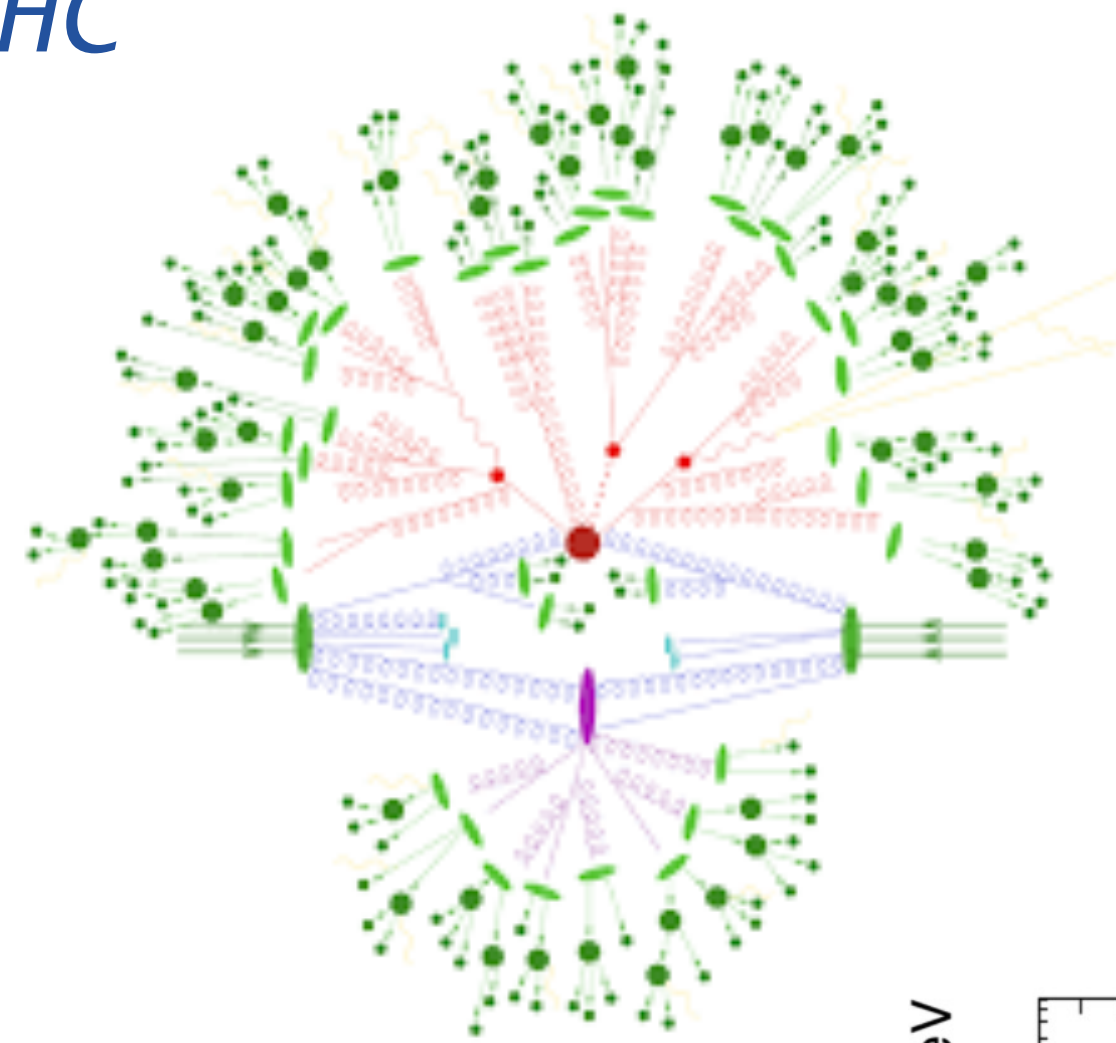


# Collision Simulation with generative models

# Why we use simulation

● *The capability of simulating LHC collisions is crucial for data analysis*

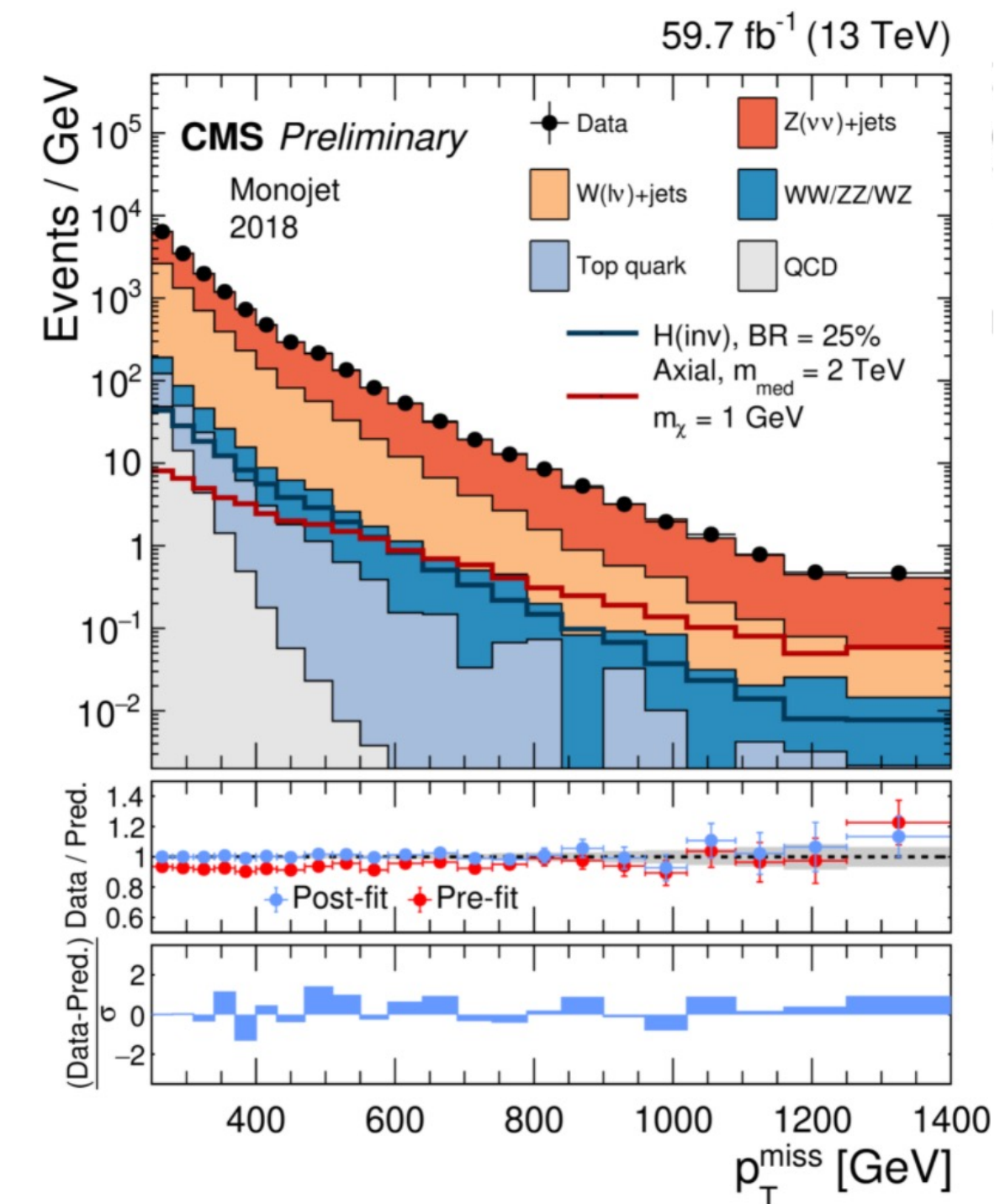
● *So that we can study what a given new phenomenon (e.g., dark matter produced in the collision) would look like*



● *So that we can have an idea of the background we have to fight from known physics phenomena*

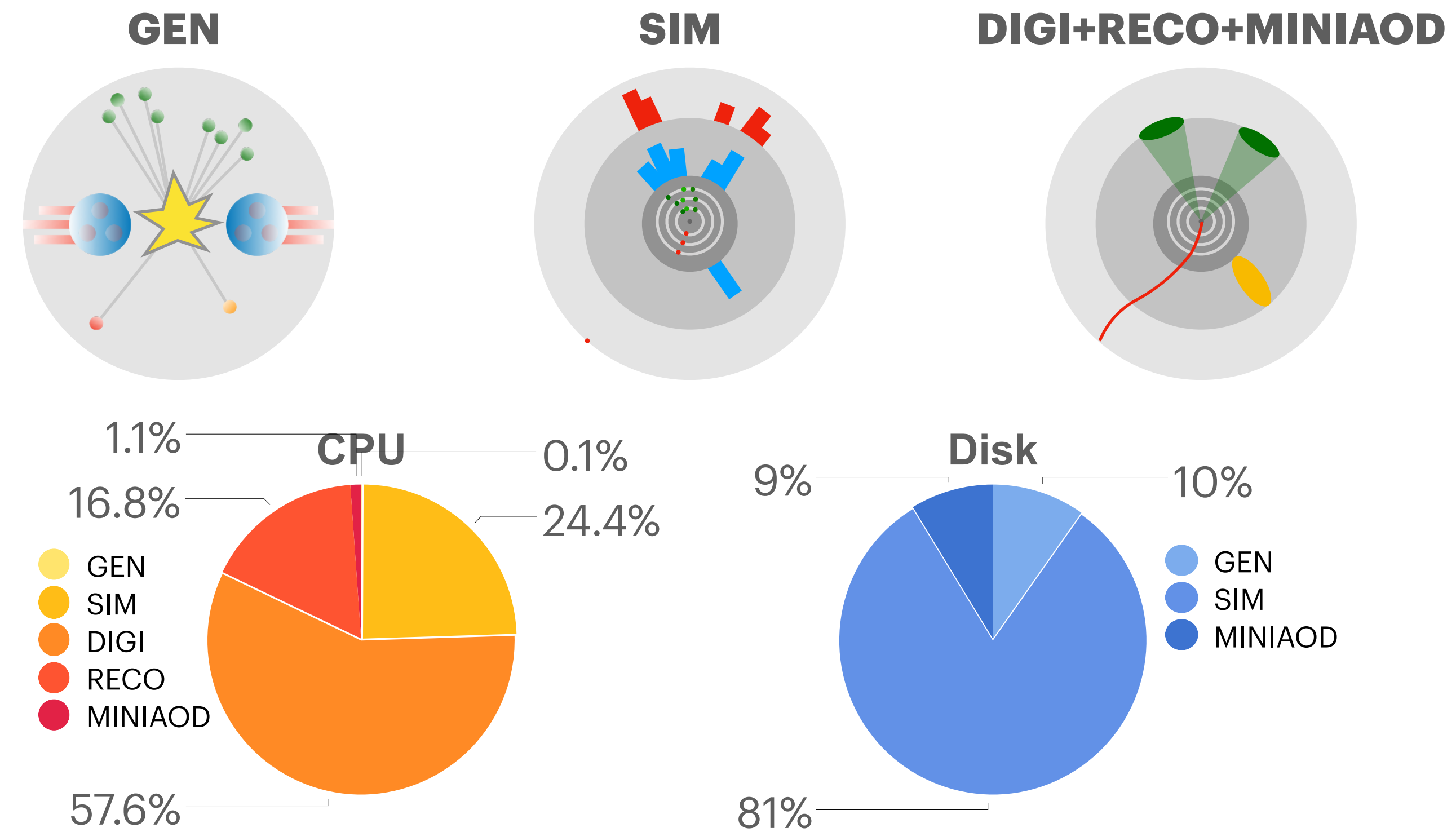
● *This is done with a set of rule-based algorithms*

● *Very accurate, but very computing demanding*



# Why this is a problem

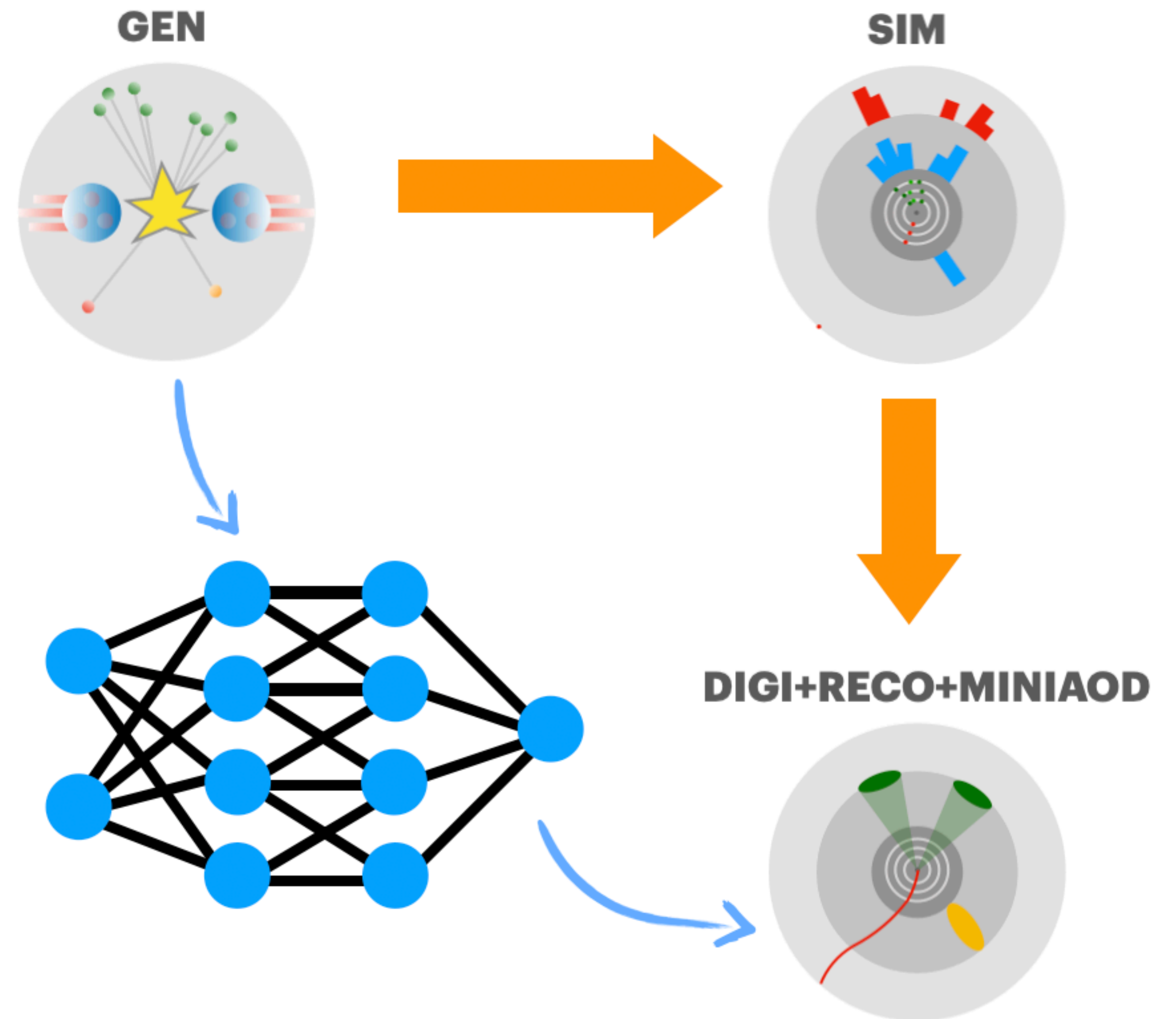
- Large part of computing resources goes into simulating the detector response (SIM)
- In addition, once simulated, these data are processed as if they were real data (more CPU and Disk)
- Generating simulations for the whole experiment takes ~ 1 year
  - A tot of CPU “burned”
  - Disk occupied for a lot of time
- Because of this, we ended up taking less data than what we could (because we would not know how to process the extra data)





# Speeding up Generation with DL

- *We have a working algorithm, accurate but slow (tens of seconds/collision)*
- *A neural network could run in  $O(100 \mu\text{sec})$*
- *Potential gain of a few orders of magnitude*
- *We can use data from slow algorithm to train a network to do better*

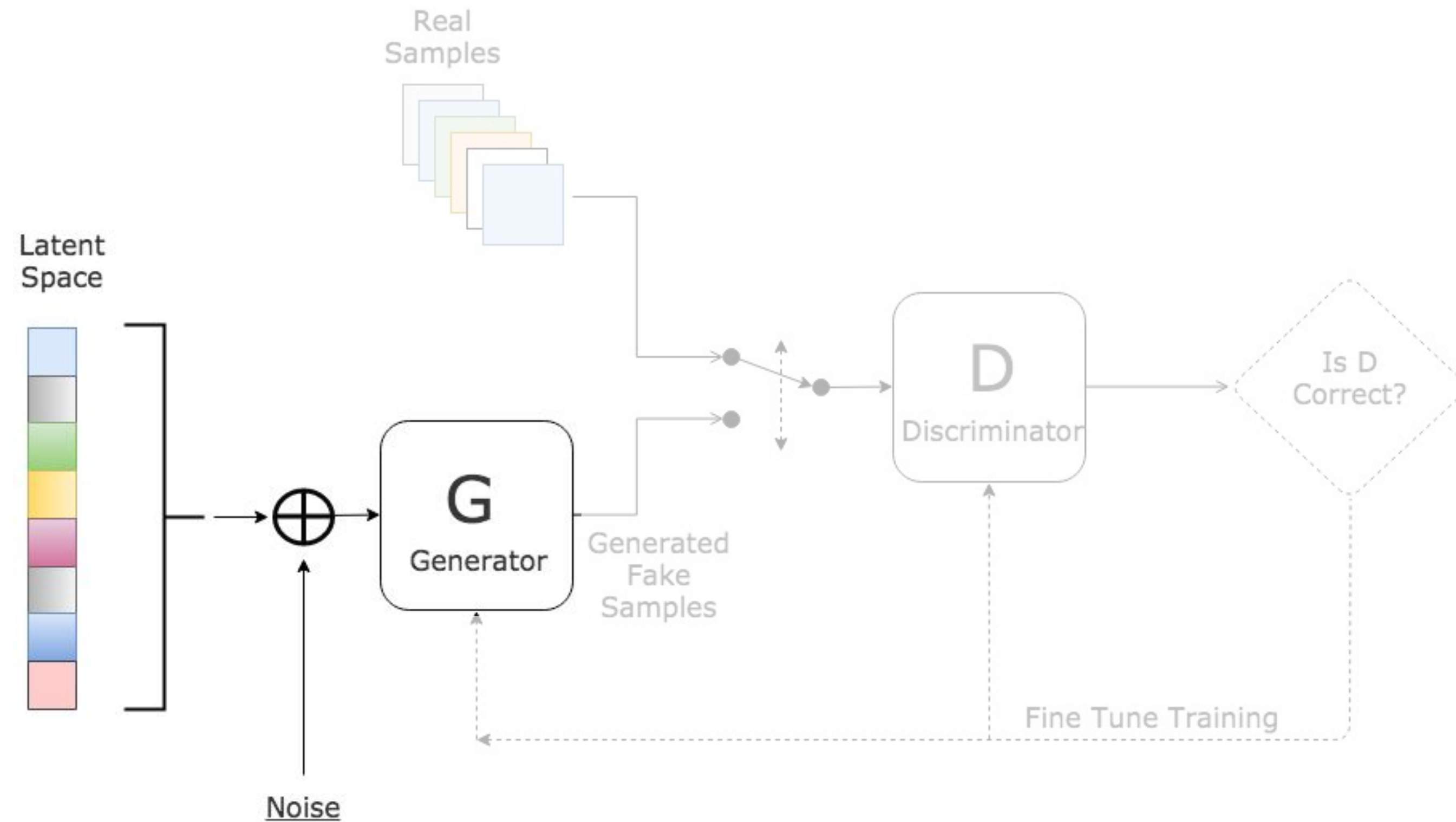


# Generative Adversarial Training

Two networks trained against each other

A generator aims at creating realistic data (e.g., images similar to those in the training dataset)

A discriminator aims at identifying which data in a dataset are real and which come from the generator



The total loss is written as the difference between the generator and the discriminator loss:

If the discriminator improves, the loss increases

If the generator improves, the loss decreases

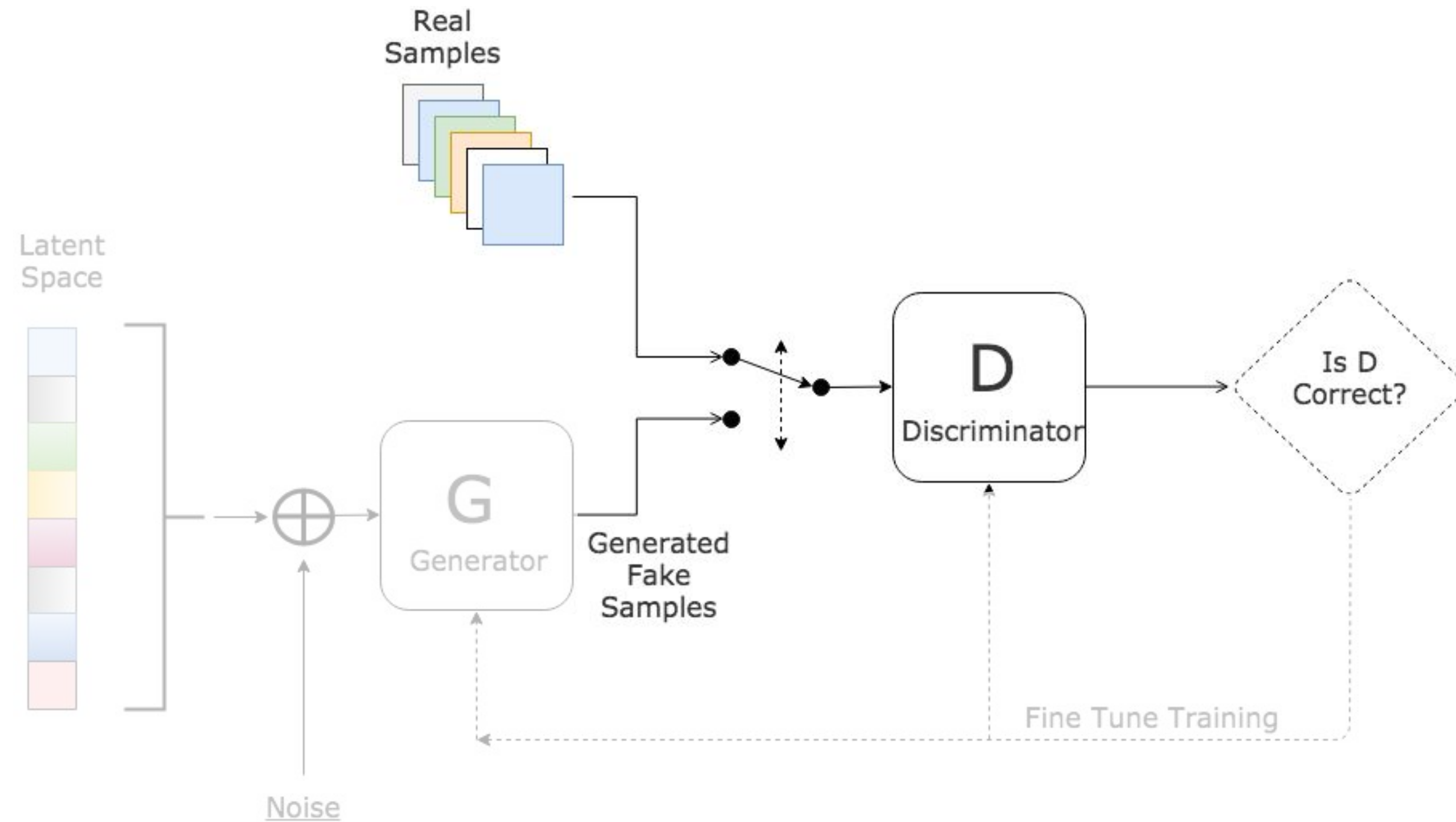
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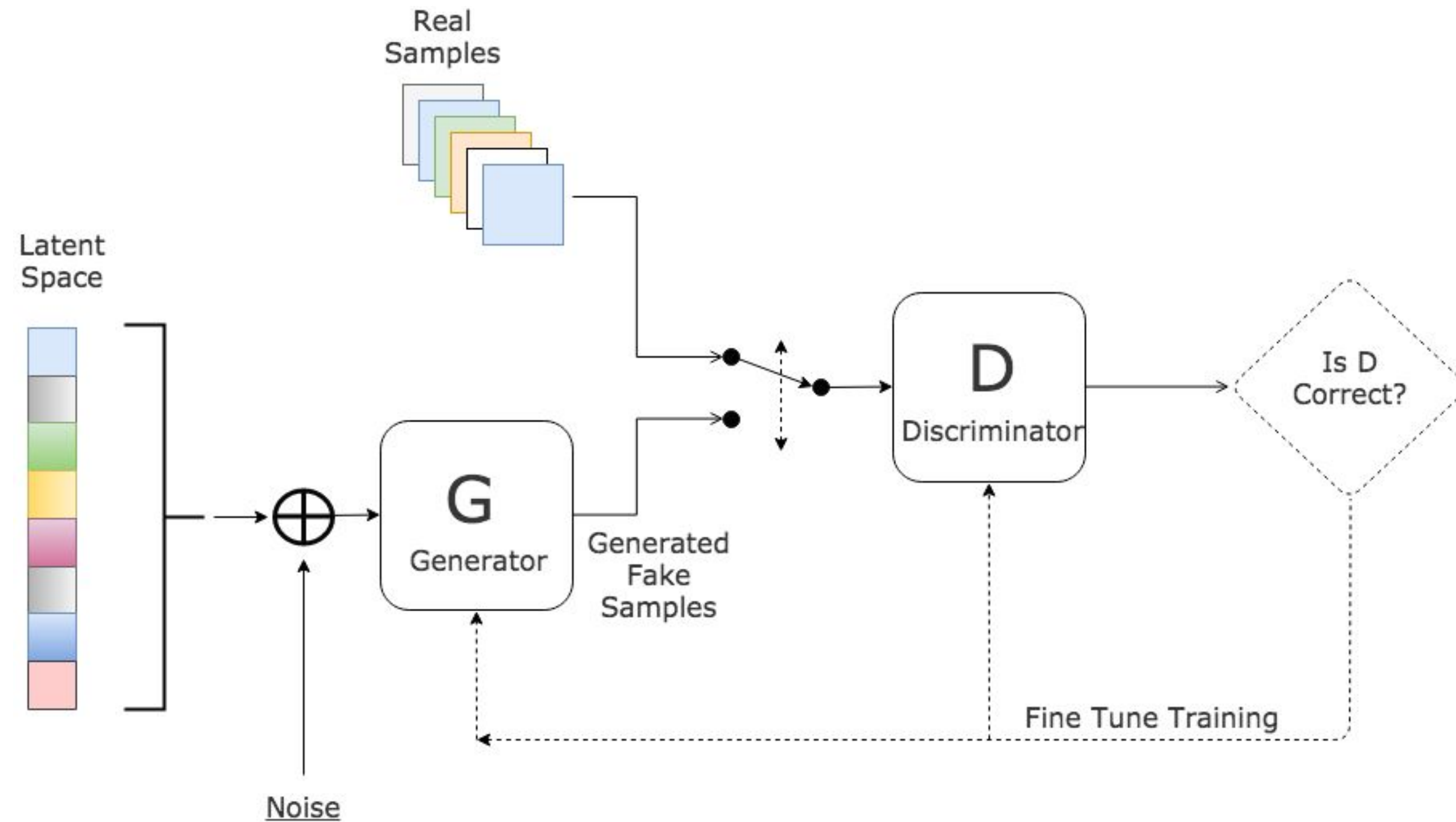
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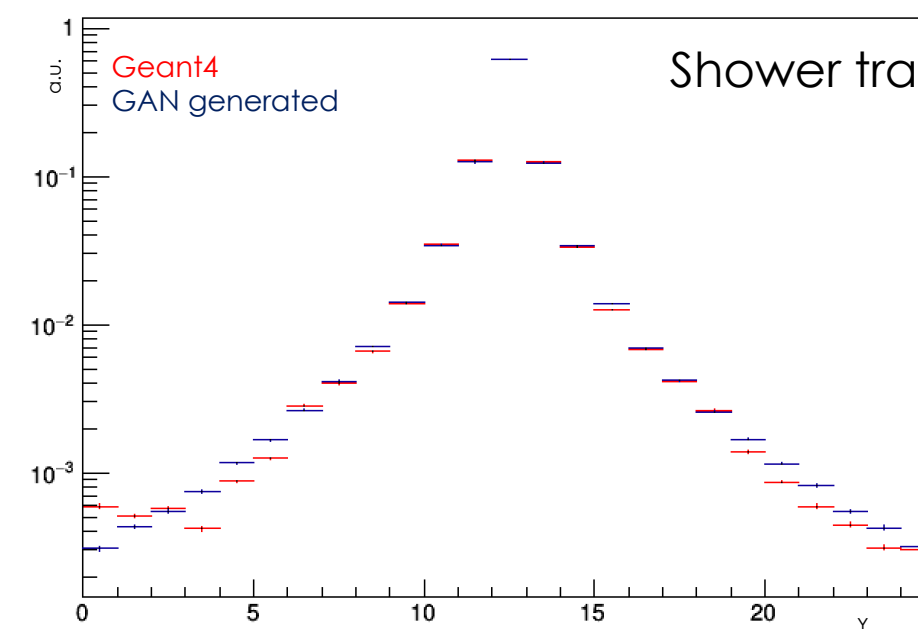
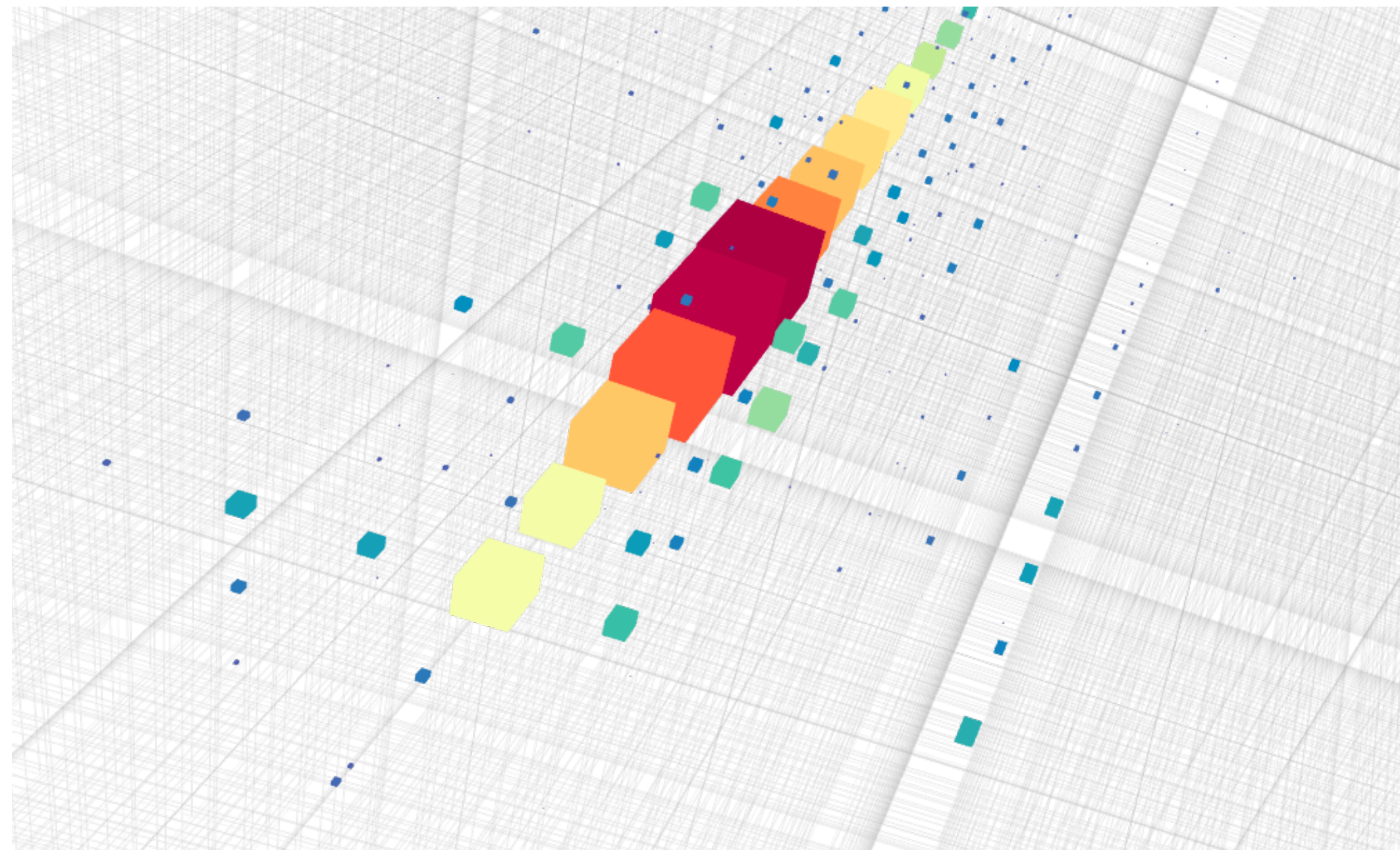
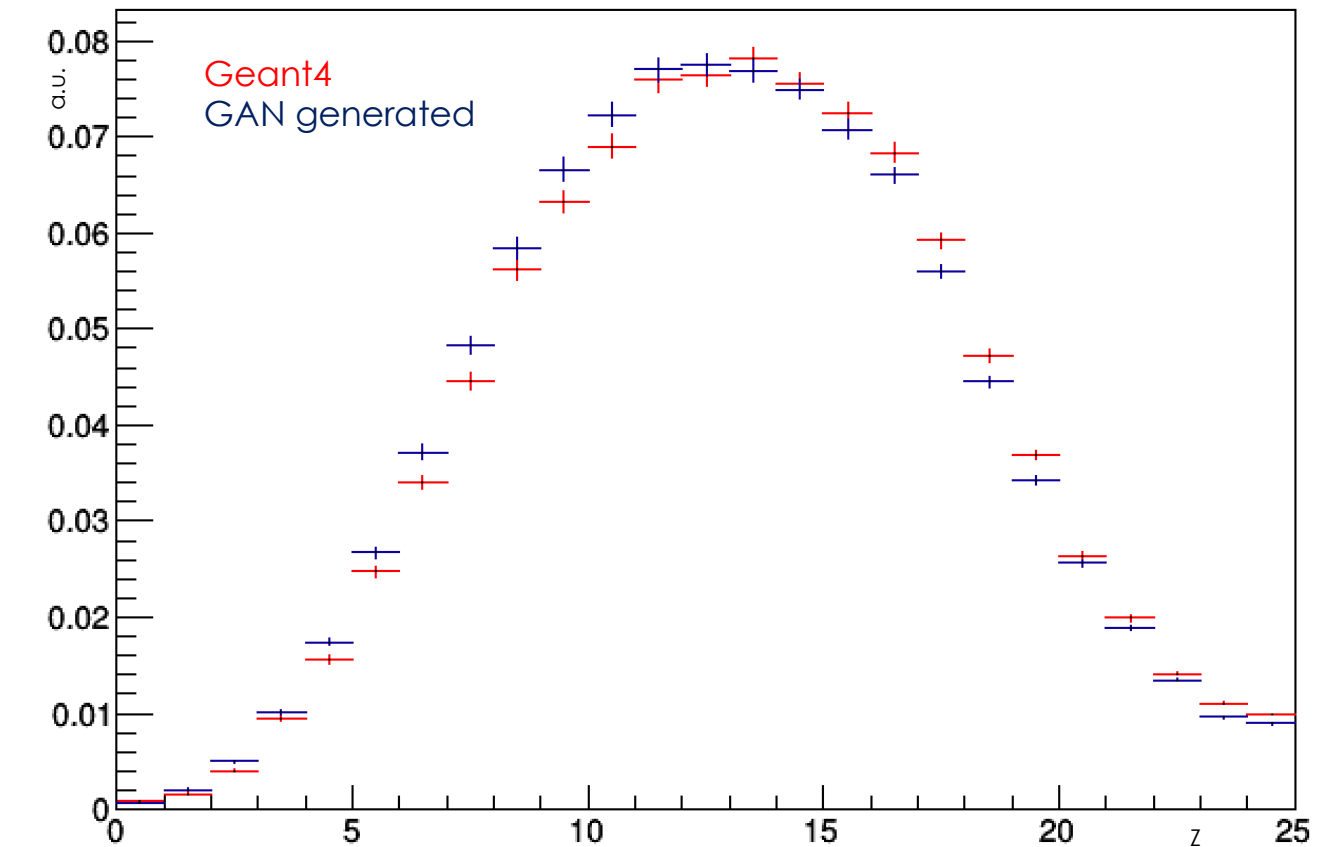
## PROGRESSIVE GROWING OF GANs FOR IMPROVED QUALITY, STABILITY, AND VARIATION

Submitted to ICLR 2018

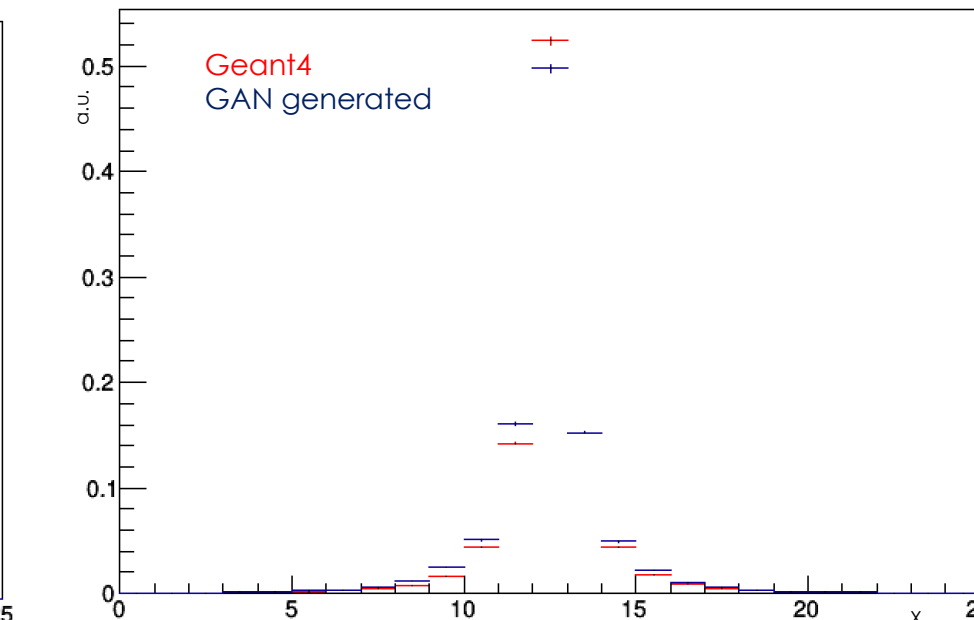
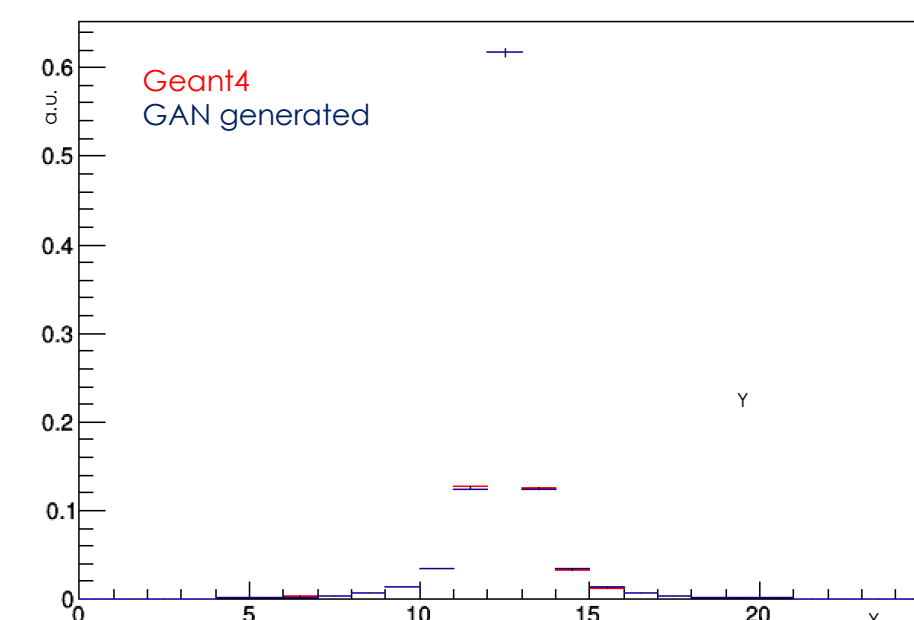
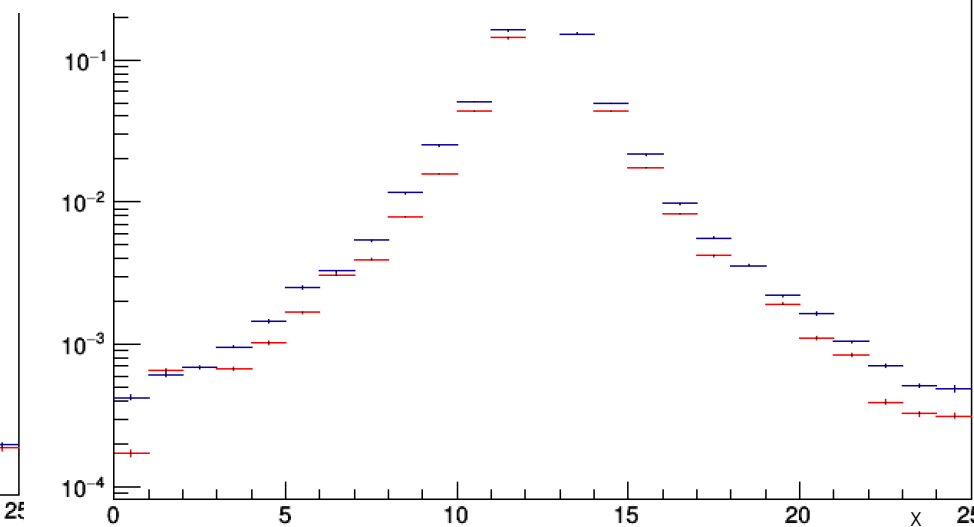
# Generating detector response

- Start from random noise
- Works very well with images
- Applied to electron showers in digital calorimeters as a replacement of GEANT

Shower longitudinal section

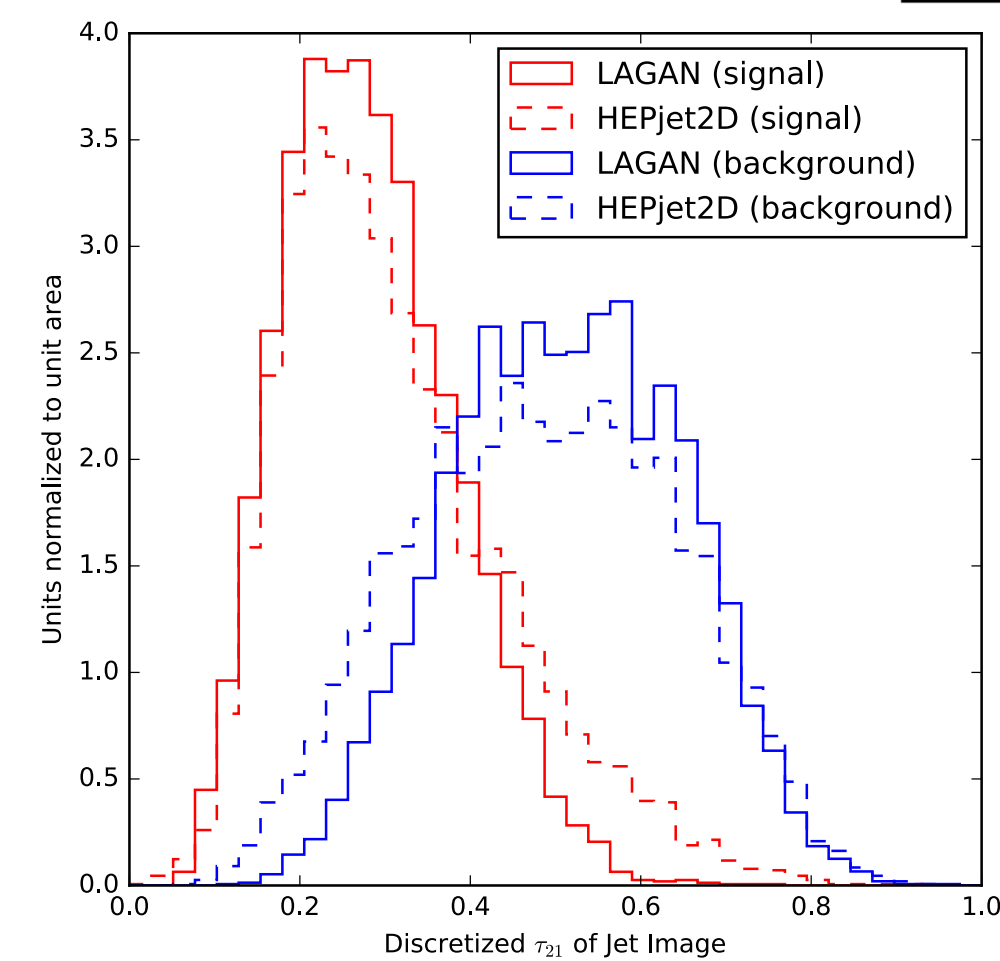
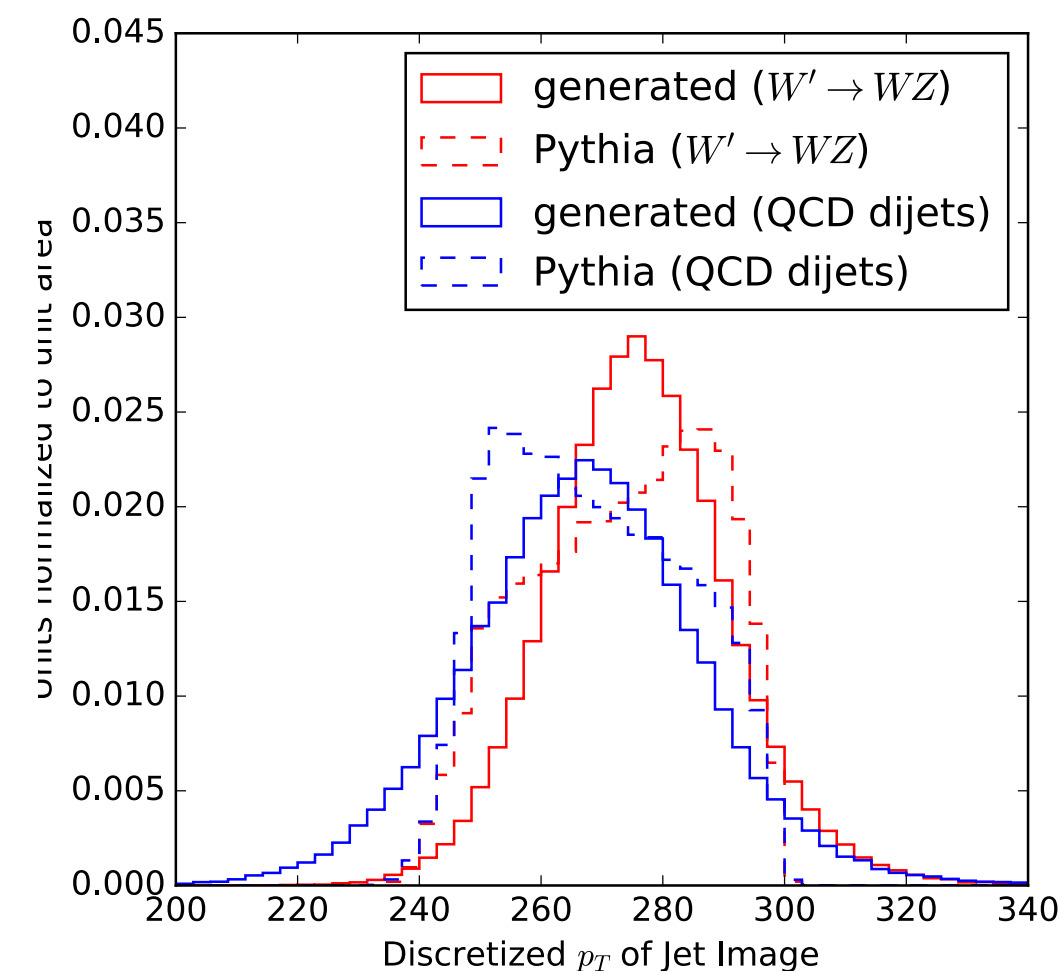
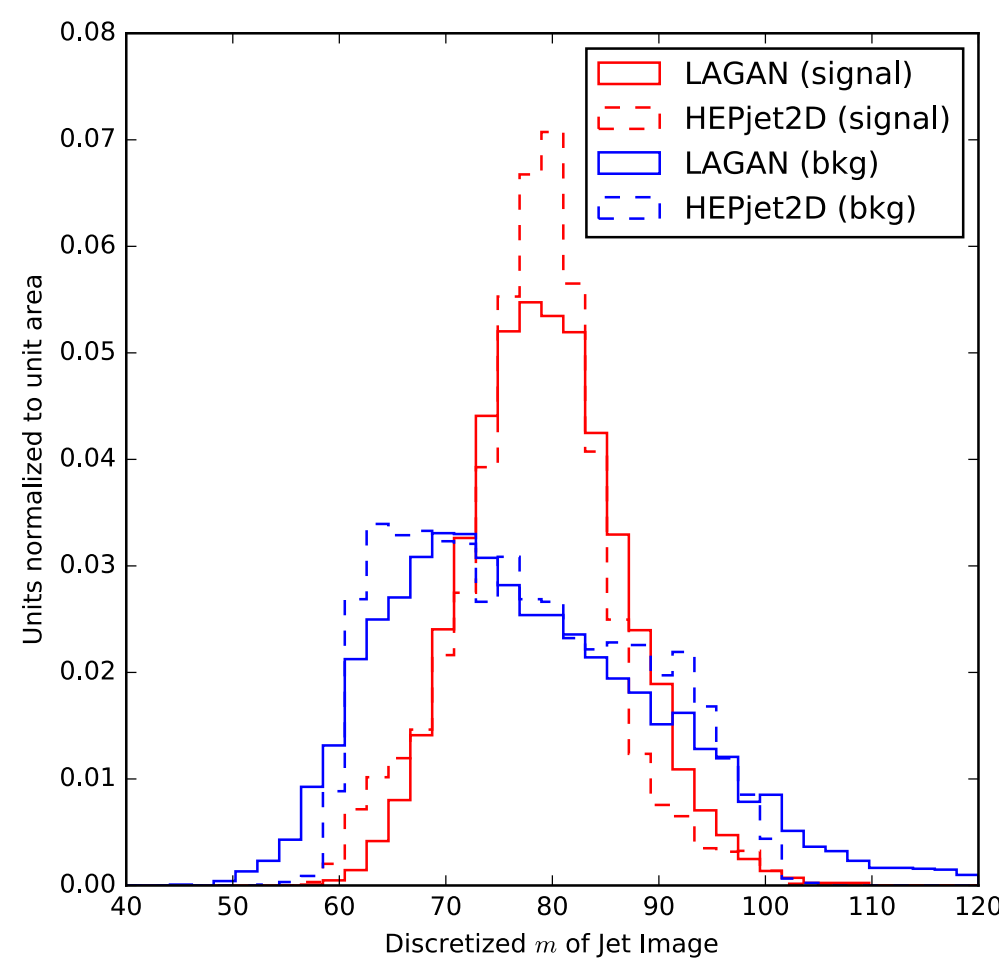
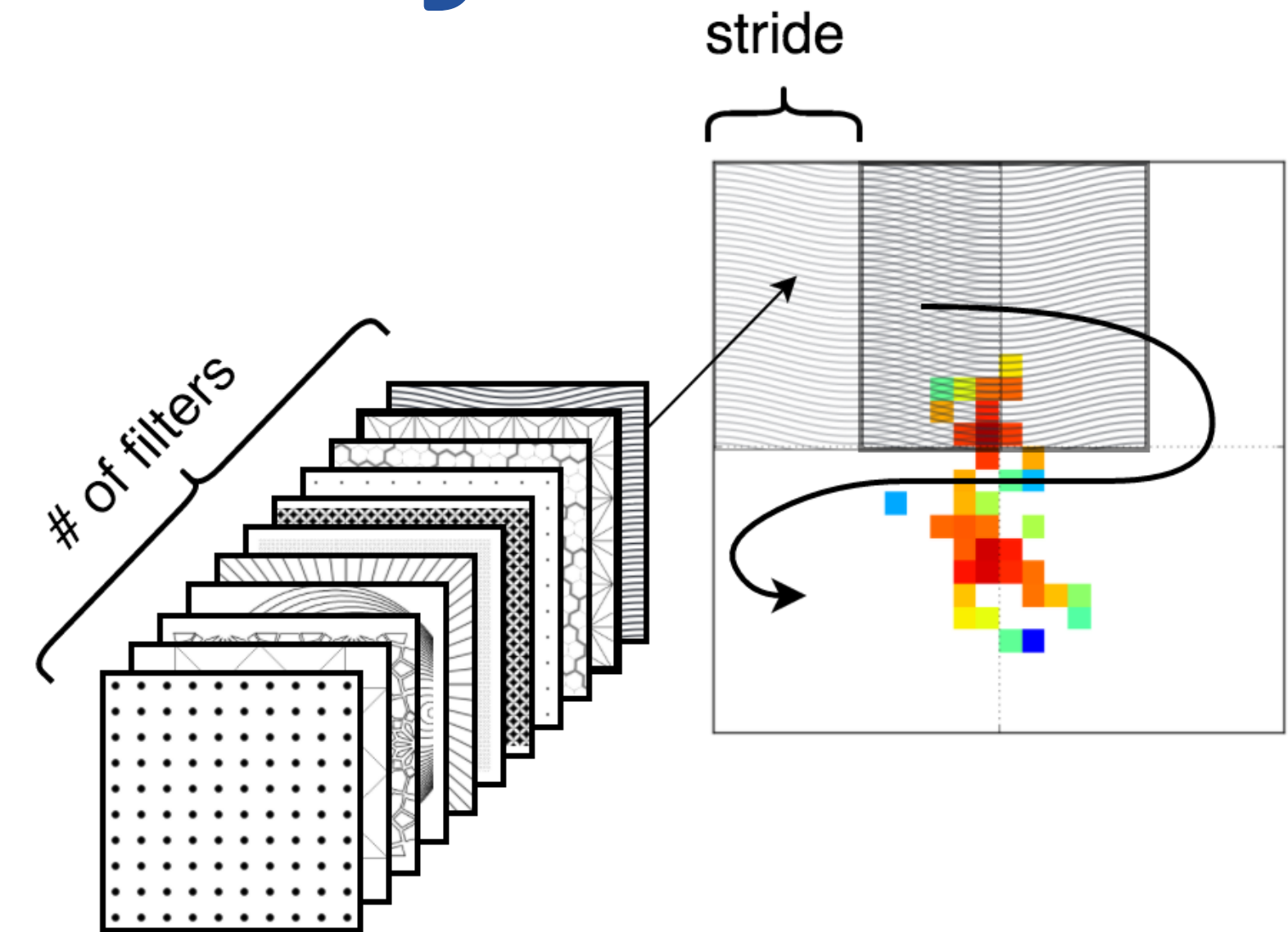


Shower transverse section

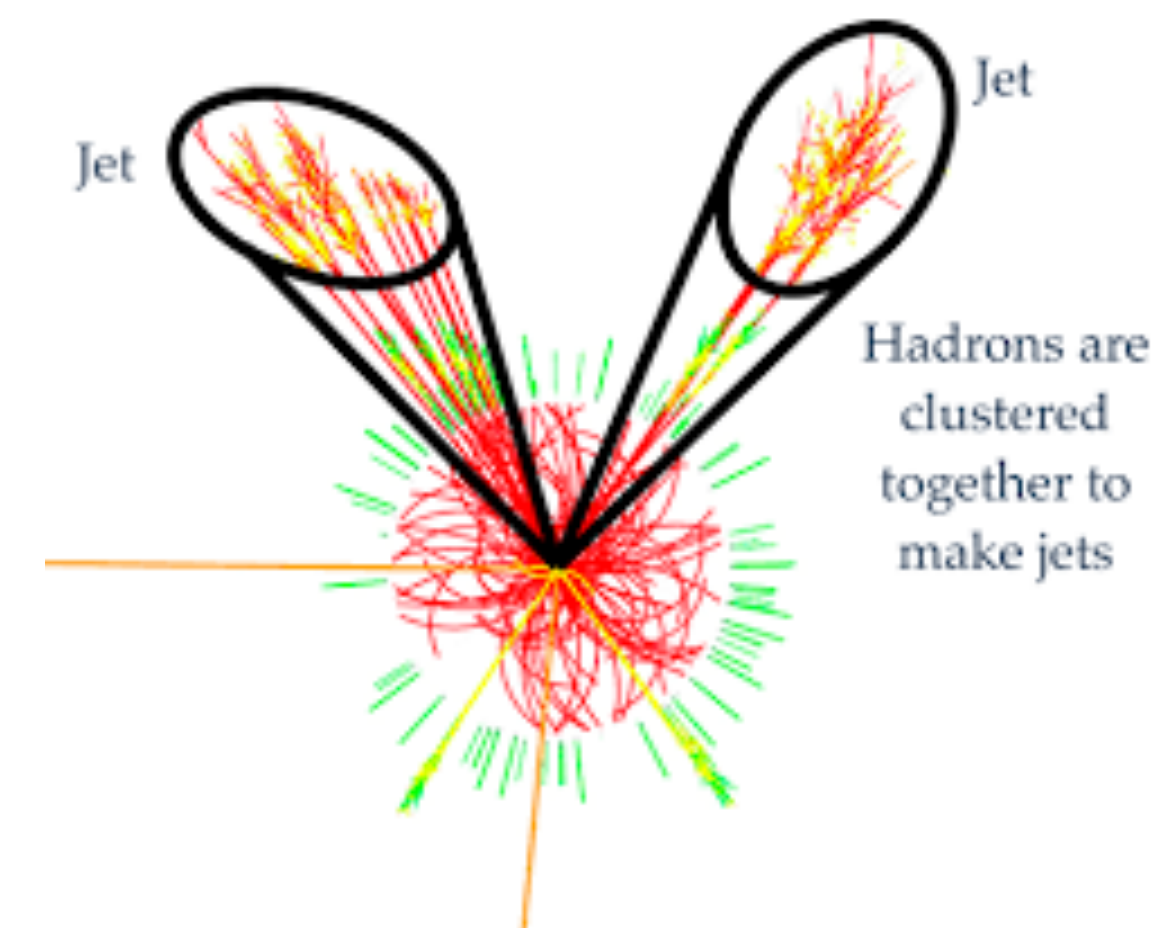


# Generating a full jets

- Start from random noise
- Works very well with images
- Applied to electron showers in digital calorimeters as a replacement of GEANT



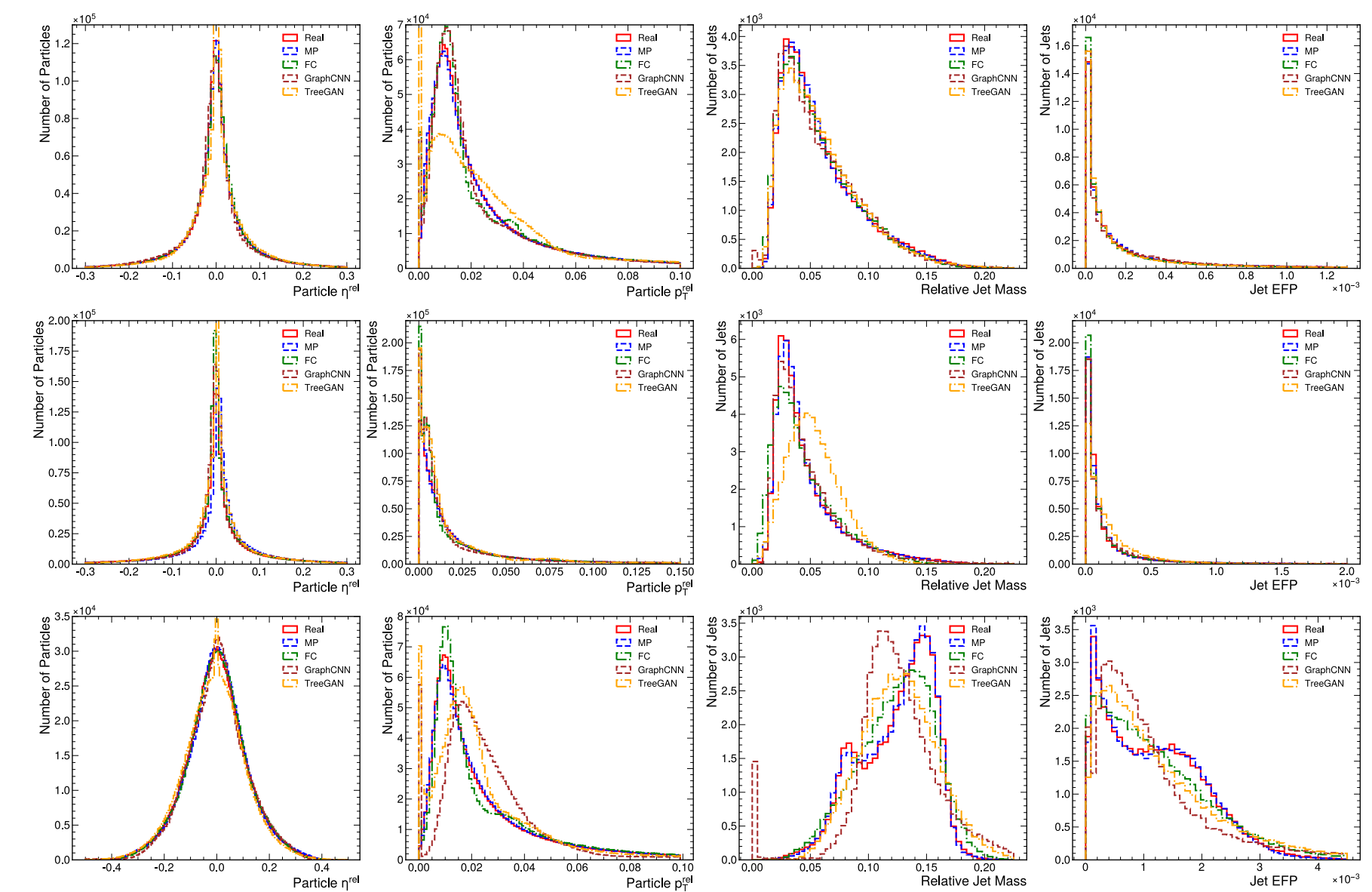
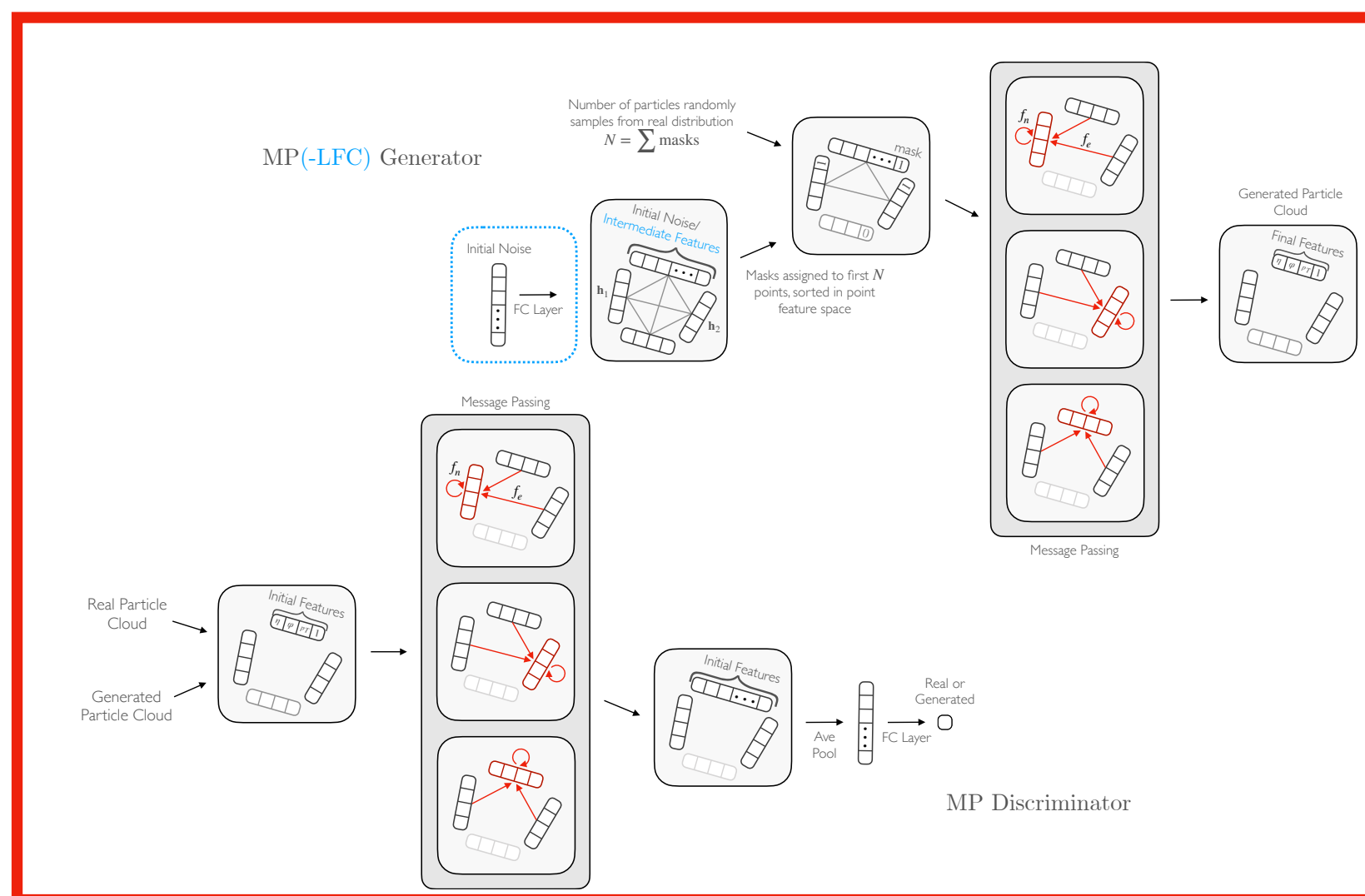
de Olivera, Paganini, and Nachman  
<https://arxiv.org/pdf/1701.05927.pdf>



**Figure 6:** The distributions of image mass  $m(I)$ , transverse momentum  $p_T(I)$ , and  $n$ -subjettiness  $\tau_{21}(I)$ . See the text for definitions.

# Same problems, same solution

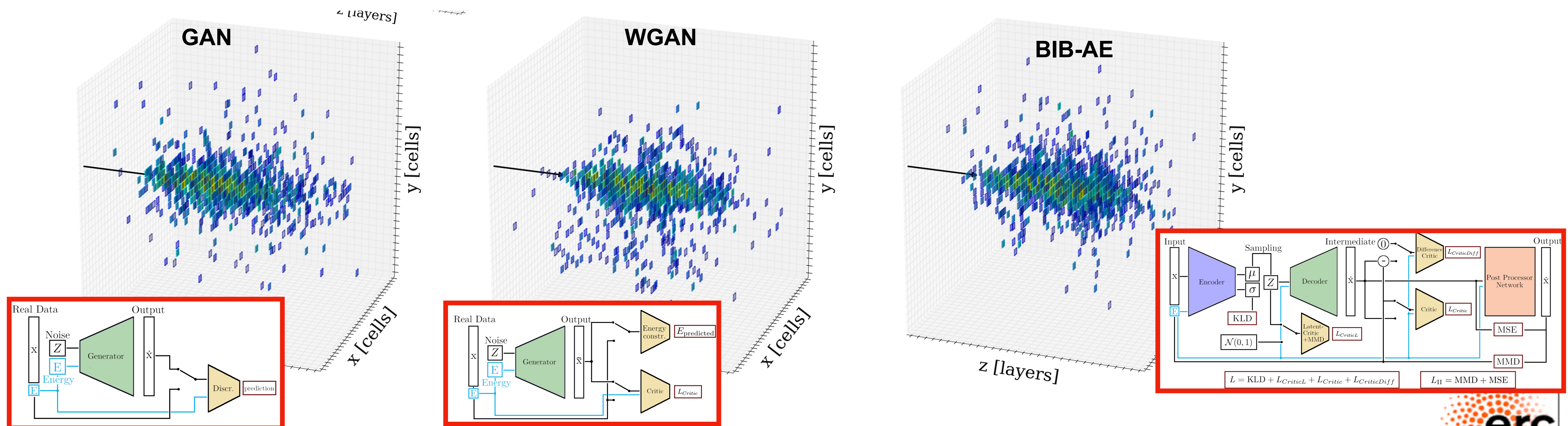
- As for reconstruction, the ultimate challenge of DL for simulation is the sparse nature of the data
- As for reconstruction, a solution is adopting Graph Architectures
- Graph GANs have been successfully trained (e.g., to reconstruct jets)
- Work ongoing to scale up the models, so that graphs of  $O(1000)$  could be generated





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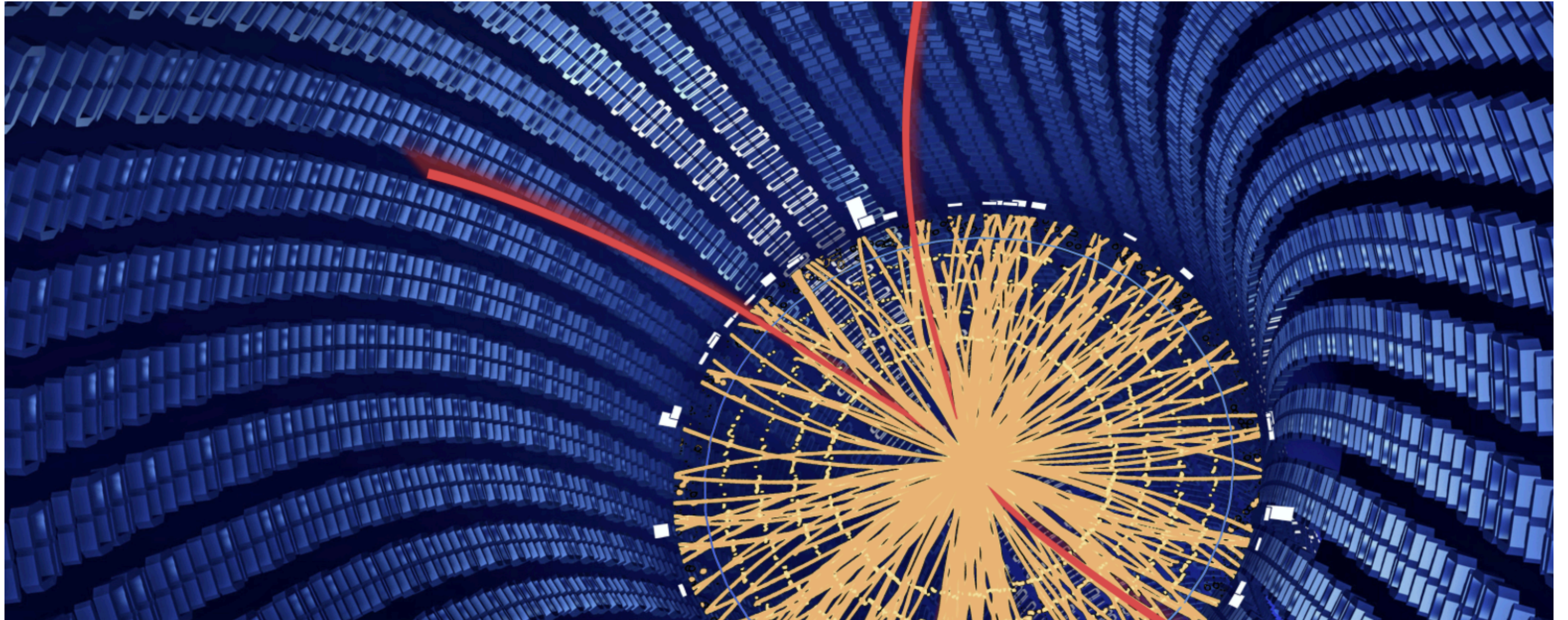


# Summary of Lecture 2

- *We looked into two applications of Neural Networks*
  - *Reconstruction of particles in LHC detector from the “hits” left by particles generated in the collision*
  - *Simulation of the hits left by the particles generated in the collision*
- *Both problems require ones to deal with the sparse and irregular nature of the data*
  - *Particle physics data are point clouds*
  - *Graph neural networks can effectively solve problems with point-cloud data*

# Further Reading & Coding

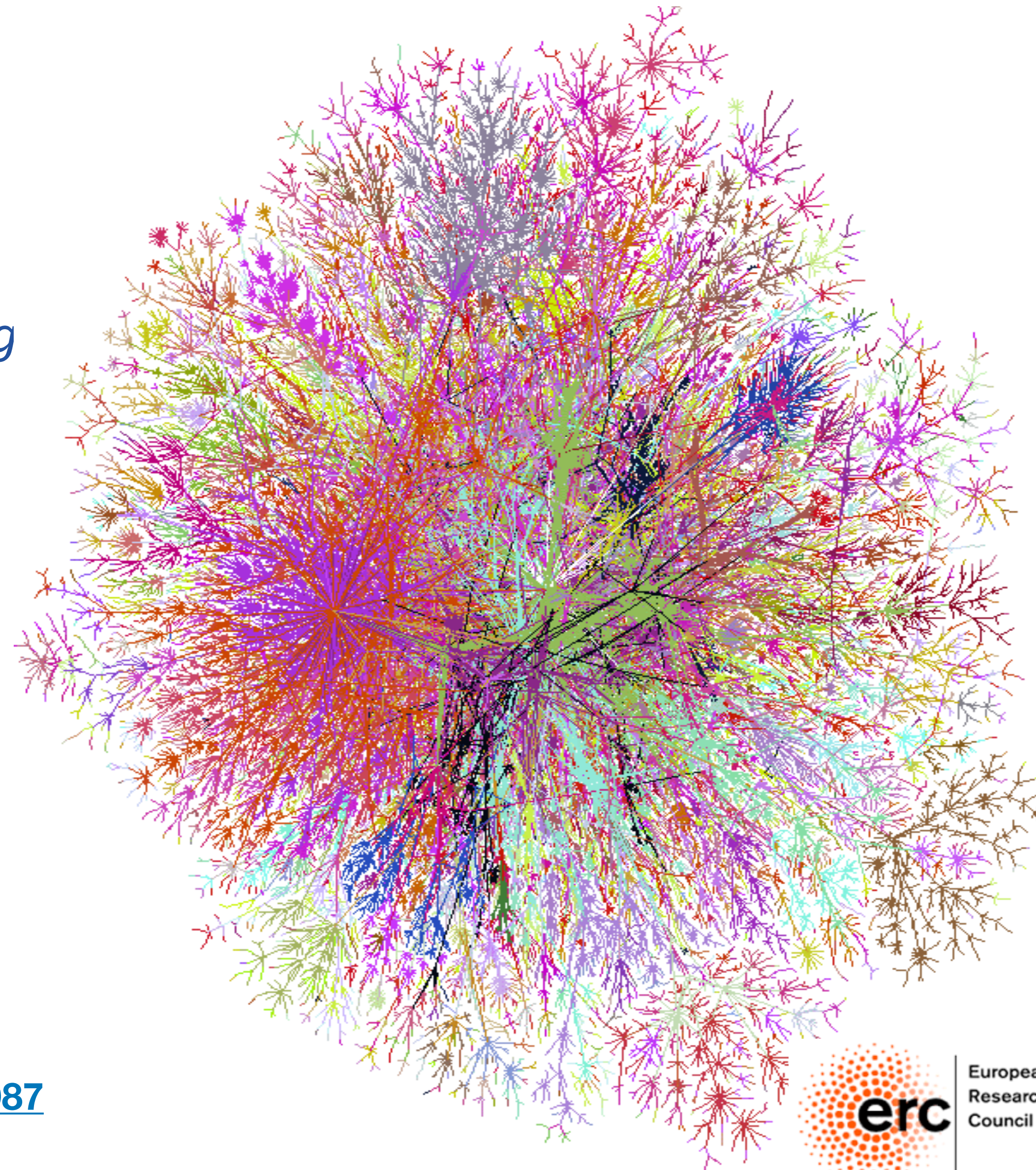
- ◎ *A few recent reviews that could guide you through the many applications and networks*
- ◎ *A nice BLOG article on GNNs*
- ◎ *Another nice BLOG article on GNNs*
- ◎ *A generic review*
- ◎ *A particle-physics specific one*
- ◎ *And the study from which our hands-on session comes*
- ◎ *JEDI-net Interaction Networks for jet tagging on these data*

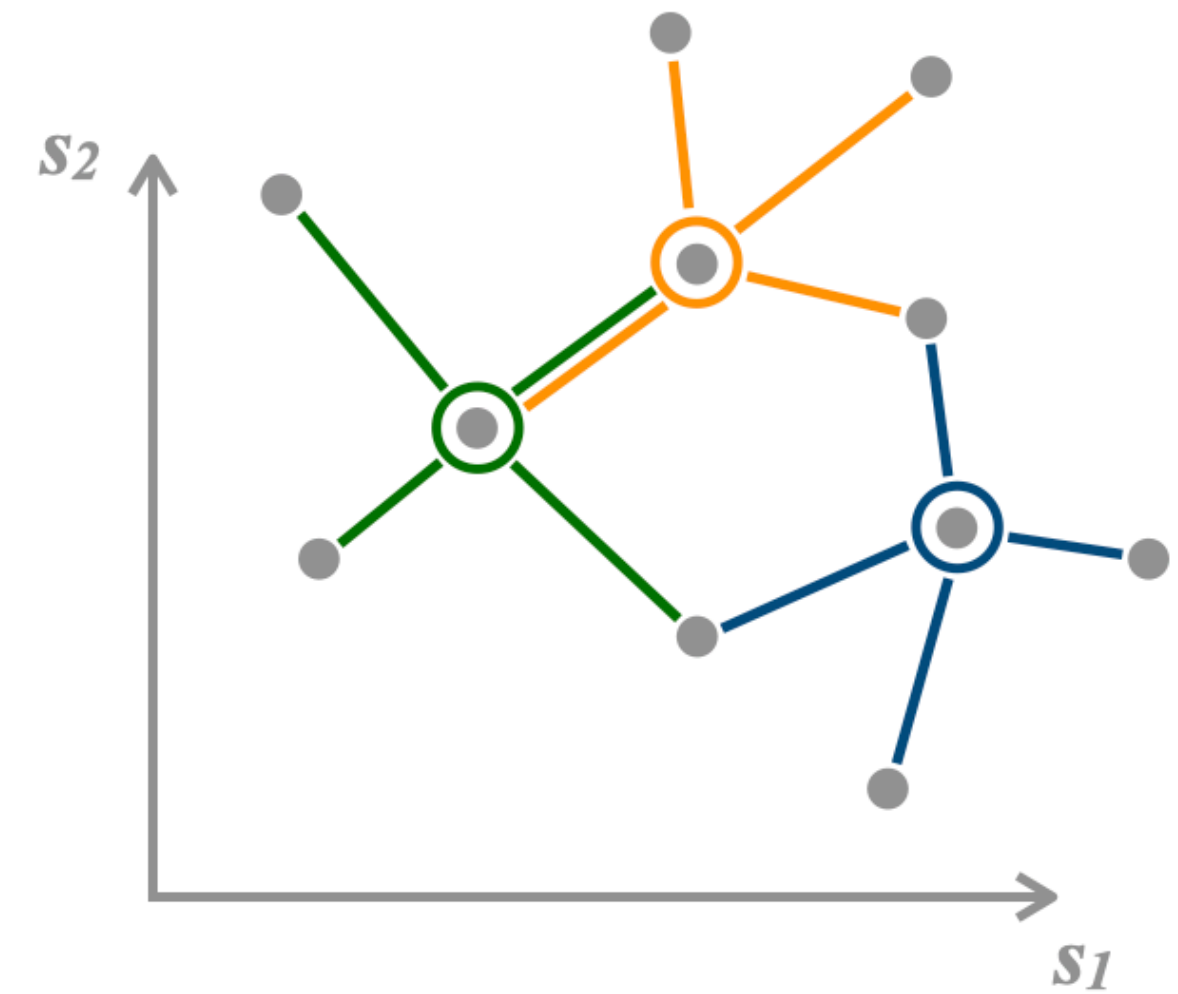
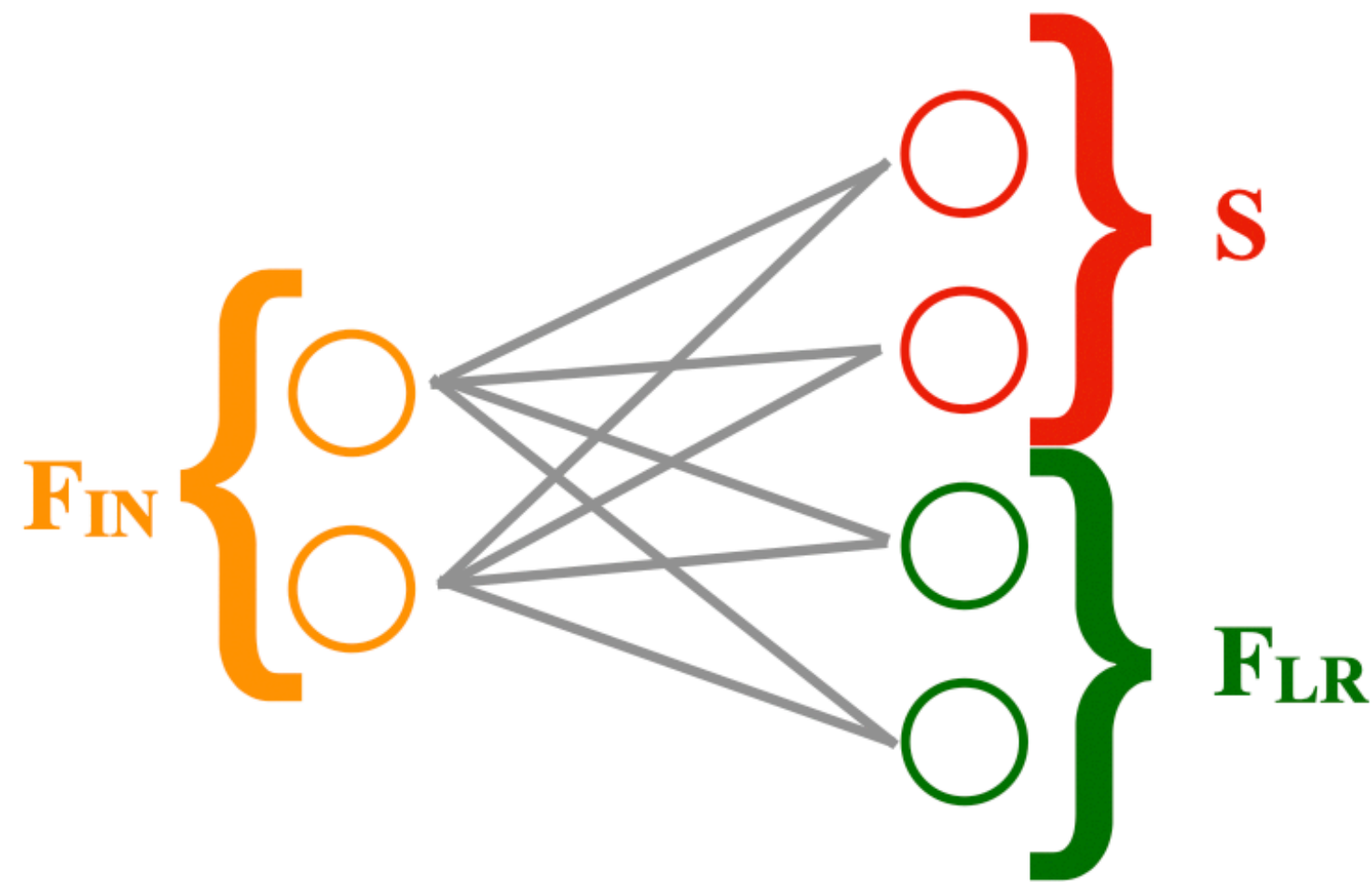
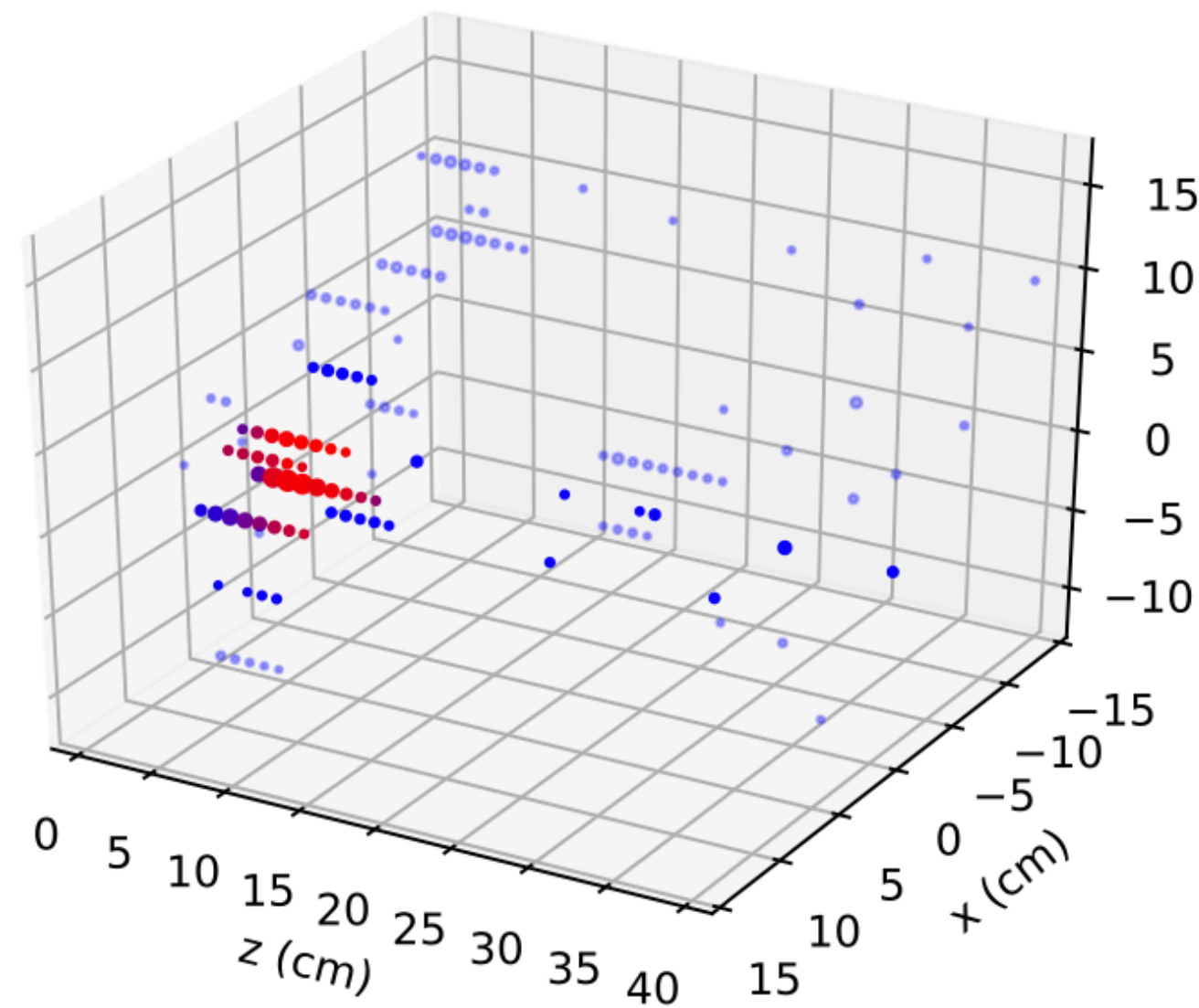


# Backup

# Reducing memory consumption

- ⦿ *When building a graph of  $N$  vertices, number of edges (and number of computing operations) scale with  $N^2$*
- ⦿ *This might clash with computing resource limitations (both for training and inference)*
- ⦿ *Certainly, this is the case at the LHC*
  - ⦿ *real-time event selection runs in short time*
  - ⦿ *most of the selection runs as electronic circuit on electronic board*
- ⦿ *Gravnet & Garnet: resource friendly graph architectures* <https://arxiv.org/abs/1902.07987>

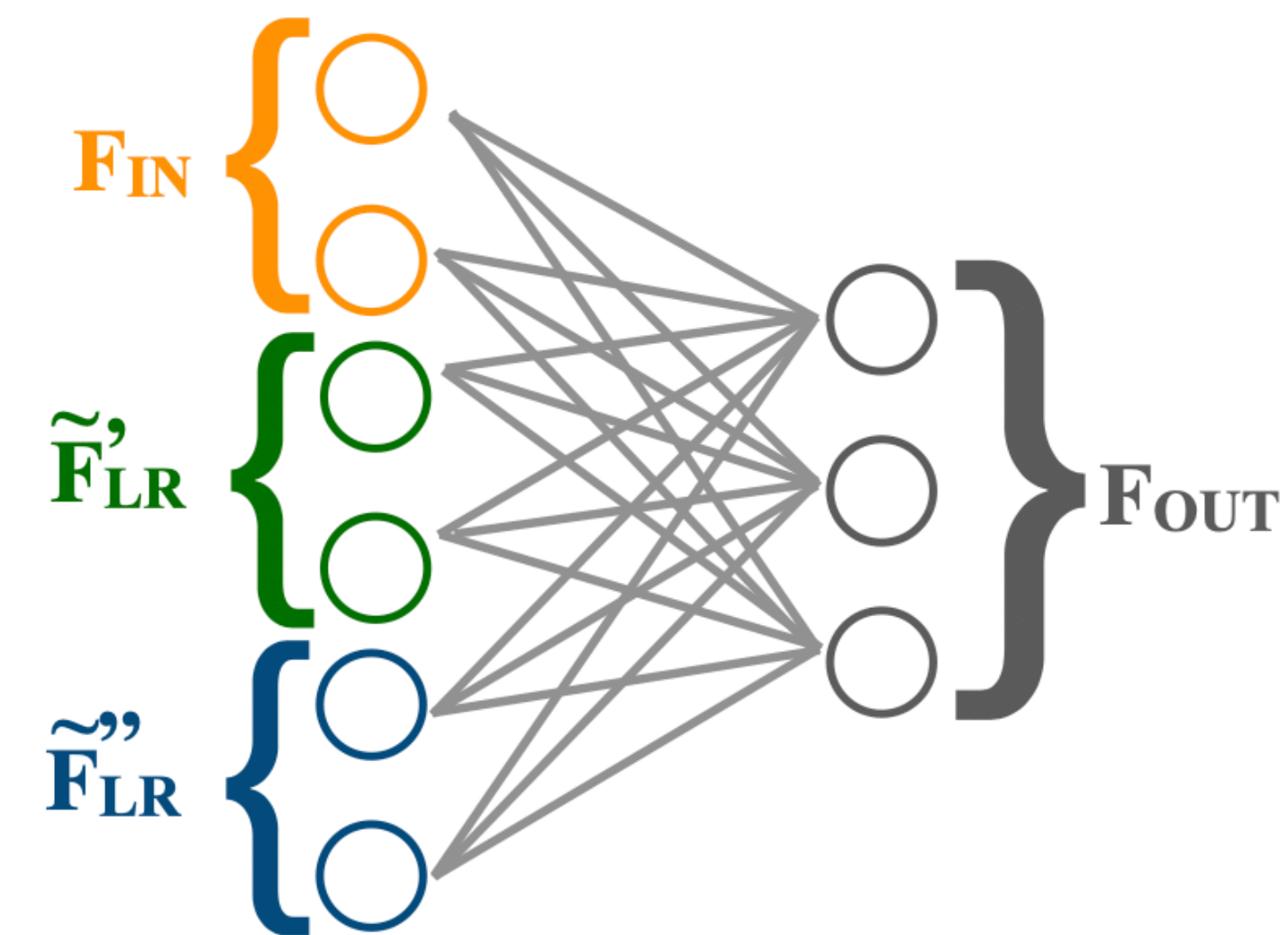
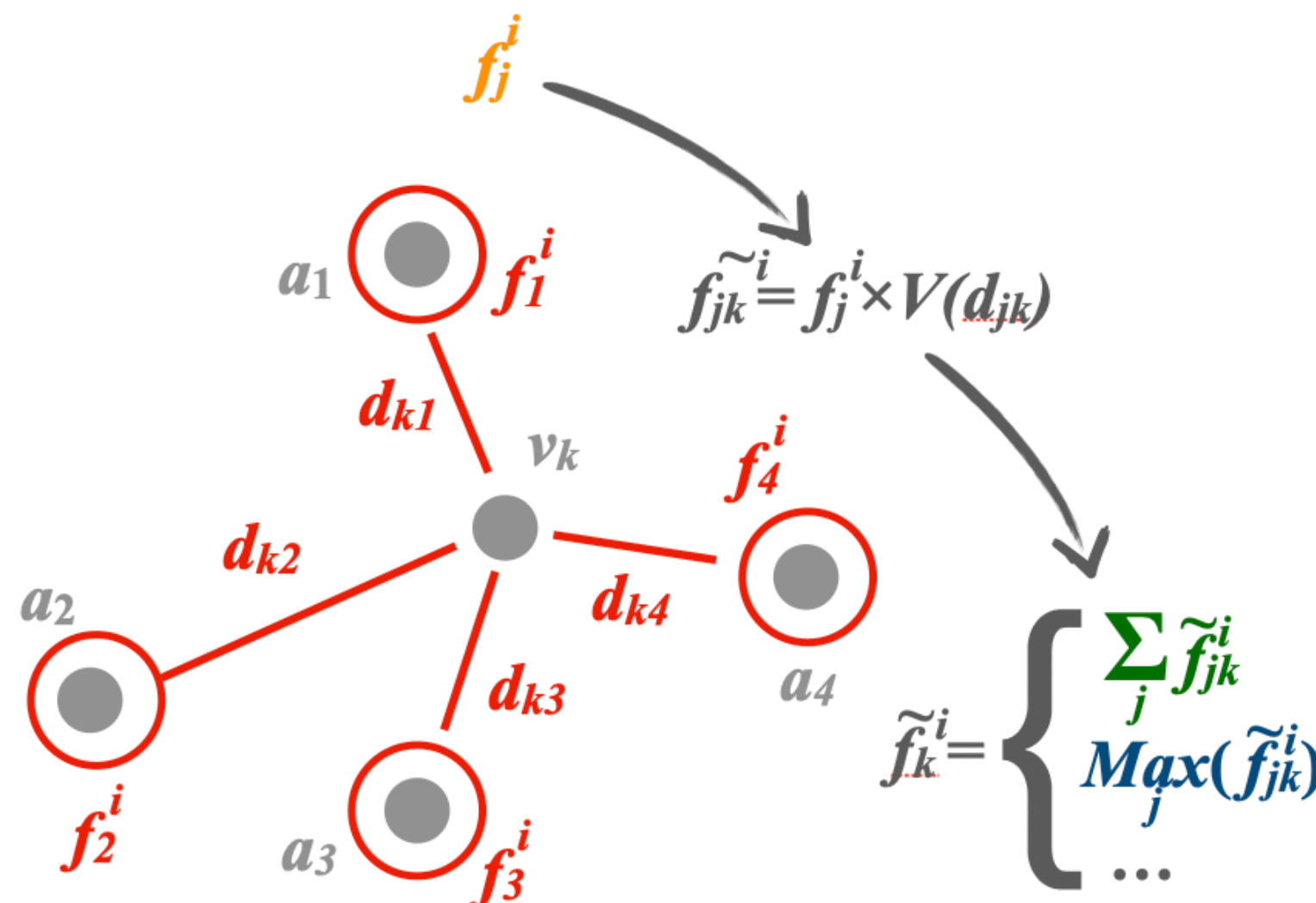
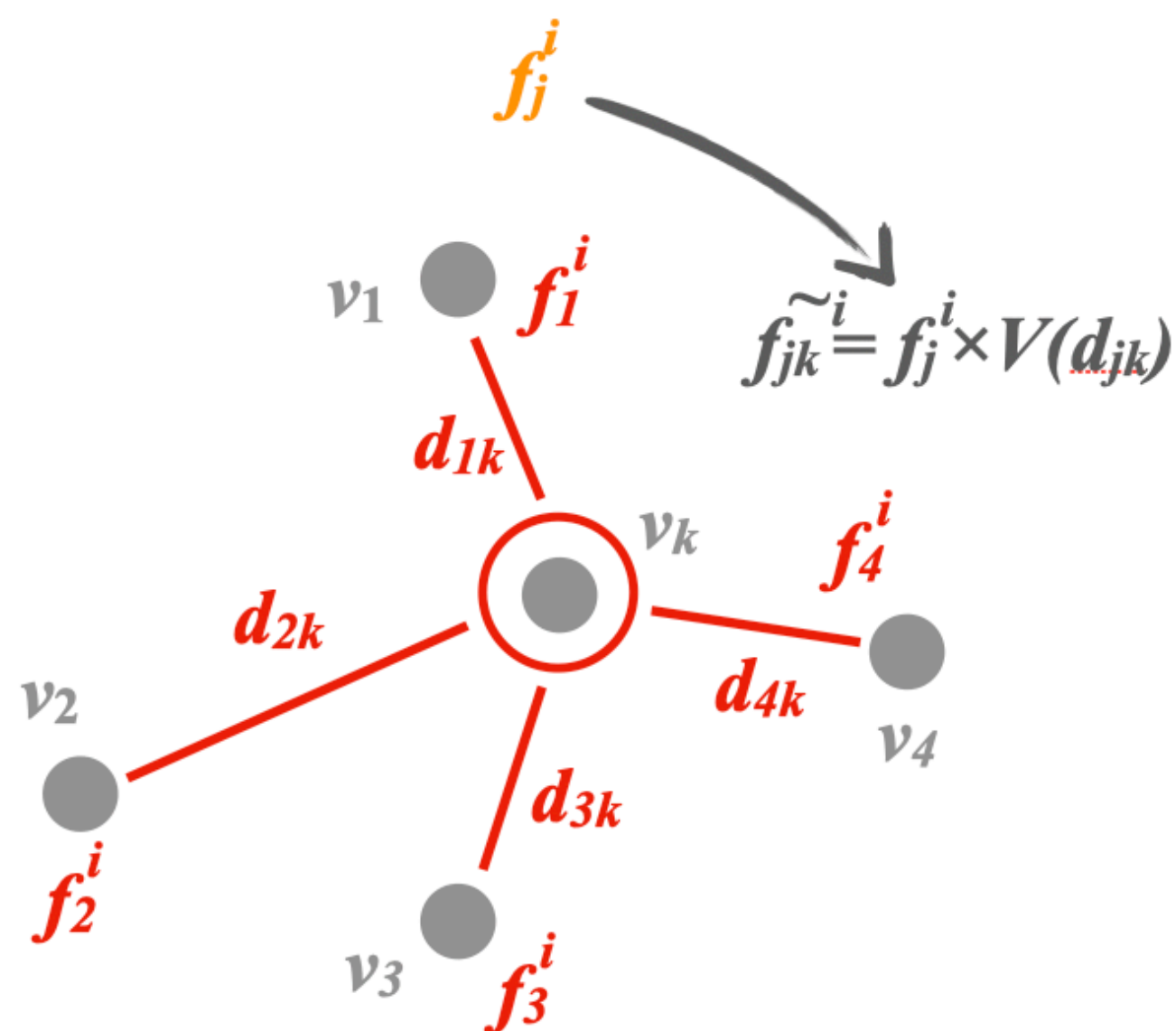




1) Start with a graph in geometric space. Each vertex feature vector  $F_{IN}$  is characterized by coordinates and features

2) Each  $F_{IN}$  is processed by a linear network, returning two outputs: a coordinate vector  $s$  & a learned representation  $F_{LR}$

3) With  $s$  and  $F_{LR}$  we build the new graph in the learned space

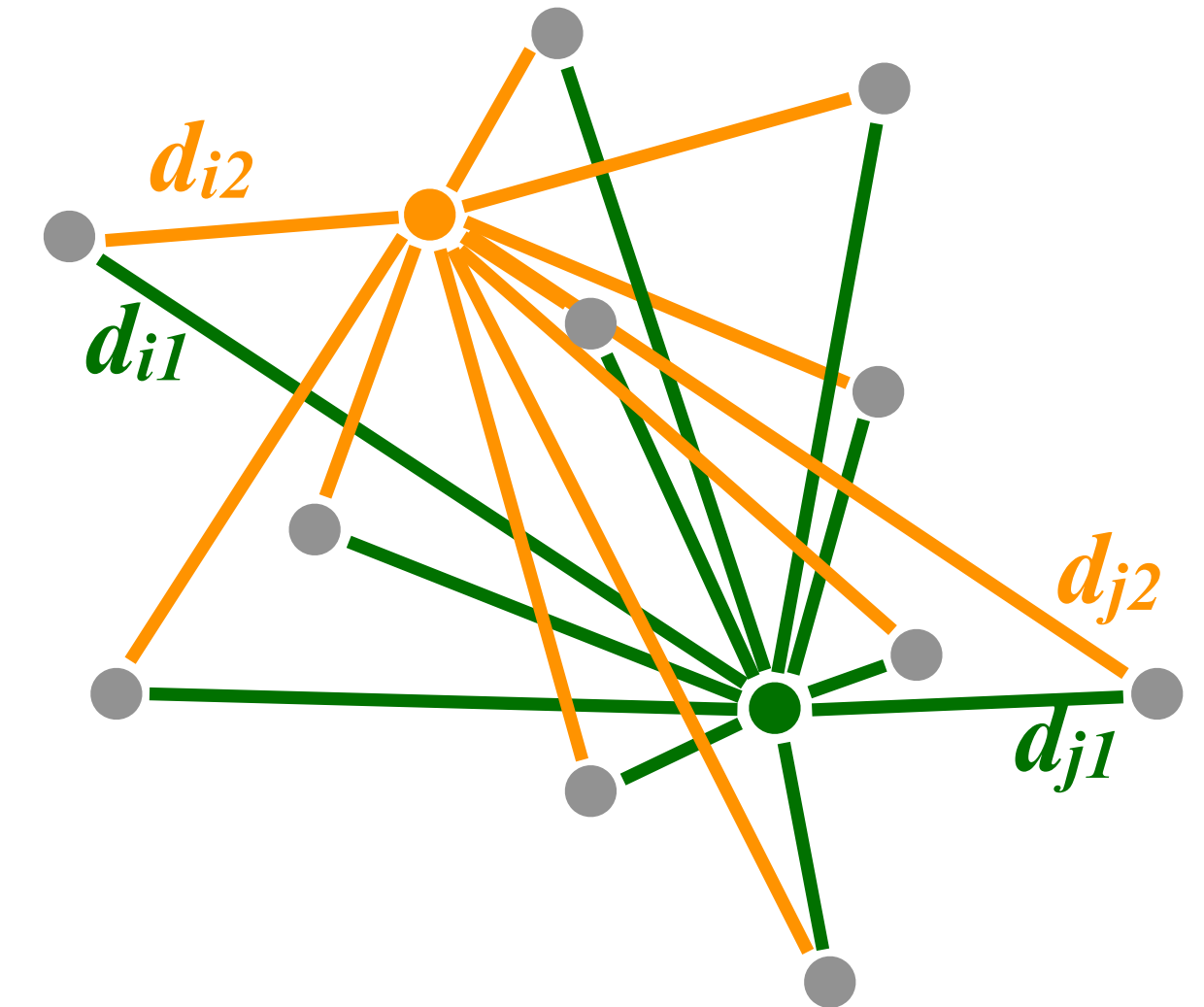
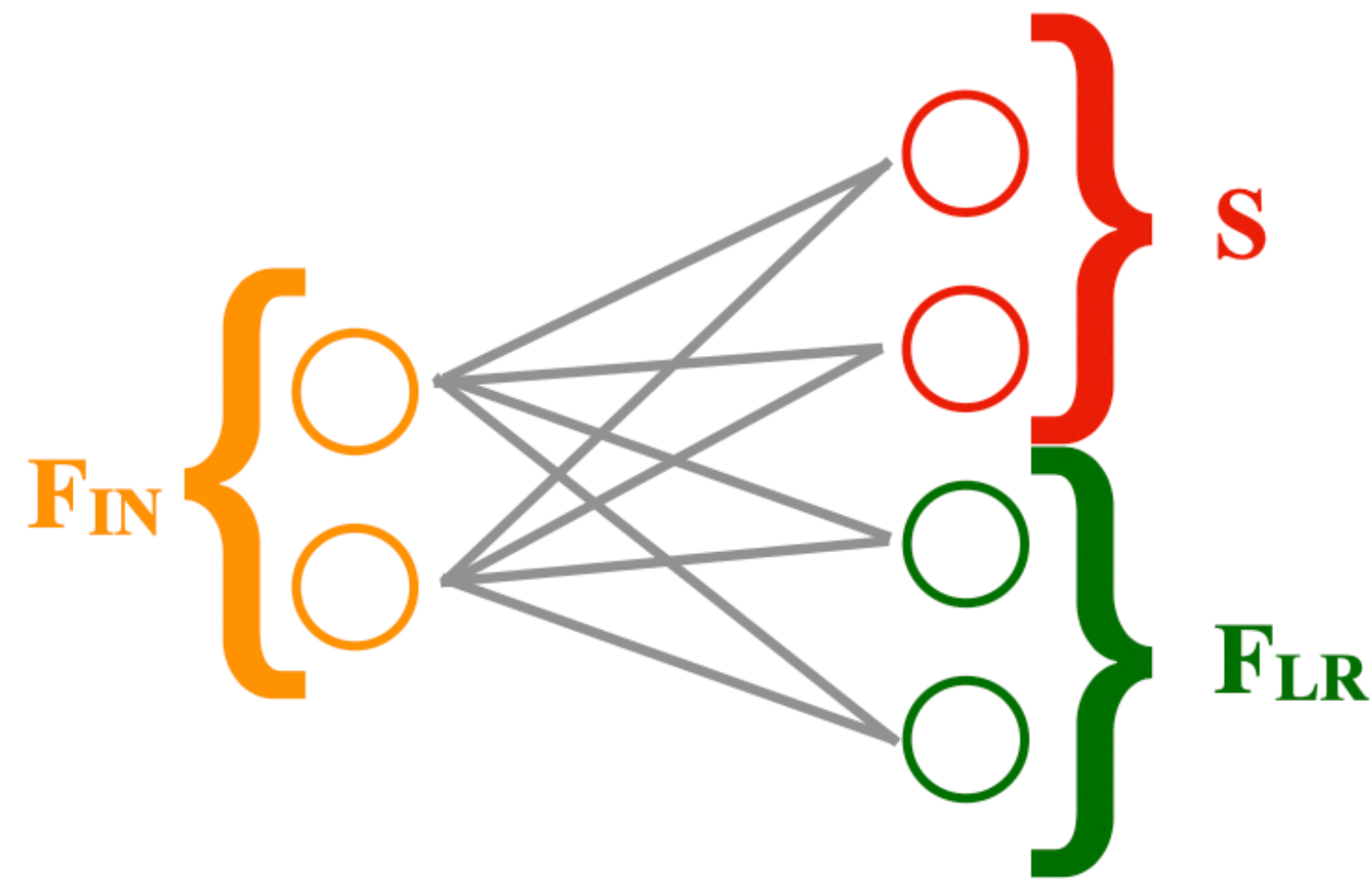
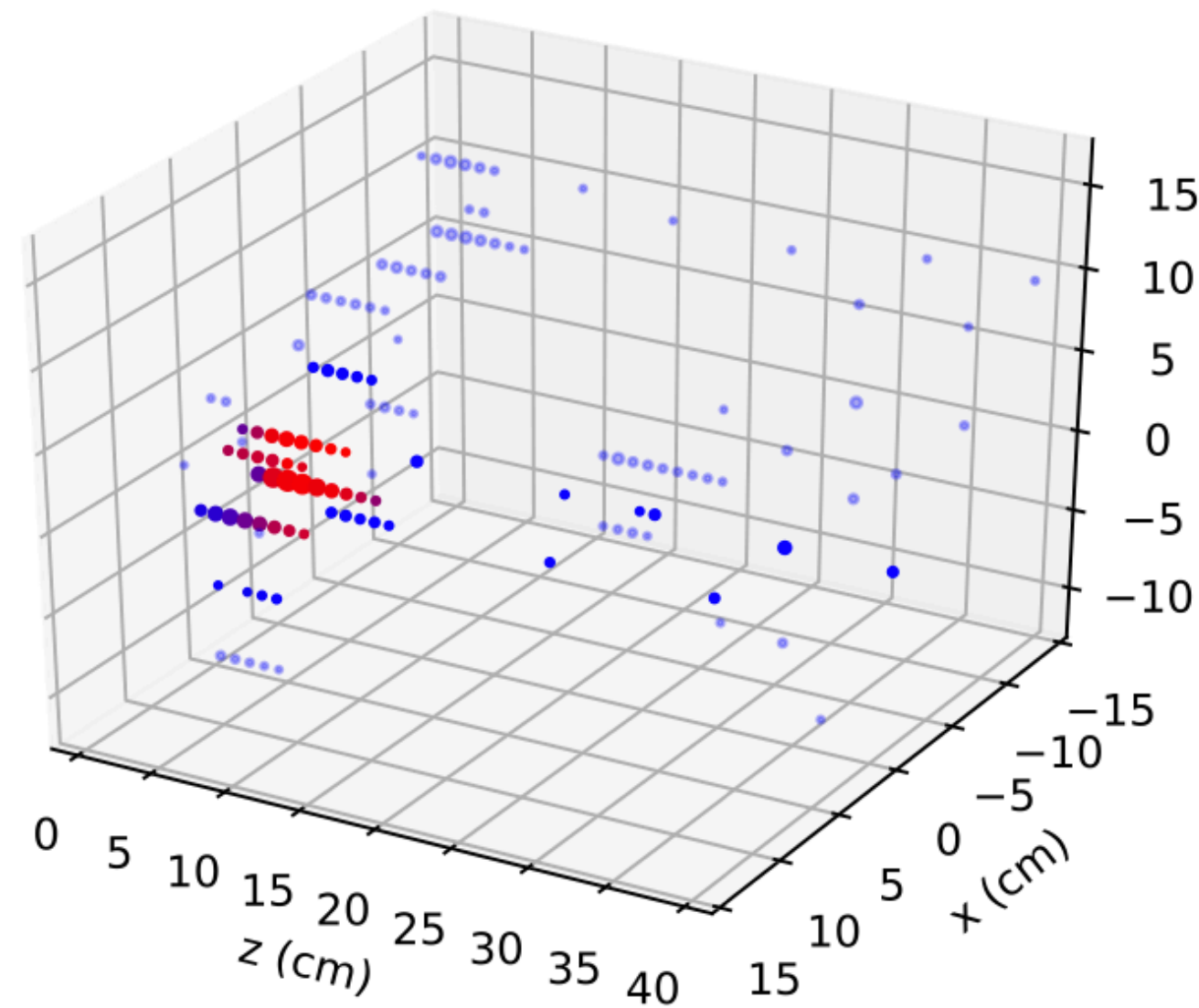


4) Unlike DGCNN, the message function is a potential function (we use  $e^{-d^2}$  where  $d$  is the Euclidean distance in learned space)

5) Message aggregated with different functions (Max, Average,...)

6) Final representation is learned from the engineered features and the original ones

# (simplified) GarNet



1) Start with a graph in geometric space. Each vertex feature vector  $F_{IN}$  is characterized by coordinates and features

2) Each  $F_{IN}$  is processed by a linear network, returning two outputs: a vector of distances  $s$  & a learned representation  $F_{LR}$

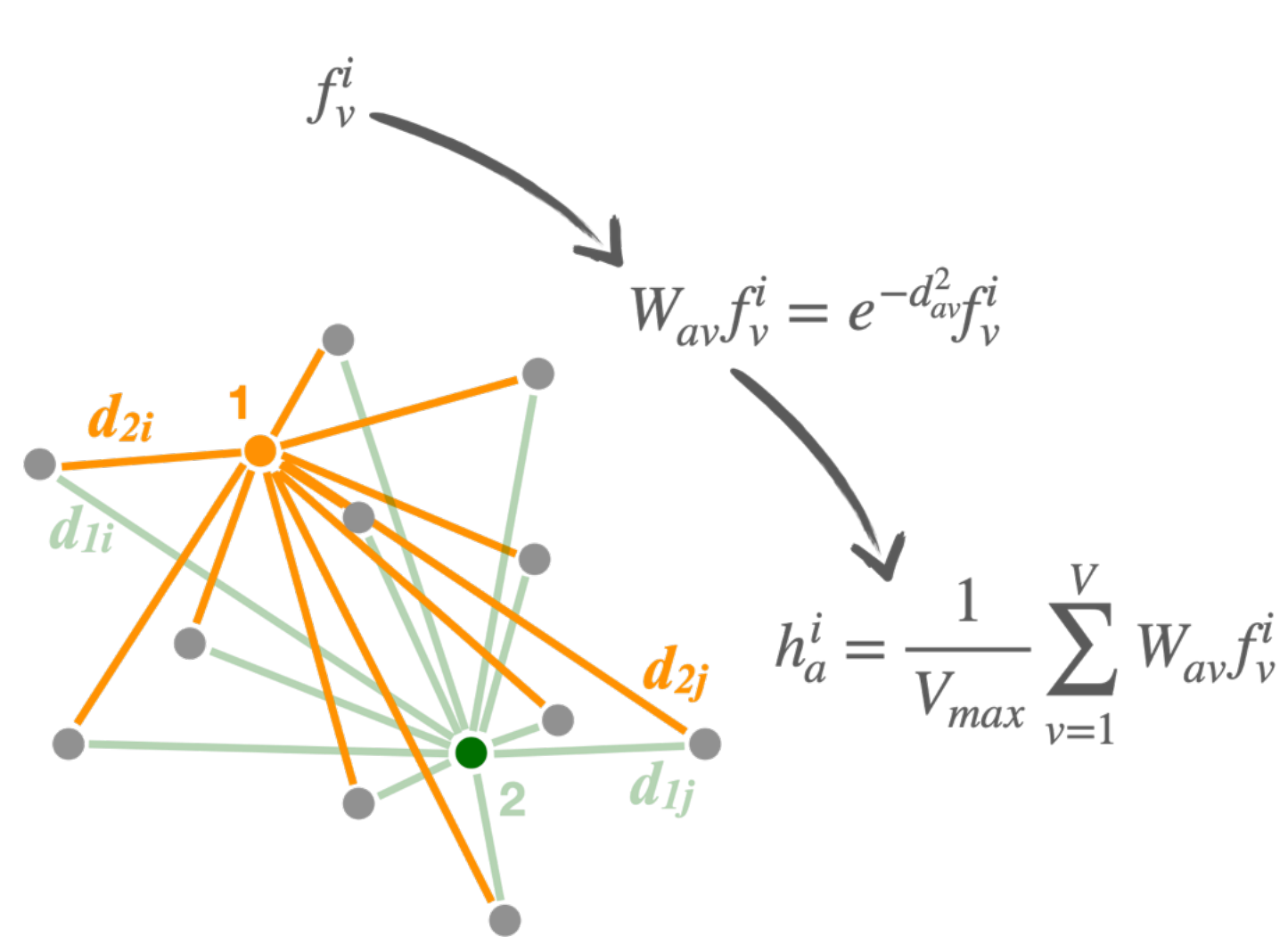
3)  $s$  are the distances from  $N_s$  aggregators

<https://arxiv.org/abs/1902.07987>

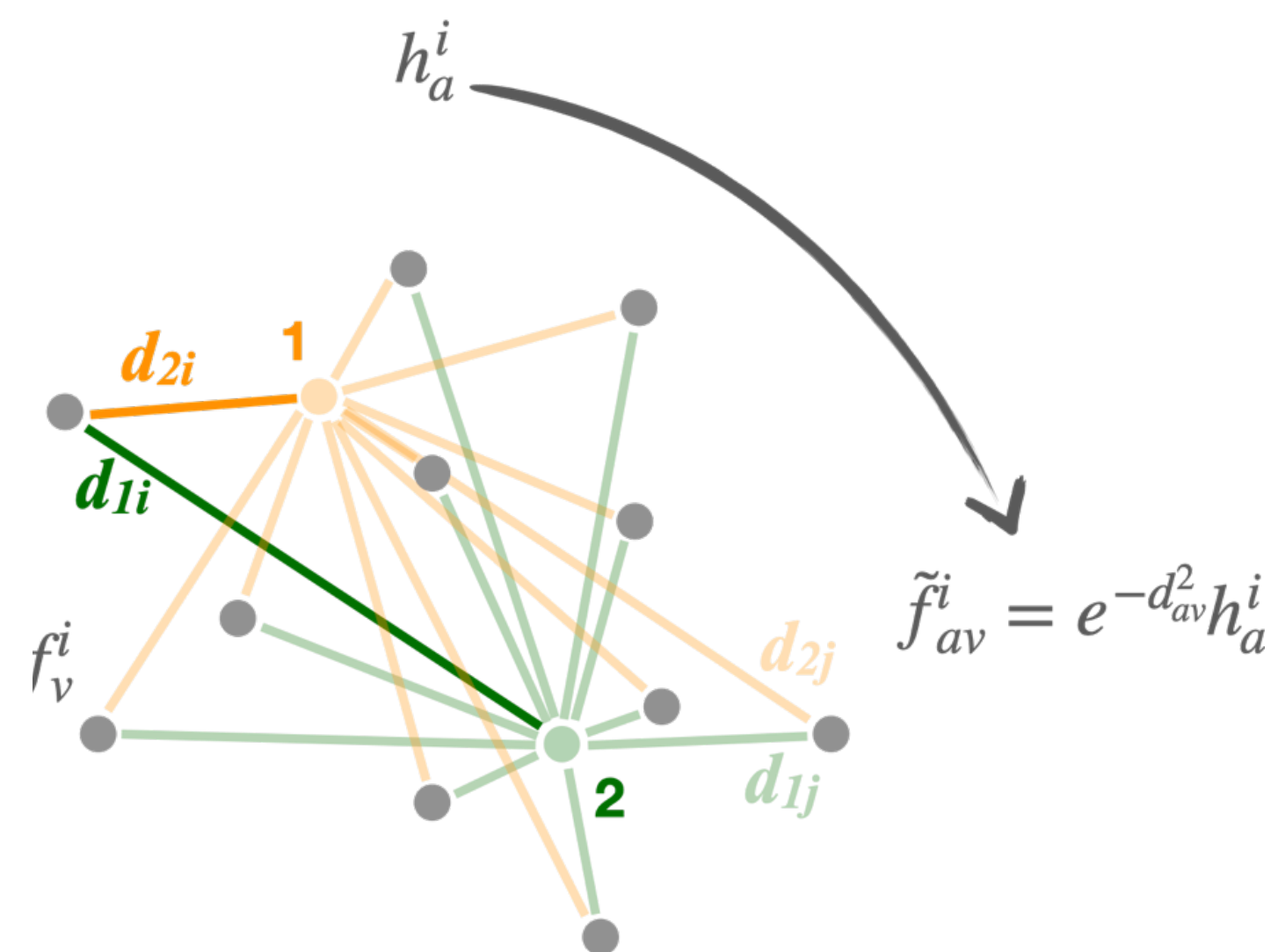
<https://arxiv.org/pdf/2008.03601.pdf>



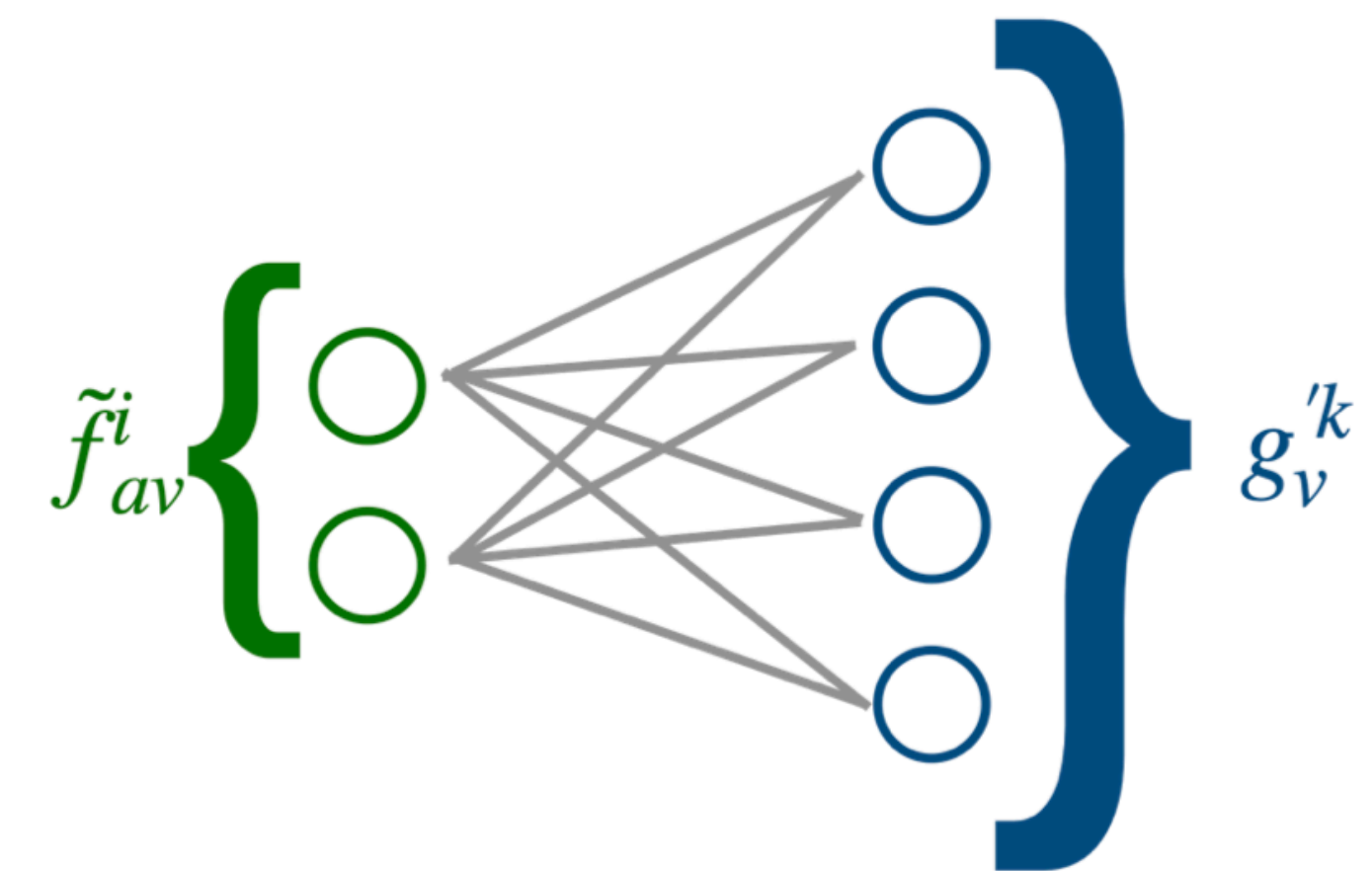
# (simplified) GarNet



4) Fwd distance-weighted messages from vertices are gathered at aggregators (weight  $W_{ab} = e^{-d_{ab}}$  where  $d$  is Euclidean distance in learned space)



5) Bkw distance-weighted messages from aggregators are gathered at vertices (weight  $W_{ab} = e^{-d_{ab}}$ )



6) Final representation is learned from the engineered features and the original ones

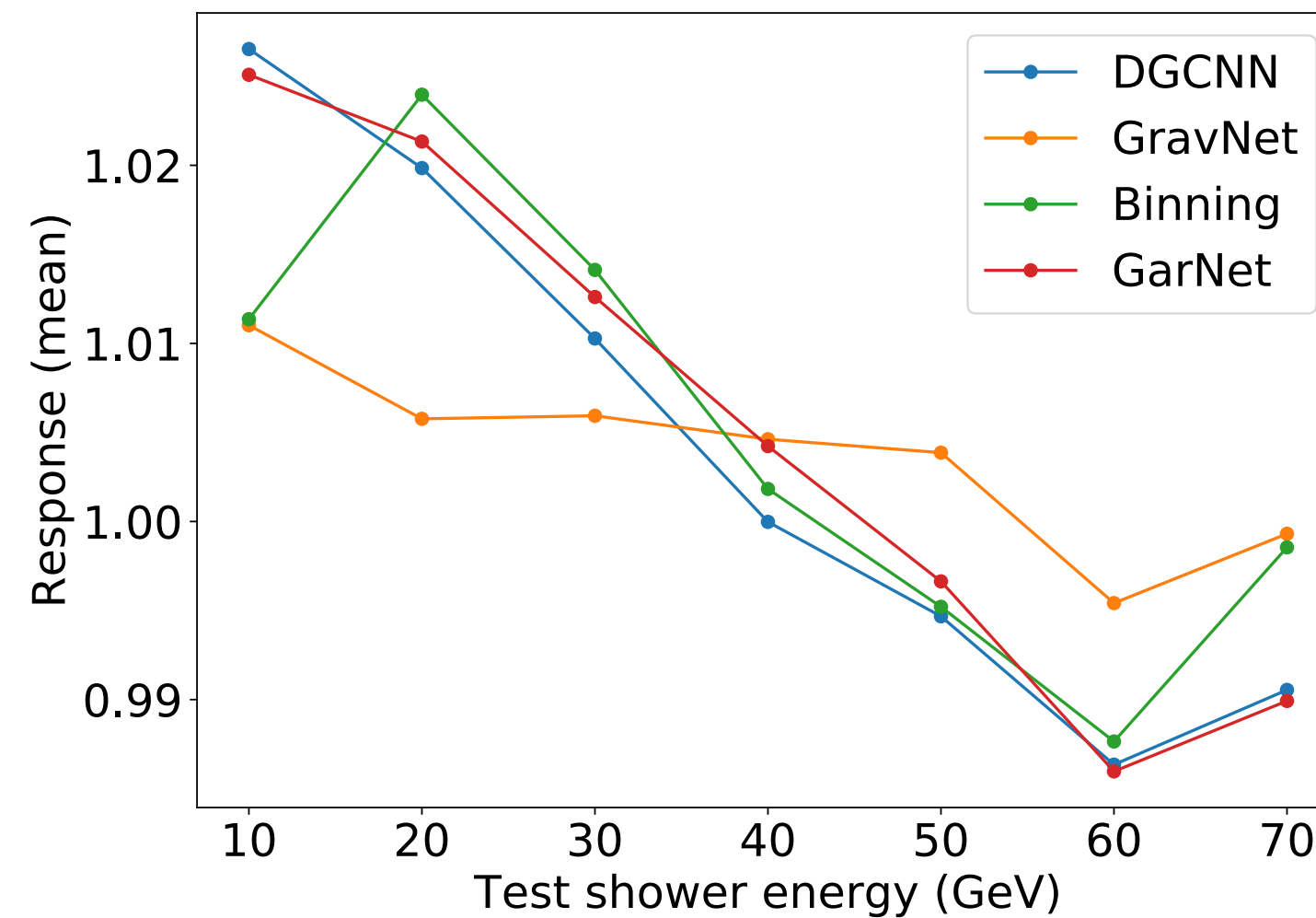
<https://arxiv.org/abs/1902.07987>

<https://arxiv.org/pdf/2008.03601.pdf>

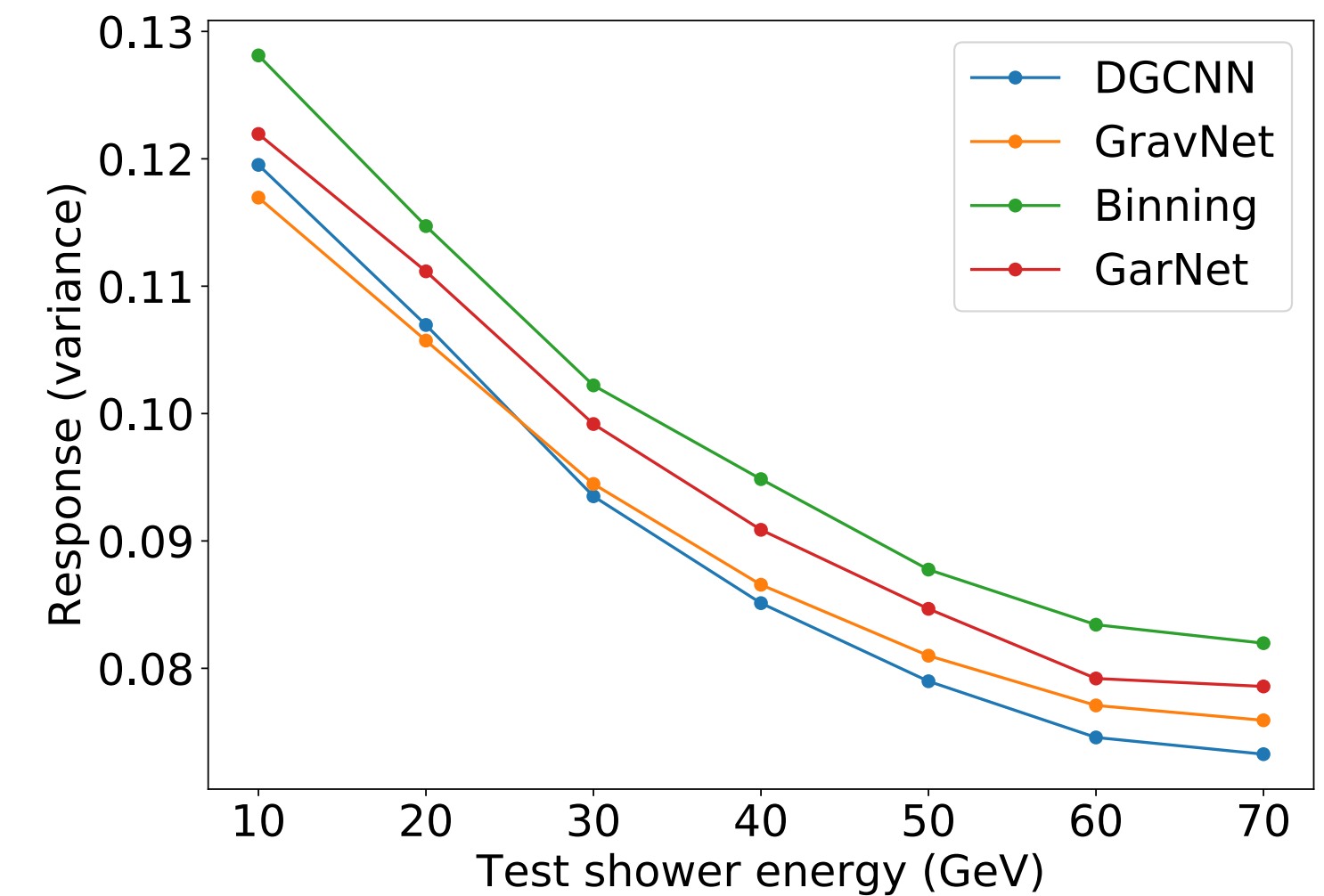
# GarNet & GravNet for Calorimetry

● *Good performance achieved, comparable to DGCNN and traditional approaches*

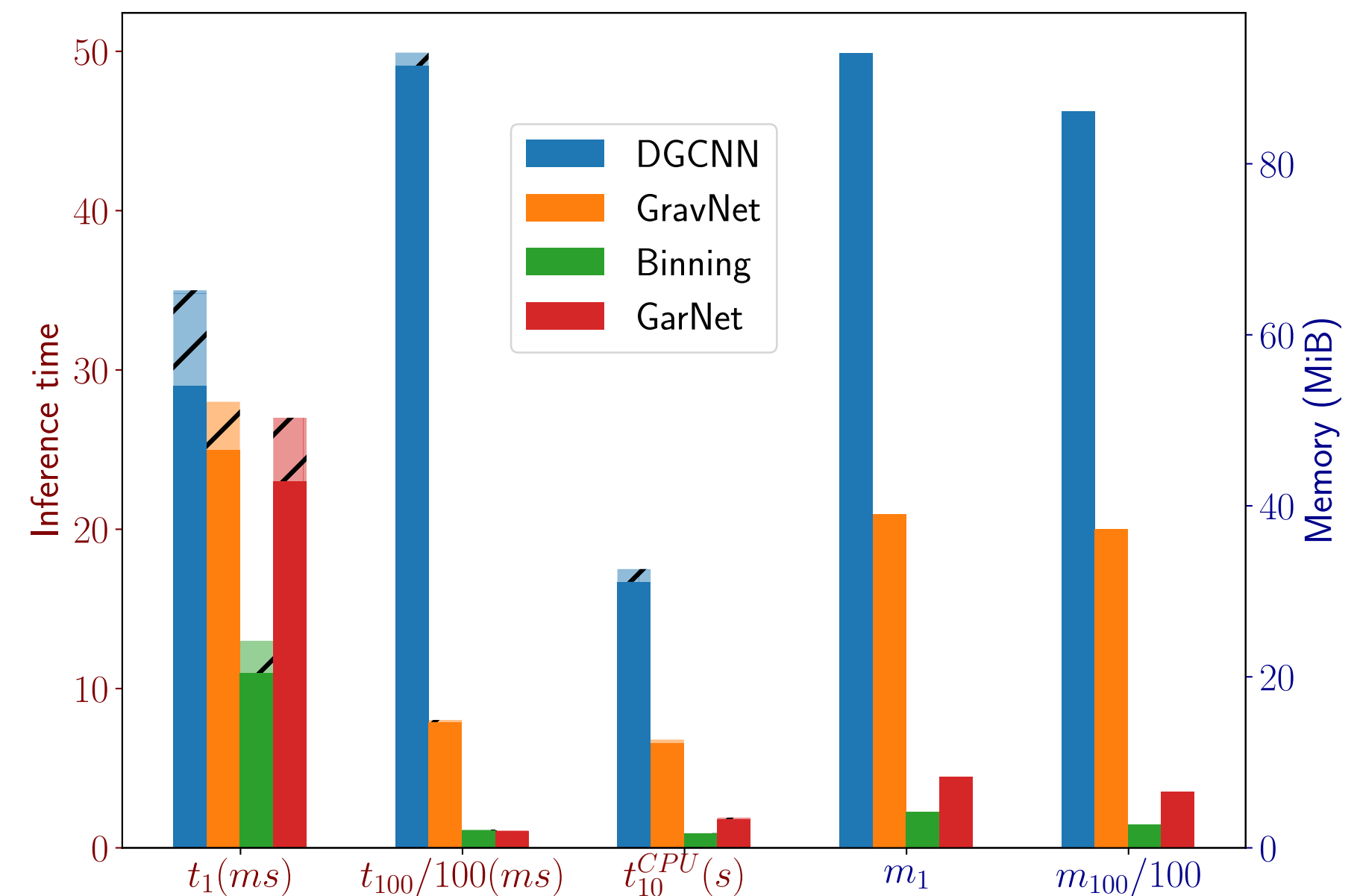
● *Using a potential ( $V(d)$ ) to weight up the near neighbours allows to keep memory footprint under control (with respect to other graph approaches)*

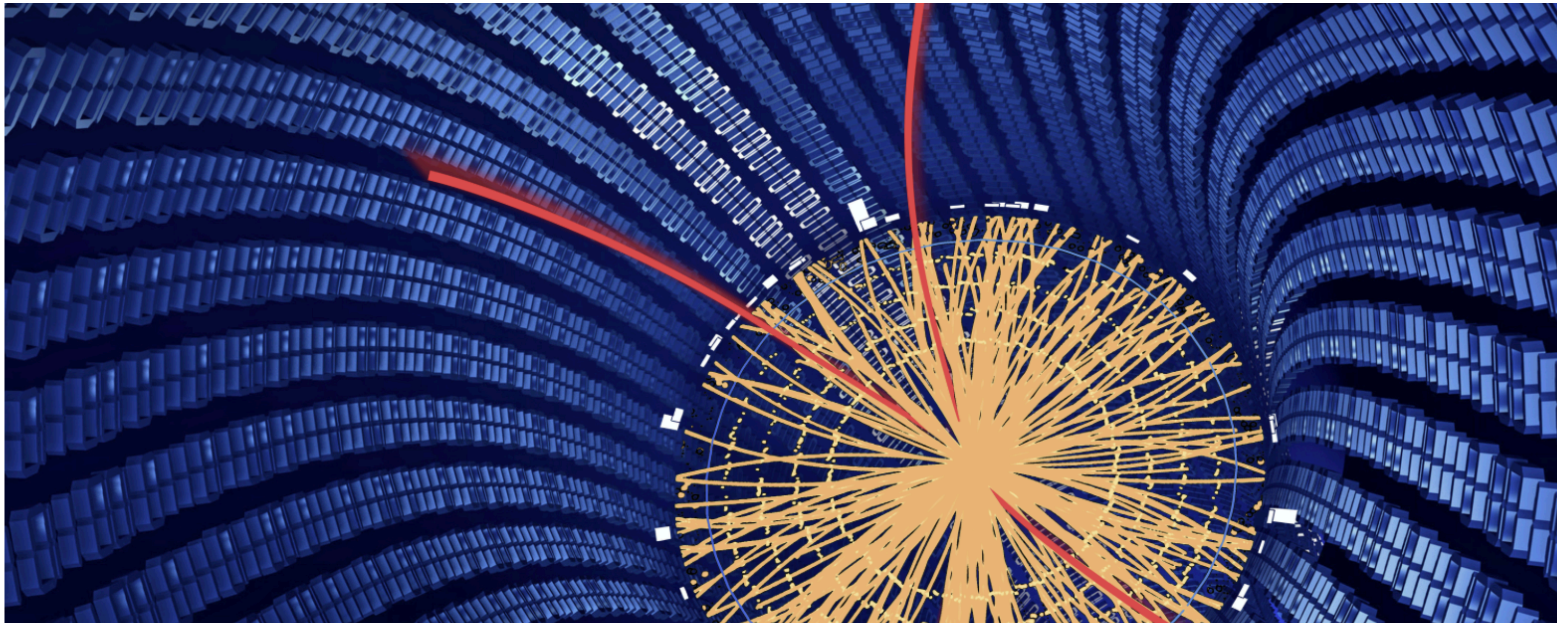


(c) Mean



(d) Variance



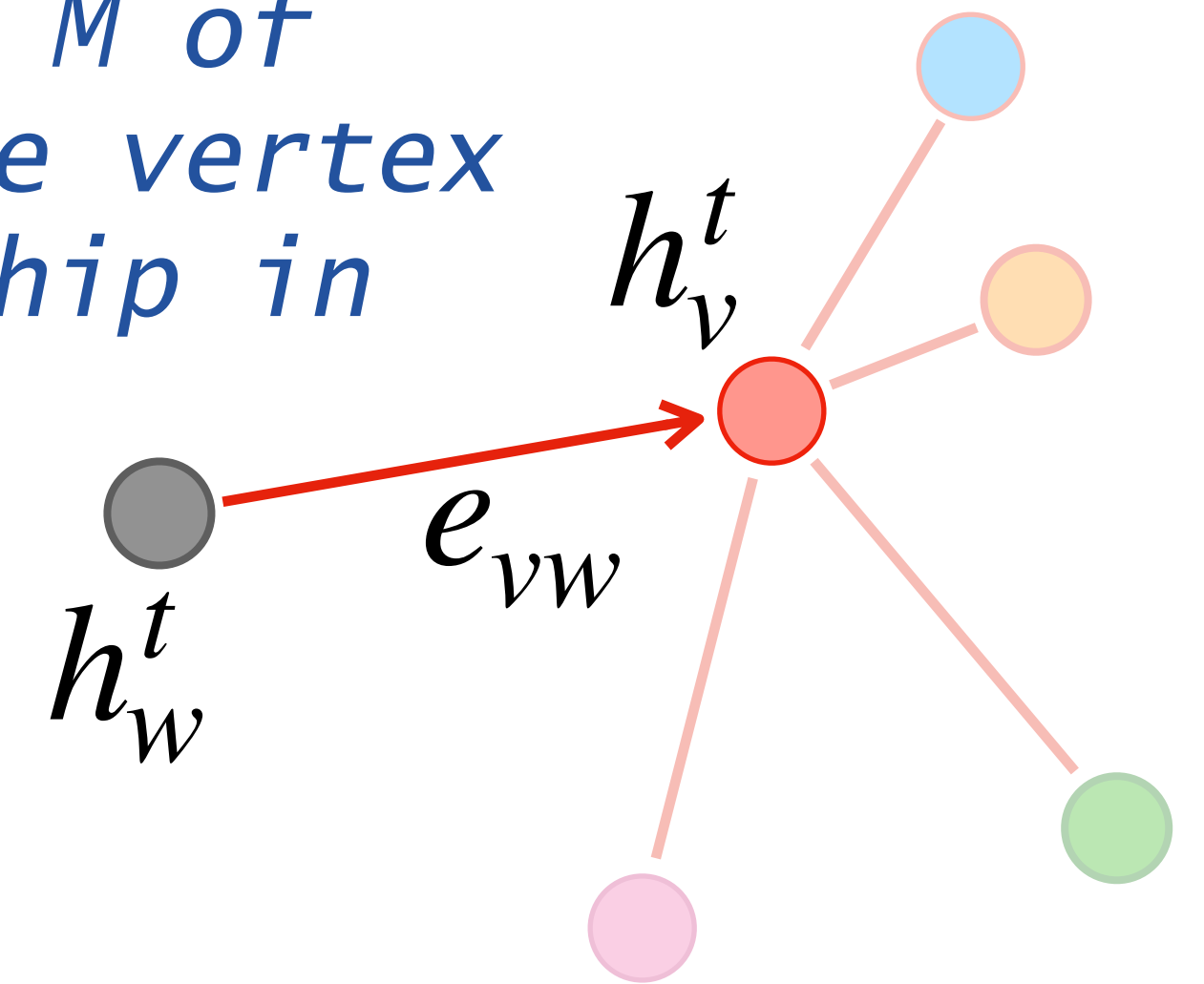


# Physics and Deep Learning: more thoughts from Lecture 1

# With equations...

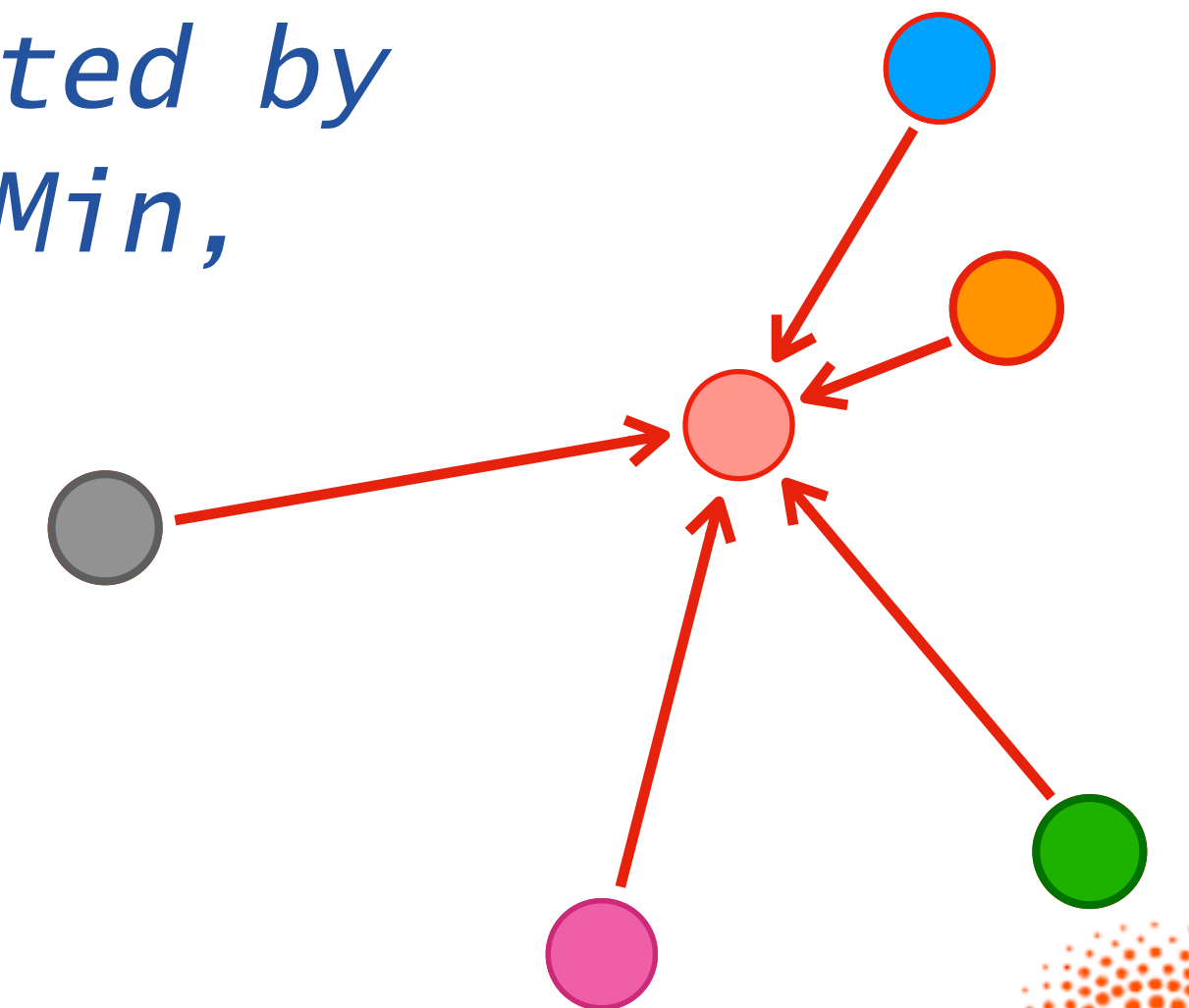
- Your message at iteration  $t$  is some function  $M$  of the sending and receiving features, plus some vertex features (e.g., business relation vs friendship in social media)

$$M_t(h_v^t, h_w^t, e_{vw})$$



- The message carried to a vertex  $v$  is aggregated by some function (typically sum, but also Max, Min, etc.)

$$m_v^{t+1} = \sum_{w \in G(v)} M_t(h_v^t, h_w^t, e_{vw})$$



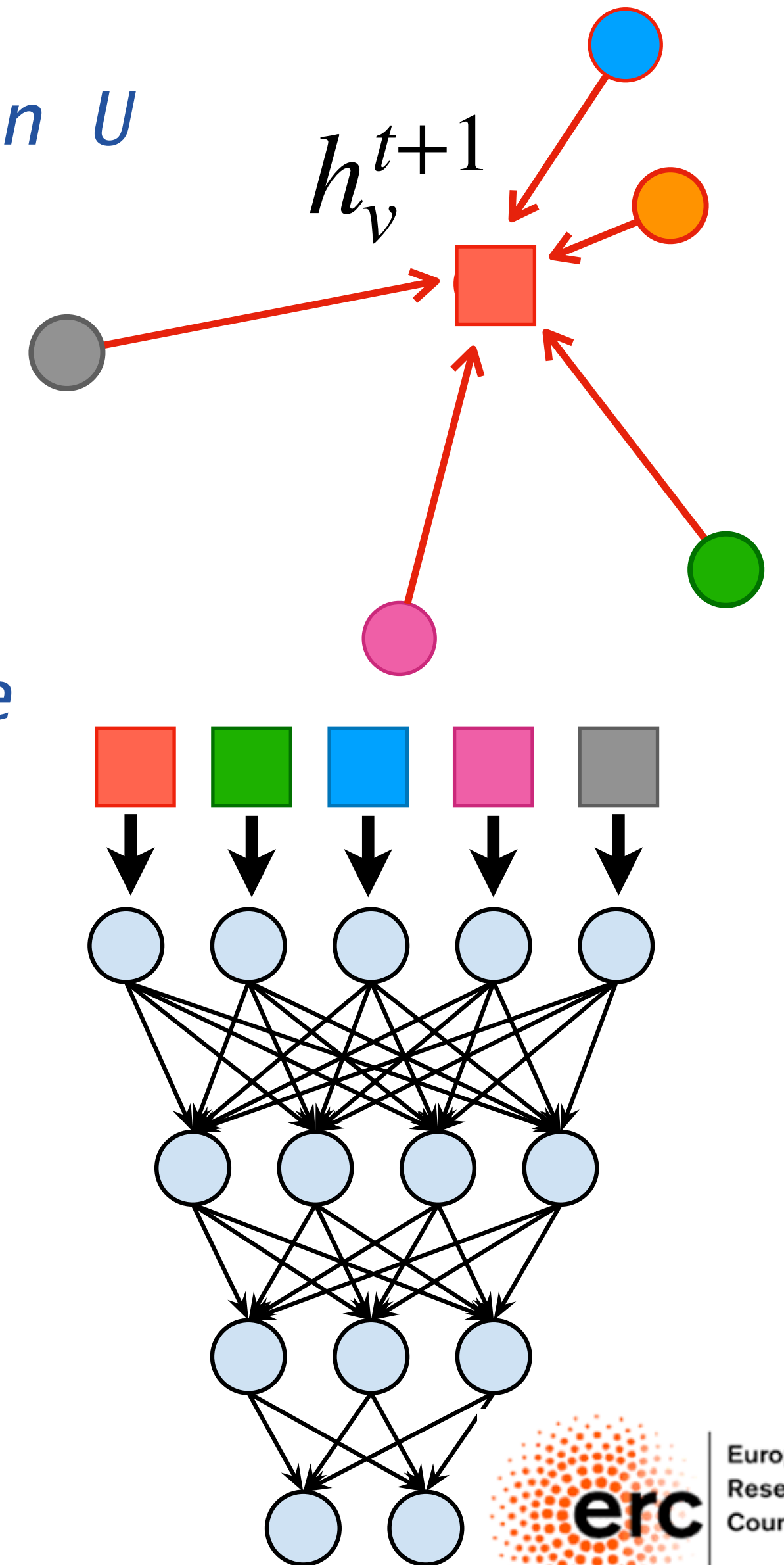
# With equations...

- ⦿ The state of vertex  $v$  is updated by some function  $U$  of the current state and the gathered message

$$h_v^{t+1} = U_t(h_v^t, m_v^{t+1})$$

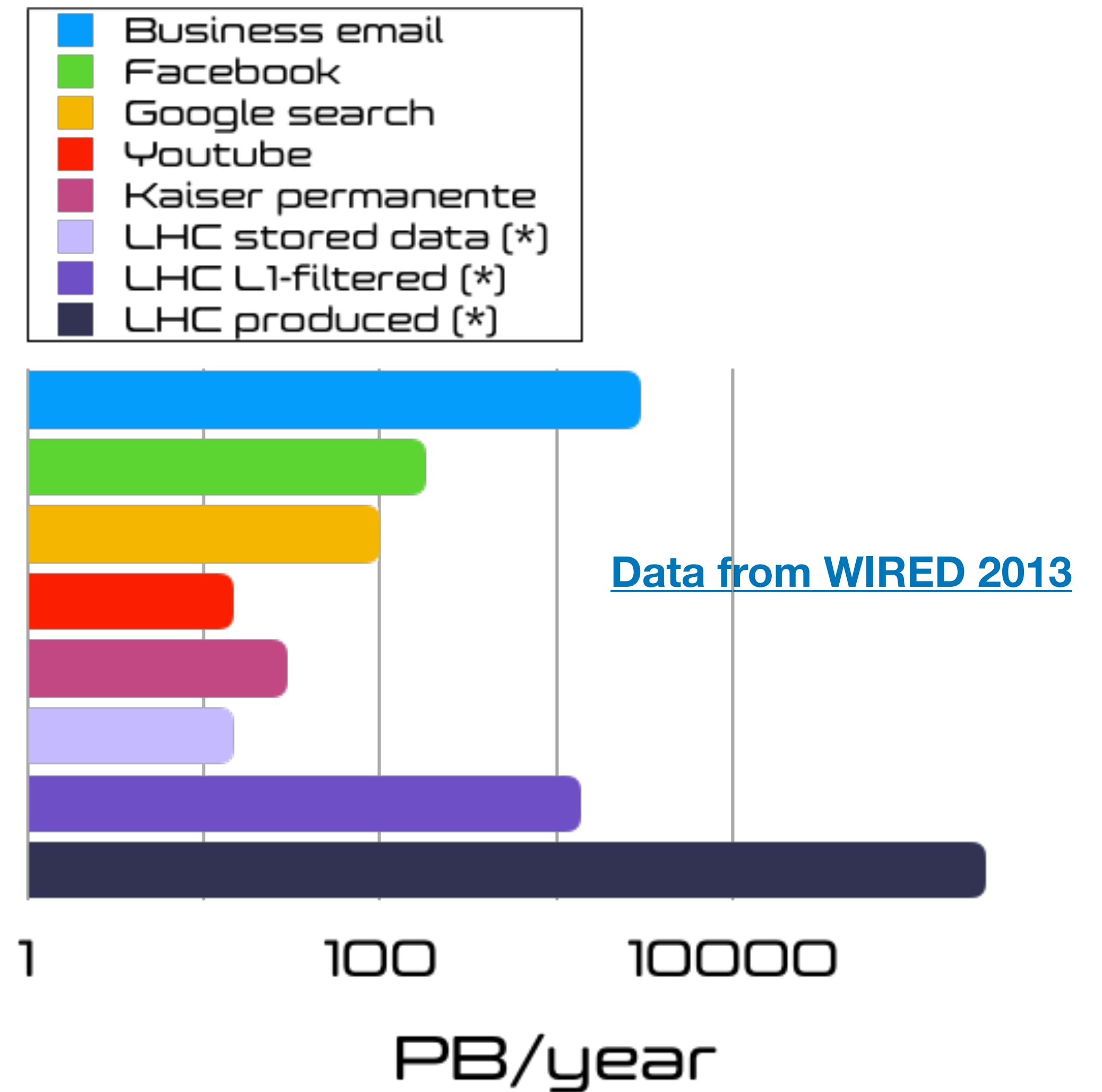
- ⦿ After  $T$  iterations, the last representations of the graph vertices are used to derive the final output answering the question asked (classification, regression, etc.), typically through a NN

$$\hat{y} = R(h_v^T \mid v \in G)$$



# Big Data @LHC

- *The amount of produced data is too much to be stored*
- *1,000 times the data generated by google searches+youtube+facebook back in 2013*
- *Reduced to 5x(google searches+youtube+facebook) after first filtering*
- *Can only store 5% of those*

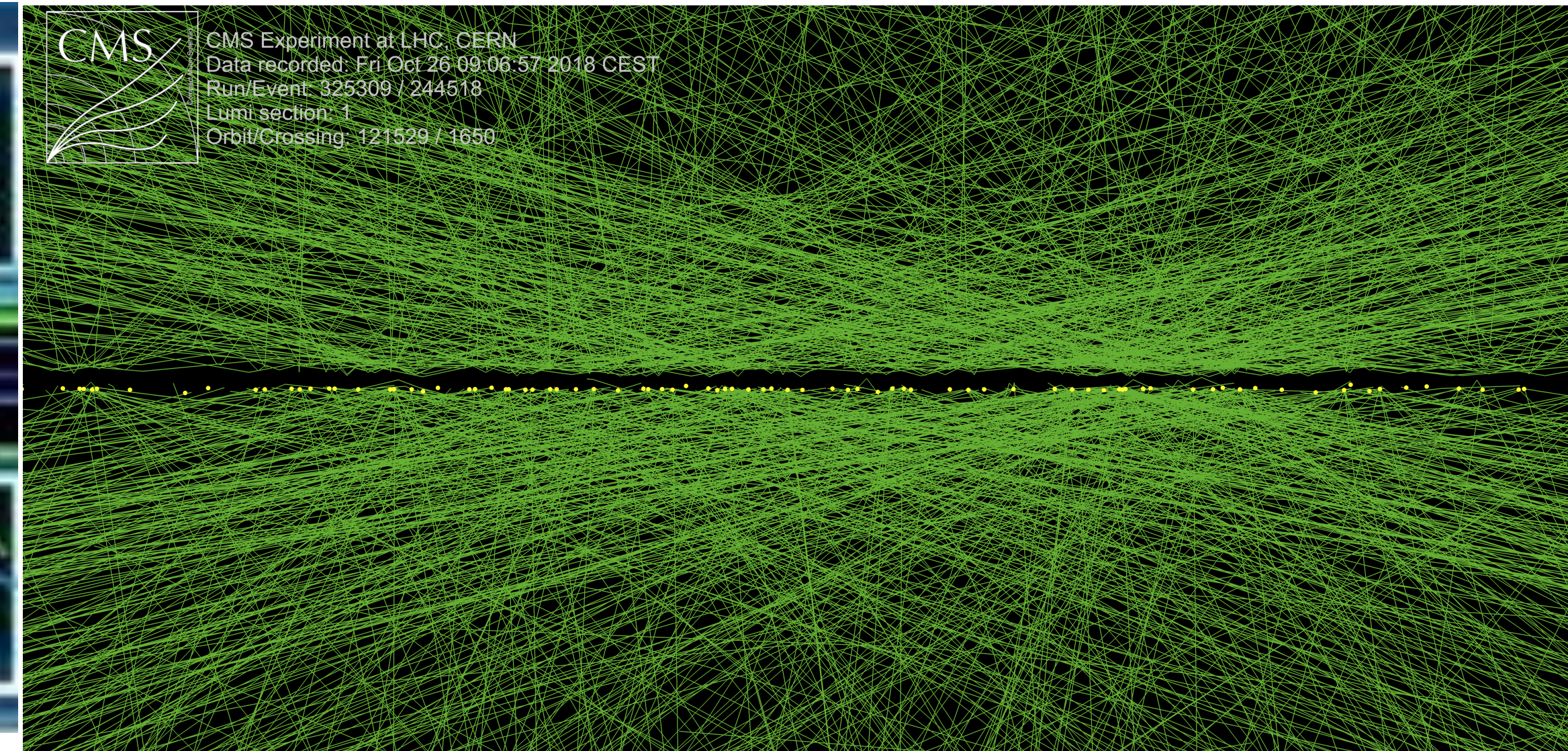
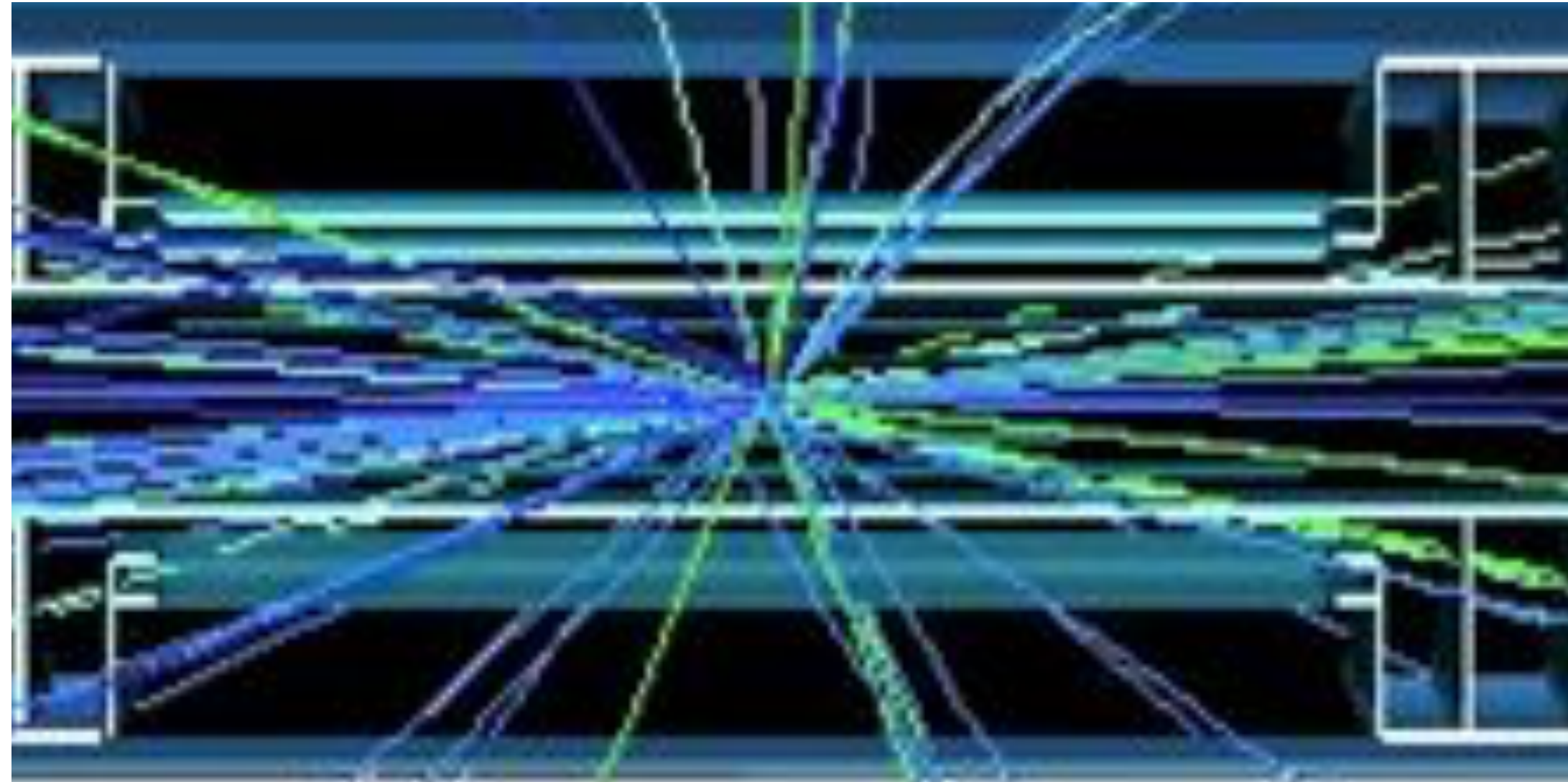


(\*) Only two big experiments (ATLAS and CMS), only RAW data

# Things will get worse

5 interactions/beam cross

140 interactions/beam cross



This is when the R&D has to happen

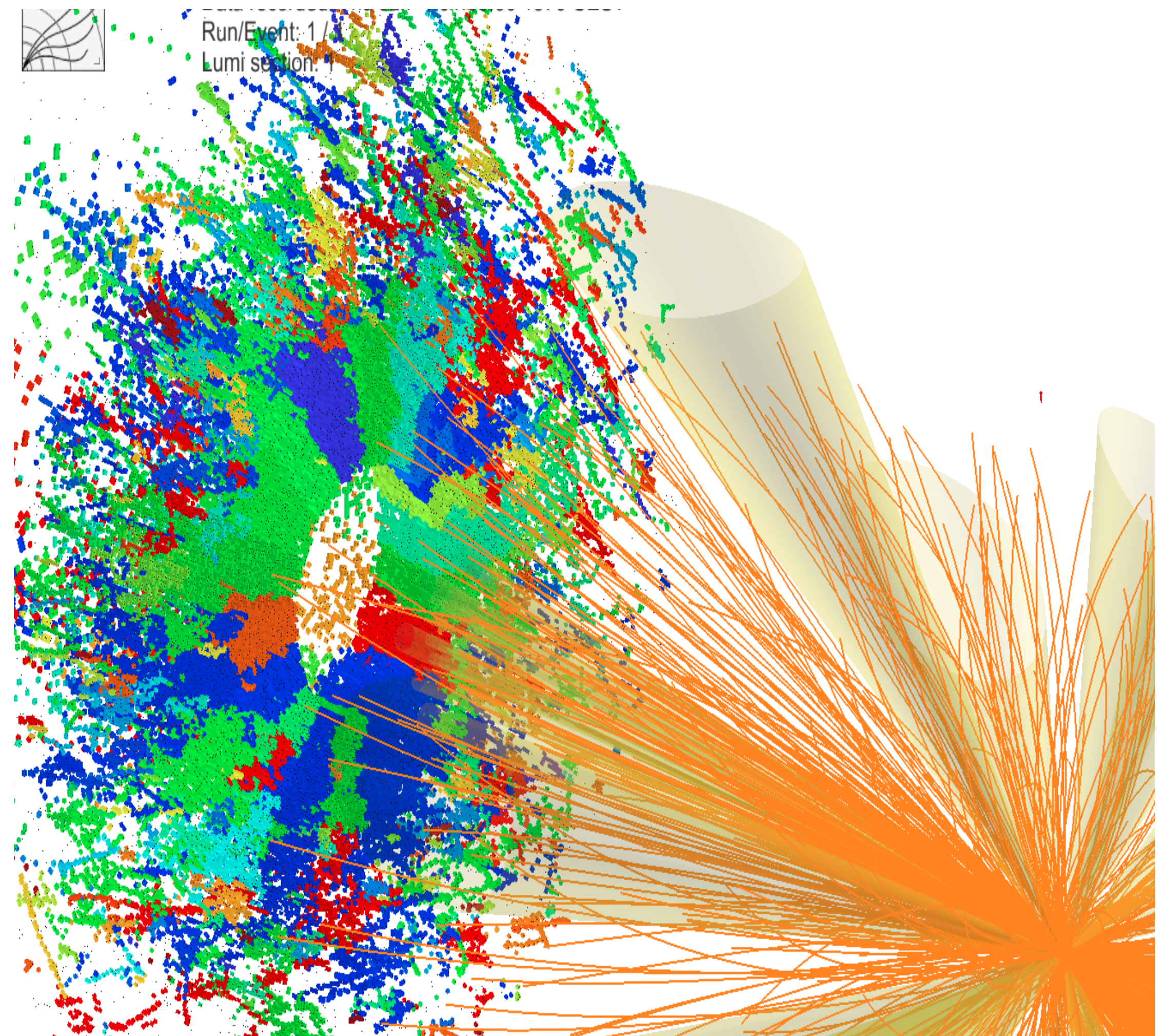


- ▶ ~40 collisions/event
- ▶ ~10 sec/event processing time
- ▶ (at best) Same computing resources as today

- ▶ ~200 collisions/event
- ▶ ~minute/event processing time
- ▶ (at best) Same computing resources as today

# More sensors, more RECO troubles

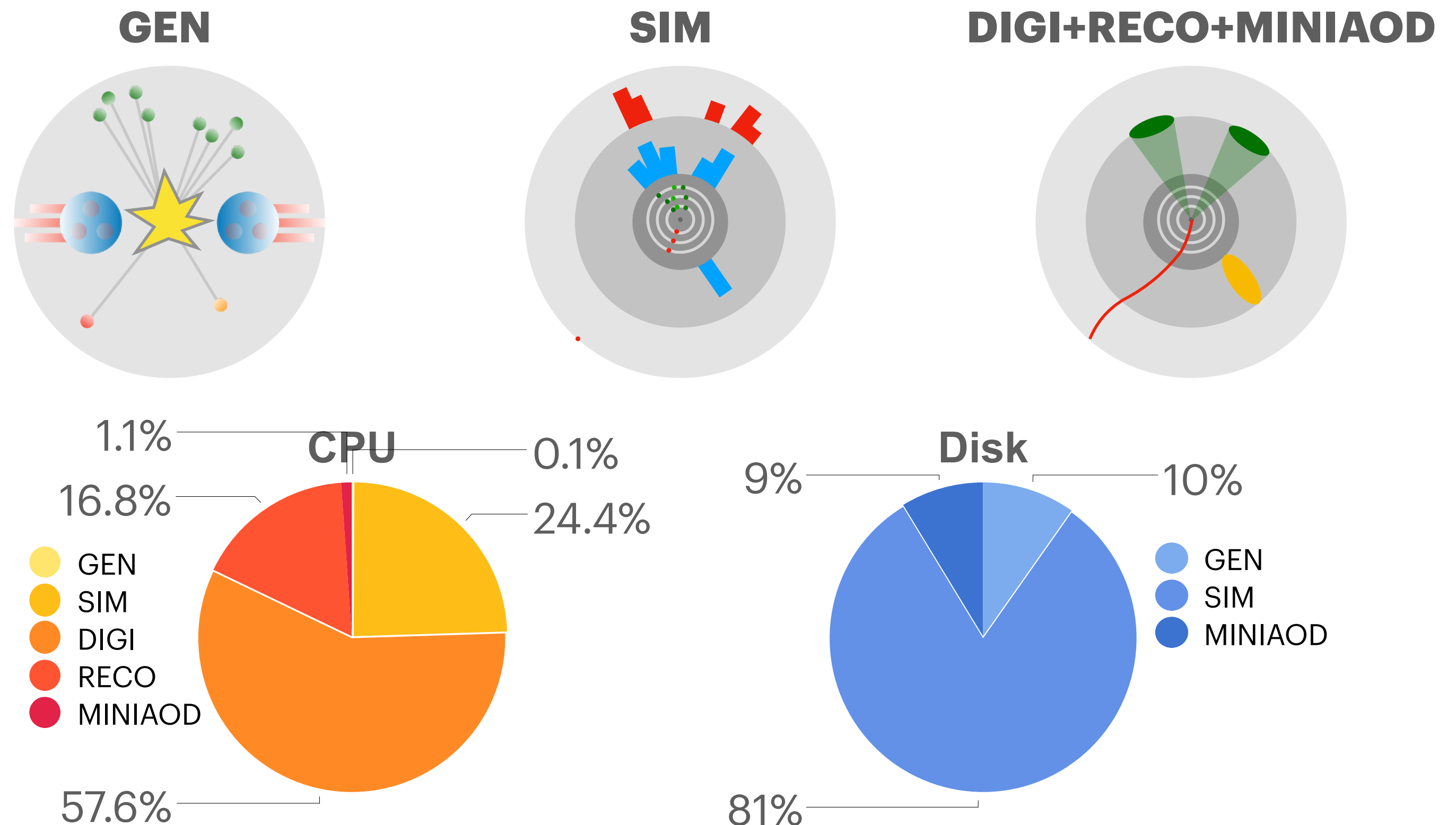
- *To disentangle 200 collisions happening at once, we will build new detectors with more (smaller) sensors*
- *Event complexity grows non linearly*
- *To profit of that, computing resources for data processing will have to increase*
- *We are off by a factor  $\sim 10$  if we project to 2027*



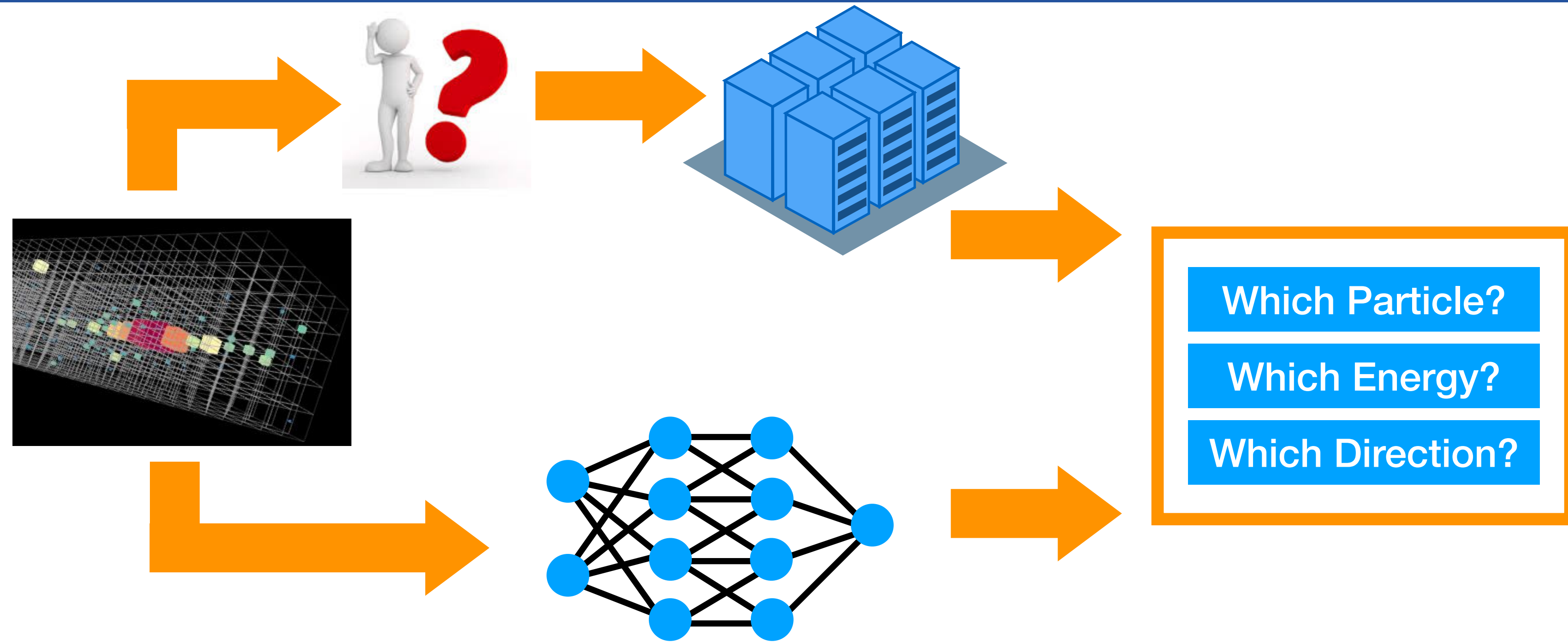


# More sensors, more SIM troubles

- Simulation of LHC collision is essential for analyses
- It is a very expensive task, both in terms of CPU & storage
- Increasing precision by collecting more data works only if one has more simulation
- We are off by a factor ~10 if we project to 2027



# Deep Learning at Rescue: Reco



● *We know how to get from the data the answers we want*

● *physics + intuition + computing*

● *But the process is slow*

● *We can use DL solutions as a shortcut: we teach neural networks how to give us the answer we want directly from the raw data*

# Deep Learning at Rescue: Sim

- *We know how to get from the data the answers we want*
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