

MacNIS

Neural networks for multi-channel importance sampling in MadGraph

IML - Optimal transport and invertible algorithms Ramon Winterhalder — UC Louvain

In collaboration with Anja Butter, Theo Heimel, Joshua Isaacson, Claudius Krause, Fabio Maltoni, Olivier Mattelaer and Tilman Plehn

Data analysis in HEP











Simulations for the LHC



✦ Hard Process

- Depends on the Model (SM, SUSY,...)
- Perturbative QCD

✦ Parton Showering

Universal (QCD)

✦ Hadronization

- Model-based, universal
- Underlying Event
- Model-based, non-universal

Detector Simulation



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Detector Simulation



Theory predictions in HEP

$$M_{\lambda,c,\ldots}(p_a,p_b)$$

Quantum numbers: spin, colour charge etc.

$$\sigma = \frac{1}{\text{flux}} \sum_{a,b} \int dx_a dx_b f(x_a) f(x_b) f(x_b) dx_b$$

Cross section: more generally, differential observables* PDFs: convolution over all possible initial state configurations

$$p_1, \dots, p_n) : \mathbb{M} \to \mathbb{C}$$

Kinematics: Momenta in Minkowski space, masses, etc.

 $\mathbf{x}_{b} \left| d\Phi_{n} \left\langle \left| M_{\lambda,c,\ldots}(p_{a},p_{b} | p_{1},\ldots,p_{n}) \right|^{2} \right\rangle \right.$

Phase-space integral: over final state kinematics Squared amplitude: summed over final states, averaged over initial states

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Standard Monte Carlo integration

$$I = \int_{V} \mathrm{d}^{d} x f(x) \simeq \frac{1}{N} \sum_{j=1}^{N} f(x_{j}) = \langle f \rangle_{x} \qquad \sigma_{I} \simeq \sqrt{\frac{\langle f^{2} \rangle_{x} - \langle f \rangle_{x}^{2}}{N-1}}$$



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 $\partial G(x)$

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$$I = \int_{U} d^{d}y \, \frac{f(x)}{g(x)} \bigg|_{x=G^{-1}(y)} \simeq \langle f/g \rangle_{y} \quad \sigma_{I} \simeq \sqrt{\frac{\langle (x) \rangle_{y}}{g(x)}} = \int_{U} d^{d}y \, \frac{f(x)}{g(x)} \bigg|_{x=G^{-1}(y)}$$



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Multi-Channel Integration $\longrightarrow \sum \alpha_i(x) = 1$





Multi-Channel Importance Sampling

$$\int_{a_i} \alpha_i(x) \frac{f(x)}{g_i(x)} \mathrm{d}G_i(x)$$

Multi-Channel Importance Sampling





$$G_i(x) \to G_i(x | \varphi), \quad g_i(x | \varphi) =$$

$$\frac{\partial G_i(x \mid \varphi)}{\partial x}$$

n-dimensional remapping

• tractable Jacobian with normalizing flow



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Multi-Channel Importance Sampling





→ So far: improvement factors of ~2-4 are achieved [2001.05486, 2001.05478, 2001.10028, 2112.09145]



$$G_i(x) \to G_i(x | \varphi), \quad g_i(x | \varphi) :$$

tractable Jacobian with normalizing flow



 ∂x

Multi-Channel Importance Sampling

 $\mathrm{d}G_i(x)$



Neural Channel Weights

$$\alpha_i(x) \to \alpha_i(x \mid \theta), \quad \sum_i \alpha_i(x \mid \theta) = 1$$

k-dimensional regression

• with boundary condition

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Neural Channel Mappings

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n-dimensional remapping

tractable Jacobian with normalizing flow



 ∂x



Further Improvements?









MadNIS

Neural Channel Weights

Neural Channel Weights



Prior Channel Weights

Neural Channel Weights

Residual Block

Add prior

 $\alpha_i(x \mid \theta) = \log \beta_i(x) + \Delta_i(x \mid \theta)$

Normalization

 $\alpha_i(x \mid \theta) \to \hat{\alpha}_i(x \mid \theta) = \frac{\beta_i(x) \exp \Delta_i(x \mid \theta)}{\sum_j \beta_j(x) \exp \Delta_j(x \mid \theta)}$

Prior Channel Weights



MadNIS

Neural Importance Sampling

Neural Importance Sampling



Normalizing Flow

Neural Importance Sampling



Phase space

Normalizing Flow





Example

Crossed Ring

Toy Example: Crossed Ring



1 Channel



Combined

Channel 0





Combined

Channel 0

Rel. error: 1.17 ± 0.13



Channel 1

Rel. error: 0.71 ± 0.15

3 Channels

1 Channel

2 Channels









Combined

Channel 0

Rel. error: 1.17 ± 0.13









Rel. error: 0.50 ± 0.14

Channel 1

Channel 2





















Rel. error: 0.37 ± 0.05





Example II

Drell-Yan + Z'

Implementation

- Custom amplitude in TENSORFLOW2
- Custom PS mappings in TENSORFLOW2
- PDFs from LHAPDF [1412.7420]





















MadNIS

Buffered Training





Buffered Training





Buffered Training



Summary and Outlook

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- Multi-channel is more efficient when trained simultanously with the flow
- Buffered training reduces computational overhead and preserves precision

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- Implementation of MadNIS into MadGraph
- Test performance on real LHC examples: (eg. multi-leg, NLO, complicated cuts, ...)
- Make everything run on the GPU and differentiable [MadJax 2203.00057]

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Stay tuned: Paper on arxiv tomorrow!! [14.12.2022]

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