New approaches in Trackfinding / Trackfitting: Cellular Automaton, etc.

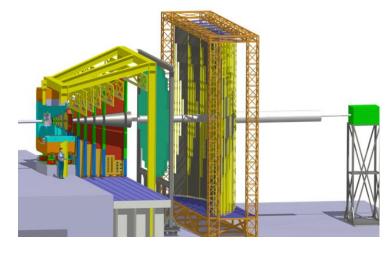
I. Kisel, <u>I. Kulakov</u>, M. Zyzak

Tracking workshop CERN, Geneva, July 07, 2011

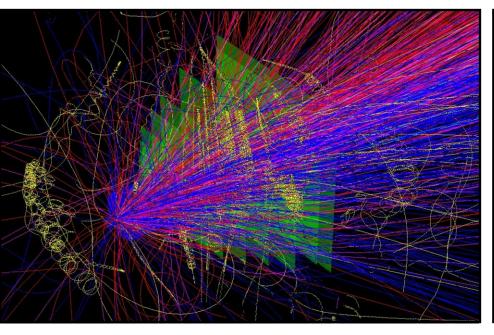
Outline

- CBM CA based track finder
- CBM CA track finder with detector inefficiency
- CBM CA track finder time optimization
- CBM CA track finder scalability on a many-core platform
- Kalman filter track fitter
- Alternative Kalman filter approaches
- CBM KF track fitter scalability on a many-core platform
- KF track fitter with Intel Array Building Blocks (ArBB)
- Deterministic Annealing Filter (DAF)
- STAR TPC CA based track finder
- STAR TPC CA track finder time optimization
- STAR TPC CA track finder with ArBB
- Track reconstruction with
- Future: 4D reconstruction

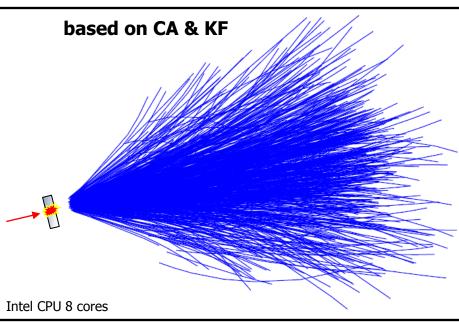
Tracking Challenge in CBM



Simulation



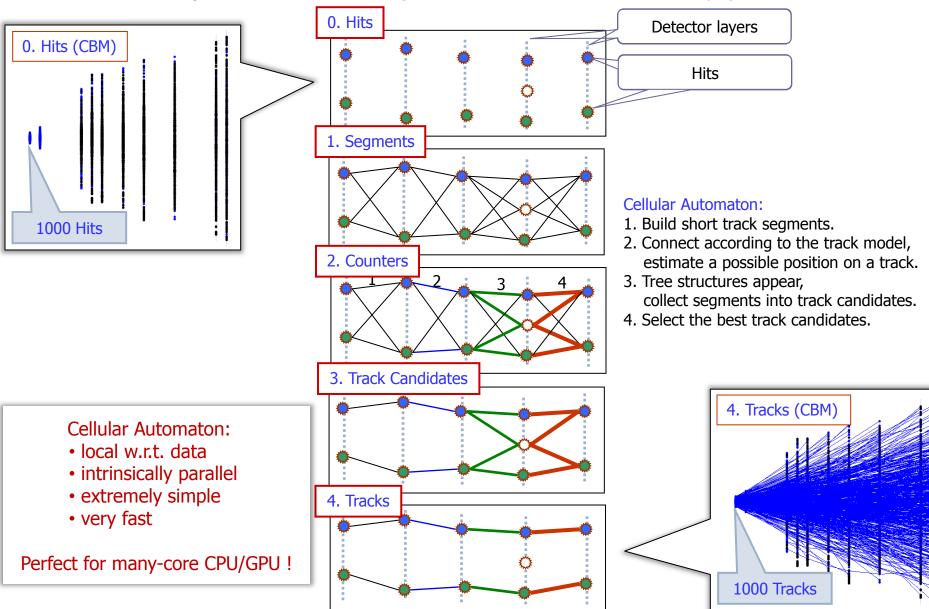
- 10⁷ AuAu collisions/sec
- Double-sided strip detectors (85% fake space points)
- Non-homogeneous magnetic field
- 1000 charged particles/collision
- Track reconstruction in STS/MVD and displaced vertex search are required in the first level trigger



Reconstruction

Cellular Automaton (CA) as Track Finder

Track finding: Wich hits in detector belong to the same track? – Cellular Automaton (CA)



07.07.2011

CBM Track Finding Algorithm

The cellular automaton (CA) based track finder will be used both for off-line and for on-line track reconstruction in the CBM experiment.

Thus very efficient, fast and flexible realisation of the algorithm is required.

All algorithm divided on 3 stages:

- <u>Fast</u> (p > 0.5 GeV) <u>primary</u> tracks
- <u>Slow</u> (p < 0.5 GeV) <u>primary</u> tracks
- <u>All secondary</u> tracks

All hits (strips) which belong to the reconstructed tracks deleted from the further reconstruction

Each stage consist from 2 parts:

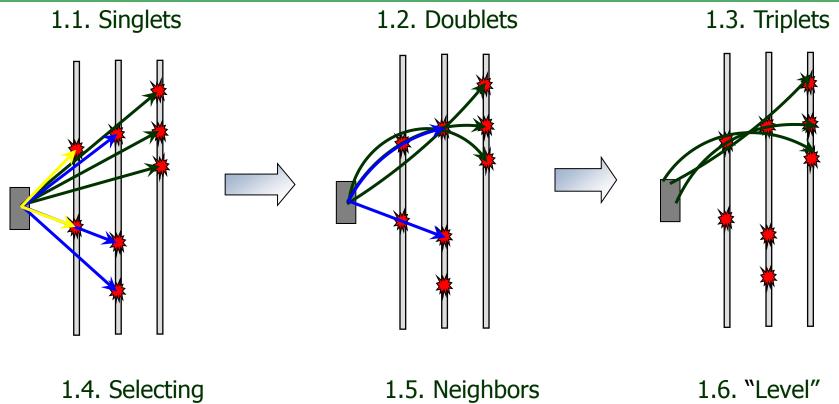
- 1. Finding tracklets (seeds)
 - Finding singlets
 - Finding doublets
 - Finding triplets (tracklets)
 - Selecting tracklets
 - Finding pairs of neighbor tracklets
 - Count the "level" of tracklets (the lengths of the right connected chain of neighbors)
- 2. Collecting tracks
 - Collecting track candidates
 - Selecting track candidates

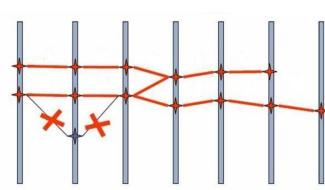


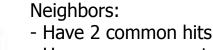
apply CA rules _ of evolution

create «cells»

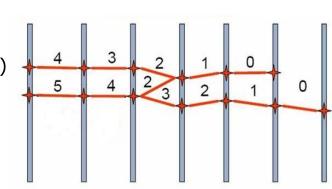
CBM Track Finding Algorithm (Continue): Finding Tracklets

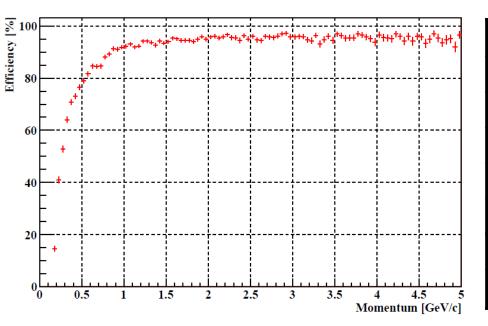






- Have same momentum (accurate within errors)





AuAu 25 AGeV central; 2 MVD+8 STS; Statistic: 100 events

Efficiency and ratios, %					
Fast Prim Set	97.8				
All Set	87.6				
Clone	0.8				
Ghost	12.8				
Quality (reco hits)	88.6				
Tracks/ev	733				
Time/ev, s	1.4				

Reconstructable track: \geq 4 consecutive MC points

All set: $p \ge 0.1 \text{ GeV/c}$ Reference set: $p \ge 1 \text{ GeV/c}$ Ghost:purity < 70%</td>

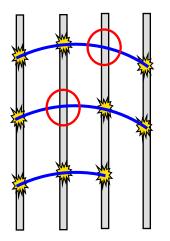
The CBM CA track finder shows high reconstruction efficiency.

Igor Kulakov, CERN, tracking workshop

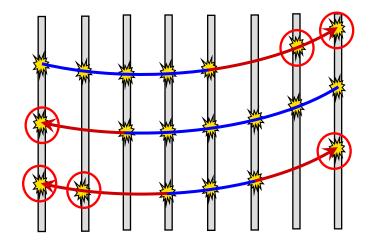
CBM CA Based Track Finder With Detector Inefficiency

The algorithm of STS track reconstruction had been developed in assumption of detector planes with 100% registration efficiency. The investigation of stability of the track finder with respect to the detector inefficiency was required.

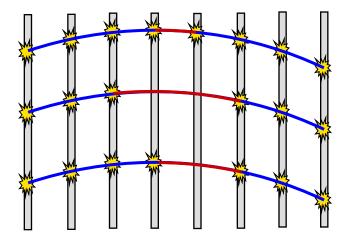
1. Triplets can skip one station with a missing hit



2. Gathering individual hits by track-candidates

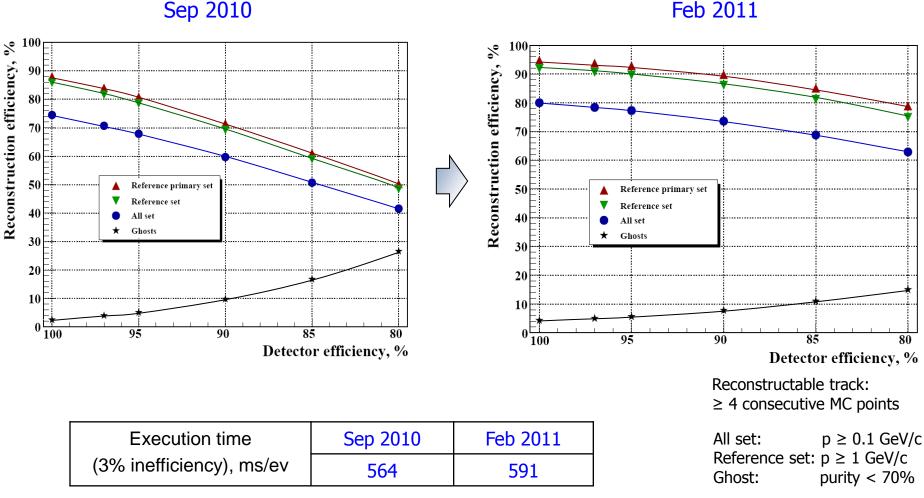


3. Merging separate parts of track



Reconstruction Efficiency

Sep 2010



Au+Au 25 AGeV central; 8 STS; 100 events;

CA track finder is stable with respect to the detector inefficiency. The track reconstruction efficiency has been increased on 8% (in case of 3% inefficient detector).

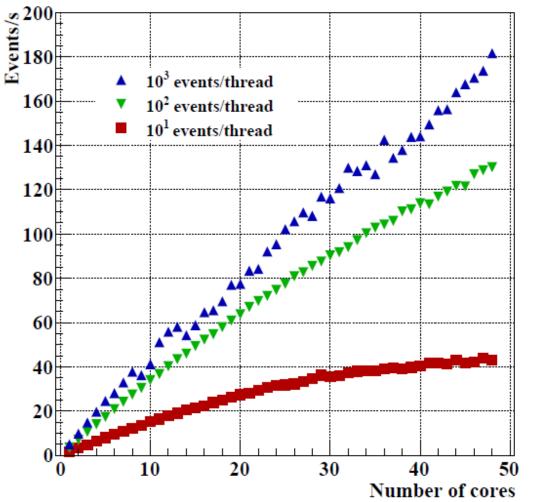
9/32

Sep 2010

Feb 2011

Detector efficiency	100	97	95	90	85	80	100	97	95	90	85	80
x, µm	12	12	13	14	14	15	12	13	13	14	14	15
y, µm	57	59	61	66	70	72	57	60	61	65	69	73
t _x , mrad	0.34	0.35	0.36	0.37	0.39	0.41	0.35	0.36	0.37	0.38	0.40	0.42
t _y , mrad	0.59	0.60	0.61	0.62	0.64	0.67	0.60	0.61	0.61	0.63	0.64	0.66
p, %	1.23	1.29	1.33	1.43	1.53	1.62	1.22	1.25	1.28	1.34	1.41	1.48

Track momentum resolution has been improved with respect to STS detector inefficiency.



Measure tracks throughput rather than time per track.

Given n threads each filled with 10^m events, run them on specific n logical cores with 1 thread per 1 core.

For small groups of events the overhead becomes significant, while large groups of tracks use CPU more efficient.

opladev35 (CERN, Openlab) with 4 CPUs AMD E6164HE 12 cores per CPU, 1.7 GHz; TBB

A new Intel machine has been installed at GSI: 4 CPUs Intel Xeon Westmere E7-4860 in total 40 physical cores or 80 logical cores, 2.3 GHz

Strong many-core scalability for large groups of minimum bias events. Reconstruction speed of 5 ms/event/node has been achieved.

Au+Au 25 AGeV; mbias; realistic STS

CBM CA Track Finder Time Optimization

- Take into account additional information (acceptance, chi2)
- Resort hits
- Simplify computations where high precision is not needed
- Reduce copying of data
- Decrease number of finding iteration

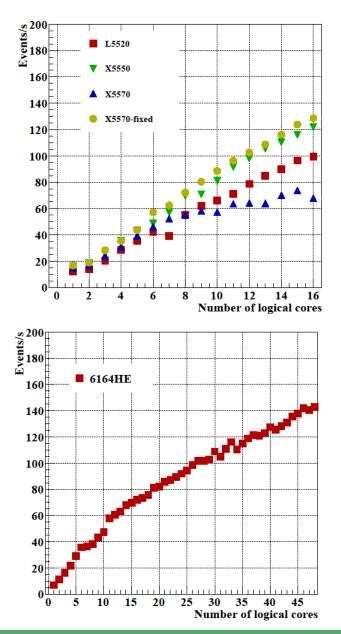
Efficiency and ratios, %					
Mar 2011 Apr 2011					
Fast Prim Set	95.4	95.5			
All Set	86.3	86.3			
Clone	0.4	0.4			
Ghost	5.1	4.4			
Quality (reco hits)	89.9	90.3			
Tracks/ev	718	717			
Time/ev, ms	985	199			

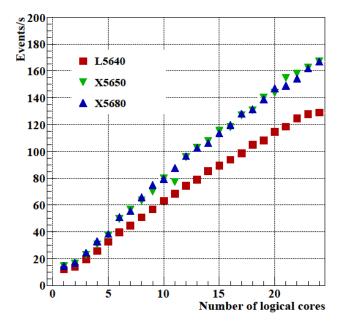
AuAu 25 AGeV central; 2 MVD+8 STS; Statistic: 100 events

Reconstructable track: ≥ 4 consecutive MC points

Time of track reconstruction has been improved by factor of 5.

Track Finder Scalability tests on different systems





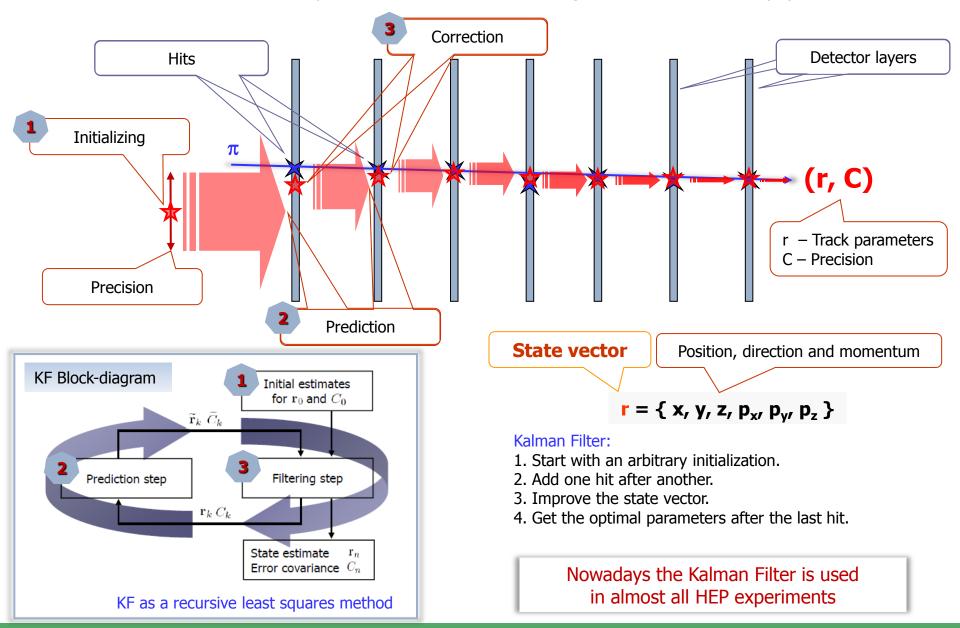
7 different systems have been tested. On 5 of them CA has strong linear scalability. One was fixed by CPU microcode modification. For one a further investigation is needed.

100 central Au+Au 25 AGeV; realistic STS

with J. Leduc (CERN, openlab)

Kalman Filter (KF) based Track Fit

Track fit: Estimation of the track parameters at one or more hits along the track – Kalman Filter (KF)



KF Library

Track tools:

- KF track fitter
- KF track smoother
- Deterministic Annealing Filter

KF approaches:

- Conventional KF
- Double precision KF
- Square root KF (2 implementations)
- U-D-Filtering
- Gaussian sum filter

Track propagation:

- Runge-Kutta
- Analytic formula

Prediction step $\hat{x}_{k-1}^+ \longrightarrow \hat{x}_k^- \quad P_{k-1}^+ \longrightarrow P_k^ P_{k}^{-} = F_{k-1}P_{k-1}^{+}F_{k-1}^{T} + Q_{k-1}$ $\hat{x}_{k}^{-} = F_{k-1}\hat{x}_{k-1}^{+}$ $\hat{x}_k^- \longrightarrow \hat{x}_k^+ \qquad P_k^- \longrightarrow P_k^+$ **Filtering step** $K_{k} = P_{k}^{-}H_{k}^{T}(H_{k}P_{k}^{-}H_{k}^{T}+R_{k})^{-1}$ $P_{k}^{+} = (I - K_{k}H_{k})P_{k}^{-}$ $\hat{x}_{k}^{+} = \hat{x}_{k}^{-} + K_{k}(y_{k} - H_{k}\hat{x}_{k}^{-})$

Square Root KF Implementation

$P \rightarrow SS^{T}$

Twice a precision in comparison with conventional, but has more complicated computations = slower. **Prediction step** $\hat{x}_{k-1}^+ \longrightarrow \hat{x}_k^- \qquad S_{k-1}^+ \longrightarrow S_k^ \begin{bmatrix} (S_k^-)^T \\ 0 \end{bmatrix} = T \begin{bmatrix} (S_{k-1}^+)^T F_{k-1}^T \\ Q_{k-1}^{T/2} \end{bmatrix}$

$$\hat{x}_{k}^{-} = F_{k-1}\hat{x}_{k-1}^{+}$$
Filtering step $\hat{x}_{k}^{-} \longrightarrow \hat{x}_{k}^{+} \qquad S_{k}^{-} \longrightarrow S_{k}^{+}$

Implementation I

Implementation II

$$\begin{split} \phi_{i} &= S_{i-1,k}^{+T} H_{ik}^{T} & K_{k} &= P_{k}^{-} H_{k}^{T} (H_{k} P_{k}^{-} H_{k}^{T} + R_{k})^{-1} \\ a_{i} &= \frac{1}{\phi_{i}^{T} \phi_{i} + R_{ik}} & \tilde{K}_{k} &= K_{k} (R_{k} + H_{k} P_{k}^{-} H_{k}^{T})^{T/2} \\ \gamma_{i} &= \frac{1}{1 \pm \sqrt{a_{i} R_{ik}}} & \left[(R_{k} + H_{k} P_{k}^{-} H_{k}^{T})^{T/2} & \tilde{K}_{k}^{T} \\ S_{ik}^{+} &= S_{i-1,k}^{+} (I - a_{i} \gamma_{i} \phi_{i} \phi_{i}^{T}) & \left[(R_{k} + H_{k} P_{k}^{-} H_{k}^{T})^{T/2} & \tilde{K}_{k}^{T} \\ 0 & (S_{k}^{+})^{T} \end{array} \right] = \tilde{T} \begin{bmatrix} R_{k}^{T/2} & 0 \\ (S_{k}^{-})^{T} H_{k}^{T} & (S_{k}^{-})^{T} \end{bmatrix} \\ \hat{x}_{ik}^{+} &= \hat{x}_{i-1,k}^{+} + K_{ik} (y_{ik} - H_{ik} \hat{x}_{i-1,k}^{+}) & \hat{x}_{k}^{+} &= \hat{x}_{k}^{-} + K_{k} (y_{k} - H_{k} \hat{x}_{k}^{-}) \end{split}$$

U-D-Filtering Implementation

$$\mathbf{P} = \mathbf{U}\mathbf{D}\mathbf{U}^{\mathsf{T}}$$

[1	u_{12}	u_{13} .][d_{11}	0	0 -	1 [· 1	0	0]
0	1	u_{23}		0	d_{22}	0		u_{12}	1	0
0	0	1.		0	0	$\begin{array}{c} 0 \\ 0 \\ d_{33} \end{array}$		u_{13}	u_{23}	1

Increase precision in comparison with conventional. Less number of computations than with square root.

Prediction step $U_{i-1} \longrightarrow U_i \quad D_{i-1} \longrightarrow D_i$ $W = \begin{bmatrix} FU^+ & I \end{bmatrix}$ $\hat{D} = \begin{bmatrix} D^+ & 0 \\ 0 & Q \end{bmatrix}$ $W = U^- V$ $D^- = V \hat{D} V^T$ $D^- \longrightarrow D^+$ Filtering step $U^- \longrightarrow U^+$ $\alpha_{i} \equiv H_{i}P_{i-1}H_{i}^{T} + R_{i} \qquad \bar{U}\bar{D}\bar{U}^{T} = \left[D_{i-1} - \frac{1}{\alpha_{i}}(D_{i-1}U_{i-1}^{T}H_{i}^{T})(D_{i-1}U_{i-1}^{T}H_{i}^{T})^{T}\right]$ $U_{i} = U_{i-1}\overline{U}$ $D_i = \overline{D}$

Allows to control precision and time consumptions.

Runge-Kutta Method

General method.

$$\frac{\mathrm{d}\mathbf{r}(z)}{\mathrm{d}z} = \begin{pmatrix} t_x \\ t_y \\ \kappa \cdot (q/p) \cdot \sqrt{1 + t_x^2 + t_y^2} \cdot \left(t_x t_y \cdot B_x - (1 + t_x^2) \cdot B_y + t_y \cdot B_z \right) \\ \kappa \cdot (q/p) \cdot \sqrt{1 + t_x^2 + t_y^2} \cdot \left(\left(1 + t_y^2 \right) \cdot B_x - t_x t_y \cdot B_y - t_x \cdot B_z \right) \\ 0 \end{pmatrix} \equiv \mathbf{f}(z, \mathbf{r})$$

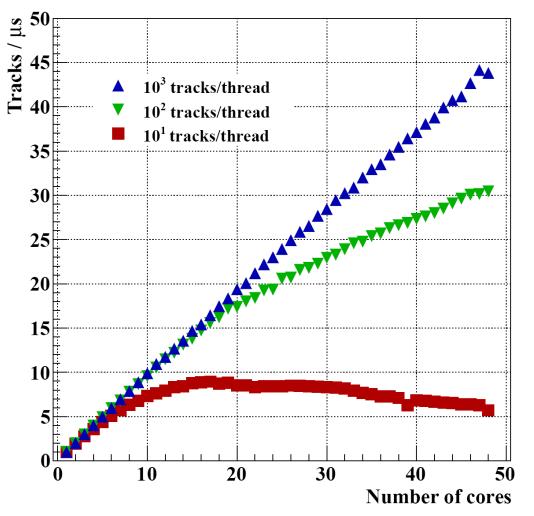
$$\begin{aligned} \Delta \mathbf{r}_1 &= \mathbf{f}(z_0, \mathbf{r}_0) \cdot \Delta z ,\\ \Delta \mathbf{r}_2 &= \mathbf{f}(z_0 + \frac{\Delta z}{2}, \mathbf{r}_0 + \frac{\Delta \mathbf{r}_1}{2}) \cdot \Delta z ,\\ \Delta \mathbf{r}_3 &= \mathbf{f}(z_0 + \frac{\Delta z}{2}, \mathbf{r}_0 + \frac{\Delta \mathbf{r}_2}{2}) \cdot \Delta z ,\\ \Delta \mathbf{r}_4 &= \mathbf{f}(z_0 + \Delta z, \mathbf{r}_0 + \Delta \mathbf{r}_3) \cdot \Delta z .\end{aligned}$$

$$\mathbf{r}(z_e) = \mathbf{r}_0 + \left(\frac{1}{6}\Delta\mathbf{r}_1 + \frac{1}{3}\Delta\mathbf{r}_2 + \frac{1}{3}\Delta\mathbf{r}_3 + \frac{1}{6}\Delta\mathbf{r}_4\right) + O((\Delta z)^5)$$

	Conventional	Conventional double	U-D	Square root I impl	Square root II impl	Square root I impl + Runge-Kutta
P residual, %	1.25	1.09	1.10	1.08	1.09	1.07
Q/P pull	1.40	1.32	1.33	1.31	1.32	1.31
Bad C, 1/event	988.0	4.9	1014.4	9.2	7.8	5.5
Time, µs/track	1.7	3.5	< 3	< 2.5	< 3.5	< 2.5

Statistic: 10 central events 8 STS (no MVD) Ideal STS Ideal TrackFinder

Square root KF implementation in single precision significantly improves stability of track fitting in terms of incorrect covariance matrixes (diagonal elements less then zero).



Measure tracks throughput rather than time per track.

Given n threads each filled with 10^m tracks, run them on specific n logical cores with 1 thread per 1 core.

For small groups of tracks the overhead becomes significant, while large groups of tracks use CPU more efficient.

opladev35 (CERN, Openlab) with 4 CPUs AMD E6164HE, 12 cores per CPU, 1.7 GHz; TBB

Strong many-core scalability for large groups of tracks. Fitting speed of 22 ns/track/node has been achieved.

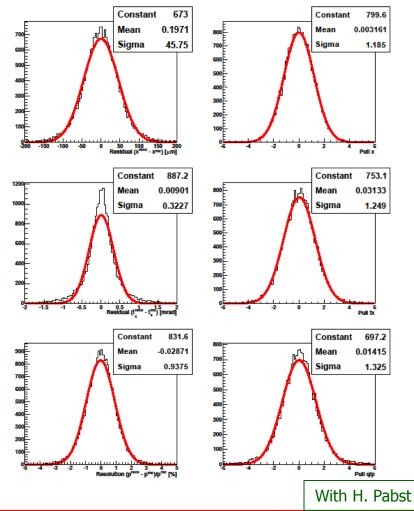
CBM Kalman filter (KF) Track Fit Benchmark with ArBB

Array Building Blocks (ArBB) allows to avoid a lot of inconveniencies of parallel programming. It should be very useful for the event reconstruction.

Implementation of KF based on ArBB was the first step for the track finders ArBB-zation.

SIMD KF fit benchmark with ArBB has been implemented by Intel. Comparison with SIMD KF fit benchmark based on Vector classes (Vc) was done.

	١	/c	Ar	·BB
Cores	1	16	1	16
Time, µs	0.42	0.05	0.43	0.06



Tests were performed on the lxir039 computer with 2 Xeon X5550 processors having 8 cores in total at 2.7 GHz

KF track fit based on ArBB has been implemented by Intel.



Igor Kulakov, CERN, tracking workshop

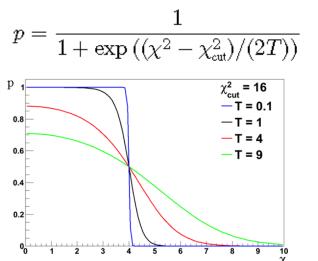
Deterministic Annealing Filter (DAF)

Task: reduce an influence of attached distorted or noise hits on the reconstructed track parameters.

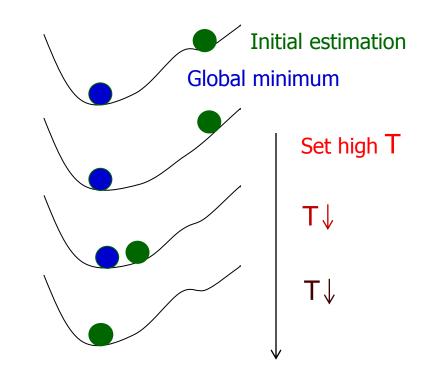
- DAF has been implemented within SIMD KF track fit package
- The KF mathematics has been modified to include weights

DAF algorithm:

• A weight is introduced to each hit



 Algorithm is iterative, with each iteration T is decreasing, weight is recalculated using smoothed track parameters from the previous iteration



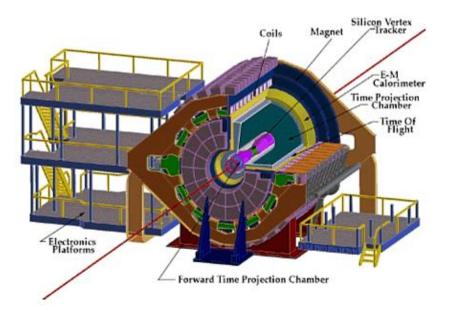
R. Frühwirth and A. Strandlie, Track Fitting with ambiguities and noise: a study of elastic tracking and nonlinear filters. Comp. Phys. Comm. 120 (1999) 197-214.

- The hit on the 4th STS station was displaced by a certain amount of the hit error ($\sigma_{hit} = 17$ µm) from the MC position
- The percentage of rejected hits was calculated. For the 4th station it should be 100%, for other – 0%

Rejection probability, %						
station		unshifted	5 σ_{hit}	$10 \ \sigma_{hit}$	$20 \sigma_{hit}$	
MVD	1	0.4	0.4	0.4	0.4	
	2	0.7	0.7	0.7	0.7	
STS	1	0.3	0.3	0.3	0.3	
	2	0.4	0.4	0.4	0.4	
	3	0.4	0.7	0.8	0.5	
	4	0.5	43.9	85.0	98.7	
	5	0.5	1.6	1.6	0.8	
	6	0.6	0.6	0.6	0.6	
	7	0.6	0.6	0.6	0.6	
	8	0.1	0.1	0.1	0.1	

In collaboration with R. Frühwirth (HEPHY, Austria) and A. Strandlie (Uni-Oslo, Gjøvik University College, Norway)

The STAR experiment



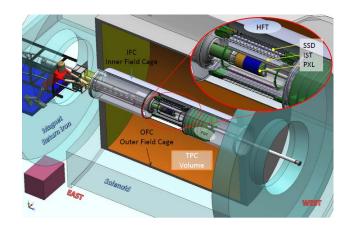
High Level Trigger (HLT):

- allows to pick out events of physics interest
- reduces the rate to tape
- · reduces the time of offline processing
- plays a key role in online QA

HLT farm:

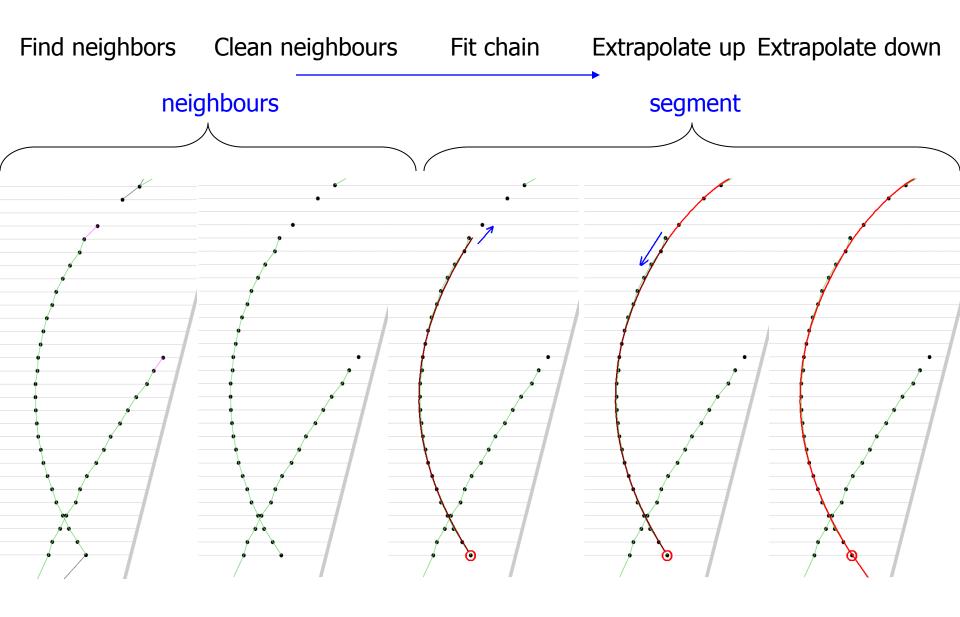
- 24 PCs for TPC sector reconstruction
- 8 CPU cores per machine
- · data acquisition and hit reconstruction
- tracking for HLT

- Collider experiment at RHIC, BNL
- Main detector TPC
- 10⁴ AuAu collisions/sec
- 5000 charged particles/collision
- New HFT detector (2014)



Upgrade the reconstruction algorithms for:

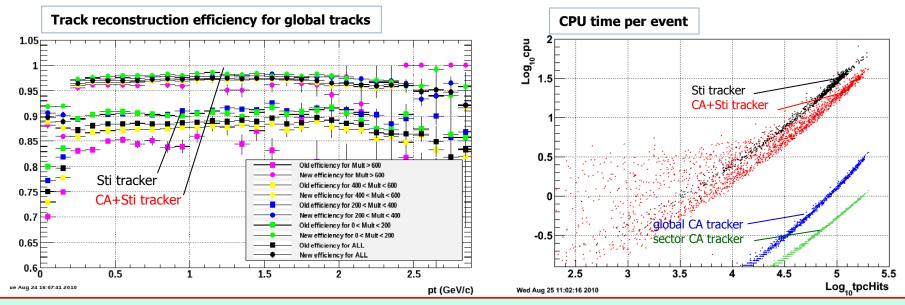
- vectorization
- multi-threading
- many-core systems



Comparison Baseline Reconstruction (Sti) with CA Tracking (CA+Sti)

(fitted within 0.2.2.1 CoV)	Globa	tracks	Primary tracks		
(fitted within 0.2–2.1 GeV)	Sti	CA+Sti	Sti	CA+Sti	
Mult < 200	90.3%	97.7%	97.3%	99.3%	
200 < Mult < 400	90.2%	97.5%	97.0%	99.1%	
400 < Mult < 600	86.9%	96.6%	96.0%	98.9%	
Mult > 600	84.4%	96.2%	95.4%	98.9%	
All	88.1%	97.1%	96.4%	99.1%	

Real Au-Au 200 GeV/n data.



Efficiency for global tracks has been increased on 9%.

CA Tracker takes 10% of the full event reconstruction time. CA+Sti is ~50% faster than Sti alone.

07.07.2011

Igor Kulakov, CERN, tracking workshop

HLT requires a track reconstruction algorithm with speed about 50 ms.

Reconstructable track: Number of MC hits ≥ 10

All set: $p \ge 0.05 \text{ GeV/c}$ Reference set: $p \ge 1 \text{ GeV/c}$ Ghost:purity < 90%</td>

ta = dy/dy
$tg \phi = dy/dx$
$ds^2 = dv^2 + dx^2$

Efficiency and ratios, %				
	Aug 2010	Dec 2010		
Ref Set	96.7	96.6		
All Set	88.6	88.6		
Clone	9.9	10.6		
Ghost	29.1	12.6		
Tracks/ev	660	659		
Time/ev, ms	178	47		

Residuals and resolutions				
	Aug 2010	Dec 2010		
x, mm	0.50	0.48		
y, mm	0.96	0.92		
sin φ, 10 ⁻³	4.7	4.5		
dz/ds, 10 ⁻³	6.1	5.6		
p _t , %	2.6	2.2		

Au+Au 200 AGeV; 100 MC events

The execution time of STAR TPC CA track finder is 47 ms (STAR HLT requires 50 ms).

- Vector classes (Vc) has been replaced by ArBB
- There are still some issues:
 - The algorithm was simplified
 - Only a scalar execution works
 - The algorithm is not yet optimized at all
 - Data structure should be optimized for parallel implementation

Reconstructable track:	
Number of MC hits ≥ 10	

All set: $p \ge 0.05 \text{ GeV/c}$ Reference set: $p \ge 1 \text{ GeV/c}$ Ghost:purity < 90%</td>

Efficiency and ratios, %		
	Vc	ArBB
Ref Set	94.8	95.1
All Set	82.3	82.5
Clone	1.8	1.6
Ghost	7.7	7.7
Tracks/ev	812	814
Time/ev, s	0.25	266.94

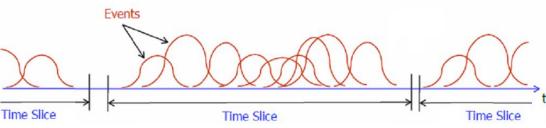
Au+Au 200 AGeV; 5 MC events

ArBB for track reconstruction algorithms is under investigation.

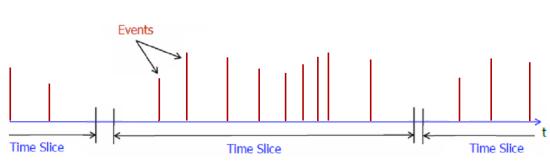
4D Reconstruction for the CBM Experiment

The beam in CBM will have no bunch structure, but continuous. Measurements in this case will be 4D (x, y, z, t).

Reconstruction rather time slices then events will be needed.



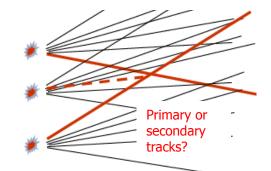
First idealized 4D STS reconstruction with CA track finder has been investigated. Discrete time was used.



The same efficiency
Slight increase of the processing time with larger size of the time slices

Next

- Reconstruction with more realistic simulation
- Event topology based on time and vertices
- Streaming data reconstruction



 \checkmark CA track finder is applied both for the CBM and for the STAR experiment

 \checkmark CBM CA track finder is stable with respect to the detector inefficiency

✓ The execution time of CBM CA track finder is 200 ms per central event
 ✓ The execution time of STAR TPC CA track finder is 47 ms (STAR HLT requires 50 ms)

 \checkmark Strong scalabilities for the SIMD KF track fitter and the CBM CA track finder on the many-core platforms (up to 48 cores)

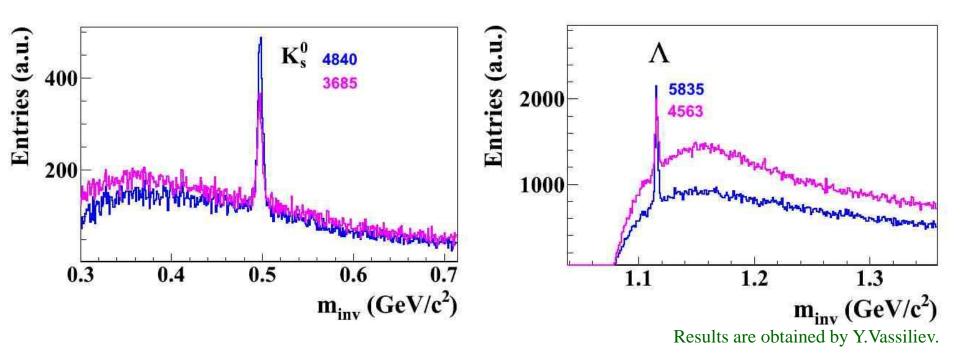
 \checkmark ArBB for reconstruction algorithms is under investigation in collaboration with Intel

 \checkmark Investigation of 4D reconstruction has been started

Back up



Physics tests of the improved algorithm were done with Λ baryons and K_s⁰ mesons. Inefficiencies of STS detector of 0% and 10% have been investigated.



With increasing of the detector inefficiency from 0% to 10% S/B ratio is decreased by a factor of 1.25 for K_s^0 and by a factor of 2.5 for Λ .

CA track finder has been investigated and improved with respect to STS detector inefficiency.

Idea

covariance matrix -> square root of covariance matrix

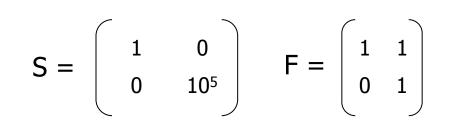


- Transport example
 - $\mathbf{P'} = \mathbf{F} \, \mathbf{P} \, \mathbf{F}^{\mathsf{T}}$

$$\mathsf{P} = \left(\begin{array}{cc} 1 & 0 \\ 0 & 10^{10} \end{array}\right) \quad \mathsf{F} = \left(\begin{array}{cc} 1 & 1 \\ 0 & 1 \end{array}\right) \quad \mathsf{P'} = \left(\begin{array}{cc} 10^{10} + 1 & 10^{10} \\ 10^{10} & 10^{10} \end{array}\right) = \left(\begin{array}{cc} 10^{10} & 10^{10} \\ 10^{10} & 10^{10} \end{array}\right)$$

Lose information!

S' = F S



$$\mathbf{S'} = \left(\begin{array}{cc} 1 & 10^5 \\ 0 & 10^5 \end{array} \right)$$

No problem with precision

Further are just saved drafts