### The MadNIS Reloaded

Theo Heimel March 2024

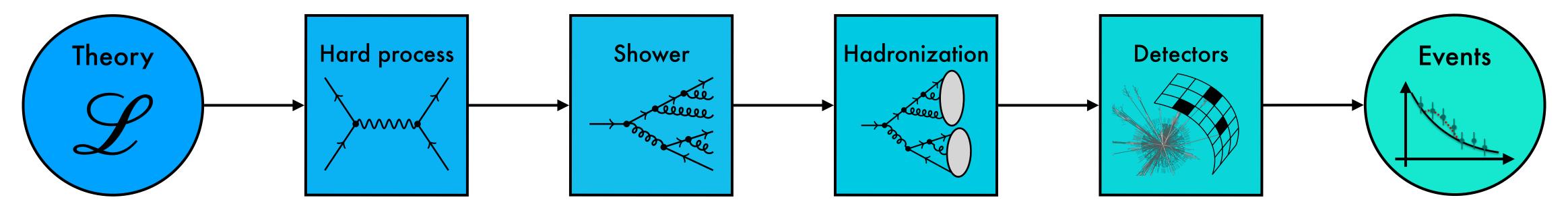
Institut für theoretische Physik Universität Heidelberg



[2311.01548] TH, Huetsch, Maltoni, Mattelaer, Plehn, Winterhalder

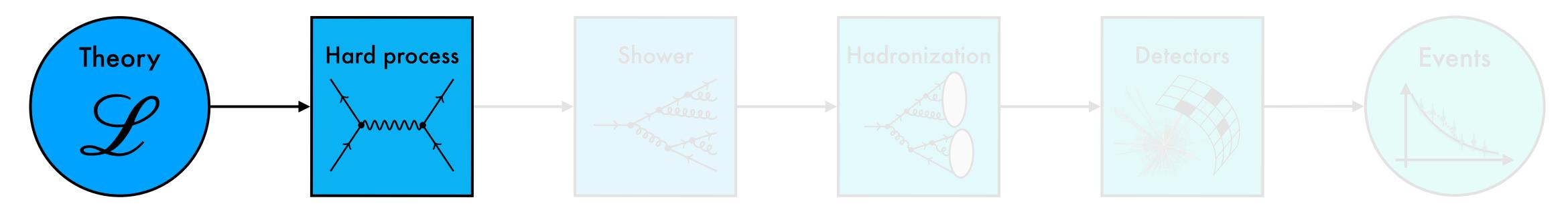
### Introduction

#### How can we prevent MC event generation from becoming a bottleneck in future LHC runs?



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Differential cross section known from QFT:  $d\sigma \sim pdf(x) \cdot |\mathcal{M}(x)|^2 \cdot d\Phi$ 

Total cross section:

$$\sigma = \int_{\Phi} d\sigma$$

Monte Carlo integration and sampling from differential cross section

accelerate with deep generative models

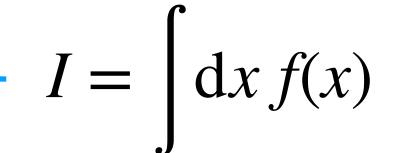
Exact sampling ensured by known likelihood

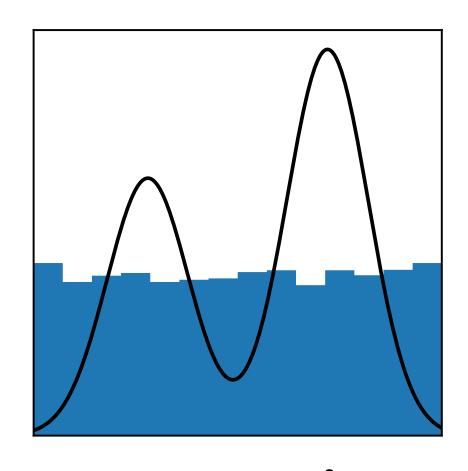
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better model -

faster sampling

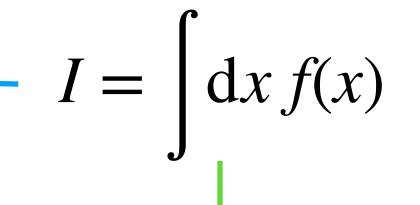
$$I = \int \mathrm{d}x \, f(x)$$

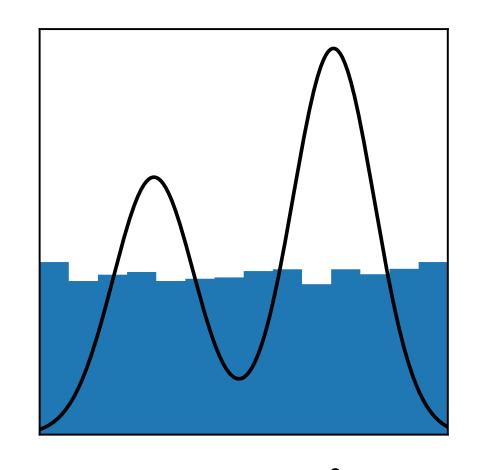




Flat sampling inefficient

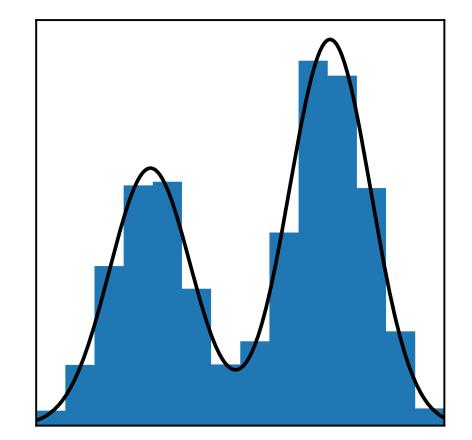
$$I = \langle f(x) \rangle_{x \sim p(x)}$$





Flat sampling inefficient

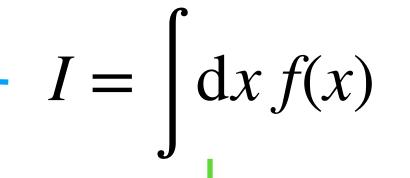
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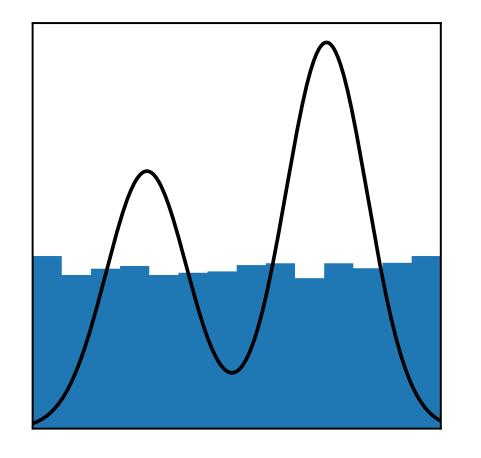


Importance sampling
Find mapping close

to integrand

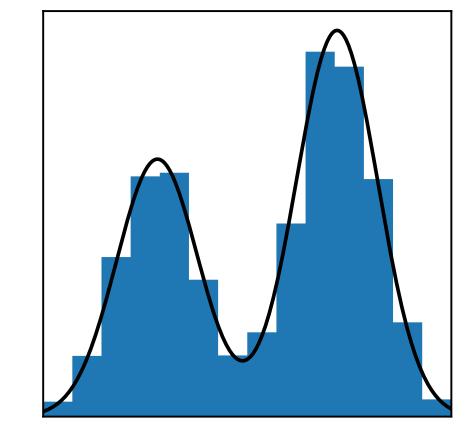
$$I = \left\langle \frac{f(x)}{g(x)} \right\rangle_{x \sim g(x)}$$





Flat sampling inefficient

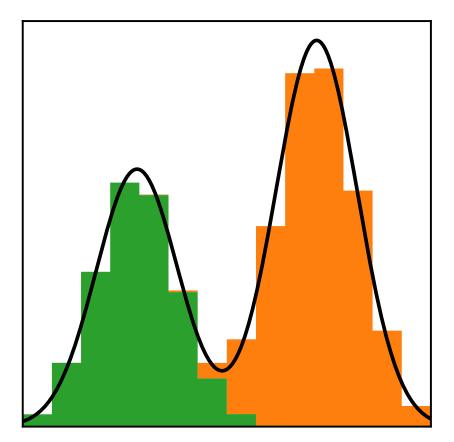
$$I = \langle f(x) \rangle_{x \sim p(x)}$$



### Importance sampling

Find mapping close to integrand

$$I = \left\langle \frac{f(x)}{g(x)} \right\rangle_{x \sim g(x)}$$



Multi-channeling one mapping for

each channel

$$I = \sum_{i} \left\langle \alpha_{i}(x) \frac{f(x)}{g_{i}(x)} \right\rangle_{x \sim g_{i}}$$

# PS Integration in Madgraph

#### How can we make event generation faster?

Efficient integration and sampling from differential cross section

$$d\sigma = \frac{1}{\text{flux}} dx_a dx_b f(x_a) f(x_b) d\Phi_n \langle |M_{\lambda,c,...}(p_a, p_b | p_1, ..., p_n)|^2 \rangle$$

#### Sum over channels

MadGraph: build channels from Feynman diagrams

### **Channel weights**

 $\text{MadGraph: } \alpha_i \sim |M_i|^2$  or  $\alpha_i \sim \prod |p_k^2 - m_k^2 - \mathrm{i} M_k \Gamma_k|^{-2}$ 

#### Integrand

MadGraph:  $d\sigma/dx$ 

Channel mappings

MadGraph: use propagators, ...

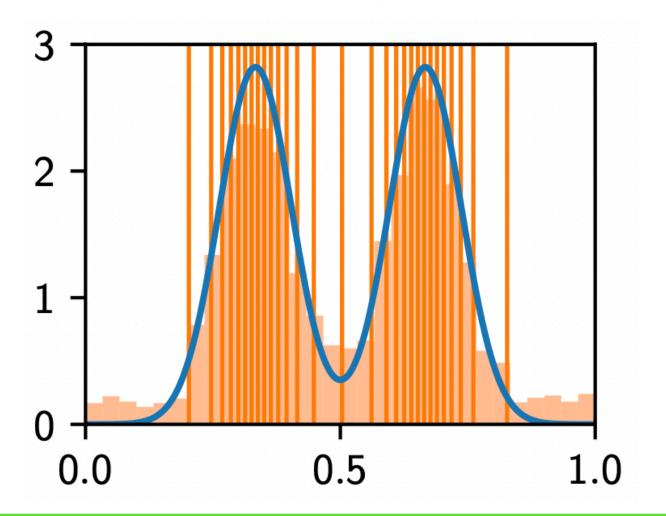
# VEGAS algorithm

### Factorize probability

$$p(x) = p(x_1) \cdots p(x_n)$$



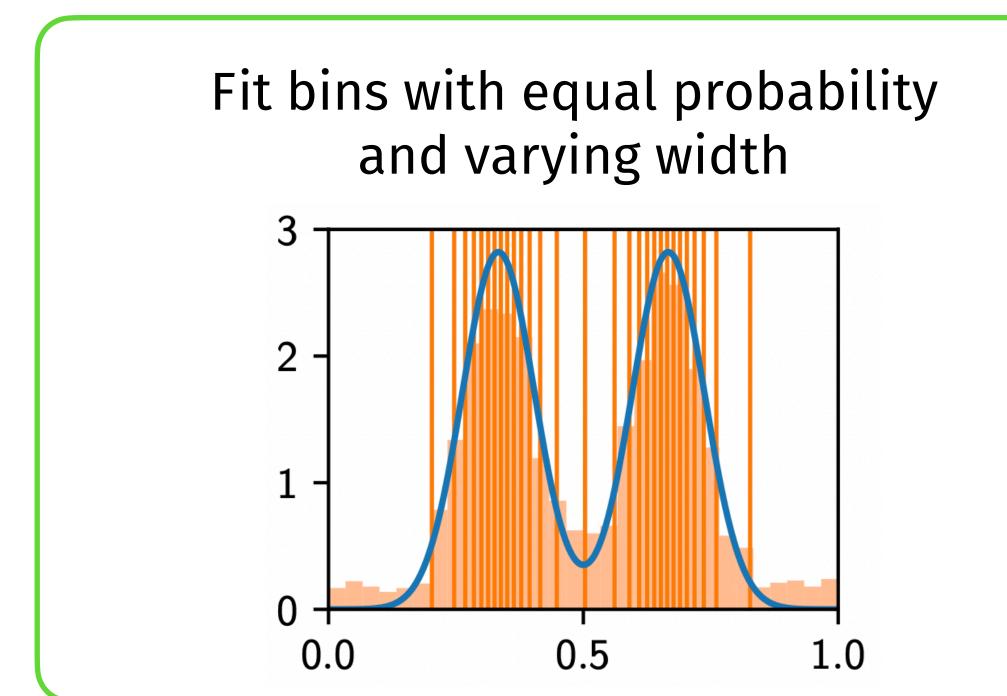
# Fit bins with equal probability and varying width



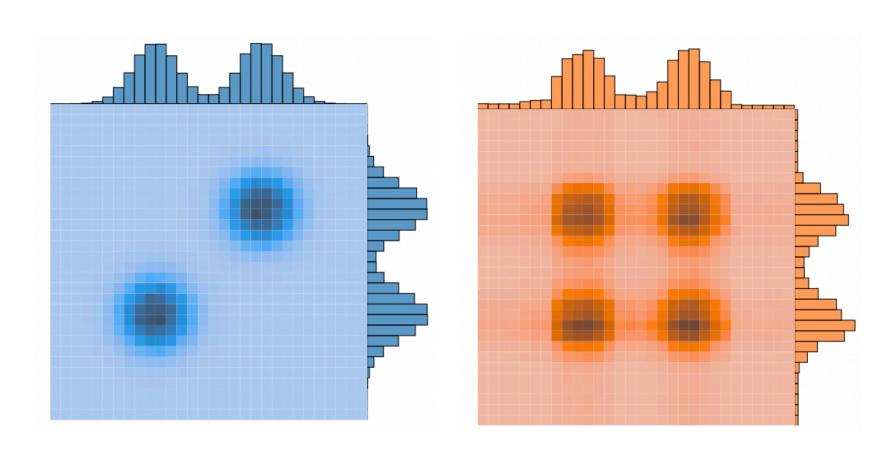
### VEGAS algorithm

Factorize probability

$$p(x) = p(x_1) \cdots p(x_n)$$



- Computationally cheap
- → High-dim and rich peaking functions→ slow convergence
- → Peaks not aligned with grid axes→ phantom peaks



# MadNIS: Neural Importance Sampling

$$I = \sum_{i} \left\langle \alpha_{i}(x) \frac{f(x)}{g_{i}(x)} \right\rangle_{x \sim g_{i}(x)}$$

Use physics knowledge to construct channels and mappings

Normalizing Flow to refine channel mappings

Fully connected network to refine channel weights

Optimize simultaneously with integral variance as loss function

### Overview

### **Basic functionality**

Neural Channel Weights

MadGraph

matrix

elements

Normalizing Flow

MadEvent channel mappings



### Improved Multichanneling

Stratified sampling/training

Symmetries between channels

Removing channels

Partial weight buffering

### Improved training

VEGAS initialization

Buffered training

Surrogate integrand

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Neural Channel Weights

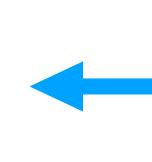
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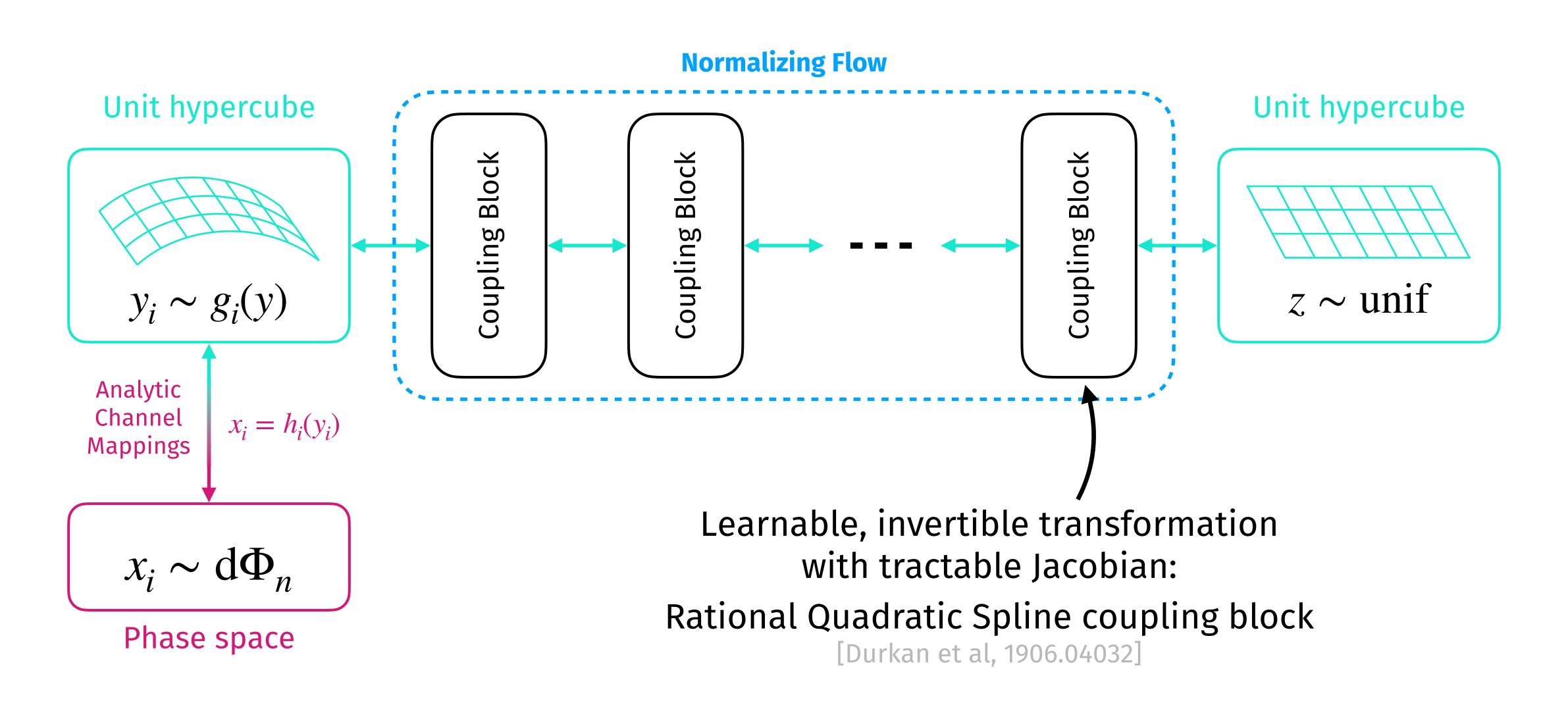
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# Neural Importance Sampling

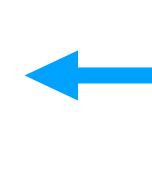


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- (MadNIS)

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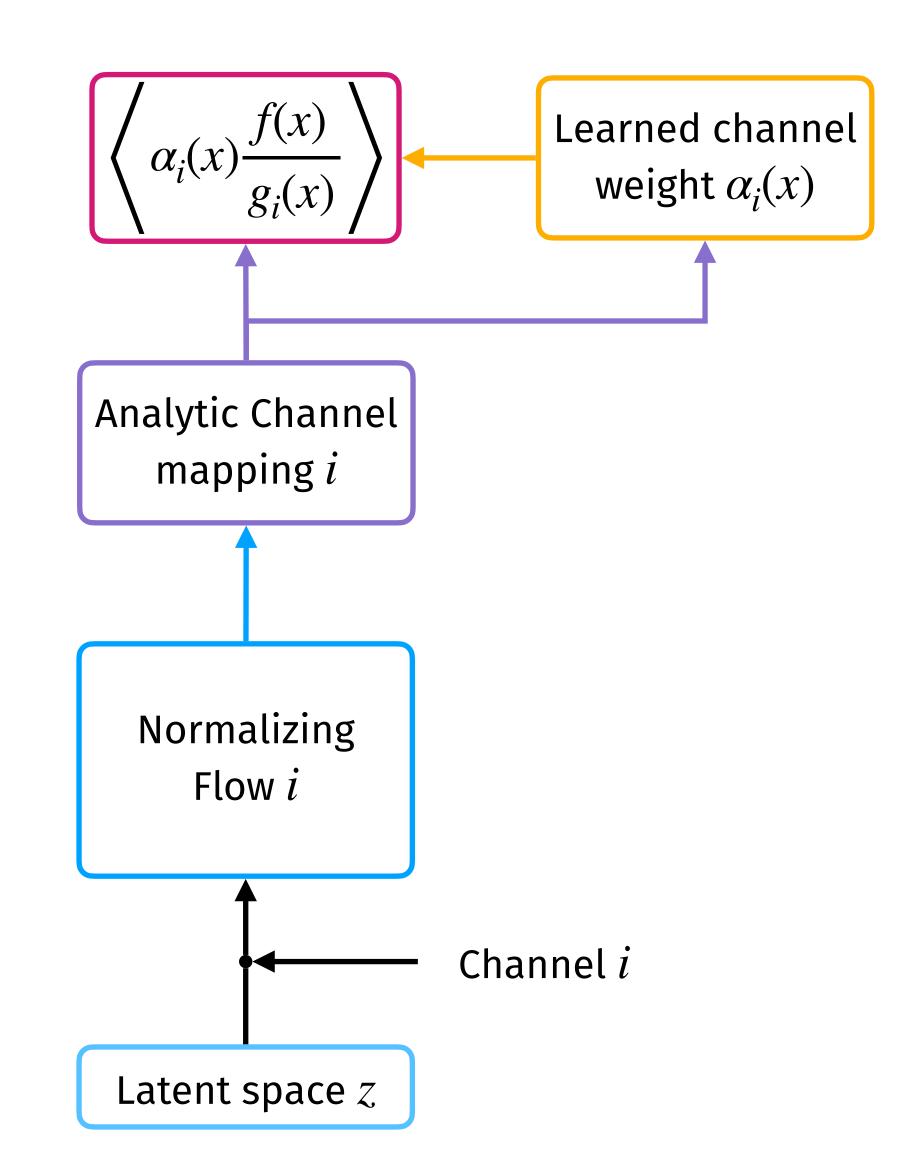
## MadNIS: Neural Importance Sampling

# Phase space $\Phi \subseteq \mathbb{R}^N$



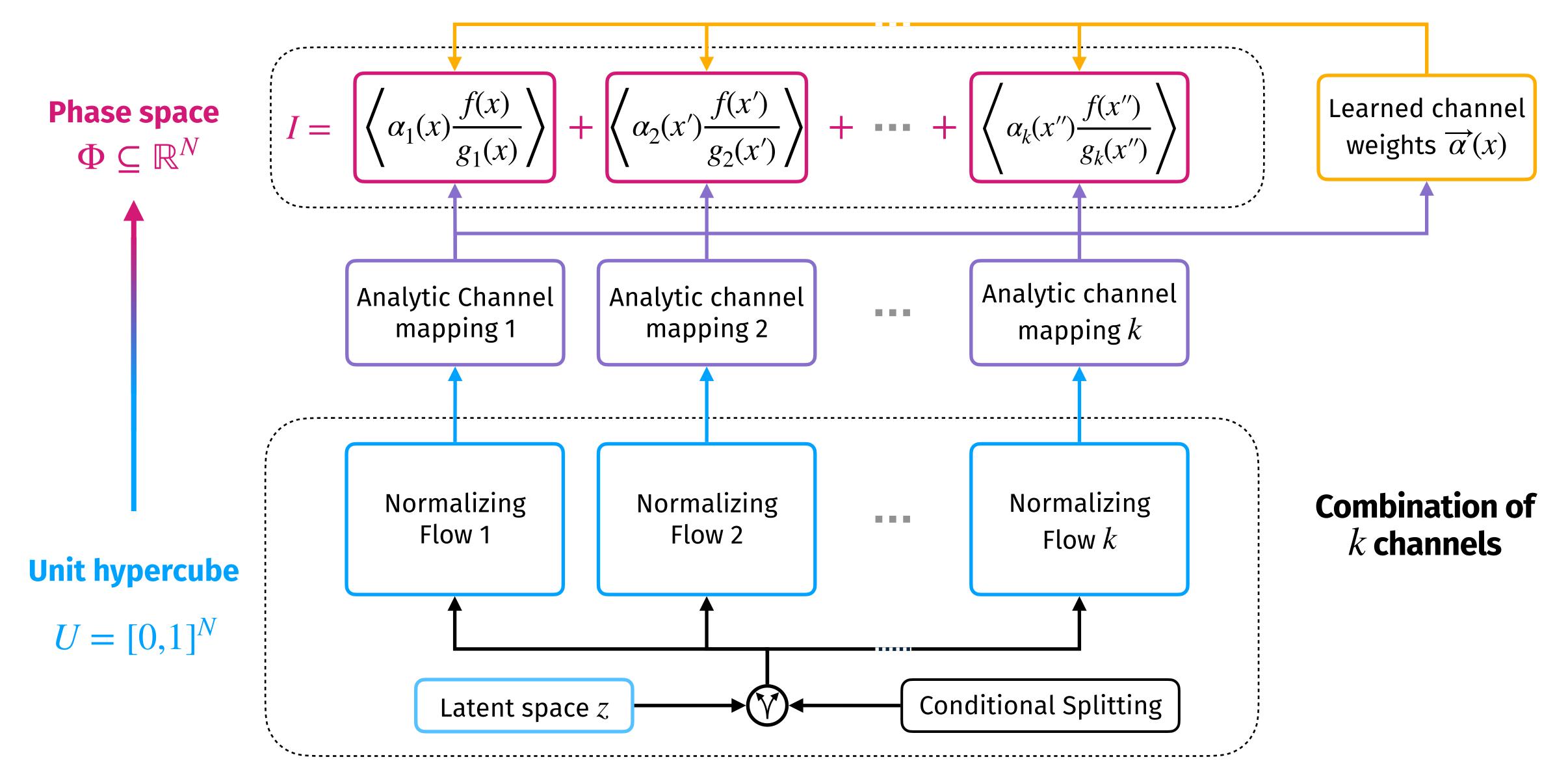
**Unit hypercube** 

$$U = [0,1]^N$$

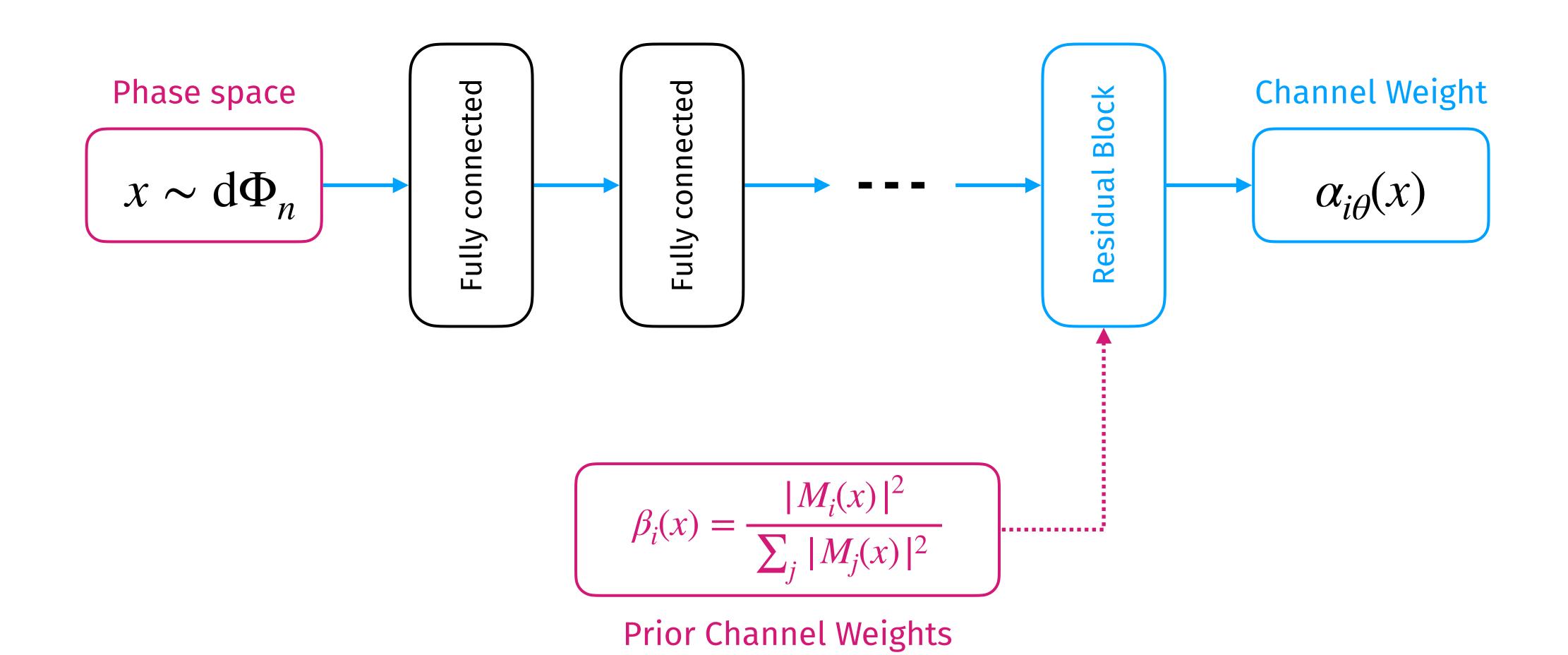


Single channel i

# MADNIS: Neural Importance Sampling



# Neural Channel Weights



# Neural Channel Weights

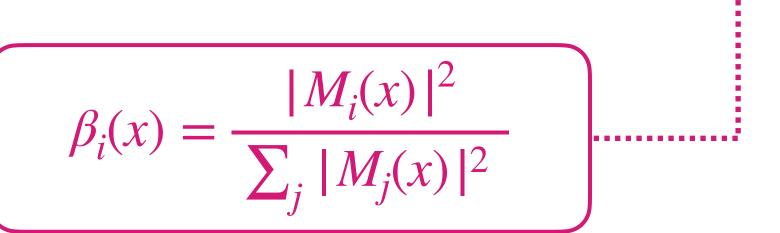


Add prior

$$\alpha_{i\theta} = \beta_i(x) \exp \Delta_{i\theta}(x)$$

Normalization

$$\alpha_{i\theta}(x) \to \hat{\alpha}_{i\theta}(x) = \frac{\beta_i(x) \exp \Delta_{i\theta}(x)}{\sum_j \beta_j(x) \exp \Delta_{i\theta}(x)}$$



**Prior Channel Weights** 

Channel Weight

 $\alpha_{i\theta}(x)$ 

Residual Block

### Loss function

Training objective:
Minimize total variance

$$\sigma_{\mathrm{tot}}^2 = N \sum_{i} \frac{\sigma_i^2}{N_i}$$
 with

$$\sigma_i^2 = \text{Var}\left(\alpha_i(x) \frac{f(x)}{g_i(x)}\right)_{x \sim g_i(x)}$$

Optimal MC weights depend on  $N_i$ 

assume choice of  $N_i$  during training: use stratified sampling

$$N_i = N \frac{\sigma_i}{\sum_k \sigma_k}$$



$$\mathcal{L} = \sigma_{\text{tot}}^2 = \sum_{i,k} \sigma_i \, \sigma_k$$

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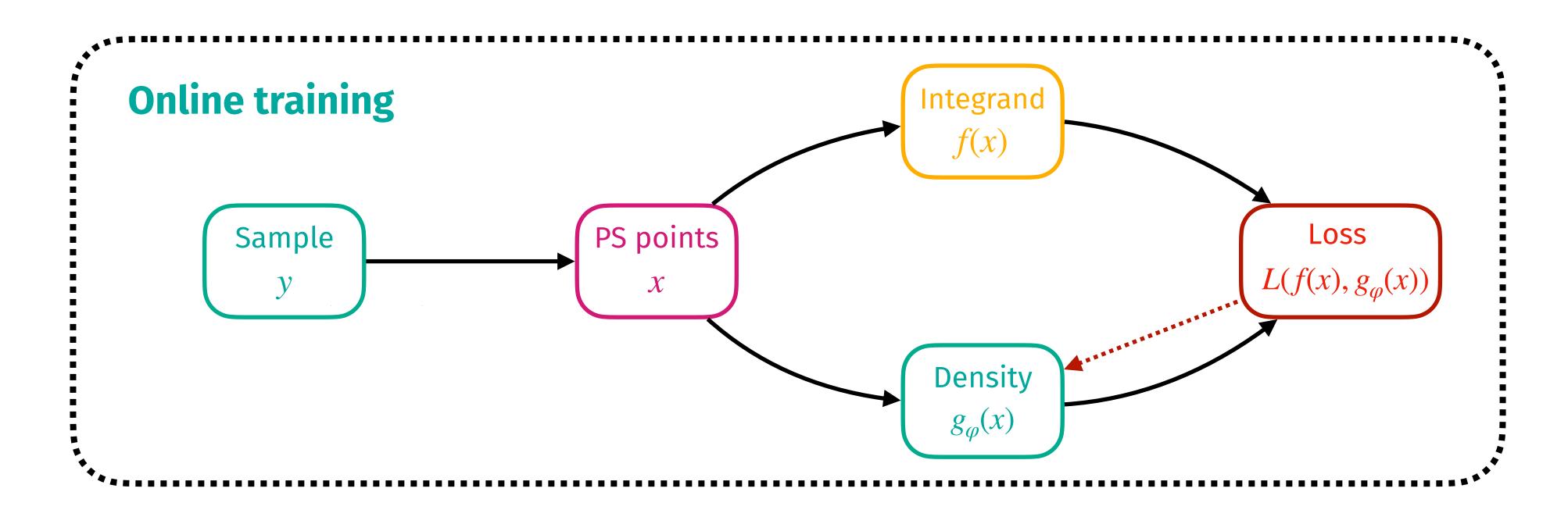
### Improved training

VEGAS initialization

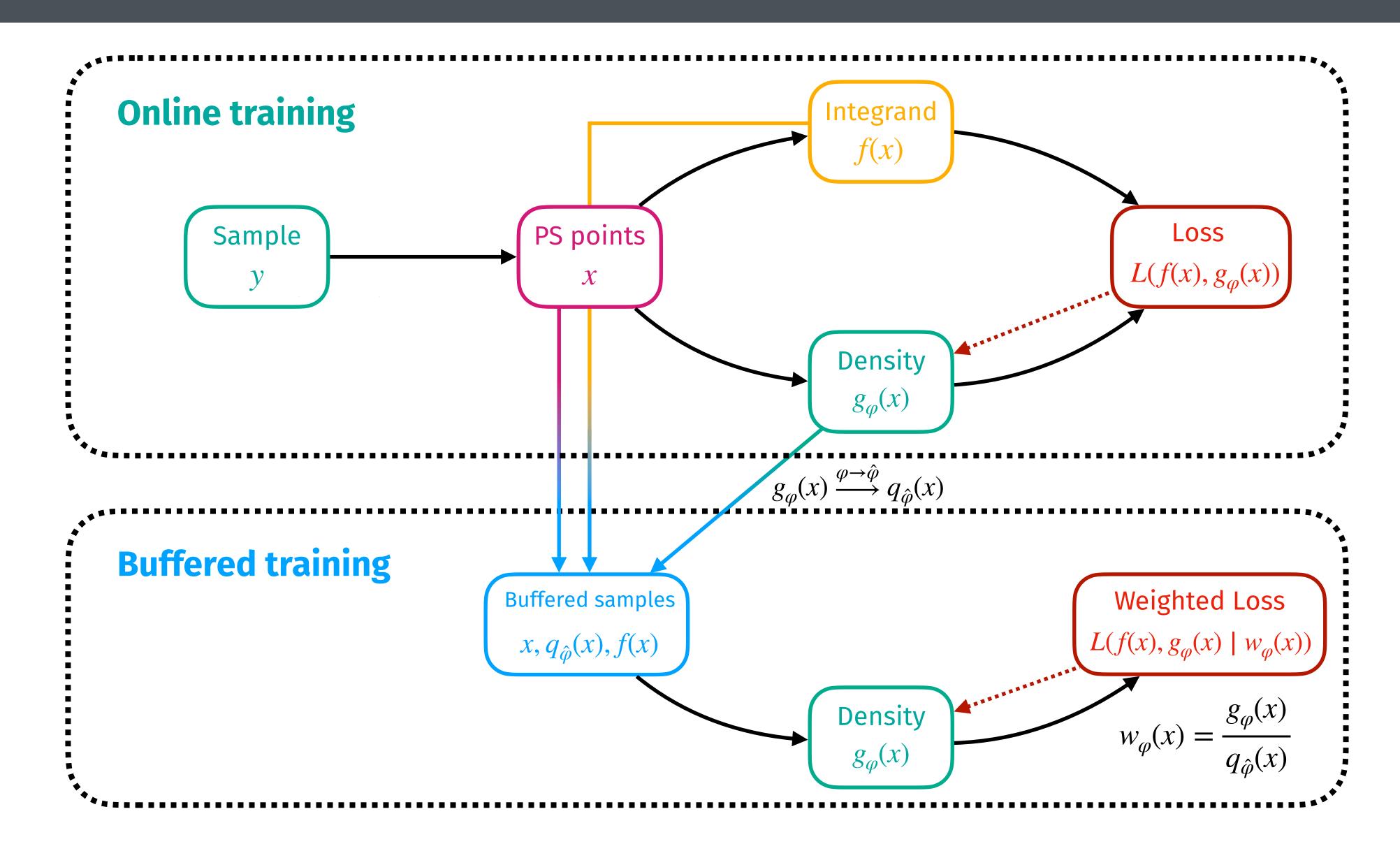
Buffered training

Surrogate integrand

# Buffered Training



# Buffered Training



# Buffered Training

#### **Training algorithm**

generate new samples, train on them, save samples

**₩** 

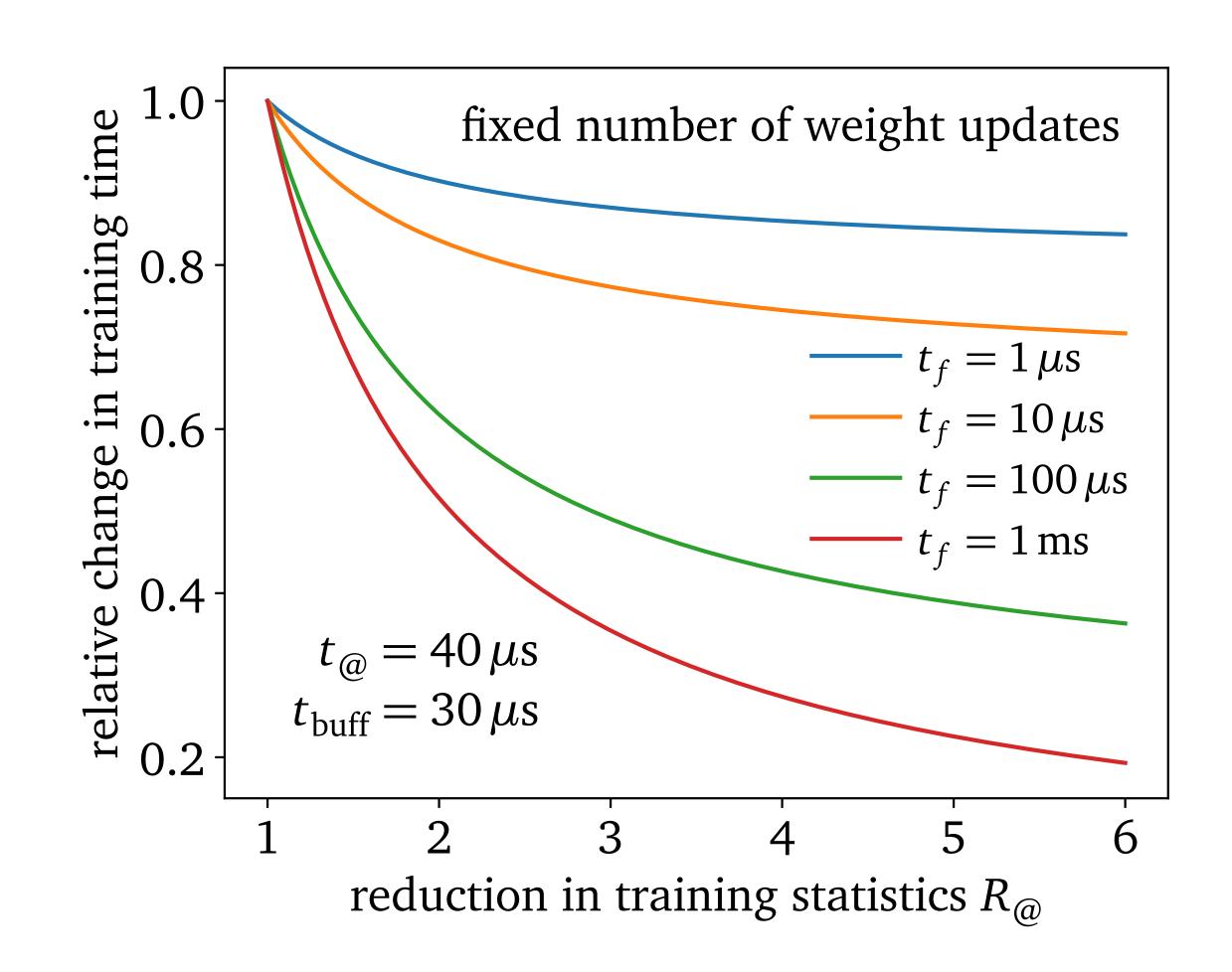
train on saved samples *n* times

↓ nea

repeat

Reduction in training statistics by

$$R_{@} = n + 1$$



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### **Improved training**

**VEGAS** initialization Buffered training

Surrogate integrand

### VEGAS Initialization

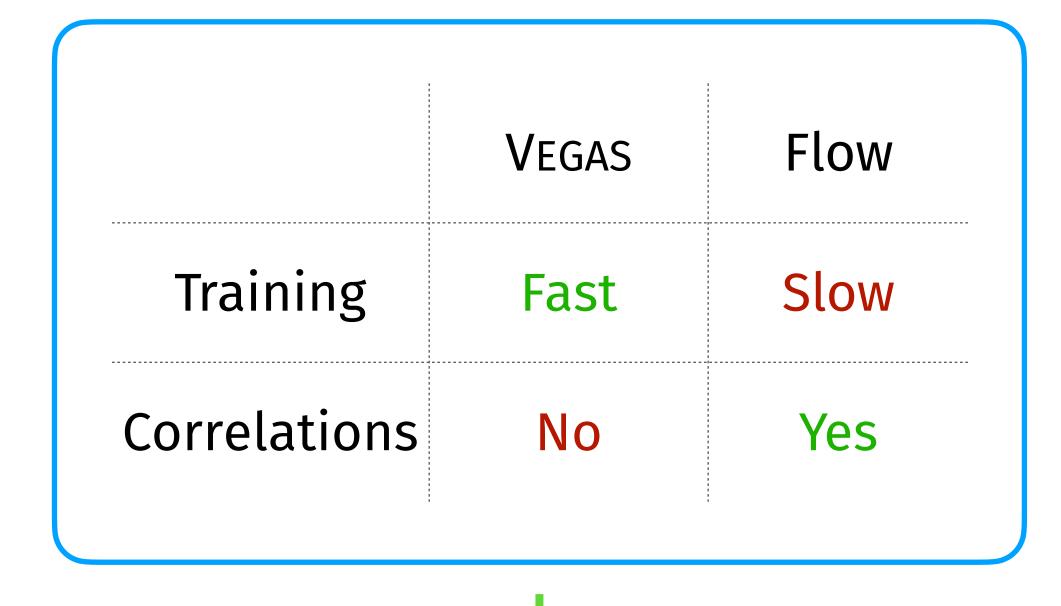
:		:
	VEGAS	Flow
Training	Fast	Slow
Correlations	No	Yes



Combine advantages:

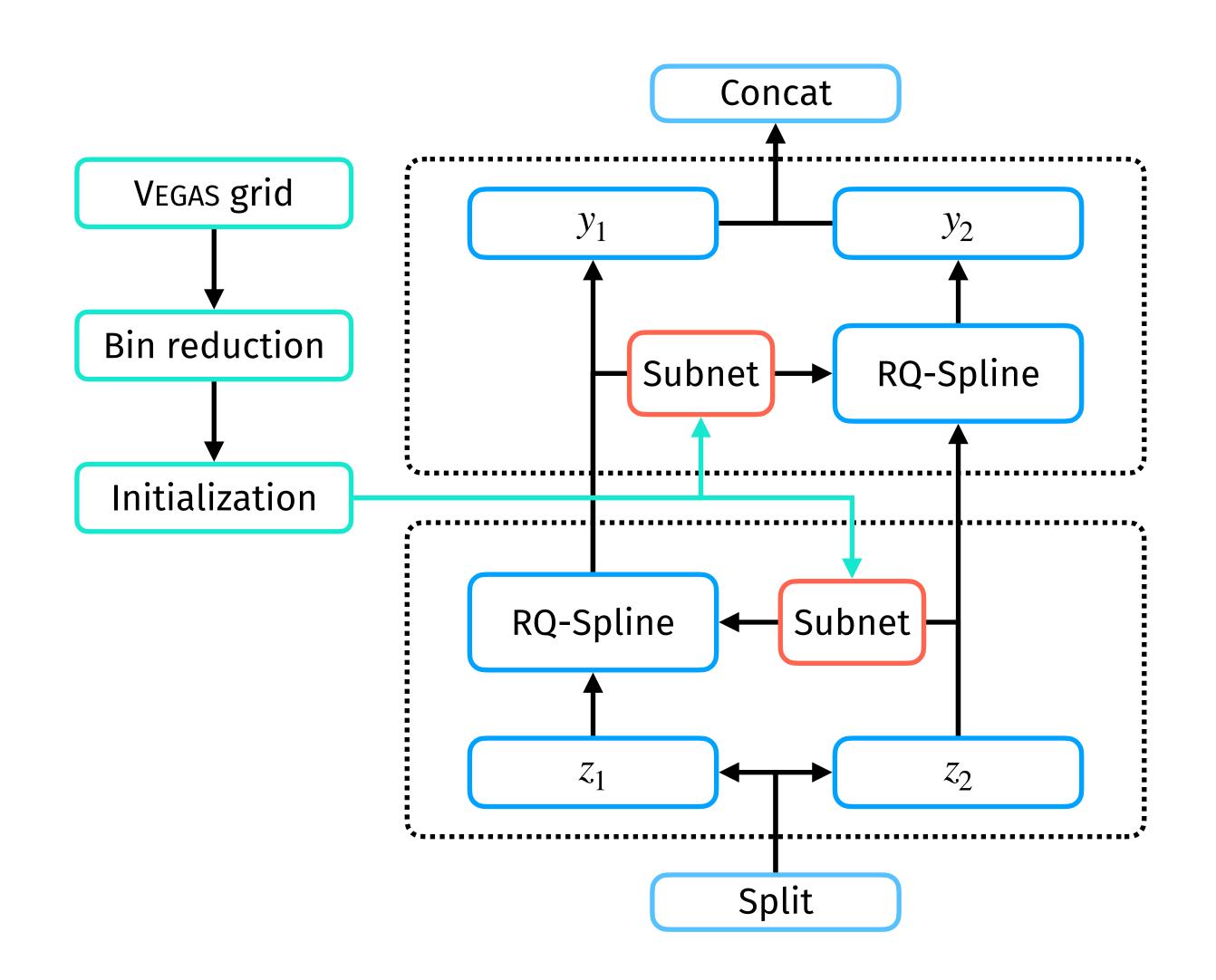
Pre-trained VEGAS grid as starting point for flow training

### VEGAS Initialization



Combine advantages:

Pre-trained VEGAS grid as starting point for flow training



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# Improved Multichanneling

#### **Use symmetries**

Groups of channels only differ by permutations of final state momenta

 $\downarrow$ 

use **common flows** and combine in loss function

#### **Stratified training**

Channels have different contributions to the total variance

more samples for channels with higher variance during training

#### **Channel dropping**

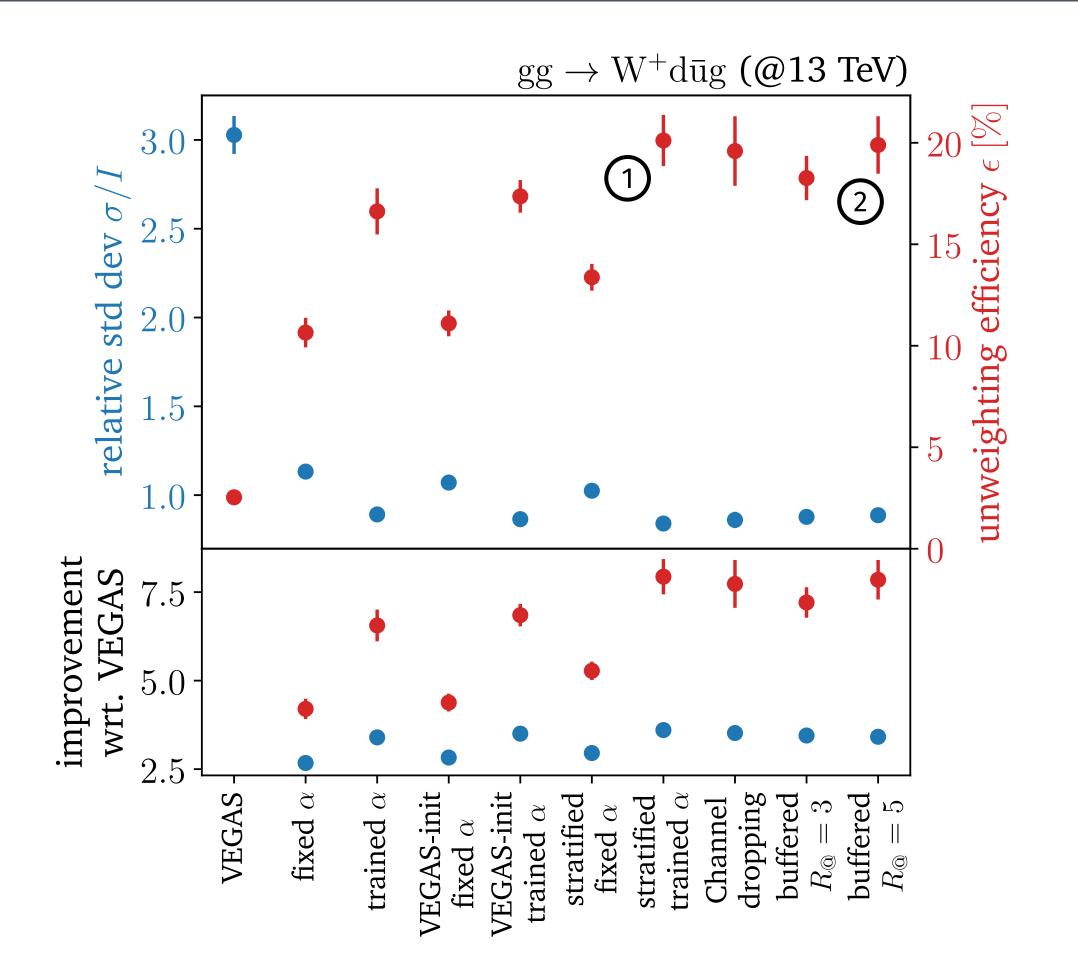
MadNIS often reduces
contribution of some
channels to total integral

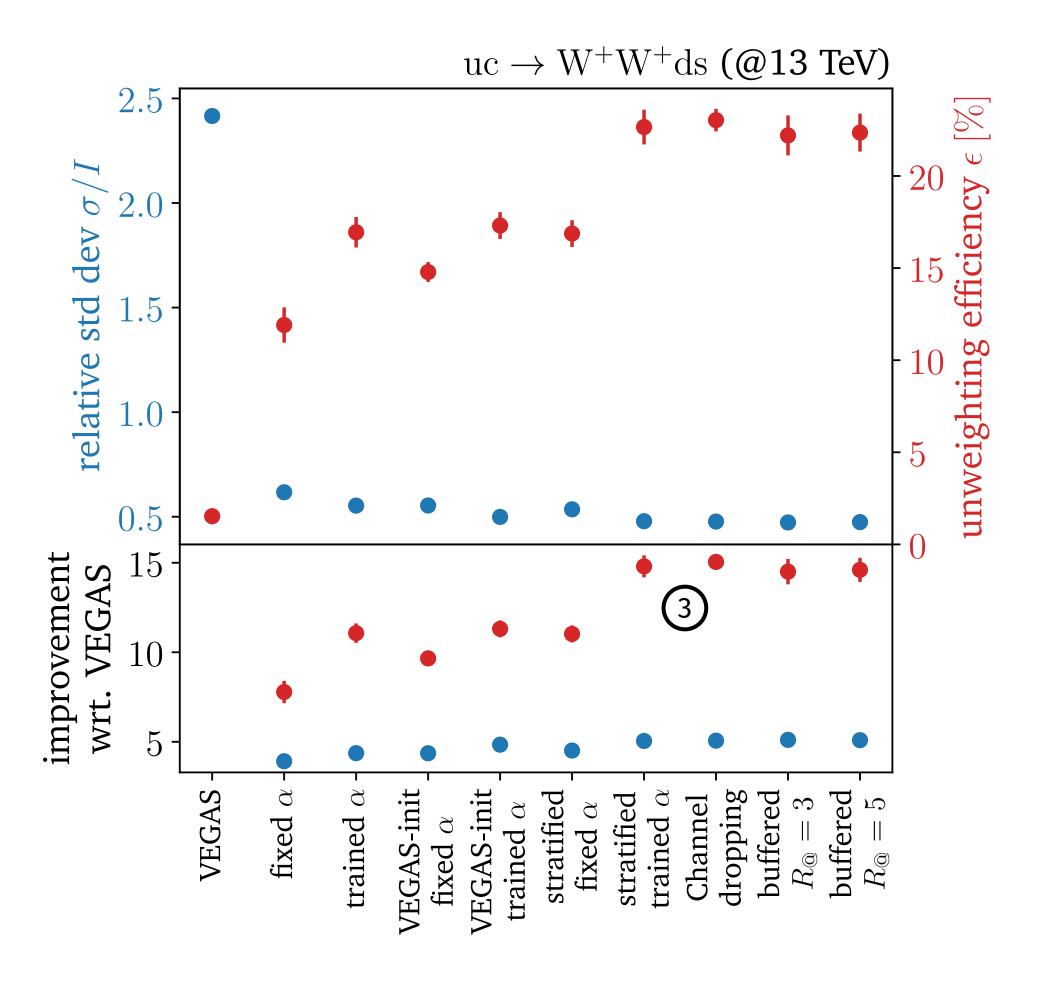
remove insignificant channels from the

training completely

Reduced complexity Improved stability

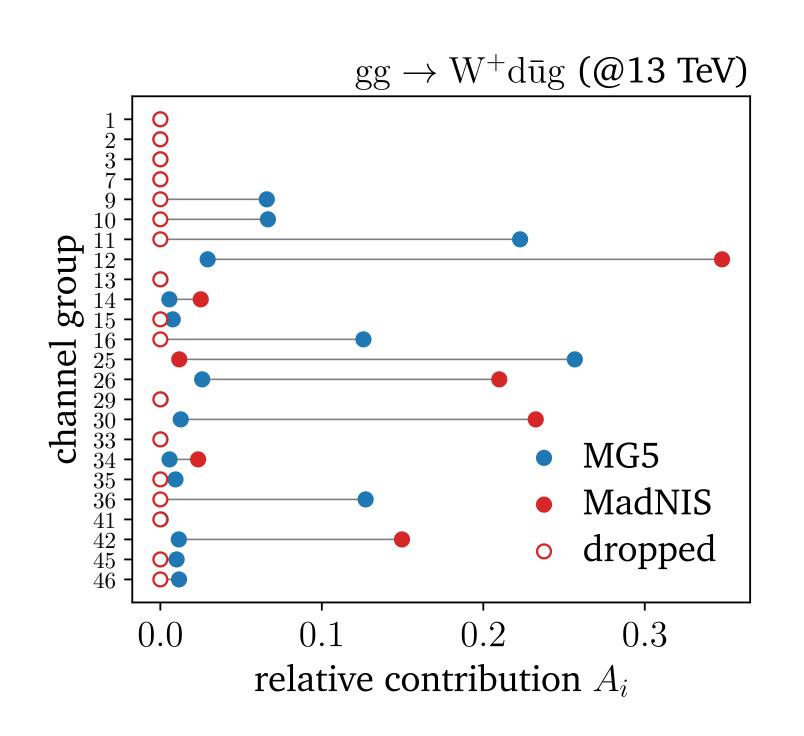
### LHC processes

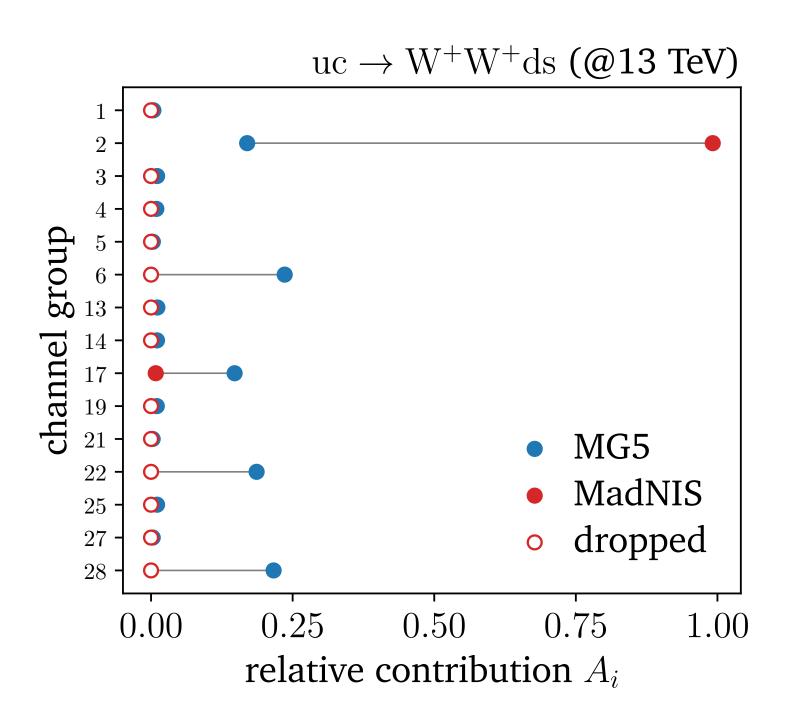




- 1. Excellent results by combining all improvements!
  - 2. Same performance with buffered training
- 3. Even larger improvements for process with large interference terms

### Learned channel weights



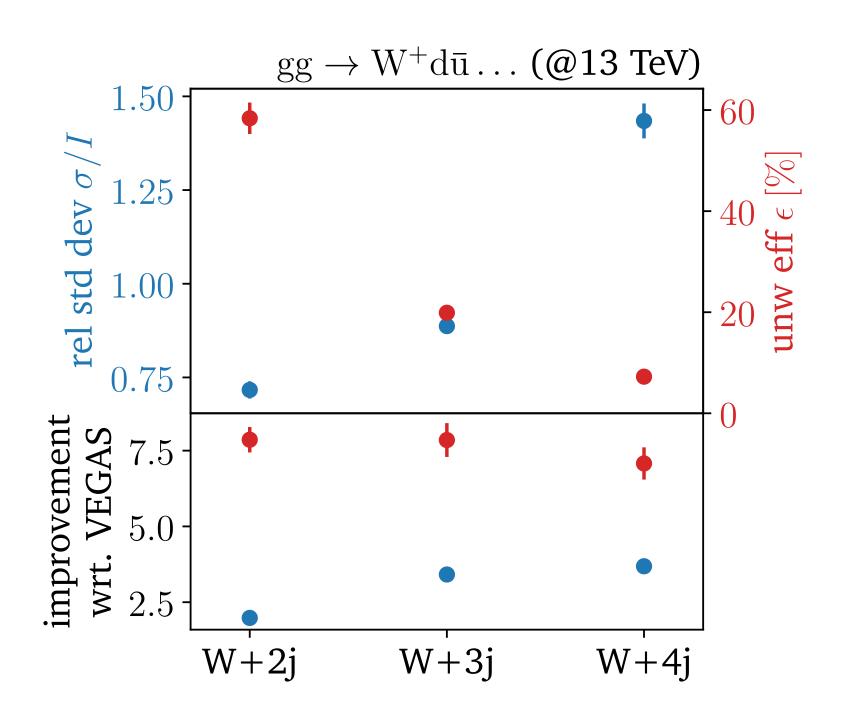


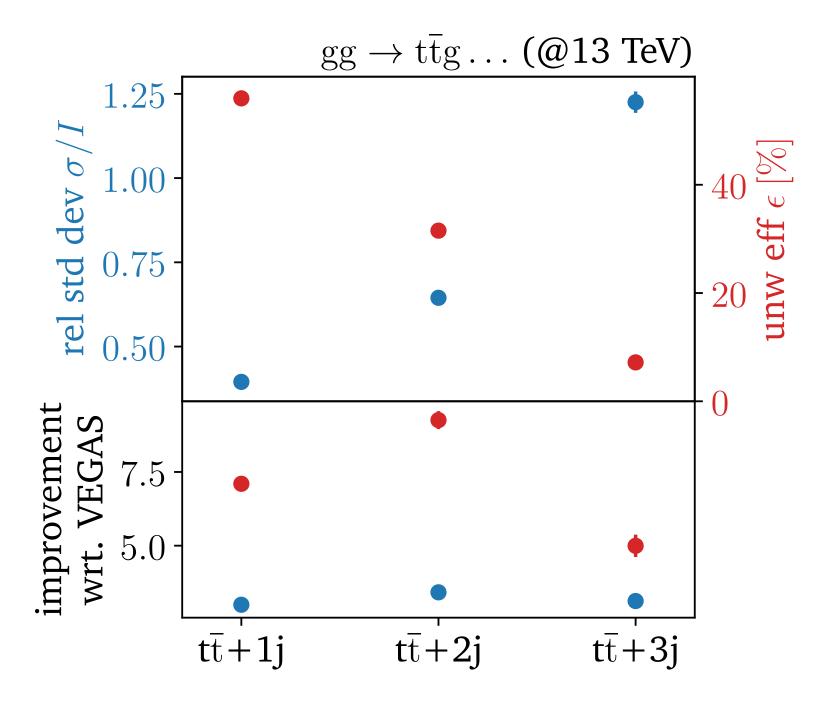
MadNIS often sends weight of many channels to 0

↓

dropping channels makes training and event generation more stable and efficient

# Scaling with multiplicity





 $gg \rightarrow W^+ d\bar{u}gg$ 384 channels, 108 symm. 7x better than VEGAS

gg → ttggg 945 channels, 119 symm. 5x better than Vegas

Large improvements compared to Vegas even for high multiplicities and many channels!

### Outlook

#### The MadNIS Reloaded

Large improvements, even for high multiplicities and complicated processes!



[2311.01548]

#### **Future plans**

Make MadNIS part of next MadGraph version

