

Accelerating SGWBinner code with the **JAX** framework

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In collaboration with

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Mauro Pieroni (CERN),

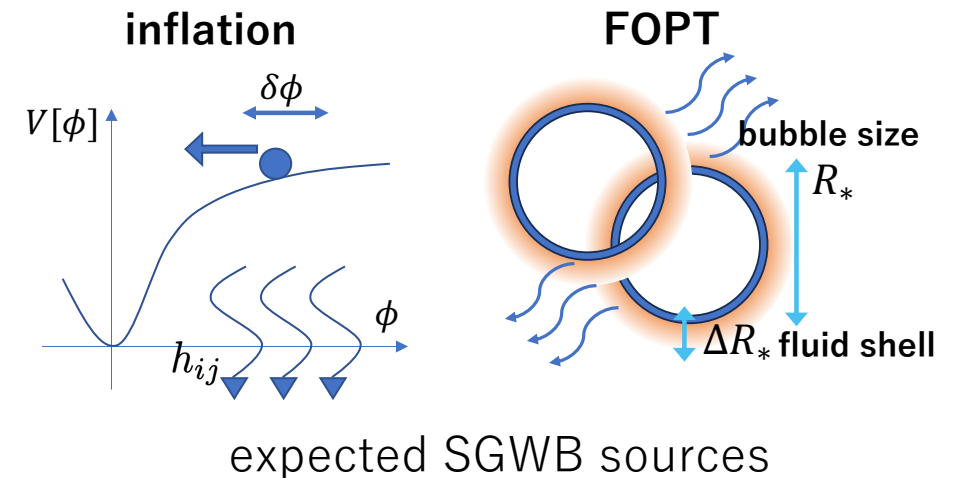
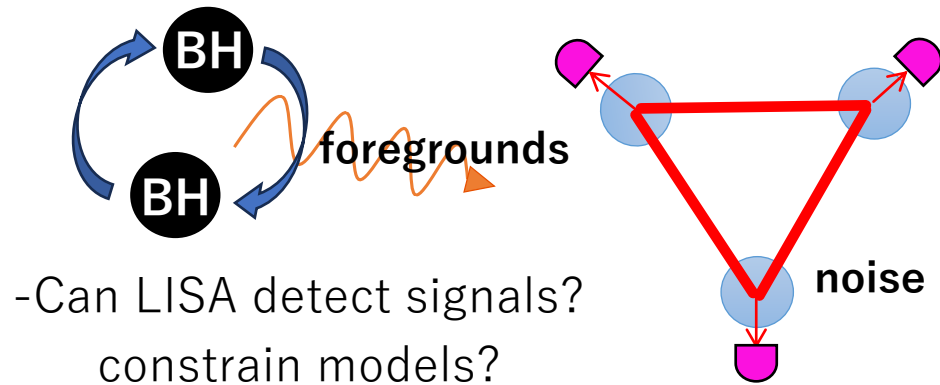
Angelo Ricciardone (U. Pisa, INFN)

Contents

- Signal reconstruction with SGWBinner
- How can we use JAX?
- New results with the accelerated code
- Summary & Discussion

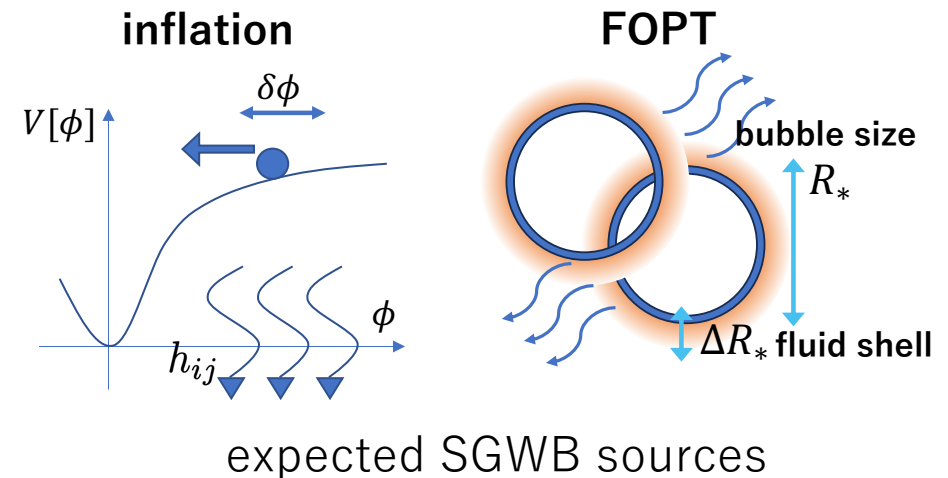
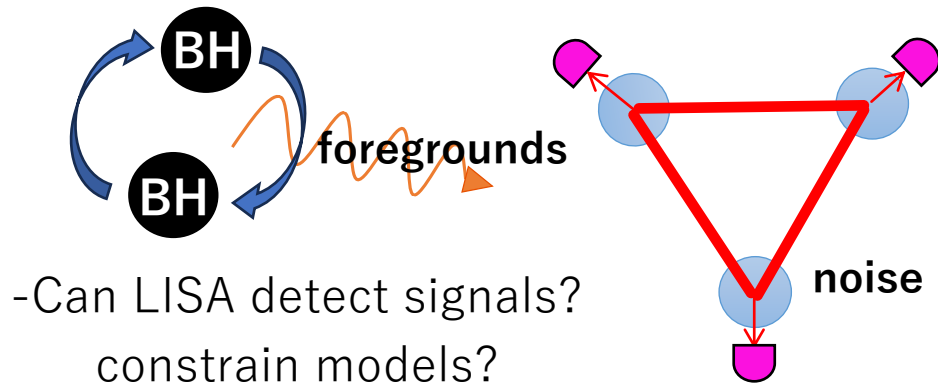
Signal reconstruction with SGWBinner

- A handy tool to test your model! (Caprini+ 2019, Flauger+ 2021)



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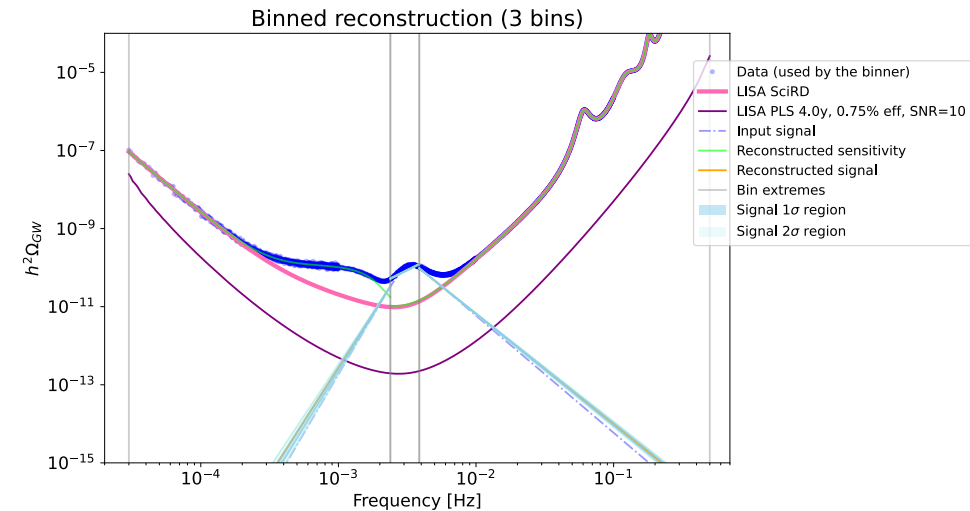
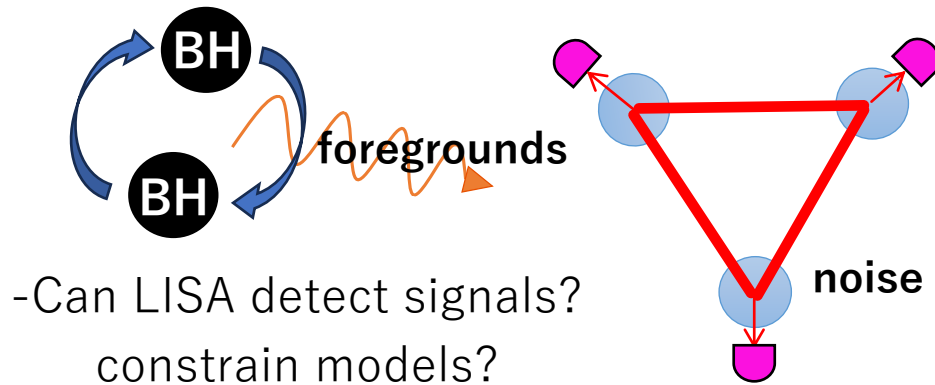
- simulate LISA TDI data stream with signal & foregrounds
- semi-analytic forecast on “binned” signal reconstruction
- signal reconstruction with MC sampling (binned/template)



On your laptop!

Signal reconstruction with SGWBinner

- A handy tool to test your model! (Caprini+ 2019, Flauger+ 2021)

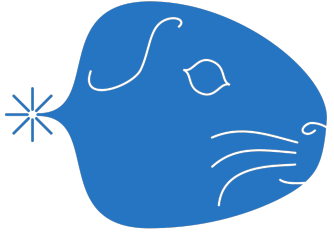


- simulate LISA TDI data stream with signal & foregrounds
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- Signal reconstruction by MC sampling

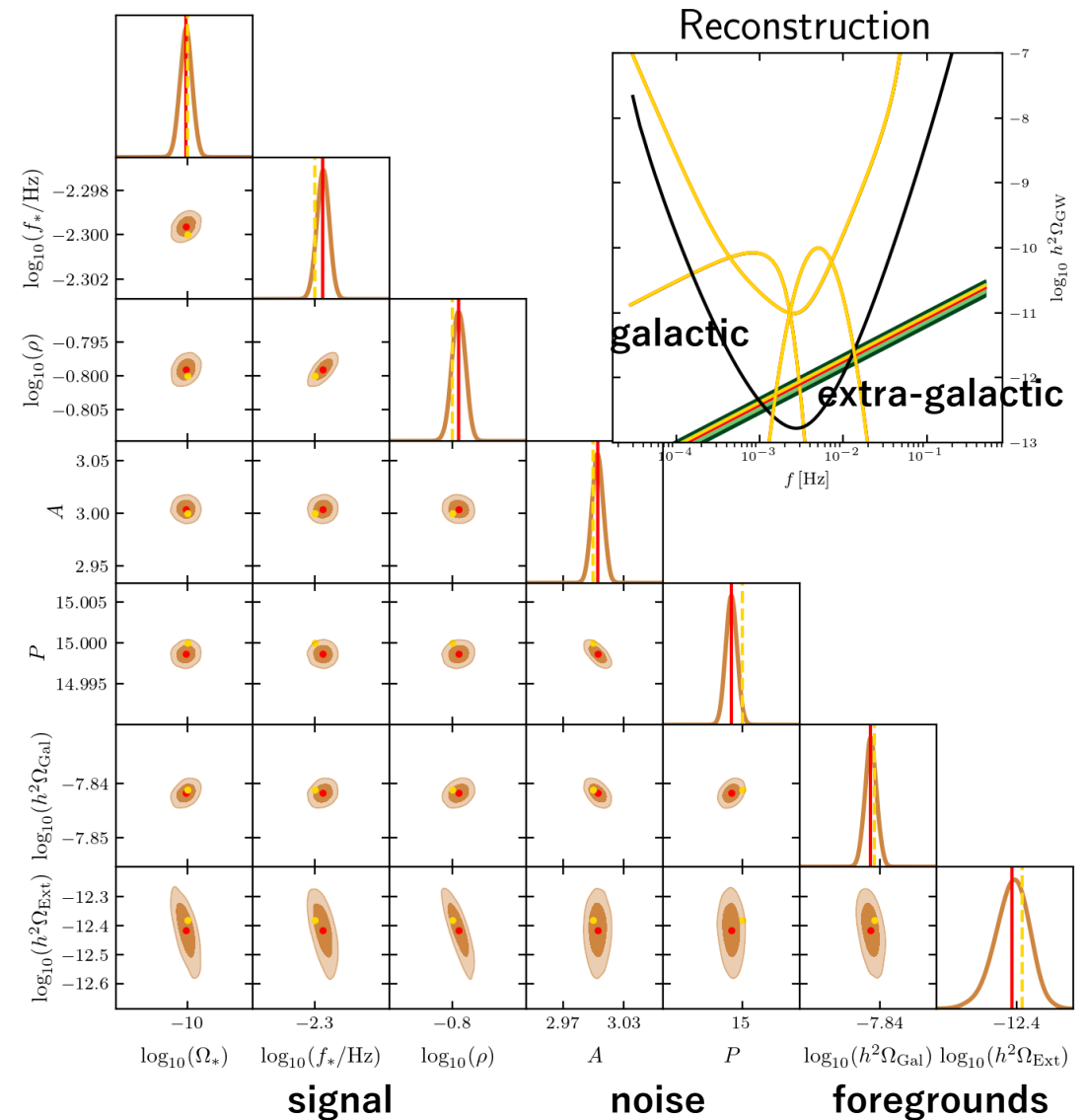


Interfacing **Cobaya** (Torrado & Lewis)
for Bayesian analysis in cosmology

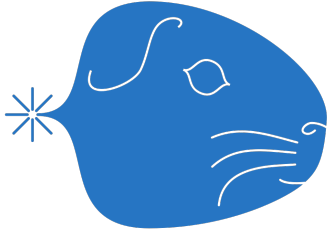
total posterior for all bins and all channel



more accurate prediction! But...



- Signal reconstruction by MC sampling



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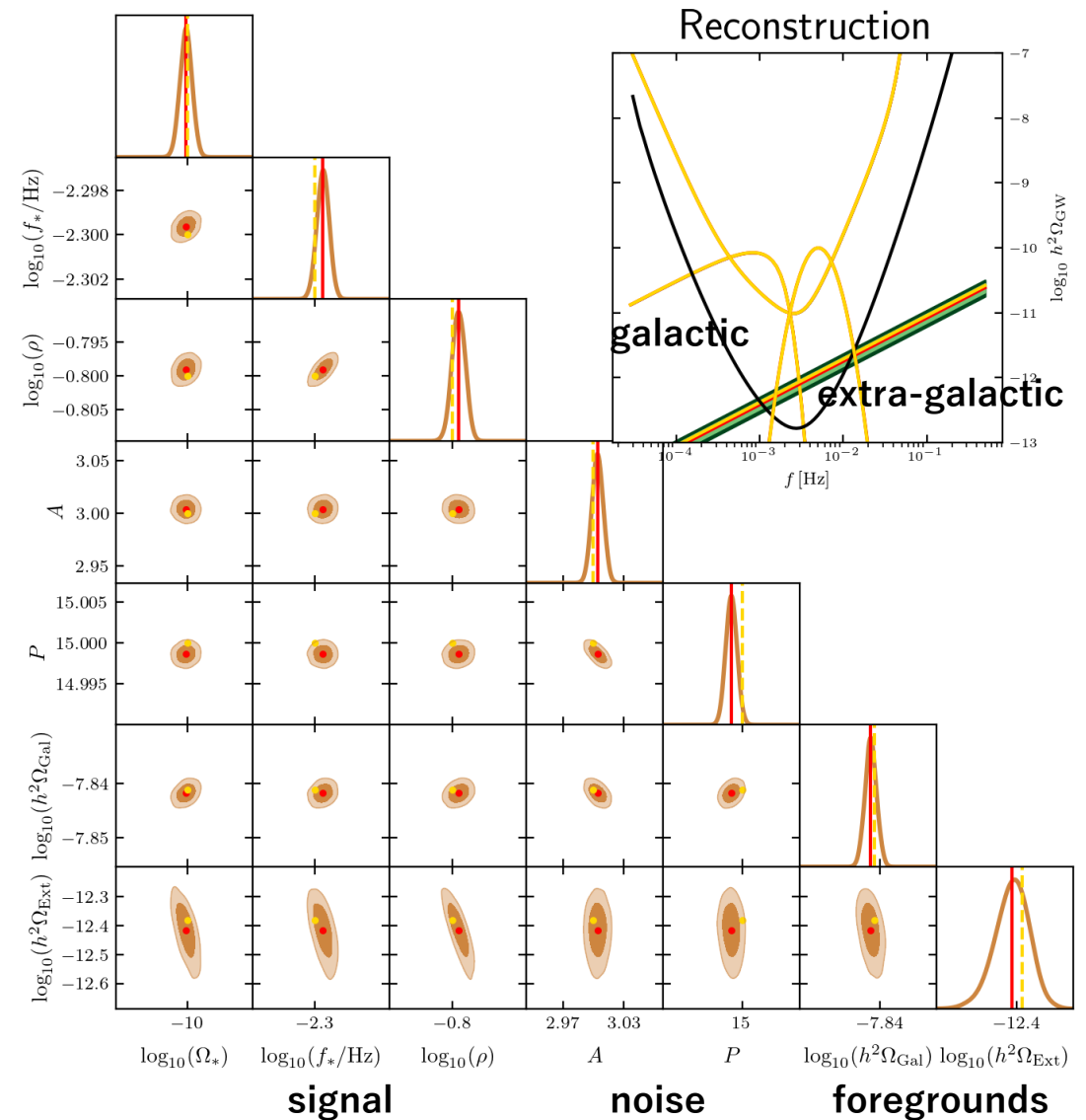
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The most time-consuming part of Binner



running
over night...

- Can we further accelerate this code?

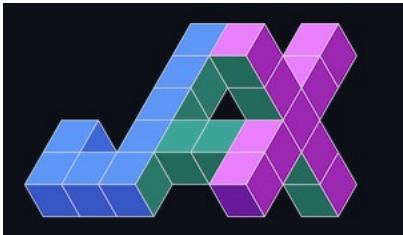


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How can we use JAX?

- What's JAX? Why JAX?

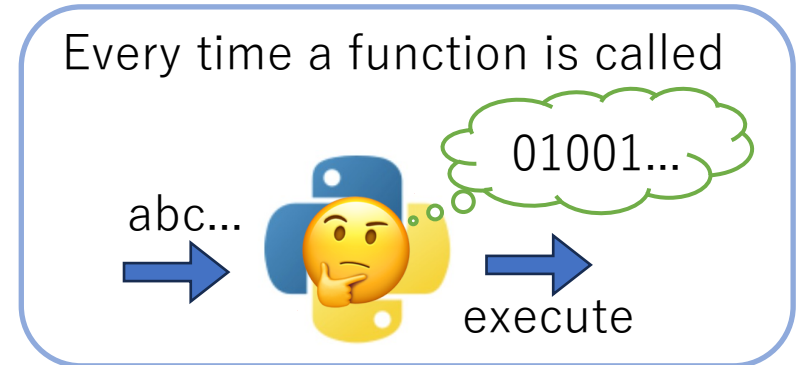


(Bradbury+ 2018)

“high-performance computing”
 & “large-scale ML”
 → linear algebra with huge arrays

Appreciable features:

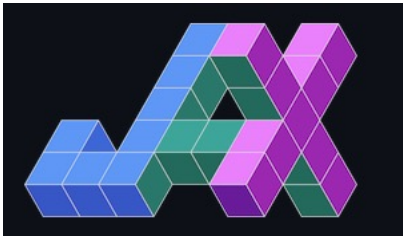
- **Just-In-Time compile** provided by XLA compiler
code optimization targeted on CPU, GPU & TPU
- **jax.numpy & jax.scipy** libraries for XLA
easy conversion of the existing code!



flexible but slower...

How can we use JAX?

- What's JAX? Why JAX?



(Bradbury+ 2018)

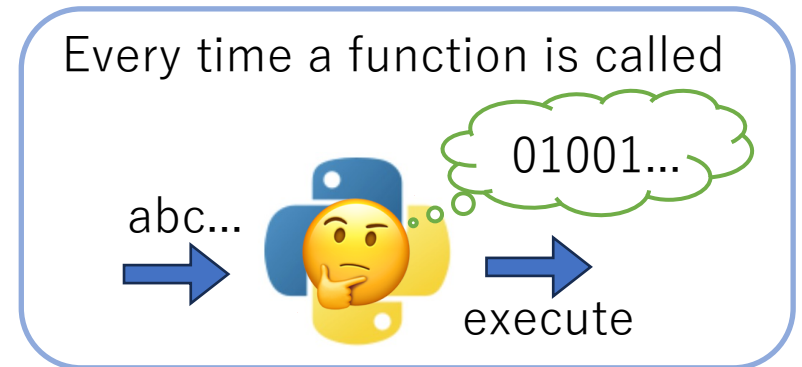
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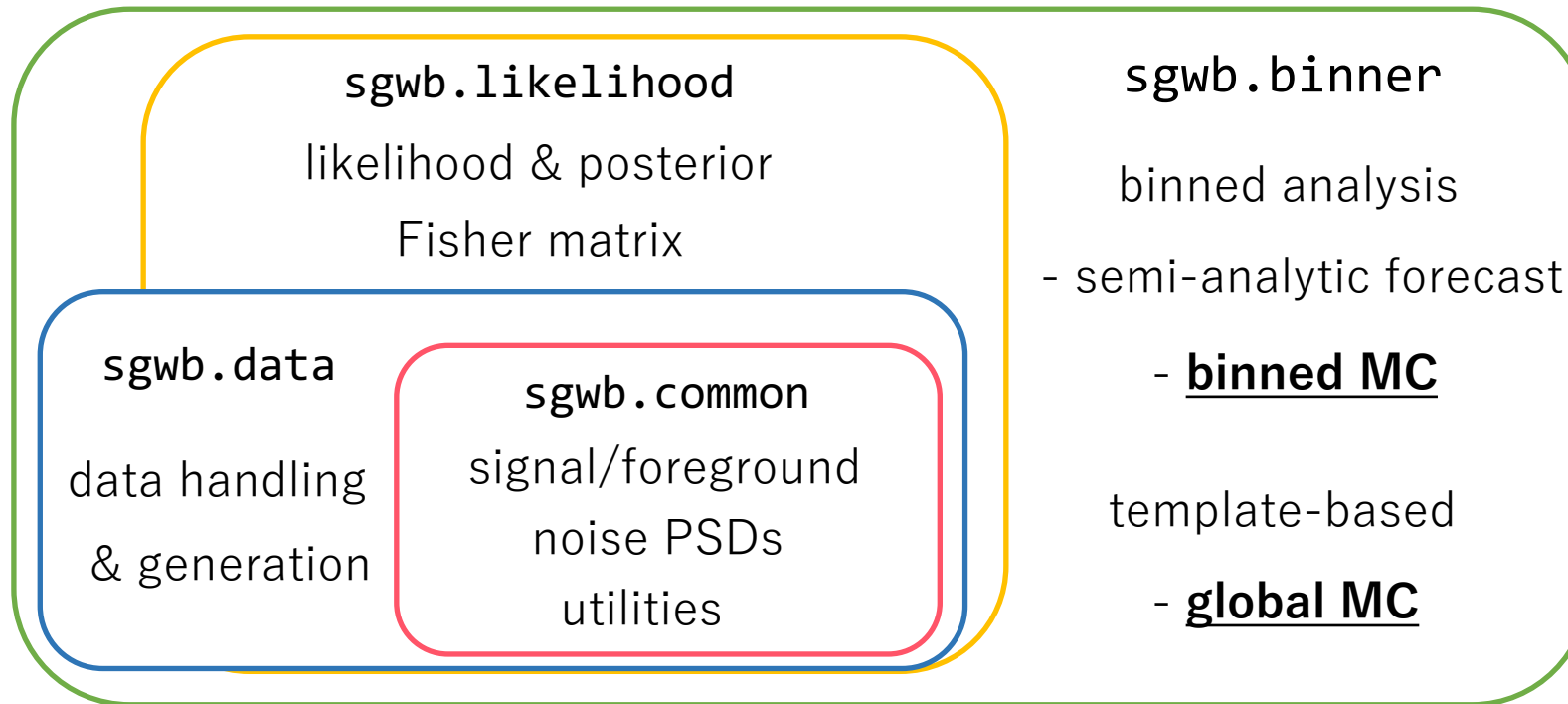


↓ **JIT-compile**



- Embedding JAX into SGWBinner

Schematics of SGWBinner code



working with coarse-grained data $\bar{D}_{ij}(f_k)$ ($ij \rightarrow$ TDI ch.)

to compute likelihood $\mathcal{L}(\bar{D}_{ij}(f_k)|\vec{\theta}, \vec{n})$, posterior & Fisher matrix...

- What to do?

Make use of `jax.jit`
at likelihood computation

$$\mathcal{L}(\bar{D}_{ij}(f_k)|\vec{\theta}, \vec{n})$$

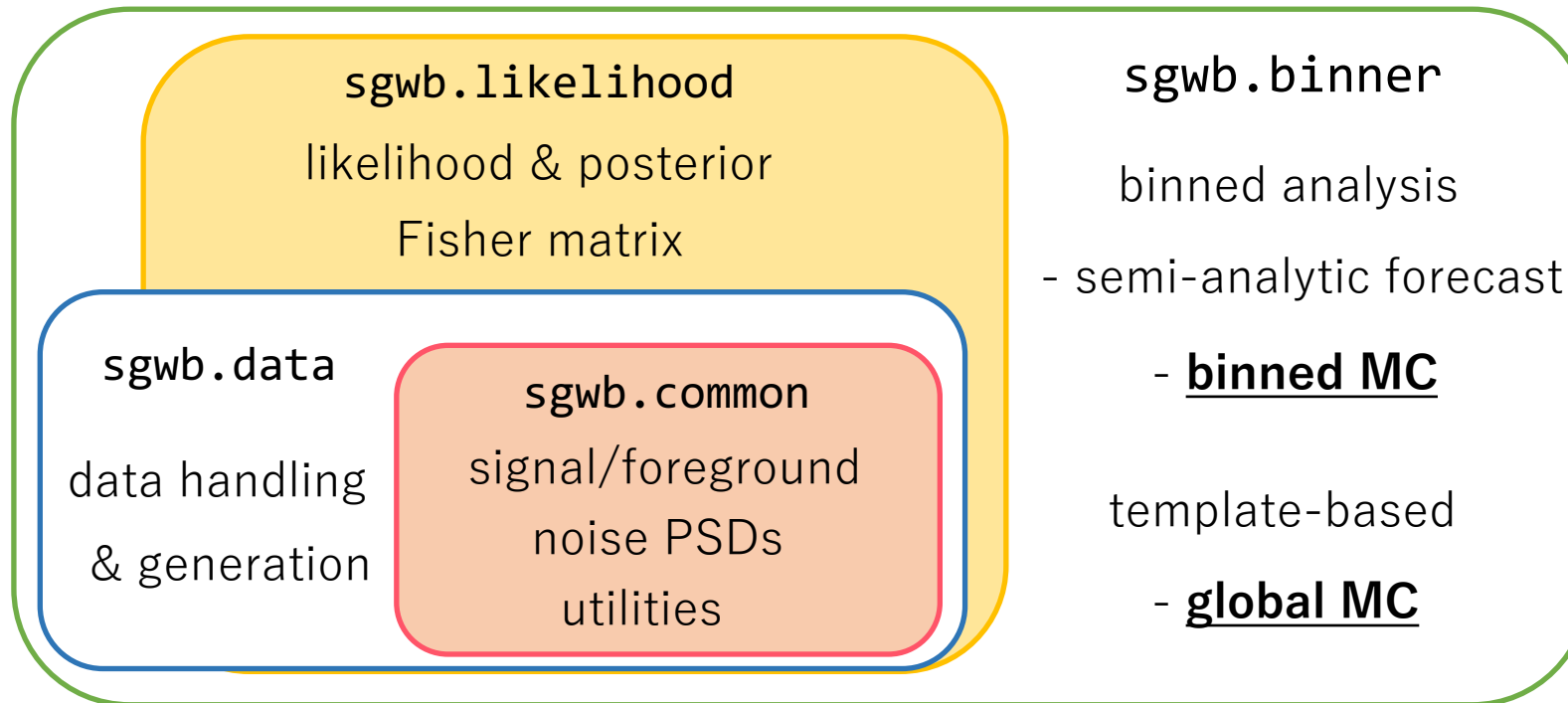
➔ **accelerate MC!**

✘ NumPy fast enough for
semi-analytic forecast

→ keep the other parts
NumPy-based

- Embedding JAX into SGWBinner

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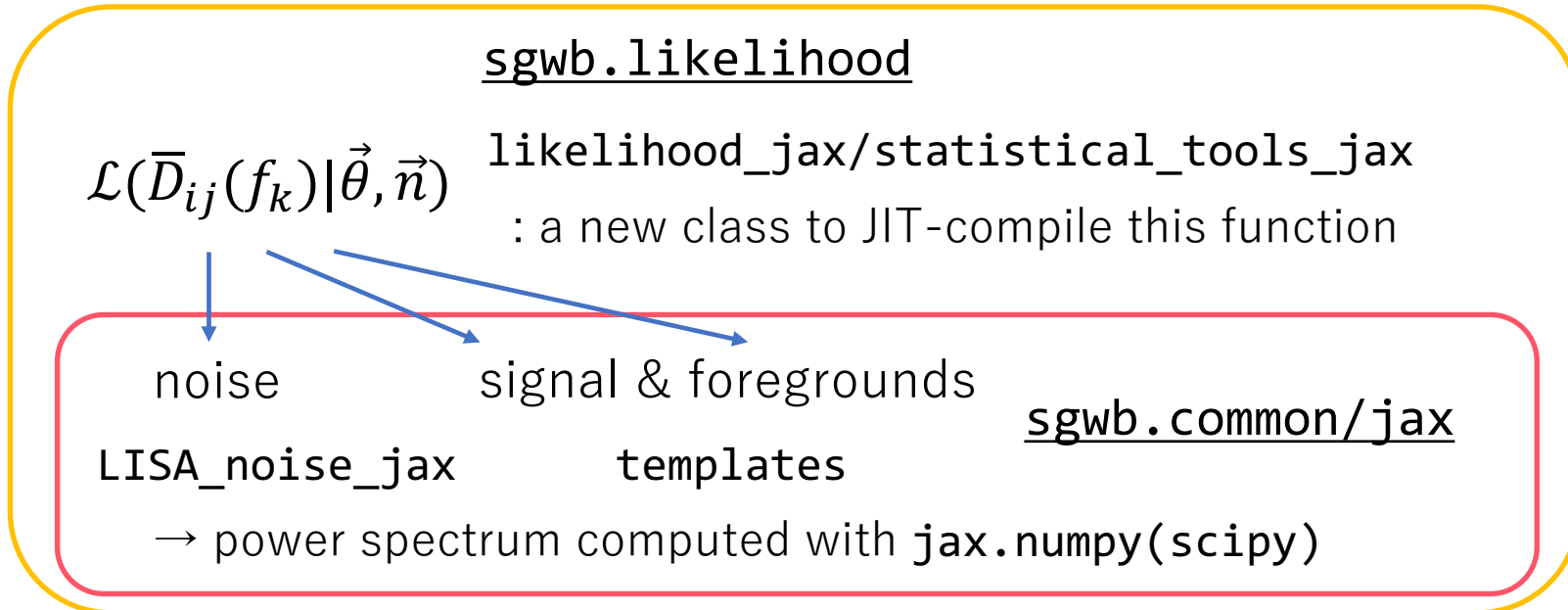
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- Accelerating the LISA likelihood

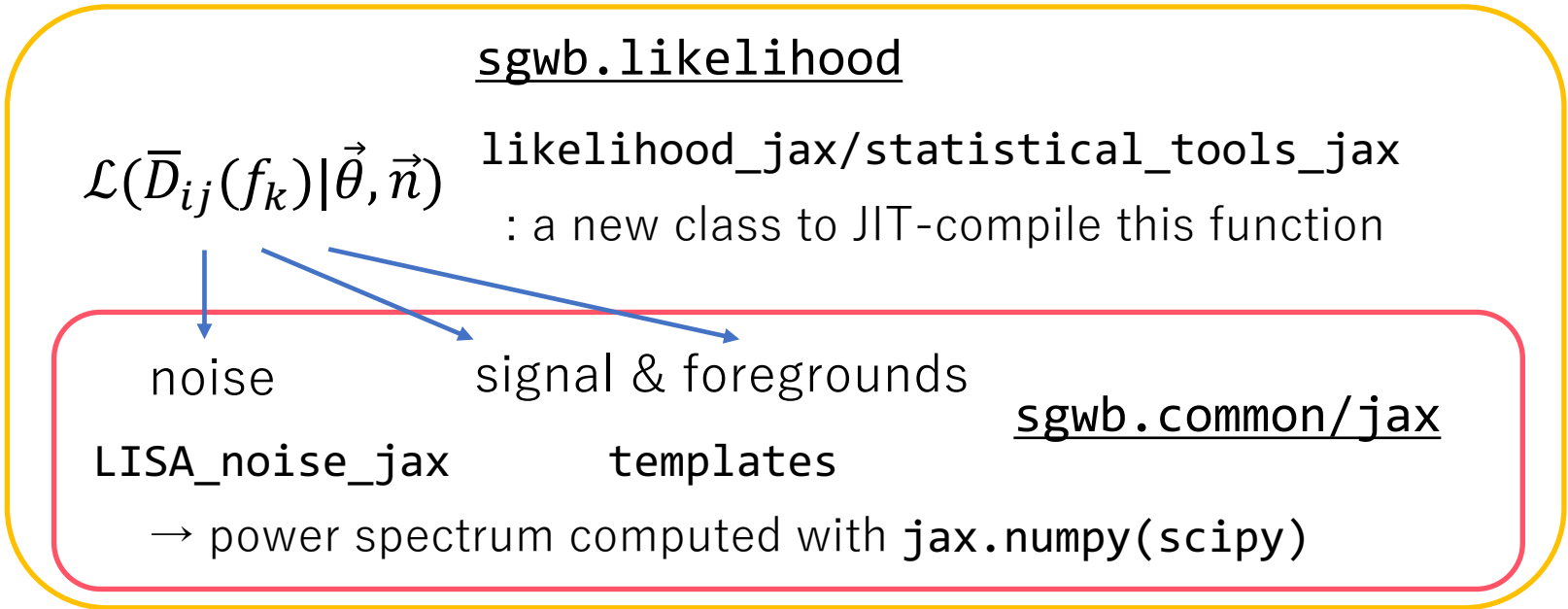


mostly `numpy` → `jax.numpy`
`scipy` → `jax.scipy`

with a care on traceability
(see [JAX documentation](#))

This JAXed class is called
at final MC/global MC
in `sgwb.binner`

• Accelerating the LISA likelihood



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This JAXed class is called
at final MC/global MC
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Ex.) lognormal_bump: $h^2\Omega_{gw}(f) = \Omega_* \exp(-[\log_{10}(f/f_*)/\rho]^2)$

`[model] Setting measured speeds (per sec): {LISA: 350.0}` speed measurement at Cobaya

→ `[model] Setting measured speeds (per sec): {LISA: 4120.0}` **10 times faster!**

#[loose gain if powers of arrays are involved in a complex way](#). But still 2-3 times faster.

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New results with the accelerated code

- MC sampling with more noise parameters

i) foreground shape parameters:

2 amplitudes ($\Omega_{Gal}, \Omega_{Ext}$)

➔ **8 parameters** (2 + 6 for shape)

$$h^2 \Omega_{GW}^{Gal}(f) \sim f^{n_{Gal}} \left[1 + \tanh\left(\frac{f_{knee} - f}{f_2}\right) \right] e^{-\left(\frac{f}{f_1}\right)^\alpha} h^2 \Omega_{Gal}$$

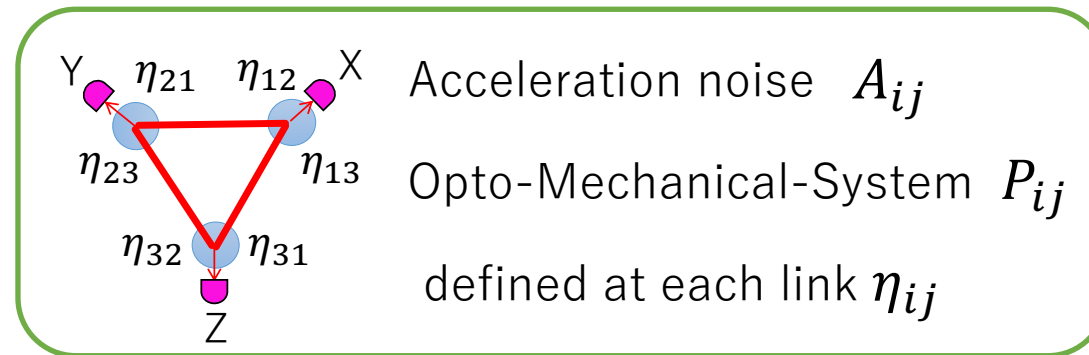
$$h^2 \Omega_{GW}^{Ext}(f) \sim f^{n_{Ext}} h^2 \Omega_{Ext}$$

ii) unequal noise level (Hartwig+ 2023)

2 noise amplitudes (A, P)

(equal noise: $A_{ij} = A, P_{ij} = P$)

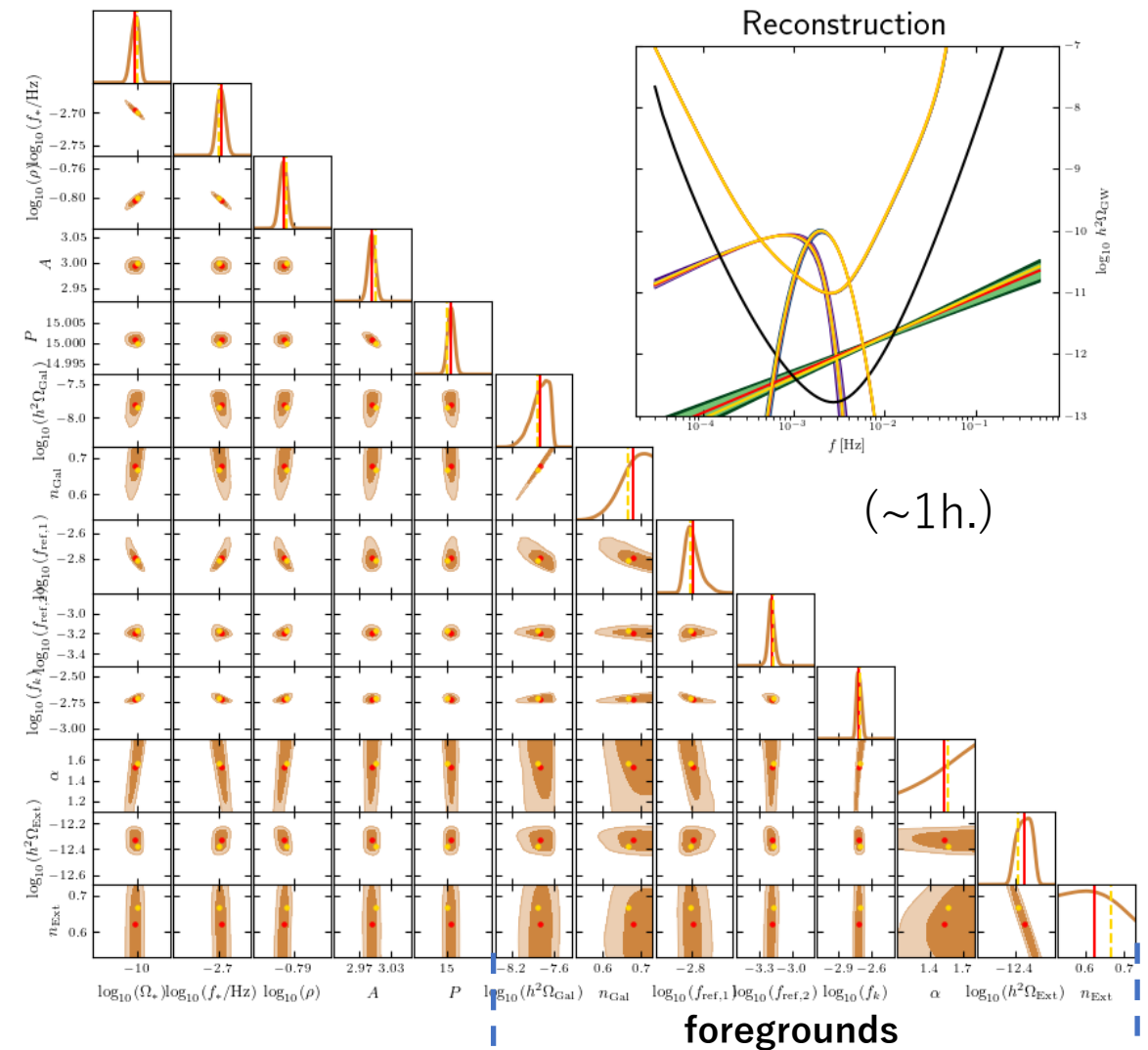
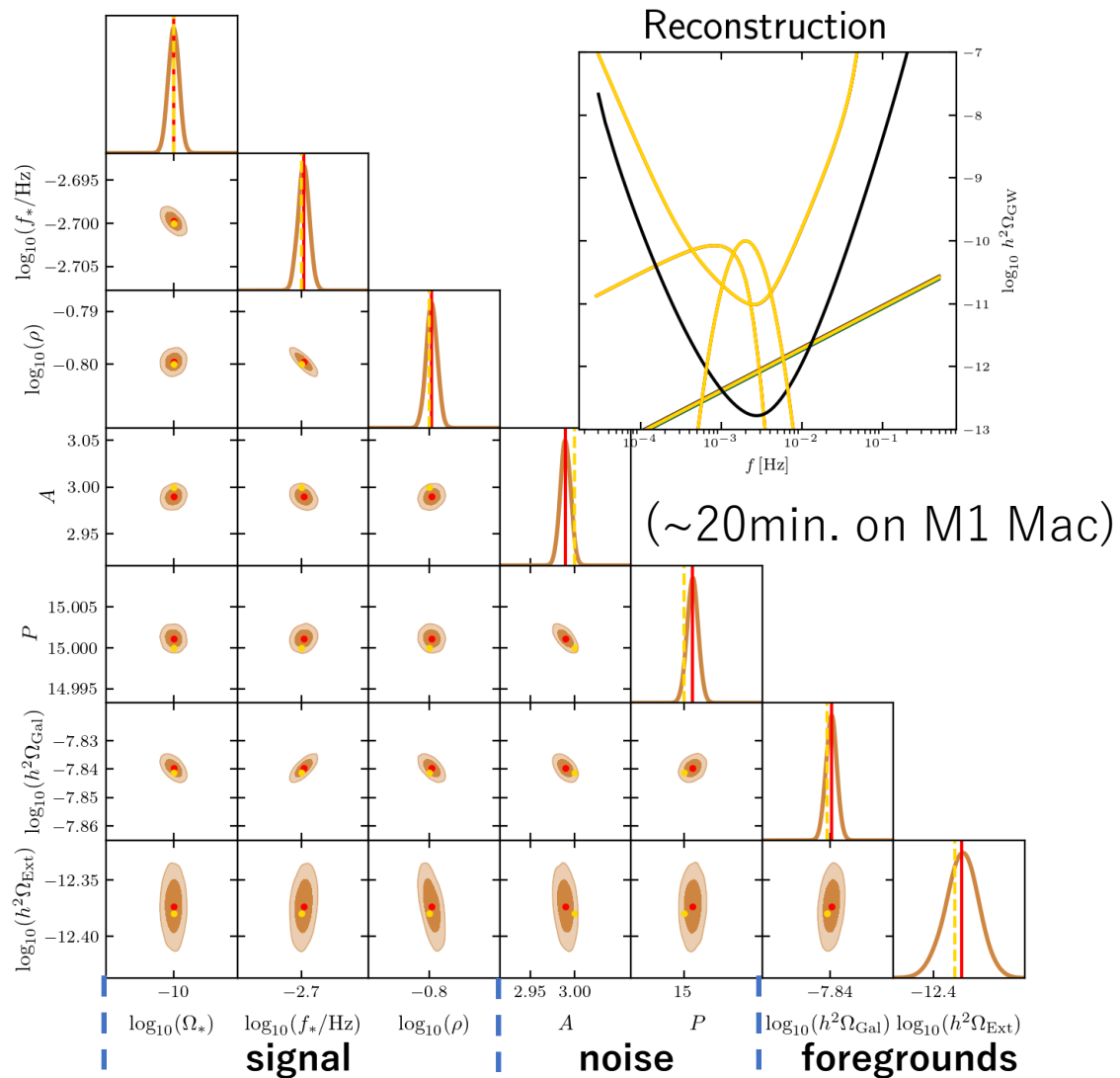
➔ **6 * 2 parameters**



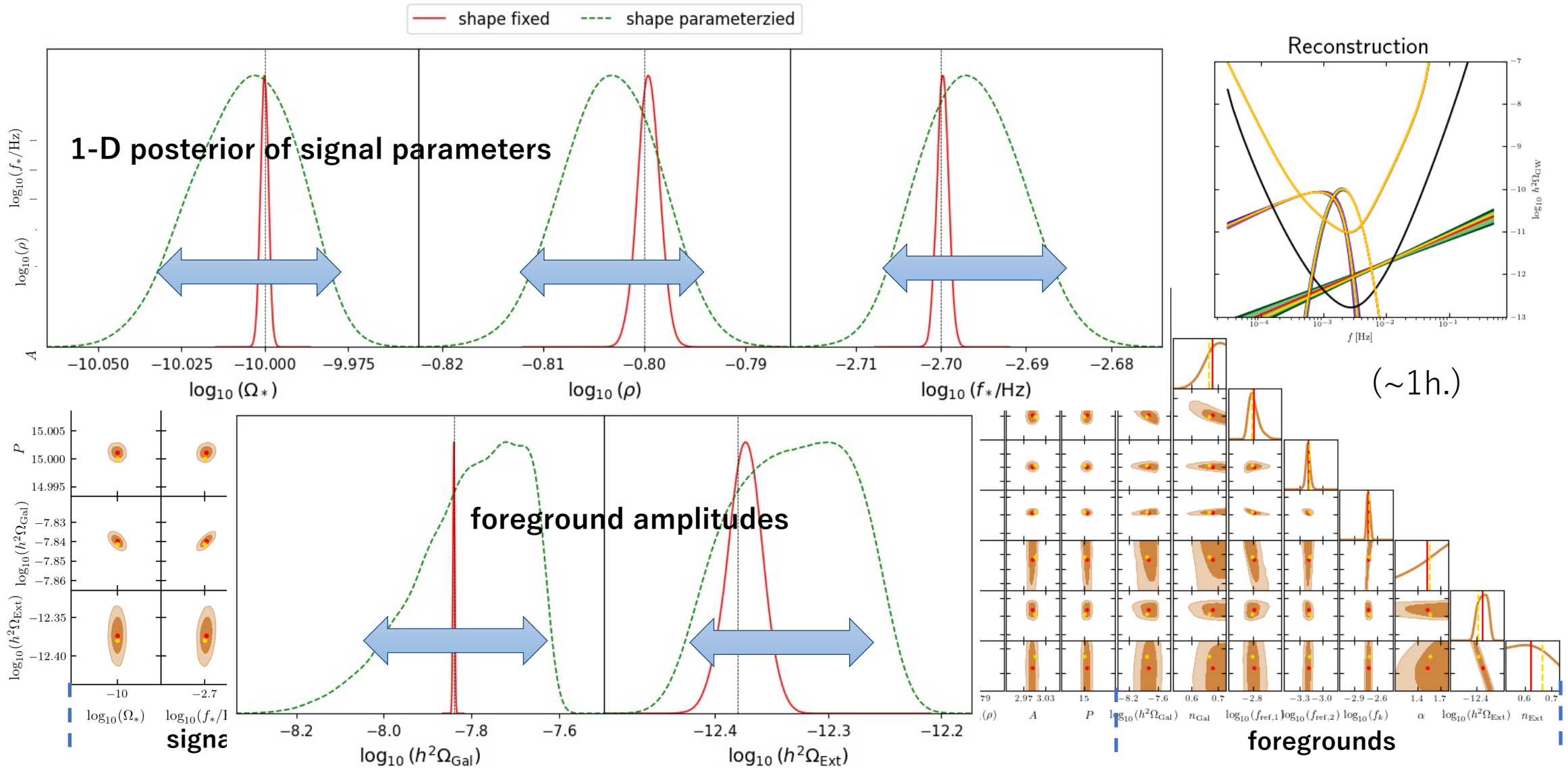
✳️ AET becomes non-diagonal for uneq. noise

- How does the constraint depend on the assumptions we made so far?

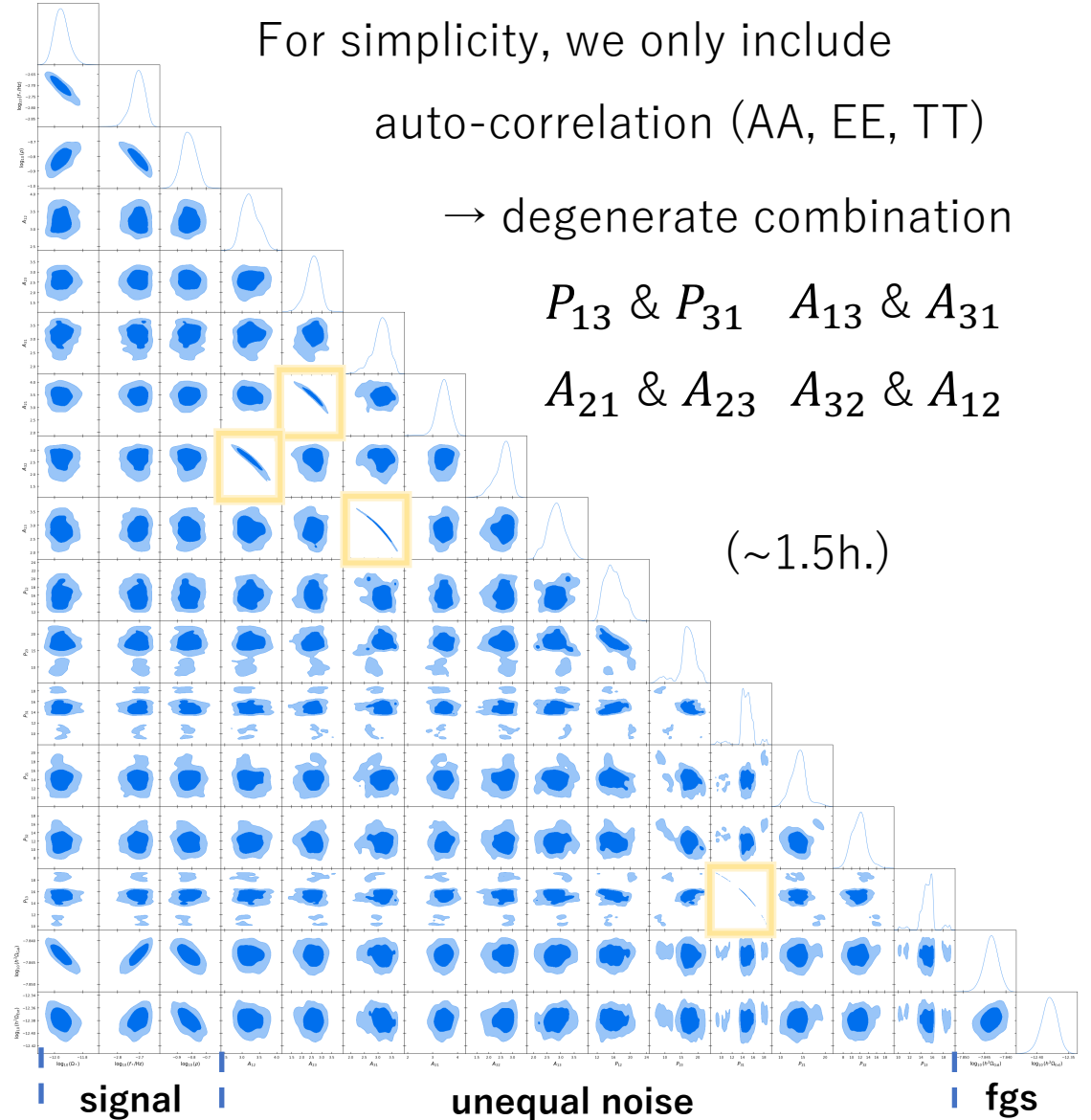
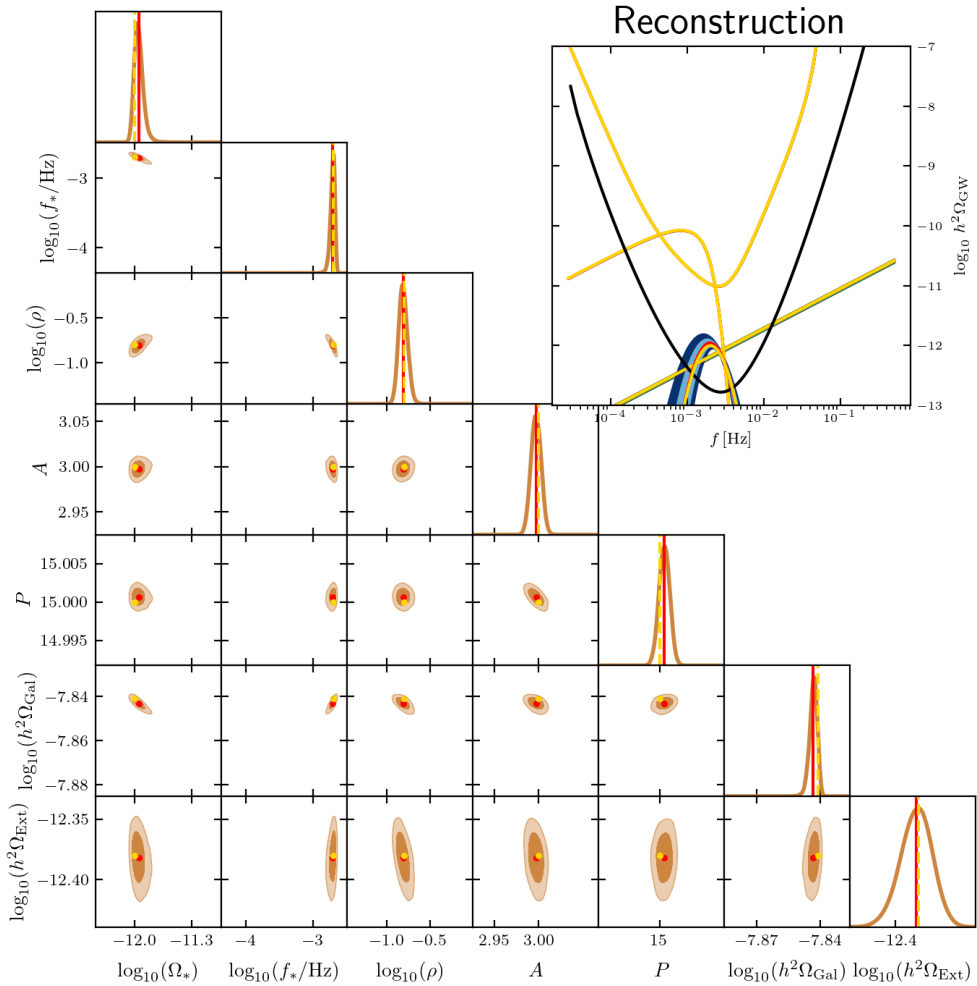
- Foregrounds with more free parameters



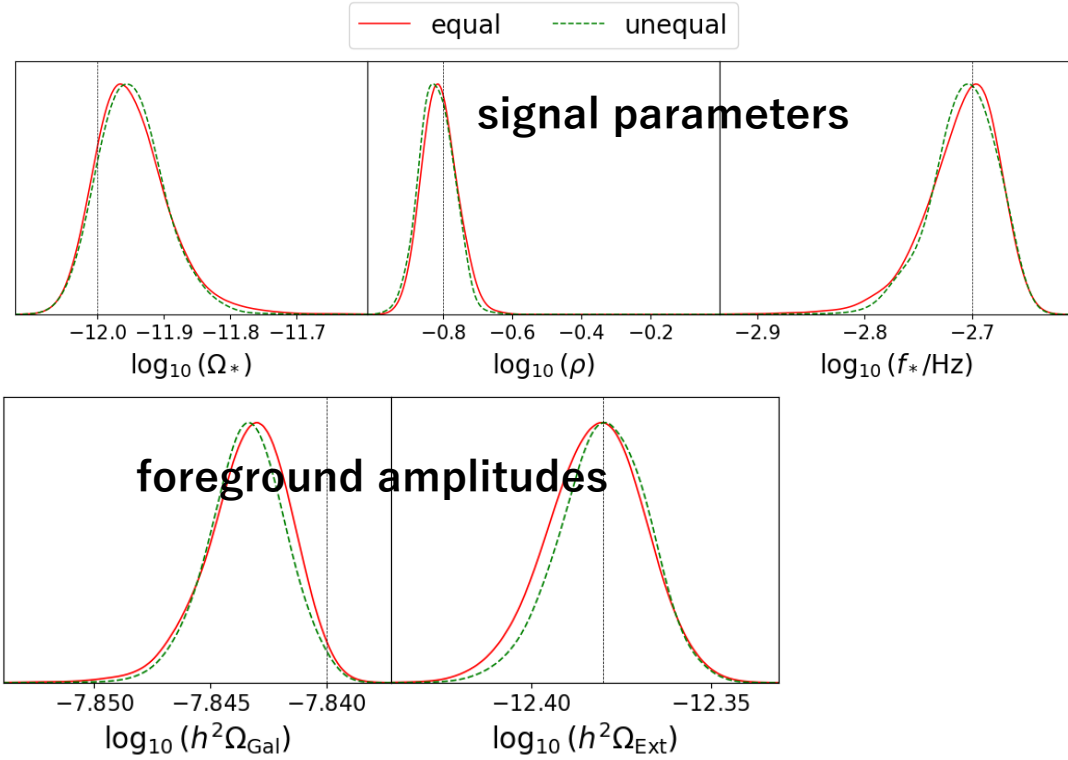
- Foregrounds with more free parameters



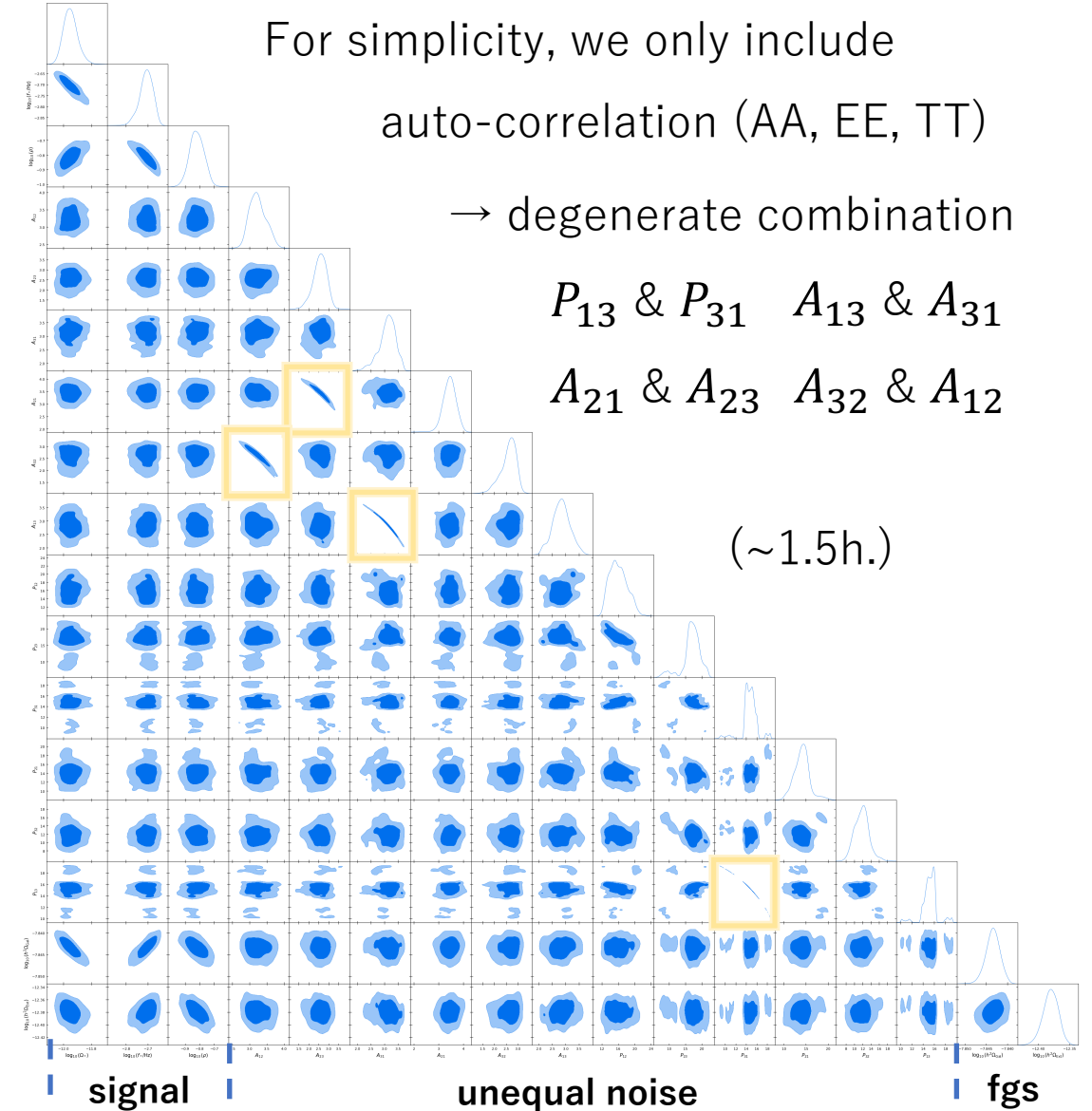
- Unequal noise level



- Unequal noise level



The error sizes of signal parameters
 & fg amplitudes don't change much!
 (result consistent with Hartwig+ 2023)



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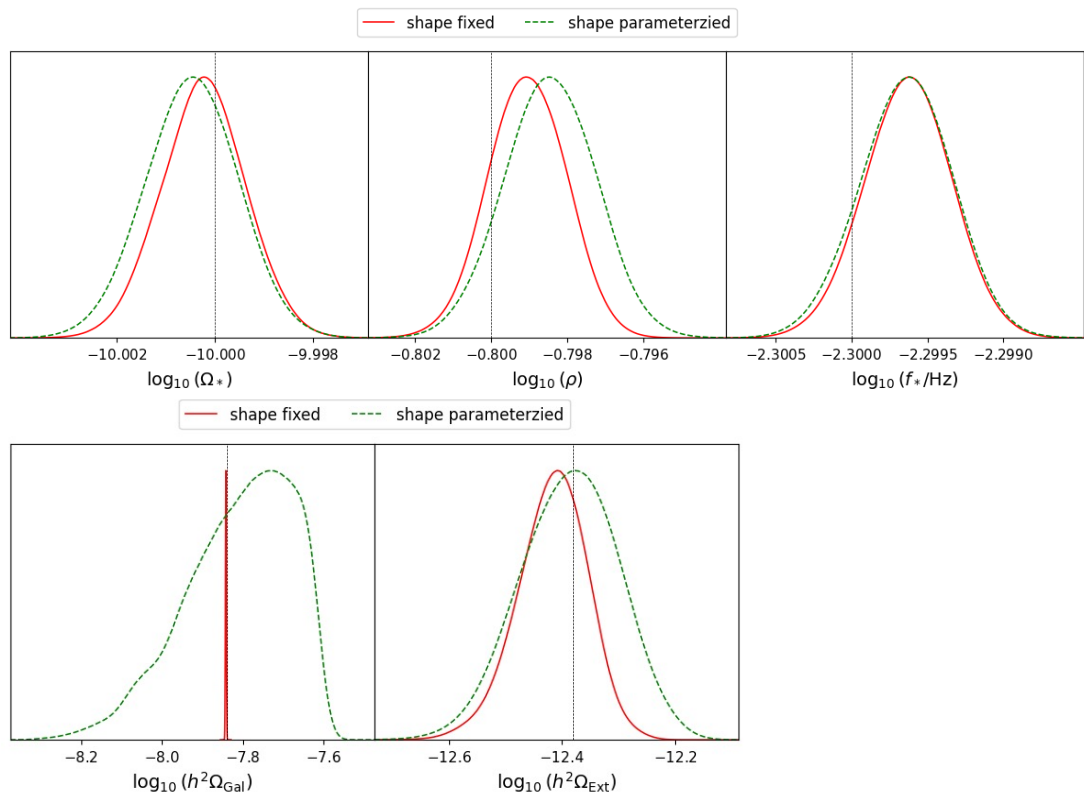
Summary

- ✓ **JAX** provides an easy way to accelerate your code
 - `jax.jit` speeds up repeated operations
 - easy conversion of `numpy`-based code with `jax.numpy` & `jax.scipy`
- ✓ Accelerating likelihood → faster MC sampling
 - **a few to 10 times faster!!** (depending on templates)
- ✓ Bump signal reconstruction with more noise parameters
 - unequal noise does not affect signal parameter estimate
 - foreground shape assumption does when the signal overlaps

Discussion

- How to speed up your model?
 - analytic: write codes with `jax.numpy` & `jax.scipy` ※not all functions implemented...
 - numeric: interpolation with `scipy` & un-jax signal part...?
- Other JAX features to be utilized
 - automatic differentiation
 - an easy way to get Fisher information (`jax.hessian`)
 - running on GPU?
 - useful for larger arrays. anisotropy search/circular polarization

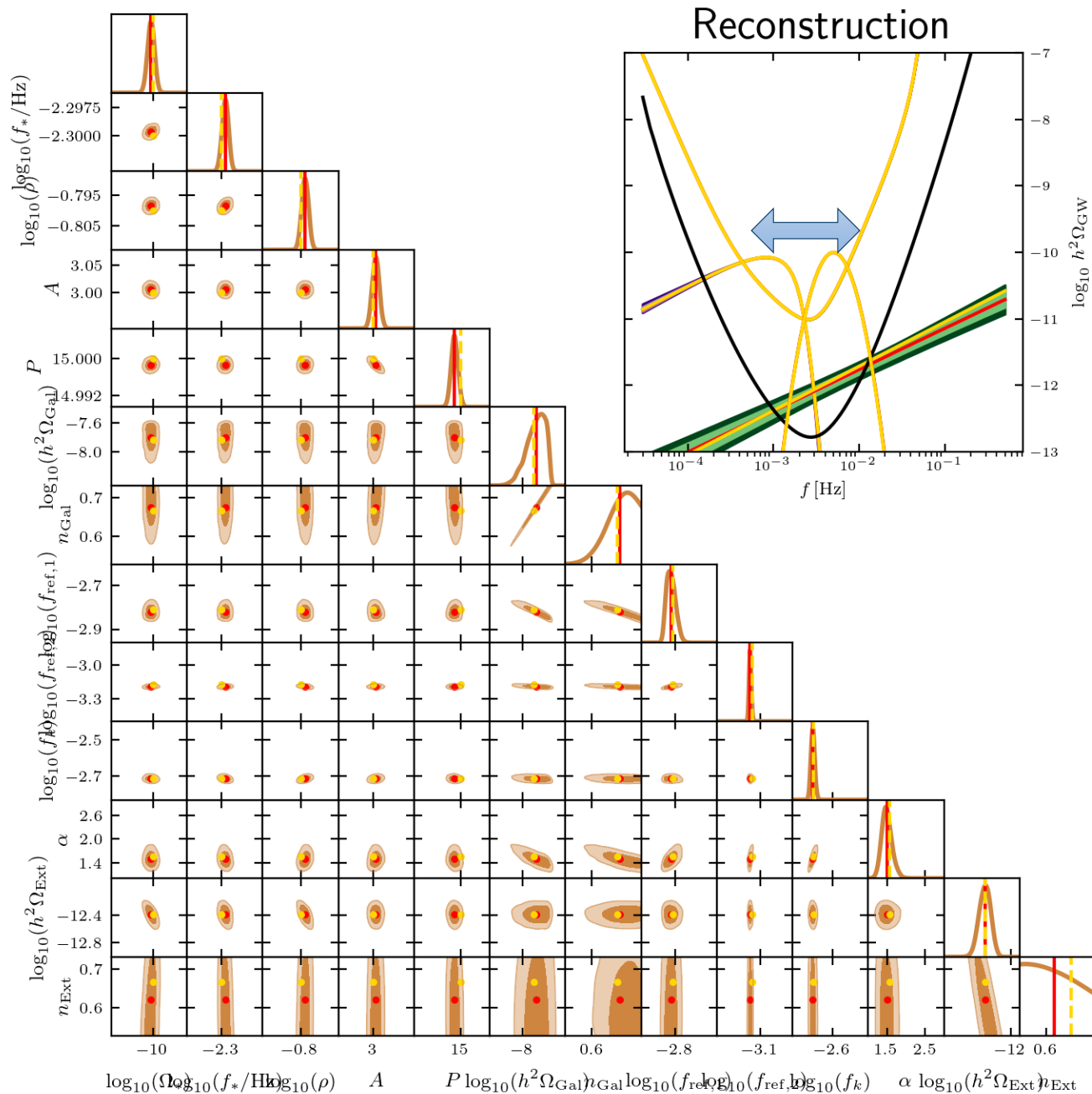
- less degenerate signal with more fg parameters

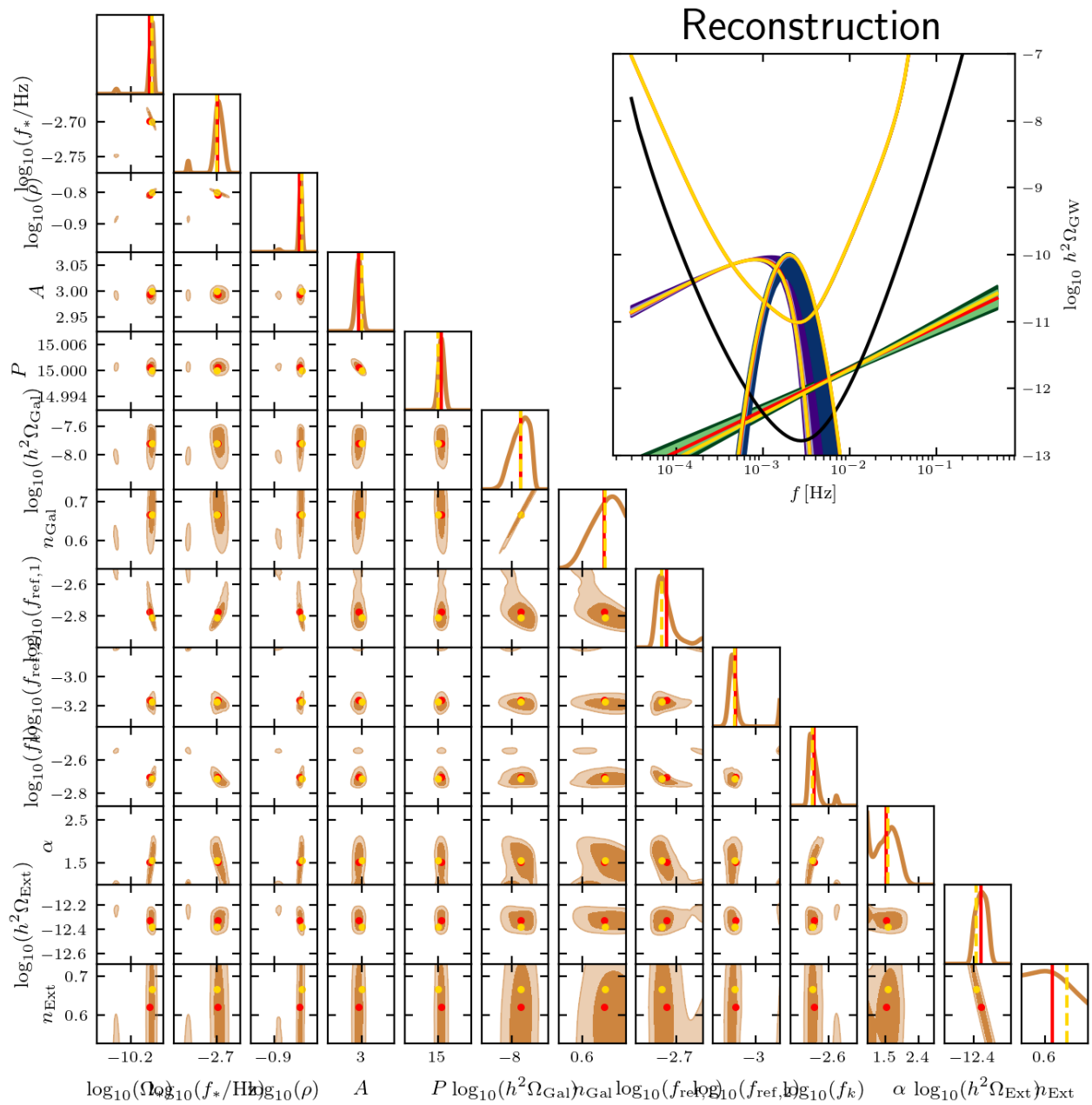


only galactic amplitude affected much

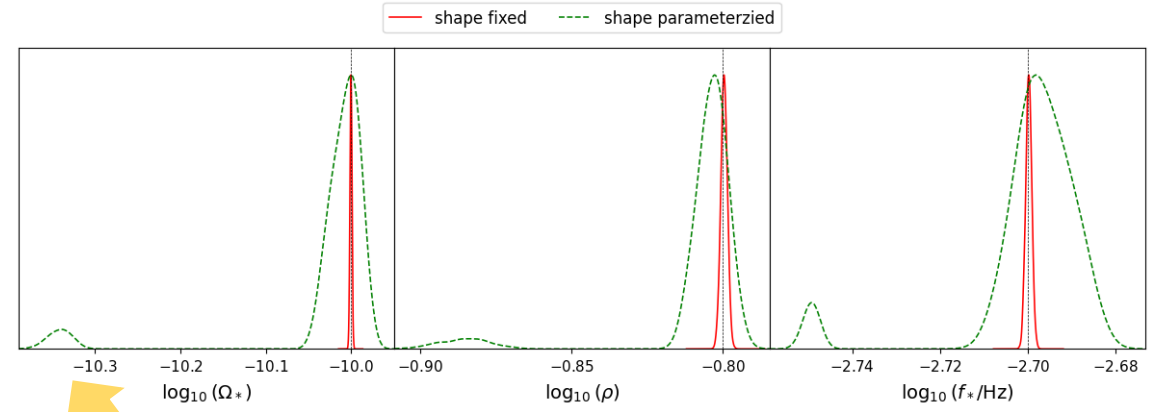
setting for pypolychord

```
{ "nlive" : 1000,
  "num_repeats" : 4d,
  "confidence_for_unbounded": 0.999,
  "precision_criterion": 1e-4 }
```



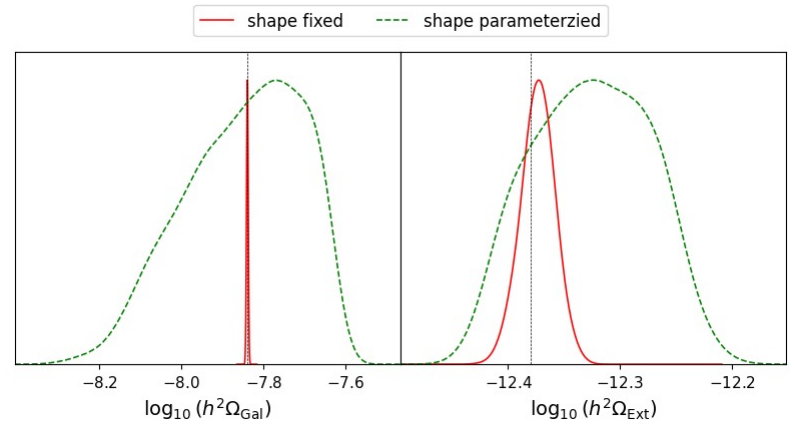


• Change prior of α in degenerate case:



new branch appears

→ fg has longer tail at high freq.
with suppressed signal amplitude



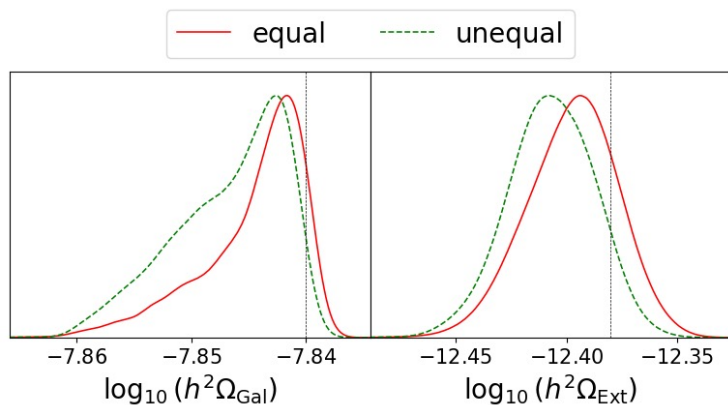
no difference in fg amplitudes

- unequal noise data with weak signal

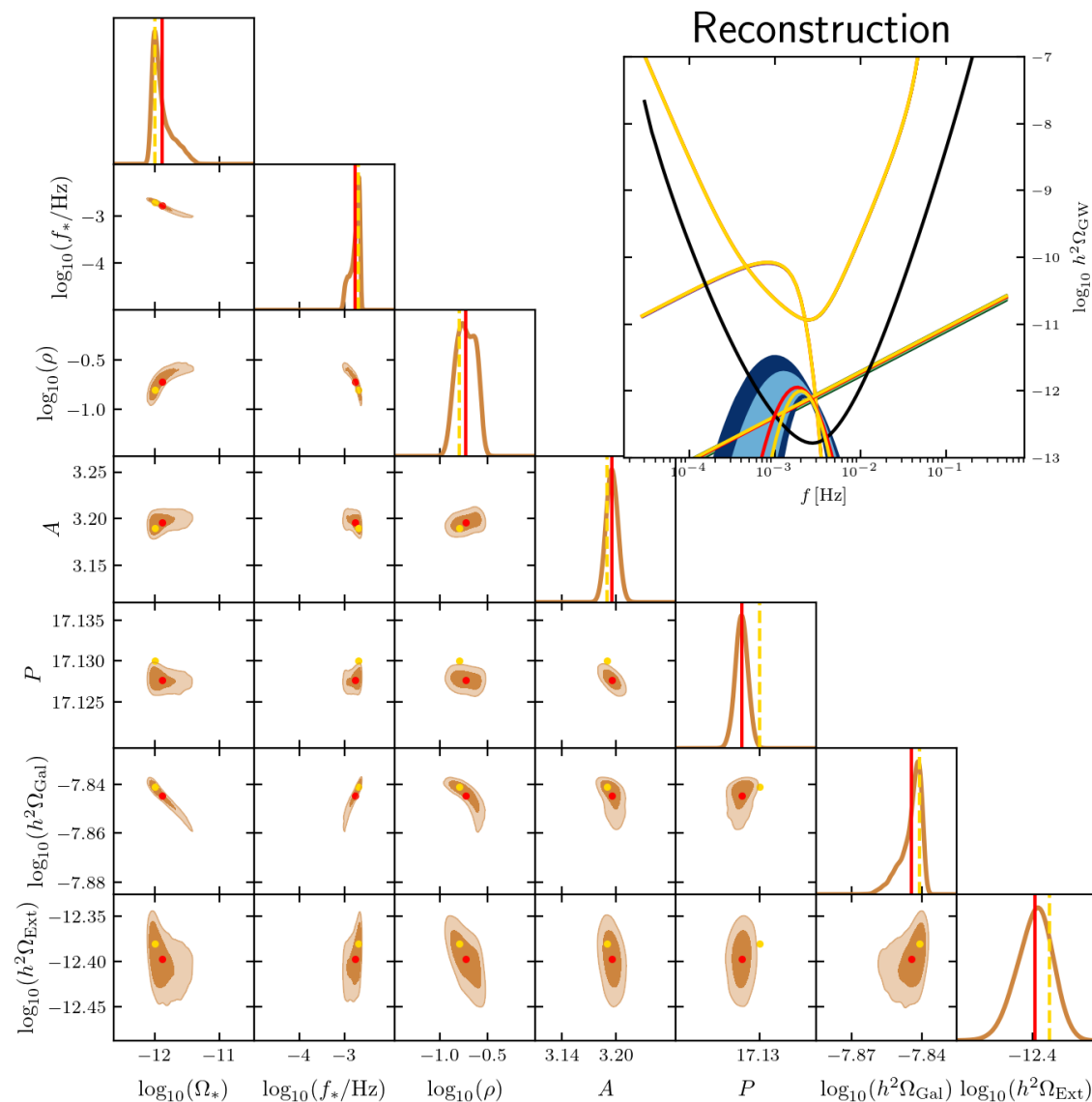
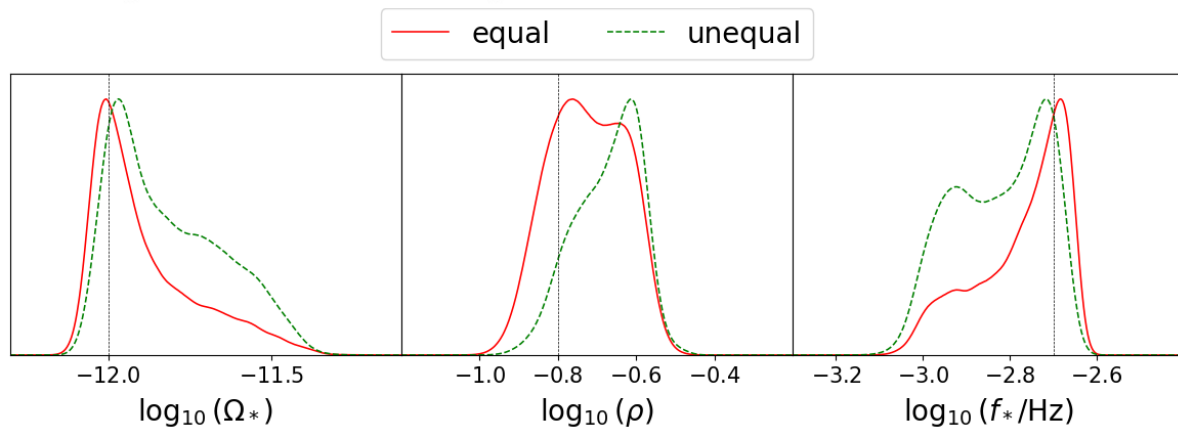
$$A_{ij} = \{3.61, 3.02, 2.87, 3.43, 2.65, 3.45\}$$

$$P_{ij} = \{14.00, 16.93, 9.43, 21.55, 17.04, 20.83\}$$

→ fit with equal & unequal noise spectrum



Again, the size of error does not change much.



Auto-correlation with unequal noise $P_{(ij)}^{\text{acc/IMS}} \equiv P_{ij}^{\text{acc/IMS}} + P_{ji}^{\text{acc/IMS}}$. $P_{ij}^{\text{acc}}(f) \propto A_{ij}^2$, $P_{ij}^{\text{IMS}}(f) \propto P_{ij}^2$

$$N_{\text{AA}}(f) = \left\{ 4 \left[(P_{21}^{\text{acc}} + P_{23}^{\text{acc}} + P_{(31)}^{\text{acc}}) + 2P_{(31)}^{\text{acc}} \cos\left(\frac{2\pi fL}{c}\right) + (P_{12}^{\text{acc}} + P_{32}^{\text{acc}} + P_{(31)}^{\text{acc}}) \cos^2\left(\frac{2\pi fL}{c}\right) \right] \right. \\ \left. + \left[(P_{(12)}^{\text{IMS}} + P_{(23)}^{\text{IMS}} + 2P_{(31)}^{\text{IMS}}) + 2P_{(31)}^{\text{IMS}} \cos\left(\frac{2\pi fL}{c}\right) \right] \right\} \times 2 \sin^2\left(\frac{2\pi fL}{c}\right),$$

$$N_{\text{EE}}(f) = \left\{ 4 \left[(4P_{12}^{\text{acc}} + P_{21}^{\text{acc}} + P_{23}^{\text{acc}} + 4P_{32}^{\text{acc}} + P_{(31)}^{\text{acc}}) + 2(2P_{(12)}^{\text{acc}} + 2P_{(23)}^{\text{acc}} - P_{(31)}^{\text{acc}}) \cos\left(\frac{2\pi fL}{c}\right) \right. \right. \\ \left. \left. + (P_{12}^{\text{acc}} + 4P_{21}^{\text{acc}} + P_{32}^{\text{acc}} + 4P_{23}^{\text{acc}} + P_{(31)}^{\text{acc}}) \cos^2\left(\frac{2\pi fL}{c}\right) \right] \right. \\ \left. + (5P_{(12)}^{\text{IMS}} + 5P_{(23)}^{\text{IMS}} + 2P_{(31)}^{\text{IMS}}) + 2(2P_{(12)}^{\text{IMS}} + 2P_{(23)}^{\text{IMS}} - P_{(31)}^{\text{IMS}}) \cos\left(\frac{2\pi fL}{c}\right) \right\} \times \frac{2}{3} \sin^2\left(\frac{2\pi fL}{c}\right)$$

$$N_{\text{TT}}(f) = \left\{ 2(P_{(12)}^{\text{acc}} + P_{(23)}^{\text{acc}} + P_{(31)}^{\text{acc}}) \left[1 - \cos\left(\frac{2\pi fL}{c}\right) \right]^2 \right. \\ \left. + (P_{(12)}^{\text{IMS}} + P_{(23)}^{\text{IMS}} + P_{(31)}^{\text{IMS}}) \left[1 - \cos\left(\frac{2\pi fL}{c}\right) \right] \right\} \times \frac{8}{3} \sin^2\left(\frac{2\pi fL}{c}\right)$$

P_{13} & P_{31} , A_{13} & A_{31} , A_{21} & A_{23} , A_{32} & A_{12} : appear in the same way