Differentiable programming for the frontiers of computation

methods and new perspectives

2nd COMCHA Workshop, A Coruña, Spain

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If you are reading this as a web page: have fun! If you are reading this as a PDF: please visit

https://www.hep.uniovi.es/vischia/persistent/2024-10-04_DifferentiableProgrammingForTheFrontiersOfComputationAt2ndCOMCHAWorkshop_vischia.html

to get the version with working animations

Complex experimental apparata

[2020 European](https://cds.cern.ch/record/2721370) Strategy (EUSUPP):"New large, long-term projects, pushing technological skills to the limit"

Existing CERN accelerator complex with Large Hadron Collider (LHC), Super Proton Synchrotron (SPS), Proton Synchrotron (PS), Antiproton Decelerator (AD), Low Energy Ion Ring (LEIR), Linear Accelerators (LINAC), CLIC Test Facility (CTF3), CERN to Gran Sasso (CNGS), Isotopes Separation on Line (ISOLDE), and neutrons Time of Flight (n-ToF).

reconstruction

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reconstruction

 $Stochastic processes \to intractable likelihood$ (matrix element, parton shower, detector simulation... result in latent variables)

— ● Costly MonteCarlo simulators to generate $x \sim p(x|\theta)$ (for each event, several thousand randomized choices)
Image from [10.1103/PhysRevSTAB.16.054801](https://doi.org/10.1103/PhysRevSTAB.16.054801) and from the CMS Collaboration Publication Pietro Vischia - Different

Can we go beyond histograms?

- Histograms are likelihood-free (count events, assume Poisson per bin, global likelihood as product)
- Can we optimize inference procedures through intractable problems?

From Neurons to Perceptrons

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Empirical Risk Minimization

$$
\mathbf{J}(\mathbf{W}) = \frac{1}{n}\sum_{i=1}^n \mathcal{L}(f(x^{(i)};\mathbf{W}), y^{*(i)}), \qquad \mathbf{W}^0 = argmin_{\mathcal{W}} \mathbf{J}(\mathbf{W}), \qquad \mathbf{W} \leftarrow \mathbf{W} + \eta \frac{\partial \mathbf{J}(\mathbf{W})}{\partial \mathbf{W}}
$$

Efficient matrix multiplication in dedicated hardware (GPUs, FPGAs)

Derive

- Manual
	- o Error prone, unfeasible
- Symbolic
	- Expression swell, despite improvements
- Numerical
	- **o** Truncation and rounding
- Automatic differentiation
	- Algorithmic differentiation
	- AD
	- Autodiff
	- Algodiff
	- Autograd

Autodiff powers most of modern ML

• By design, simple in software

```
import torch, math
x0 = torch.tensor(1., requires grad=True)
x1 = torch.tensor(2., requires grad=True)
p = 2*x0 + x0*torch,sin(x1) + x1**3print(p)
p.backward()
print(x0.grad, x1.grad)
```
$y(\mathbf{x}) = 2x_0 + x_0\,sin(x_1) + x_1^3$

yielding

Primal: tensor(10.9093, grad fn=<AddBackward0>) Adjoint: tensor(2.9093) tensor(11.5839)

- Computational cost of calculating $\mathbf{J}_f(\mathbf{x})$ in $\mathbb{R}^n \times \mathbb{R}^m$ for $f:\mathbb{R}^n\rightarrow\mathbb{R}^m$
	- \circ $\mathcal{O}(n \, \text{time}(f))$
	- \circ $\mathcal{O}(m \text{ time}(f))$

RooFit

- Clang/LLVM plugin run at compilation time
- Produces C++ code (readable, explainable)
- Huge gains in ATLAS and CMS open data benchmarks
- Faster gradient
- Numerically stable gradient
- Readable and shareable

Differentiable Programming (2018) Execute differentiable functions

(programs) via automatic differentiation

Yann LeCun^o January 5, 2018 \cdot \odot

OK, Deep Learning has outlived its usefulness as a buzz-phrase. Deep Learning est mort. Vive Differentiable Programming!

Yeah, Differentiable Programming is little more than a rebranding of the modern collection Deep Learning techniques, the same way Deep Learning was a rebranding of the modern incarnations of neural nets with more than two layers.

But the important point is that people are now building a new kind of software by assembling networks of parameterized functional blocks and by training them from examples using some form of gradient-based optimization.

An increasingly large number of people are defining the networks procedurally in a data-dependent way (with loops and conditionals), allowing them to change dynamically as a function of the input data fed to them. It's really very much like a regular progam, except it's parameterized, automatically differentiated, and trainable/optimizable. Dynamic networks have become increasingly popular (particularly for NLP), thanks to deep learning frameworks that can handle them such as PyTorch and Chainer (note: our old deep learning framework Lush could handle a particular kind of dynamic nets called Graph Transformer Networks, back in 1994. It was needed for text recognition).

People are now actively working on compilers for imperative differentiable programming languages. This is a very exciting avenue for the development of learning-based AI.

Important note: this won't be sufficient to take us to "true" AI. Other concepts will be needed for that, such as what I used to call predictive learning and now decided to call Imputative Learning. More on this later....

186 Comments 464 Shares

The usual suspect, in 1990

Making the World Differentiable: On Using Self-Supervised Fully Recurrent Neural Networks for Dynamic Reinforcement Learning and Planning in Non-Stationary Environments

> Jürgen Schmidhuber* Institut für Informatik Technische Universität München Arcisstr. 21, 8000 München 2, Germany schmidhu@tumult.informatik.tu-muenchen.de.

The usual suspect, in 1990

Concluding Remarks

Program Inputs Differentiable with Respect to Programs

Let us view a network with a fixed topology as a computer. Its *program* is the weight matrix. One of the most interesting aspects of many connectionist algorithms is that program outputs are differentiable with respect to programs. A simple program generator (the gradient descent procedure) produces increasingly successful programs if the desired outputs are known.

In typical reinforcement learning situations, the environment is not a priori represented in a differentiable form. So the main reason for building connectionist world models in the style above is to 'make the world differentiable'. Thus even *program* inputs can become differentiable with respect to programs. World models thereby close the gap between outputs and inputs. A differentiable world model allows the program generator to perform an informed search for better goal directed programs.

The degree of informedness of this search for suitable programs is a principle difference between the approach presented in this paper and the reinforcement learning algorithms for recurrent nets in

Lot of efforts, plus several works in this session!

In the following, I will describe some recent developments and then focus on work with my students and collaborators

INFERNO [\(10.1016/j.cpc.2019.06.007\)](https://doi.org/10.1016/j.cpc.2019.06.007)

neos (10.1088/1742- [6596/2438/1/012105\)](https://doi.org/10.1088/1742-6596/2438/1/012105)

Figure 1: Simulation and surrogate training. Black: forward propagation. Red: error backpropagation.

Cheetah [\(2401.05815\)](https://arxiv.org/abs/2401.05815)

Gradient-based Tuning Transverse beam tuning at ARES

• Tune magnet settings or lattice parameters using the gradient of the beam dynamics model computed through automatic differentiation

· Seamless integration with PyTorch tools tuning neural networks. Becomes very useful for high-dimensional tuning tasks (see

CP-optimal observables [\(2405.13524,](https://arxiv.org/abs/2405.13524) Cruz et al. (P.V.))

SWGO optimization

Figure 14: Convergence of three initial layouts (top to botto

annuli) during a 500-epochs training. From left to right, the configurations of 126 units (129 in the bottom one) are shown at epoch 1.50.150.300. 500. See the text for more detail

[\(2310.01857](https://arxiv.org/abs/2310.01857))

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MadJax (10.1088/1742- [6596/2438/1/012137\)](https://doi.org/10.1088/1742-6596/2438/1/012137)

Differentiable showers in GEANT4 ([2405.07944\)](https://arxiv.org/abs/2405.07944)

Pietro Vischia - Differentiable Programming for the Frontiers of Eightenig derivative of the edsp with respect to - 2024.10.04 --- 13/40
The absorber thickness a (top) and gap thickness a (top) and gap thickness a (totion)

Short-term solution: differentiable surrogate models

- <code>Subset</code> of relatively simple class of functions (but they must be able to reproduce $F(\cdot)$ well)
- Learn by training (hic sunt leones), (but $N(\text{eval } F) \geq \mathcal{O}(dim(\theta)))$
- Automatically get AD out of the box even if original $F(\cdot)$ is not differentiable
- Evaluation of surrogate (for optimization) much faster than evaluation of $F(\cdot)$

Figure 1: Simulation and surrogate training. Black: forward propagation. Red: error backpropagation.

Long-term solution: make everything differentiable

• Multi-channel integration speed up in MadGraph[\(MadNIS](https://arxiv.org/abs/2212.06172))

- Detector simulation: GATE/GEANT4 numerically differentiable (in small ranges) ([2202.05551\)](https://arxiv.org/abs/2202.05551)
- Differentiable electromagnetic showers for GEANT4 [\(2405.07944](https://arxiv.org/abs/2405.07944))
	- **Derivgrind:** insert AD logic into the program (a sort of debugger): cannot support tricky cases
	- **CoDiPack:** operator overloading (e.g. replace double type): can run out of memory when storing the real-arithmetic evaluation graph (tape)
	- o Clad: compiler-based source transformation tools: could use smaller tapes, more advanced optimization

Measurement-aware detector opt.!

- Joint optimization of design parameters w.r.t. inference made with data
- MODE White Paper, [10.1016/j.revip.2023.100085](https://doi.org/10.1016/j.revip.2023.100085) ([2203.13818\)](https://arxiv.org/abs/2203.13818), 117-page document, physicists + computer scientists

Feasibility within constraints

- Costs can be monetary but also any case-specific technical constraint
	- Local, specific to the technology used (e.g. active components material)
	- Global, describing overall detector conception (e.g. number, size, position of detector modules)
- Fixed costs can be added separately to the loss function

Assist the physicist with a landscape of solutions

- Results are as good as your parameterization: cannot parameterize everything!
- "The optimal solution" is unrealistic: provide feasible solutions near optimality
- The physicist will fine tune

Method of choice depends on scale

- 1. Grid/random search
- 2. Bayesian opt, simulated annealing, genetic algos, ...
- 3. Gradient-based optimization (Newton, BFGS, gradient descent, ...)

Muon tomography

- Muons from high-energy primary cosmic rays that impact with the atmosphere
- Infer properties (e.g. 3D map of elemental composition X_0) of unknown volume: stochasticity!
- Tomography by absorption (measure missing flux, e.g. pyramids, volcanes) or scattering (measure deflection, e.g. containers, furnaces, statues)

TomOpt

- Differential optimization of muon-tomography detectors
	- [10.1088/2632-2153/ad52e7](https://doi.org/10.1088/2632-2153/ad52e7) (Mach. Learn.: Sci. Technol. 5 035002)
	- Modular design in python, autodiff via PyTorch
- Inference chain as differentiable pipeline
	- Can compute *p*(Δ*output*∣Δ*detector parameters*)
- Task as loss function
	- o Including target (e.g. prediction uncertainty), costs, constraints
- Backpropagate and optimize as usual
	- Gradient descent

Optimize a parametric design under constraints

Example 1: Muons measured precisely but less efficiently

Example 2: Muons measured less precisely but more efficiently

Figure 6: Breakdown of the fitting procedure of detectors in TOMOPT Figure from the TomOpt project and 10.108

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Make things differentiable

- Panels made differentiable only during training
- Associate to a muon hit a distribution based on resolution and efficiency

Heavy-Metal Benchmark

Heavy-Metal Benchmark

Optimized design is more performant

 (b) Detector configuration after stage one optimisation process.

(Blue: true steel level. Red: prediction. Green: bias-corrected prediction)

Extension: hodoscopes

Setup from European plan for border control: hodoscope structure already decided, only placement can be changed

Neutron Tomography

- See the excellent talk by María Pereira Martínez, in this session!!!
	- A summary is in backup

Thrive in asymmetries or lack thereof

2006: genetic algorithms 2024: SWGO tanks placement optimization

Figure 14: Convergence of three initial layouts (top to bottom: packed ball, wide random ball, two annuli) during a 500-epochs training. From left to right, the configurations of 126 units (129 in the bottom one) are shown at epoch $1,50,150,300,500$. See the text for more detail.

Experimental design: present and future

- Gradient descent applied to experiment design works!!!
	- Discreteness and stochasticity mostly solvable or avoidable
- Can we make it scale?

Paradigm shift

Realistic models for biological neurons

• Spherical neuron with four channels (different thresholds and time constants) for *Gymnotus Omarorum*

 -200

 $\dot{\mathbf{o}}$

200

Current step amplitude (pA)

 400

[Vischia,](https://doi.org/10.5281/zenodo.8394819) Caputi 2023: computational model compared with data from " $[4]$ " (J Exp Biol (2006) 209 (6): [1122–1134.](https://doi.org/10.1242/jeb.02080))

 $-2.0 \quad -1.5 \quad -1.0 \quad -0.5 \quad 0.0 \quad 0.5 \quad 1.0 \quad 1.5$

― P. Vischia, A. Caputi, [10.5281/zenodo.8394819](https://doi.org/10.5281/zenodo.8394819), paper in preparation

Spiking networks

Neuronal model vastly simplified: the (Leaky) Integrate-and-fire Model

Training strategies (e.g. Remote Supervised Method)

― Images from Zheng, Mazumder (Wiley, 2019)

Event-driven computation

- Event-driven computations
	- "when a spike occurs, compute something": realtime operations by reducing bus width ($N_{axons}\to log_2N_{axons}$) in CMOS or memristors
	- Work in progress on various applications
	- Q-Pix (see talk by Shion [Kubota](https://indico.cern.ch/event/1291157/contributions/5893301/)) uses same natural representation: maybe synergies?

Energy-efficient architectures

Sparser inputs \rightarrow less time and energy

Values for the simulation of 1s of model time are reported in Joule. The single neuron and full brain estimates assume a fan-out of 2,000 synapses and a spike rate of 4Hz. R2600X: AMD Ryzen 2600X. Intel mobile: Intel Core i7-4710MQ. RTX2070: NVIDIA RTX 2070. Both CPUs are measured using a PeakTech power meter. The lowest values from simulators/emulators

― Image from Zheng, Mazumder (Wiley, 2010)

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Calorimetry with AD and neuromorphic computing

- Starting work in Oviedo (also within DRD6) to expand first MODE studies
- Particle ID at high granularity
	- Towards integrated tracking-calorimeter ID
- Detailed shower profile

- Classification based on shower properties
	- Planned: 3D profile combining BDTs, CNNs, RNNs

- Neuromorphic readout via network of nanowires
	- Fast, energy-efficient local computation
	- Generate informative high-level primitives \circ The detector is divided into blocks called "cubelets":

• Time evolution accessible via spiking networks Photons are collected for a total of 20 ns and the signal is discretized into 100 bins. Here is how one example event looks like:

Successive frames that show how the photons produced in the first two interactions in the event above propagate inside the detector.

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Differentiable quantum optimization

- Quantum representation can have advantages
	- Lower dimensional, and achieving high efficiency with small datasets
	- BSc thesis of Manuel Uría García (paper in preparation M.U.G. and José M. Uría (UriaXait SL)

• Natural representation of neural networks by qubit operations

Gradient descent exploits intrinsic analytic differentiability of quantum circuits

$$
\partial_{\mu} \langle \psi(x,\theta)|\sigma_{z}|\psi(x,\theta)\rangle = \langle 0| \dots \partial_{\mu} e^{-i\mu\sigma} \dots \sigma_{z} \dots e^{i\mu\sigma} \dots |0\rangle
$$

+
$$
\langle 0| \dots e^{-i\mu\sigma} \dots \sigma_{z} \dots \partial_{\mu} e^{i\mu\sigma} \dots |0\rangle
$$

=
$$
\langle 0| \dots (-i\sigma) e^{-i\mu\sigma} \dots \sigma_{z} \dots e^{i\mu\sigma} \dots |0\rangle
$$

+
$$
\langle 0| \dots e^{-i\mu\sigma} \dots \sigma_{z} \dots (i\sigma) e^{i\mu\sigma} \dots |0\rangle
$$

=
$$
\langle 0| \dots (1-i\sigma) e^{-i\mu\sigma} \dots \sigma_{z} \dots (1+i\sigma) e^{i\mu\sigma} \dots |0\rangle
$$

+
$$
\langle 0| \dots (1+i\sigma) e^{-i\mu\sigma} \dots \sigma_{z} \dots (1-i\sigma) e^{i\mu\sigma} \dots |0\rangle
$$

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Need for new paradigma

• If you are interested in Neuromorphic computing or Quantum computing, drop me a line!

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The MODE Collaboration

- Joint effort
	- Particle physicists, Nuclear physicists, Astrophysicists, Computer scientists, Mathematicians
- If you are interested, join us!!!
	- ^o Estremely loose statute, we mostly strive to talk regularly and collaborate in projects

At INFN and Università of Padova Dr. Tommaso Dorigo, Dr. Pablo De Castro Manzano, Dr. Federica Fanzago, Dr. Lukas Layer, Dr. Giles Strong, Dr. Mia Tosi, and Dr. Heviin Yarar At Université catholique de Louvain Dr. Andrea Giammanco, Prof. Christophe Delaere, and Mr. Maxime Lagrange At Universidad de Oviedo and ICTEA Dr. Pietro Vischia At Université Clermont Auvergne, Prof. Julien Donini, and Mr. Federico Nardi (joint with Universitá di Padova) At the Higher School of Economics of Moscow, Prof. Andrey Ustyuzhanin, Dr. Alexey Boldyrev, Dr. Denis Derkach, and Dr. Fedor Ratnikov At the Instituto de Física de Cantabria, Dr. Pablo Martínez Ruíz del Árbol At CERN, Dr. Sofia Vallecorsa At Karlsruher Institut für Technologie, Dr. Jan Kieseler At University of Oxford Dr. Atilim Gunes Baydin At New York University Prof. Kyle Cranmer At Université de Liège Prof. Gilles Louppe At GSI/FAIR Dr. Anastasios Belias At HEPHY Vienna (OeAW) Dr. Claudius Krause At Uppsala Universitet Prof. Christian Glaser At TU-München, Prof. Lukas Heinrich and Mr. Max Lamparth At Durham University Dr. Patrick Stowell At Lebanese University Prof. Haitham Zaraket At University of Kaiserslautern-Landau Mr. Max Aehle, Prof. Nicolas Gauger, Dr. Lisa Kusch At University of Applied Sciences Worms Prof. Ralf Keidel At Princeton University Prof. Peter Elmer At University of Washington Prof. Gordon Watts At SLAC Dr. Ryan Roussel At Lulea University of Technology Prof. Fredrik Sandin and Prof. Marcus Liwicki At IGFAE and Universidad de Santiago de Compostela Prof. Xabier Cid Vidal

The Scientific Coordinator of the MODE Collaboration is Dr. Tommaso Dorigo, INFN-Sezione di Padova The Steering Board of the MODE Collaboration includes:

- · Prof. Julien Donini, UCA
- · Dr. Tommaso Dorigo, INFN-PD
- · Dr. Andrea Giammanco, UCLouvain
- · Dr. Fedor Ratnikov, HSE
- · Dr. Pietro Vischia, UniOvi

<https://mode-collaboration.github.io/>

• Last week we had our Fourth [Workshop!!!](https://indico.cern.ch/event/1380163/)

23-25 September 2024 Valencia

The workshop aims at bringing together computer scientists and physicists
from the HEP, astro-HEP, nuclear, and neutrino physics communities to develop optimized solutions to detector design and experimental measurements

Sessions

Nuclear applications Muography applications **Particle Physics applications** Medical physics applications Astroparticle physics applications **Computer Science developments**

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https://indico.cern.ch/e/MODE WORKSHOP2024

European AI structures

- European initiative for advancing the use of AI in Fundamental Physics: https://eucaif.org
	- The First EuCaif [conference](https://indico.nikhef.nl/event/4875/) took place in Amsterdam beginning of May
	- Work Package 2: Experiment Design

Thank you!

Backup

From POCA to extended POCA

- POCA (POint of Closest Approach) assumes one scattering in one point \rightarrow bias
	- invert model to compute X_0 , then average X_0 per voxel
- Extend to nearby bins within uncertainty
	- Extrapolated from track uncertainty from analytical fit
- Assume one scattering \rightarrow bias!

Neutron Tomography

- GEANT4 model of a $10\times10 cm^{2}$ O-PPAC (Parallel-Plate Avalanche Counter with Optical Readout) from *Neutron Insights*
	- Parallel electrodes with $3mm$ gap filled with low-pressure scintillating gas mixture (CF4) with high electroluminescent light yield
	- Readout via array of small silicon photomultipliers SiPMs
- Parametric neural network surrogate of the GEANT4 simulation
	- p : higher pressure \to higher electroluminescence yield (up to a threshold), but larger voltage (energy expenditure)
	- L : collimator length: tradeoff between accurate light localization (high L) and higher photon statistics (low L)

Neutron Tomography: optimization

- Results for L give the same result as traditional studies from $10.1088/1748$ -0221/13/10/P10006
- Remarkably stable regardless of initial configuration
- MSc thesis of María Pereira Martínez
	- Paper in preparation (w/ M.P.M., Xabier Cid Vidal)

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