

CosmoSIS: Modular cosmological parameter estimation

<https://bitbucket.org/joezuntz/cosmosis/wiki/Home>

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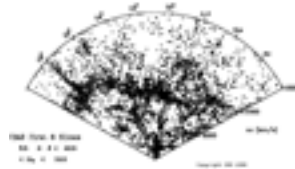
CHEP 2015

COSMOLOGY IN THE ERA OF BIG DATA

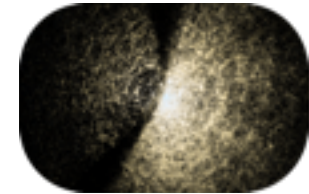
Past

Present-future

BIG DATASET



15,000 galaxies



> 1 Million

BIG COLLABORATION



SOFTWARE

Codes developed individually,
in different languages.
The output is shared.





COLLABORATIVE DEVELOPMENT DIFFERENCES



Cosmologists work **on their own** much more often

- much important code developed by very small groups
- **each** individual or **group** chooses **programming language**, tools, etc. (Python, Fortran, C are most common)
- no central management of software is possible
- collaboration is often informal



HEP collaborations have strong control over their process

- define **choice of programming language** (almost all C++)
- single framework used for most development
- centrally managed software
- requires strong control over member of the collaboration

CosmoSIS has to live **within** the **demands** of the **cosmology** community

NEXT GENERATION PARAMETERS ESTIMATION

See also:

Physics Analysis Software
Framework for Belle II M.
STARIC et al.

CosmoSIS:

Modular framework for
parameter estimation.

Example: turn
supernovae brightness
into constraints on
cosmological model
parameters.



Consolidate and **connect** together **existing codes**



Enhance **collaboration**, and development
of new algorithm in different languages



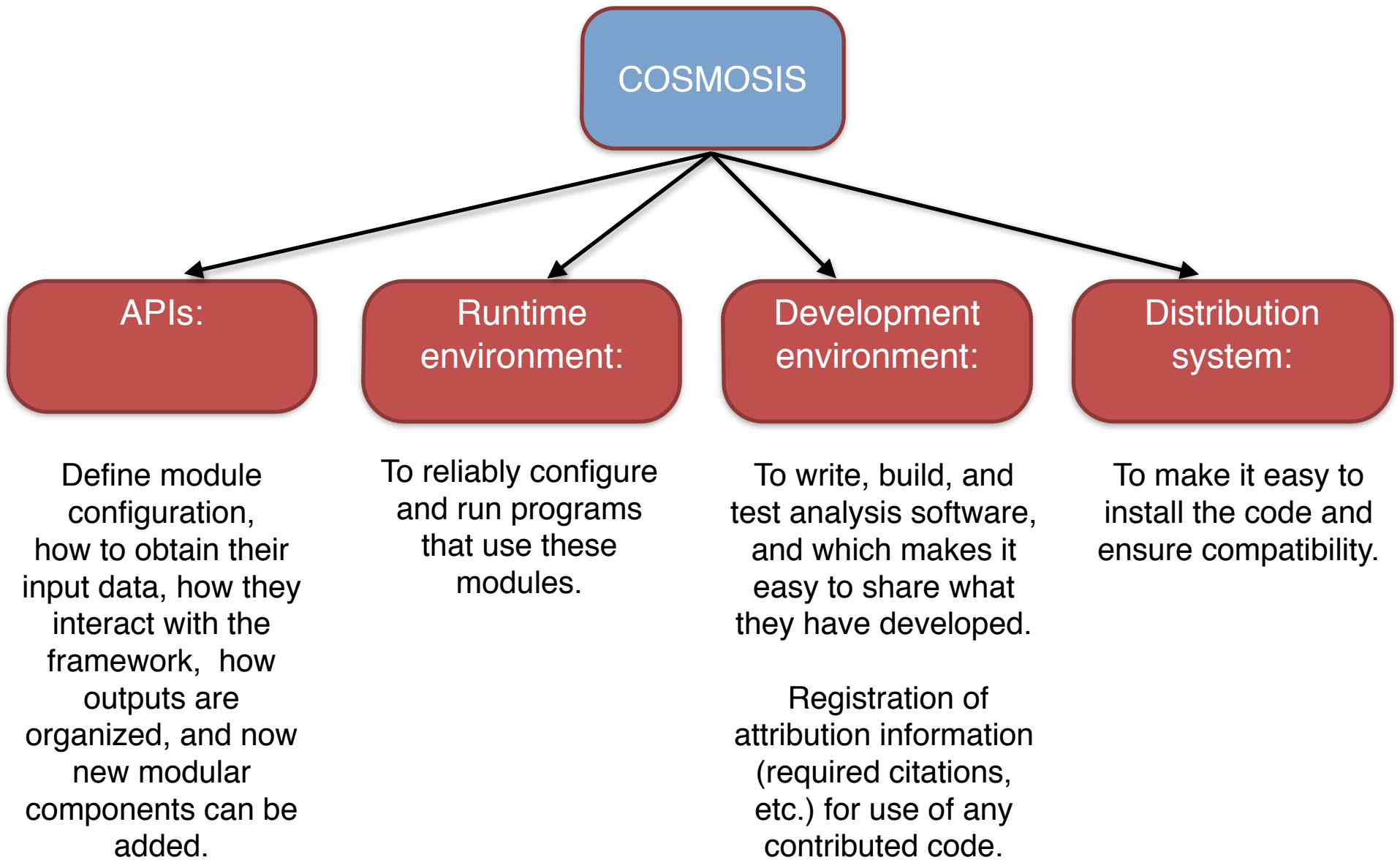
Make it **easy** to deploy, configure, and run
across all supported platforms







Fast and able to run on HPC **cluster**

Nothing about the framework is **cosmology - specific**

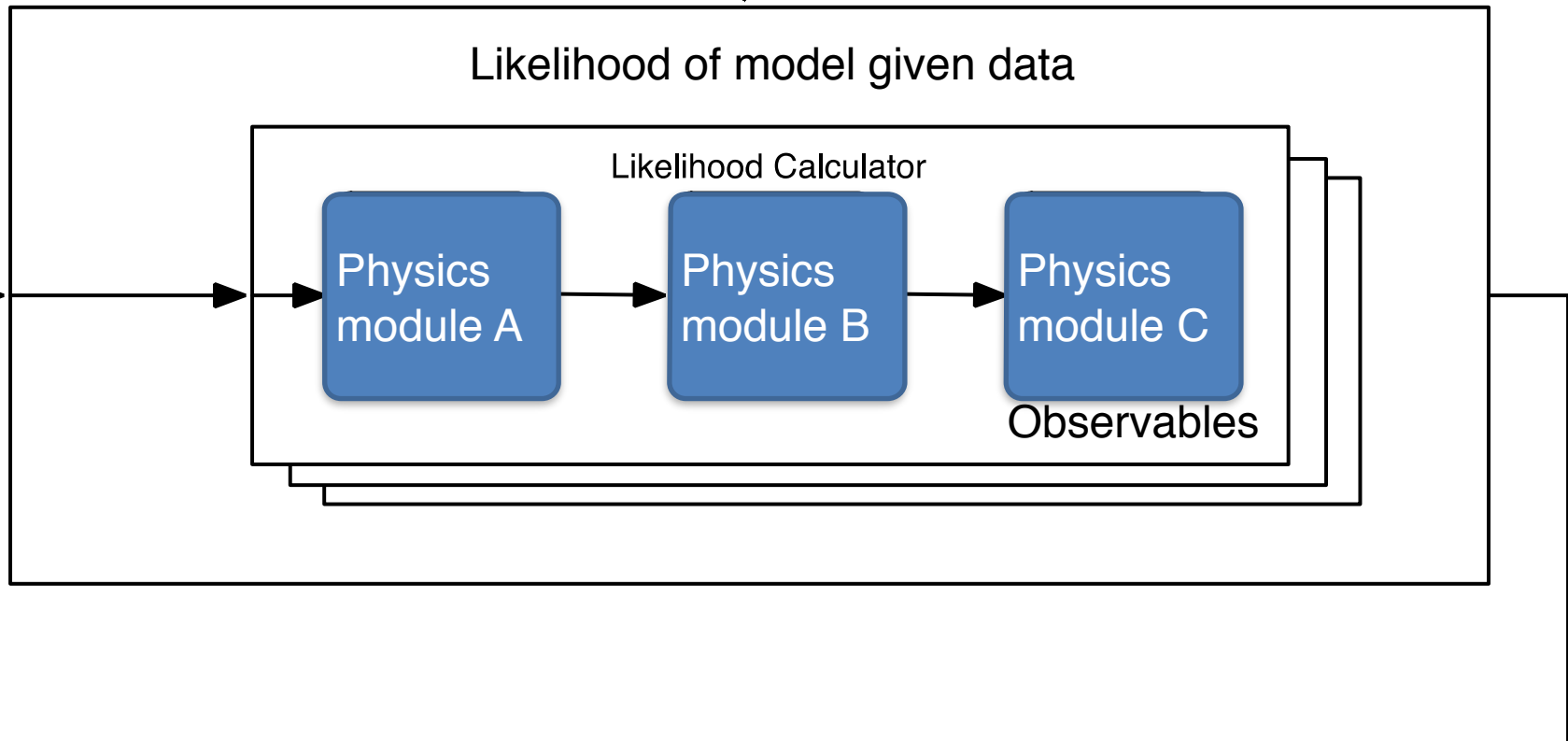
OUR MODULAR SOLUTION: COSMOSIS



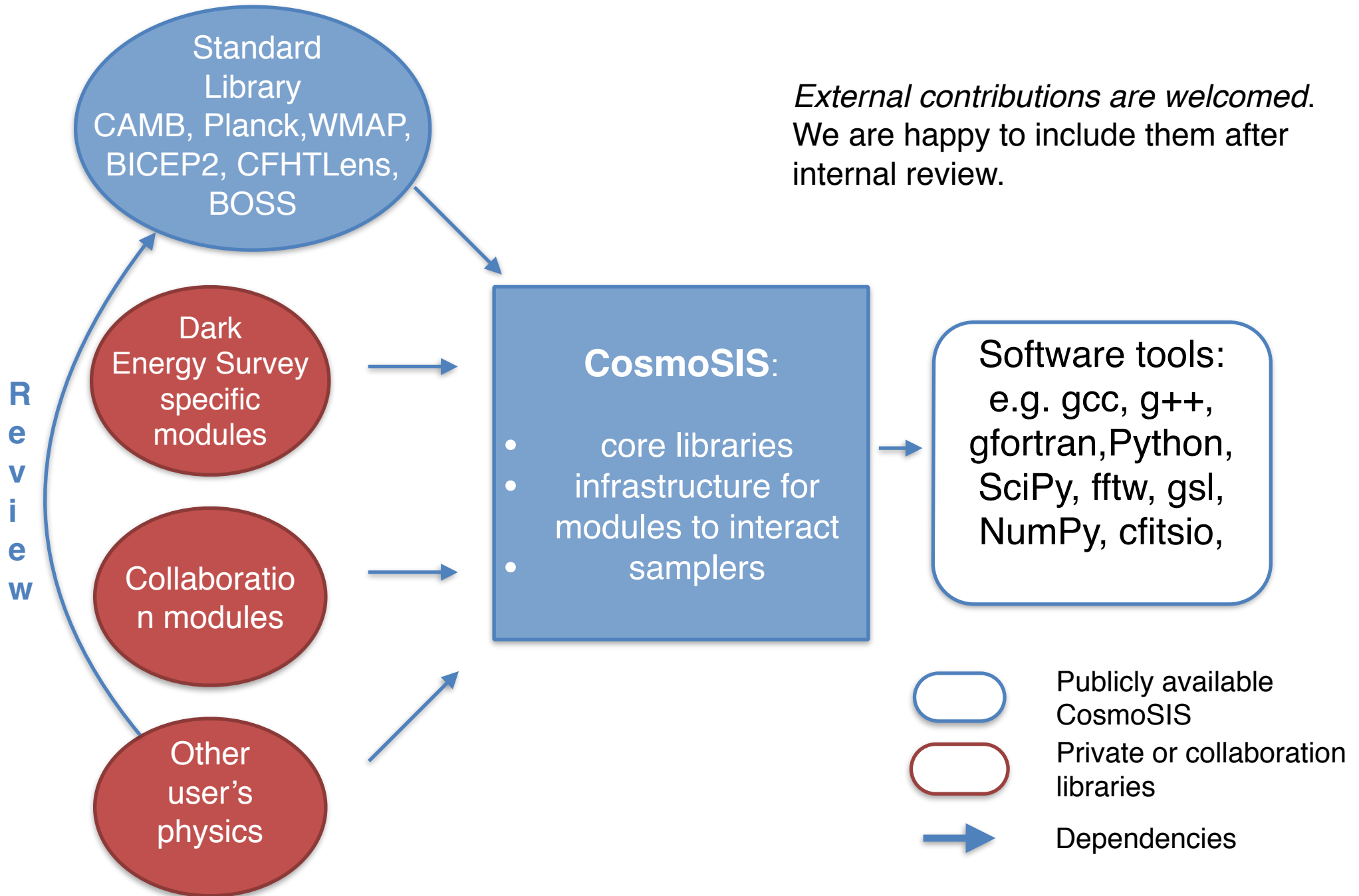
MODULARITY IS THE KEY

-  CosmoSIS Framework
-  Standard library
-  Control relationship
-  Flow of data

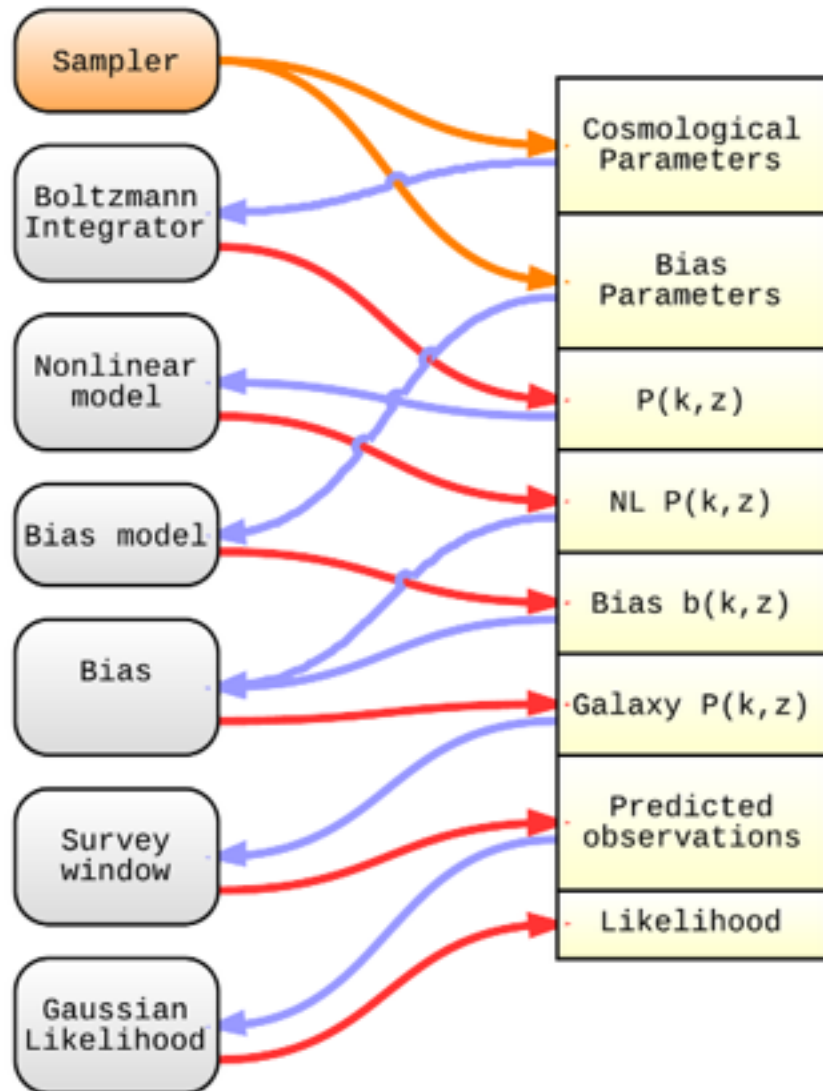
We provide commonly used sampler and modules but it is oriented to users contribution



COSMOSIS STRUCTURE

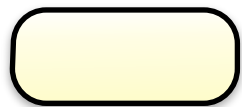
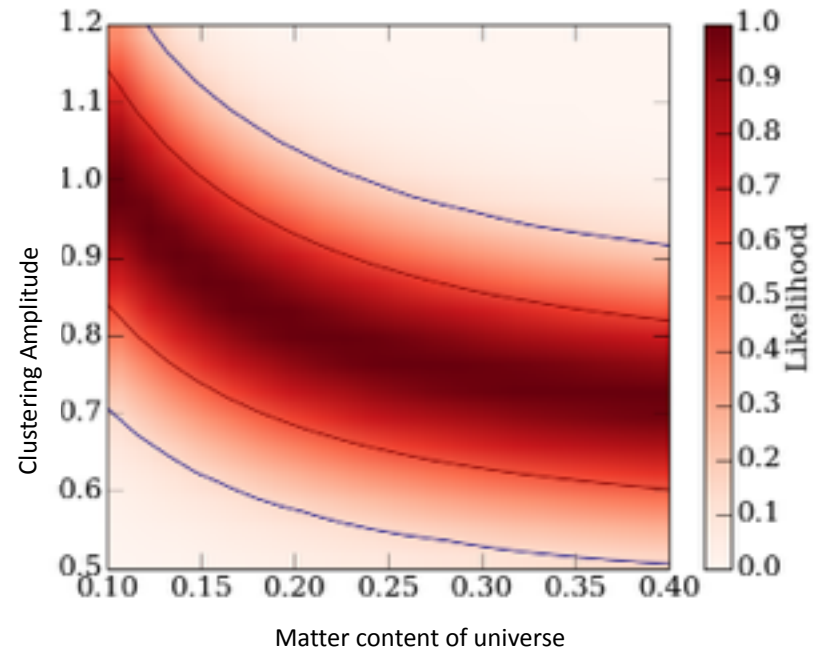


MODULARITY AT WORK



Note: the result from event n (the likelihood) influences what happens in event $n+1$ (MCMC process)

Output



DataBlock passed to each module (similar to a HEP event)



Modules

HEP EXAMPLE : BUMP HUNT 1



Bump Hunt toy model.
Exponential background + signal

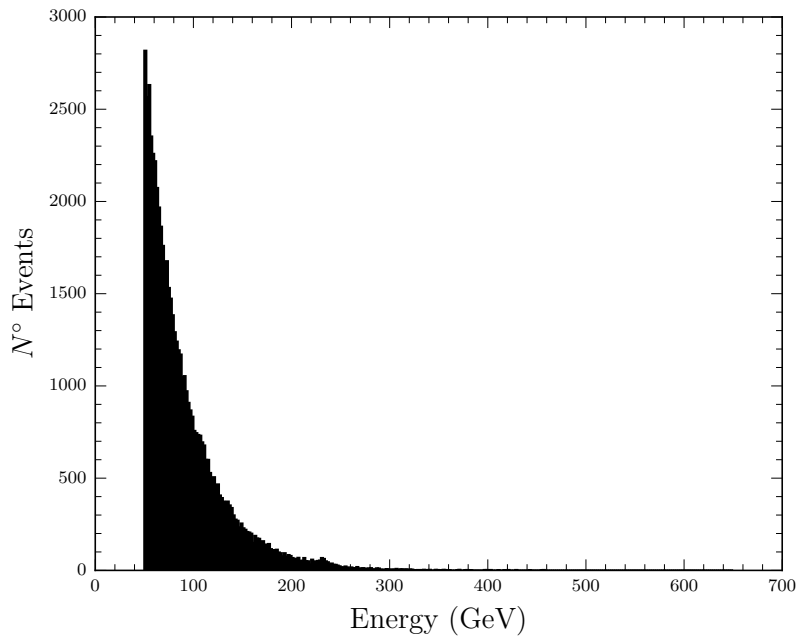


INPUT:

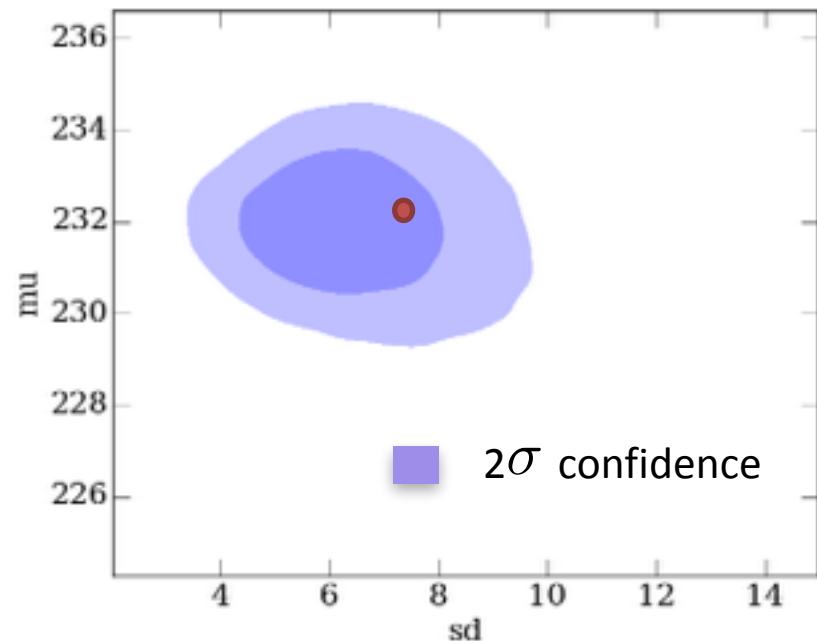
mu (mass of resonance): 232.2 (units of GeV)

sd (width of resonance): 7.4 (units of GeV)

$$\sigma_{\text{background}} = 800 \sigma_{\text{signal}}$$



CosmoSIS
→



- Looking for a small Gaussian signal on top of a falling exponential background. We use a binned likelihood, Poisson statistics, and we integrate the cross section dependency across each mass bin

HEP EXAMPLE : BUMP HUNT 2

Simple

```
def execute(block, cfg):
    # Read this sample's parameters from the block
    lum      = block[params, "lum"]
    xsecbg   = block[params, "xsecbg"]
    beta     = block[params, "beta"]
    xsecsig  = block[params, "xsecsig"]
    mu       = block[params, "mu"]
    sd       = block[params, "sd"]

    # Calculate the expected counts in each bin corresponding to
    this
    # sample's parameters
    lows = cfg.lowedges
    highs = cfg.lowedges + cfg.binwidth
    f1 = np.exp(-1.0 * lows / beta)
    f2 = np.exp(-1.0 * highs / beta)
    expected_bkg      = lum * xsecbg * (f1 - f2)

    sqrt2sigma = np.sqrt(2.0)*sd
    g1 = special.erf( (mu-lows)/sqrt2sigma )
    g2 = special.erf( (mu-highs)/sqrt2sigma )
    expected_signal = lum * xsecsig * (g1 - g2) / 2.0

    expected_counts = expected_signal + expected_bkg

    # Now cacluate the log-likelihood for our data, given the
    # expectation for this sample
    loglike = np.sum(-expected_counts + cfg.counts *
np.log(expected_counts) - cfg.lnfactcounts)

    block[likes, "BUMP_HUNT_LIKE"] = loglike
    return 0
```

Well Documented

```
name: "BumpHunt"
version: "2015"
purpose: "Toy bump hunt example for HEP demonstration"
attribution: [Marc Paterno]
rules: "None."
cite:
    - "A. Manzotti et al., 'CosmoSIS: a System for MC Parameter
    Estimation', CHEP 2015"

assumptions:
    - "Toy data set with Gaussian bump on exponential background"

explanation: >
    "This is a toy demonstration of using CosmoSIS for a non-
    cosmology problem.

    We perform a fit to the binned data.
    "

# List of parameters that can go in the params.ini file in the
# section for this module
params:
    datafile: "text, the name of the data file we're using the the
    fit"
    lowedge: "float, the low edge of the mass histogram"
    nbins: "int, the number of bins in the histogram"
    binsize: "float, the width of bins in the histogram"

#Inputs for a given choice of a parameter, from the values.ini
inputs:
    cosmological_parameters:
        lum: "the integrated luminosity for the data set"
        xsecbg: "the cross section for the background process"
        beta: "the exponential background falloff parameter (units of
        mass)"
        xsecsig: "the cross section for the signal process"
        mu: "the mass of the bump"
        sd: "the width of the bump"

outputs:
    likelihoods:
        BUMP_HUNT_LIKE: "Likelihood for the observed data, given the
        parameters."
```

COSMOSIS: A COMPLETE TOOLKIT

- CosmoSIS parallelism with OpenMP and MPI
 - develop a program on your laptop
 - without change, run using thousands of cores on an HPC cluster
- Tools for diagnosis of convergence, thinning, etc.
 - Gelman-Rubin statistic, auto-correlation length test
 - Continue sampling from a previous chain
- Tools for analysis of posterior densities
 - single parameters and two-parameter posterior density plots
 - Basic statistic of the chains and covariances
- Integration with diverge community supported codes

SOME LESSONS LEARNED (OR RE-LEARNED)



Cosmologists are learning. We see the value and feasibility of well-controlled software, with strong control over versioning and binary compatibility.



Contribution and sharing increases. Open-source model for contribution of modules (with attribution for work) has helped attract interest in sharing code.



HEP might consider adopting a similar attribution concept to help encourage sharing (and rewarding the developers of) useful software. Multi-language systems lower the bar on programming expertise for contribution.

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**KEEP
CALM
and
BE
MODULAR**

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Additional temp Slides.