



Introduction and Overview

Sergei Gleyzer, Lorenzo Moneta

TMVA Developers Meeting September 15, 2016



Outline



- Status and Overview
- Release plans
- Latest developments



Introduction



Today's meeting aims to:

- Bring together TMVA developers
 - -Past, present and future
 - Hopefully make it a regular occurrence
 - -More open for anyone interested to attend or contribute



Overview



Today's topic: latest developments in TMVA

- -A lot of recent development (2015-2016)
- Design improvements, new features and functionality
- -Significant involvement of S.G, L.M., Ph.D. students, GSoC, other contributors, IML



TMVA Future



One year ago: Future of TMVA document drafted Future of TMVA 16 09 2015.pdf

In the beginning of IML

- HEP Community inter-experimental review and consensus to what was missing and needed to improve
 - Addresses important points about design, performance and desired features



Excerpt 1



The future of TMVA (Draft version 16/09/2015)

Introduction:

- TMVA is the ROOT-integrated package for Machine Learning (ML)
- Commonly used in many published HEP analyses
- In production software of the two major LHC experiments (ATLAS/CMS)
- Provides the first point of contact for people in HEP trying to use ML
- Has basic neural networks, boosted decision trees, etc
- Provides a common interface and associated support very useful to HEP
- Written about 10 years ago, and ML has evolved significantly in that time
 - Originally written to introduce ML techniques to the HEP community
 - It has now fulfilled that purpose time to move to the next stage

TMVA use cases:

- Standard analysis users (exotics, SUSY, etc)
 - Happy with standard BDT, etc
 - Would benefit from integration of modern algorithms and full TMVA support
- Precision analysis or performance users (for example: b-tagging)
 - Want the best performance possible
 - Willing to invest significant time into cutting edge algorithms
 - Already willing to work with ML algorithms which are not yet in TMVA
 - Would benefit from having a generic TMVA interface to make the process more straightforward that includes a consistent toolkit for evaluation/monitoring
- Advanced users and other interested parties
 - Are willing to probe the limits of what is possible in TMVA
 - Are potential future TMVA developers or at least contributors



Excerpt 2



Core requirements:

- The core TMVA package should provide a set of competitive and simple algorithms for standard HEP analysis usage
 - XGBoost is a promising C++ package for integration as the core BDT algorithm
 - Other core algorithms should also be updated
- TMVA interfaces for R and python (with support libraries) for high-performance use
 - Allows usage of modern ML packages for performance users
- Provide full and straightforward separation of training, testing and application
 - Packages which are not simple to integrate with TMVA can then be trained externally and the results can be applied through TMVA

Modernising TMVA:

- Flexibility
 - The code should be made more modular, such that adding interfaces is straightforward
 - Significant progress has already been made by the RTMVA group
 - The core should be more flexible, allowing for decoupling for datasets/methods/variables in contrast to the current approach
 - The new re-design by the RTMVA group addresses this issue
- Computational Performance
 - The core code should be redesigned for improved computational performance
 - The C++ standard and programming techniques have been substantially updated in the past decade
 - Change matrix algebra to something like eigen which links to kernel level packages (ATLAS, BLAS)



Excerpt 3



Desired Features:

- Cross-validation
 - Standard in ML
 - New redesign by the RTMVA team allows easy implementation due to feature/method/dataset decoupling
- Additional information for Analyzer:
 - Variable importance, accurate feature ranking
 - FAST algorithm for feature importance currently being integrated by the RTMVA team with the new redesign.
- Parallelization
 - Many places where it applies, the RTMVA team is currently working on a general prototype
 - Thread safety for multi-threading (important for production)
- GPU support for the most computationally intensive algorithms
- Alternative input file types to more easily work with ML community (example: HDF5)
- A high-statistics sample for testing purposes: the current sample within TMVA is not adequate for studying modern algorithm performance
- Ability to output a standalone c++ code/executable without additional dependencies
- Expert users should be able to pause and resume training after tweaking hyperparameters as is done in the ML community
- Make it easier for the ML community to contribute directly to TMVA such as through a GitHub repository which is open to pull requests

How a TMVA redesign affects the three use cases:

All users: improved computational performance and dataset flexibility

Most addresse d this year



Development Goals



Stay true to what made TMVA successful

- By HEP and for HEP
- Method neutrality
- Competitive performance
- Ease of use
 - Introduction of new users
- Continuously improve
 - Address modern challenges with latest ideas



New Features



Modular Design and Interfaces

Deep Learning (CPU + GPU)

Parallelism

- Multi-threading
- Multi-processing
- Spark
- GPUs

Cross-Validation

HyperParameter Tuning

Interactive Training

Unsupervised Learning

Greater integration with Jupyter

2015

2016



Release Plans



Next Release:

- With next ROOT release at the end of September
 - Will include some of the features you will see today
 - Busy with integration
 - Some of the features will follow shortly



Summary

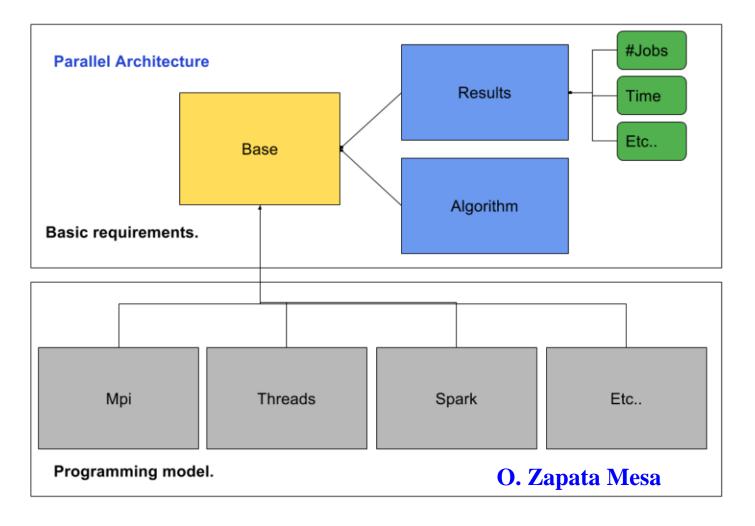


- Many recent developments in TMVA
 - Addressing community-driven review and desired features
 - People across experiments joining and contributing to this effort (IML)
 - Especially students
 - You will hear about some of their contributions today



UF TMVA Parallelization





15/09/16 Sergei Gleyzer



JUPYTER Notebooks



- Open source web-based application blends code with elements such as text, figures, links
 - Excellent integration of instructions and executable code



- Perfect for interactive analysis and teaching demonstrations of anything that involves code
- Can be run locally, on a server, laptop or smartphone