

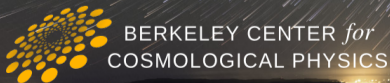
# Where is Deep Learning Impacting Modern Cosmology ?

19th International ACAT Workshop, Saas-Fee, Switzerland

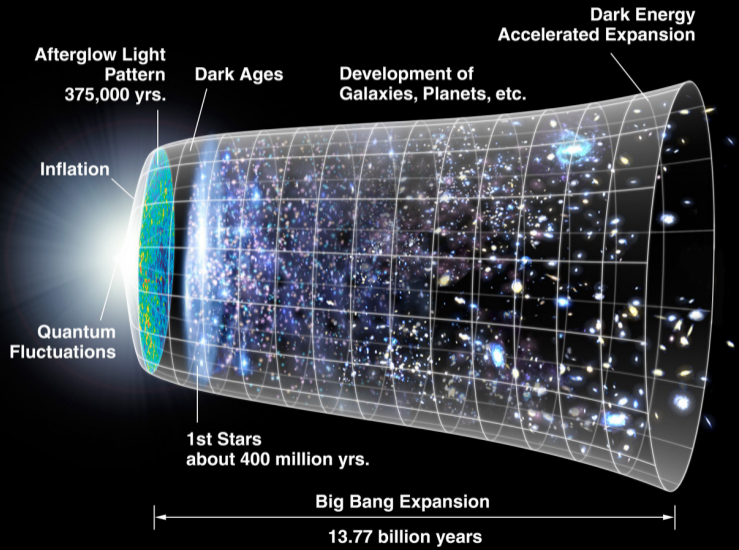
François Lanusse

March 15, 2019

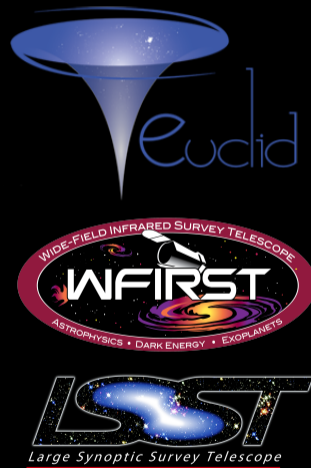
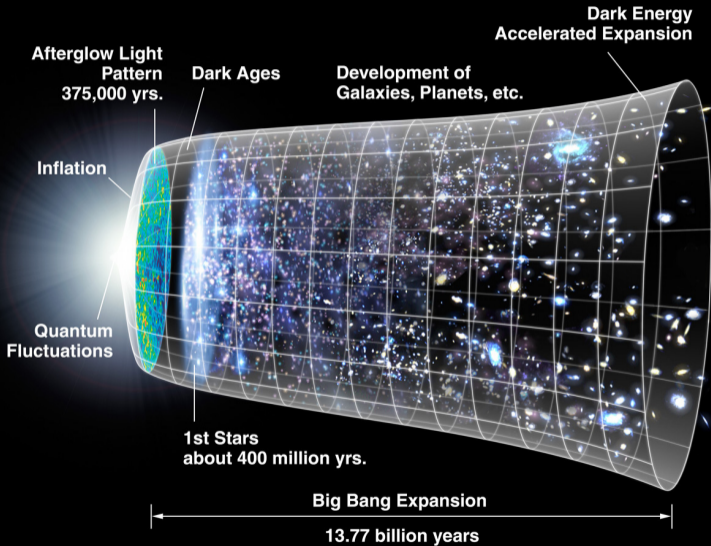
University of California Berkeley  
Lawrence Berkeley National Laboratory



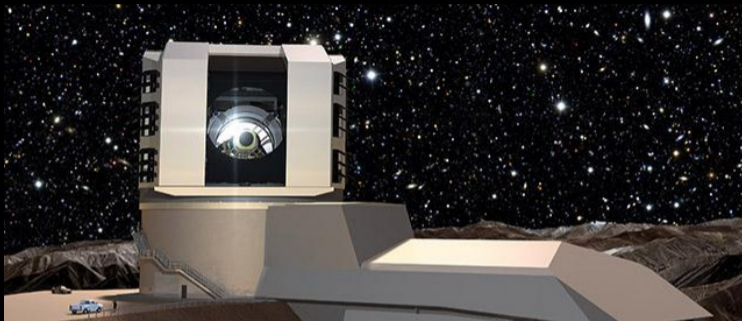
# | the $\Lambda$ CDM view of the Universe



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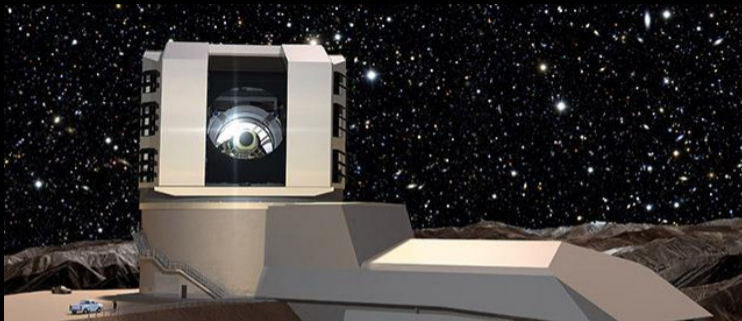
# | the Large Synoptic Survey Telescope



## LSST in a few numbers

- 1000 images each night, each one is 3.2 GB and 40 full moons  
⇒ 15 TB/night for 10 years

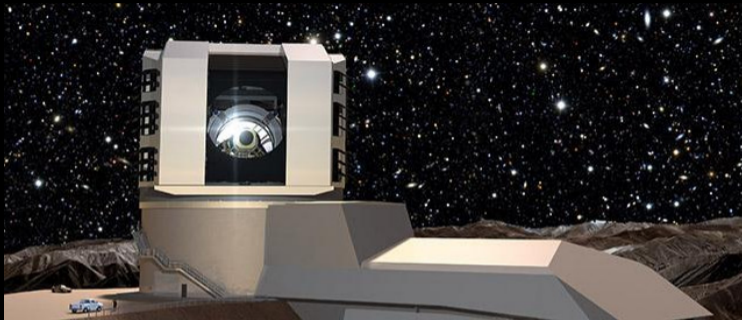
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- Covers 18,000 square degrees (40% of the sky)

# | the Large Synoptic Survey Telescope



## LSST in a few numbers

- 1000 images each night, each one is 3.2 GB and 40 full moons  
⇒ 15 TB/night for 10 years
- Covers 18,000 square degrees (40% of the sky)
- Tens of billions of objects, each one observed  $\sim$  1000 times

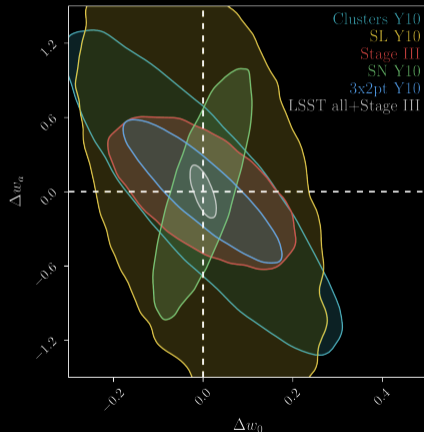
# the challenge for modern surveys

⇒ Modern surveys will provide **large volumes** of **high quality** data

## A Blessing

- Unprecedented statistical power
- Great potential for new discoveries

LSST forecast on dark energy parameters



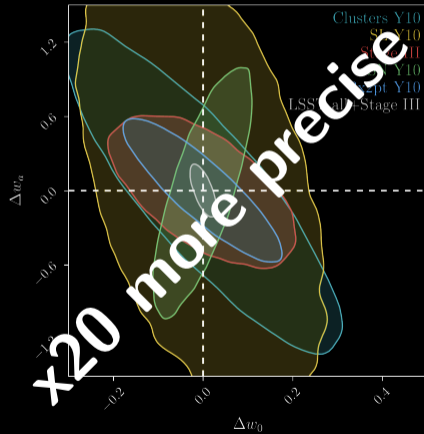
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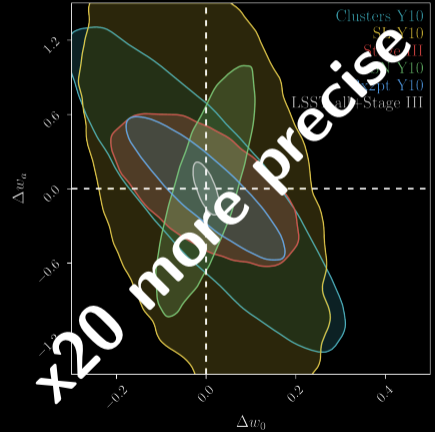
## A Blessing

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- Existing methods are reaching their limits at every step of the science analysis
- Control of systematic uncertainties becomes paramount

LSST forecast on dark energy parameters



# the challenge for modern surveys

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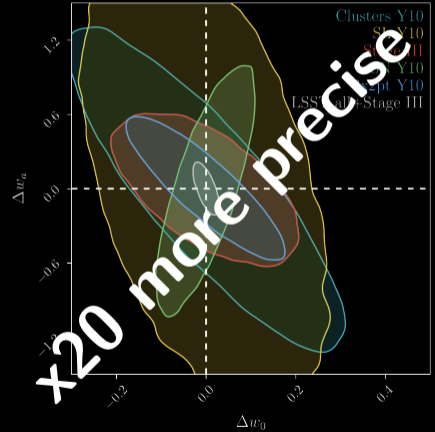
- Unprecedented statistical power
- Great potential for new discoveries

## A Curse

- Existing methods are reaching their limits at every step of the science analysis
- Control of systematic uncertainties becomes paramount

⇒ Dire need for **novel analysis techniques** to fully realize the potential of modern surveys.

LSST forecast on dark energy parameters



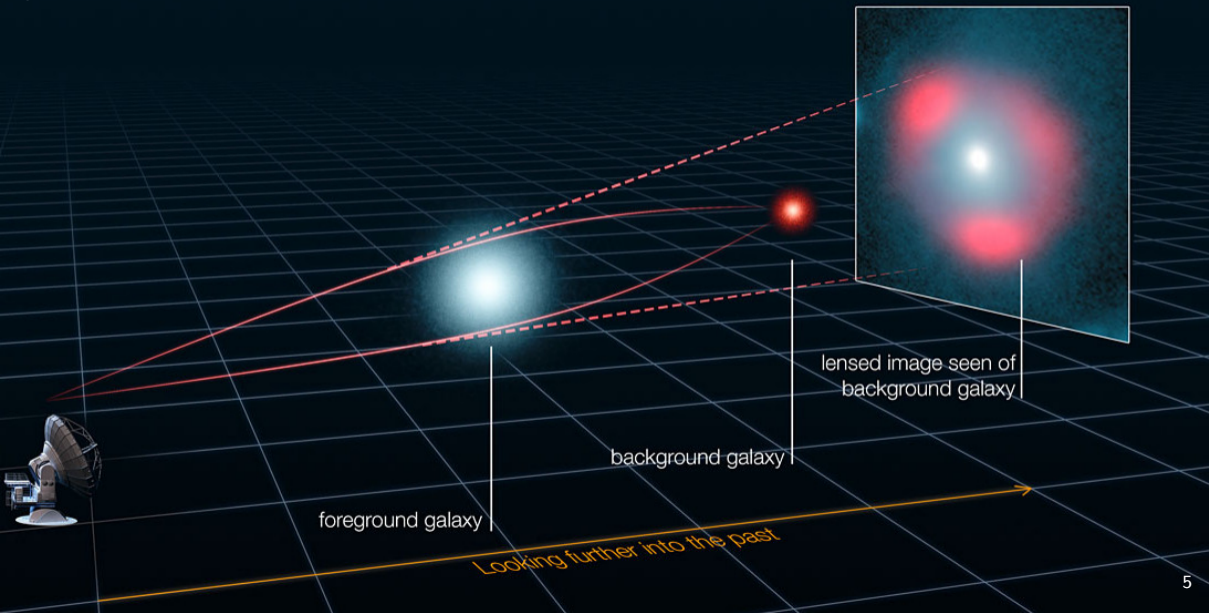
## | Outline of this talk

1. Deep residual networks for the detection of gravitational lenses
2. Graph Convolutional Networks for modelling galaxy properties
3. Towards a New Inference Paradigm with Deep Learning
4. Conclusion

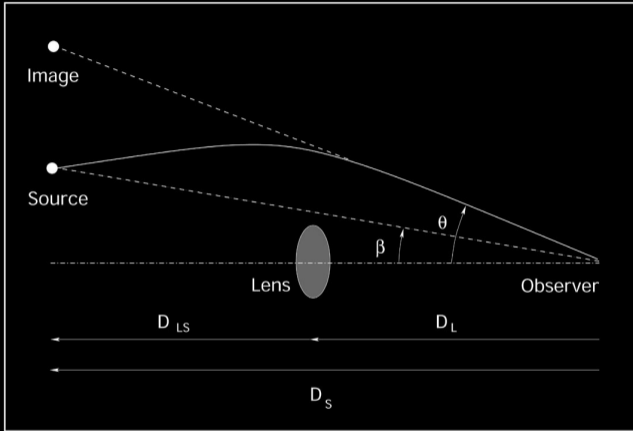
# Deep residual networks for the detection of gravitational lenses

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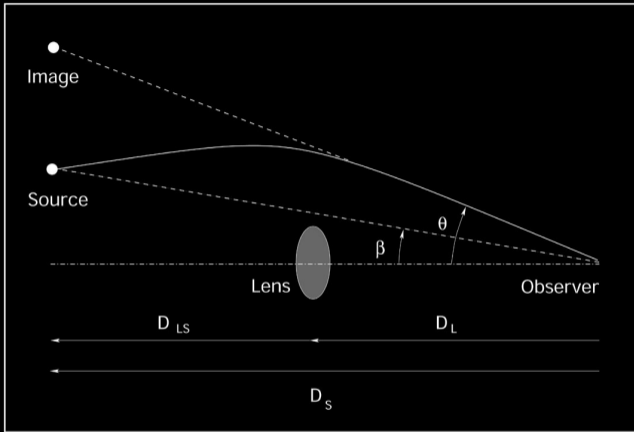
# | Galaxy-Galaxy Strong Lensing



# example of application: gravitational time delays

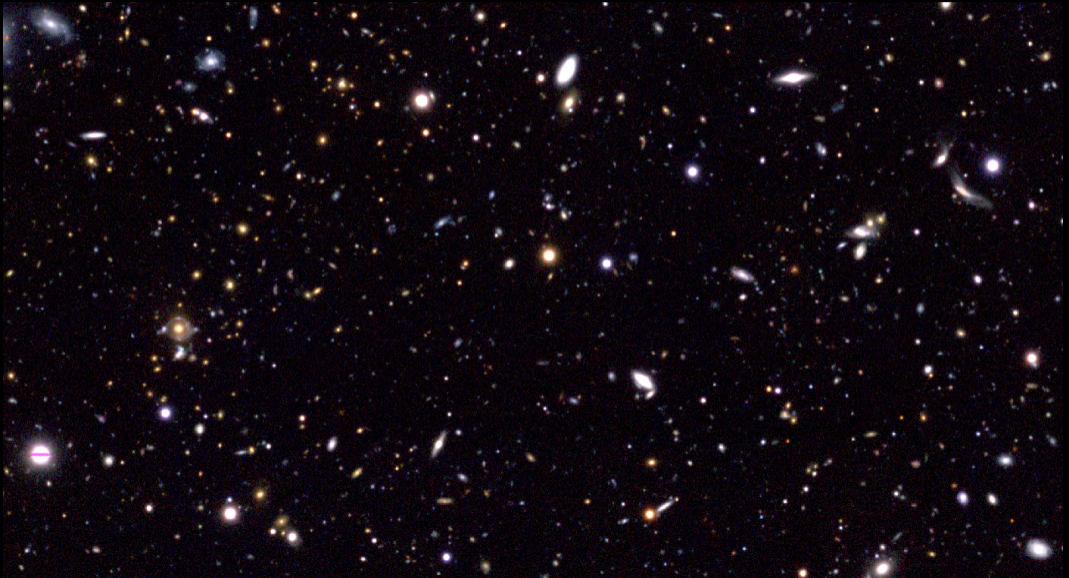


# example of application: gravitational time delays



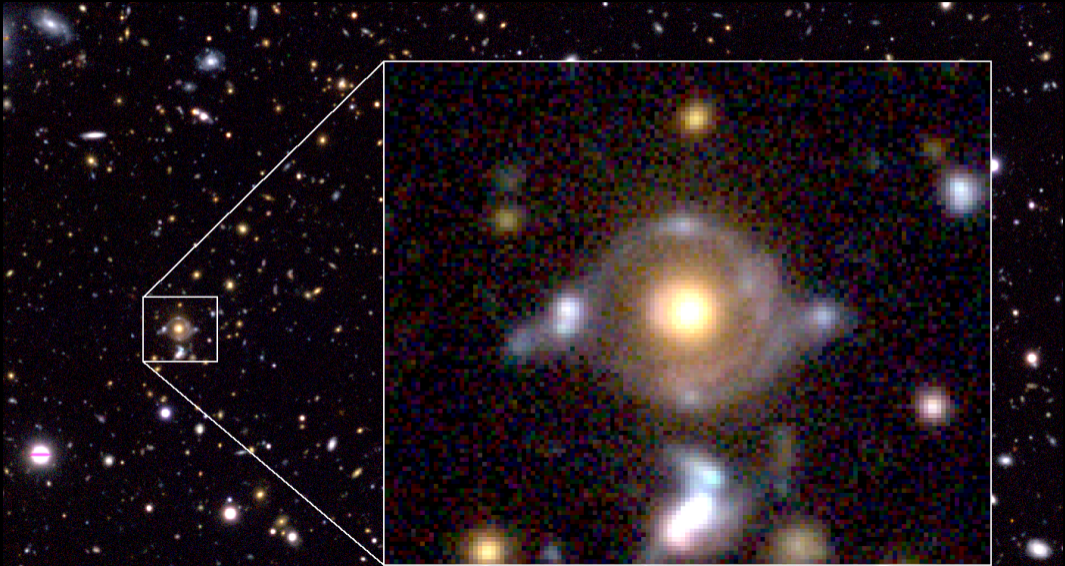
$$\Delta t_{ij} = \frac{1+z_L}{c} \underbrace{\frac{D_L D_S}{D_{LS}}}_{\propto H_0^{-1}} \left[ \frac{(\theta_i - \beta)^2}{2} - \psi(\theta_i) + \frac{(\theta_j - \beta)^2}{2} + \psi(\theta_j) \right]$$

| the problem: finding strong lenses

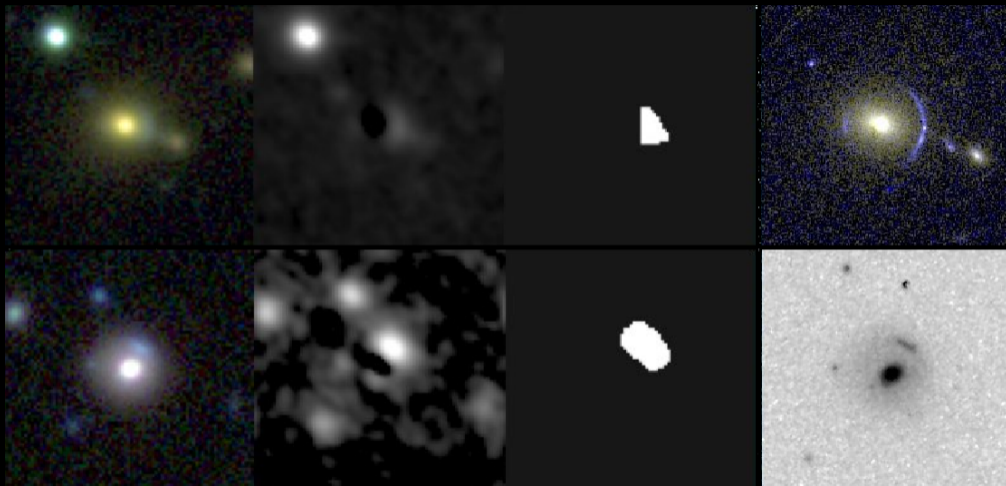




| the problem: finding strong lenses



| automated lens searches: RingFinder (Gavazzi et al. 2014)



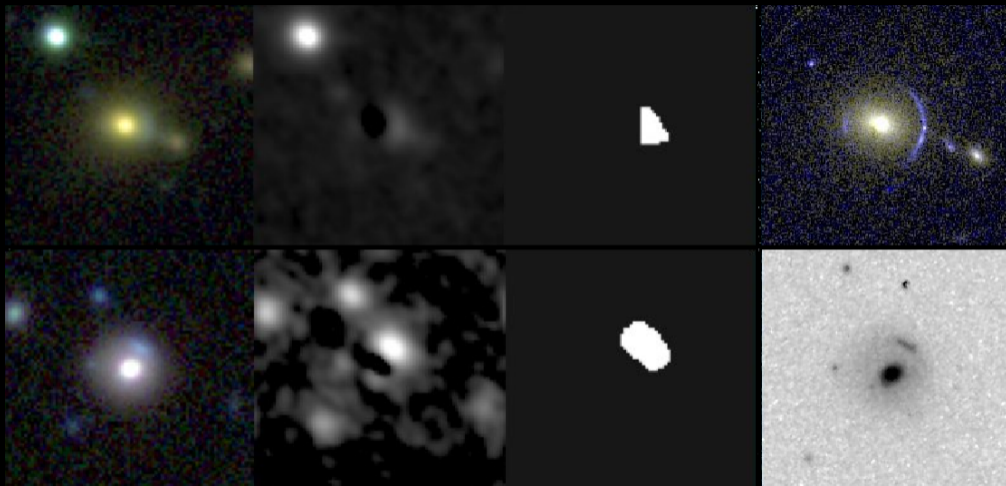
*gri* composite

$g - \alpha i$

detected areas

HST images

| automated lens searches: RingFinder (Gavazzi et al. 2014)



*gri* composite

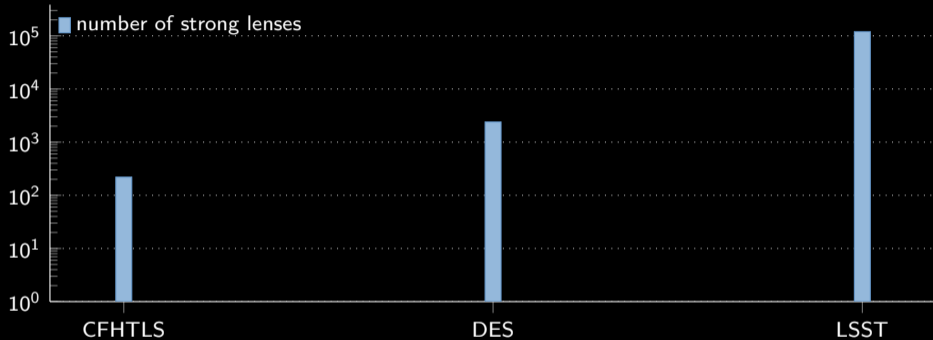
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HST images

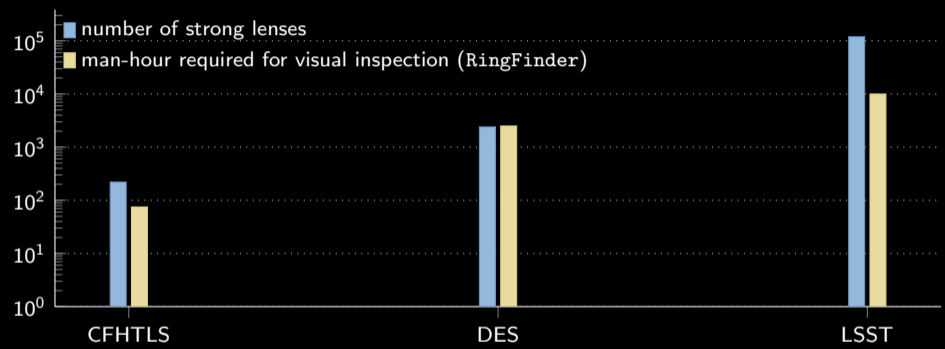
Visual inspection time required:  $\sim 30$  person-minutes / deg<sup>2</sup>

# | extrapolation to future surveys



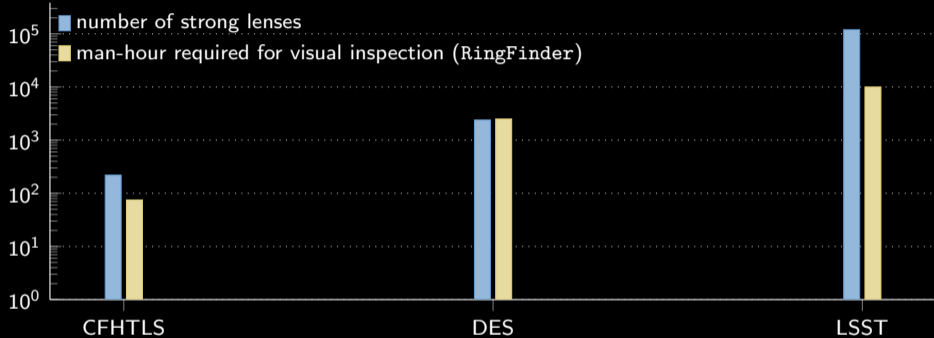
Gavazzi et al. (2014), Collett (2015)

# | extrapolation to future surveys



Gavazzi et al. (2014), Collett (2015)

# | extrapolation to future surveys



Gavazzi et al. (2014), Collett (2015)

$\Rightarrow$  LSST would require an estimated  $10^4$  man-hours.

**How can we robustly detect these rare objects without needing an army of grad students ?**

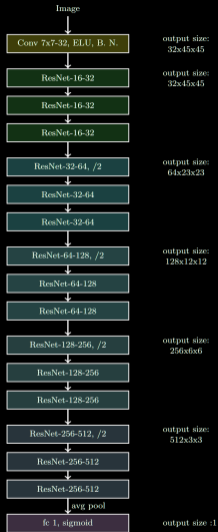
# CMU DeepLens: deep residual learning for strong lens finding



- Deep ResNet (46 layers) with pre-activated bottleneck residual units



# CMU DeepLens: deep residual learning for strong lens finding



output size:  
32x45x45

output size:  
32x45x45

output size:  
64x23x23

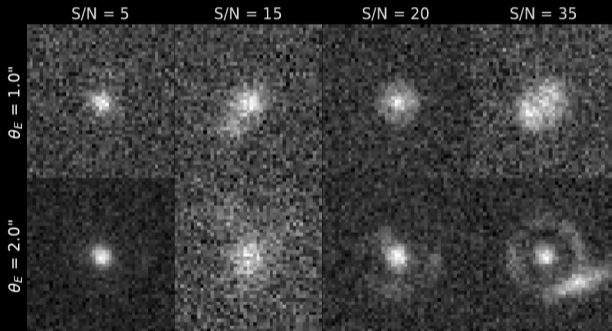
output size:  
128x12x12

output size:  
256x6x6

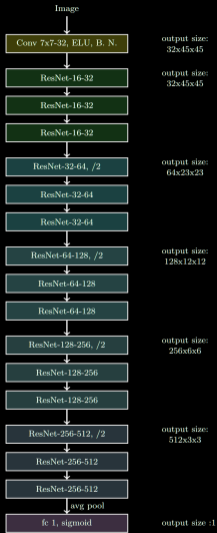
output size:  
512x3x3

output size :1

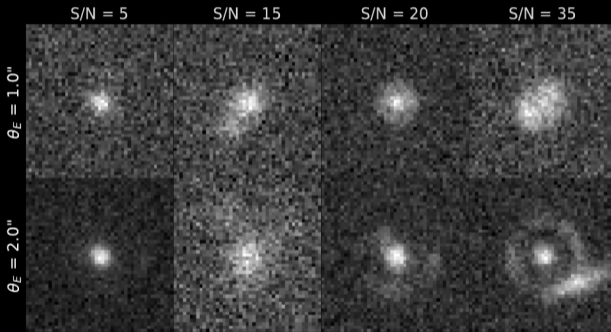
- Deep ResNet (46 layers) with pre-activated bottleneck residual units
- Training on simulated LSST lenses:



# CMU DeepLens: deep residual learning for strong lens finding



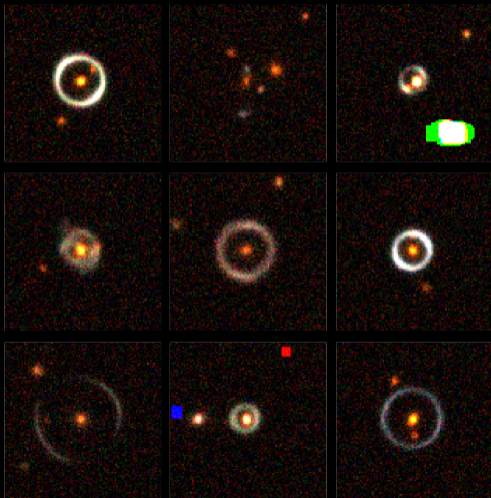
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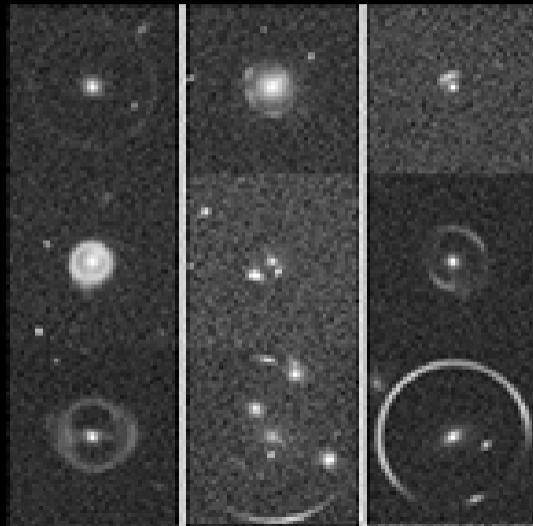
- Classification of 45x45 images in 350  $\mu$ s  
 $\implies$  9 hours to classify a sample of  $10^8$  lens candidates on single GPU

# Euclid strong lens finding challenge

Metcalf, ..., Lanusse, et al. (2018)



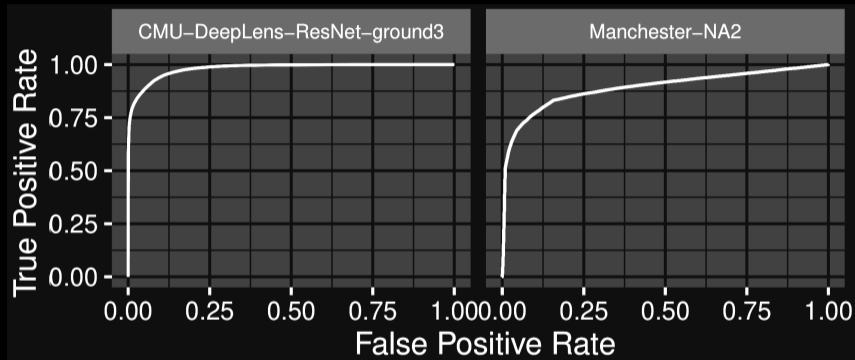
Ground based simulations



Space based simulations

# Euclid strong lens finding challenge

Metcalf, . . . , Lanusse, et al. (2018)



- CMU DeepLens wins over 24 other methods (including other CNN methods) in space and ground challenge.
- Significantly **outperforms human classification accuracy**.

## | takeaway message

### Deep Learning for Low Level Processing

- An example of Deep Learning allowing us to handle the volume and data rate at the image level

## | takeaway message

### Deep Learning for Low Level Processing

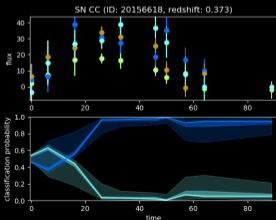
- An example of Deep Learning allowing us to handle the volume and data rate at the **image level**
- Our automated lens finder is faster and more reliable than human volunteers.
  - Larger and more robust samples for the science analysis.

# | takeaway message

## Deep Learning for Low Level Processing

- An example of Deep Learning allowing us to handle the volume and data rate at the **image level**
- Our automated lens finder is faster and more reliable than human volunteers.
  - Larger and more robust samples for the science analysis.

Many other applications of classifications, for instance for time series classification:



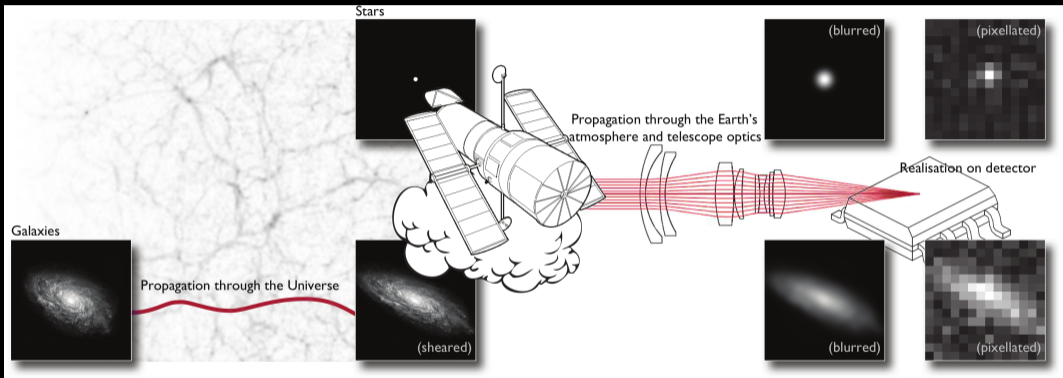
- Bayesian Recurrent Neural Networks for supernovae detection (Moller & De Boissiere, 2019), arXiv:1901.06384

# **Graph Convolutional Networks for modelling galaxy properties**

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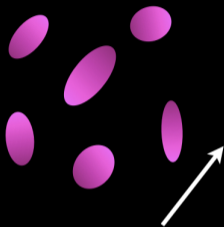
# weak gravitational lensing and the intrinsic alignment of galaxies



# | weak gravitational lensing and the intrinsic alignment of galaxies



Galaxies randomly distributed



Slight alignment

$$\epsilon = \epsilon_j + \gamma \text{ with } \langle \epsilon_j \epsilon_j' \rangle = 0$$

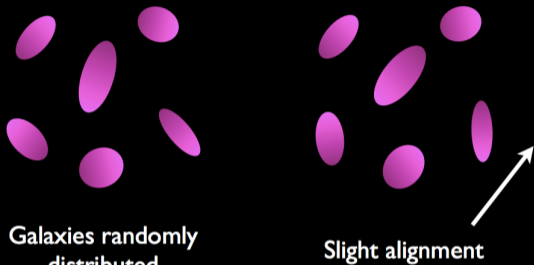
# weak gravitational lensing and the intrinsic alignment of galaxies



$$\epsilon = \epsilon_i + \gamma \text{ with } \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{not completely true}} = 0$$

$$\underbrace{\langle \epsilon \epsilon' \rangle}_{\text{measured}} = \underbrace{\langle \gamma \gamma' \rangle}_{\text{cosmological signal}} + \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{II}} + \underbrace{\langle \gamma \epsilon'_i \rangle + \langle \epsilon_i \gamma' \rangle}_{\text{GI}}$$

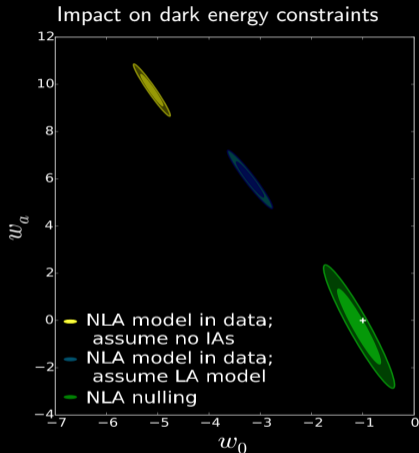
# weak gravitational lensing and the intrinsic alignment of galaxies



Galaxies randomly distributed

Slight alignment

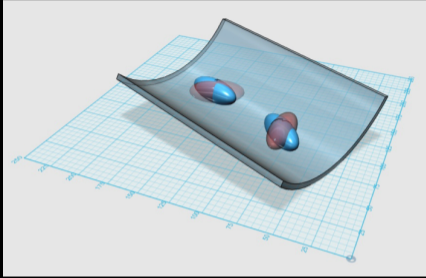
$$\epsilon = \epsilon_i + \gamma \text{ with } \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{not completely true}} = 0$$



Kirk et al. (2015)

$$\underbrace{\langle \epsilon \epsilon' \rangle}_{\text{measured}} = \underbrace{\langle \gamma \gamma' \rangle}_{\text{cosmological signal}} + \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{II}} + \underbrace{\langle \gamma \epsilon'_i \rangle + \langle \epsilon_i \gamma' \rangle}_{\text{GI}}$$

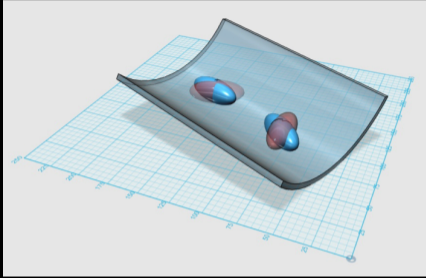
# | why does this happen ?



Kiessling et al. (2015)

- Tidal interactions with local gravitational potential  
⇒ Can be analytically modeled on large scales

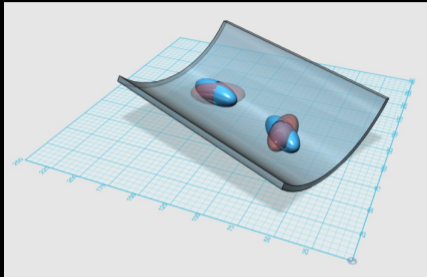
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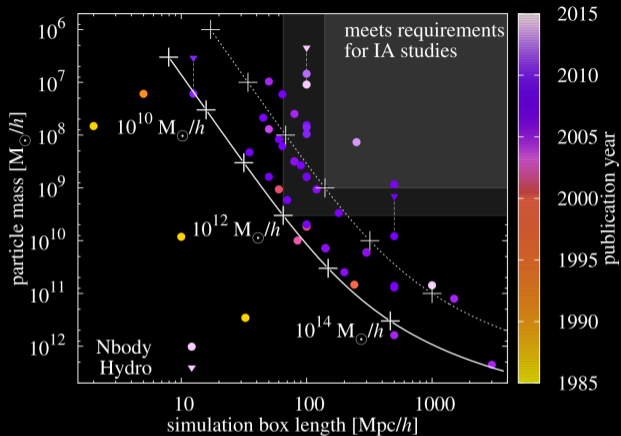
Kiessling et al. (2015)

- Tidal interactions with local gravitational potential  
⇒ Can be analytically modeled on large scales
- Much more complicated in details, impacted by **baryonic physics**

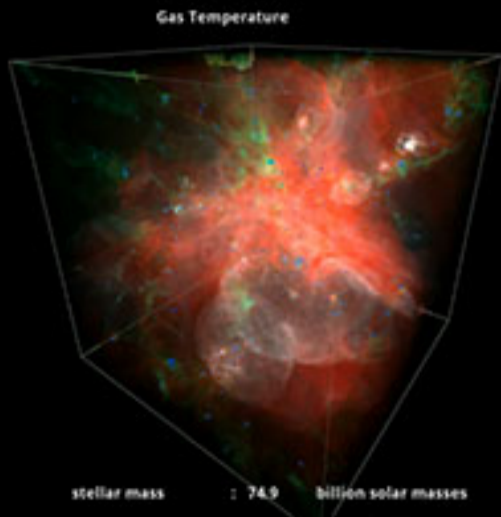
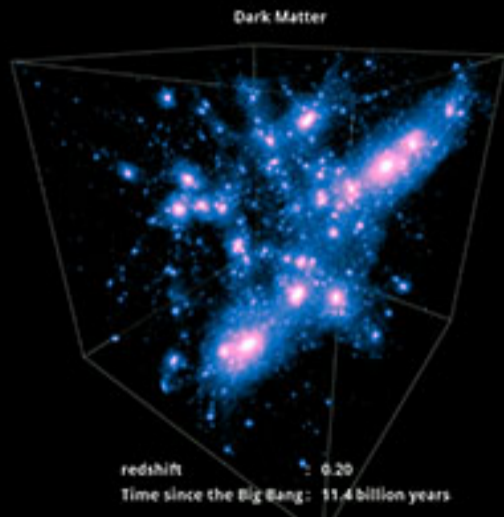
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Kiessling et al. (2015)



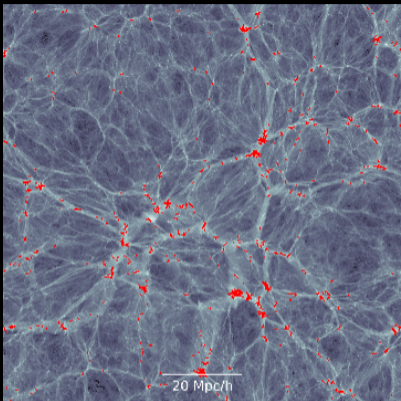
# | why galaxy alignments are complicated





**How to produce mock galaxy catalogs on large cosmological volumes with realistic alignments ?**

# | inpainting intrinsic alignments on N-body simulations

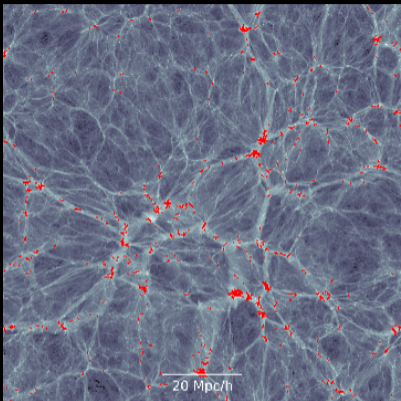


Massive Black II (Khandai et al, 2015)

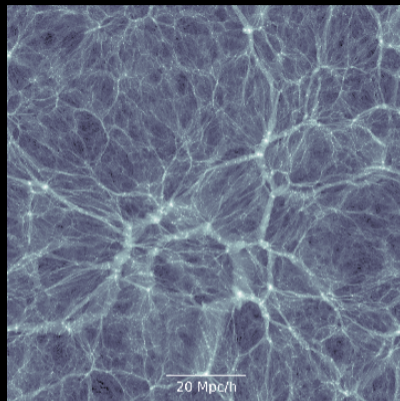
Image credit: Tenneti et al. (2015)

$$p(\vec{a}_{3D} \mid x_{DM}, M_{DM}, \dots)$$

# inpainting intrinsic alignments on N-body simulations



Massive Black II (Khandai et al, 2015)

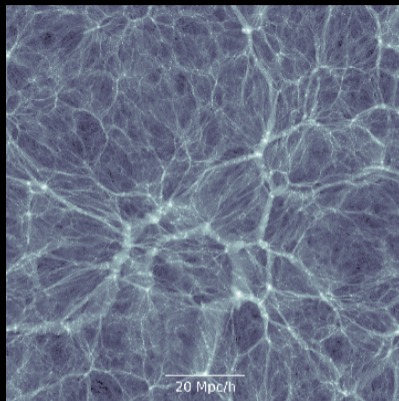
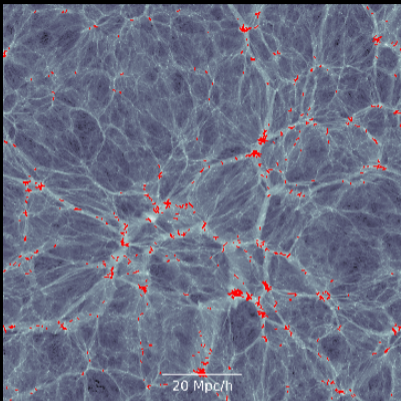


Dark Matter Only

Image credit: Tenneti et al. (2015)

$$\text{gal} \sim p(\vec{a}_{3D} \mid x_{DM}, M_{DM}, \dots)$$

# | inpainting intrinsic alignments on N-body simulations

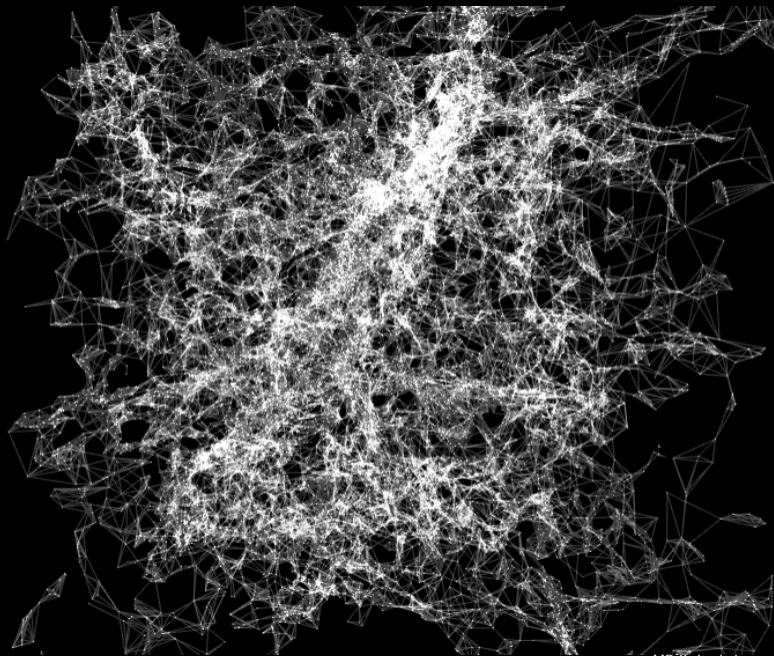


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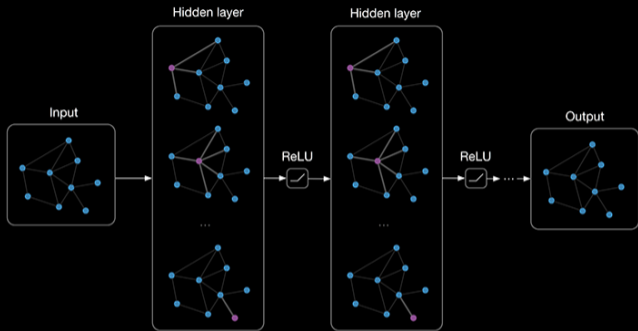
Image credit: Tenneti et al. (2015)

$$\text{gal} \sim p(\vec{a}_{3D} \mid x_{DM}, M_{DM}, \dots)$$

⇒ How to **model** and **sample** from this conditional distribution ?



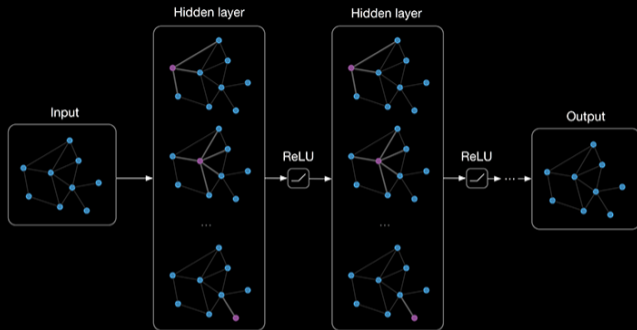
# Graph Convolutional Networks (Kipf & Welling, 2017)



Computation of the activation  $y_i$  for a node  $i$  in the graph:

$$y_i = b + \underbrace{W_0 h_i}_{\text{self-connection}} + \underbrace{\sum_{j \in \mathcal{N}_i} w_{i,j} W_1 h_j}_{\text{average over neighbors}}$$

# Graph Convolutional Networks (Kipf & Welling, 2017)

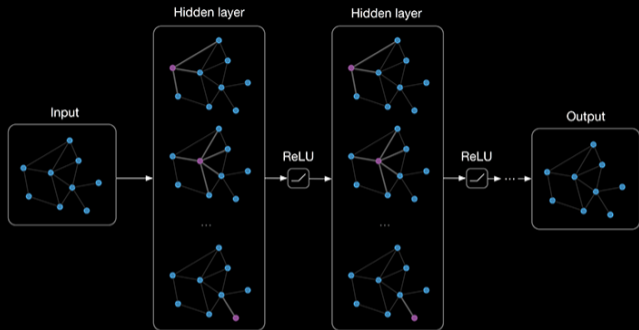


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- Approximation of a spectral convolution on the graph, restricted to first neighbors  
⇒ Only requires one multiplication by the sparse graph adjacency matrix

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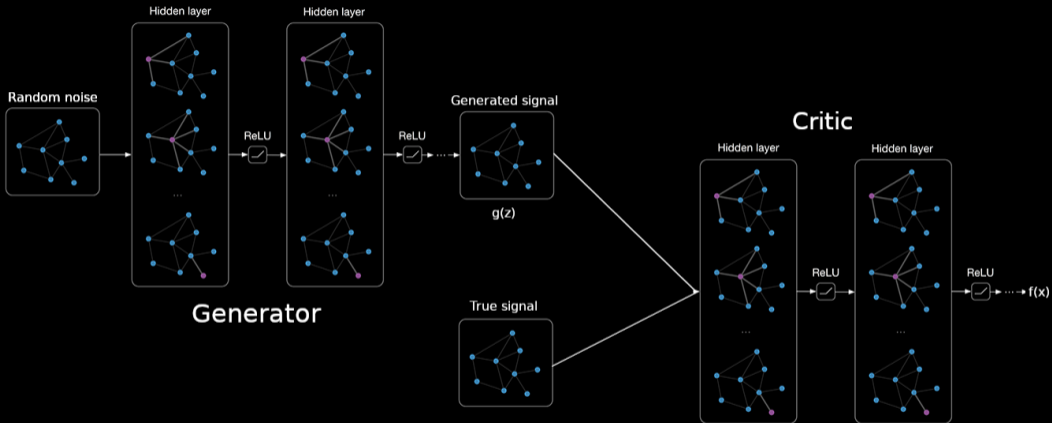
$$y_i = b + \underbrace{\mathbf{W}_0 h_i}_{\text{self-connection}} + \underbrace{\sum_{j \in \mathcal{N}_i} w_{i,j} \mathbf{W}_1 h_j}_{\text{average over neighbors}}$$

- Approximation of a spectral convolution on the graph, restricted to first neighbors  
⇒ Only requires one multiplication by the sparse graph adjacency matrix
- To preserve information about the respective 3D positions of the nodes, we introduce a directional graph convolution:

$$y_i = b + \mathbf{W}_0 h_i + \sum_{m=1}^M \sum_{j \in \mathcal{N}_i} q_m(\mathbf{x}_i, \mathbf{x}_j) w_{i,j} \mathbf{W}_m h_j$$



# Wasserstein Generative Adversarial Networks on graphs

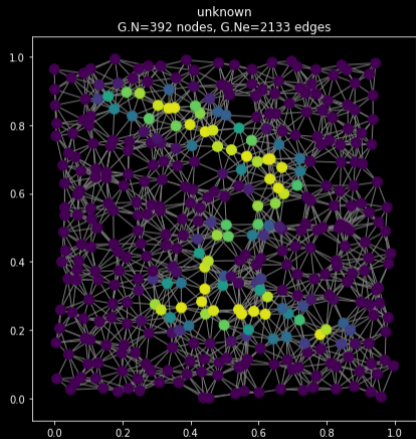


- Simple extension to the graph of a standard Wasserstein GAN, using our graph convolutions

# | proof of concept on MNIST

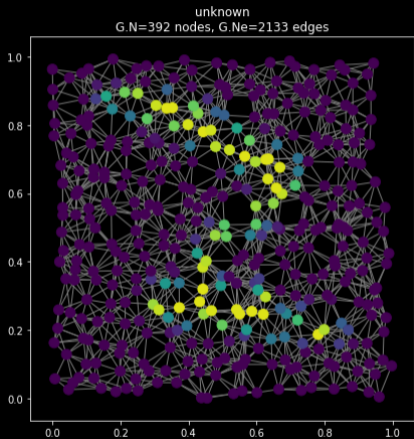
7 2 1 0 4  
1 4 9 5 9  
0 6 9 0 1  
5 9 7 8 4  
9 6 6 5 4

# | proof of concept on MNIST

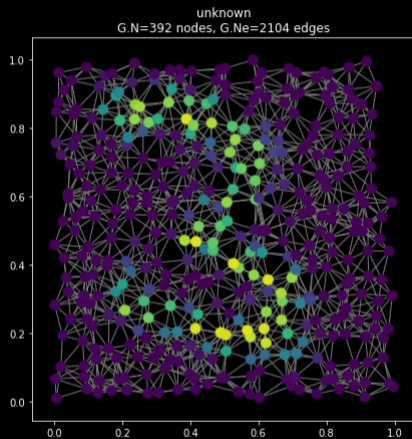


Example of training data

# | proof of concept on MNIST

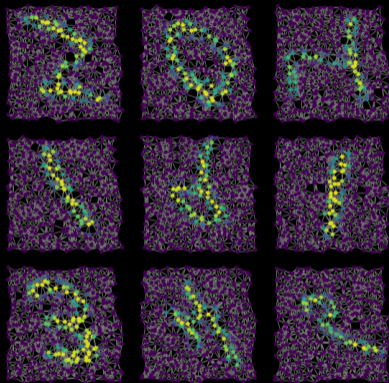


Example of training data

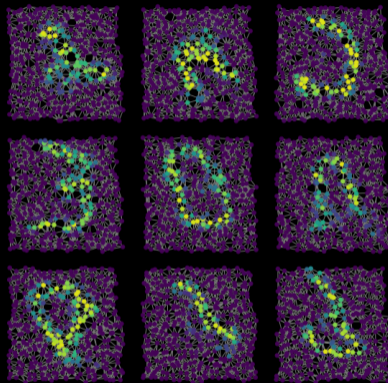


Example of WGAN sample

# | proof of concept on MNIST

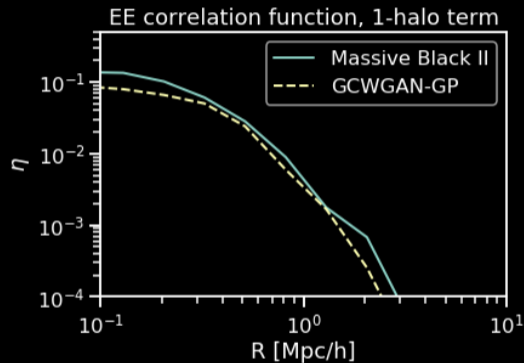
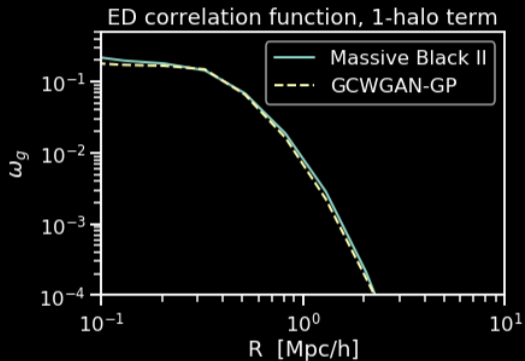


Example of training data



Example of WGAN sample

## application to intrinsic alignments



- Successfully samples 3D galaxy orientations with the correct alignment, just from dark matter information

## | takeaway message

### Deep Learning for Improving Cosmological Simulation

- Exciting new framework to empirically populate large volume simulations with realistic galaxy populations

## Deep Learning for Improving Cosmological Simulation

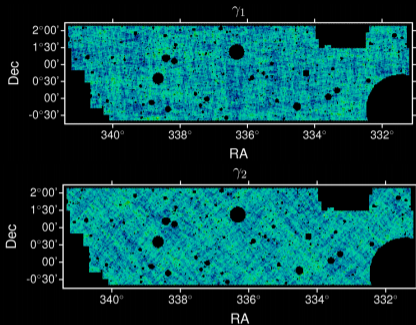
- Exciting new framework to empirically populate large volume simulations with realistic galaxy populations
- Will **add to the realism of cosmological simulations** and allow us to test IA mitigation
  - Being implemented as part of the simulation pipeline for the LSST DESC Second Data Challenge



# Towards a New Inference Paradigm with Deep Learning

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## traditional cosmological inference

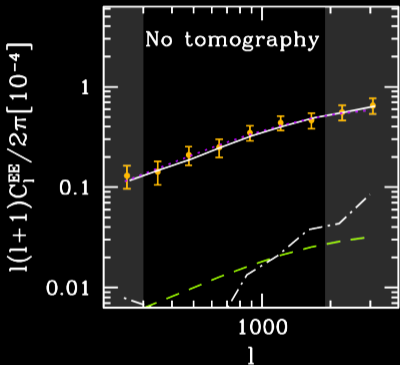


(Alonso et al. 2018)

- Measure the ellipticity  $\epsilon = \epsilon_i + \gamma$  of all galaxies  
 $\implies$  Noisy tracer of the weak lensing shear  $\gamma$

# traditional cosmological inference

HSC cosmic shear power spectrum

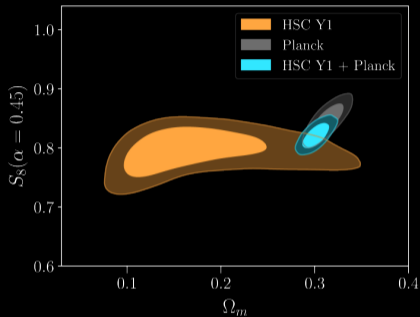


(Hikage, . . . , Lanusse, et al. 2018)

- Measure the ellipticity  $\epsilon = \epsilon_i + \gamma$  of all galaxies  
 $\implies$  Noisy tracer of the weak lensing shear  $\gamma$
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HSC Y1 constraints on  $(S_8, \Omega_m)$



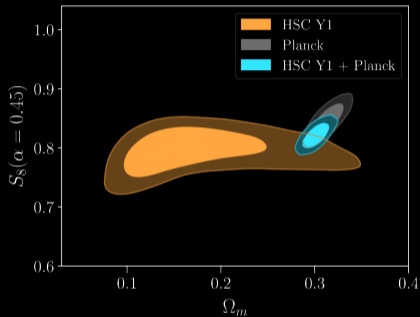
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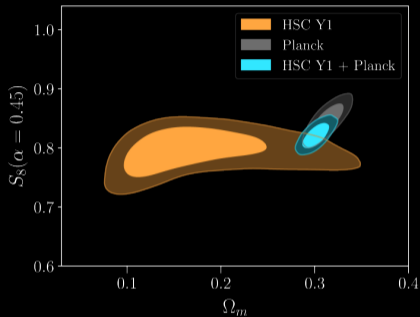
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$\implies$  We are dismissing most of the information!

**Can I use a Deep Learning to perform a proper Bayesian inference without likelihoods?**

## | let us rephrase the question

- I assume a forward model of the observations:

$$p(x) = p(x|\theta) p(\theta)$$

All I ask is the ability to sample from the model, to obtain  $\mathcal{D} = \{x_i, \theta_i\}_{i \in \mathbb{N}}$



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$\implies$  One can asymptotically recover the posterior by optimizing a parametric estimator over the Bayesian joint distribution

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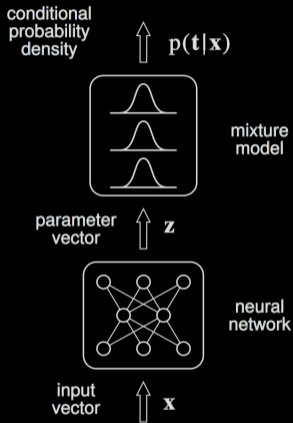
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In the limit of **large number of samples** and **sufficient flexibility**

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⇒ One can asymptotically recover the posterior by optimizing a **Deep Neural Network** over a **simulated training set**

# Neural Density Estimation

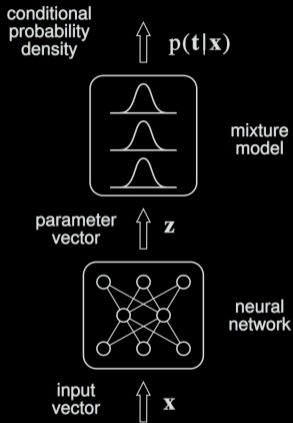


- Mixture Density Networks (MDN)

$$p(\theta|\mathbf{x}) = \prod_i \pi_i(\mathbf{x}) \mathcal{N}(\mu_i(\mathbf{x}), \sigma_i(\mathbf{x}))$$

DELFI method (Alsing et al. 2018) based on Papamakarios & Murray (2016)

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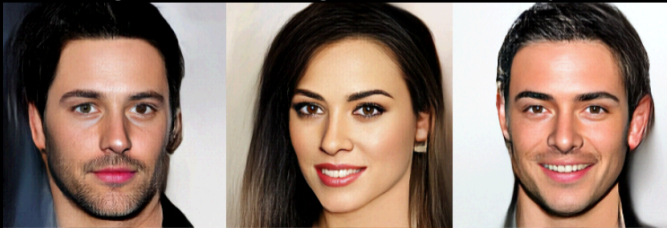


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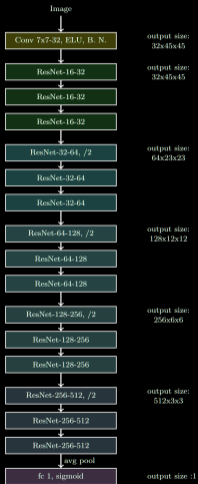
- Flourishing Machine Learning literature on density estimators



Bishop (1994)

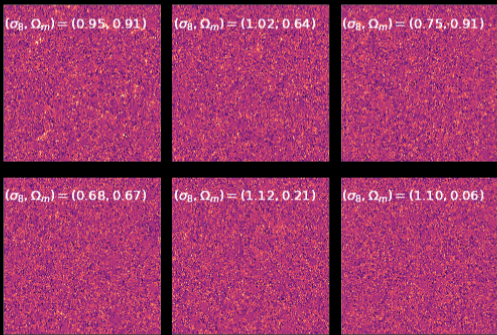
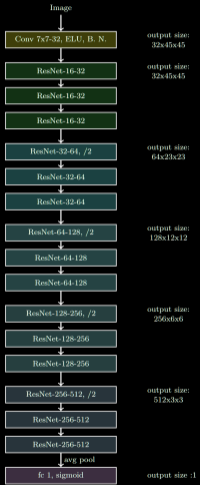
# deep residual network for amortized inference

- Deep Residual Network with mixture density output



# deep residual network for amortized inference

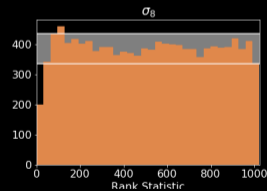
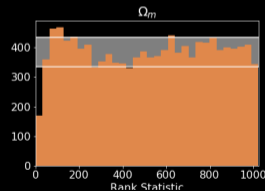
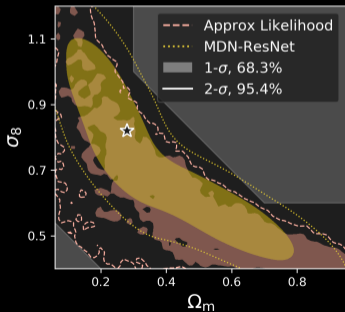
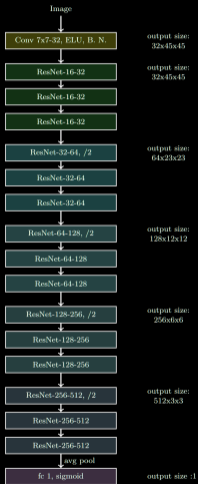
- Deep Residual Network with mixture density output
- Training on raw weak lensing maps simulated for different cosmologies



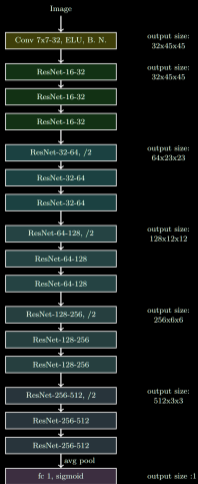


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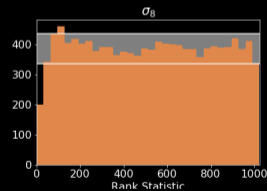
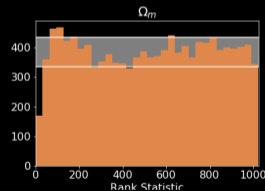
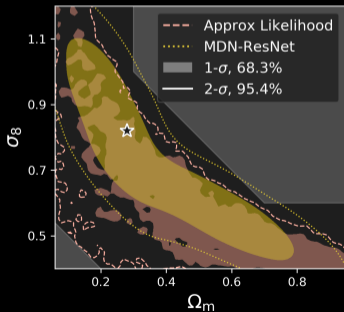
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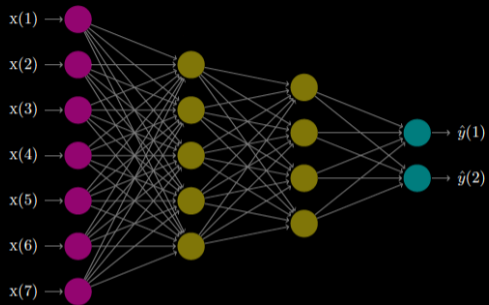


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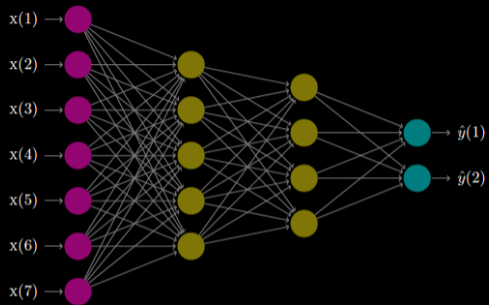


⇒ **Completely automated end-to-end inference methodology**

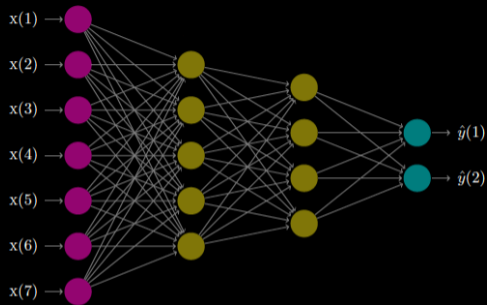
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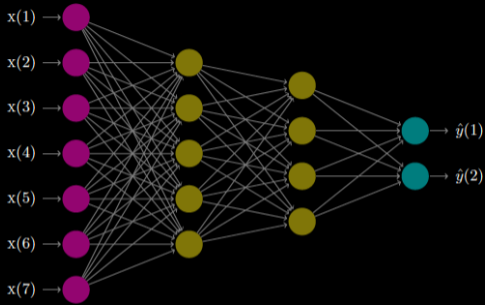
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Variational Mutual Information Maximization

$$I(y; \theta)$$

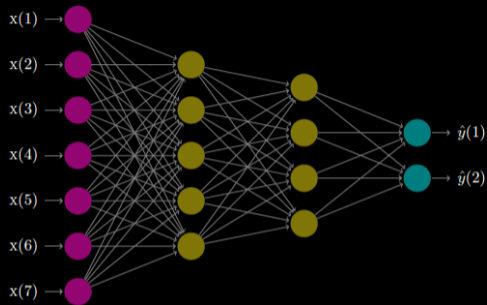
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**Variational Mutual Information Maximization**

$$I(y; \theta) = \mathbb{E}_{(y, \theta)} [ \log p(\theta | y) ] + H(\Theta)$$

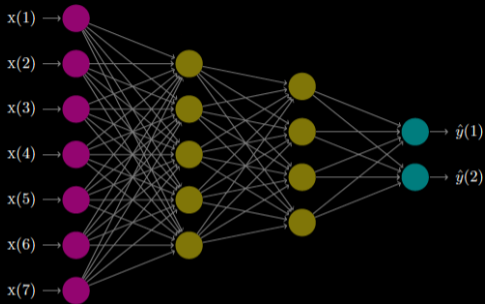
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### Variational Mutual Information Maximization

$$\begin{aligned} I(y; \theta) &= \mathbb{E}_{(y, \theta)} [ \log p(\theta | y) ] && + H(\Theta) \\ &\geq \mathbb{E}_{(y, \theta)} [ \log q_{\phi}(\theta | y) ] && + H(\Theta) \end{aligned}$$

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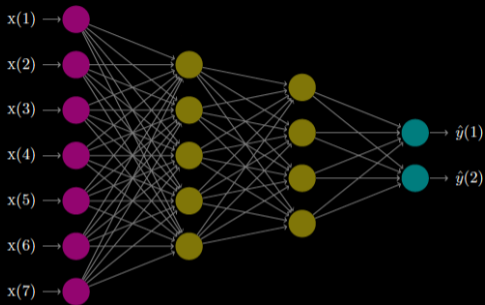
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- Not derived from Fisher information around a fiducial value, asymptotically optimal over the entire parameter space
- Comes for free by training a deep MDN with a bottleneck  
⇒ The learned statistics can then be reused with different Likelihood-Free techniques

### Deep Learning For Cosmological Inference

- This is part of the broader class of **Likelihood-Free Inference** methods
  - Shifts the physics from signal modeling and statistics extraction to simulation

⇒ Will be essential to maximize the scientific return of Stage IV surveys.

# Conclusion

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- New strategies for inference for increasingly complex surveys

**Thank you !**