

# Learning (from) High-dimensional Models

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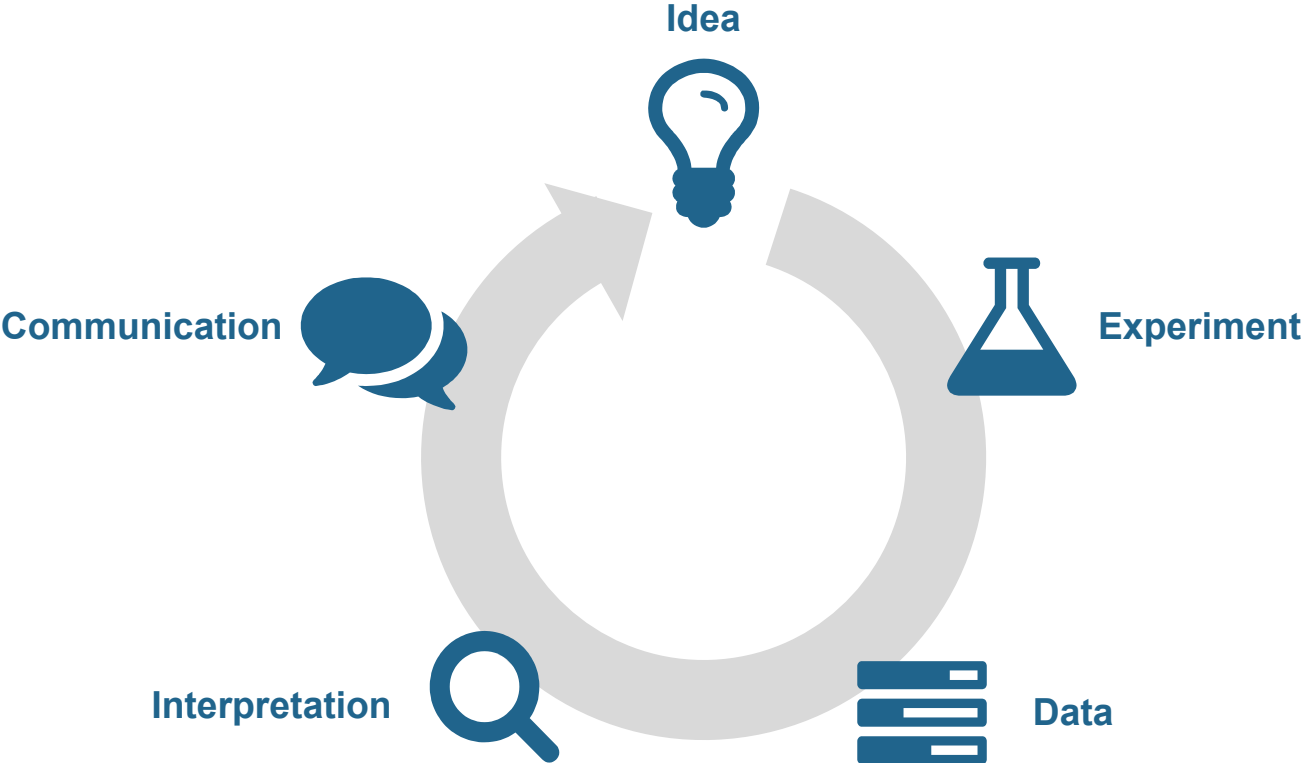
**eScience center**

Radboud University



*How do we do (particle) physics?*

# The Circle of Physics



# The Circle of Physics

Communication



Interpretation



Idea

- Inherently model dependent  
→ different model = different interpretation
- Interpretation of the results in the context of a single model point is computationally very expensive  
→ Simplified models are often used, but



$N^*$



# The Circle of Physics

Communication



Interpretation

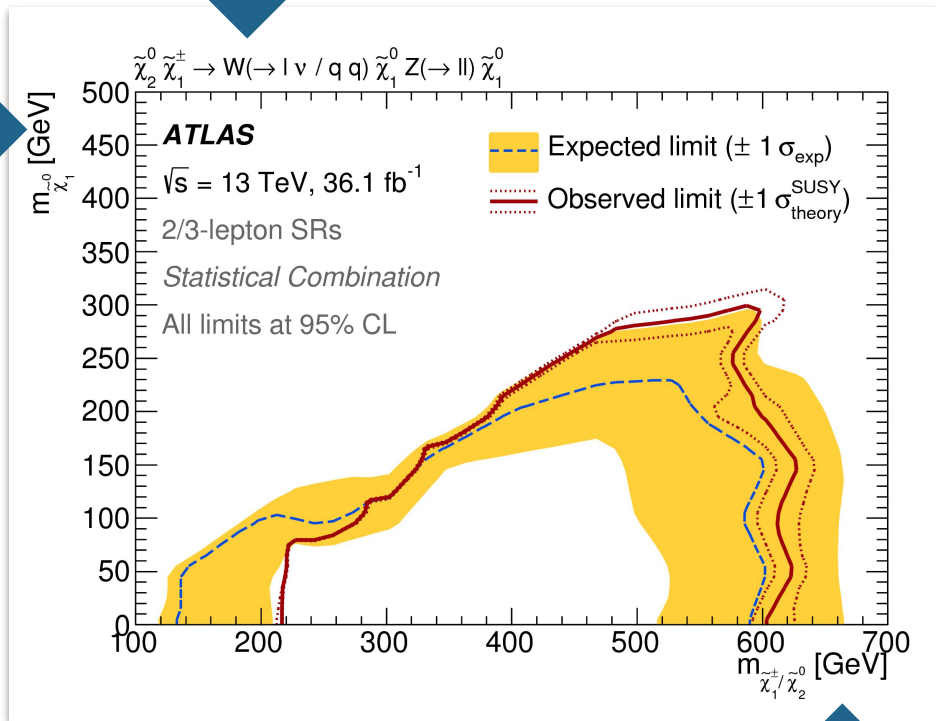


Idea

- Images in papers are inherently 2-dimensional
  - displaying more than 4 dimensions in a plot is difficult
- Simplified models are often used, but at the cost of information loss
- Raw data can be published (e.g. model points + evaluations)
  - Individual results are not extremely useful

Experiment



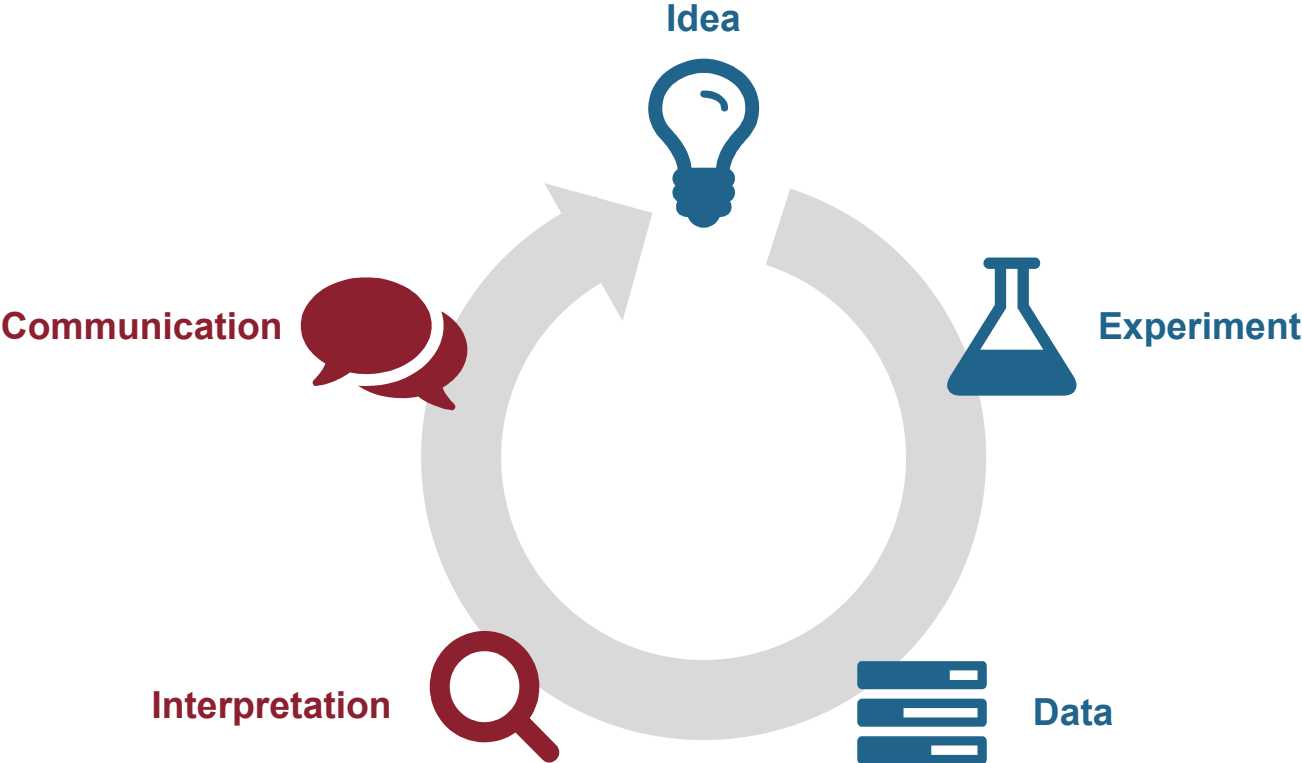


## What if...

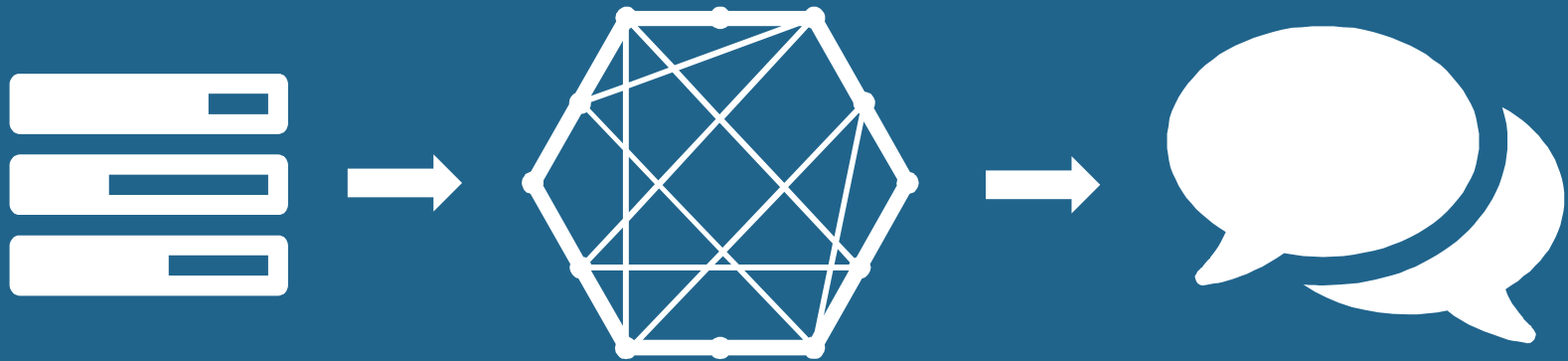
- i don't have a 100% BR to the specified final state?
- i want to know the exclusion in another projection?
- i have the other free parameters set differently?

**Core of the problem:  
 Plotting  $N > 2$  dimensions is hard**

# The Circle of Physics

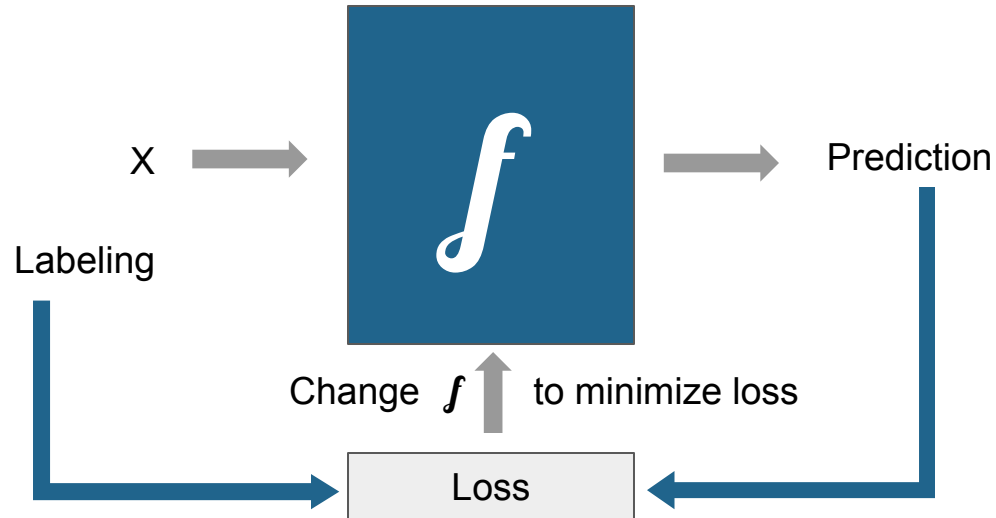


*How to manage our information  
to retain most of it?*





# Machine Learning as a solution

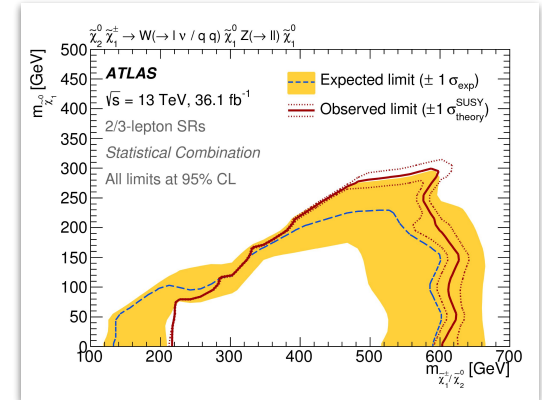


# Machine Learning as a solution

Example



$m_{\text{chargino}}$   
 $m_{\text{neutralino}}$

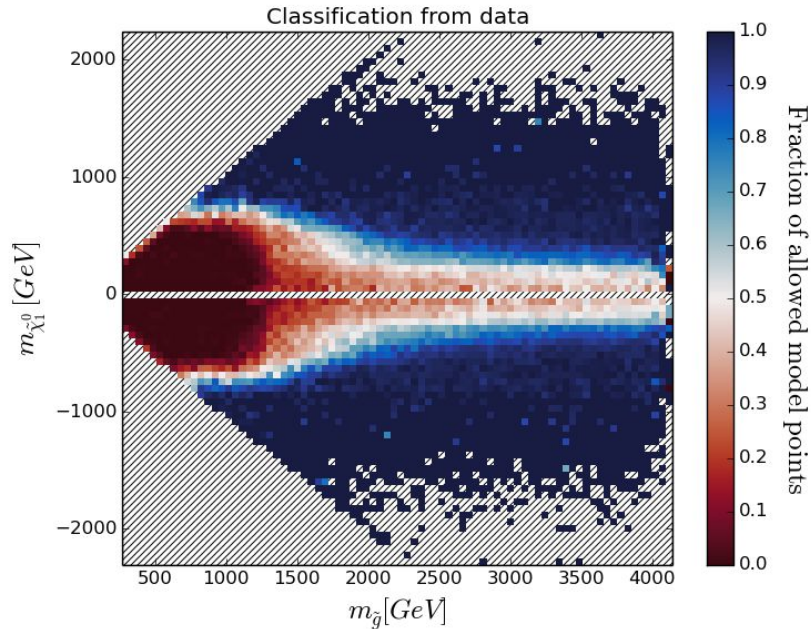


Encodes our model and entire analysis workflow

*But... can be  $N > 2$ ...*

# SUSY-AI as proof-of-principle

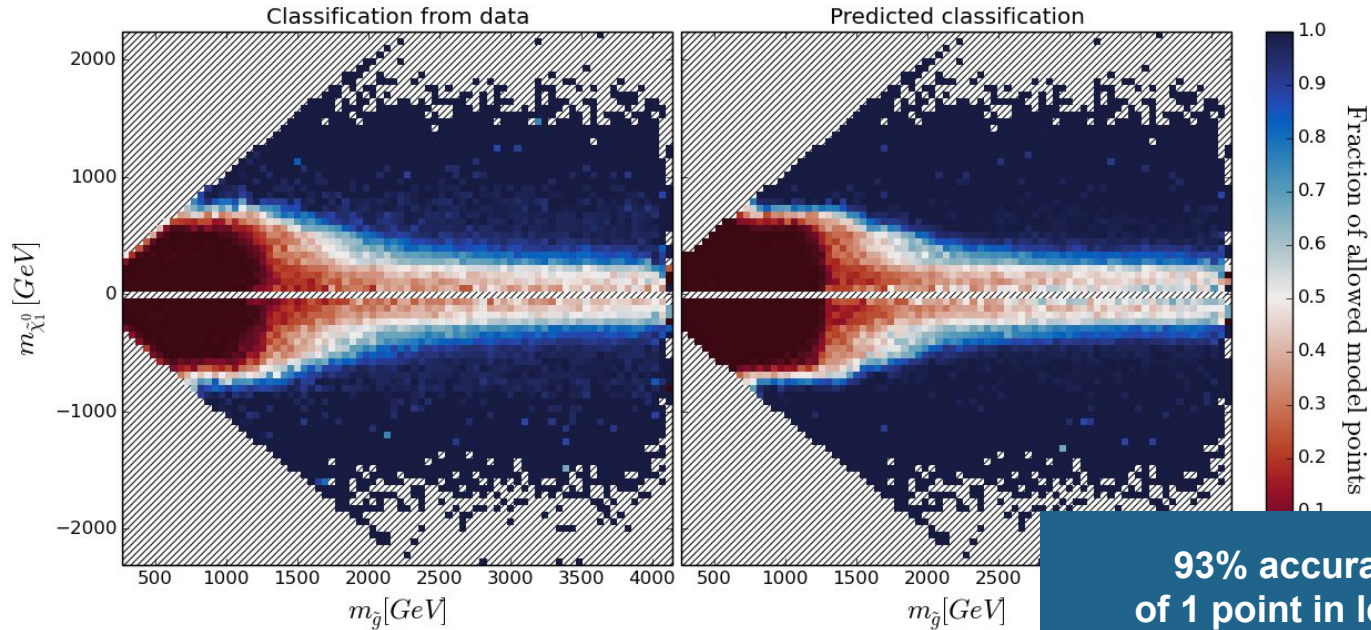
DOI: 10.1140/epjc/s10052-017-4814-9



- pMSSM19
- 300,000 training points  
[10.1007/JHEP10\(2015\)134](https://arxiv.org/abs/10.1007/JHEP10(2015)134)
- Exclusion determined by 22 different analyses
- RandomForest (for the *connaisseurs*)

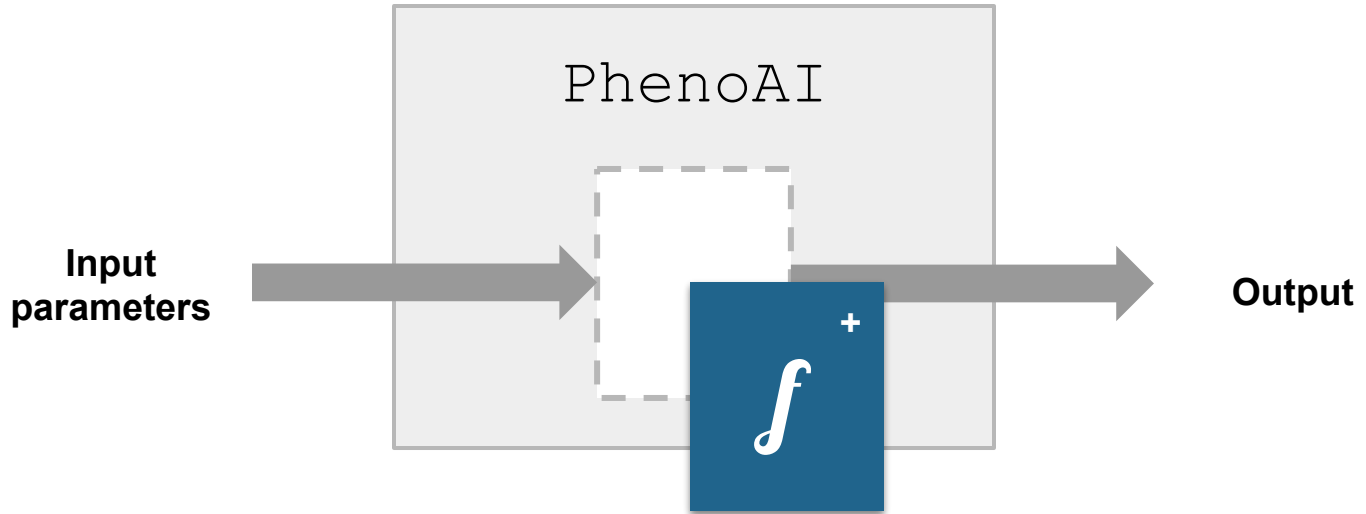
# SUSY-AI as proof-of-principle

DOI: 10.1140/epjc/s10052-017-4814-9



**93% accuracy at a rate  
of 1 point in less than a ms  
in a full 19-dimensional model**

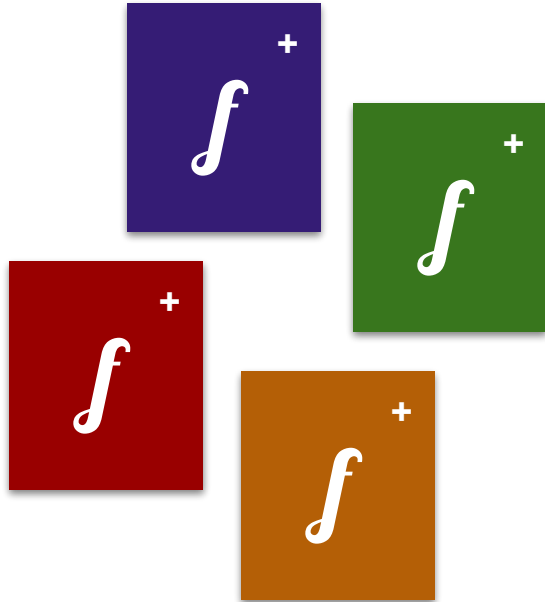
# PhenoAI as natural evolution



Machine Learning is abstracted away:  
**anyone with Python knowledge can use the  
trained models**

Communication of high-dimensional results  
becomes possible:  
**publish a trained algorithm**

# PhenoAnalyses



- Trained algorithms (**Analyses**) still need to be made. You can do this yourself, or...
- ... download one from the Analysis library on the PhenoAI website
- Currently working on Analyses for:
  - Cross Sections
  - Electroweakino
  - Likelihoods from Gambit

# Supported ML libraries

All estimators and models created with Keras/tensorflow and scikit-learn are supported within PhenoAI. We are in the process of adding support for ROOT TMVA models as well.



# PhenoAI *“Pheno for the masses”*

- Stable beta PhenoAI is available via pip3 (`phenoai`) and via the website <http://hef.ru.nl/~bstienen/phenoai>
- Extensive documentation available
- Started to collect algorithms for Analysis library

The screenshot shows the PhenoAI website homepage. The header is dark blue with the text 'PhenoAI'. Below the header is a navigation menu with links for 'About', 'Download', 'Quick Start', and 'Documentation'. The main content area features a large image of a computer keyboard with the text 'Machine Learning for High Energy Physics Phenomenology' overlaid. Below this text are two buttons: 'Learn more' and 'Download'. The current version is listed as '0.1.2 (July 17, 2018)'. A paragraph below describes PhenoAI as a Python package for using, creating, and sharing machine learning algorithms. At the bottom, there are three columns with icons and text: 'Use' (importing algorithms), 'Create' (making own algorithms), and 'Share' (collaborating with others). Each column has a 'More information >>' link.

PhenoAI

About  
Download  
Quick Start  
Documentation

Library  
Analyses

Other  
FAQ

Machine Learning for  
High Energy Physics Phenomenology

Learn more Download

Current version: 0.1.2 (July 17, 2018)

PhenoAI is a Python package that allows the user to easily use, create and share machine learning algorithms from a variety of libraries. This allows ease of use, but also the communication scientific results in high-dimensional parameter spaces.

**Use**  
Import trained Machine Learning algorithms out-of-the-box within the consistent framework of BSM-AI.  
[More information >>](#)

**Create**  
Make your own algorithms and convert them to a BSM-AI format to easily use them in a production environment.  
[More information >>](#)

**Share**  
Collaborate with others and share your results in algorithm format to allow use of your full-dimensional results.  
[More information >>](#)



*But what about data?*

# Data publishing

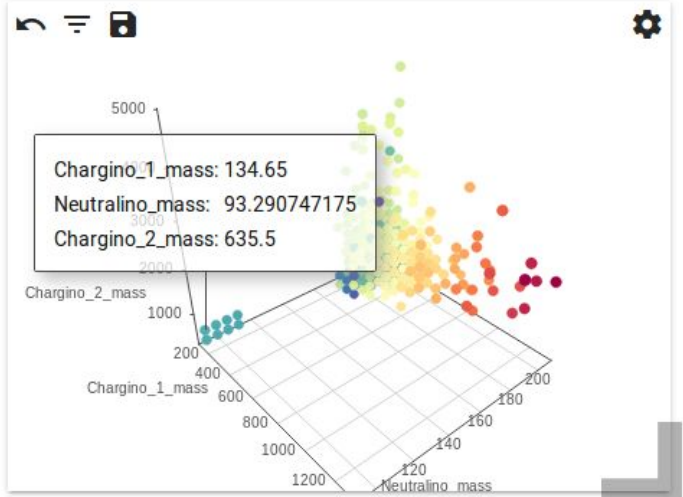
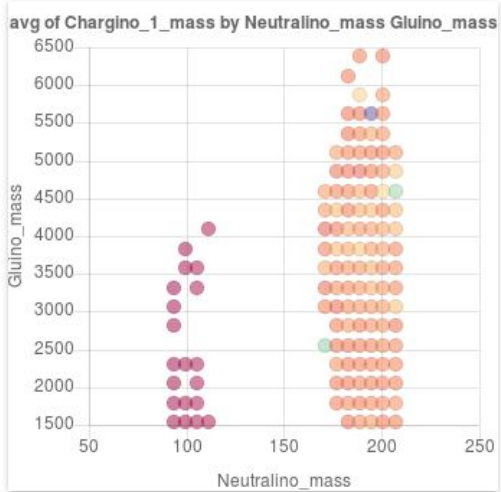
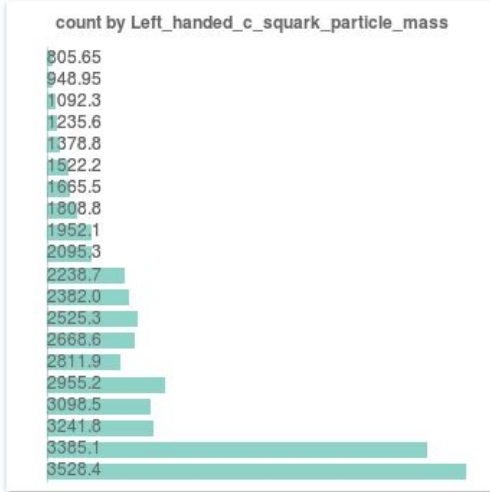
- Individual data points (e.g. model points) are not really informative on their own
- Data can be published on HEPData, but...
  - ... lacks an easy interface to navigate and explore the data
  - ... data sets can not be easily compared

**Result:** Publishing information like model point evaluations is still not extremely common in our field.

# iDarkSurvey for Data Publishing

- iDarkSurvey is an instance of SPOT, a plotting and data collection tool
- Online data storage for high energy physics data
- Has online plotting interface to explore data
- Multiple data sets can easily be compared within the same plots
- Own data can be viewed alongside the data in the database
- Online demo at <http://www.idarksurvey.org/>

# iDarkSurvey for Data Publishing



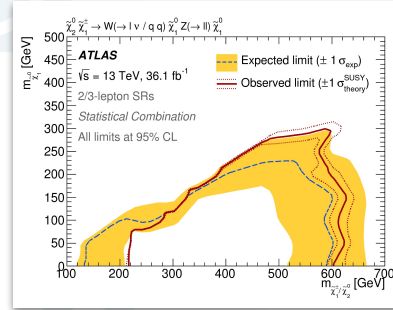
<http://www.idarksurvey.org/>

# The Circle of Physics

Idea



- Sampling in particle physics is most commonly grid sampling, which is intractable for high-dimensional spaces
- Evaluation of truth label can take  $O(\text{hour})$
- In ideal world we want "most bang for our buck": get most informative points only

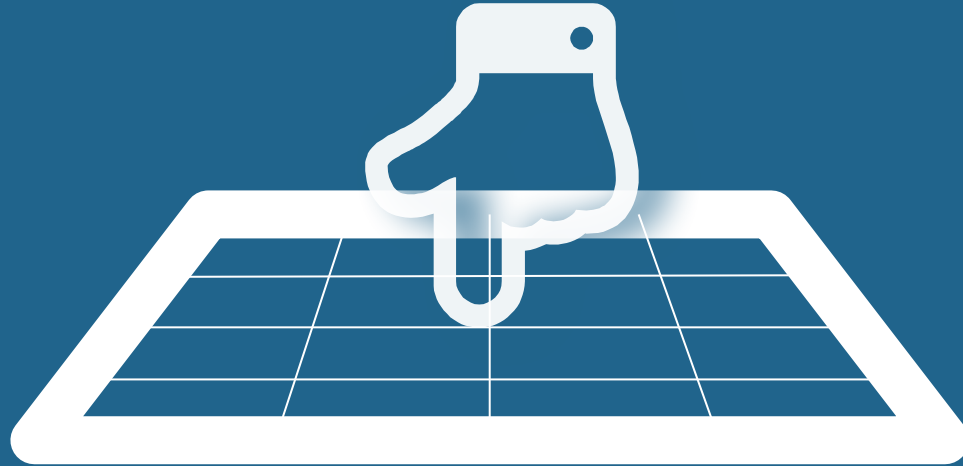


Experiment

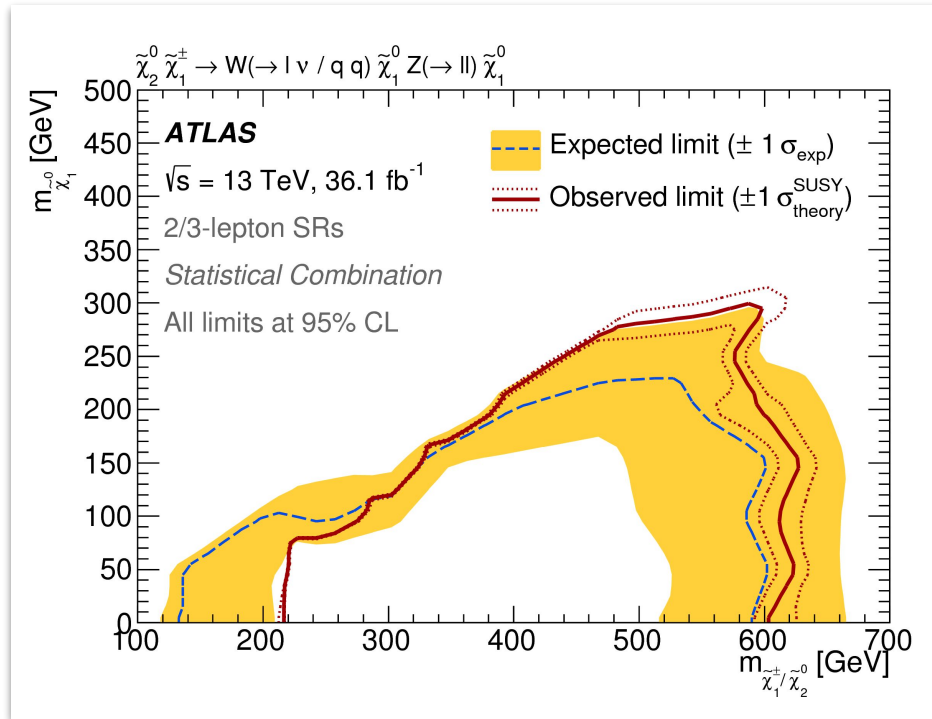


Data

*Can we aim our sampling?*



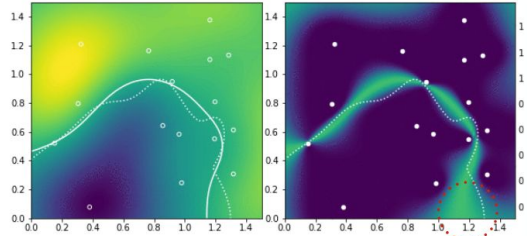
# Where to aim?



Depends on case, e.g.

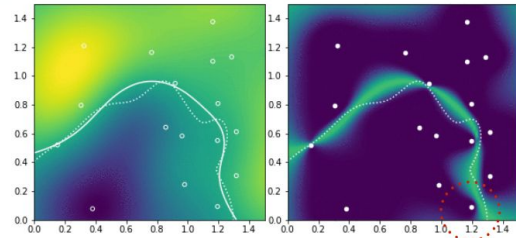
- **Binary exclusion**  
Around decision boundary
- **Global regression**  
Regions with highest 'uncertainty',  
could basically be anywhere in the  
parameter space

# Gaussian Processes



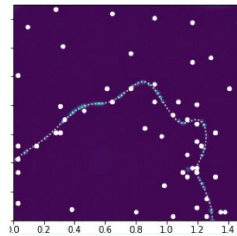
- 1) observe contour
- 2) decide next point
- 3) improve contour

lots of uncertainty  
in contour here



high-value point  
close to contour

result: points  
where they matter



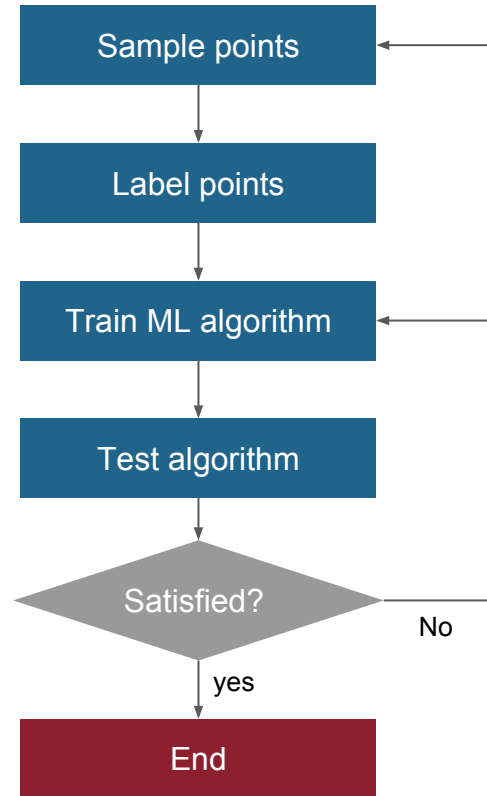
**Levelset Estimation by Bayesian  
Optimization**

K. Cranmer, L. Heinrich, G. Louppe

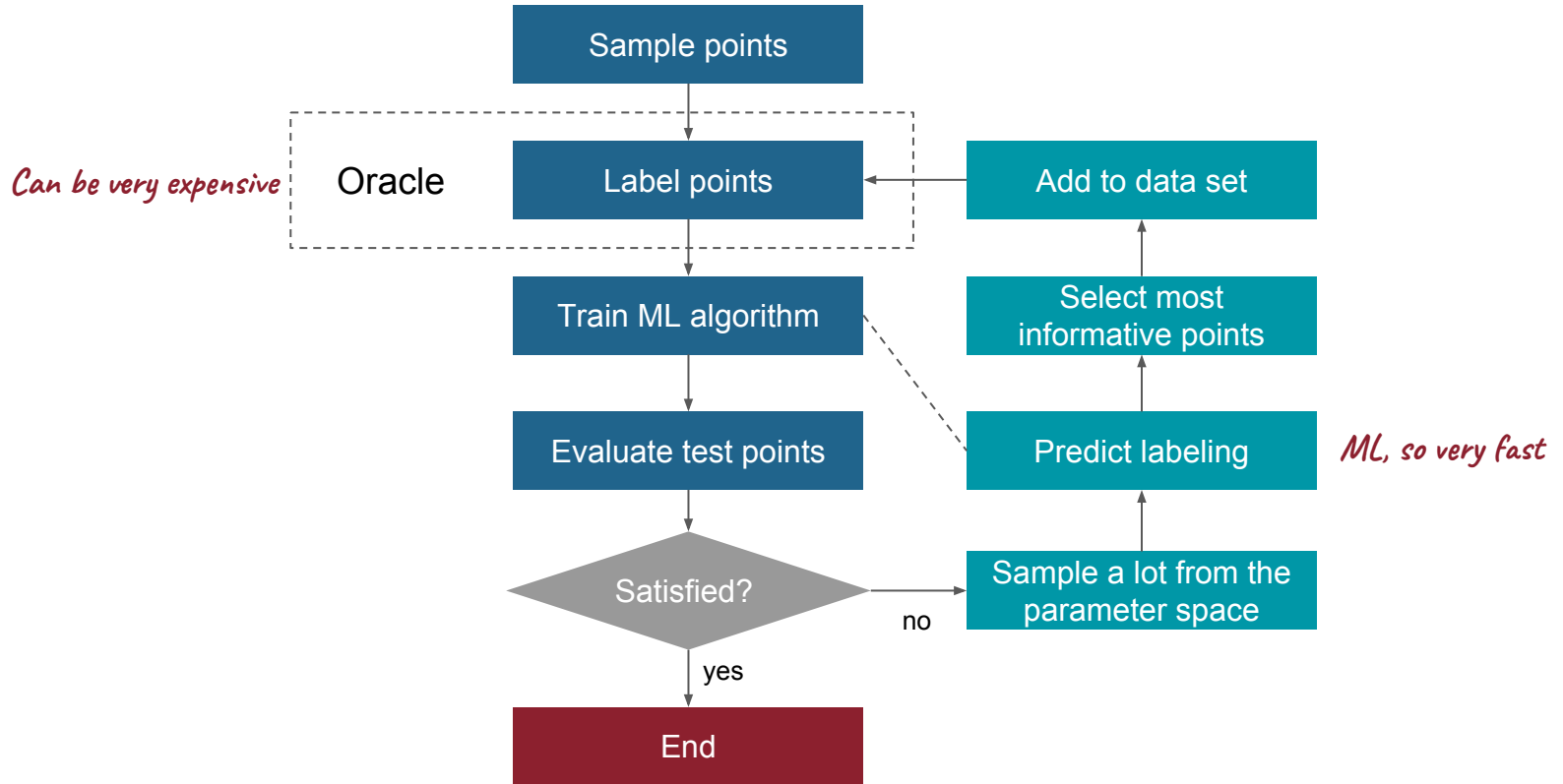
<https://indico.cern.ch/event/702612/timetable/>



# Optimization of Machine Learning algorithm



# Active Learning



## Uncertainty sampling

Use output of algorithm as probability:

- Softmax output layer
- Platt scaling
- Other calibration methods

Select points with lowest associated probability.

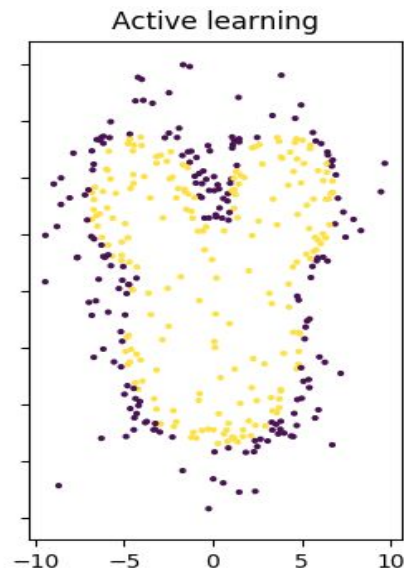
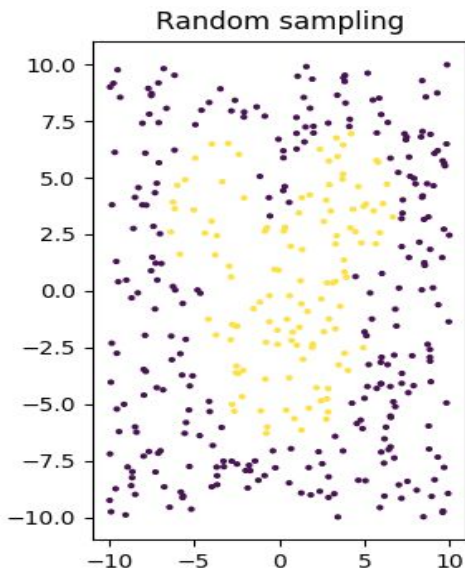
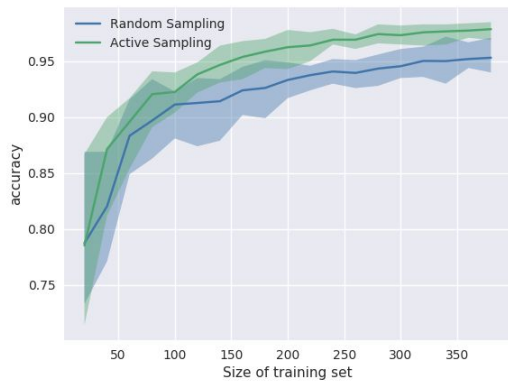
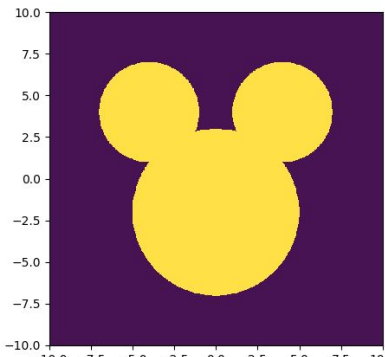
## Query by Committee

Train multiple algorithms on same data with natural variation:

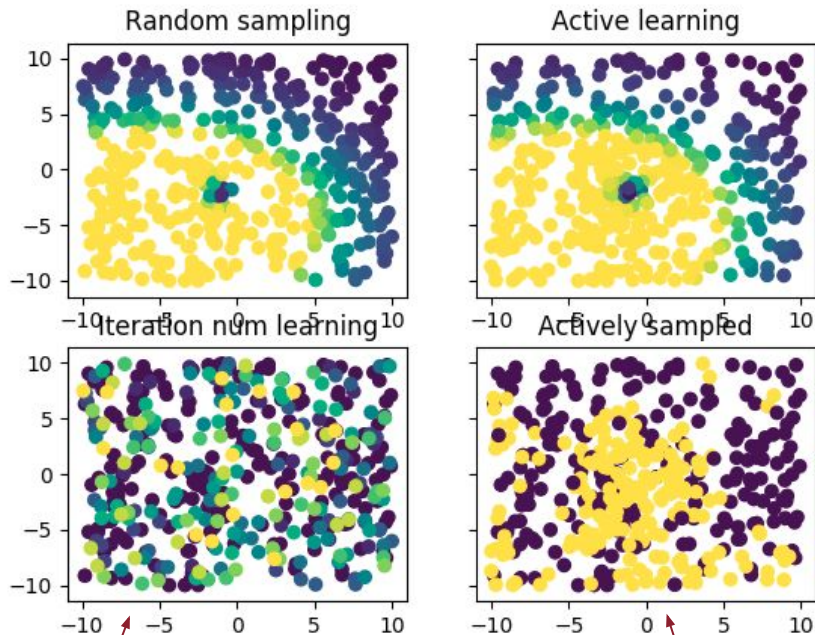
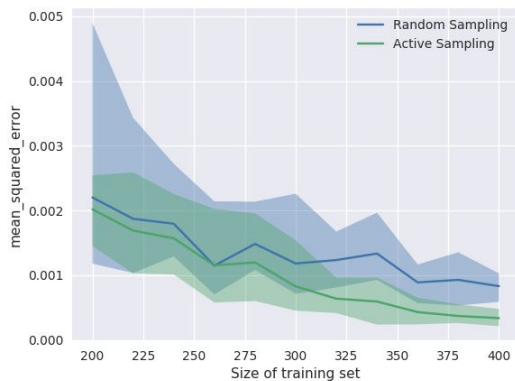
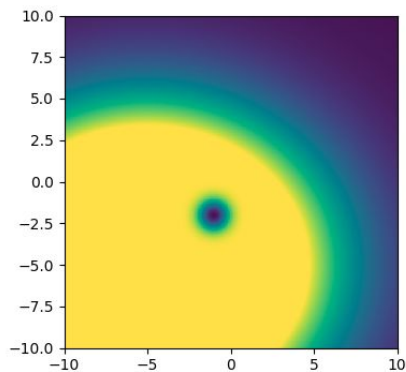
- Bagging
- Vary the algorithms themselves (e.g. different NN architectures)

Let all algorithms make predictions on points, select those points with largest spread in the prediction.

# Simplified example I



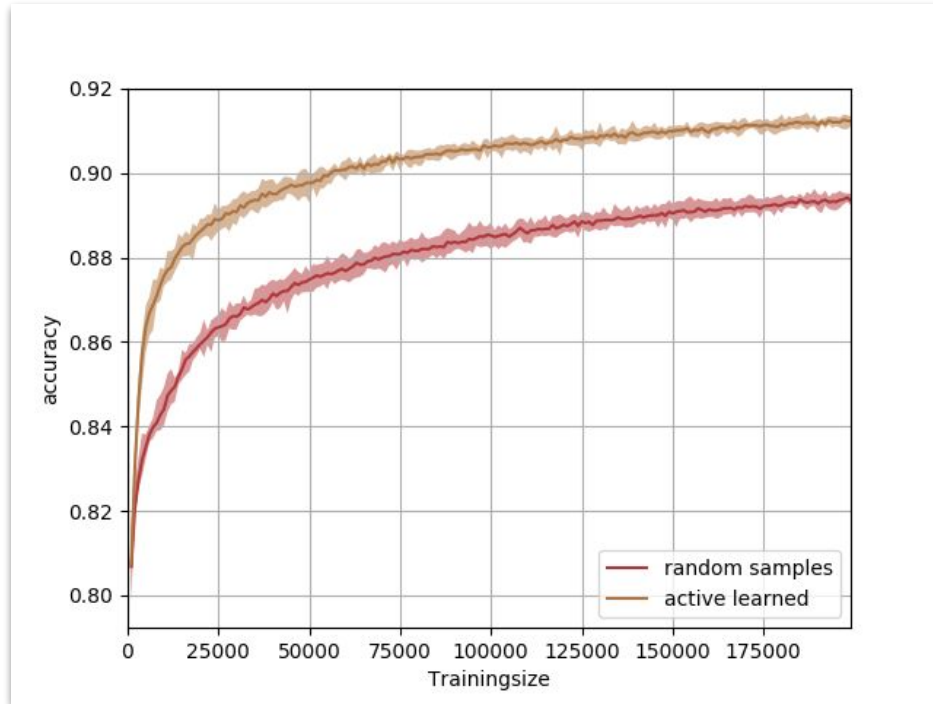
# Simplified example II



*Colour indicates iteration at which the point was selected*

*Yellow: active learned  
Purple: Randomly picked*

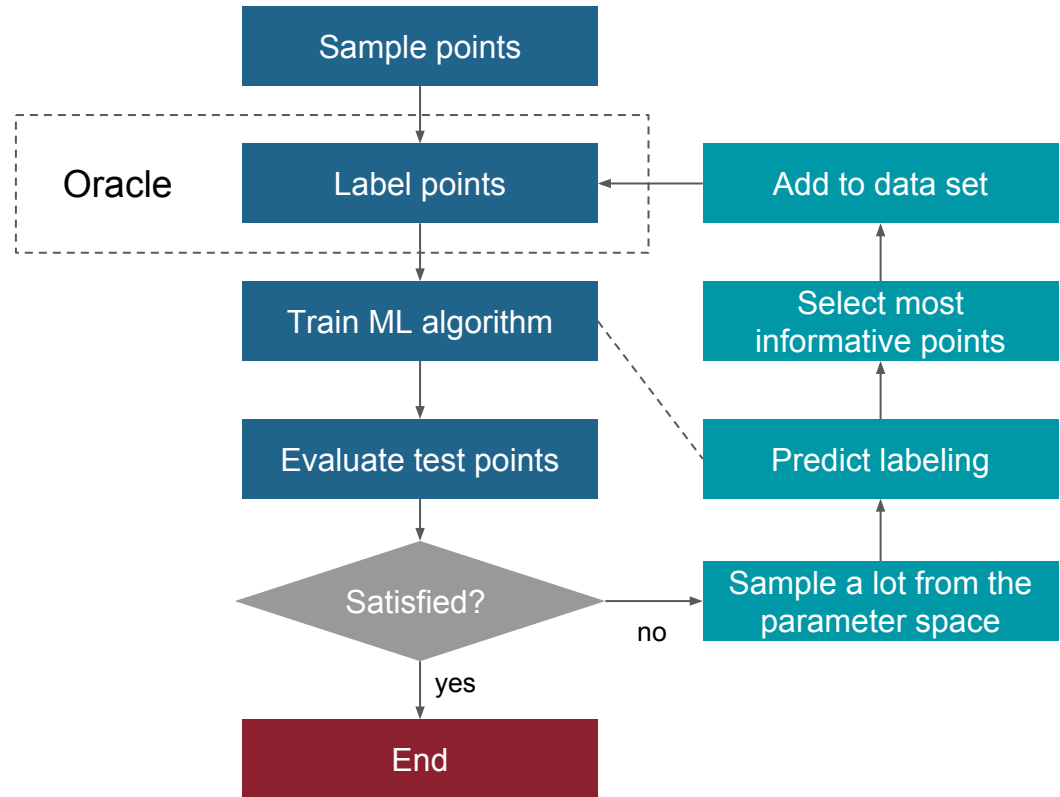
# Real-life example



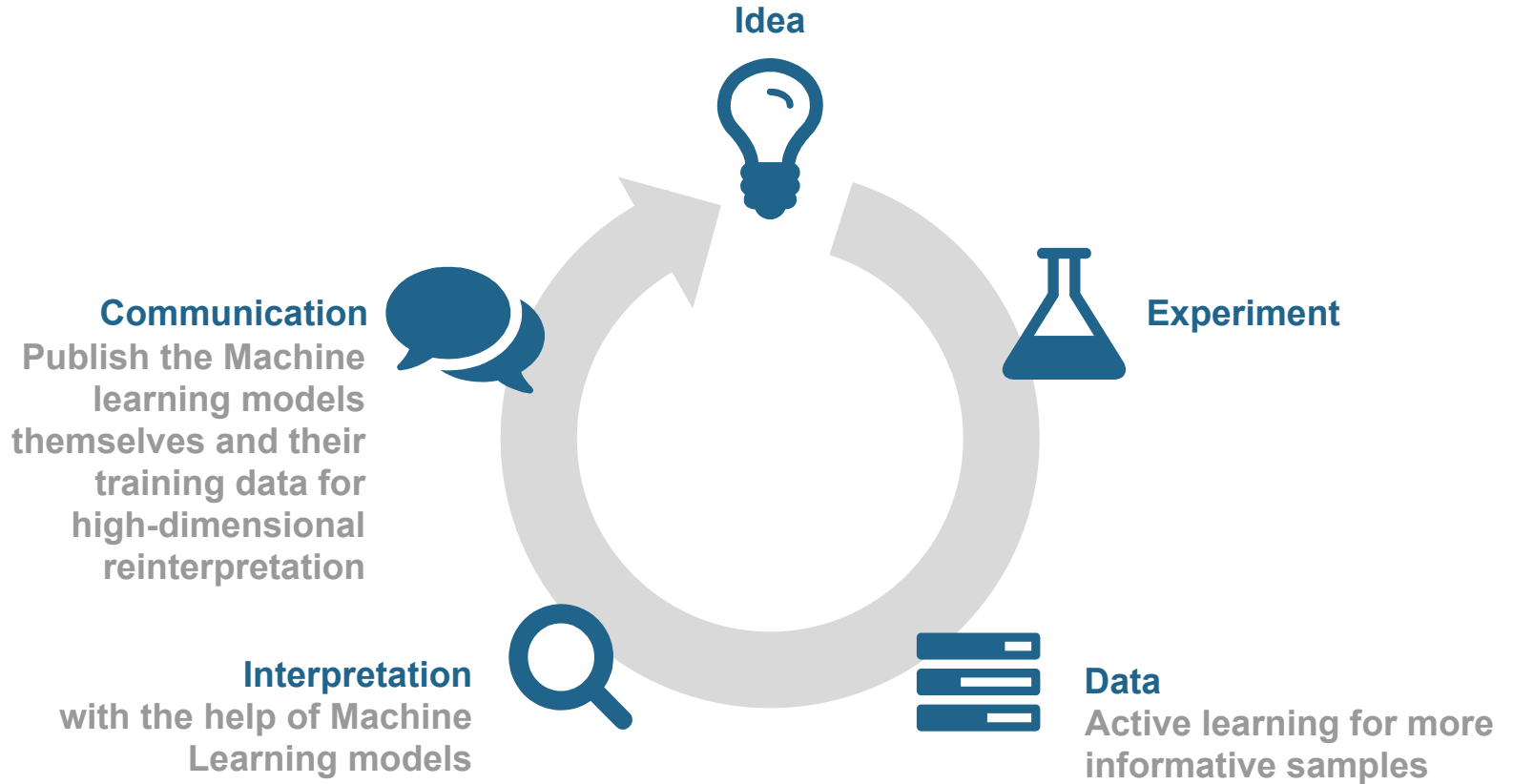
1. ATLAS pMSSM-19 data (source for SUSY-AI) to train a neural network
2. This NN is the oracle (mimicking the true simulation chain)
3. Use Active Learning with RandomForests to get accuracy development plot

# Active learning

- Works for any dimensionality, as long as ML algorithm is chosen accordingly
- Working on the Gambit MSSM7 data as second real-life example
- Working on first applications



# Conclusion

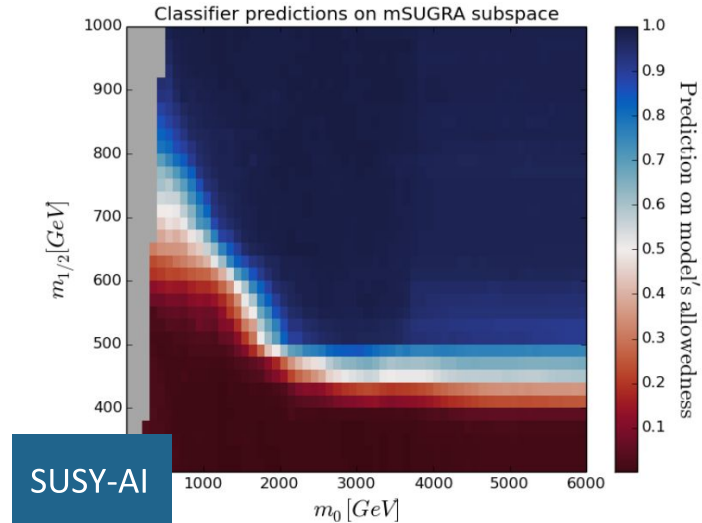
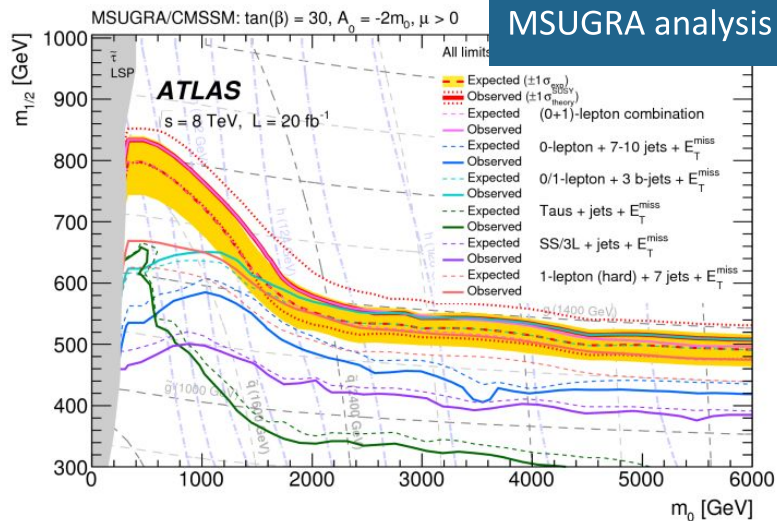




*Extra slides*

# What about my simplified model?

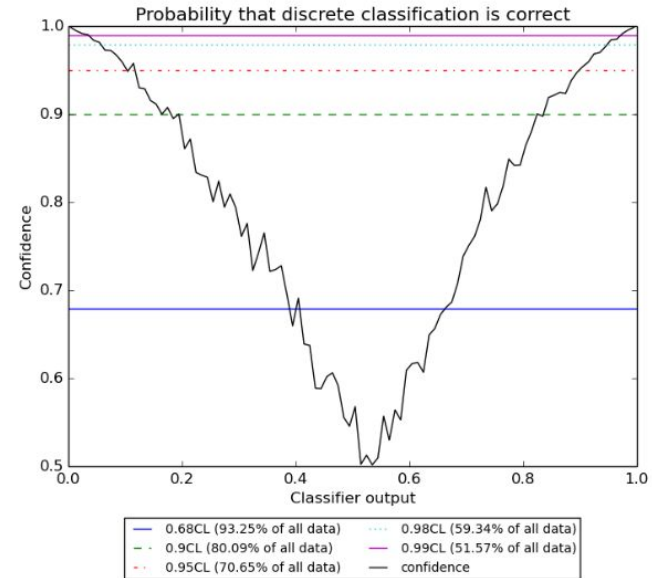
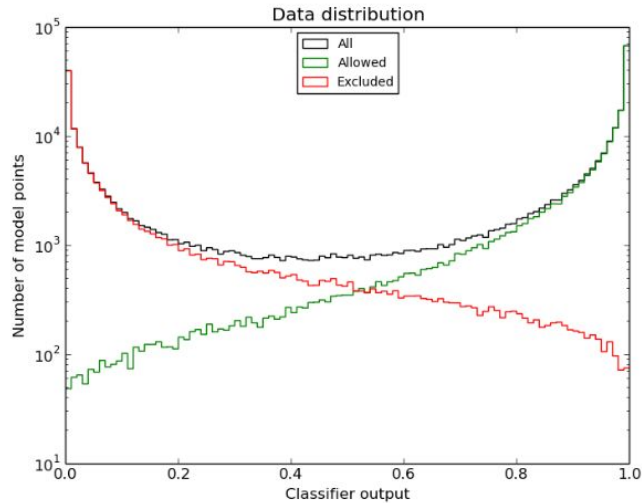
Training on a full model still allows access to submodels. SUSY-AI was trained on the pMSSM19, of which MSUGRA/CMSSM is a submodel.



Comparison not entirely fair: the dedicated MSUGRA/CMSSM scan combined signal regions in a smart way, whereas the exclusion of the SUSY-AI dataset uses the simple: “if excluded by any analysis -> excluded”

# Confidence construction from SUSY-AI

SUSY-AI is a classifier, but outputs a continuous value between 0 (excluded) and 1 (allowed). It can *not* be interpreted as a probability, but can be transformed into one.



# Is PhenoAI really that simple?

```
1 from phenoai.phenoai import PhenoAI
2
3 master = PhenoAI()
4 master.add("./example_ainalysis", "example")
5 result = master.run(X)
```

Yes

# Learning to use PhenoAI

PhenoAI aims to be as easy to use as possible. To this end we have created:

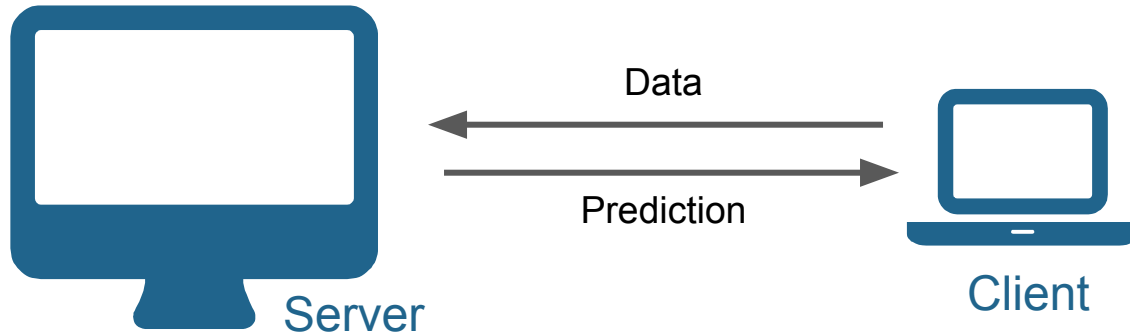
- online documentation
- in-code documentation
- example scripts
- a quick start manual

We are busy optimizing the learning experience of PhenoAI even further, making material as a tutorial and a cheat sheet.

# Server-client structure

PhenoAI has a built-in ability to create a server-client structure. The server has the Analyses loaded, the client can be added to any script and will query the server for prediction on a specific data set. In this way, the loading and configuration overhead are needed only once.

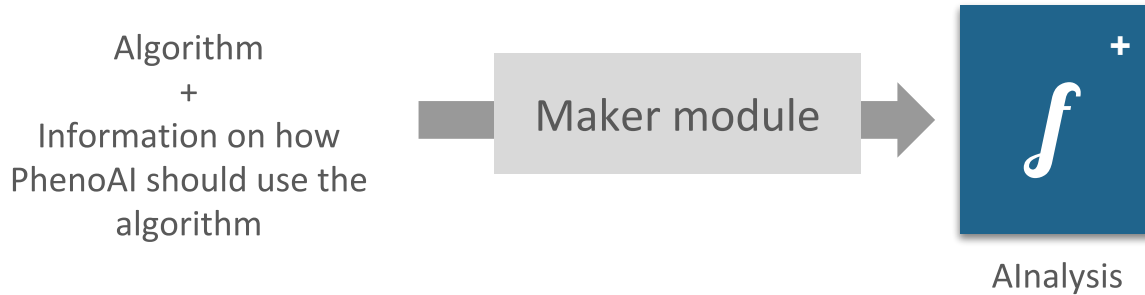
Server and client can of course just be the same machine



# Maker module

In order to use a trained algorithm within PhenoAI, it needs to be stored within a folder with a PhenoAI configuration file. This collective as files is called an Analysis and can, in principle, be made by hand. It is however more convenient to use the `phenoai.maker` module. Which will indicate if errors are made.

Example scripts on how to use the maker module are available.



# DarkMachines

PhenoAI is connected to the DarkMachines initiative as well, a research collective aiming to unravel the mystery that is dark matter with the help of machine learning. See [darkmachines.org](https://darkmachines.org) for more information.

## Dark Machines

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