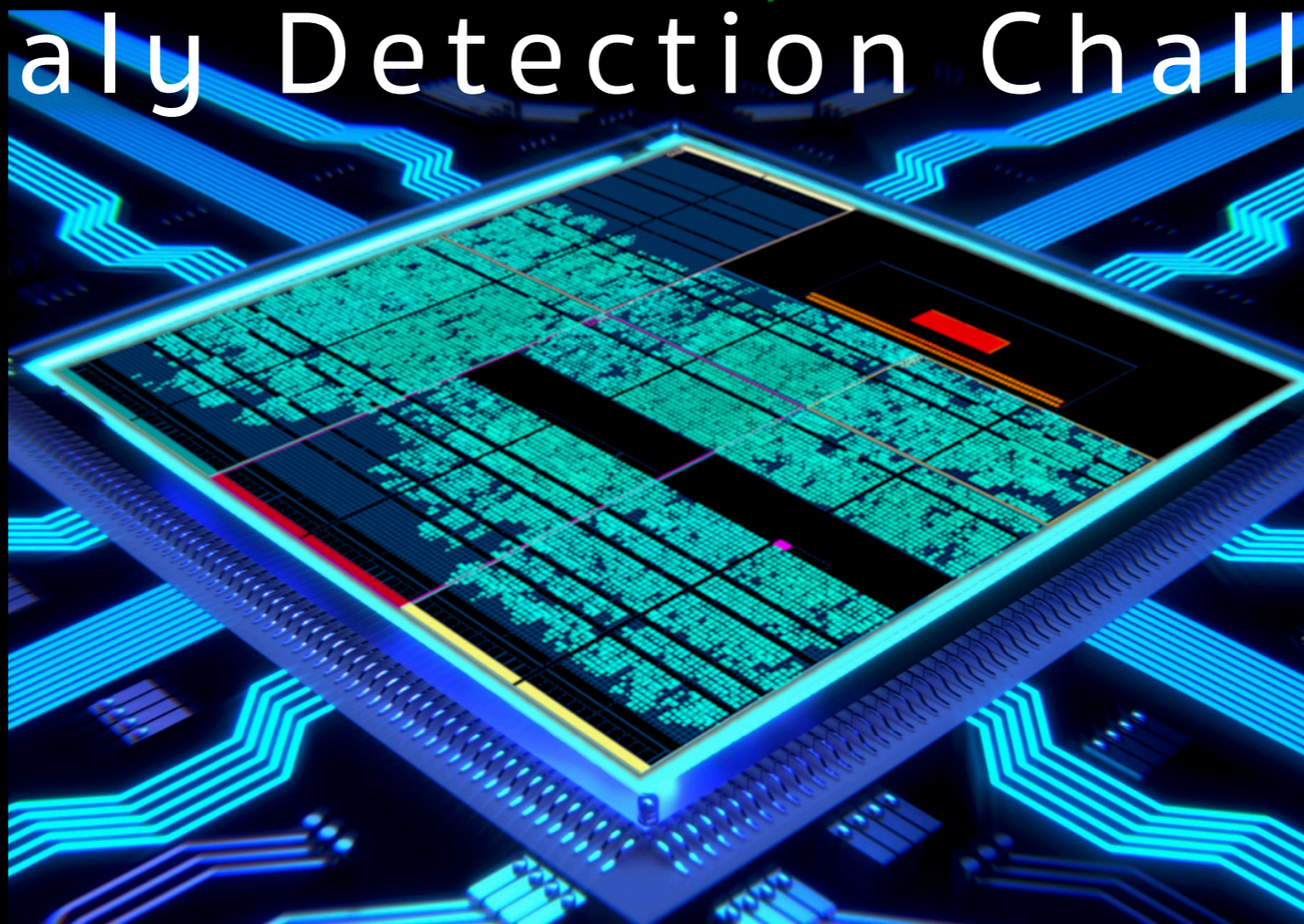


Introduction To Anomaly Detection Challenge



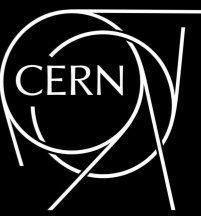
Thea Arrestad¹
Katya Govorkova¹
Jennifer Ngadiuba²
Maurizio Pierini¹
Ema Puljak¹
Kinga Wozniak¹

¹CERN ²FNAL

ML④Jets2021

7 July 2021

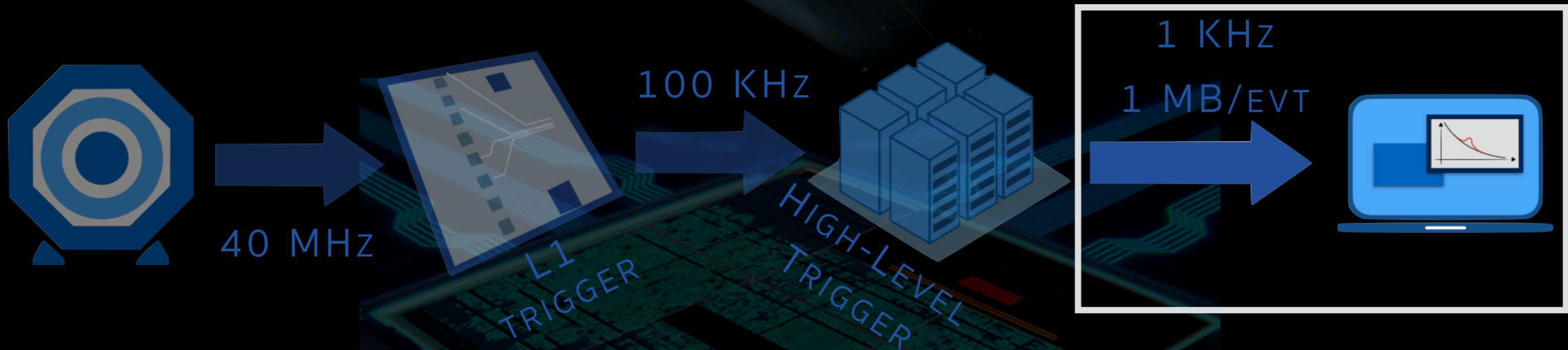
UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz



CHALLENGE

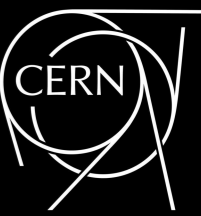
Usual Search for **New Physics** is performed by designing a **dedicated trigger** for a specific signal hypothesis and performing complicated statistical analysis offline

But what if you **do not** have a **signal hypothesis**?



A lot of **Unsupervised** algorithms for **offline** processing — [LHC Olympics](#), [The Dark Machines](#), etc

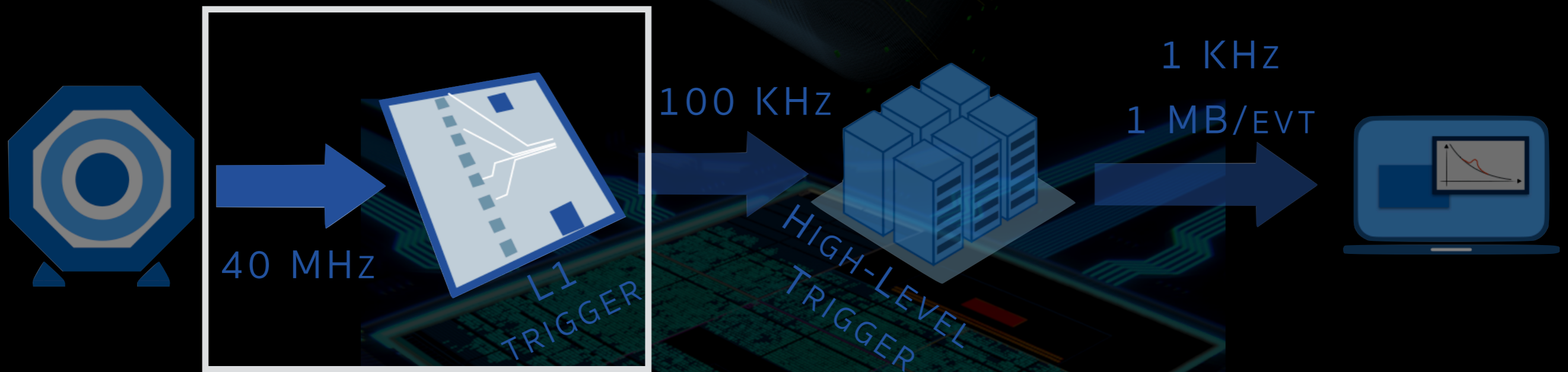
UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz



CHALLENGE

Idea is to look for something **very rare and unusual** directly in the **Level-1 Trigger** without any signal hypothesis in mind

The **challenge** is to find **a-priori unknown** and **rare New Physics** hidden in a data sample dominated by ordinary Standard Model processes



The **deliverable** is a developed **algorithm** that can be deployed and run in L1 with strict **latency** requirement of **< 1 microsecond**

The **task** is therefore to design an architecture that maximises the **sensitivity for New Physics** but at the **lowest possible resource and latency** budget

DATA SAMPLES






The data is represented as an array of MET, up to 4 e/γ , 4 μ and 10 jets each described by p_T , η and ϕ to mimic L1 data format

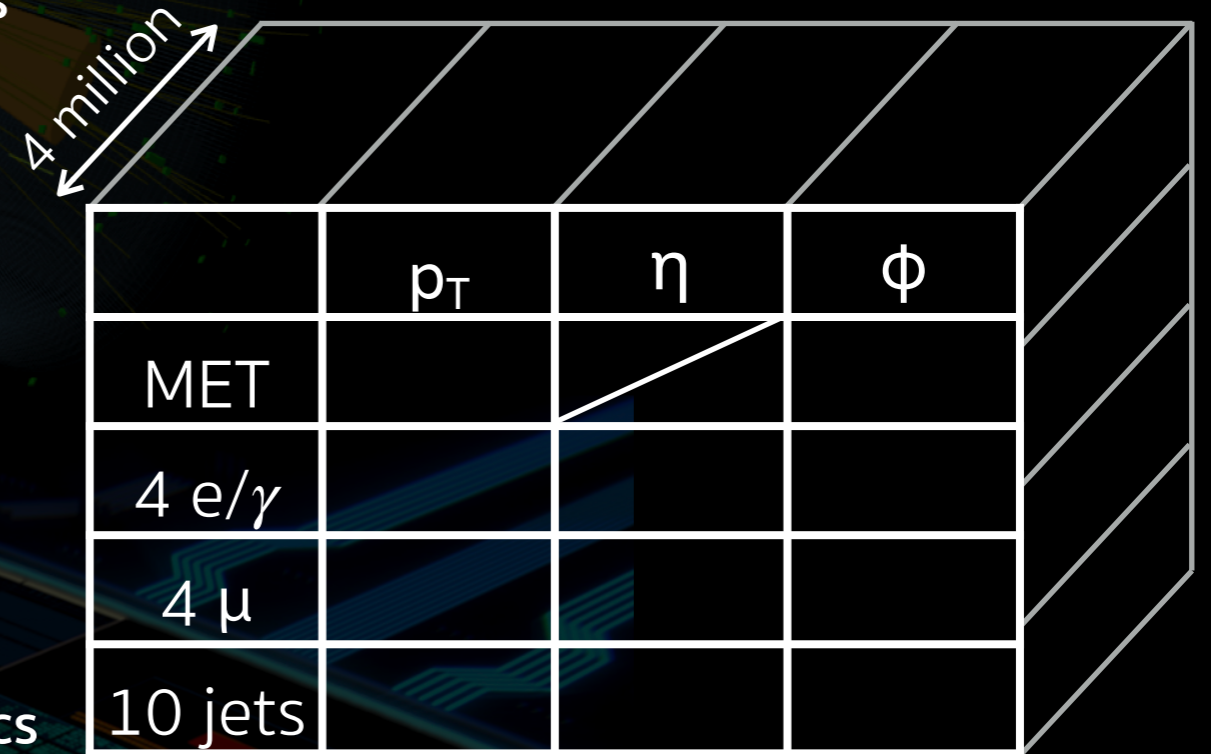
Train using provided **4 million background-like events** simulated with Delphes 

Events are **pre-filtered** to have **at least one lepton**

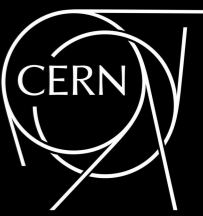
- ▶ Inclusive W production, with $W \rightarrow l\nu$ (59.2%)
- ▶ Inclusive Z production, with $Z \rightarrow ll$ (6.7%)
- ▶ tt production (0.3%)
- ▶ QCD multijet production (33.8%)

Evaluate performance on several different **New Physics simulated samples**

- ▶ Neutral scalar boson A, 50 GeV \rightarrow 4 l 
- ▶ Leptoquark, 80 GeV \rightarrow b τ 
- ▶ Scalar boson, 60 GeV \rightarrow $\tau\tau$ 
- ▶ Charged scalar boson, 60 GeV \rightarrow $\tau\nu$ 
- ▶ Black Box 



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STEP-BY-STEP

- ▶ **Gather** in a team/by yourself
- ▶ **Get a cool name** for your team, for example team " **DeepAnomaly** " 🧑🧑
- ▶ Get yourself familiar with the **details on the challenge webpage**
- ▶ **Investigate** available **datasets** and example codes

SM Dataset: Training

BSM Dataset: A to 4 leptons

BSM Dataset: h^+ to $\tau\nu$

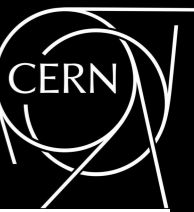
Blackbox Dataset

BSM Dataset: LQ to $b\tau$

BSM Dataset: h^0 to $\tau\tau$

- ▶ **Design** your AD model
- ▶ **Evaluate performance** and submit **results**
- ▶ **Best models** will be **published** in a White Paper (and perhaps deployed in L1 trigger of CMS!!)

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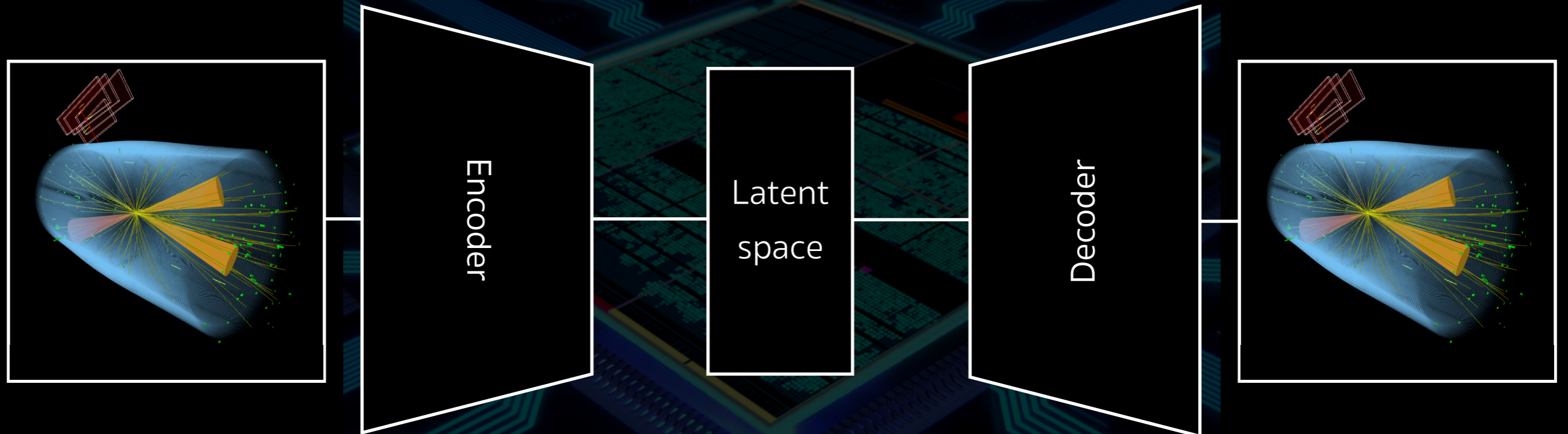
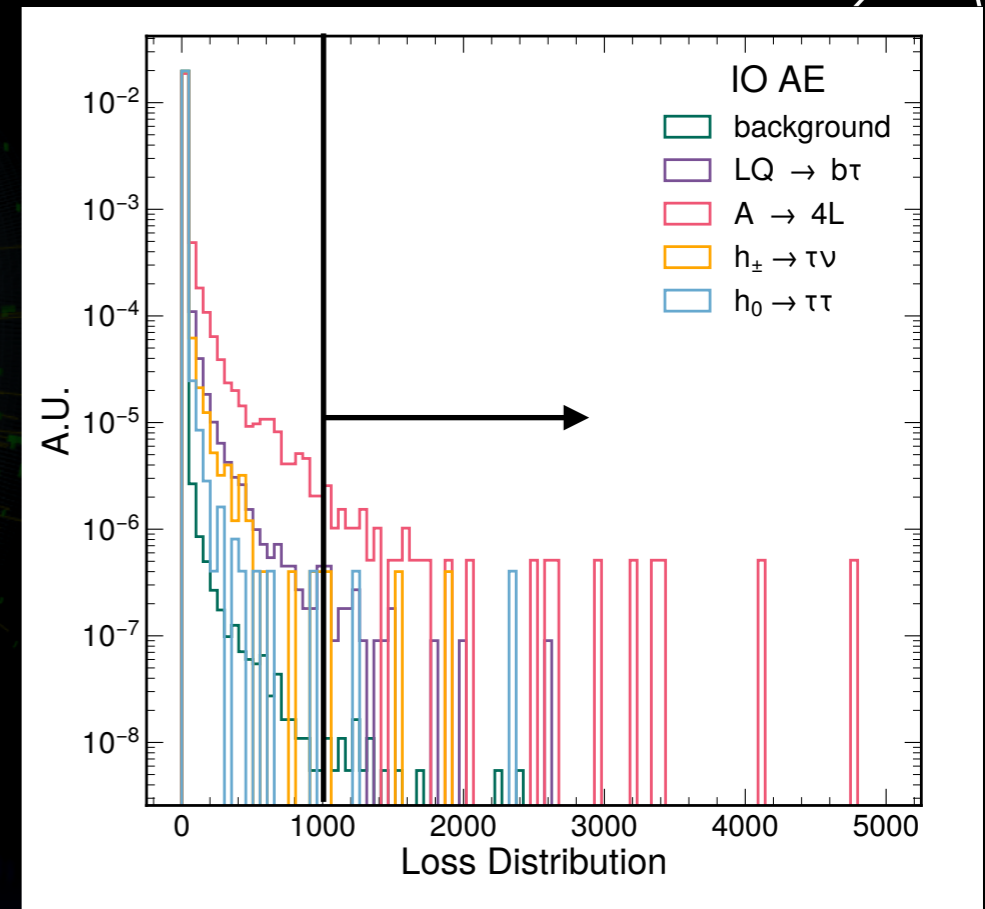
EXAMPLE TEAM "DEEPANOMALY" 🧑🧑🧒

DESIGNS ALGORITHM

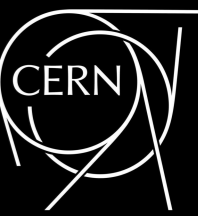
Decide on the **algorithm** that you want to explore

The Example Team "DeepAnomaly" has chosen **Autoencoders**

- ▶ Encode input in **smaller** dimensional space
- ▶ Train on typical LHC **background**
- ▶ **Anomalous** data will have **higher loss**
- ▶ **Calculating** the loss requires to **store the input** until the output is computed



UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz



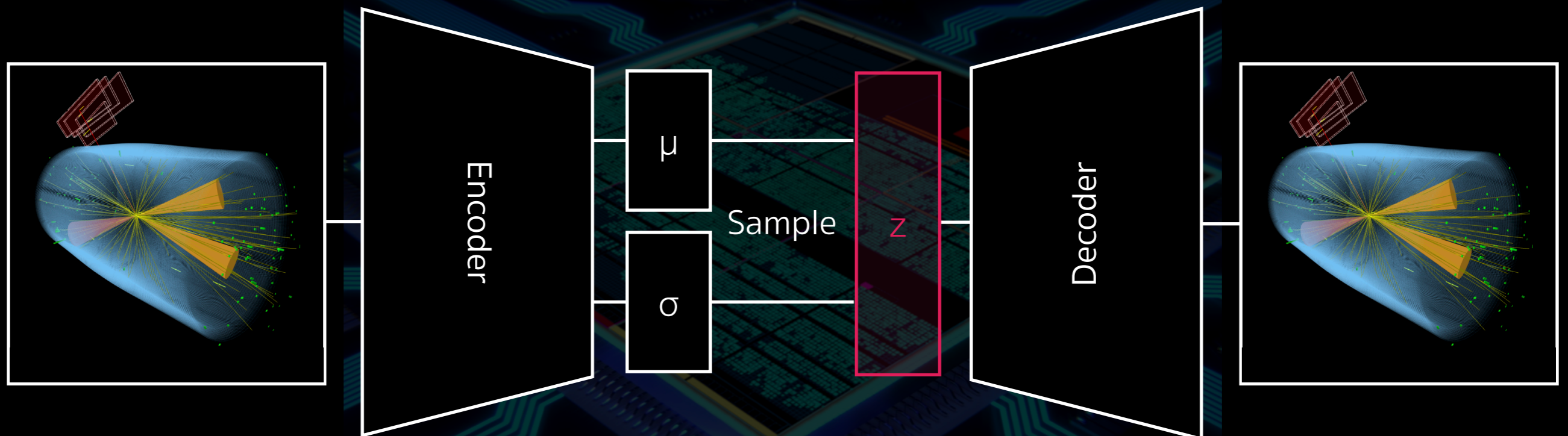
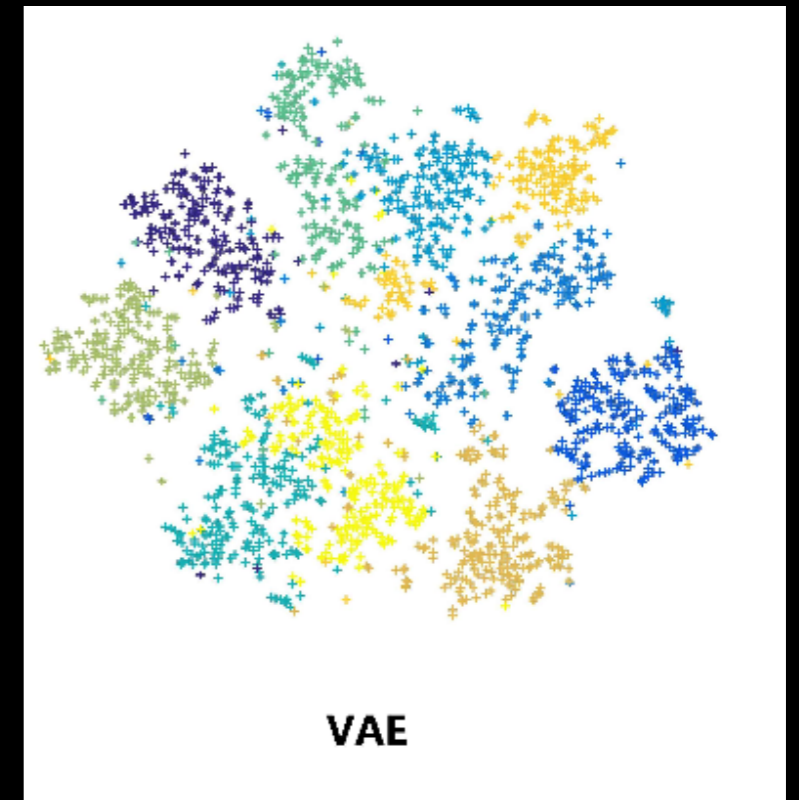
EXAMPLE TEAM "DEEPANOMALY" 🧑🧑🧒

DESIGNS ALGORITHM

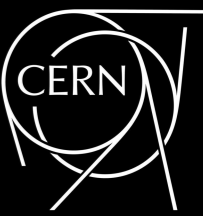
The "DeepAnomaly" team has also considers Variational Autoencoders

- ▶ The latent space is sampled from Encoder output
- ▶ Can be used to generate new samples
- ▶ Inference can be done only on the latent space
- ▶ No need to store input and deployment of Encoder is enough

(e.g. saves resources and latency in comparison to AE)



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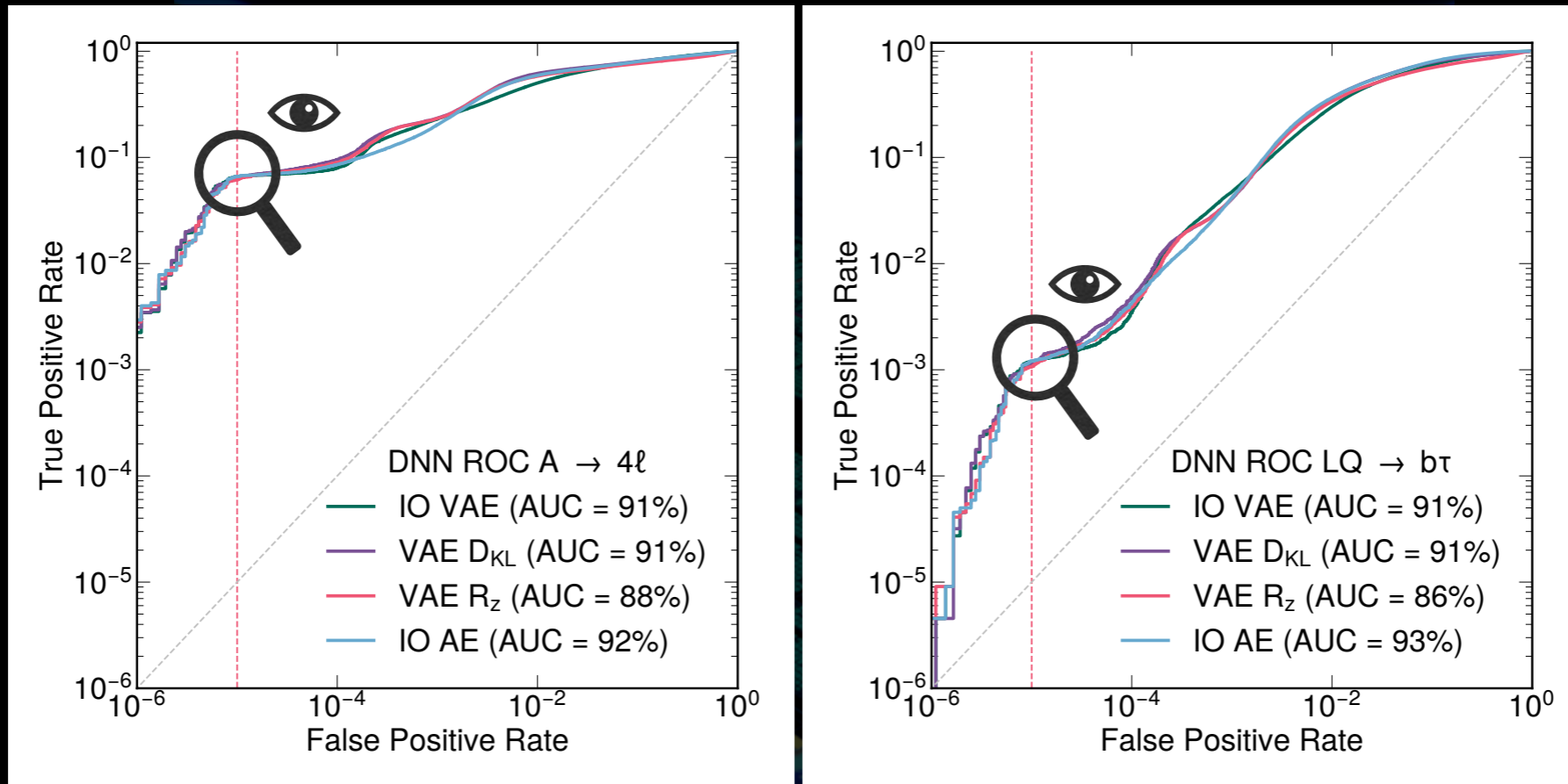
EXAMPLE TEAM "DEEPANOMALY" 🧑🧑🧒

EVALUATES PERFORMANCE ON SIGNAL SAMPLES

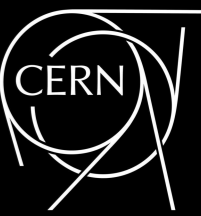
Goal is to maximise TPR at FPR 10^{-5} (roughly corresponding to the available output data rate budget for a trigger algorithm) for each of the provided anomaly

The Team "DeepAnomaly" checks AE vs VAE

- ▶ The Inference can be done only on the latent space
- ▶ No need to store input and deployment of Encoder is enough



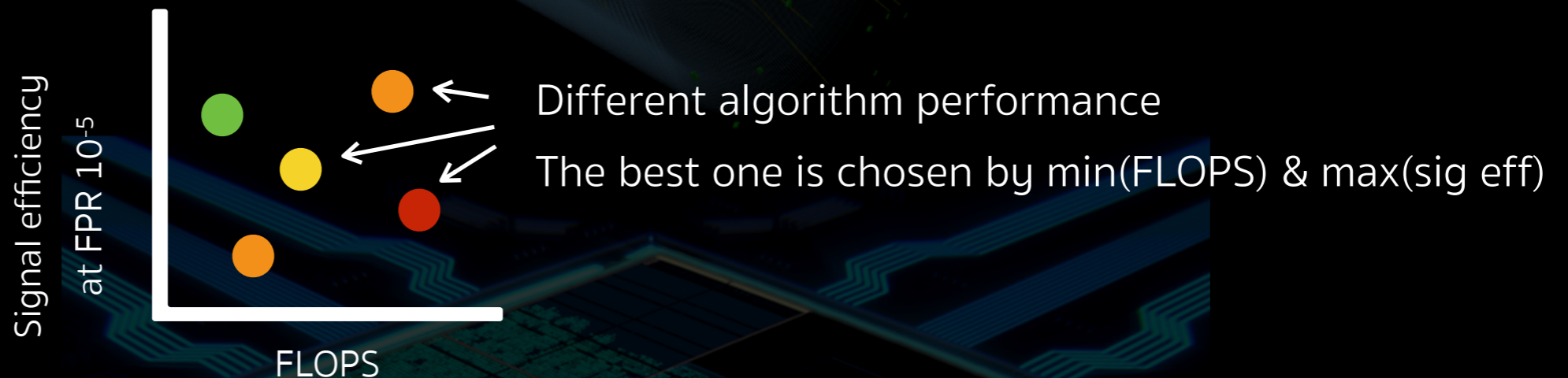
UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz



EXAMPLE TEAM "DEEPANOMALY" 🧑🧑🧒

SUBMITS RESULTS

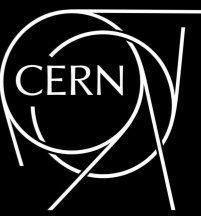
- ▶ For the **Blackbox** dataset get the event number of the **1000 most anomalous** events based on the algorithm metrics
- ▶ An estimate of the **algorithm efficiency** can be obtained by calculating the **floating-point operations per second (FLOPS)** 🔗



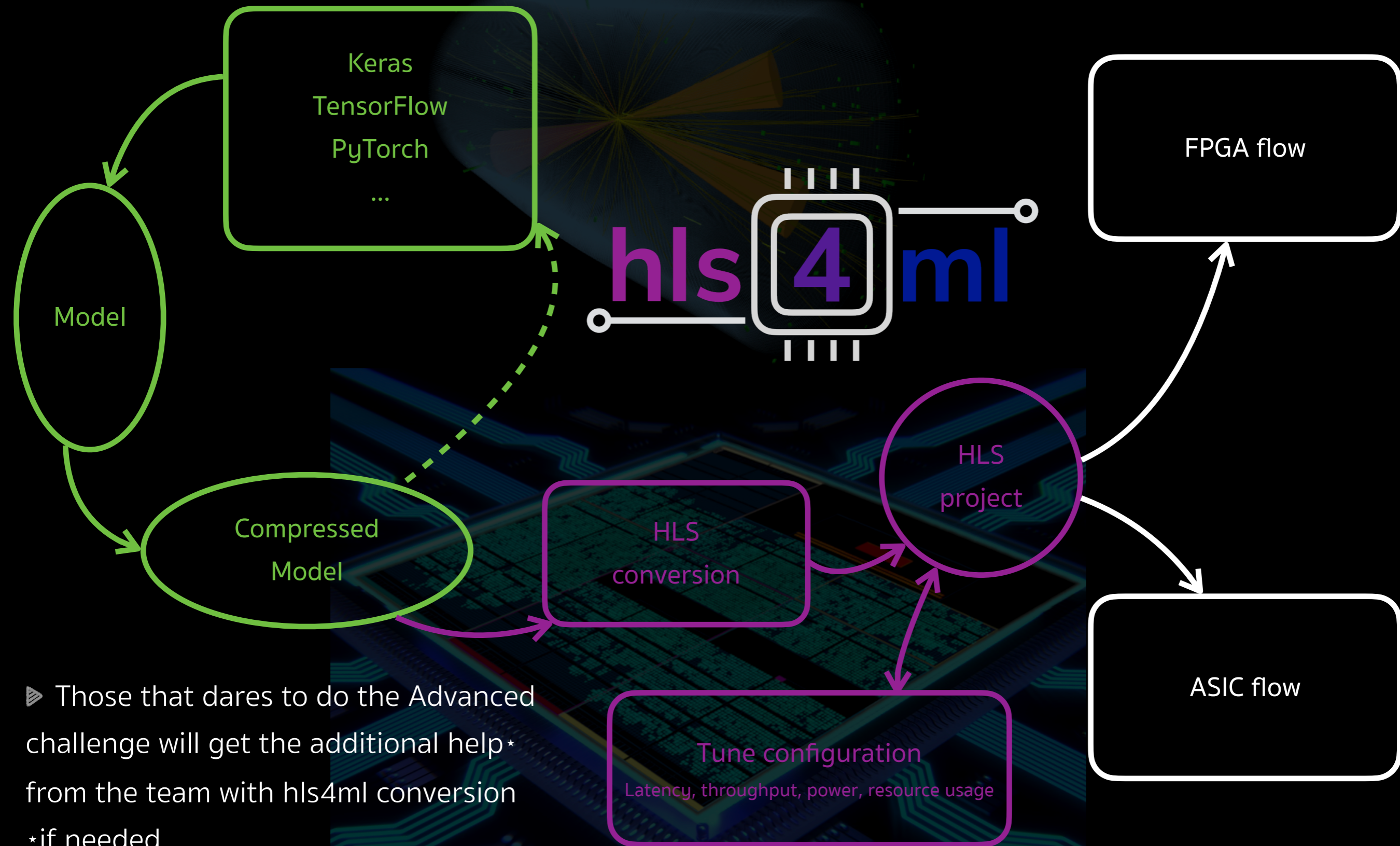
- ▶ **The submission** should be in a form of a HDF5 file, [DeepAnomaly.h5](#), containing a **numpy array** with the **identification numbers** of each selected event, plus a dictionary with the algorithm deployment **performance** 🔗

Upload contribution!

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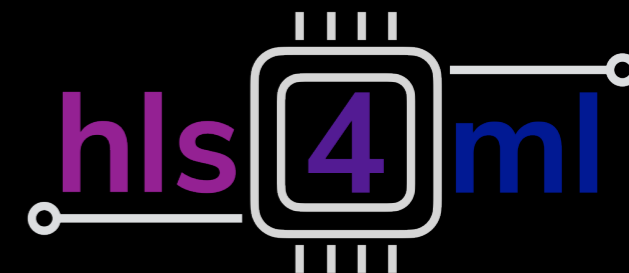
★ ADVANCED CHALLENGE



► Those that dares to do the Advanced challenge will get the additional help* from the team with hls4ml conversion
*if needed

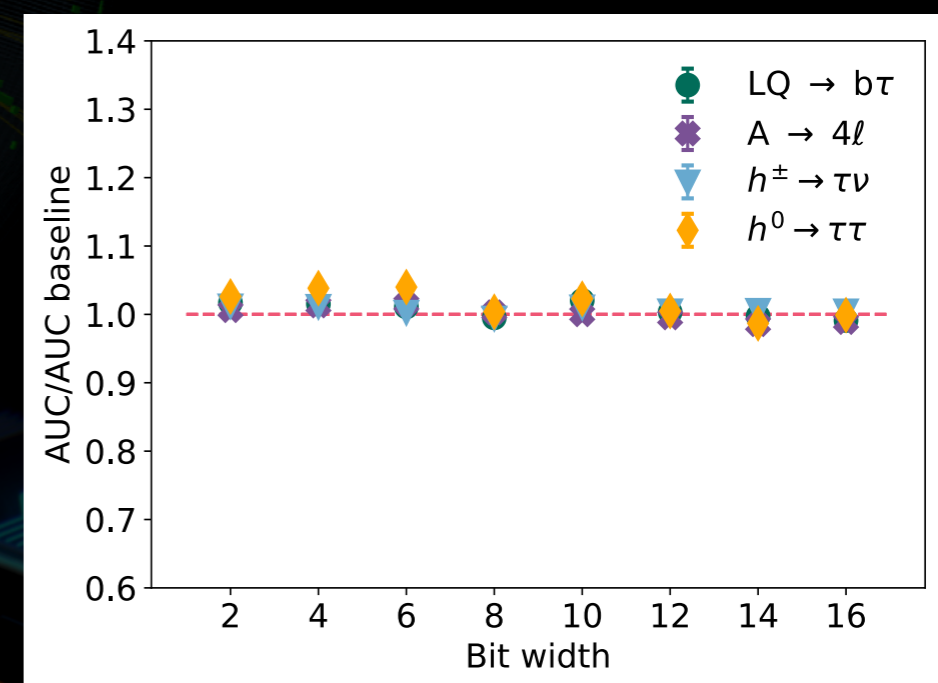
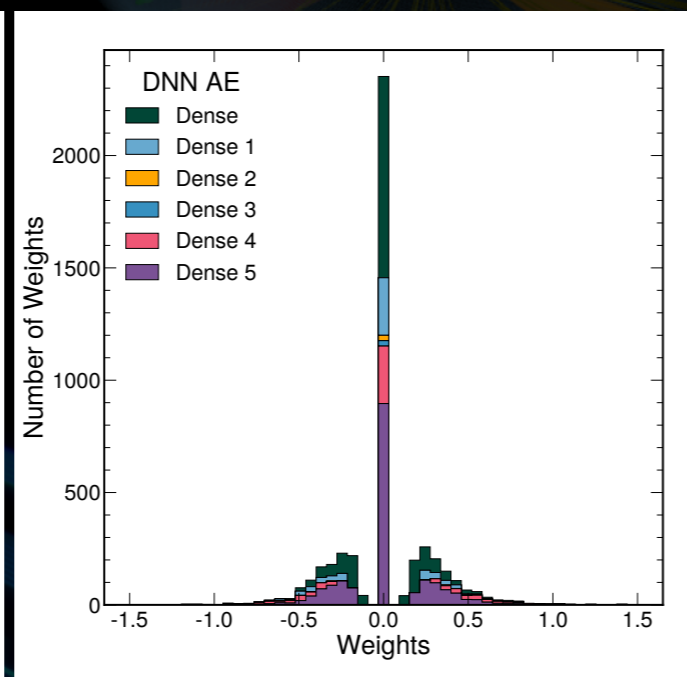
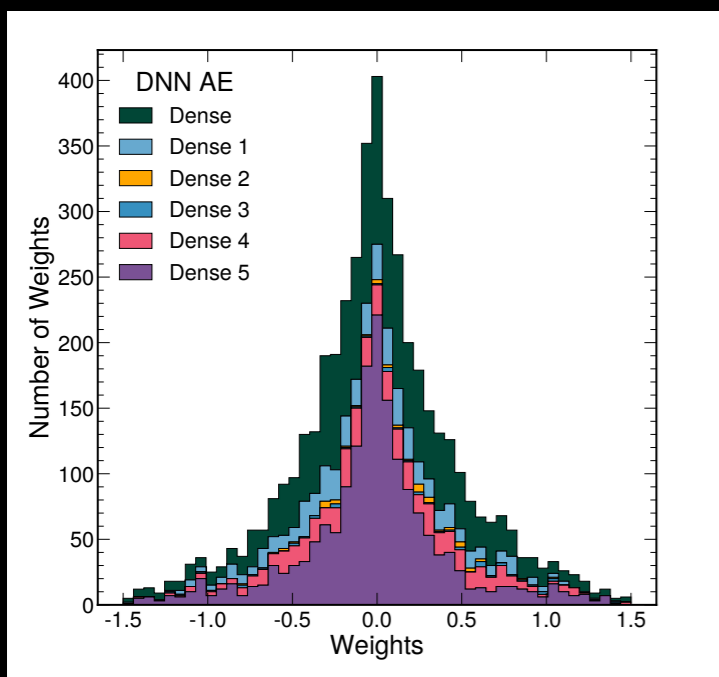
UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz

EXAMPLE TEAM "DEEPANOMALY" 🧑🧑🧒



★ PARTICIPATES IN ADVANCED CHALLENGE

- ▶ Prune the model with the target sparsity of 50%
- ▶ Use Quantization Aware Training (QAT) with QKeras to quantize the model



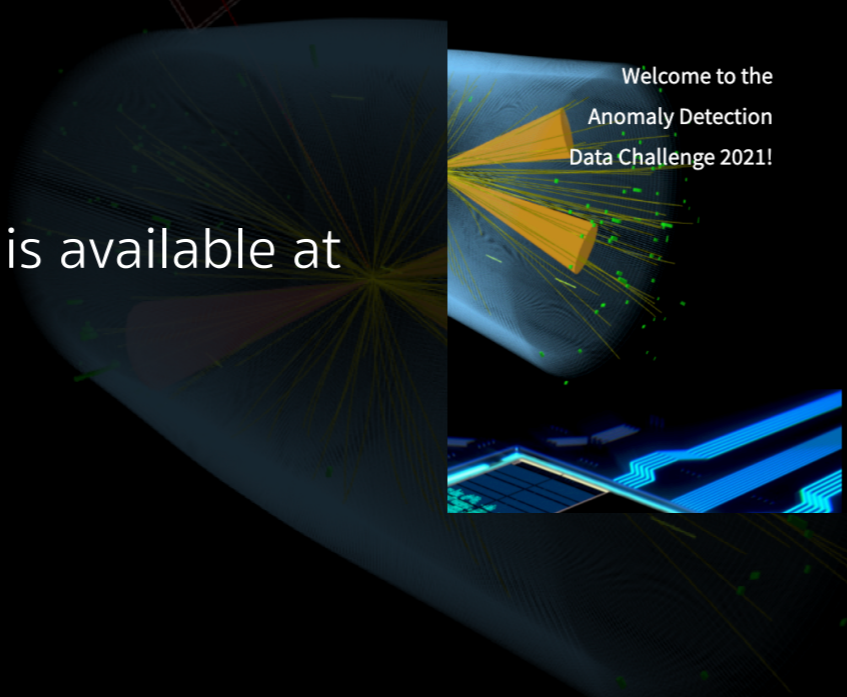
- ▶ Use hls4ml to convert model to firmware and evaluate latency and performance

Model	Hardware	DSP[%]	LUT[%]	FF[%]	BRAM[%]	Latency[ns]
DNN AE	Xilinx VU9P	7	9	0.5	0.00	70
DNN VAE	Xilinx VU9P	2	3	0.2	0.05	45

- ▶ Results shown for "DeepAnomaly" are soon to be published

UNSUPERVISED NEW PHYSICS DETECTION AT 40 MHz

All the information is available at



Welcome to the
Anomaly Detection
Data Challenge 2021!

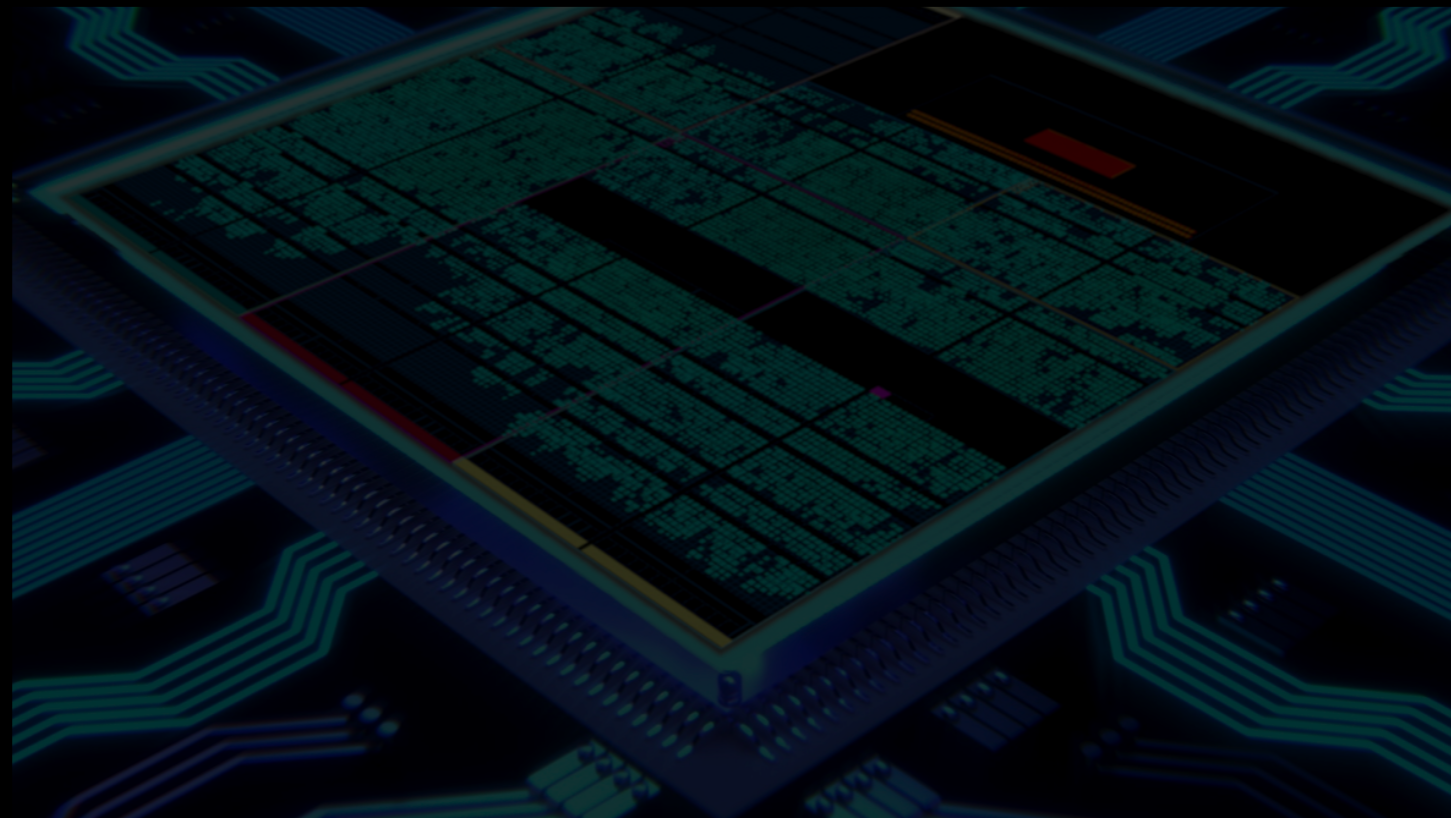
Unsupervised New Physics detection at 40 MHz

In this challenge, you will develop algorithms for detecting New Physics by reformulating the problem as an out-of-distribution detection task. Armed with four-vectors of the highest-momentum jets, electrons, and muons produced in a LHC collision event, together with the missing transverse energy (missing E_T), the goal is to find a-priori unknown and rare New Physics hidden in a data sample dominated by ordinary Standard Model processes, using anomaly detection approaches.

The algorithms are intended to be deployed in the first stage of the real-time event filter processing system of LHC experiments (Level 1 or L1 trigger), where the available bandwidth, latency and resources are strictly limited. Such limitations constrain the design of the algorithm. To emulate the constraints in terms of bandwidth only the leading 10 jets, 4 muons, 4 electrons and the missing E_T will be provided to be used as input to the algorithm. Furthermore, only a maximum of X, Y, and Z bits are available for the representation of the η , ϕ , and the transverse momentum p_T of each physics object, respectively.

Good luck!! 🚀

And remember New Physics might be just behind the corner...



And if you still have questions



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