# The surrogate revolution: Generative models for fast detector simulation & more

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#### **CLUSTER OF EXCELLENCE**

#### QUANTUM UNIVERSE



KIS FSP CMS CDCS

CENTER FOR DATA AND COMPUTING **IN NATURAL SCIENCES** 



Partnership of

Universität Hamburg and DESY



GEFÖRDERT VOM

Bundesministerium für Bilduna und Forschung





- Collisions:
   ~1 MB/event at 40 MHz
- Reduce to ~1 kHz via lossy, irreversible filtering algorithms (Trigger)
- Heterogenous data:
  - ~100M low-level readouts



The data

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How experimentalists think of the data



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How experimentalists think of the data



#### The data



How theorists think of the data

- Collisions:
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How experimentalists think of the data



The data

p(x)

How generative models think of the data





Sample  $X_i \sim p(x)$  to generate datapoints

(Focus of this seminar)

Showers in complex highresolution calorimeters



Showers in complex highresolution calorimeters



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Showers in complex highresolution calorimeters







**Event-level kinematics** 

**Pile-up Interactions** 





Cosmic air showers



**Event-level kinematics** 

 OMS Experiment at the LHC, CEFN

 Data recording: 2010-Oct.-14 09:58:16,733959; CBAT

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#### **Pile-up Interactions**

# **Generative Al**

Have: input examples (collision events, detector readouts, ...)



Want: more data

Specifically: new data similar to the input, but not exact copies

How to encode in neural net?



Overview of generative architectures

This happens in the experiment



This is what we want to know

Simulation is crucial to connect experimental data with theory predictions

This happens in the experiment



This is what we want to know

Simulation is crucial to connect experimental data with theory predictions, but computationally very costly



2020 Computing Model -CPU: 2030: Baseline

ATLAS Preliminary



This happens in the experiment



This is what we want to know

Simulation is crucial to connect experimental data with theory predictions, but computationally very costly

→Use generative models trained on simulation or data to augment simulations



# Simulation target





Steps

- Shower in ILD Electromagnetic Calorimeter
- 30x30x30 cells (Si-W)
- Photon energies from 10 to 100 GeV
- Use 950k examples (uniform in energy)
   created with GEANT4 to train

**ILD** Detector

# Simulation target





How to represent?

Tabular data: Easy, insufficient for high-dimensions

# Simulation target





How to represent?

Tabular data

Fixed grid: Voxel image (allows using e.g. convolutional networks)

#### **Generative Adversarial Networks**



Training objective: Binary cross entropy

 $\min_{G} \max_{D} V(D,G) = \mathbb{E}_{\boldsymbol{x} \sim p_{\text{data}}(\boldsymbol{x})} [\log D(\boldsymbol{x})] + \mathbb{E}_{\boldsymbol{z} \sim p_{\boldsymbol{z}}(\boldsymbol{z})} [\log(1 - D(G(\boldsymbol{z})))]$ 

At (Nash) equilibrium: Generator produces realistic examples Discriminator is maximally confused

#### **Variational Autoencoder**



Variational Autoencoder (VAE):

Split latent space Sample before decoder Penalty so mean/std are close to unit Gaussian

$$f(x) = (\mu, \sigma)$$

$$z = \text{Gaussian}(\mu, \sigma)$$

x' = g(z)

$$L = (x - g(z))^2 + \sigma^2 + \mu^2 - \log(\sigma) - 1$$
  
(Calculate KL-divergence  
between Gaussians)

# **Generative Architecture**





Buhmann, .., GK et al 2005.05334



### 10<sup>1</sup> 10<sup>1</sup> Brative progress



Buhmann, .., GK et al 2112.09709;





In auto-encoders, the decoder learns to 'undo' the encoder

Can we make this exact and directly learn the likelihood?



Learn a diffeomorphism between data and latent-space



Learn a diffeomorphism between data and latent-space

Bijective, invertable



Learn a diffeomorphism between data and latent-space

Bijective, invertable

Learn likelihood of data

Take into account Jacobian determinant to evaluate probability density



Easy-to-calculate Jacobean

Take into account Jacobian

### **Coupling flows**



Coupling layers: Not the most expressive, but useful for illustration/understanding

### **Coupling flows**



Simple (e.g. dense) neural networks

### **Coupling flows**





Invertible Easy-to-calculate Jacobian probability density

#### **Calculating Jacobian determinant**



$$\begin{pmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \end{pmatrix} \xrightarrow{f_1} \begin{pmatrix} \mathbf{z}_1 \\ \mathbf{x}_2 \end{pmatrix} \xrightarrow{f_2} \begin{pmatrix} \mathbf{z}_1 \\ \mathbf{z}_2 \end{pmatrix} \text{ with } \begin{aligned} \mathbf{x}_1 \xrightarrow{f_1} \mathbf{z}_1 &= \mathbf{x}_1 \odot \exp(s_2(\mathbf{x}_2)) + t_2(\mathbf{x}_2) \\ \mathbf{x}_2 \xrightarrow{f_1} \mathbf{x}_2. \end{aligned}$$

$$\mathbf{J_1} = \begin{pmatrix} \frac{\partial \mathbf{z}_1}{\partial \mathbf{x}_1} & \frac{\partial \mathbf{z}_1}{\partial \mathbf{x}_2} \\ \frac{\partial \mathbf{x}_2}{\partial \mathbf{x}_1} & \frac{\partial \mathbf{x}_2}{\partial \mathbf{x}_2} \end{pmatrix} = \begin{pmatrix} \operatorname{diag}(\exp(s_2(\mathbf{x}_2))) & \frac{\partial \mathbf{z}_1}{\partial \mathbf{x}_2} \\ 0 & 1 \end{pmatrix}$$

Triangular by construction

$$\det \mathbf{J_1} = \prod \exp(s_2(\mathbf{x}_2)) = \exp\left(\sum s_2(\mathbf{x}_2)\right)$$
### Composition



Composition of bijective functions remains bijective

Chain rule: Jacobian determinant of composition is product of determinants

#### Animation



### How to train NF?

Training objective: Minimise negative log likelihood of data

Sample points from training data

$$\mathcal{L} = -\mathbb{E}_{\mathbf{x} \sim p_{\text{data}}} \left[ -\frac{1}{2} ||f(\mathbf{x})||_2^2 + \sum s(\mathbf{x}) \right]$$

#### How to train NF?

Training objective: Minimise negative log likelihood of data



#### How to train NF?

Training objective: Minimise negative log likelihood of data

$$\begin{aligned} \mathcal{L} &= -\mathbb{E}_{\mathbf{x} \sim p_{\text{data}}} \left[ -\frac{1}{2} || f(\mathbf{x}) \rangle ||_2^2 + \sum s(\mathbf{x}) \right] \\ & \text{Contribution from Jacobian} \\ & \text{determinant} \\ & \text{det } \mathbf{J} = \exp\left(\sum s(\mathbf{x})\right) \\ & -\log(\det \mathbf{J}) = -\sum s(\mathbf{x}) \end{aligned}$$

### **Comments on Flows**

Only scratched the surface: more constructions available

→ Better generative fidelity
→ Can evaluate likelihood of

data

More complex

→ Slower, choice of fast direction





### Flows for detector simulation



10x10 cells / layer 30 layers By directly learning the likelihood, flows should be of higher fidelity than GAN/VAE.

But inefficient scaling with data dimension.

How to do flows for high-dimensional data?

# Flows for detector simulation





### **Simulation targets**





How to represent?

Tabular data

Fixed grid (voxels) Limiting for high-dimensions (sparse data)

Instead: Point clouds / graphs

### **Simulation targets**

Why?

Useful stepping stone

In-situ background



Before tackling showers in calorimeters: Look at jet constituents (JetNet data): 3 features per constituents up to 30/150 constituents/jet

How to represent?

Tabular data

Fixed grid (voxels) Limiting for high-dimensions (sparse data)

Instead: Point clouds / graphs

2106.11535

# **Point Clouds**

- Example: Sensors in a space
  - Fixed grid vs arbitrary positions
  - Potential sparsity of data
- Permutation symmetry
- Can view as trivial graph

$$\times = \left\{ \begin{array}{l} \overrightarrow{p}_{1} = \left\{ r_{1}, \Theta_{1}, \varphi_{1}, T_{1} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \end{array} \right\} \quad f(x) = \$ \left\{ \left\{ \Xi_{i} \phi\left(\overrightarrow{p}_{i}\right)\right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \end{array} \right\} \quad f(x) = \$ \left\{ \left\{ \Xi_{i} \phi\left(\overrightarrow{p}_{i}\right)\right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \right\} \quad f(x) = \$ \left\{ \left\{ \Xi_{i} \psi\left(\overrightarrow{p}_{i}\right)\right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \right\} \quad f(x) = \$ \left\{ \left\{ \Xi_{i} \psi\left(\overrightarrow{p}_{i}\right)\right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \quad f(x) = \$ \left\{ \left\{ \Xi_{i} \psi\left(\overrightarrow{p}_{i}\right)\right\} \\ \overrightarrow{p}_{L} = \left\{ F_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L}, T_{L} \right\} \\ \overrightarrow{p}_{L} = \left\{ r_{L}, \Theta_{L}, \varphi_{L} \right\}$$



### How to GAN with it



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# **EPIC GAN Result**



# **EPIC GAN Result**



How to apply for calorimeter simulation? Need a better architecture than GANs



Core idea: Stepwise transition from pure noise to data

Markov chain





Reverse Resulting learning objective  
(Noise 
$$\rightarrow$$
 data)  $L_{simple}(\theta) \coloneqq \mathbb{E}_{t,\mathbf{x}_0,\epsilon} \left[ \left\| \boldsymbol{\epsilon} - \overline{\boldsymbol{\epsilon}_{\theta}} (\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}, t) \right\|^2 \right]$   
Noisy image Noisy image The second s



Core idea: Stepwise transition from pure noise to data

Algorithm 1 Training	Algorithm 2 Sampling
1: repeat 2: $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ 3: $t \sim \text{Uniform}(\{1, \dots, T\})$ 4: $\boldsymbol{\epsilon} \sim \mathcal{N}(0, \mathbf{I})$ 5: Take gradient descent step on $\nabla_{\theta} \  \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta} (\sqrt{\overline{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \overline{\alpha}_t} \boldsymbol{\epsilon}, t) \ ^2$ 6: until converged	1: $\mathbf{x}_T \sim \mathcal{N}(0, \mathbf{I})$ 2: for $t = T, \dots, 1$ do 3: $\mathbf{z} \sim \mathcal{N}(0, \mathbf{I})$ if $t > 1$ , else $\mathbf{z} = 0$ 4: $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\overline{\alpha}_t}} \boldsymbol{\epsilon}_{\theta}(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z}$ 5: end for 6: return $\mathbf{x}_0$



Core idea: Stepwise transition from pure noise to data



https://medium.com/mlearning-ai/enerating-images-withddpms-a-pytorch-implementation-cef5a2ba8cb1

### **Point Cloud Generation**

To improve the generative fidelity, move from GAN to diffusion model



(a) Training at random time step t



Output: 4

Buhmann, GK, Thaler 2301.08128; Kansal et al 2106.11535; Käch et al 2211.13630; Buhmann, ... GK, et al 2305.04847

# **Point Cloud Generation**

To improve the generative fidelity, move from GAN to diffusion model

Some additional preprocessing



Buhmann, GK, Thaler 2301.08128; Kansal et al 2106.11535; Käch et al 2211.13630; Buhmann, ... GK, et al 2305.04847

### Diffusion

CaloCloud, time stamp:  $t_{99}$ 



Buhmann, ... GK, et al 2305.04847





with stochastic differential equations (SDEs)

Forward SDE:



(Correspond to the noise schedule in discrete case)

Forward SDE (data  $\rightarrow$  noise)  $\mathbf{x}(0)$   $\mathbf{dx} = \mathbf{f}(\mathbf{x}, t) dt + g(t) d\mathbf{w}$   $\mathbf{x}(T)$   $\mathbf{x}(T)$   $\mathbf{x}(0)$   $\mathbf{dx} = [\mathbf{f}(\mathbf{x}, t) - g^2(t) \nabla_{\mathbf{x}} \log p_t(\mathbf{x})] dt + g(t) d\bar{\mathbf{w}}$   $\mathbf{x}(T)$ Reverse SDE (noise  $\rightarrow$  data)

Probability density of x(t)

Reverse SDE: 
$$d\mathbf{x} = [\mathbf{f}(\mathbf{x}, t) - g(t)^2 \nabla_{\mathbf{x}} \log p_t(\mathbf{x})] dt + g(t) d\bar{\mathbf{w}}$$
  
Score function

Reverse of a diffusion process is also a diffusion



Reverse SDE: 
$$d\mathbf{x} = [\mathbf{f}(\mathbf{x}, t) - g(t)^2 \nabla_{\mathbf{x}} \log p_t(\mathbf{x})] dt + g(t) d\bar{\mathbf{w}}$$

$$\boldsymbol{\theta}^* = \underset{\boldsymbol{\theta}}{\operatorname{arg\,min}} \mathbb{E}_t \Big\{ \lambda(t) \mathbb{E}_{\mathbf{x}(0)} \mathbb{E}_{\mathbf{x}(t)|\mathbf{x}(0)} \Big[ \left\| \mathbf{s}_{\boldsymbol{\theta}}(\mathbf{x}(t), t) - \nabla_{\mathbf{x}(t)} \log p_{0t}(\mathbf{x}(t) \mid \mathbf{x}(0)) \right\|_2^2 \Big] \Big\}$$

Learn to approximate score function with neural network



Once trained: Sample latent space and numerically solve SDE to transport to data space



Great generative quality, but tends to be slow. We need to do more

### **Consistency Distillation**



Speed up by training a model to allow single step generation





### **Aside: Beyond Showes**



	JetNet [3]	JetClass [1]
Jet types	5 types	10 types (several decay channels for top and H jets)
Dataset size	180 thousand jets per class	12.5 million jets per class (70x more than JetNet)
Features	Kinematics	Kinematics, Particle-ID and charge, trajectory displacement

### **Aside: Beyond showers**







# **Application: CATHODE**



**GK**, Nachmann, Shih et al 2101.08320; Hallin, .., **GK** et al 2109.00546;

#### **Application: CATHODE**



Buhmann, ..., GK, Mikuni, et al 2310.06897;
### Closing



#### Backup

# **Statistics**

If we train a generator on N data points, and use it to produce M>>N examples, what is the statistical power of the M points?

Compare (known) truth distribution to sample and oversampled data from GAN



Diefenbacher, .., GK et al 2008.06545

## Statistics - 2D



Relative deviation from Gaussian ring distribution

Diefenbacher, .., GK et al 2008.06545

# **Statistics - Physics**

Test the statistical properties of simplified calorimeter showers.







Scaling of difference to ground truth with resolution again better for the generative model.

Bieringer, .., GK et al 2202.07352