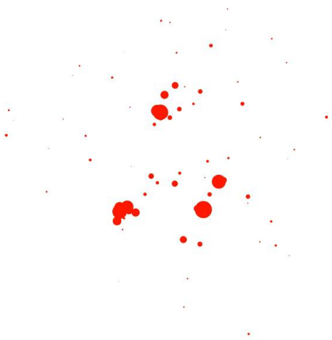
Exploring the (Metric) Space of Jets with CMS Open Data



CERN EP/IT Data Science Seminar

Eric M. Metodiev

Center for Theoretical Physics

Massachusetts Institute of Technology

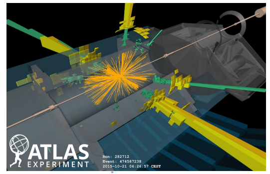
Joint work with Patrick Komiske, Radha Mastandrea, Preksha Naik, and Jesse Thaler

[1902.02346], to appear in PRL [19xx.xxxxx]

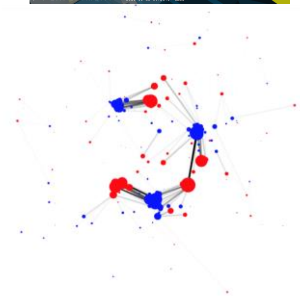
June 19, 2019

Outline

Part I
Introduction



When are two jets similar?

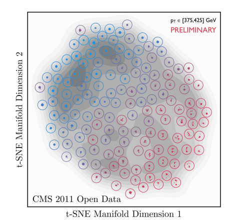


The Energy Mover's Distance

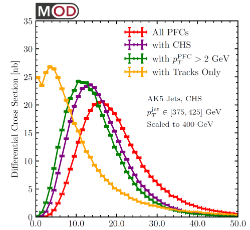
Movie Time

Part II
Application

Jets in CMS Open Data



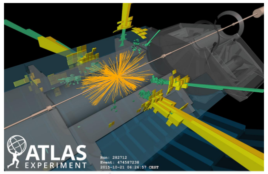
Exploring the Space of Jets



Quantifying Detector Effects

Outline

Part I
Introduction



When are two jets similar?

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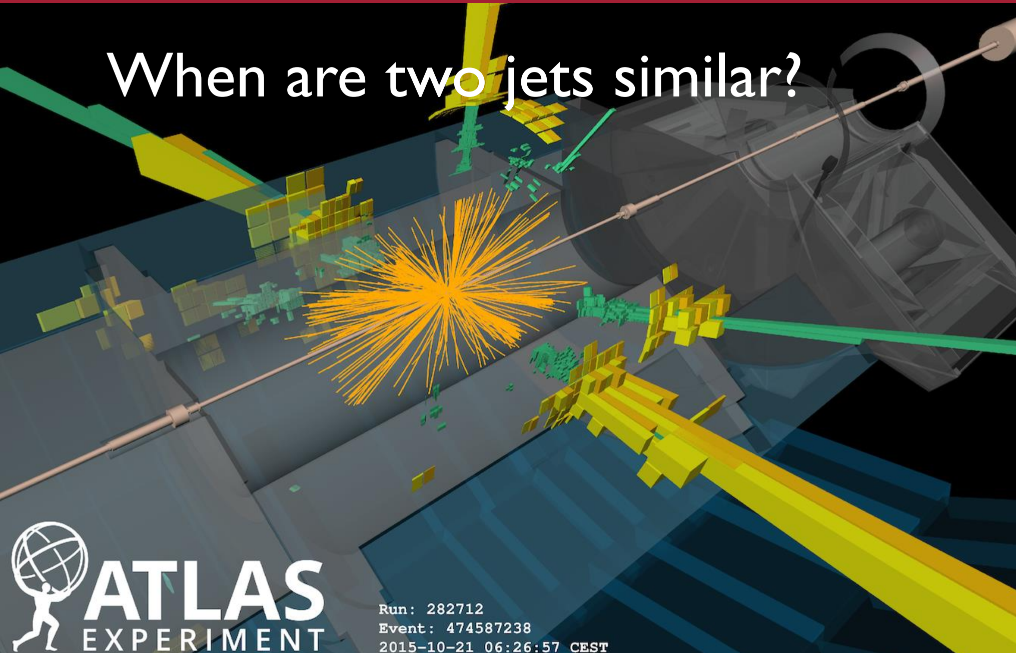
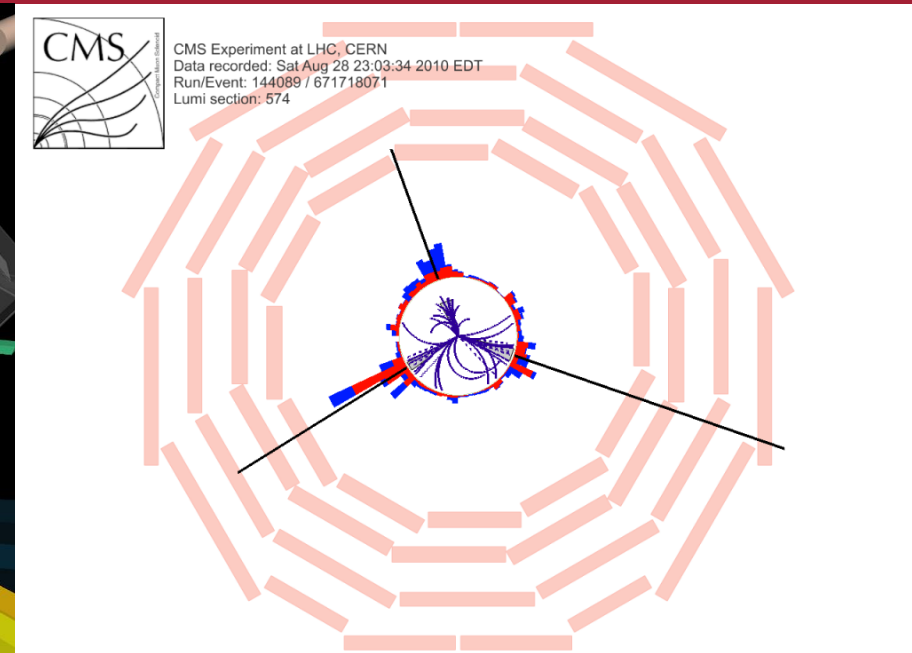
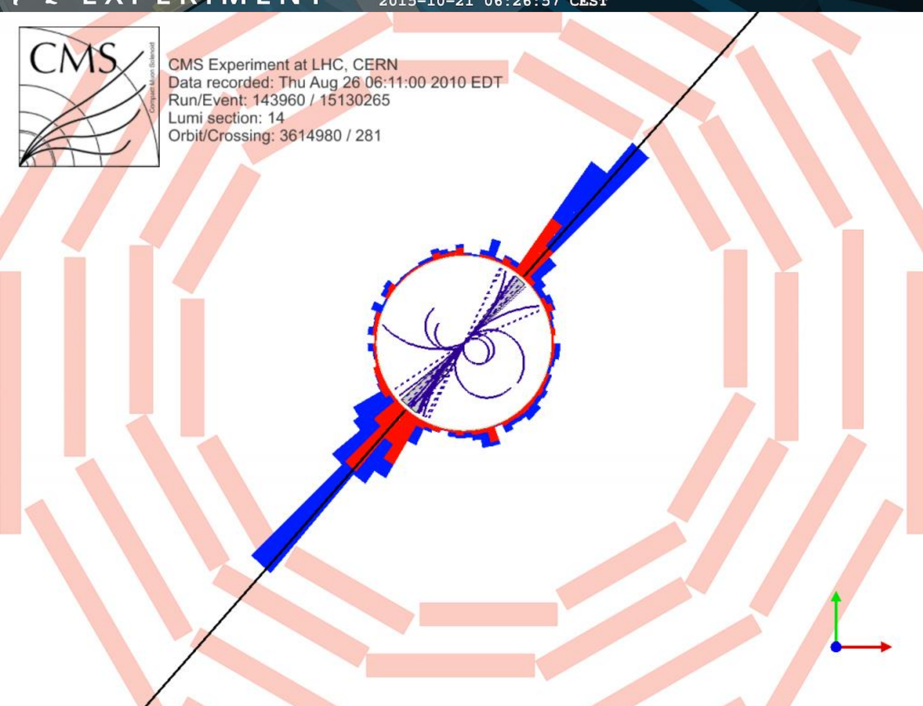
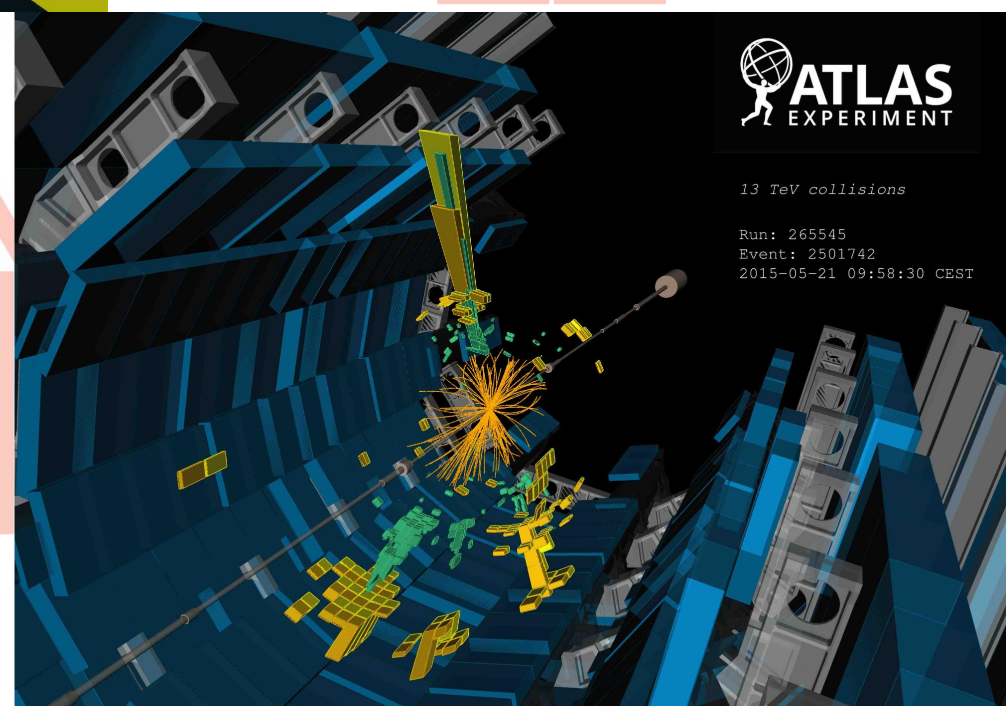
When are two jets similar?







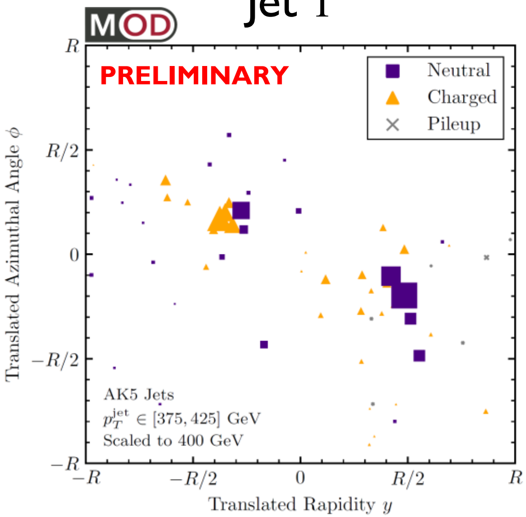


When are two jets similar?

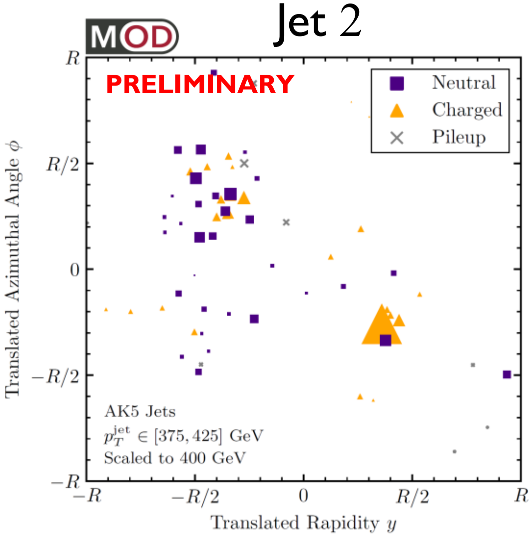
These two jets "look" similar, but have different numbers of particles, flavors, and locations.

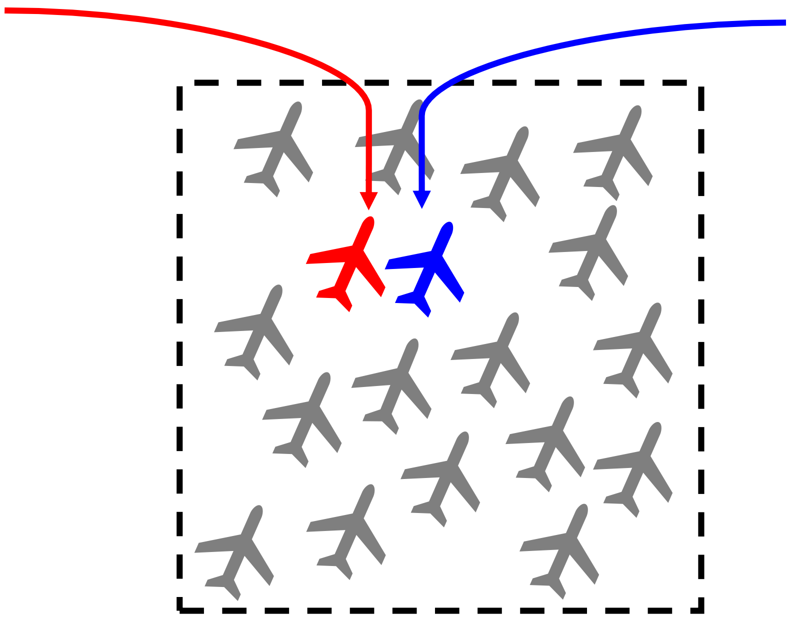
How do we quantify this?

Jet 1



Jet 2

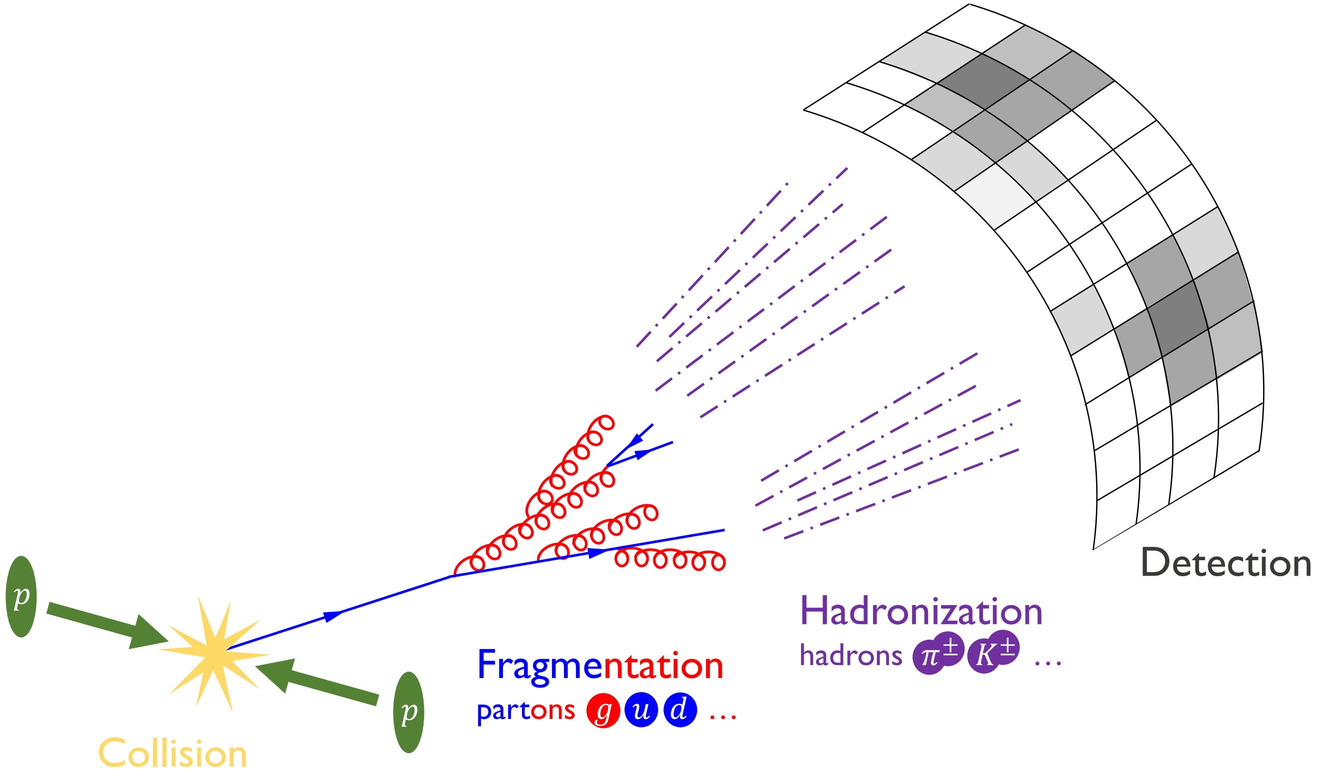




"Space of Jets"

When are two jets similar?

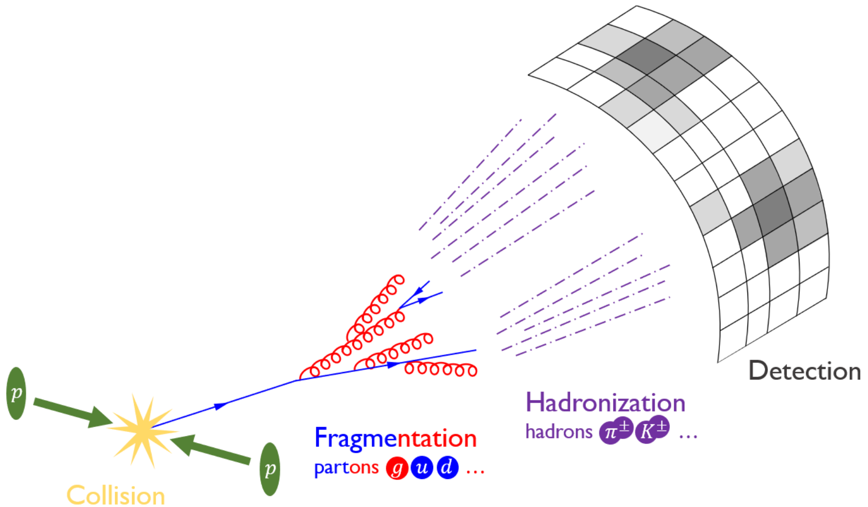
How a jet gets its shape



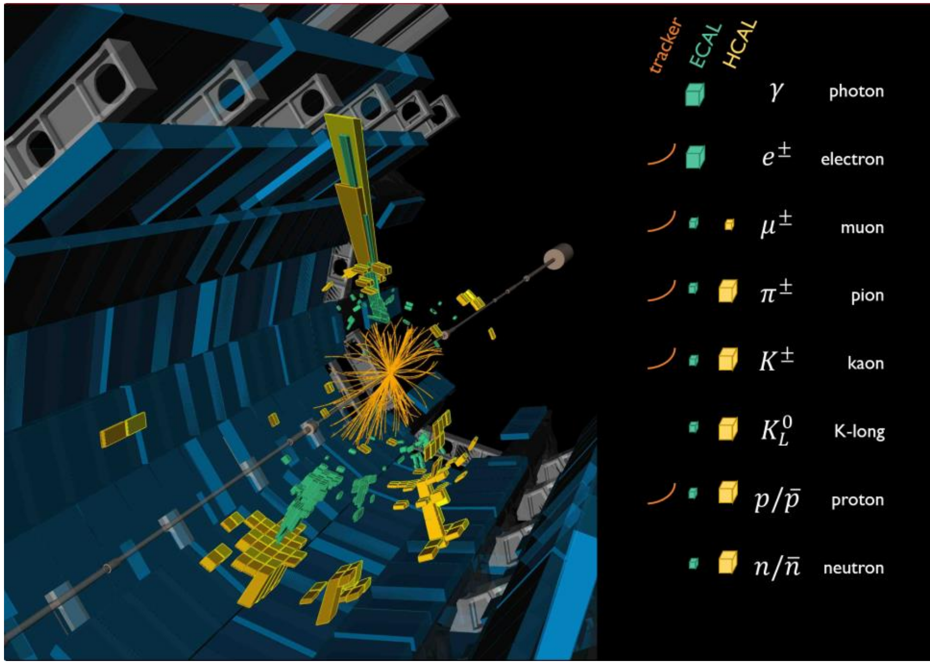
When are two jets similar?

A jet is…

Theoretically: very complicated



Experimentally: very complicated



However:

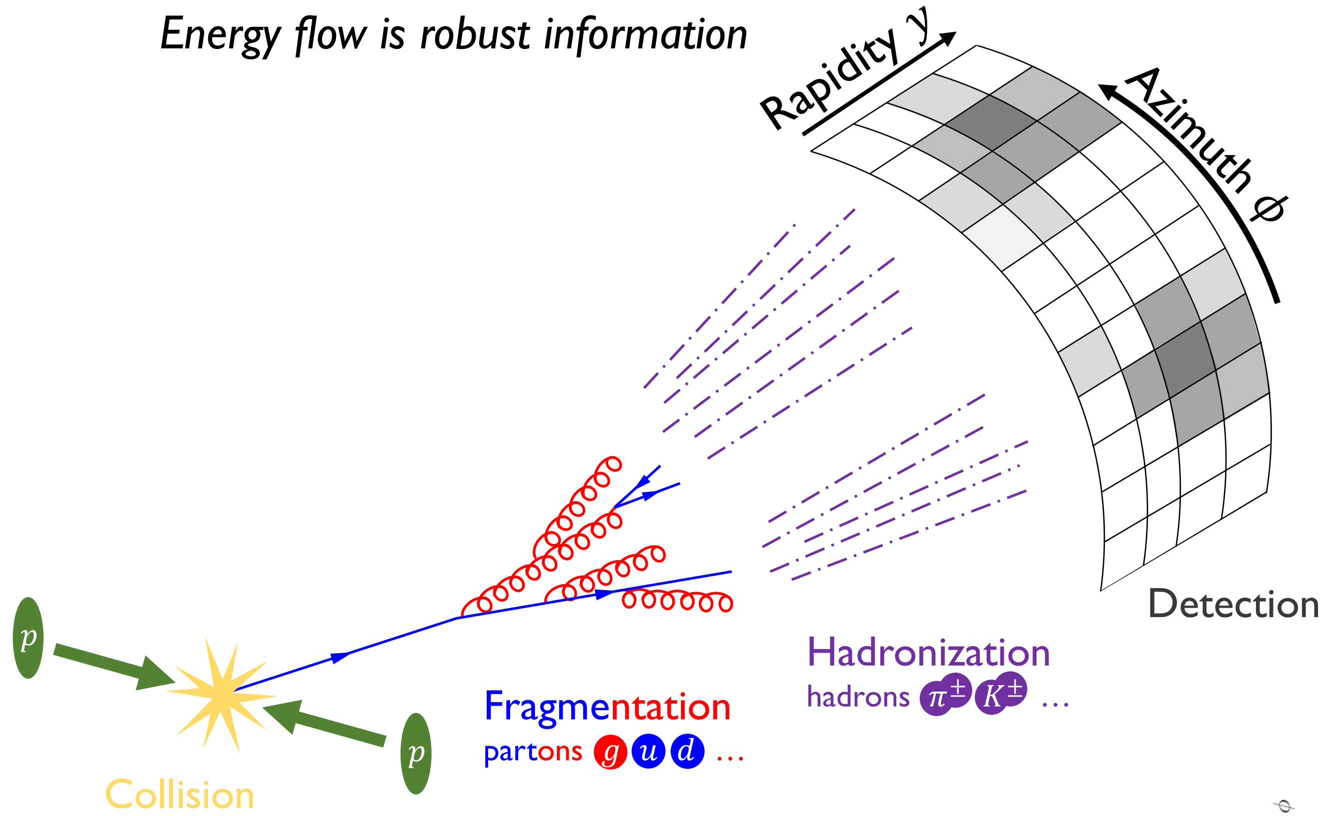
The *energy flow* (distribution of energy) is the information that is robust to:
fragmentation, hadronization, detector effects, …

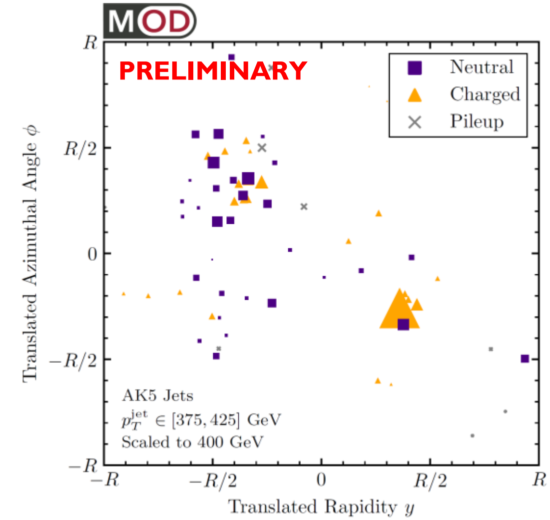
[N.A. Sveshnikov, F.V. Tkachov, 9512370]
[F.V. Tkachov, 9601308]
[P.S. Cherzor, N.A. Sveshnikov, 9710349]

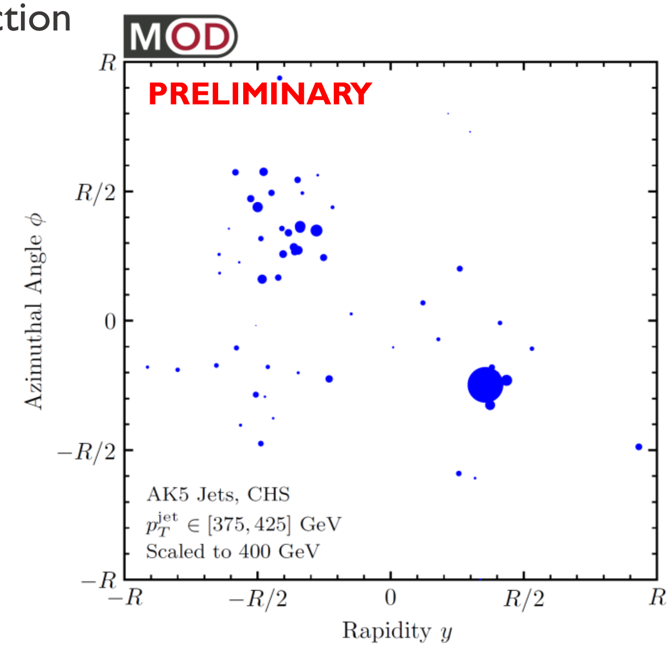
Energy flow ⇔ Infrared and Collinear (IRC) Safe information

When are two jets similar?

Energy flow is robust information







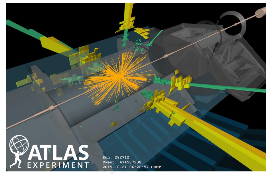
Treat jets as distributions of energy:

$$\sum_{i=1}^{M} E_i \, \delta(\hat{p}_i)$$

energy direction

Ignoring particle flavor, charge…

Outline



When are two jets similar?

When they have similar distributions of energy

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Movie Time

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Jets in CMS Open Data

Part II
Application

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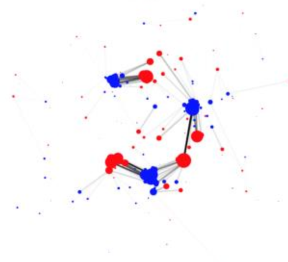

The Energy Mover's Distance

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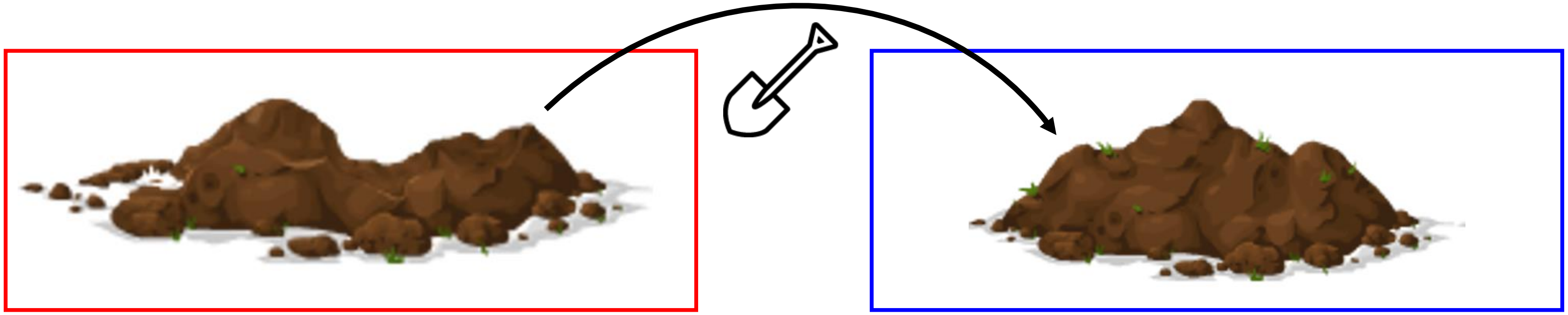
The Energy Mover's Distance

Review: The Earth Mover's Distance

Earth Mover's Distance: the minimum "work" (stuff x distance) to rearrange one pile of dirt into another

[Peleg, Werman, Rom]
[Rubner, Tomasi, Guibas]



Metric on the space of (normalized) distributions: *symmetric, non-negative, triangle inequality*

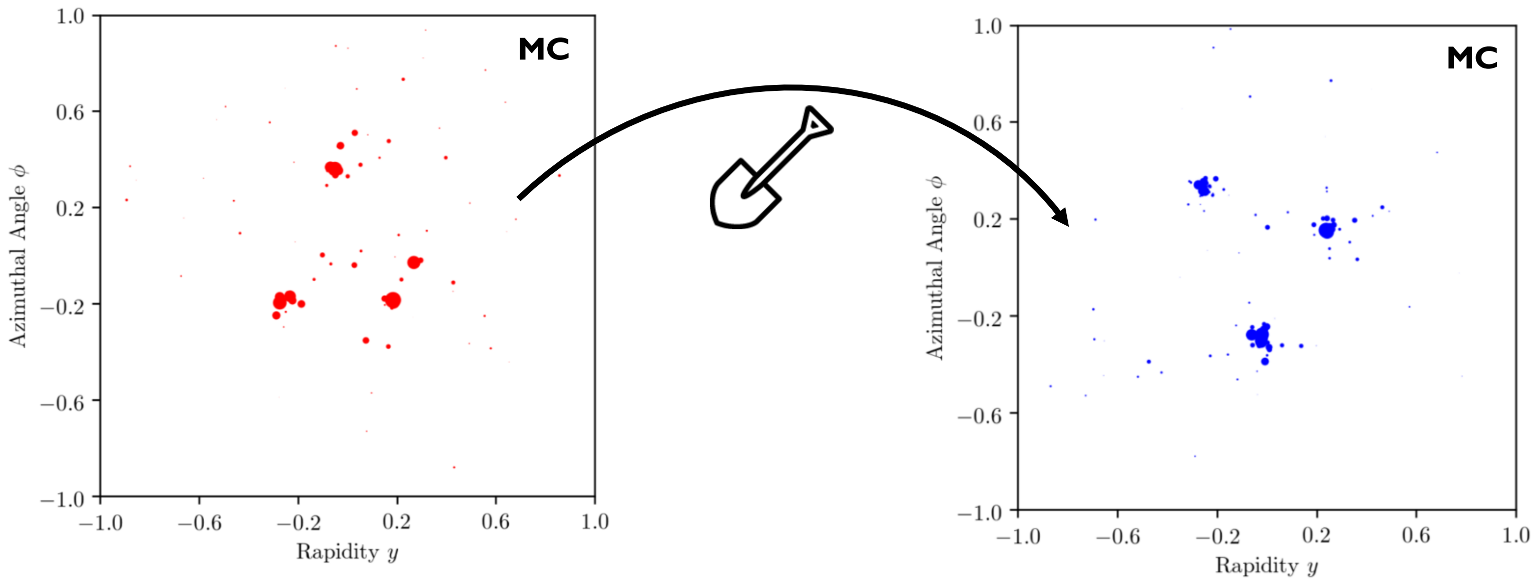
Distributions are close in EMD ⇔ their expectation values are close.

Also known as the 1-Wasserstein metric.

The Energy Mover's Distance

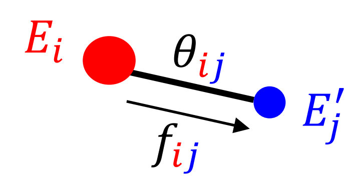
From Earth to Energy

Energy Mover's Distance: the minimum "work" (energy x angle) to rearrange one *event* (pile of energy) into another [Komiske, EMM, Thaler, 1902.02346]



$$\mathrm{EMD}(\mathcal{E},\mathcal{E}') = \min_{\{f\}} \sum_{i=1}^{M}\sum_{j=1}^{M'} f_{ij}\frac{\theta_{ij}}{R}$$

Difference in radiation pattern



The Energy Mover's Distance

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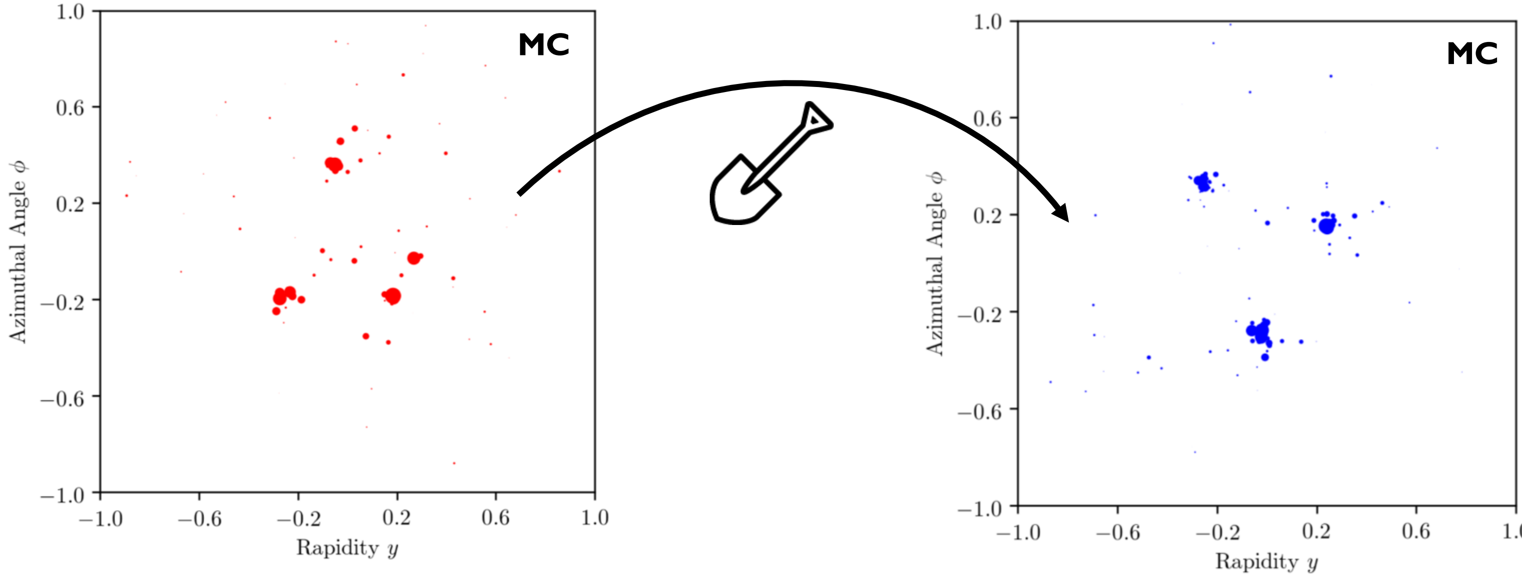
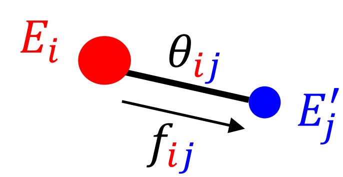


$$\mathrm{EMD}(\mathcal{E},\mathcal{E}') = \min_{\{f\}} \sum_{i=1}^{M}\sum_{j=1}^{M'} f_{ij}\frac{\theta_{ij}}{R} + \left|\sum_{i=1}^{M} E_i - \sum_{j=1}^{M'} E'_j\right|$$



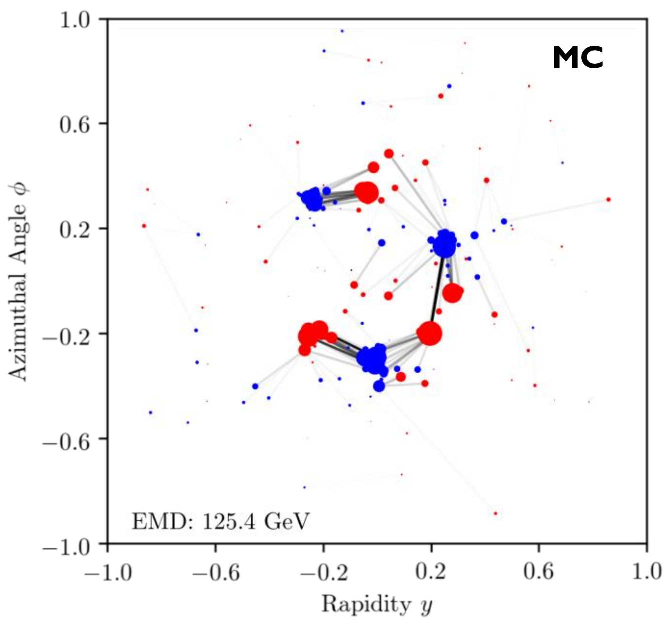
Difference in radiation pattern

Difference in total energy

The Energy Mover's Distance

From Earth to Energy

Energy Mover's Distance: the minimum "work" (energy x angle) to rearrange one *event* (pile of energy) into another [P.T. Komiske, EMM, J. Thaler, 1902.02346]



EMD has dimensions of energy

True metric as long as $R \geq \frac{1}{2}\theta_{\max}$

$R \geq$ the jet radius, for conical jets

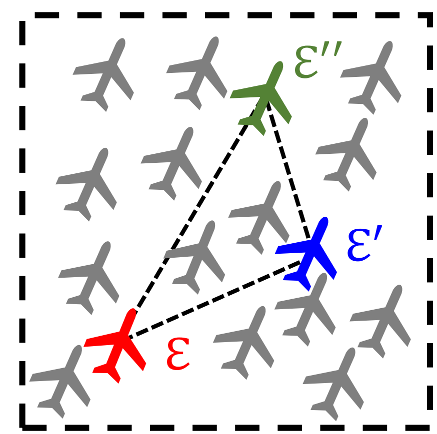
Solvable via Optimal Transport problem.

~1ms to compute EMD for two jets with 100 particles.

$$\mathrm{EMD}(\mathcal{E}, \mathcal{E}') = \min_{\{f\}} \sum_{i=1}^{M} \sum_{j=1}^{M'} f_{ij} \frac{\theta_{ij}}{R} + \left| \sum_{i=1}^{M} E_i - \sum_{j=1}^{M'} E'_j \right|$$

Difference in radiation pattern

Difference in total energy



$\mathrm{EMD}(\mathcal{E}, \mathcal{E}') + \mathrm{EMD}(\mathcal{E}', \mathcal{E}'') \leq \mathrm{EMD}(\mathcal{E}, \mathcal{E}'')$

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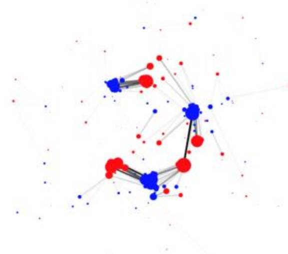

The Energy Mover's Distance

Work to rearrange one event into another.

Movie Time

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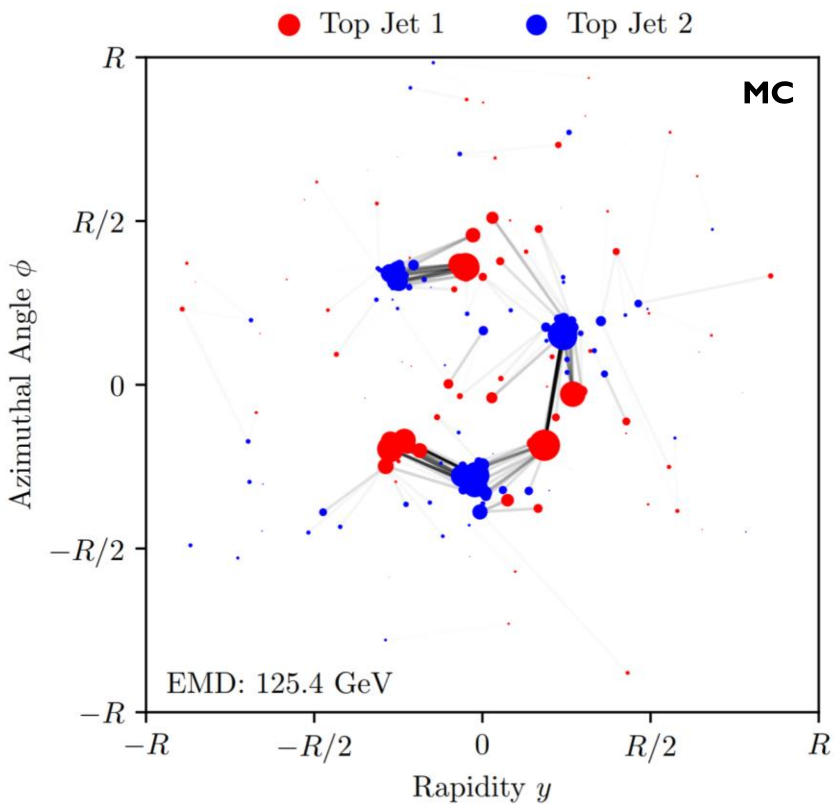
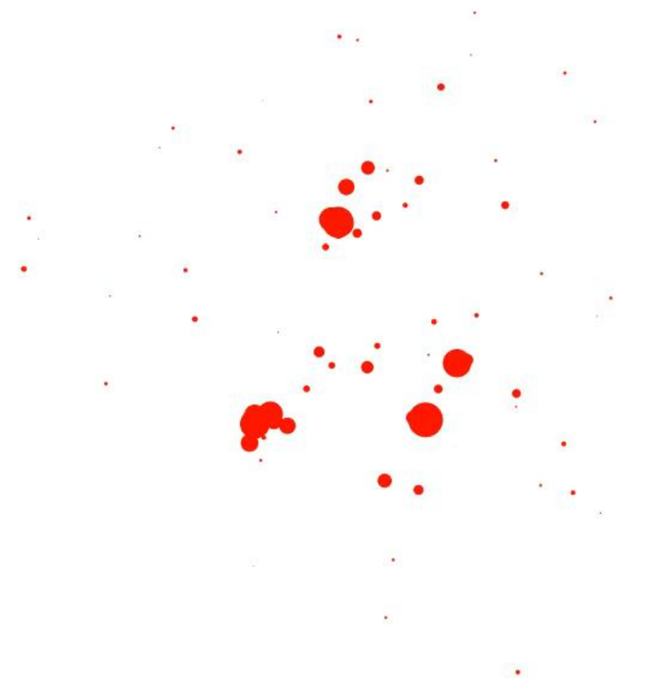
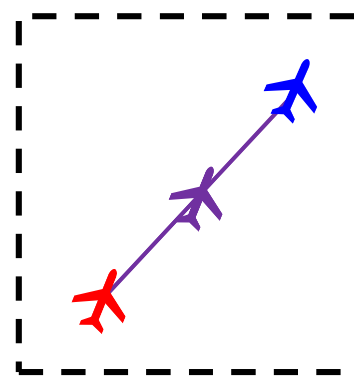
Movie Time: Visualizing the EMD

Taking a walk in the space of events





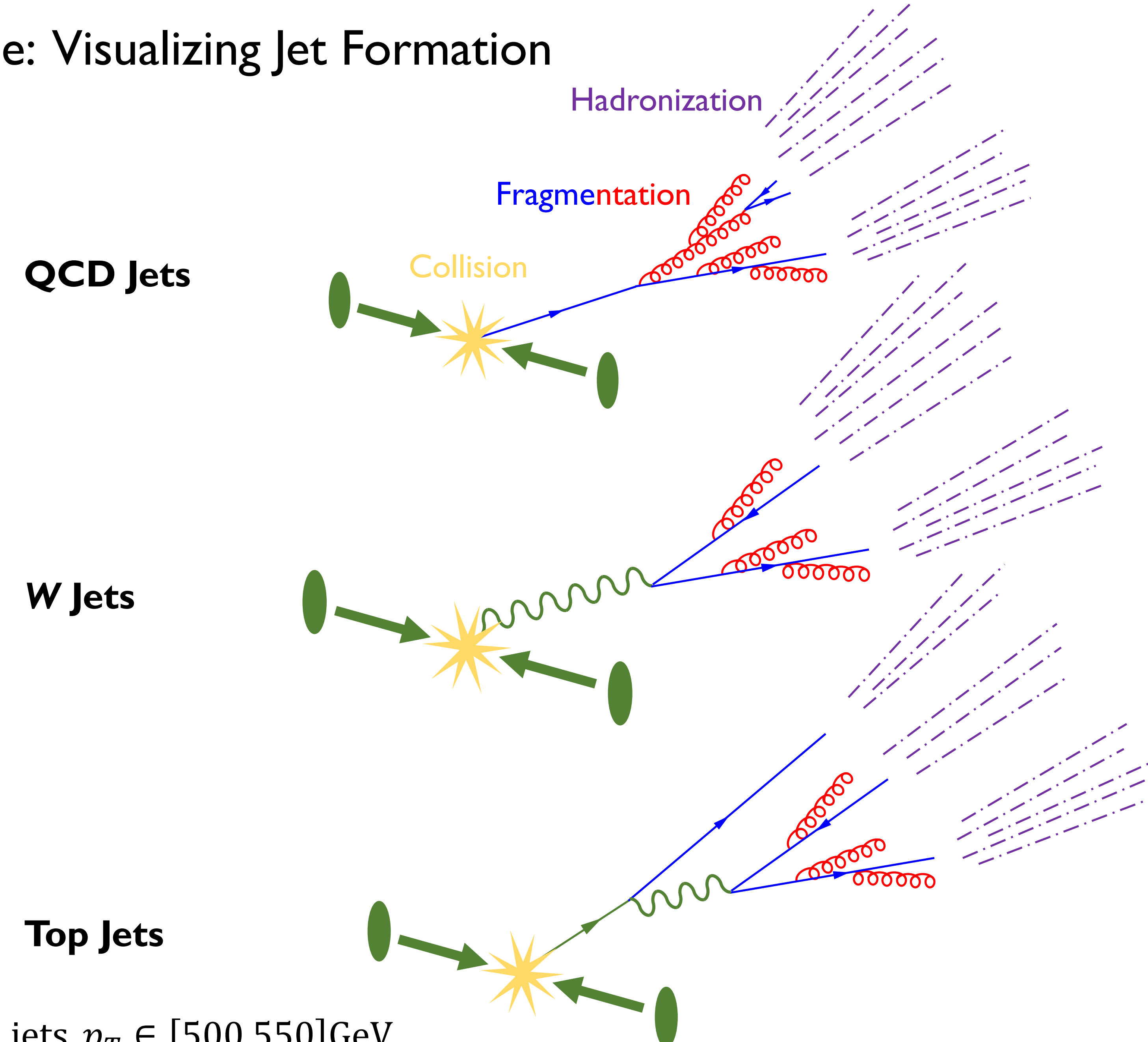


EMD is the cost of an optimal transport problem.

We also get the *shortest path* between the events.

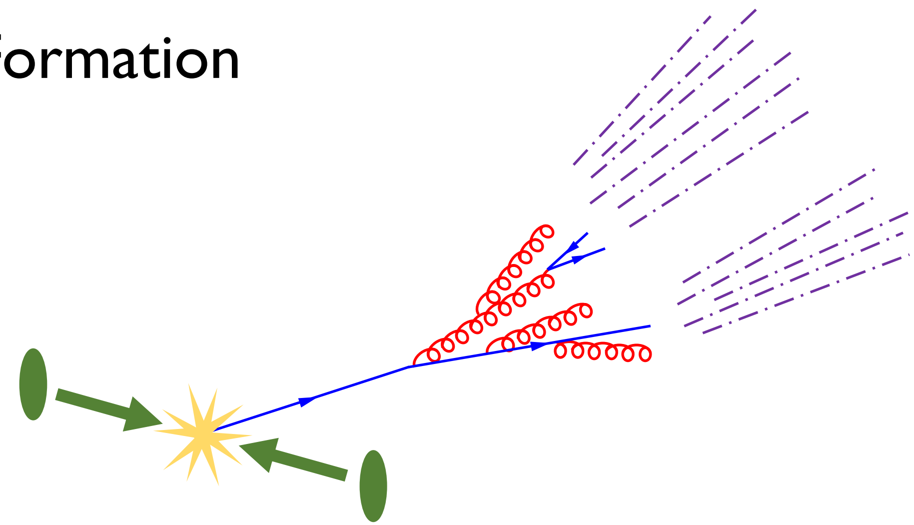
Interpolate along path to visualize!

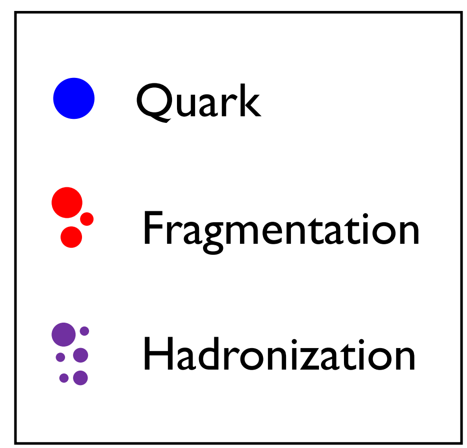
Movie Time: Visualizing Jet Formation

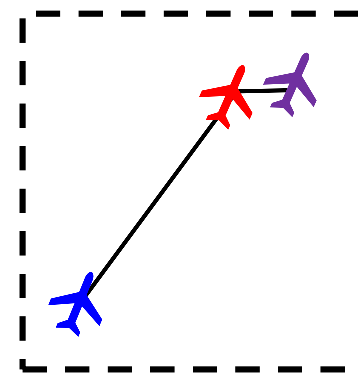


Pythia 8, $R = 1.0$ jets, $p_T \in [500{,}550]\text{GeV}$

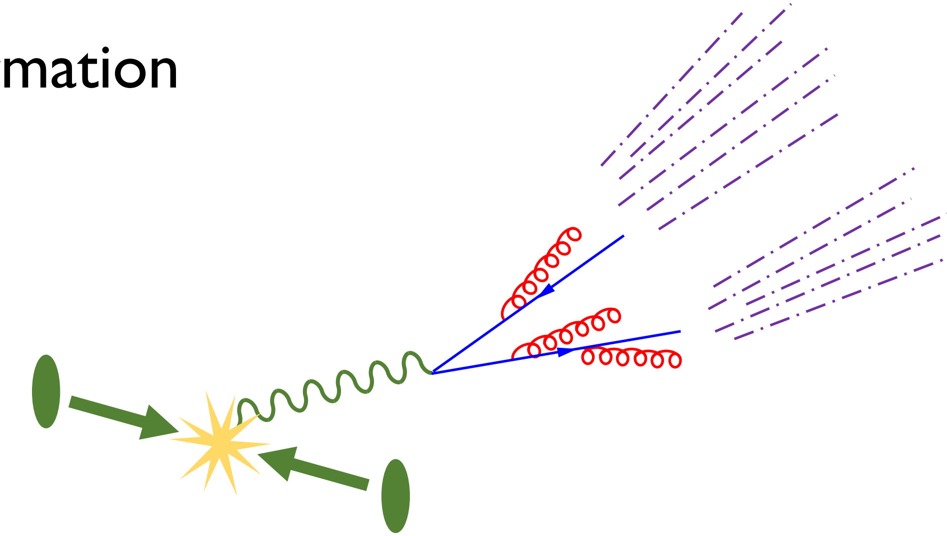
Movie Time: Visualizing QCD Jet Formation

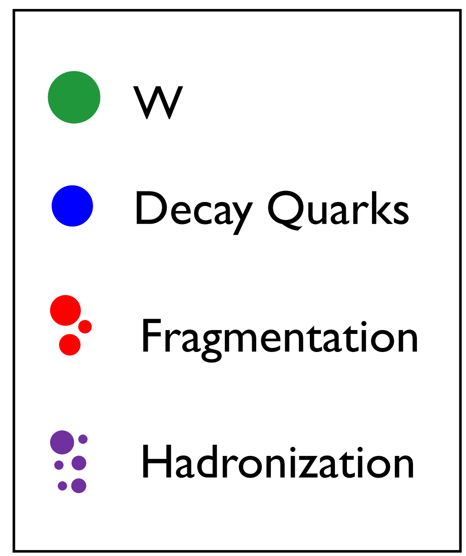


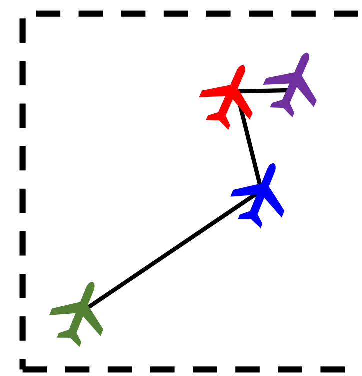




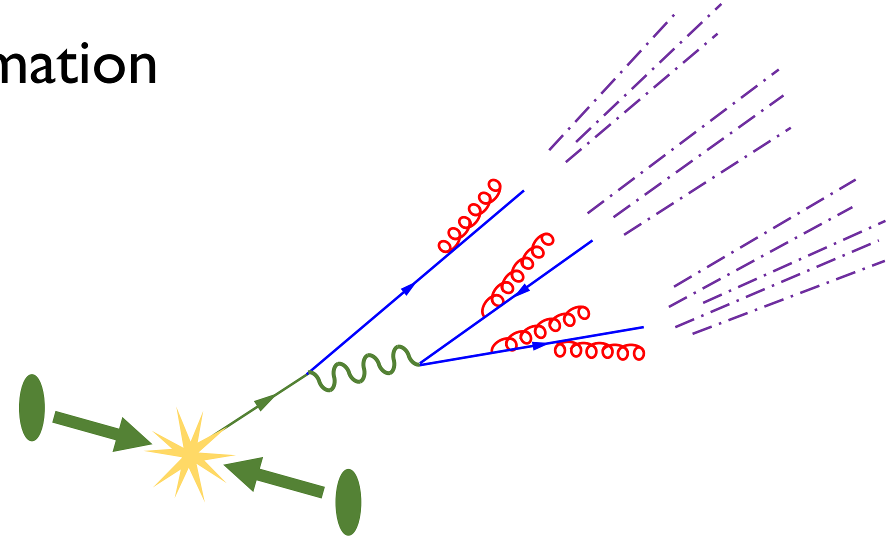
Movie Time: Visualizing W Jet Formation

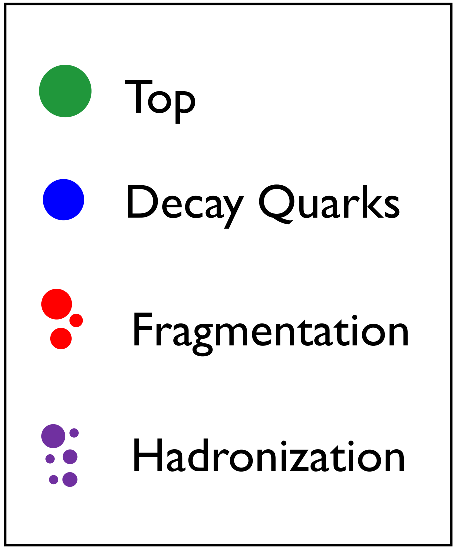


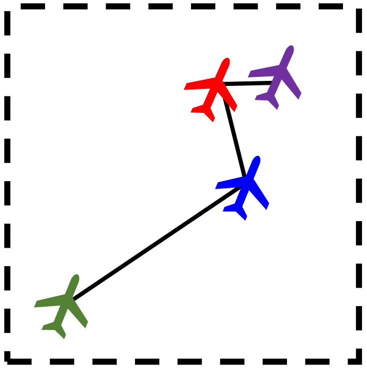




Movie Time: Visualizing Top Jet Formation







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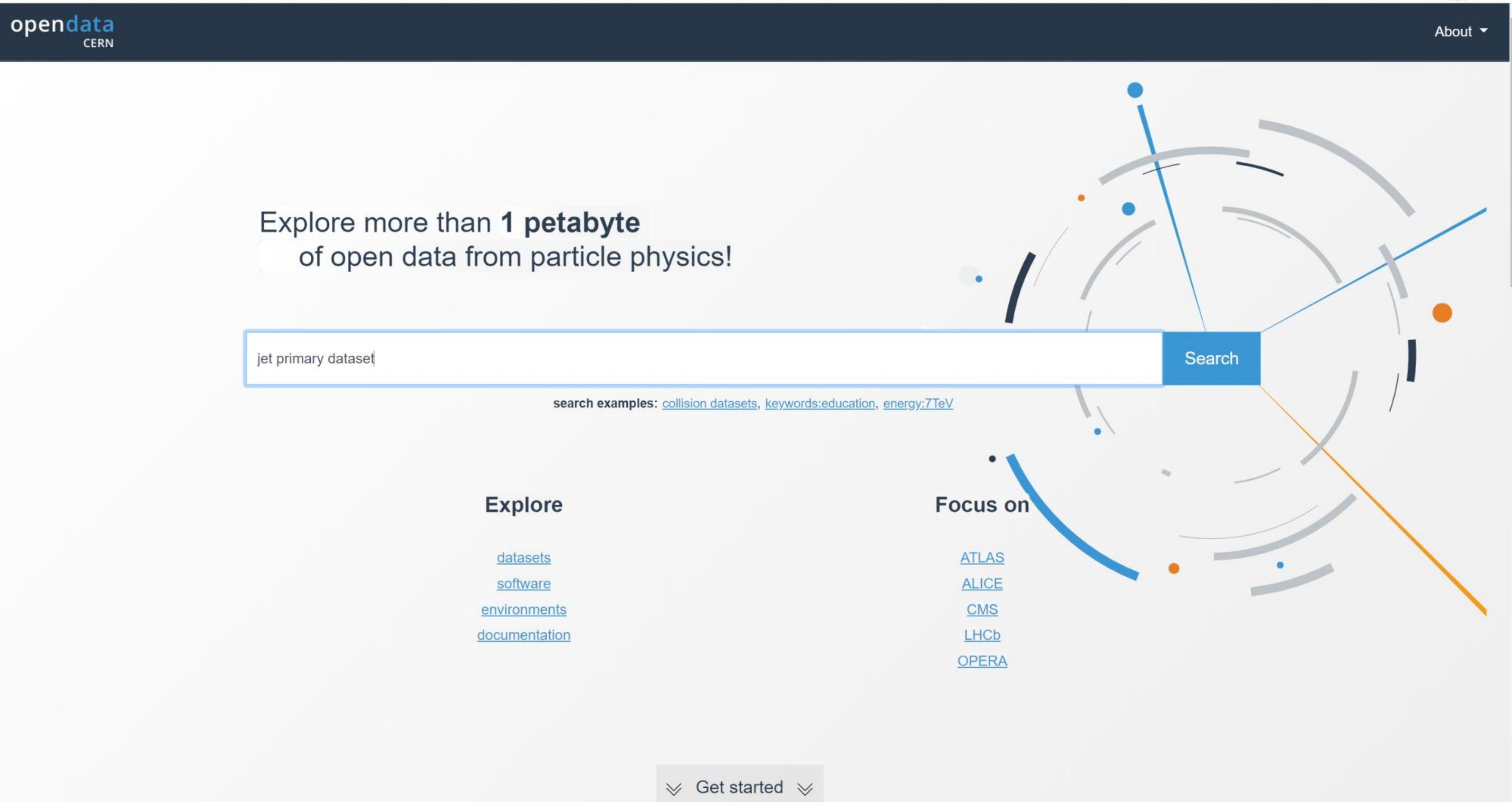
CMS Open Data

An amazing resource for physics exploration and proof-of-principle studies.

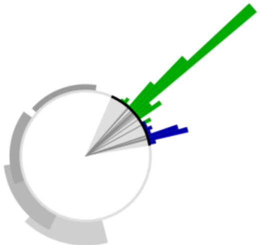
opendata.cern.ch

opendata CERN



CMS Open Data

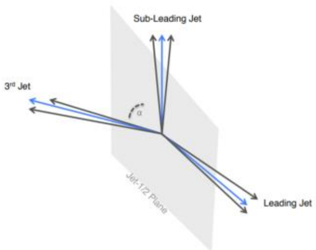
Many exciting physics applications with the CMS Open Data already.



Exposing the QCD splitting function

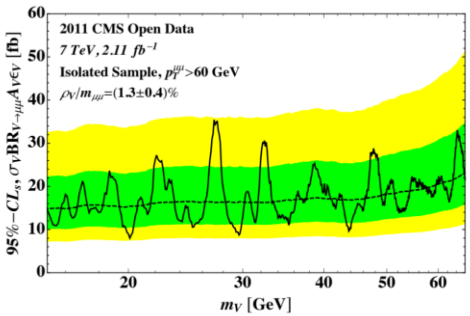
[Tripathee, Xue, Larkoski, Marzani, Thaler, 1704.05842]

[Larkoski, Marzani, Thaler, Tripathee, Xue, 1704.05066]



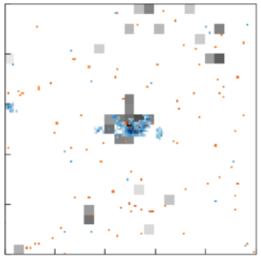
Looking for parity violation in jets

[Lester, Schott, 1904.11195]



Searching for dimuon resonances

[Cesarotti, Soreq, Strassler, Thaler, Xue, 1902.04222]



Analyzing collision data with deep learning techniques

[Madrazo, Cacha, Iglesias, de Lucas, 1708.07034]

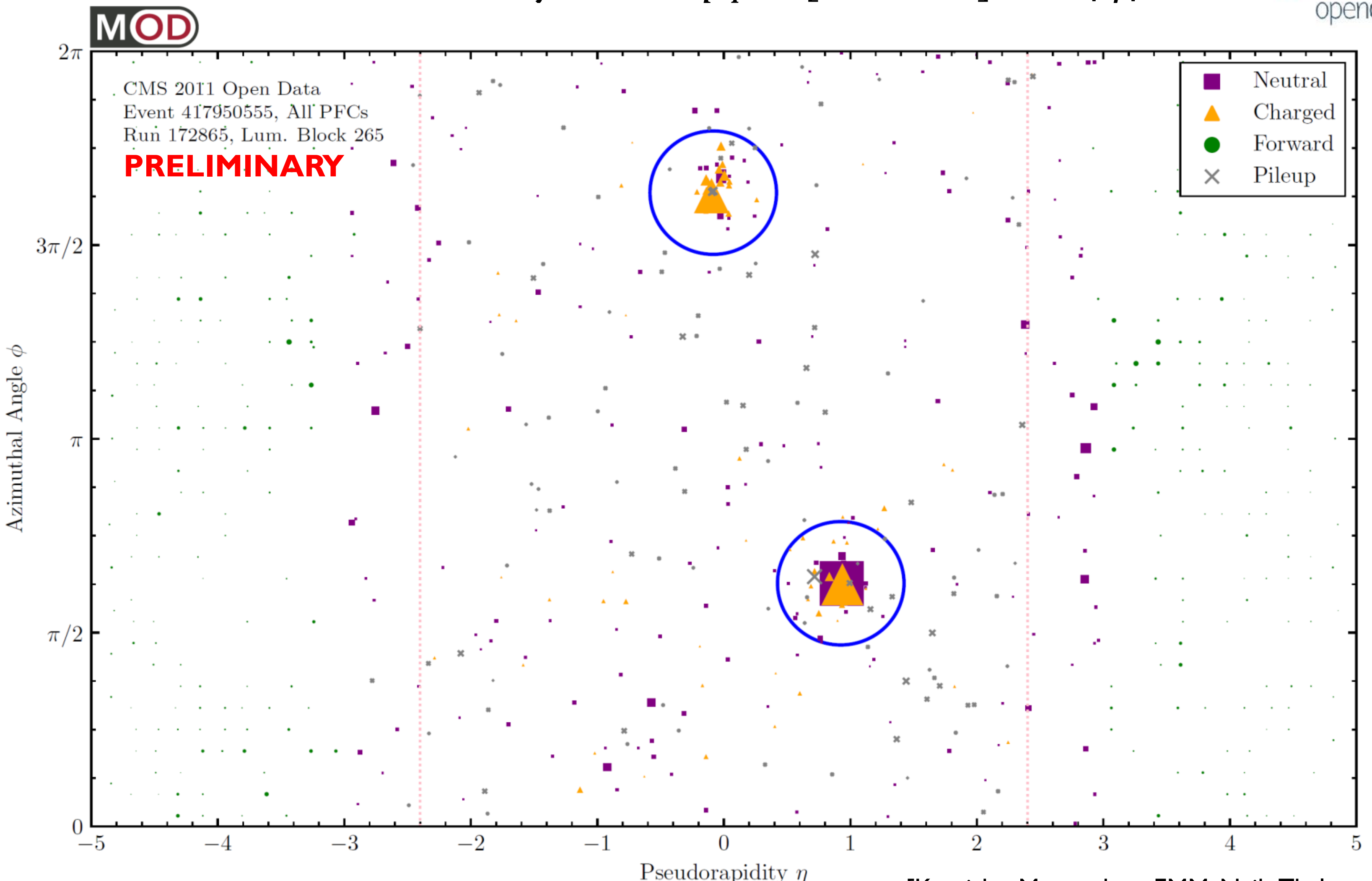
[Andrews, Paulini, Gleyzer, Poczos, 1807.11916]

[Andrews, et al., 1902.08276]

CMS 2011A Jet Primary Dataset (+ Simulation)

2.3 fb^{-1} of 7 TeV proton-proton collision data. [link]

$\sim$1 million $R = 0.5$ jets with $p_T \in [375,425]$GeV, $|\eta| < 1.9$



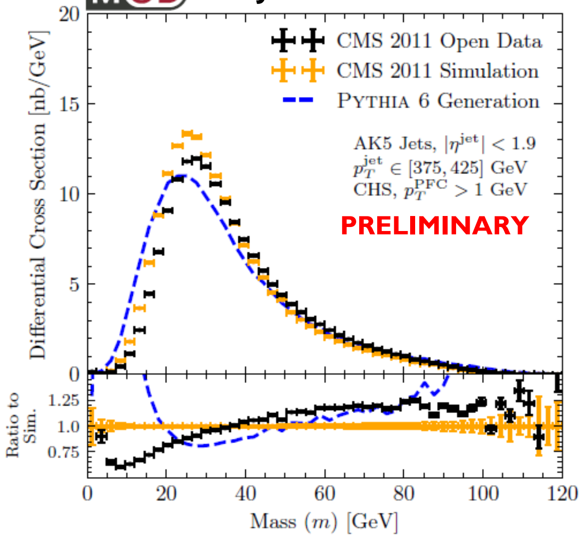
[Komiske, Mastandrea, EMM, Naik, Thaler, to appear]

Jet Substructure Observables

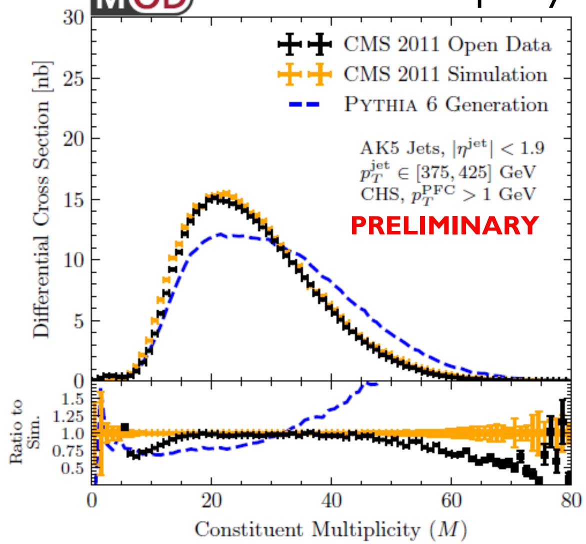
Study jet substructure at truth and detector level.

$$m^2 = \left(\sum_{i\in\mathrm{Jet}} p_i^\mu\right)^2 \qquad M = \sum_{i\in\mathrm{Jet}} 1 \qquad p_T^D = \frac{\sum_{i\in\mathrm{Jet}} p_{T,i}^2}{\left(\sum_{i\in\mathrm{Jet}} p_{T,i}\right)^2}$$

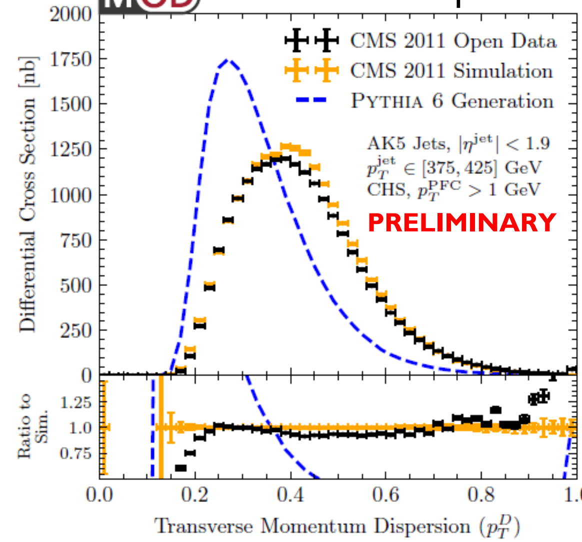
Jet Mass



Constituent Multiplicity

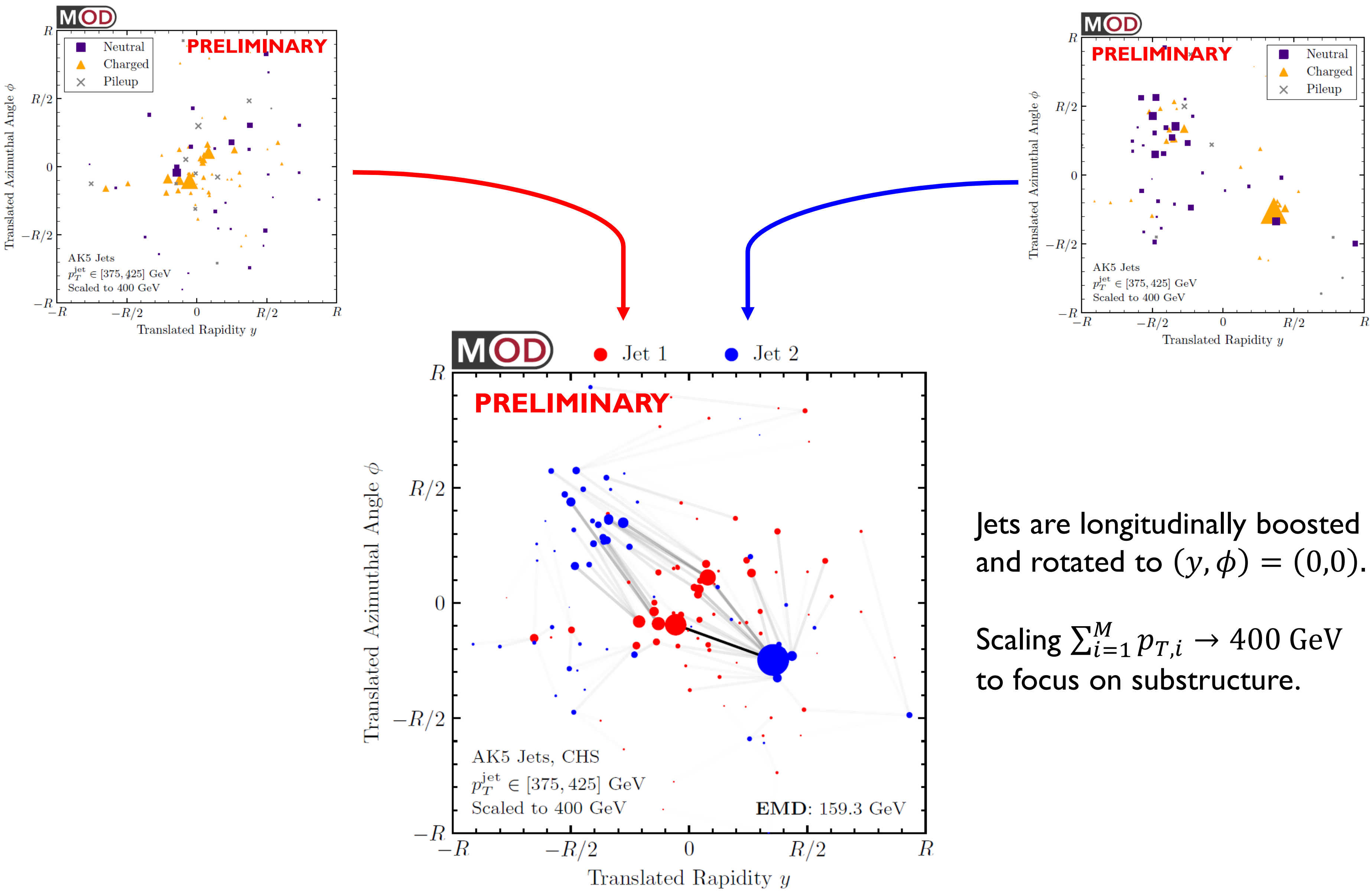


Momentum Dispersion



Similar to: [Larkoski, Marzani, Thaler, Tripathee, Xue, 1704.05066]

Comparing Jets in CMS Open Data



Jets are longitudinally boosted and rotated to $(y, \phi) = (0{,}0)$.

Scaling $\sum_{i=1}^{M} p_{T,i} \rightarrow 400$ GeV to focus on substructure.

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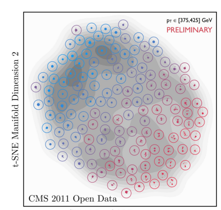

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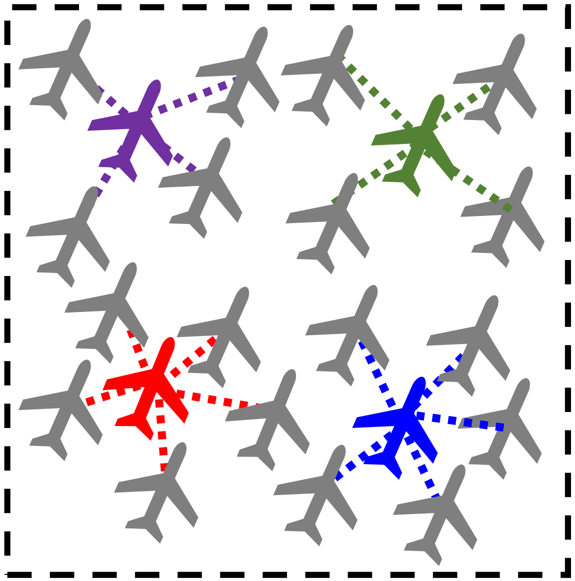
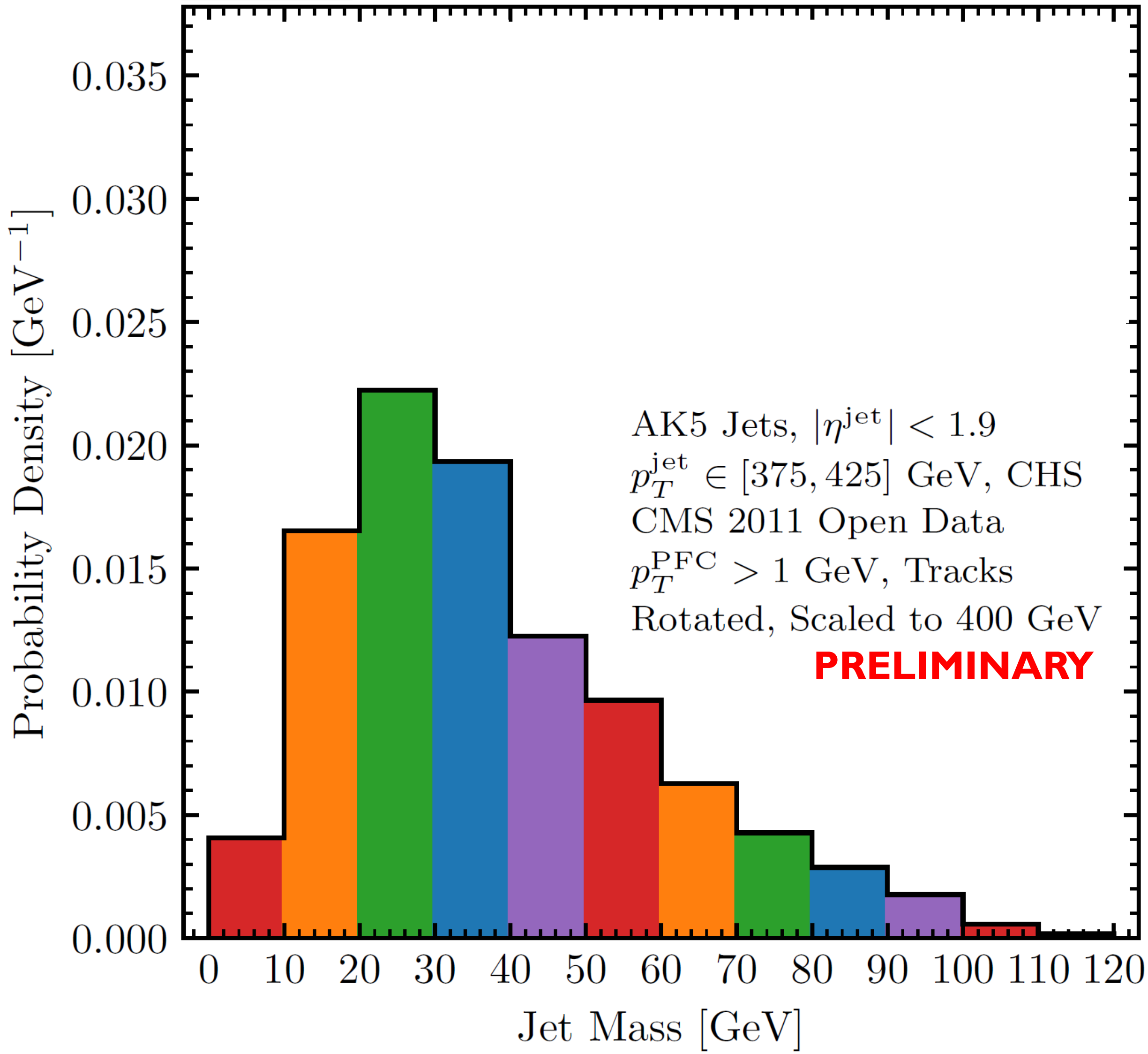
Quantifying Detector Effects

Most Representative Jets: K-medoids





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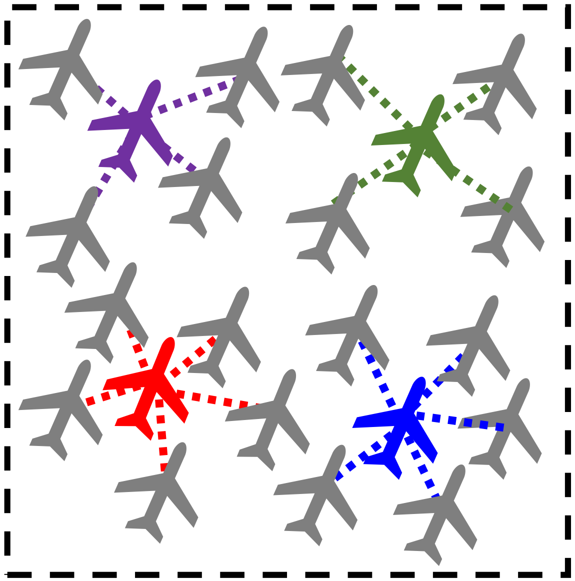
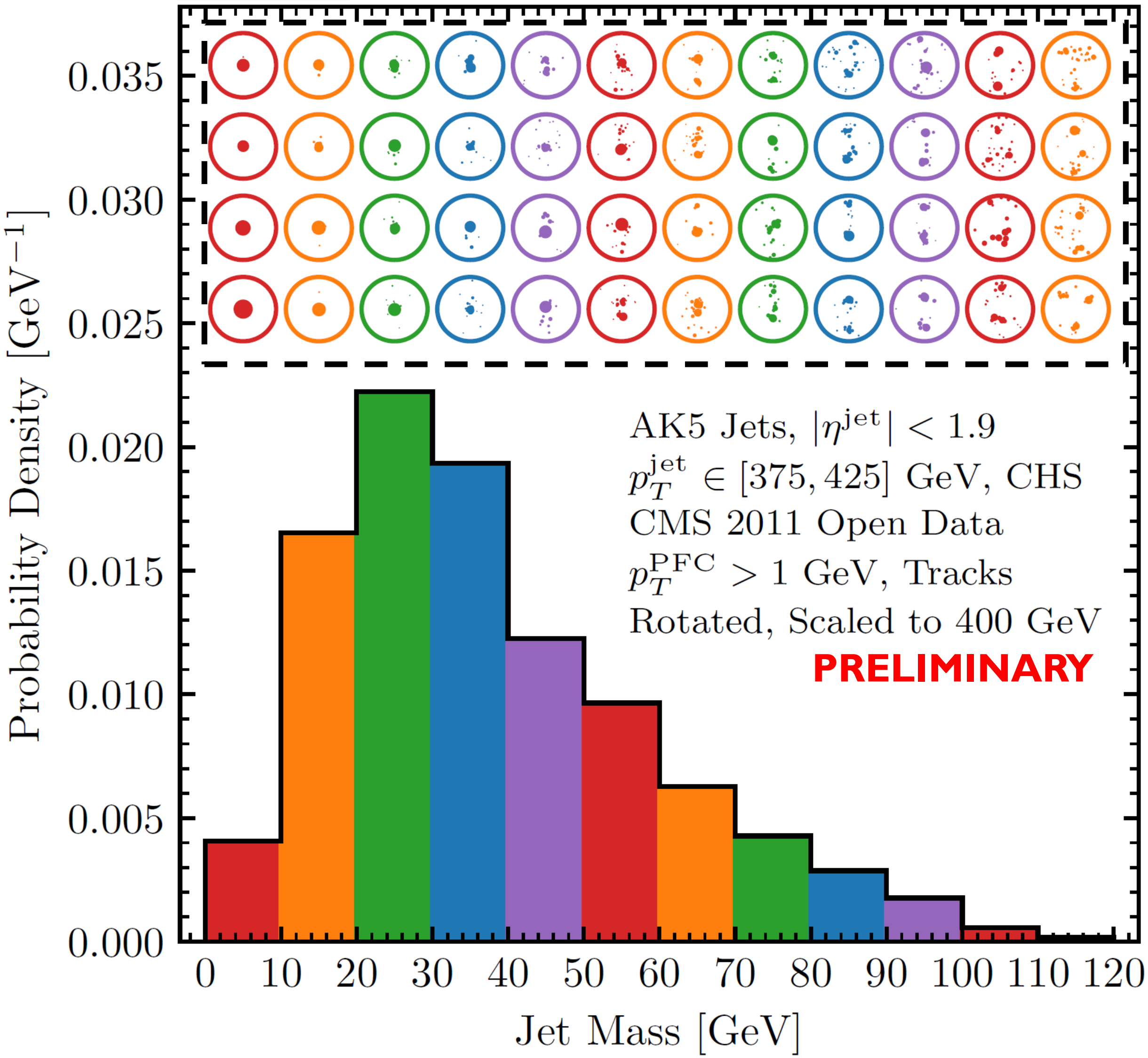
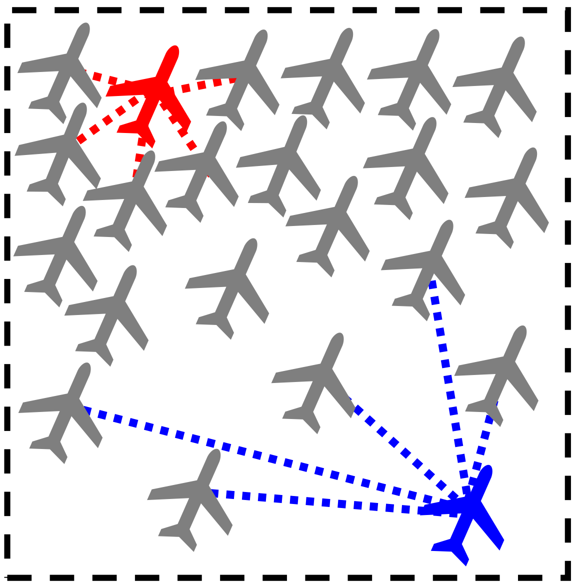


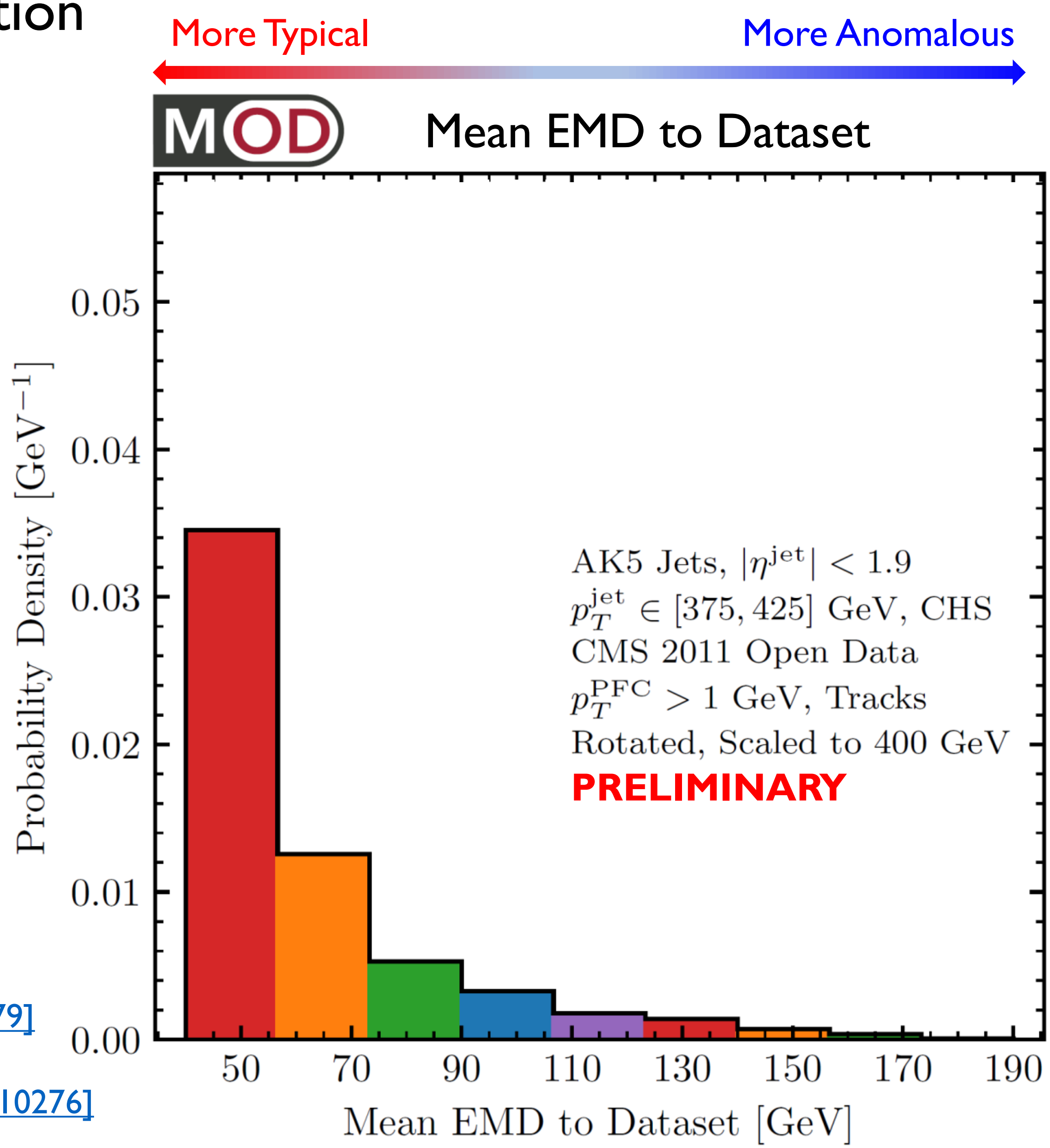


Towards Anomaly Detection



Complements recent developments in anomaly detection for collider physics.

[Collins, Howe, Nachman, 1805.02664]
[Heimel, Kasieczka, Plehn, Thompson, 1808.08979]
[Farina, Nakai, Shih, 1808.08992]
[Cerri, Nguyen, Pierini, Spiropulu, Vlimant, 1811.10276]



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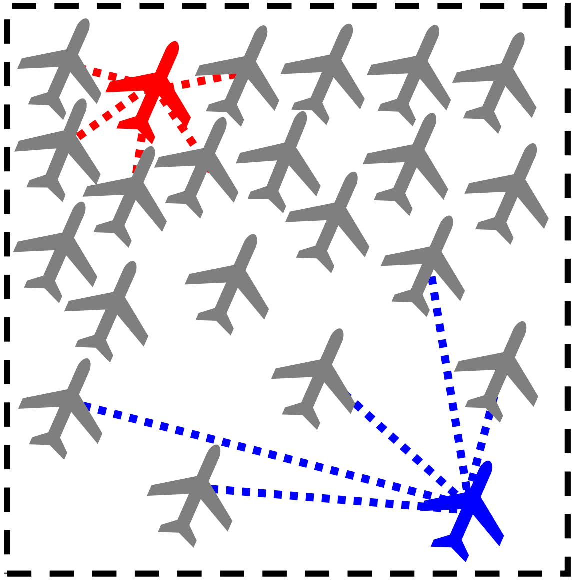

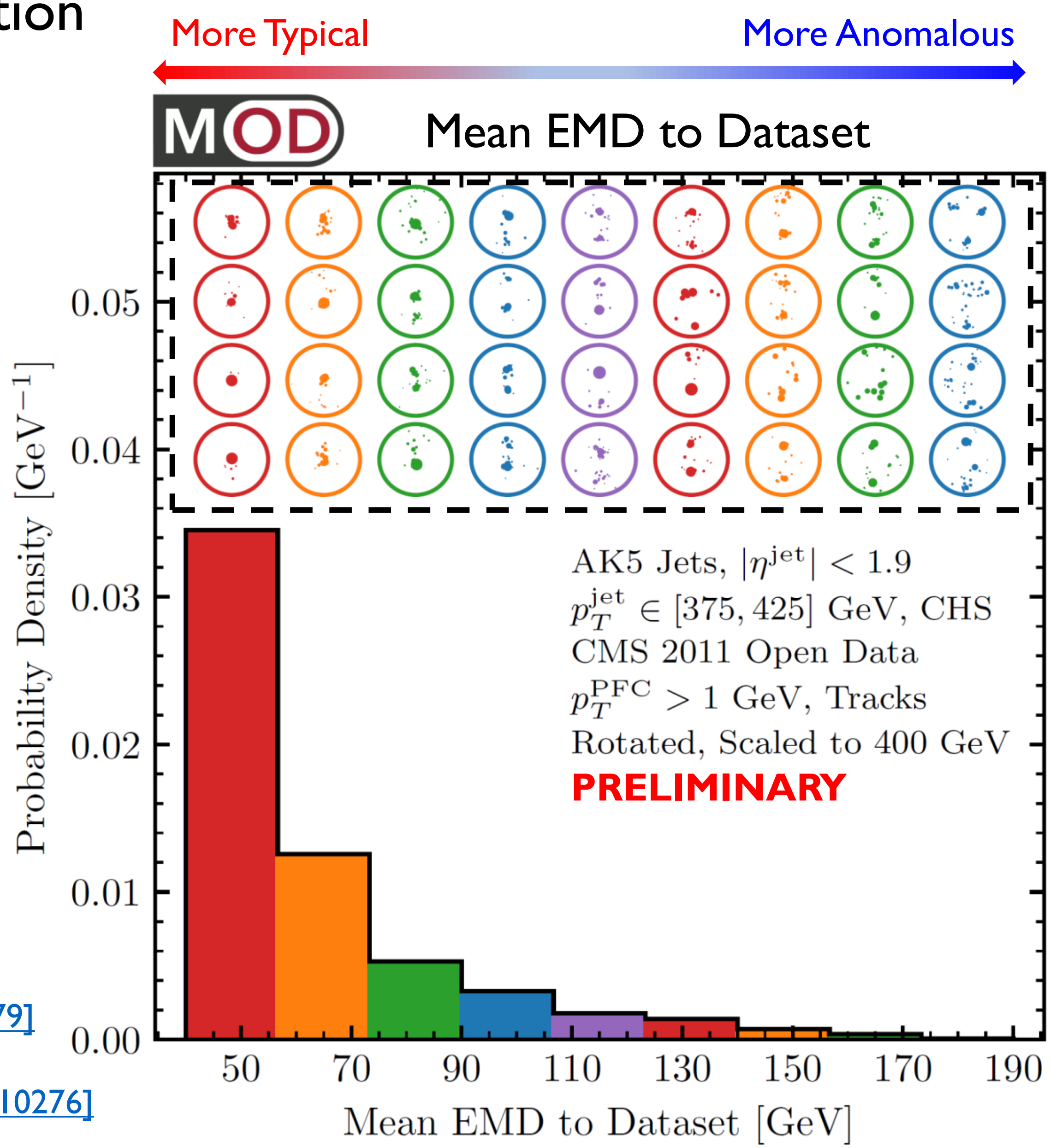

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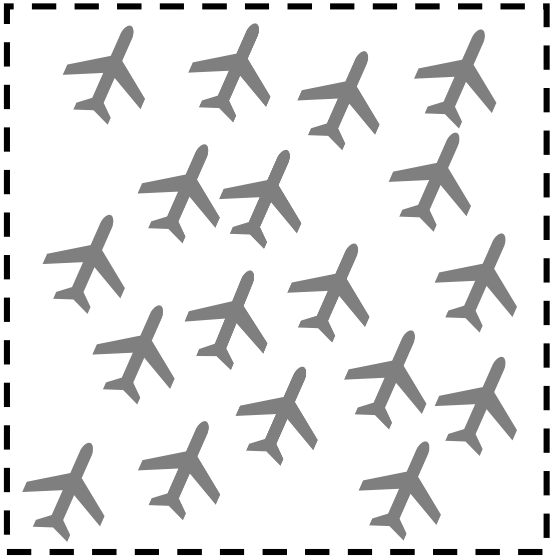
[Cerri, Nguyen, Pierini, Spiropulu, Vlimant, 1811.10276]

Exploring the Space of Jets: Visualizing the Manifold

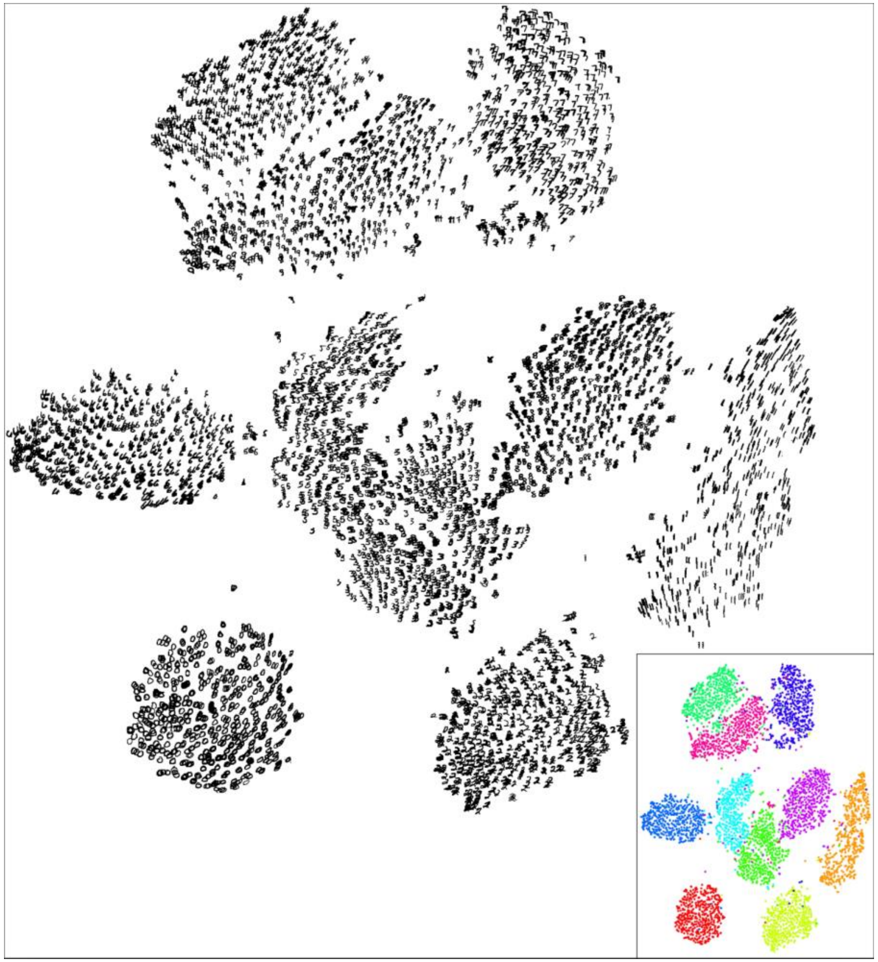
Visualize the space of events with t-Distributed Stochastic Neighbor Embedding (t-SNE).

[L. van der Maaten, G. Hinton]

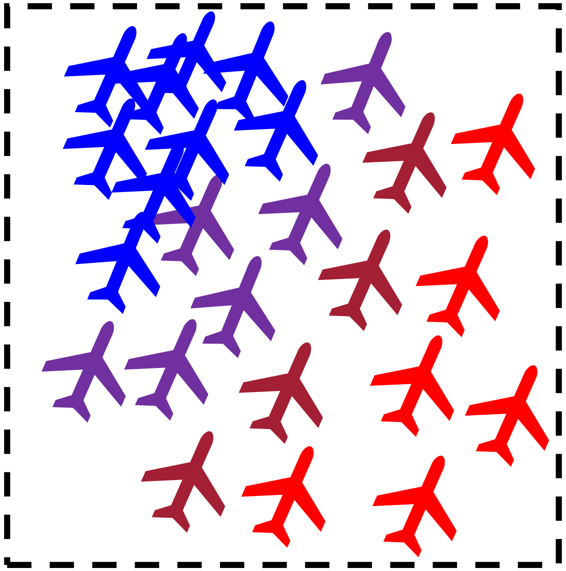
Finds an embedding into a low-dimensional manifold that respects distances.



What does the space of jets look like?



Exploring the Space of Jets: Visualizing the Manifold



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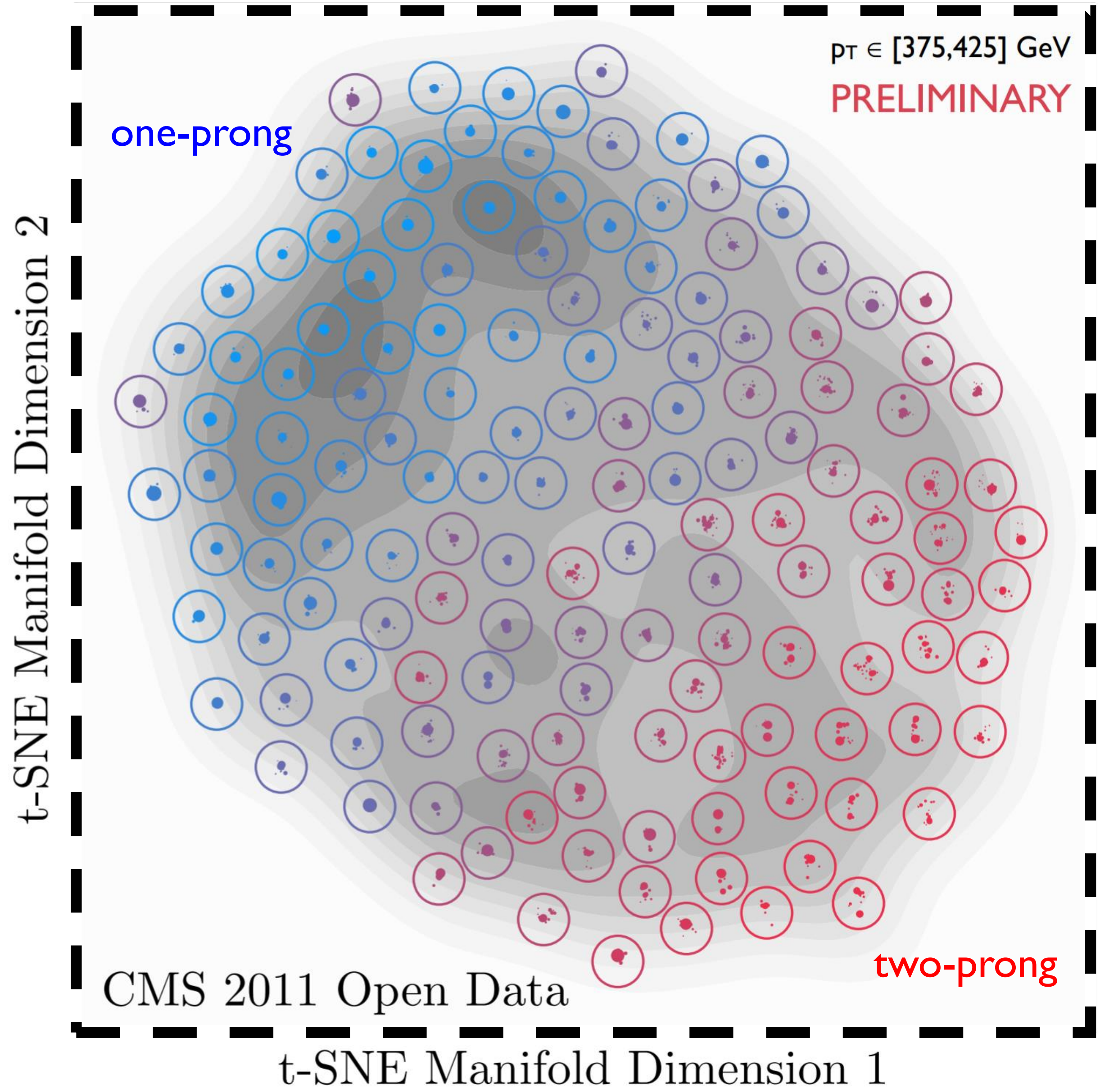


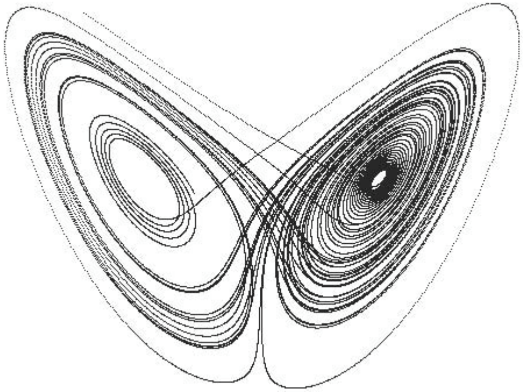
Exploring the Space of Jets: Correlation Dimension

VOLUME 50, NUMBER 5 PHYSICAL REVIEW LETTERS 31 JANUARY 1983

Characterization of Strange Attractors

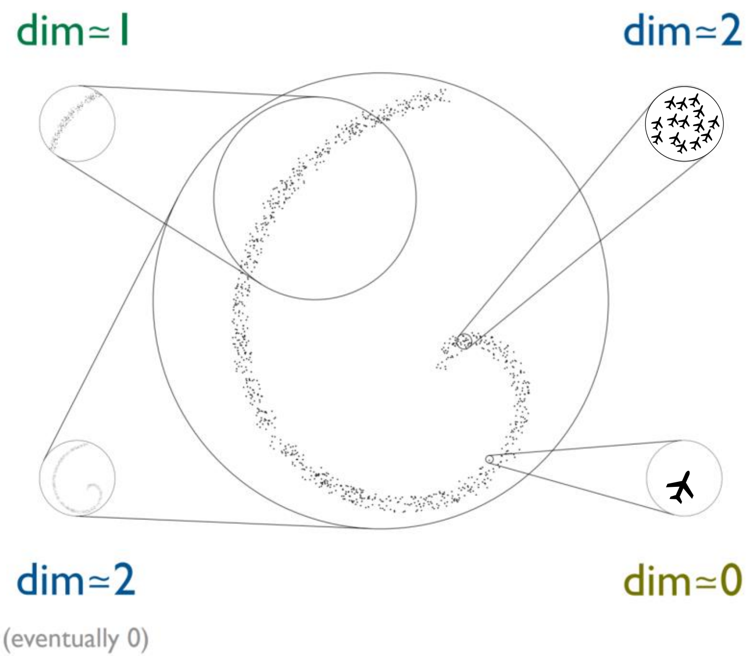
Peter Grassberger[a] and Itamar Procaccia
Chemical Physics Department, Weizmann Institute of Science, Rehovot 76100, Israel
(Received 7 September 1982)

A new measure of strange attractors is introduced which offers a practical algorithm to determine their character from the time series of a single observable. The relation of this new measure to fractal dimension and information-theoretic entropy is discussed.



Intuition:

$$N_{\text{neighboring points}}(r) \propto r^{\dim} \implies \dim(r) = r\frac{\partial}{\partial r}\ln N_{\text{neighbors}}(r)$$



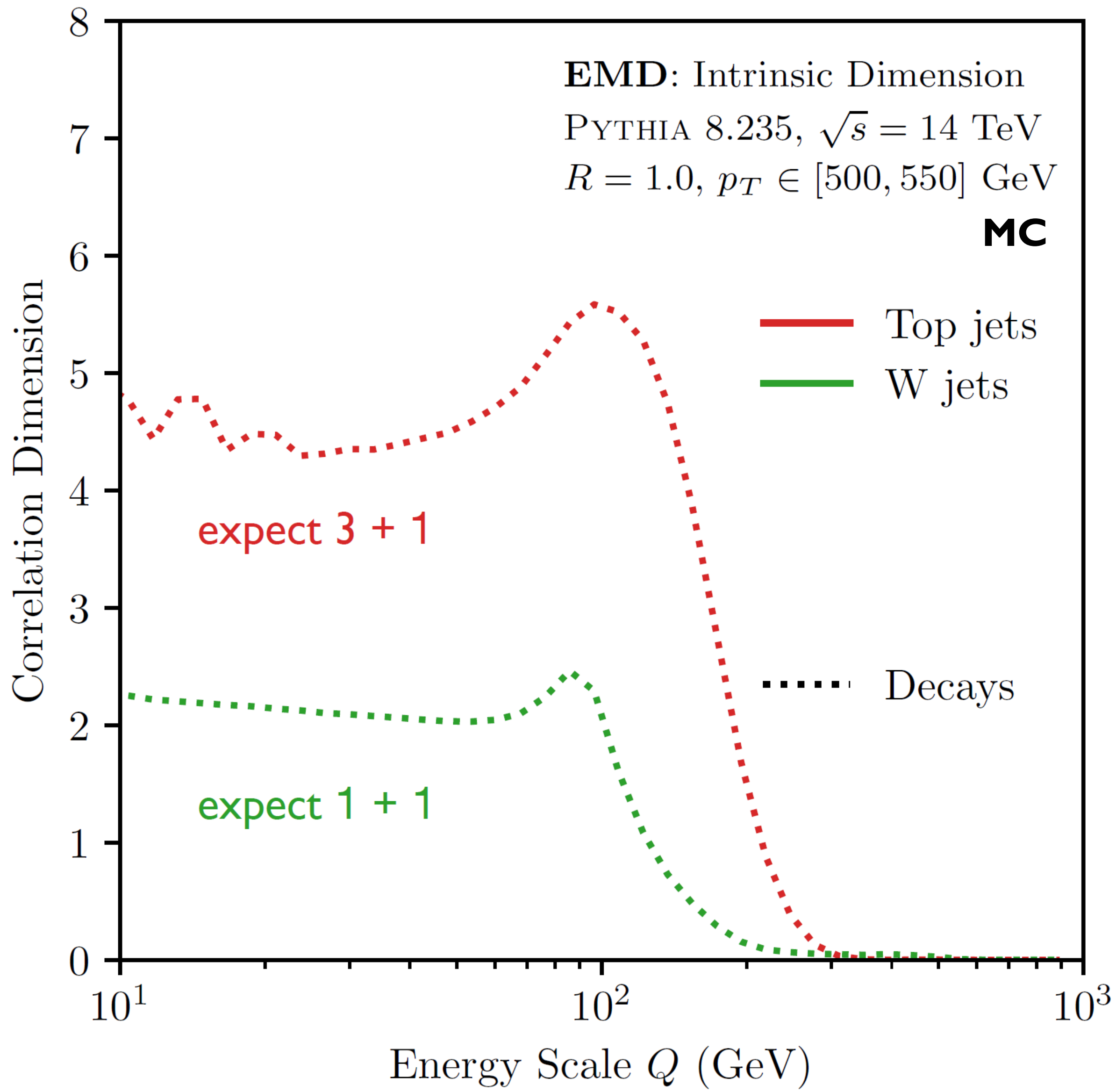
Correlation dimension:

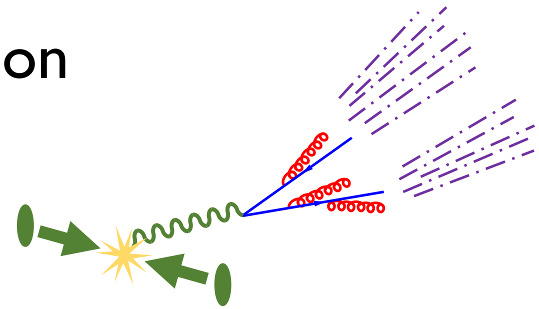
$$\boxed{\dim(Q) = Q\frac{\partial}{\partial Q}\ln\sum_{i=1}^{N}\sum_{j=1}^{N}\Theta[\mathrm{EMD}(\mathcal{E}_i,\mathcal{E}_j) < Q]}$$

Energy scale Q dependence

Count neighbors in ball of radius Q

Exploring the Space of Jets: Correlation Dimension





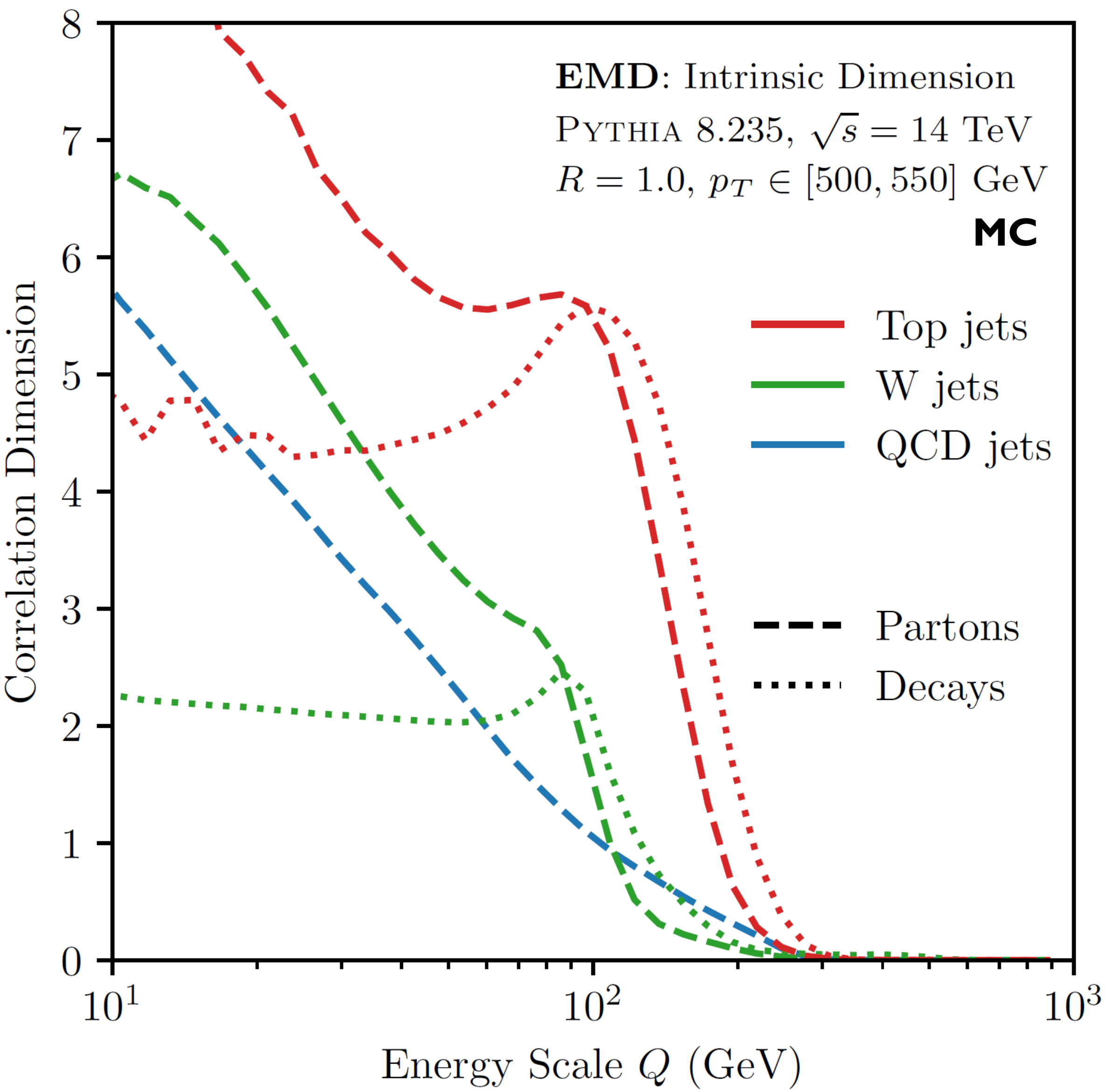
QCD jets are simplest.

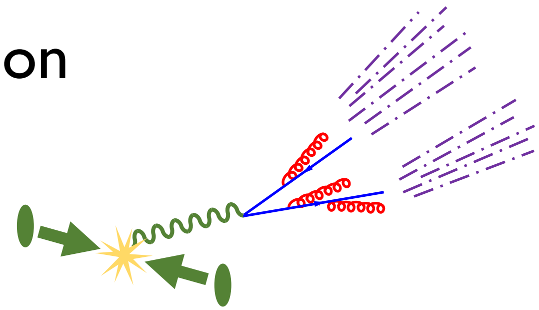
W jets are more complicated.

Top jets are most complex.

"Decays" have ~constant dimension.

Exploring the Space of Jets: Correlation Dimension





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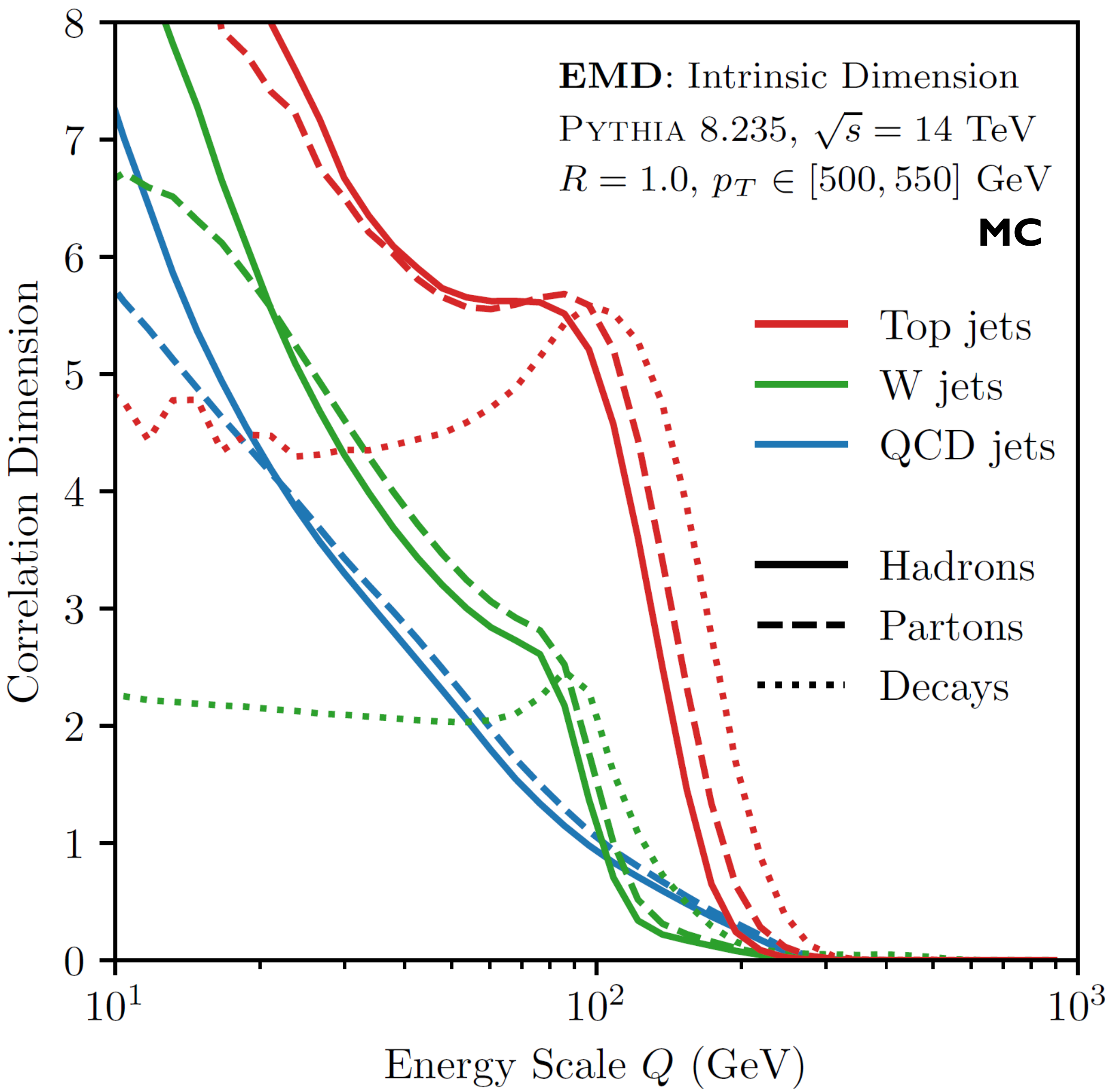
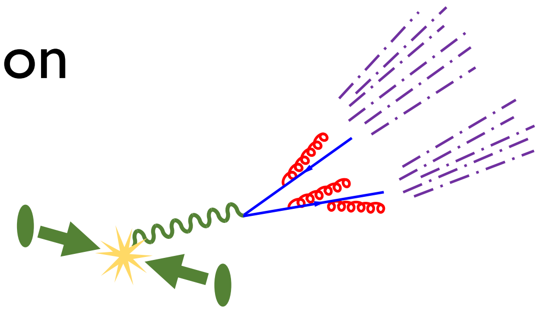
Exploring the Space of Jets: Correlation Dimension





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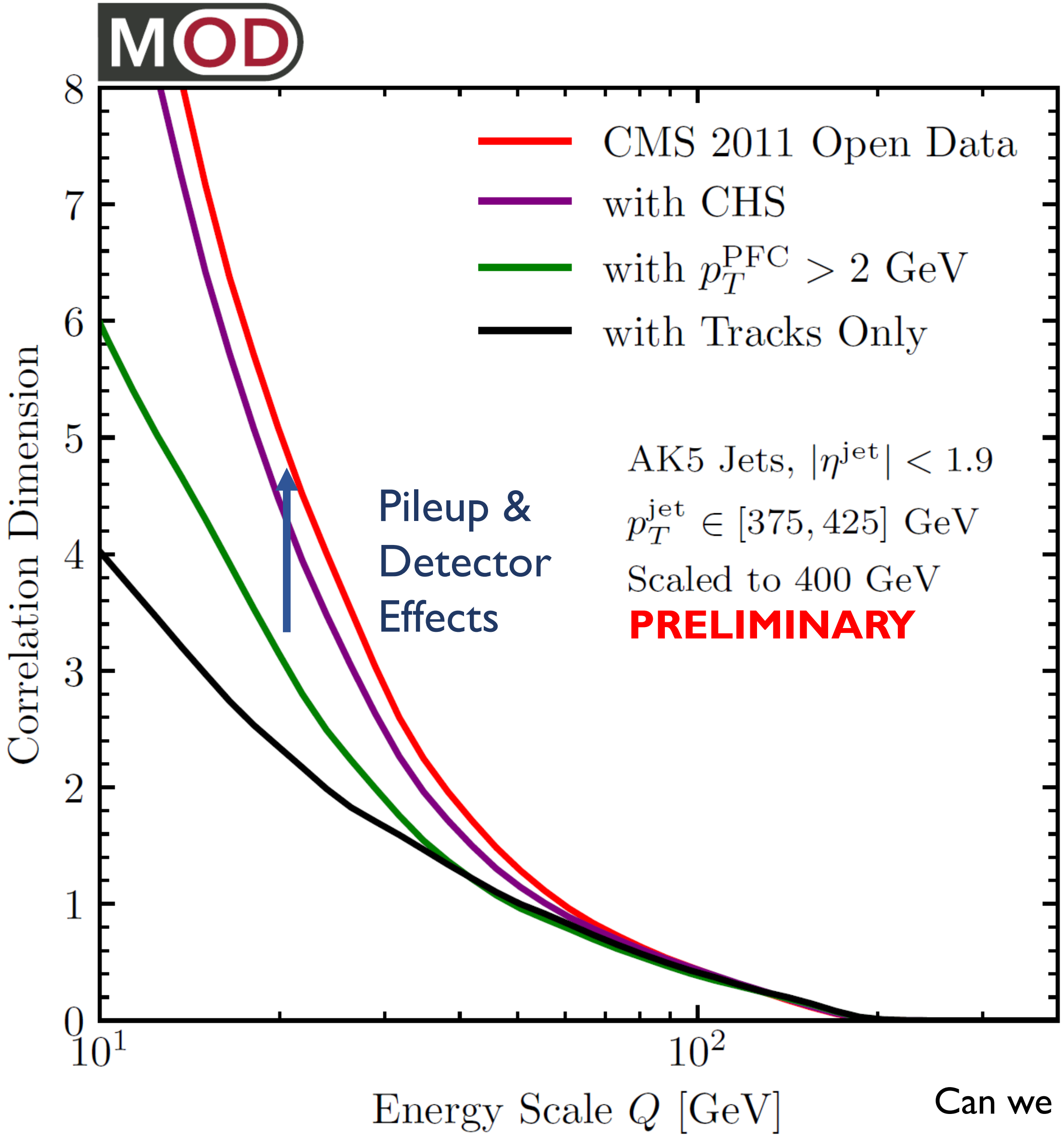
Fragmentation becomes more complex at lower energy scales.

Hadronization becomes relevant at scales around 20 GeV.

Exploring the Space of Jets: Correlation Dimension

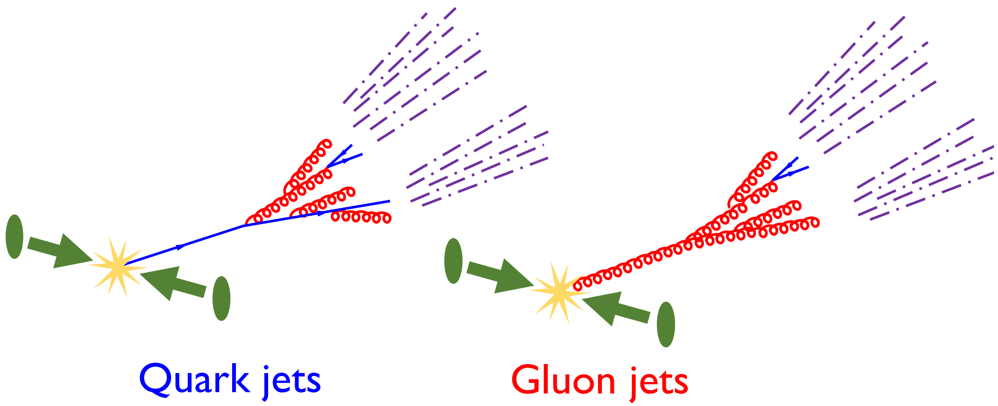


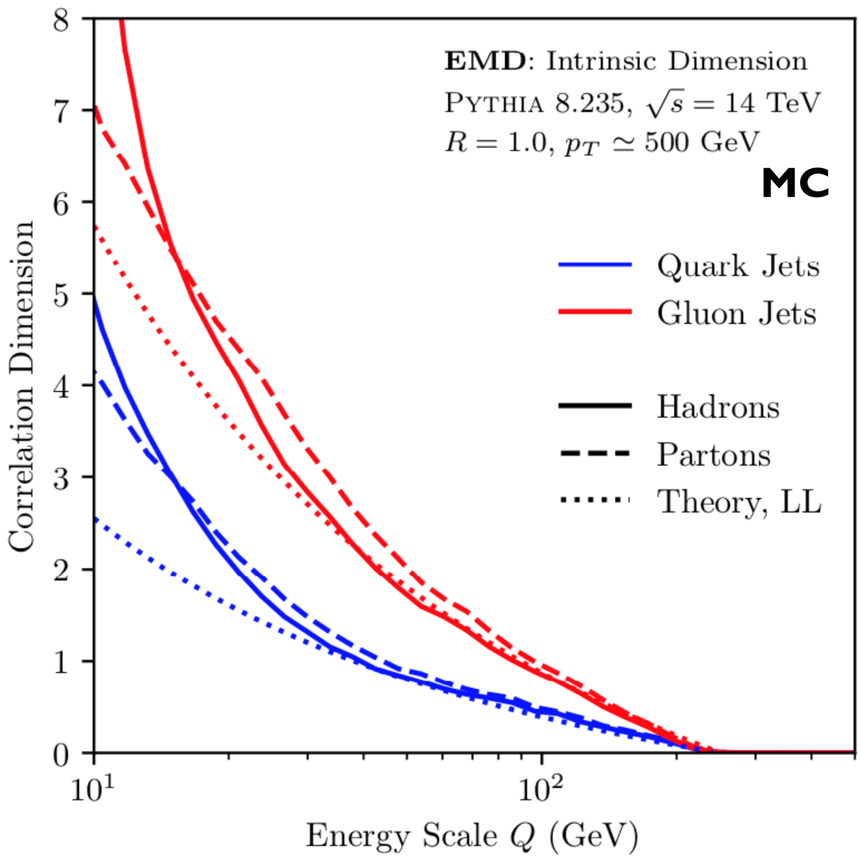
Dimension blows up at low energies.

Jets are "more than fractal"

Can we understand this analytically?

Exploring the Space of Jets: Correlation Dimension





At LL: $\dim_{q/g}(Q) = -\frac{8\alpha_s C_{q/g}}{\pi} \ln \frac{Q}{p_T/2}$

+ 1-loop running of α_s

$C_q = C_F = \frac{4}{3}$

$C_g = C_A = 3$

Dimension blows up at low energies.

Jets are "more than fractal"

Outline

Part I
Introduction

When are two jets similar?

When they have similar distributions of energy

The Energy Mover's Distance

Work to rearrange one event into another.

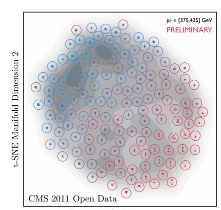
Movie Time

Visualize energy movement and jet formation.

Part II
Application

Jets in CMS Open Data

A great resource for physics exploration



Exploring the Space of Jets

New ways to visualize and probe collider data

Quantifying Detector Effects

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opendata
CERN

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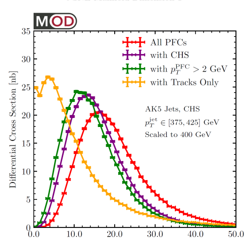


Quantifying Detector Effects

EMD and IRC-Safe Observables

Events close in EMD are close in any infrared and collinear safe observable!

Additive IRC-safe observables: $\mathcal{O}(\mathcal{E}) = \sum_{i=1}^{M} E_i \, \Phi(\hat{n}_i)$

Energy Mover's Distance

$$\boxed{\mathrm{EMD}(\mathcal{E}, \mathcal{E}') \geq \frac{1}{RL} \left| \mathcal{O}(\mathcal{E}) - \mathcal{O}(\mathcal{E}') \right|}$$

Difference in observable values

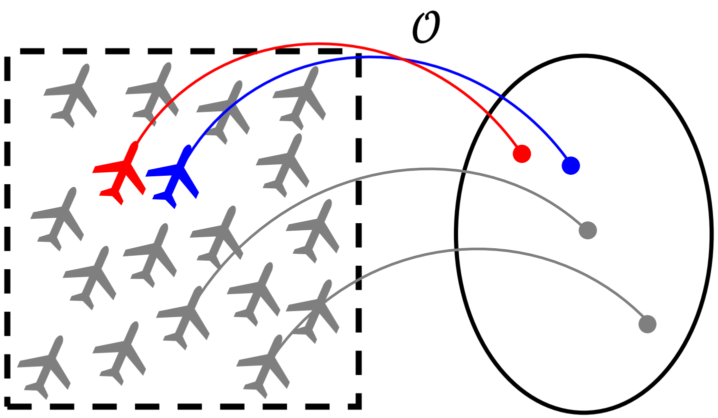
"Lipschitz constant" of Φ
i.e. bound on its derivative

e.g. jet angularities:
[C. Berger, T. Kucs, and G. Sterman, 0303051]
[A. Larkoski, J. Thaler, and W. Waalewijn, 1408.3122]

$$\lambda^{(\beta)} = \sum_{i=1}^{M} E_i \, \theta_i^{\beta}$$

For $\beta \geq 1$ jet angularities:

$$\left| \lambda^{(\beta)}(\mathcal{E}) - \lambda^{(\beta)}(\mathcal{E}') \right| \leq \beta \, \mathrm{EMD}(\mathcal{E}, \mathcal{E}')$$

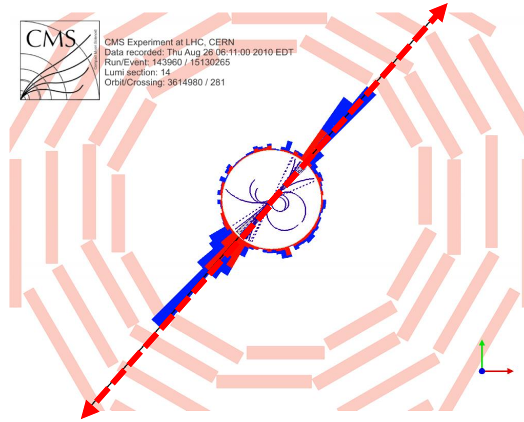


Old Observables in a New Language

Thrust is the EMD between the event and two back-to-back particles.

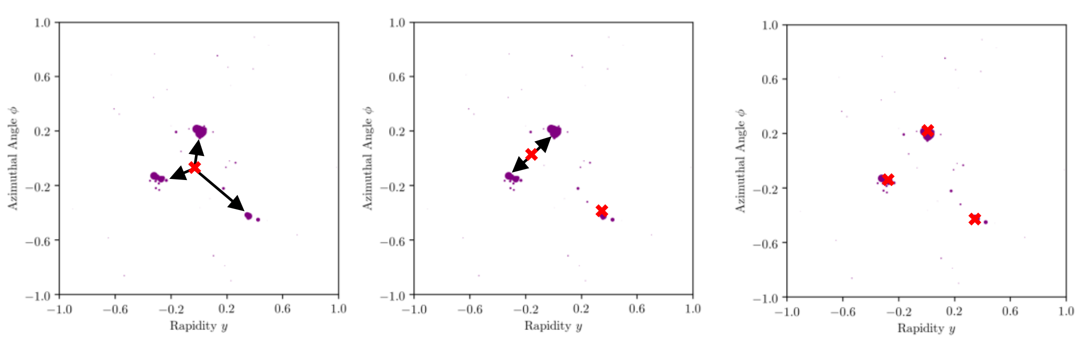
$$t(\mathcal{E}) = E - \max_{\hat{n}} \sum_i |\vec{p}_i \cdot \hat{n}| \longrightarrow t(\mathcal{E}) = \min_{|\mathcal{E}'|=2} \mathrm{EMD}(\mathcal{E}, \mathcal{E}')$$

with $\theta_{ij} = \hat{p}_i \cdot \hat{p}_j$, $\hat{p} = \vec{p}/E$

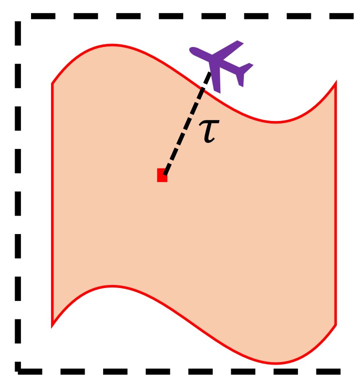


***N*-(sub)jettiness** is the EMD between the event and the closest N-particle event.

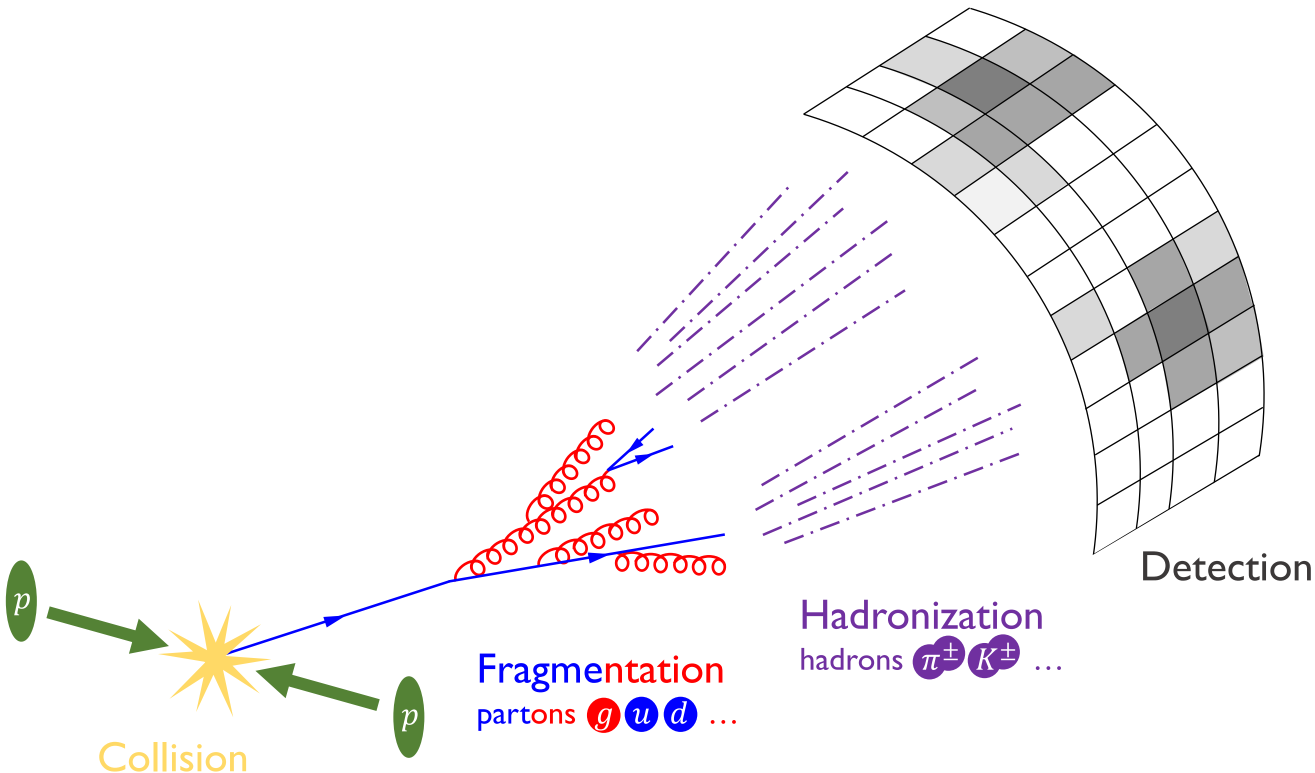
$$\tau_N^{(\beta)}(\mathcal{E}) = \min_{N\text{ axes}} \sum_{i=1}^{M} E_i \min_k \{\theta_{1,k}^{\beta}, \theta_{2,k}^{\beta}, \dots, \theta_{N,k}^{\beta}\} \longrightarrow \tau_N(\mathcal{E}) = \min_{|\mathcal{E}'|=N} \mathrm{EMD}(\mathcal{E}, \mathcal{E}').$$



$\beta \geq 1$ is p-Wasserstein distance with $\mathrm{p} = \beta$.



Quantifying Detector Effects

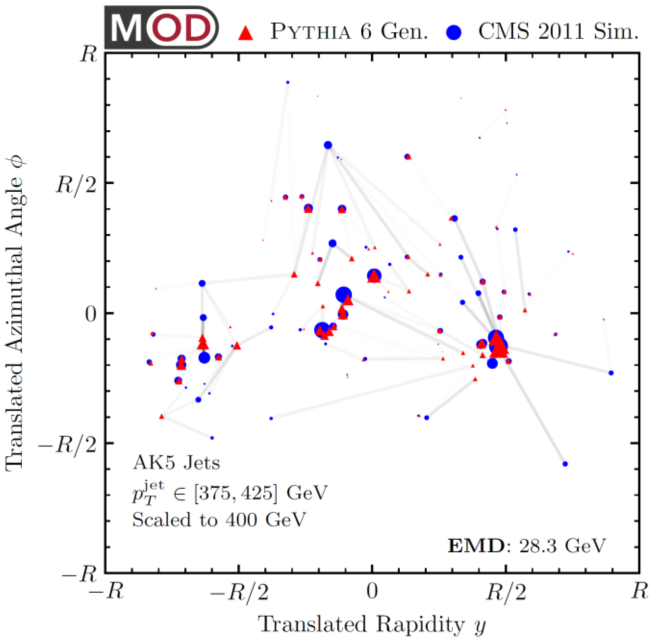


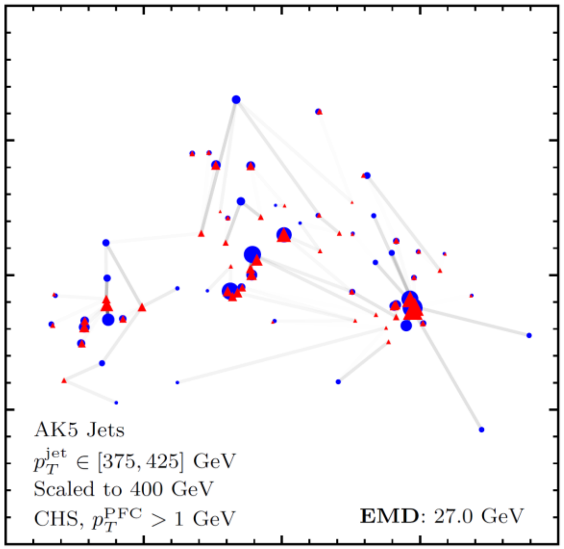
Quantifying Detector Effects with EMD

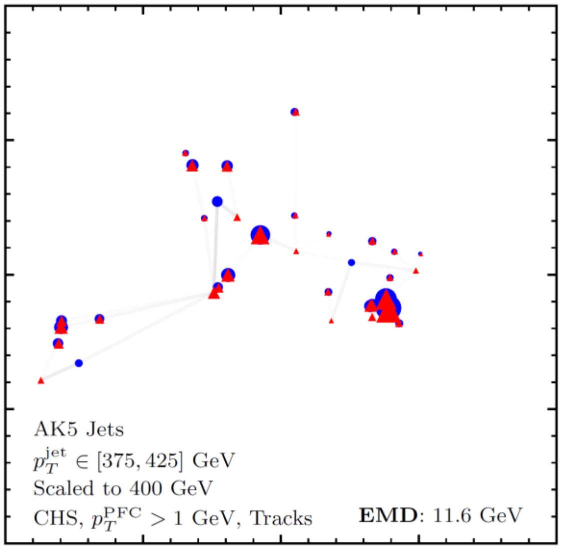
Gen./Sim. EMD: 28.3 GeV

Gen./Sim. EMD: 27.0 GeV

Gen./Sim. EMD: 11.6 GeV



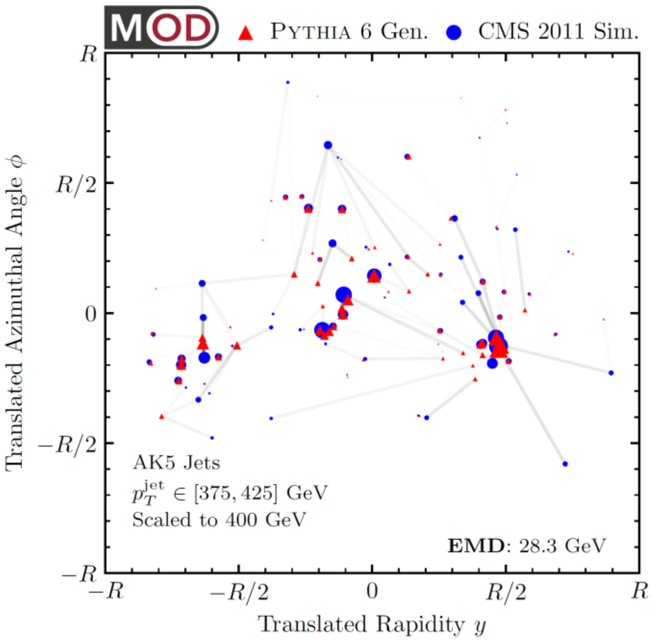


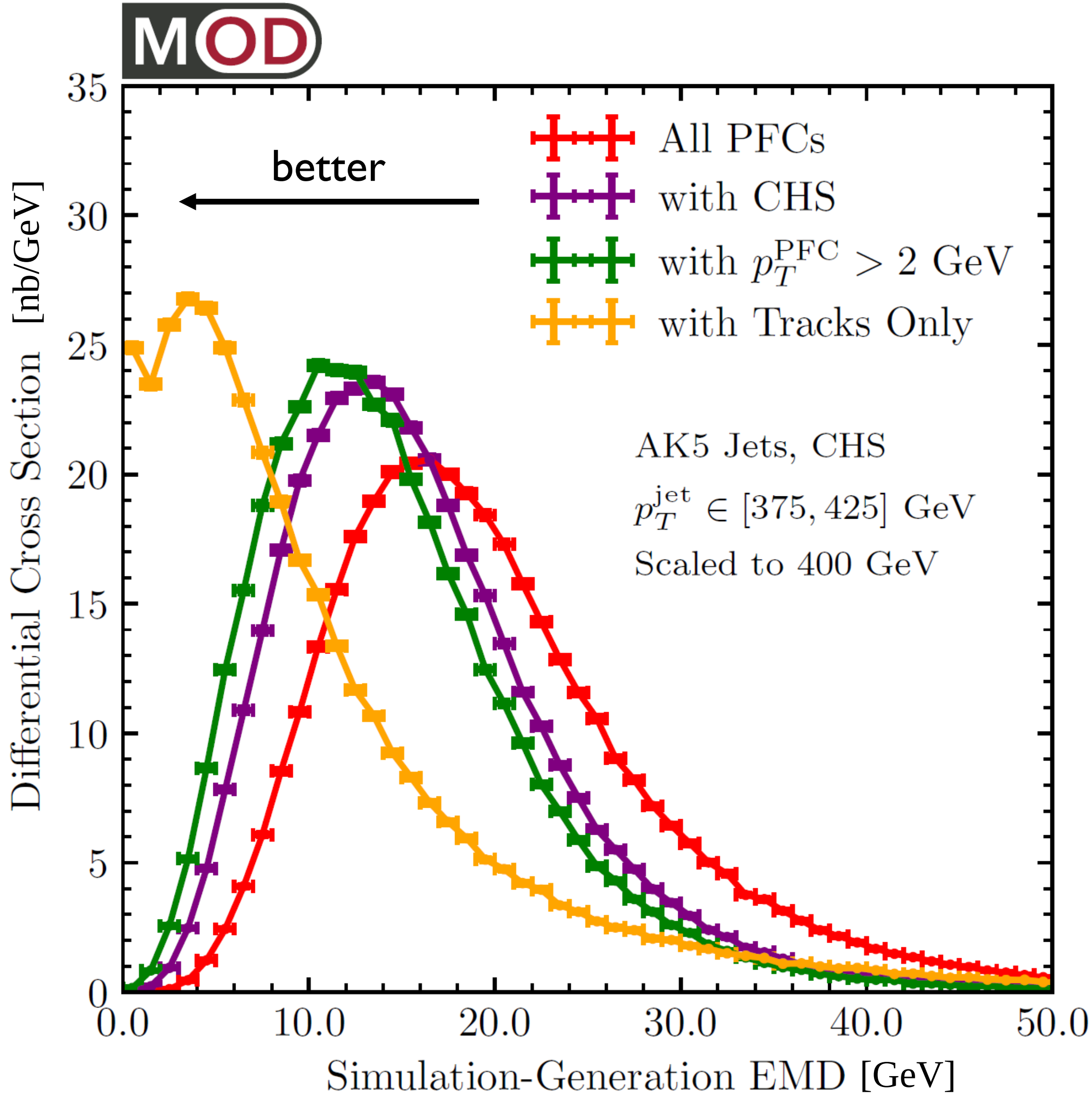


+ charged hadron subtraction
+ $p_T^{\text{PFC}} > 1$ GeV cut

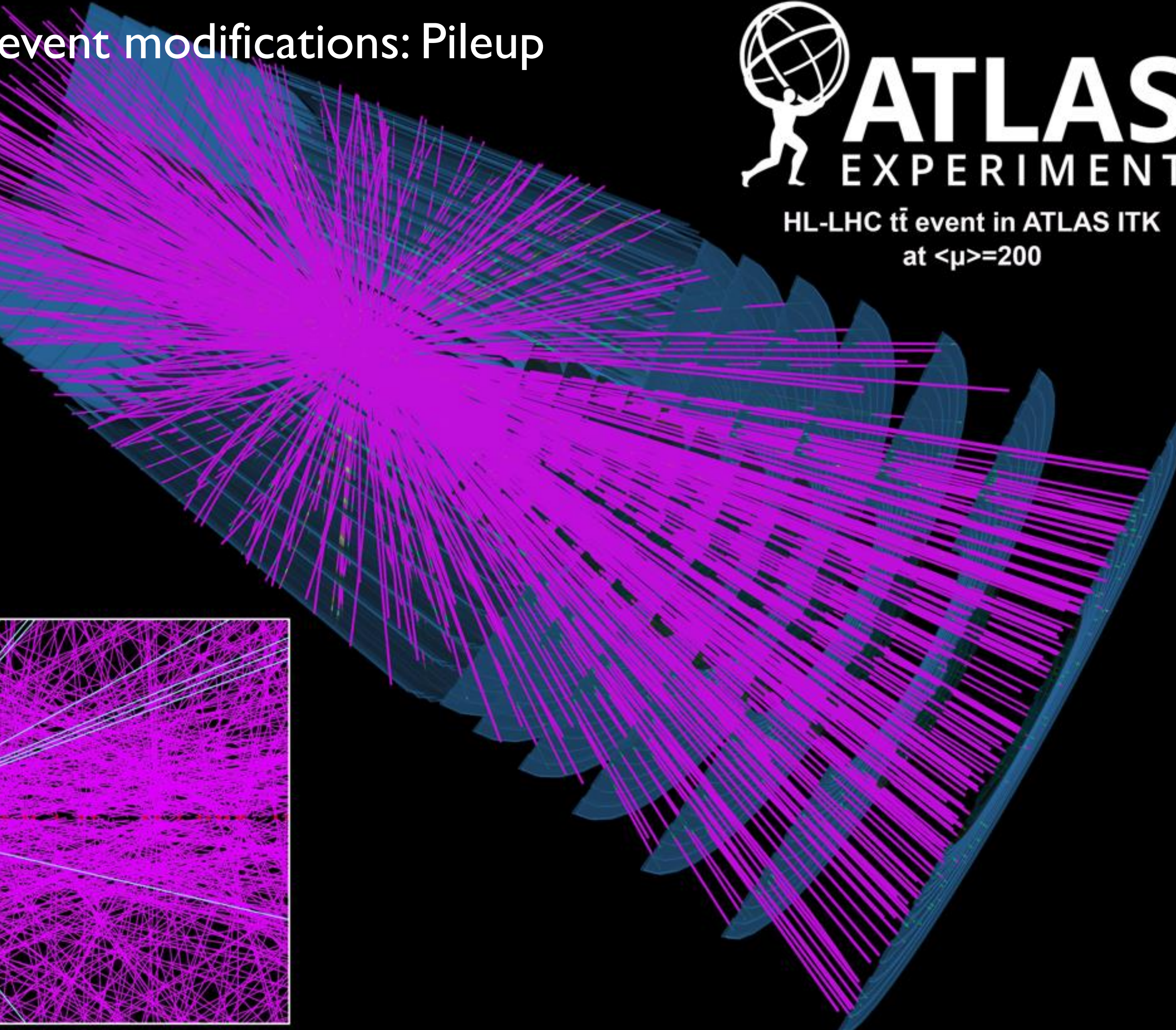
Tracks only

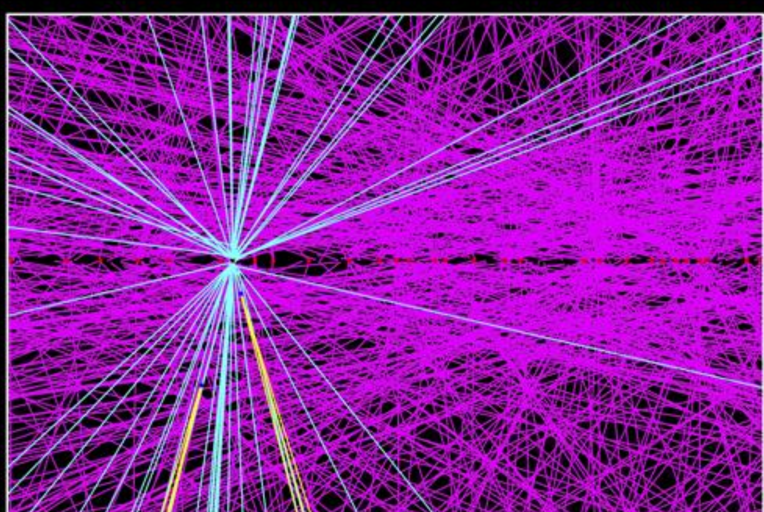
Quantifying Detector Effects with EMD





Quantifying event modifications: Pileup

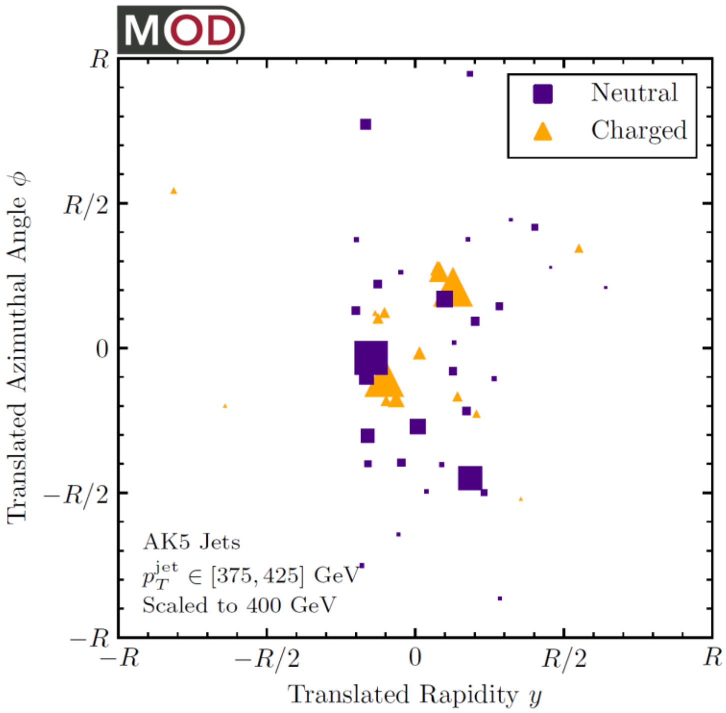




Pileup Mitigation

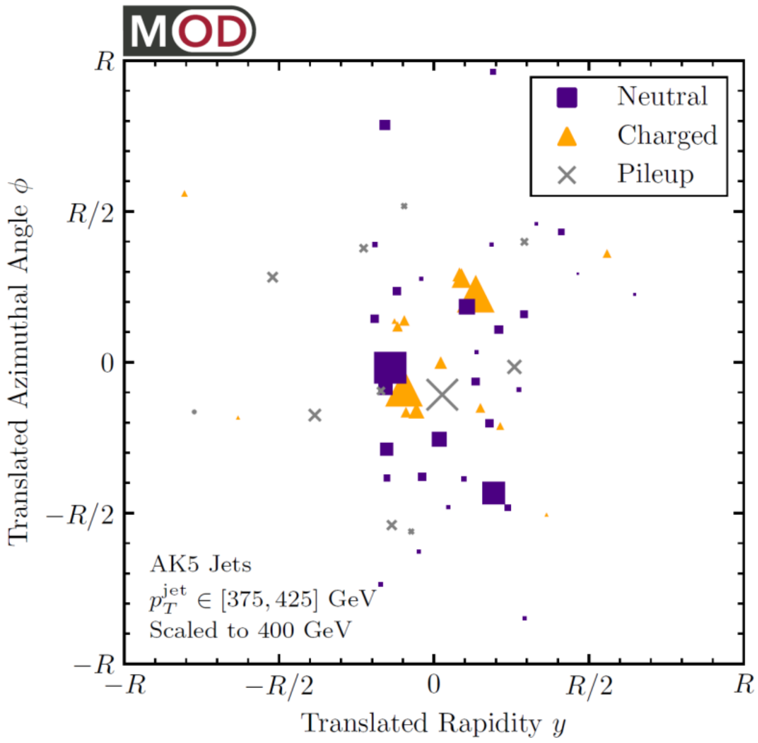
Can use vertex information in CMS Open Data to find charged pileup particles.

Allows us to study the effect of pileup on radiation pattern and observables.



+ pileup

EMD = 28.GeV



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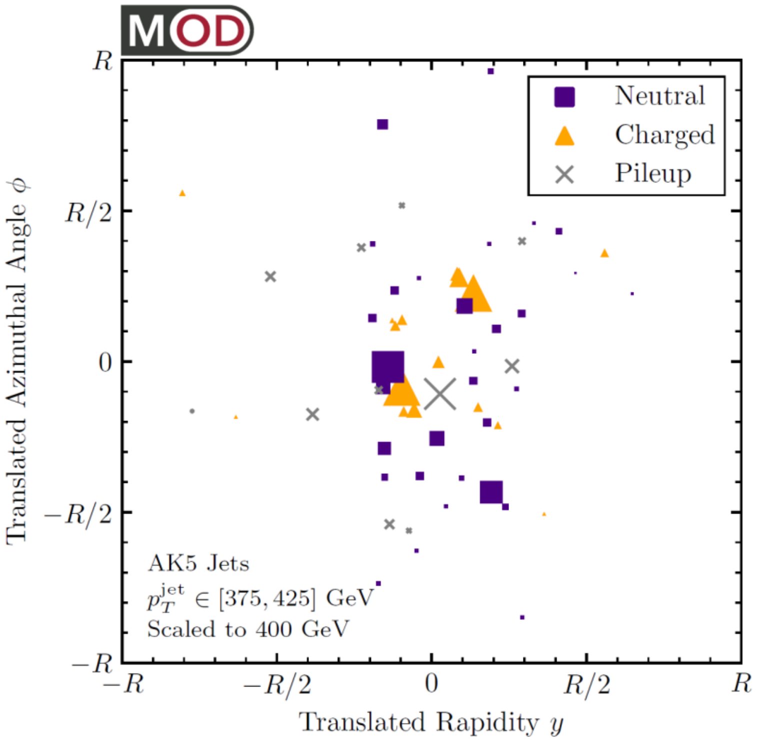
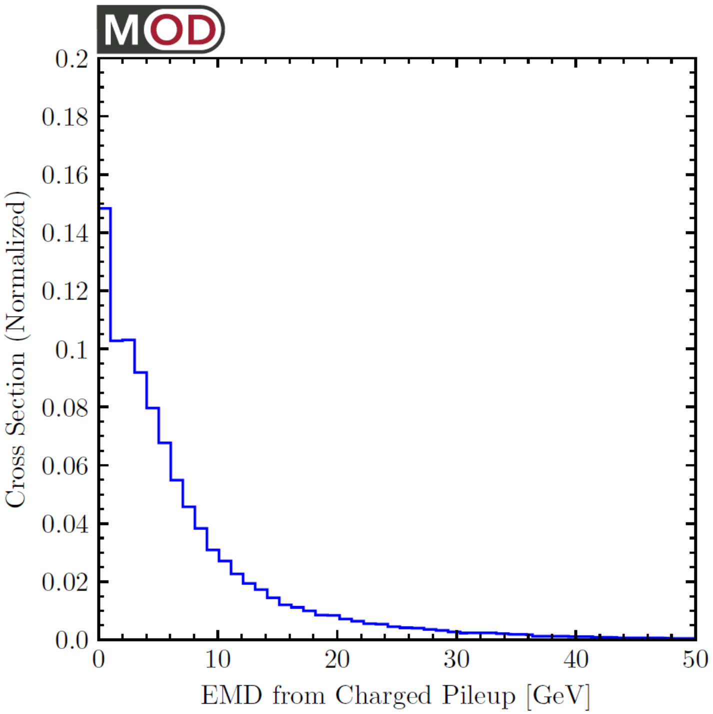




Quantify pileup mitigation performance with EMD (more in backup).

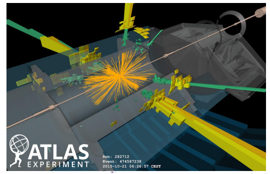
Optimize machine learning-based pileup mitigation methods to minimize EMD?

[Komiske, EMM, Nachman, Schwartz, 1707.08600]

[Martinez, Cerri, Pierini, Spiropulu, Vlimant, 1810.07988]

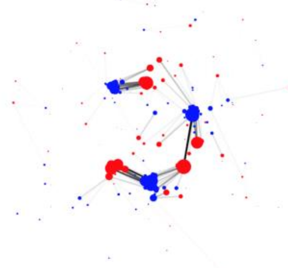
Outline

Part I
Introduction



When are two jets similar?

When they have similar distributions of energy



The Energy Mover's Distance

Work to rearrange one event into another.

Movie Time

Visualize energy movement and jet formation.

Part II
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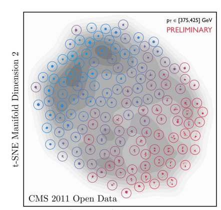
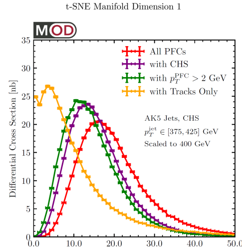
A great resource for physics exploration



Exploring the Space of Jets

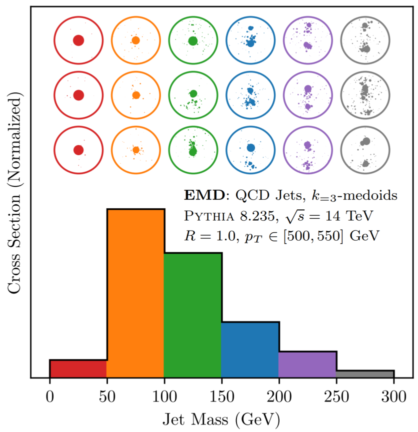
New ways to visualize and probe collider data

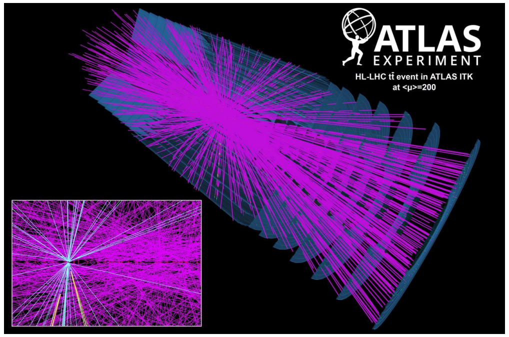


Quantifying Detector Effects

Robust bounds for pileup and detector effects

Going Beyond





Clustering sets of events

New observables through EMD geometry

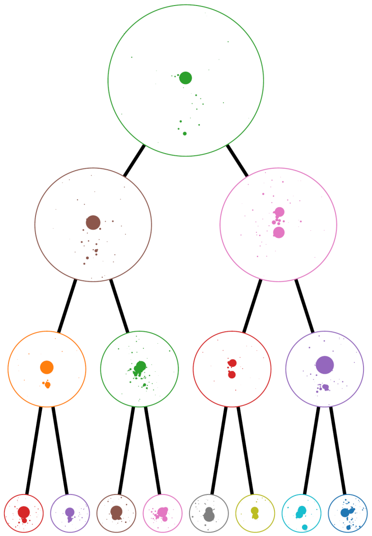
EMD for density estimation

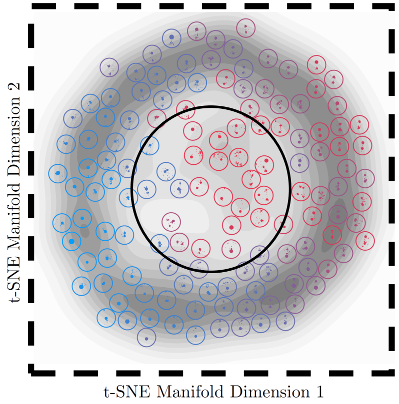
“Event” mover’s distance between ensembles?

Model (in)dependent anomaly detection?

Train ML models to optimize EMD directly?

Include flavor information?





EnergyFlow

https://energyflow.network

pip install energyflow

EnergyFlow

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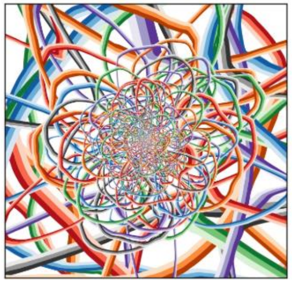
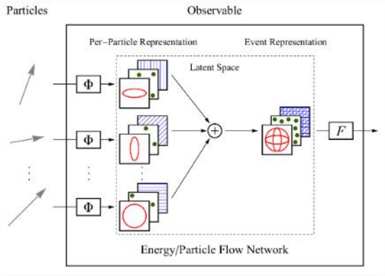
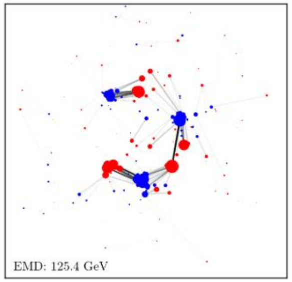
Welcome to EnergyFlow





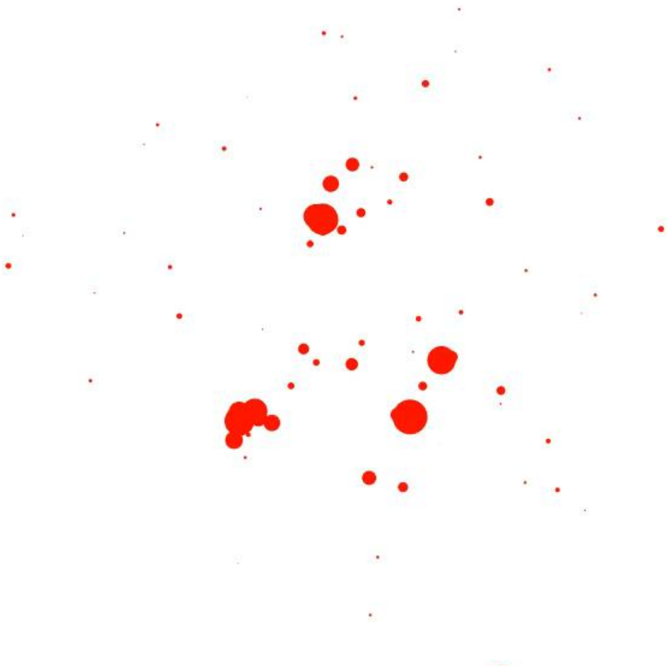


EnergyFlow is a Python package containing a suite of particle physics tools. Originally designed to compute Energy Flow Polynomials (EFPs), as of version `0.10.0` the package expanded to include implementations of Energy Flow Networks (EFNs) and Particle Flow Networks (PFNs). As of version `0.11.0`, functions for facilitating the computation of the Energy Mover's Distance (EMD) on particle physics events are included. To summarize the main features:

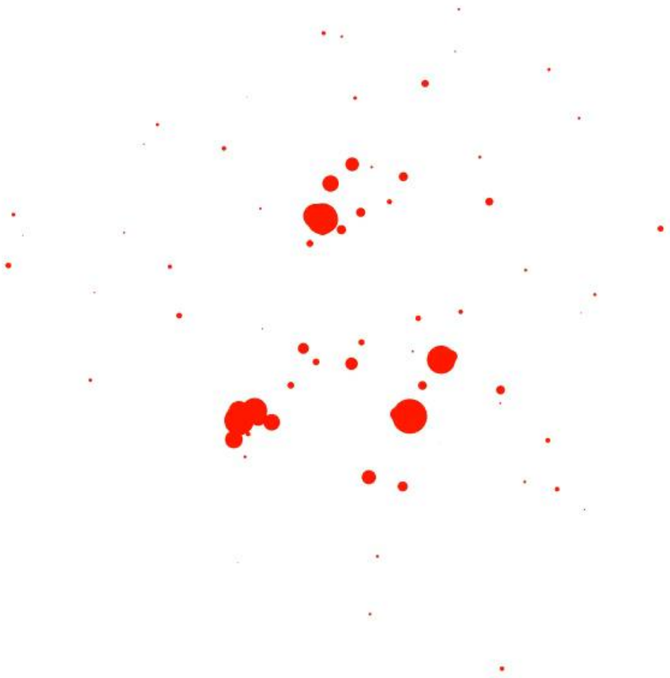
- Energy Flow Polynomials: EFPs are a collection of jet substructure observables which form a complete linear basis of IRC-safe observables. EnergyFlow provides tools to compute EFPs on events for several energy and angular measures as well as custom measures.
- Energy Flow Networks: EFNs are infrared- and collinear-safe models designed for learning from collider events as unordered, variable-length sets of particles. EnergyFlow contains customizable Keras implementations of EFNs.
- Particle Flow Networks: PFNs are general models designed for learning from collider events as

The End

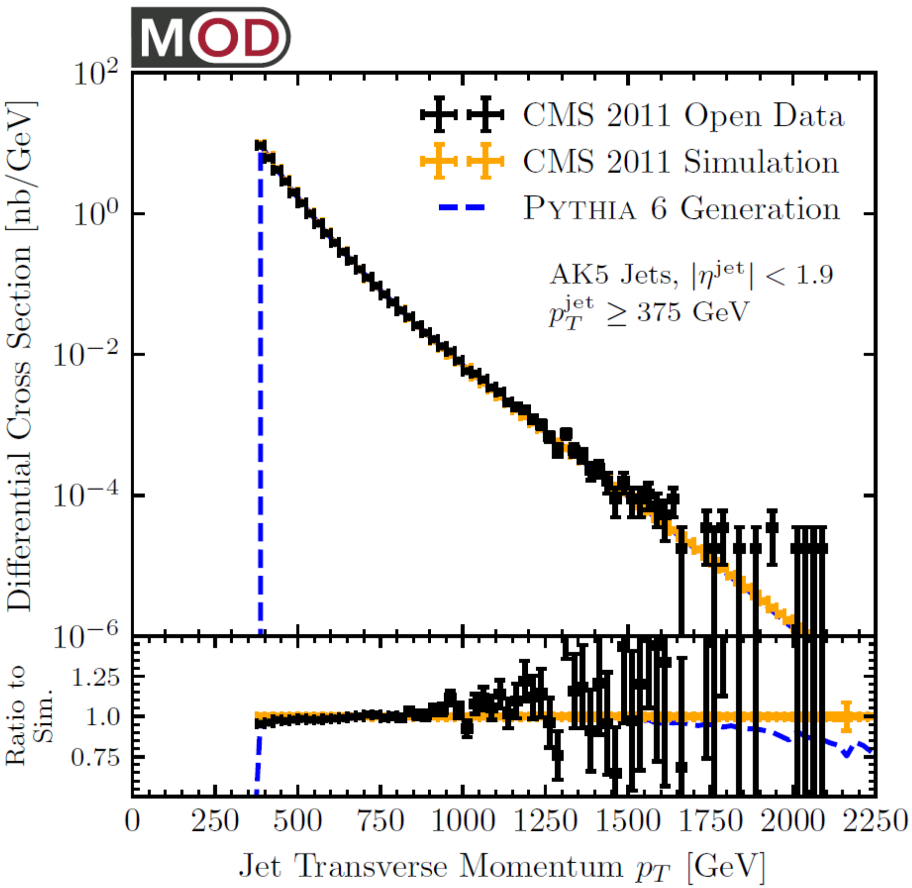
Thank you!

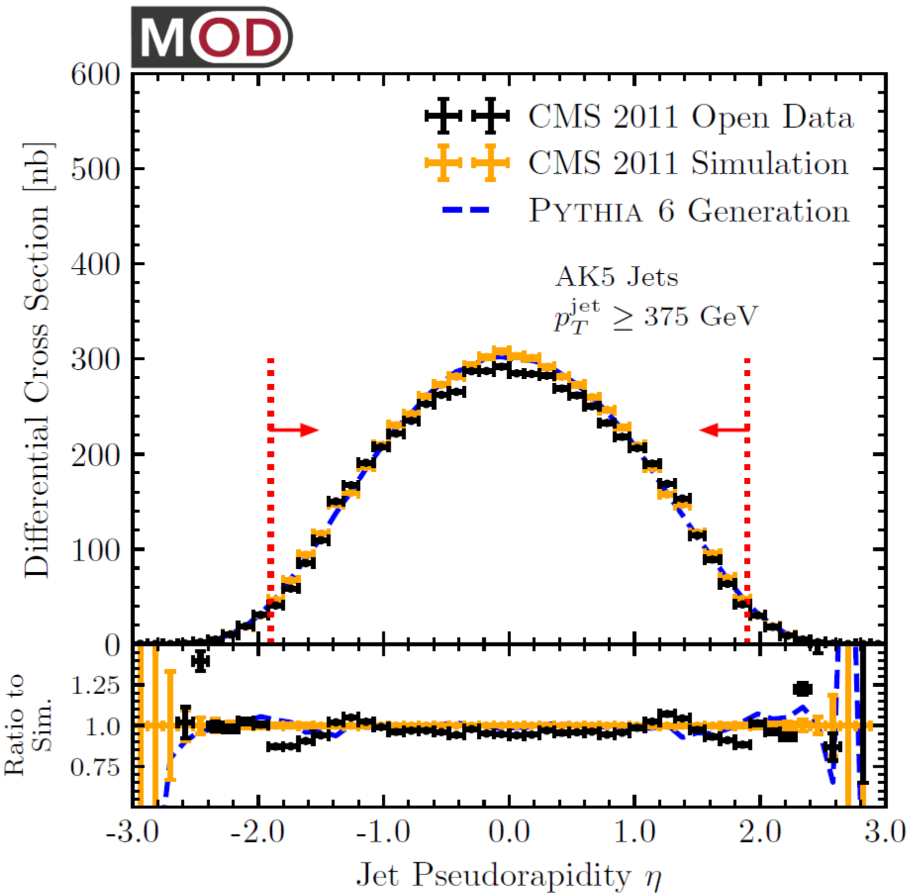


Extra Slides



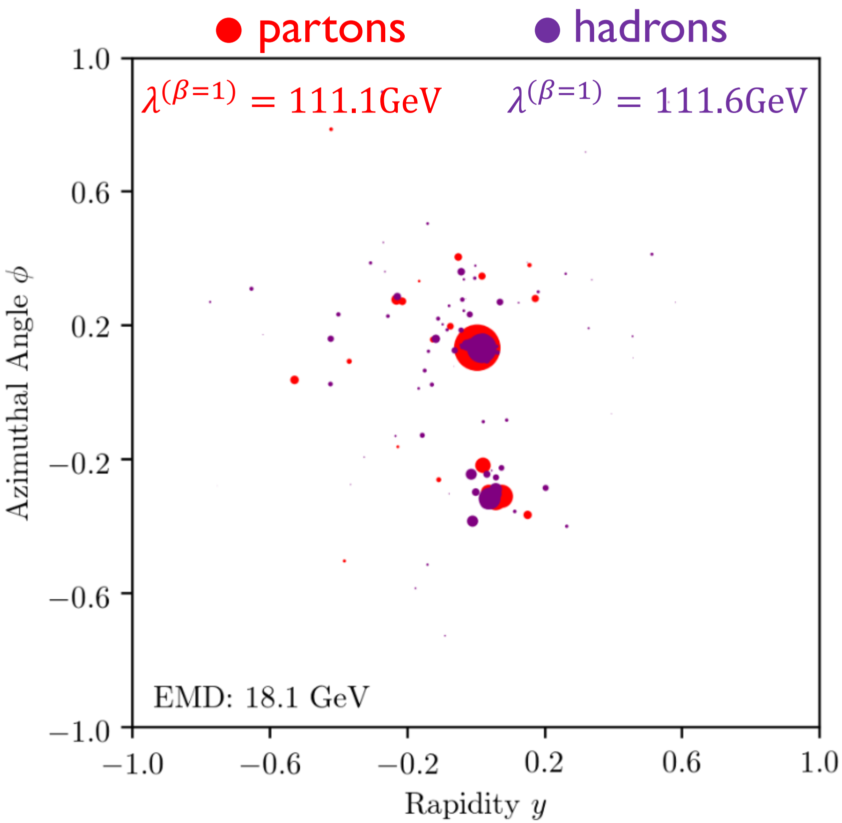
Jet Kinematic Distributions

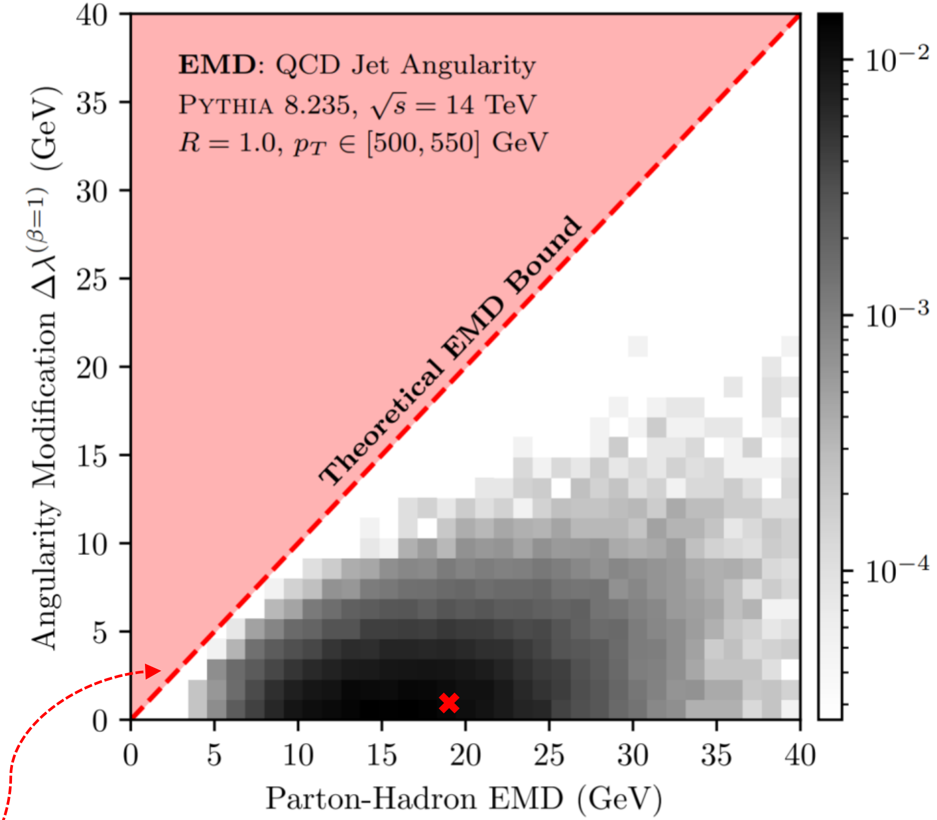




Quantifying event modifications: Hadronization

$$\lambda^{(\beta=1)} = \sum_{i=1}^{M} E_i\,\theta_i$$



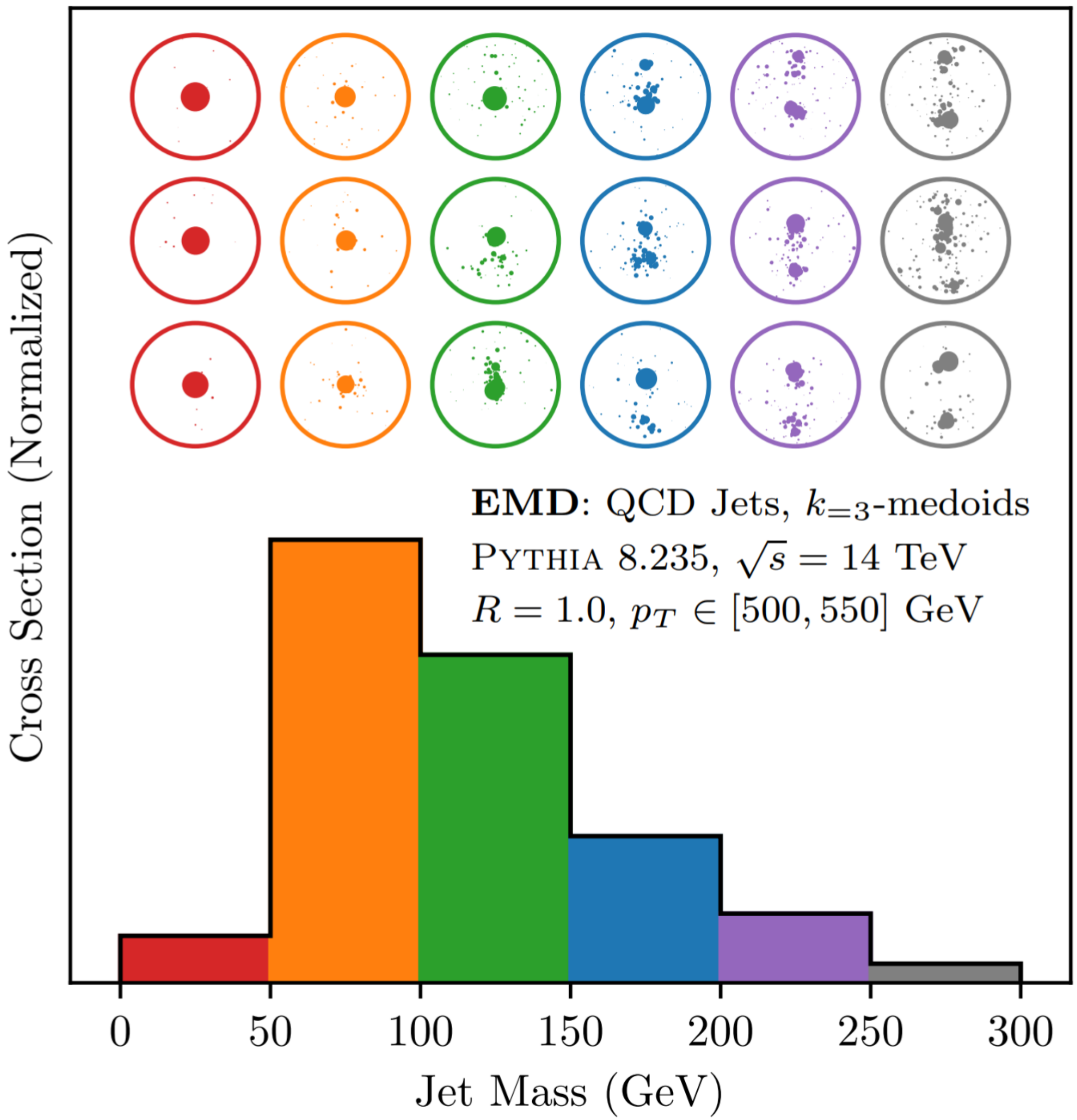


$\mathcal{E} = \mathcal{E}_{\text{partons}}$

$\mathcal{E}' = \mathcal{E}_{\text{hadrons}}$

$$\boxed{\left|\lambda^{(\beta=1)}(\mathcal{E}) - \lambda^{(\beta=1)}(\mathcal{E}')\right| \leq \text{EMD}(\mathcal{E}, \mathcal{E}')}$$

Exploring the Space of Events: *k*-medoids



Exploring the Space of Events: Jet Classification

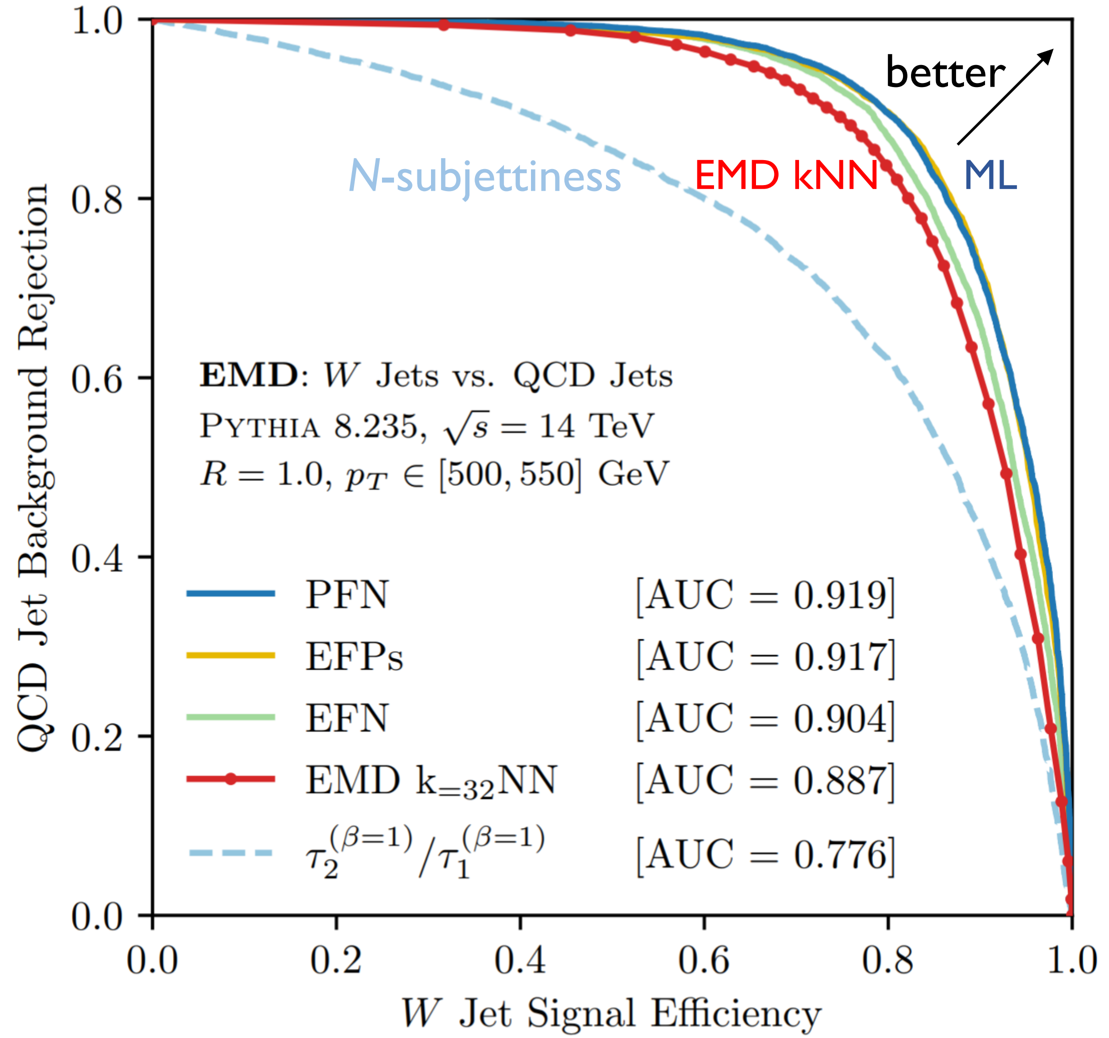
Classify *W* jets vs. QCD jets

vs.

Look at a jet's nearest neighbors (kNN) to predict its class.

Optimal IRC-safe classifier with enough data.

Nearing performance of ML.



Exploring the Space of Events

Use EMD as a measure of event similarity

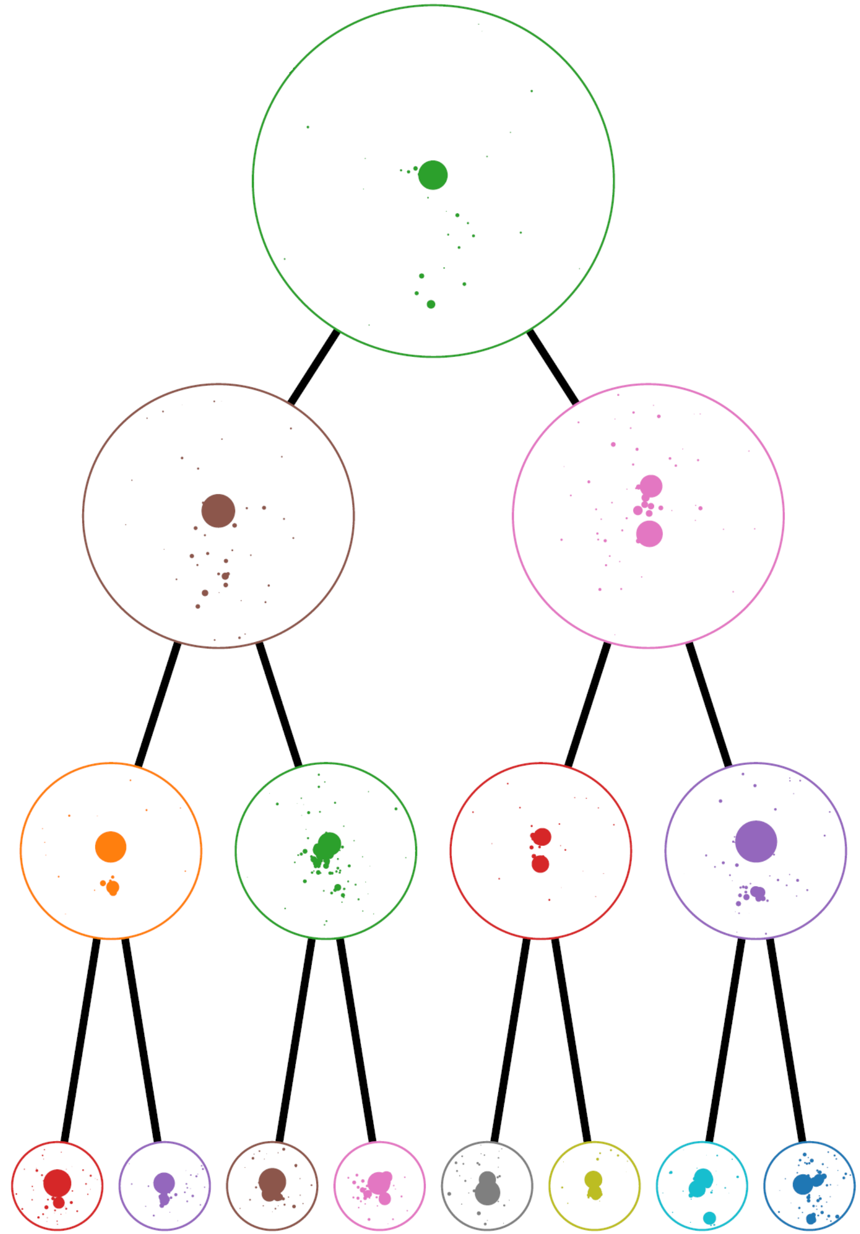
Unsupervised clustering algorithms can be used to cluster events

Jets are clusters of particles
???? are clusters of jets

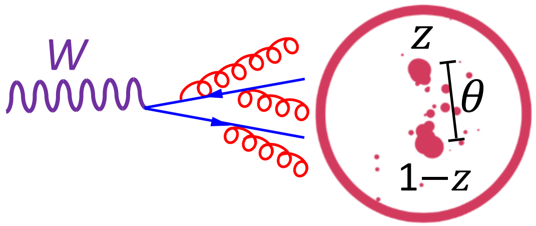
VP Tree: O(log(N)) neighbor query time

Much more to explore.

Vantage Point (VP) Tree



Exploring the Space of Events: *W* jets



W jets are 2-pronged:

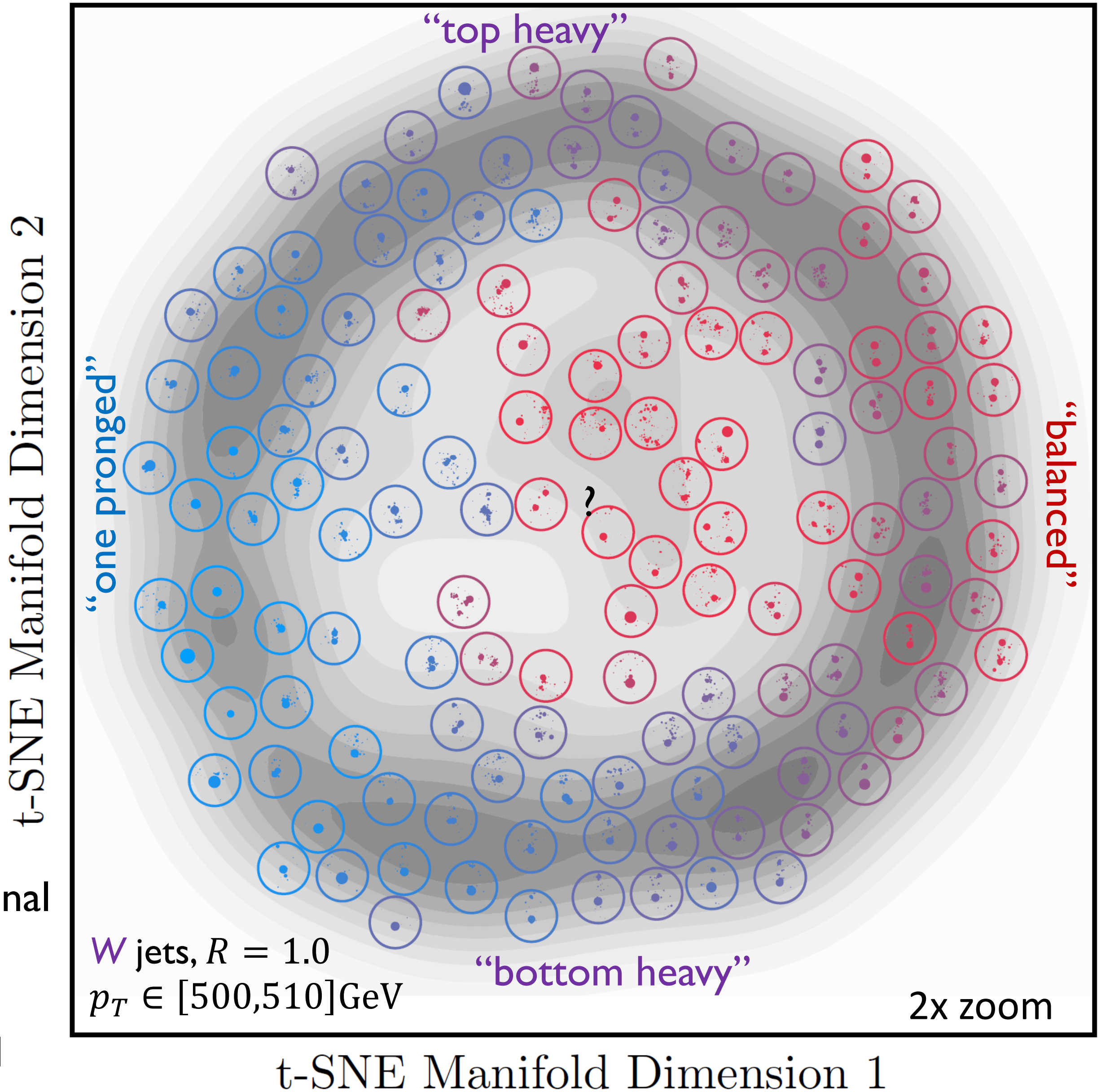
z: Energy Sharing of Prongs
θ: Angle between Prongs
φ: Azimuthal orientation

Constrained by *W* mass:

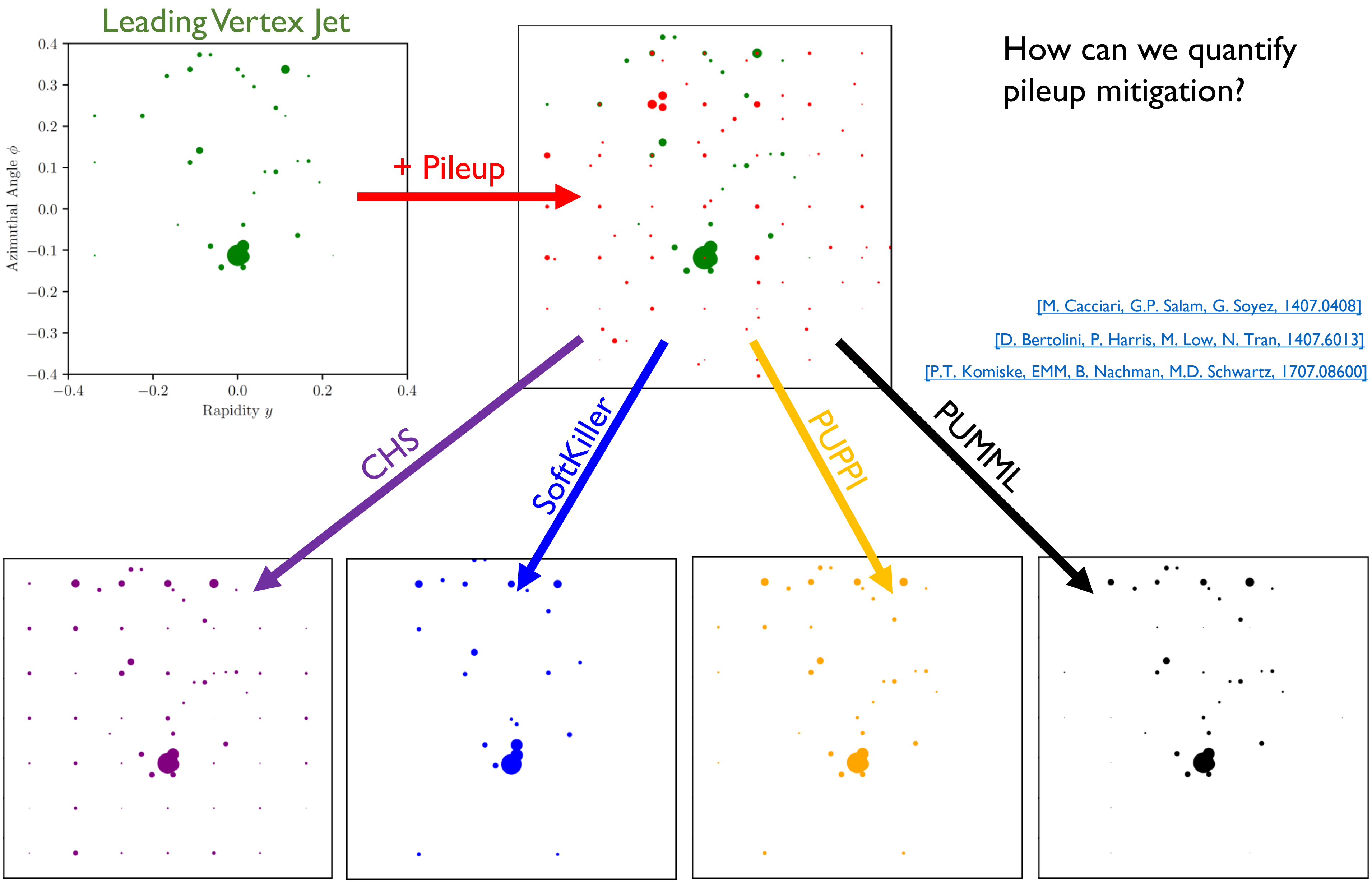
$$z(1-z)\theta^2 = \frac{p_{\mu J}^2}{p_T^2} = \frac{m_W^2}{p_T^2}$$

Hence we expect a **two**-dimensional space of *W* jets.

After φ rotation: **one**-dimensional



Quantifying event modifications: Pileup



How can we quantify pileup mitigation?

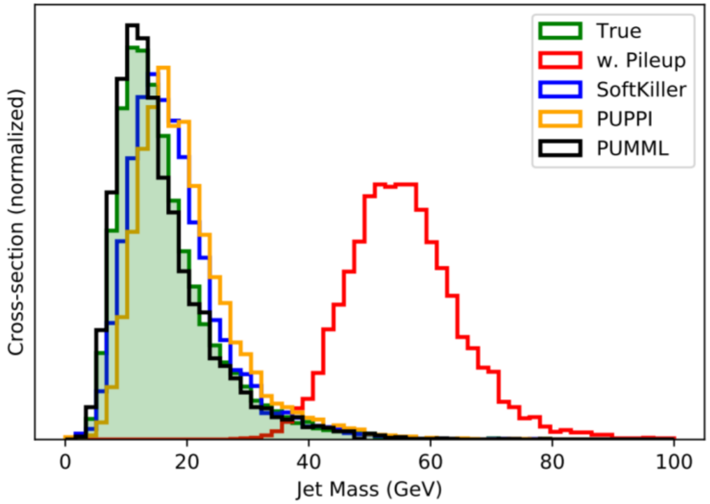
[M. Cacciari, G.P. Salam, G. Soyez, 1407.0408]

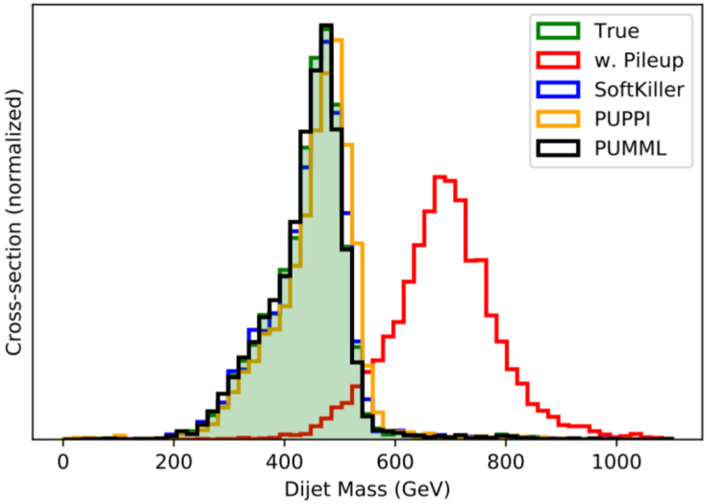
[D. Bertolini, P. Harris, M. Low, N. Tran, 1407.6013]

[P.T. Komiske, EMM, B. Nachman, M.D. Schwartz, 1707.08600]

Quantifying event modifications: Pileup

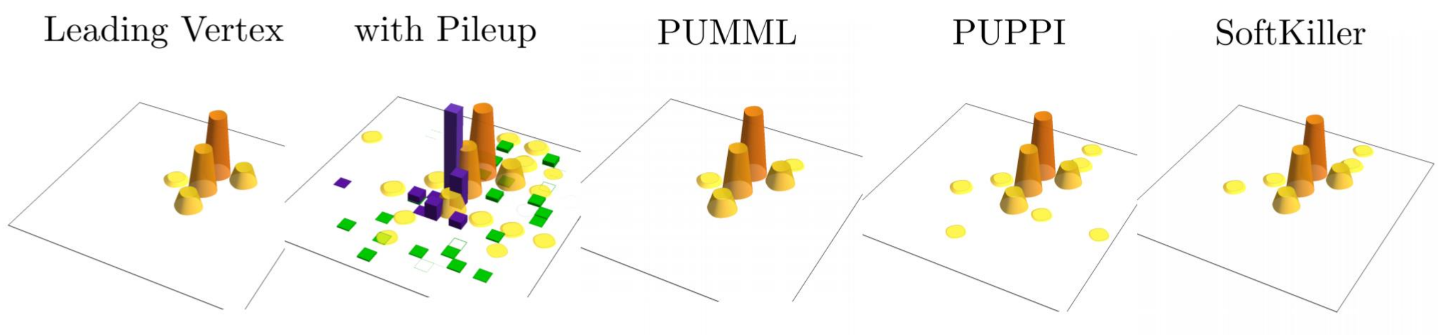
Compare on a collection of observables?





Requires ad hoc choices of observables.

Compare calorimeter images pixel by pixel?

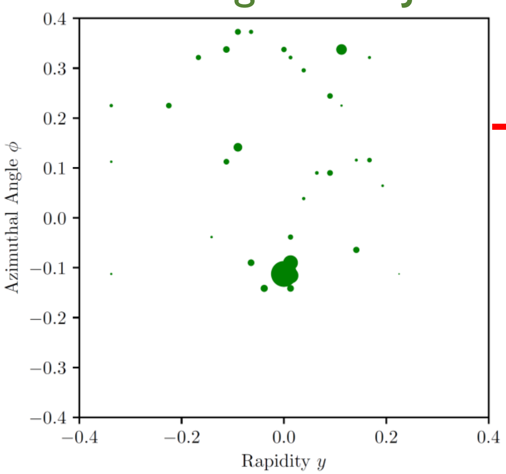


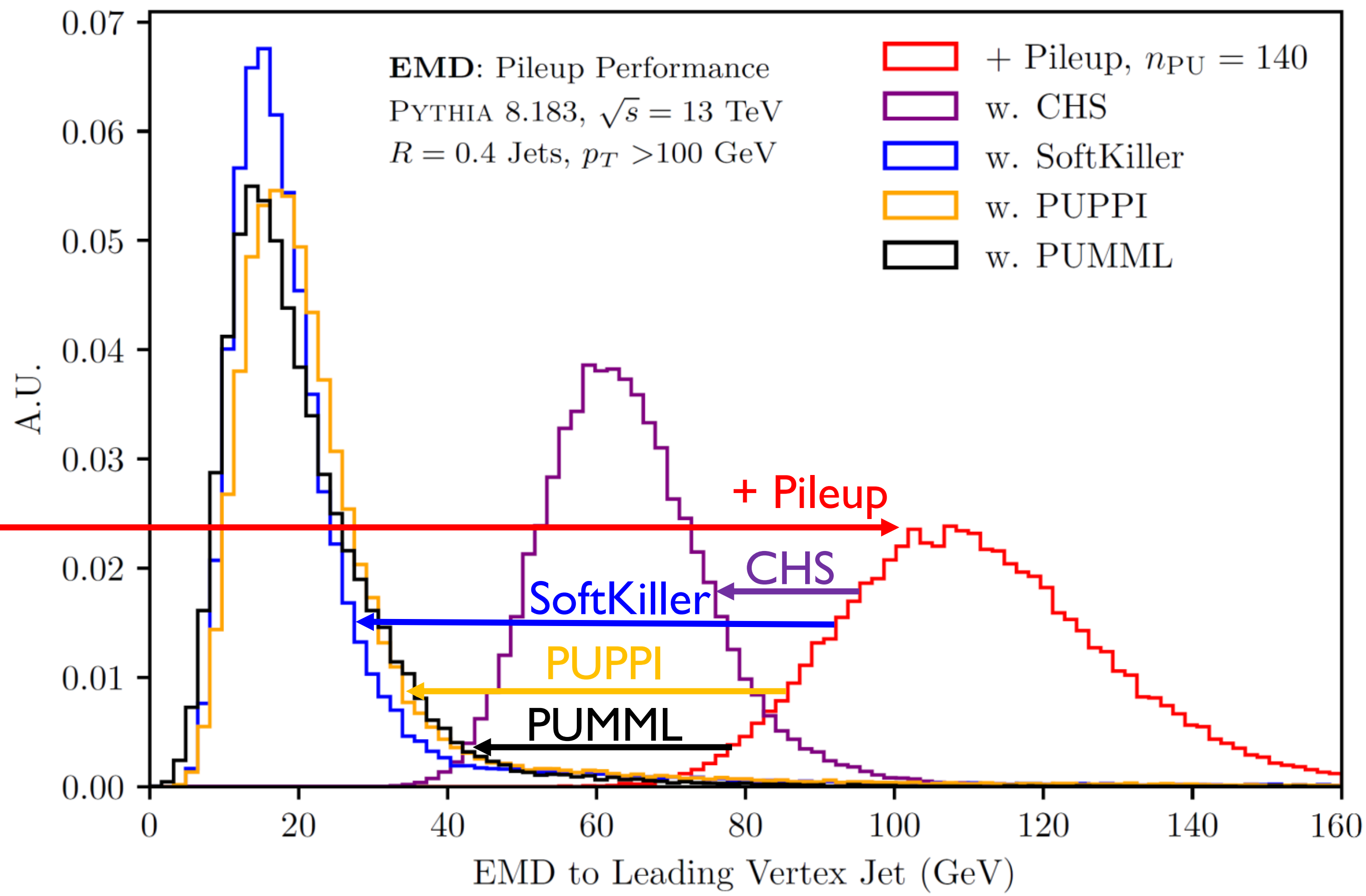
Discontinuous under physically-sensible single-pixel perturbations.
Undesirable behavior with increasing resolution.

Quantifying event modifications: Pileup

Measure pileup mitigation performance with EMD!

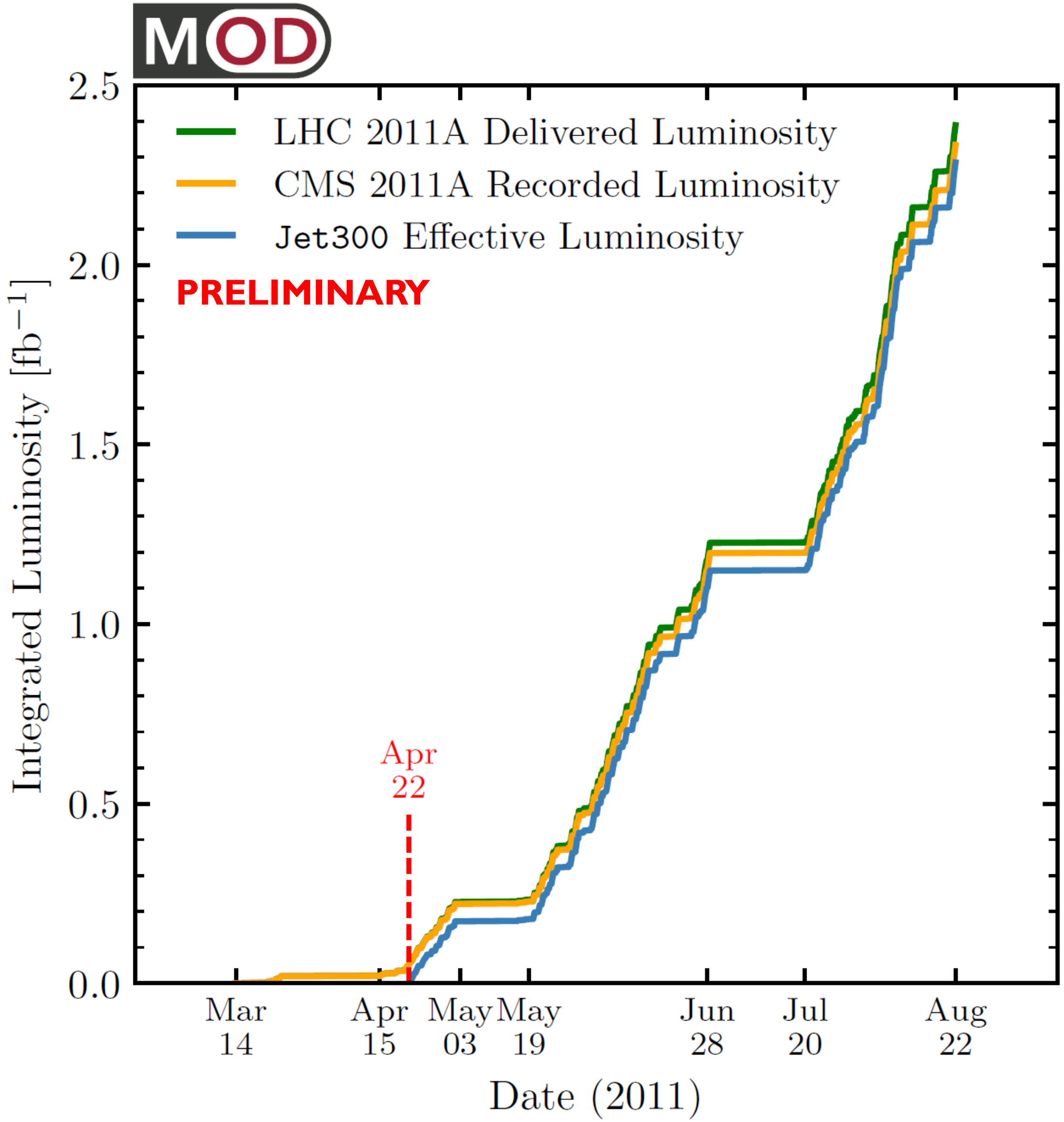
Leading Vertex Jet





Guarantees performance on IRC safe observables.
Stable under physically-sensible perturbations.
Train to optimize EMD with machine learning?

Integrated Luminosity



Exploring the Space of Jets: Correlation Dimension

Sketch of leading log (one emission) calculation:

$$\dim_{q/g}(Q) = Q\frac{\partial}{\partial Q}\ln\sum_{i=1}^{N}\sum_{j=1}^{N}\Theta[\mathrm{EMD}(\mathcal{E}_i,\mathcal{E}_j) < Q]$$

$$= Q\frac{\partial}{\partial Q}\ln \Pr\,[\mathrm{EMD} < Q]$$

$$= Q\frac{\partial}{\partial Q}\ln \Pr\,[\lambda^{(\beta=1)} < Q; C_{q/g} \to 2\,C_{q/g}]$$

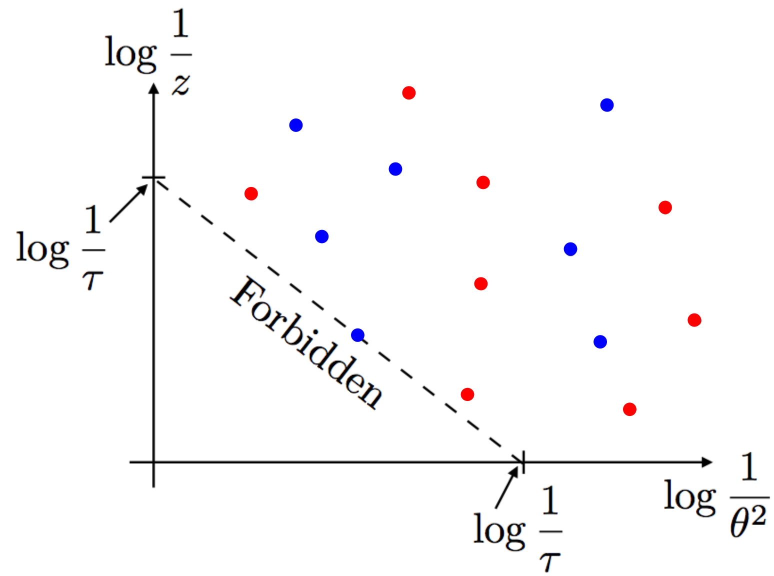
$$= Q\frac{\partial}{\partial Q}\ln\exp\left(-\frac{4\alpha_S C_{q/g}}{\pi}\ln^2\frac{Q}{p_T/2}\right)$$

$$= -\frac{8\alpha_s C_{q/g}}{\pi}\ln\frac{Q}{p_T/2}$$

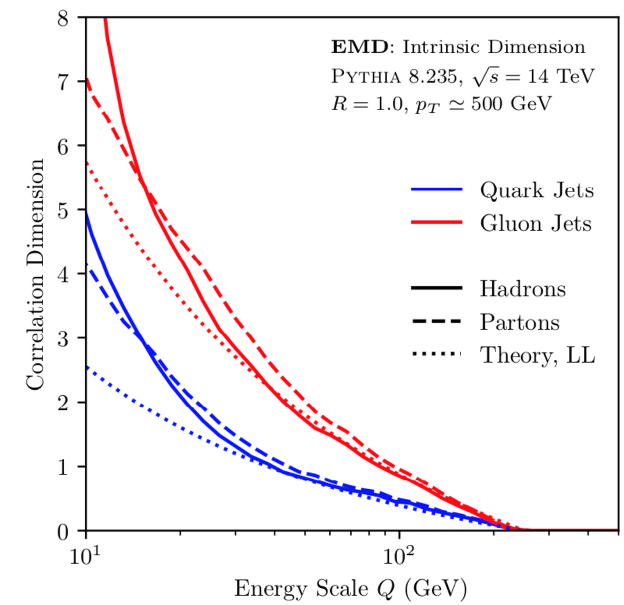
+ 1-loop running of α_s

$C_q = C_F = \frac{4}{3}$

$C_g = C_A = 3$

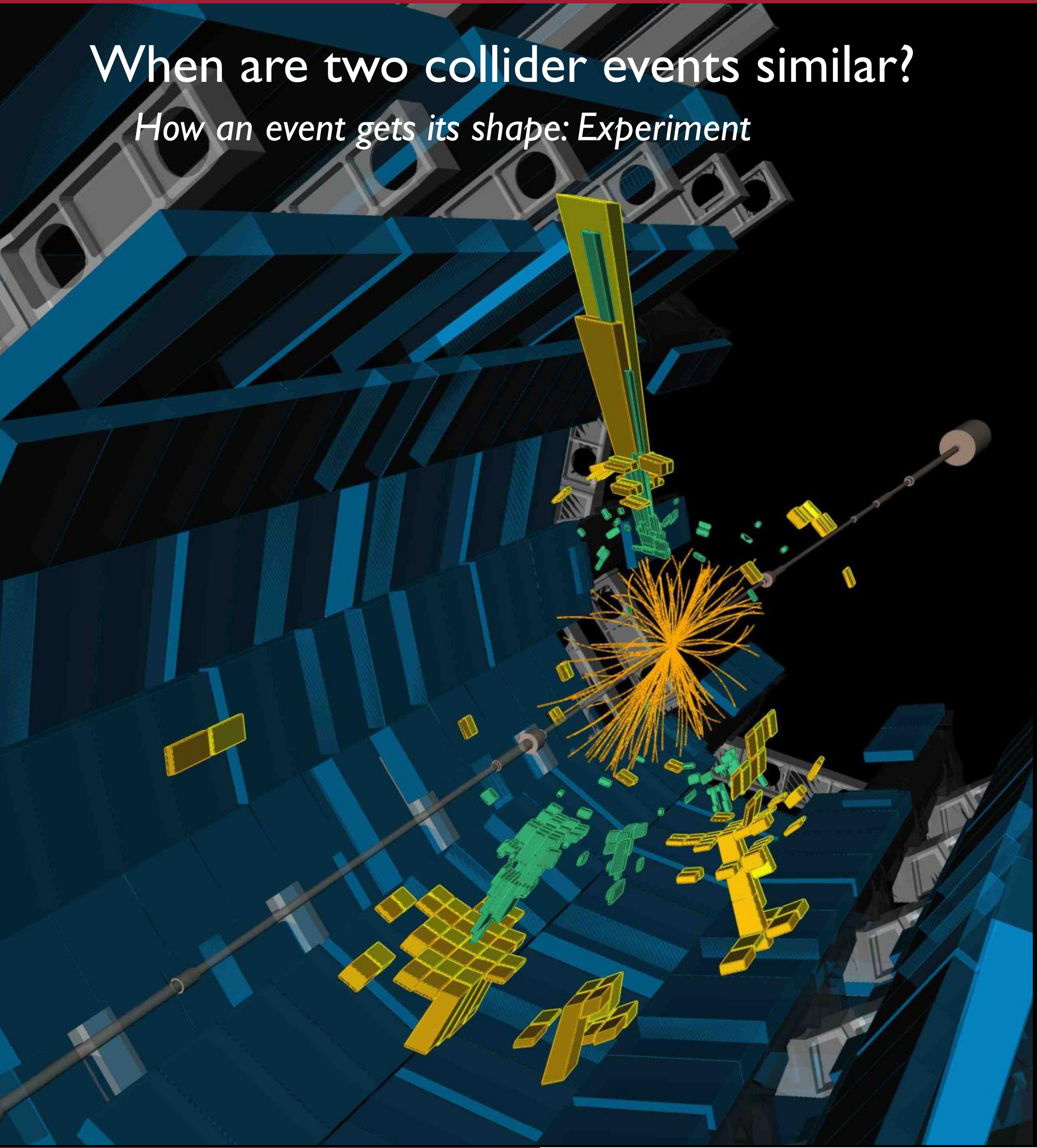


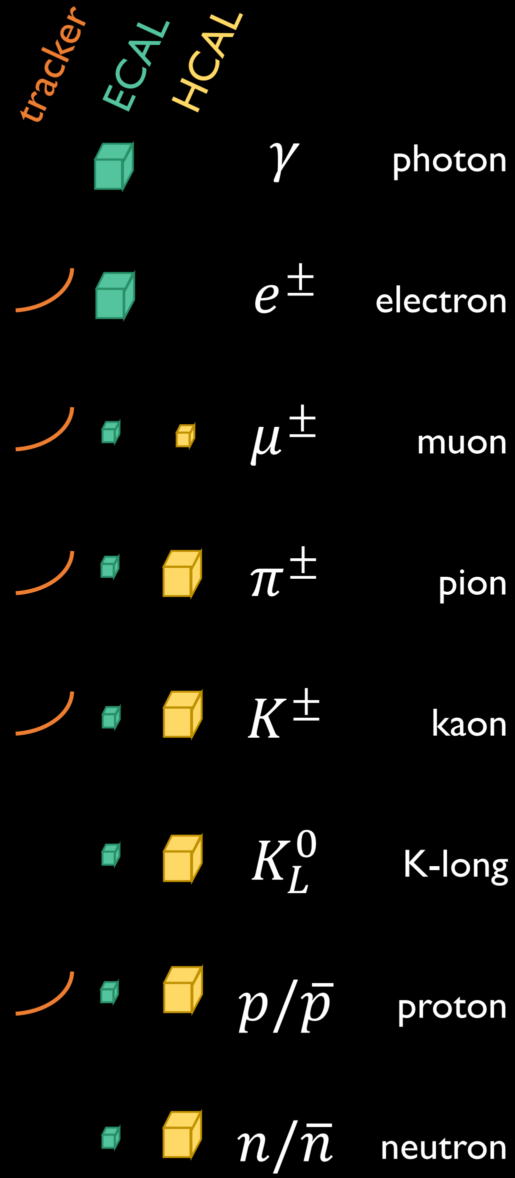
[A. Larkoski, 1709.06195]



When are two collider events similar?

How an event gets its shape: Experiment





Pileup Mitigation with PUMML