LArTPC differentiable simulator

General update and looking at uncertainty propagation

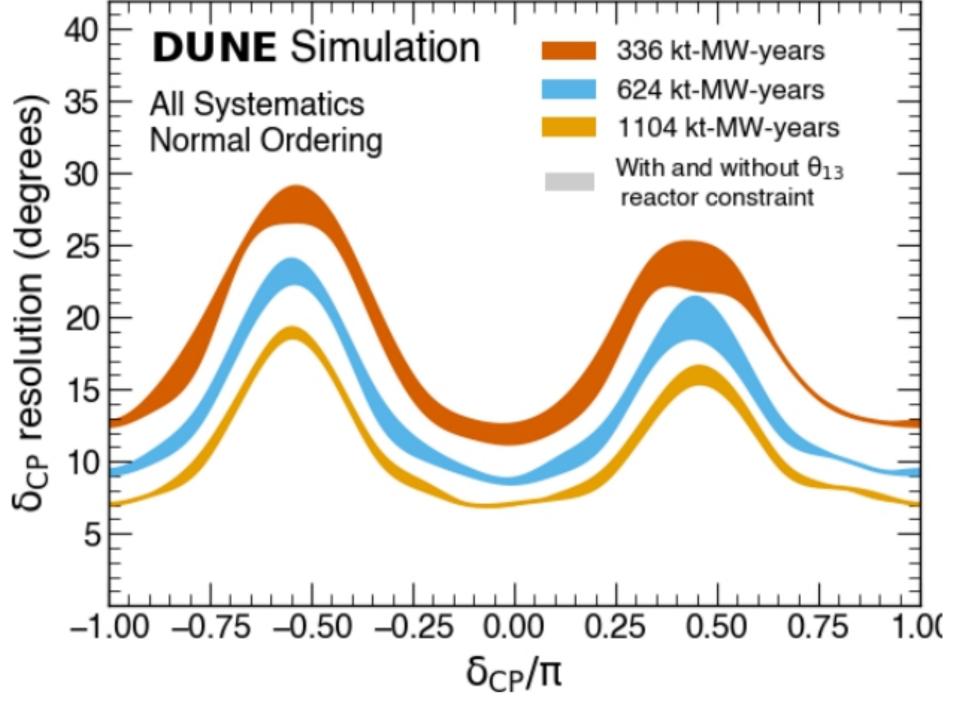


Moving towards precision measurements

The example of DUNE

 Future high-precision measurements will require unprecedented constraining of the systematic uncertainties

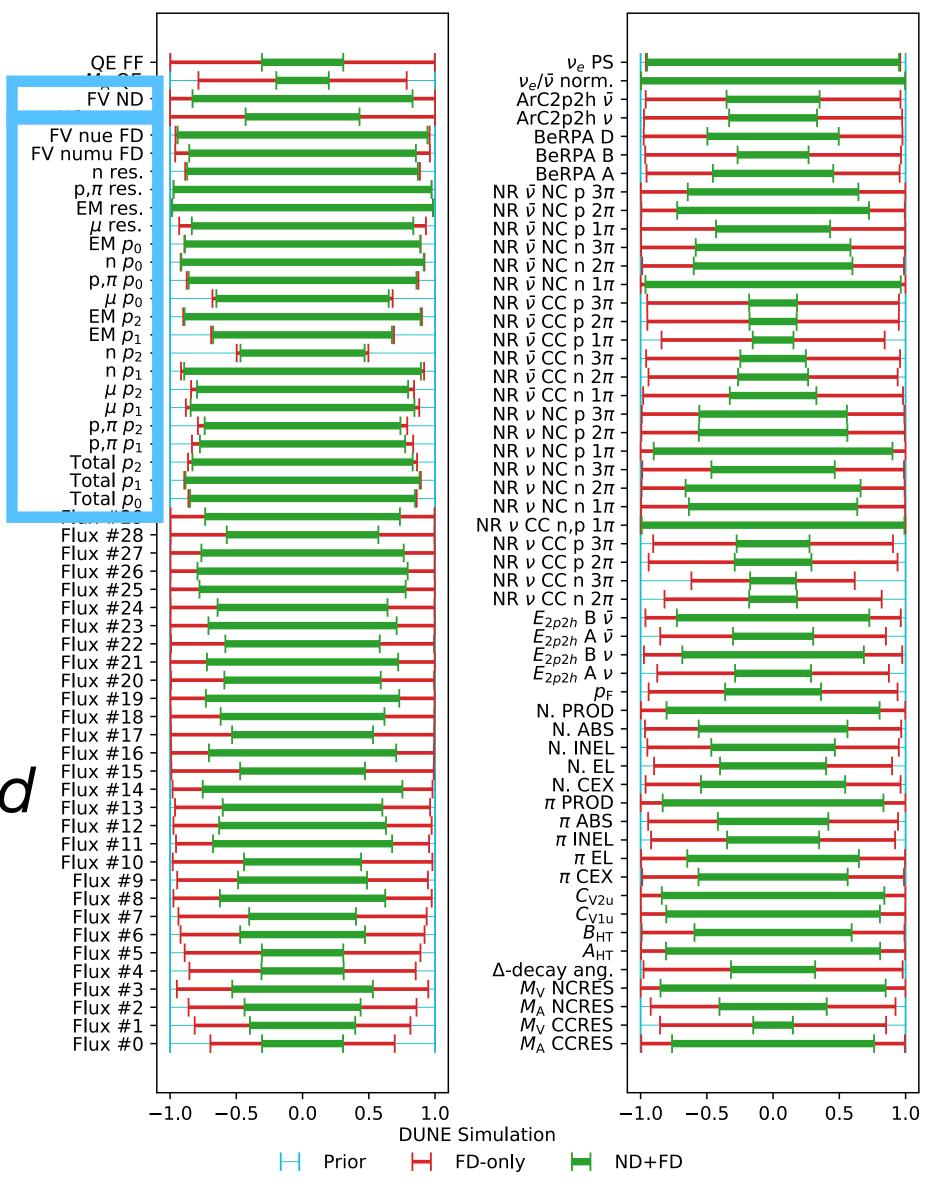
Detector-related systematics will be very important



« Well-understood detector modeling and calibration are vital »

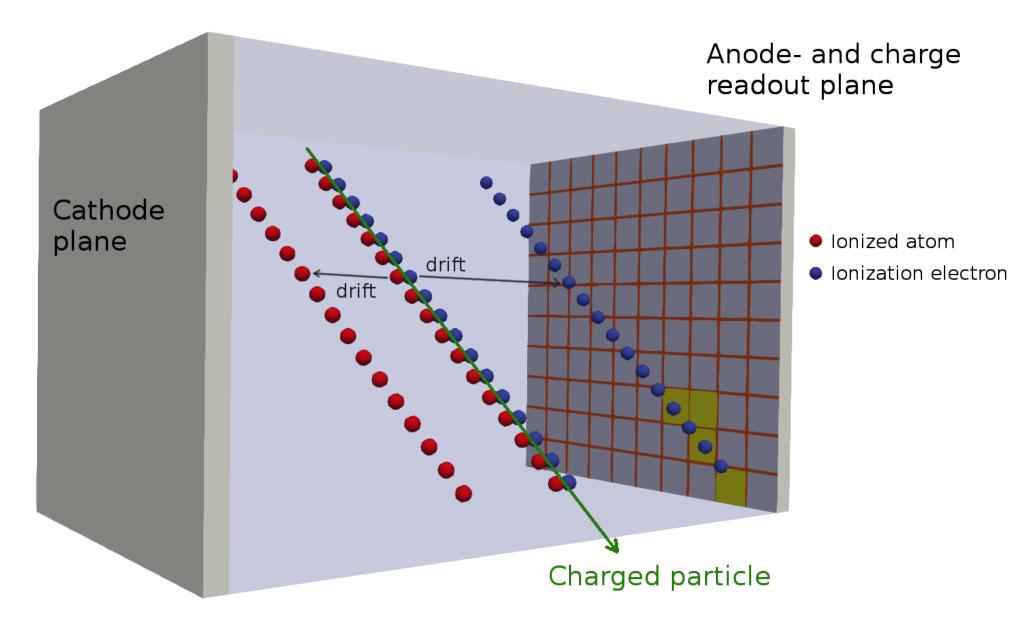
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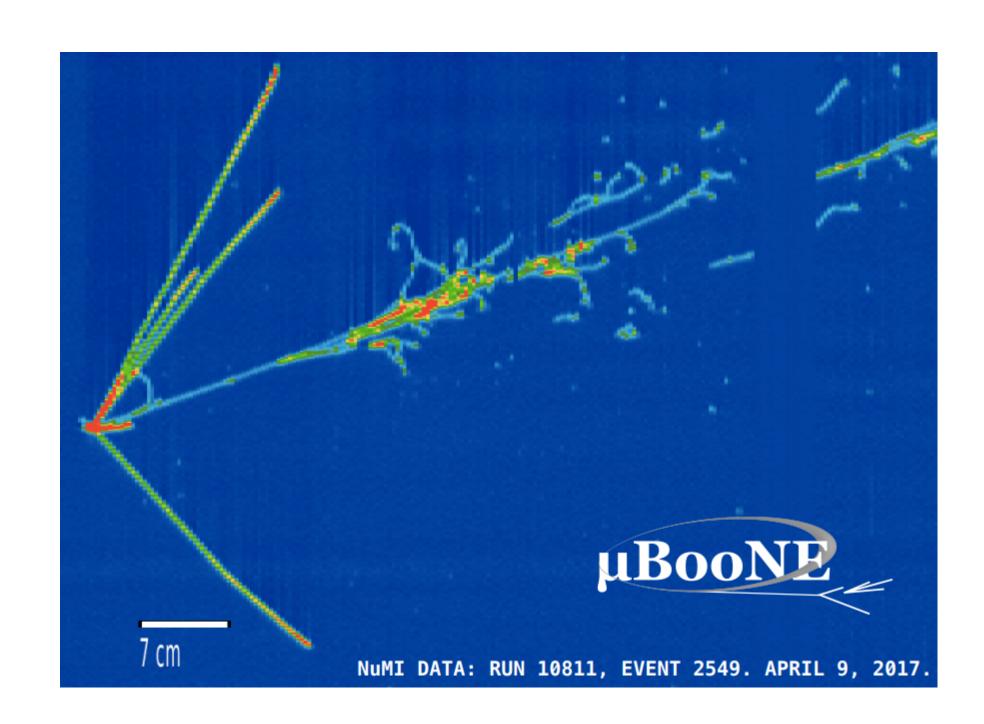
Liquid Argon Time Projection Chambers (LArTPCs)

Principle



Signal production steps:

- Argon ionisation
- Ionisation electrons drifted by **E** field
- Signal induction on anode plane
- Electronics self-triggering

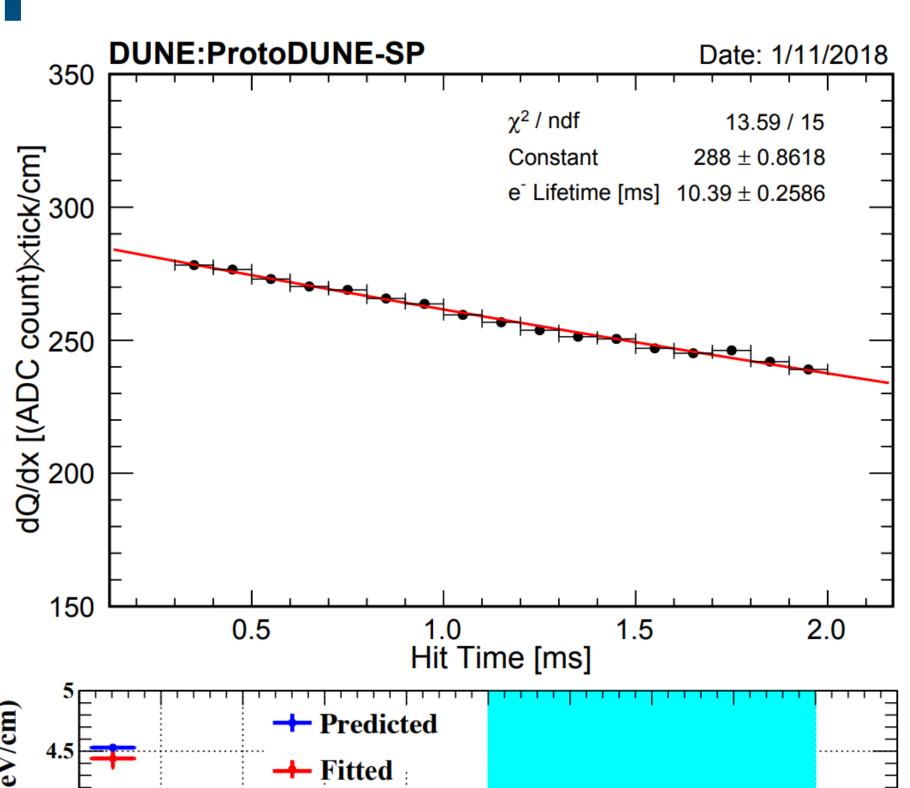


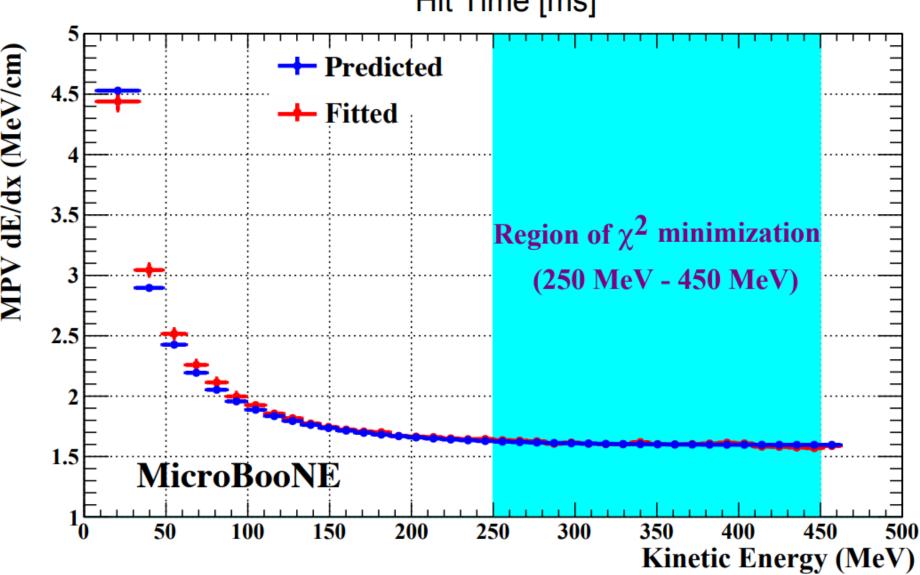
- Allows to get precise 3D picture of the interaction
- Relies on multiple physical processes → importance of calibration

Handling detector calibration

The usual way

- Find yourself some calibration sample (e.g., through-going muons)
- Look at some summary quantity (e.g., dQ/dx as a function of time)
- Fit parameter values
- Input new values into MC, check Data/MC mismatch

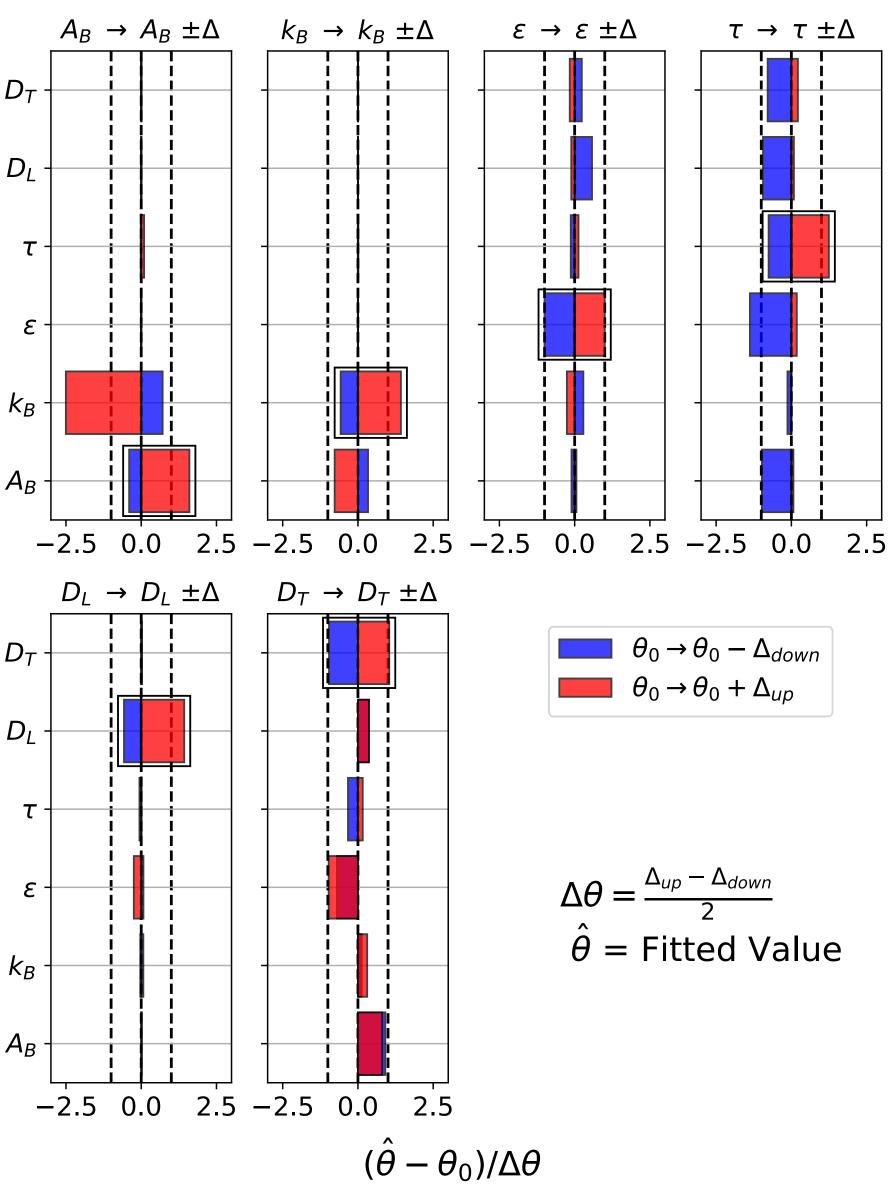




Handling detector calibration

The issues

- Tedious iterative calibration procedure
- Hard to handle well interplays between the different parameters
- Relies on summary quantities rather than low-level information → lossy compression of information + depends on some reconstruction



Introducing a differentiable simulator

Working principle

 $lpha^* = rg \min_{lpha} \mathcal{L}(R(lpha), X)$

Requires forward model to be differentiable: $\nabla_{\alpha_i} \mathcal{L}(R(\alpha_i), X)$

Forward Model Parameters a_0 Differentiable Foward Model $R(\alpha_i)$

Gradient Descent on $lpha_i$ Loss $\mathcal{L}(R(lpha_i),X)$

- The differentiable nature of the simulator allows to perform gradient descent
- Unified framework for simulation and calibration
- Working directly on the low-level observables (hits)

Real Data, X

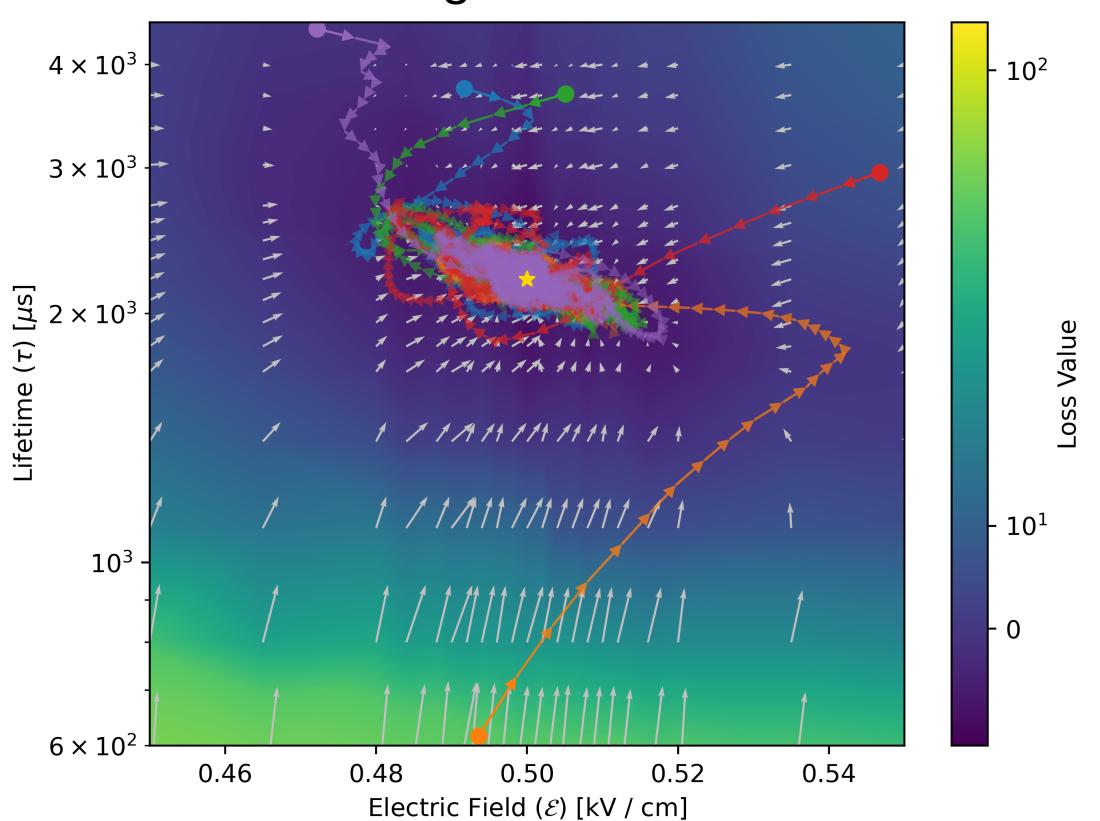
Synthetic Data

Calibration in practice A 2D example

- 1. Choose the initial parameter values θ_0
- 2. Run the forward simulation $f(\chi, \theta_0)$
- 3. Compare the simulation output and the target data with a loss function $\mathcal{L}(f(\chi,\theta_0),F_{\text{target}})$
- 4. Calculate gradients for the parameters $\nabla_{\theta} \mathcal{L}(f(\chi, \theta_0), F_{\text{target}})$
- 5. Update parameter values $\theta_0 \rightarrow \theta_i$ to minimize the loss

Iterate step 2. to 5.

- Input particle segments (position and energy deposition): χ
- Model parameters: θ
- Differentiable simulation: $f(\chi, \theta)$
- Target data: F_{target}

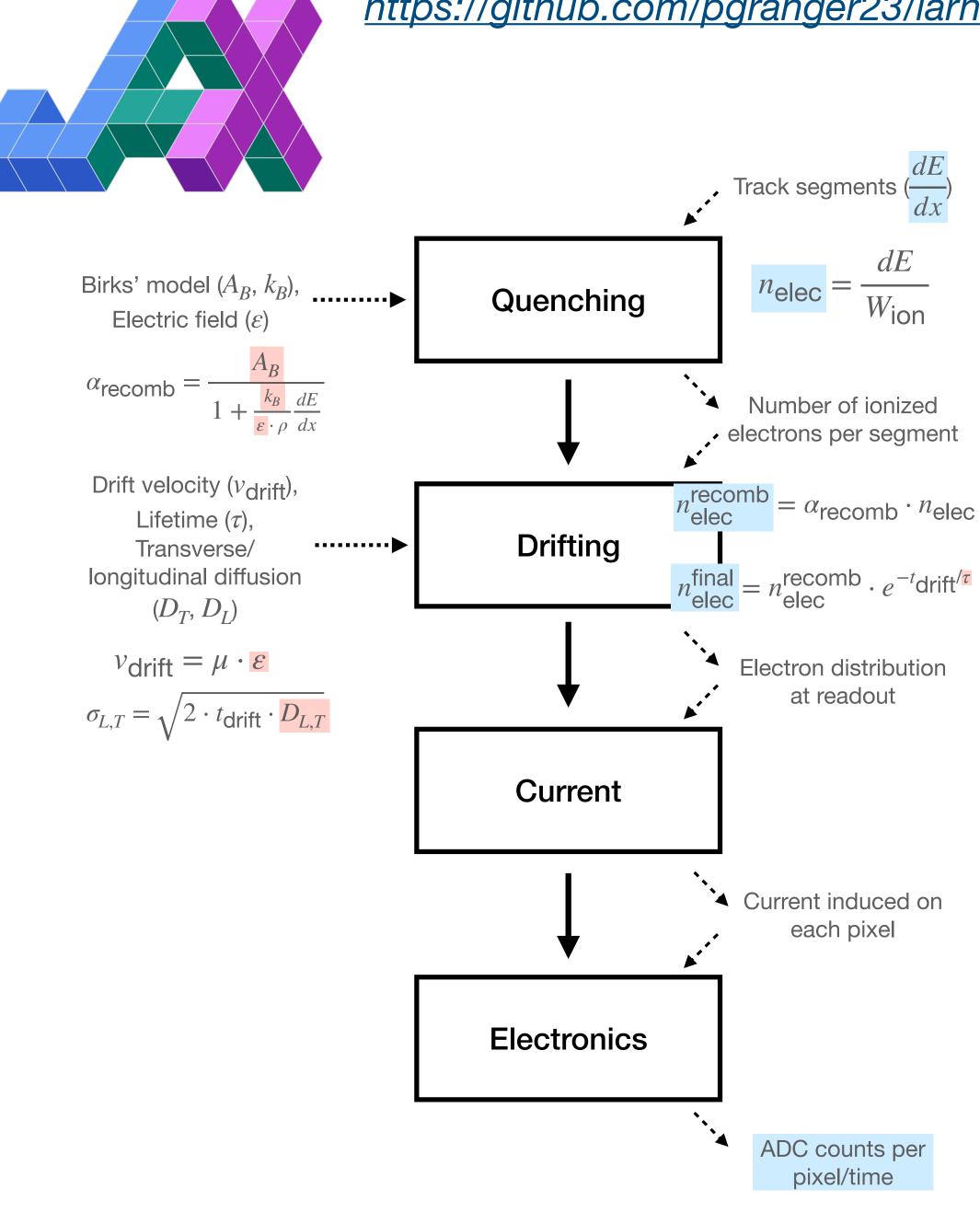


LArNDSim-jax

How does it work in principle

Take existing DUNE near-detector simulation (JINST 18 P04034) and make it differentiable:

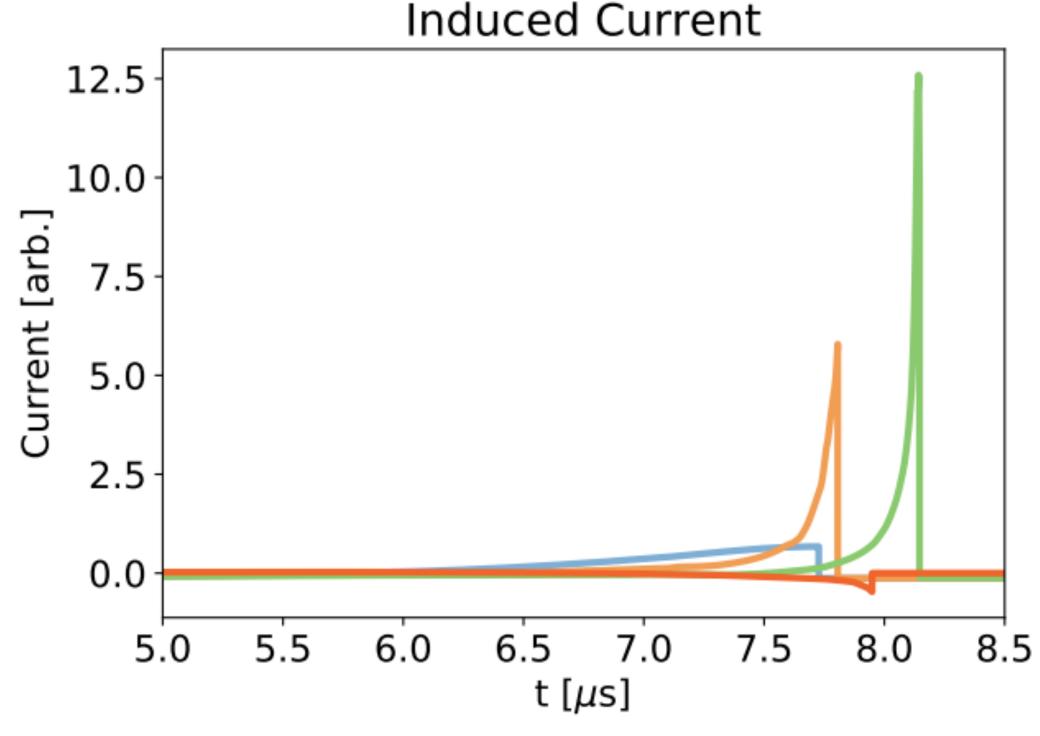
- Retain physics quality of a tool used collaboration-wide while adding ability to propagate derivatives
- Demonstrate the use of this differentiable simulation for gradientbased calibration and uncertainty propagation
- Rewritten in JAX to benefit from autodial, JIT, XLA, ...

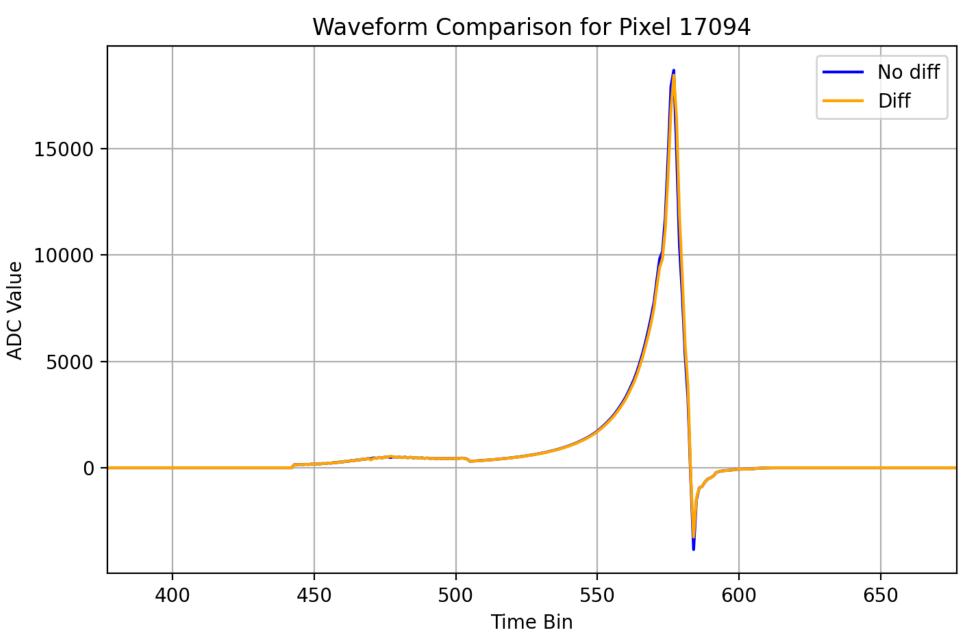


LArNDSim-jax

Changes since last year

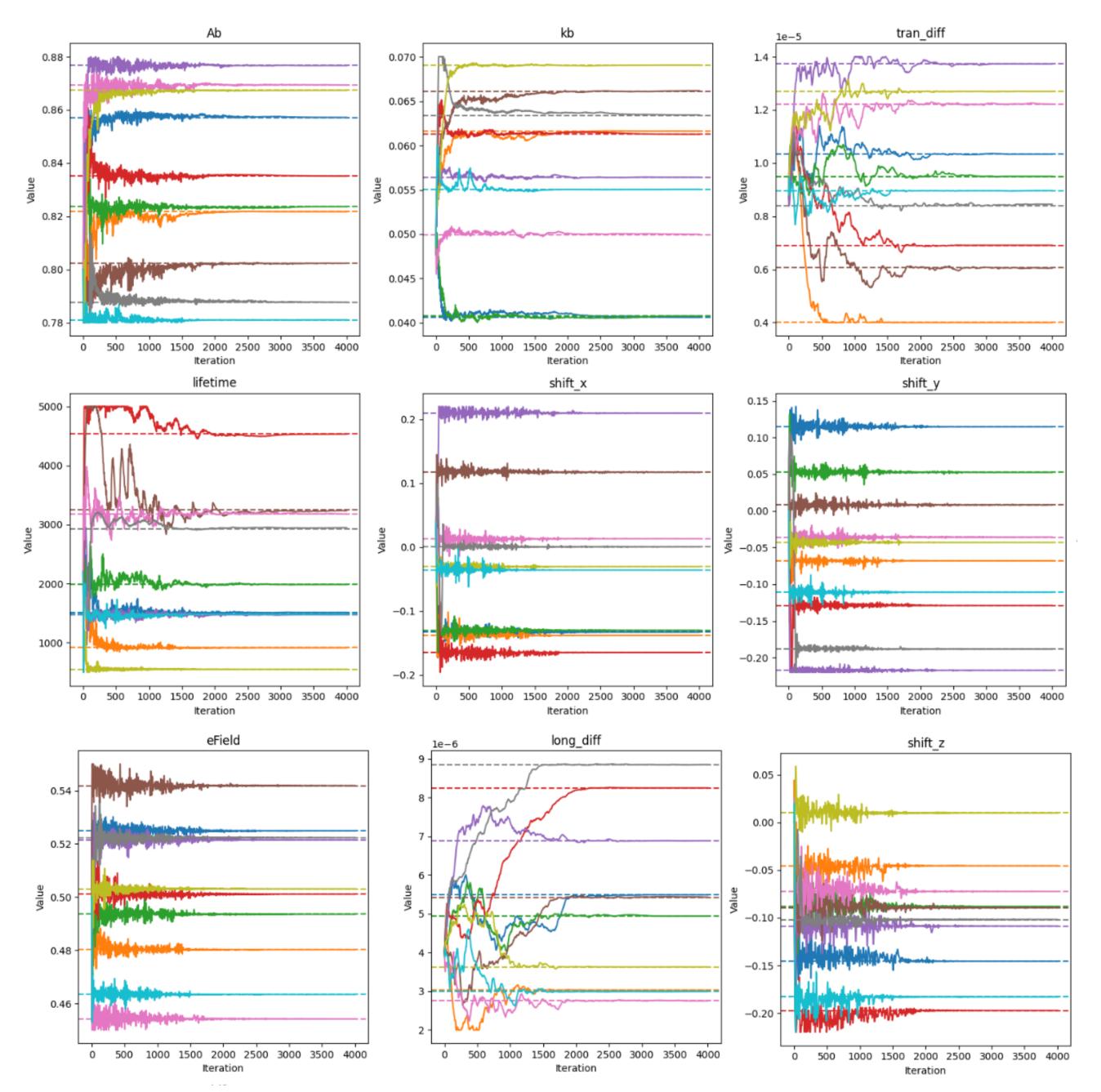
- Computational performance improvement
- Implementation of current LUT with interpolation
- Now considering signals induced on neighbouring pixels (each electron induces signal on 81 pixels)
- Running more tests to ensure no major deviation from the reference simulator





Improvements

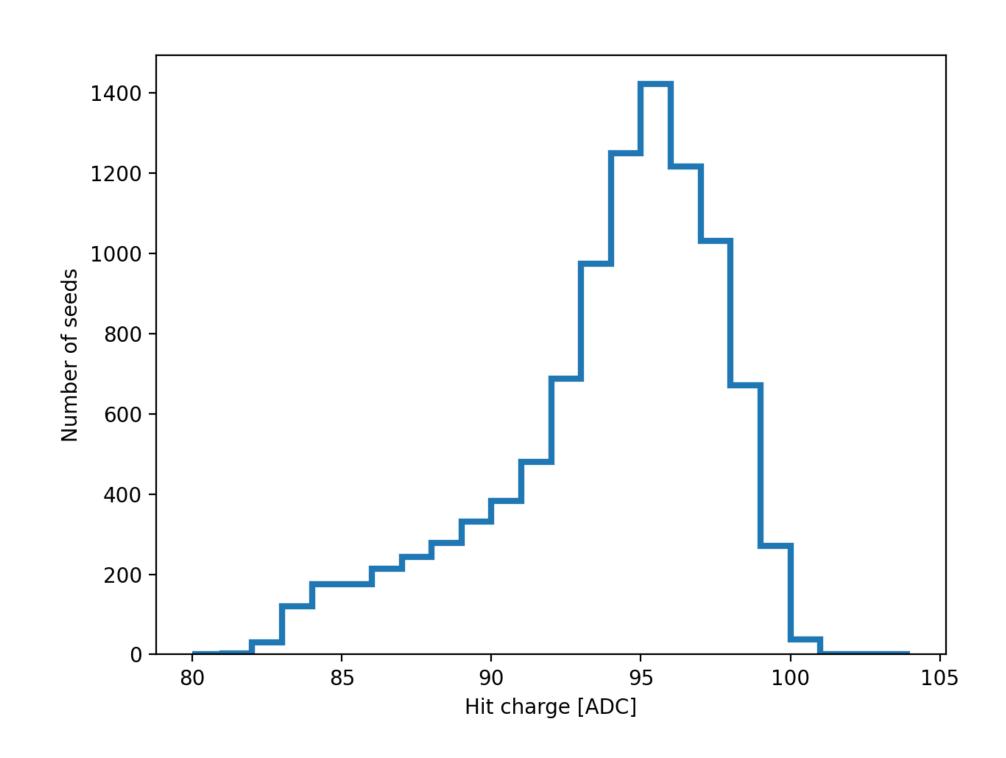
- Adding misalignment parameters (shift_{xyz})
- New loss function that can handle translations
- See more in Yifan's talk with application on real data



Sources of uncertainties

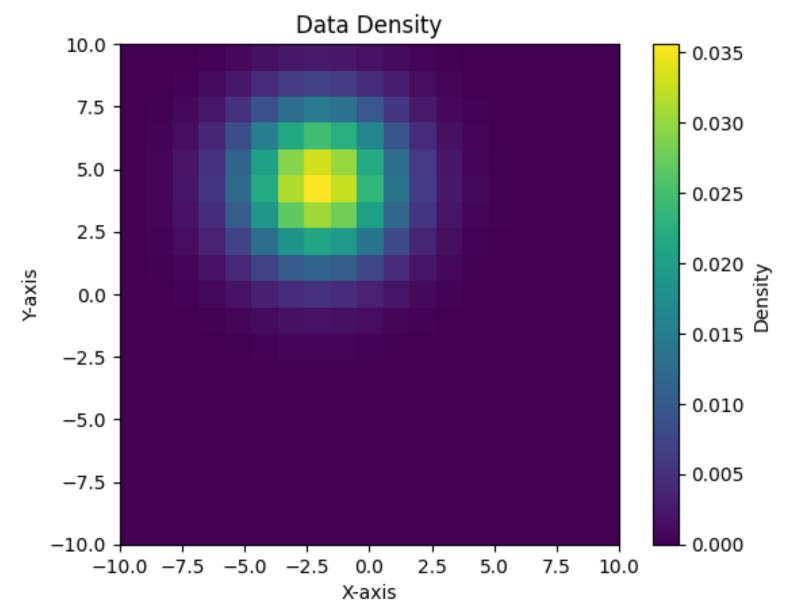
And where to find them

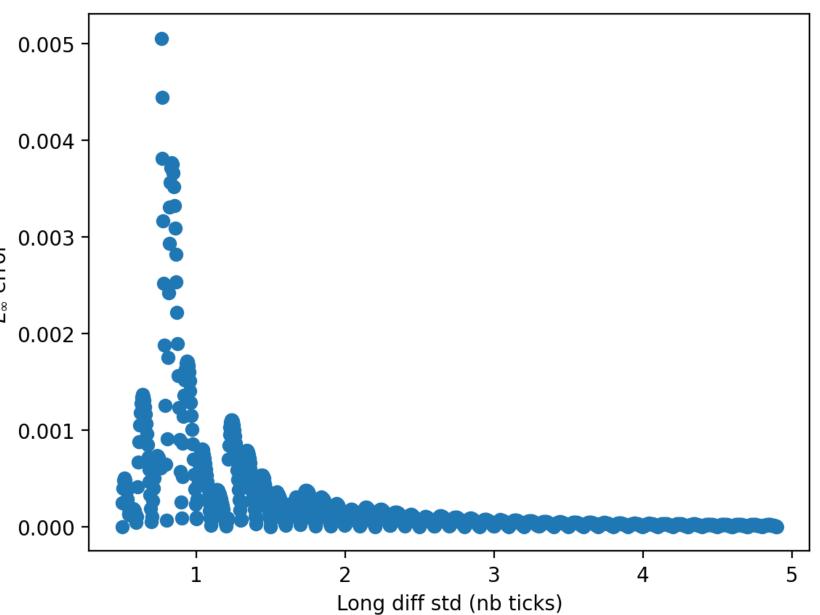
- Statistical uncertainty from stochastic processes:
 - Electrons diffusion
 - Electronics noise
- Systematic uncertainties from our model:
 - Uncertainty of the input data model (track dE/ dx, position, ...)
 - Uncertainty of the detector parameters (the ones we want to calibrate)



Dealing with stochasticity Electrons diffusion

- Large number of electrons → only need to simulate the integrated collective behaviour
- Transverse diffusion: compute the integrated amount of charge on each LUT bin using error function.
- Longitudinal diffusion:
 - Using templated response functions with different values of the transverse diffusion value
 - Making a quadratic interpolation for any value
 - Max of the difference on the whole waveform below 0.5%

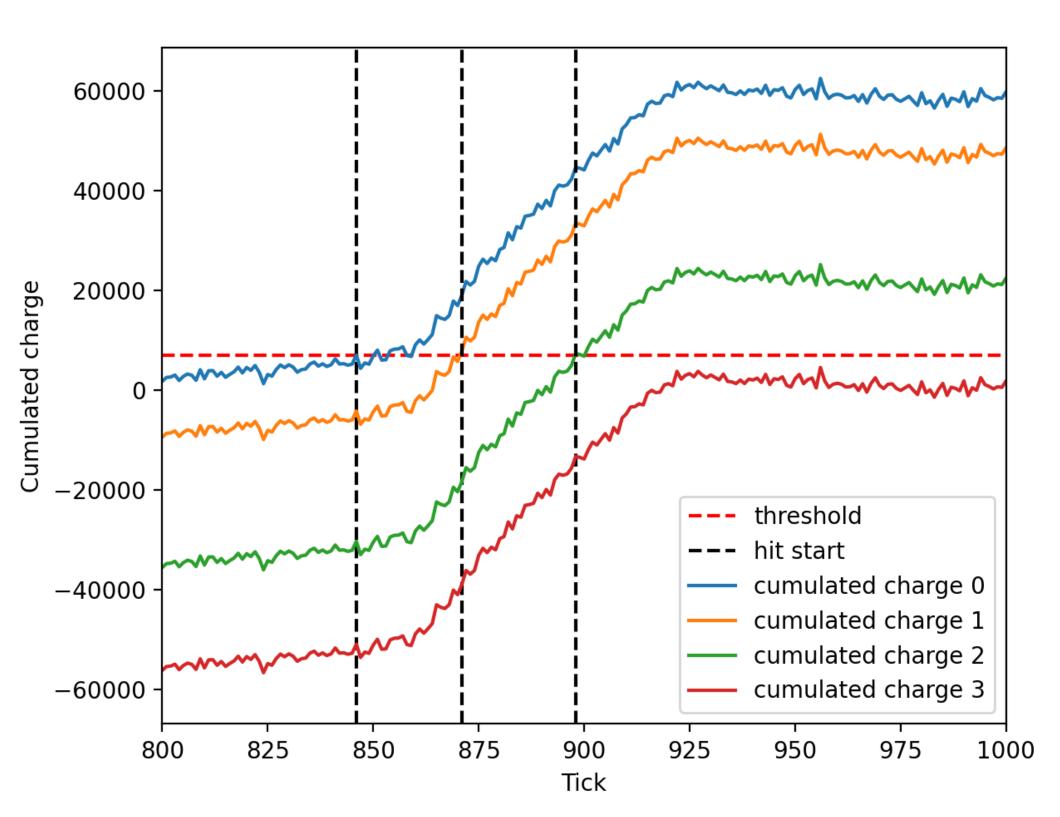




Towards a probabilistic electronics simulation

Self triggering in DUNE ND

- DUNE ND technology is relying on self triggering logic to automatically build hits
- Simulation of correlated noise across the ticks (reset charge noise) and uncorrelated noise
- When the signal (+ relevant noises) crosses the threshold, a new hit is triggered. The hit duration is fixed and the number of ADC corresponds to the digitised cumulated charge at (hit_time + hit_duration).
- Then re-triggerings can happen to form new hits and so on.



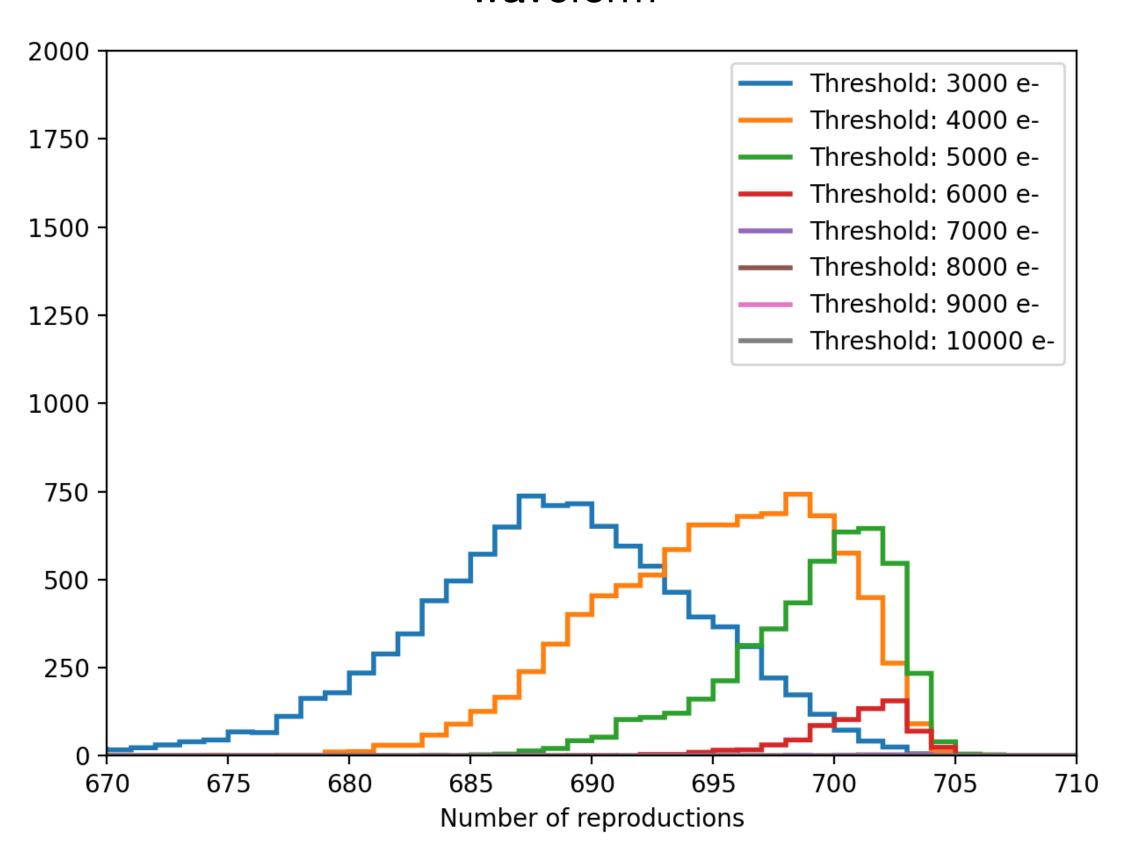
Towards a probabilistic electronics simulation

Impact of electronics stochasticity

This self-triggering logic implies several things:

- 2 different noise seeds can lead to very different (>20 ticks) hit outputs
- Output depends highly on the pixel discrimination threshold (non-uniform across the readout plane)
- → not ideal to get meaningful and accurate gradients/estimates for calibration

Running the digitization simulation 10000 times with different seeds for identical waveform

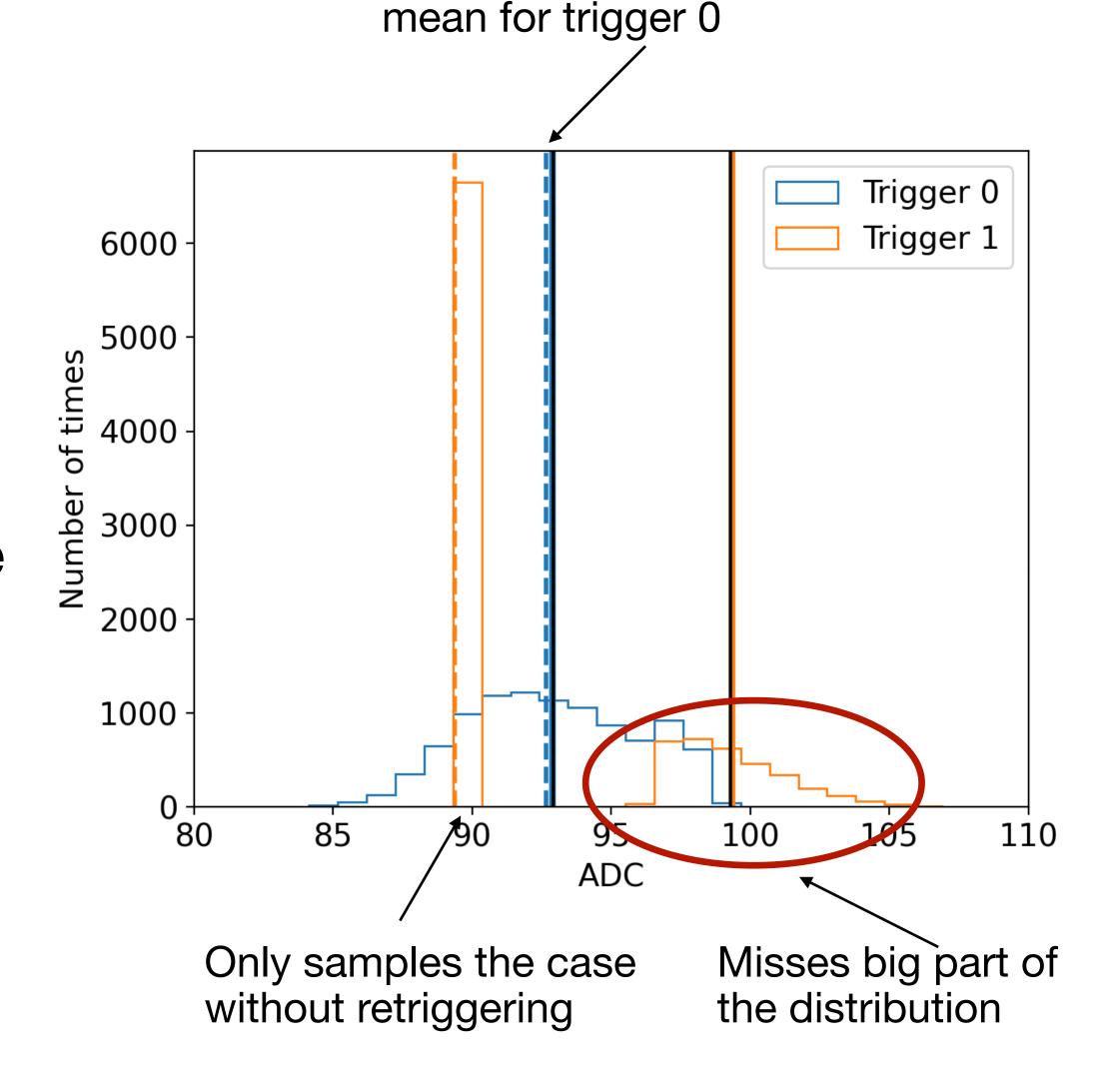


Dealing with electronics noise

Towards a probabilistic simulator

Difficulties associated to the stochastic processes. Different options/problems:

- Simulate reference without noise, should be representative, no? Well no!
- Simulate a single noise seed: not very accurate $(2\sigma \text{ away from another random seed})$
- Simulate many noise seeds and get some average: slow!
- Directly outputting probability distribution: enables likelihood fit, smoother evolutions/ gradients, fast



No-noise case close to observed

dashed line: avg w.o. noise

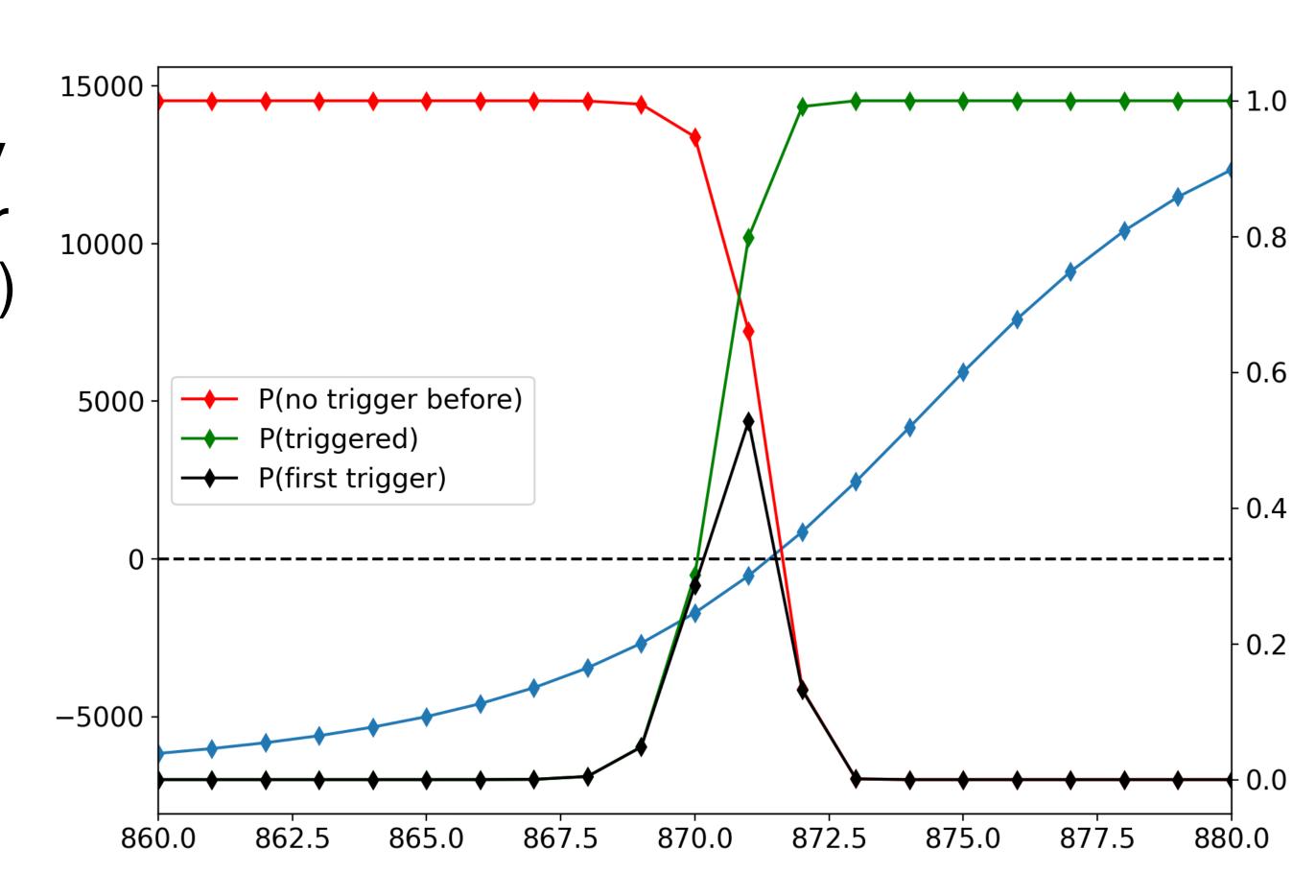
plain line: actual avg

Doing some basic maths

The noise being gaussian, it is possible to derive analytically the hit probability distribution for a given waveform (under some approximations and assumptions)

Things boil down to (modulo many subtleties):

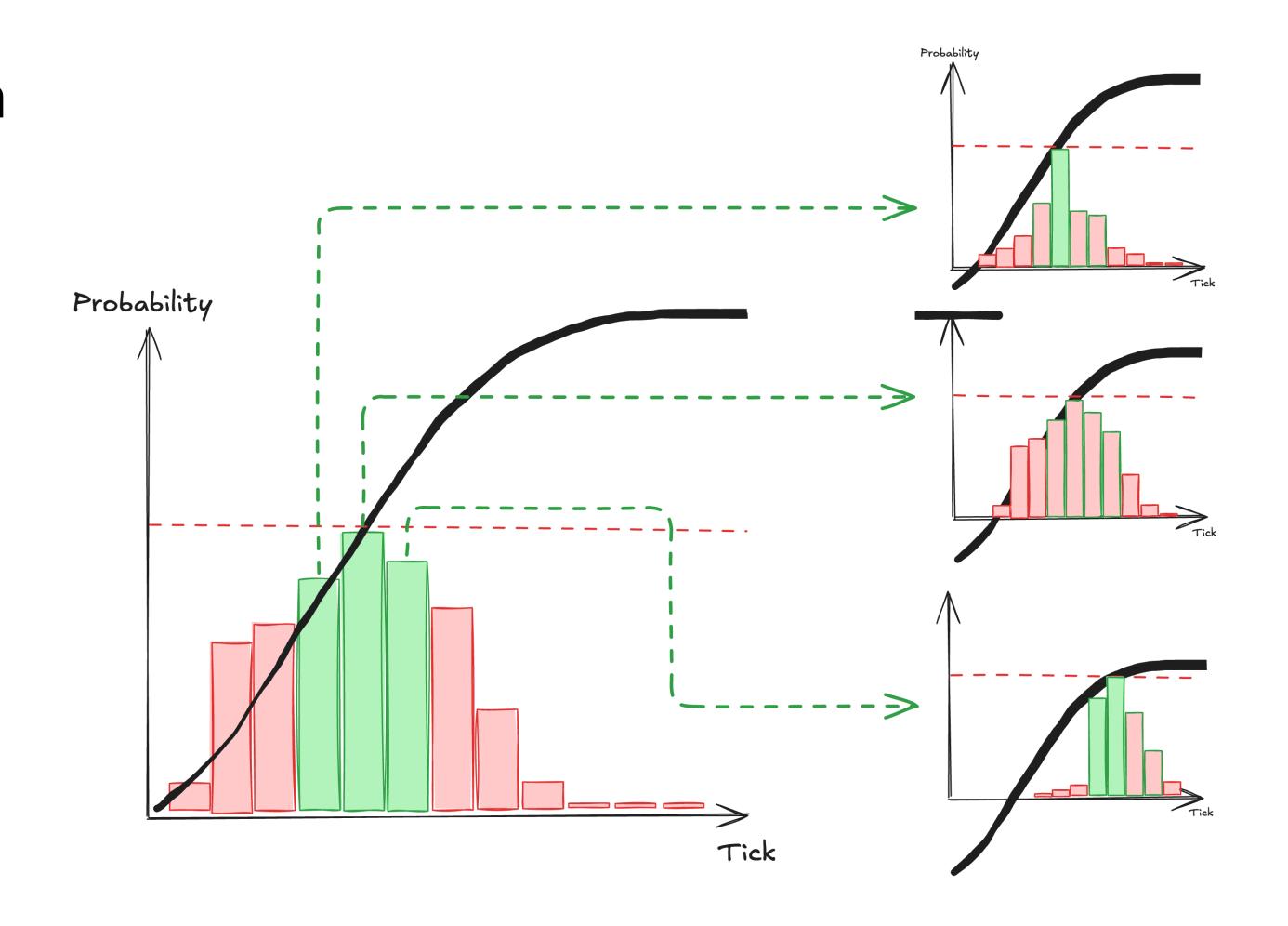
$$\mathcal{P}(\text{trigger at } t) = \frac{1 + \text{erf}\left(S(t) - T\right)}{2\sqrt{2}\sigma}$$



Handling re-triggering

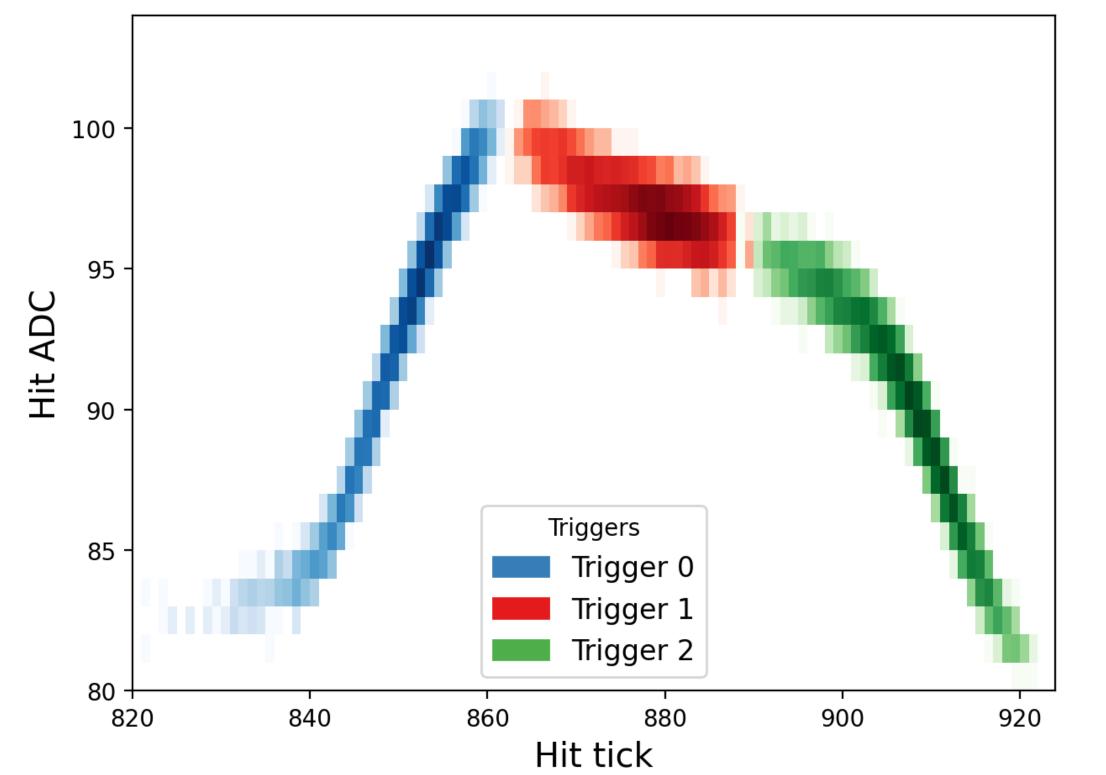
Things get a bit more complicated with re-triggering as the state of the new waveform depends on the triggering probabilities of the previous hit → complexity grows exponentially

Implementing some beam-search algorithm: iteratively work on many possible paths in parallel, keeping the most probable ones

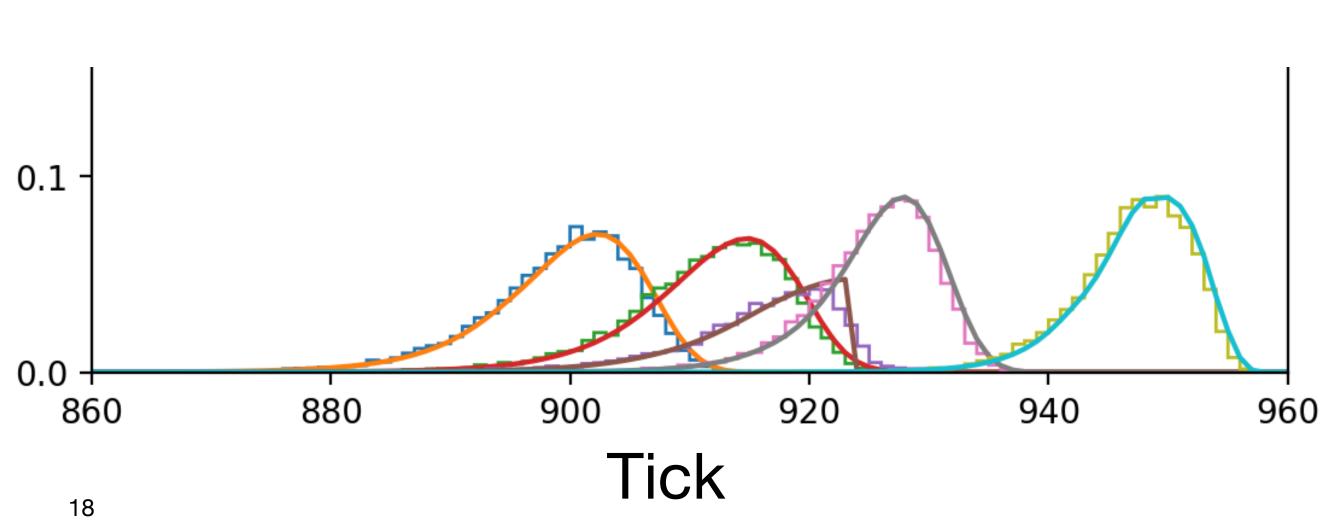


Results

- Outputs the joint 2D probability distribution (hit tick + hit ADC)
- Way more powerful than returning one random draw (statistical uncertainty estimation, likelihood fit, ...) for <10x the computational cost of a single seed

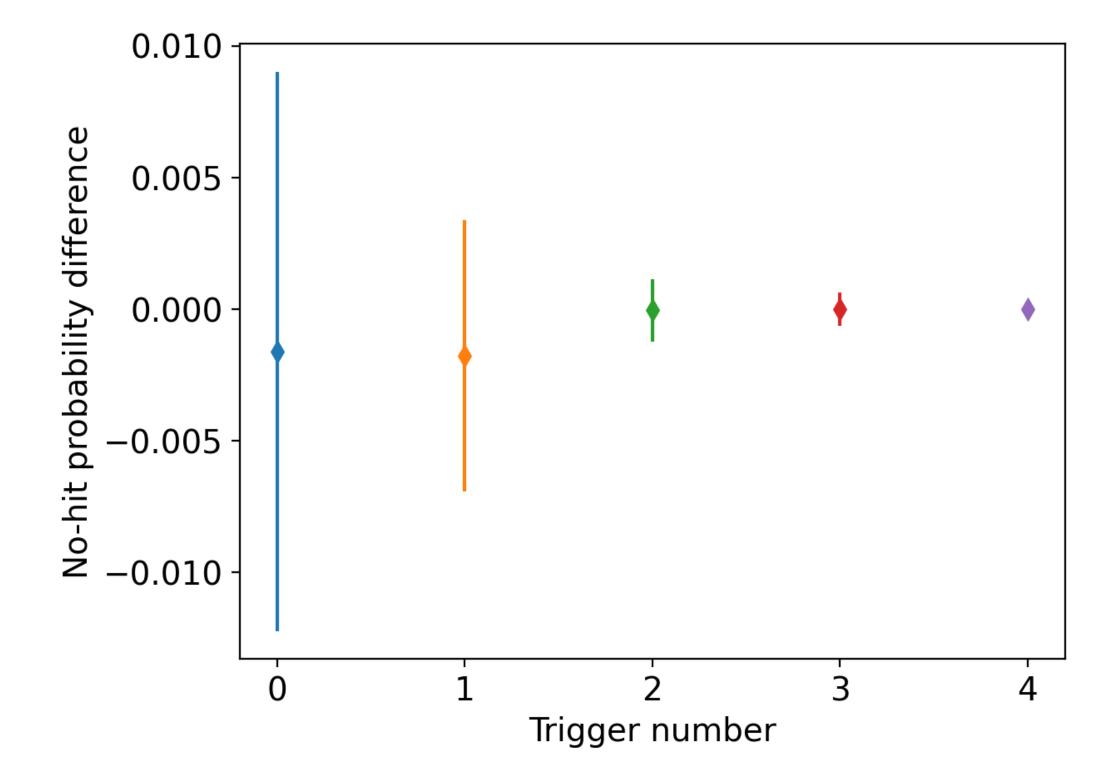


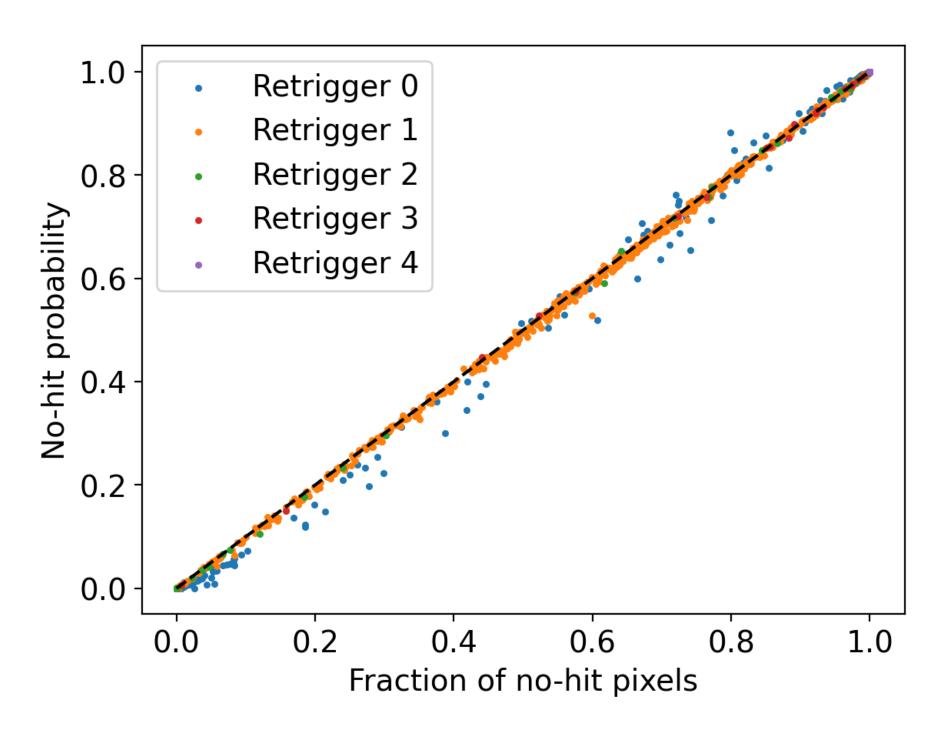
Comparison of the 1D observed distributions (hist) vs probabilistic estimate → very good agreement



Results

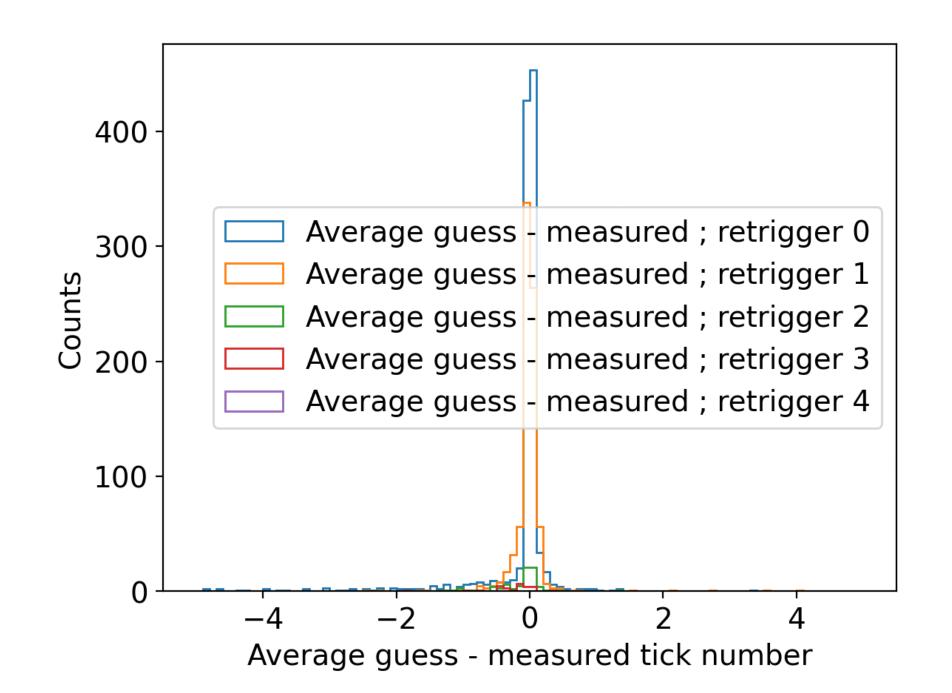
- Checking the accuracy of the hit probability estimate (sum of output probability distribution)
- < 1% error on hit probability</p>

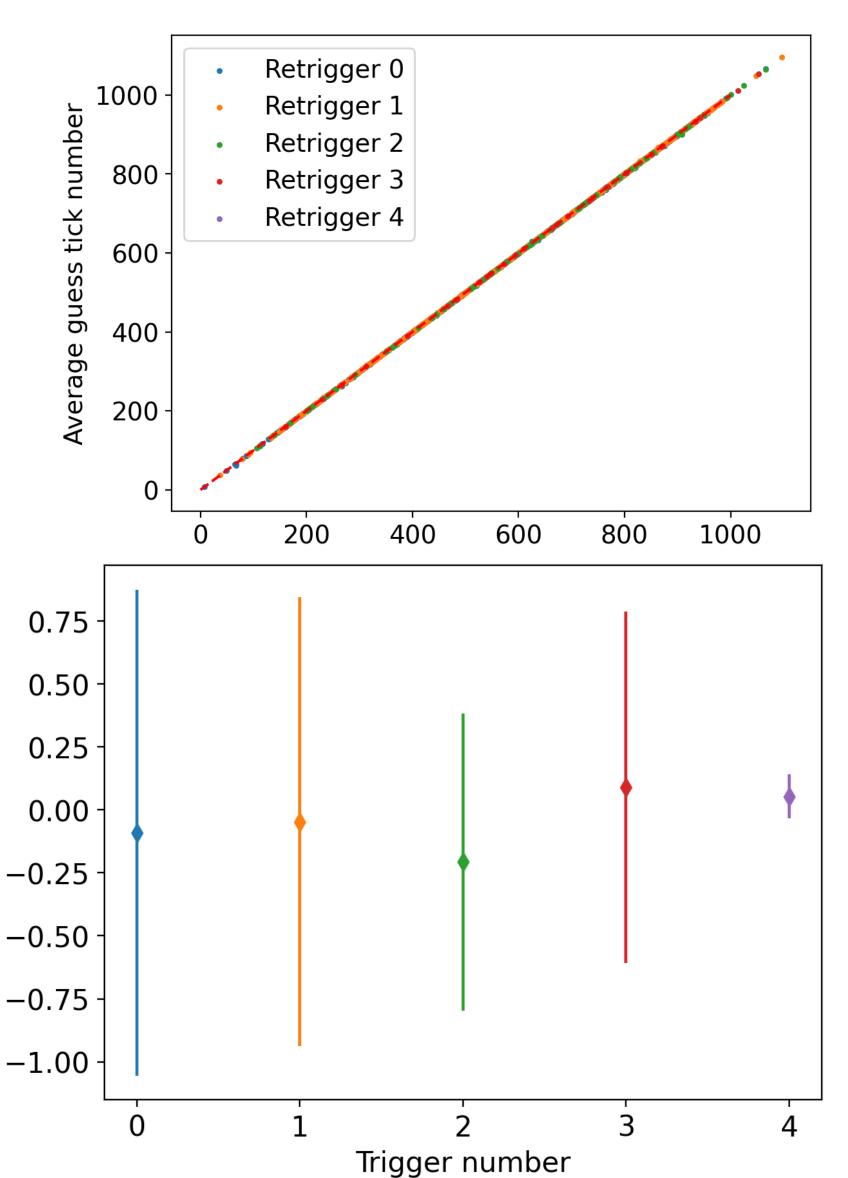




Results

- Looking at average expected hit time (weighted by prob density)
- Error below 1 tick

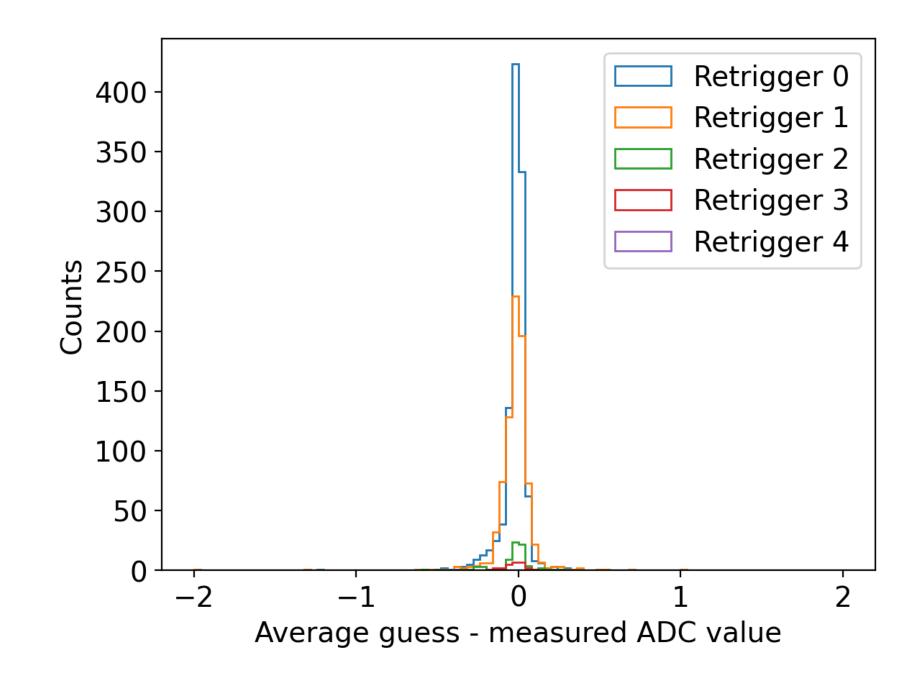


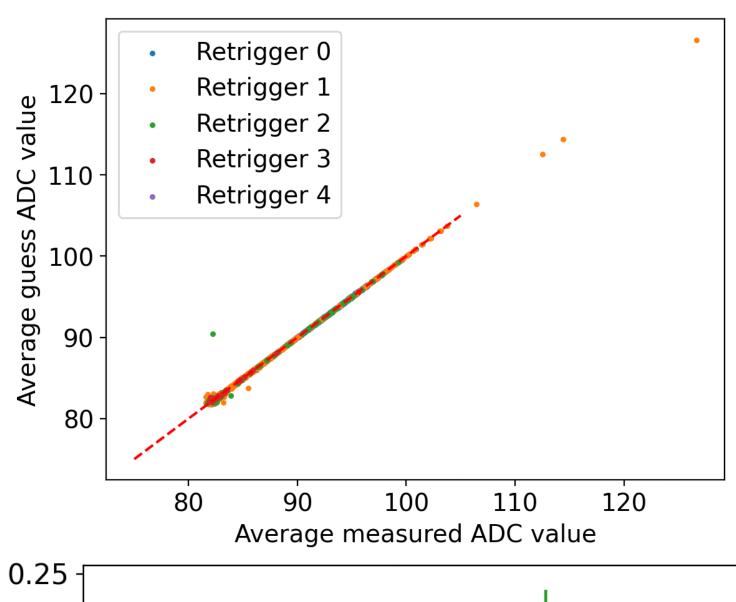


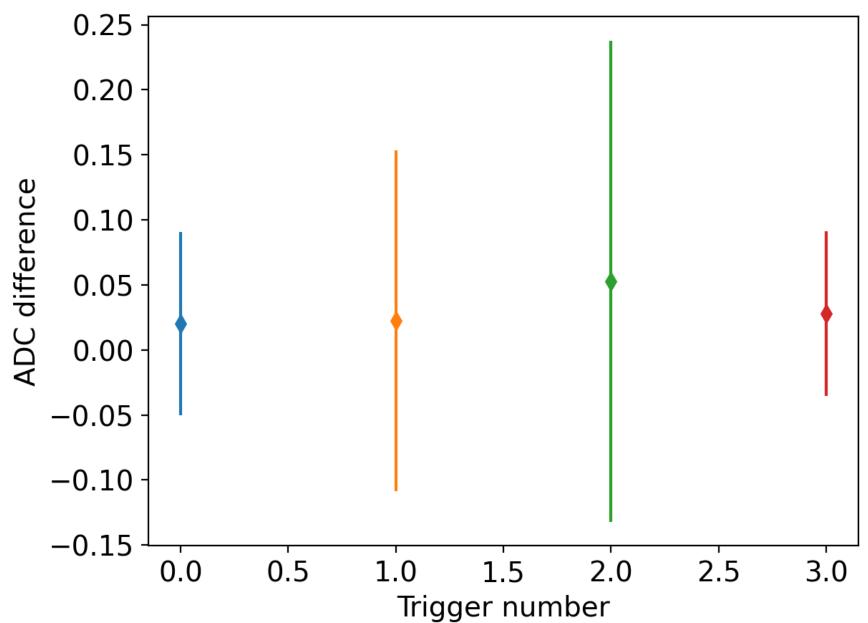
Time difference

Results

- Looking at average expected hit ADC (weighted by prob density)
- Error below 0.25 ADC

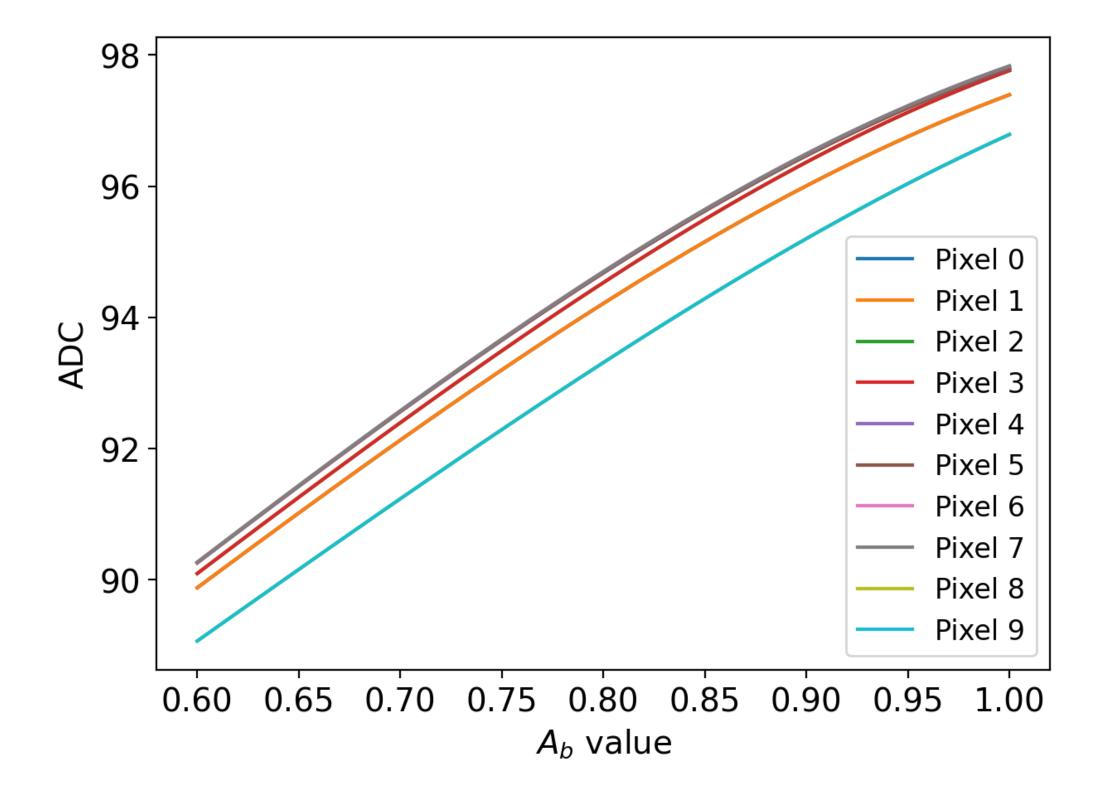


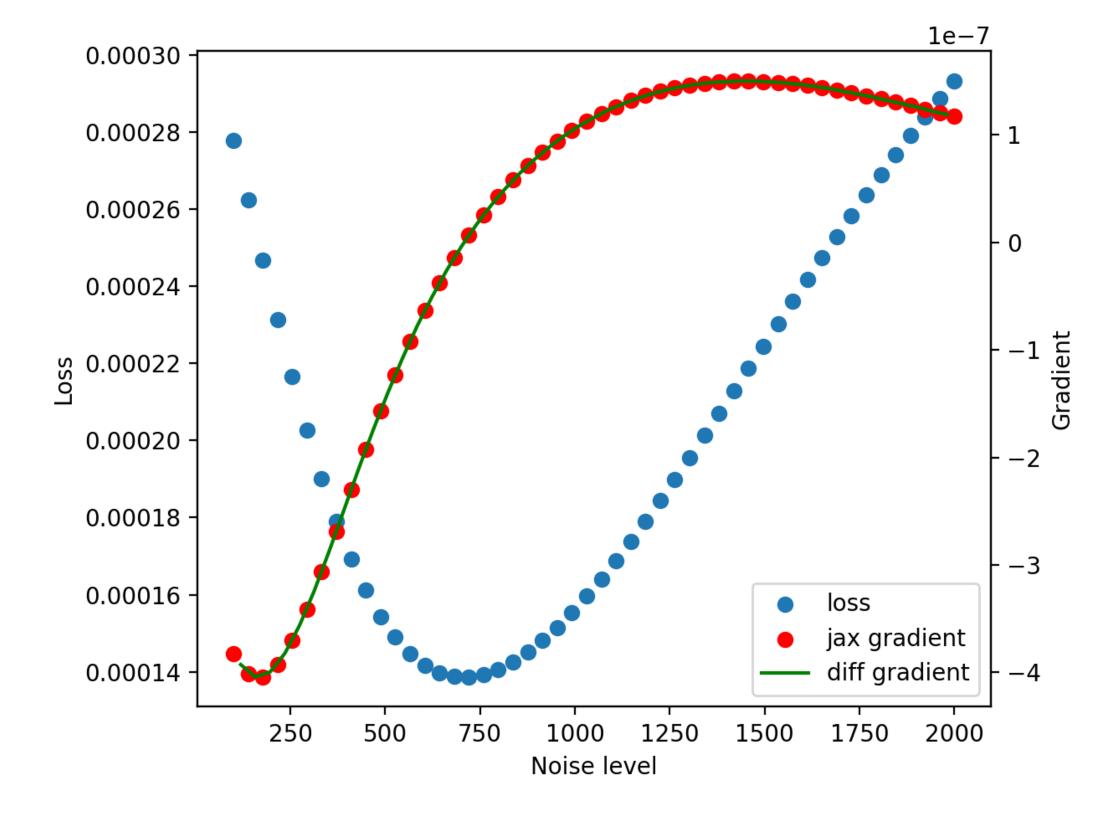




Checking the gradients

- Smooth evolution of the output average values with detector params
- Accurate gradients, the noise level can even now be calibrated too



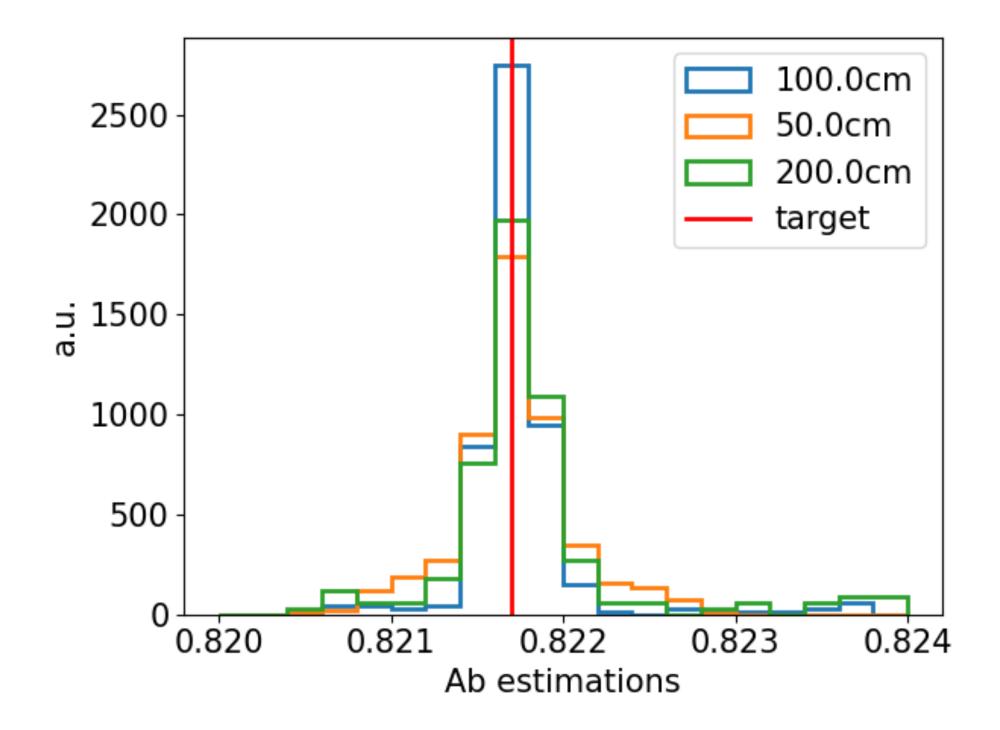


Estimating the uncertainty

Option 1: Doing ensembling by conducting several fits with different data shuffling seeds and initial parameters

Caveats:

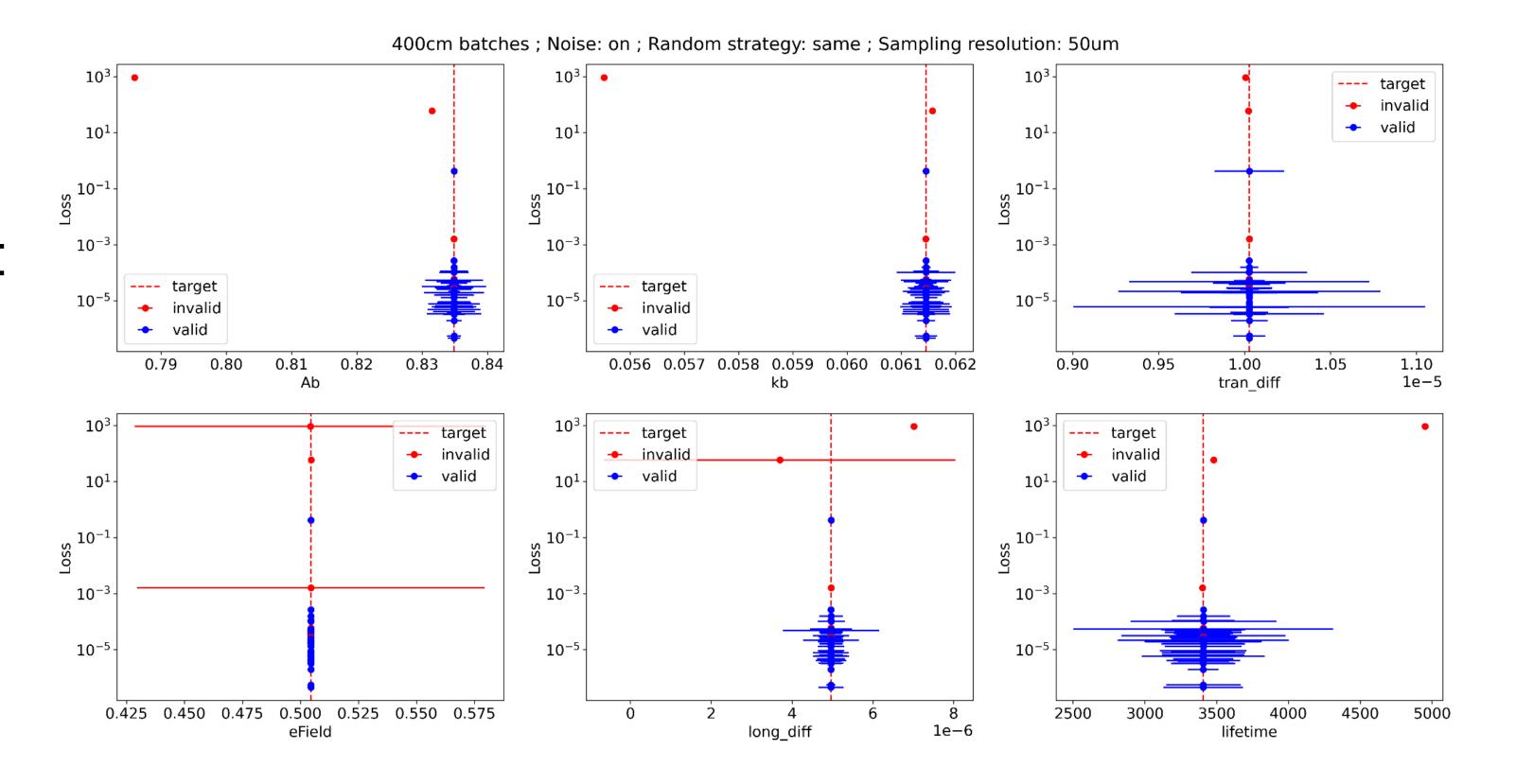
- Computationally intensive
- •Overkill as you are only interested by the behaviour of your function near the minimum
- Good for cross-checks



Estimating the uncertainty

Option 2: Analyse the loss function near its minimum. Using Minuit fits here (with autograd speedup) to extract the uncertainty.

A bit slow but Minuit does all the work for me...



Estimating the uncertainty

Option 3: Use the differentiability to automatically get the Hessian matrix at the best fit point

Leverages the capabilities of the differentiable simulator to get much faster results, straightforward* with Jax

Challenges:

- Relies on the accuracy of the derivatives (more than for calibration)
- Needs a loss well-behaved around minimum (Fisher information approximation)

$$\begin{bmatrix} \frac{\partial^{2} f}{\partial x_{1}^{2}} & \frac{\partial^{2} f}{\partial x_{1} \partial x_{2}} & \cdots & \frac{\partial^{2} f}{\partial x_{1} \partial x_{n}} \\ \frac{\partial^{2} f}{\partial x_{2} \partial x_{1}} & \frac{\partial^{2} f}{\partial x_{2}^{2}} & \cdots & \frac{\partial^{2} f}{\partial x_{2} \partial x_{n}} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^{2} f}{\partial x_{n} \partial x_{1}} & \frac{\partial^{2} f}{\partial x_{n} \partial x_{2}} & \cdots & \frac{\partial^{2} f}{\partial x_{n}^{2}} \end{bmatrix} \cdot E = \begin{bmatrix} \sigma_{1}^{2} & \sigma_{12}^{2} & \cdots \\ \sigma_{21}^{2} & \sigma_{2}^{2} & \cdots \\ \vdots & \ddots & \vdots \end{bmatrix} = 2H_{f}^{-1}$$

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Dense Hessian Matrix:
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```
[[ 2.5739556e+05 -6.9323450e+05 1.8631449e+00]
[-6.9323450e+05 2.0078755e+06 -5.0062737e+00]
[ 1.8631449e+00 -5.0062737e+00 1.9412024e-05]]
```

Covariance Matrix:

Parameter Uncertainties (Standard Deviations):
Ab kb lifetime
[7.9648430e-03 2.6650894e-03 3.8001181e+02]

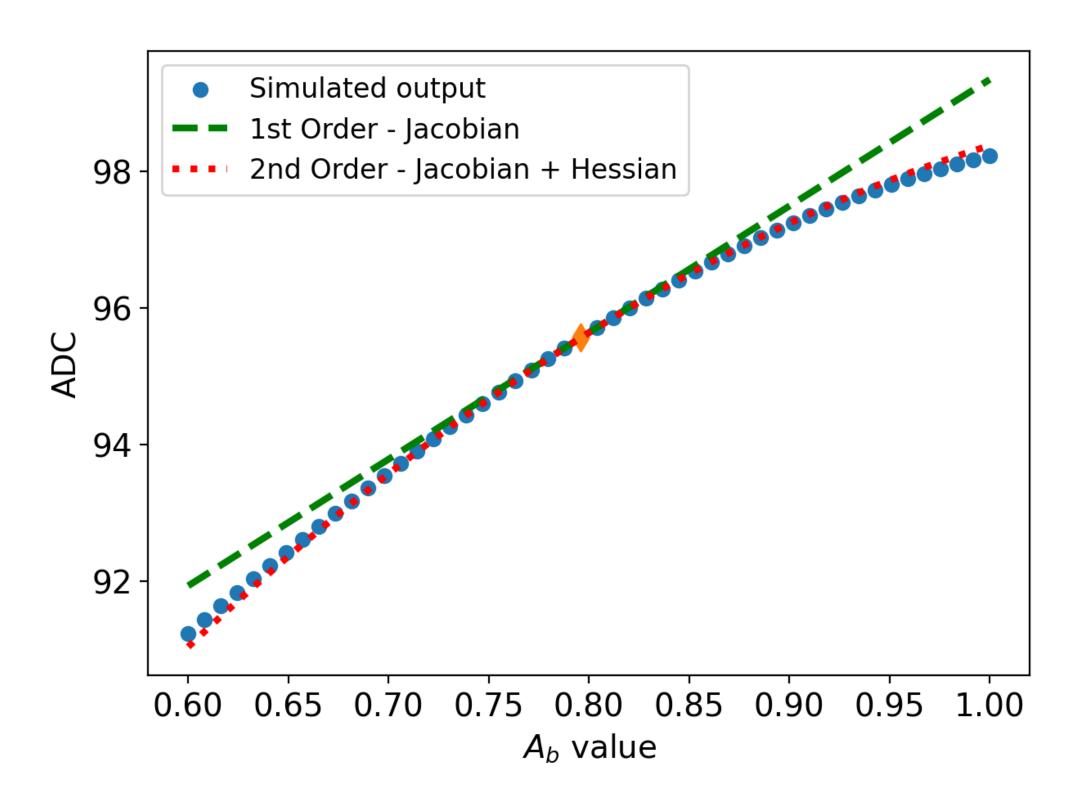
Propagating uncertainties

The theory

- Using the derivative information from the simulator, it is possible to perform error propagation using Taylor expansion.
- For a given simulation output $f(\chi,\theta)=X$, we can automatically compute the Jacobian

$$J_{ij} = \frac{\partial X_i}{\partial \theta_j}$$
 that can be used to propagate

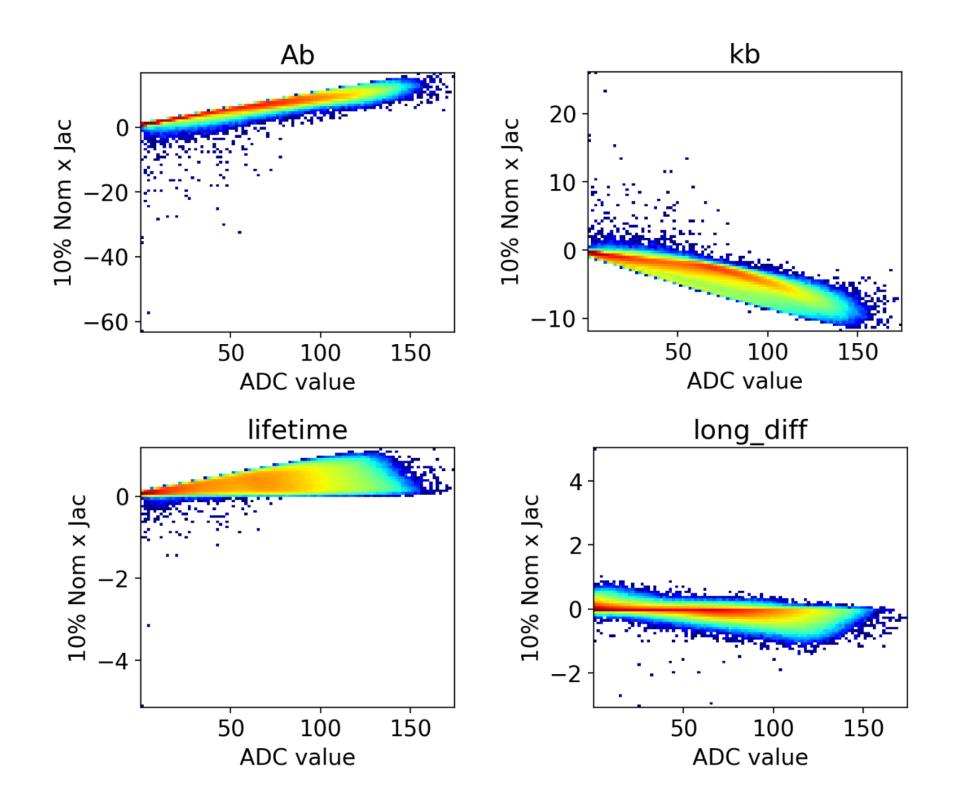
uncertainty from input quantities to output ones: $\Sigma^{\rm Syst} = J \Sigma_{\rm P} J^T$



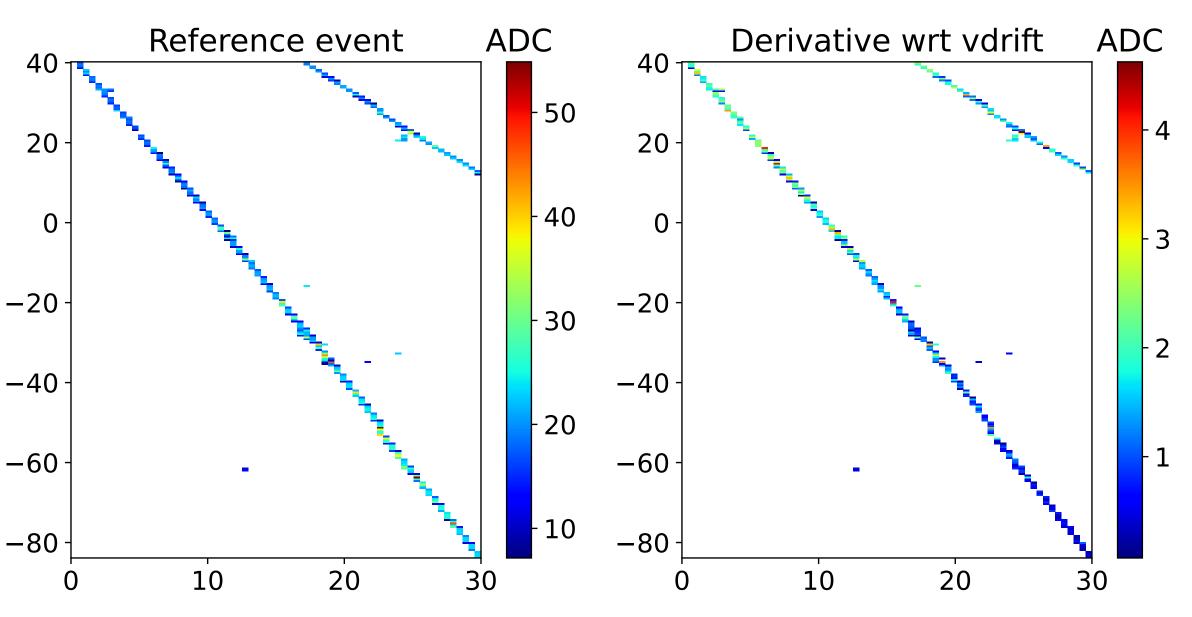
Propagating uncertainties

In practice

Here showing the impact of a 10% change in one of the simulation parameters on the output charge of the pixels using the Jacobian



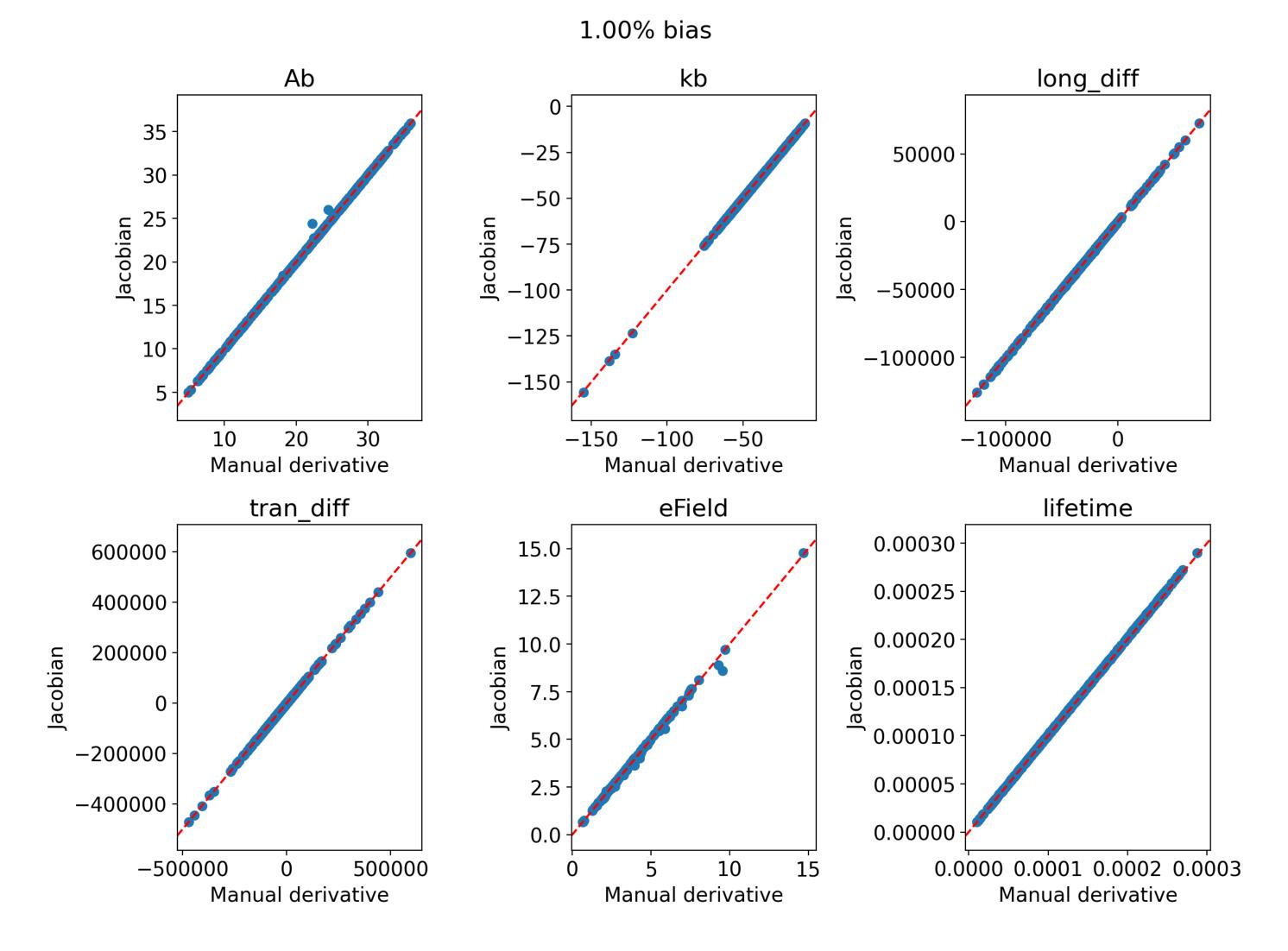
Impact of 10% lifetime change



Propagating uncertainties

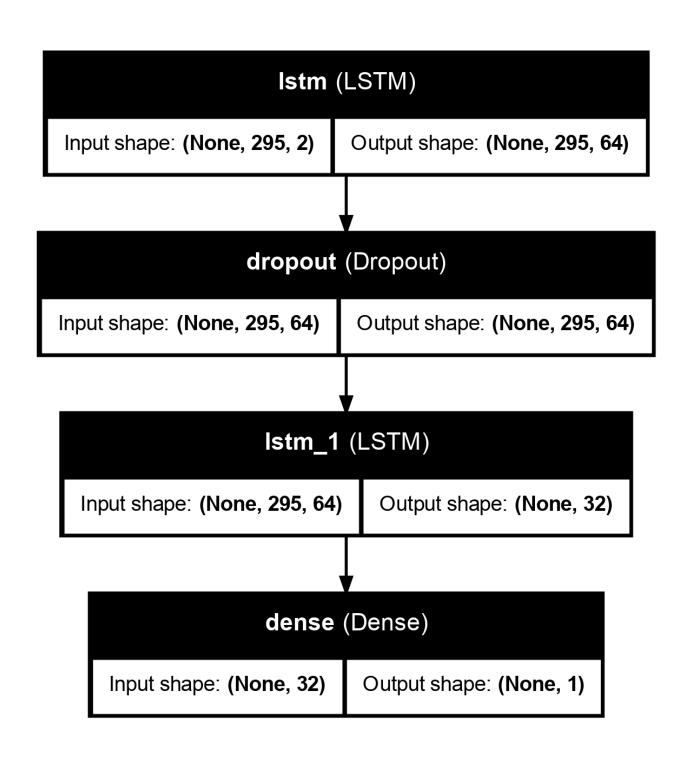
Checking the correctness

- Checking the accuracy of the Jacobian calculation against finite difference
- Very good agreement found!
- Many many orders of magnitude faster than regenerating different samples

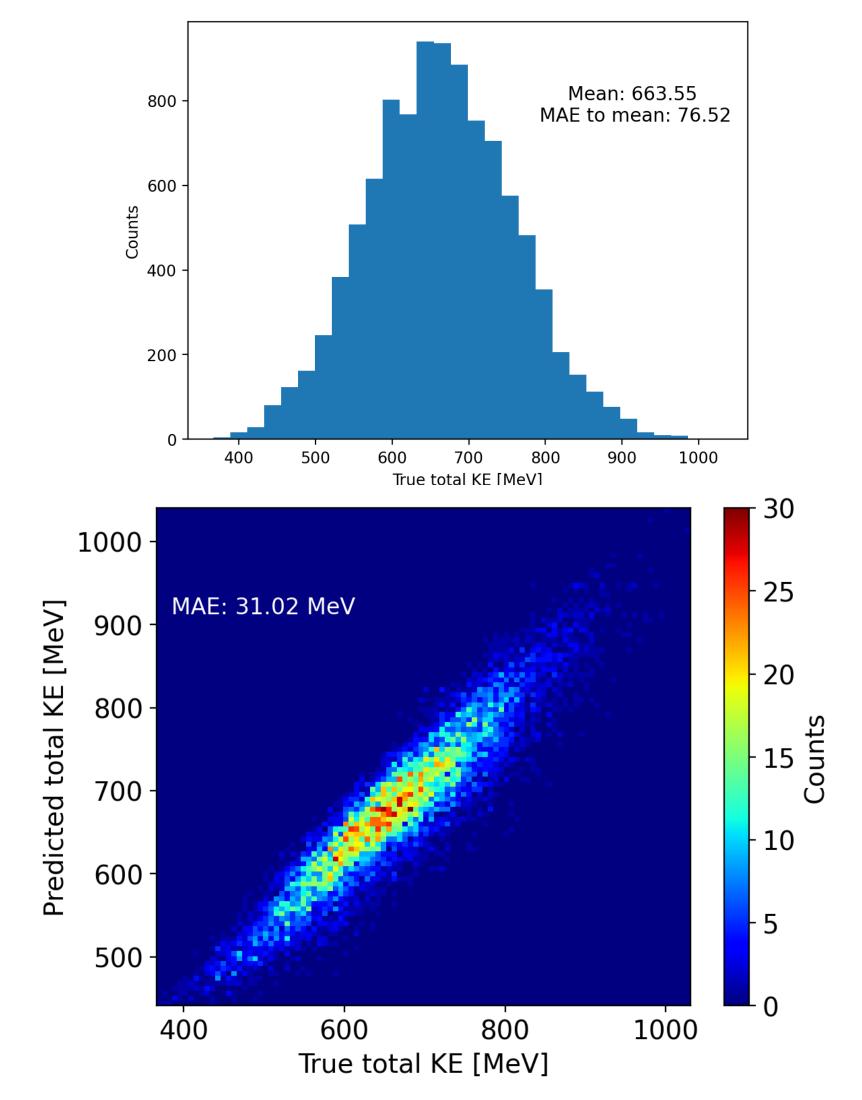


Adding reconstruction

Probably the most ridiculous model of the workshop



- Using 10k proton events in the 2x2 geometry
- Implemented some very basic toy reco model to regress the particle energy from the simulation output hits (ADC, time)



Propagation to reco

Propagating uncertainties down to reach quantities

- By combining a differentiable reconstruction to the simulator, we can propagate the derivatives up to the reconstructed quantities
- ullet Our reco network estimates the energy of the particle E based on the event output $X: g(X, \varepsilon) = \hat{E}$

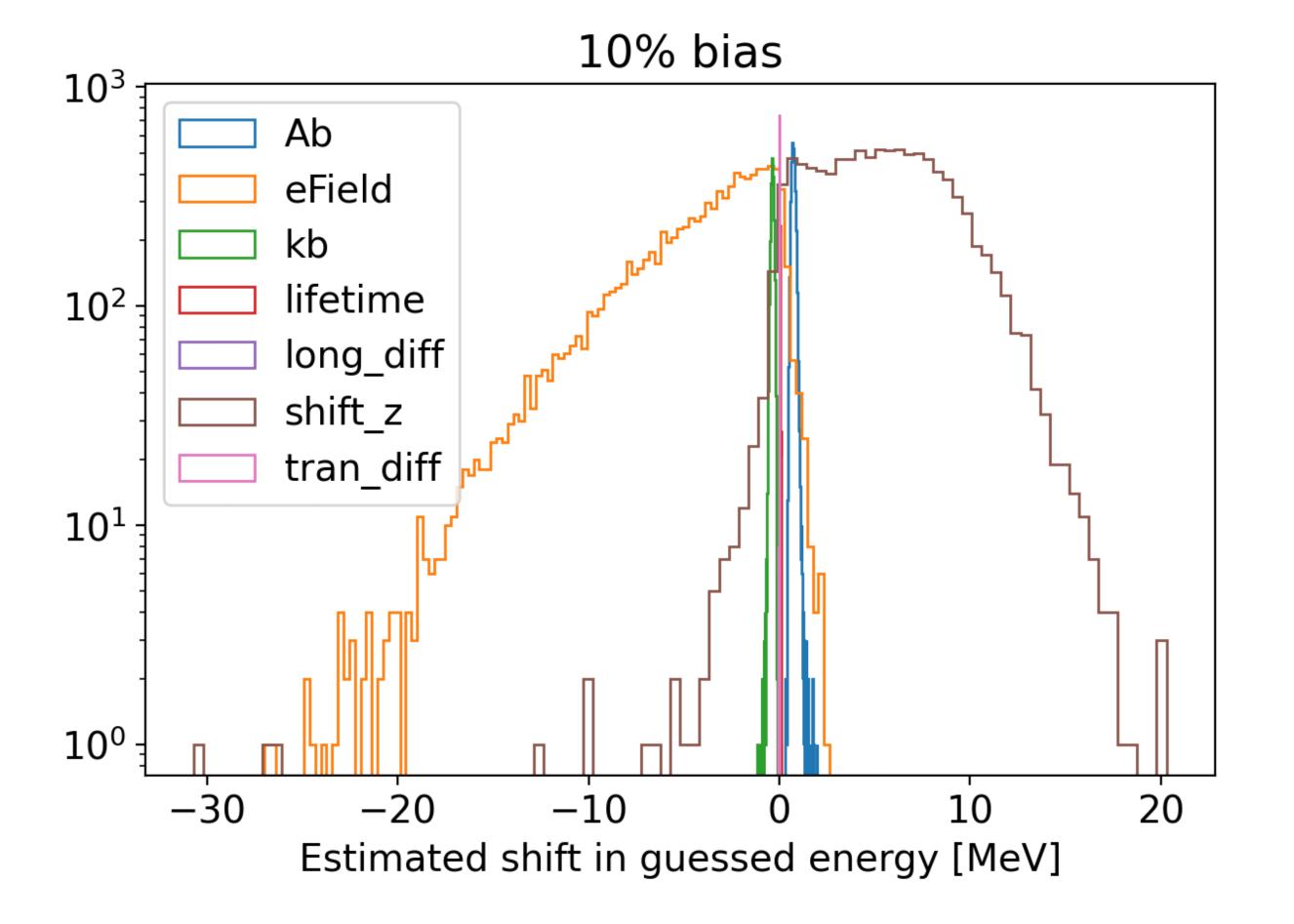
• We can apply the same linear error propagation as before:
$$g(f(\chi, \theta + \delta\theta), \varepsilon) \simeq \hat{E} + \frac{\partial g}{\partial X} \frac{\partial f}{\partial \theta} \delta\theta$$

 Can be pushed to higher order and with parameters correlations by using directly the post-calibration obtained correlation matrix (through Hessian)

Propagation to reco

Practical application

- Using previous formula we can derive the estimated shift in the guessed energy when applying a 10% shift to the simulated parameter
- The sensitivity to the different parameters is variable



Making the reco more robust

Penalizing large response variations

- Making the reconstruction less sensitive to the detector systematic uncertainties implies $\frac{\partial g}{\partial \theta} \simeq 0$
- This gradient can directly be obtained from the fully differentiable pipeline and it can be added to the loss as a penalty term during the network training to

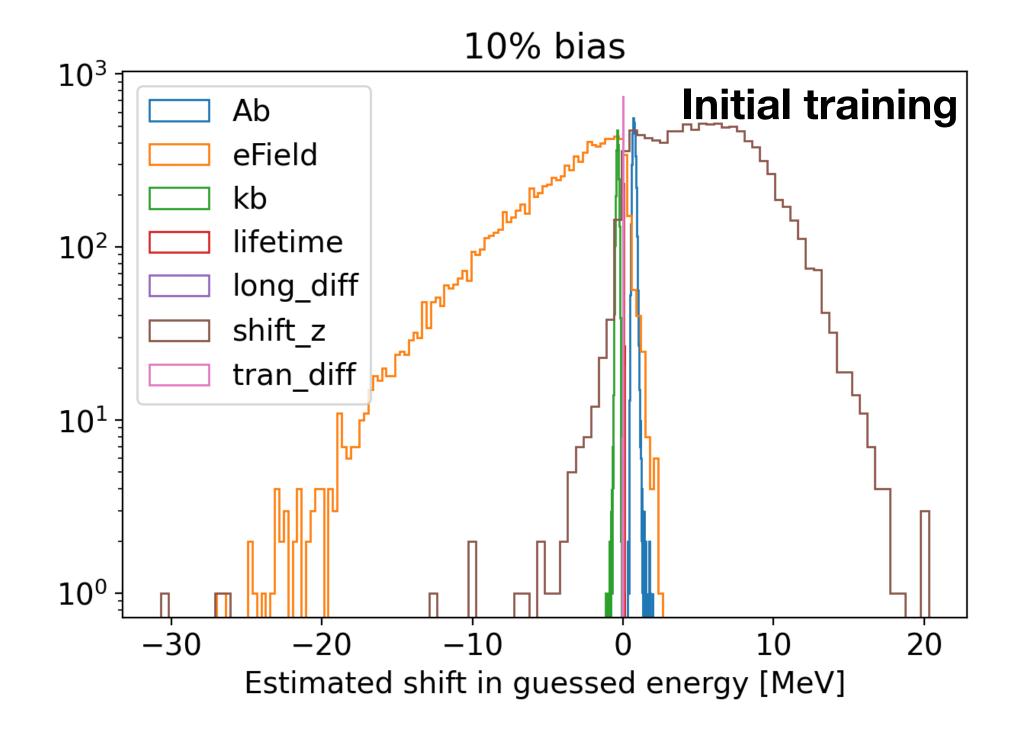
have it small:
$$\mathscr{L} = \|g(X, \varepsilon) - E\| + \lambda \left\| \frac{\partial g}{\partial X} \frac{\partial X}{\partial \theta} \right\|$$

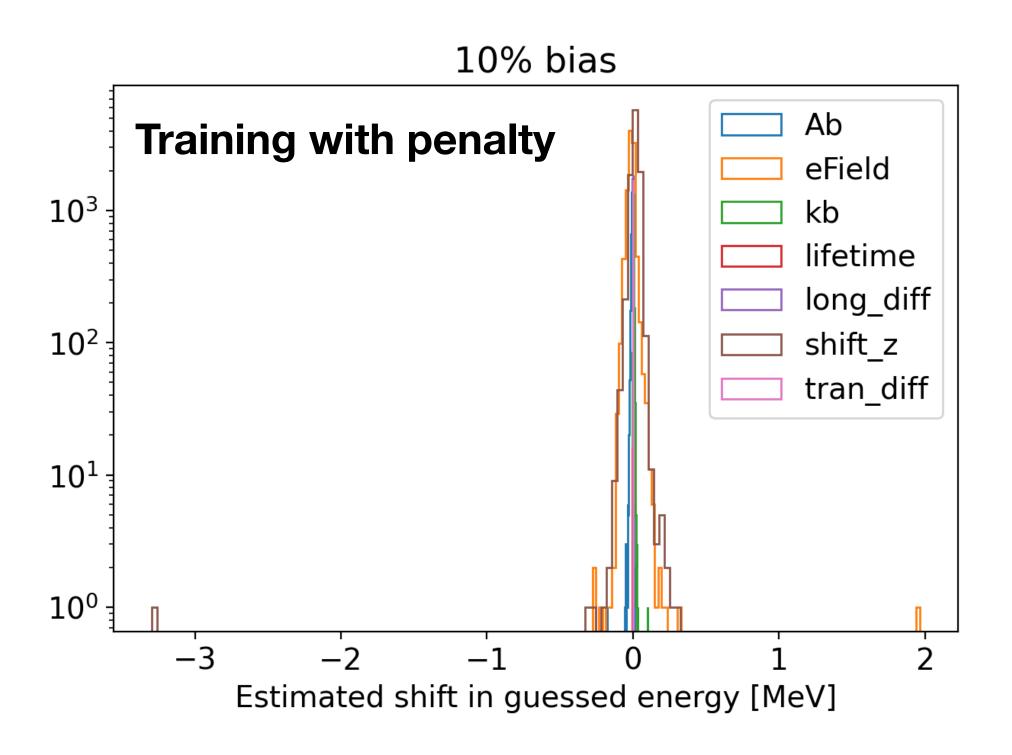
 Effectively teaching the network about possible variations of the data without requiring to run many variation simulations!

Making the reco more robust

Results

- The network became much less sensitive to variations in simulation parameters after the addition of the penalty term
- It became more robust to known variations, while keeping similar performance





Summary

What we saw

- We have a performant differentiable simulator for pixel-based LArTPCs
- Still trying to improve it further to have more accurate/stable gradients
- Moving towards a probabilistic treatment of the electronics response
- The seamless propagation of derivatives allows for many applications such as calibration (see next talk), uncertainty propagation, reconstruction, ...
- Outlooks: moving from preliminary studies to more direct applications of the uncertainty propagation, doing more verifications, ...
- Probably more possible applications (open to suggestions!)