Learning the Universe with Machine Learning: Steps to Open the Pandora Box

Shirley Ho

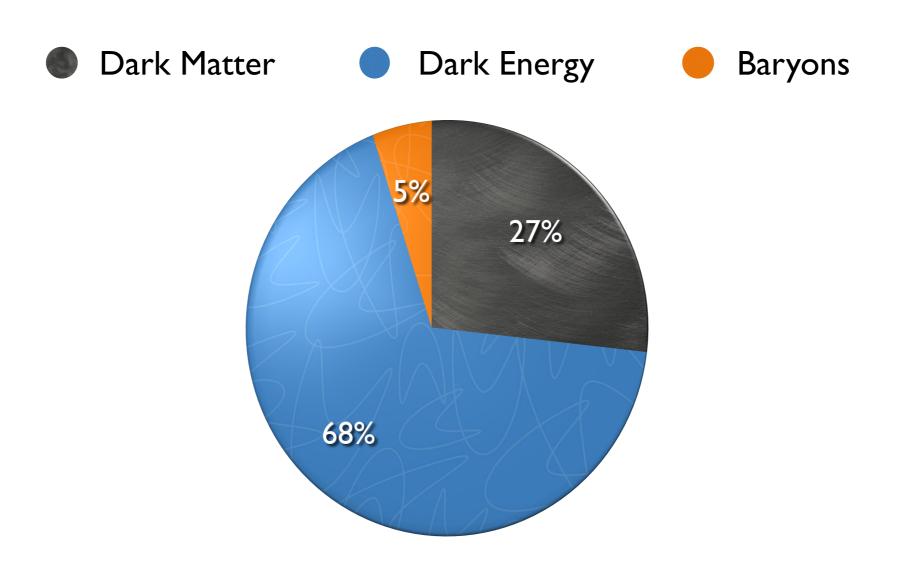
Flatiron Institute / Princeton University

Siyu He (Flatiron/CMU), Yin Li (Kavli IPMU/Berkeley), Yu Feng (Berkeley), Wei Chen (FaceBook), Siamak Ravanbakhsh(UBC), Barnabas Poczos (CMU),

Junier Oliver (Washington University), Jeff Schneider (CMU), Layne Price (Amazon), Sebastian Fromenteau (UNAM)

Kavli IPMU, April 2019

Our Universe as we know it ..

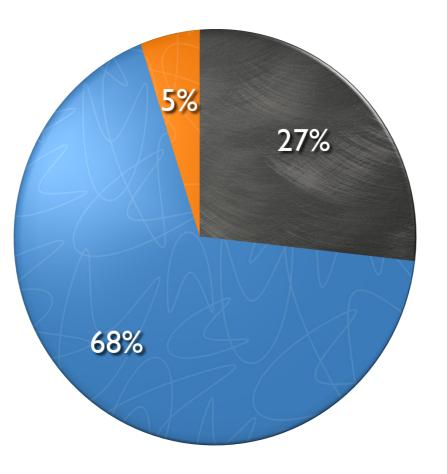


Our Universe as we know it ..

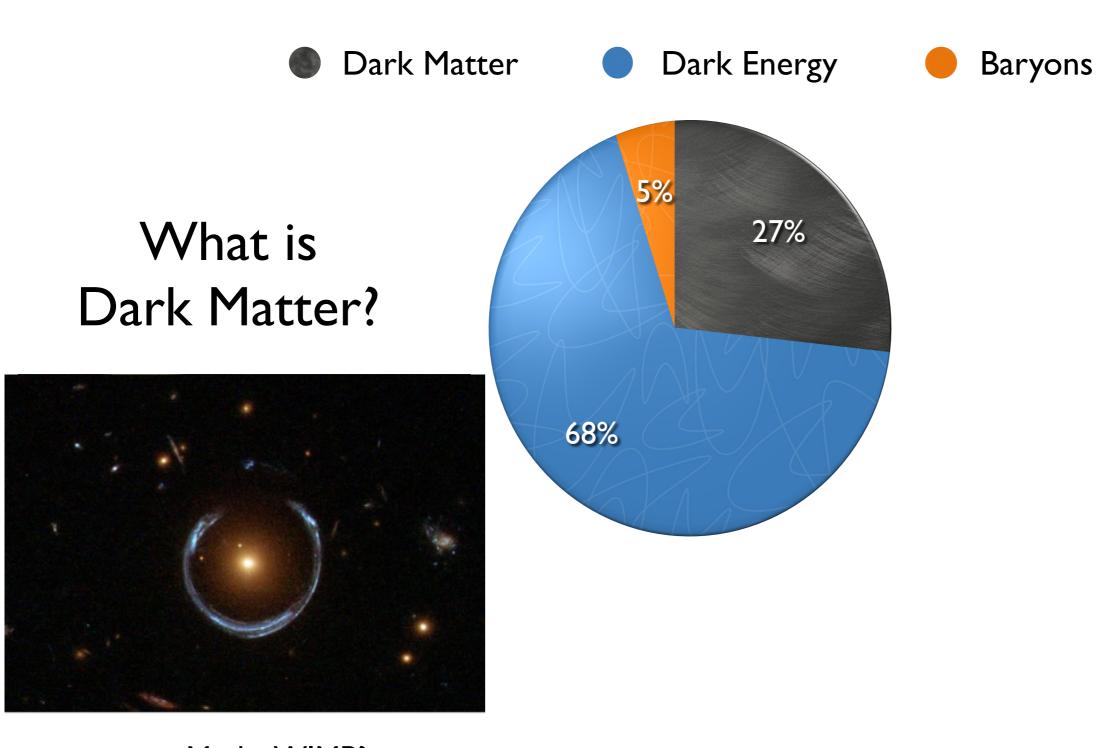


What is Dark Matter?



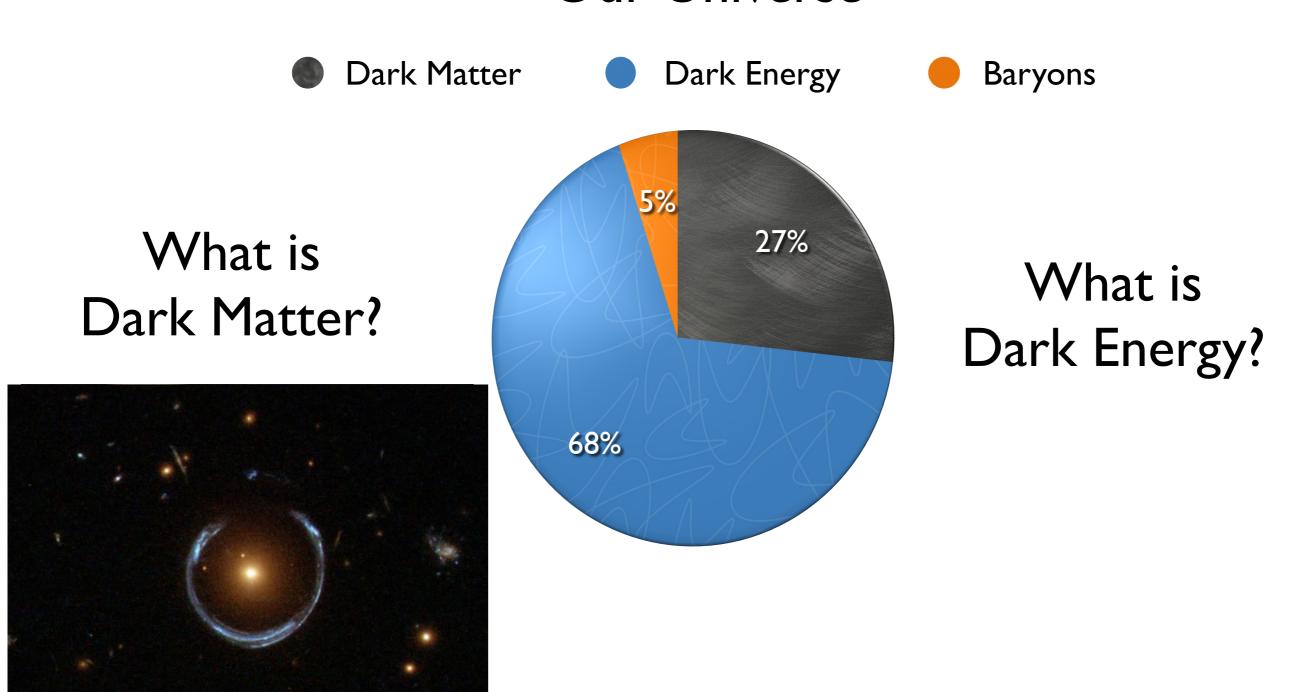


In case you're wondering, dark matter and dark energy are not Star Trek concepts – they're real forms of energy and matter; at least that's what most astrophysicists claim. Dark matter is a kind of matter hypothesized in astronomy and cosmology to account for gravitational effects that appear to be the result of invisible mass. The problem with it is that it cannot be directly seen with telescopes, and it neither emits nor absorbs light or other electromagnetic radiation at any significant level.



Maybe WIMP?

LHC is looking for this, but maybe best bet is in cosmology?

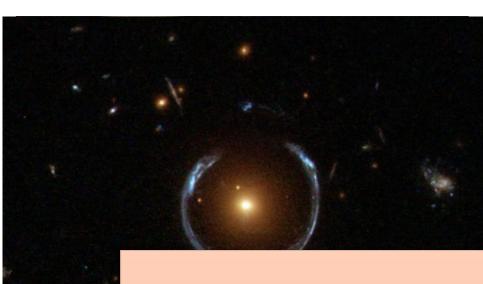


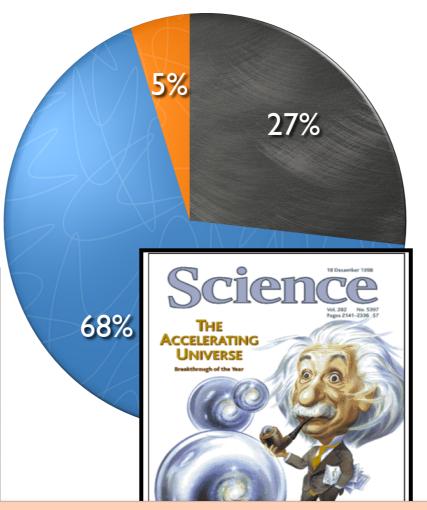
Dark Matter

Dark Energy

Baryons

What is Dark Matter?





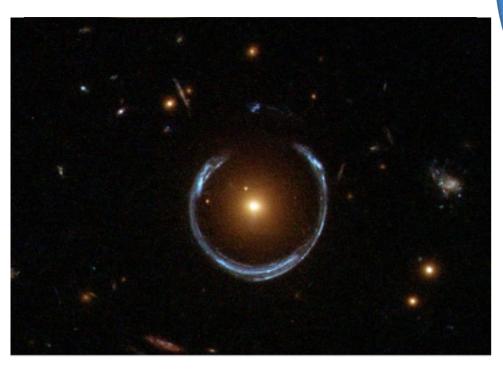
What is Dark Energy?

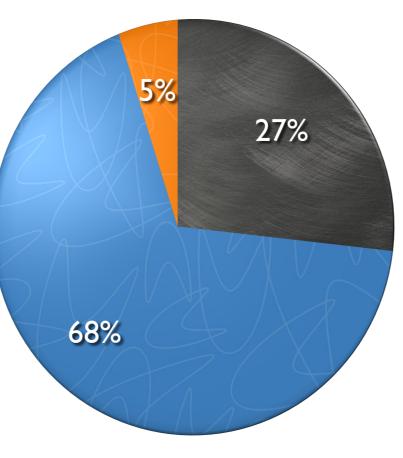
Responsible for accelerating the expansion of the Universe. Einstein's cosmological constant? New Physics?

Meanwhile, dark energy is a hypothetical form of energy which permeates all of space and tends to accelerate the expansion of the universe. Basically, ever since the 1990s, observations have revealed that the Universe is expanding at an accelerating rate. This baffled researchers; ok, it's clear that it expands, but why is it expanding faster? If anything, it should expand slower, due to all the gravitational attraction. Well, dark energy is the most accepted hypothesis to explain the observations since the 1990s indicating that the universe is expanding at an accelerating rate. The evidence for dark energy is indirect, just like with dark matter. Dark energy is thought to be very homogeneous, not very dense and have a negative pressure (acting repulsively) in order to explain the observed acceleration of the expansion of the universe.

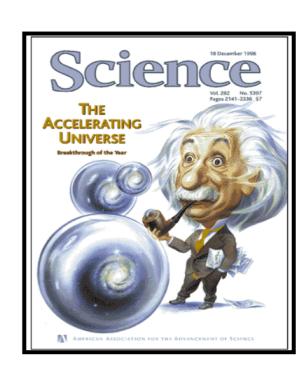


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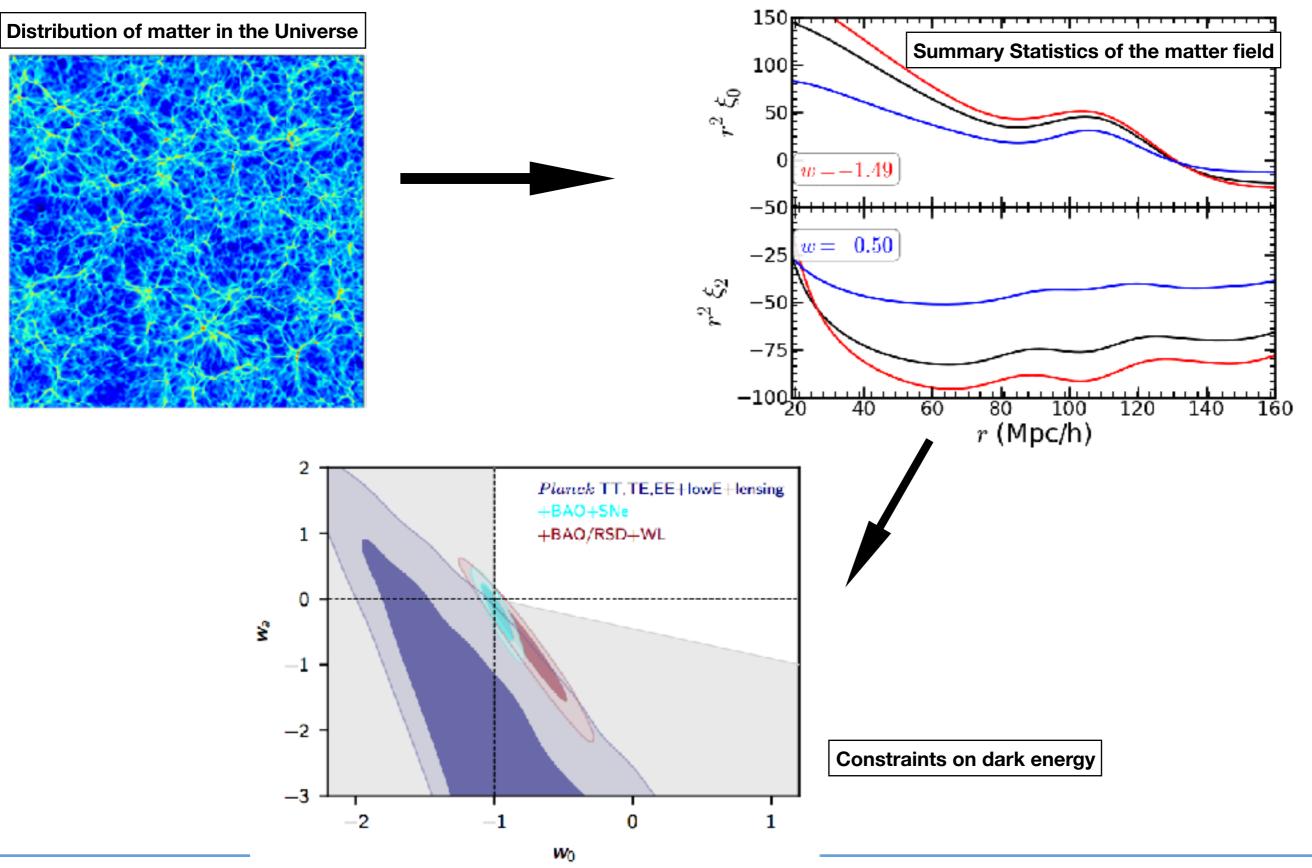




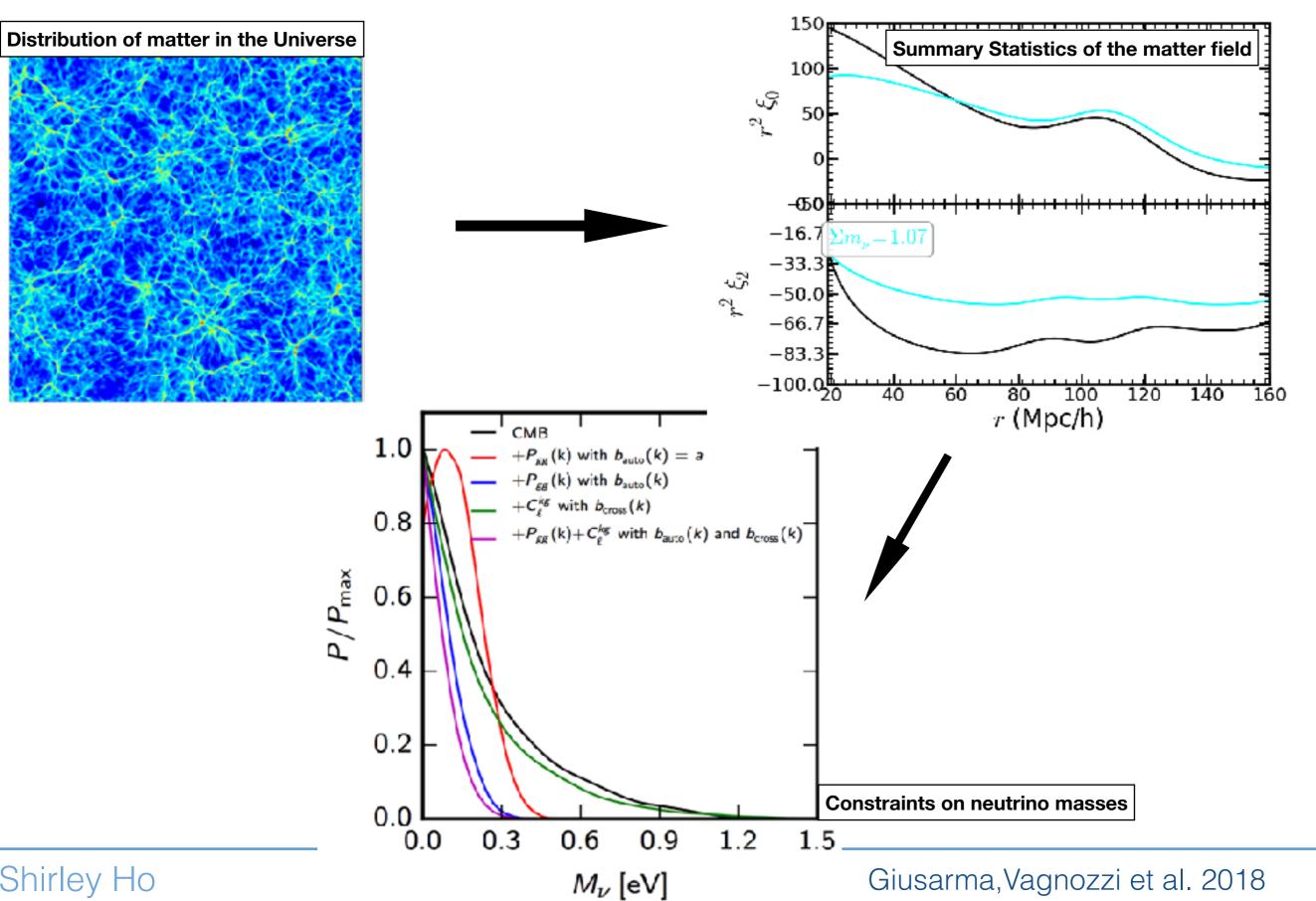
What is Dark Energy?



Current Cosmology analysis



Current Cosmology analysis

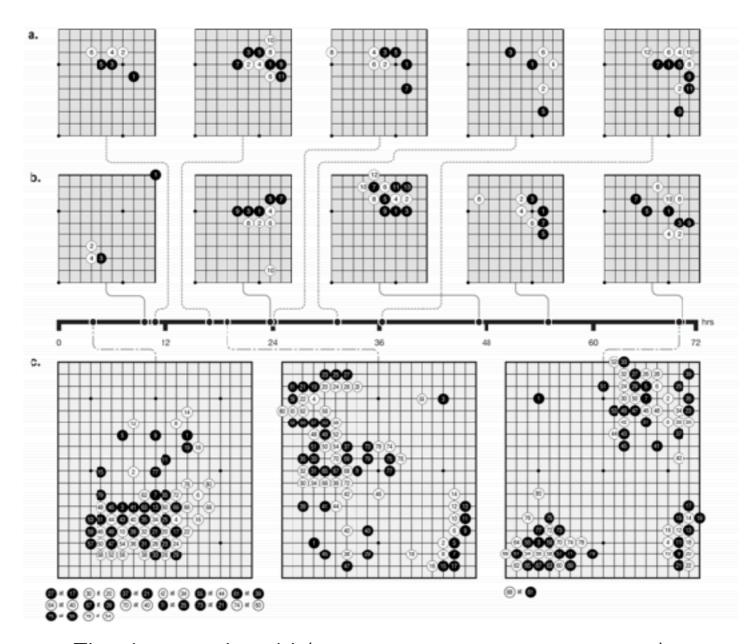


Shirley Ho

Giusarma, Vagnozzi et al. 2018

Can we do better than what we have done before?

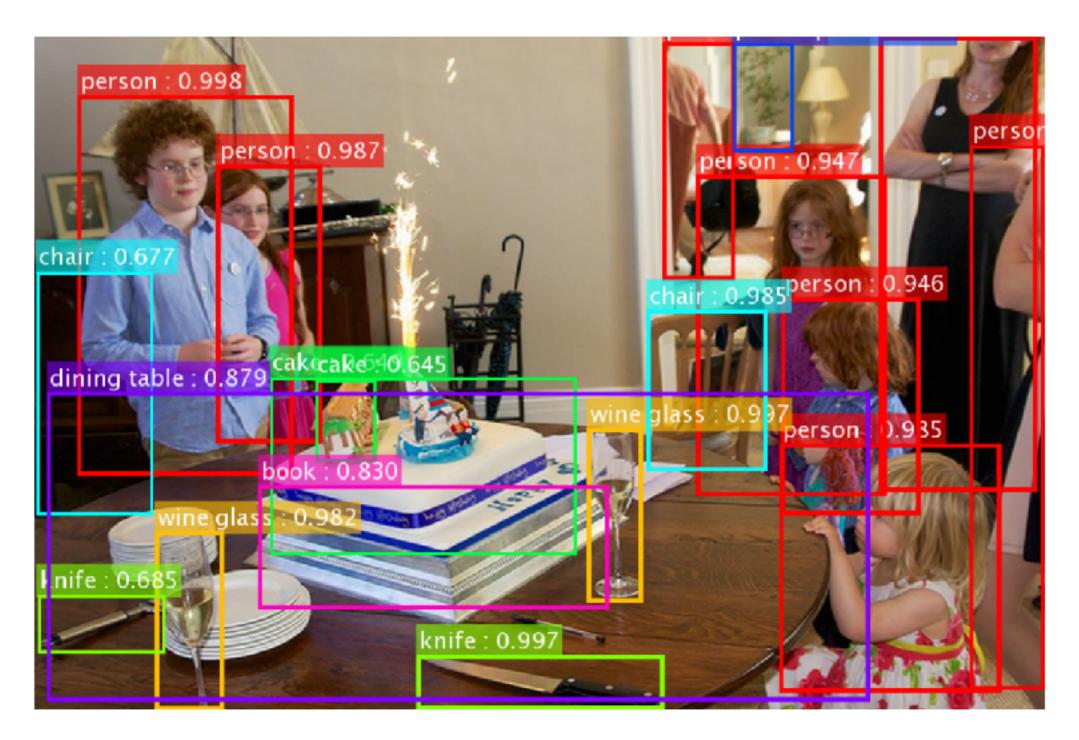
Mastering the Game of Go without Human Knowledge



Five human joseki (common corner sequences) discovered by AlphaGo during training.

Silver, Schrittwieser, Simonyan Nature 2016

Machine learning in image recognition



ResNet's object detection result on Common Object in Context

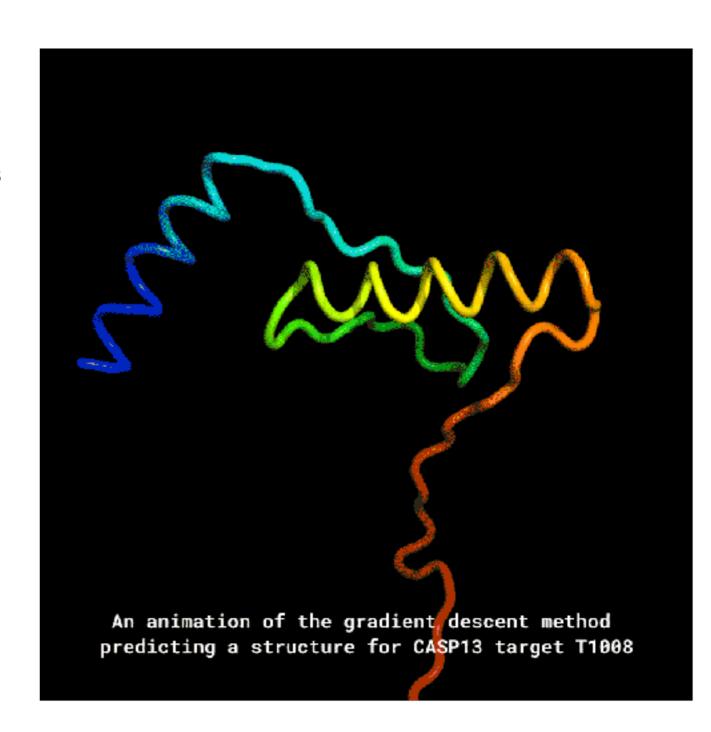
Deep learning and Protein Folding

The ability to predict a protein's shape is useful to scientists because it is fundamental to understanding its role within the body, as well as diagnosing and treating diseases believed to be caused by misfolded proteins, such as Alzheimer's, Parkinson's, and cystic fibrosis.

The problem is as follows: people are given sequences of amino acid, and they are to predict the shape of the protein that were not published before.

Out of 43 proteins, the second best competitor got 3 right; while the best team from Google Deepmind uses deep learning got 25 out of 43 right.

CASP13, 2019



Can machine learning help us understand the Universe?

Can we use Machine Learning to help us understand the Universe? Extracting more information from the astronomical dataset

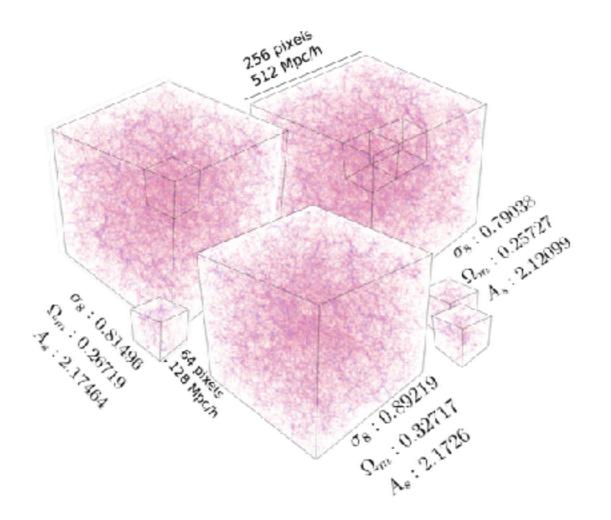


Figure 1. Dark matter distribution in three cubes produced using different sets of parameters. Each cube is divided into small subcubes for training and prediction. Note that although cubes in this figure are produced using very different cosmological parameters in our constrained sampled set, the effect is not visually discernible.

Ravanbakhsh, Oliver, Price, **Ho**, Schendier & Poczos **International Conference of Machine Learning** 2016

Can we use Machine Learning to help us understand the Universe? Introducing our machine learning network (Convolutional Neural Net)

Ravanbakhsh, Oliver, Price, Ho, Schendier & Poczos ICML 2016

2019

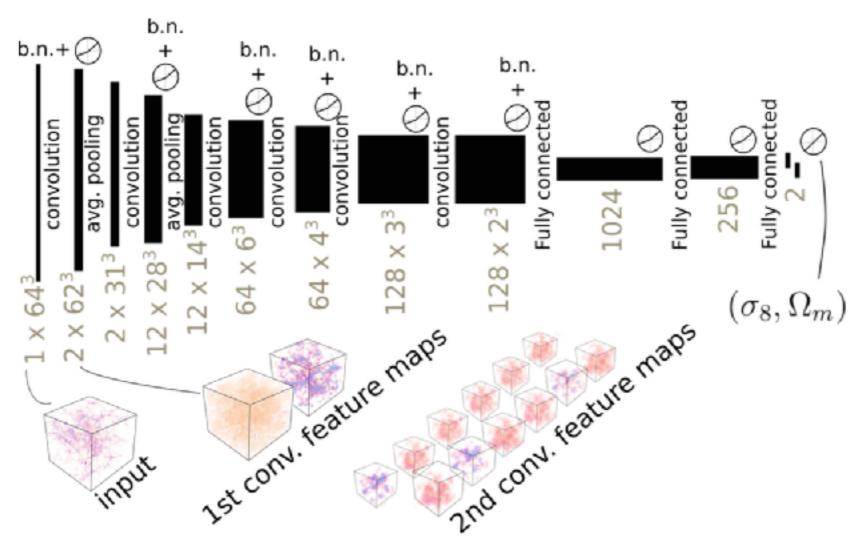
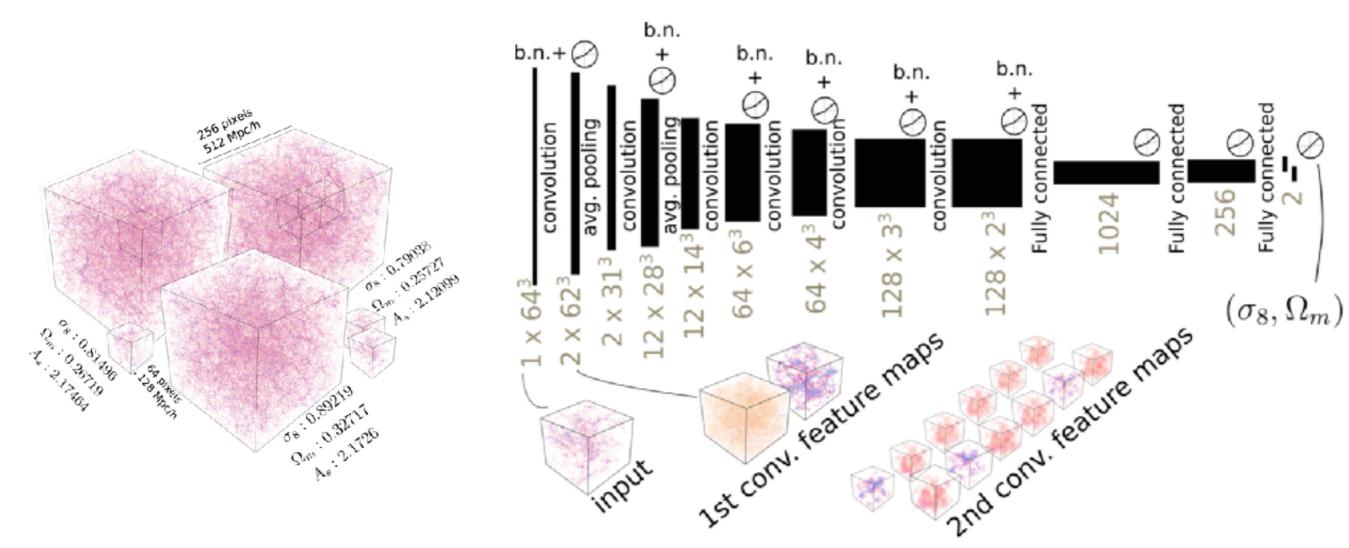


Figure 6. The architecture of our 3D conv-net. The model has six convolutional and 3 fully connected layers. The first two convolutional layers are followed by average pooling. All layers, except the final layer, use leaky rectified linear units, and all the convolutional layers use batch-normalization (b.n.).

Shirley Ho

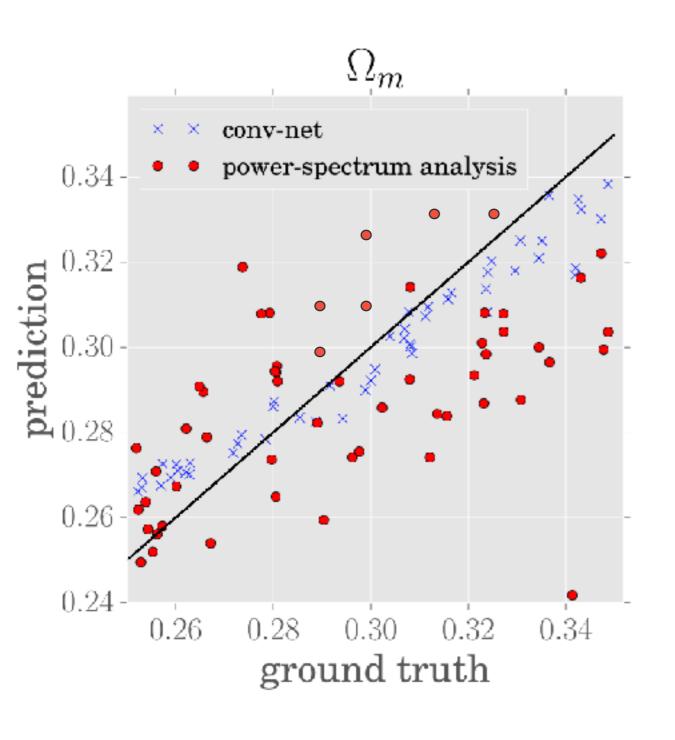
Can we use Machine Learning to help us understand the Universe? Training, Validation and Test

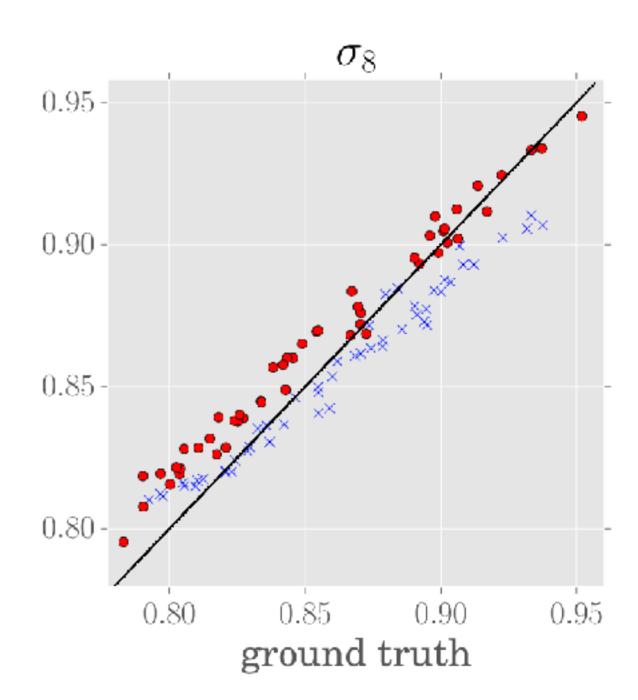
Ravanbakhsh, Oliver, Price, Ho, Schendier & Poczos ICML 2016



Training: Input N-body simulations with known cosmological parameters to train the ConvNet Validation: Input next set of simulations with known cosmological parameters to fine tune the hidden parameters in ConvNet (eg. Number of layers)
 Test: Input N-body simulations with unknown cosmological parameters and predict with ConvNet

Can we use Machine Learning to help us understand the Universe? It achieves higher accuracies than our traditional method.





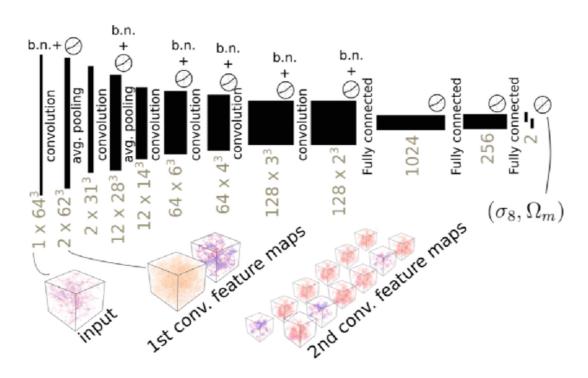
Now as scientists, we have lots of questions: AKA: Outline for the remaining of the talk

- Can we get a correct estimate of the error?
 - See He, Ravanbaksh & Ho International Conference for Learning Representations 2018
- Can we interpret the model learnt in Machine Learning?
- What is the model learning?
- More provocatively: Can machine learning interpolate and generalize from data just like human and find new physical laws?

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Can we interpret what the model is learning?

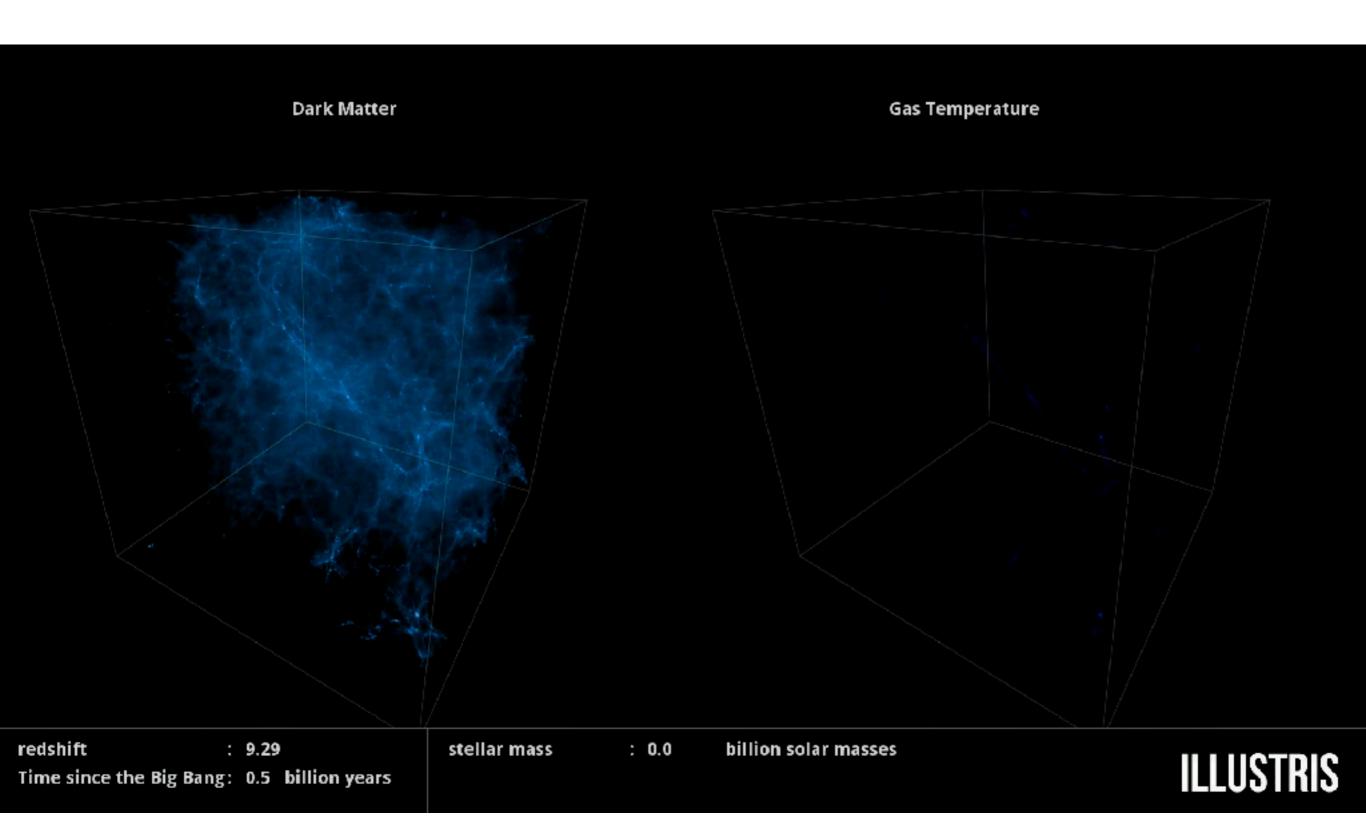


- We now design the following experiment, to learn the difference between analytical modeling and the full information in the density field.
- In other words: Can we understand what gravity does to billions of dark matter particles over many years, without using computer to simulate the physical laws step by step?
- Or: Can we use machine learning to skip the simulation of a complex physical system?

Can we use machine learning to simulate a physical system?

- There are recent work that tries to simulate simpler physical systems. See the next video by my collaborators.
- They are able to simulate Kepler's law quite well up to ~1000 time steps.

Can we use machine learning to simulate the Universe?



Using Machine Learning to simulate the Universe: The Setup of the Experiment

Inputs

Machine Learning model

Outputs

Analytical approximation of the non-linear evolution of the Universe

Using Machine Learning to simulate the Universe: The Setup of the Experiment

Inputs

Machine Learning model

Outputs

Positions and velocities of all particles, evolved under gravity after X years

Using Machine Learning to simulate the Universe: The Setup of the Experiment

Inputs

Machine Learning model

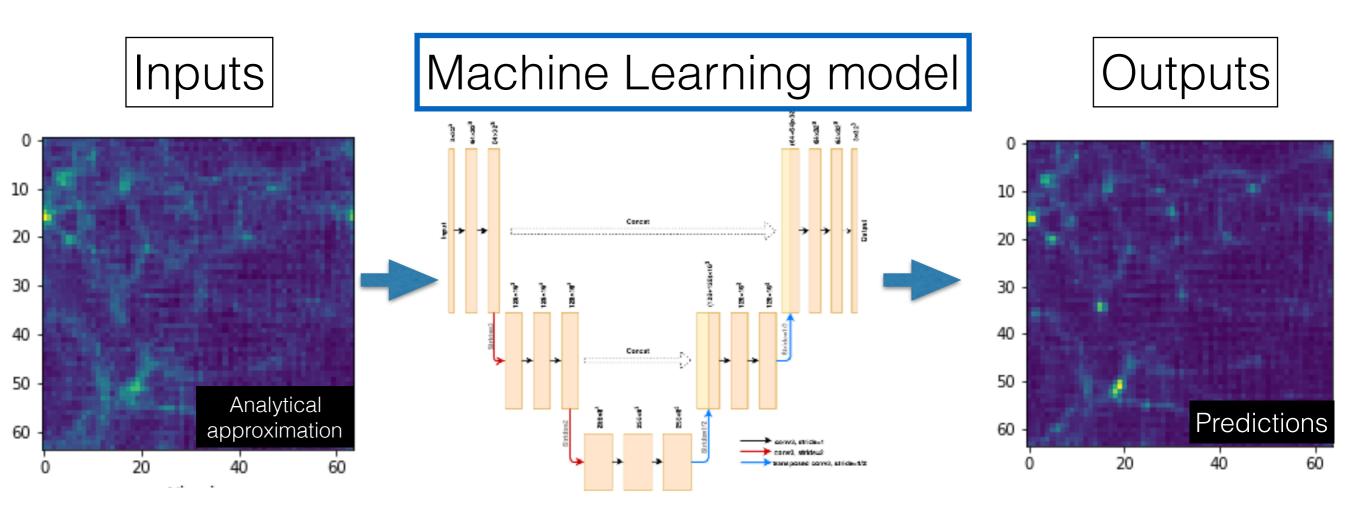
Outputs

Instead of using numerical simulations of newton's laws for all the particles, with smart algorithms to run really fast.

We will attempt to use machine learning to "learn"/ interpolate from a large number of pre-run simulations.

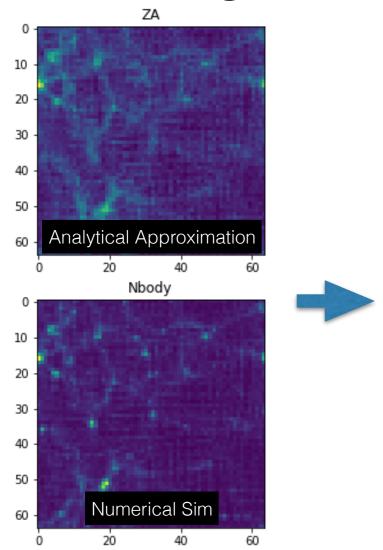
We call these "training data".

From Analytical approximated (Zeldovich approximation) fields to numerically simulated (FastPM) fields



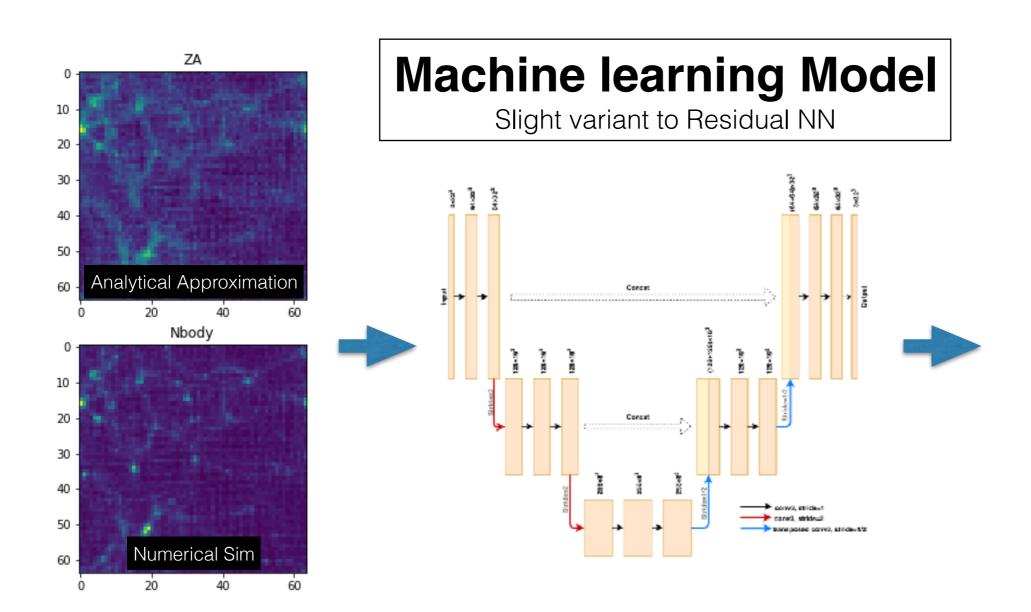
From Analytical approximated (Zeldovich approximation) fields to numerically simulated (FastPM) fields: Training

Training



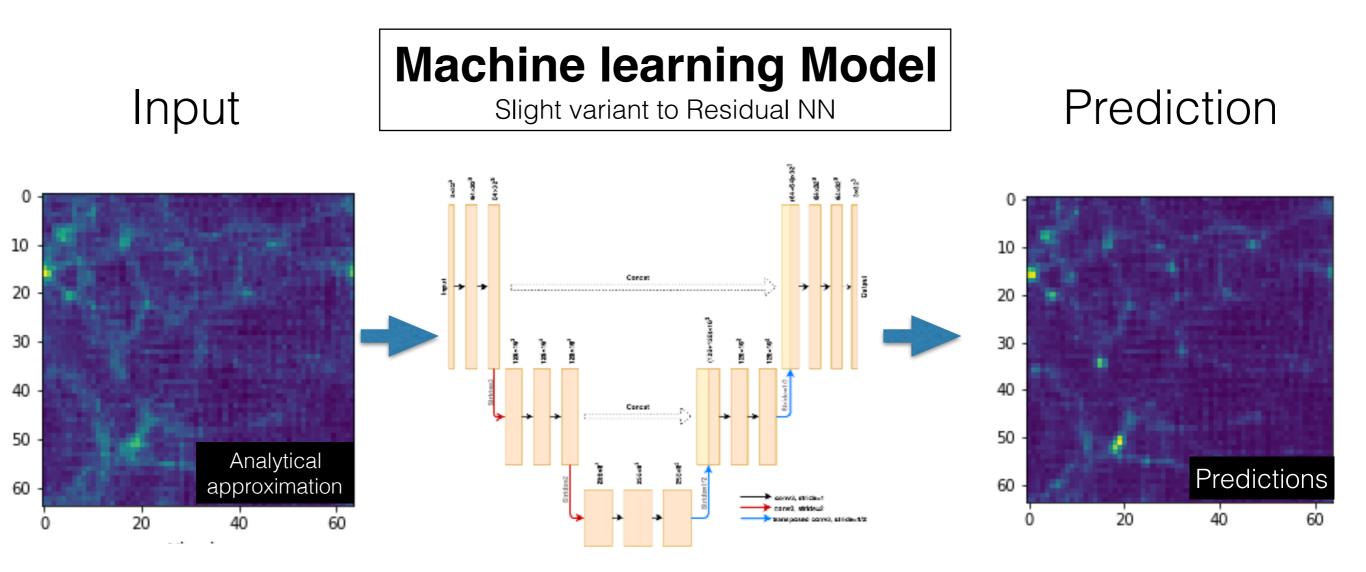
8,000 pairs of [Analytical, Sim] boxes For training

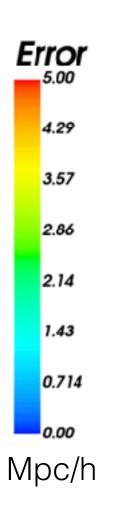
From Analytical approximated (Zeldovich approximation) fields to numerically simulated (FastPM) fields: Model



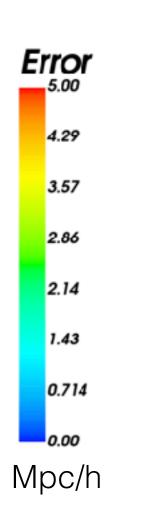
8,000 pairs of [Analytical, Sim] boxes For training

From Analytical approximated (Zeldovich approximation) fields to numerically simulated (FastPM) fields: Final setup

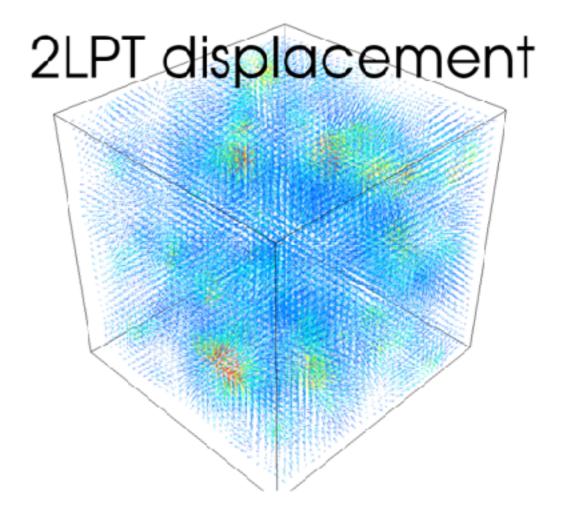




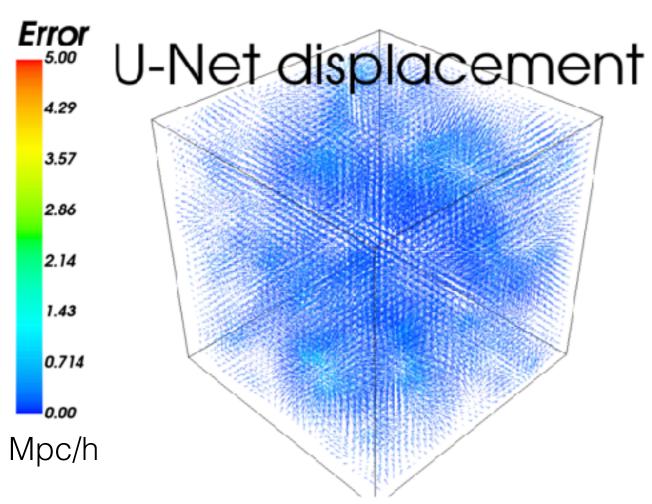
We will show the errors in displacement field, predicted by Our benchmark model (2LPT), and our ML model Displacement field is the difference between current position to the initial position of the particles



Benchmark (2LPT) prediction errors

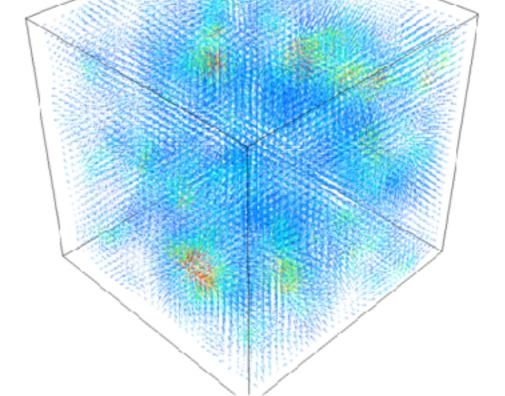


Machine Learning Model prediction errors



Benchmark (2LPT) prediction errors





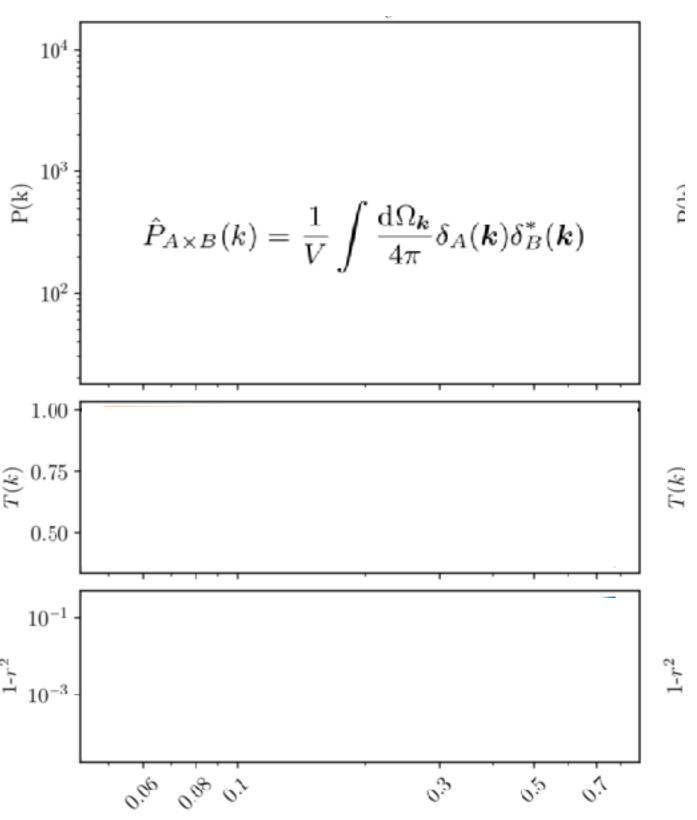
Checking the following:

- 1) the average power-spectrum of 1000 sims, and
- 2) ratios to the true power-spectrum (T(k)), and
- 3) The cross-correlation coefficients.

1000 simulations were predicted in 30 seconds post training and validation.

$$T(k) = \frac{P_{\text{pred}}(k)}{P_{\text{true}}(k)}$$

$$r(k) = \frac{P_{\mathrm{pred} \times \mathrm{true}}(k)}{\sqrt{P_{\mathrm{pred}}(k)P_{\mathrm{true}}(k)}} \qquad \stackrel{\sim}{\vdash}_{10^{-3}}$$



(a) Results from the density field

Using Machine learning to simulate the Universe: How well do we do?

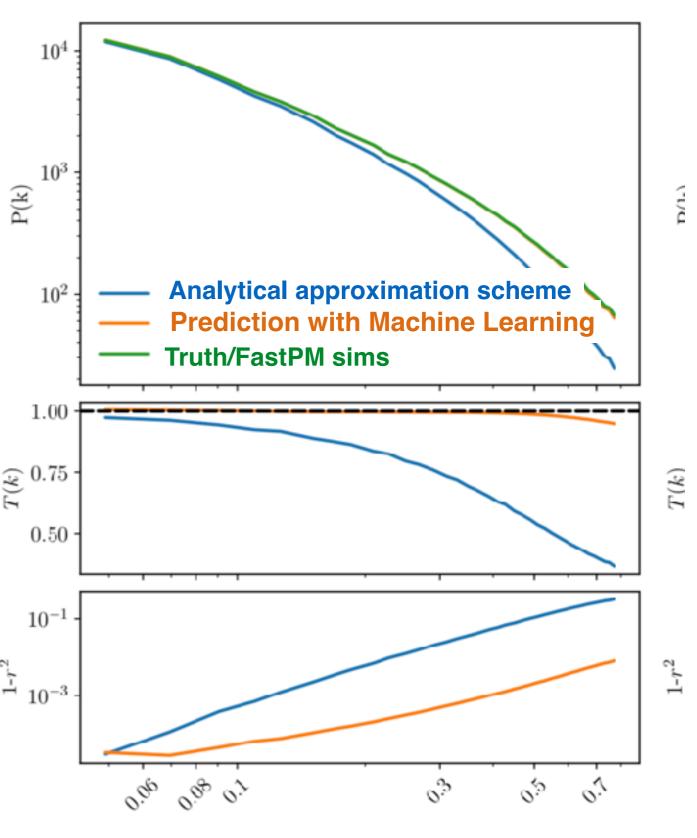
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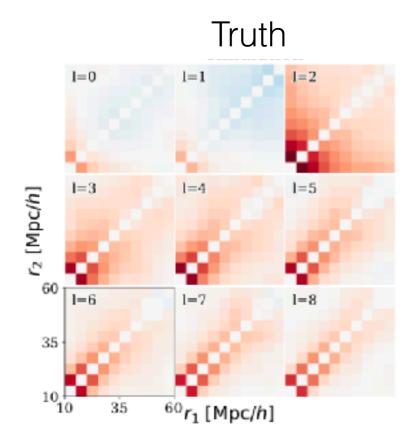


(a) Results from the density field

Using Machine learning to simulate the Universe: Checking higher order correlation functions

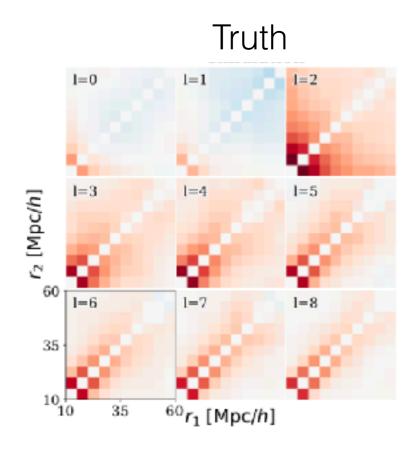
- We checked on the 2-point function, seems like the model is predicting well.
- Then you asked: well, 2-point function is easy, if we have information that is non-gaussian, you want to test more than 2-point function.
- How about 3 point function?

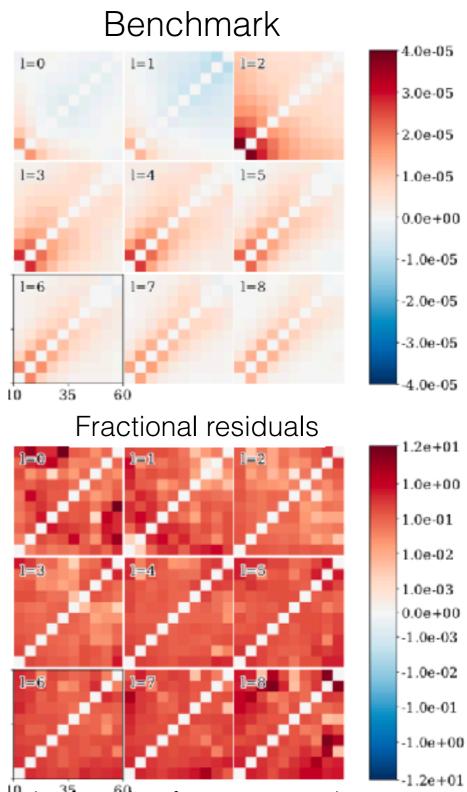
Projected multipoles of 3 point correlation function



Multipoles generated using nbodykit implementation of 3-point function fast computation (Hand, Feng et al. 2017; Slepian & Eisenstein 2015)

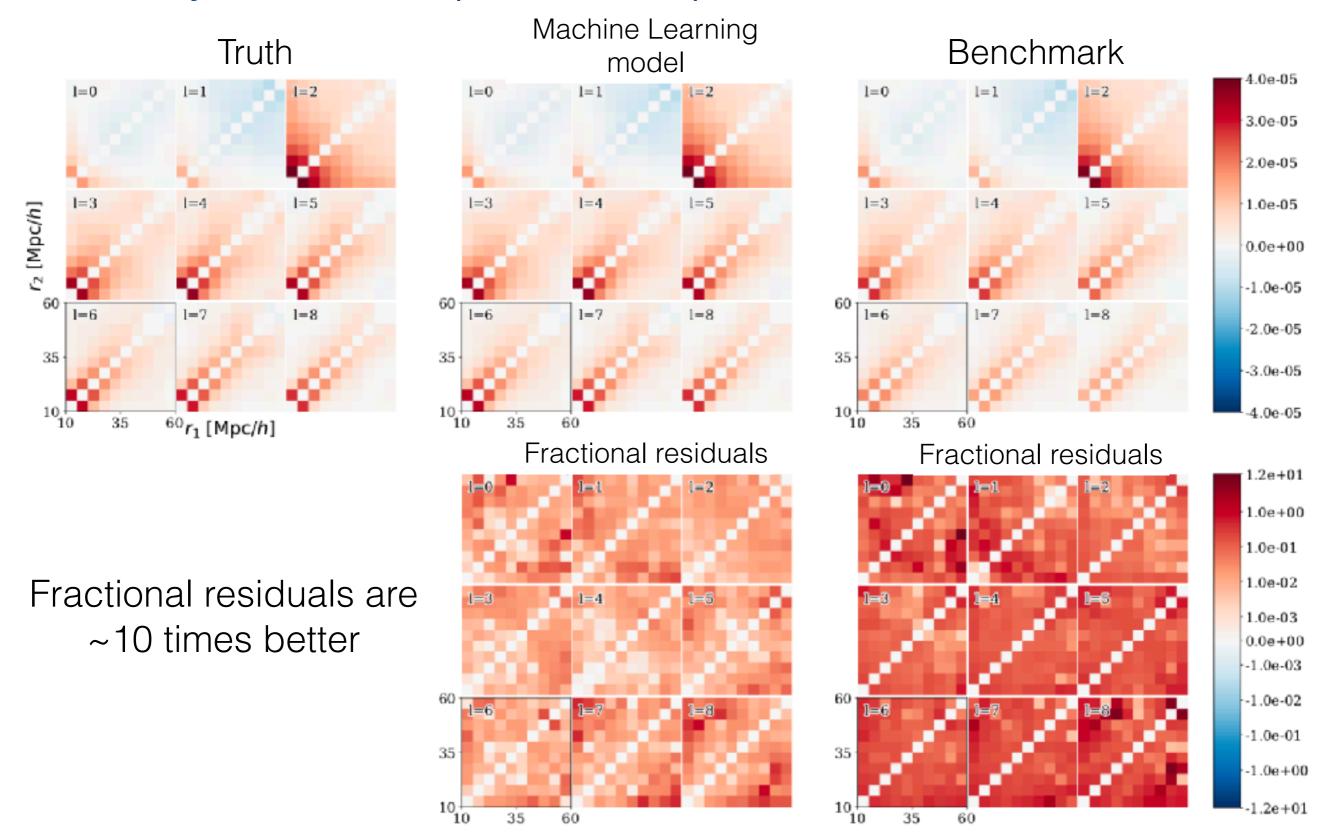
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- What is the model learning?
- More provocatively: Can machine learning interpolate and generalize from data just like human and find new physical laws?

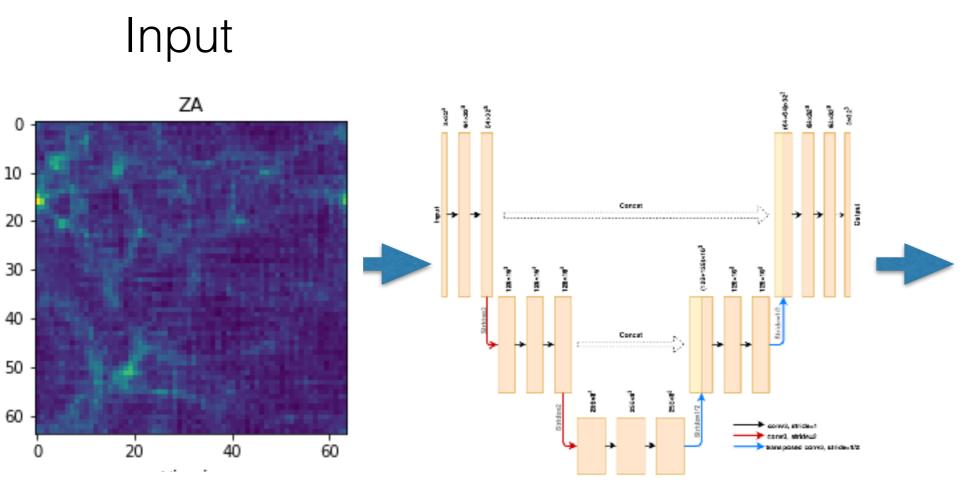
Skipped 20 slides which are not yet published.

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- What can we check to understand what the network has learned that seems to understand?
 - Use simple analytical cases that are not in the training-set explicitly and see whether these cases agree with our physics as we know it.
 - Locating invariances in the system
 - Locating where the information is coming from
 - ... other suggestions are very welcome:)
- More provocatively: Can machine learning interpolate and generalize from data just like human and find new physical laws?

Can the model extrapolate instead of just interpolate?

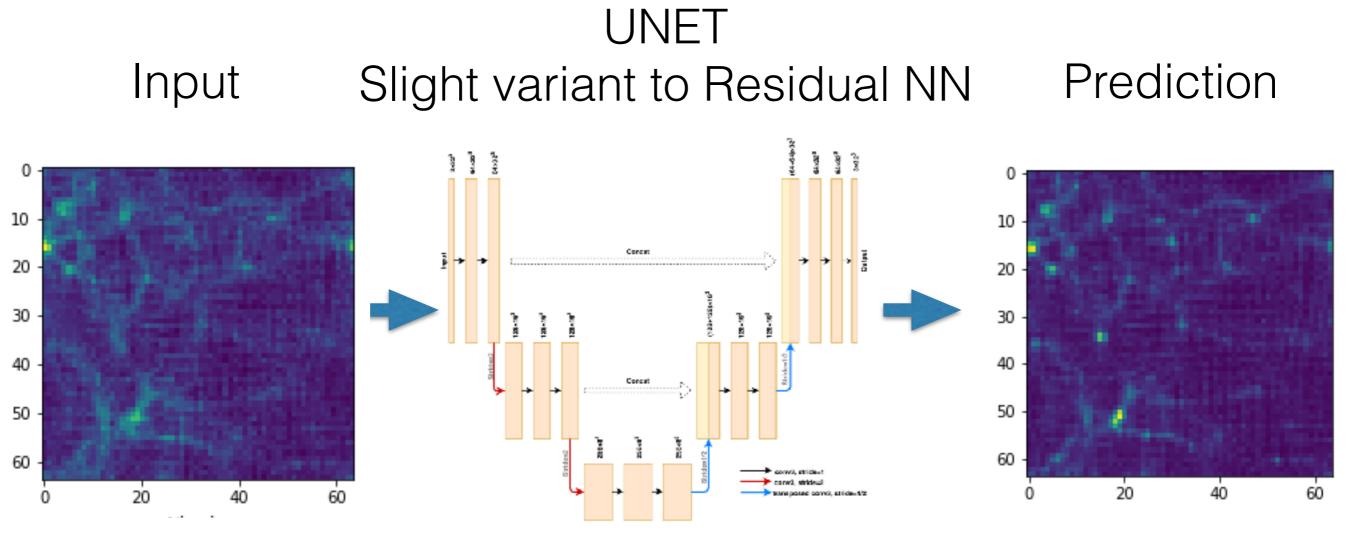


ZA maps of Different cosmology

Dark matter density parameter = [0.1 - 0.5]

Prediction

Can the model extrapolate instead of just interpolate?



ZA maps of Different cosmology

Dark matter density parameter = [0.1 - 0.5]

Can the learned model "extrapolate" and predict simulations that do not have the same Cosmological parameters?

Can the model extrapolate instead of just interpolate?

Checking the following:

- the average power-spectrum of 1000 sims, and
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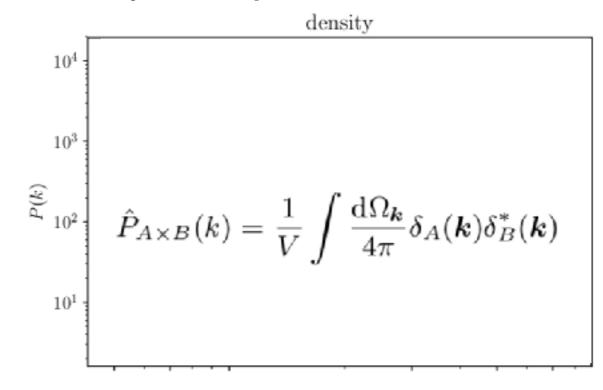
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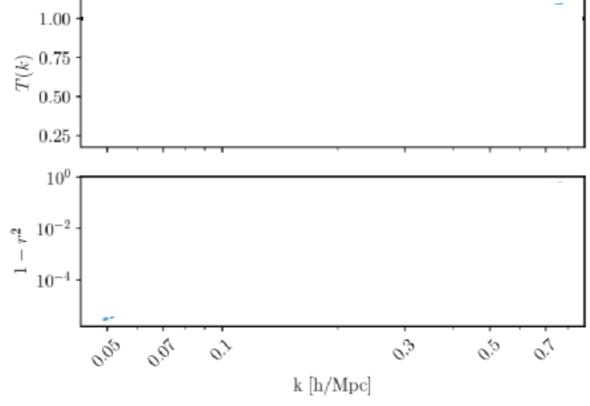
$$r(k) = \frac{P_{\text{pred} \times \text{true}}(k)}{\sqrt{P_{\text{pred}}(k)P_{\text{true}}(k)}}$$



Long Dashed line: Prediction using ML

Short Dashed Line: Analytical approximation (2LPT)





(b)Two point analysis for density field

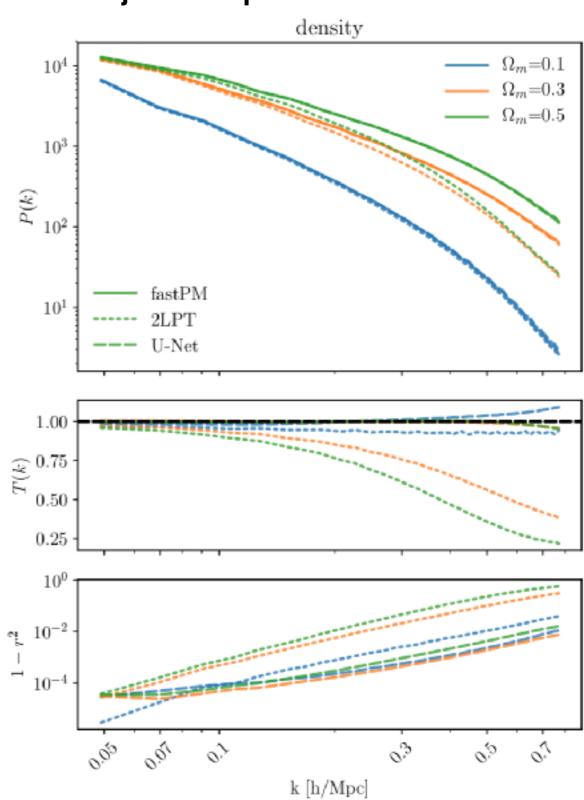
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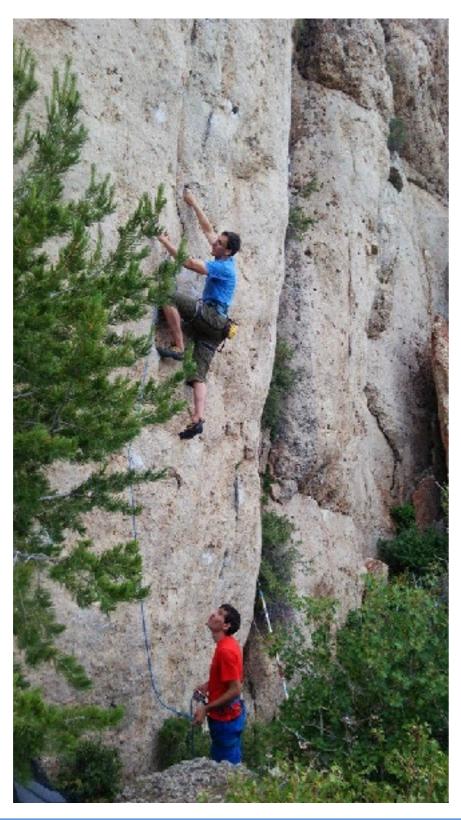


(b)Two point analysis for density field

What the heck happened?

- We didn't need to overlap the training set with test set.
- We did not explicitly use any transfer learning or meta-learning
- Maybe there is overlap in information somewhere between these universes?
- Maybe the Universe is fairly simple, so that the generalization and extrapolation by the network is 'easy'?
- Maybe I will finally get famous?

My possible climb to fame?



- Understanding Machine Learning?
- Compressing the learned model into physical laws?
- Discover new laws of nature?

Conclusions

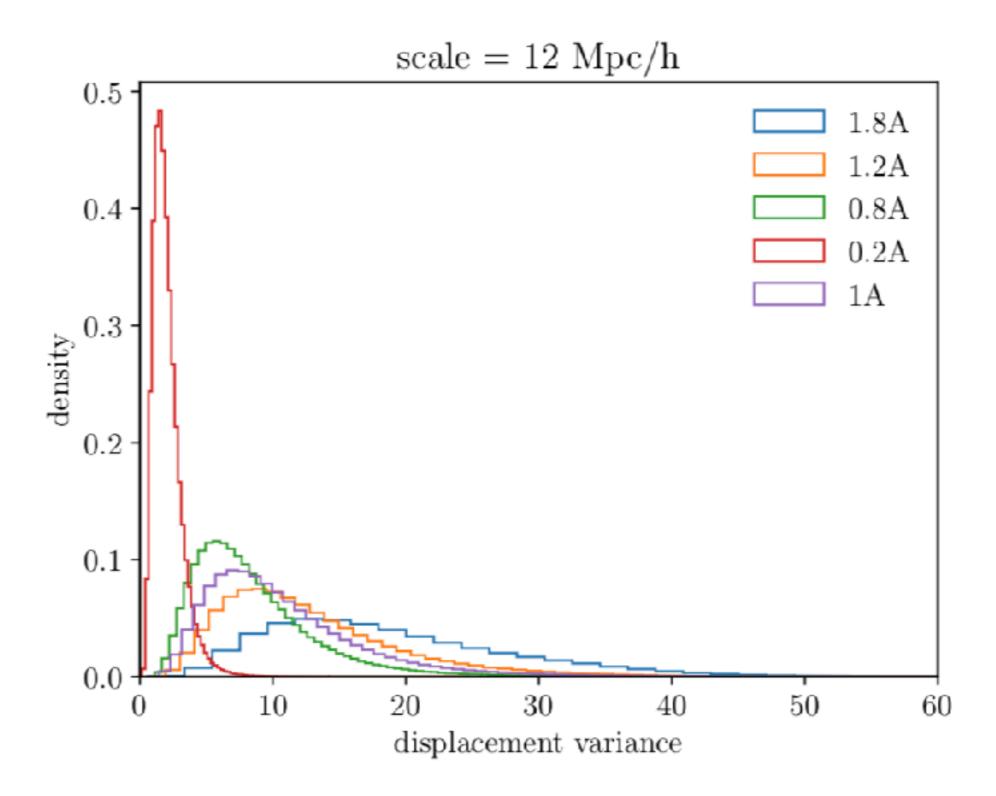
- There is immense hype, and probably immense potential for Machine Learning in everything field today, ranging from playing Go, image recognition to health-care.
- We may be able to use machine learning to help advance physics and astrophysics
 - In cosmology, we used deep neural networks to predict cosmological parameters with some successes
 - We can start to use machine learning to be an approximate simulator in not only small number systems, but also relatively complex systems like our Universe.
- But we need to understand what is happening under the hood to fully employ machine learning.
- Furthermore, physical datasets can also provide an interesting playground for understand machine learning as we have a much better understanding of the natural world than the random pictures taken off facebook.
- We have more questions than answers. But that's why it is exciting!

It seems like physics are being learned by the model...

Let's leave you with questions: Why?

- Is it possible that the model is generalizing rules from the training set that can deal with cosmological inputs with different parameter sets?
- Or maybe the model has seen these parameter sets?

Possible reason?



Power-spectrum of Density field

Experiment:

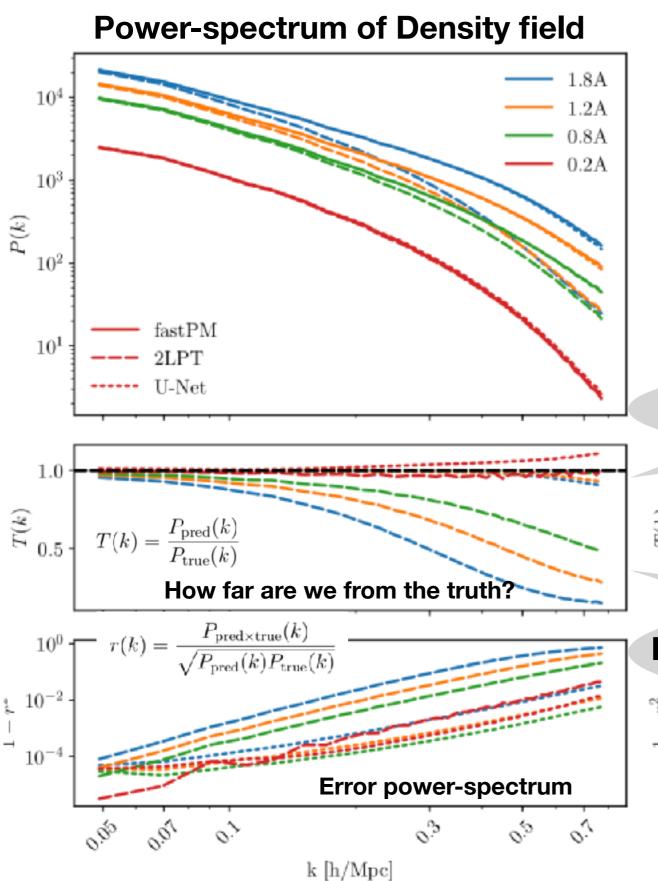
- 1) We input Analytical approximated field of particles (of one cosmology parameter)
- 2) We predict particle position outputs using ML (or physics)
- 3) Architecture: UNet (a variant of ResNet)
- 4) It works very well (ask me later)
- 5) Question is: What happens if I input a Analytical field with different cosmology?

Dotted line -> Prediction using ML

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Dashed Line -> (2LPT) Theoretical predictions



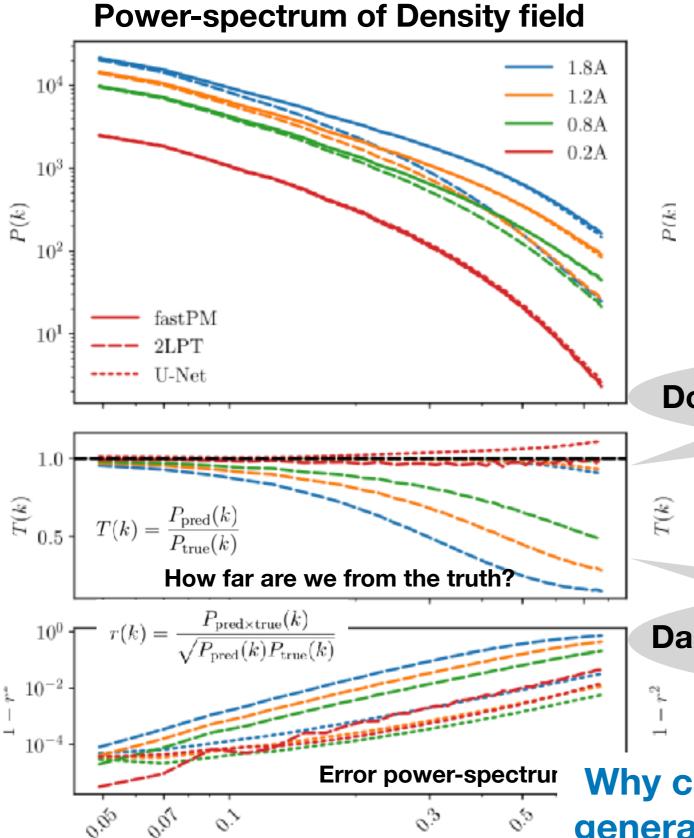
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(a) Results from the density field



(a) Results from the density field

k [h/Mpc]

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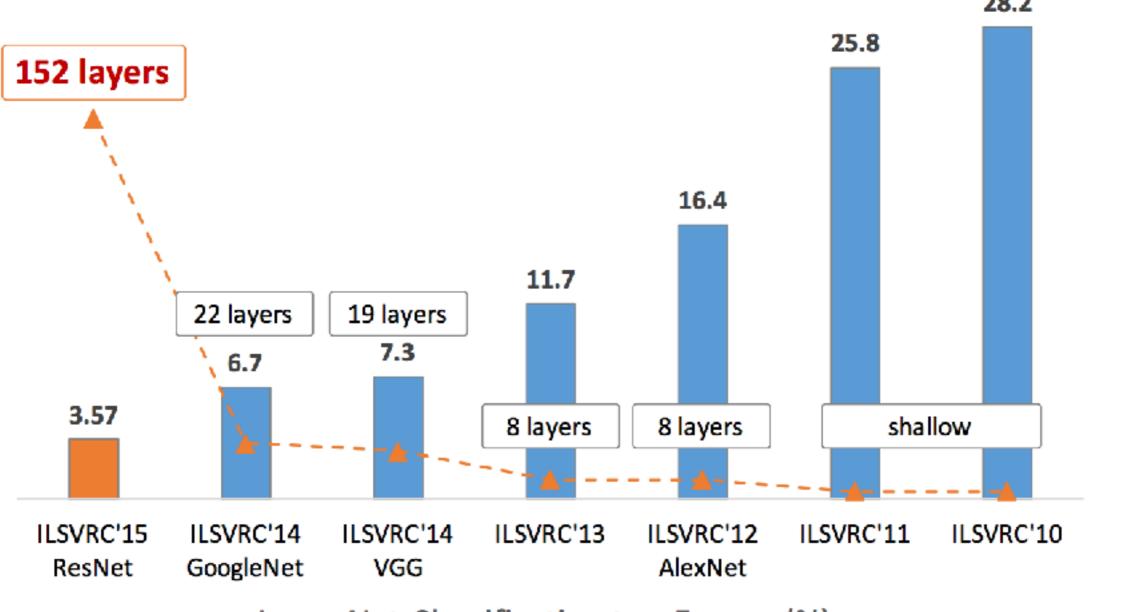
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Dashed Line -> (2LPT) Theoretical predictions

Why can the machine learning algorithm generalize from the one set of cosmology and still predict well for other cosmology? Aka. the test set is not the training set.

ImageNet Large Scale Visual Recognition Competition



ImageNet Classification top-5 error (%)

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

Revolution of Depth

AlexNet, 8 layers (ILSVRC 2012)



VGG, 19 layers (ILSVRC 2014)



ResNet, 152 layers (ILSVRC 2015)

Revolution of Depth

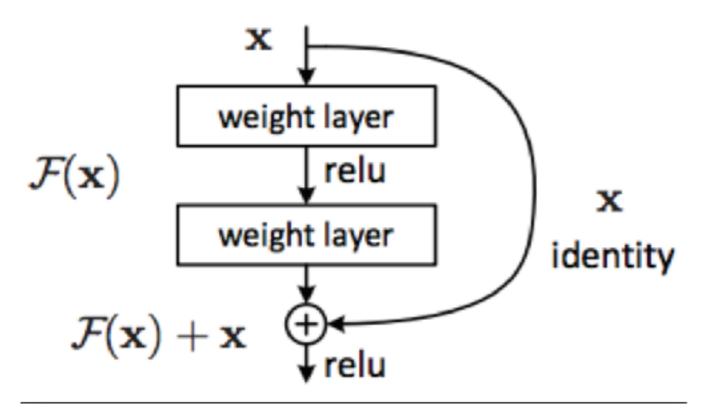
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VGG, 19 layers (ILSVRC 2014)

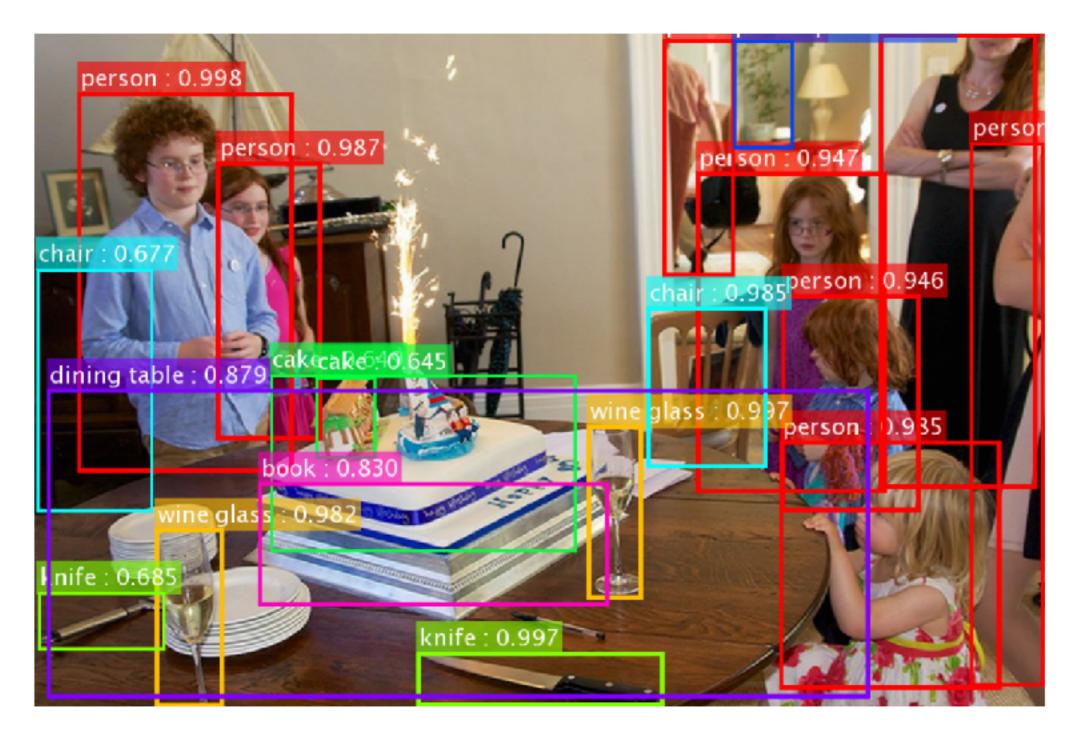


ResNet, 152 layers (ILSVRC 2015)



Try to fit for F(x) instead, desired mapping:

$$H(x) = F(x) + x$$



ResNet's object detection result on Common Object in Context

Where do we go from here?

- Better Prediction possible? Improving the algorithms.
- Can we interpret the model learnt in Machine Learning?

Where is this extra information coming from?

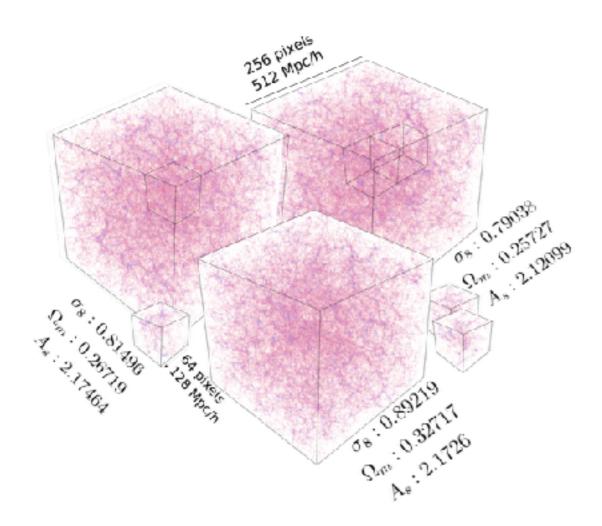
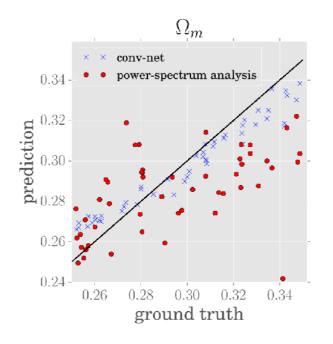


Figure 1. Dark matter distribution in three cubes produced using different sets of parameters. Each cube is divided into small subcubes for training and prediction. Note that although cubes in this figure are produced using very different cosmological parameters in our constrained sampled set, the effect is not visually discernible.



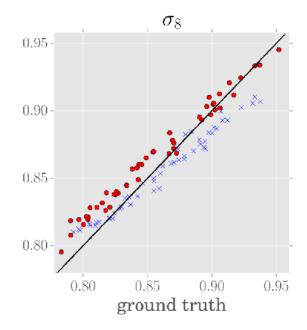
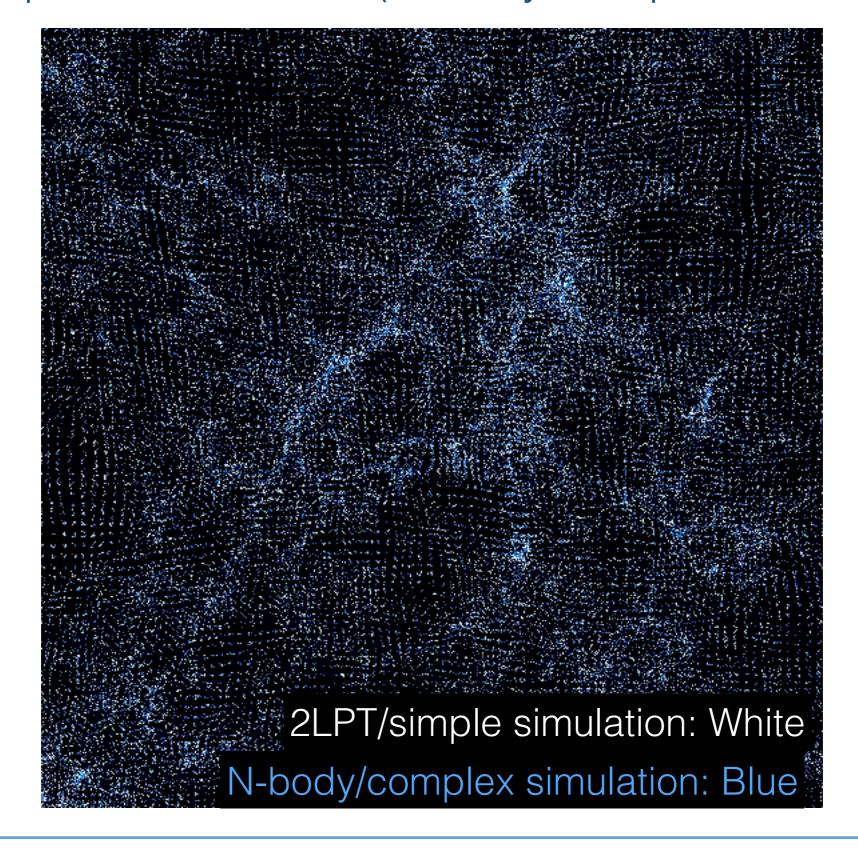


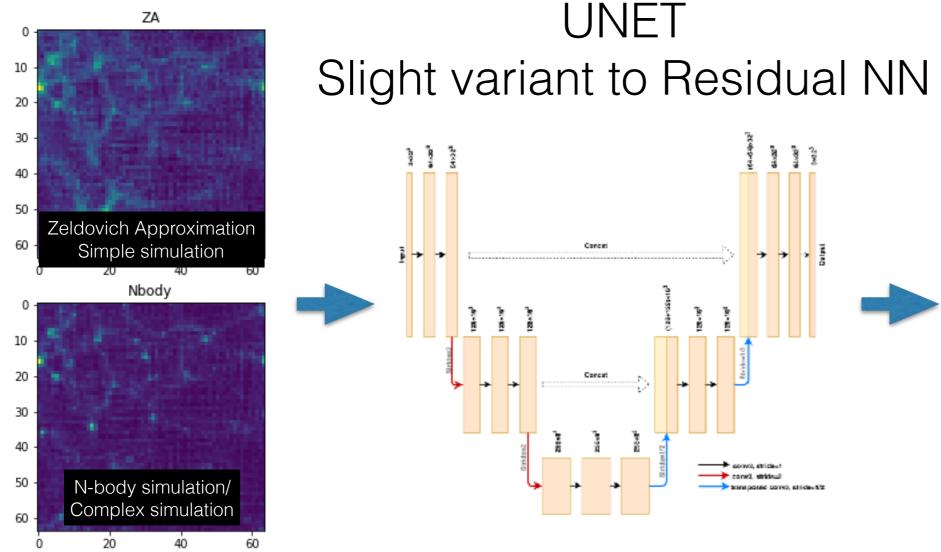
Figure 2. Prediction and ground truth of Ω_m and σ_8 using 3D conv-net and analysis of the power-spectrum on 50 test cube instances.

Analytical physics (2nd order Lagrangian Perturbation Theory) vs Computer Simulation (N-body/complex simulations)



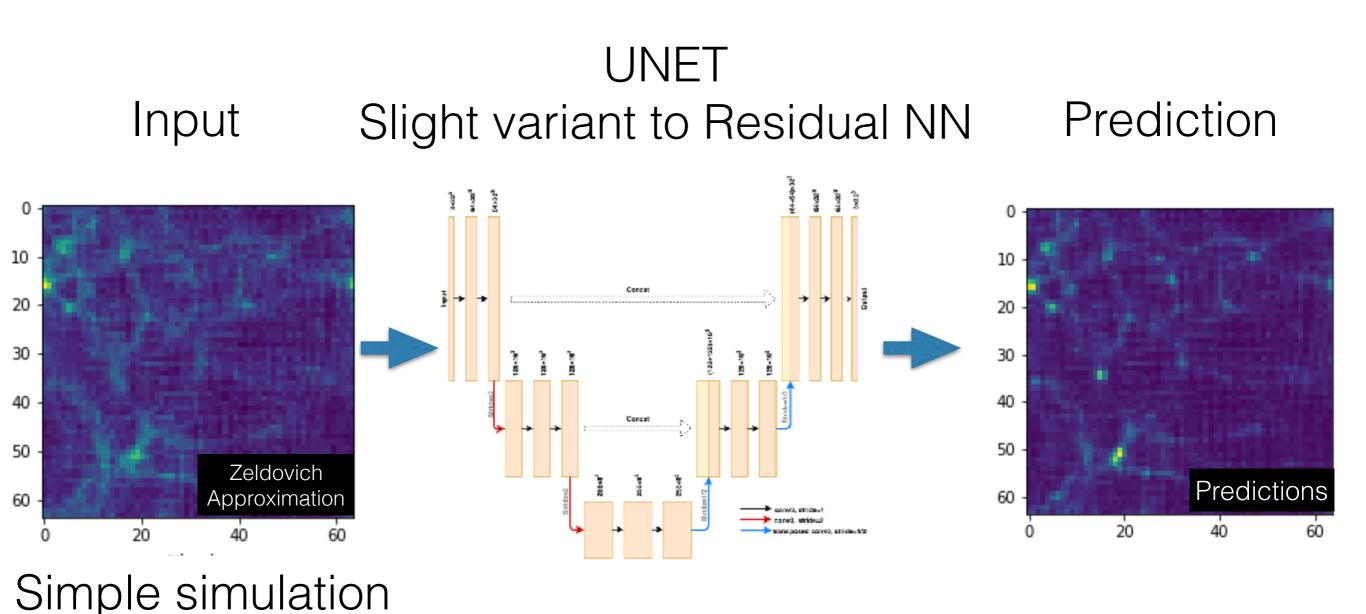
Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



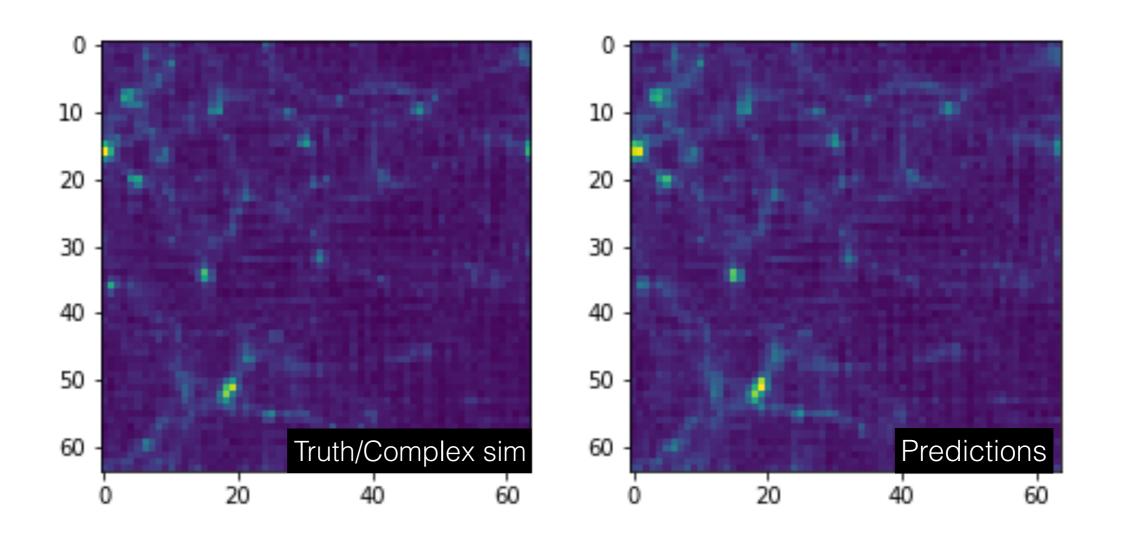


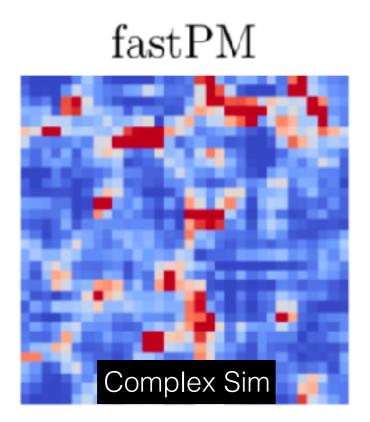
10,000 pairs of [Simple,complex] simulations For training

Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



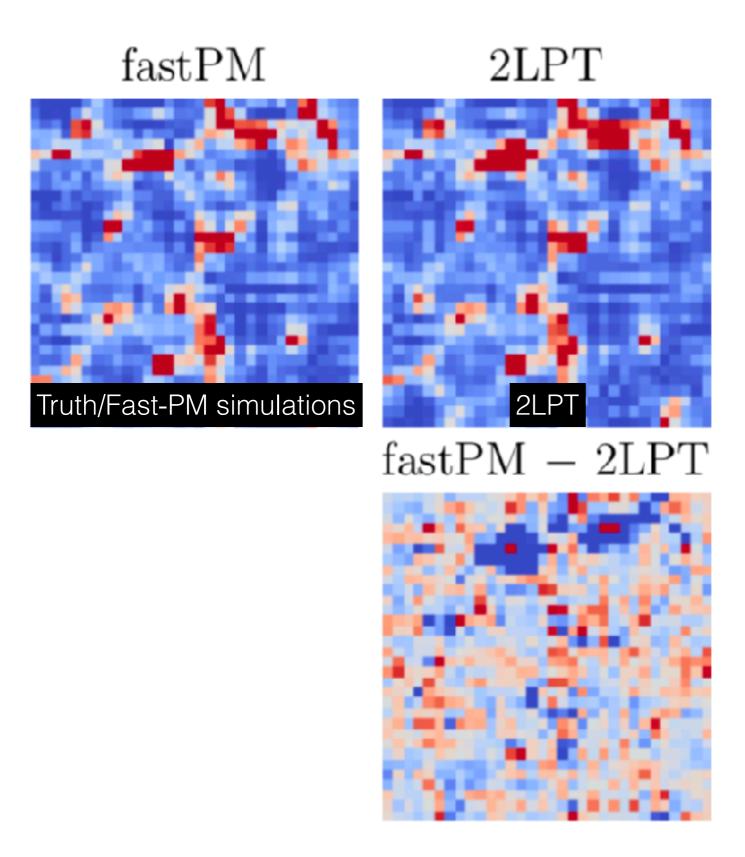
Density fields quick visual comparison



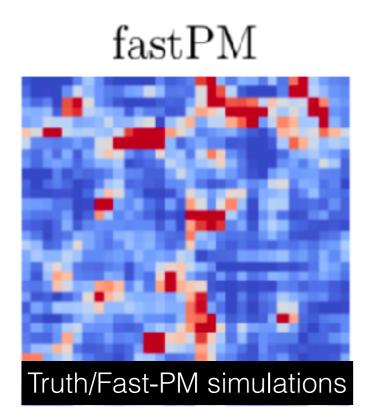


Let's see how well the simple 2LPT would predict

Density field comparisons

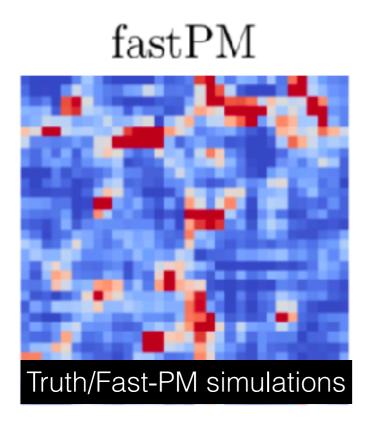


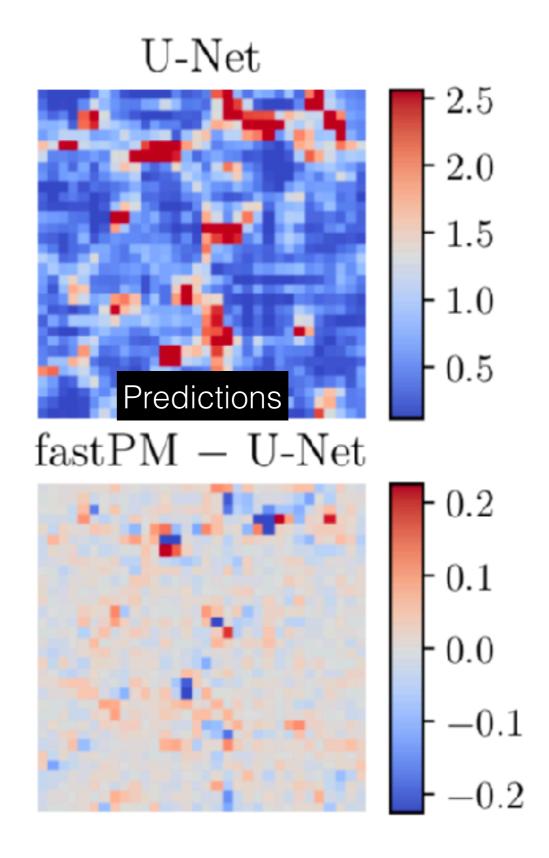
Density field comparisons



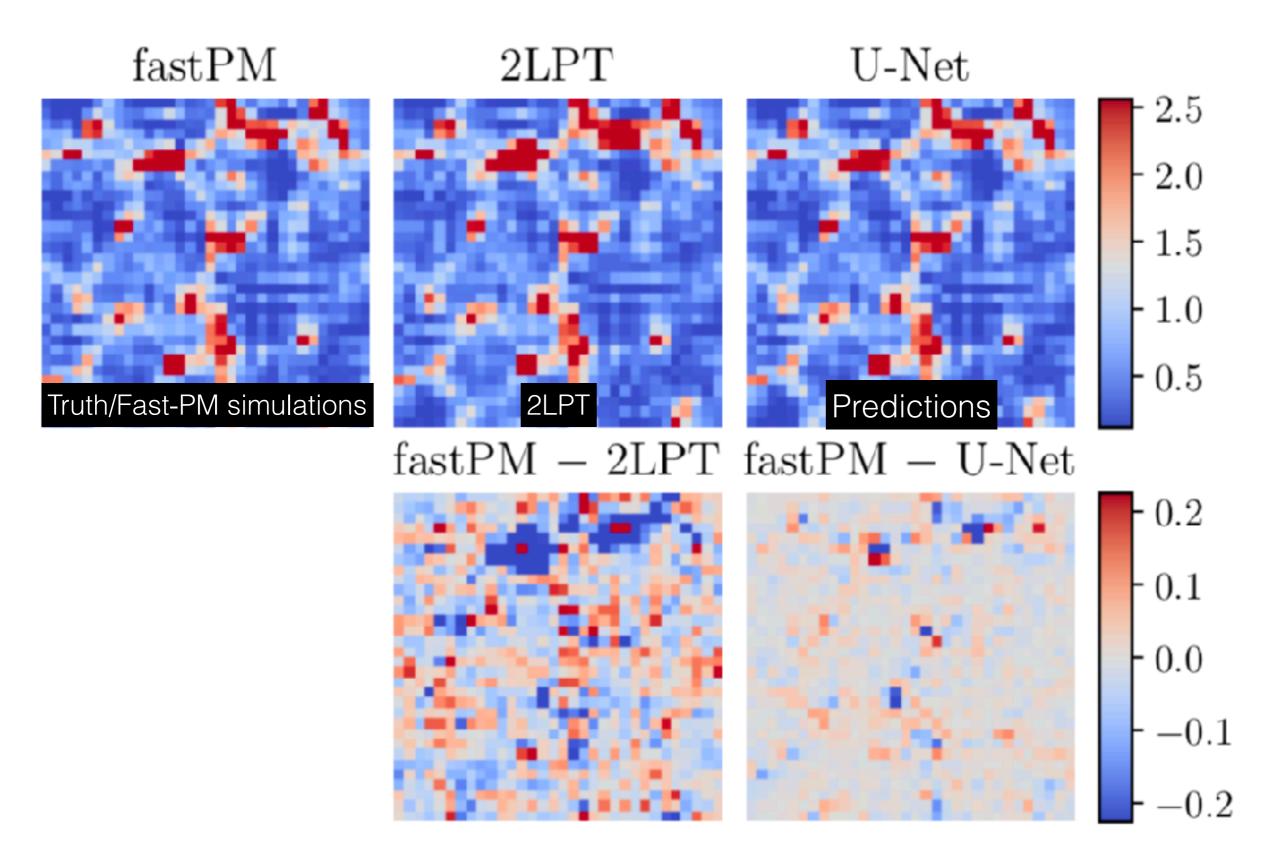
Now let's compare the ML predictions with the truth!

Density field comparisons

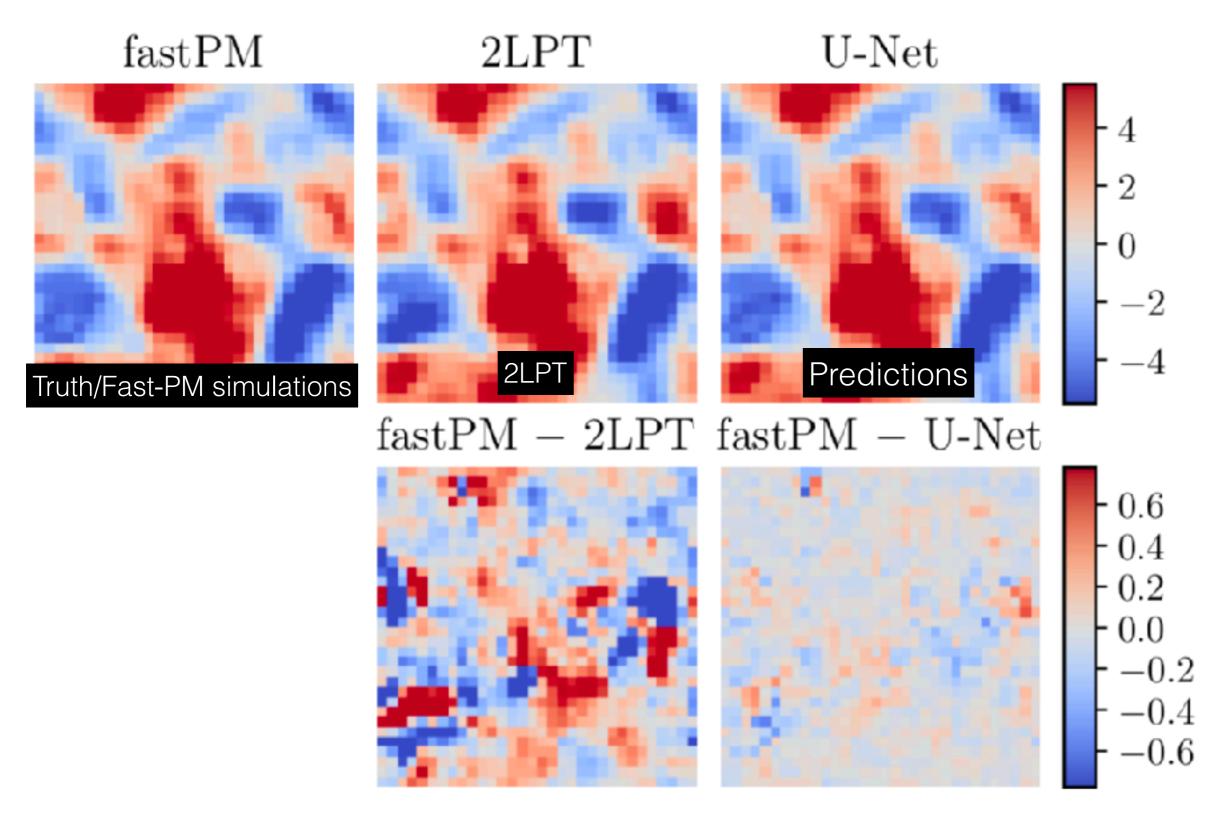




Density field comparisons



Density field comparisons



Displacement field comparisons

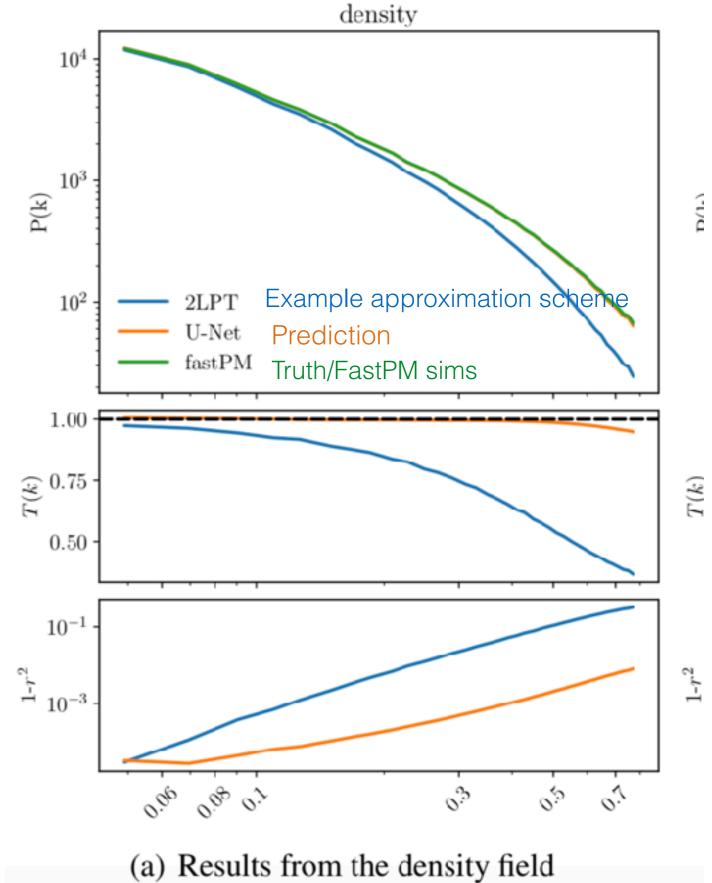
Checking the following:

- the average power-spectrum of 1000 sims, and
- ratios to the true powerspectrum (T(k)), and
- The cross-correlation 3) coefficients.

The simulations can be predicted in O(1) minutes post training and validation.

$$T(k) = \frac{P_{\text{pred}}(k)}{P_{\text{true}}(k)}$$

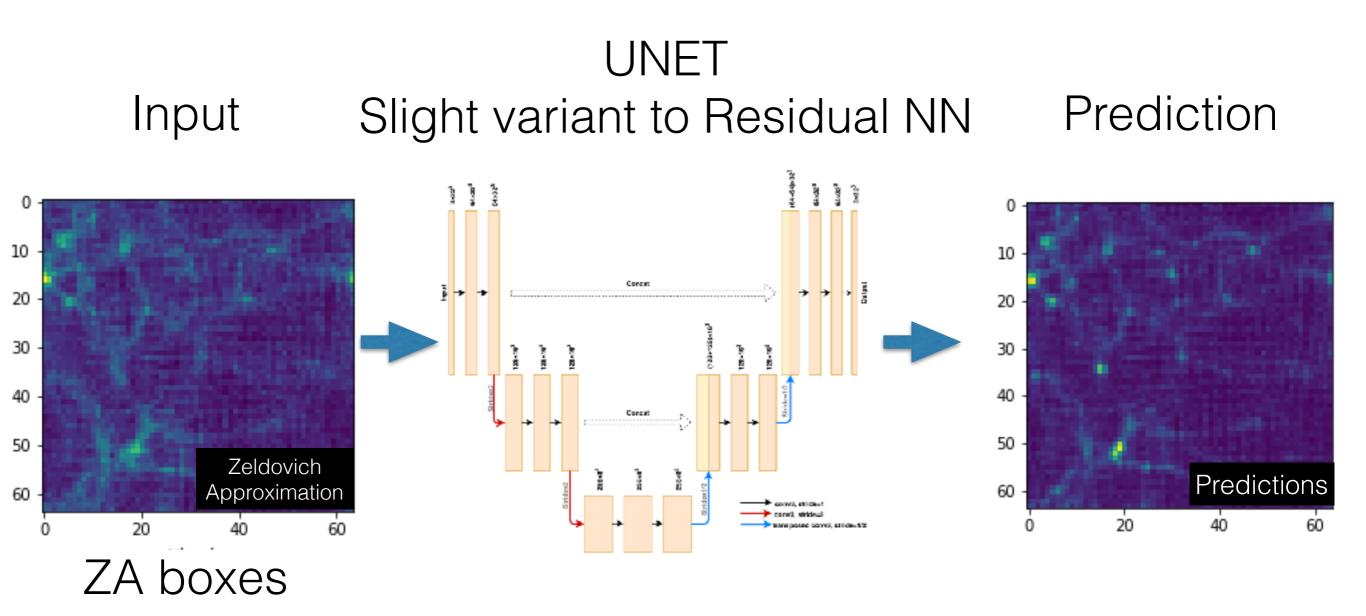
$$r(k) = \frac{P_{\text{pred} \times \text{true}}(k)}{\sqrt{P_{\text{pred}}(k)P_{\text{true}}(k)}} \qquad \stackrel{\sim}{-} \frac{10^{-3}}{10^{-3}}$$



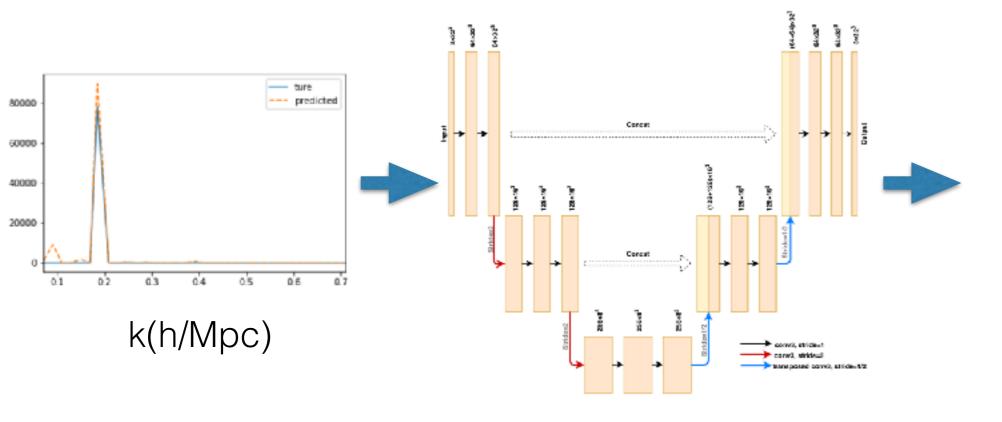
Foray into understanding what the heck the Model is learning

- We first train a network with [ZA, N-body] pairs, and make prediction using ZA inputs. And we have seen that the predictions are pretty good.
- Then we analyze what the network has learned by decomposing the input into different Fourier modes and look at the predicted power-spectra of these modes.
- Different Fourier modes in the following form:

$$\psi(\hat{x}) = A_{\hat{k}_i} \hat{k}_i cos(\overrightarrow{k_i} \cdot \overrightarrow{x})$$



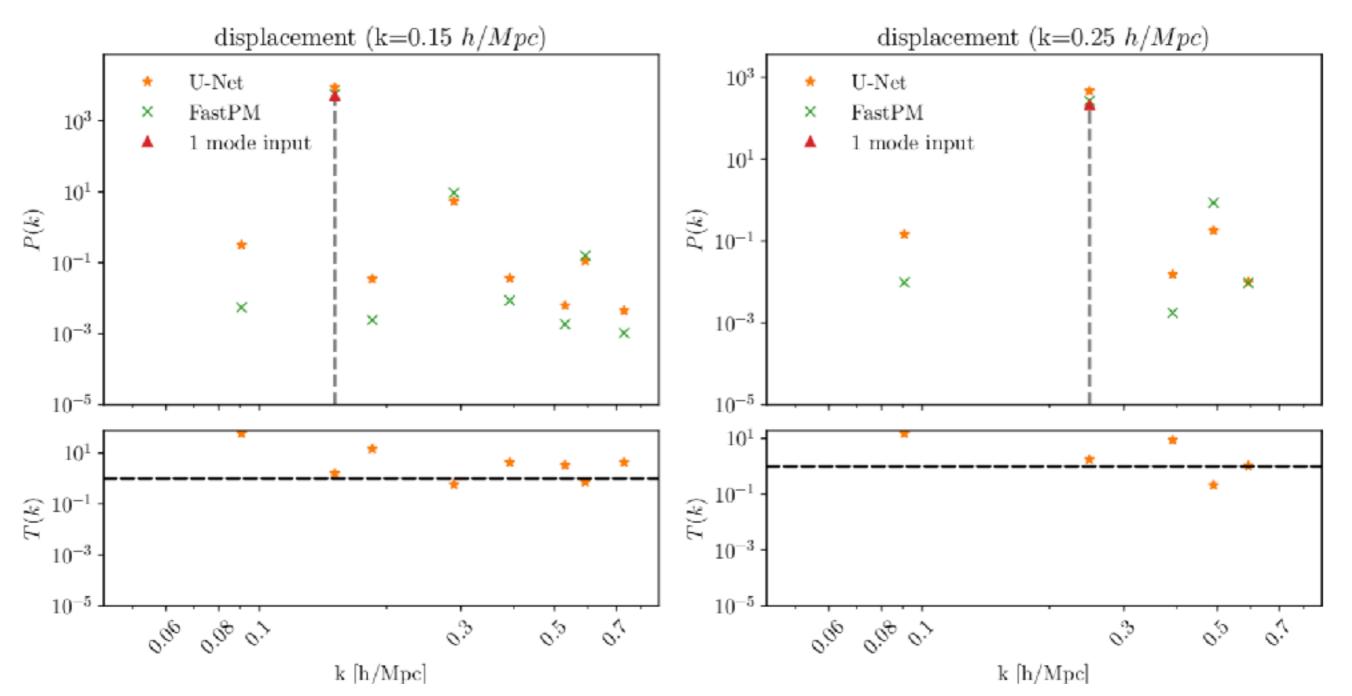
UNET
Input Slight variant to Residual NN Prediction



Inject Power at one scale as input

Input mode: Pancake...

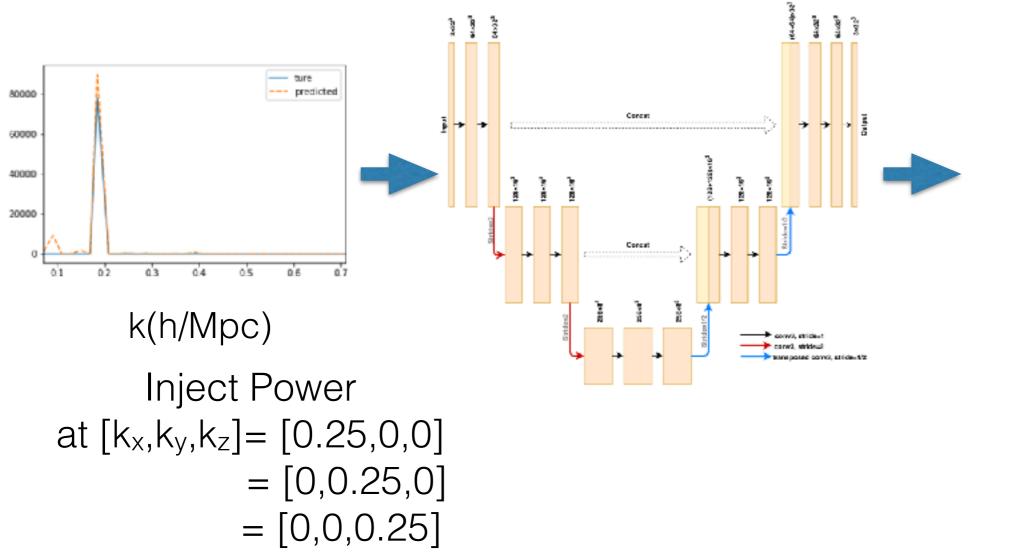
What happen if we have power only one scale?



The transfer function shows that the U-Net model captures quite well at the dominate scale, which indicates the U-Net mode is able to capture scale information. The U-Net model also captures the other modes of FastPM that are two orders smaller than the dominant mode and come from the numerical artifact of FastPM simulations.

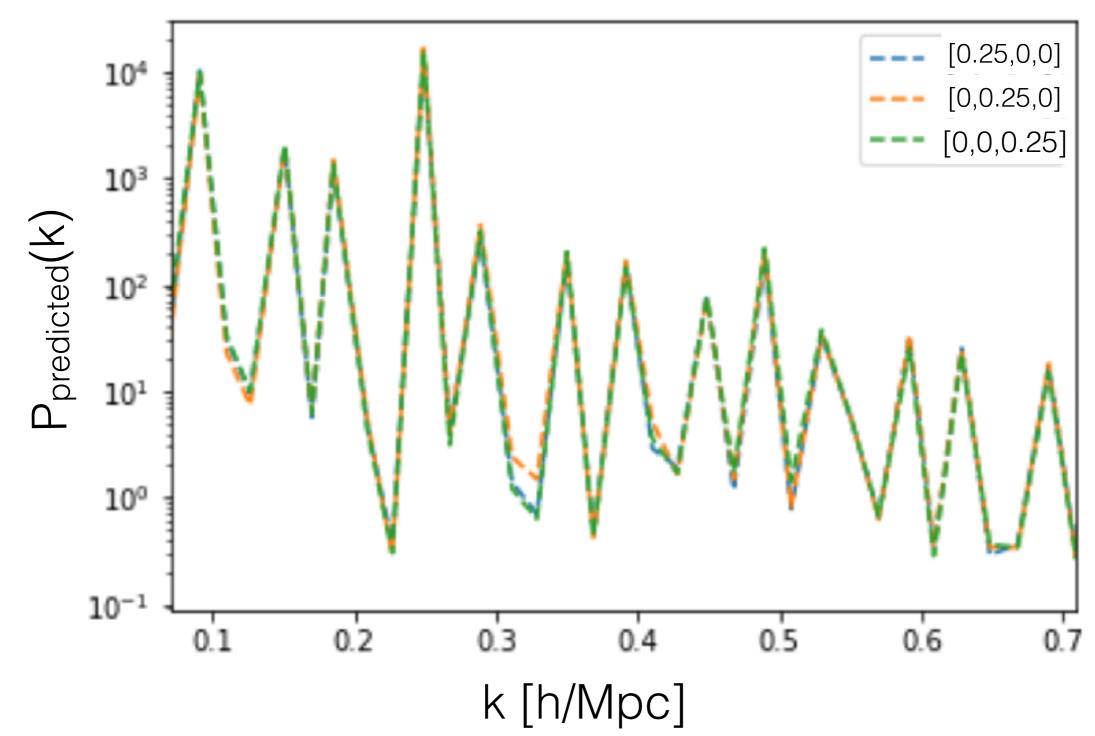
UNET
Input Slight variant to Residual NN

Prediction



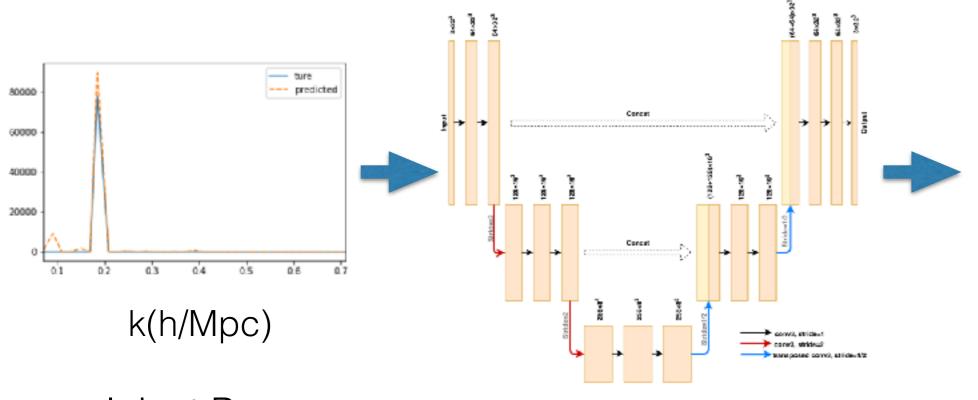
Is Rotational Invariance learnt by the model?

Yes, predicted power is the similar no matter which orientation: rotational invariance is learnt!



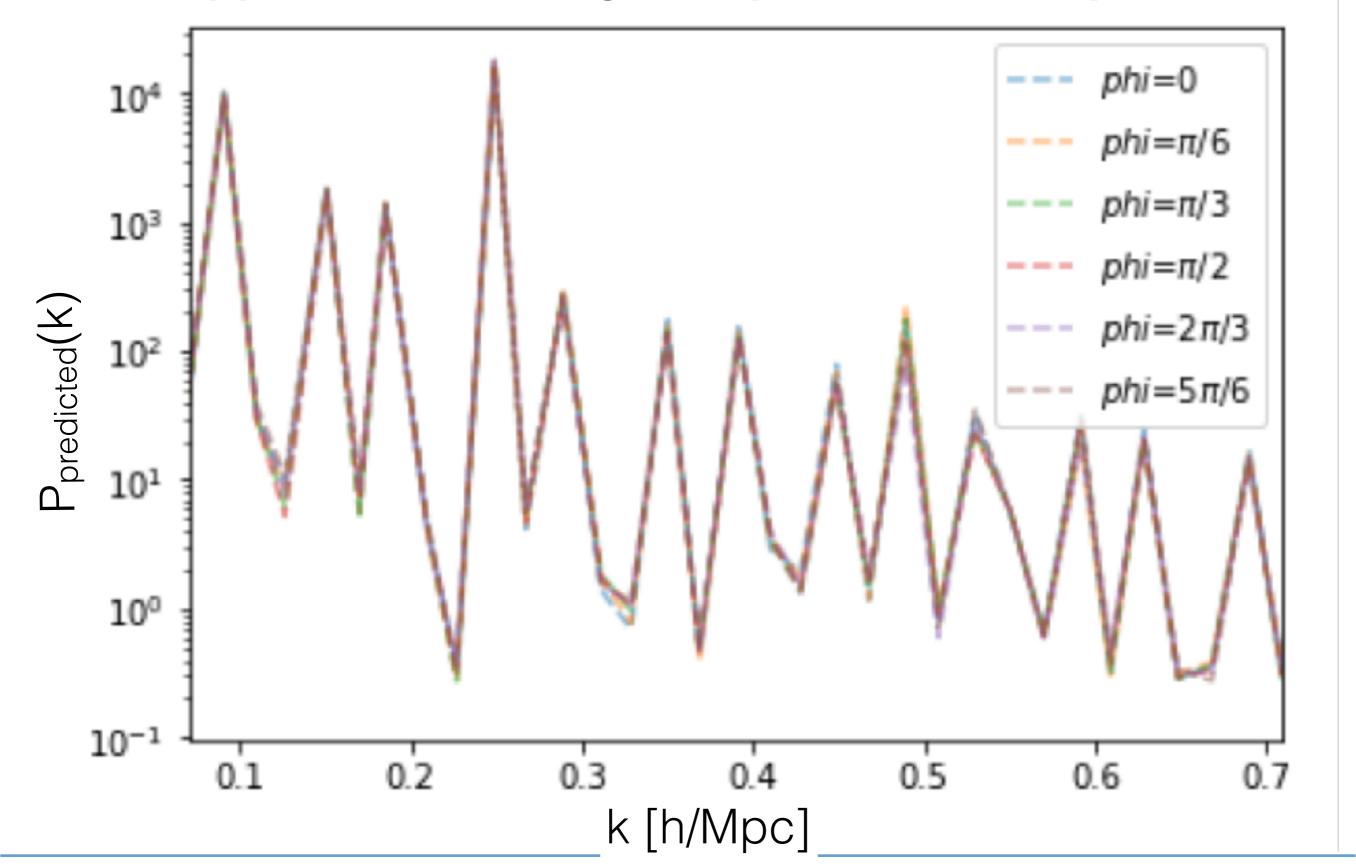
UNET
Input Slight variant to Residual NN

Prediction

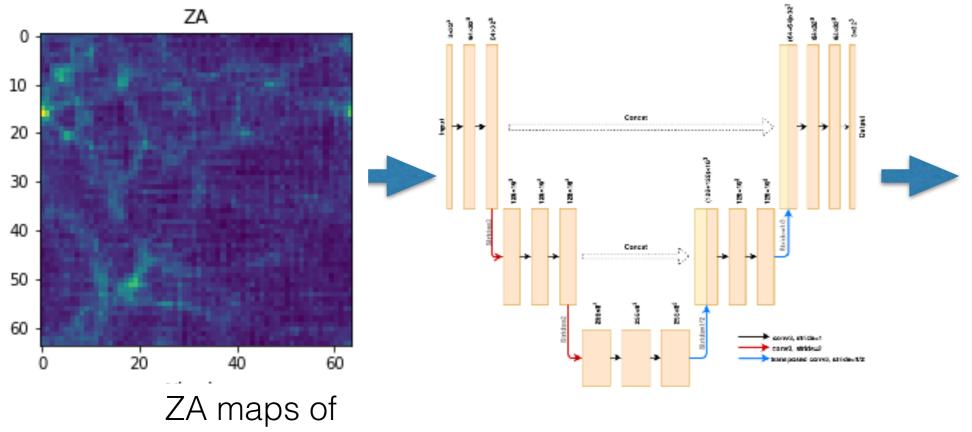


Inject Power
At same k,
but different phases

What happens if we change the phase of the input mode?

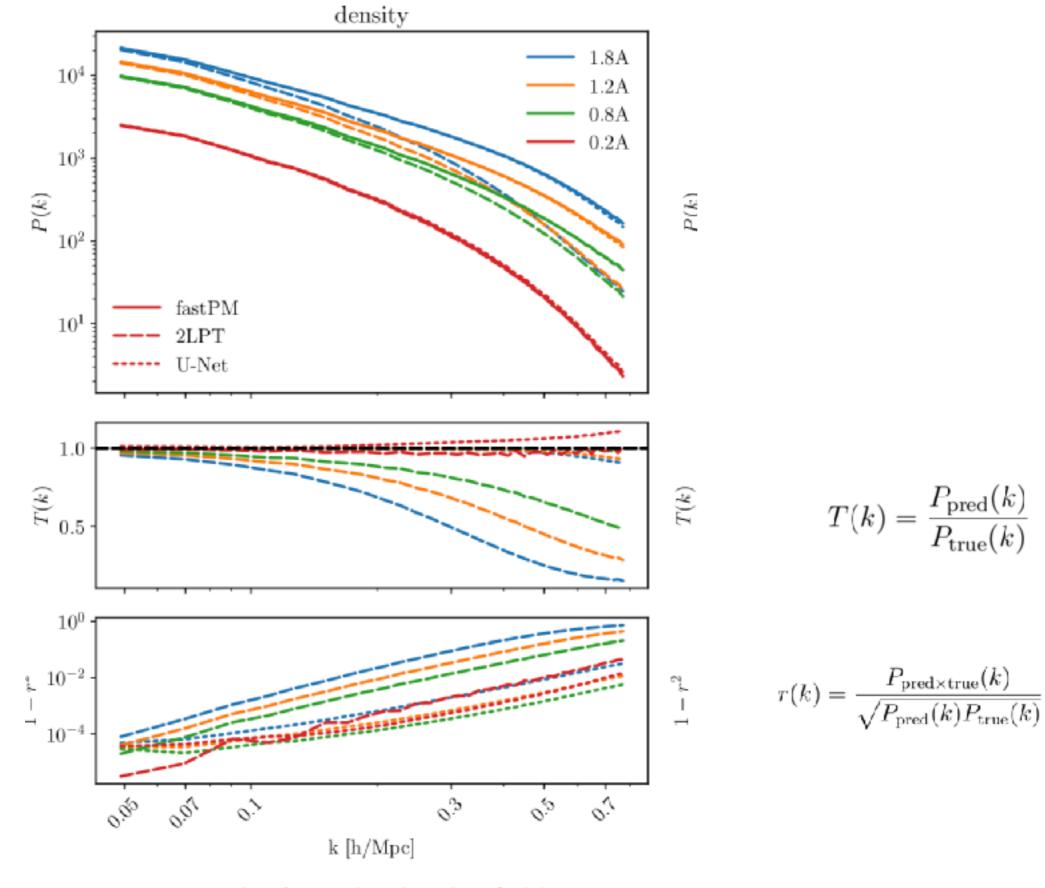


UNET
Input Slight variant to Residual NN Prediction



Different cosmology:

 $A_s = \{0.2 A_0, 0.8A_0, 1.2A_0, 1.8A_0\}$

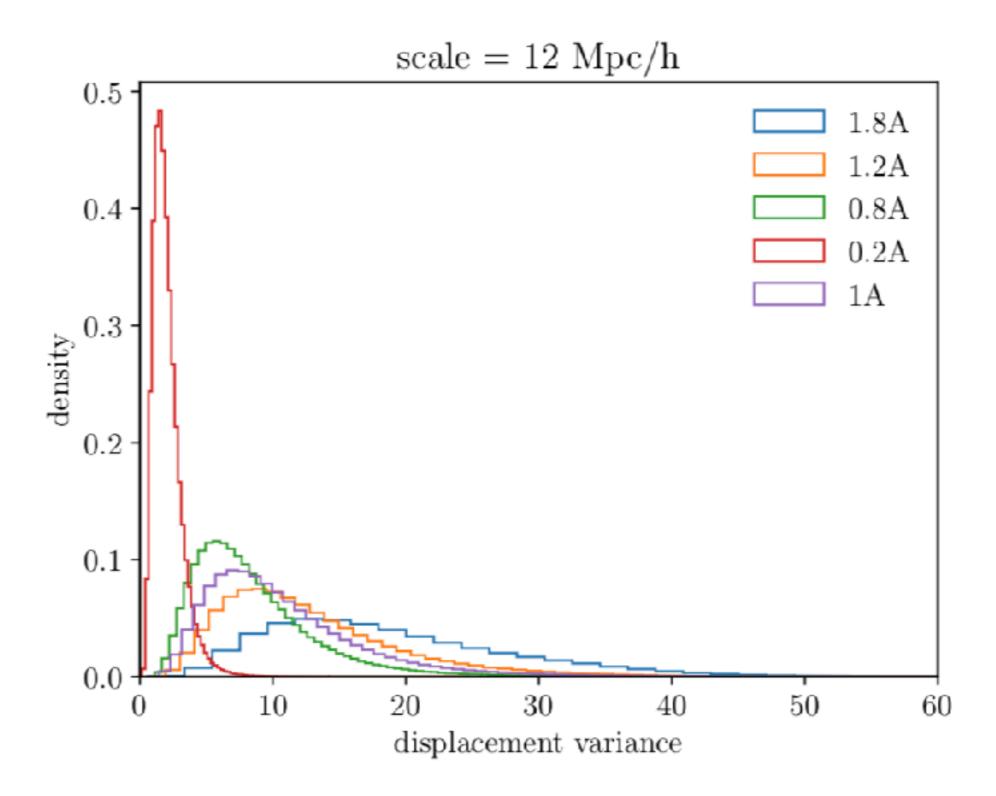


(a) Results from the density field

Why?

- Is it possible that the model is generalizing rules from the training set that can deal with cosmological inputs with different parameter sets?
- Or maybe the model has seen these parameter sets?

Possible reason?



Conclusion

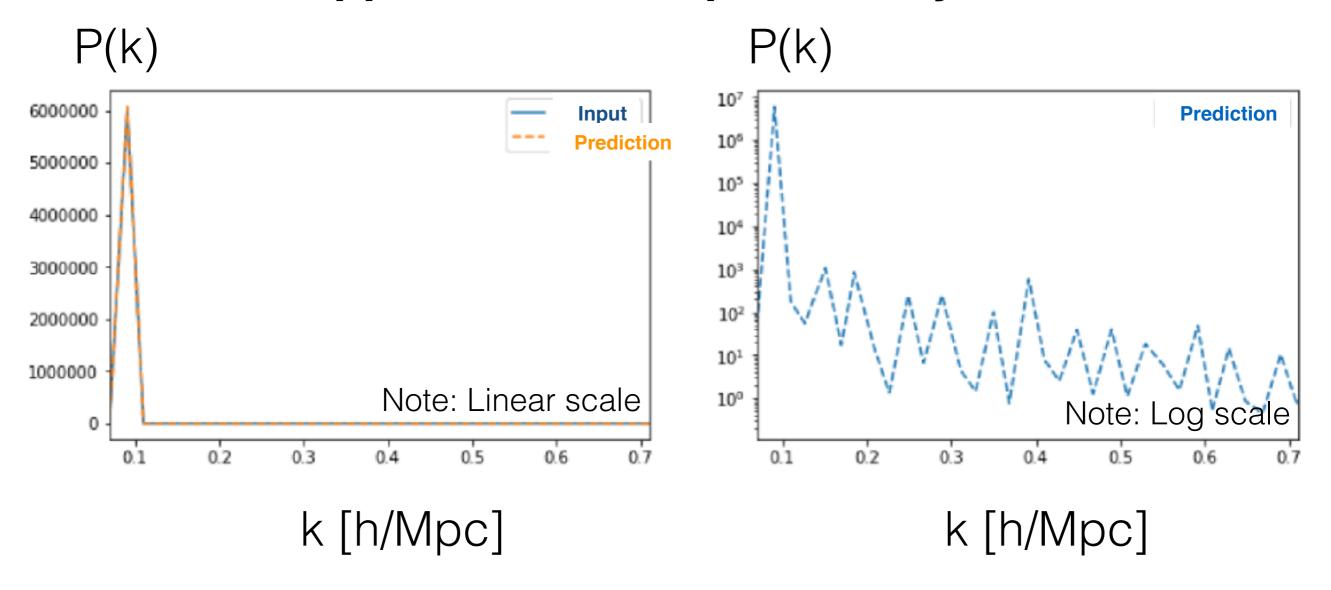
- First foray into learning cosmological parameters from LSS simulations
- First foray into unraveling the blackbox called Deep Neural Net.
- Predicts N-body like simulations in minutes (*post training).
- Model learn about power at each scales, rotational invariance, phase preservation.
- Does the model generalize and learn real physical laws?
- Or does it generalize from the various "island universes" with different cosmological parameters?

Let's talk about what we expect first

- At large scales: physics are completely linear, and can be fully represented by the analytical inputs, so the large scales should be preserved at the output
- At small scales: physics are not well modeled by linear theory, so we expect that the model predict both small scale power and large scale powers.
- We have predictions from perturbation theory to higher order, but these are not complete, but we hope to use these as guidance/prior. Another interesting question: What is the best way to incorporate intuition / prior knowledge in the network?

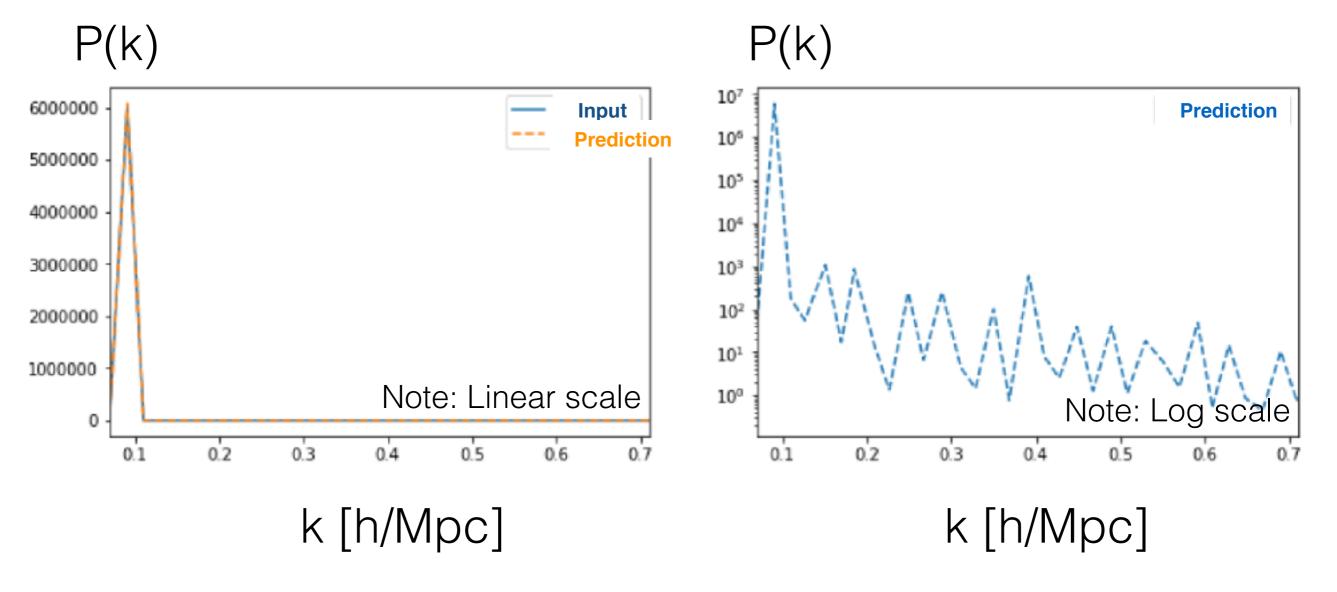
Learning Physics from ML?

What happen if we have power only one scale?

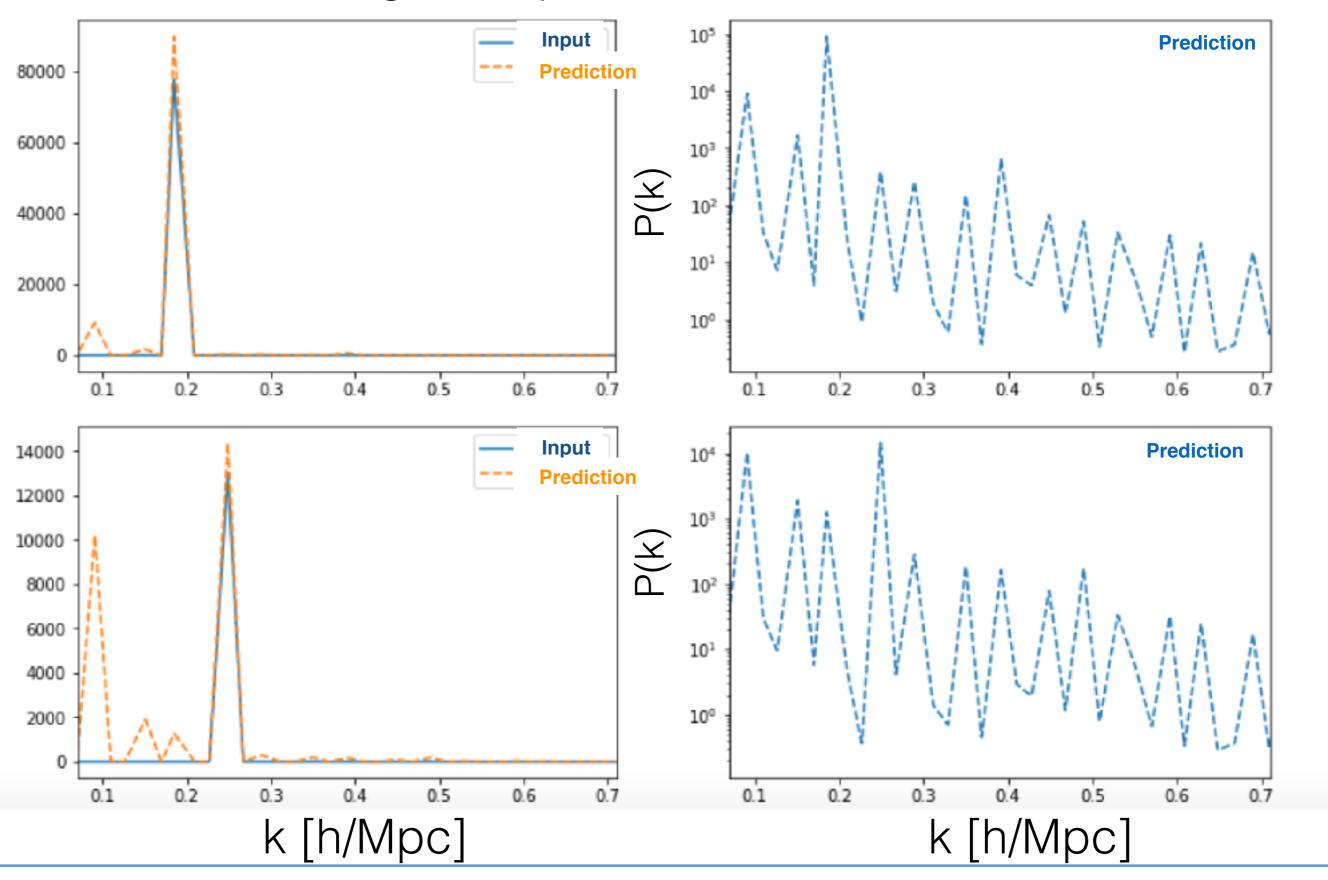


Learning Physics from ML?

Power at one large scale gives power at multiple scales



Moving the input mode to smaller scales.

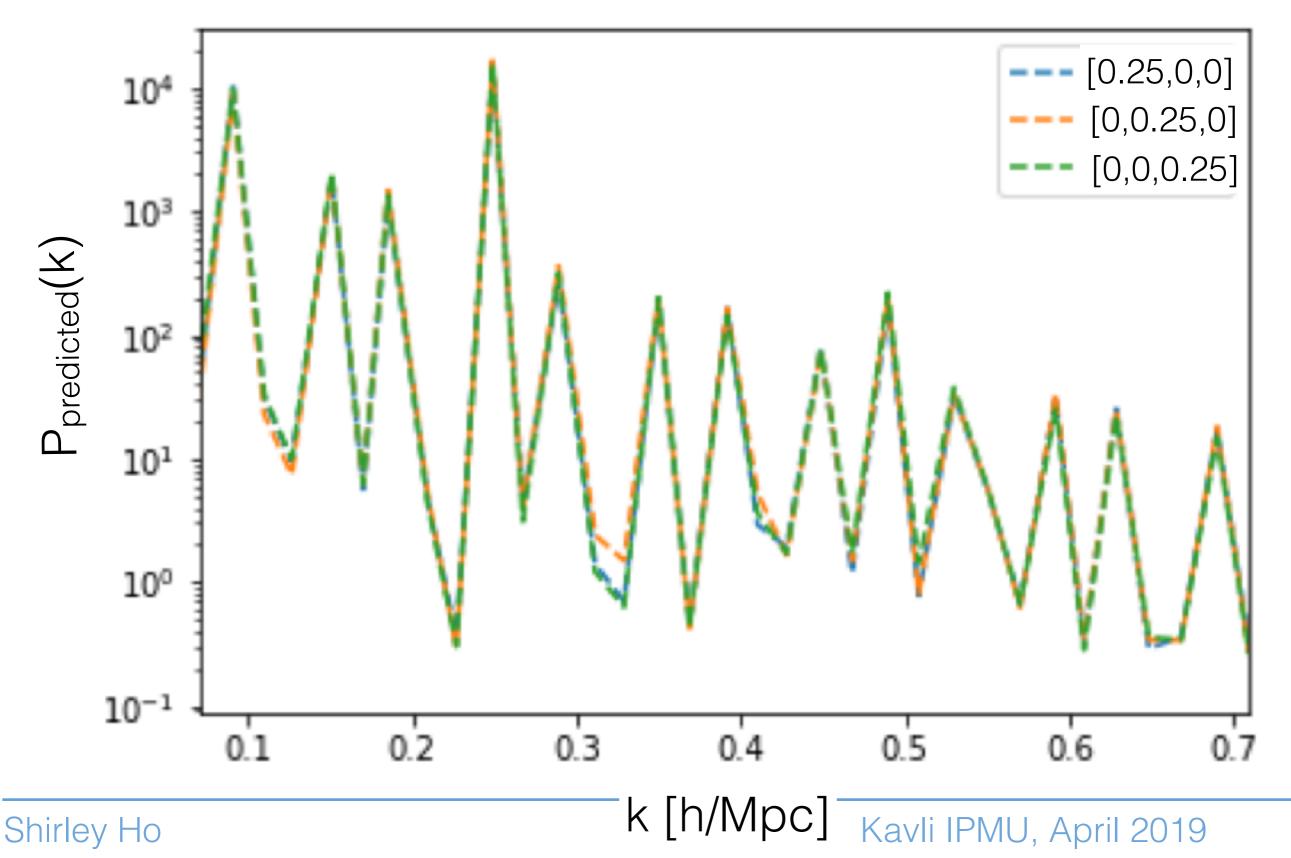


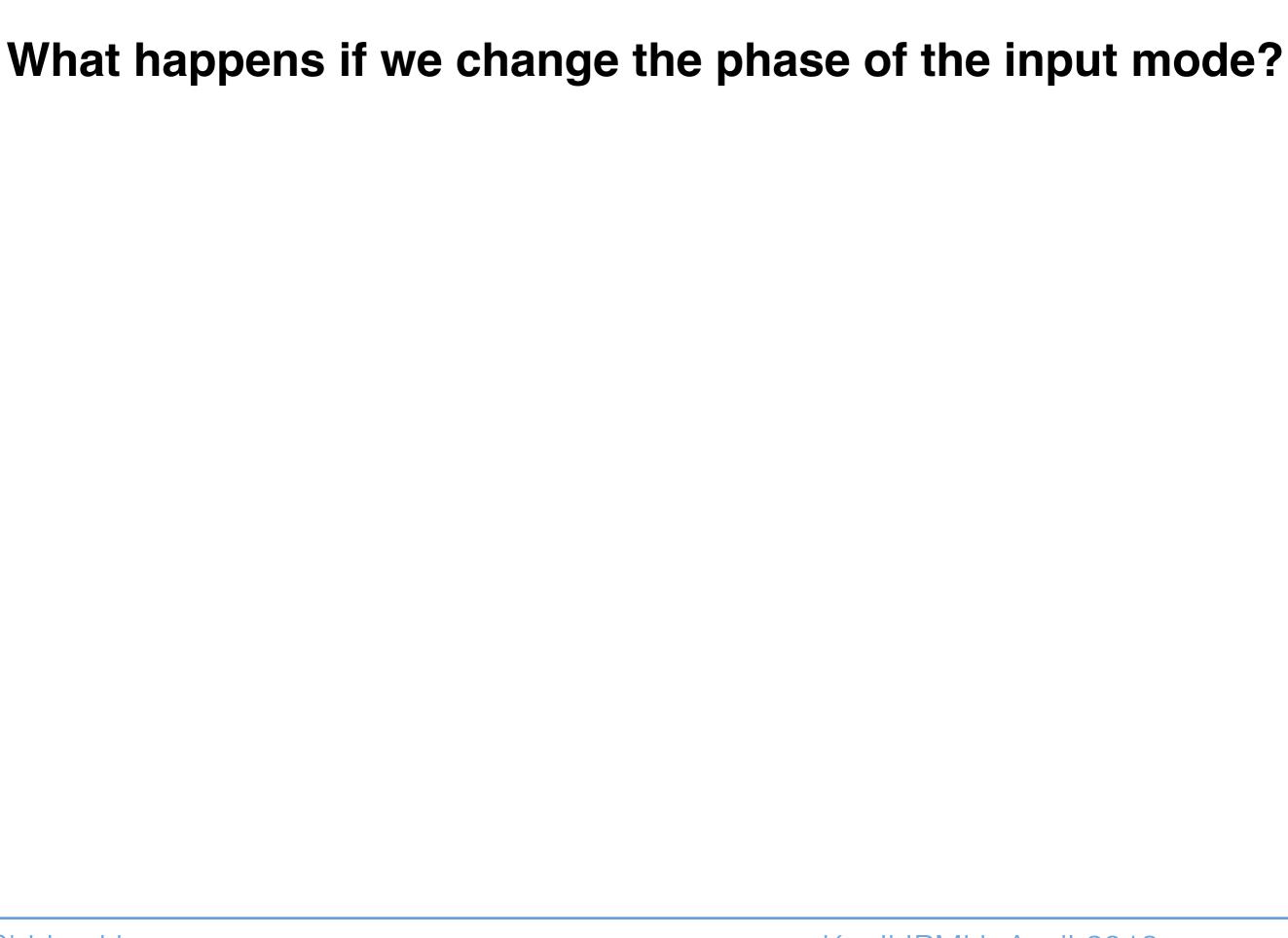
Is Rotational Invariance learnt by the model?

Aka: If I input same power at modes at k_x, k_y, k_z independently they should give the same power

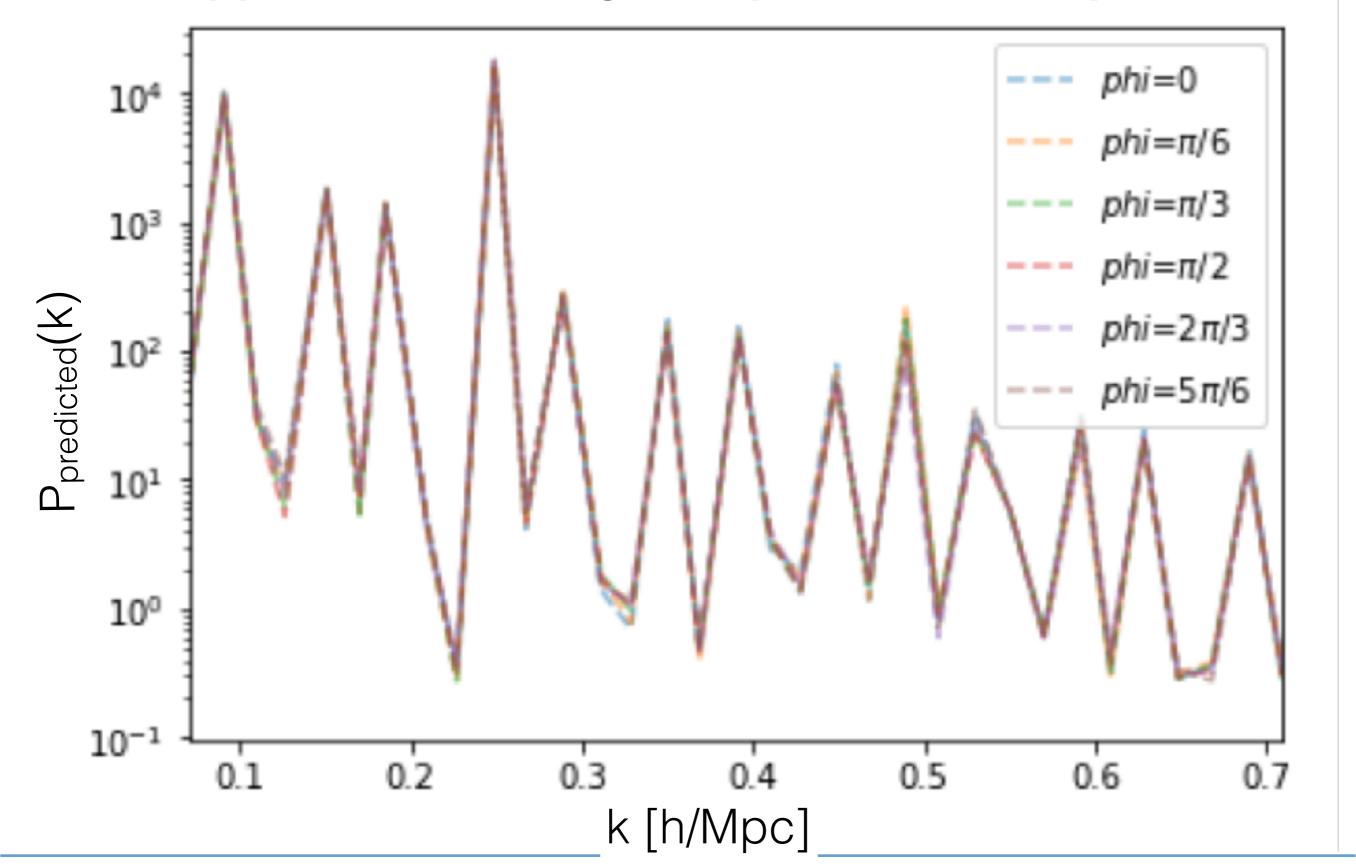
Is Rotational Invariance learnt by the model?

Yes, predicted power is the similar no matter which orientation: rotational invariance is learnt!





What happens if we change the phase of the input mode?



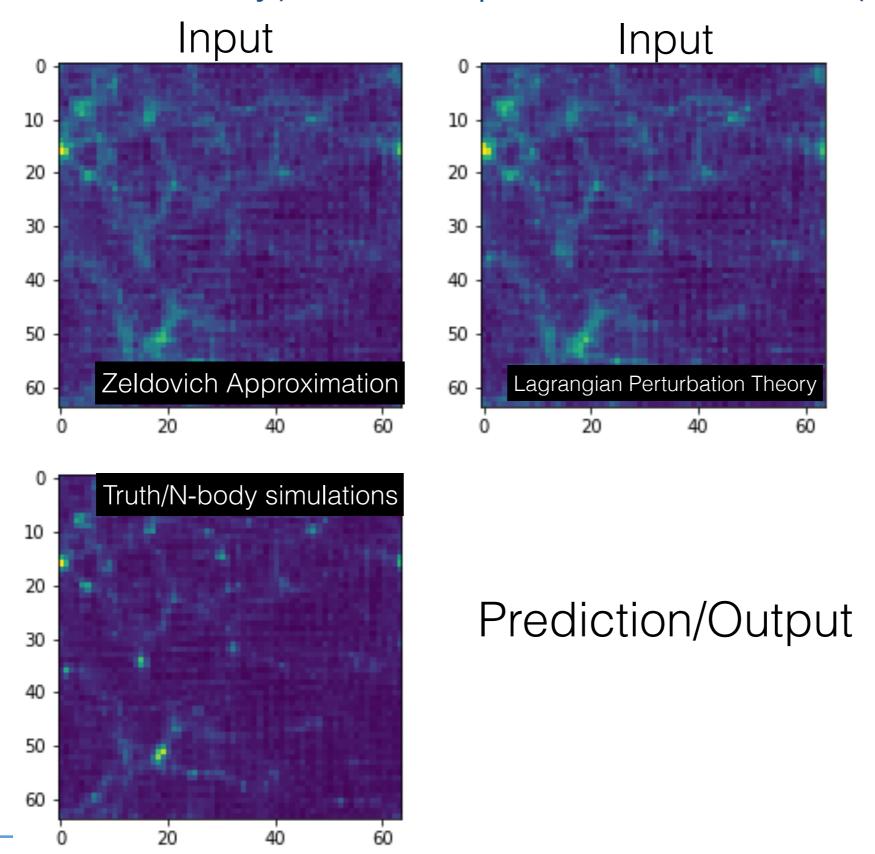
What did the model learn so far?

- power at one single mode gives power at many scales
- rotational invariance is learnt by the model
- power at different phases predicts the same power
- slight excess at large scales that are not expected (possible to fix with different models?)

Looking forward

- Improving the models, and see if the excess power at large scale will go away
- Compare what the model has learnt to classical theory (LPT/2LPT/CLPT/EFT..)
- Discover new physics with Machine Learning!/?
- Combine LSS and CMB [with realism] and learn more about our Universe!

Analytical physics (Zeldovich Approximation/ Lagrangian Perturbation Theory) vs Computer Simulations (N-body)



Analytical physics (Zeldovich Approximation/ Lagrangian Perturbation Theory) vs Computer Simulations (N-body)

