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

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Siyu He (Flatiron/CMU), Yin Li (Berkeley), Yu Feng (Berkeley), Wei Chen (FaceBook), Siamak Ravanbakhsh(UBC), Barnabas Poczos (CMU), Junier Oliver, Jeff Schneider (CMU) Layne Price (Amazon), Sebastian Fromenteau (UNAM) Inverse problem working group meeting

 $12^{\rm h}$





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?





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.

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





Current Cosmology analysis



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Planck Collaboration paper I 2018

Current Cosmology analysis



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

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Kaimin He (Facebook Research, now Microsoft Research Asia) et al. 2016

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



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.).

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.



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

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



Machine Learning model



Analytical approximation of the non-linear evolution of the Universe

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



Machine Learning model



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

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



Machine Learning model



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



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

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



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



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

Benchmark (2LPT) prediction errors

2LPT displacement



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Error

5.00

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



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

Checking the following:

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- the average power-spectrum of 1000 1) 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.



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

Checking the following:

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

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


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

Truth



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

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Projected multipoles of 3 point correlation function





Multipoles generated using nbodykit implementation of 3-point³function fast computation (Hand, Feng et al. 2017; Slepian & Eisenstein 2015)

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Projected multipoles of 3 point correlation function



Fractional residuals are ~10 times better



4.0e-05

3.0e-05

2.0e-05

1.0e-05

0.0e + 00

-1.0e-05

-2.0e-05

-3.0e-05

-4.0e-05

1.2e + 01

1.0e + 00

1.0e-01

1.0e-02

1.0e-03

0.0e+00 -1.0e-03

-1.0e-02

-1.0e-01

-1.0e+00

-1.2e + 01

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 - See He, Ravanbaksh & Ho International Conference for Learning Representations 2018
- Can we interpret the model learnt in Machine Learning?
 - Can we simulate the Universe with Machine Learning -> Yes we can!
- 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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- 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?

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Interrogating the machine learning model I: Simple analytical cases

- 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:

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

From Analytical approximated fields to numerically simulated fields



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What happen if we have power at only one scale?



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What happen if we have power at only one scale?



k [h/Mpc]

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.

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



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



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Simple analytical cases: Two modes

Fourier amplitude of the curl-free Mode coupling of two plane waves displacement field Perpendicular to each other, with same initial plane waves amplitude and wave number as marked by grey diamond. simulation deep learning 10^{0} Chosen to be in linear regime where Lagrangian theory perturbation theory is still valid. $[Mpc/h]^4$ What do we expect from linear theory? $\hat{k} \cdot \Psi$ 10^{-2} The ML model is in good agreement with 10^{-1} According to ML, there are many more modes [h/Mpc]k

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Simple analytical cases: Two modes



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

Simple analytical cases: Two modes



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Simple analytical cases: Two modes

Fourier amplitude of the curl-free displacement field



- Mode coupling of two plane waves
- Perpendicular to each other, with same amplitude and wave number as marked by grey diamond.
- Chosen to be in linear regime where perturbation theory is still valid.
- What do we expect from linear theory?
 - Plane waves stay at initial amplitude
- Generated by their interaction, new modes arise to the right of the initial modes (smaller scale).
 - The ML model is in good agreement with (Lagrangian) theory and simulations.
- According to ML, there are many more modes to the right, with similar amplitude to the simulations. But some of these can be artifacts of the simulations which were also learned?

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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 (see Mallat 2016)
 - 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?

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Interrogating the machine learning model II: Locating the Invariances in the system



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

Interrogating the machine learning model II Is Rotational Invariance learnt by the model?



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Interrogating the machine learning model II Is Rotational Invariance learnt by the model?



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- What can we check to understand what the network has learned that seems to understand?
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 - ... other suggestions are very welcome :)
- More provocatively: Can machine learning interpolate and generalize from data just like human and find new physical laws?

Locating where the information is coming from



input image



saliency map

- Introducing Saliency map
- Plots the derivative of the output with respect to the input

 $S_c(I) \approx w^T I + b,$ $w = \left. \frac{\partial S_c}{\partial I} \right|_{\mathbf{r}} \, .$

Karen Simonyan, Andrea Veldaldi & Andrew Zisserman 2013





Karen Simonyan, Andrea Veldaldi & Andrew Zisserman 2013







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Can the model extrapolate instead of just interpolate?



Dark matter density parameter = [0.1 - 0.5]

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Can the model extrapolate instead of just interpolate?

UNET Input Slight variant to Residual NN Prediction



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?

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Can the model extrapolate instead of just interpolate?



Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos 2018, arxiv:1811.06533

Can the model extrapolate instead of just interpolate?



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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?



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 ?



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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

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

 $r(k) = \frac{P_{\text{pred}\times\text{true}}(k)}{\sqrt{P_{\text{pred}}(k)P_{\text{true}}(k)}}$

Dashed Line -> (2LPT) Theoretical predictions

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(a) Results from the density field

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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.

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Kaimin He (Facebook Research) et al. 2016

28.2



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Kaimin He (Facebook Research) et al. 2016





ResNet's object detection result on Common Object in Context

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Kaimin He (Facebook Research, now Microsoft Research Asia) et al. 2016

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.

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



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Movie Credit: Andrea Klein, Junier Oliver, Hy Trac

Predicting from Zeldovich Approximation fields to Fast-PM simulated fields Training



UNET Slight variant to Residual NN



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

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Predicting from Zeldovich Approximation fields to Fast-PM simulated fields

UNET Input Slight variant to Residual NN Prediction



Simple simulation

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Density fields quick visual comparison



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

Density field comparisons

Shir



2LPT



Shir



fastPM - 2LPT



Density field comparisons

fastPM



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

Density field comparisons

Shir

fastPM





Density field comparisons

Shir



Density field comparisons



2LPT

Truth/Fast-PM simulations

fast PM - 2LPT fast PM - U-Net



Predictions

2

0

Displacement field comparisons



Checking the following:

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

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

e power-
b, and
elation

$$E = 10^3$$

 10^2
 $2LPT$ Example approximation schere
 $U.Net$ Prediction
 $Truth/FastPM sims$
 $T(k) = \frac{P_{\text{pred}}(k)}{P_{\text{true}}(k)}$
 $r(k) = \frac{P_{\text{pred}}(k)}{\sqrt{P_{\text{pred}}(k)P_{\text{true}}(k)}}$
 $q = 10^{-1}$
 (a) Results from the density field

 10^{4}

density

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:

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

Predicting from Zeldovich Approximation fields to Fast-PM simulated fields

UNET Input Slight variant to Residual NN Prediction



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Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



at one scale as input

Shirley Ho Preliminary results from: Siy

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.

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Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



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Is Rotational Invariance learnt by the model?

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



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Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



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



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Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

Predicting from Zeldovich Approximation fields to Fast-PM simulated fields



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Possible reason ?



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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?



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Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

Learning Physics from ML?

Power at one large scale gives power at multiple scales



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

Moving the input mode to smaller scales.



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

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

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Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

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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 happens if we change the phase of the input mode?



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

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 12^h about our Universe!

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



60

40

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60

20

Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos

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



Preliminary results from: Siyu He, Yin Li, Yu Feng, S.H., Siamak Ravanbaksh, Barnabas Poczos