Machine Learning in Astrophysics

Machine Learning for Physics; Physics for Machine Learning

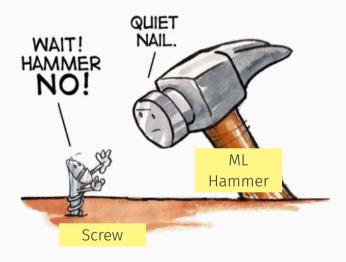
Jason D. McEwen

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Mullard Space Science Laboratory (MSSL), University College London (UCL)

Alan Turing Institute, Space Science Interest Group seminar September 2023

The machine learning hammer



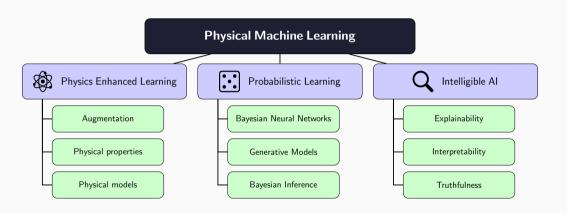
The machine learning cog



Merging paradigms



Outline

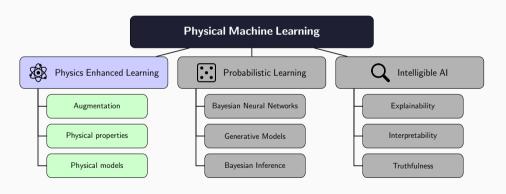


Physics Enhanced Learning

Physics Enhanced Learning

Embed physical understanding of the world into machine learning models.

(See review by Karniadakis et al. 2021.)





Apply **physical transformations** that data known to satisfy to augment training data \rightsquigarrow ML model **learns physics through training**.



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➤ Common to augment image data-set with rotations, flips, shifts, scales, contrast, ...





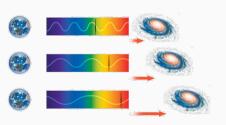


Image augmentation



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➤ Redshift augmentation of supernovae observations (Boone 2019, Alves et al. 2022, 2023)



Redshift augmentation



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⊳ Data efficiency suffers: data "used" to learn physics, rather than problem.

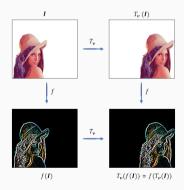


Encode physical properties of the world into ML models (e.g. geometry, symmetries, conservation laws) → **Physics embedded in architecture** of ML model.



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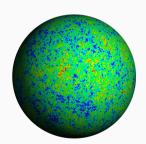
➤ Key factor CNNs so successful is due to encoding translational equivariance.





Encode physical properties of the world into ML models (e.g. geometry, symmetries, conservation laws) → Physics embedded in architecture of ML model.

 Geometric deep learning on the sphere (Cobb et al. 2021; McEwen et al. 2022; Ocampo, Price & McEwen 2023)



CMB observed on the celestial sphere



Encode physical properties of the world into ML models (e.g. geometry, symmetries, conservation laws) → Physics embedded in architecture of ML model.

➤ Equivariant machine learning, structured like classical physics (Villar et al. 2021)

```
 \begin{aligned} & \text{Orthogonal} & \text{O}(d) = \{Q \in \mathbb{R}^{d \times d} : Q^\top Q = Q \, Q^\top = I_d\}, \\ & \text{Rotation} & \text{SO}(d) = \{Q \in \mathbb{R}^{d \times d} : Q^\top Q = Q \, Q^\top = I_d\}, \ \det(Q) = 1\} \\ & \text{Translation} & \text{T}(d) = \{w \in \mathbb{R}^d\} \\ & \text{Euclidean} & \text{E}(d) = \text{T}(d) \rtimes \text{O}(d) \\ & \text{Lorentz} & \text{O}(1,d) = \{Q \in \mathbb{R}^{(d+1) \times (d+1)} : Q^\top \Lambda \, Q = \Lambda, \, \Lambda = \operatorname{diag}([1,-1,\ldots,-1])\} \\ & \text{Poincaré} & \text{IO}(1,d) = \text{T}(d+1) \rtimes \text{O}(1,d) \\ & \text{Permutation} & S_n = \{\sigma : |n| \to |n| \text{ bircitive function}\} \end{aligned}
```

Groups considered



Encode physical properties of the world into ML models (e.g. geometry, symmetries, conservation laws) → **Physics embedded in architecture** of ML model.



- ▷ Highly computationally demanding.
- ▷ Always required?



Encode physical properties of the world into ML models (e.g. geometry, symmetries, conservation laws) \rightarrow Physics embedded in architecture of ML model.



- Highly computationally demanding.Always required?



- Develop efficient algorithms (e.g. Ocampo, Price & McEwen 2023).
- ▶ Inductive biases not enforced.

Encode physical models of world into ML models:



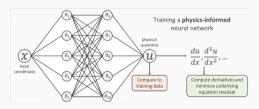
- 1. Encode dynamics (differential equations) via loss functions (PINNs).
- 2. Embed full (differentiable) physical models inside ML model.

→ Physics learned in training and embedded in model.

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- 1. Encode dynamics (differential equations) via loss functions (PINNs).
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- Physics informed neural networks (PINNs) encode differentiable equations (e.g. boundary conditions) in loss.



PINNs

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▷ Differentiable physical models

- Radio interferometric telescope (Mars et al. 2023, in prep.)
- ► Optical PSF (Liaudat *et al.* 2023)
- ► JAX-Cosmo (Campagne et al. 2023)



SKA (artist impression)

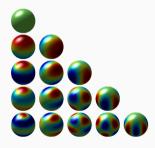
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▷ Differentiable mathematical methods

- ▶ Fourier transforms
- Spherical harmonic transforms (s2fft; Price & McEwen, in prep.)
- ► Spherical wavelet transforms (s2wav; Price et al. in prep.)
- ➤ Spherical scattering transforms (Mousset, Price, Allys, McEwen, in prep.)



Spherical harmonics

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- ▶ PINNs only capture limited dynamics via loss.
- ⊳ Full physical models requires differentiable programming frameworks.

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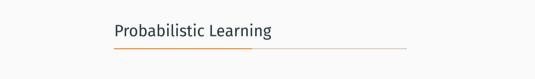
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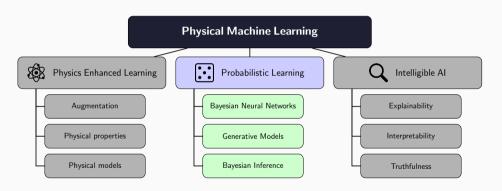
- ▷ Capture full physics with differentiable models!
- ▷ Emulators also provide differentiability (e.g. CosmoPower; Spurio Mancini et al. 2021).
- ▶ Write new differentiable codes (e.g. s2fft; Price & McEwen, in prep.).



Probabilistic Learning

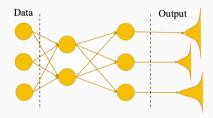
Embed a probabilistic representation of data, models and/or outputs.

(See Murray 2022.)





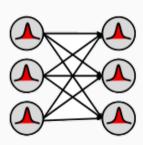
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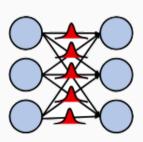
➤ MC Dropout (Gal & Ghahramani 2016): drop nodes probabilistically to sample an ensemble of networks.





Bayesian neural networks incorporate **probabilistic representation** to quantify **uncertainty of outputs** (idea pioneered by MacKay 1992).

▷ Bayes by Backprop (Blundel et al. 2015): model distribution of weights (by variational inference).





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▶ Probabilistic ML frameworks (e.g. TensorFlow Probability).





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- ▷ Encode epistemic uncertainty of model.
- ▶ But what does the output distribution represent?

▶ Requires careful consideration of training data.



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 ${\color{red} \triangleright} \ \ {\bf Statistical} \ \ {\bf validation} \ \ ({\bf hold} \ \ {\bf that} \ \ {\bf thought...} \ \ {\bf see} \ \ {\bf upcoming} \ \ {\bf Truthfulness} \ \ {\bf section}).$

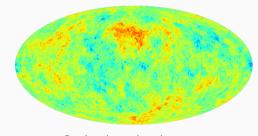


Generative models **learn a prior distribution** from data for sampling and/or evaluating probabilities.



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 ▷ Emulation: sample from learned prior (Perraudin et al. 2020, Allys et al. 2020, Price et al. 2023, Price et al. in prep.)

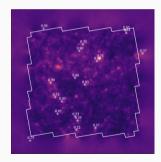


Emulated cosmic string maps (stringgen, Price et al. 2023, Price et al. in prep.)



Generative models **learn a prior distribution** from data for sampling and/or evaluating probabilities.

▶ Integrate learned priors into analysis (Remy et al. 2022, McEwen et al. 2023)



Learn convergence field prior (Remy *et al.* 2022)



Generative models **learn a prior distribution** from data for sampling and/or evaluating probabilities.



- ▷ Availability and representativeness of training data.
- ▶ Truthfulness, *e.g.* diversity of ML model often lacking.



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- ▶ Public datasets/benchmarks (e.g. BASE, IllustrisTNG, CAMELS, Quijote, CosmoGrid).
- ▶ Meta sampling to recover distribution over manifold (e.g. Price et al. 2023).
- ▶ Truthfulness (hold that thought... see upcoming Truthfulness section).

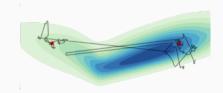


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▶ Enhanced MCMC for parameter estimation (Grabrie *et al.* 2022, Karamanis *et al.* 2022).

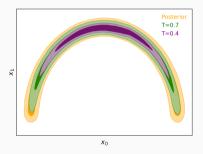


Learned proposal distributions



ML techniques can be integrated into Bayesian frameworks to **enhance accuracy and computational efficiency**, making some approaches accessible that were previously intractable.

⊳ Enhanced Bayesian model selection (harmonic; McEwen et al. 2021, Polanska et al. 2023).

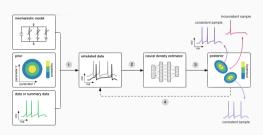


Learned harmonic mean estimator (harmonic)



ML techniques can be integrated into Bayesian frameworks to **enhance accuracy and computational efficiency**, making some approaches accessible that were previously intractable.

- Simulation-based inference (Alsing et al. 2018, Cranmer et al. 2021).
- ▶ Model selection for simulation-based inference (harmonic; Spurio Mancini et al. 2022)

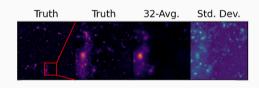


sbi



ML techniques can be integrated into Bayesian frameworks to **enhance accuracy and computational efficiency**, making some approaches accessible that were previously intractable.

▶ Variational inference (Whitney et al. in prep.)



Mass mapping with uncertainties by variational inference



ML techniques can be integrated into Bayesian frameworks to **enhance accuracy and computational efficiency**, making some approaches accessible that were previously intractable.



- ▷ Availability and representativeness of training data.
- ▶ Truthfulness?

Cost of training.



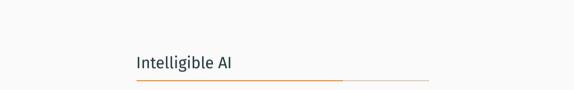
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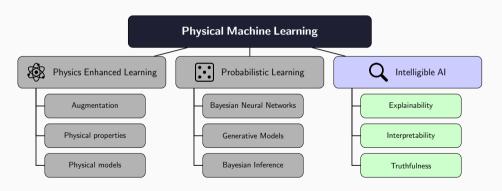
- ▶ Amortized inference (training not repeated for new observations).
- ▶ Integrate in Bayesian framework to provide statistical guarantees.
- ▶ Statistical validation (hold that thought... see upcoming Truthfulness section).



Intelligible AI

Machine learning methods that are able to be understood by humans.

(See Weld & Bansal 2018, Ras et al. 2020.)



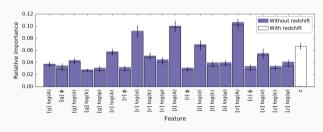


Explainable ML techniques may or may not be interpretable themselves but their outputs can be explained to humans.



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⊳ Feature importances (Lochner et al. 2016)

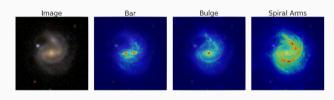


Supernova feature importances



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⊳ Saliency maps (Bhambra et al. 2022)



Galaxy saliency mapping



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Poking the black box: may provide some explanation of outputs but humans still not able to comprehend underlying process.



Interpretable ML models are white boxes that can be understood by humans.



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 Designed models such as scattering and wavelet phase harmonic networks
(Allys et al. 2020, Cheng et al. 2020, McEwen et al. 2022)

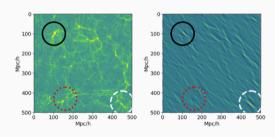


Scattering network (McEwen et al. 2022)



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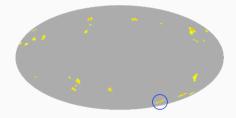


LSS features captured by wavelets (Allys *et al.* 2020)



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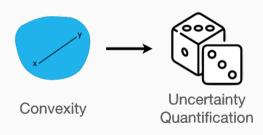


First evidence that CMB cold spot due to supervoid (McEwen *et al.* 2007)



Interpretable ML models are white boxes that can be understood by humans.

▶ Interpretable constraints on ML models,
e.g. convexity
(Liaudat, McEwen et al. in prep.)

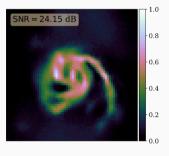


Impose convexity on learned model



Interpretable ML models are white boxes that can be understood by humans.

Deep priors learned from training data (hybrid model-based and data-driven) (Remy et al. 2022, McEwen et al. 2023)



Compute Bayesian evidence for model selection (proxnest, McEwen et al. 2023)



Interpretable ML models are white boxes that can be understood by humans.



- ▷ Designed models limit flexibility.
- ▷ Availability and representativeness of training data.



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- ▷ Designed models limit flexibility.
- ▷ Availability and representativeness of training data.



- ▶ Benefits of designed models often outweigh (minimal) reduced flexibility.
- ▷ Public datasets/benchmarks (e.g. IllustrisTNG, CAMELS, Quijote, CosmoGrid).
- ▶ Transfer learning, self-supervised learning.

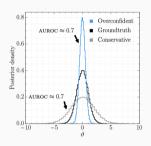


Truthfulness **critical for science** in order for humans to have confidence in results of ML models. Closely coupled with a **meaningful statistical distribution** of outputs.



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 ▶ Validity of statistical distributions (Hermans et al. 2022, Lemos et al. 2023)

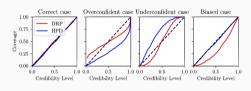


Validity of distribution (Hermans *et al.* 2022)



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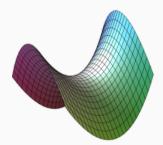


Coverage analysis (Lemos et al. 2023)



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▷ Diversity (avoiding mode-collapse) (Price et al. 2023, Whitney et al. in prep.)



Recover probability distribution over full underlying manifold



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- ▷ Uncertainties not aways meaningful.
- ▷ Diversity of ML model often lacking.



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▷ Integrate in statistical framework to inherit theoretical guarantees.



- ▷ Extensive validation tests (e.g. Hermans et al. 2022, Lemos et al. 2023).
- ▶ Meta sampling to recover distribution over manifold (e.g. Price et al. 2023).
- ▶ Well-posed frameworks (e.g. physics enhanced, probabilistic).

Summary

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