Quantifying uncertainty in ML-based global analyses

Manal Almaeen

Old Dominion University

CENTER for NUCLEAR FEMTOGRAPHY

> Generalized Parton Distributions and Global Analysis workshop June 13, 2023



Neural Networks: training vs testing

Training on your dataset





Testing in reality













Uncertainty in Machine learning:

- Aleatoric
- Epistemic

Uncertainty in physics

- Systematic
- Statistical

Uncertainty in Machine learning:

- Aleatoric (data uncertainty):
- → Uncertainty coming from corrupted data (detector noise).

• Epistemic (model uncertainty):

 Uncertainty coming from imperfect models.

Uncertainty in physics:

• Statistical:

→ Uncertainty that can be statistically determined from input data (std of measurements).

• Systematic:

→ Uncertainty coming from theory or other measurements (not statistical).

Uncertainty in Machine learning:

Uncertainty in physics:

•	Aleatoric	(data	uncertainty):
---	-----------	-------	---------------

→ Uncertainty coming from corrupted data (detector noise).

• Statistical:

→ Uncertainty that can be statistically determined from input data (std of measurements).

• Epistemic (model uncertainty):

 Uncertainty coming from imperfect models.

• Systematic:

→ Uncertainty coming from theory or other measurements (not statistical).

Uncertainty in Machine learning:

- Aleatoric (data uncertainty):
- → Uncertainty coming from corrupted data (detector noise).

Uncertainty in physics:

• Statistical:

→ Uncertainty that can be statistically determined from input data (std of measurements).

Epistemic (model uncertainty):

 Uncertainty coming from imperfect models.

• Systematic:

→ Uncertainty coming from theory or other measurements (not statistical).

Uncertainty Quantification Methods for Machine Learning



Dropout

- Introduced for regularization.
- Adopted for UQ MC Dropout.
- Enabling Dropout during inference



Deep Ensembles

• Training the same architecture several times with different initializations.



Bayesian Neural Network

 NN with the weights of the layers form a probability distribution.

Figure source: Cabiscol, J.A. (2019). Understanding Uncertainty in Bayesian Neural Networks.

Quantifying the Uncertainty of DVCS Cross Sections

UQ on predicting the cross sections

from the kinematics using:

- → Deep Ensembles
- → Dropout





Quantifying the Uncertainty of the CFFs

CFFs $\Re e \mathcal{H}$ CFFs $\Im m \mathcal{H}$ $|\mathbf{X} - \mathbf{\hat{X}}||$ $\Re e \mathcal{H}$ $\Re e \mathcal{E}$ $\Im m \mathcal{H}$ $\Phi(\cdot)$ SmE $\Psi(\cdot)$ $\Re e \mathcal{E}$ $\Re e \widetilde{\mathcal{H}}$ $\Im m \mathcal{E}$ Forward Mapper ckward $\Im m \mathcal{H}$ Mapper $\Re e \widetilde{\mathcal{H}}$ $\Re e \widetilde{\mathcal{E}}$ $\Im m \widetilde{\mathcal{H}}$ $\Im m \widetilde{\mathcal{E}}$ $\Re e \widetilde{\mathcal{E}}$ V $\Im m \widetilde{\mathcal{E}}$ x_{Bi} Q^2

C-VAIM architecture for extracting CFFs.



 $X_{Bj} = 0.343, t = -0.172, Q^2 = 1.82, E_b = 5.75$









How can we reduce the model uncertainty?

- Collecting sufficient data for modeling is challenging.
- AL can reduce the number of training samples.
- AL is basically categorized into two types:
 - Population based AL.
 - Pool based AL.

G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}



1st level

G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}



1st level

G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}



1st level

G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}



1st level

2nd level

G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}



1st level

2nd level













→ Applied to extracting the parton distribution function (PDF) parameters from the cross sections

G1 ={ α_u = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}





G1 ={
$$\alpha_u$$
 = 0.5, β_u = 2.5, α_d = 0.1, β_d = 3.0}

→ Applied to extracting the parton distribution function (PDF) parameters from the cross sections

Reconstructed cross sections





Summary

- Uncertainty quantification methods: Dropout, Deep Ensembles and BNNs.
- > UQ on the DVCS cross sections
- > UQ on the CFFs
- > Reducing the model uncertainty: Active Learning

Acknowledgement

DVCS + CFFs



Yaohang Li



Simonetta Liuti, Joshua Hoskins, Jake Grigsby.





Huey-Wen Lin

Active Learning



Nobuo Sato, W. Melnitchouk, Yasir Alanazi

References

- 1. Gawlikowski, J., Tassi, C.R., Ali, M., Lee, J., Humt, M., Feng, J., Kruspe, A.M., Triebel, R., Jung, P., Roscher, R., Shahzad, M., Yang, W., Bamler, R., & Zhu, X. (2021). A Survey of Uncertainty in Deep Neural Networks. *ArXiv, abs/2107.03342*.
- 2. Caldeira, J. o., & Nord, B. (2020). Deeply uncertain: comparing methods of uncertainty quantification in deep learning algorithms. *Machine Learning: Science and Technology*, *2*(1), 015002. doi:10.1088/2632-2153/aba6f3.
- 3. M. Almaeen, Y. Alanazi, N. Sato, W. Melnitchouk, M. P. Kuchera and Y. Li, "Variational Autoencoder Inverse Mapper: An End-to-End Deep Learning Framework for Inverse Problems," *2021 International Joint Conference on Neural Networks (IJCNN)*, Shenzhen, China, 2021, pp. 1-8, doi: 10.1109/IJCNN52387.2021.9534012.
- 4. Almaeen, M., Grigsby, J., Hoskins, J., Kriesten, B., Li, Y., Lin, H.-W., & Liuti, S. (2022). Benchmarks for a Global Extraction of Information from Deeply Virtual Exclusive Scattering. *arXiv* [Hep-Ph]. Retrieved from http://arxiv.org/abs/2207/10766.