Emulators for Bayesian Inference in Chiral EFT

Dick Furnstahl LENPIC Meeting, August 2022



The Ohio State University

References:







https://nuclei.mps.ohio-state.edu/



https://bandframework.github.io/





What would we like to use Bayesian inference for?

In order of complexity . . .



1. Forward UQ (e.g., propagate errors using already-sampled posteriors)



2. Inverse UQ (e.g., parameter estimation including theory errors)



3. Experimental Design (guide to experiment: which data are most likely to provide the largest information gain; both theory uncertainty *and* the expected pattern of experimental errors must be considered)

Barrier to using Bayesian methods: Computational cost

Calculating Bayesian pdfs and expectation values can be prohibitively costly for expensive likelihood. What can we do to mitigate the cost?

→ 1. Use conjugate priors: for some likelihoods, posterior pdf is in same family as prior pdf → analytical updating of posterior.
 Example: the EFT truncation variance (used in LENPIC papers):

$$\underbrace{\mathrm{pr}(\bar{c}^2|\{c_n\})}_{\sim\chi^{-2}(\nu,\tau^2)} \propto \underbrace{\mathrm{pr}(\{c_n\}|\bar{c}^2)}_{\sim\mathcal{N}(0,\bar{c}^2)} \underbrace{\mathrm{pr}(\bar{c}^2)}_{\chi^{-2}(\nu_0,\tau_0^2)} \longleftarrow \underbrace{\nu = \nu_0 + n_c}_{\nu\tau^2 = \nu_0\tau_0^2 + \nu_0\tau_0^2}$$



- 2. Gaussian approximation (data >> model complexity)
- 3. Variational Bayesian Inference or VBI (approximate the posterior)
- → 4. Sample with Markov chain Monte Carlo (MCMC) using an *emulator* → Make a computer model of your calculation
 - Gaussian process model emulators [e.g., learn your residuals]
 - Eigenvector continuation (EC) and extensions [König et al., PLB 810, 135814 (2020)]

See also Witala et al., arXiv:2103.13237

Eigenvector continuation emulators for few-nucleon observables

Basic idea: a small # of ground-state eigenvectors from a selection of parameter sets is an extremely effective variational basis for other parameter sets. **Characteristics:** fast and accurate!





Rigorous constraints on three-nucleon forces in chiral effective field theory from fast and accurate calculations of few-body observables

S. Wesolowski, I. Svensson, A. Ekström, C. Forssén, rjf, J. A. Melendez, and D. R. Phillips



BUQEYE Collaboration

Notebook with all figures at https://buqeye.github.io **Original title:** Fast & rigorous constraints on chiral three-nucleon forces from few-body observables arXiv:<u>2104.04441</u> PRC **104**, 064001 (2021)



Fast: uses eigenvector continuation emulators for observables

Rigorous: statistical best practices for parameter estimation

Chiral 3N forces: estimate constraints on c_D and c_E

Few-body observables (cf. other possibilities):

³H ground-state energy; ³H β-decay half-life; ⁴He ground-state energy; ⁴He charge radius

(almost) Full Bayesian approach to constraining parameters



Posteriors from "Fast & Rigorous" (arXiv:2104.04441)

Sample pdf with MCMC over 11 NN LECs + c_D , $c_E + Q$, $\overline{c^2} \rightarrow$ marginalize (integrate out) what you are not considering

EC emulators for NN and 3N scattering

- EC extended to 2-body scattering by rjf et al., <u>PLB (2020)</u> using the Kohn variational principle.
- Method improved by Drischler et al., <u>PLB (2021)</u> (e.g., mitigate Kohn anomalies).
- Two-body emulation w/o wfs by Melendez et al., <u>PLB (2021)</u> (Newton variational method).

What about 3-body scattering emulators?
Most useful for Bayesian χEFT LEC estimation.
→ Xilin Zhang proof of principle w/KVP (2022).

and Krakow group for Faddeev emulator, EPJA 57 (2021).

Eigenvector continuation (EC) for bound states

Affine deve ender

$$\widehat{H}(\boldsymbol{\theta}) = \widehat{T} + \widehat{V}(\boldsymbol{\theta}) = \widehat{T} + \sum_{a} \theta^{(a)} \mathcal{O}^{(a)} \text{ with LECs } \boldsymbol{\theta} = \{\theta^{(a)}\} \qquad \text{(could be chiral EFT or AV18 or ...)}$$

Ground-state variational:
$$\delta \left[\langle \psi_{\text{trial}} | \hat{H}(\boldsymbol{\theta}) | \psi_{\text{trial}} \rangle - \lambda \left(\langle \psi_{\text{trial}} | \psi_{\text{trial}} \rangle - 1 \right) \right] = 0$$

EC: $|\psi_{\text{trial}} \rangle = \sum_{i=1}^{N} c_i |\psi_{\text{gs}}(\boldsymbol{\theta}_i) \rangle \implies \text{gen. eig. problem: } \lambda_{\min} \approx E_{\text{gs}}, \ \{c_i\} \rightarrow |\psi_{\text{gs}}(\boldsymbol{\theta}) \rangle$

- Use regularization to deal with ill-conditioning of norm matrix
- EC works for local or non-local potentials, r-space or k-space, many body

Eigenvector continuation (EC) for scattering

 $\widehat{H}(\boldsymbol{\theta}) = \widehat{T} + \widehat{V}(\boldsymbol{\theta}) = \widehat{T} + \sum_{a} \theta^{(a)} \mathcal{O}^{(a)} \text{ with LECs } \boldsymbol{\theta} = \{\theta^{(a)}\}$ Affine dependence (here chiral) K matrix: $k_{\ell}(E) = \tan \delta_{\ell}(E)$ [cf. $s_{\ell}(E) = e^{2i\delta_{\ell}(E)}$] Take $\ell = 0$ here, $p \equiv \sqrt{2\mu E}$

Kohn:
$$\delta\left[\frac{[k_0(E)]_{\text{trial}}}{p} - \frac{2\mu}{\hbar^2} \langle \psi_{\text{trial}} | \hat{H}(\boldsymbol{\theta}) - E | \psi_{\text{trial}} \rangle\right] = 0$$
 with $|\psi_{\text{trial}} \rangle \xrightarrow[r \to \infty]{} \frac{1}{p} \sin(pr) + \frac{k_0(E)}{p} \cos(pr)$

Xilin Zhang

Alberto Garcia

Patrick Millican

Eigenvector continuation (EC) for scattering

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Could be chiral EFT or AV18 or ...
K matrix: $k_{\ell}(E) = \tan \delta_{\ell}(E)$ [cf. $s_{\ell}(E) = e^{2i\delta_{\ell}(E)}$] Take $\ell = 0$ here, $p \equiv \sqrt{2\mu E}$

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EC:
$$|\psi_{\text{trial}}\rangle = \sum_{i=1}^{N} c_i |\psi_E(\boldsymbol{\theta}_i)\rangle \implies c_i = \sum_j (\Delta \widetilde{U})_{ij}^{-1} ([k_0/p]_j - \lambda) \text{ and } \lambda = \frac{\sum_{ij} (\Delta \widetilde{U})_{ij}^{-1} ([k_0/p]_j - 1)}{\sum_{ij} (\Delta \widetilde{U})_{ij}^{-1}}$$

with $\Delta \widetilde{U}_{ij}(E) \equiv \frac{2\mu}{\hbar^2} \langle \psi_E(\boldsymbol{\theta}_i) | 2\widehat{V}(\boldsymbol{\theta}) - \widehat{V}(\boldsymbol{\theta}_i) - \widehat{V}(\boldsymbol{\theta}_j) | \psi_E(\boldsymbol{\theta}_j) \rangle \quad \leftarrow \text{Coulomb cancels!}$

- Stationary functional for $k_{l}(E)$ but not an upper (or lower bound) \rightarrow still works!
- Use nugget regularization to deal with ill-conditioning and/or mix boundary conditions
- EC works for local or non-local potentials, r-space or k-space, complex potentials, 3-body
- More recent: also works for complex *E* and extrapolating in *E* (Xilin Zhang)

Testing eigenvector continuation (EC) for scattering

Many different model problems tested: square well, + Coulomb, Yamaguchi potential, ... \rightarrow one example: Minnesota potential in ${}^{3}S_{1}$ channel (other plots available with notebooks)

$$V_{3}_{S_{1}}(r) = V_{0R} e^{-\kappa_{R}r^{2}} + V_{0t} e^{-\kappa_{t}r^{2}} \text{ with } \kappa_{R} = 1.487 \text{ fm}^{-2}\kappa_{t} = 0.639 \text{ fm}^{-2} \text{ (fixed)}$$

$$\theta = \{V_{0R}, V_{0t}\} \xrightarrow[\text{physical}]{} \{200 \text{ MeV}, -178 \text{ MeV}\}$$

$$\stackrel{\text{assi channel}}{= 1.40} \xrightarrow[\text{physical}]{} \{200 \text{ MeV}, -178 \text{ MeV}\}$$

$$\stackrel{\text{assi channel}}{= 1.40} \xrightarrow[\text{physical}]{} \left(\frac{10^{-5}}{160} + \frac{10^{-5}}{160} + \frac{10^{-5}}{10^{-5}} + \frac{10^{-5}}{10^{-5}}$$

Future: choose basis points by "greedy algorithm"

Emulating the Lippmann-Schwinger (LS) equation

LS equation: $K(\vec{a}) = V(\vec{a}) + V(\vec{a}) G_0(E_q) K(\vec{a}) \rightarrow \{\vec{a}_i\} \rightarrow K_\ell(E_q) = -\tan \delta_\ell(E_q)$ Newton variational principle (NVP): $\tilde{K}(\vec{\beta}) = \sum_{i=1}^{n_t} \beta_i K_i \longrightarrow \mathcal{K}[\tilde{K}] = V + V G_0 \tilde{K} + \tilde{K} G_0 V - \tilde{K} G_0 \tilde{K} + \tilde{K} G_0 V G_0 \tilde{K}$ $\mathcal{K}[K_{\text{exact}} + \delta K] = K_{\text{exact}} + (\delta K)^2$

Implementation:

$$\begin{split} \langle \phi' | \mathcal{K}(\vec{a}, \vec{\beta}) | \phi \rangle &= \langle \phi' | V(\vec{a}) | \phi \rangle + \vec{\beta}^T \vec{m}(\vec{a}) - \frac{1}{2} \vec{\beta}^T M(\vec{a}) \vec{\beta} & \text{al., Phys. Lett. B} \\ \frac{d\mathcal{K}}{d\vec{\beta}} &= 0 \implies \langle \phi' | \mathcal{K}(\vec{a}, \vec{\beta}) | \phi \rangle \approx \langle \phi' | V(\vec{a}) | \phi \rangle + \frac{1}{2} \vec{m}^T M^{-1}(\vec{a}) \vec{m} \end{split}$$

I A Molandaz at

NVP emulation: SMS chiral potential

- Emulation of 3S1-3D1 coupled channel
- Basis size of 12 at N^4LO+

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Dealing with
anomalies/singularities:
C. Drischler et al.,
arXiv: 2108.08269 (2021)
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Lett. B 821, 136608 (2021)

In progress: Comparison of emulators for SMS chiral [A. Garcia]

- Observables: Total cross section, differential cross section, A_y for partial waves up to j = 20
- Sampling: randomly chose values in an interval of [-10, 10]; 2 x #LECs pts
- Three different methods compared: NVP and two KVP momentum-space
- Errors: consistent for different cutoffs; vary with method but mostly negligible compared to other uncertainties
- Timing: NVP speed up of > 300x compared to "exact" calculation
- >1000x if mesh size is doubled

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Summary and outlook for EC-style emulators

- General traits of emulators for chiral EFT applications:
 - Based on stationary functionals \rightarrow but do not need to give upper bound
 - Trial functions are "snapshots" \rightarrow wfs, etc. for a collection of parameter sets
 - Fast, because all the expensive calculations (for training) are done "offline"
 - Accurate for both interpolation and extrapolation
 - Applications (so far) to few-body bound-state energies and radii including 3N, transition matrix elements, NN scattering, many-body up to oxygen, ...
- Work in progress for chiral EFT applications:
 - Three-body scattering
 - Active learning of training points
 - Uncertainty quantification
 - Full Bayesian parameter estimation
 - Model mixing of pionless and chiral EFT

Bonus slides

Role of emulators: new workflows (cf. Lu Meng's talk)

From Xilin Zhang, rjf, Fast emulation of quantum three-body scattering, Phys. Rev. C 105, 064004 (2022).

If you can create a fast & accurate[™] emulator for observables, you can bypass the expert knowledge and expensive resources needed for the calculations!

Model reduction methods for nuclear emulators

J. Melendez, C. Drischler, rjf, A. Garcia, X. Zhang, arXiv:2203.05528 -> many great references

Need: to vary parameters for design, control, optimization, UQ.

Exploit: much information in high-fidelity models is superfluous.

Solution: reduced-order model (ROM) → emulator (fast & accurate[™]).

Data driven: interpolate output of high-fidelity model w/o understanding \rightarrow non-intrusive Examples: Gaussian processes; artificial neural network; see also hybrid ML approaches

Model driven: derive reduced-order equations from high-fidelity equations \rightarrow *intrusive* Features: physics-based, respects underlying structure \rightarrow can extrapolate; often uses projection

Setting the stage

Vast range of problems have been attacked with MOR in science and engineering, including heat transfer, fluid dynamics, electronic DFT, ... \rightarrow coupled ode's and pde's (incl. time-dependent and nonlinear); eigenvalue problems; and more! There's likely something out there in the MOR literature analogous to what you do!

Projection-based emulator for solution ψ of $D(\psi; \theta) = 0$ in Ω ; $B(\psi; \theta) = 0$ on Λ D and B are operators (or $H(\theta)|\psi\rangle = E|\psi\rangle$).

Large speed-ups from *offline-online* paradigm if heavy compute resources are offline. \rightarrow move size- ψ operations offline so that emulation varying θ online is efficient. Key: exploit *affine* parameter dependence in operators, e.g., $H(\theta) = \sum_{n} h_n(\theta) H_n$ For non-linear systems and non-affine parameters, use *hyper-reduction* methods.

Projection-based: (i) choose *low-dimensional* rep. of ψ and (ii) write in integral form. For (i): $\tilde{\psi}(\theta) \equiv \sum_{i=1}^{N_b} \beta_i \psi_i = X \vec{\beta}, X \equiv [\psi_1 \psi_2 \cdots \psi_{N_b}]$ with X found offline.

Snapshot approaches: construct X from high-fidelity solutions $\psi_i = \psi(\theta_i)$ at set $\{\theta_i\}$.

Variational and Galerkin emulators by concrete example

Emulator $\rightarrow \psi(\theta) \approx \widetilde{\psi}(\theta) = X \vec{\beta}_*, \quad X \equiv [\psi_1 \, \psi_2 \, \cdots \, \psi_{N_b}]$ find optimal $\vec{\beta}_*$ cheaply online

E.g., Poisson equation with Neumann BCs $\rightarrow [-\nabla^2 \psi = g(\theta)]_{\Omega}$ with $[\frac{\partial \psi}{\partial n} = f(\theta)]_{\Gamma}$

Variational (Ritz)

$$S[\psi] = \int_{\Omega} d\Omega \left(\frac{1}{2}\nabla\psi\cdot\nabla\psi - g\psi\right) - \int_{\Gamma} d\Gamma f\psi$$
$$\implies \delta S = \int_{\Omega} d\Omega \,\delta\psi \left(-\nabla^{2}\psi - g\right) + \int_{\Gamma} d\Gamma \,\delta\psi \left(\frac{\partial\psi}{\partial n} - f\right)$$

If nonlinear or nonaffine \rightarrow hyper-reduction, etc.

Ritz-Galerkin

Weak formulation rather than variational \rightarrow multiply each equation by *test function*

$$\int_{\Omega} d\Omega \,\phi \left(-\nabla^2 \psi - g \right) + \int_{\Gamma} d\Gamma \,\phi \left(\frac{\partial \psi}{\partial n} - f \right) = 0$$
$$\implies \int_{\Omega} d\Omega \left(\nabla \phi \cdot \nabla \psi - g \phi \right) - \int_{\Gamma} d\Gamma \,f \phi = 0$$

Assert holds for $\psi \to \widetilde{\psi} = X \vec{\beta}$ and $\phi = \sum_{i=1}^{N_b} \delta \beta_i \psi_i$ $\delta \beta_i \Big[\int_{\Omega} d\Omega \left(\nabla \psi_i \cdot \nabla \psi_j \beta_j - g \psi_i \right) - \int_{\Gamma} d\Gamma f \psi_i \Big] = 0$

Same result as variational here (but Galerkin is more general). If $\varphi_i \neq \psi_i$, then *Petrov-Galerkin*.

Parametric MOR emulator workflow

Bird's eye view but still for projection-based PMOR only (i.e., not an exhaustive set!)

(1) Sampling across range of parameters θ for N_{sample} candidate snapshots $\rightarrow \{\theta_i\}$

- E.g., space-filling design (like latin hypercube) or center near emulated values.
- Want $N_b \leq N_{sample}$ snapshots; locate wisely based on basis construction method.

(2) Generating a basis X from the snapshots to create. Multiple options, including:

- Proper Orthogonal Decomposition (POD) [cf. PCA] \rightarrow extract most important basis vectors. Compute all N_{sample} snapshots $\psi(\boldsymbol{\theta}_i)$ but keep N_b based on SVD.
- *Greedy algorithm* is an iterative approach: next location θ_i from *fast* estimated emulator error at N_{sample} values and choose value with largest expected error.
- For time-dependent case, sample also in time or frequency. Many options here!

(3) Construct the reduced system. Single basis *X* or multiple bases across θ

- Linear system and affine operators \rightarrow projecting to single basis works well.
- If non-linear or non-affine → hyper-reduction approaches: e.g., empirical interpolation method EIM or DEIM, which finds an affine (separable) expansion.

Some model reduction methods in context

Reduced Basis method (1980) widely used to emulate PDEs in reduced-order approach. Specific choices in MOR framework:

- Parameter set chosen using greedy algorithm (or POD)
- Single basis X constructed from snapshots
- RB model built from global basis projection

Parametric MOR RB method EC

Eigenvector continuation (EC) is a particular implementation of the RB method

- → parametric reduced-order model for an eigenvalue problem (lots of prior art)
 - Global basis constructed with snapshot-based POD approach
 - "Active learning" by Sarkar and Lee adds greedy sampling algorithm for next $\boldsymbol{\theta}_i$

Summary: general features of good reduced-order emulators

- System dependent \rightarrow works best when QOI lies in low-D manifold and operations on ψ can be avoided during online phase
- Relative smoothness of parameter dependence
- Affine parameter dependence (or effective hyper-reduction or other approach)

Thank you!

Extra slides

BAND (Bayesian Analysis of Nuclear Dynamics)

Bayesian Analysis of Nuclear Dynamics

An NSF Cyberinfrastructure for Sustained Scientific Innovation (CSSI) Framework (from 7/2020)

Look to https://bandframework.github.io/ over the coming years!

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Model-mixing example: A. Semposki et al., <u>arXiv:2206.04116</u> Matching expansions of a toy model at small and large coupling, with GP filling the gap. Future: mixing pionless+chiral EFT

Propaganda: Jupyter notebooks for Bayesian UQ

- Jupyter notebooks and Python are great tools for nuclear physics UQ
- E.g., Bayesian methods for EFT and other theory errors (combined with experiment)
 - Many examples from the BUQEYE collaboration [see <u>https://buqeye.github.io/</u>]
- Aspiration: *every* paper should provide a notebook for reproducing figures
- Github repositories with notebooks for learning Bayesian statistics for physics
 - BAYES 2019 (TALENT course): <u>https://nucleartalent.github.io/Bayes2019/</u> [developed by Christian Forssén, rjf, Daniel Phillips]
 - Christian Forssén's course at Chalmers in Jupyter Book format with notebooks: <u>https://physics-chalmers.github.io/tif285/doc/LectureNotes/_build/html/</u>
 - rjf course at Ohio State with notebooks: <u>https://furnstahl.github.io/Physics-8820/</u> [Jupyter Book based on BAYES 2019 and updates by rjf and C. Forssén]

Lexicon for Model Order Reduction (MOR)

Term	Definition or usage
High fidelity	Highly accurate, usually for costly calculation [Full-Order Model (FOM)]
Reduced-order model	General name for an emulator resulting from applying MOR techniques.
Intrusive	Non-intrusive treats FOM as black box; intrusive requires coding.
Offline-online paradigm	Heavy compute done once (offline); cheap to vary parameters (online).
Affine	Parameter dependence factors from operators, e.g., $H(\theta) = \sum_n h_n(\theta) H_n$
Snapshots	High-fidelity calculations at a set of parameters and/or times.
Proper Orthogonal Decomposition (POD)	Generically the term POD is used for PCA-type reduction via SVD. In snapshot context, PCA is applied to reduce/orthogonalize snapshot basis.
Greedy algorithm	Serially find snapshot locations $\boldsymbol{\theta}_i$ at largest expected error (fast approx.).
Reduced basis methods	Or RBMs. Implement snapshot-based projection methods.
Hyper-reduction methods	Approximations to non-linearity or non-affineness (e.g., EIM).