



# High Dimensional Data Theory and applications

A synergy between physics, statistics and economics

## Data life-cycle in particle physics

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Laboratori Nazionali del Gran Sasso - 30/11/23

# Physics vs Metaphysics



Physics focus on measurable quantities.

Large part of metaphysics by the Scholasticists is now modeled by physics

# Particle physics



Cosmogony

- **The matter is the result of the interaction of elementary particles**
- **Discovering the laws modeling the behavior of elementary particles**
- **The applications are all around us**
  - Semiconductors
  - Medicine
  - Cosmology
- **The models are point-to-point**
  - Not necessarily providing the tools to describe complex bodies

# Theory vs reality



- **Theoretical physicists provide plenty of models**
  - Or models with plenty of degree of freedom
- **Experimentalists have to pin the reality to the right model**
  - Building experiments to probe the reality
- **Experiments are getting bigger and bigger**
  - More and more expensive and complicated

# Water - Earth - Fire - Air



- **Elementary particles interact with matter producing measurable quantities**
  - Electrical Charge
  - Change of Temperature
  - Light Emission
- **Sensors are used to detect these quantities → into an electrical signal**
  - Photo-multiplier tube for light
  - Thermistors for temperature

# Detectors

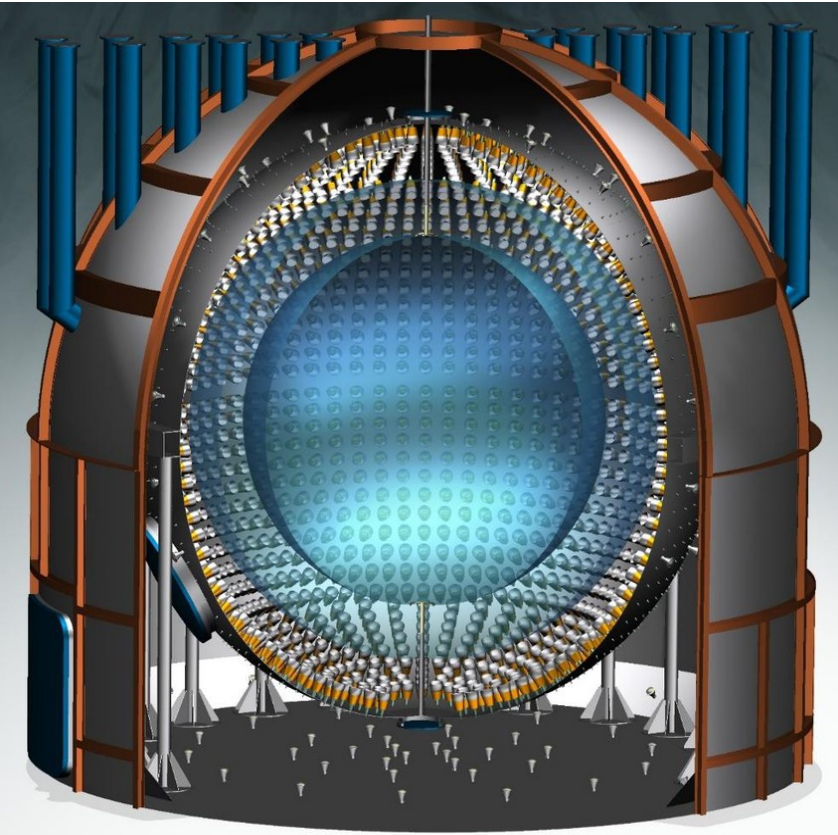


**Demiurge**

- **The detectors are designed to maximize the signal**
- **Using elements having special properties to detect particles/radiation**
  - Scintillators are materials that emit faint light pulses during interaction with particles
- **Using active and passive shielding to reject unwanted events**

# LNGS Experiments



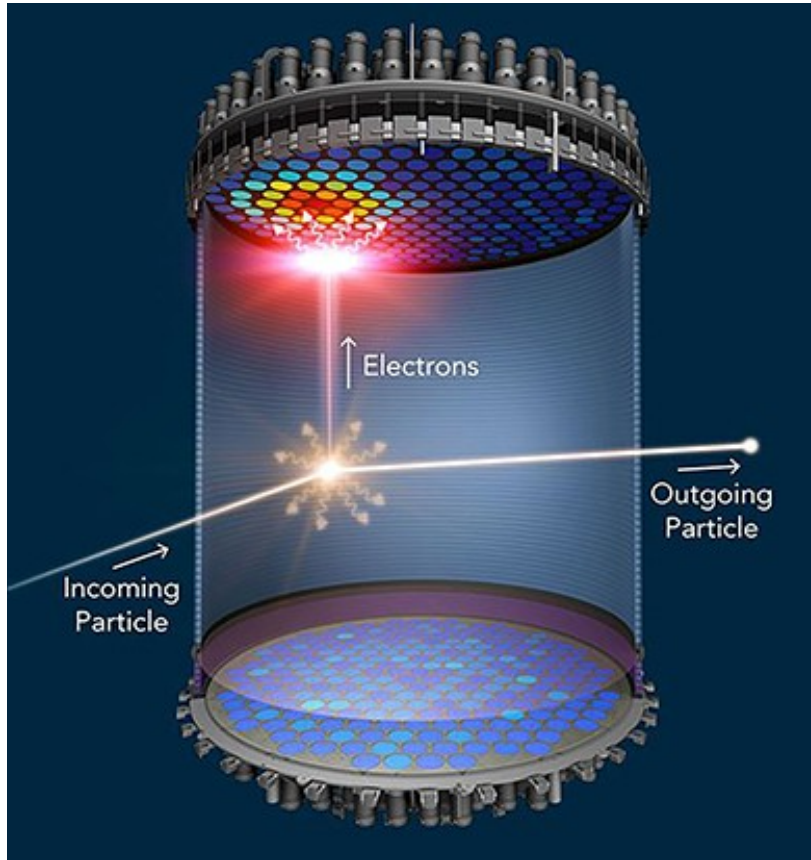


- **Detect neutrinos from the Sun**
- **Low background design**
  - Radio-pure materials
  - Active and passive shielding
- **Reached unprecedented contamination levels**
- **300 tons of liquid scintillators + 2000 photomultiplier tubes**

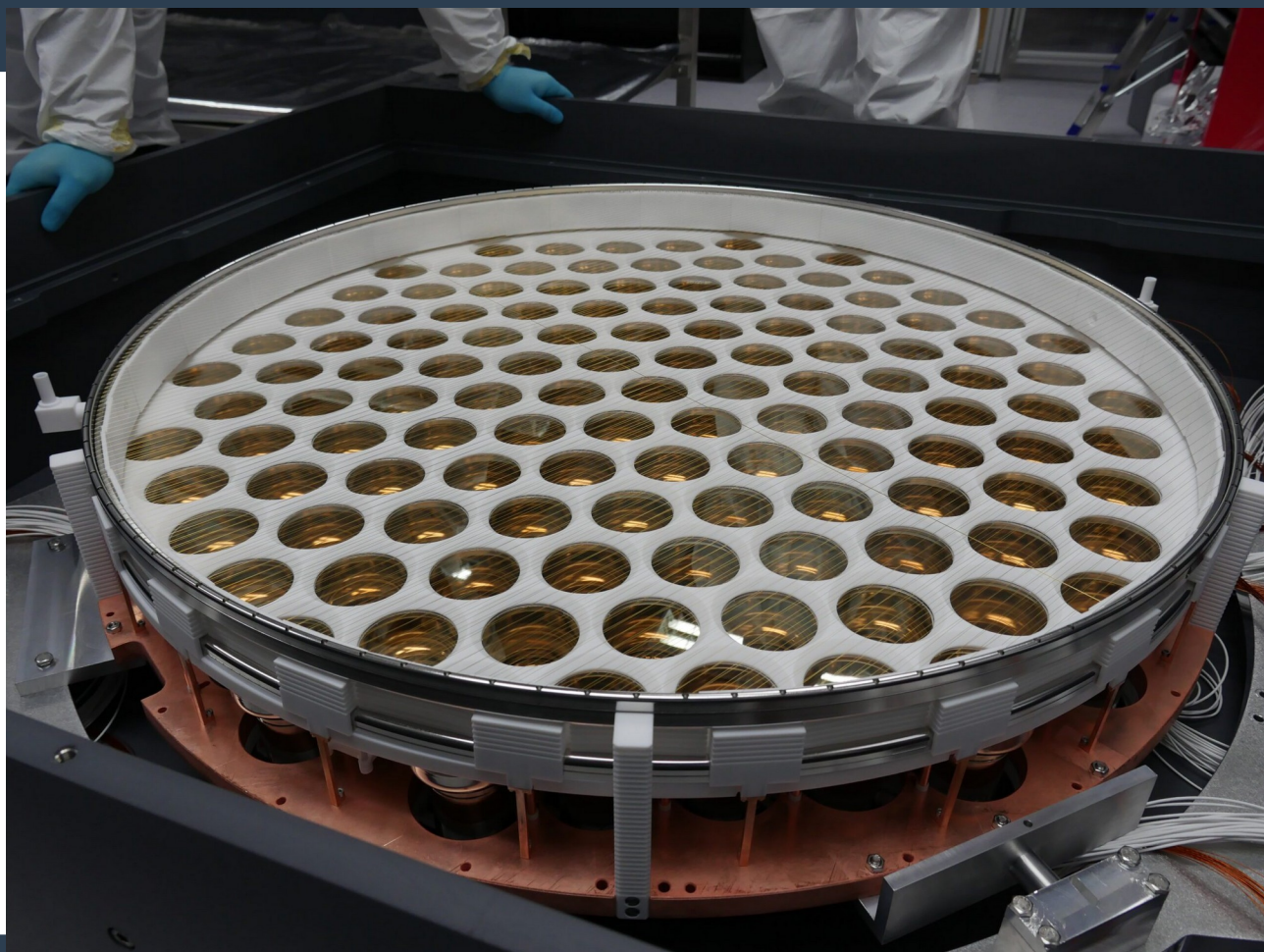


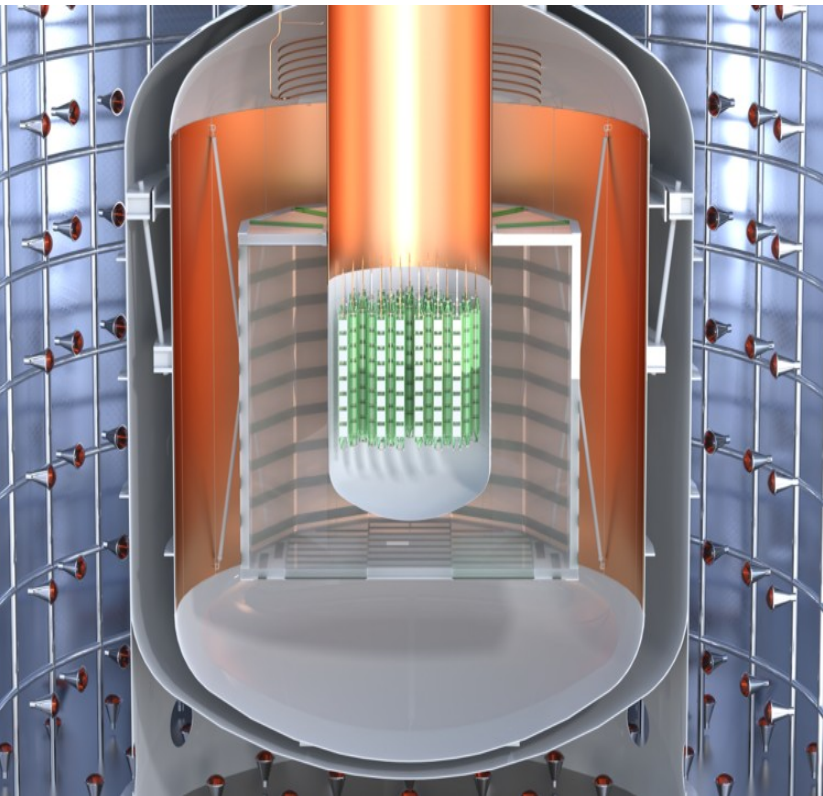
# Borexino





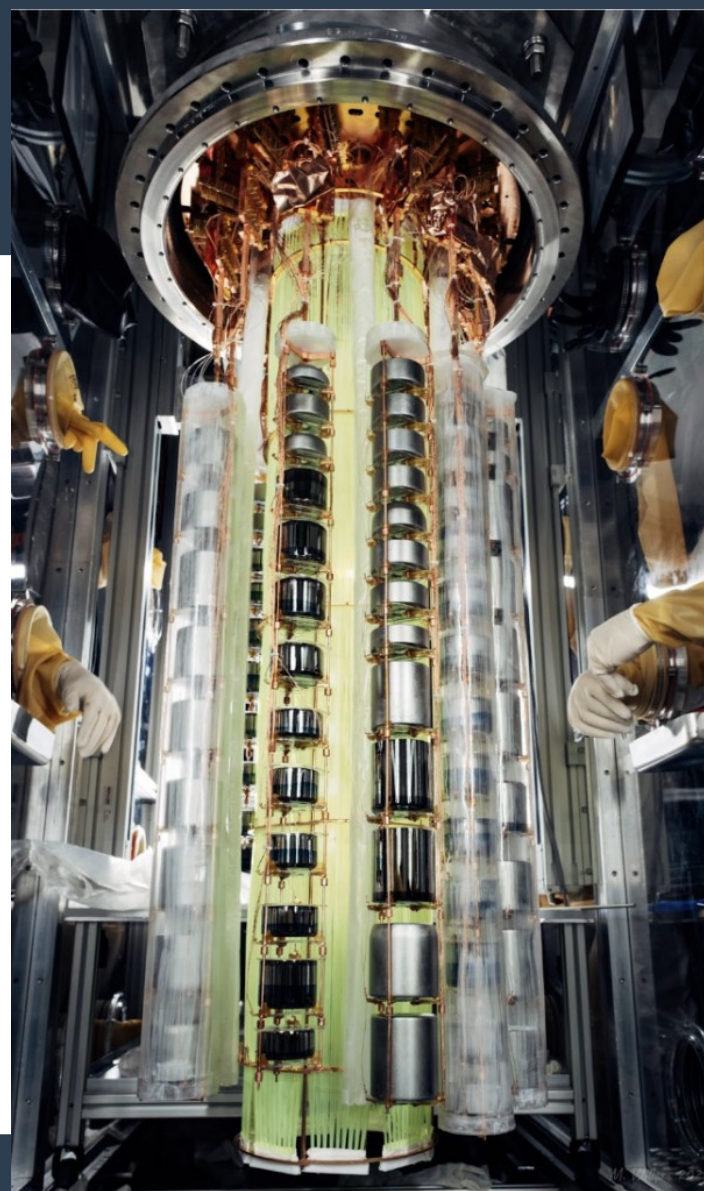
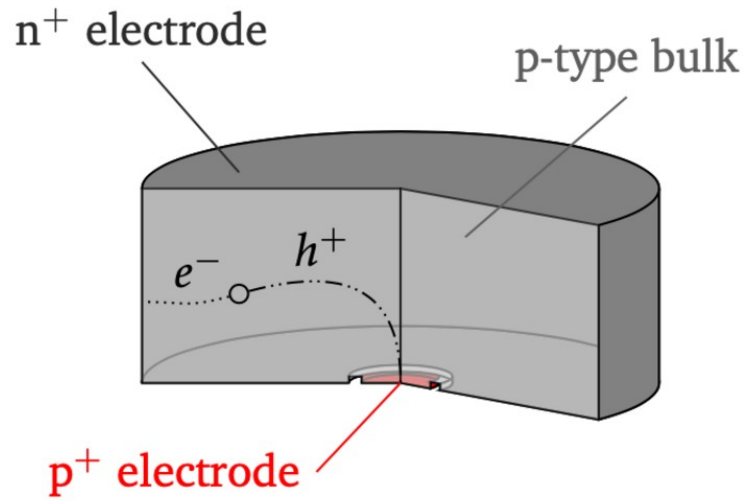
- **Detect WIPMs as dark matter candidate**
- **XENON based experiments achieved the best sensitivity**
  - Negative result
- **Using the ultra-low background design (materials, vetoes)**
- **WIMPs interaction generate light and charge**
  - Light detected by ~500 PMTs
    - Between 3 to 100 photons
  - The charge is converted in a second light pulse





- **Searching for *forbidden* double beta decay in  $^{76}\text{Ge}$** 
  - Current limit is larger than  $2 \cdot 10^{26}$  years
- **200 - 1000 kg of enriched Ge**
- **Using the ultra-low background design (materials, vetoes)**
- **Ge crystals are configured as large fully-depleted diodes**
  - Detect the ionized charge induced by the decay

# LEGEND



# Signal extraction

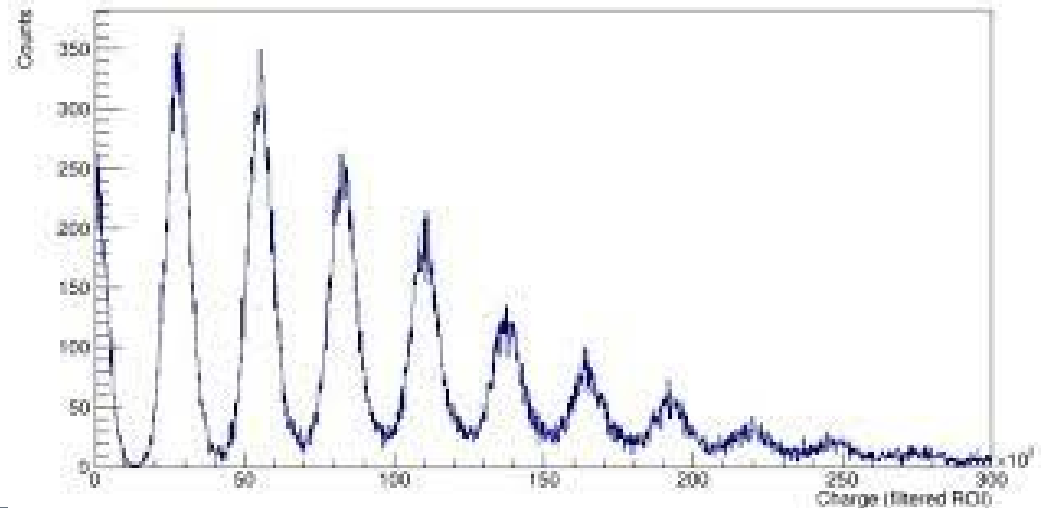
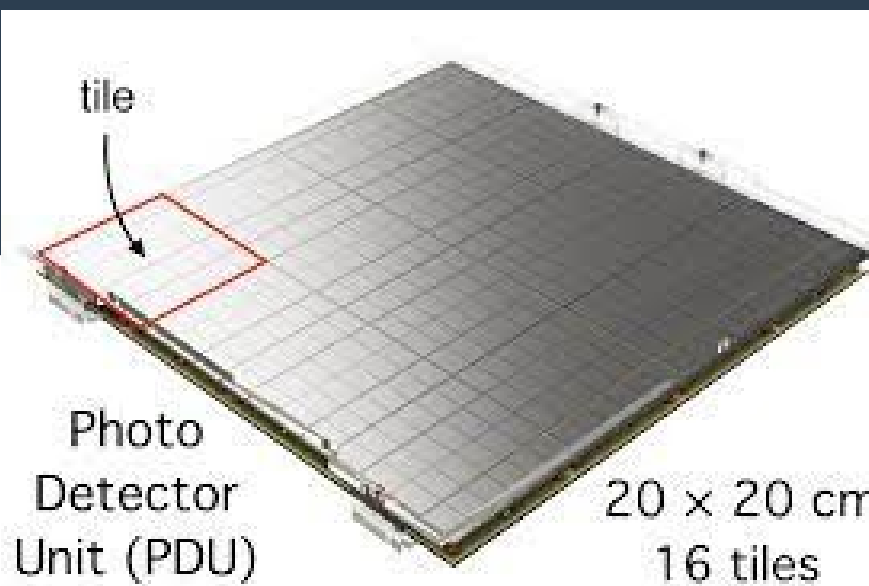


# Front-End Electronics



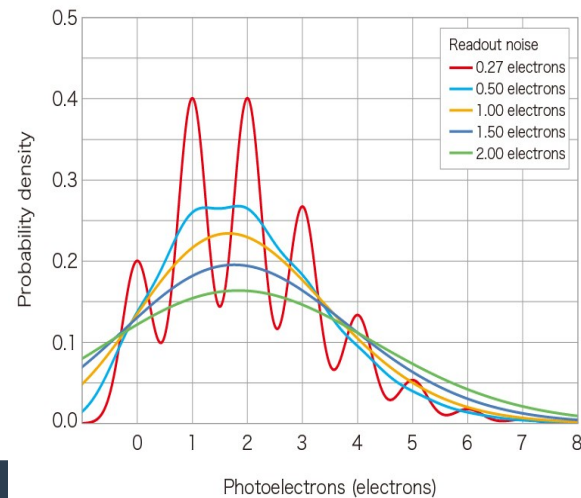
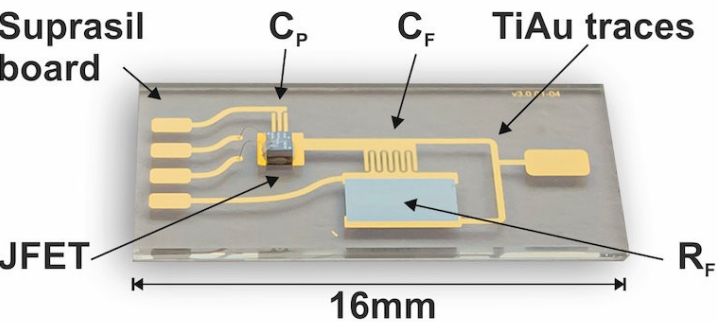
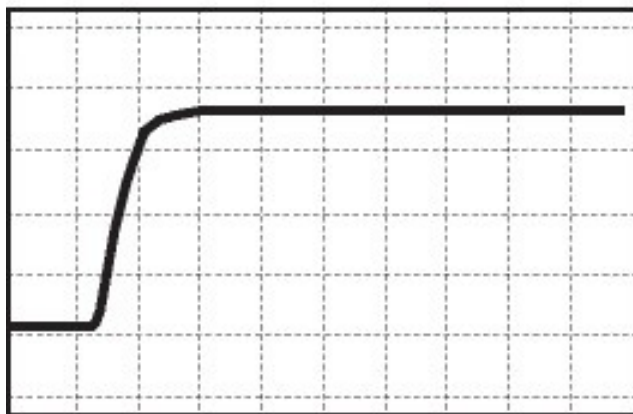
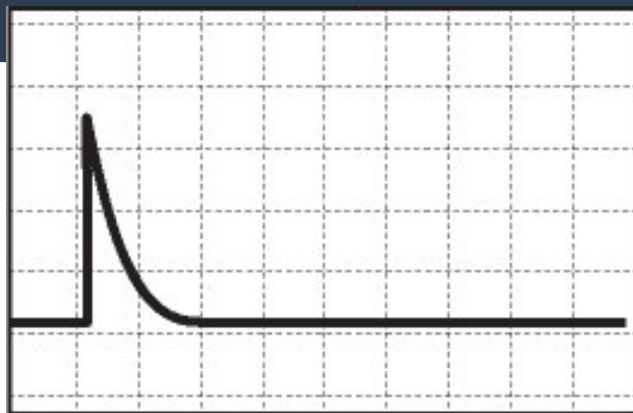
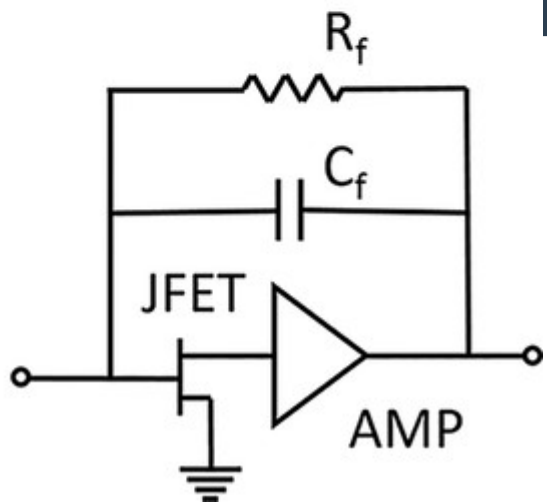
- **Typically the output of the sensors is very small**
  - For the signal acquisition
  - For the transmission on cables
- **Very low noise amplifiers are developed**
  - To optimize the signal integrity
- **The front-end can be at room temperature or in cryogenic environment**

# LNGS Examples

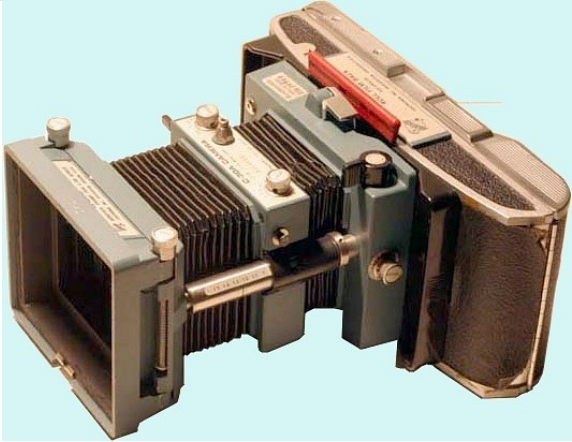




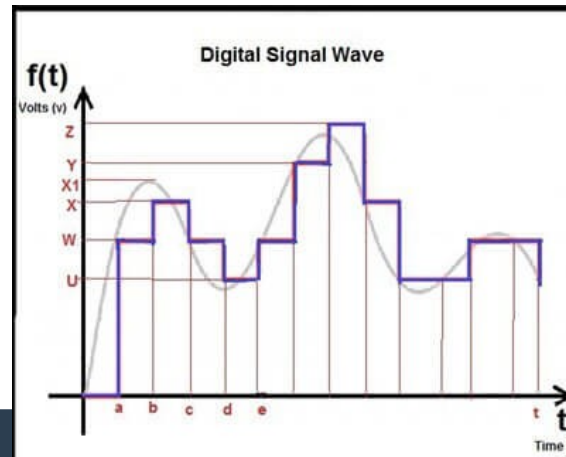
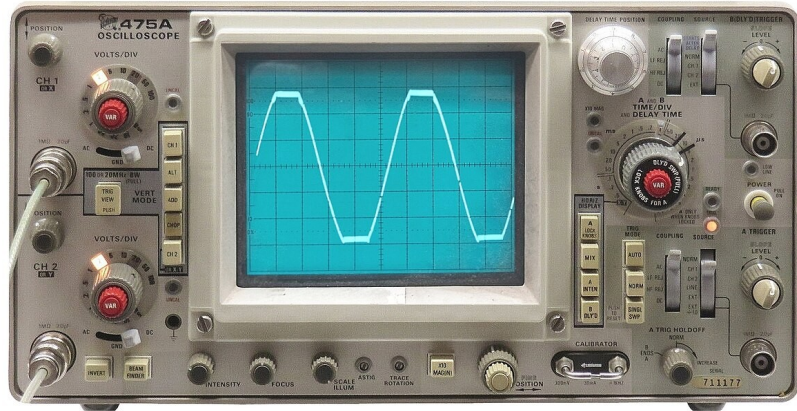
# Charge sensitive amplifiers



# Waveform Digitization



- Before 1971 photos on oscilloscope waveforms
- Modern experiments are based of fast digitizers (>100 MHz) with 12-16 bits



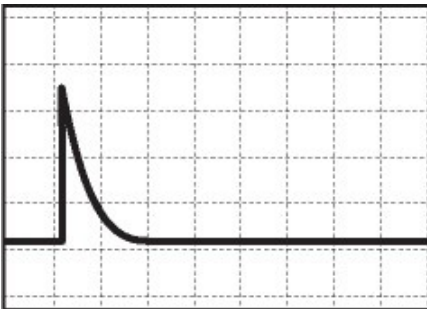
100 GS/s

# Digital Signal Processing

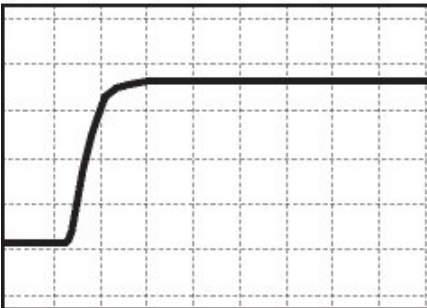


- **Digitized waveform can be further processed to maximize the signal to noise ratio**
  - Typically filtering is used to abate noise
    - At the expense of losing part of the signal
- **DSP use is ubiquitous in modern devices**
  - Multi-rate filtering ← iPOD (mp3)
  - RADAR

# Spectroscopy Amplifiers



$i_d(t)$ : detector current pulse: 10ns/div



$V_{out}(t)$ : CSP output pulse: 10ns/div

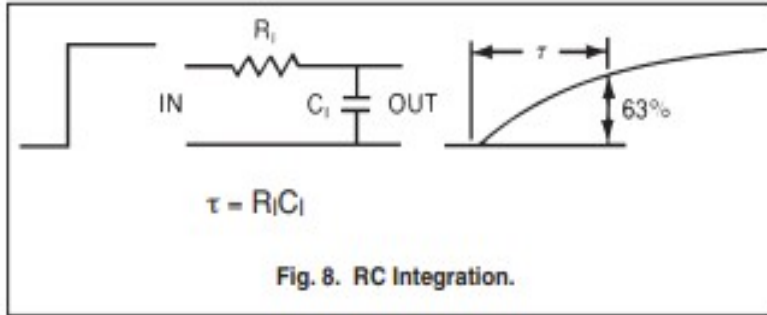


Fig. 8. RC Integration.

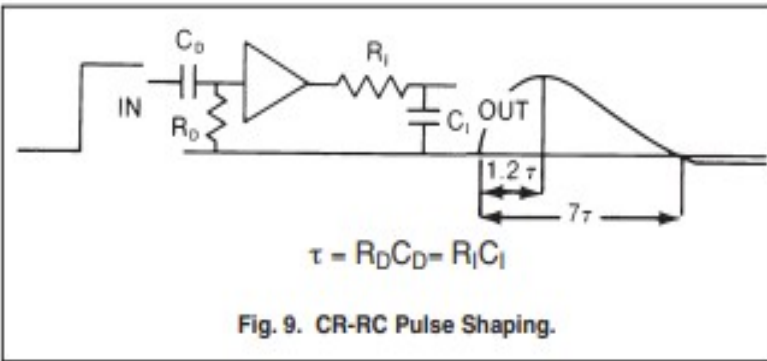


Fig. 9. CR-RC Pulse Shaping.

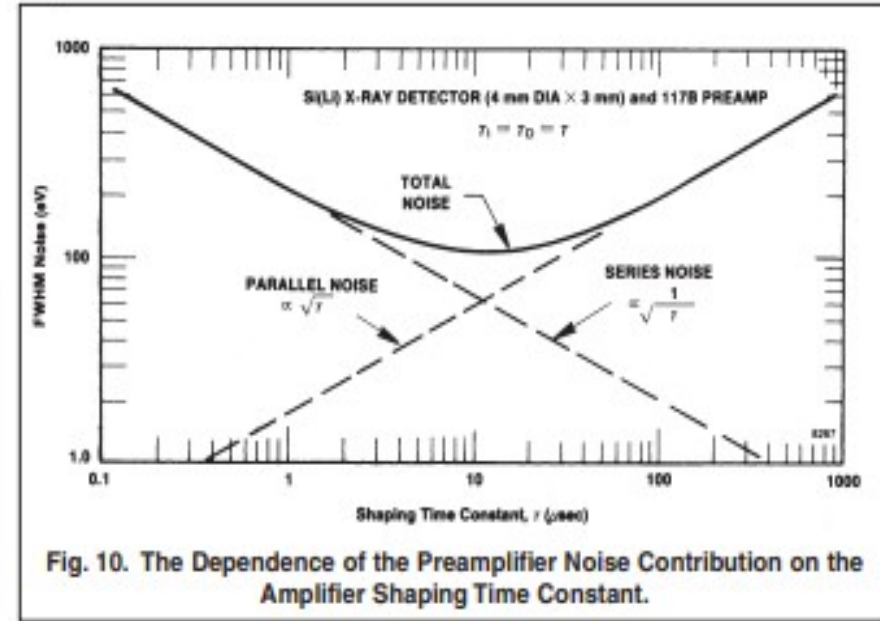
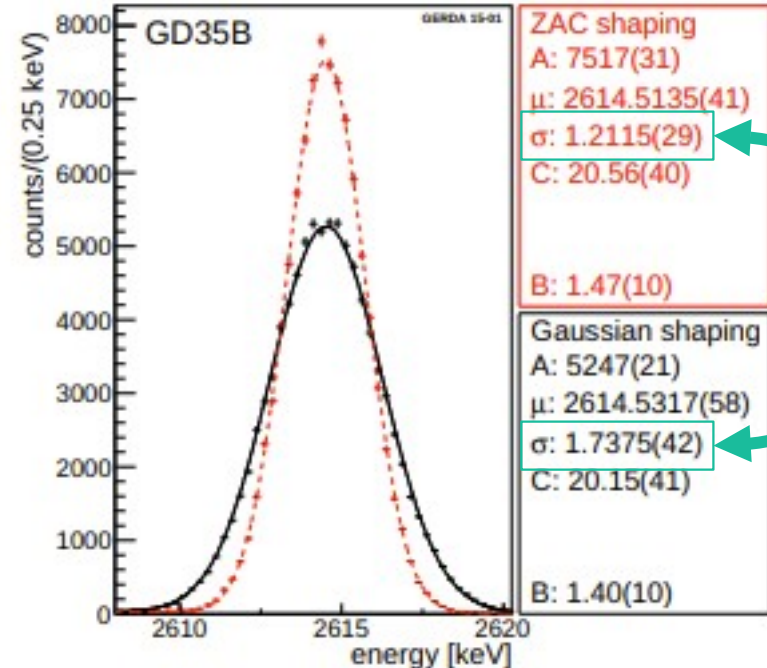
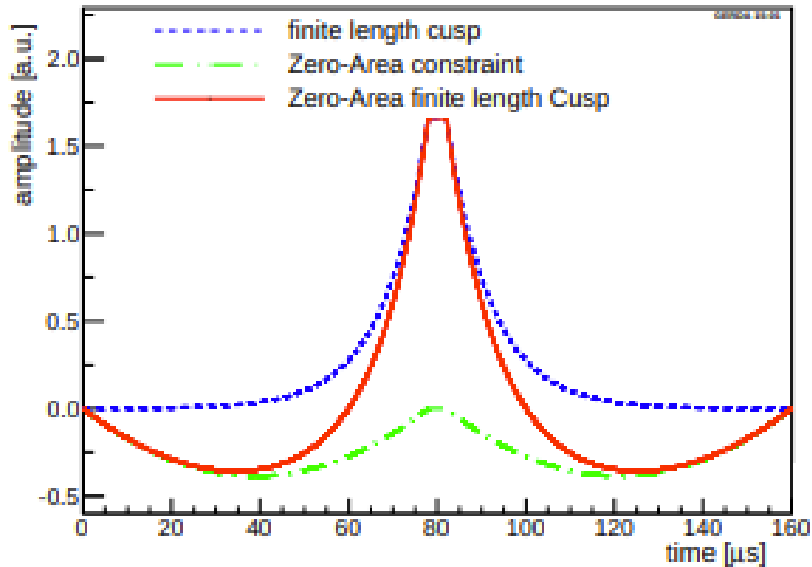


Fig. 10. The Dependence of the Preamplifier Noise Contribution on the Amplifier Shaping Time Constant.

# DSP for improved filtering

In the digital domain the filtering can be much more advanced  
 CRC filters can be replaced by gaussian or other symmetric shapes



# Matched filter

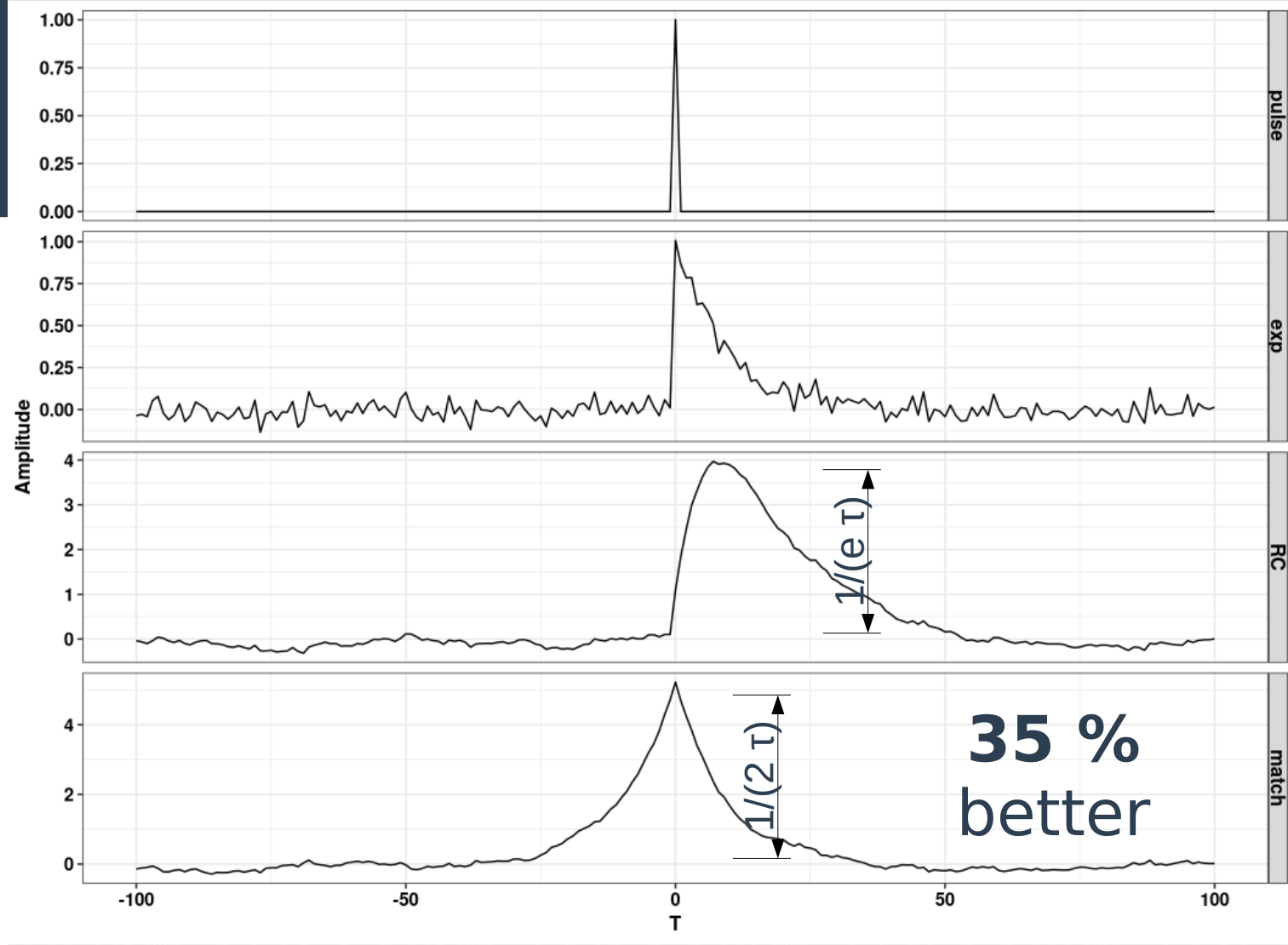
Turin 1960  
Maximize SNR  
(amplitude)

Introduced for RADAR

Correlate the signal  
with the known ref

Minimize the phase  
Dispersion

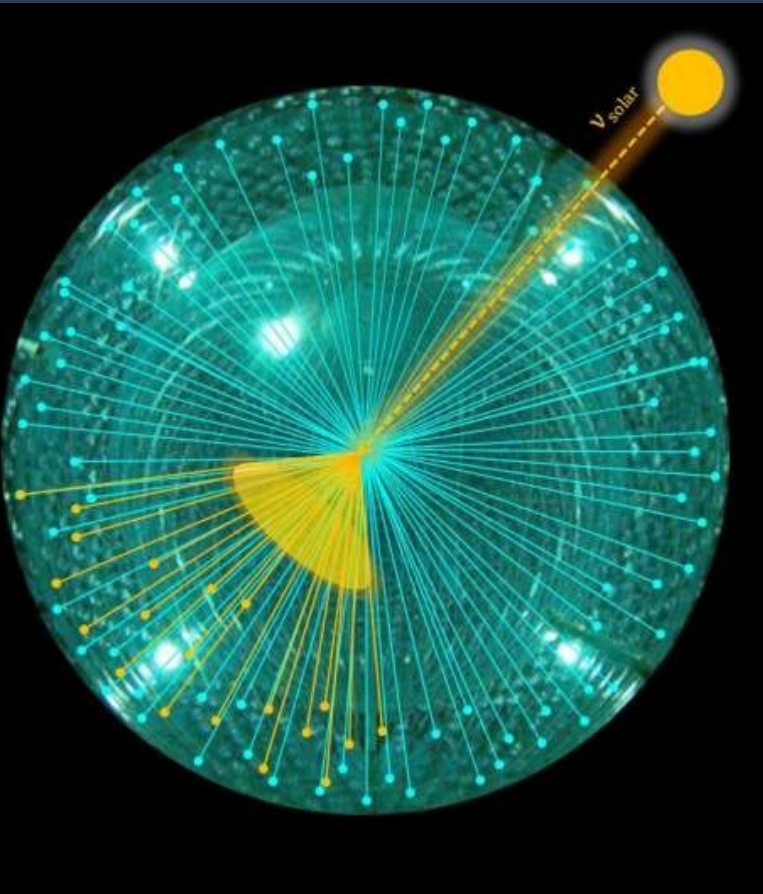
Can be implemented  
only in digital  
(anti-causal)



# Low Level Analysis



- **Reconstruct the waveforms in high level data**
- **Include calibrations**
- **Position reconstruction**
  
- **In general the most complicated part of the analysis chain**
  - Knowledge of the detector details



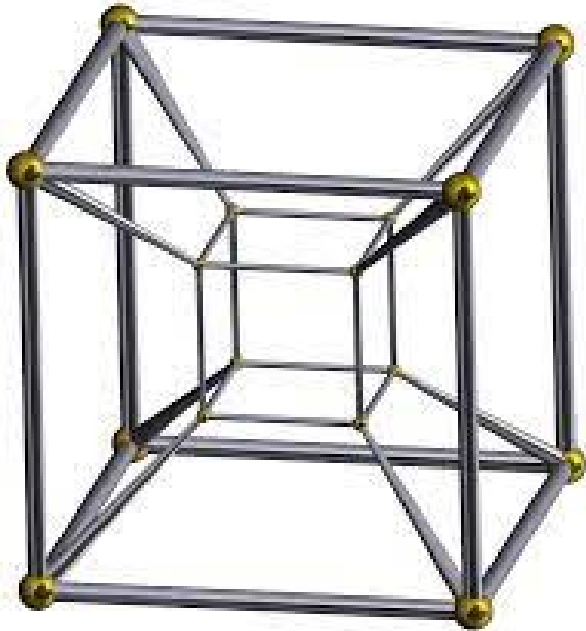
- **Interaction of solar neutrino generates about 500 photons**
  - ~ hundreds per day over a background of 1 million
- **Detected by the PMTs**
- **We record the time, amplitude and position of each signal**
- **We reconstruct**
  - Interaction energy
  - Pulse shape
  - Position in the detector
  - Status of the vetoes



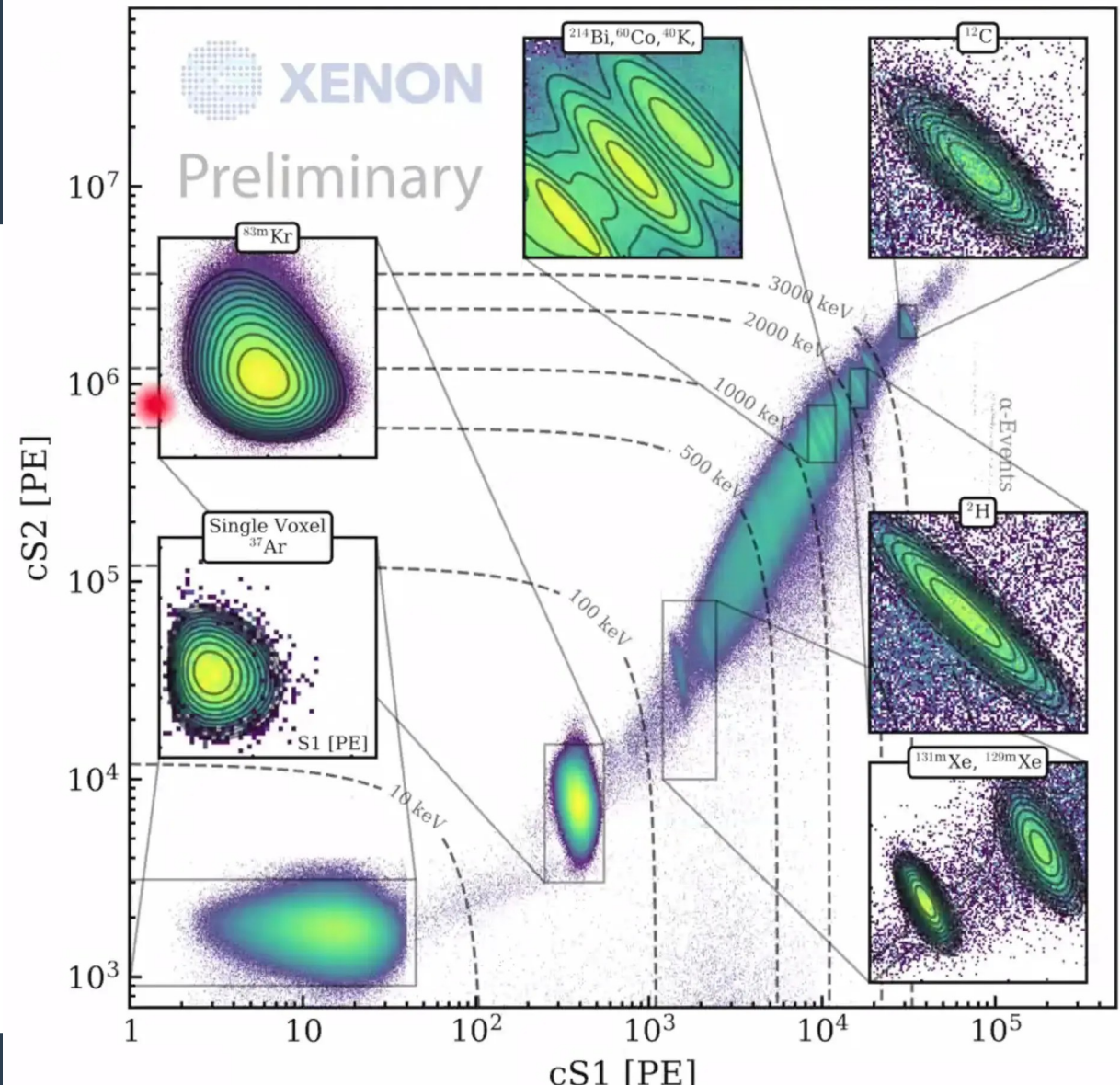
# High Level Analysis



# Multi-Dimensional Data



- **High level data are natively highly-dimensional**
- **An *event* correspond to an interaction in the detector**
  - Several information are available
    - Primary data (energy, position, topology)
    - Nuisance data (veto, metadata)
- **However we typically do not employ multi-dimensional regression**

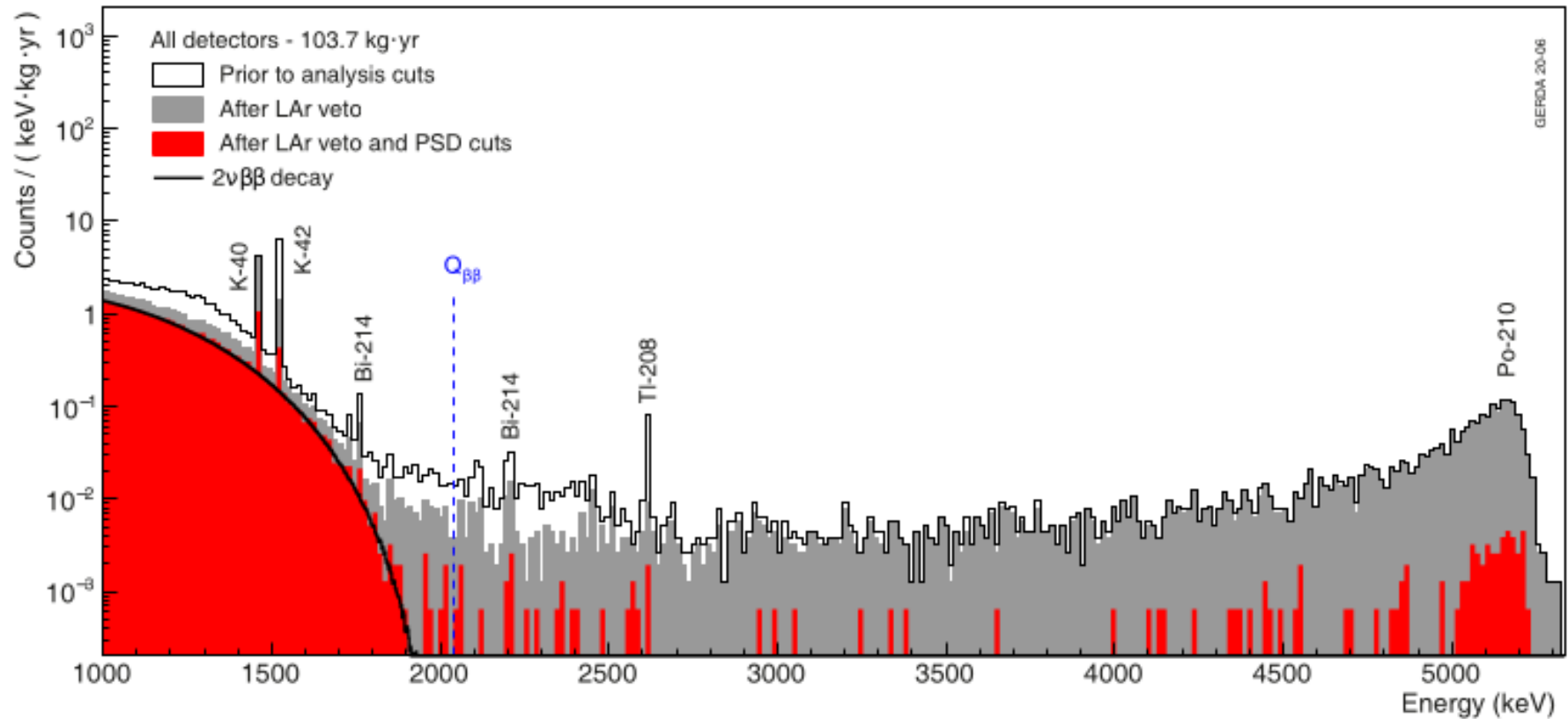


# Histogram



- **Typically we populate histograms with our primary data**
- **Search peaks (or other features) in these histograms**
- **Unbinned likelihood are not common**
- **Histogramming is often abused**
  - Even to calculate the width of a peak we typically use histograms

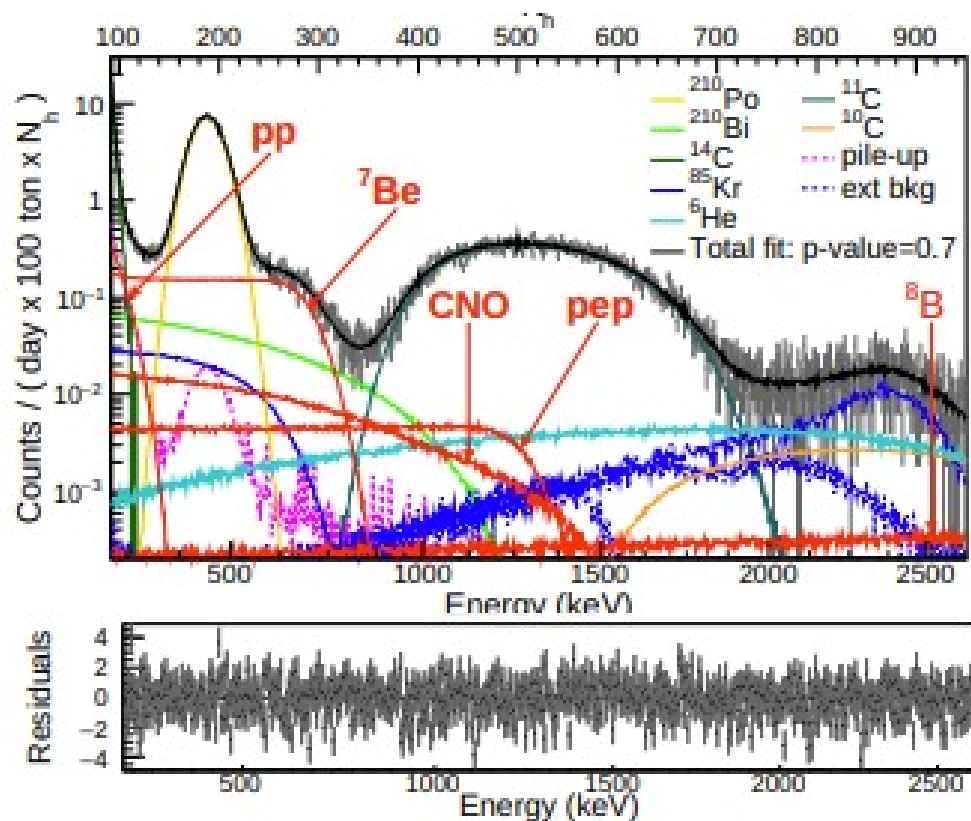
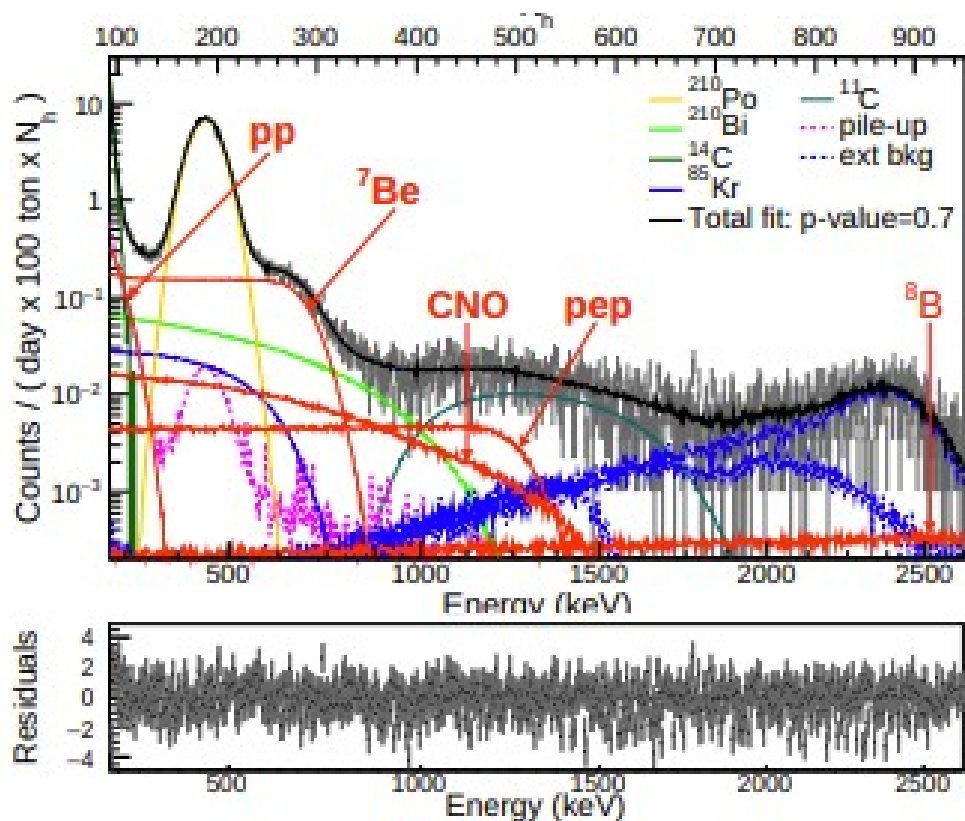
# GERDA Final data



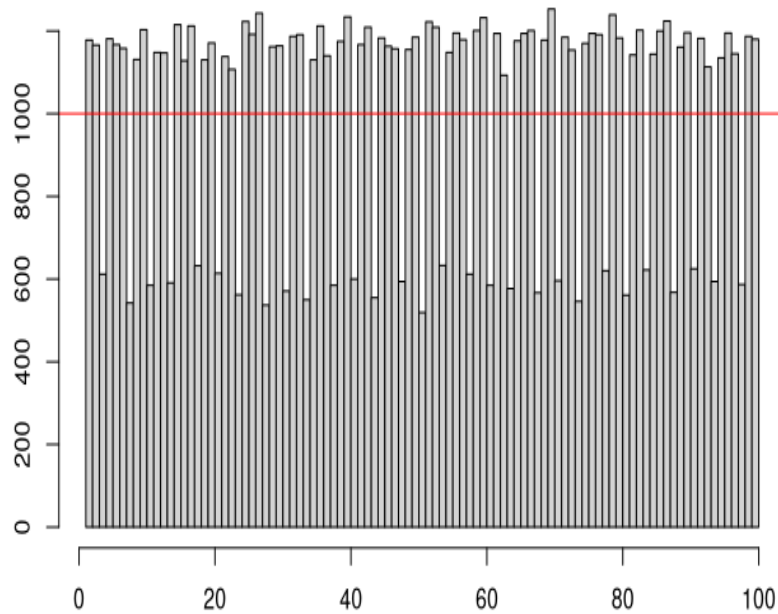


- **The research of features on histograms is based on the  $\chi^2$** 
  - We assume each bin is an independent random variable
  - We use the Neyman  $\chi^2$
- **The minimization of the  $\chi^2$  provides the model parameters and the goodness of fit**
- **It is a very handy process**
  - Not immune to several quirks

# Multivariate fit of Borexino data



# $\chi^2$ not always is benevolent



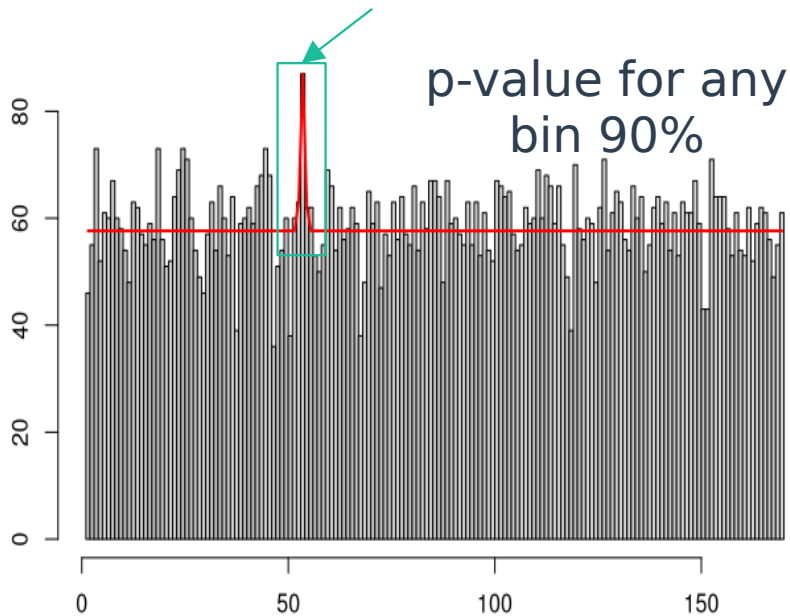
Rounding problems

- **Not always the bin contents are independent**
  - Or the binning is wrong
  - # of degree of freedom is overestimated
    - P-value wrong
- **Look elsewhere effect**
  - Random peaks can appear
- ...
- **CERN requires 5  $\sigma$  evidence**



# $\chi^2$ not always is benevolent

p-value of fluctuation .5%



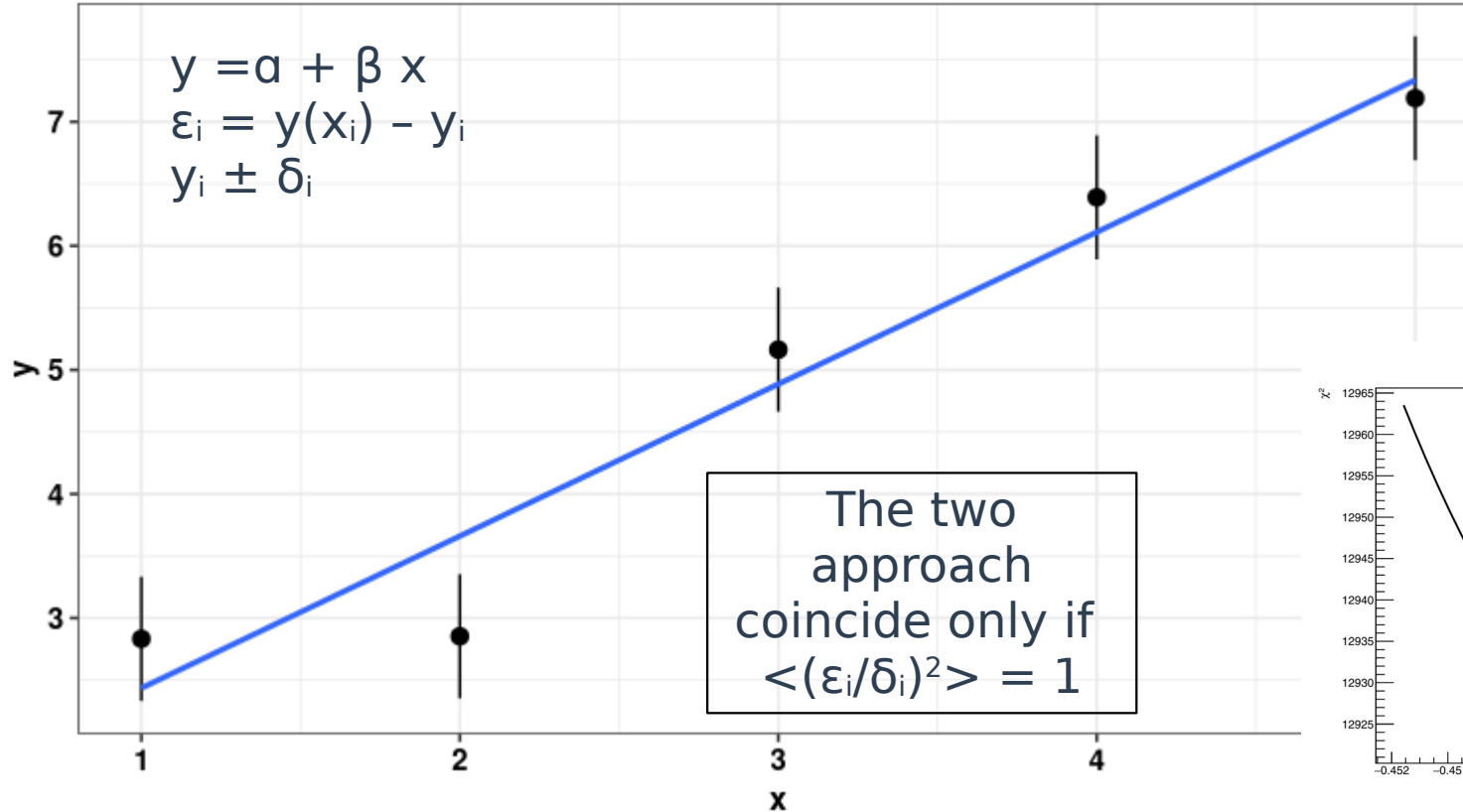
Look elsewhere

- **Not always the bin contents are independent**
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  - # of degree of freedom is overestimated
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- **Look elsewhere effect**
  - Random peaks can appear
- ...
- **CERN requires 5  $\sigma$  evidence**

# Model Driven vs Data Driven



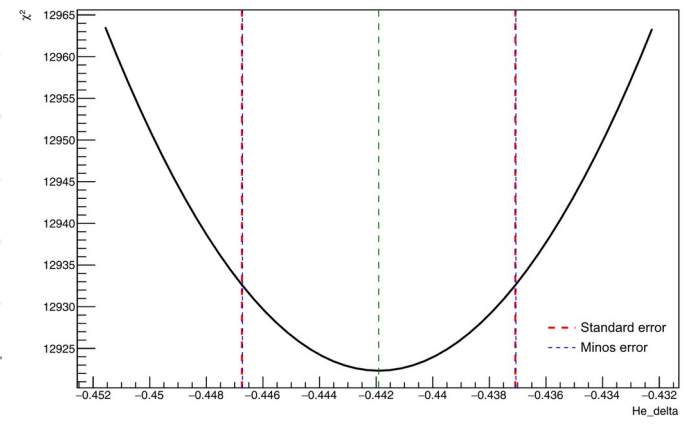
# Interpretation of linear regression



$$s_{\hat{\beta}} = \sqrt{\frac{\frac{1}{n-2} \sum_{i=1}^n \hat{\varepsilon}_i^2}{\sum_{i=1}^n (x_i - \bar{x})^2}}$$

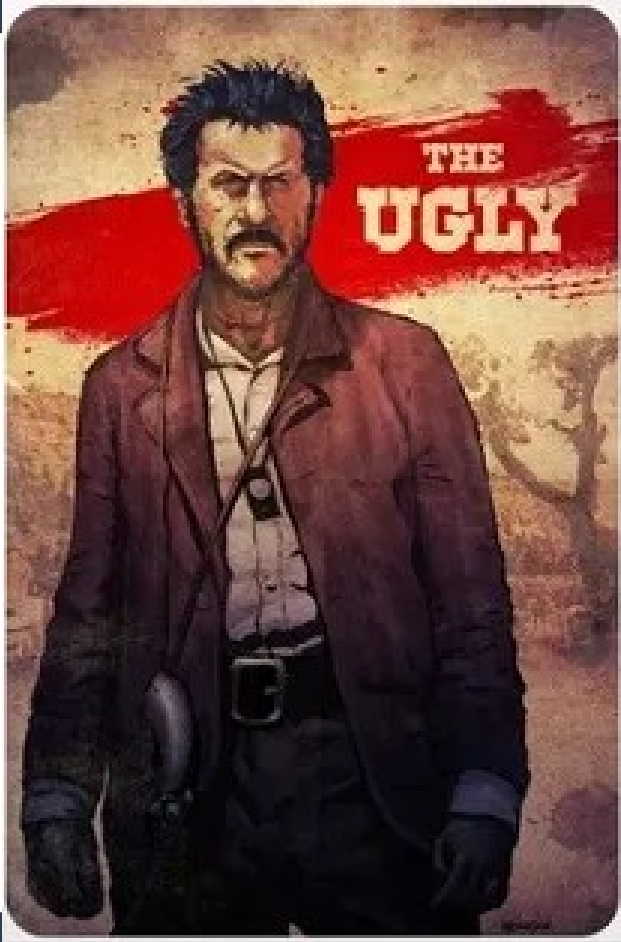
$$s_{\hat{\alpha}} = s_{\hat{\beta}} \sqrt{\frac{1}{n} \sum_{i=1}^n x_i^2} =$$

Chi-squared scan

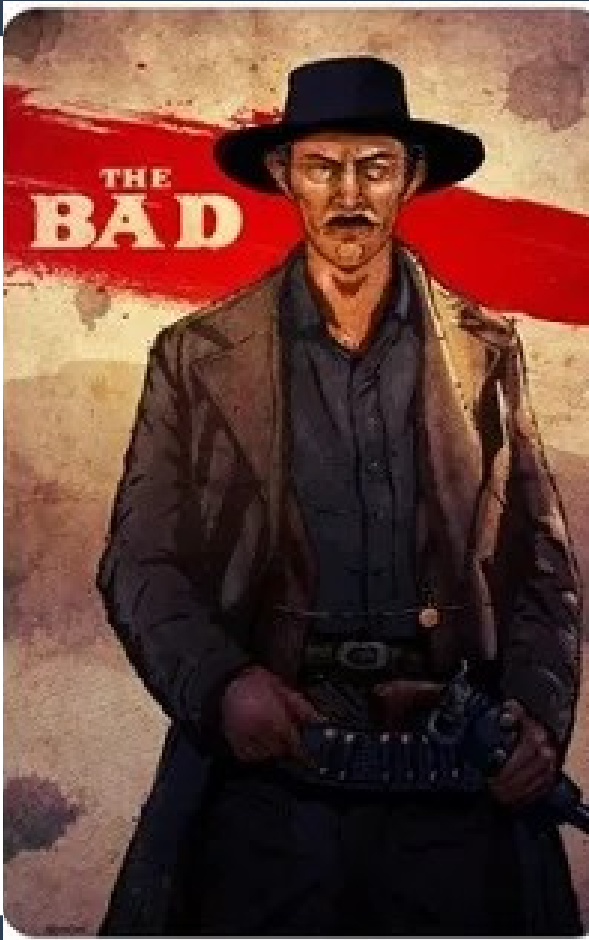


# Software Tools



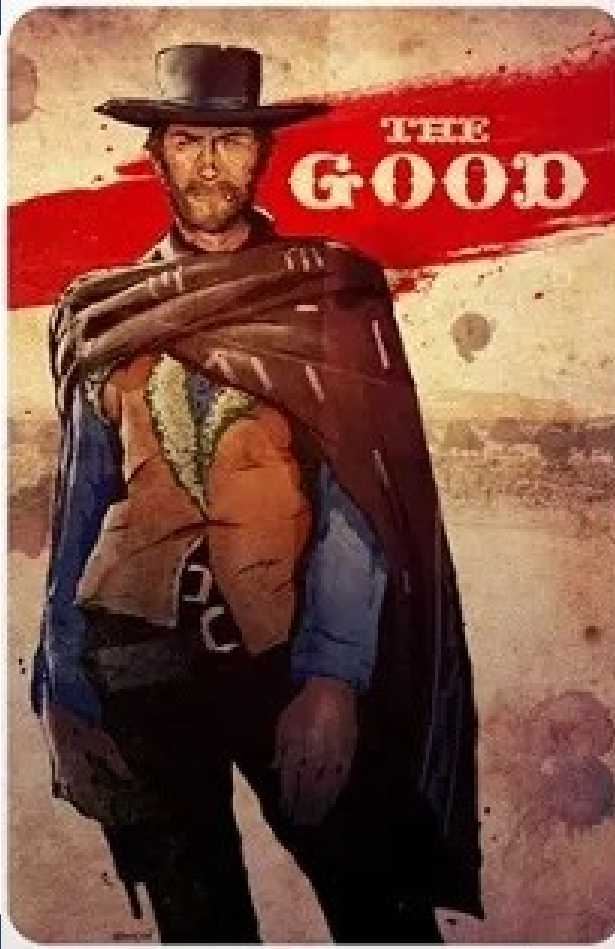


- **ROOT is a software package developed at CERN**
    - With the main focus on particle physics
  - **It has a nice data storage (columnar db-file)**
    - Allows to analyze large data set
      - Larger than memory size
  - **It was written in C++**
    - Well before C++11
    - It uses a C++ interpreter (clang)
- Its syntax is ugly**

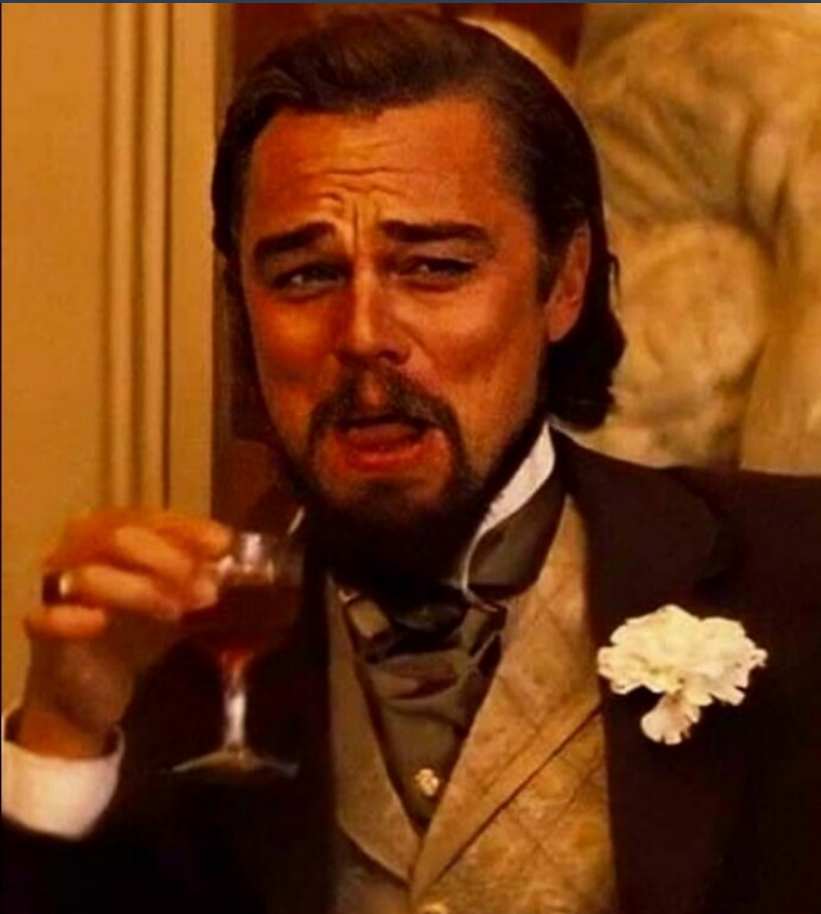


- **After Fortran77 CERN pushed the scientific community for the adoption of C++**
- **C++ is fine for the DAQ**
  - And for the intensive low-level analysis
- **C++ is not a scripting language**
  - Complex (bloated) syntax
  - Not vectorized + external iterator
  - Handling string is painful
  - Missing syntactic sugar
  - **Prone to memory leaks**

"There are only two kinds of languages: the ones people complain about and the ones nobody uses"  
Bjarne Stroustrup



- **Python is acquiring popularity in particle physics**
  - It is easy to learn
  - Has advanced scientific libraries
    - ROOT library as well
- **It is much better than C++ but**
  - Missing large data-set operation
  - Many dislike the syntax
  - It is much slower than C++
    - Some compilation/optimization options available



- **Personally I use R**
- **It is not tailored for particle physics**
  - Histogram fitting is somehow missing
- **It forces me to study and to think differently**
- **No built-in support for large data set**
  - I use SPARK clusters with parallel map/reduce



# Conclusion

- **A rich environment that includes**
  - Theory
  - Experiments
  - Models
  - Data
  - Plus our idiomatic use of statistics
- **Large experiments are fueled by large international collaboration of physicists**

# Thank you

## MY HOBBY: EXTRAPOLATING

