



LAMBDA



SCHOOL OF DATA ANALYSIS

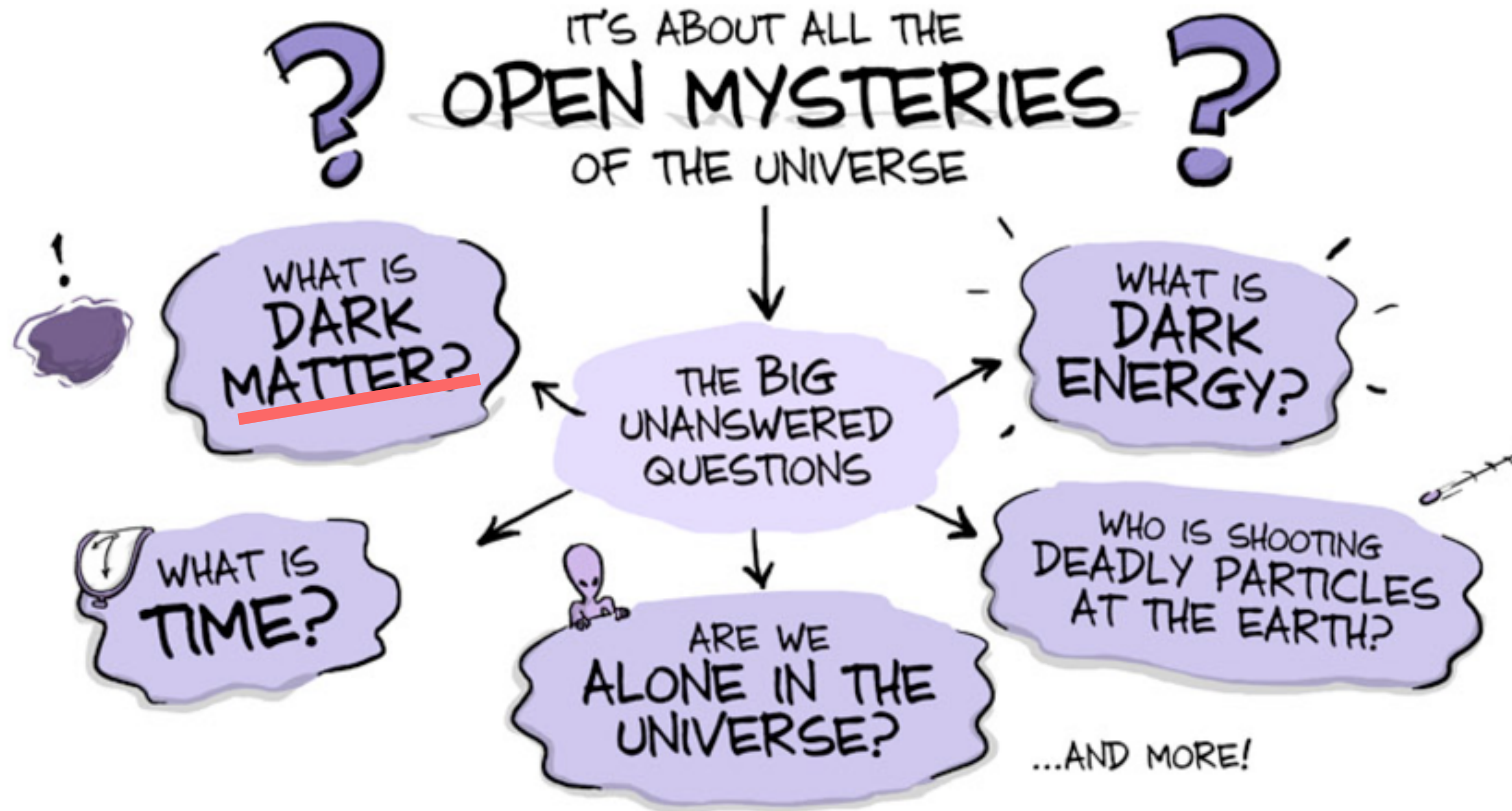


# SHiP shield optimization

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# SHiP experiment

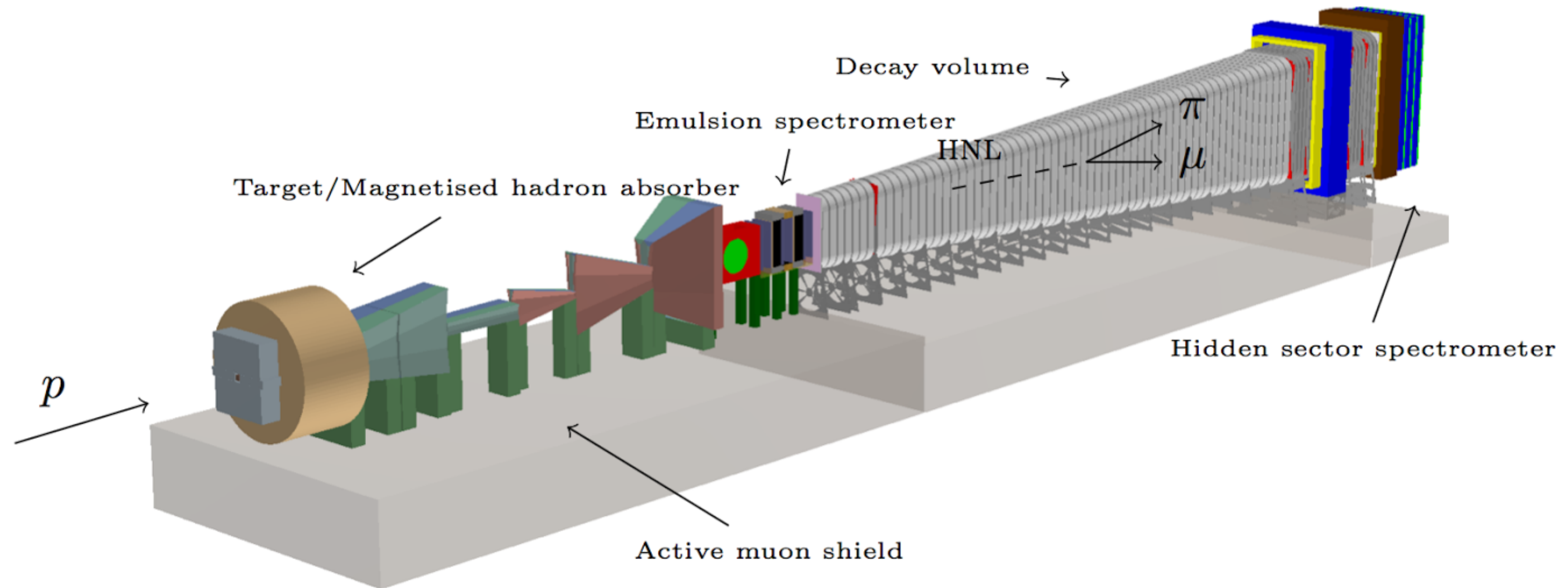


# SHiP experiment

Many theoretical ideas which predict dark matter, and which can be tested experimentally.

SHiP is designed to find a solution for new physics by searching for very weakly interacting particles of the low mass.

# SHiP experiment



SHiP shield



# SHiP shield

- › The experiment needs to minimize backgrounds from all known particles.
- › Critical part is the deflection of muons by a magnetic shield.

# SHiP shield

- › The shield contains 8 magnets and each magnet parametrized by 7 values.
- › It cost about 4000 \$ per ton.
- › We need to find a cheap and efficient solution which minimize backgrounds.

# Evaluation of the shield

- › For given configuration we can make MC simulations.
- › 17.8M muons pass through the shield.
- › For every muon we can compute the following value

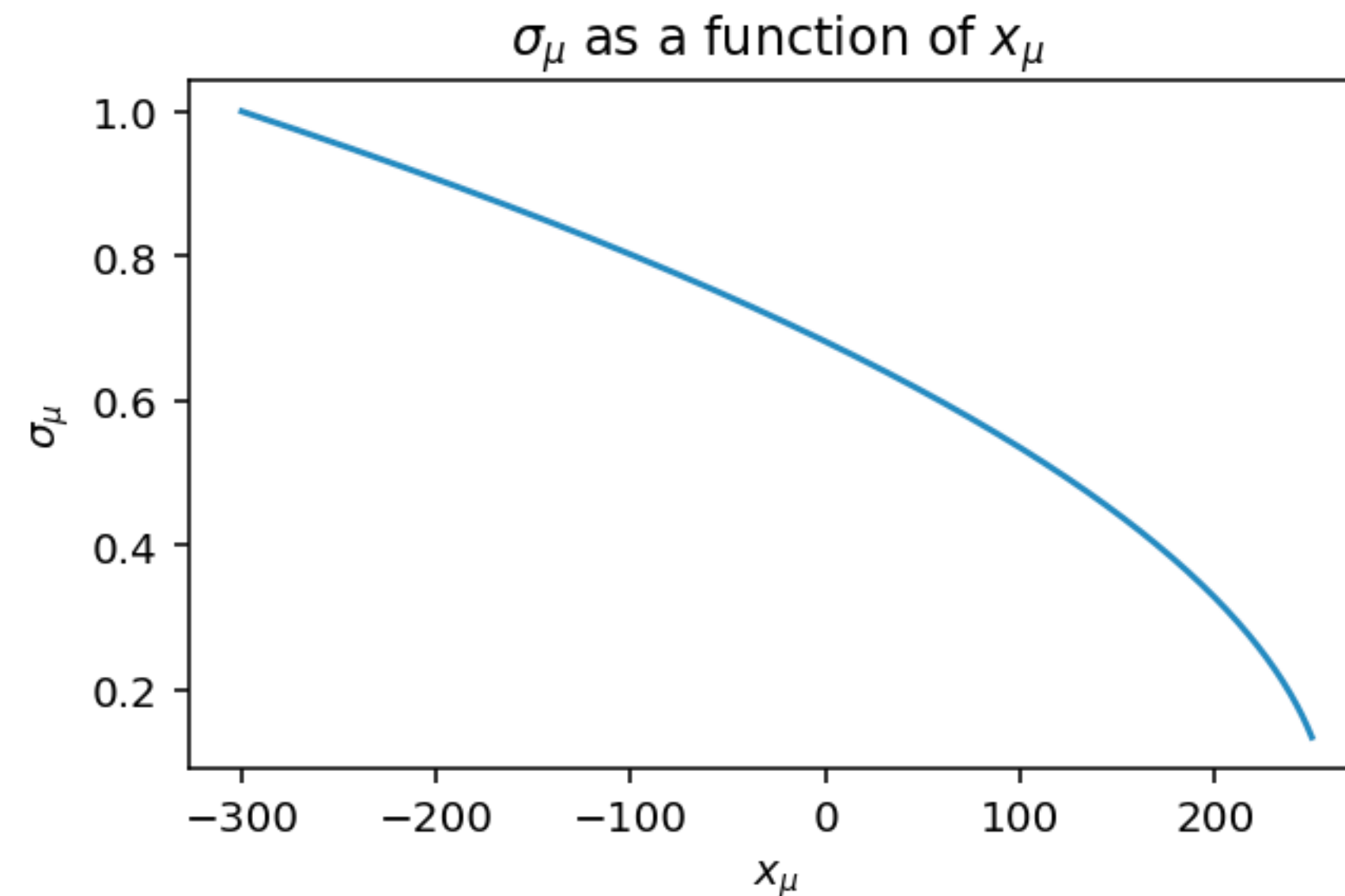
$$\sigma_{\mu} = \sqrt{1 - (x_{\mu} + 300)/560}$$

where  $x_{\mu}$  is the coordinate of the muon with respect to the center of the scoring plate



$$\sigma_{\mu}$$

- ›  $\sigma_{\mu}$  represents the effectiveness of the magnet to the given muon.
- › We are trying to put all the muons to the right part of the scoring plate.



# Loss function

- › We need to formalize the notion of a good configuration in some function.
- › Let design loss function which reflects our views about best solution.

# Loss function

We can measure performance of the shield by  $\Sigma$  value, which is computed over all muons  $\mu$ .

$$\Sigma = \sum_{\mu} \sigma_{\mu}$$

We design loss function that depends on the  $\Sigma$ , weight  $W$  and some fixed weight  $W_{bl}$ .

$$L = (1 + \Sigma)(1 + \exp(10(W - W_{bl})/W_{bl}))$$

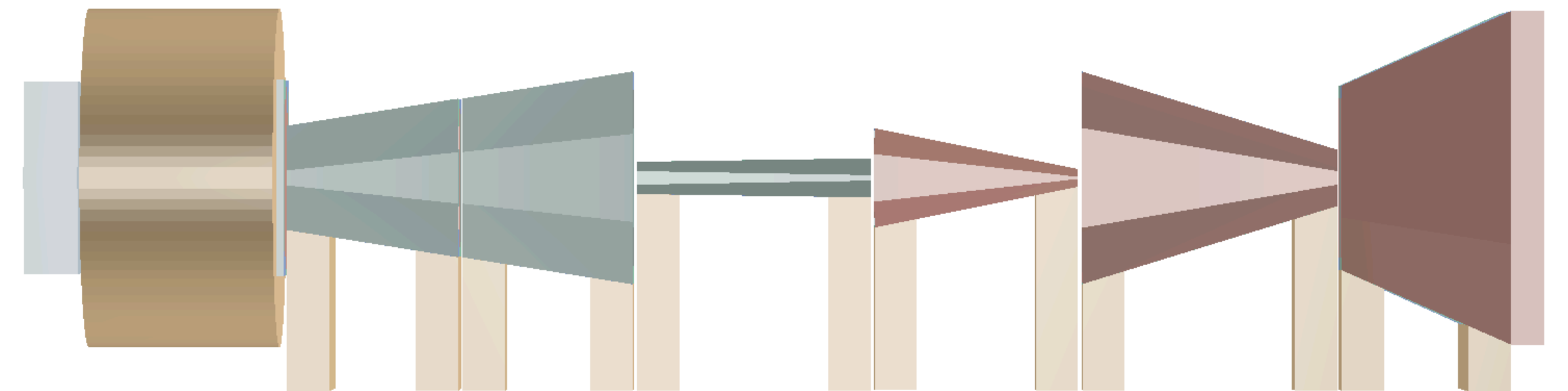
Our goal is to minimize  $L$ .

Baseline configuration



# Baseline

- › We had a baseline which was derived manually.
- › The weight is about 1900 tons and  $\Sigma$  is equal to 32.
- › But we would like to find cheaper and more efficient solution.



Our approach: Bayesian  
Optimization



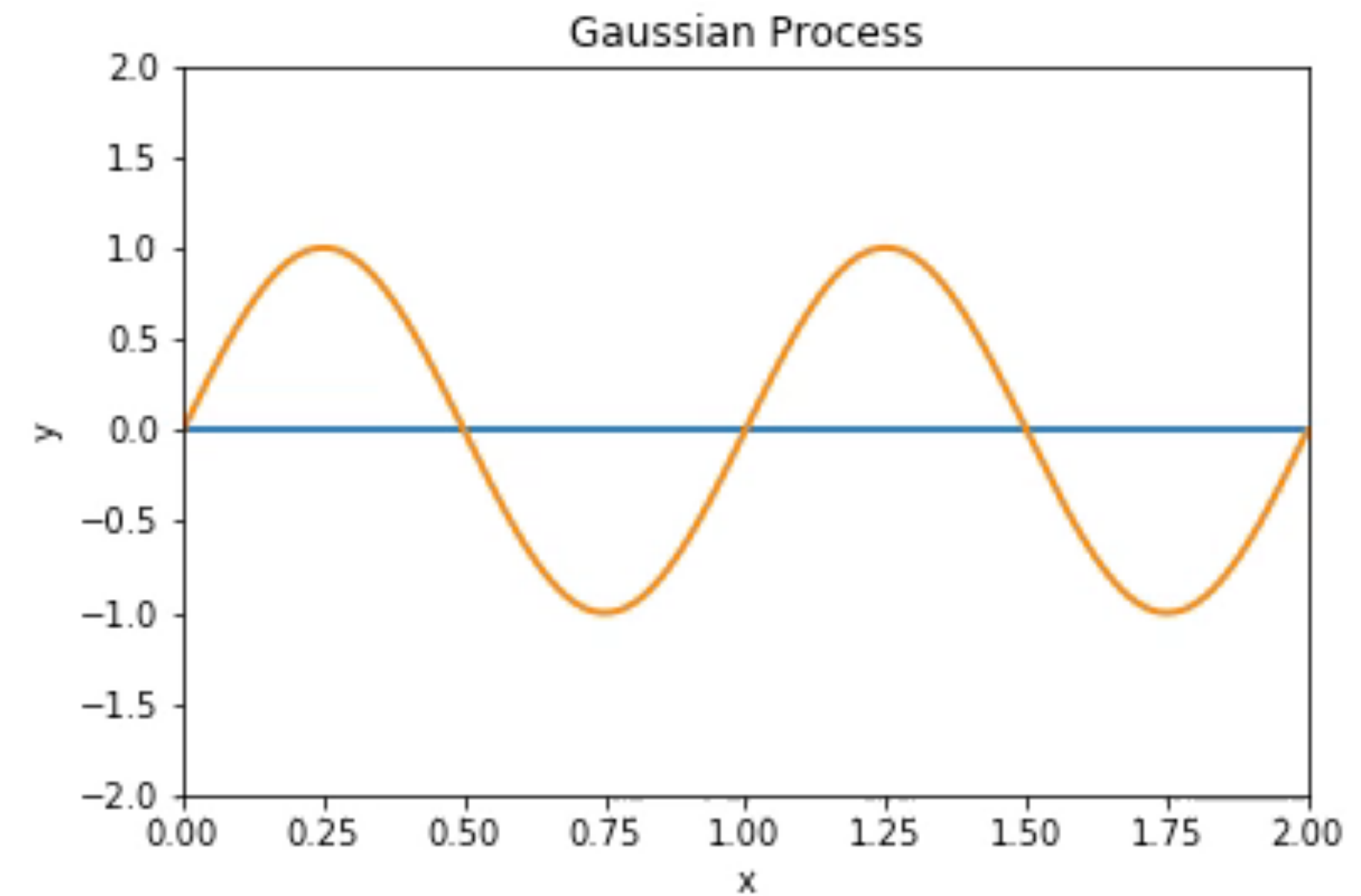
# Optimization cycle

- › Build a surrogate model over loss function.
- › Choose next point according to surrogate model via probabilistic methods.
- › Compute next point.

# Surrogate modeling

## Surrogate models

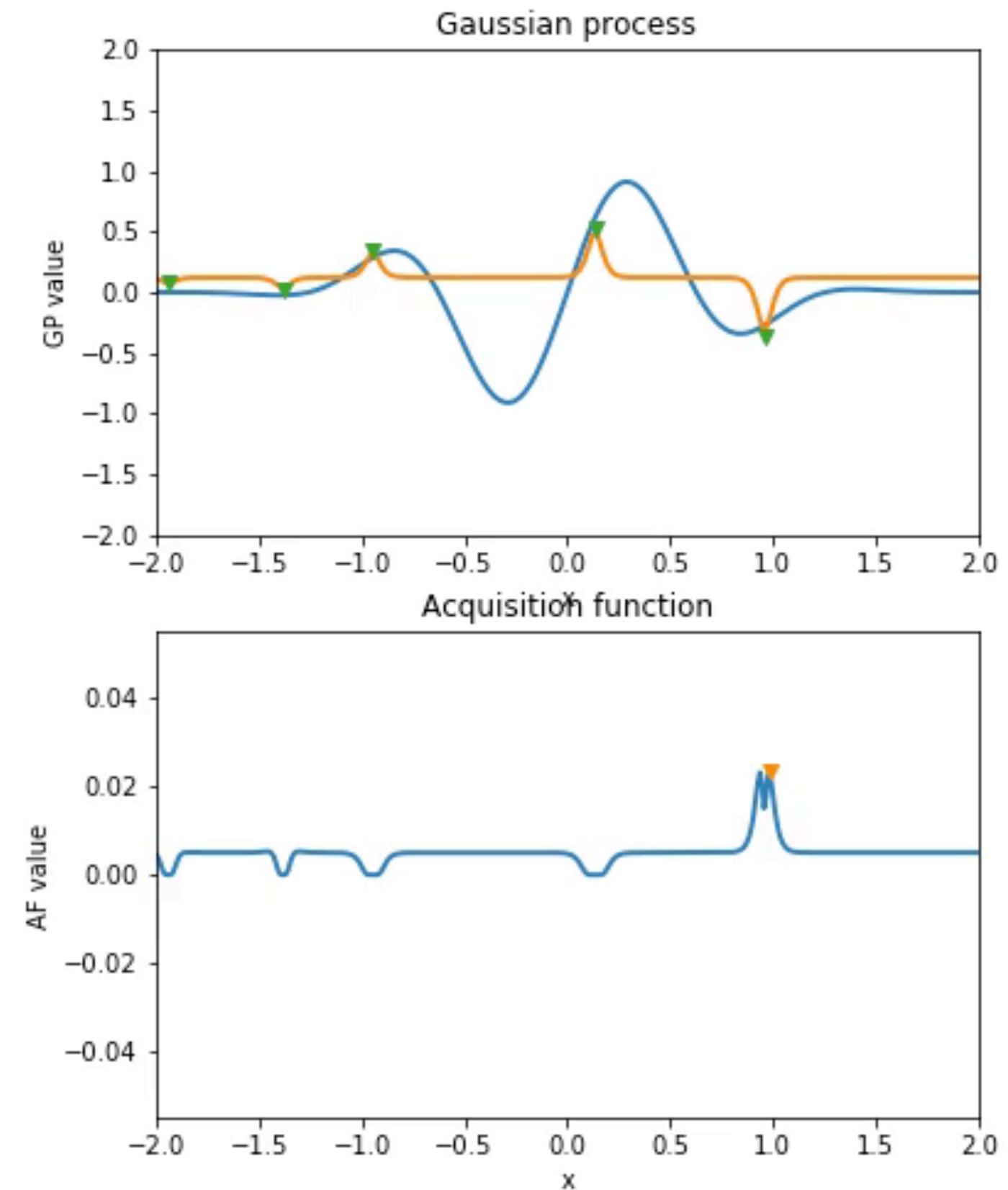
- › Gaussian Processes
- › Random Forest
- › Gradient Boosting





# Expected improvement

- › New points suggested by Expected Improvement algorithm.
- › Find point which maximize  $E(y^* - \hat{f}(x))^+$ .
- › Can deal with exploration and exploitation.
- › Works with a big class of non-differentiable functions.



# Optimization results



# Difficulties

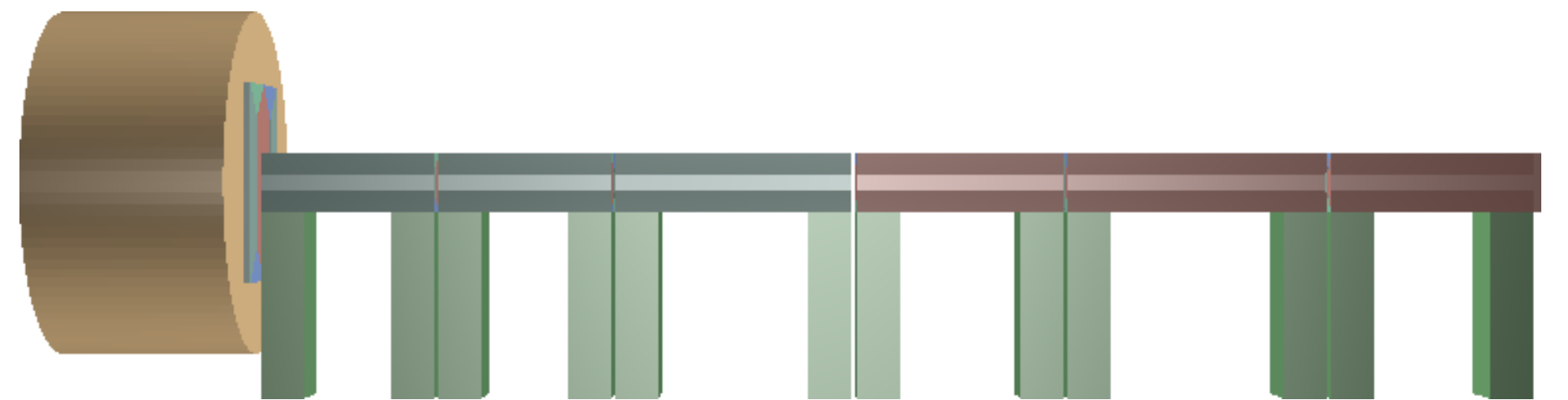
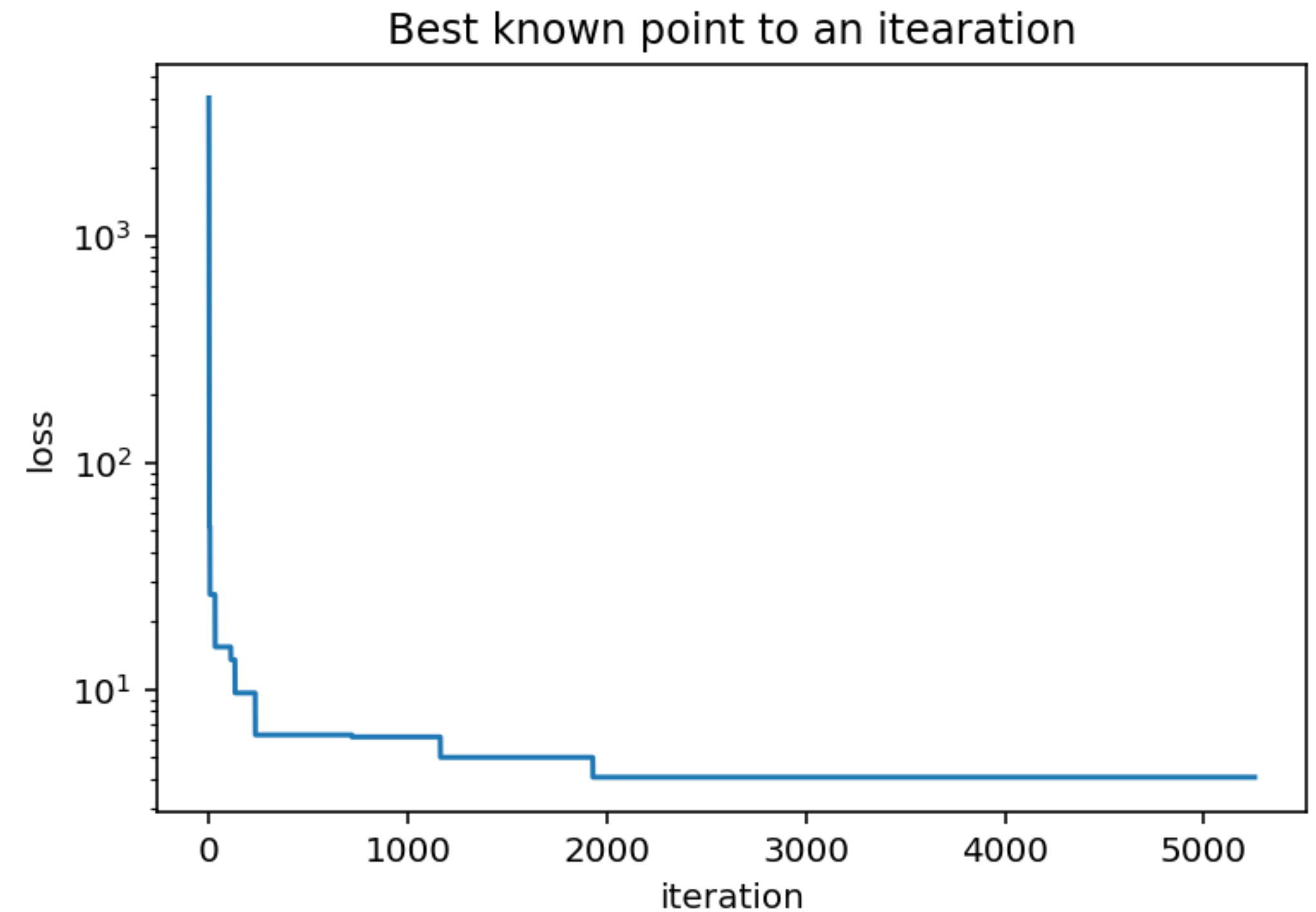
- › High dimensional space
- › Computation of the  $\Sigma$  is time consuming
- › Computation of the  $\Sigma$  is noisy

# Initial setup

- › To increase the speed of computation we made simulations only with 'bad' muons.
- › Discard many low-momentum muons. Finally we left only 485K muons.
- › For computations we have used a large distributed system, as task is well-parallelized.

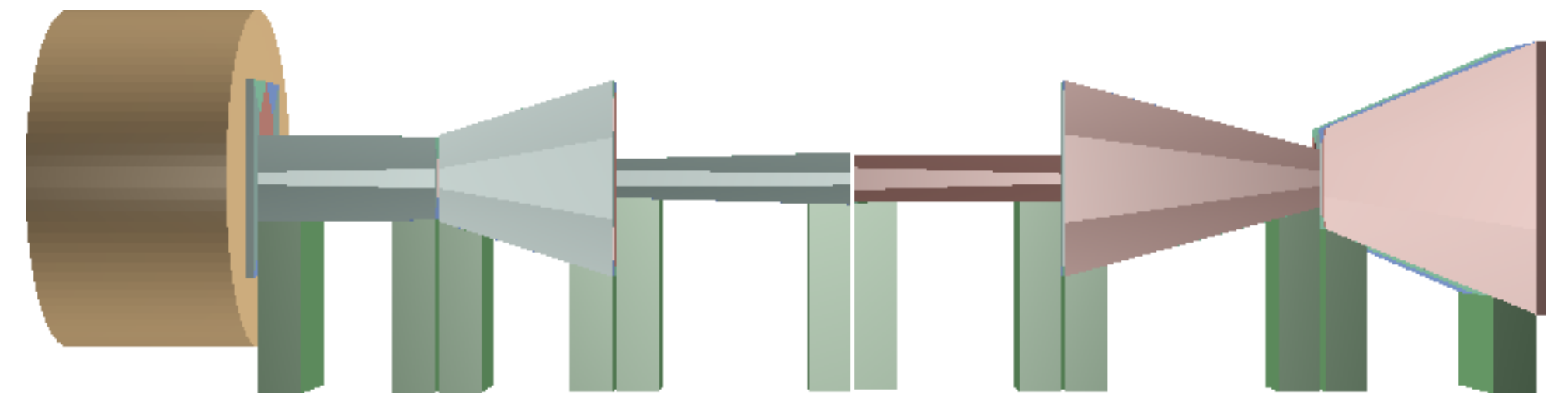
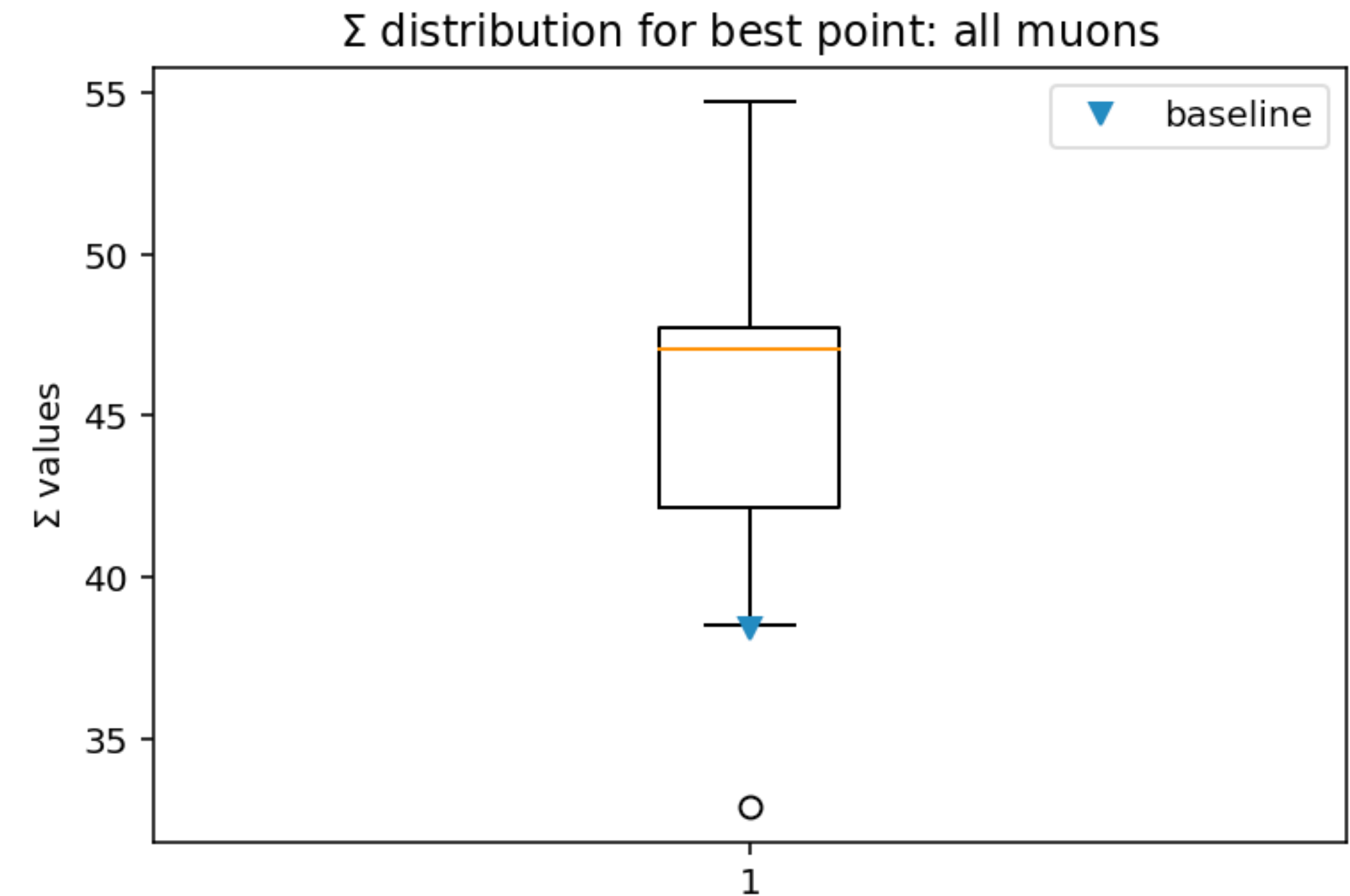
# Optimization run

- › Optimization started from light rectangular configuration.
- › Points was computed in batches.
- › After 5000 points we stated a result.



# Results

- › A new solution is lighter by 25 percent.
- › It has a similar performance in terms of  $\Sigma$  value.
- › It is significantly cheaper!



# Conclusion

- › Bayesian Optimization works and solution was found.
- › We can optimize a lot of non-differentiable tasks, e.g. physical experiments.