Do source setup.sh before trying to run this notebook!

```
Import utils, and set environemnt variables
try:
    ION BASE = os.environ['ION BASE']
    print('BASE directoy properly set = ', IQN BASE)
    utils dir = os.path.join(IQN BASE, 'utils')
    sys.path.append(utils dir)
    import utils
    #usually its not recommended to import everything from a module,
but we know
    #whats in it so its fine
    from utils import *
    print('DATA directory also properly set, in %s' %
os.environ['DATA DIR'])
except Exception:
    print("""\nBASE directory not properly set. Read repo README.\
    If you need a function from utils, use the decorator below, or add
utils to sys.path\n
    You can also do os.environ['IQN BASE']=<ABSOLUTE PATH FOR THE IQN
REP0>""")
    pass
BASE director properly set =
/home/ali/Desktop/Pulled Github Repositories/torchQN
DATA directory also properly set, in
/home/ali/Desktop/Pulled Github Repositories/IQN HEP/Davidson/data
A user is competent enought to do source setup. sh on a setup. sh script that comes in
the repo, such as the next cell uncommented
# %writefile setup.sh
# #!/bin/bash
# export ION BASE=/home/ali/Desktop/Pulled Github Repositories/torchON
# #DAVIDSON
# #export
DATA DIR='/home/DAVIDSON/alalkadhim.visitor/ION/DAVIDSON NEW/data'
# #LOCAL
# export
DATA DIR='/home/ali/Desktop/Pulled Github Repositories/ION HEP/Davidso
n/data'
# echo 'DATA DIR'
# ls -l $DATA DIR
# #ln -s $DATA DIR $IQN BASE, if you want
# #conda create env -n torch env -f torch env.yml
# #conda activate torch env
# mkdir -p ${IQN BASE}/images/loss plots ${IQN BASE}/trained models $
{IQN BASE}/hyperparameters ${IQN BASE}/predicted data
# tree $ION BASE
```

External Imports

If you don't have some of these packages installed, you can also use the conda environment that has all of the packages by doing conda env create -f IQN_env.yml && conda activate IQN env

```
import numpy as np; import pandas as pd
import scipy as sp; import scipy.stats as st
import torch; import torch.nn as nn; print(f"using torch version
{torch. version }")
#use numba's just-in-time compiler to speed things up
from numba import njit
from sklearn.preprocessing import StandardScaler; from
sklearn.model selection import train test split
import matplotlib as mp; import matplotlib.pyplot as plt;
#reset matplotlib stle/parameters
import matplotlib as mpl
#reset matplotlib parameters to their defaults
mpl.rcParams.update(mpl.rcParamsDefault)
plt.style.use('seaborn-deep')
mp.rcParams['agg.path.chunksize'] = 10000
font legend = 15; font axes=15
# %matplotlib inline
import copy; import sys; import os
from IPython.display import Image, display
from importlib import import module
try:
    import optuna
    print(f"using (optional) optuna version {optuna. version }")
except Exception:
    print('optuna is only used for hyperparameter tuning, not
critical!')
    pass
import argparse
import time
# import sympy as sy
import ipywidgets as wid;
using torch version 1.9.0
using optuna version 2.8.0
# update fonts
FONTSIZE = 14
font = {'family' : 'serif',
        'weight' : 'normal',
        'size' : FONTSIZE}
mp.rc('font', **font)
# set usetex = False if LaTex is not
```

```
# available on your system or if the
# rendering is too slow
mp.rc('text', usetex=True)
# set a seed to ensure reproducibility
seed = 128
rnd = np.random.RandomState(seed)
#sometimes jupyter doesnt initialize MathJax automatically for latex,
so do this:
wid.HTMLMath('$\LaTeX$')
{"version major":2, "version minor":0, "model id": "09e9ab7e8a51448894608
40f2f7c68a7"}
Set arguments and configurations
parser=argparse.ArgumentParser(description='train for different
parser.add argument('--N', type=str, help='''size of the dataset you
want to use.
                    Options are 10M and 100K and 10M 2, the default is
10M 2''', required=False, default='10M 2')
#N epochs X N train examples = N iterations X batch size
\# \mathbb{N} iterations = (\mathbb{N} \text{ epochs } * \text{ train data.shape}[0])/batch size
#N \overline{i}terations = (N epochs * train data.shape[0])/64 = 125000 for 1
epoch
parser.add argument('--n iterations', type=int, help='''The number of
iterations for training,
                    the default is''', required=False, default=50)
#default=5000000 )
parser.add argument('--n layers', type=int, help='''The number of
layers in your NN,
                    the default is 5''', required=False,default=6)
parser.add argument('--n hidden', type=int, help='''The number of
hidden layers in your NN,
                    the default is 5''', required=False,default=6)
parser.add argument('--starting learning rate', type=float,
help='''Starting learning rate,
                    the defulat is 10^-3'''.
required=False, default=1.e-2)
parser.add argument('--show loss plots', type=bool, help='''Boolean to
show the loss plots,
                    default is False''', required=False,default=False)
parser.add_argument('--save_model', type=bool, help='''Boolean to save
the trained model dictionary''',
                    required=False, default=False)
parser.add argument('--save loss plots', type=bool, help='''Boolean to
save the loss plots'''.
                    required=False, default=False)
```

```
DATA DIR=os.environ['DATA DIR']
JUPYTER=True
if JUPYTER:
   args = parser.parse args(args=[])
   N = '10M 2'
   n iterations = int(1e4)
   n layers, n hidden = int(1), int(10)
    starting_learning_rate = float(1.e-2)
    show_loss plots = False
    save model=False
   save loss plots = False
else:
   args = parser.parse args()
   N = args.N
   n iterations = args.n iterations
   n layers = args.n layers
   n hidden = args.n hidden
    starting learning rate=args.starting learning rate
    show loss plots=args.show loss plots
    save model=args.save model
    save loss plots=args.save loss plots
dropout=0.2
def get model params():
    return n iterations, n layers, n hidden, starting learning rate,
dropout
Import the numpy data, convert to dataframe and save (if you haven't saved the dataframes)
Explore the Dataframe and preprocess
idea: do another flowchart for how IQN works autoregressively to get
p_T', etc
Plotting
def show jupyter image(image filename, width = 1300, height = 300):
    """Show a saved image directly in jupyter. Make sure
image filename is in vour ION BASE !"""
   display(Image(os.path.join(IQN BASE,image filename), width =
width, height = height ))
```

```
def use_svg_display():
    """Use the svg format to display a plot in Jupyter (better
quality)"""
    from matplotlib inline import backend inline
    backend inline.set matplotlib formats('svg')
def reset plt params():
    """reset matplotlib parameters - often useful"""
    use svg display()
    mpl.rcParams.update(mpl.rcParamsDefault)
def show plot(legend=None):
    use svg display()
    plt.tight layout();
    plt.show()
    if leaend:
        plt.legend(loc='best')
def set figsize(get axes=False,figsize=(7, 7)):
    use svg display()
    plt.rcParams['figure.figsize'] = figsize
    if get axes:
        fig, ax = plt.subplots(1,1, figsize=figsize)
        return fig, ax
def set axes(ax, xlabel, ylabel=None, xmin=None, xmax=None, ymin=None,
ymax=None, title=None):
    """saves a lot of time in explicitly difining each axis, its title
and labels: do them all in one go"""
    use svg display()
    ax.set xlabel(xlabel,fontsize=font axes)
    if ylabel:
        ax.set ylabel(ylabel,fontsize=font axes)
    if xmin and xmax:
        ax.set xlim(xmin, xmax)
    if ax.get_title() != '':
        #if the axes (plot) does have a title (which is non-empty
string), display it
        ax.set title(title)
    if ax.legend():
        #if an axis has a legned label, display it
        ax.legend(loc='best',fontsize=font legend)
    if ymin and ymax:
        #sometimes we dont have ylimits since we do a lot of
histograms, but if an axis has ylimits, set them
        ax.set ylim(ymin, ymax)
```

```
fig.show()
except Exception:
    pass
plt.tight_layout()
plt.show()

use_svg_display()
show_jupyter_image('data_diagram_IQN.png')
Pelphes

Pelphes
```

For Davidson team, please read try to all the code/comments before asking me questions!

```
= ['genDatapT', 'genDataeta', 'genDataphi', 'genDatam', 'tau']
FIELDS = {'RecoDatam' : {'inputs': X,
                      'xlabel': r'$m$ (GeV)'.
                      'xmin': 0,
                      'xmax': 25},
         'RecoDatapT': {'inputs': ['RecoDatam']+X,
                      'xlabel': r'$p_T$ (GeV)',
'xmin': 20,
                      'xmax' : 80
         'RecoDataeta': {'inputs': ['RecoDatam', 'RecoDatapT'] + X,
                      'xlabel': r'$\eta$',
                      'xmin' : -5,
                      'xmax' : 5,
         'RecoDataphi' : {'inputs': ['RecoDatam', 'RecodatapT',
'RecoDataeta' 1+X,
                      'xlabel': r'$\phi$',
                      'xmin' : -3.2,
                      'xmax' : 3.2
        }
############################
y label dict ={'RecoDatapT':'$p(p T)$'+' [ GeV'+'$^{-1} $'+']',
                'RecoDataeta': '$p(\eta)$', 'RecoDataphi': '$p(\phi)
```

```
$',
                      'RecoDatam': '$p(m)$'+' [ GeV'+'$^{-1} $'+']'}
loss y label dict ={'RecoDatapT':'$p T^{reco}$',
                      'RecoDataeta':'$\eta^{reco}$', 'RecoDataphi':'$\
phi^{reco}$',
                      'RecoDatam': '$m^{reco}$'}
all variable cols=['genDatapT', 'genDataeta', 'genDataphi',
'genDatam', 'RecoDatapT', 'RecoDataeta', 'RecoDataphi', 'RecoDatam']
all_cols=['genDatapT', 'genDataeta', 'genDataphi',
'genDatam', 'RecoDatapT', 'RecoDataeta', 'RecoDataphi', 'RecoDatam',
'tau']
############################## Load unscaled dataframes
SUBSAMPLE=int(1e4)#subsample use for development - in production use
whole dataset
train data=pd.read csv(os.path.join(DATA DIR, 'train data 10M 2.csv'),
                        usecols=all cols,
                        nrows=SUBSAMPLE
test data=pd.read csv(os.path.join(DATA DIR, 'test data 10M 2.csv'),
                        usecols=all cols,
                       nrows=SUBSAMPLE
def explore data(df, title, scaled=False):
    fig, ax = plt.subplots(1,5, figsize=(15,10))
# df = df[['genDatapT', 'genDataeta', 'genDataphi',
'genDatam', 'RecoDatapT', 'RecoDataeta', 'RecoDataphi', 'RecoDatam']]
levels = ['RecoData', 'genData']
kinematics=['pT','eta','phi','m']
    columns = [level+k for level in levels for k in kinematics]
    print(columns)
    columns = columns + ['tau']
    print(columns)
    df = df[columns]
    for k i, k in enumerate(kinematics):
        Reco var = levels[0]+k
        gen var = levels[1]+k
        print('Reco_var: ', Reco_var, ', \t gen_var: ', gen_var)
        ax[k i].hist(df[Reco var], bins=100, label=Reco var,
alpha=0.35)
        ax[k i].hist(df[gen var], bins=100, label=gen var, alpha=0.35)
        xmin, xmax = FIELDS[Reco var]['xmin'], FIELDS[Reco var]
['xmax']
        xlabel=FIELDS[Reco var]['xlabel']
        ax[k i].set xlim( (xmin, xmax) )
```

```
# set axes(ax[k i], xlabel=xlabel, ylabel='', xmin=xmin,
xmax=xmax)
        ax[k_i].set_xlabel(xlabel,fontsize=26)
        if scaled:
             ax[k i].set xlim(df[gen var].min(),df[gen var].max() )
        ax[k i].legend(loc='best', fontsize=13)
    ax[4].hist(df['tau'],bins=100, label=r'$\tau$')
    ax[4].legend(loc='best', fontsize=13)
    fig.suptitle(title, fontsize=30)
    show plot()
explore data(df=train data, title='Unscaled Dataframe')
['RecoDatapT', 'RecoDataeta', 'RecoDataphi', 'RecoDatam', 'genDatapT',
'genDataeta', 'genDataphi', 'genDatam']
Reco var: RecoDatapT ,
                              gen var:
                                         genDatapT
            RecoDataeta ,
Reco var:
                              gen var:
                                         genDataeta
Reco var:
           RecoDataphi ,
                              gen var:
                                         genDataphi
Reco var: RecoDatam ,
                              gen_var:
                                         genDatam
                              Unscaled Dataframe
 1000
      \tilde{p}_T \; (\text{GeV})
                                                m (GeV)
print(train data.shape)
train data.describe()#unscaled
(10000, 9)
          genDatapT
                         genDataeta
                                        genDataphi
                                                          genDatam
RecoDatapT
      10000.000000
count
                      10000.000000
                                     10000.000000
                                                    10000.000000
10000.000000
                                          0.004215
          32.748727
                          -0.007169
                                                          6.980037
mean
```

230			
14.374873	2.209883	1.809176	2.751696
20.004600	-5.053690	-3.140890	0.136333
	1 626040	1 556040	F 110607
	-1.636940	-1.556042	5.119607
	-0 012826	-0 023510	6.547370
	-0.012020	-0.023319	0.547570
36.486850	1.633903	1.552912	8.363860
825			
183.448000	5.039390	3.140640	35.081300
6000			
	•		tau
			10000.000000
-0.007198	0.004905	5.531751	0.501375
2.202264	1.809657	2.639882	0.288104
-4.936930	-3.351365	-0.000022	0.000014
-1.637945	-1.555673	3.780315	0.252924
-0.018205	-0.023471	5.087130	0.501390
1.629590	1.557280	6.772220	0.751112
4.998390	3.381455	33.813600	0.999968
	337 20.004600 200 23.693450 425 28.400000 050 36.486850 825 183.448000 6000 RecoDataeta 10000.000000 -0.007198 2.202264 -4.936930 -1.637945 -0.018205 1.629590	14.374873	14.374873

standarize:

$$X' = \frac{X - X_{min}}{X_{max} - X_{min}} \rightarrow X = X'(X_{max} - X_{min}) + X_{min}$$

def standarize(values):

expected_min, expected_max = values.min(), values.max()
scale_factor = expected_max - expected_min
offset = expected_min
standarized_values = (values - offset)/scale_factor
return standarized values

standarize_2:

$$X' = \frac{X - E[X]}{\sigma_X} \rightarrow X = X' \sigma_X + E[X]$$

def standarize_2(values):
 return values - (np.mean(values)/np.std(values))

Results prior to Braden-scaling

Recall that the best IQNx4 autoregressive results that I attained prior to trying the Braden scaling was the following (which was implemented in the Davidson cluster here: /home/DAVIDSON/alalkadhim.visitor/IQN/DAVIDSON_NEW/OCT_7/*.py and copied to my repo here):

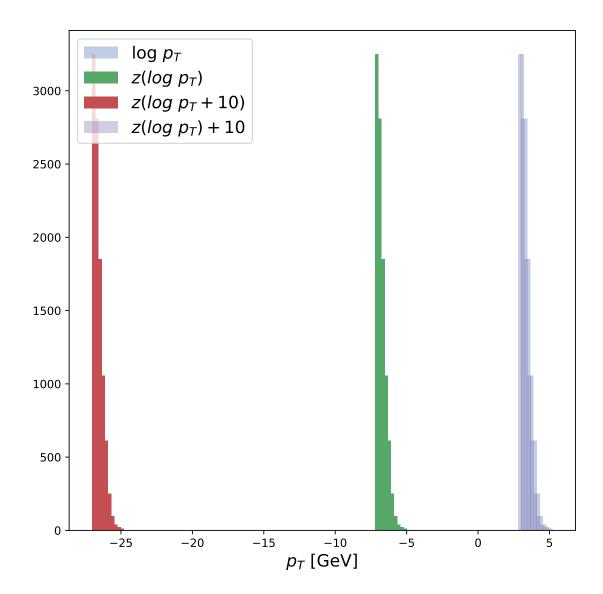
show_jupyter_image('OCT_7/AUTOREGRESSIVE_RESULTS_OCT7.png',width =
800, height = 100)

Scale the data accoding to the "Braden Kronheim scaling":

```
T(p_T) = z(\log p_T), T(\eta) = z(\eta), T(\phi) = z(\phi), T(m) = z(\log(m+2)), T(\tau) = 6\tau - 3
```

```
fig, ax= set_figsize(get_axes=True)
ax.hist(np.log(train_data.iloc[:,0]), label='log $p_T$',alpha=0.35);
ax.hist(standarize_2(np.log(train_data.iloc[:,0])), label='$z(log\p_T$)');
ax.hist(standarize_2(np.log(train_data.iloc[:,0]) +10), label='$z(log\p_T + 10$)');
ratio_of_cons_inside_log=standarize_2(np.log(train_data.iloc[:,0]) +10)/standarize_2(np.log(train_data.iloc[:,0]) +10)/
ax.hist(standarize_2(np.log(train_data.iloc[:,0]))+10, label='$z(log\p_T)+10$',alpha=0.35)
set_axes(ax=ax, xlabel=r'$p_T$ [GeV]')
```

/home/ali/anaconda3/lib/python3.7/site-packages/
ipykernel_launcher.py:50: UserWarning: Matplotlib is currently using
module://matplotlib_inline.backend_inline, which is a non-GUI backend,
so cannot show the figure.



standarize_IQN:

$$X' = \frac{X - X_{min}}{X_{max} - X_{min}} \rightarrow X = X'(X_{max} - X_{min}) + X_{min}$$

Standarize_IQN_2:

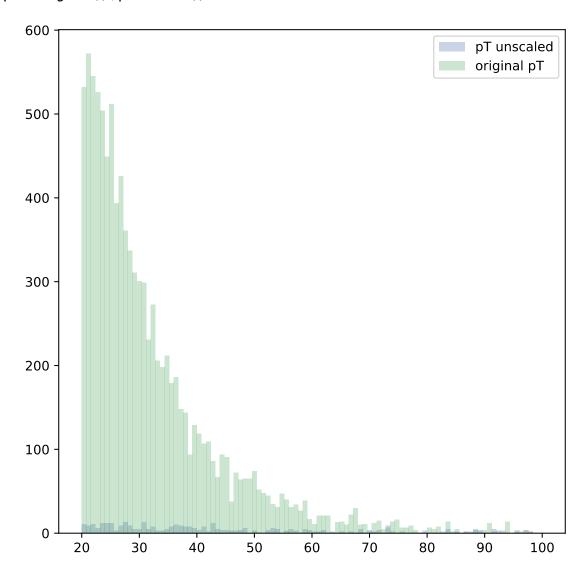
$$p_{\scriptscriptstyle T}^{\rm scaled} = \frac{\log p_{\scriptscriptstyle T} - E \big[\log p_{\scriptscriptstyle T}\big]}{\sigma_{\log(p_{\scriptscriptstyle T})}} + 10 \rightarrow p_{\scriptscriptstyle T}^{\rm unscaled} = \exp \big(\big(p_{\scriptscriptstyle T}^{\rm scaled} - 10\big) \sigma_{\log(p_{\scriptscriptstyle T})} + E \big[\log(p_{\scriptscriptstyle T})\big] \big)$$

```
def standarize_IQN(orig_values, label, const=None):
    if label=='pT':
        const=10
        log_pT=np.log(orig_values)
        pT_scaled = ((log_pT - np.mean(log_pT))/np.std(log_pT) ) + 10
        standarized_values =pT_scaled
    return standarized_values
```

```
plt.hist(ratio_of_cons_inside_log, label=r'$z(log\ p_T + 10$)/z(log\ p_T + 10$)$',bins=100,range=(1,1.1) );plt.legend();plt.show()
```

```
z(\log p_T + 10)/z(\log p T + 10)
  10000
   8000
   6000
   4000
   2000
         1.00
                    1.02
                              1.04
                                         1.06
                                                    1.08
                                                               1.10
def de standarize IQN(standarized values, label, const=None):
    if label=='pT':
        const=10
        orig unscaled pT=train data.iloc[:,0]
        log_orig__unscaled_pT = np.log(orig__unscaled_pT)
        pT unscaled = np.exp( ((standarized values-const) *
np.std(orig__unscaled_pT)) + np.mean(log_orig__unscaled_pT) )
    return pT unscaled
# plt.hist(train_data.iloc[:,0]);plt.show()
pT scaled = standarize IQN(orig values=train data.iloc[:,0],
label='pT')
pT_unscaled = de_standarize_IQN(standarized_values=pT_scaled,
label='pT')
# plt.hist(pT scaled, label='pT scaled');
```

```
plt.hist(pT_unscaled, label='pT unscaled',bins=100 ,
range=(20,100),alpha=0.3);
plt.hist(train_data.iloc[:,0],label='original pT',
bins=100,range=(20,100),alpha=0.3)
plt.legend();plt.show()
```

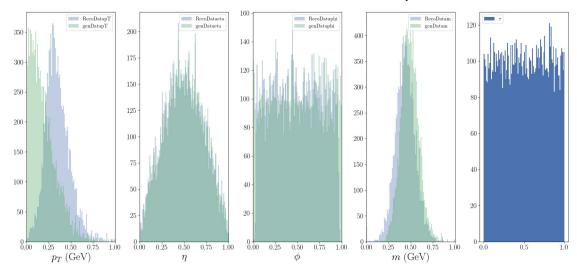


```
def scale_df(df, title, scale_func, save=False):
    #scale
    SUBSAMPLE=int(1e4)
    df = df[all_cols]#[:SUBSAMPLE]
    # print(df.head())
    scaled_df = pd.DataFrame()
    #select the columns by index:
    # 0:genDatapT, 1:genDataeta, 2:genDataphi, 3:genDatam,
    # 4:RecoDatapT, 5:RecoDataeta, 6:RecoDataphi, 7: Recodatam
    scaled df['genDatapT'] = scale func(np.log(df.iloc[:,0]))
```

```
scaled df['RecoDatapT'] = scale func(np.log(df.iloc[:,4]) )
    scaled_df['genDataeta'] = scale_func(df.iloc[:,1])
    scaled df['RecoDataeta'] = scale func(df.iloc[:,5])
    scaled df['genDataphi'] = scale func(df.iloc[:,2])
    scaled df['RecoDataphi'] = scale func(df.iloc[:,6])
    scaled df['genDatam'] = scale func(np.log(df.iloc[:,3] + 2) )
    scaled df['RecoDatam'] = scale func(np.log(df.iloc[:,7] + 2) )
    #why scale tau?
    # scaled_df['tau'] = 6 * df.iloc[:,8] - 3
    scaled df['tau'] = df.iloc[:,8]
    print(scaled df.describe())
    if save:
        scaled df.to csv(os.path.join(DATA DIR, title) )
    return scaled df
scaled train data = scale df(train data,
title='scaled train data 10M 2.csv',
                              scale func=standarize,
                             save=False)
print('\n\n')
scaled test data = scale df(test data,
title='scaled_test_data_10M_2.csv',
                             scale func=standarize,
                             save=\overline{False}
explore_data(df=scaled_train_data, title='Braden Kronheim-scaled
Dataframe: standarize IQN', scaled=True)
          genDatapT
                       RecoDatapT
                                      genDataeta
                                                   RecoDataeta
genDataphi \
count 10000.000000
                     10000.000000
                                    10000.000000
                                                  10000.000000
10000.000000
           0.193019
                         0.349439
                                        0.499998
                                                      0.496183
mean
0.500691
std
           0.151402
                         0.137091
                                        0.218950
                                                      0.221660
0.288015
           0.000000
                         0.000000
                                        0.000000
                                                      0.000000
min
0.000000
25%
           0.076371
                         0.256223
                                        0.338524
                                                      0.332046
0.252303
50%
           0.158137
                         0.332218
                                        0.499438
                                                      0.495075
0.496276
75%
           0.271209
                         0.428161
                                        0.662592
                                                      0.660927
0.747239
```

max 1.0 1.000000	00000 1.000000	1.000000	1.000000
std 0.2 min 0.0 25% 0.2 50% 0.4 75% 0.7		0 10000.000000 0 0.440818 0 0.113154 0 0.000000 0 0.367851 0 0.438496 0 0.512428	tau 10000.0000000 0.501375 0.288104 0.000014 0.252924 0.501390 0.751112 0.999968
_	atapT RecoDatap	「 genDataeta	RecoDataeta
genDataphi \ count 10000.0	00000 10000.000000	10000.000000	10000.000000
	43909 0.275600	0.507399	0.505858
	12547 0.110219	0.217335	0.222251
	00000 0.000000	0.000000	0.000000
	59885 0.203154	0.344565	0.339593
	19371 0.263623	0.511950	0.510924
	01243 0.337655	0.667306	0.669468
0.757987 max 1.0 1.000000	00000 1.000000	1.000000	1.000000
std 0.2 min 0.0 25% 0.2 50% 0.5 75% 0.7 max 1.0 ['RecoDatapT', 'genDataeta', Reco_var: Rec Reco_var: Rec Reco_var: Rec	00000 10000.000000000000000000000000000	0 10000.000000 0 .354760 0 .091590 0 .000000 0 .295975 0 .354809 0 .412537 1.000000 ecoDataphi', 'Reo Datam'] var: genDataptivar: genDataptivar: genDataphi	

Braden Kronheim-scaled Dataframe: standarize_IQN

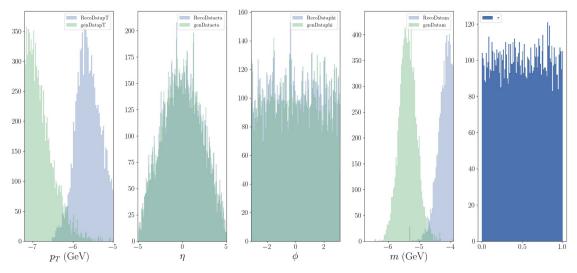


$$\label{lem:continuous} \begin{split} & explore_data(df=scaled_train_data,\ title='Braden\ Kronheim-scaled\ Dataframe:\ standarize_IQN_2',\ scaled=True) \end{split}$$

aanDatanb	genDatapT	RecoDatapT	genDataeta	RecoDataeta	
genDataphi \ count 10000.000000	10000.000000	10000.000000	10000.000000		
10000.000 mean	-6.781494	-5.555223	-0.003925	-0.003929	
0.001885 std	0.335502	0.380772	2.209883	2.202264	
1.809176 min	-7.209217	-6.525794	-5.050446	-4.933662	-
3.143220 25%	-7.039981	-5.814132	-1.633696	-1.634677	-
1.558373	-6.858790	-5.603054	-0.009582	-0.014936	-
0.025849 75%	-6.608227	-5.336572	1.637147	1.632858	
1.550582 max 3.138310	-4.993248	-3.748282	5.042634	5.001658	
	.ecoDataphi	genDatam	RecoDatam	tau	

count mean std min 25% 50% 75% max	10000.000000 0.002195 1.809657 -3.354076 -1.558383 -0.026182 1.554569 3.378745	10000.000000 -5.374291 0.286049 -6.768290 -5.564528 -5.381757 -5.189056 -3.914268	10000.000000 -4.054152 0.326472 -5.325995 -4.264673 -4.060851 -3.847541 -2.440804	10000.000000 0.501375 0.288104 0.000014 0.252924 0.501390 0.751112 0.999968	
	genDatapT	RecoDatapT	genDataeta	RecoDataeta	
genData count 10000.0	10000.000000	10000.000000	10000.000000	10000.000000	
mean 0.01204	-6.629865	-5.331596	0.018054	0.017897	
std 1.81919	0.341107	0.390866	2.211242	2.206106	
min 3.15613	-7.066024	-6.308946	-5.144407	-5.003340	-
25% 1.55824	-6.884524 5	-5.588510	-1.638677	-1.632480	-
50% 0.02587		-5.374067	0.064356	0.068187	
75% 1.60539		-5.111531	1.645003	1.641920	
max 3.12567	-4.035226 0	-2.762678	5.029953	4.922840	
mean std min 25% 50% 75% max ['RecoD	aeta', 'genDa r: RecoDatap r: RecoDatae r: RecoDatap	taphi', 'genDa T , gen_va ta , gen_va hi , gen_va	-3.805338 -1.695051 oDataphi', 'Re tam'] ur: genDatapT ur: genDataeta ur: genDataphi		DatapT',

Braden Kronheim-scaled Dataframe: standarize_IQN_2



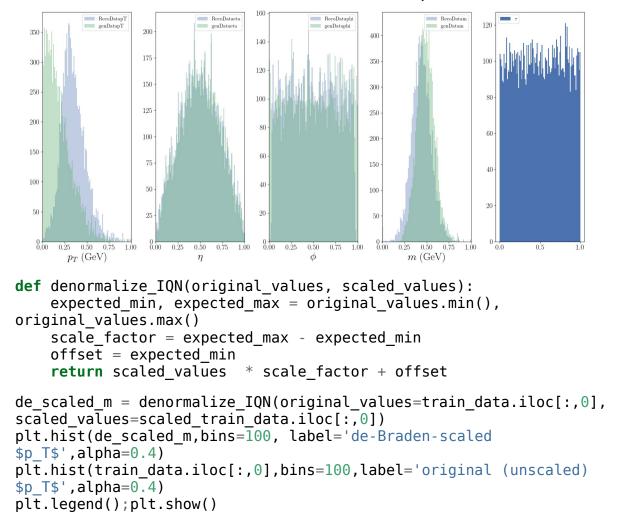
standarize is better than standarize 2

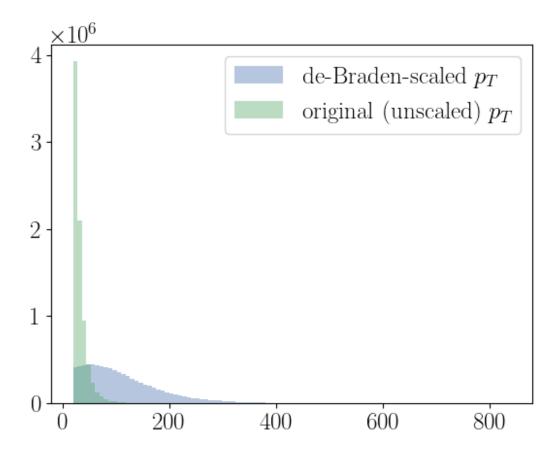
explore_data(df=scaled_train_data, title='Braden Kronheim-scaled
Dataframe: standarize_IQN', scaled=True)

	genDatapT	RecoDatapT	genDataeta	RecoDataeta
genDataphi	. \	·	-	
	000000.000	10000.000000	10000.000000	10000.000000
10000.0000				
mean	0.193019	0.349439	0.499998	0.496183
0.500691				
std	0.151402	0.137091	0.218950	0.221660
0.288015	0 000000	0 000000	0 000000	0 000000
min	0.000000	0.000000	0.000000	0.000000
0.000000 25%	0.076371	0.256223	0.338524	0.332046
0.252303	0.070371	0.230223	0.330324	0.332040
50%	0.158137	0.332218	0.499438	0.495075
0.496276	0.130137	01332210	01155150	01 133073
75%	0.271209	0.428161	0.662592	0.660927
0.747239				
max	1.000000	1.000000	1.000000	1.000000
1.000000				

RecoData count 10000.000 mean 0.498 std 0.268 min 0.000 25% 0.266 50% 0.494 75% 0.729 max 1.000	10000 .000000 10000 .000000 10000 .000227 10000 .000000 10000 .000000 10000 .421777 10000 .485817 10000 .553336	RecoDatam 10000.0000000 0.440818 0.113154 0.000000 0.367851 0.438496 0.512428 1.000000	tau 10000.000000 0.501375 0.288104 0.000014 0.252924 0.501390 0.751112 0.999968
genDat	apT RecoDatapT	genDataeta	RecoDataeta
genDataphi \ count 10000.000 10000.000000	10000.000000	10000.000000	10000.000000
mean 0.143 0.504341	909 0.275600	0.507399	0.505858
std 0.112 0.289598	0.110219	0.217335	0.222251
min 0.000 0.000000	0.000000	0.000000	0.000000
25% 0.059 0.254367	0.203154	0.344565	0.339593
50% 0.119 0.506544	0.263623	0.511950	0.510924
75% 0.201 0.757987	.243 0.337655	0.667306	0.669468
max 1.000 1.000000	1.000000	1.000000	1.000000
'genDataeta', 'g Reco_var: RecoD Reco_var: RecoD Reco_var: RecoD	10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 10000 .000000 1000000 .000000	atam'] ar: genDatapT ar: genDataeta ar: genDataphi	

Braden Kronheim-scaled Dataframe: standarize_IQN





ML

Note that this ideas is very powerful and has the potential to replace the use of Delphes/GEANT for most people. According to the previous paper this method already works for a single IQN.

It's important to remember "the master formula" of all of machine learning:

$$\int \frac{\partial L}{\partial f} \, p(y \vee x) \, dy = 0$$

or, equivalently,

$$\frac{\delta R}{\delta f} = 0$$
,

where L is the loss function, f is the model (in this case IQN) (implicitly parameterized by potentially a gazillion parameters), y is the target(s) that we want to estimate, x is the (set of) training features, R is the risk functional.

So, for IQNs,

$$L_{\text{IQN}}(f,y) = \begin{cases} \tau(y - f(x,\tau;\theta)) & y \ge f(x,\tau;\theta) \\ (1 - \tau)(f(x,\tau;\theta) - y) & y < f(x,\tau;\theta) \end{cases},$$

Means that what was done previously is that the risk functional, which is generally a functional of many models f, was a only a functional of a single model: $R[f_1, \ldots, f_n] = f[f_1]$. Here we have 4 models

$$R_{\text{IQN} \times 4} = R_{\text{IQN}} [f_m, f_{p_T}, f_{\eta}, f_{\phi}],$$

and since we're choosing the evaluation order:

$$p(y \lor x) \qquad \stackrel{\stackrel{?}{\iota}}{\iota} p(m' \lor x) \\ \stackrel{\stackrel{?}{\iota}}{\iota} \times p(\eta' \lor x, m', p_T') \\ \stackrel{\stackrel{?}{\iota}}{\iota} \qquad \stackrel{\stackrel{?}{\iota}}{\iota}$$

$$R_{IQN \times 4} \qquad \stackrel{\stackrel{?}{\iota}}{\iota} \int L_{IQN} (f_m(x_m, \tau), y_m) p(x_m, y_m) dx_m dy_m \\ \stackrel{\stackrel{?}{\iota}}{\iota} \times \int L_{IQN} (f_{\phi}(x_{\phi}, \tau), y_{\phi}) p(x_{\phi}, y_{\phi}) dx_{\phi} dy_{\phi}$$

where, again, each model f_i is also dependent on a set of parameters θ_i (dropped for simplicity)

Our risk functional is minimized for

$$\frac{\delta R_{\text{IQN} \times 4}}{\delta f_m} = 0$$

(which is basically what's done in the training process to get f_m^{ℓ} whose weights/parameters minimize the loss). Suppose we factorize the risk as

$$R_{\text{IQN} \times 4} = R_{\text{IQN}}^m R_{\text{IQN}}^{p_T} R_{\text{IQN}}^{\eta} R_{\text{IQN}}^{\phi}$$

then, by Eq (4),

$$R_{\text{IQN}}^{m} \equiv \int L_{\text{IQN}} \left(f_{m}(x_{m}, \tau), y_{m} \right) p(x_{m}, y_{m}, \tau) dx_{m} dy_{m} d\tau,$$

and by Eq (5)

$$\int dx_m dy_m d\tau p(x_m, y_m, \tau) \frac{\delta L_{\text{IQN}}(f_m(x_m, \tau), y_m)}{\delta f_m} = 0$$

and by Eq (2)

$$\int dx_m dy_m d\tau p(x_m, y_m, \tau) \frac{\delta L_{IQN}(f_m(x_m, \tau), y_m)}{\delta f_m} = 0$$

•••

Expand Eq (2) in Eq (7) and integrate wrt y to see that $f(x, \tau)$ is the quantile function for $p(y \lor x)$, i.e. (I believe) that IQNx4 should work basically exactly.

$$R_{IQN \times 4} = i$$

Train Mass

```
for mass, y_m = m_{\text{reco}} and x_m = \{ p_T^{\text{gen}}, \eta^{\text{gen}}, \phi^{\text{gen}}, m^{\text{gen}}, \tau \}.
SUBSAMPLE=int(1e4)
target = 'RecoDatam'
source = FIELDS[target]
features= source['inputs']
#######
print('USING NEW DATASET\n')
#UNSCALED
train data m=pd.read csv(os.path.join(DATA DIR, 'train data 10M 2.csv')
#
                            usecols=features,
#
                            nrows=SUBSAMPLE)
# print('TRAINING FEATURES\n', train data.head())
# test data m=
pd.read csv(os.path.join(DATA DIR, 'test data 10M 2.csv'),
                            usecols=features,
                            nrows=SUBSAMPLE)
# print('\nTESTING FEATURES\n', test data.head())
# valid data=
pd.read csv(os.path.join(DATA DIR, 'valid data 10M 2.csv'),
                            usecols=features,
#
                            nrows=SUBSAMPLE)
# SCALED
train data m=pd.read csv(os.path.join(DATA DIR, 'train data 10M 2.csv')
                         usecols=all cols,
                         nrows=SUBSAMPLE)
print('TRAINING FEATURES\n', train data.head())
test data m= pd.read csv(os.path.join(DATA DIR, 'test data 10M 2.csv'),
                         usecols=all cols,
                         nrows=SUBSAMPLE)
print('\nTESTING FEATURES\n', test data.head())
```

```
print('\ntrain set shape:', train_data.shape)
print('\ntest set shape: ', test_data.shape)
# print('validation set shape:', valid_data.shape)
```

USING NEW DATASET

USING NEW DATAS	SET				
	genDataeta	genDataphi	genDatam	RecoDatapT	
RecoDataeta \ 0 29.4452 0.817082		2.902130	2.85348	31.9132	
	-1.163510	0.636469	5.83685	27.3513	-
2 24.3193 1.151020	-1.163510	0.636469	5.83685	27.3513	-
3 24.3193 1.151020	-1.163510	0.636469	5.83685	27.3513	-
4 20.1703 1.837910	1.844410	-0.186685	5.69090	24.2158	
RecoDataphi 0 2.919510 1 0.652153 2 0.652153 3 0.652153 4 -0.160621	2.59587 5.35538 5.35538 5.35538	tau 0.361310 0.126899 0.962307 0.457282 0.840862			
TESTING FEATURI		a on Doton bi	aanDatam	DocoDotonT	
genDatapT RecoDataeta \		genDataphi	genDatam	RecoDatapT	
0 43.6113 0.824645	0.824891	-1.26949	5.93310	44.3274	
1 43.6113 0.824645	0.824891	-1.26949	5.93310	44.3274	
2 26.0153 3.590390	3.529970	1.55495	7.41270	27.4750	
3 28.4944 1.139940	-1.159650	1.82602	7.84157	33.8797	-
4 21.9840 2.775790	2.747660	2.03085	5.18315	23.3141	
RecoDataphi 0 -1.26117 1 -1.26117 2 1.52062 3 1.76254 4 2.10209	RecoDatam 5.80270 5.80270 4.81403 7.06425 4.08061	tau 0.250046 0.847493 0.851995 0.052378 0.542549			

train set shape: (8000000, 9)

```
test set shape: (1000000, 9)
Batches, validation, losses, and plotting of losses functions
def get batch(x, t, batch size):
    # the numpy function choice(length, number)
    # selects at random "batch size" integers from
    # the range [0, length-1] corresponding to the
    # row indices.
           = np.random.choice(len(x), batch size)
    rows
    batch x = x[rows]
    batch t = t[rows]
    # batch x.T[-1] = np.random.uniform(0, 1, batch size)
    return (batch x, batch t)
# Note: there are several average loss functions available
# in pytorch, but it's useful to know how to create your own.
def average quadratic loss(f, t, x):
    # f and t must be of the same shape
    return torch.mean((f - t)**2)
def average cross entropy loss(f, t, x):
    # f and t must be of the same shape
    loss = torch.where(t > 0.5, torch.log(f), torch.log(1 - f))
    return -torch.mean(loss)
def average_quantile_loss(f, t, x):
    # f and t must be of the same shape
    tau = x.T[-1] # last column is tau.
    \#Ea(2)
    return torch.mean(torch.where(t >= f,
                                  tau * (t - f),
                                  (1 - tau)*(f - t))
# function to validate model during training.
def validate(model, avloss, inputs, targets):
    # make sure we set evaluation mode so that any training specific
    # operations are disabled.
    model.eval() # evaluation mode
    with torch.no grad(): # no need to compute gradients wrt. x and t
        x = torch.from numpy(inputs).float()
        t = torch.from_numpy(targets).float()
        # remember to reshape!
        o = model(x).reshape(t.shape)
    return avloss(o, t, x)
def mkdir(dir ):
    """make a directory without overwriting what's in it if it
```

```
exists"""
   # assert isinstance(dir , str)
       os.system('mkdir -p %s' % str(dir ) )
   except Exception:
       pass
def plot average loss(traces, ftsize=18, save loss plots=False,
show loss plots=True):
   xx, yy_t, yy_v, yy_v_avg = traces
   # create an empty figure
   fig = plt.figure(figsize=(6, 4.5))
   fig.tight layout()
   # add a subplot to it
   nrows, ncols, index = 1,1,1
   ax = fig.add subplot(nrows,ncols,index)
   ax.set title("Average loss")
   ax.plot(xx, yy_t, 'b', lw=2, label='Training')
   ax.plot(xx, yy_v, 'r', lw=2, label='Validation')
   #ax.plot(xx, yy v avg, 'g', lw=2, label='Running average')
   ax.set xlabel('Iterations', fontsize=ftsize)
   ax.set ylabel('average loss', fontsize=ftsize)
   ax.set xscale('log')
   ax.set yscale('log')
   ax.grid(True, which="both", linestyle='-')
   ax.legend(loc='upper right')
   if save loss plots:
       filename='IQNx4 %s Loss.dict' % target
       mkdir('images/loss plots')
       PATH = os.path.join(IQN_BASE, 'images', 'loss_plots',
filename)
plt.savefig('images/loss curves/ION '+N+T+' Consecutive 2.png')
       print('\nloss curve saved in
images/loss curves/IQN '+N+target+' Consecutive.png')
   if show loss plots:
       plt.show()
Get training and testing features and targets
target = 'RecoDatam'
source = FIELDS[target]
features= source['inputs']
```

```
def split t x(df, target, input features):
    # change from pandas dataframe format to a numpy
    # array of the specified types
    t = np.array(df[target])
    x = np.array(df[input features])
    return t, x
print(f'spliting data for {target}')
train t, train x = split t x(df = train data m, target = target,
input features=features)
print('train t shape = ', train t.shape , 'train x shape = ',
train x.shape)
print('\n Training features:\n')
print(train x)
valid t, valid x = split_t_x(df= test_data_m, target = target,
input features=features)
print('valid_t shape = ',valid_t.shape , 'valid x shape = ',
valid x.shape)
print('no need to train test split since we already have the split
dataframes')
spliting data for RecoDatam
train t shape = (10000,) train x shape = (10000,5)
Training features:
[[29.4452
               0.828187
                           2.90213
                                       2.85348
                                                    0.361309541
 [24.3193
              -1.16351
                           0.636469
                                       5.83685
                                                    0.126899251
 [24.3193
              -1.16351
                           0.636469
                                       5.83685
                                                    0.962306811
 . . .
 [36.0059
               3.537
                           3.1117
                                       7.61186
                                                    0.307636371
               3.537
                           3.1117
 [36.0059
                                       7.61186
                                                    0.833650511
 [31.3881
              2.70158
                           0.267685
                                       9.22485
                                                    0.8991346211
valid t shape = (10000,) valid x shape = (10000, 5)
no need to train test split since we already have the split dataframes
Training and running-of-training functions
def train(model, optimizer, avloss, getbatch,
          train x, train t,
          valid x, valid t,
          batch size,
          n iterations, traces,
          step=10, window=10):
    # to keep track of average losses
    xx, yy_t, yy_v, yy_v_avg = traces
    n = len(valid x)
```

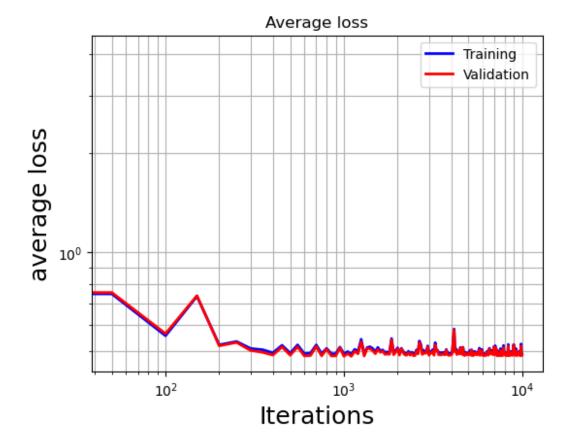
```
print('Iteration vs average loss')
print("%10s\t%10s\t%10s" % \
      ('iteration', 'train-set', 'valid-set'))
for ii in range(n_iterations):
    # set mode to training so that training specific
    # operations such as dropout are enabled.
    model.train()
    # get a random sample (a batch) of data (as numpy arrays)
    batch x, batch t = getbatch(train x, train t, batch size)
    # convert the numpy arrays batch x and batch t to tensor
    # types. The PyTorch tensor type is the magic that permits
    # automatic differentiation with respect to parameters.
    # However, since we do not need to take the derivatives
    # with respect to x and t, we disable this feature
    with torch.no grad(): # no need to compute gradients
        # wrt. x and t
        x = torch.from numpy(batch x).float()
        t = torch.from numpy(batch t).float()
    \# compute the output of the model for the batch of data x
    # Note: outputs is
        of shape (-1, 1), but the tensor targets, t, is
        of shape (-1,)
    # In order for the tensor operations with outputs and t
    # to work correctly, it is necessary that they have the
    # same shape. We can do this with the reshape method.
    outputs = model(x).reshape(t.shape)
    # compute a noisy approximation to the average loss
    empirical risk = avloss(outputs, t, x)
    # use automatic differentiation to compute a
    # noisy approximation of the local gradient
    optimizer.zero_grad() # clear previous gradients
    empirical risk.backward() # compute gradients
    # finally, advance one step in the direction of steepest
    # descent, using the noisy local gradient.
    optimizer.step()
                               # move one step
    if ii % step == 0:
        acc t = validate(model, avloss, train x[:n], train t[:n])
        acc v = validate(model, avloss, valid x[:n], valid t[:n])
        yy t.append(acc t)
        yy v.append(acc v)
```

```
# compute running average for validation data
            len_yy_v = len(yy_v)
            if len yy v < window:</pre>
                yy v avg.append( yy v[-1] )
            elif len yy v == window:
                yy v avg.append( sum(yy v) / window )
            else:
                acc v avg = yy v avg[-1] * window
                acc v avg += yy v[-1] - yy v[-window-1]
                yy v avg.append(acc v avg / window)
            if len(xx) < 1:
                xx.append(0)
                print("%10d\t%10.6f\t%10.6f" % \
                      (xx[-1], yy t[-1], yy v[-1]))
            else:
                xx.append(xx[-1] + step)
                print("\r%10d\t%10.6f\t%10.6f\t%10.6f" % \
                          (xx[-1], yy_t[-1], yy_v[-1], yy_v_avg[-1]),
                      end='')
    print()
    return (xx, yy_t, yy_v, yy_v_avg)
def run(model, target,
        train x, train t,
        valid x, valid t, traces,
        n batch=256,
        n iterations=n iterations,
        traces step=500,
        traces window=500,
        save model=False):
    learning rate= starting learning rate
    optimizer = torch.optim.Adam(model.parameters(), lr=learning rate)
    #starting at 10^-3
    traces = train(model, optimizer,
                      average_quantile loss,
                      get batch,
                      train x, train t,
                      valid_x, valid t,
                      n_batch,
                  n iterations,
                  traces,
                  step=traces step,
                  window=traces window)
```

```
# learning rate=learning rate/10
    # optimizer = torch.optim.Adam(model.parameters(),
lr=learning_rate)
    # #10^-4
    # traces = train(model, optimizer,
                        average quantile loss,
                        get batch,
    #
                        train x, train t,
                        valid x, valid t,
                        n batch,
                   n iterations,
                    traces,
                    step=traces step,
    #
                    window=traces window)
    # learning rate=learning rate/100
    # optimizer = torch.optim.Adam(model.parameters(),
lr=learning rate)
    # #10^-6
    # traces = train(model, optimizer,
                        average_quantile_loss,
                        get batch,
                        train x, train t,
                        valid_x, valid_t,
                        n batch,
                    n iterations,
    #
                    traces,
                    step=traces step,
                    window=traces window)
    plot average loss(traces)
    if save model:
        filename='Trained IQNx4 %s %sK iter.dict' % (target,
str(int(n iterations/1000)) )
        PATH = os.path.join(IQN BASE, 'trained models', filename)
        torch.save(model.state_dict(), PATH)
        print('\ntrained model dictionary saved in %s' % PATH)
    #utils.ModelHandler(model, scalers)
    return model
Define basic NN model
class RegularizedRegressionModel(nn.Module):
    #inherit from the super class
    def init (self, nfeatures, ntargets, nlayers, hidden size,
dropout):
        super().__init__()
        layers = []
```

```
for _ in range(nlayers):
            if len(layers) ==0:
                #inital layer has to have size of input features as
its input layer
                #its output layer can have any size but it must match
the size of the input layer of the next linear layer
                #here we choose its output laver as the hidden size
(fully connected)
                layers.append(nn.Linear(nfeatures, hidden_size))
                #batch normalization
                layers.append(nn.BatchNorm1d(hidden size))
                #Dropout seems to worsen model performance
                layers.append(nn.Dropout(dropout))
                #ReLU activation
                layers.append(nn.ReLU())
            else:
                #if this is not the first layer (we don't have layers)
                layers.append(nn.Linear(hidden_size, hidden_size))
                layers.append(nn.BatchNorm1d(hidden size))
                #Dropout seems to worsen model performance
                # layers.append(nn.Dropout(dropout))
                layers.append(nn.ReLU())
                #output layer:
        layers.append(nn.Linear(hidden size, ntargets))
        # only for classification add sigmoid
        # layers.append(nn.Sigmoid())
            #we have defined sequential model using the layers in
oulist
        self.model = nn.Sequential(*layers)
    def forward(self, x):
        return self.model(x)
n iterations, n layers, n hidden, starting learning rate, dropout =
get_model_params()
NFEATURES=train x.shape[1]
model=RegularizedRegressionModel(nfeatures=NFEATURES, ntargets=1,
                           nlayers=n layers, hidden size=n hidden,
dropout=dropout)
print(model)
RegularizedRegressionModel(
  (model): Sequential(
    (0): Linear(in features=5, out features=10, bias=True)
    (1): BatchNorm1d(10, eps=1e-05, momentum=0.1, affine=True,
track running stats=True)
```

```
(2): Dropout(p=0.2, inplace=False)
    (3): ReLU()
    (4): Linear(in_features=10, out_features=1, bias=True)
  )
)
Run training
print(f'Training for {n_iterations} iterations')
start=time.time()
print('estimating %s\n' % target)
IQN trace=([], [], [], [])
traces step = 50
IQN = run(model=model, target=target,train x=train x, train t=train t,
        valid x=valid x, valid t=valid t, traces=IQN trace,
n batch=256,
        n iterations=n iterations, traces step=50, traces window=50,
        save model=False)
end=time.time()
difference=end-start
print('evaluating m took ',difference, 'seconds')
Training for 10000 iterations
estimating RecoDatam
Iteration vs average loss
 iteration train-set valid-set
            4.042081
                       4.107997
             0.490166
      9950
                        0.486542
                                   0.493084
```



Evalute model and save evaluated data

```
if target== 'RecoDatapT':
    label= '$p T$ [GeV]'
    x \min, x \max = 20, 60
elif target== 'RecoDataeta':
    label = '$\eta$'
    x \min, x \max = -5.4, 5.4
elif target == 'RecoDataphi':
    label='$\phi$'
    x \min, x \max = -3.4, 3.4
elif target == 'RecoDatam':
    label = ' $m$ [GeV]'
    x \min, x \max = 0, 18
def evaluate_model(dnn, target, src,
               fqsize=(6, 6),
               ftsize=20, save image=False, save pred=False,
               show plot=True):
eval_data=pd.read_csv(os.path.join(DATA_DIR, 'test_data_10M_2.csv'))
    ev features=X
    #['genDatapT', 'genDataeta', 'genDataphi', 'genDatam', 'tau']
```

```
eval data=eval data[ev features]
    print('EVALUATION DATA OLD INDEX\n', eval data.head())
    dnn.eval()
    y = dnn(eval data)
    eval data['RecoDatam']=y
    new cols= ['RecoDatam'] + X
    eval data=eval data.reindex(columns=new cols)
    print('EVALUATION DATA NEW INDEX\n', eval data.head())
    eval data.to csv('AUTOREGRESSIVE m Prime.csv')
    if save pred:
        pred df = pd.DataFrame({T+' predicted':y})
pred df.to csv('predicted data/dataset2/'+T+' predicted MLP iter 50000
00.csv')
    if save image or show plot:
        gfile ='fig model %s.png' % target
        xbins = 100
        xmin = src['xmin']
        xmax = src['xmax']
        xlabel= src['xlabel']
        xstep = (xmax - xmin)/xbins
        fig, ax = plt.subplots(nrows=1, ncols=1, figsize=fgsize)
        ax.set xlim(xmin, xmax)
        ax.set xlabel(xlabel, fontsize=ftsize)
        ax.set xlabel('reco jet '+label, fontsize=ftsize)
        ax.set ylabel(y label dict[target], fontsize=ftsize)
        ax.hist(train data['RecoDatam'],
                bins=xbins,
                range=(xmin, xmax),
                alpha=0.3,
                color='blue',
                density=True,
                label='simulation')
        ax.hist(y,
                bins=xbins,
                range=(xmin, xmax),
```

```
def main():
    start=time.time()
    print('estimating mass\n')
    model =
utils.RegularizedRegressionModel(nfeatures=train_x.shape[1],
ntargets=1,nlayers=n_layers, hidden_size=n_hidden)
    traces = ([], [], [])
    dnn = run(model, scalers, target, train_x, train_t, valid_x,
valid_t, traces)
    evaluate_model( dnn, target, source)
if __name__ == "__main__":
    main()
```

Plot predicted vs real reco (in our paper's format)

Train p_T using saved variables above

Evaluate p_T and save predicted distribution

Plot reco p_T and predicted reco p_T marginal densities

```
# show_jupyter_image('screenshot.png')
```

commented new ideas below