dessn Documentation

Release 0.0.1

dessn

CONTENTS

1	uessii	раска	
	1.1	Subpa	ickages
		1.1.1	dessn.chain package
			Submodules
			dessn.chain.chain module
			dessn.chain.demoOneChain module
			dessn.chain.demoTable module
			dessn.chain.demoThreeChains module
			dessn.chain.demoTwoDisjointChains module
			dessn.chain.demoVarious module
			dessn.chain.demoWalk module
		1.1.2	dessn.entry package
			Submodules
			dessn.entry.sim module
		1.1.3	dessn.model package
			Submodules
			dessn.model.edge module
			dessn.model.model module
			dessn.model.node module
		1.1.4	dessn.simple package
			Subpackages
			Submodules
			dessn.simple.example module
			dessn.simple.exampleIntegral module
			dessn.simple.exampleLatent module
		1.1.5	dessn.simulation package
			Submodules
			dessn.simulation.observationFactory module
			dessn.simulation.simulation module
		1.1.6	dessn.toy package
			Submodules
			dessn.toy.edges module
			dessn.toy.latent module
			dessn.toy.observed module
			dessn.toy.toyModel module
			dessn.toy.transformations module
			dessn.toy.underlying module
		1.1.7	dessn.utility package
			Submodules
			dessn.utility.hdemcee module
			•

	dessn.utility.math module	
Python Module	e Index	37
Index		39

CHAPTER

ONE

DESSN PACKAGE

Welcome to the **DESSN** code base.

1.1 Subpackages

1.1.1 dessn.chain package

Submodules

dessn.chain.chain module

 ${\bf class} \; {\tt dessn.chain.chain.ChainConsumer}$

Bases: object

A class for consuming chains produced by an MCMC walk

add_chain (chain, parameters=None, name=None)

Add a chain to the consumer.

Parameters chain: strIndarray

The chain to load. Normally a numpy.ndarray, but can also accept a string. If a string is found, it interprets the string as a filename and attempts to load it in.

parameters: list[str], optional

A list of parameter names, one for each column (dimension) in the chain.

name: str, optional

The name of the chain. Used when plotting multiple chains at once.

Returns ChainConsumer

Itself, to allow chaining calls.

configure_bar(summary=None)

Configure the bar plots showing the marginalised distributions. If you do not call this explicitly, the plot () method will invoke this method automatically.

summary [bool, optional] If overridden, sets whether parameter summaries should be set as axis titles. Will not work if you have multiple chains

configure contour (sigmas=None, cloud=None, contourf=None, contourf alpha=1.0)

Configure the default variables for the contour plots. If you do not call this explicitly, the plot () method will invoke this method automatically.

Please ensure that you call this method after adding all the relevant datae to the chain consumer, as the consume changes configuration values depending on the presupplied data.

Parameters sigmas: np.array, optional

The σ contour levels to plot. Defaults to [0.5, 1, 2, 3]. Number of contours shown decreases with the number of chains to show.

cloud: bool, optional

If set, overrides the default behaviour and plots the cloud or not

contourf: bool, optional

If set, overrides the default behaviour and plots filled contours or not

contourf_alpha: float, optional

Filled contour alpha value override.

Configure the general plotting parameters common across the bar and contour plots. If you do not call this explicitly, the plot () method will invoke this method automatically.

Parameters bins: intlfloat, optional

The number of bins to use. By default uses $\frac{\sqrt{n}}{10}$, where n are the number of data points. Giving an integer will set the number of bins to the given value. Giving a float will scale the number of bins, such that giving bins=1.5 will result in using $\frac{1.5\sqrt{n}}{10}$ bins.

flip: bool, optional

Set to false if, when plotting only two parameters, you do not want it to rotate the histogram so that it is horizontal.

rainbow: bool, optional

Set to True to force use of rainbow colours

colours : list[str(hex)], optional

Provide a list of colours to use for each chain. If you provide more chains than colours, you *will* get the rainbow colour spectrum.

serif: bool, optional

Whether to display ticks and labels with serif font.

plot_hists : bool, optional

Whether to plot marginalised distributions or not

max_ticks: int, optional

The maximum number of ticks to use on the plots

configure_truth(**kwargs)

Configure the arguments passed to the axvline and axhline methods when plotting truth values. If you do not call this explicitly, the plot () method will invoke this method automatically.

Recommended to set the parameters linestyle, color and/or alpha if you want some basic control.

Default is to use an opaque black dashed line.

Generates a LaTeX table from parameter summaries.

For an example output, see the image below:

Table 1: The maximum likelihood results for the tested models

Model	x	y	α	β	γ
Model A	$0.1^{+0.9}_{-1.1}$	$5.1^{+2.9}_{-3.1}$	$-0.1^{+1.2}_{-1.0}$	0.0 ± 0.2	_
Model B	$-0.8^{+0.8}_{-1.2}$	$-5.3^{+2.3}_{-1.7}$	$0.5^{+1.5}_{-1.3}$	_	$1.8^{+1.7}_{-1.4}$

Parameters parameters: list[str], optional

A list of what parameters to include in the table. By default, includes all parameters

transpose: bool, optional

Defaults to False, which gives each column as a parameter, each chain (model) as a row. You can swap it so that you have a parameter each row and a model each column by setting this to True

caption: str, optional

If you want to generate a caption for the table through Python, use this. Defaults to an empty string

label: str, optional

If you want to generate a label for the table through Python, use this. Defaults to an empty string

hlines: bool, optional

Inserts \hline before and after the header, and at the end of table.

blank_fill: str, optional

If a model does not have a particular parameter, will fill that cell of the table with this string.

Returns str

the LaTeX table.

get_parameter_text (lower, maximum, upper, wrap=False)

Generates LaTeX appropriate text from marginalised parameter bounds.

Parameters lower: float

The lower bound on the parameter

maximum: float

The value of the parameter with maximum probability

upper: float

The upper bound on the parameter

wrap: bool

Wrap output text in dollar signs for LaTeX

get_summary()

Gets a summary of the marginalised parameter distributions.

Returns list of dictionaries

One entry per chain, parameter bounds stored in dictionary with parameter as key

Parameters figsize: strltuple(float), optional

The figure size to generate. Accepts a regular two tuple of size in inches, or one of several key words. The default value of COLUMN creates a figure of appropriate size of insertion into an A4 LaTeX document in two-column mode. PAGE creates a full page width figure. String arguments are not case sensitive.

parameters : list[str], optional

If set, only creates a plot for those specific parameters

extents: list[tuple[float]] or dict[str], optional

Extents are given as two-tuples. You can pass in a list the same size as parameters (or default parameters if you don't specify parameters), or as a dictionary.

filename: str, optional

If set, saves the figure to this location

display: bool, optional

If True, shows the figure using plt.show().

truth : list[float] or dict[str], optional

A list of truth values corresponding to parameters, or a dictionary of truth values indexed by key

Returns figure

the matplotlib figure

Plots the chain walk; the parameter values as a function of step index.

This plot is more for a sanity or consistency check than for use with final results. Plotting this before plotting with plot() allows you to quickly see if the chains are well behaved, or if certain parameters are suspect or require a greater burn in period.

The desired outcome is to see an unchanging distribution along the x-axis of the plot. If there are obvious tails or features in the parameters, you probably want to investigate.

See dessn.chain.demoWalk.DemoWalk for example usage.

Parameters parameters: list[str], optional

Specifiy a subset of parameters to plot. If not set, all parameters are plotted.

truth : list[float]ldict[str], optional

A list of truth values corresponding to parameters, or a dictionary of truth values keyed by the parameter.

extents: list[tuple]|dict[str], optional

A list of two-tuples for plot extents per parameter, or a dictionary of extents keyed by the parameter.

display: bool, optional

If set, shows the plot using plt.show()

filename: str, optional

If set, saves the figure to the filename

chain: intlstr, optional

Used to specify which chain to show if more than one chain is loaded in. Can be an integer, specifying the chain index, or a str, specifying the chain name.

convolve: int, optional

If set, overplots a smoothed version of the steps using convolve as the width of the smoothing filter.

figsize: tuple, optional

If set, sets the created figure size.

Returns figure

the matplotlib figure created

dessn.chain.demoOneChain module

class dessn.chain.demoOneChain.DemoOneChain

The single chain demo for Chain Consumer. Dummy class used to get documentation caught by sphinx-apidoc, it servers no other purpose.

Running this file in python creates a random data set, representing a single MCMC chain, such as you might get from emcee.

First, we create a consumer and load the chain, and tell it to plot the chain without knowing the parameter labels. It is set to so that the plot should pop up. To continue running the code, close the plot.

The second thing we do is create a different consumer, and load the chain into it. We also supply the parameter labels. By default, as we only have a single chain, contours are filled, the marginalised histograms are shaded, and the best fit parameter bounds are shown as axis titles.

The plot for this is saved to the png file below:

dessn.chain.demoTable module

class dessn.chain.demoTable.DemoTable

The multiple chain demo for Chain Consumer. Dummy class used to get documentation caught by sphinx-apidoc, it servers no other purpose.

Running this file in python creates two random data sets, representing two separate chains, for two separate models.

This example shows the output of calling the get_latex_table() method.

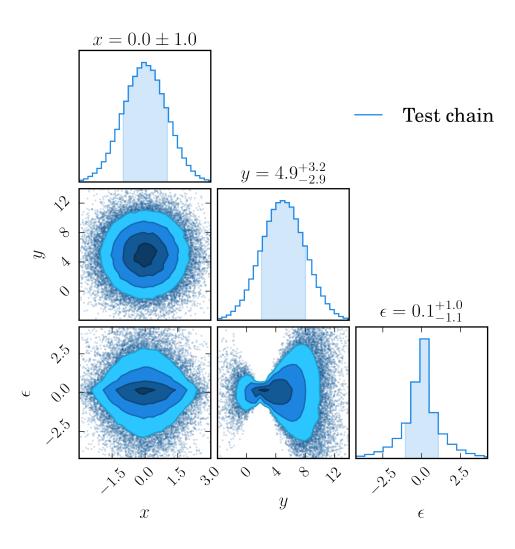


Table 1: The maximum likelihood results for the tested models

Model	x	y	α	β	γ
Model A	$0.1^{+0.9}_{-1.1}$	$5.1^{+2.9}_{-3.1}$	$-0.1^{+1.2}_{-1.0}$	0.0 ± 0.2	_
Model B	$-0.8^{+0.8}_{-1.2}$	$-5.3^{+2.3}_{-1.7}$	$0.5^{+1.5}_{-1.3}$	_	$1.8^{+1.7}_{-1.4}$

dessn.chain.demoThreeChains module

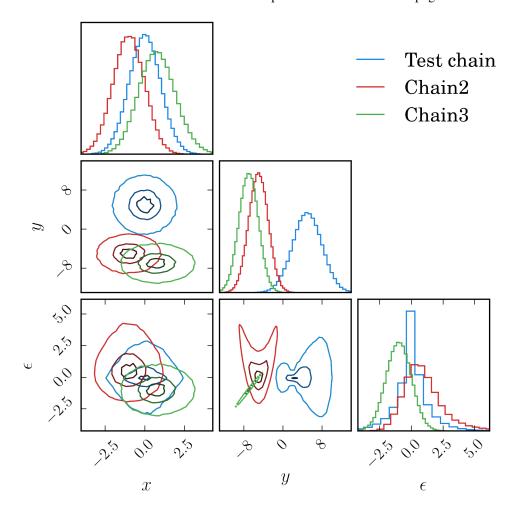
class dessn.chain.demoThreeChains.DemoThreeChains

The multiple chain demo for Chain Consumer. Dummy class used to get documentation caught by sphinx-apidoc, it servers no other purpose.

Running this file in python creates three random data sets, representing three separate chains.

First, we create a consumer and load the first two chains, and tell it to plot with filled contours.

The second thing we do is create a different consumer, and load all three chains into it. We also supply the parameter labels the first time we load in a chain. The plot for this is saved to the png file below:



dessn.chain.demoTwoDisjointChains module

 ${\bf class} \; {\tt dessn.chain.demoTwoDisjointChains.DemoTwoDisjointChains}$

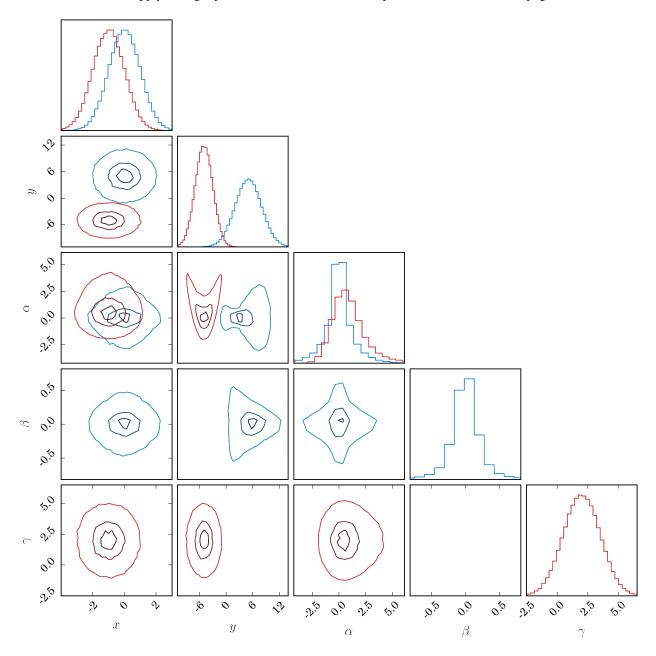
The multiple chain demo for Chain Consumer. Dummy class used to get documentation caught by sphinx-apidoc, it servers no other purpose.

Running this file in python creates two random data sets, representing two separate chains, for two separate models.

It is sometimes the case that we wish to compare models which have partially overlapping parameters. For example, we might fit a model which depends has cosmology dependend on Ω_m and Ω_{Λ} , where we assume

w=1. Alternatively, we might assume flatness, and therefore fix Ω_{Λ} but instead vary the equation of state w. The good news is, you can visualise them both at once!

The second thing we do is create a consumer, and load both chains into it. As we have different parameters for each chain we supply the right parameters for each chain. The plot for this is saved to the png file below:



dessn.chain.demoVarious module

 ${\bf class} \; {\tt dessn.chain.demoVarious.DemoVarious}$

Bases: object

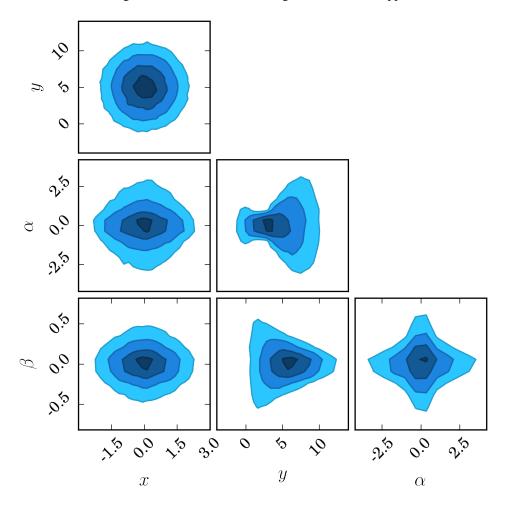
The demo for various functions and usages of Chain Consumer.

This file should show some examples of how to use ChainConsumer in more unusual ways with extra customisation.

The methods of this class should provide context as to what is being done.

various1_no_histogram()

Plot data without histogram or cloud. For those liking the minimalistic approach



various2_select_parameters()

You can chose to only display a select number of parameters. Here the β parameter is not displayed.

various3_flip_histogram()

When you only display two parameters and don't disable histograms, your plot will look different.

You can suppress this by passing to flip=False to ChainConsumer.configure_general(). See the commented out line in code for the actual line to disable this.

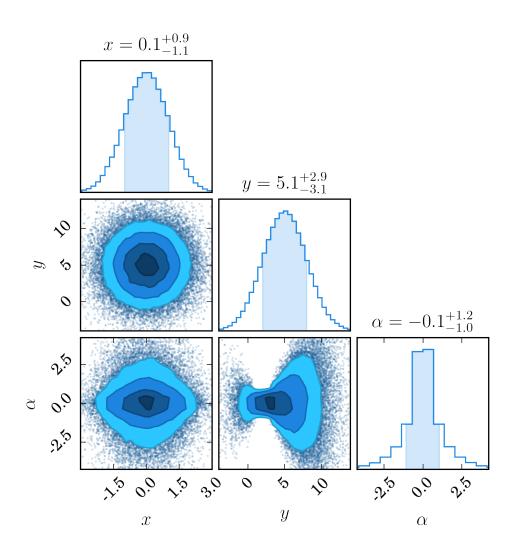
The max number of ticks is also modified in this example.

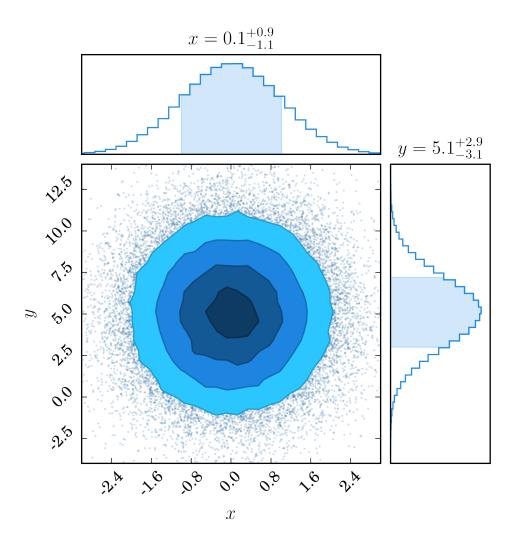
various4_summaries()

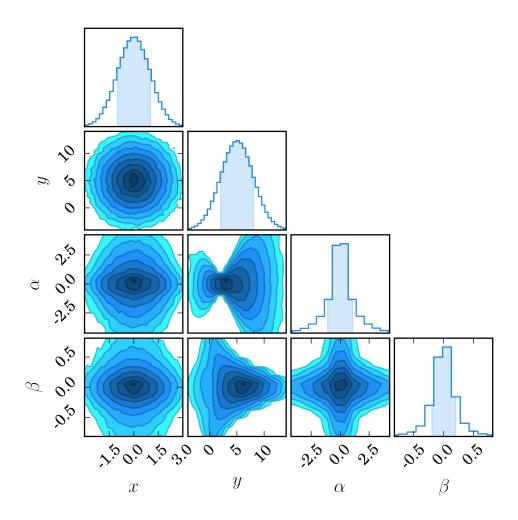
If there is only one chain to analyse, and you only chose to plot a small number of parameters, the parameter summary will be shown above the relevent axis. You can set this to always show or always not show by using the force_summary flag. Also, here we demonstrate more σ levels!

various5 custom colours()

You can supply custom colours to the plotting. Be warned, if you have more chains than colours, you will





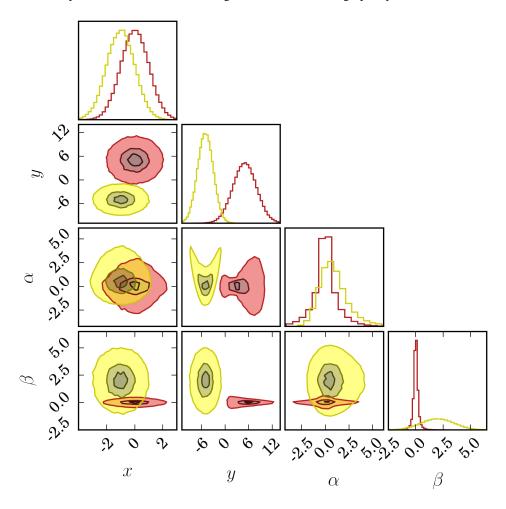


get a rainbow instead!

Note that, due to colour scaling, you **must** supply custom colours as full six digit hex colours, such as #A87B20.

As colours get scaled, it is a good idea to pick something neither too light, dark, or saturated.

In this example, I also force contour filling and set contour filling opactiy to 0.5, so we can see overlap.



various6_truth_values()

The reward for scrolling down so far, the first customised argument that will be frequently used; truth values.

Truth values can be given as a list the same length of the input parameters, or as a dictionary, keyed by the parameters.

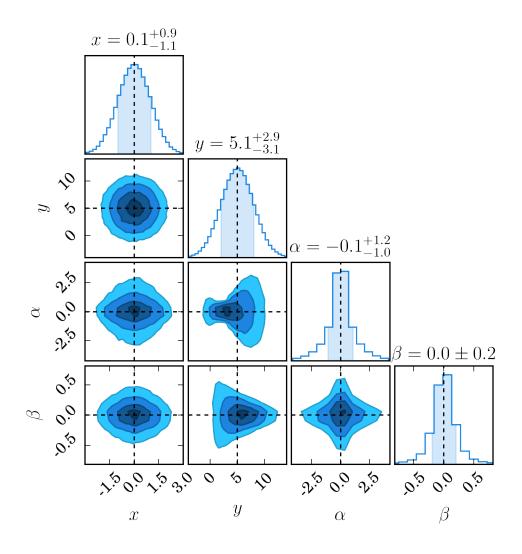
In the code there are two examples. The first, where a list is passed in, and the second, where an incomplete dictionary of truth values is passed in. In the second case, customised values for truth line plotting are used. The figures are respectively

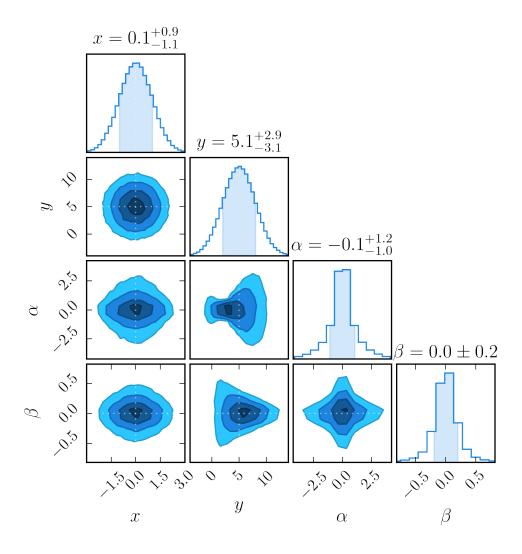
various7 rainbow()

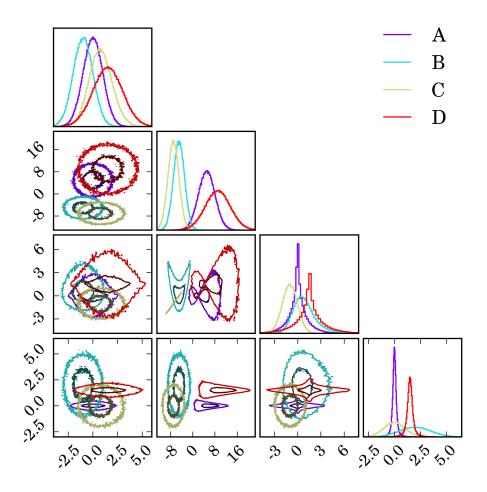
An example on using the rainbow with serif fonts and too many bins!

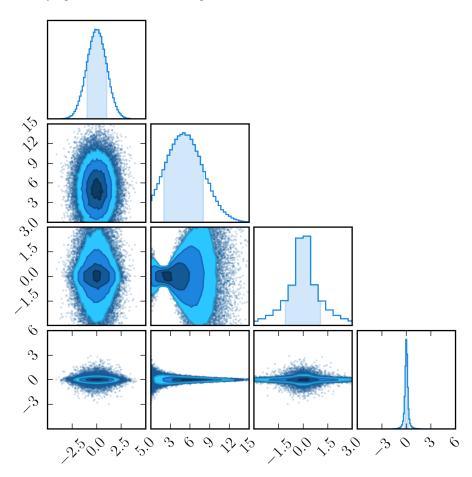
various8_extents()

An example on using customised extents. Similarly to the example for truth values in various7_truth_values(), you can pass a list in, or a dictionary.









Also modifying the number of bins using a float value to scale, rather than set, the number of bins.

dessn.chain.demoWalk module

class dessn.chain.demoWalk.DemoWalk

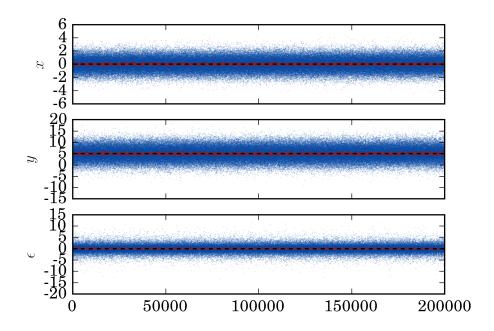
The single chain demo for Chain Consumer. Dummy class used to get documentation caught by sphinx-apidoc, it servers no other purpose.

Running this file in python creates a random data set, representing a single MCMC chain, such as you might get from emcee.

We want to see if our walks are behaving as expected, which means we should see them scattered around the underlying truth value (or actual truth value if supplied). This is a good consistency check, because if the burn in period (which should have already been removed from the chain) was insufficiently long, you would expect to see tails appear in this plot.

Because individual samples can be noisy, there is also the option to pass an integer via parameter <code>convolve</code>, which overplots a boxcar smoothed version of the steps, where <code>convolve</code> sets the smooth window size.

The plot for this is saved to the png file below:



1.1.2 dessn.entry package

Submodules

dessn.entry.sim module

1.1.3 dessn.model package

Submodules

dessn.model.edge module

9

An edge is a connection between parameters (not Nodes), and signifies a joint probability distribution. That is, if in our mathematical definition of our model, we find the term P(a,b|c,d,e), this would be represented by a single edge. Similarly, P(a|b)P(b|c,d) would be two edges.

Parameters probability_of: str or list[str]

The dependent parameters. With the example P(a,b|c,d), this input would be ['a','b'].

given: str or list[str]

In the example P(a, b|c, d), this input would be ['c','d'].

An edge connection one or more parameters to one or more different parameters.

get_log_likelihood(data)

Gets the log likelihood of this edge.

For example, if we had

$$P(a,b|c,d) = \frac{1}{\sqrt{2\pi}d} \exp\left(-\frac{(ab-c)^2}{d^2}\right),\,$$

```
we could implement this function as return -np.log(np.sqrt(2*np.pi)*data['d']) -
(data['a']*data['b'] - data['c'])**2/(data['d']**2)
```

Returns float

the log likelihood given the supplied data and the model parametrisation.

```
class dessn.model.edge.EdgeTransformation(probability_of, given)
```

```
Bases: dessn.model.edge.Edge
```

This specialised edge is used to connect to transformation nodes.

A transformation edge does not give a likelihood, but - as it is a known transformation - returns a dictionary when *get_transformation* is invoked that is injected into the data dictionary given to regular edges.

See LuminosityToAdjusted for a simple example.

Parameters probability_of : str or list[str]

```
The dependent parameters. With the example P(a,b|c,d), (assuming the functional form is a delta), this input would be ['a','b'].
```

```
given: str or list[str]
```

In the example P(a, b|c, d), (assuming the functional form is a delta), this input would be ['c', 'd'].

get_log_likelihood(data)

get transformation(data)

Calculates the new parameters from the given data

Returns dict

a dictionary containing a value for each parameter given in transform_to

dessn.model.model module

```
class dessn.model.model.Model(model_name)
    Bases: object
```

A generalised model for use in arbitrary situations.

A model is, at heart, simply a collection of nodes and edges. Apart from simply being a container in which to place nodes and edges, the model is also responsible for figuring out how to connect edges (which map to parameters) with the right nodes, for sorting edges such that when an edge is evaluated all its required data has been generated by other nodes or edges, for managing the emcee running, and also for generating the visual PGMs.

It is thus a complex class, and I expect, as of writing this summary, it contains numerous bugs.

Parameters model_name : str

The model name, used for serialisation

add edge (edge)

Adds an edge into the models collection of edges

add_node (node)

Adds a node into the models collection of nodes.

chain_plot(**kwargs)

Creates a chain plot of the model's chain.

This is my own implementation of a corner plot.

Parameters kwargs: dict

Arguments to pass to the plot () method. See the method link for more details.

Returns figure

a matplotlib figure of the chain plot

chain summary()

Gets a summary of fit parameters through ChainConsumer and the get_summary() method. See the method link for more details

corner (filename=None, display=True)

Creates a corner plot from the model's chain.

Parameters filename: str, optional

If set, saves the figure to this filename

display: bool, optional

If true, shows the plot. If false, simply return the figure

Returns figure

a matplotlib figure of the corner plot

finalise()

Finalises the model.

This method runs consistency checks on the model (making sure there are not orphaned nodes, edges to parameters that do not exist, etc), and in doing so links the right edges to the right nodes and determines the order in which edges should be evaluated.

You can manually call this method after setting all nodes and edges to confirm as early as possible that the model is valid. If you do not call it manually, this method is invoked by the model when requesting concrete information, such as the PGM or model fits.

Uses emcee to fit the supplied model.

This method sets an emcee run using the EnsembleSampler and manual chain management to allow for very high dimension models. MPI running is detected automatically for less hassle, and chain progress is serialised to disk automatically for convenience.

This method works... but is still a work in progress

Parameters num_walkers: int, optional

The number of walkers to run. If not supplied, it defaults to eight times the model dimensionality

num_steps : int, optional

The number of steps to run

num_burn : int, optional

The number of steps to discard for burn in

temp_dir: str

If set, specifies a directory in which to save temporary results, like the emcee chain

save_interval : float

The amount of seconds between saving the chain to file. Setting to None disables serialisation.

Returns ndarray

```
The final flattened chain of dimensions (num_dimensions, num_walkers * (num_steps - num_burn))
fig
```

The corner plot figure returned from corner.corner(...)

get_pgm (filename=None)

Renders (and returns) a PGM of the current model.

Parameters filename: str. optional

if the filename is set, the PGM is saved to file in the top level plots directory.

Returns daft.PGM

The daft PGM class, for further customisation if required.

dessn.model.node module

```
class dessn.model.node (node_name, names, labels, parameter_type)
    Bases: object
```

A node represented on a PGM model. Normally encapsulated by a single parameter, or several related parameters.

The Node class can essentially be thought of as a wrapper around a parameter or variable in your model. However, as some parameters are highly related (for example, flux and flux error), Nodes allow you to declare multiple parameters.

This class is an abstract class, and cannot be directly instantiated. Instead, instantiate one of the provided subclasses, as detailed below.

Parameters node_name : str

The node name, only used when plotting on a PGM

names : str or list[str]

The model parameter encapsulated by the node, or list of model parameters

labels: str or list[str]

Latex ready labels for the given names. Used in the PGM and corner plots.

```
parameter_type : NodeType
```

The type of subclass. Informs the model how to utilise the node.

```
class dessn.model.node.NodeLatent (node_name, names, labels)
    Bases: dessn.model.node.Node
```

A node representing a latent, or hidden, variable in our model.

Given infinitely powerful computers, these nodes would not be necessary, for they represent marginalisation over unknown / kidden / latent parameters in the model, and we would simple integrate them out when computing the likelihood probability. However, this is not the case, and it is more efficient to simply incorporate latent parameters into our model and essentially marginalise over them using Monte Carlo integration. We thus trade explicit numerical integration in each step of our calculation for increased dimensionality.

For examples on why and how to use latent parameters, see the examples beginning in Example.

Parameters node name: str

The node name, only used when plotting on a PGM

names: str or list[str]

The model parameter encapsulated by the node, or list of model parameters

labels: str or list[str]

Latex ready labels for the given names. Used in the PGM and corner plots.

get_num_latent()

The number of latent parameters to include in the model.

Running MCMC requires knowing the dimensionality of our model, which means knowing how many latent parameters (realisations of an underlying hidden distribution) we require.

For example, if we observe a hundred supernova drawn from an underlying supernova distribution, we would have to realise a hundred latent variables - one per data point.

Returns int

the number of latent parameters required by this node

class dessn.model.node.NodeObserved (node name, names, labels, datas)

Bases: dessn.model.node.Node

A node representing one or more observed variables

This node is used for all observables in the model. In addition to a normal node, it also contains data, which can be in arbitrary format. This data is what is given to the incoming and outgoing node edges to calculate likelihoods.

Parameters node name: str

The node name, only used when plotting on a PGM

names : str or list[str]

The model parameter encapsulated by the node, or list of model parameters

labels: str or list[str]

Latex ready labels for the given names. Used in the PGM and corner plots.

datas: object or list[obj]

One data object for each supplied parameter name. **Must** be the same length as names if names is a list.

get_data()

Returns a dictionary containing keys of the parameter names and values of the parameter data object

```
class dessn.model.node.NodeTransformation (node_name, names, labels)
```

Bases: dessn.model.node.Node

A node representing a variable transformation.

This node essentially represents latent variables which are fully determined - their probability is given by a delta function. Examples of this might be the luminosity distance, as it is known exactly when given cosmology and redshift. Or it might represent a conversion between observed flux and actual flux, given we have a well defined flux correction.

On a PGM, this node would be represented by a point, not an ellipse.

Note that this node declares all associated parameters to be transformation parameters, although the transformation functions themselves are defined by the edges into and out of this node.

Parameters node_name : str

The node name, only used when plotting on a PGM

names : str or list[str]

The model parameter encapsulated by the node, or list of model parameters

labels: str or list[str]

Latex ready labels for the given names. Used in the PGM and corner plots.

class dessn.model.node.NodeType

Bases: enum. Enum

LATENT = <NodeType.LATENT: 3>

OBSERVED = <NodeType.OBSERVED: 2>

TRANSFORMATION = <NodeType.TRANSFORMATION: 4>

UNDERLYING = <NodeType.UNDERLYING: 1>

class dessn.model.node.NodeUnderlying(node_name, names, labels)

Bases: dessn.model.node.Node

A node representing an underlying parameter in your model.

On the PGM, these nodes would be at the very top, and would represent the variables we are trying to fit for, such as Ω_M .

These nodes are required to implement the abstract method get_log_prior

Parameters node_name : str

The node name, only used when plotting on a PGM

names : str or list[str]

The model parameter encapsulated by the node, or list of model parameters

labels: str or list[str]

Latex ready labels for the given names. Used in the PGM and corner plots.

get_log_prior(data)

Returns the log prior for the parameter.

Parameters data: dic

A dictionary containing all data and the model parameters being tested at a given step in the MCMC chain. For this class, if the class was instantiated with a name of "omega_m", the input dictionary would have the key "omega_m", and the value of "omega_m" at that particular step in your chain.

Returns float

the log prior probability given the current value of the parameters

1.1.4 dessn.simple package

This module is designed to give a step by step overview of a very simplified example Bayesian model.

The basic example model is laid out in the parent class <code>Example</code>, and there are three implementations. The first implementation, <code>ExampleIntegral</code>, shows how the problem might be approached in a simple model, where numerical integration is simply done as part of the likelihood calculation.

However, if there are multiple latent parameters, we get polynomial growth of the number of numerical integrations we have to do, and so this does not scale well at all.

This leads us to the implementation in *ExampleLatent*, where we use the MCMC algorithm to essentially do Monte Carlo integration via marginalisation. This means we do not need to perform the numerical integration in the likelihood calculation, however the cost of doing so is increase dimensionality of our MCMC.

Finally, the <code>ExampleModel</code> implementation shows how the <code>ExampleLatent</code> class might be written to make use of Nodes. This is done in preparation for more complicated models, which will have more than one layer and needs to be configurable.

Subpackages

dessn.simple.modelbased package

I have placed the class based example for implementing the simplified model into its own module, so that the documentation generating for the simple module does not get cluttered with all the small classes this module will have.

The primary class to look at in code is the <code>ExampleModel</code> class.

I should finally note that in order to demonstrate parameter transformations, I have modified the model used in the previous two examples (<code>ExampleIntegral</code> and <code>ExampleLatent</code>) to also include a luminosity transformation, where I simply halve the luminosity before converting it to flux. Physically, this could represent a perfect 50% mirror absorption on the primary telescope mirror.

Submodules

dessn.simple.modelbased.exampleModel module

class dessn.simple.modelbased.exampleModel.ExampleModel

Bases: dessn.model.model.Model

An implementation of ExampleLatent using classes instead of procedural code.

The model is set up by declaring nodes, the edges between nodes, and then calling finalise on the model to verify its correctness.

This is the primary class in this package, and you can see that other classes inherit from either Node or from Edge.

I leave the documentation for *Node* and *Edge* to those classes, and encourage viewing the code directly to understand exactly what is happening.

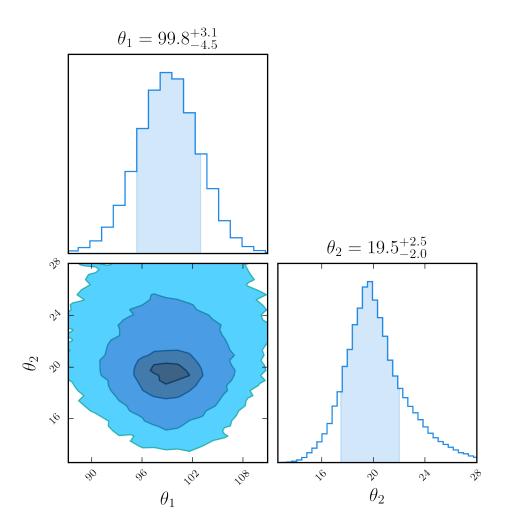
Running this file in python first generates a PGM of the model, and then runs emcee and creates a corner plot: class dessn.simple.modelbased.exampleModel.FluxToLuminosity

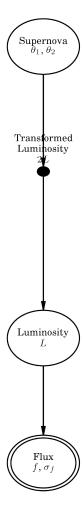
Bases: dessn.model.edge.Edge

```
{\tt get\_log\_likelihood}\,(\textit{data})
```

class dessn.simple.modelbased.exampleModel.LatentLuminosity (n=100)

Bases: dessn.model.node.NodeLatent





get num latent()

class dessn.simple.modelbased.exampleModel.LuminosityToAdjusted

Bases: dessn.model.edge.EdgeTransformation

get_transformation(data)

class dessn.simple.modelbased.exampleModel.LuminosityToSupernovaDistribution

Bases: dessn.model.edge.Edge

 ${\tt get_log_likelihood}\,(data)$

class dessn.simple.modelbased.exampleModel.ObservedFlux (n=100)

Bases: dessn.model.node.NodeObserved

class dessn.simple.modelbased.exampleModel.UnderlyingSupernovaDistribution

Bases: dessn.model.node.NodeUnderlying

get_log_prior(data)

class dessn.simple.modelbased.exampleModel.UselessTransformation

Bases: dessn.model.node.NodeTransformation

Submodules

dessn.simple.example module

class dessn.simple.example (n=30, theta_1=100.0, theta_2=20.0)

Bases: object

Setting up the math for some examples.

Let us assume that we are observing supernova that are drawn from an underlying supernova distribution parameterised by θ , where the supernova itself simply a luminosity L. We measure the luminosity of multiple supernovas, giving us an array of measurements D. If we wish to recover the underlying distribution of supernovas from our measurements, we wish to find $P(\theta|D)$, which is given by

$$P(\theta|D) \propto P(D|\theta)P(\theta)$$

Note that in the above equation, we realise that $P(D|L) = \prod_{i=1}^{N} P(D_i|L_i)$ as our measurements are independent. The likelihood $P(D|\theta)$ is given by

$$P(D|\theta) = \prod_{i=1}^{N} \int_{-\infty}^{\infty} P(D_i|L_i) P(L_i|\theta) dL_i$$

We now have two distributions to characterise. Let us assume both are gaussian, that is our observed luminosity x_i has gaussian error σ_i from the actual supernova luminosity, and the supernova luminosity is drawn from an underlying gaussian distribution parameterised by θ .

$$P(D_i|L_i) = \frac{1}{\sqrt{2\pi}\sigma_i} \exp\left(-\frac{(x_i - L_i)^2}{2\sigma_i^2}\right)$$
$$P(L_i|\theta) = \frac{1}{\sqrt{2\pi}\theta_2} \exp\left(-\frac{(L_i - \theta_1)^2}{2\theta_2^2}\right)$$

This gives us a likelihood of

$$P(D|\theta) = \prod_{i=1}^{N} \frac{1}{2\pi\theta_2 \sigma_i} \int_{-\infty}^{\infty} \exp\left(-\frac{(x_i - L_i)^2}{2\sigma_i^2} - \frac{(L_i - \theta_1)^2}{2\theta_2^2}\right) dL_i$$

Working in log space for as much as possible will assist in numerical precision, so we can rewrite this as

$$\log(P(D|\theta)) = \sum_{i=1}^{N} \left[\log\left(\int_{-\infty}^{\infty} \exp\left(-\frac{(x_i - L_i)^2}{2\sigma_i^2} - \frac{(L_i - \theta_1)^2}{2\theta_2^2} \right) dL_i \right) - \log(2\pi\theta_2\sigma_i) \right]$$

Parameters n: int, optional

The number of supernova to 'observe'

theta_1: float, optional

The mean of the underlying supernova luminosity distribution

theta_2: float, optional

The standard deviation of the underlying supernova luminosity distribution

do_emcee (nwalkers=None, nburn=None, nsteps=None)

Abstract method to configure the emcee parameters

static get_data (*n*=50, *theta_1*=100.0, *theta_2*=20.0, *scale*=1.0, *seed*=1)

get_likelihood(theta, data, error)

Abstract method to return the log likelihood

get_posterior (theta, data, error)

Gives the log posterior probability given the supplied input parameters.

Parameters theta: array of model parameters

 \mathbf{data} : array of length n

An array of observed luminosities

error: array of length n

An array of observed luminosity errors

Returns float

the log posterior probability

get_prior(theta)

Get the log prior probability given the input.

The prior distribution is currently implemented as flat prior.

Parameters theta: array of model parameters

Returns float

the log prior probability

plot_observations()

Plot the observations and observation distribution.

dessn.simple.exampleIntegral module

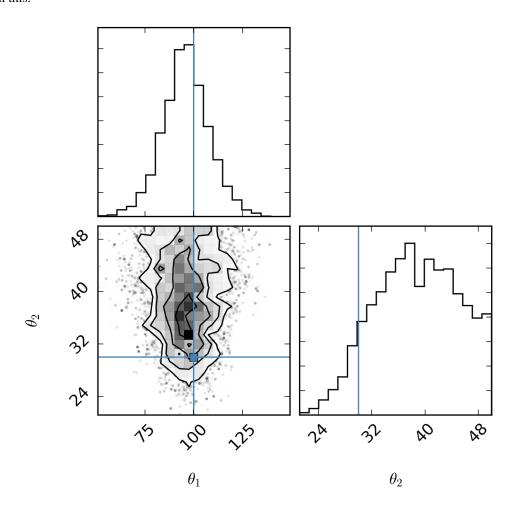
```
class dessn.simple.exampleIntegral.ExampleIntegral(n=10, theta_1=100.0, theta_2=30.0)
    Bases: dessn.simple.example.Example
```

An example implementation using integration over a latent parameter.

Building off the math from *Example* Creating this class will set up observations from an underlying distribution. Invoke emcee by calling the object. In this example, we perform the marginalisation inside the likelihood

calculation, which gives us dimensionality only of two (the length of the θ array). However, this is at the expense of performing the marginalisation over dL_i , as this requires computing n integrals for each step in the MCMC.

Note that I believe my numerical integration is not working properly, hence the weird output results. The moral of the story - it takes far, far longer to run than any other way of doing it, should still be the take home message from this.



Parameters n: int, optional

The number of supernova to 'observe'

theta_1: float, optional

The mean of the underlying supernova luminosity distribution

theta_2: float, optional

The standard deviation of the underlying supernova luminosity distribution

do emcee (nwalkers=16, nburn=500, nsteps=1000)

Run the *emcee* chain and produce a corner plot.

Saves a png image of the corner plot to plots/exampleIntegration.png.

Parameters nwalkers: int, optional

The number of walkers to use. Minimum of four.

nburn: int, optional

The burn in period of the chains.

nsteps: int, optional

The number of steps to run

get likelihood(theta, data, error)

Gets the log likelihood given the supplied input parameters.

Parameters theta: array of size 2

An array representing $[\theta_1, \theta_2]$

 \mathbf{data} : array of length n

An array of observed luminosities

error: array of length n

An array of observed luminosity errors

Returns float

the log likelihood probability

dessn.simple.exampleLatent module

class dessn.simple.exampleLatent.ExampleLatent (n=30, theta_1=100.0, theta_2=20.0)

Bases: dessn.simple.example.Example

An example implementation using marginalisation over latent parameters.

Building off the math from Example, instead of performing the integration numerically in the computation of the likelihood, we can instead use Monte Carlo integration by simply setting the latent parameters \vec{L} as free parameters, giving us

$$\log \left(P(D|\theta, \vec{L}) \right) = -\sum_{i=1}^{N} \left[\frac{(x_i - L_i)^2}{\sigma_i^2} + \frac{(L_i - \theta_1)^2}{\theta_2^2} + \log(2\pi\theta_2\sigma_i) \right]$$

Creating this class will set up observations from an underlying distribution. Invoke emcee by calling the object. In this example, we marginalise over L_i after running our MCMC, and so we no longer have to compute integrals in our chain, but instead have dimensionality of 2 + n, where n are the number of observations.

Parameters n: int, optional

The number of supernova to 'observe'

theta_1: float, optional

The mean of the underlying supernova luminosity distribution

theta_2: float, optional

The standard deviation of the underlying supernova luminosity distribution

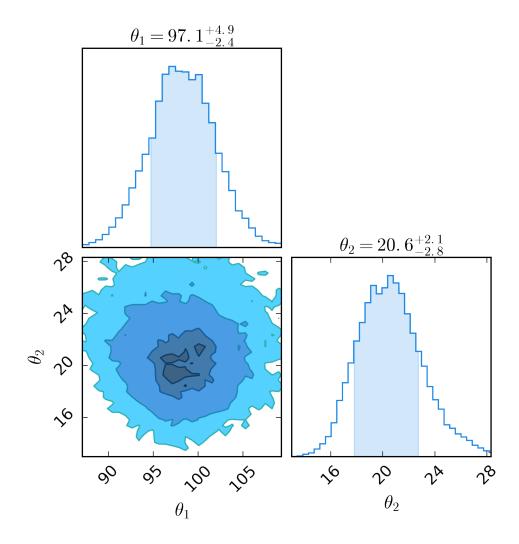
do_emcee (nwalkers=500, nburn=500, nsteps=1000)

Run the emcee chain and produce a corner plot.

Saves a png image of the corner plot to plots/exampleLatent.png.

Parameters nwalkers: int, optional

The number of walkers to use.



```
nburn: int, optional
```

The burn in period of the chains.

nsteps: int, optional

The number of steps to run

get_likelihood(theta, data, error)

Gets the log likelihood given the supplied input parameters.

Parameters theta: array of length 2 + n

An array representing $[\theta_1, \theta_2, \vec{L}]$

 \mathbf{data} : array of length n

An array of observed luminosities

 ${\bf error}$: array of length n

An array of observed luminosity errors

Returns float

the log likelihood probability

1.1.5 dessn.simulation package

Submodules

dessn.simulation.observationFactory module

```
class dessn.simulation.observationFactory.ObservationFactory(**kwargs)
    Bases: object
    check_kwargs()
    get_observations(num)
        Still needs massive refactoring
```

dessn.simulation.simulation module

```
class dessn.simulation.simulation.Bases: object
    get_simulation(num_trans=30)
```

1.1.6 dessn.toy package

This module will contain the original toy model when implemented.

Submodules

dessn.toy.edges module

```
class dessn.toy.edges.ToCount
    Bases: dessn.model.edge.EdgeTransformation
```

get_transformation (data)

Given CCD efficiency, convert from count to flux f and flux error σ_f .

$$f = \frac{\text{count}}{\text{conversion} \times \text{efficiency}}$$

$$\sigma_f = \sqrt{f}$$

class dessn.toy.edges.ToFlux

Bases: dessn.model.edge.EdgeTransformation

get_transformation (data)

Gets flux from the luminosity distance and luminosity.

$$f = \frac{L}{4\pi D_L^2}$$

class dessn.toy.edges.ToLuminosity

Bases: dessn.model.edge.Edge

get_log_likelihood(data)

class dessn.toy.edges.ToLuminosityDistance

Bases: dessn.model.edge.EdgeTransformation

get_transformation (data)

class dessn.toy.edges.ToRate

Bases: dessn.model.edge.Edge

get_log_likelihood(data)

class dessn.toy.edges.ToRedshift

Bases: dessn.model.edge.Edge

get_log_likelihood(data)

Assume the redshift distribution follows a uniform distribution (for misidentification) with a tight Gaussian peak around the observed redshift.

Assumes the misidentifiation range is between z=0 and z=2. Also assumes the success rate is 99% for observed spectra

$$P(z_o|z) = \frac{0.01}{2} + \frac{0.99}{\sqrt{2\pi}z_{o,err}} \exp\left(-\frac{(z-z_o)^2}{2z_{o,err}^2}\right)$$

class dessn.tov.edges.ToType

Bases: dessn.model.edge.Edge

get_log_likelihood(data)

dessn.toy.latent module

 ${f class}$ dessn.toy.latent.Luminosity (n)

Bases: dessn.model.node.NodeLatent

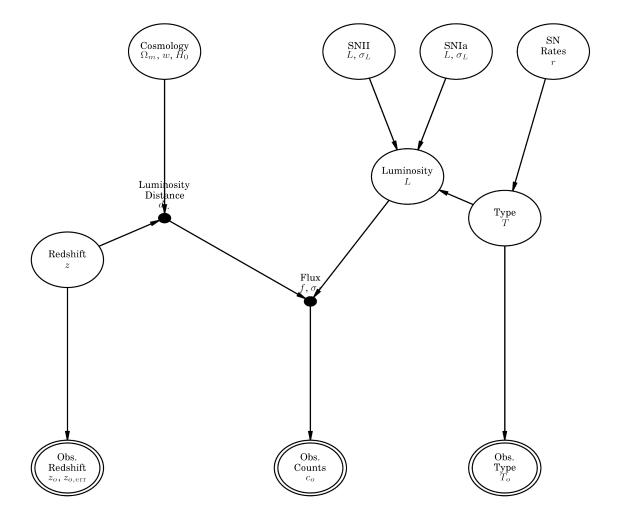
get_num_latent()

 ${f class}$ dessn.toy.latent.Redshift (n)

Bases: dessn.model.node.NodeLatent

get_num_latent()

```
class dessn.toy.latent.Type (n)
    Bases: dessn.model.node.NodeLatent
    get_num_latent()
dessn.toy.observed module
class dessn.toy.observed.ObservedCounts(counts)
    Bases: dessn.model.node.NodeObserved
class dessn.toy.observed.ObservedRedshift (redshifts, redshift errors)
    Bases: dessn.model.node.NodeObserved
class dessn.toy.observed.ObservedType (types)
    Bases: dessn.model.node.NodeObserved
dessn.toy.toyModel module
class dessn.toy.toyModel.ToyModel
    Bases: dessn.model.model.Model
    A modified toy model.
dessn.toy.transformations module
class dessn.toy.transformations.Flux
    Bases: dessn.model.node.NodeTransformation
class dessn.tov.transformations.LuminosityDistance
    Bases: dessn.model.node.NodeTransformation
dessn.toy.underlying module
class dessn.toy.underlying.Cosmology
    Bases: dessn.model.node.NodeUnderlying
    get_log_prior(data)
class dessn.toy.underlying.SupernovaIIDist
    Bases: dessn.model.node.NodeUnderlying
    get_log_prior(data)
class dessn.toy.underlying.SupernovalaDist
    Bases: dessn.model.node.NodeUnderlying
    get_log_prior(data)
class dessn.toy.underlying.SupernovaRate
    Bases: dessn.model.node.NodeUnderlying
    get_log_prior(data)
```



1.1.7 dessn.utility package

Submodules

dessn.utility.hdemcee module

dessn.utility.math module

```
dessn.utility.math.plus (loga, logb)
Returns log(a + b) when given log(a) and log(b).
```

dessn.utility.newtonian module

```
class dessn.utility.newtonian.NewtonianPosition (nodes, edges, top=None, bottom=None)
   Bases: object
   fit (plot=False)
   iterate (p, v, i)
```

d

```
dessn.1
dessn.chain,1
dessn.chain.chain, 1
dessn.chain.demoOneChain,5
dessn.chain.demoTable.5
dessn.chain.demoThreeChains,7
dessn.chain.demoTwoDisjointChains,7
dessn.chain.demoVarious, 8
dessn.chain.demoWalk, 17
dessn.entry, 18
dessn.entry.sim, 18
dessn.model, 18
dessn.model.edge, 18
dessn.model.model, 19
dessn.model.node, 21
dessn.simple, 24
dessn.simple.example, 27
dessn.simple.exampleIntegral, 28
dessn.simple.exampleLatent, 30
dessn.simple.modelbased, 24
dessn.simple.modelbased.exampleModel,
dessn.simulation, 32
dessn.simulation.observationFactory, 32
dessn.simulation.simulation, 32
dessn.toy, 32
dessn.toy.edges, 32
dessn.toy.latent,33
dessn.toy.observed, 34
dessn.toy.toyModel,34
dessn.toy.transformations, 34
dessn.toy.underlying, 34
dessn.utility, 36
dessn.utility.hdemcee, 36
dessn.utility.math, 36
dessn.utility.newtonian, 36
```

38 Python Module Index

A	dessn.entry (module), 18
add_chain() (dessn.chain.chain.ChainConsumer method),	dessn.entry.sim (module), 18
1	dessn.model (module), 18
add_edge() (dessn.model.model.Model method), 19	dessn.model.edge (module), 18
add_node() (dessn.model.model.Model method), 19	dessn.model.model (module), 19
	dessn.model.node (module), 21
C	dessn.simple (module), 24
chain_plot() (dessn.model.model.Model method), 19	dessn.simple.example (module), 27
chain_summary() (dessn.model.model.Model method),	dessn.simple.exampleIntegral (module), 28
20	dessn.simple.exampleLatent (module), 30
ChairCongumer (aloss in dosen aboin aboin) 1	dessn.simple.modelbased (module), 24
check_kwargs() (dessn.simulation.observationFactory.Obse method), 32	dessn.simple.modelbased.exampleModel (module), 24 rvationFactory dessn.simulation (module), 32
metrioa); 32	dessn.simulation.observationFactory (module), 32
configure_bar() (dessn.chain.chain.ChainConsumer	dessn.simulation.simulation (module), 32
method), 1 configure_contour() (dessn.chain.chain.ChainConsumer	dessn.toy (module), 32
method), 1	dessn.toy.edges (module), 32
configure_general() (dessn.chain.chain.ChainConsumer	dessn.toy.latent (module), 33
	dessn.toy.observed (module), 34
method), 2 configure_truth() (dessn.chain.chain.ChainConsumer	dessn.toy.toyModel (module), 34
	dessn.toy.transformations (module), 34
method), 2 corner() (dessn.model.model.Model method), 20	dessn.toy.underlying (module), 34
Cosmology (class in dessn.toy.underlying), 34	dessn.utility (module), 36
Cosmology (class in dessil.toy.underlying), 34	dessn.utility.hdemcee (module), 36
D	dessn.utility.math (module), 36
	dessn.utility.newtonian (module), 36
DemoOneChain (class in dessn.chain.demoOneChain), 5	do_emcee() (dessn.simple.example.Example method), 28
DemoTable (class in dessn.chain.demoTable), 5	do_emcee() (dessn.simple.exampleIntegral.ExampleIntegral
DemoThreeChains (class in	method), 29
dessn.chain.demoThreeChains), 7	do_emcee() (dessn.simple.exampleLatent.ExampleLatent
DemoTwoDisjointChains (class in	method), 30
dessn.chain.demoTwoDisjointChains), 7	Е
DemoVarious (class in dessn.chain.demoVarious), 8	E
DemoWalk (class in dessn.chain.demoWalk), 17	Edge (class in dessn.model.edge), 18
dessn (module), 1	EdgeTransformation (class in dessn.model.edge), 19
dessn.chain (module), 1	EmceeWrapper (class in dessn.utility.hdemcee), 36
dessn.chain.chain (module), 1	Example (class in dessn.simple.example), 27
dessn.chain.demoOneChain (module), 5	ExampleIntegral (class in dessn.simple.exampleIntegral),
dessn.chain.demoTable (module), 5	28
dessn.chain.demoThreeChains (module), 7	ExampleLatent (class in dessn.simple.exampleLatent), 30
dessn.chain.demoTwoDisjointChains (module), 7	ExampleModel (class in
dessn.chain.demoVarious (module), 8	dessn.simple.modelbased.exampleModel),
dessn.chain.demoWalk (module), 17	24

F	get_num_latent() (dessn.toy.latent.Luminosity method),
finalise() (dessn.model.model.Model method), 20 fit() (dessn.utility.newtonian.NewtonianPosition method), 36	get_num_latent() (dessn.toy.latent.Redshift method), 33 get_num_latent() (dessn.toy.latent.Type method), 34
fit_model() (dessn.model.model.Model method), 20 Flux (class in dessn.toy.transformations), 34 FluxToLuminosity (class in	get_observations() (dessn.simulation.observationFactory.ObservationFactor method), 32 get_parameter_text() (dessn.chain.chain.ChainConsumer method), 3
dessn.simple.modelbased.exampleModel), 24	get_pgm() (dessn.model.model.Model method), 21 get_posterior() (dessn.simple.example.Example method),
G	28
get_data() (dessn.model.node.NodeObserved method), 22 get_data() (dessn.simple.example.Example static method), 28	get_prior() (dessn.simple.example.Example method), 28 get_results() (dessn.utility.hdemcee.EmceeWrapper method), 36
get_latex_table() (dessn.chain.chain.ChainConsumer method), 2	get_simulation() (dessn.simulation.simulation.Simulation method), 32
get_likelihood() (dessn.simple.example.Example	get_summary() (dessn.chain.ChainConsumer method), 4
get_likelihood() (dessn.simple.exampleIntegral.ExampleIntegral.exampleIntegral	tegral transformation() (dessn.model.edge.EdgeTransformation method), 19
get_likelihood() (dessn.simple.exampleLatent.ExampleLatent method), 32	exet_transformation() (dessn.simple.modelbased.exampleModel.Luminosity method), 27
get_log_likelihood() (dessn.model.edge.Edge method), 18	get_transformation() (dessn.toy.edges.ToCount method), 32
method) 10	get_transformation() (dessn.toy.edges.ToFlux method),
get_log_likelihood() (dessn.simple.modelbased.exampleMomethod), 24	get transformation () (dessn.toy.edges.ToLuminosityDistance method), 33
get_log_likelihood() (dessn.simple.modelbased.exampleMomethod), 27	ı
get_log_likelihood() (dessn.toy.edges.ToLuminosity method), 33	iterate() (dessn.utility.newtonian.NewtonianPosition method), 36
get_log_likelihood() (dessn.toy.edges.ToRate method), 33	L
get_log_likelihood() (dessn.toy.edges.ToRedshift method), 33	LATENT (dessn.model.node.NodeType attribute), 23 LatentLuminosity (class in
get_log_likelihood() (dessn.toy.edges.ToType method), 33	dessn.simple.modelbased.exampleModel), 24
get_log_prior() (dessn.model.node.NodeUnderlying method), 23	Luminosity (class in dessn.toy.latent), 33 LuminosityDistance (class in dessn.toy.transformations),
<pre>get_log_prior() (dessn.simple.modelbased.exampleModel.U method), 27</pre>	LuminosityToAdjusted (class in
get_log_prior() (dessn.toy.underlying.Cosmology method), 34	dessn.simple.modelbased.exampleModel), 27
get_log_prior() (dessn.toy.underlying.SupernovaIaDist method), 34	LuminosityToSupernovaDistribution (class in dessn.simple.modelbased.exampleModel),
get_log_prior() (dessn.toy.underlying.SupernovaIIDist method), 34	27
get_log_prior() (dessn.toy.underlying.SupernovaRate method), 34	Model (class in dessn.model.model), 19
get_num_latent() (dessn.model.node.NodeLatent method), 22	N
get_num_latent() (dessn.simple.modelbased.exampleMode	
method), 24	Node (class in dessn.model.node), 21

40 Index

NodeLatent (class in dessn.model.node), 21 NodeObserved (class in dessn.model.node), 22 NodeTransformation (class in dessn.model.node), 22 NodeType (class in dessn.model.node), 23 NodeUnderlying (class in dessn.model.node), 23	UnderlyingSupernovaDistribution (class in dessn.simple.modelbased.exampleModel), 27 UselessTransformation (class in dessn.simple.modelbased.exampleModel),
	27
ObservationFactory (class in dessn.simulation.observationFactory), 32 OBSERVED (dessn.model.node.NodeType attribute), 23 ObservedCounts (class in dessn.toy.observed), 34 ObservedFlux (class in dessn.toy.observed), 34 ObservedRedshift (class in dessn.toy.observed), 34 ObservedType (class in dessn.toy.observ	various1_no_histogram()
method), 36 Simulation (class in dessn.simulation.simulation), 32 SupernovaIaDist (class in dessn.toy.underlying), 34 SupernovaIIDist (class in dessn.toy.underlying), 34	
SupernovaRate (class in dessn.toy.underlying), 34	
ToCount (class in dessn.toy.edges), 32 ToFlux (class in dessn.toy.edges), 33 ToLuminosity (class in dessn.toy.edges), 33 ToLuminosityDistance (class in dessn.toy.edges), 33 ToRate (class in dessn.toy.edges), 33 ToRedshift (class in dessn.toy.edges), 33 ToType (class in dessn.toy.edges), 33 ToType (class in dessn.toy.edges), 33 ToyModel (class in dessn.toy.toyModel), 34 TRANSFORMATION (dessn.model.node.NodeType attribute), 23 Type (class in dessn.toy.latent), 33	
U	
UNDERLYING (dessn.model.node.NodeType attribute),	

Index 41