

Nested data structures in array and SIMD frameworks

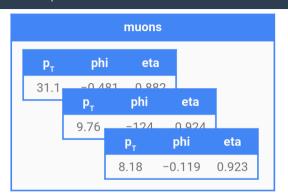
Jim Pivarski

Princeton University - DIANA-HEP, IRIS-HEP

March 14, 2019

Nested, variable-sized data structures are crucial in HEP

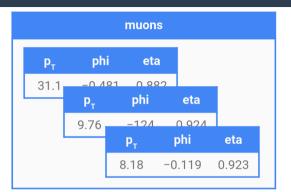




mu1 P _T	mu1 phi	mu1 eta	mu2 P _T	mu2 phi	mu2 eta
31.1	-0.481	0.882	9.76	-0.124	0.924
5.27	1.246	-0.991	n/a	n/a	n/a
4.72	-0.207	0.953	n/a	n/a	n/a
8.59	-1.754	-0.264	8.714	0.185	0.629

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Analysis datasets are big lists of variable-length lists of structs/objects/records.

```
[[Muon(31.1, -0.481, 0.882), Muon(9.76, -0.124, 0.924), Muon(8.18, -0.119, 0.923)], [Muon(5.27, 1.246, -0.991)], [Muon(4.72, -0.207, 0.953)], [Muon(8.59, -1.754, -0.264), Muon(8.714, 0.185, 0.629)],
```



But they don't have to be "structs," pointers to contiguous p_T , η , ϕ triples.

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```

```
    pt
    31.1,
    9.76,
    8.18,
    5.27,
    4.72,
    8.59,
    8.714

    phi
    -0.481,
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```

```
offsets 0, 3, 4, 5, 7

pt 31.1, 9.76, 8.18, 5.27, 4.72, 8.59, 8.714

phi -0.481, -0.123, -0.119, 1.246, -0.207, -1.754, 0.185

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```

```
    starts
    0,
    3,
    4,
    5

    stops
    3,
    4,
    5,
    7

    p<sub>T</sub>
    31.1,
    9.76,
    8.18,
    5.27,
    4.72,
    8.59,
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    phi
    -0.481,
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```

```
parents 0, 0, 0, 1, 2, 3, 3

pt 31.1, 9.76, 8.18, 5.27, 4.72, 8.59, 8.714

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This allows for efficient ways of manipulating data



"Remove the first muon from each event."

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```

This allows for efficient ways of manipulating data



"Remove the first muon from each event." \longrightarrow rewrite all inner lists.

"Remove the first muon from each event." \longrightarrow increase all starts by 1.

```
    starts
    1,
    4,
    5,
    6

    stops
    3,
    4,
    5,
    7

    p<sub>T</sub>
    31.1,
    9.76,
    8.18,
    5.27,
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    -0.481,
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    1,
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    3,
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We didn't need to touch any contents (read them from disk, decompress them...).

Library for manipulating non-standard array types





https://github.com/scikit-hep/awkward-array

- variable-length subarrays: "jagged arrays"
- struct-of-arrays viewed as array-of-structs
- nullable types
- heterogeneous types (tagged unions)
- cross-references or even cyclic references
- sparse, non-contiguous, lazy

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Fully composable: any awkward array can be placed within any other awkward array.



Nullable, heterogeneous, multiple levels of depth, nested records...

```
>>> import awkward
>>> array = awkward.fromiter(
...    [[1.1, 2.2, None, 3.3, None],
...    [4.4, [5.5]],
...    [{"x": 6, "y": {"z": 7}}, None, {"x": 8, "y": {"z": 9}}]])
```



Nullable, heterogeneous, multiple levels of depth, nested records. . .

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>>> print(array)  # internally, these are all arrays
[[1.1 2.2 None 3.3 None] [4.4 [5.5]] [<Row 0> None <Row 1>]]
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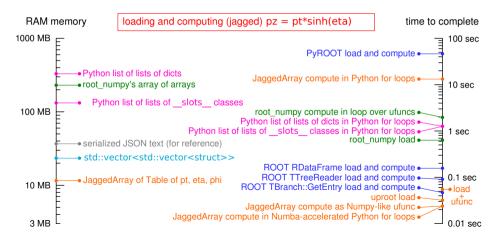
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>>> print(array) # internally, these are all arrays
[[1.1 2.2 None 3.3 None] [4.4 [5.5]] [<Row 0> None <Row 1>]]
>>> print(array[:, -2:]) # all of outer list, last two of inner
[[3.3 None] [4.4 [5.5]] [None <Row 1>]]
>>> (arrav + 100).tolist() # element-wise function applied to arrays
[[101.1, 102.2, None, 103.3, None],
 [104.4, [105.5]],
 [{'x': 106, 'y': {'z': 107}}, None, {'x': 108, 'y': {'z': 109}}]]
```

Columnar data structures minimize memory use and time



Example of one operation, deriving p_z of a variable number of p_T and η per event, using awkward-array, ROOT, pure Python, and root_numpy.





a single operation \neq a physics analysis

Beyond toy studies





Coffea

Columnar Object Framework For Efficient Analysis

Matteo Cremonesi, Lindsey Gray, Oliver Gutsche, Allison Hall, Bo Jayatilaka, Igor Mandrichenko, Kevin Pedro, Nick Smith [FNAL], and me [Princeton] https://github.com/CoffeaTeam

Performing two complete CMS analyses with columnar tools:

- Dark Higgs search
- ▶ Boosted SM $H \rightarrow b\bar{b}$

Also developing fnal-column-analysis-tools, a HEP layer on awkward-array, and a distributed query processing system with Ben Galewsky, Mark Neubauer [Illinois], and Andrew Melo [Vanderbilt].

First finished analysis: Z peak



Z peak is the "hello world" of analysis frameworks.

This implementation is realistic: run-lumi mask, pile-up correction, ID scale factors, and $ee/\mu\mu/e\mu$ channels. 350 lines in a Jupyter notebook, accessing 25 columns.

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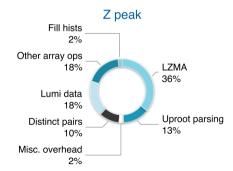
columnar analysis:

6 μ s/event/thread (165 kHz)

ROOT C++:

4 μ s/event/thread (250 kHz)

Columnar analysis is about 50% slower than its C++ equivalent.



Second near-complete analysis



Prototype of boosted H o bar b has

- recursive gen parent-finding
- gen-reco matching
- binned corrections
- parametric corrections
- systematics

70 μ s/event/thread (14 kHz)

Uses about 100 columns.

Analysts' "favorite stanzas" of the boosted H o b ar b analysis



VBF signal region definition:

```
AK4jet_AK8jet_matches = ak4_goodjets.fastmatch(leadingak8jet)
unmatched_ak4 = ak4_goodjets[~AK4jet_AK8jet_matches]
vbf_ak4_pairs = unmatched_ak4.p4.distincts(nested=True)
vbf_ak4_detas = np.abs(vbf_ak4_pairs.i0.eta - vbf_ak4_pairs.i1.eta).flatten()
vbf_ak4_maxdetas = vbf_ak4_detas.argmax()
vbf_ak4_masses = (vbf_ak4_pairs.i0 + vbf_ak4_pairs.i1).mass.flatten()[vbf_ak4_maxdetas]
vbf_ak4_pass = (vbf_ak4_detas[vbf_ak4_maxdetas] > 3.25) & (vbf_ak4_masses > 975.0)
```

Leading fat-jet selection with vetos:

Syntax is an extension of Numpy



Numpy arrays must all be rectangular: vectors, matrices, and tensors. Awkward arrays reproduce this behavior in rectangular cases and generalize in jagged cases.

- ► Multidimensional slices: rgb_pixels[0, 50:100, ::3]
- ► Elementwise operations: all_pz = all_pt * sinh(all_eta)
- ► Broadcasting: all_phi 2*pi
- ► Masking (list compaction): data[trigger & (pt > 40)]
- Fancy indexing (gather/scatter): all_eta[argsort(all_pt)]
- Row/column commutativity table ["column"] [7] (row 7 of column array) (hides AoS \leftrightarrow SoA): table [7] ["column"] (field of row tuple 7)
- ► Array reduction: $array.sum() \rightarrow scalar$

Syntax is an extension of Numpy



Numpy arrays must all be rectangular: vectors, matrices, and tensors. Awkward arrays reproduce this behavior in rectangular cases and generalize in jagged cases.

- ▶ Multidimensional slices: events ["jets"] [:, 0] \rightarrow first jet per event
- ▶ Elementwise operations: jetpt * $sinh(jeteta) \rightarrow keep jagged structure$
- ▶ Broadcasting: jetphi metphi → expand metphi from one-per-event to one-per-jet before operation
- one-per-event to one-per-jet before operation

 ► Masking (list compaction): data[trigger] → drop whole events
- $\label{eq:data} {\tt data[jetpt > 40]} \rightarrow {\tt drop\ jets\ from\ events}$ $\blacktriangleright \ \, {\sf Fancy\ indexing\ (gather/scatter)} \colon \ \, {\tt a=argmax(jetpt)} \rightarrow \hbox{\tt [[2],\ [],\ [4]]}$
- jeteta[a] → [[3.6], [], [-1.2], [0.4]]

 ▶ Row/column commutativity events["jets"]["pt"][7, 1],
 - (hides AoS \leftrightarrow SoA): events["jets"][7]["pt"][1], events[7]["jets"]["pt"][1],...
- ▶ Jagged array reduction: jetpt.max() \rightarrow array of max jet p_T per event

Structure for most physics data: multiple candidates per event



JaggedArray(ObjectArray(Table(px, py, pz, E), LorentzVector))

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```
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- px, py, pz, E are flat Numpy arrays (all particles, all events).
- Table to present contiguous columns as an array of rows
- ObjectArray to interpret rows of the Table as LorentzVector objects
- ▶ JaggedArray because there's a variable number of LorentzVectors per event

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Individual LorentzVector objects have kinematic methods—pt, eta, mass, etc.—but so do the ObjectArray and JaggedArray. Whole-array methods are vectorized.

To compute the mass of all particles in all events are pack it into per-event sublists, you say

>>> particles.mass



```
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>>> dataset = uproot.open("HZZ-objects.root")["events"]
>>> array = dataset.array("muonp4")
```







```
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>>> arrav
                                         # muons for all events
<JaggedArray [[TLorentzVector(-52.899, -11.655, -8.1608, 54.779)</pre>
               TLorentzVector(37.738, 0.69347, -11.308, 39.402)] ...]>
                                         # second muon in first event
>>> array[0, 1]
TLorentzVector(37.738, 0.69347, -11.308, 39.402)
>>> hastwo = (array.counts >= 2)
                                         # to select at least two muons
>>> leading = array[hastwo, 0]
                                         # mask and select first
>>> subleading = array[hastwo, 1]  # mask and select second
```



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>>> subleading = array[hastwo, 1]
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>>> candidates = leading + subleading # Lorentz vector sum across all
>>> candidates.mass
                                         # compute mass for all
array([90.22779777, 74.74654928, ..., 85.44384208, 75.96066262])
```

Feedback from physicists



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Instead,

```
Muons_pt[(nMuons > 0), 0] > 30 # mask first dim, pick 0
```

Is this making analysis easier?



If yes, great! Continue developing array operations, thinking about their "ergonomics," and optimize their implementations.

If no, it's still a useful abstraction layer, but we'll need a more user-friendly interface on top of it, such as a functional or declarative language.



1 grad student, 2 postdocs (beginning & advanced), and 1 advanced researcher

Everyone had most experience in C++ (5 years to decades), less in Python, which was primarily PyROOT (6 months to 3–4 years), very little in Numpy (2 to 5 months).



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Some motivated by execution speed, some by ease of use.

- "Thirty minutes is too long to wait for a plot."
- "Will be run order-of-a-hundred times over the course of the year; this is a big investment." but "For something that could be two times faster, I wouldn't do these optimizations."
- ► "Ease of use is paramount; I've always struggled with poorly written code." and "Making it fast to run it again and again is *going around* ease of use."
- "Ease of use is most important, even if execution speed decreases."



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Some found it easier, some more difficult.

- "Way, way much easier than applying cuts with for loops."
- "Surprised by how conceptually different you have to think about selections, combining objects." but "Not good or bad, just surprising that it has a learning curve."
- "Individual problems have been much more difficult than expected." and "Translating 'if' statements is where I get hung up." but "Not inherently harder; just harder now for those of us used to the 'for' loop version."



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One point came up multiple times: easier to read than write.

- The good thing is, once you figure it out, it's clear why it works. It's not magic, you just have to get the mapping right."
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Write-only Read-only code???



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This will permit fast (compiled), <u>imperative</u> (for-loop style) calculations in Python.



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- ► Giuseppe Cerati (Fermilab) is investigating the use of jagged arrays in C++, to write reconstruction algorithms that are equally efficient on CPUs and GPUs.

Status: implemented track-propagation in Python and switched from CPU to GPU with from "import numpy as $np" \to$ "import cupy as np".

Reimplemented in C++ using xtensor (Numpy clone for C++).

Conclusions



Awkward-array is a library for complex data, presented as arrays. Jagged arrays are the most important for HEP. (Perhaps the only type *necessary* for HEP?)

We're beyond single-operation tests; we're implementing complete analyses. Performance is within a factor of two of C++, and there's low-hanging fruit for improvements.

Physicists find it hard to write, but easy to read.

This is an open area of development with many paths to follow!