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**Kepler's Sieve:**
**Learning Asteroid Orbits from Telescopic Observations**

## Abstract

A novel method is presented to learn the orbits of asteroids from a large data set of telescopic observations. The problem is formulated as a search over the six dimensional space of Keplerian orbital elements. Candidate orbital elements are initialized randomly. An objective function is formulated based on log likelihood that rewards candidate elements for getting very close to a fraction of the observed directions. The candidate elements and the parameters describing the mixture distribution are jointly optimized using gradient descent. Computations are performed quickly and efficiently on GPUs using the TensorFlow library.

The methodology of predicting the directions of telescopic detections is validated by demonstrating that out of approximately 5.69 million observations from the ZTF dataset, 3.75 million (65.71%) fall within 2.0 arc seconds of the predicted directions of known asteroids. The search process is validated on known asteroids by demonstrating the successful recovery of their orbital elements after initialization at perturbed values. A search is run on observations that do not match any known asteroids. I present orbital elements for [5] new, previously unknown asteroids.

**Exact number of new asteroids presented**

All code for this project is publicly available on GitHub at github.com/memanuel/kepler-sieve.

# Chapter 1

# Searching for Asteroids

## 1.1 Introduction

In the previous chapters we have laid the groundwork for the main event: searching for new asteroids in the ZTF dataset. Here is an outline of the search process, which will be elaborated in greater detail in the sections below. The search is initialized with a set of candidate orbital elements that is generated randomly based on the orbital elements of known asteroids. The orbits are integrated over the unique times present in the ZTF data, and the subset of ZTF detections within a threshold (2 degrees) of each candidate element is assembled.

A custom Keras model class called `AsteroidSearch` performs a search using gradient descent. This search optimizes an objective function that is closely related to the joint log likelihood of the orbital elements as well a set of parameters describing a mixture model. The mixture model describes the probability distribution of the squared distance over the threshold as a mixture of hits and misses. Hits are modeled as following an exponential distribution, and misses are modeled as being distributed uniformly. A set schedule of adaptive training is run. This training schedule has alternating periods of training just the mixture parameters at a high learning rate and jointly training the mixture parameters and orbital elements.

At the conclusion of the training process, we tabulate "hits" which are here defined as ZTF detections that are within 10 arc seconds of the predicted direction. All the fitted orbital elements are saved along with summary statistics of how well they were fit including the mixture parameters. The most important indicator is the number of hits. Candidate orbital elements with at least 5 hits

are deemed noteworthy and candidates with 8 or more hits are deemed to have been provisionally fit. The search program also saves the ZTF detections associated with each fitted orbital element.

I demonstrate the effectiveness of this method in a series of increasingly difficult tests. The easier tests involve recovering the orbital elements of known asteroids that have many hits in the ZTF dataset. The most difficult task is to identify the orbital elements of new asteroids by searching the subset of ZTF detections that don't match the known asteroid catalogue. In particular, the five tasks presented are

- recover the elements of known asteroids starting with the exact elements, but uninformed mixture parameters
- recover the elements of known asteroids starting with lightly perturbed elements
- recover the elements of known asteroids starting with heavily perturbed elements
- "rediscover" the elements of known asteroids starting with randomly initialized elements
- discover the elements of unkown asteroids starting with randomly initialized elements

The search process presented passes the first three test with varying degrees of success, recovering 64, 37 and 11 elements respectively out of the 64 candidates. The search for known asteroids from random initializations has 1 success on the first batch of 64 and is eventually run on a large scale. The search for previously unknown asteroids yields **N** orbital elements that I claim belong to real but uncatalogued asteroids.

I tested the quality of the results by comparing the fitted orbital elements to the known orbital elements on two metrics. The most important indicator is to compare the orbits on a set of representative dates and compute the mean squared difference in the position in AU. A secondary metric is to compare the orbital elements. This is done with a metric that standardizes each element and assigns it an importance score. Both of these metrics show excellent agreement of the recovered orbital elements with the existing elements in the asteroid catalogue.

## 1.2 Generating Candidate Orbital Elements

The search is initialized with a batch of candidate orbital elements. The batch size is a programming detail; I selected $n = 64$. The choice of initial orbital elements is critically important to the search. Unlike with other problems, where in theory there is often one globally correct answer that might or might not be reachable depending on the initialization, the number of local maxima in the objective function here will be at least the number of real asteroids adequately represented in the data. Based on the last chapter, that means there are over 100,000 local maxima in the objective function.

In this work I use a simple strategy of random initializations. Improving on this initiailization strategy is the most important item of future work. I had originally planned to upgrade this to a more intelligent initialization but unfortunately ran out of time. Random initialization would be nearly hopeless if we had no information about the probability distribution of orbital elements. But because we have access to large asteroid catalogue, it is feasible to generate plausible candidate elements.

The random initialization strategy breaks the six orbital elements into two categories: empirical and uniform. The elements $a$, $e$, $i$ and $\Omega$ are sampled from the empirical distribution. To be more precise, four random indices $j_a$, $j_e$, $j_i$ and $j_\Omega$ between 1 and 733,489 are selected, and the initialization is done by setting e.g. $a_j$ equal to the semi-major axis of the known asteroid with number $j_a$. The two orbital elements $M$ and $\omega$ are initialized uniformly at random on the interval $[0, 2\pi)$. We know from Kepler's second law (equal time in equal area) that the mean anomaly $M$ is linear in time, so we have a solid theoretical argument for sampling it uniformly. Once $M$ is determined, it is converted to $f$ using `REBOUND`. I will show empirically that the argument of perhelion $\omega$ appears to be distributed very close to uniformly as well.

Here are charts for selected mathematical transformations of orbital elements.

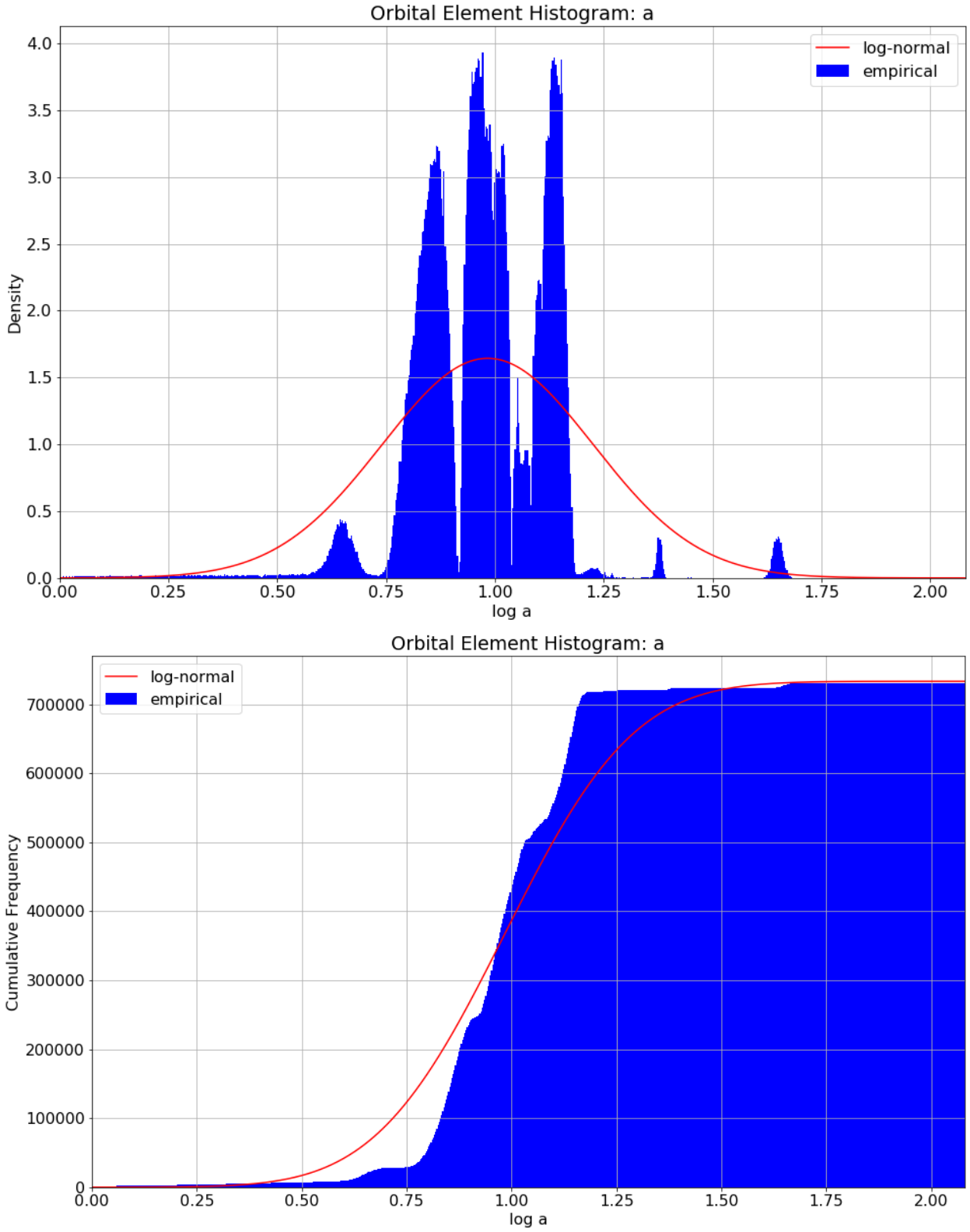


**Figure 1.1:** *PDF and CDF for* $\log(a)$*, log of the semi-major axis.*
*We can clearly see the famous Kirkwood gaps in the PDF.*
*The CDF shows that on a macroscopic scale, a log-normal model isn't bad.*
$\log(a)$ *is sampled empirically from the CDF.*

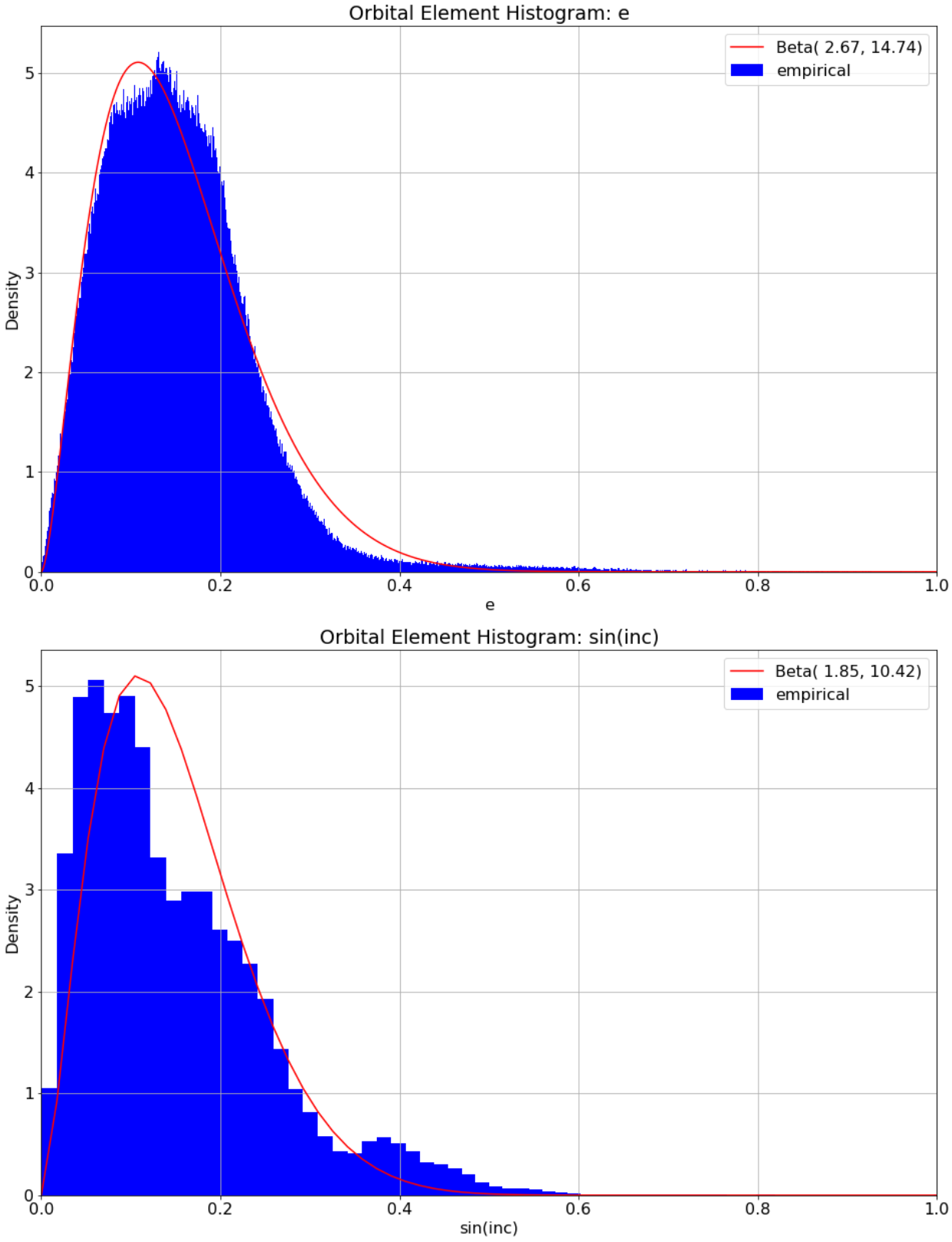


**Figure 1.2:** *PDF for eccentricity e and* $\sin(i)$ *(sine of the inclination).*
*Both e and* $\sin(i)$ *are bounded in* $[0, 1]$ *and can be decently approximated by a Beta distribution.*
*Boith e and i are sampled empirically from the CDF; Beta sampling could have also worked well.*

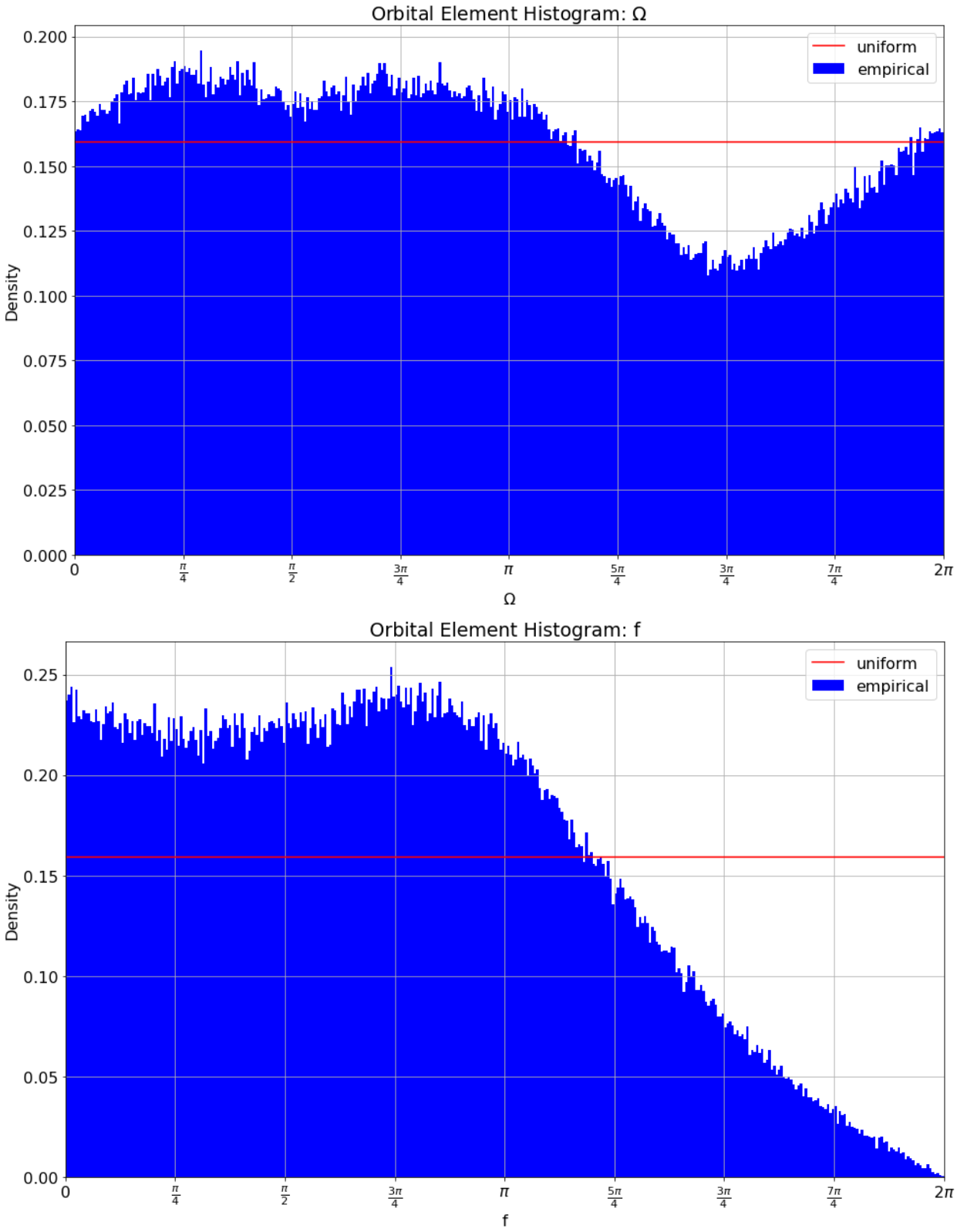


**Figure 1.3:** *PDF for longitude of ascending node $\Omega$ and true anomaly $f$.*
*The PDF for $\Omega$ is somewhat close to uniform, but with a noticeable departure.*
*The PDF for $f$ has an odd shape that I would have been hard pressed to predict ahead of time.*
*$\Omega$ is sampled empirically from the CDF; $f$ is computed by sampling $M$ uniformly.*

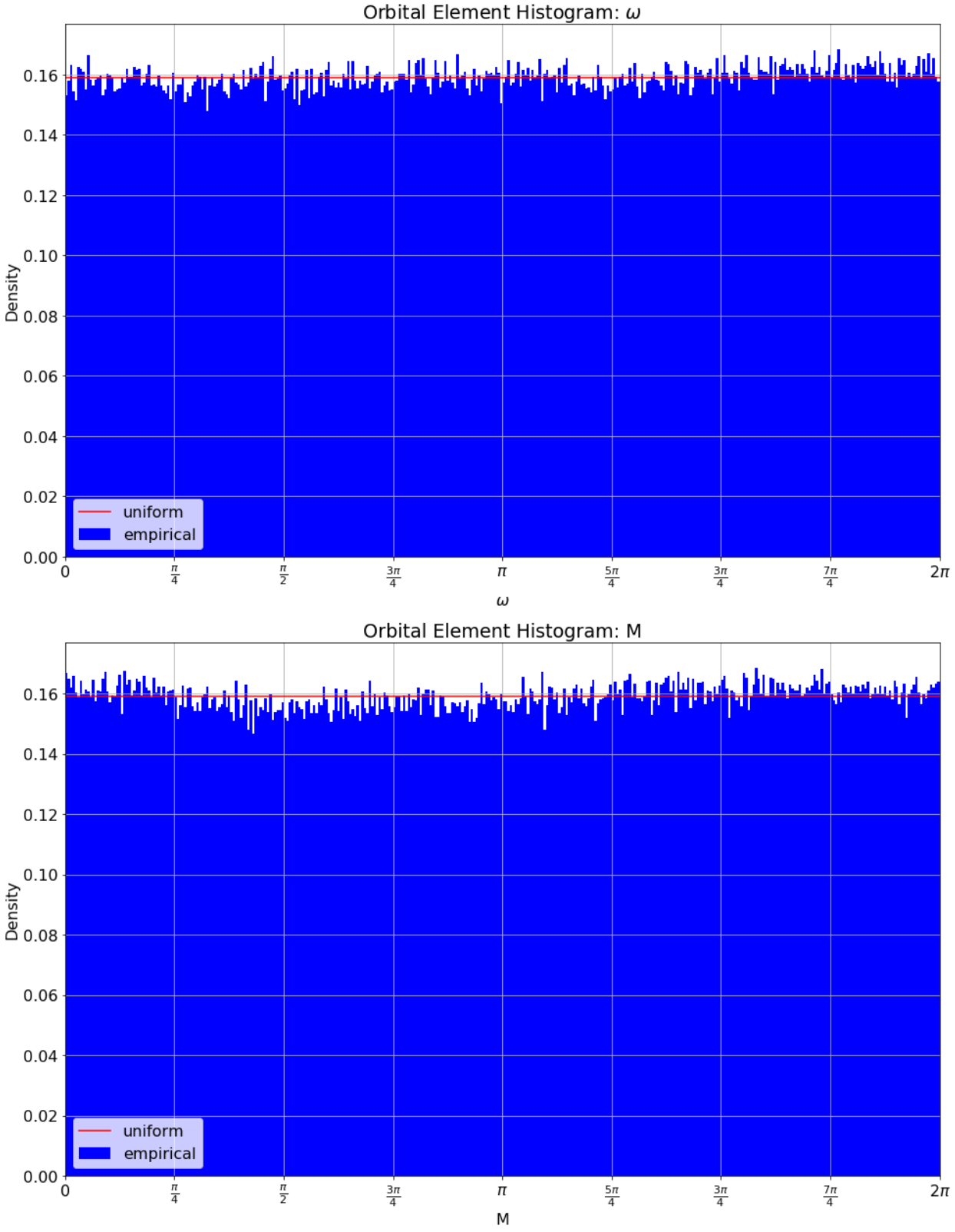


**Figure 1.4:** *PDF for argument of perihelion $\omega$ and mean anomaly $M$.*
*As promised, these are empirically very close the uniform distribution we would expect.*
*Both of these elements are sampled uniformly at random..*

If a continuous rather than discrete sampling strategy were desired, $e$ and $\sin(inc)$ could be well approximated by a fitted Beta distribution as shown in the preceding charts. Drawing $\log(a)$ from a distribution could be a bit messy. To my eye the best solution there would be a mixture of normals with perhaps 6 to 10 components. I see little argument in favor of drawing $a$ or $\omega$ other than empirically. Random elements are generated in the module `candidate_elements.py` with the function `random_elts`. A random seed is used for reproducible results.

## 1.3 Assembling ZTF Detections Near Candidate Elements

Once we've generated a set of candidate orbital elements, the next step in the computation is to find all the ZTF detections that lie within a given threshold of the elements. We've already introduced the important ideas that go into this computation in earlier sections. The only difference is that instead of calculating the direction of a known asteroid whose orbit was integrated and saved to disk, we integrate the orbit of the desired elements on the fly. Then we proceed to calculate the predicted direction from the Palomar observatory and filter down to only those within the threshold (I used 2.0 degrees in the large scale search.)

The module `ztf_element` includes a function `load_ztf_batch` that takes as arguments dataframes `elts` and `ztf` of candidate orbital elements and ZTF observations to cross reference against. It also takes a threshold in degrees. It returns a data frame of ZTF elements that is keyed by `(element_id, ztf_id)` where `element_id` is an identifier for one candidate element (intended to be unique across different batches) and `ztf_id` is the identifier assigned to each ZTF detection.

The work of integrating the candidate elements on a daily schedule is carried out by `calc_ast_data` In module `asteroid_dataframe`. The work of splining the daily integrated asteroid positions and velocities at the distinct observation times is done in `make_ztf_near_elt`. Because this computation is fairly expensive (it takes about 25 seconds to integrate a batch of 64 candidate elements), a hash of the inputs is taken and the results are saved to disk using the hashed ID. If a subsequent call for the ZTF elements is made with the same elements, it is loaded from the cache on disk.

Those readers who would like an interactive demonstration can find one in the Jupyter

notebook `06_ztf_element.ipynb`. Here is a preview of the output dataframe `ztf_elt`:

```
# Load unperturbed element batch
ztf_elt_ast = load_ztf_batch(elts=elts_ast, thresh_deg=1.0, near_ast=False)
```

```
# Review
ztf_elt_ast[cols]
```

| | element_id | ztf_id | mjd | ra | dec | ux | uy | uz | mag_app | elt_ux | elt_uy | elt_uz | s_sec | v | is_hit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **0** | 733 | 53851 | 58348.197581 | 266.229165 | -13.513802 | -0.063945 | -0.983101 | 0.171530 | 16.755600 | -0.057300 | -0.982042 | 0.179751 | 2191.408734 | 0.370552 | False |
| **1** | 733 | 73604 | 58348.197581 | 265.761024 | -13.509148 | -0.071871 | -0.982578 | 0.171389 | 16.035999 | -0.057300 | -0.982042 | 0.179751 | 3467.151428 | 0.927559 | False |
| **2** | 733 | 82343 | 58389.193252 | 270.331454 | -11.244934 | 0.005674 | -0.977422 | 0.211222 | 17.196199 | 0.000919 | -0.977996 | 0.208622 | 1124.103915 | 0.097503 | False |
| **3** | 733 | 257221 | 58685.471227 | 29.693832 | 42.180412 | 0.643725 | 0.603886 | 0.470042 | 19.289200 | 0.639004 | 0.610779 | 0.467571 | 1797.091521 | 0.249197 | False |
| **4** | 733 | 327000 | 58691.465972 | 33.104905 | 44.059131 | 0.601970 | 0.636719 | 0.481893 | 17.725201 | 0.606278 | 0.637608 | 0.475272 | 1639.539679 | 0.207419 | False |
| **...** | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| **90206** | 324582 | 5650588 | 58904.176701 | 44.164238 | 29.650540 | 0.623416 | 0.752309 | 0.213037 | 18.084700 | 0.627640 | 0.750696 | 0.206212 | 1688.638104 | 0.220027 | False |
| **90207** | 324582 | 5650589 | 58904.176250 | 44.164062 | 29.650536 | 0.623417 | 0.752307 | 0.213038 | 18.165199 | 0.627641 | 0.750695 | 0.206213 | 1688.601889 | 0.220018 | False |
| **90208** | 324582 | 5650665 | 58904.176250 | 44.368640 | 28.490480 | 0.628284 | 0.753618 | 0.193182 | 19.025200 | 0.627641 | 0.750695 | 0.206213 | 2757.856412 | 0.586871 | False |
| **90209** | 324582 | 5650697 | 58904.176250 | 43.296207 | 29.505908 | 0.633424 | 0.743491 | 0.214467 | 19.852800 | 0.627641 | 0.750695 | 0.206213 | 2555.278205 | 0.503822 | False |
| **90210** | 324582 | 5650705 | 58904.176250 | 44.621045 | 29.303550 | 0.620689 | 0.756675 | 0.205398 | 19.647400 | 0.627641 | 0.750695 | 0.206213 | 1898.912116 | 0.278236 | False |

90211 rows × 15 columns

**Figure 1.5:** *ZTF detections within a 1.0 degree threshold of a batch of 64 orbital elements.*

In Chapter 3, we showed that the quantity $v = (s/\tau)^2$ is would be distributed $\sim$ Unif$[0,1]$ if predicted distributions were distributed uniformly at random. The function `plot_v` in module `element_eda` generates such a plot. I generated a list of the 64 asteroids that have the most hits in the ZTF dataset (ranging from 148 to 194). Then I generated ZTF dataframes for three collections of orbital elements:

- unperturbed orbital elements belonging to these 64 asteroids
- perturbed orbital elements of these 64 asteroids
- random orbital elements

As a test of the theory and to build intuition, I plot the distribution of $v$ against the original threshold of 1.0 degree. The results are exactly as predicted. The random distribution is approximately uniform as expected. The unperturbed distribution is a mixture of uniform and a spike in the first bucket. The perturbed distribution is in between, with the hits leaking out over the first few buckets out to $v \approx 0.07$ (about 250 arc seconds).

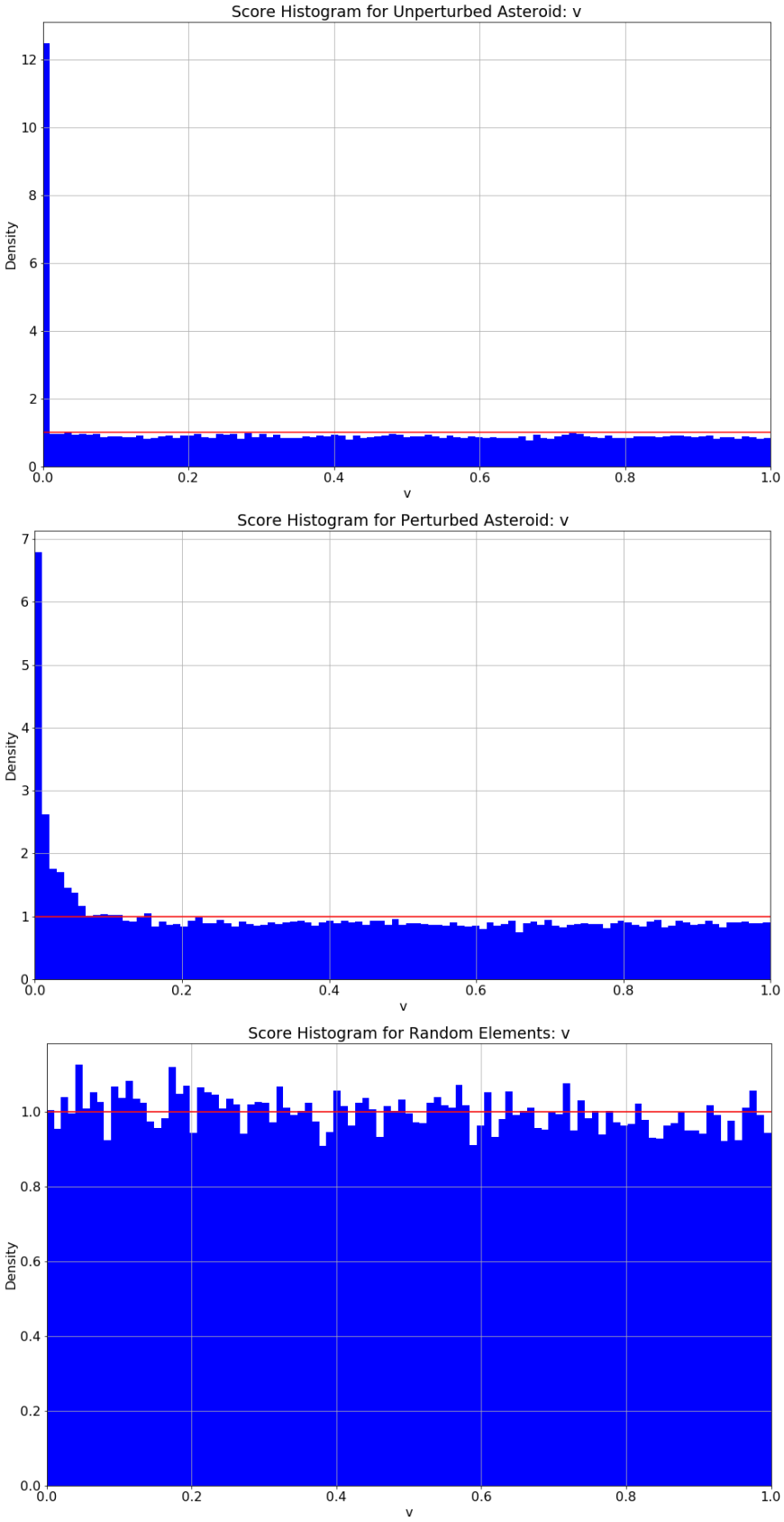


**Figure 1.6:** *Histogram of $v = (s/\tau)^2$ for three sets of candidate orbital elements.*

## 1.4 Filtering the Best Random Elements

One idea is to perform a preliminary screening of the candidate orbital elements before investing a large amount of computational resources into running an aseteroid search on them. In the next section we will show how to generate the ZTF detections within a threshold $\tau$ of the candidate elements. We've already seen that the random variable $V = (S/\tau)^2$ is distributed $V \sim \text{Unif}(0,1)$. One idea is to assess candidate elements by taking the sample mean of $\log(v)$; we want to explore elements that have a disproportionate share of hits where $v$ is small. Here is a quick demonstration that for $V \sim \text{Unif}(0,1)$, $\log(V)$ has expectation $-1$ and variance 1.

$$\begin{aligned}
\text{E}[V] &= \int_{v=0}^{\infty} \log(v) dv = v \log v - v \Big]_0^1 = (1 \cdot \log 1 - 1) - (0 - 0) = -1 \\
\text{Var}[V] &= \text{E}[V^2] - \text{E}[V]^2 = \int_{v=0}^{1} \log(v)^2 dv - (-1)^2 \\
&= v \cdot (\log v)^2 - 2 \log v + 2) \Big]_0^1 = 2 - 1 = 1
\end{aligned}$$

If a set of candidate elements has $n$ detections within threshold $\tau$ with relative squared distances of $v_1, \ldots v_n$, their sample mean $\bar{v}$ will have expectation $-1$ and variance $n$, so I contruct a t-score for candidate elements

$$T = \frac{-(\bar{v} + 1)}{n}$$

This score would be distributed $T \sim \text{N}(0,1)$ (standard normal) if the guessed positions were uniformly random. It provides a computationally efficient way to screen candidate orbital elements.

This screening is performed in the module `random_elements`. The function `calc_best_random_elts` generates a large batch of random elements (the default size is 1024). It then builds the ZTF observations close to them and extract the t-score as described above. The input batch size is used to select that many of the candidates that have the best score. The whole process of building the ZTF data frames, searching for the best elements, and saving the best elements and assembled ZTF data frames to disk is carried out by a Python program that can be run from the command line as

```
(kepler) $ python random_elements.py -seed0 0 -seed1 1024 -stride 4
> -batch_size_init 1024 -batch_size 64 -known_ast
```

The example call above runs the program on 256 batches of random elements, with random

seeds $[0, 4, \ldots, 1020]$. The stride argument is to facilitate parallel processing. The two batch size arguments request that 1024 initial elements be winnowed down to 64 with the highst t-scores. The flag `-known_ast` at the end asks that only the subset of ZTF detections within 2.0 arc seconds of a known asteroid be used to generate the ZTF dataframe and score the initial elements. I call this searching against known asteroids. If `known_ast` is not passed, the behavior is the opposite; only the ZTF detections at least 2.0 arc seconds (i.e. ones that don't closely match) are considered. I ran this program to generate 4096 candidate elements for each of the known and unknown asteroids. Altogether it took quite a while to run, over one day of total computer time. The vast bulk of that time is spent building the ZTF dataframe of detections near the elements.

## 1.5 Formulating the Log Likelihood Objective Function

The actual asteroid search is an optimization performed in TensorFlow using gradient descent. Perhaps the most important choice is that of the objective function. Qualitatively we know that we want an objective function that will be large when we are very close (within a handful of arc seconds) to some of the detections. We don't have a preference about the distance to the other detections. While it might seem tempting to write down an objective that rewards being close to everything, that's not at all what we want. Such an objective function would encourage us to find some kind of "average orbital element" for all the asteroid detections in this collection. But we want to find the elements of just one real asteroid.

A principled way to formulate an objective function is with probability. As a reminder, $S$ is the Cartesian distance between $\mathbf{u}_{\text{pred}}$ and $\mathbf{u}_{\text{obs}}$, and $\tau$ is the threshold Cartesian distance so only observations with $S < \tau$ are considered. $V = S/\tau$ is in the interval $[0, 1]$. Introduce the following probability mixture model for the random variable $V$. Some unknown fraction $h$ (for hits) of the observations are associated with one real asteroid, whose elements we are converging on. Conditional on an observation being in this category (a hit), the distribution of $V$ is exponential with paramter $\lambda$. Conditional on an observation being a miss, $V$ is distributed uniformly on $[0, 1]$.

In the formalism of conditional probability,

$$V|Hit \sim \text{Expo}(\lambda)$$

$$V|Miss \sim \text{Unif}(0,1)$$

We can relate the parameter $\lambda$ to a resolution parameter $R$ by observing that $v = (s/\tau)^2$ and

$$f(v) \propto e^{-\lambda v} = e^{-\lambda s^2/\tau^2}$$

This looks just like a normal distribution in the Cartesian distance $s$, a plausible and intuitive result! Let us identify the standard deviation parameter $\sigma$ of this normal distribution with the resolution $R$, i.e. think of the PDF $f(s)$ as being normal with PDF $f(x) \propto e^{-s^2/2R^2}$.
Equating the exponent in both expressions, we get the relationship

$$\lambda = \frac{\tau^2}{2R^2}$$

It is convenient to use $\lambda$ for calculations, both mathematical and in the code. For understanding what is going on, I find it more intuitive to use the resolution, since it's on the same scale as the threshold $\tau$. The PDF of an exponential distribution is given by [4]

$$f(v;\lambda) = \lambda e^{-\lambda v}$$

In this case, we need to modify this PDF slightly to account for the fact that $v \in [0,1]$ while the support the exponential distribution is $[0,\infty)$. What we want instead is the truncated exponential distribution, which is normalized to have probability 1 on the interval $[0,1]$, namely

$$f(v|\text{Hit},\lambda) = \frac{\lambda v}{1-e^{-\lambda}}$$

Of course, the PDF of the uniform distribution is just 1, so

$$f(v|\text{Miss}) = 1$$

Now we can write the PDF of the mixture model using the Law of Total Probability:

$$\begin{aligned} f(v|h,\lambda) &= f(v|\text{Hit},\lambda) \cdot P(\text{Hit}) + f(v|\text{Miss}) \cdot P(\text{Miss}) \\ &= h \cdot \frac{\lambda v}{1-e^{-\lambda}} + 1 - h \end{aligned}$$

The optimization objective function will be the log likelihood of the PDF:

$$\mathcal{L}(\mathbf{v},h,\lambda) = \sum_{j=1}^{n} \log\left(h \cdot \frac{\lambda v_j}{1-e^{-\lambda}} + 1 - h\right)$$

Please note that I've omitted the parameter $\tau$ from these expressions to lighten the notation. During the training of the model, the $\tau$ parameter is also updated. The three mixture parameters that are manipulated during training are

- `num_hits`: the number of hits for this candidate element
- $R$: the resolution of this candidate element as a Cartesian distance
- $\tau$: the threshold of this candidate element as a Cartesian distance

The hit rate $h$ is computed from `num_hits` by dividing by the number of rows that are within the threshold distance. The dimensionless error term $v$ is computed by taking $v = (s/\tau)^2$. The exponential decay parameter $\lambda$ is calculated as $\lambda = \tau^2/2R^2$.

In general, a likelihood function is only defined up to a multiplicative factor and a log likelihood up to an additive constant. In a theoretical analysis of maximum likelihood, the constant is typically irrelevant because one is differentiating the likelihood function anyway. In this problem, I want to set the constant term so that a log likelihood of zero equates to having no information, i.e. an uniformative baseline. This is particularly easy to do here: if we set $h = 0$, the terms involving the truncated exponential distribution all drop out and the log likelihood becomes a sum of $\log(h) = 0$. In general, we can zero out the log likelihood function by evaluating it at a set of uninformative baseline values, and subtracting this quantity $\mathcal{L}_0$ from the current optimized $\mathcal{L}$.

There is an important intuition about the role of the mixture parameters that I would like to explain. The major challenge in tuning the resolution $R$ is for the gradients to encourage the model to adjust the orbital elements to get closer to detections that are likely to be hits, without

getting deked [1] by close-ish detections that belong to other asteroids. If the resolution is too low before convergence, the model will be too far away to pick up any gradient to the hits. It will achieve a negative log likelihood because $\log(1-h) < 0$ and it won't make it up from the putative hits. If the resolution is too high, the model will end up compromising and trying to fit a cloud of detections belonging to different asteroids. The whole game of getting the model to converge is to find the sweet spot of $h$ and $R$ where the model gradually tightens its focus, like letting your foot off the clutch when you put a manual transmission car into gear. In previous iterations, I attempted to write down objective functions to balance these objectives by hand and failed miserably. It was only when I used probability theory with a mixture model that plausibly describes the underlying facts that I had any success.

The likelihood function above applies to only one of the candidate orbital elements. In the actual optimization of a batch of 64 elements, we need a single scalar valued objective function. Because all of the elements in a batch are being optimized independently and have no interaction with each other, we can simply take their sum. There is an important refinement to this idea though that I will discuss in the next section.

**Add magnitude**

## 1.6 Performing the Asteroid Search

We have by now covered the main theoretical ideas that go into the asteroid search. We've seen how to generate a set of candidate orbital elements and a collection of ZTF observations within a threshold of these elements. And we've identified a log likelihood function that rewards orbital elements for getting close to detections likely to be real while learning mixture parameters to describe the provenance of observations under consideration and how closely they have been fit. In this section I will explain some of the most important details that were required to get this model to actually learn orbital elements from data.

The workhorse class that searches for asteroids is called `AsteroidSearchModel`. It's a Keras custom model defined in the module `asteroid_search_model.py`. An AsteroidSearchModel is initialized with a candidate elements and the ZTF observations near these elements. It constructs

[1] deke: an ice hockey technique whereby a player draws an opposing player out of position.

two layers of type `CandidateElements` and `MixtureParameters` that maintain, respectively, the candidate orbital elements and mixture parameters. These layers are defined in the module `asteroid_search_layers`. The candidate orbital elements are the familiar seven Keplerian orbital elements. The six "live" ones $(a, e, i, \Omega, \omega, f)$ are trainable, variables, the epoch is locked at its initial value. The mixture parameters are `num_hits`, $R$ and $\tau$, all of which are trainable.

The first important idea in training the model is that all variables are controlled internally with TensorFlow variables that are scaled with a comparable range, almost always $[0, 1]$. For example, the orbital element $a$ in the candidate elements layer is controlled by a `tf.Variable` named `a_` that is constrained to lie in the region $[0, 1]$. (If a gradient update tries to push it less than 0 or more than 1, it is clipped back in the allowed range.) The value of $a$ is computed on demand by $a = a_{\min} \cdot \exp(\texttt{a\_} \cdot \texttt{log\_a\_range})$ where `log_a_range` = $\log(a_{\max}/a_{\min})$. $a_{\min}$ and $a_{\max}$ are set by policy to 0.5 and 32.0, respectively. Other orbital elements are likewise controlled via mathematical transforms into the range $[0, 1]$. The eccentricity is left as is, though it is limited to at most $63/64 = 0.984375$ to avoid numerical instabilities that occur as $e$ approaches 1. The inclination is controlled via $\sin(inc)$, which is constrained to lie in the interval $\pm 1 - 2^{-8}$. The other angle variables $\Omega$, $\omega$ and $f$ are uncstrained, but multiplied by $2\pi$ so the control variable $f\_$ for instance can cover its entire allowed range of values by moving 1.0. What is the point of these machinations? It might be obscure to readers with a background in astronomy or applied math, but machine learning practitioners should be less surprised. Scaling variables to have a common size is a basic technique that significantly aids gradient descent in practice.

A second important technique for the optimization is gradient clipping. The objective function is optimized using the de facto default in TensorFlow, Adam (adaptive moments). Gradient clipping is not turned on by default, but I found it to be vital for this problem to work. The reason it's so important is that the optimization function (and its gradients) vary over a tremendous scale in this problem. At the start of training, there is little to no information; the likelihood function is near zero; and the gradients are relatively small. As the model reaches convergence if it is lucky enough, it can achieve significantly large likelihoods and huge gradients. All gradients are clipped by norm to a maximum norm of 1. A good intuition for gradient clipping by norm is that the direction of the gradient is not changed, but the magnitude is capped. My sense from training the model extensively is that the gradient is almost always "saturated" (i.e. the original gradient has a

norm larger than 1, which is reduced to 1 by the gradient clipping.)

The combination of having all the control variables in a range $[0, 1]$ and gradients clipped at a norm of 1 gives us a useful intuition about how quickly the model can update its parameters. I perform training in "joint mode" (where both the orbital elements and mixture parameters are updated) with a learning rate of $2^{-15}$. This is a factor of 32 smaller than the Adam default of 0.001, which I found to be far too high for this problem. Pretend for a moment that there were only 1 parameter. Assuming the gradient is saturated, on each data sample encountered, it will either increase or decrease by the learning rate. So after encountering $2^{15}$ samples it would be able to move from one extreme of its values to anothers. Of course in practice with multiple parameters, a single parameter will almost never have a partial gradient equal to 1.0, but it's a good intuition for the "speed limit" of how fast any one parameter can change during training.

Let's now sketch out the flow of information from the candidate elements and mixture parameters all the way to the objective function. When the model is initialized, it also constructs an `AsteroidDirection` layer. We've discussed this before–it's the layer that computes a Kepler orbit from the current candidate orbital elements, including a calibration adjustment that is periodically updated by numerically integrating the current candidate elements. The important thing to remember is that the asteroid direction layer is predicting directions based on candidate orbital element tensors that are the output of the candidate_elements layer.

Now a new layer comes into play: the `TrajectoryScore` layer. This layer is also defined in `asteroid_search_layers`. When the model is initialized, this layer saves the directions of all the observations in the ZTF data frame as Keras backend constants. This was a deliberate design choice that is somewhat unorthodox. Keras models are largely designed around the assumption that during training you will feed in batches with even numbers of input and output samples. This problem has a quite different flavor. There are no "outputs" we can line up against a batch of 64 candidate orbital elements. We are just computing an objective function and trying to maximize it, using TensorFlow as a big computational back end with support for GPU computation, automatic differentiation, and gradient descent optimization. By putting all the observations into Keras constants, we write them to the GPU once when the model is initialized, and then there is no need to copy any data between CPU and GPU memory during training. Eventually I can imagine training this model on such a huge data set that it might be necessary to batch the observation

data. But with modern GPUs having memory capacities on the order of 10 GB, I think this approach should scale very well and offers significant performance benefits.

The trajectory score layer is passed a tensor with the predicted directions $\mathbf{u}_{\text{pred}}$ as well as the current mixture parameters. It computes the Cartesian difference $s$ between the predicted and observed directions, then applies the current filter $\tau$ to assemble a new tensor $v$ of the relative distance squared in $[0, 1]$. All of these tensors should be thought of as having a shape starting with the batch size; $s$ for instance is one long tensor that represents the distances for all 64 orbital elements, concatenated together. The trajectory score layer then goes through the calculation of the probability and log likelihood under the mixture model described above. It returns a tensor of log likelihoods, one log likelihood for each of the 64 candidate orbital elements. It also counts the number of hits, which are defined here as observations that are within 10.0 arc seconds of their predicted directions.

During my early efforts to train this model, I struggled to find a learning rate that worked. I found that different elements converged at different times and had very different gradients. In my intuition, I want to pretend that the gradient has only six terms for the candidate elements and three terms for the mixture parameters. When the gradient is clipped to a size of 1 across a row, it's helpfully giving us a direction that we should adjust the elements and mixture parameters for that candidate element. But what TensorFlow is really doing is squashing the whole gradient, all 64 candidate elements worth, to have a norm of 1. When one element has a large gradient, it will dominate at the expense of the others.

In writing this out now, I realize that what I probably should have down was to write a custom gradient clipping class that works on one candidate element at a time. What I did instead was to reason that I wanted the ability to effectively tune the learning rate on all 64 of the candidate elements independently. Of course a model of this kind has only one scalar objective function and one learning rate. But we can achieve the same effect by weighting the contribution of each candidate element. If $\mathcal{L}_i$ is the log likelihood of the $i$th candidate element, and $w_i$ is the weight on the $i$th candidate element, then the weighted objective function is

$$\mathcal{L} = \sum_{i=1}^{n} w_i \mathcal{L}_i$$

The weights are initialized at $w_i = 1$. If we cut the weight $w_5$ to 0.5, then all the gradients due to

candidate element 5 will also be cut in half.

But how do we decide when to adjust the weights? One problem I ran into repeatedly was the model would make quite good progress, then it would get to a region where the learning rate was too high and in just one epoch it would fall apart. I tried to alleviate this using the built in early stopping, but this doesn't work exactly the way I want it to. And even if it did, it only knows about the single, scalar valued loss function; it has no notion that out of 64 elements, 56 improved on the last epoch but 8 got worse and so should be rolled back. I ended up writing my own custom code to do exactly this. At the end of a series of epochs of training, which I refer to as one "episode" of adaptive training, I check which elements have regressed and have worse log likelihoods than before. Any element that has regressed has its candidate elements and mixture parameters rolled back to their prior (best) values. Those elements also have their weights adjusted by a factor of 0.5, i.e. they are cut in half. I call this procedure "adaptive training" because the learning rate is adaptive. I found that this simple idea significantly improved the performance of the training. Without it, I was forced to use glacially slow learning rates to avoid overshooting and collapse (I even tried $2^{-20}$ in one bleak moment of desperation).

The first test I tried was to give the model a set of candidate orbital elements that exactly matched the 64 asteroids with the most observations in the data set (around 160 each on average). I figured that this problem would be a piece of cake for the model. It would pick up close to zero gradients on the orbital elements, and a huge gradient by tightening the resolution, and focus in tighter until it converged, right? Wrong! The problem is that when the resolution and threshold distances are too large, the model is attaching a lot of weight to observations that are far away. The early iterations polluted the good orbital elements and never managed to converge.

I hit on the idea of freezing the candidate orbital elements and only training the mixture parameters. Of course, this feels a bit like cheating. If you know the elements are right and just want to learn the mixture parameters, of course you're going to do better if you freeze the elements and only train the mixture parameters. At first, this was only a testing technique. Later on, though, I realized that it helps the model to converge even when it's not cheating. My intuition is that it's much "safer" to train the model at a higher learning rate when you adjust the mixture parameters than when you adjust the candidate elements as well.

The model as it now stands alternates rounds of training in two modes: "mixture" and "joint"

modes. In mixture mode, only the mixture parameters `num_hits`, $R$ and $\tau$ are trainable. The learning rate is higher by a factor of 8, $2^{-12}$ in mixture mode vs. $2^{-15}$ in joint mode. The most important difference though is that the objective function is adjusted. When I started out, I had only two trainable mixture parameters, `num_hits` and $R$. I noticed that the model wasn't converging all the way, and realized that I wanted it to reduce $\tau$ along with $R$ as it trained. This is quite intuitive.

You might start out with observations within 2.0 degrees and a resolution of 0.5 degrees. But if you've trained to the point of a resolution of 0.1 degrees, there's no reason to drag around observations that are 20x further away. They're just noise, and they're hampering your ability to fine tune. I noticed at this point that after I made $\tau$ trainable, the model never wanted to reduce it. In hindsight this made sense: the likelihood always looks better when you consider it against a larger threshold. If your parameters are within 50 arc seconds on 100 observations vs. a threshold of 2.0 degrees (7200 arc seconds), you're going to pat yourself on the back and say "that's pretty good, it's not too likely I could have achieved that by chance alone." If you shrink the resolution from 2.0 to 1.0, your $v$ is going to quadruple and your log likelihood will plummet.

This suggests that while log likelihood is an excellent objective function for separating "more likely" from "less likely", it's not exactly what we want here. Even if the log likelihood has a very strong local maximum at a fully converged solution, this experience was telling me that there was no smooth path of increasing gradients to get there. Instead, I wanted an optimization function that would encourage the model to converge.

## 1.7 Recovering the Elements of Known Asteroids

## 1.8 Presenting [N] Previously Unknown Asteroids

## 1.9 Conclusion

## 1.10 Future Work

# References


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