

# HITS

Heidelberg Institute for  
Theoretical Studies

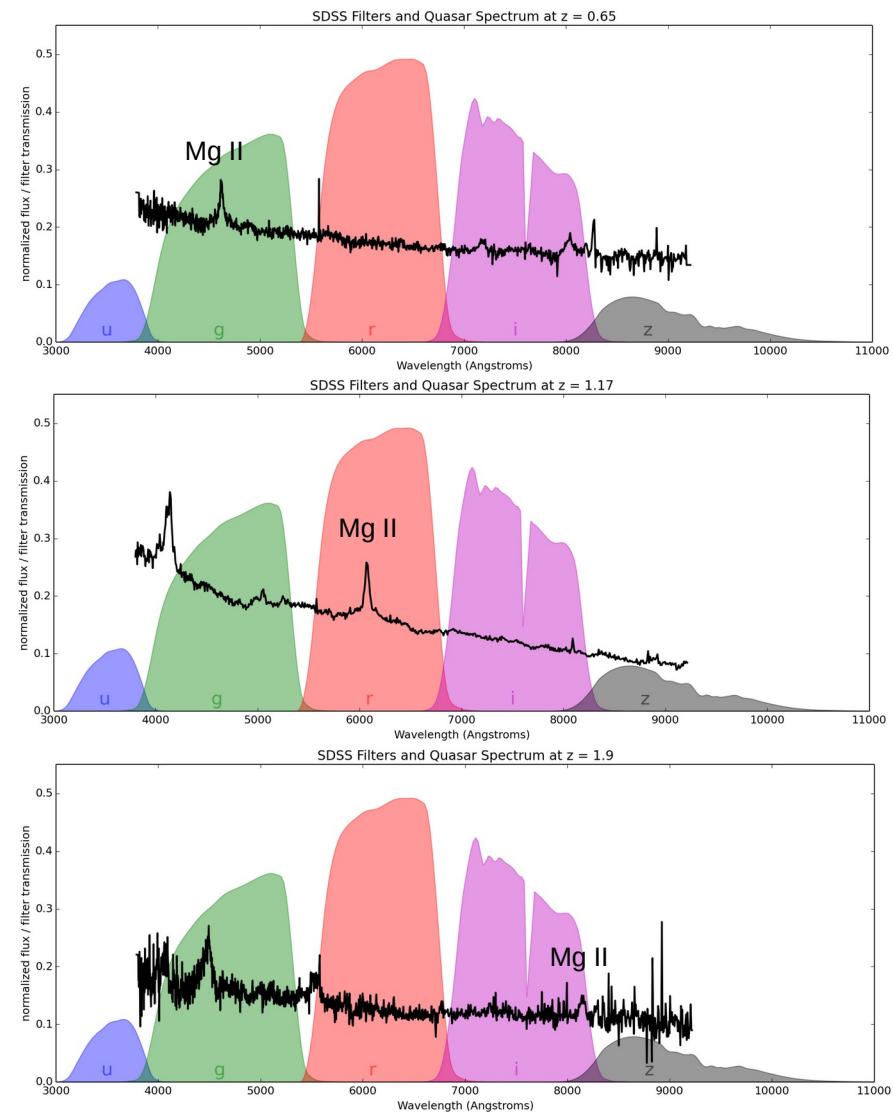


The two worlds of photometric  
redshift estimation via  
machine learning:  
fully automatic vs feature  
based

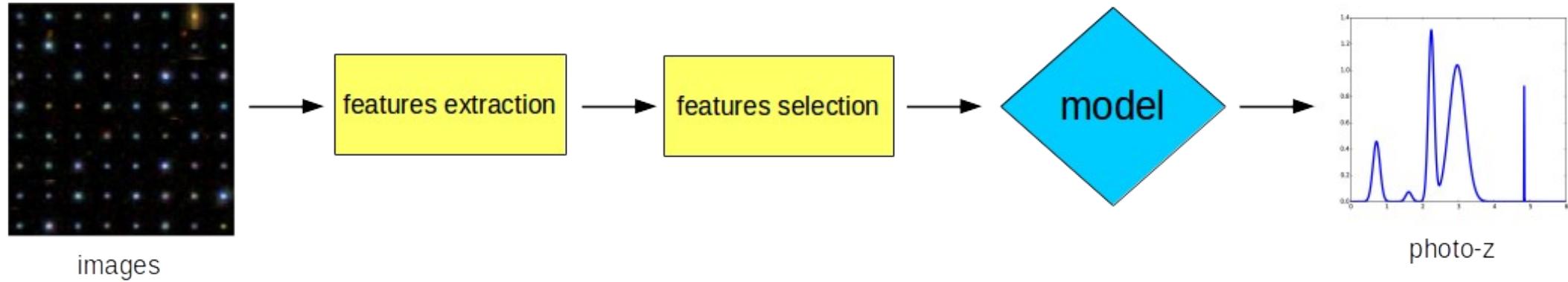
Antonio D'Isanto – Astroinformatics group

# Redshift

- measures of distance are fundamental in Astronomy
- **redshift** (shift of spectral lines to the red)  
→ measured through spectroscopy, but expensive and time consuming task
- **photometric redshifts** are estimated based on broadband imaging, allowing to obtain distances for many objects
- → template fitting and empirical methods (**machine learning**)



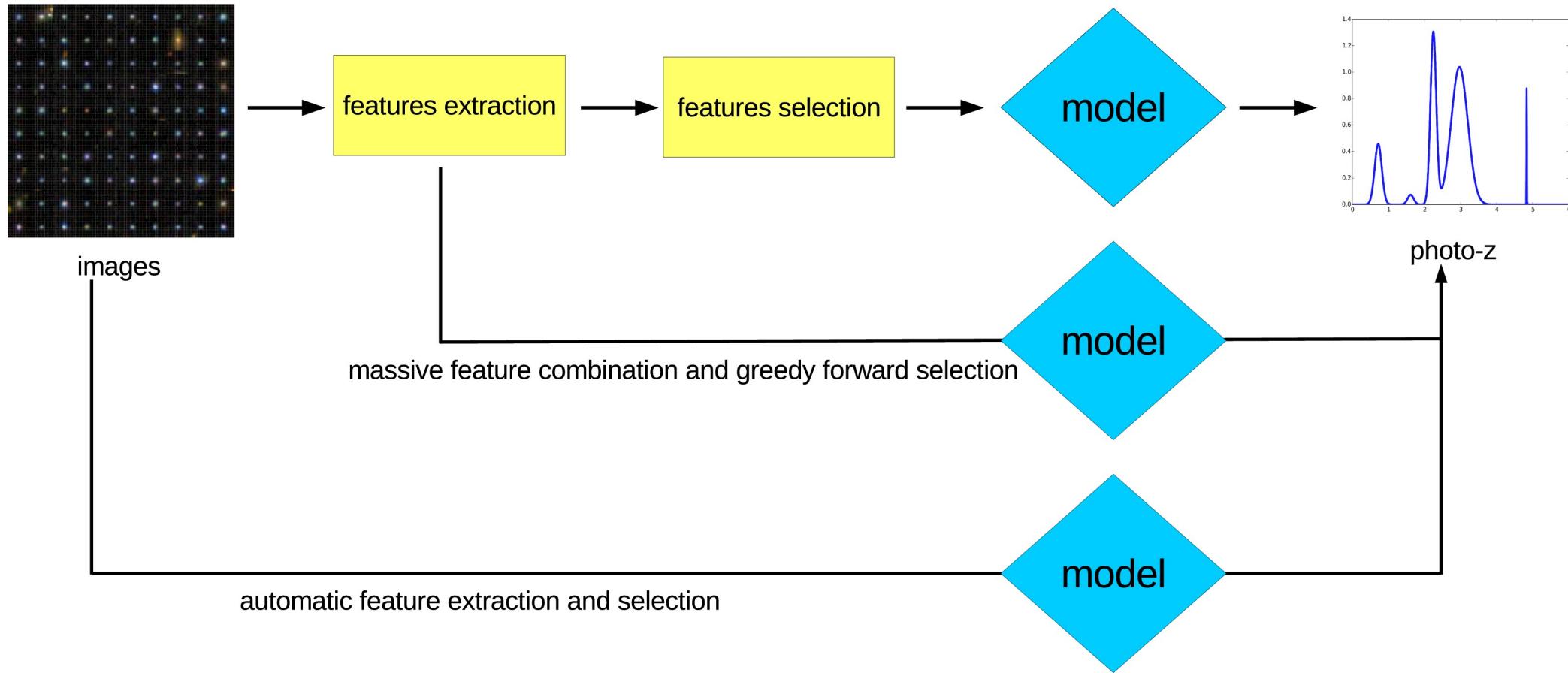
# Photometric redshift pipeline



# Focuses

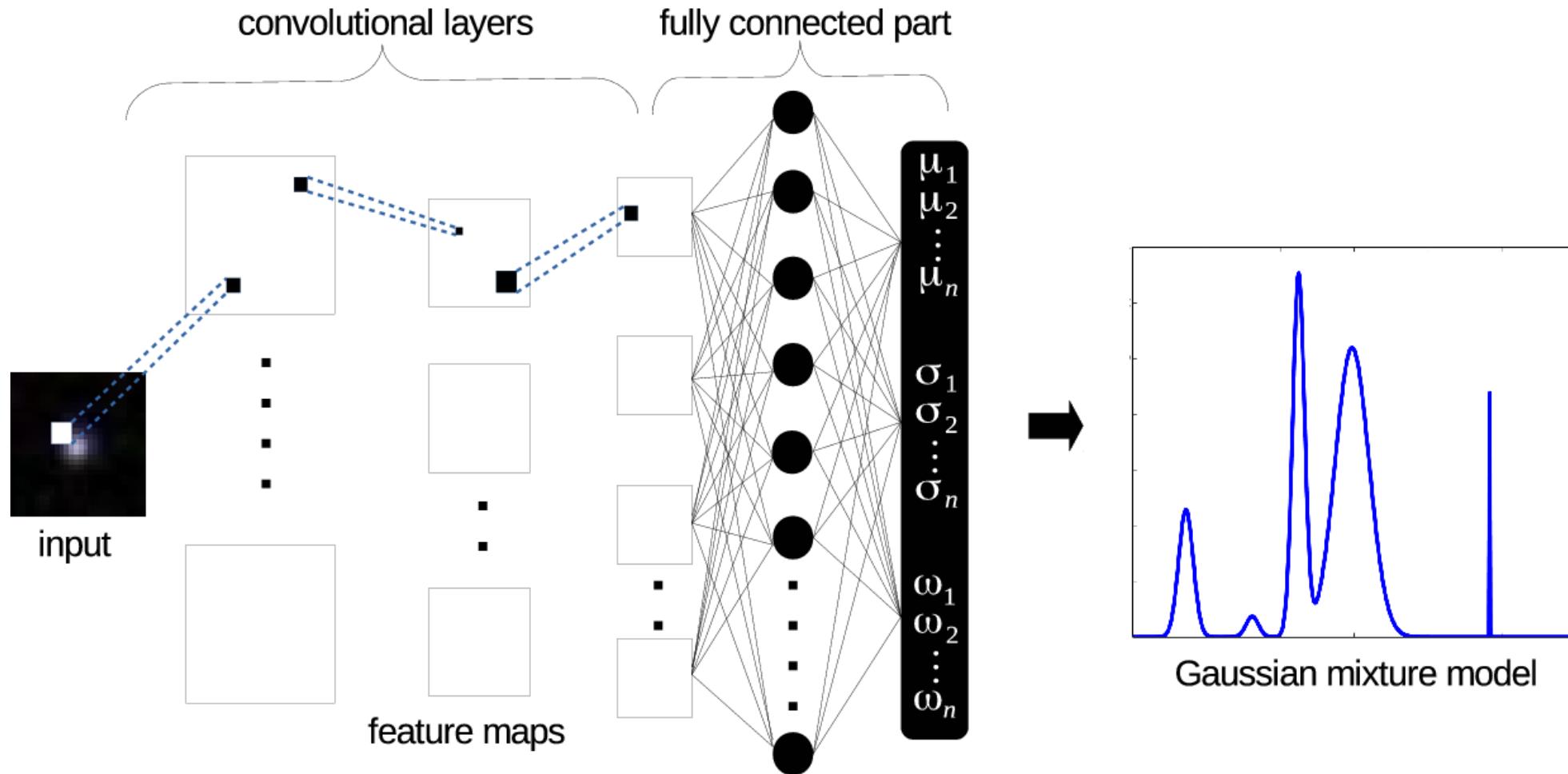
- Feature extraction and selection
- Point estimates vs PDFs
  - correct error evaluation
- Multimodalities
- Use of available information
- Performance

# Two alternative models



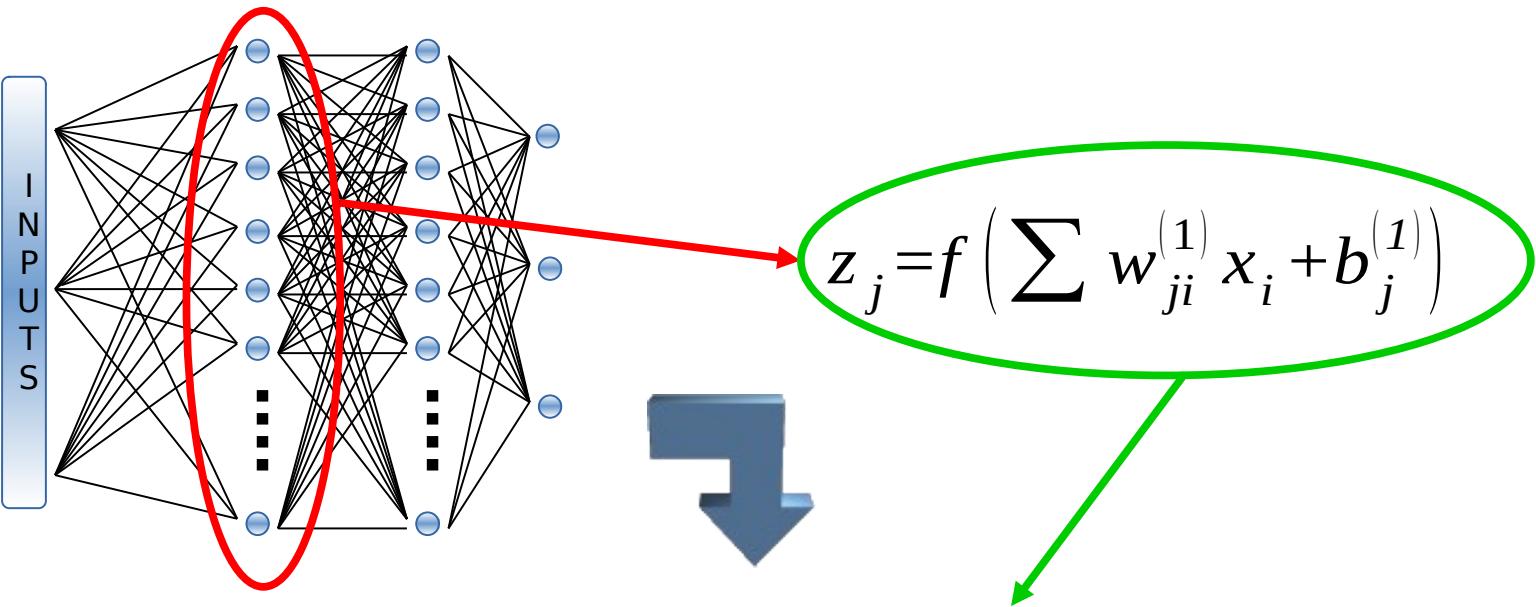
# Model 1

Deep Convolutional Mixture Density Network (DCMDN) → CNN + MDN



$$f(g(h(j(X)))) = GMM(\mu_n, \sigma_n, \omega_n)$$

# Feed forward neural network



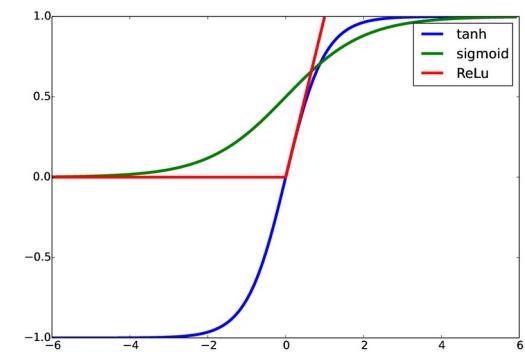
$$y_k(x, w) = g \left( \sum w_{kj}^{(2)} f \left( \sum w_{ji}^{(1)} x_i + b_j^{(1)} \right) + b_k^{(2)} \right)$$

$f, g$  = activation function:

$$\tanh = \frac{e^z - e^{-z}}{e^z + e^{-z}}$$

$$\text{sigmoid} = \frac{1}{1 + e^{-z}}$$

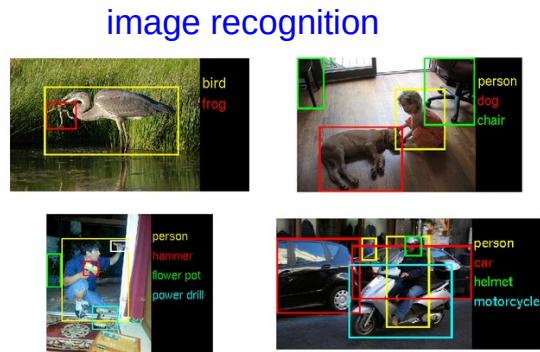
$$\text{ReLU} = \max(0, x)$$



# Deep learning

A class of machine learning algorithms, based on artificial neural networks:

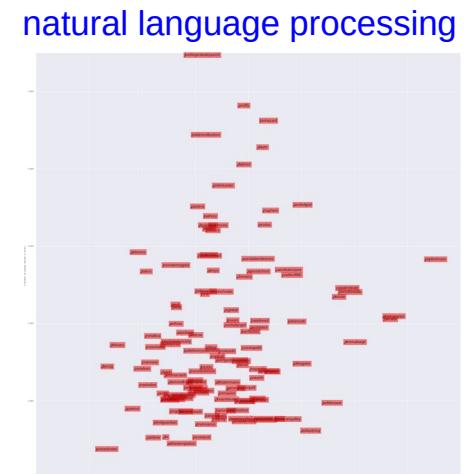
- cascade of non linear processing units;
- automatic learning of features;
- different levels of abstraction.



Credits: <https://blogs.nvidia.com/blog/2014/09/07/imagenet/>



Credits:  
[https://www.ntid.rit.edu/sites/default/files/pd/Symposium\\_2017/LBerke\\_MHuenerfauth\\_1300\\_1140.pdf](https://www.ntid.rit.edu/sites/default/files/pd/Symposium_2017/LBerke_MHuenerfauth_1300_1140.pdf)



Credits: <http://www.degeneratestate.org/posts/2016/Apr/20/heavy-metal-and-natural-language-processing-part-1/>

# Convolutional neural network

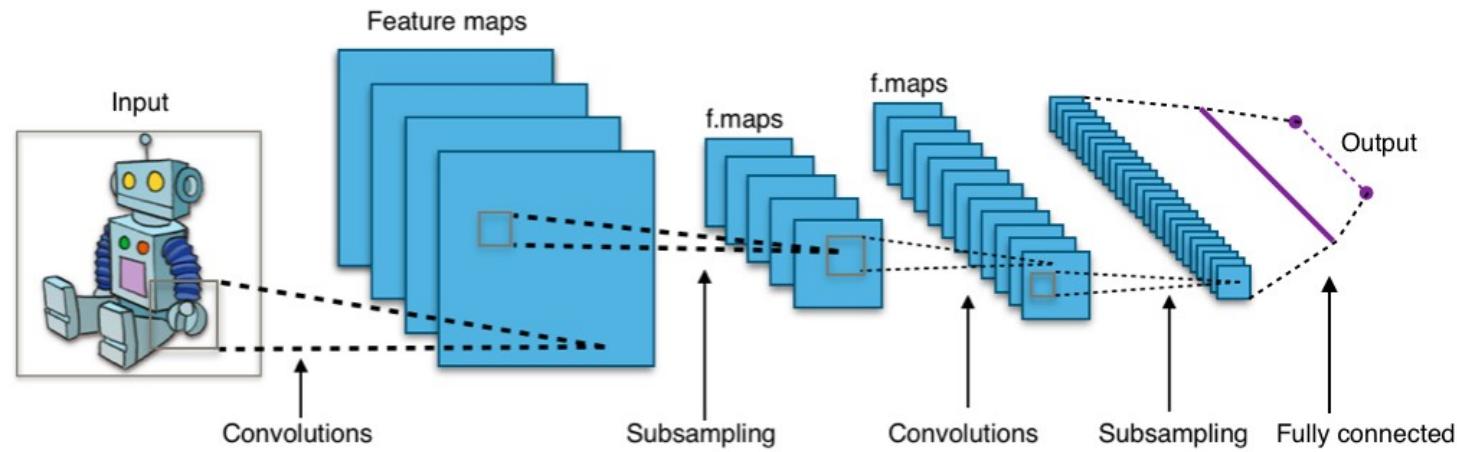
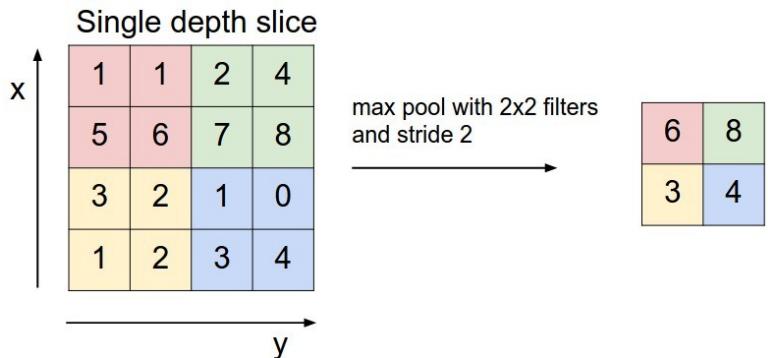
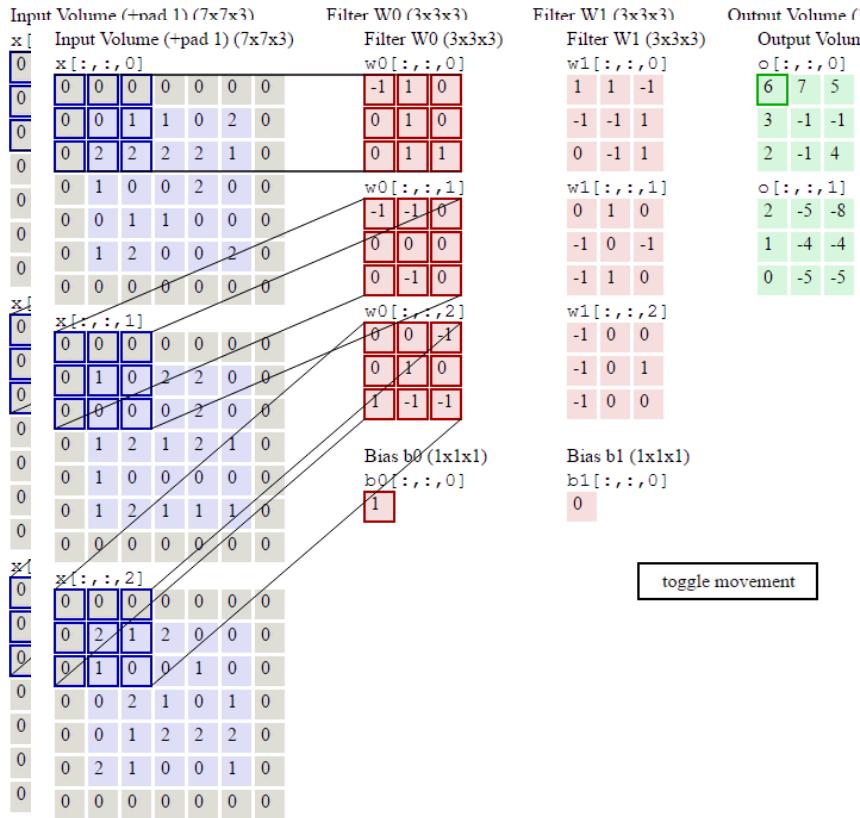


Image from Wikipedia

Neural network characterized by two main parts:

- Convolutional part --> only local connection
- Fully connected part --> full connection between neurons, typically a deep MLP

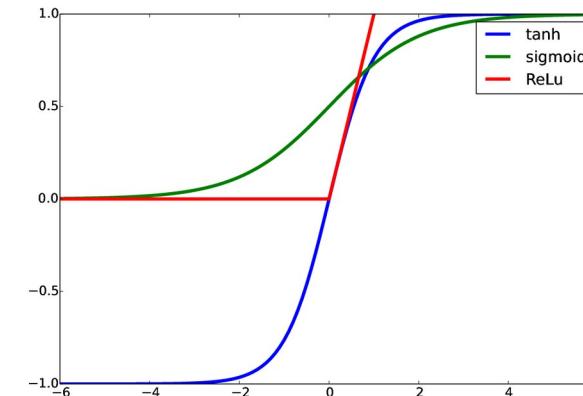
# Convolutional part



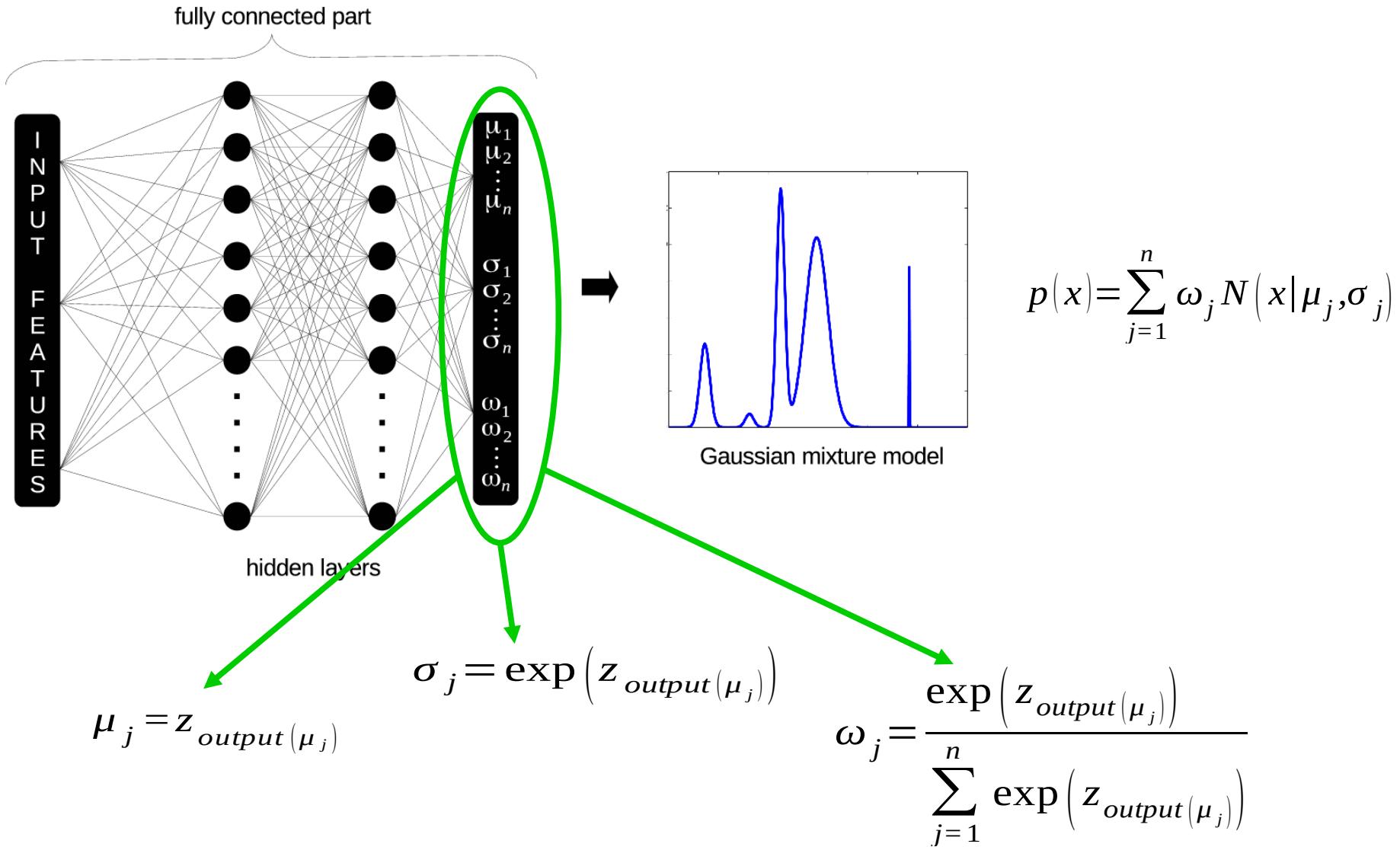
$$h_{ij}^k = f((W^k * x)_{ij} + b_k)$$

$f$  = activation function:

- tanh
- sigmoid
- Rectified Linear Unit:  $f(x) = \max(0, x)$



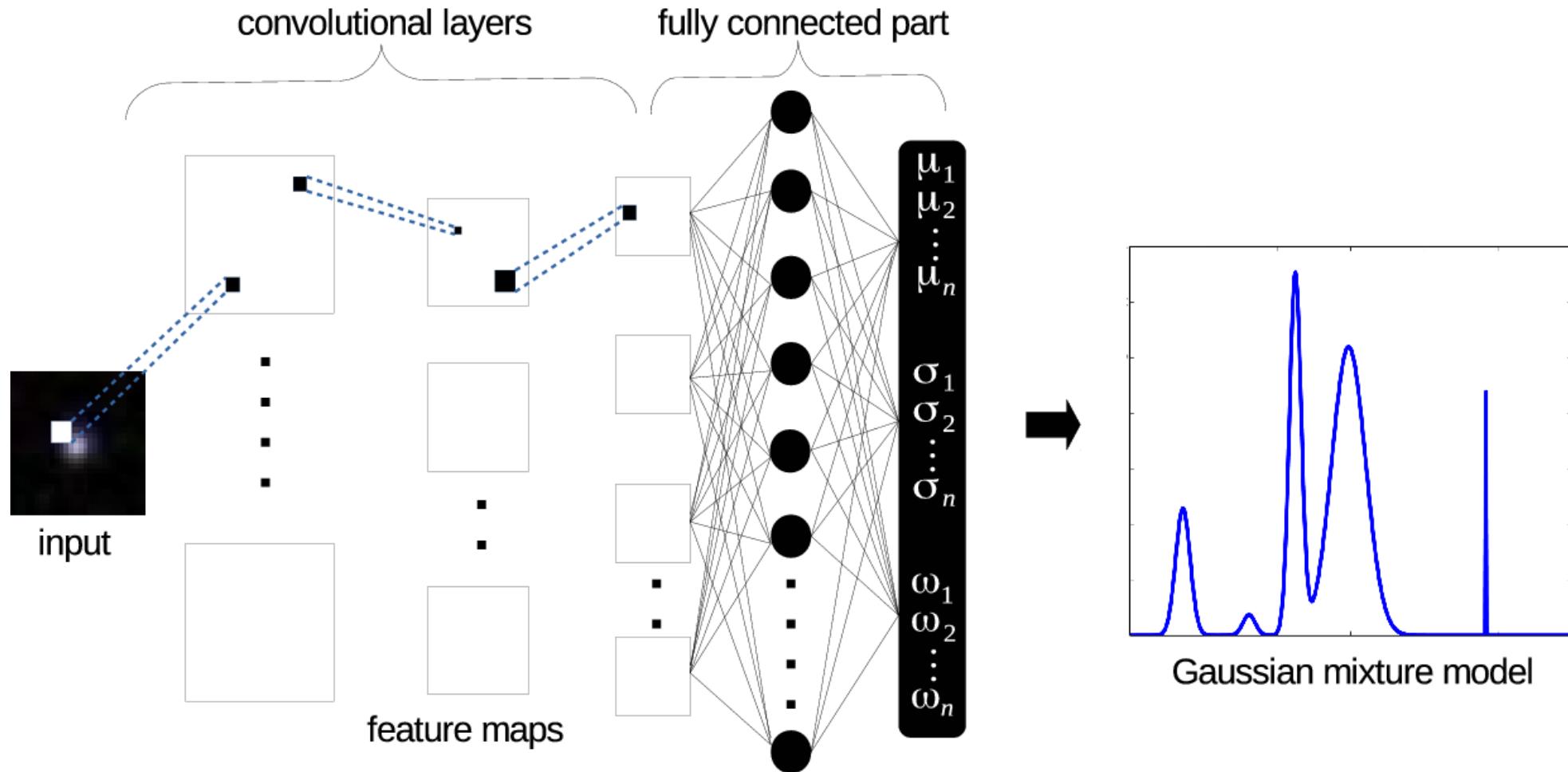
# Mixture Density Network



$$p(x) = \sum_{j=1}^n \omega_j N(x | \mu_j, \sigma_j)$$

# DCMDN

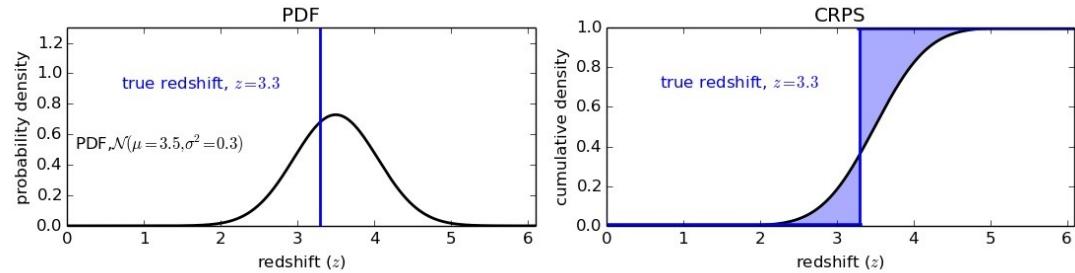
Deep Convolutional Mixture Density Network (DCMDN) → CNN + MDN



$$f(g(h(j(X)))) = GMM(\mu_n, \sigma_n, \omega_n)$$

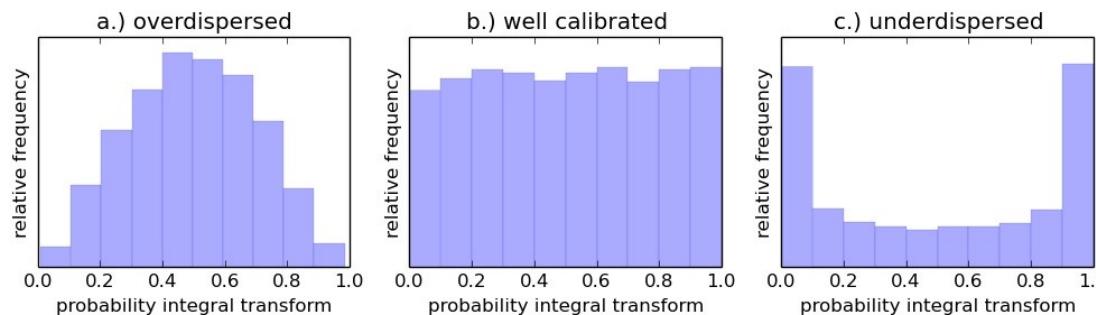
# The importance of proper scores: CRPS and PIT

CRPS: continuous rank probability score



$$CRPS = \int [CDF(x) - CDF_a(x)]^2 dx$$

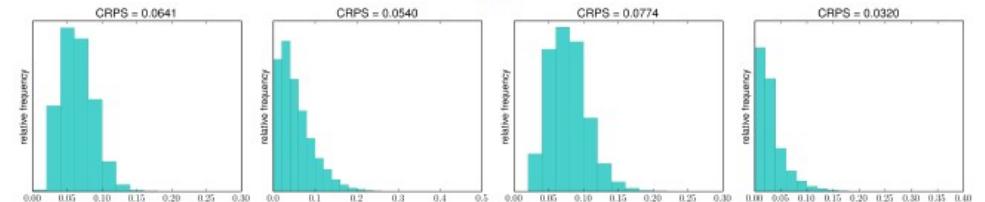
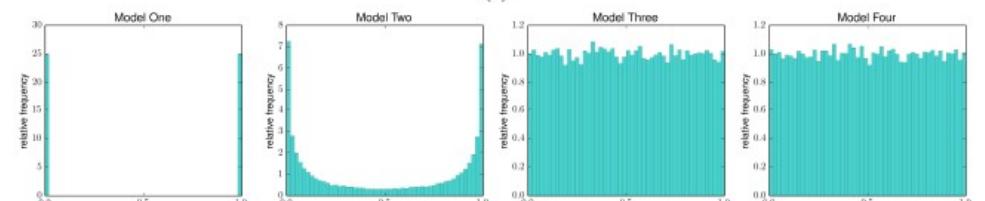
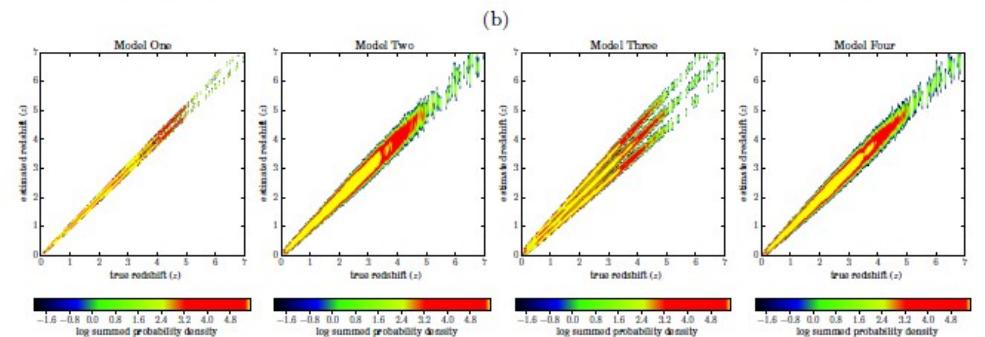
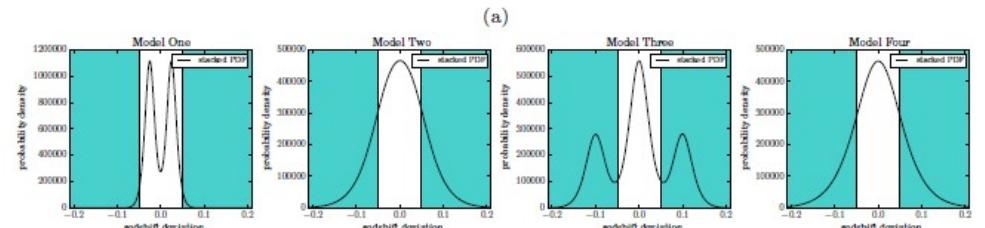
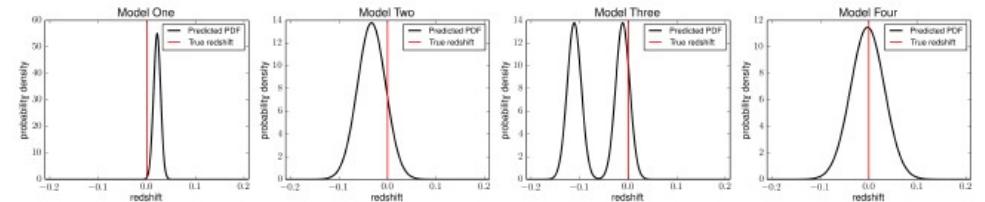
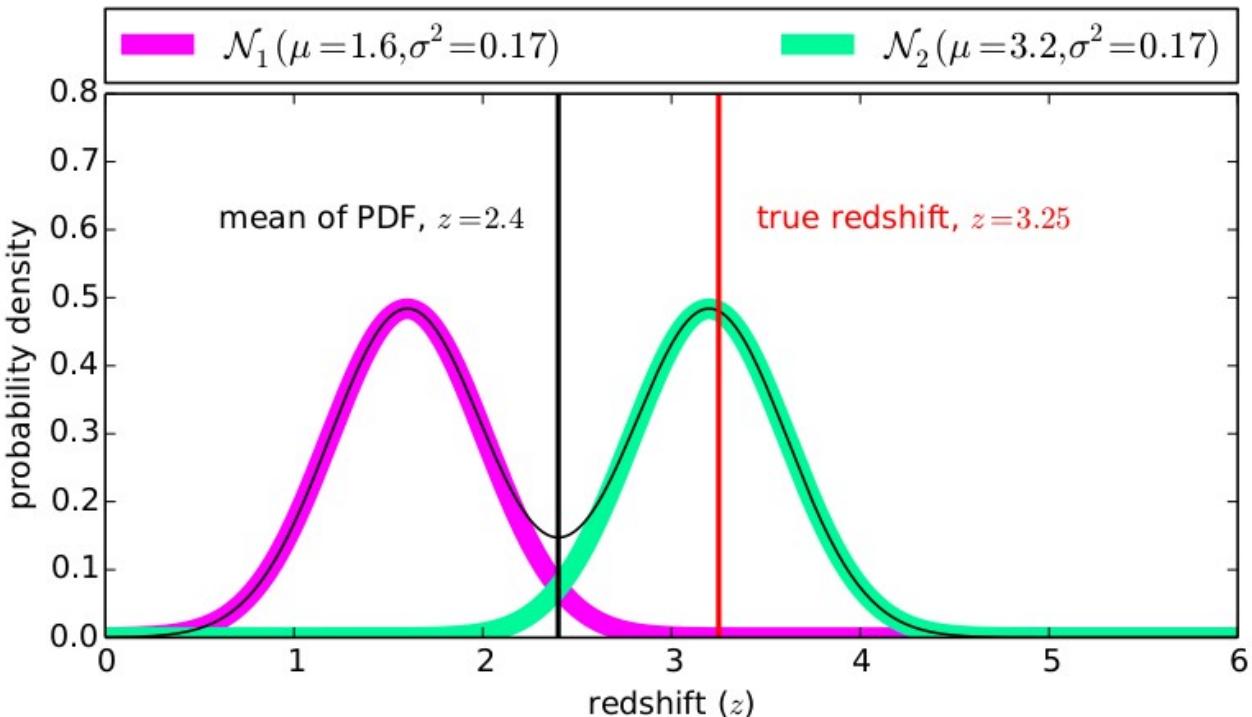
PIT: probability integral transform



$$p_t = F_t(x_t)$$

See: *Tilmann Gneiting, Fadoua Balabdaoui, Adrian Raftery. Probabilistic forecasts, calibration and sharpness.. 2007.*

# Why proper scores?



# Python libraries for Deep Learning



Caffe



theano



# TensorFlow

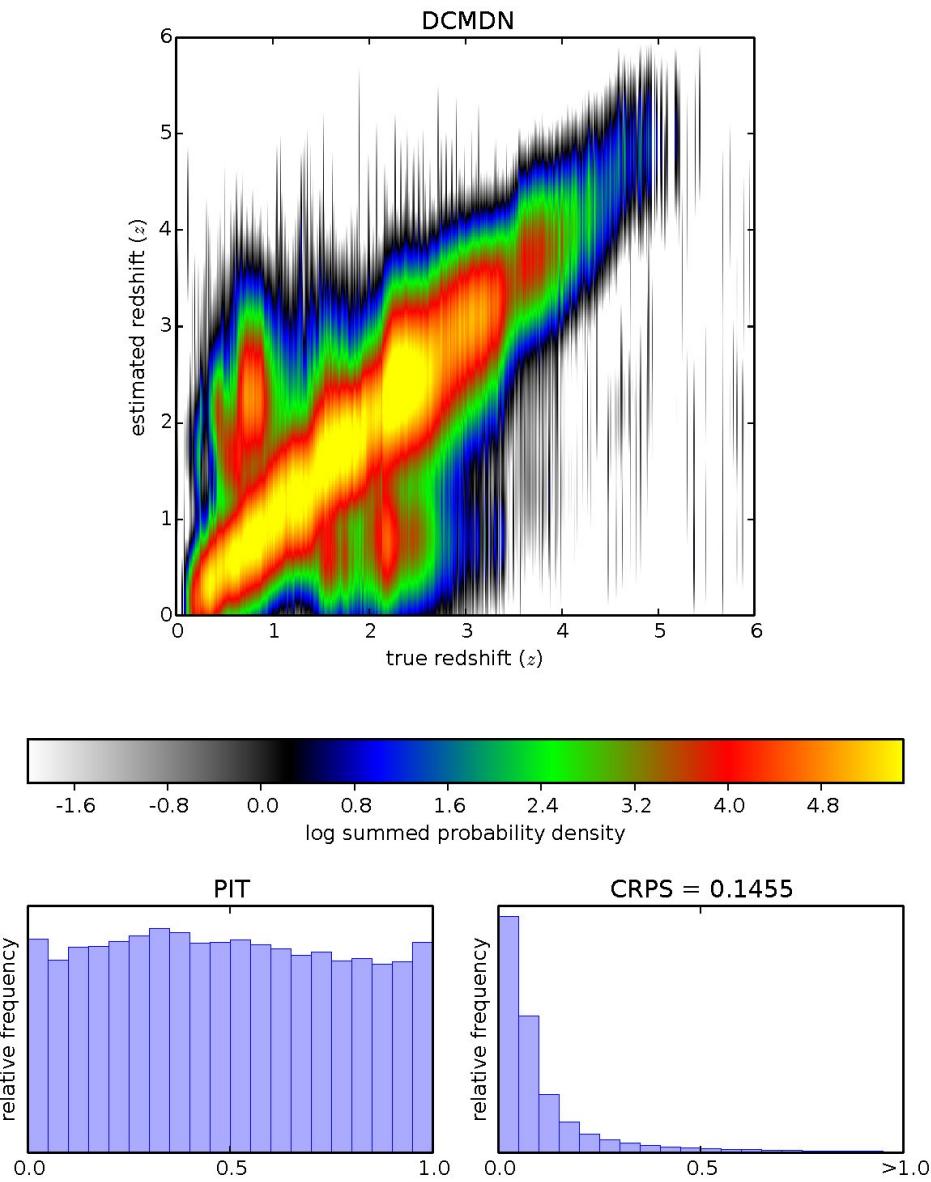
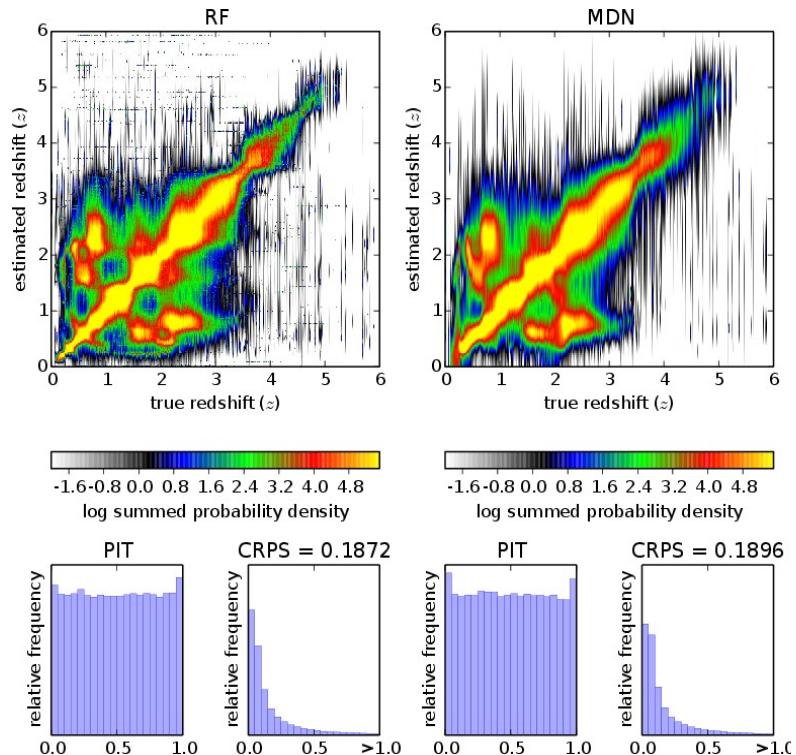
- Developed by Google
- Based on symbolic structure, like Theano
- High level API, including Keras support
- Several cool features (Tensorboard, autokeras, etc.)



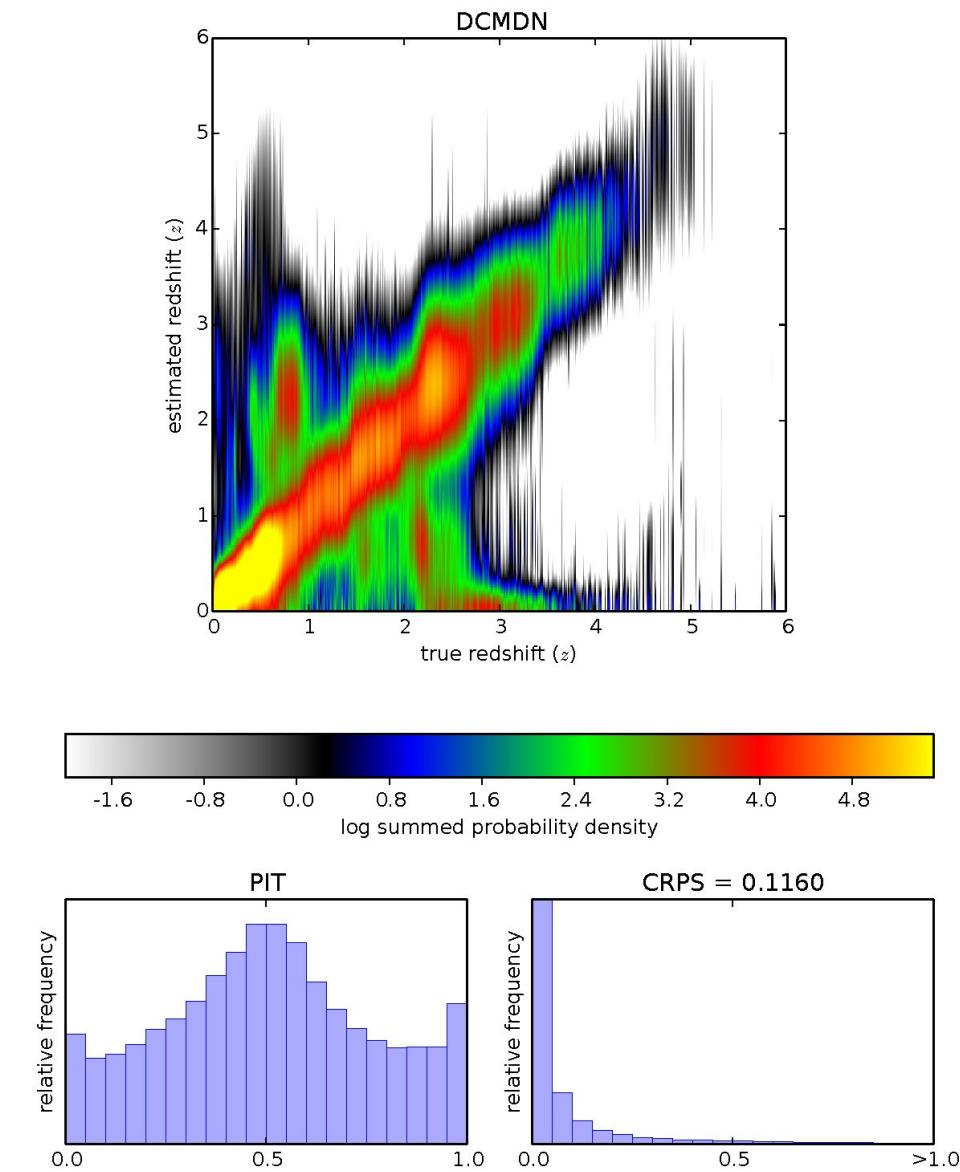
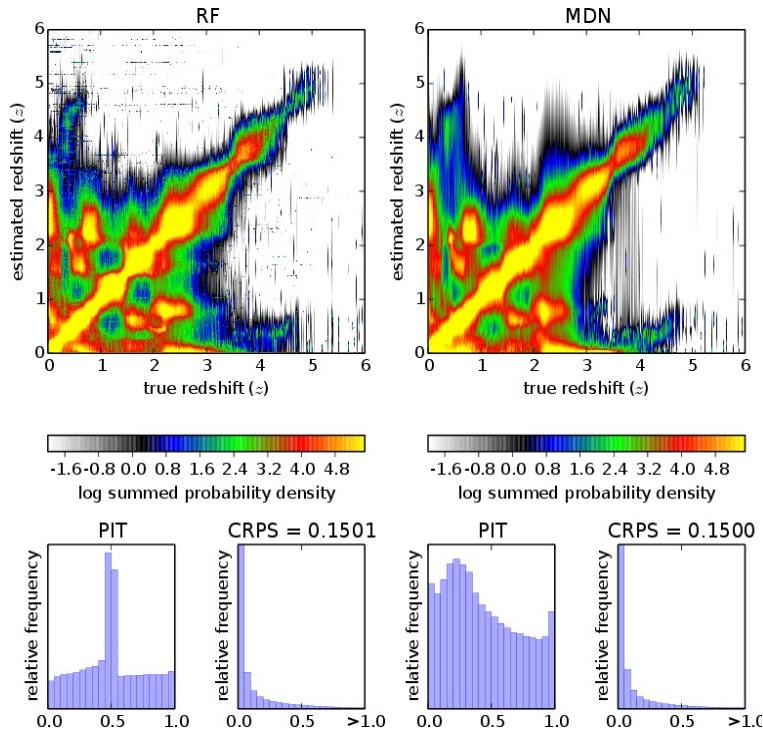
# The importance of GPUs

Machine	Running time/epoch
Single CPU	4 h 8 m
Multicore CPU (8x)	82 m
GPU Nvidia Titan X	90 s
GPU Nvidia P100	83 s
GPU Nvidia P40	81 s

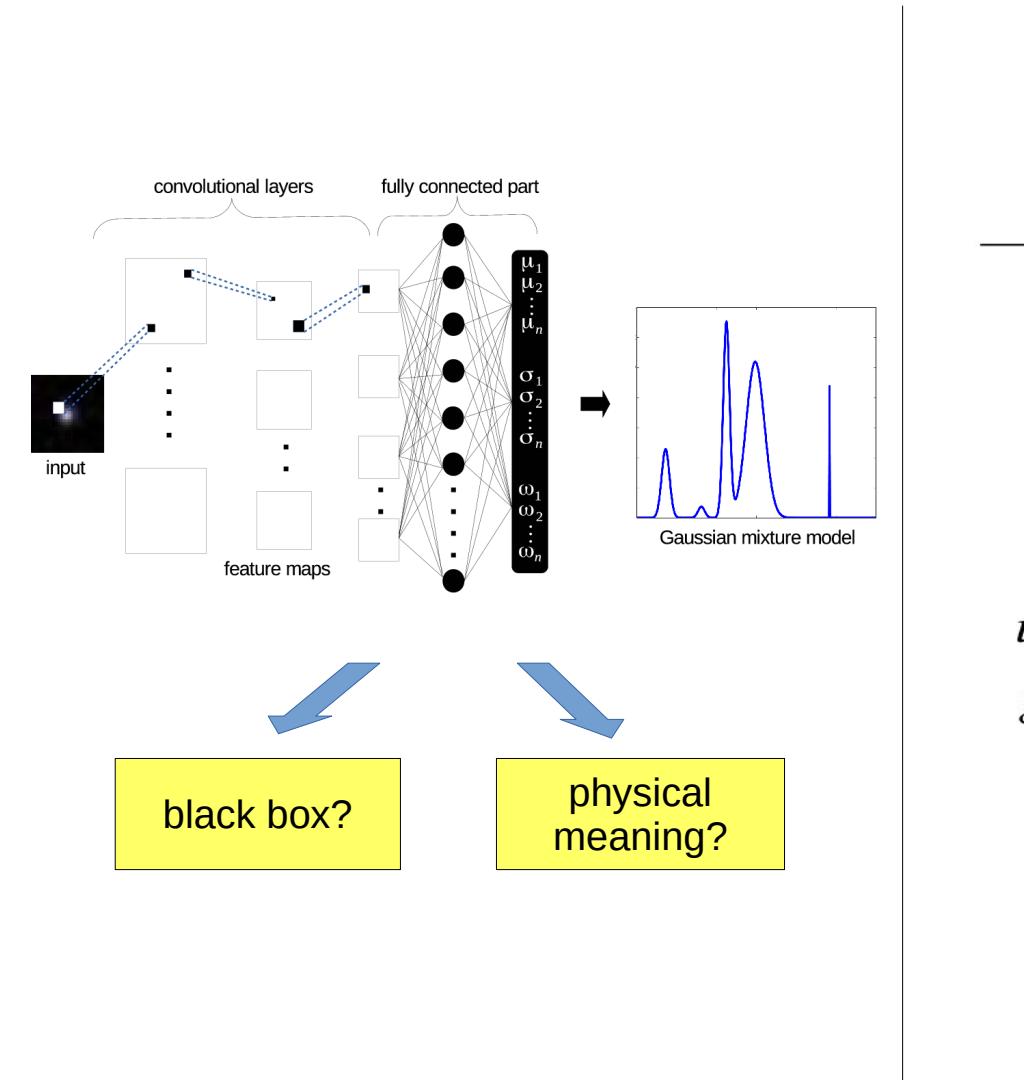
# Results - Quasar



# Results - Mixed

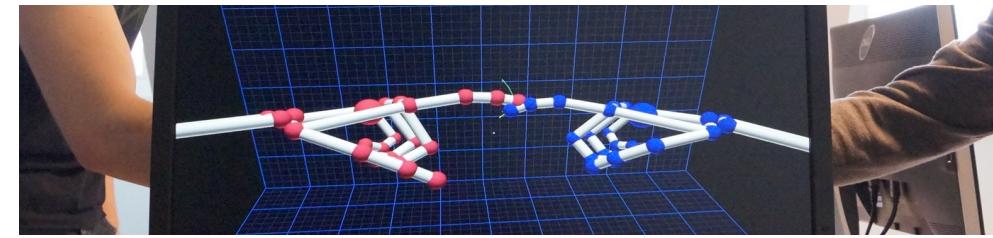


# Model 2



Classic<sub>10</sub>

$$\begin{aligned}
 & r_{psf} \\
 & r_{model} \\
 & u_{psf} - g_{psf} \\
 & g_{psf} - r_{psf} \\
 & r_{psf} - i_{psf} \\
 & i_{psf} - z_{psf} \\
 & u_{model} - g_{model} \\
 & g_{model} - r_{model} \\
 & r_{model} - i_{model} \\
 & i_{model} - z_{model}
 \end{aligned}$$



- 90 parameters from SDSS database: magnitudes, errors, radii, ellipticities
- Massive combinations in differences, pairs, ratios, plus dereddening
- Ending with  $r = 4,520$  features

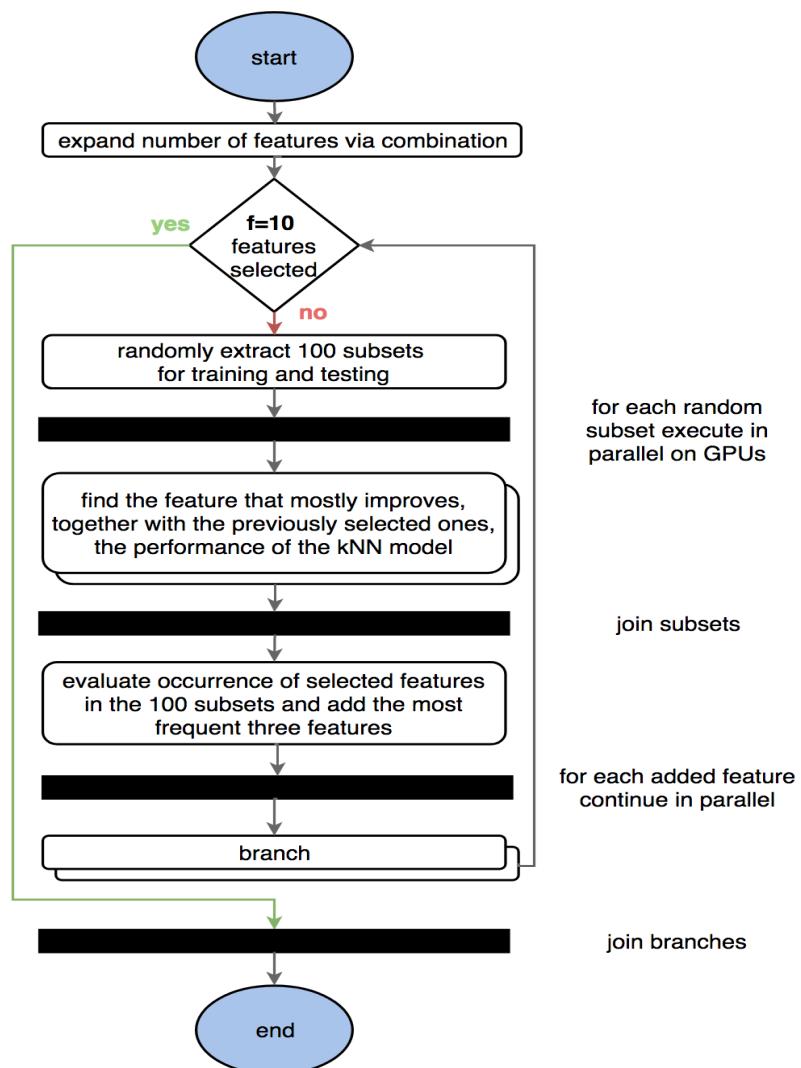
All possible combinations of  $f = 10$  features:

$$n = \frac{r!}{f! * (r-f)!} = 9.7 \times 10^{29}$$

$$S \subset F : |S| = 10 \rightarrow \sim 10^{30}$$

# Forward selection

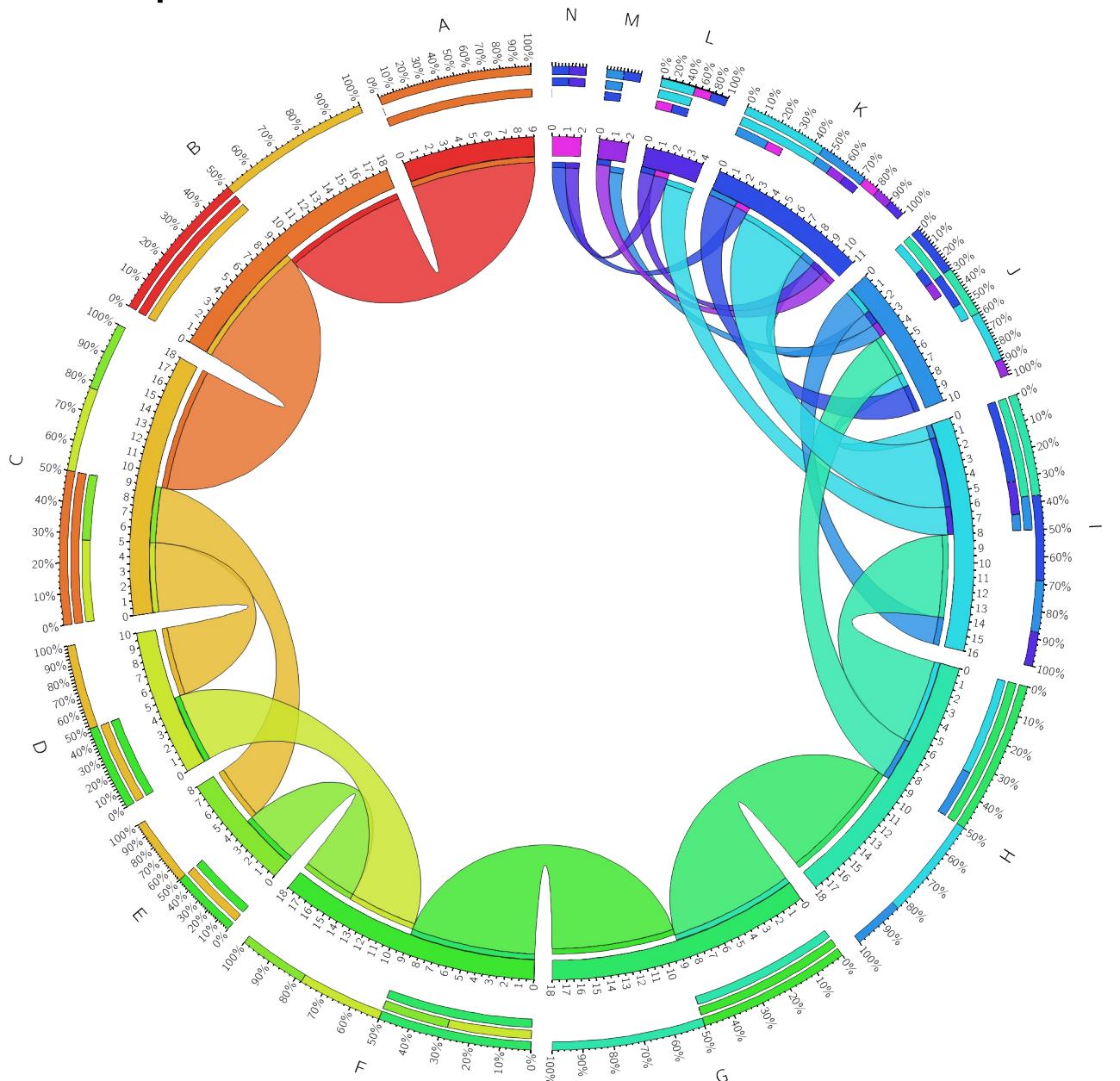
- Building a tree of most efficient features
- Every branch of the tree is a set of features
- Intense use of GPU computing : 100 samples X 4520 features X cross validation
- Evaluate the best set through random forest (RF) experiments for every branch



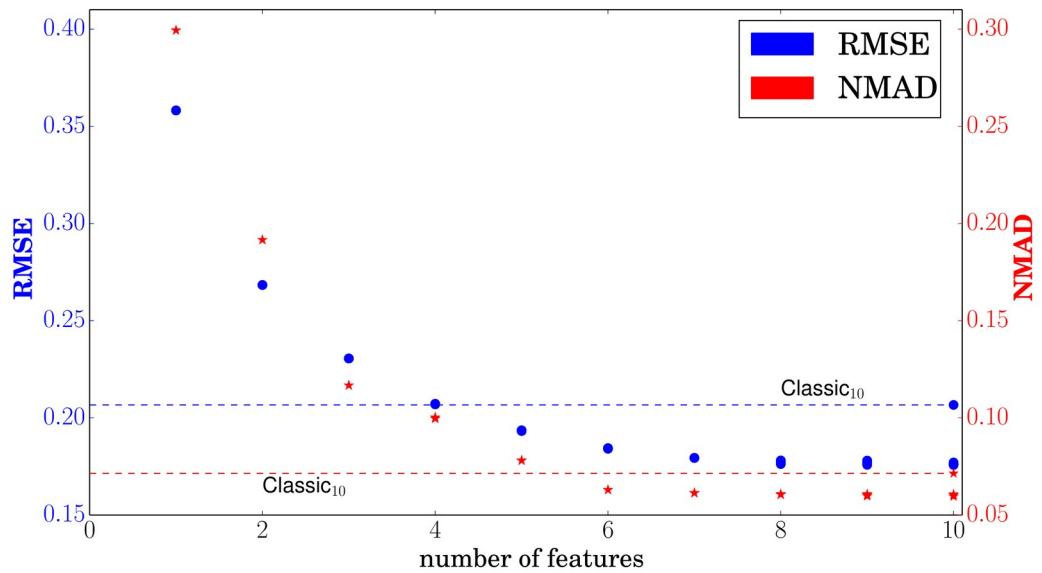
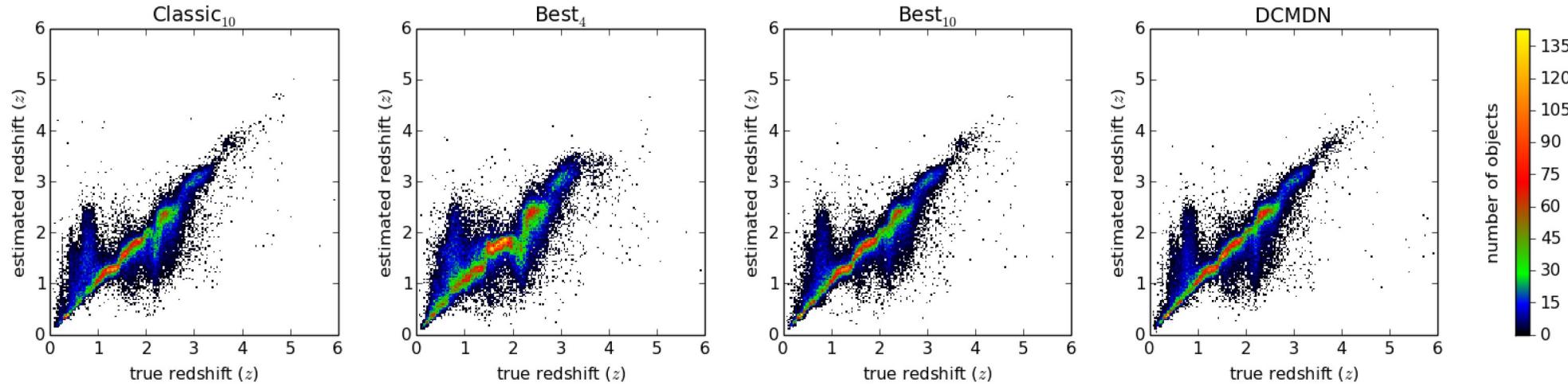
$$\text{for } i \in \{1, \dots, 10\} : \text{for } s \in \{S \subset F : |S| = 10, S^{1, \dots, i-1} = S_{best}^{1, \dots, i-1}\} : f(s) = s_{best}^i$$

# Chord diagram: how to visualize a complex feature structure

color	name	feature
red	A	$i_{\text{petro}}/i_{\text{psf}}$
orange	B	$g_{\text{psf}} - u_{\text{model}}$
yellow	C	$i_{\text{exp}}/r_{\text{psf}}$
light green	D	$\sqrt{\sigma_{r_{\text{model}}}^2 + \sigma_{r_{\text{dev}}}^2}$
green	E	$\sqrt{\sigma_{g_{\text{model}}}^2 + \sigma_{r_{\text{dev}}}^2}$
teal	F	$r_{\text{psf}}/g_{\text{exp}}$
blue	G	$i_{\text{psf}}/z_{\text{model}}$
purple	H	$i_{\text{psf}} - i_{\text{dev}}$
magenta	I	$r_{\text{petro}}/r_{\text{psf}}$
dark purple	J	$z_{\text{psf}} - z_{\text{model}}$
dark magenta	K	$i_{\text{psf}} - r_{\text{model}}$
dark blue	L	$r_{\text{psf}} - r_{\text{petro}}$
dark green	M	$z_{\text{exp}}/z_{\text{psf}}$
dark red	N	$i_{\text{psf}} - i_{\text{dev}}$



# Results

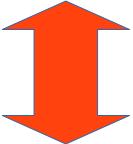


Set	Features	RMSE	CRPS
Classic	10	0.207	0.167
Best 4	4	0.206	0.203
Best 10	10	0.174	0.140
DCMDN	65,536	0.184	0.146

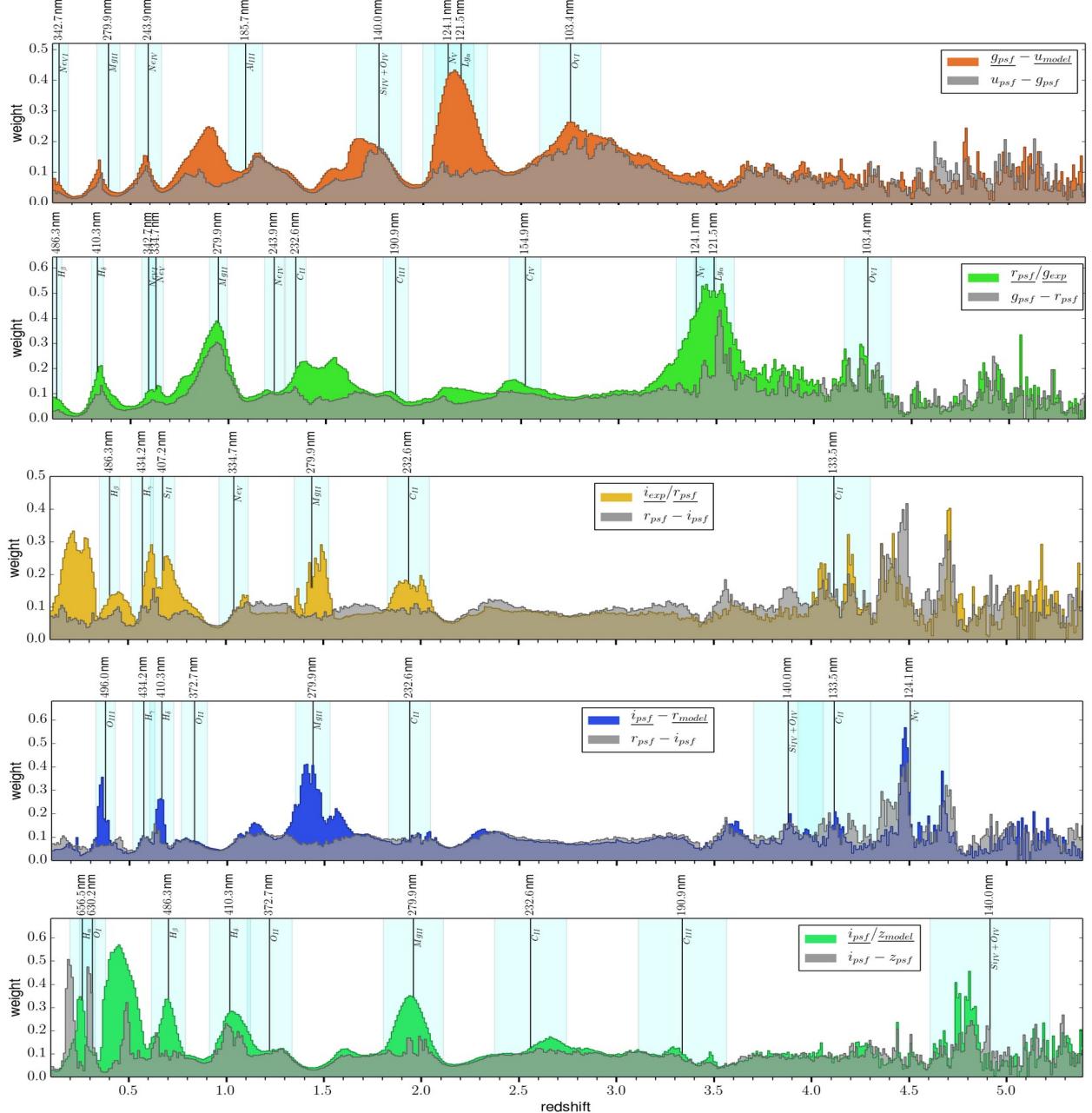
# Finding a meaning I

$$z = \frac{\lambda_{\text{observed}}}{\lambda_{\text{emitted}}} - 1 = \frac{\lambda_{\text{filter intersect}}}{\lambda_{\text{qso emission line}}} - 1$$

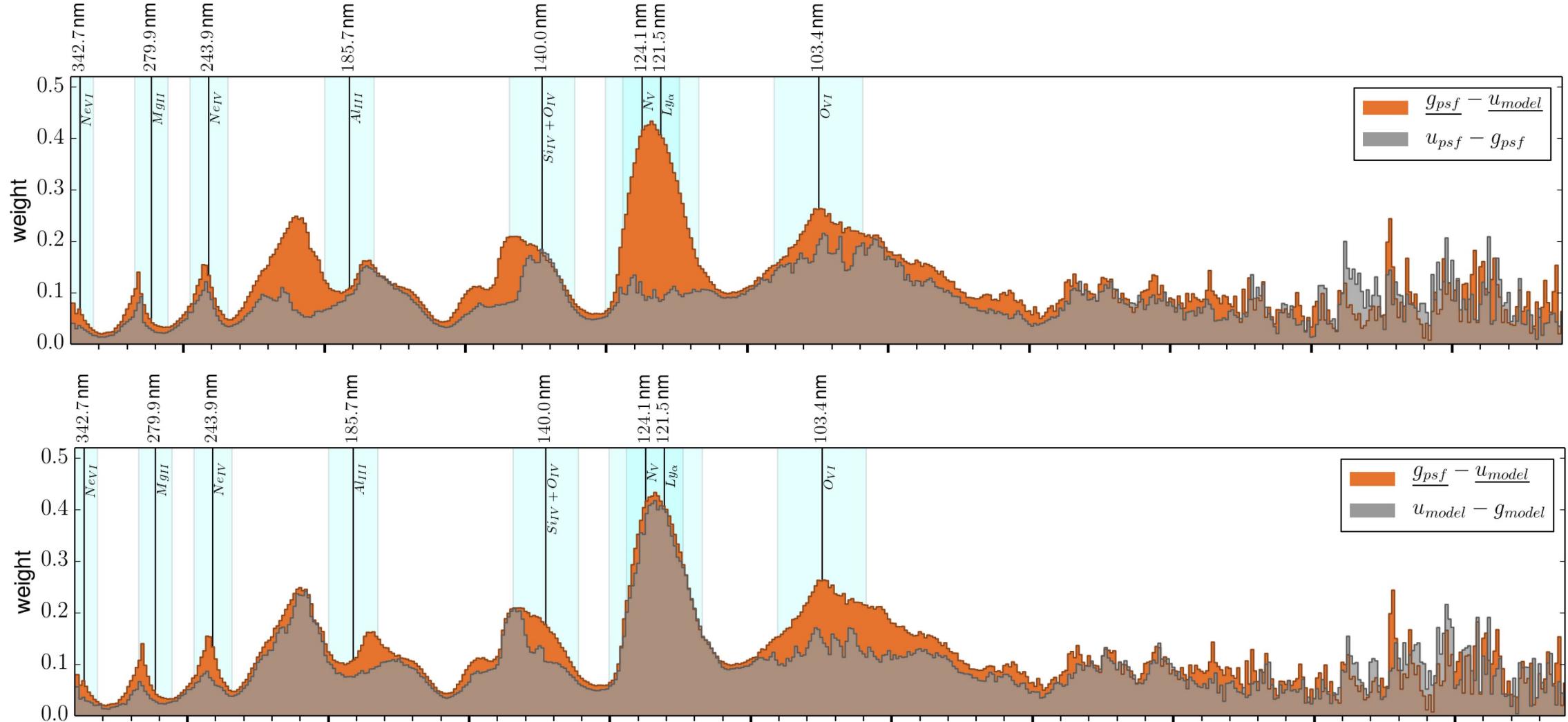
Quasar emission lines



Feature importance per bin calculated as given by RF



# Finding a meaning II



# Model comparison

## Model 1

- Fully automatic
- Better performance
- Calibration, sharpness
- Probabilistic, multimodal
- No pre-classification
- **Black-box**
- **Feature interpretation**

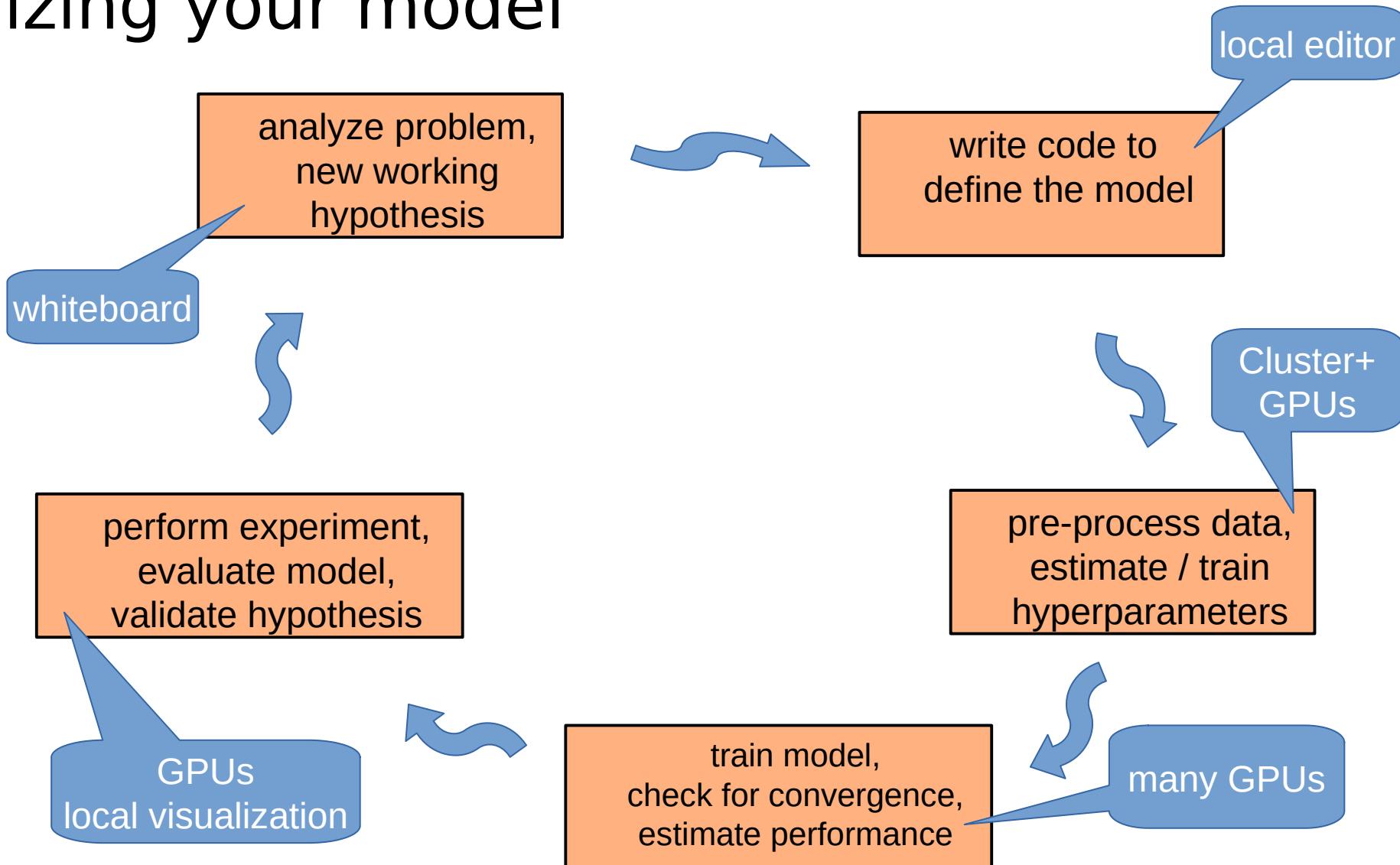
## Model 2

- Better performance  $n \geq 4$
- Better performance DCMDN
- Physical interpretation
- **Probabilistic calibration**
- **No absolute best set**

# ML in astronomy / Common mistakes

- Not enough training data
- Abuse of data augmentation
- Architectures too big
- Not representative training data
- Bad choice of loss function and hyperparameters

# Optimizing your model



# Conclusions

- Very general models
- Possibility of use in different fields → **weather forecasts, medical applications**
- Introduction of new evaluation tools in astronomy → **CRPS, PIT**
- Working in preparation of new missions → **Euclid**

## Bibliography:

Probabilistic photometric redshift estimation in massive digital sky surveys via machine learning, A. D'Isanto, PhD thesis, <https://doi.org/10.11588/heidok.00026000>

A. D'Isanto and K. L. Polsterer, 2018, A&A, 609, A111

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Rasp S., Lerch S., Monthly Weather Review, vol. 146, issue 11, pp. 3885-3900

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