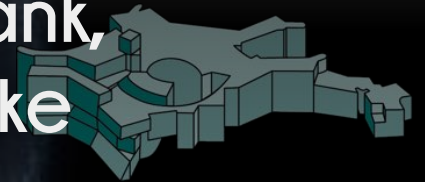


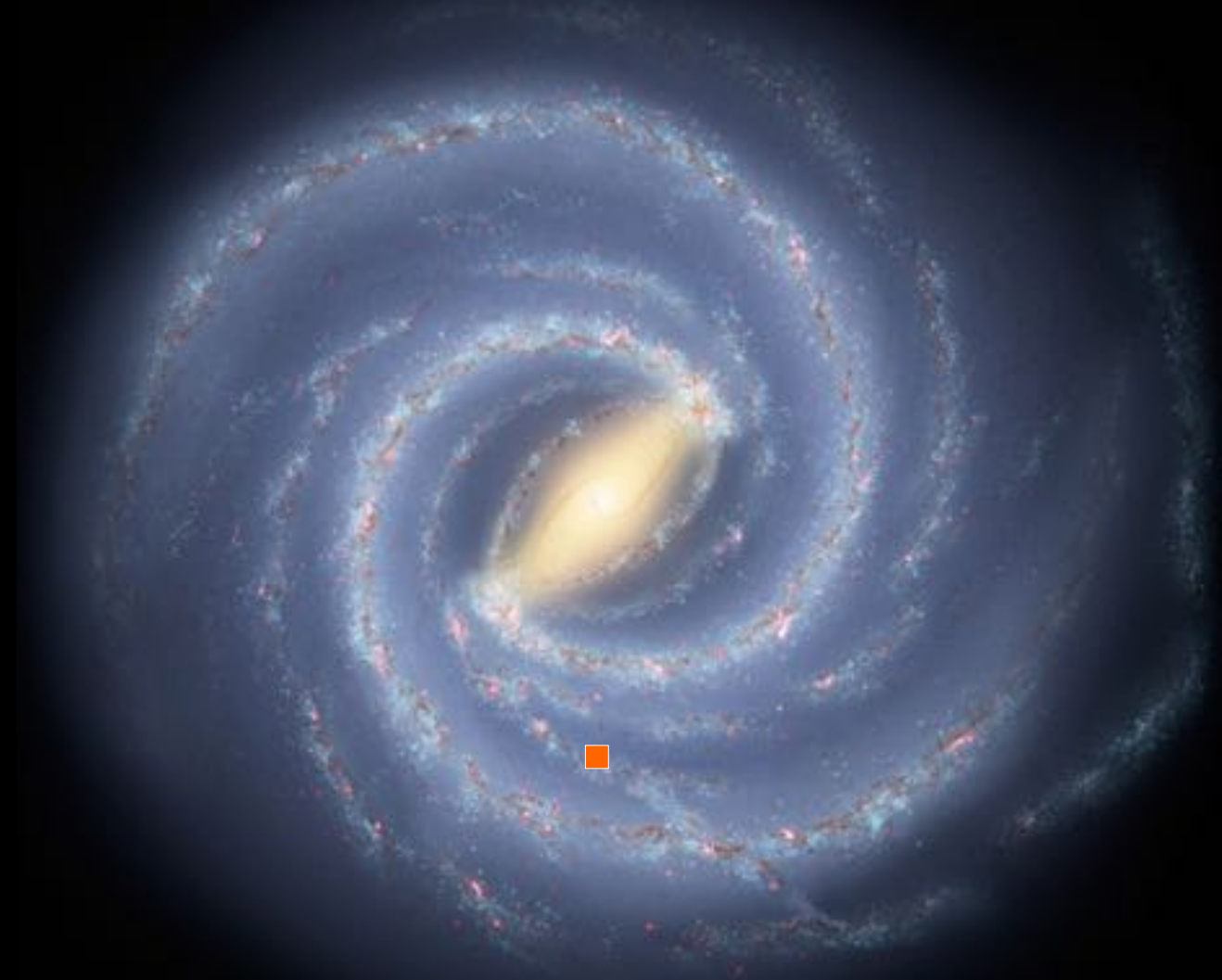
# Numerical Information Field Theory a NIFTy tutorial



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Sebastian Hutschenreuter, Reimar Leike  
MPI for Astrophysics



**IFT Team:** Philipp Arras, Michael Bell, Vanessa Böhm, Sebastian Dorn, Martin Dupont, Mona Frommert, Philipp Frank, Mahsa Chaempanah, Maksim Greiner, Philipp Haim, Sebastian Hutschenreuter, Henrik Junklewitz, Francisco-Shu Kitaura, Jakob Knollmüller, Christoph Lienhard, Reimar Leike, Ancla Müller, Johannes Oberpriller, Niels Oppermann, Natalia Porquerese, Daniel Pumpe, Tiago Ramalho, Martin Reinecke, Julia Stadler, Marco Selig, Theo Steininger, Valentina Vacca, Cornelius Weig, Margret Westerkamp, & many more



# Galactic Tomography

## Pulsars:

Dispersion Measure  $\rightarrow$  electron density

Rotation Measure  $\rightarrow$  magnetic field  $\times$  el. dens.

Scintillation Measure  $\rightarrow$  el. dens.  $\times$  turbulence

## Extragalactic sources:

Rotation Measure  $\rightarrow$  magnetic field  $\times$  el. dens.

Ultra High Energy Cosmic Rays  $\rightarrow$  mag. fields

## Stars:

Dust reddening  $\rightarrow$  dust density & properties

Positions  $\rightarrow$  stellar density & radiation field

Kinematics  $\rightarrow$  gravitational potential

## Emission Processes:

Dust emission  $\rightarrow$  dust density & radiation field

Synchrotron  $\rightarrow$  relativistic el.  $\times$  mag. Fields

Bremsstrahlung  $\rightarrow$  thermal, rel. el.  $\times$  gas density

Inverse Compton  $\rightarrow$  rel. el.  $\times$  radiation field

Hadronic interactions  $\rightarrow$  rel. nuclei  $\times$  gas density

Lines (21 cm, CO, ...)  $\rightarrow$  gas density & kinematics

## Other information sources:

Correlation structures (auto- & cross-correlations)

Approximate symmetries

Physical laws

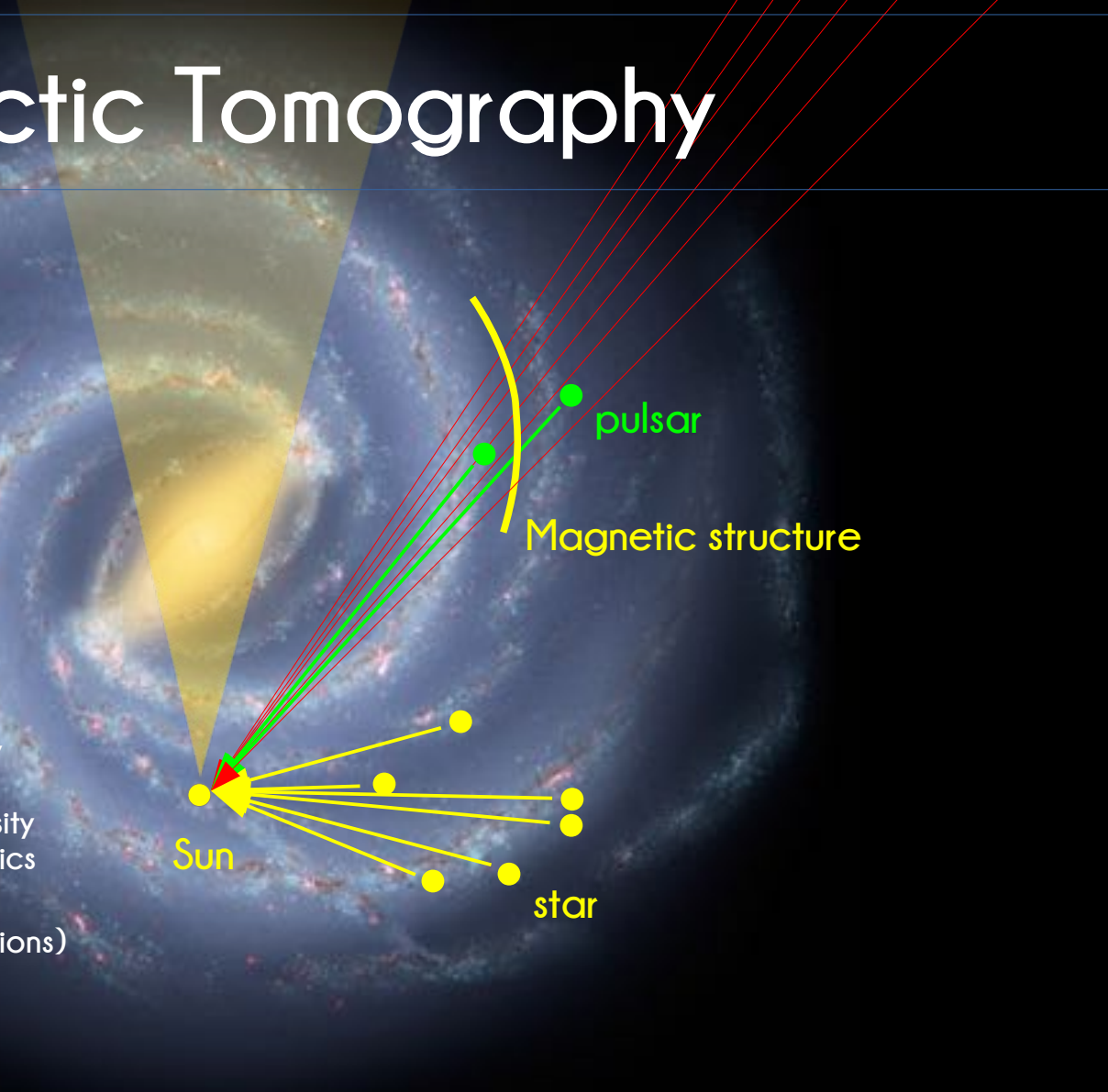
Empirical laws, ...

Sun

pulsar

Magnetic structure

star

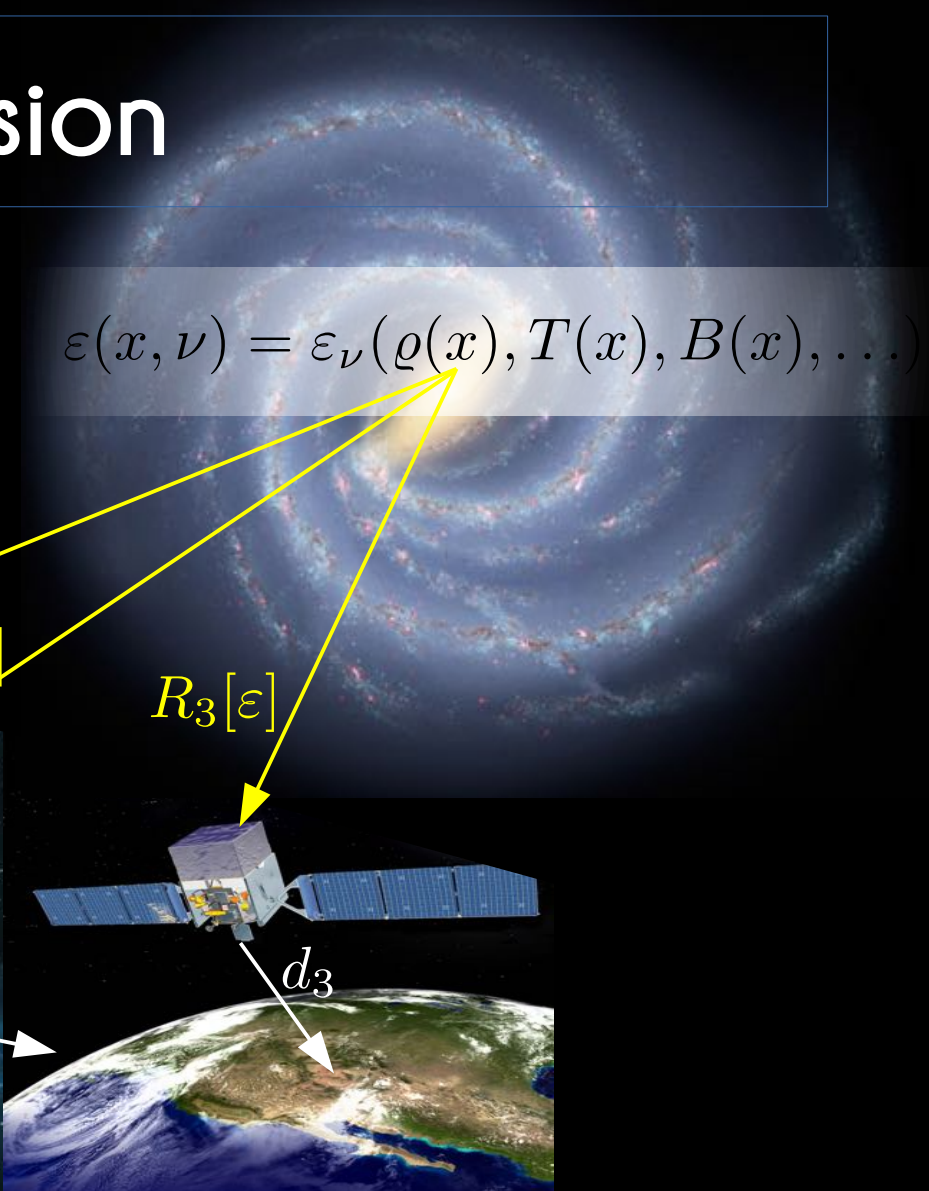
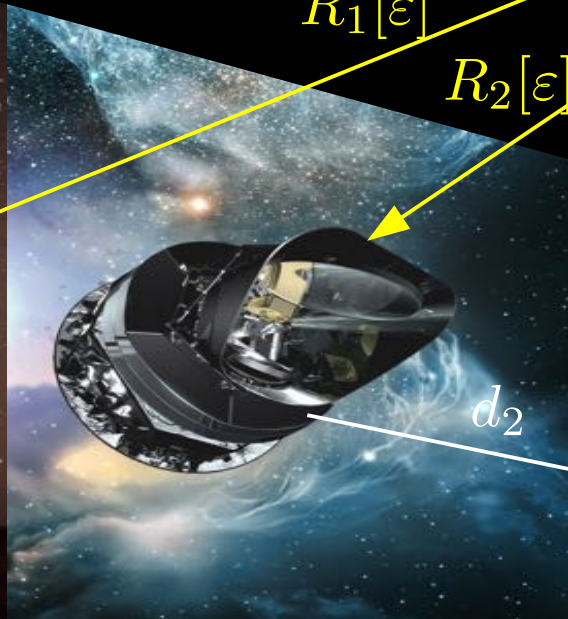


# Data Fusion

$$d_i = R_i[\varepsilon] + n_i$$

$$R_i[\varepsilon] = \int dx \int d\nu R_i(x, \nu) \varepsilon(x, \nu)$$

$$\varepsilon(x, \nu) = \varepsilon_\nu(\rho(x), T(x), B(x), \dots)$$



# Information theory

$$\mathcal{P}(s|d) = \frac{\mathcal{P}(d, s)}{\mathcal{P}(d)} = \frac{e^{-\mathcal{H}(d, s)}}{\mathcal{Z}(d)}$$

$$\mathcal{H}(d, s) = -\log \mathcal{P}(d, s)$$

Information

$$\mathcal{Z}(d) = \mathcal{P}(d)$$

$$= \int \mathcal{D}s \mathcal{P}(d, s)$$

$$\mathcal{P}(d, s) = \mathcal{P}(d|s) \mathcal{P}(s)$$

$$\mathcal{H}(d_1, d_2, s) = \mathcal{H}(d_1|s) + \mathcal{H}(d_2|s) + \mathcal{H}(s) \quad \text{is additive}$$

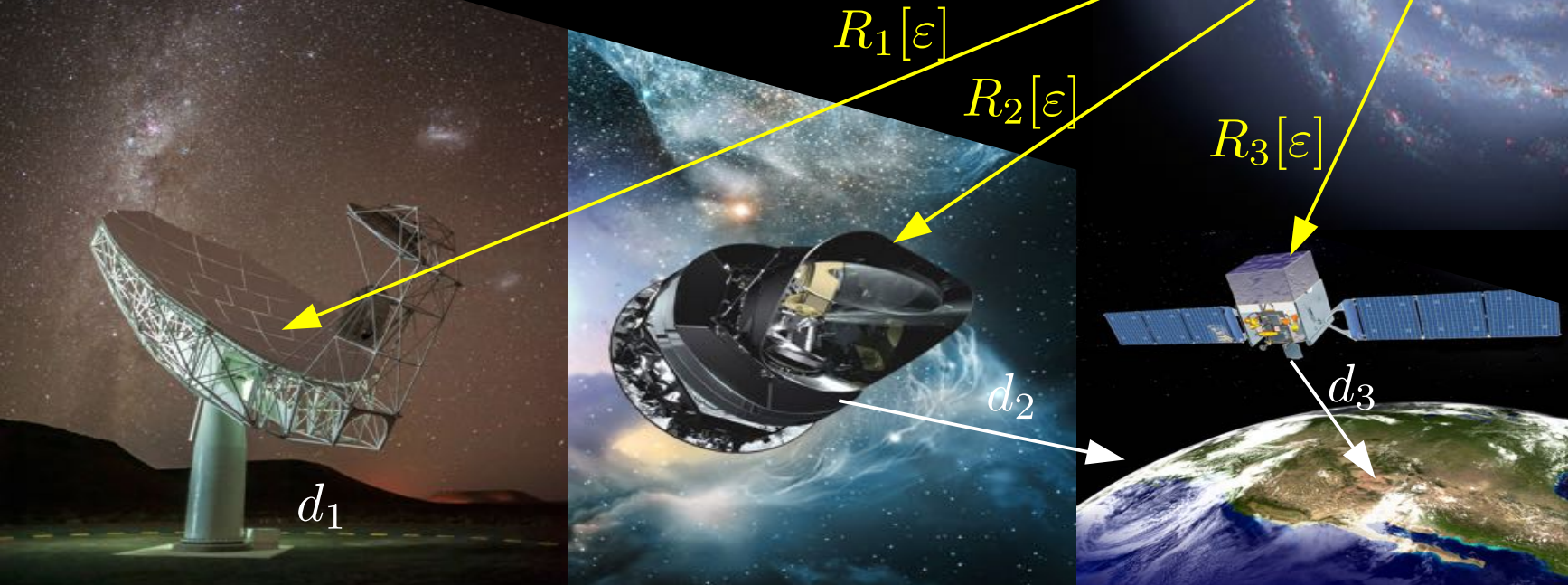
# Data Fusion

$$d_i = R_i[\varepsilon] + n_i$$

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$$\mathcal{H}(d_1, d_2, s) = \mathcal{H}(d_1|s) + \mathcal{H}(d_2|s) + \mathcal{H}(s)$$

$$\varepsilon(x, \nu) = \varepsilon_\nu(\rho(x), T(x), B(x), \dots)$$



# Probability & Information

$$\mathcal{P}(s) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{s^2}{2\sigma^2}}$$

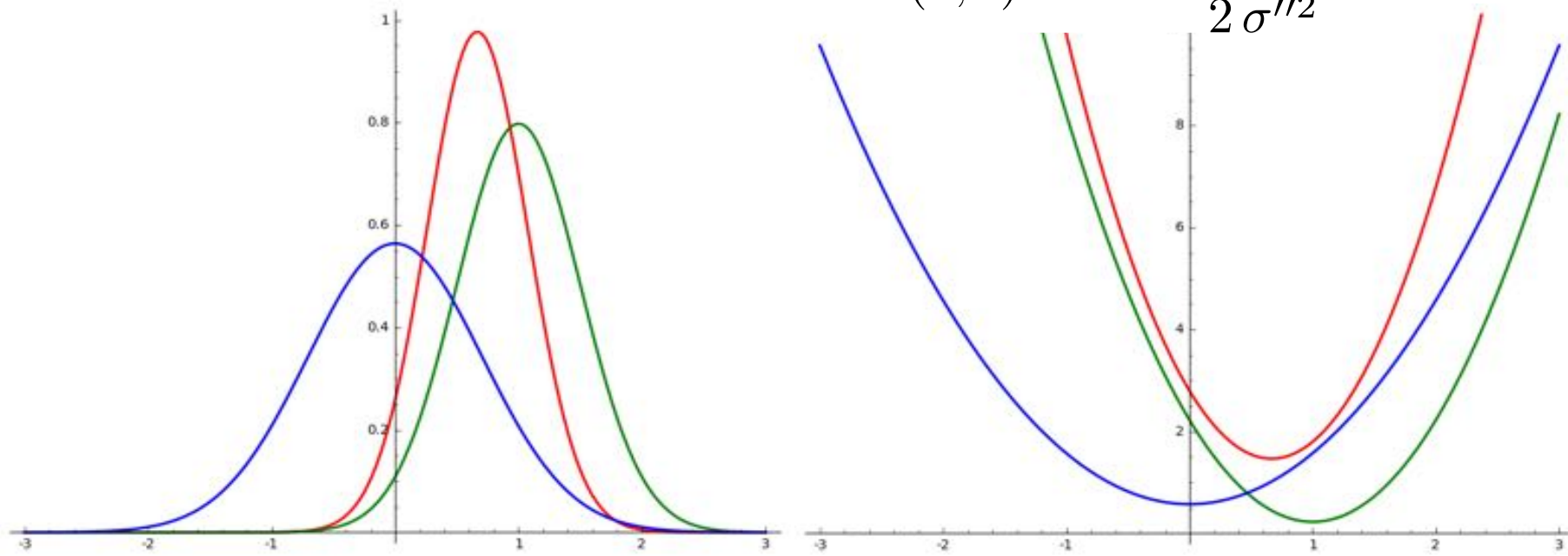
$$\mathcal{P}(d|s) \propto e^{-\frac{(s-d)^2}{2\sigma'^2}}$$

$$\mathcal{P}(s|d) \propto e^{-\frac{(s-m)^2}{2\sigma''^2}}$$

$$\mathcal{H}(s) \hat{=} \frac{s^2}{2\sigma^2}$$

$$\mathcal{H}(d|s) \hat{=} \frac{(s-d)^2}{2\sigma'^2} \sigma^2$$

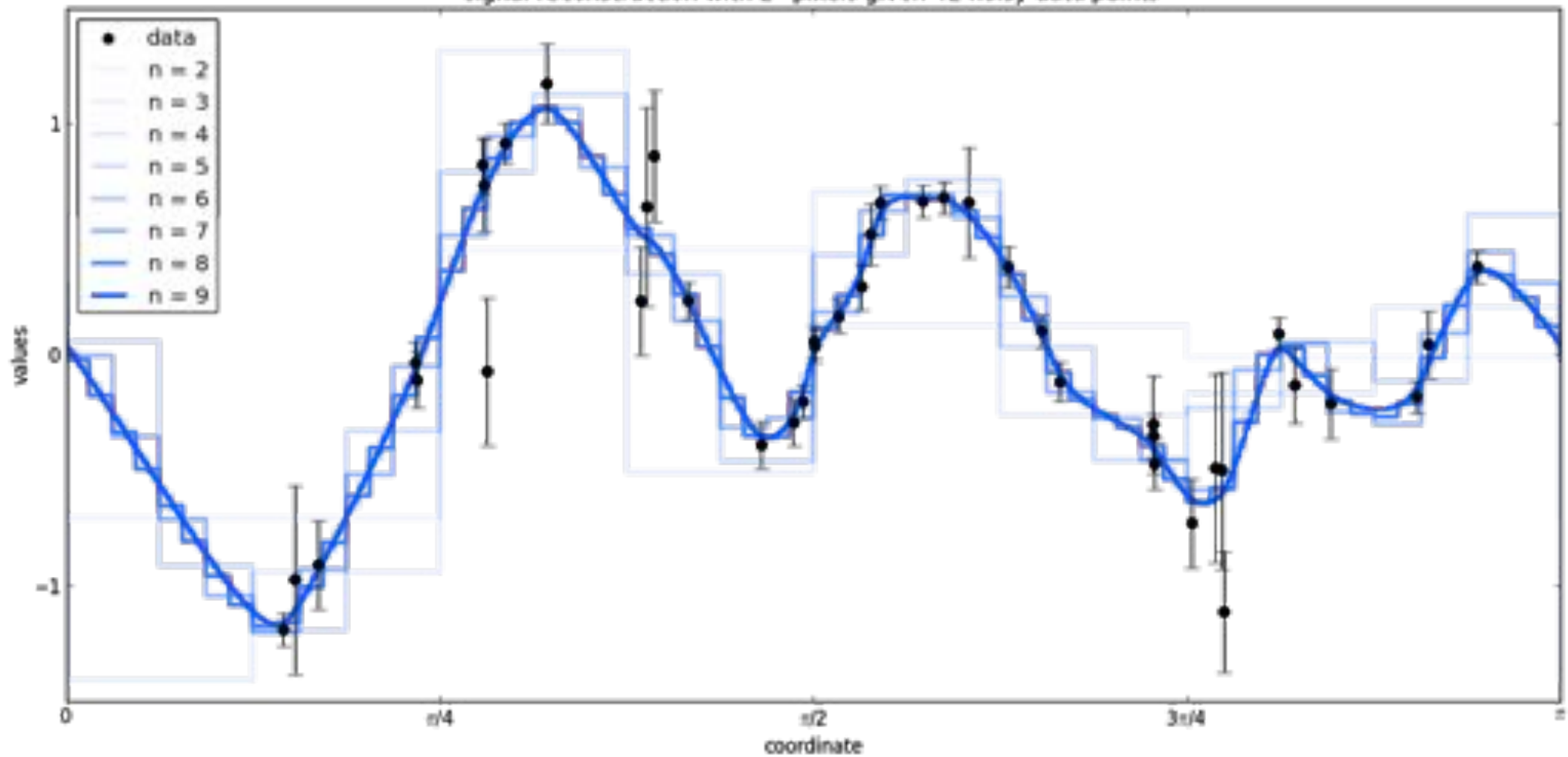
$$\mathcal{H}(d, s) \hat{=} \frac{(s-m)^2}{2\sigma''^2}$$







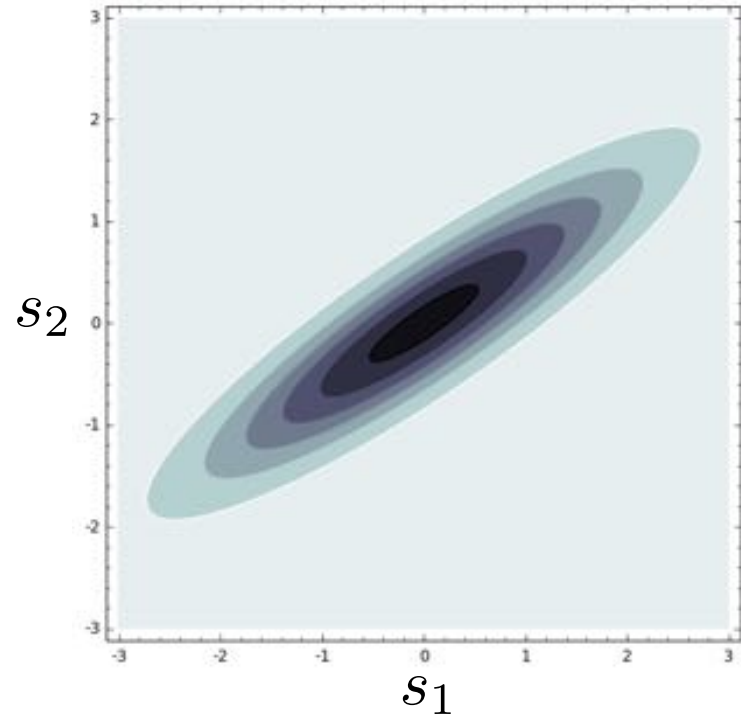
signal reconstruction with  $2^n$  pixels given 42 noisy data points



# Correlations

$\mathcal{P}(s)$

$$s = \begin{pmatrix} s_1 \\ s_2 \end{pmatrix}$$



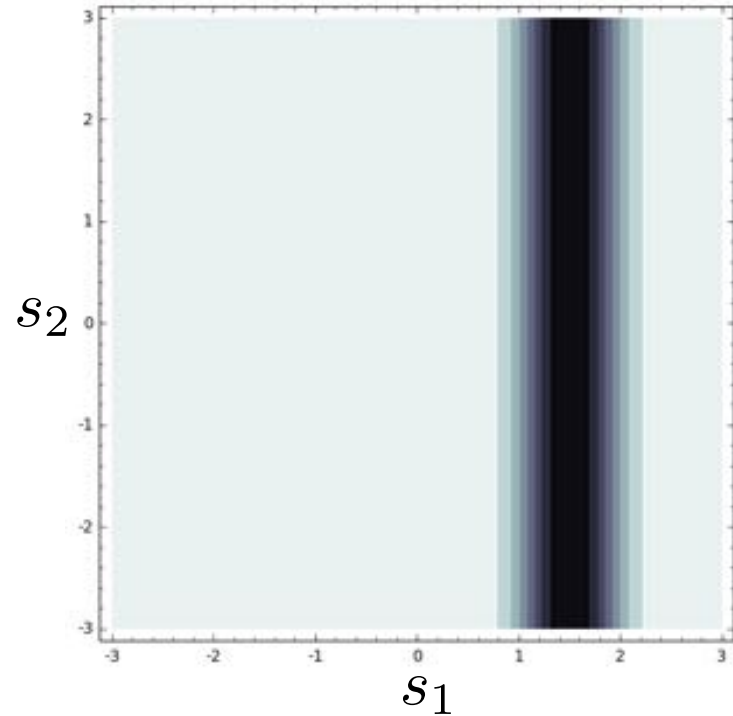
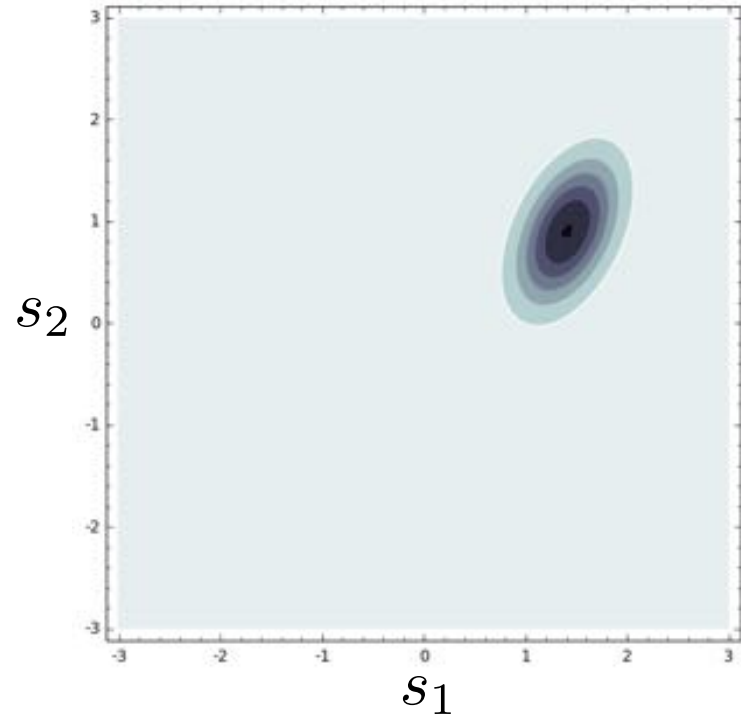
# Correlations

$$\mathcal{P}(s|d)$$

$$s = \begin{pmatrix} s_1 \\ s_2 \end{pmatrix}$$

$$\mathcal{P}(d|s)$$

$$d = s_1 + n.$$



# Correlations

$\mathcal{P}(s)$

$$s = \begin{pmatrix} s_1 \\ s_2 \end{pmatrix}$$

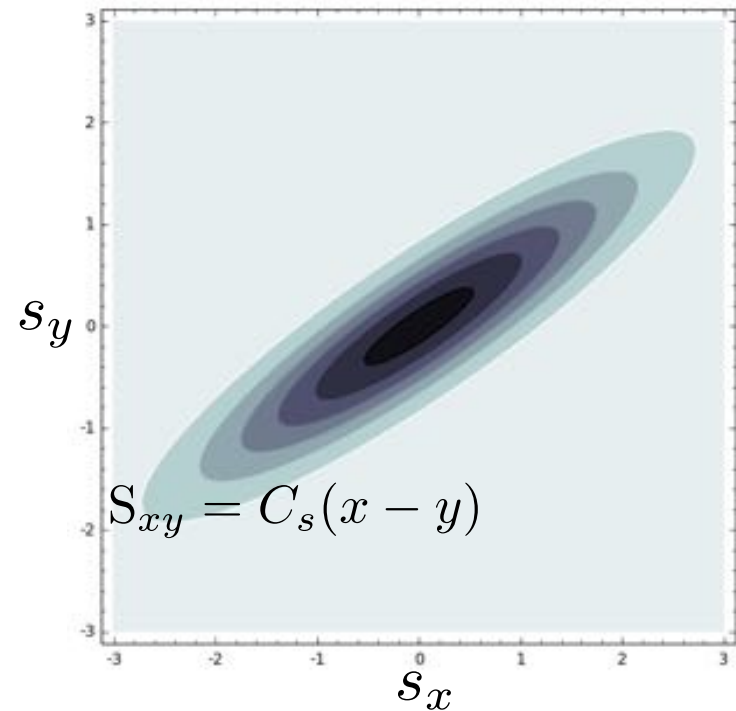
$$\mathcal{P}(s) = \mathcal{G}(s, S)$$

$$= \frac{1}{\sqrt{|2\pi S|}} \exp\left(-\frac{1}{2} s^\dagger S^{-1} s\right)$$

$$S = \begin{pmatrix} \langle s_1 s_1 \rangle & \langle s_1 s_2 \rangle \\ \langle s_2 s_1 \rangle & \langle s_2 s_2 \rangle \end{pmatrix} \quad \text{2-dim.}$$

$$S_{ij} = \langle s_i s_j \rangle \quad n\text{-dim.}$$

$$S_{xy} = \langle s_x s_y \rangle, \quad x \in \mathbb{R}^n \quad \infty\text{-dim.}$$



# Correlations

$\mathcal{P}(s)$

$$s = \begin{pmatrix} s_1 \\ s_2 \end{pmatrix}$$

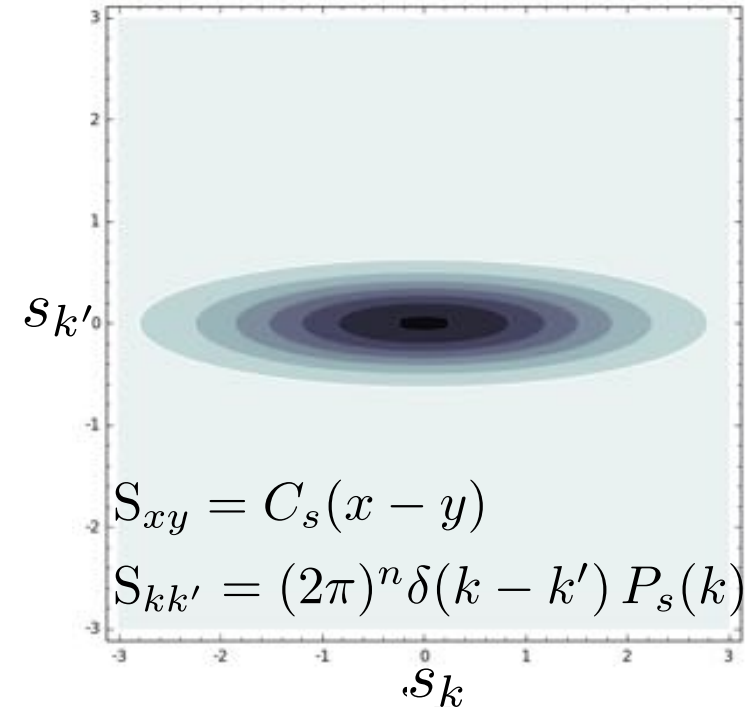
$$\mathcal{P}(s) = \mathcal{G}(s, S)$$

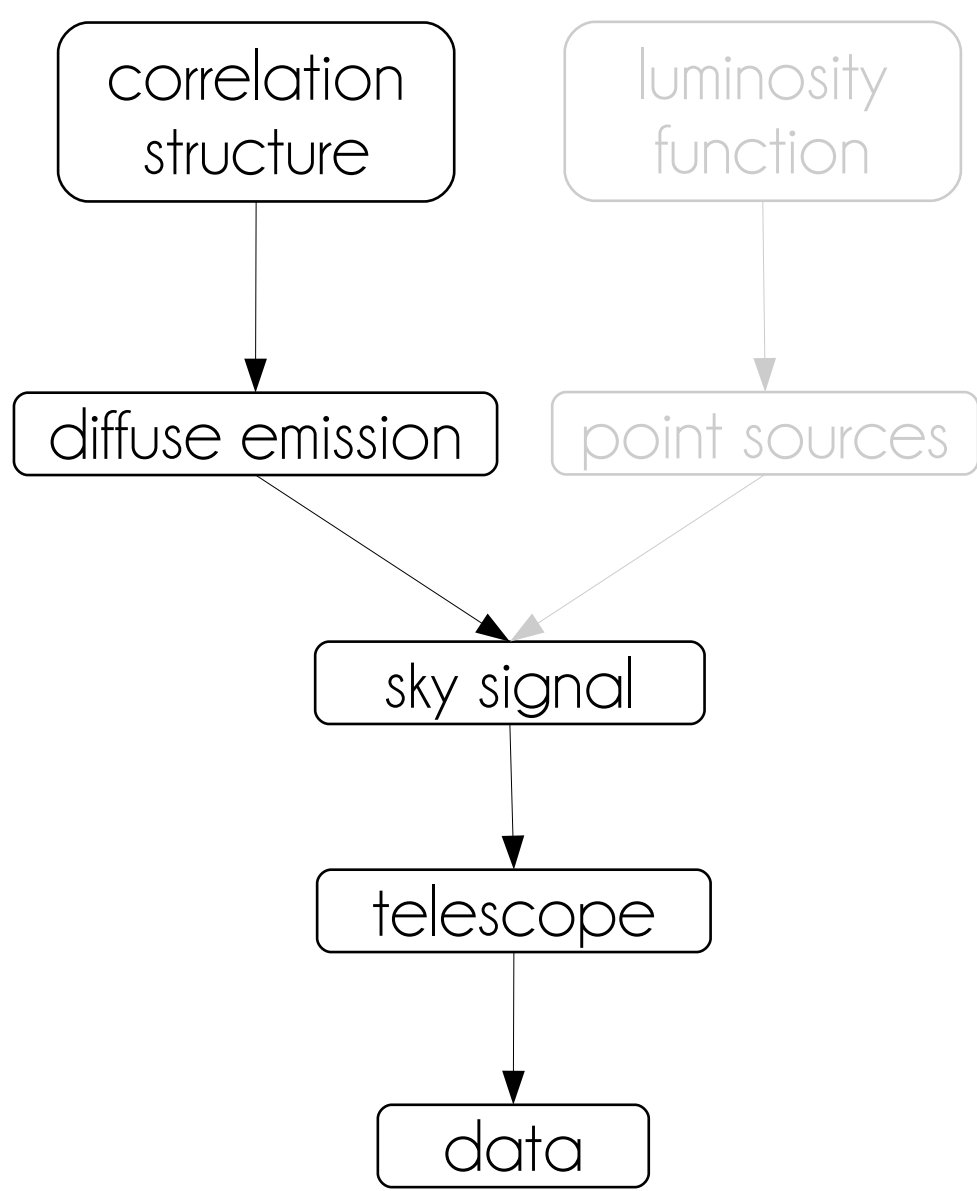
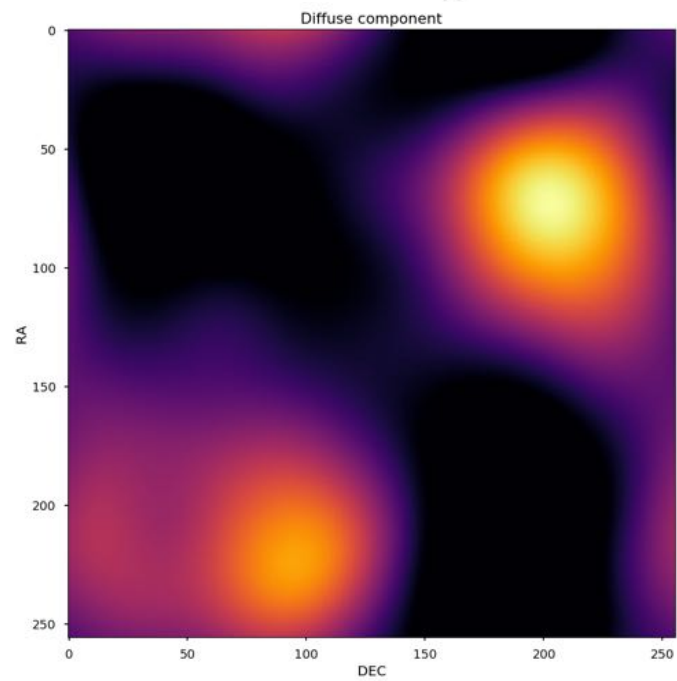
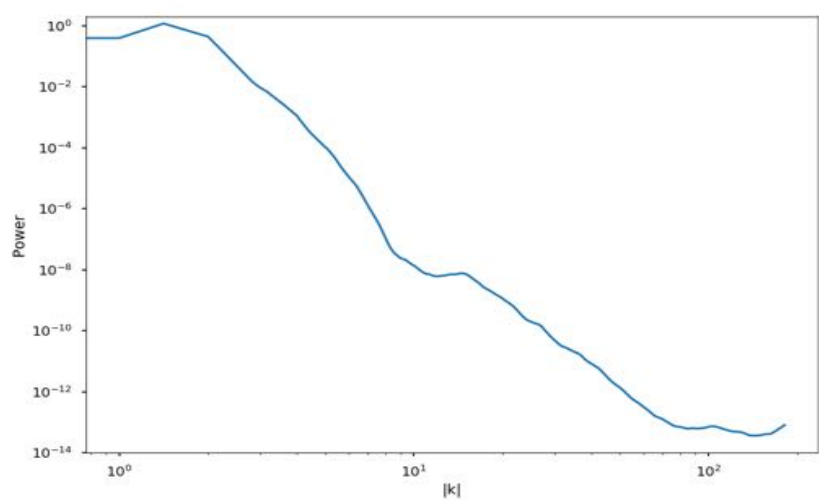
$$= \frac{1}{\sqrt{|2\pi S|}} \exp\left(-\frac{1}{2} s^\dagger S^{-1} s\right)$$

$$S = \begin{pmatrix} \langle s_1 s_1 \rangle & \langle s_1 s_2 \rangle \\ \langle s_2 s_1 \rangle & \langle s_2 s_2 \rangle \end{pmatrix} \quad \text{2-dim.}$$

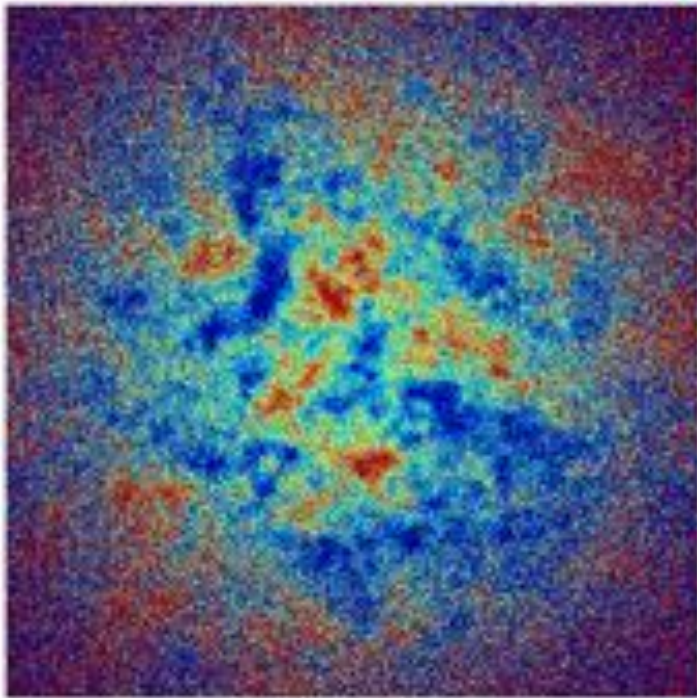
$$S_{ij} = \langle s_i s_j \rangle \quad n\text{-dim.}$$

$$S_{xy} = \langle s_x s_y \rangle, \quad x \in \mathbb{R}^n \quad \infty\text{-dim.}$$

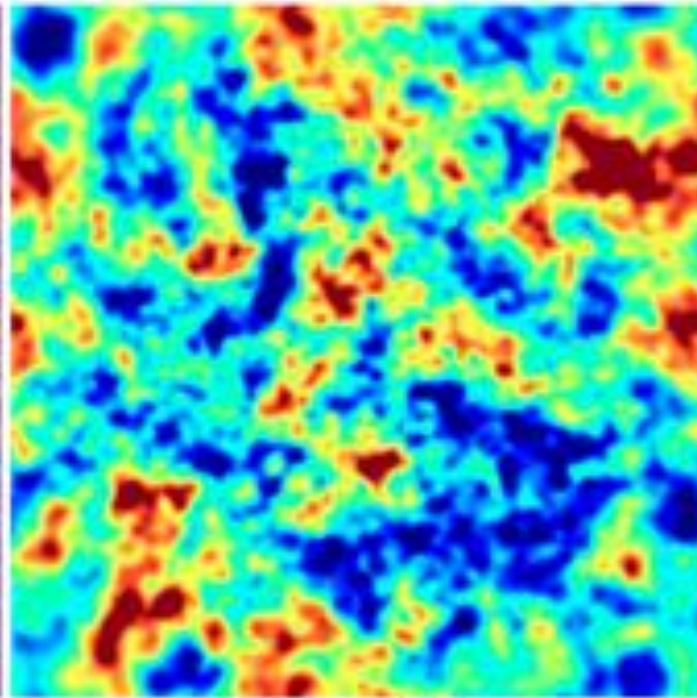




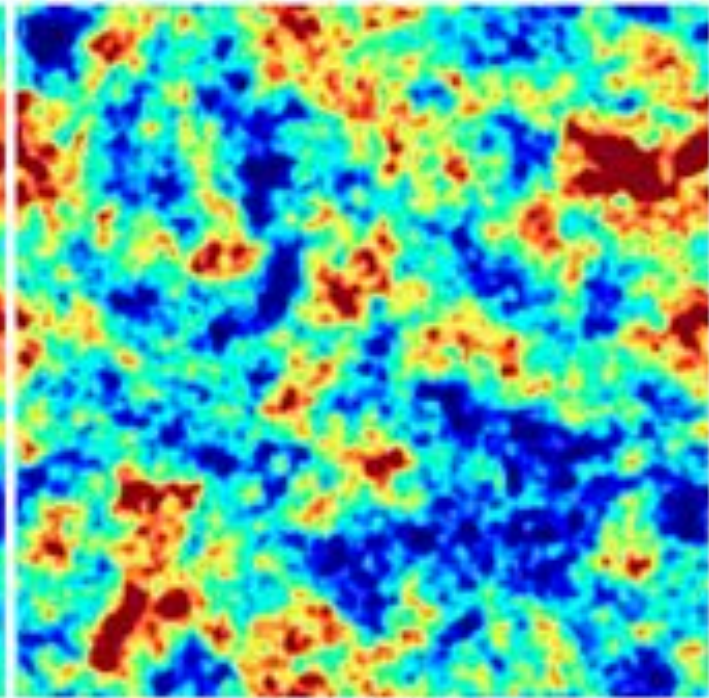
# Wiener Filter



Noisy data



Wiener filtered



True signal

$$d = R s + n \quad \text{data}$$

$$\mathcal{P}(d, s | R, S, N) = \mathcal{G}(s, S) \mathcal{G}(d - R s, N) \quad \text{prior \& likelihood}$$

$$\mathcal{P}(s | d, R, S, N) = \mathcal{G}(s - m, D) \quad \text{posterior}$$

$$\begin{aligned} \mathcal{H}(d, s | R, S, N) &\hat{=} \frac{1}{2} s^\dagger S^{-1} s + \frac{1}{2} (d - R s)^\dagger N^{-1} (d - R s) \\ &\hat{=} \frac{1}{2} \left[ s^\dagger \underbrace{(S^{-1} + R^\dagger N^{-1} R)}_{=D^{-1}} s + s \underbrace{R^\dagger N^{-1} d}_{=j} + \underbrace{d^\dagger N^{-1} R}_{=j^\dagger} s \right] \end{aligned}$$

$$= \frac{1}{2} [s^\dagger D^{-1} s + s^\dagger j + j^\dagger s]$$

$$= \frac{1}{2} [s^\dagger D^{-1} s + s^\dagger D^{-1} \underbrace{D j}_{=m} + j^\dagger D D^{-1} s]$$

$$\hat{=} \frac{1}{2} [(s - m)^\dagger D^{-1} (s - m)]$$





$$d = R s + n$$

$$\mathcal{P}(d, s | R, S, N) = \mathcal{G}(s, S) \mathcal{G}(d - R s, N)$$

$$\mathcal{P}(s | d, R, S, N) = \mathcal{G}(s - m, D)$$

$$m = D j$$

$$j = R^\dagger N^{-1} d$$

$$D = (S^{-1} + R^\dagger N^{-1} R)^{-1}$$

data

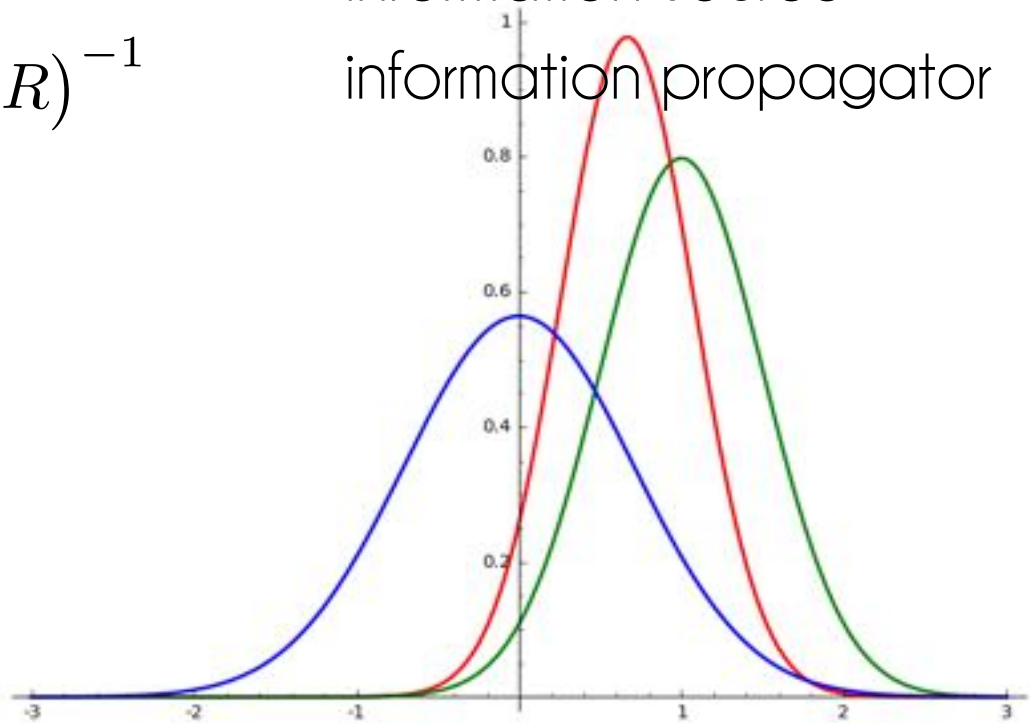
prior & likelihood

posterior

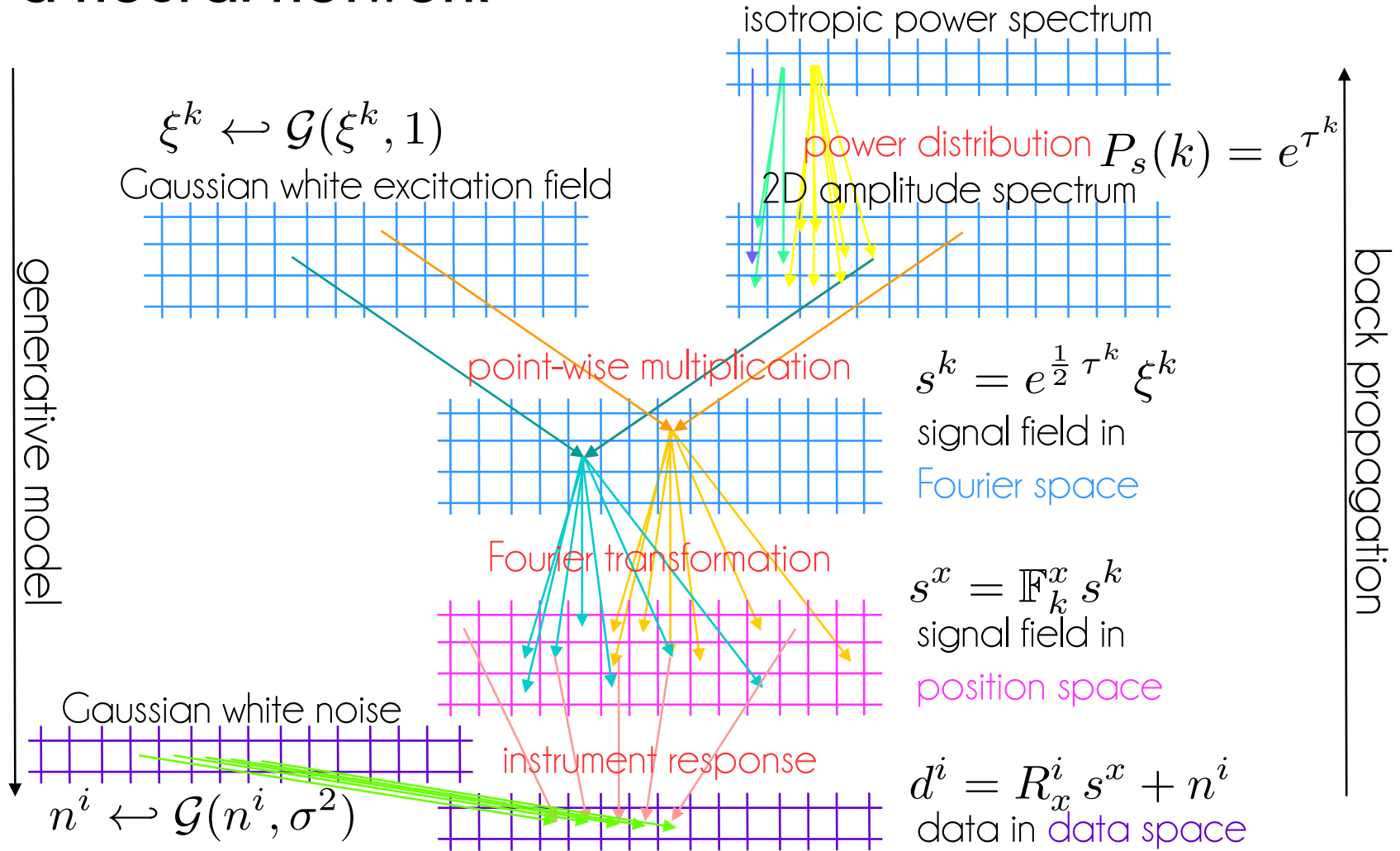
posterior mean

information source

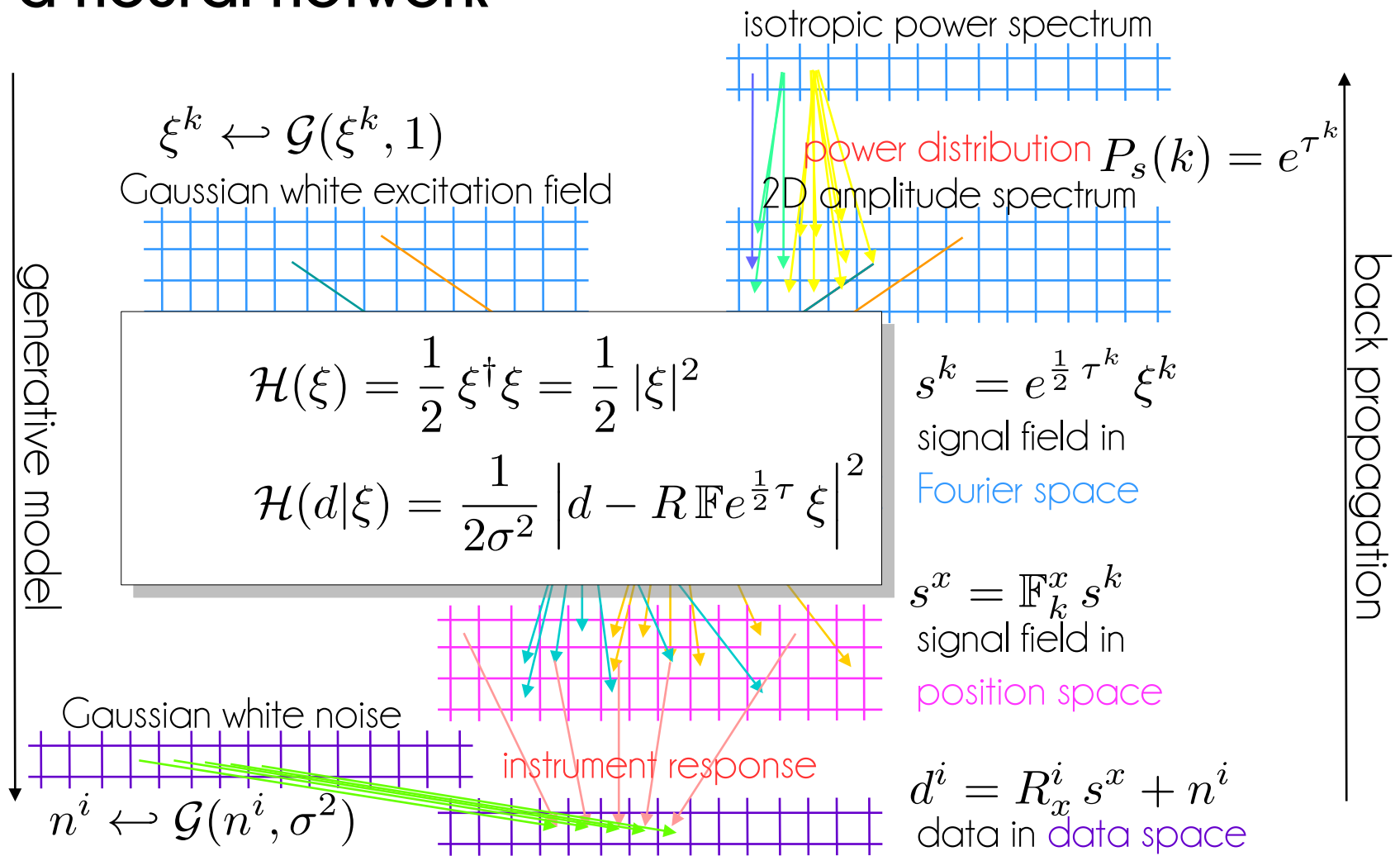
information propagator



# IFT as a neural network

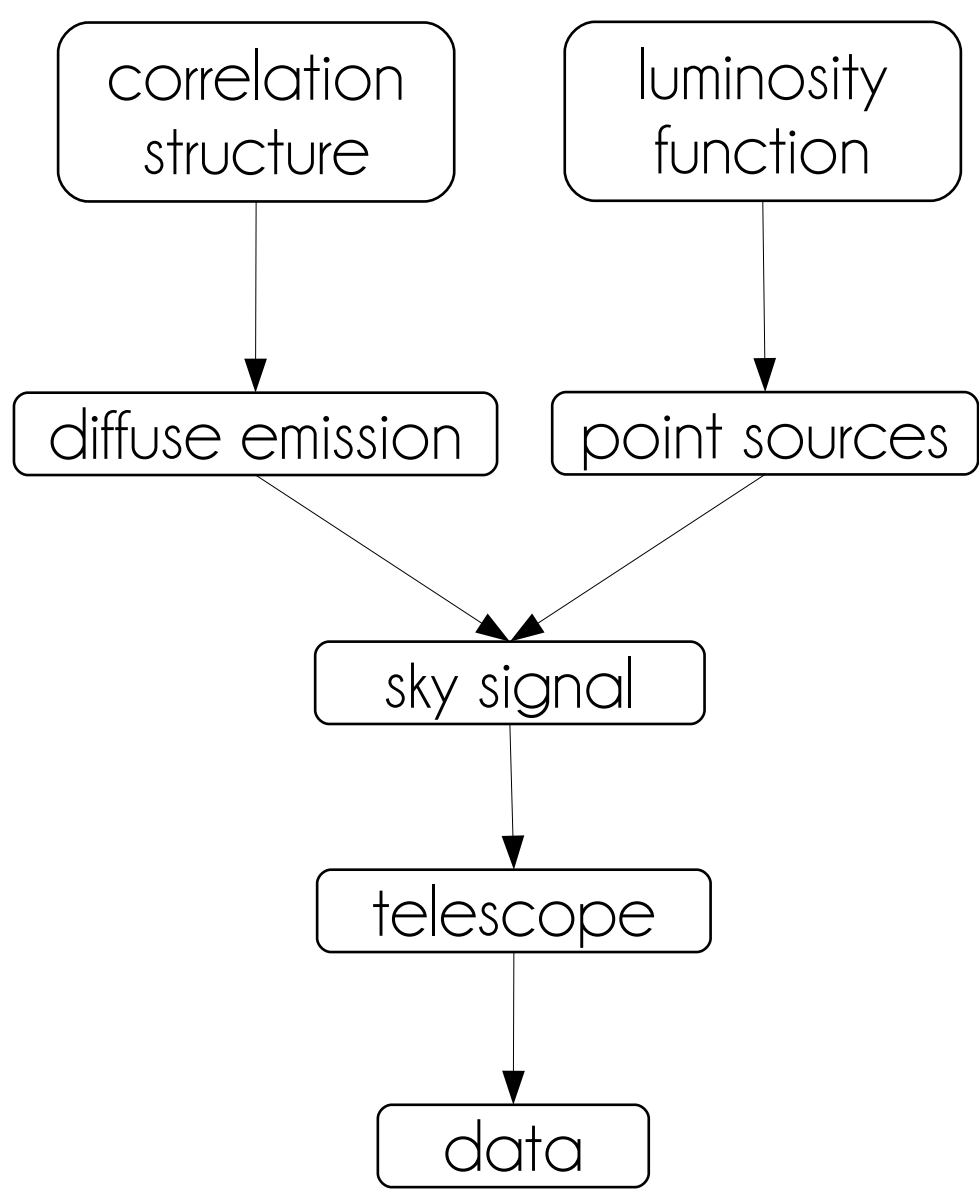
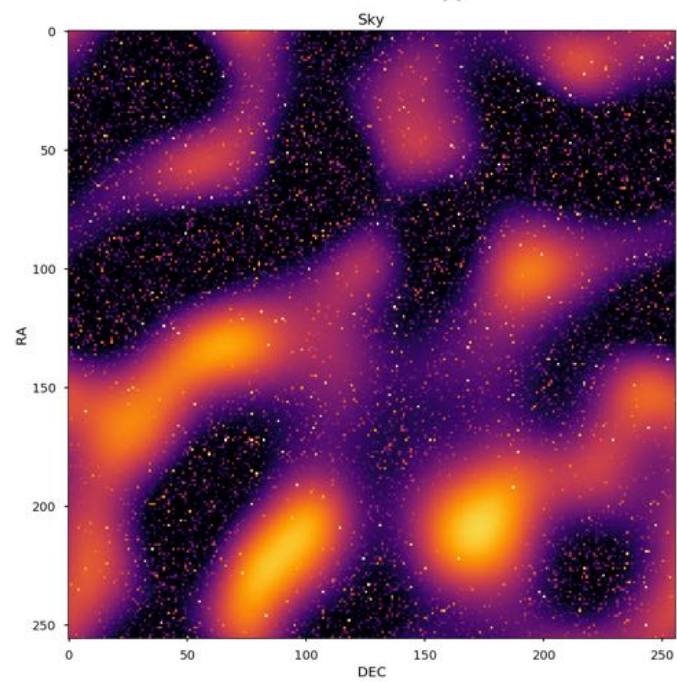
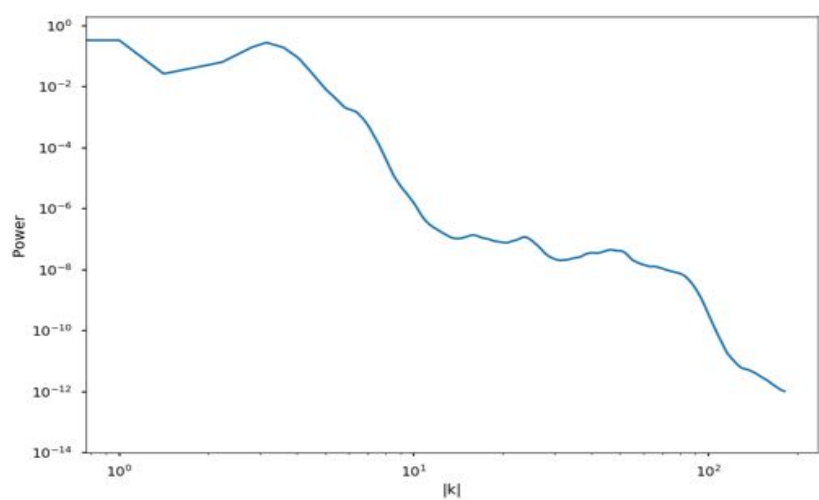


# IFT as a neural network



# NIFTy tutorial part 1

## linear reconstructions



$\mathcal{P}(d|s)$ 

Data model

known  $\longrightarrow$   $d = R e^s + n$



known response

unknown  $\longrightarrow \lambda = R e^s$

$$\mathcal{P}(s) = \mathcal{G}(s, \mathcal{S}) \quad \text{unknown}$$

$$\mathcal{P}(d|\lambda) = \prod_i \frac{\lambda_i^{d_i}}{d_i!} e^{-\lambda_i}$$

# Information

$$\begin{aligned}\mathcal{H}(\mathbf{d}, \mathbf{s}, \boldsymbol{\tau}) &= -\log \mathcal{P}(\mathbf{d}, \mathbf{s}, \boldsymbol{\tau}) \\ &= 1^\dagger [\log(d!) + \mathbf{R} (e^{\mathbf{s}} + e^{\mathbf{u}})] - \mathbf{d}^\dagger \log [\mathbf{R} (e^{\mathbf{s}} + e^{\mathbf{u}})] \\ &\quad + \frac{1}{2} \mathbf{s}^\dagger \mathbf{S}^{-1} \mathbf{s} + \frac{1}{2} \log (\det [\mathbf{S}]) \\ &\quad + (\boldsymbol{\alpha} - \mathbf{1})^\dagger \boldsymbol{\tau} + \boldsymbol{\alpha}^\dagger e^{-\boldsymbol{\tau}} + \frac{1}{\boldsymbol{\tau}^\dagger \mathbf{T} \boldsymbol{\tau}} \\ &\quad + (\boldsymbol{\beta} - \mathbf{1})^\dagger \boldsymbol{\tau}\end{aligned}$$

$$\mathbf{S} = \sum_k e^{\tau_k}$$

- Convert into **generative model**
- Compress information into Gaussian via **Metric Gaussian Variational Inference**

# Variational Bayes

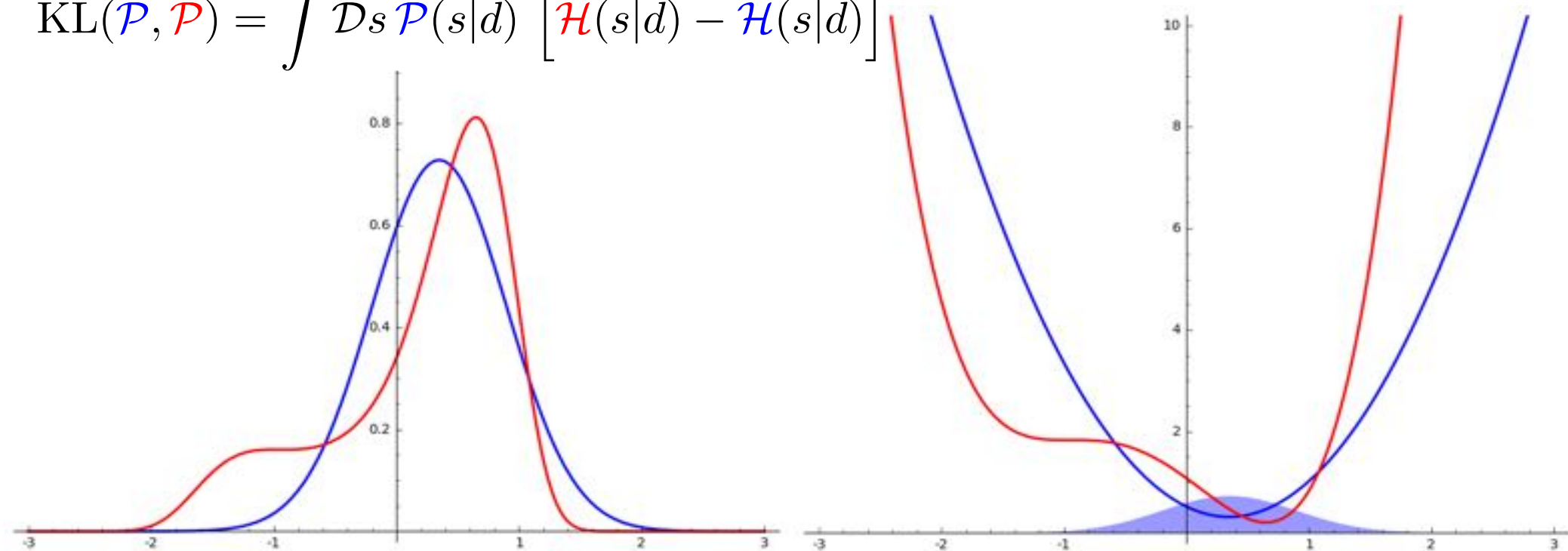
$$\mathcal{P}(s|d)$$

$$\tilde{\mathcal{P}}(s|d) = \mathcal{G}(s - m, D)$$

$$\mathcal{H}(s|d)$$

$$\tilde{\mathcal{H}}(s|d) \hat{=} \frac{1}{2}(s - m)^\dagger D^{-1}(s - m)$$

$$\text{KL}(\tilde{\mathcal{P}}, \mathcal{P}) = \int \mathcal{D}s \tilde{\mathcal{P}}(s|d) \left[ \mathcal{H}(s|d) - \tilde{\mathcal{H}}(s|d) \right]$$





# Metric Gaussian Variational Bayes

$\mathcal{P}(s|d)$

$$\tilde{\mathcal{P}}(s|d) = \mathcal{G}(s - m, D)$$

$\mathcal{H}(s|d)$

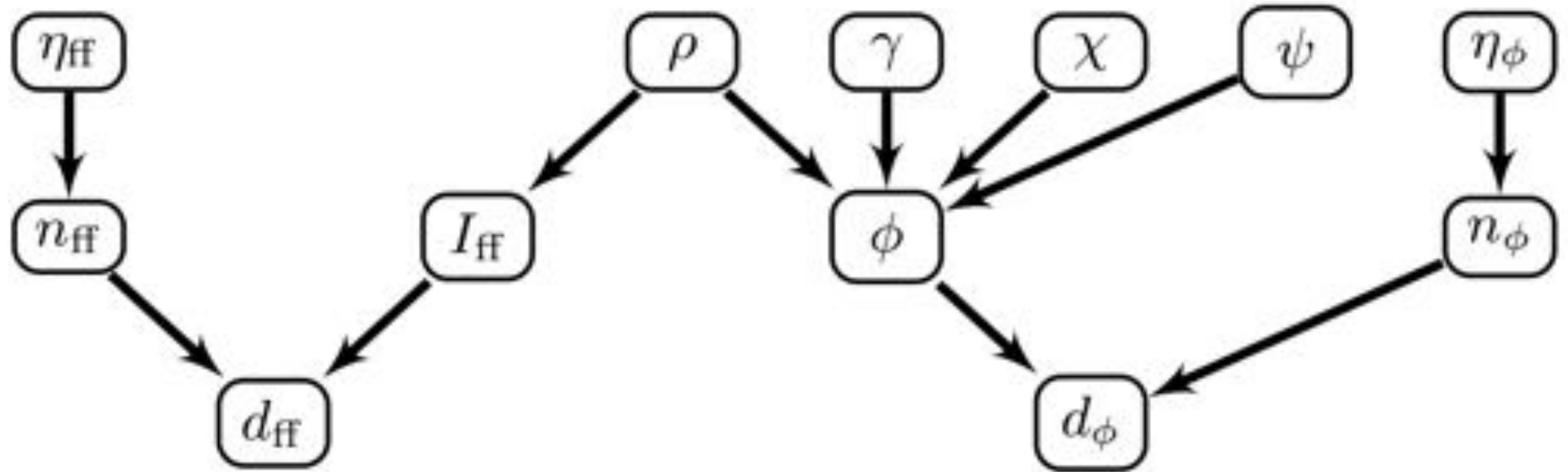
$$\tilde{\mathcal{H}}(s|d) \hat{=} \frac{1}{2} (s - m)^\dagger D^{-1} (s - m)$$

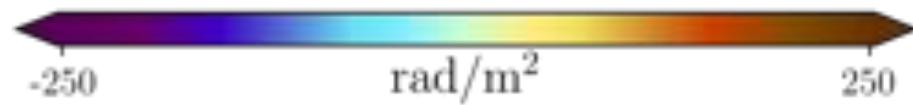
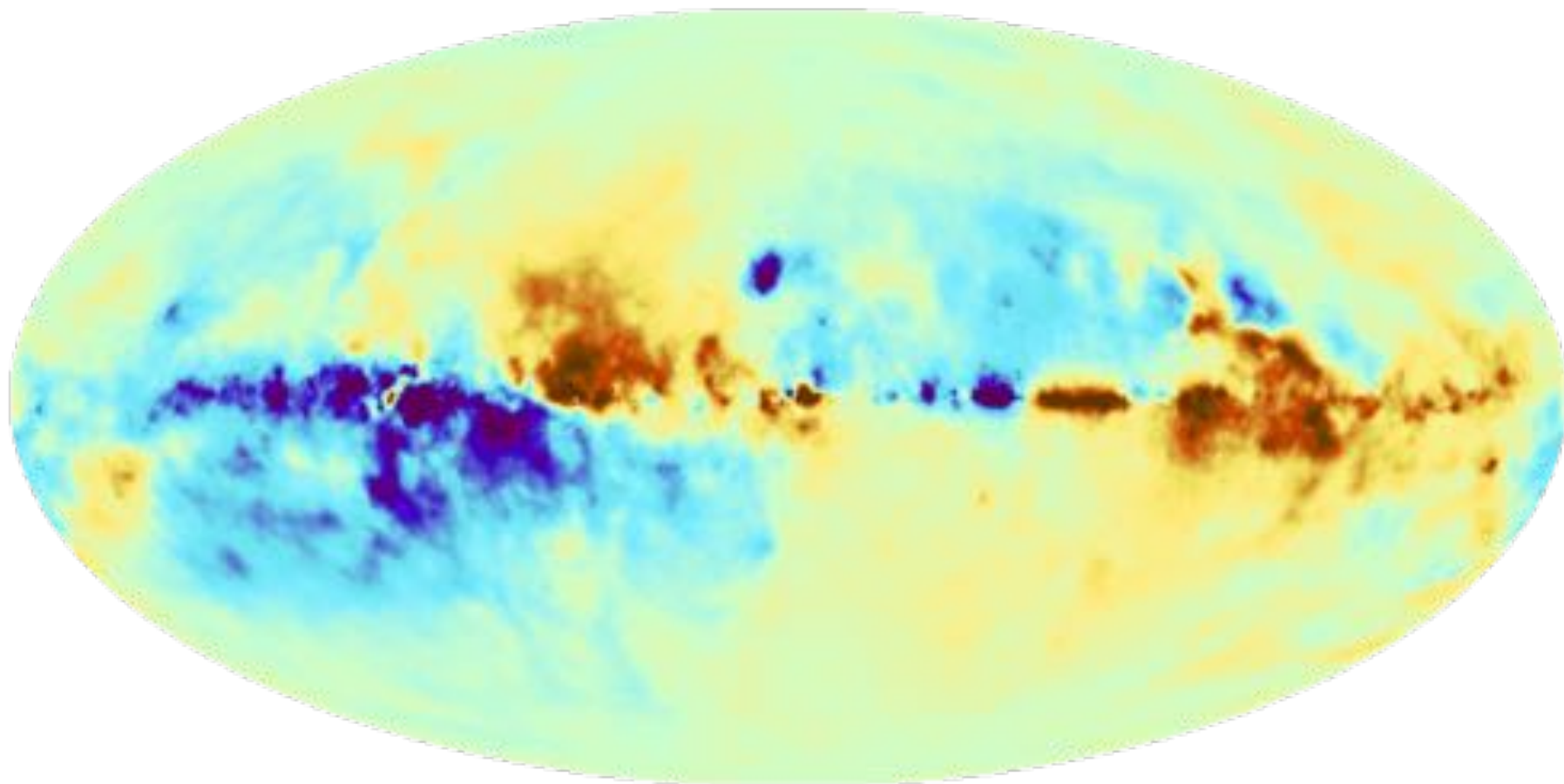
Knollmüller & Enßlin (2019)

$$\text{KL}(\tilde{\mathcal{P}}, \mathcal{P}) = \int \mathcal{D}s \tilde{\mathcal{P}}(s|d) \left[ \mathcal{H}(s|d) - \tilde{\mathcal{H}}(s|d) \right]$$

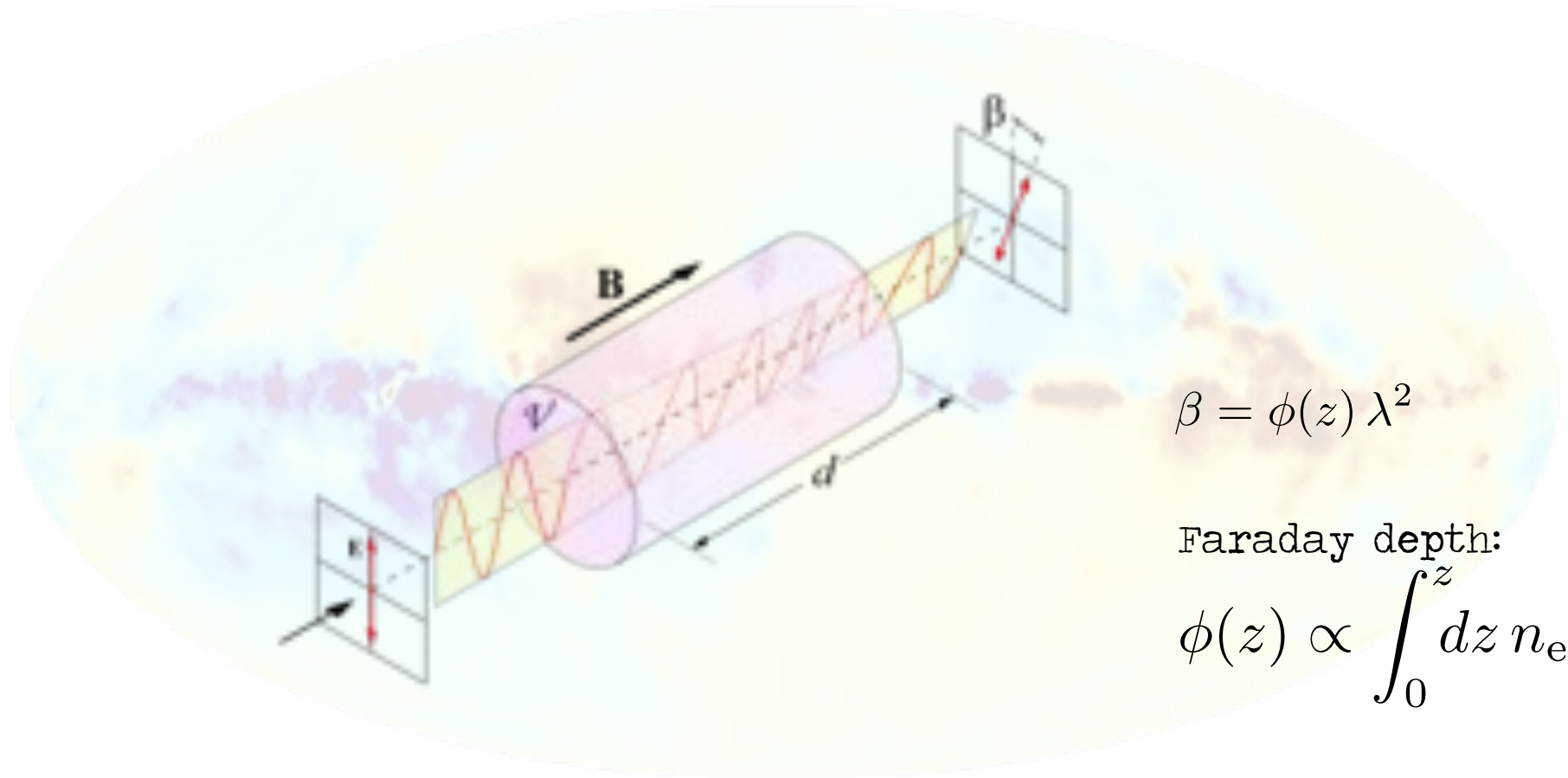
$$D \approx \left\langle \frac{\partial \mathcal{H}(d, s)}{\partial s} \frac{\partial \mathcal{H}(d, s)}{\partial s}^\dagger \right\rangle_{(d|s=m)}^{-1}$$

# Hierarchical Bayesian Model





# Faraday Effect

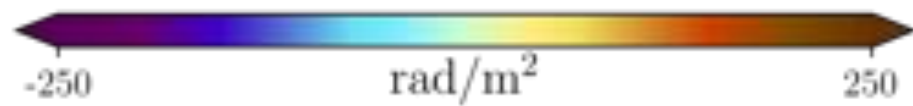
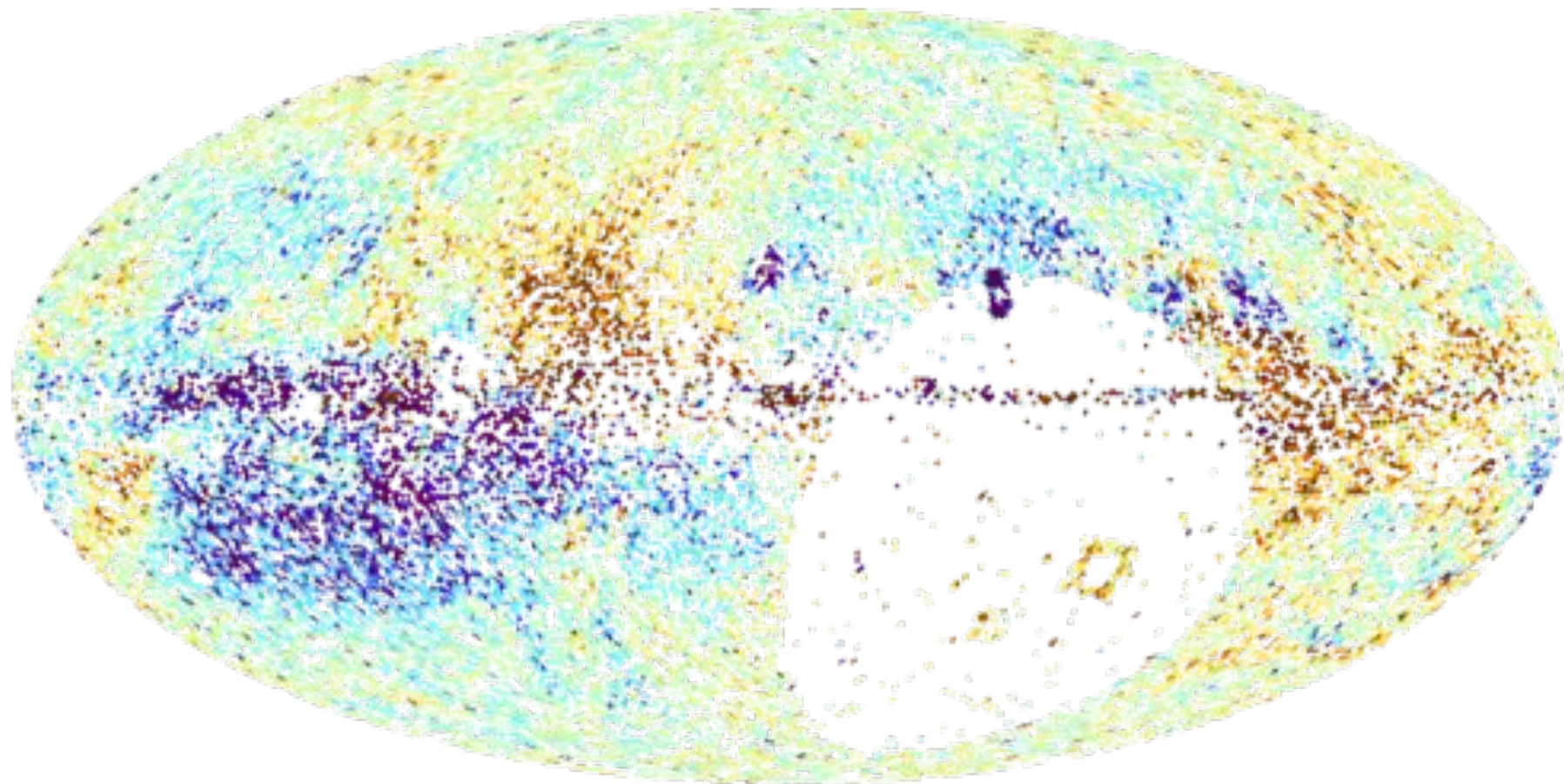


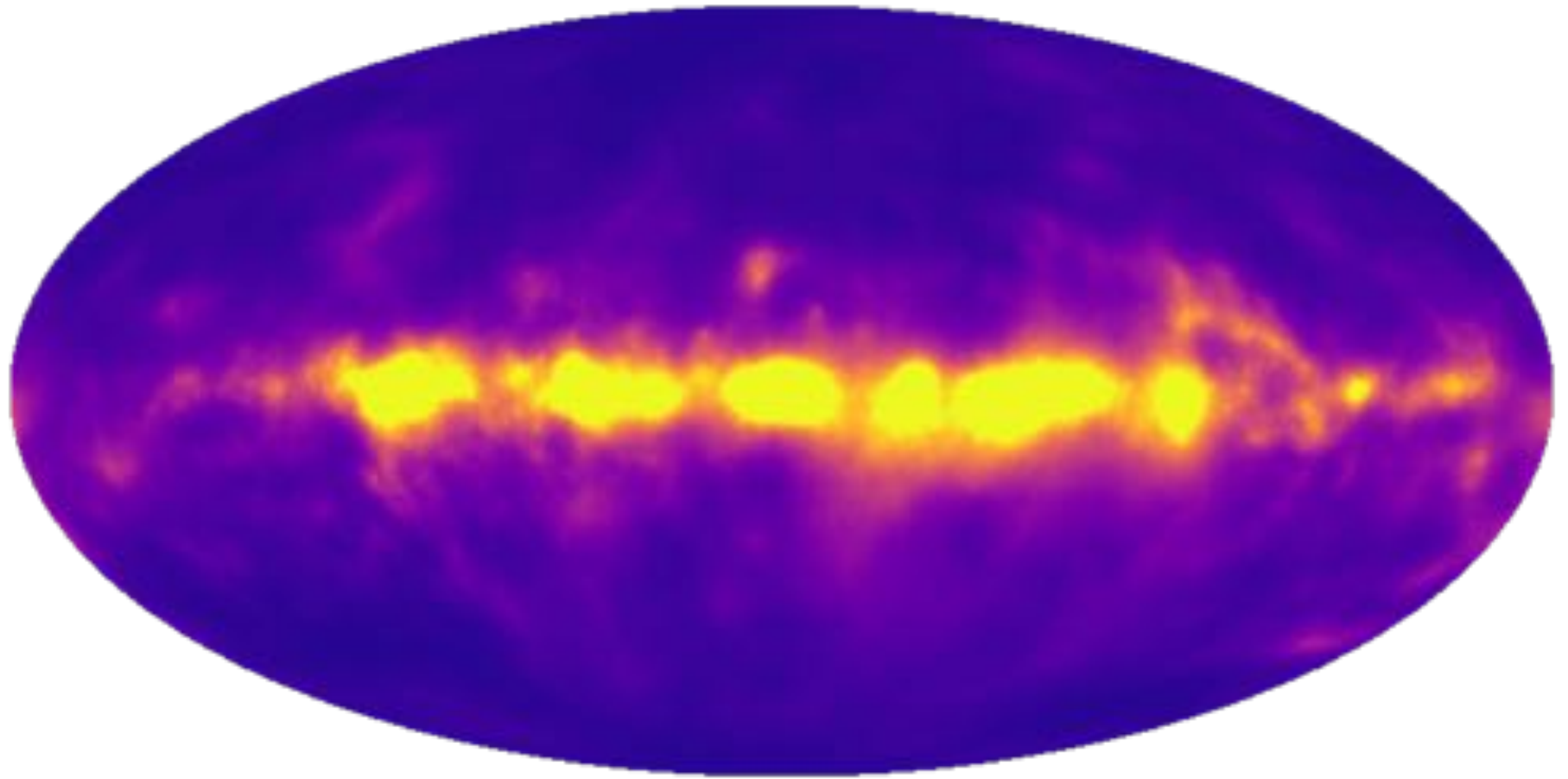
$$\beta = \phi(z) \lambda^2$$

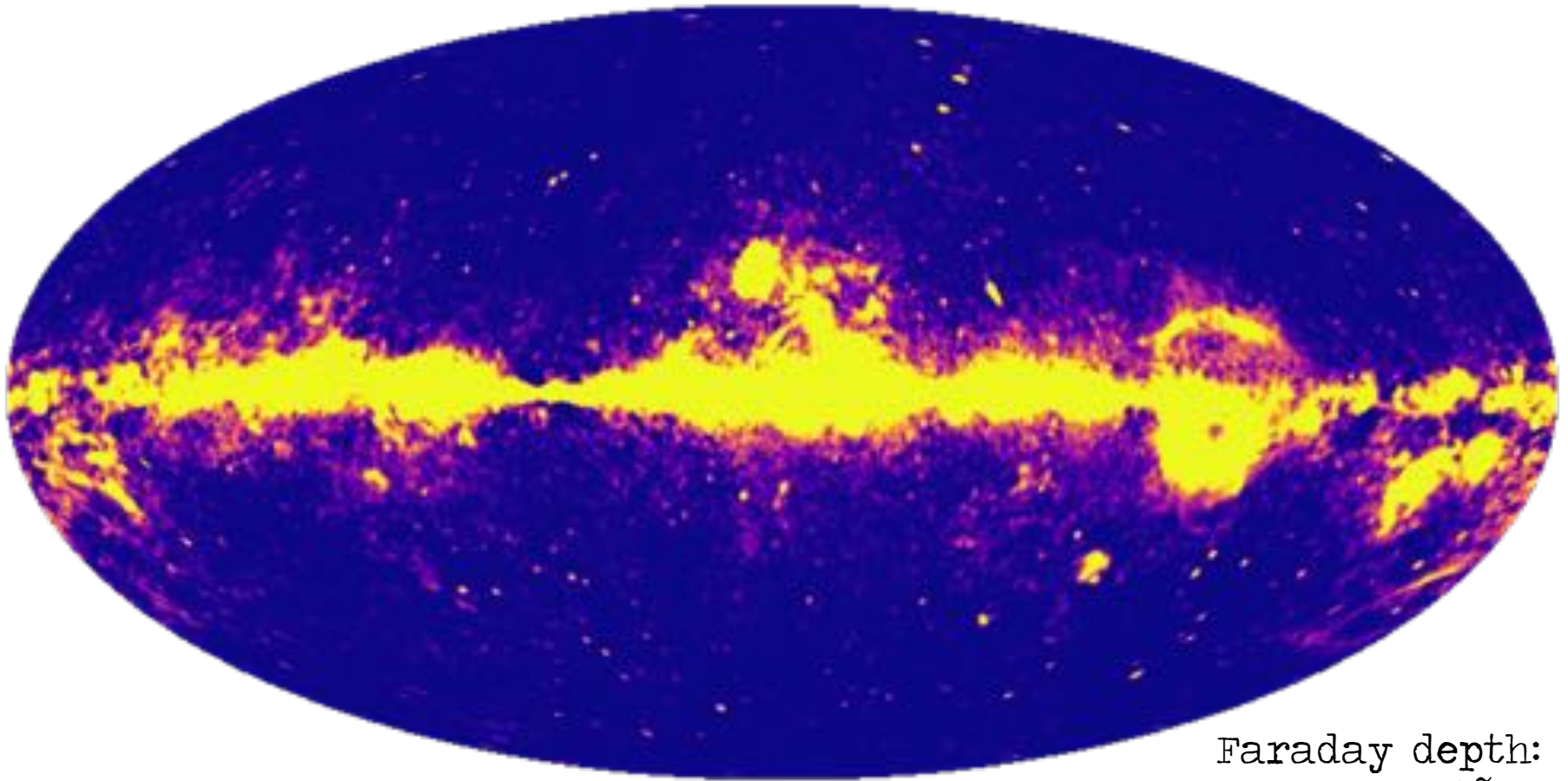
Faraday depth:

$$\phi(z) \propto \int_0^z dz n_e B_z$$



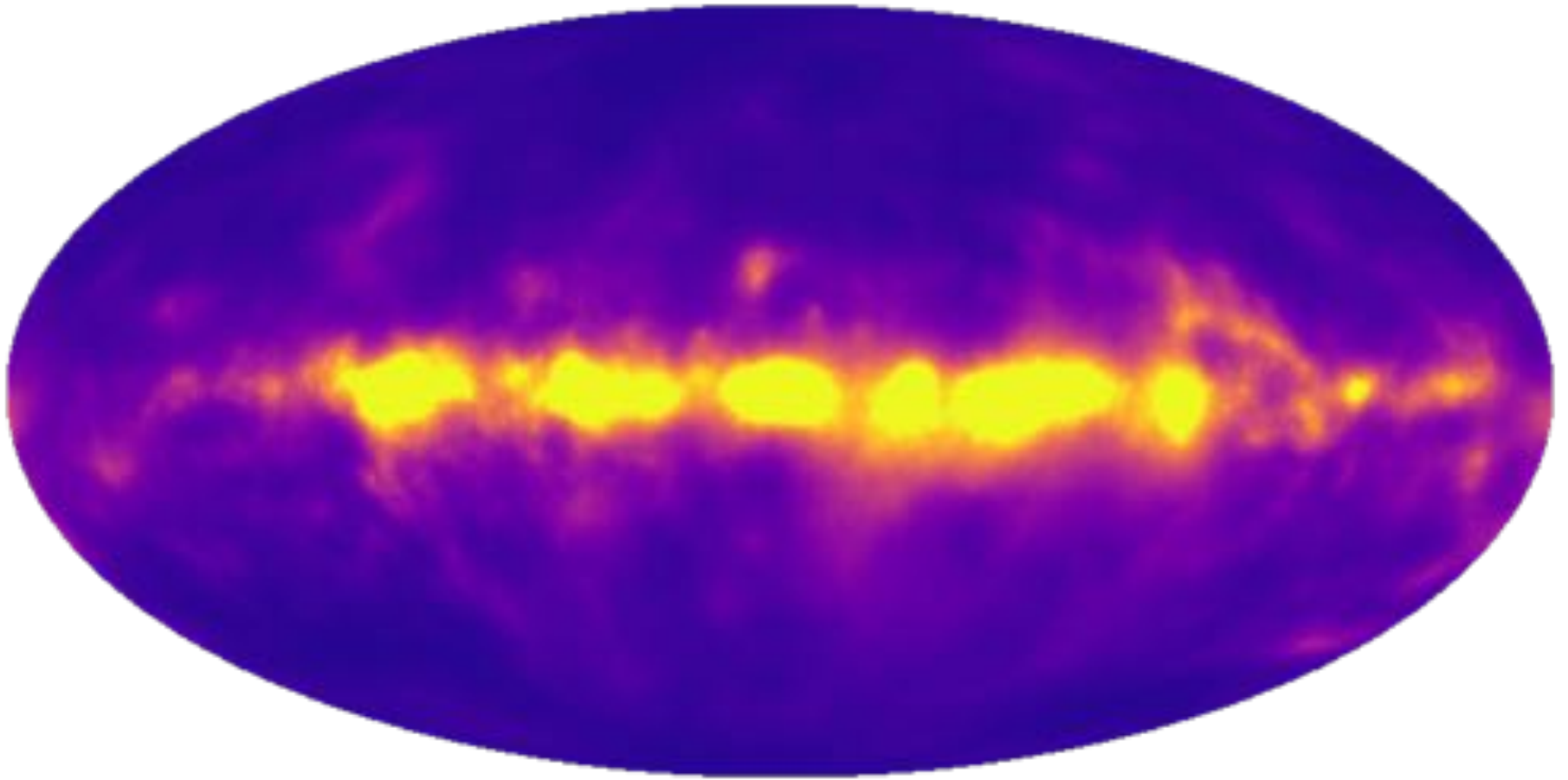




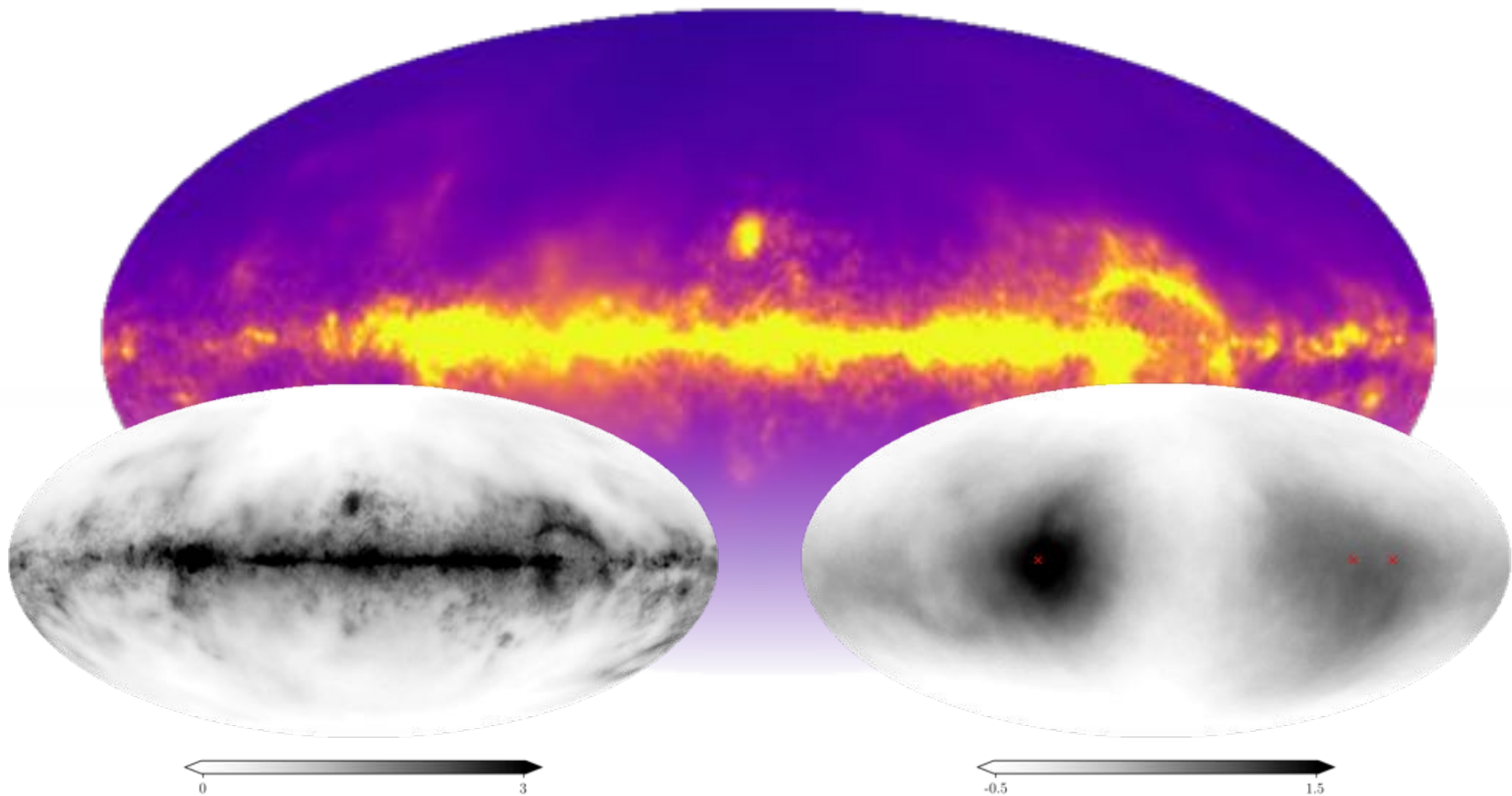


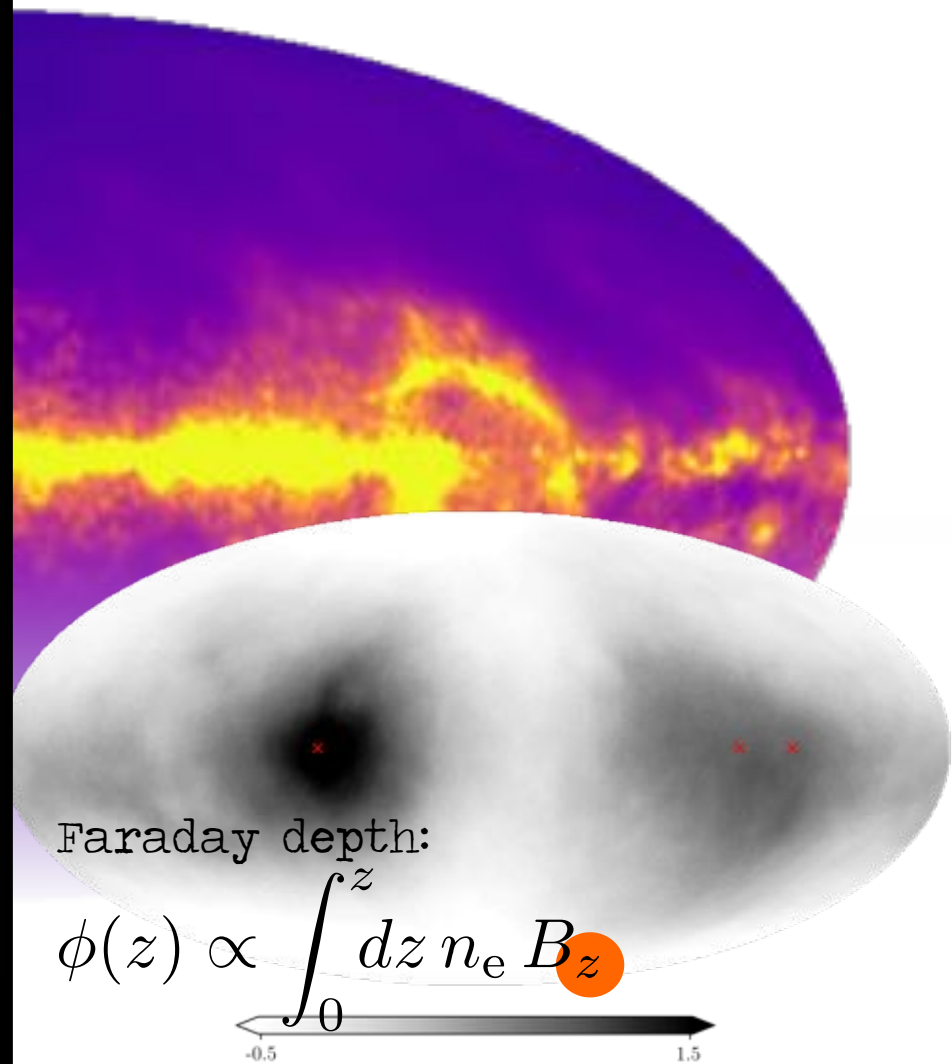
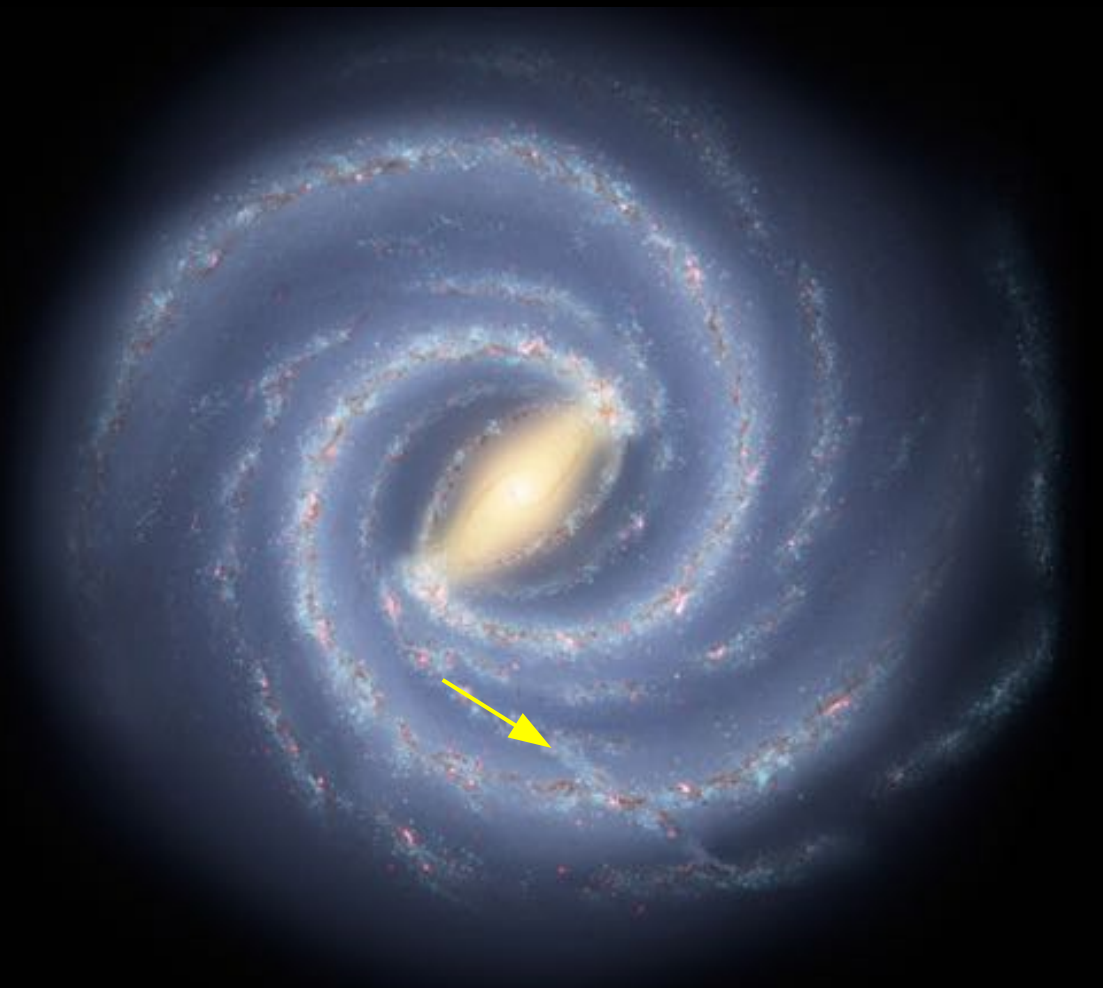
Faraday depth:

$$\phi(z) \propto \int_0^z dz n_e B_z$$









Faraday depth:

$$\phi(z) \propto \int_0^z dz n_e B_z$$



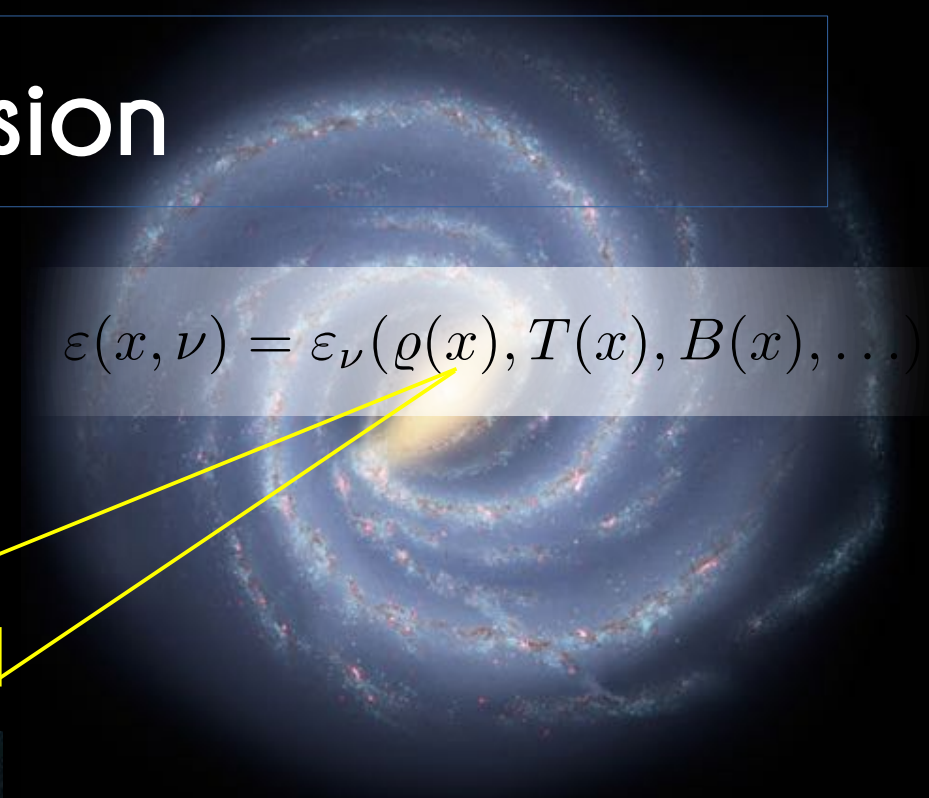
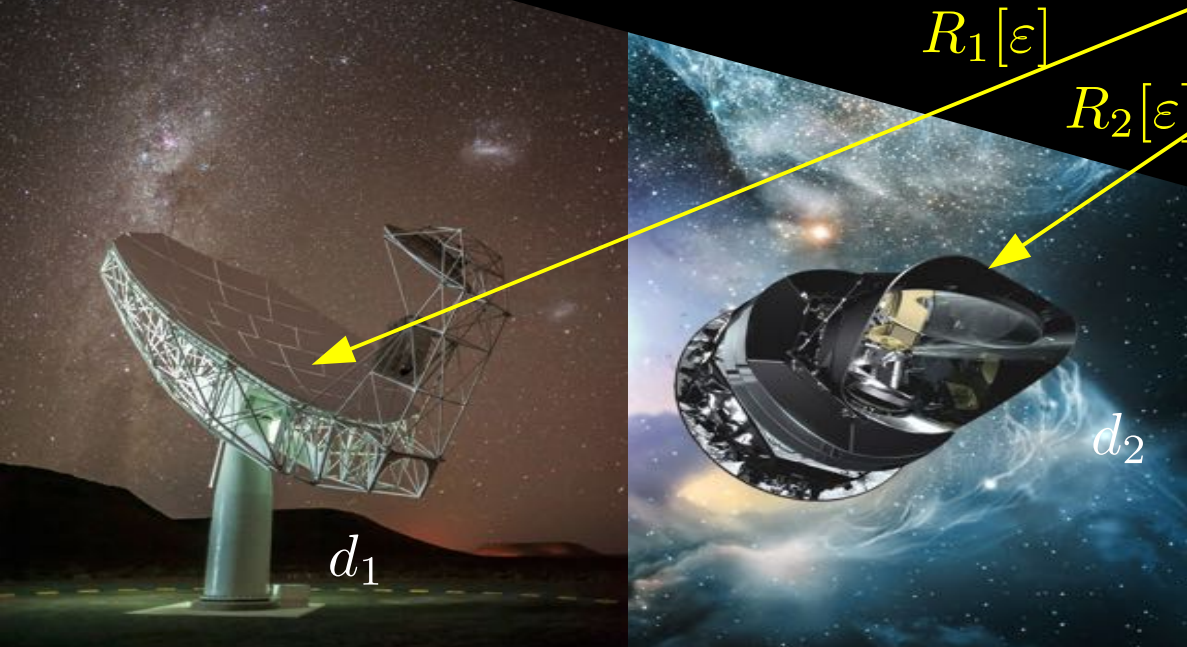
# Data Fusion

$$d_i = R_i[\varepsilon] + n_i$$

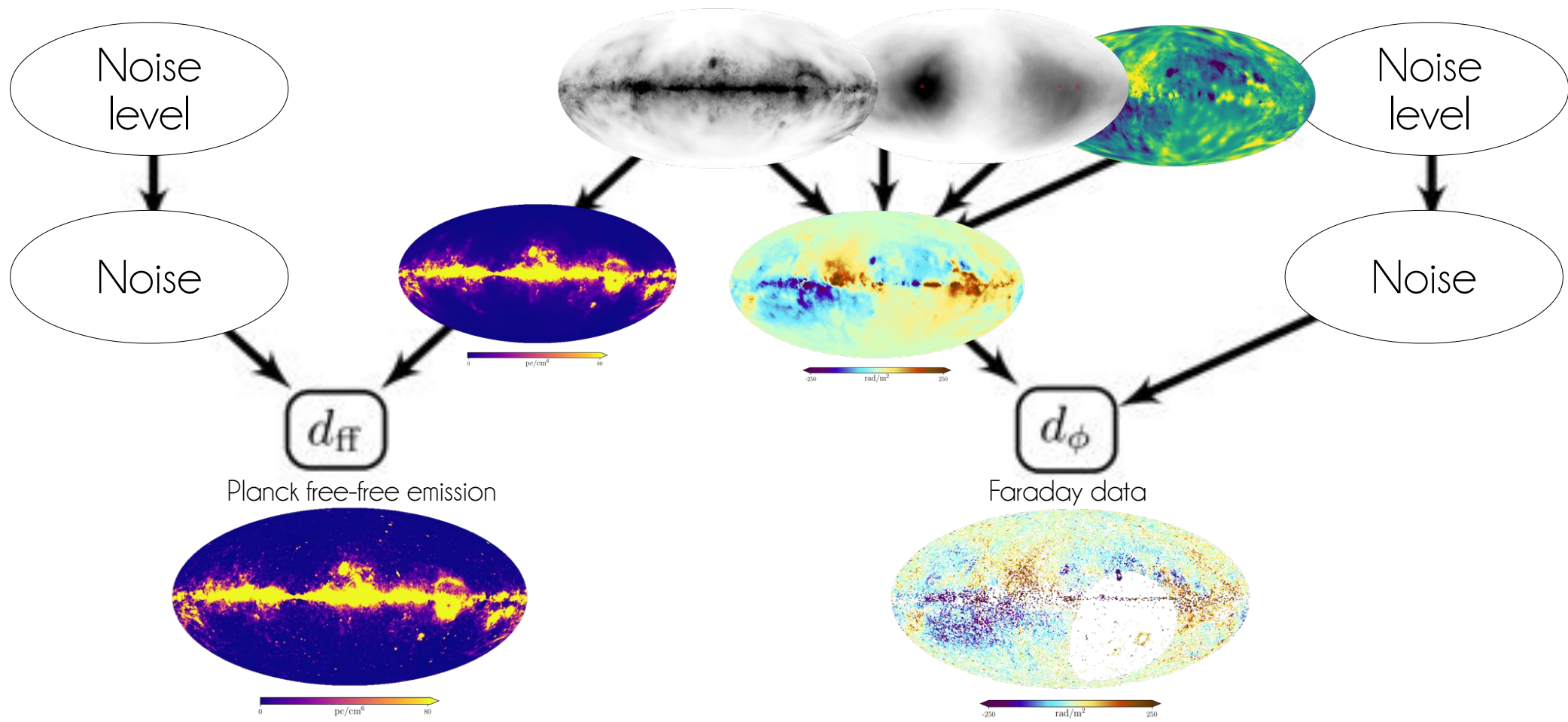
$$R_i[\varepsilon] = \int dx \int d\nu R_i(x, \nu) \varepsilon(x, \nu)$$

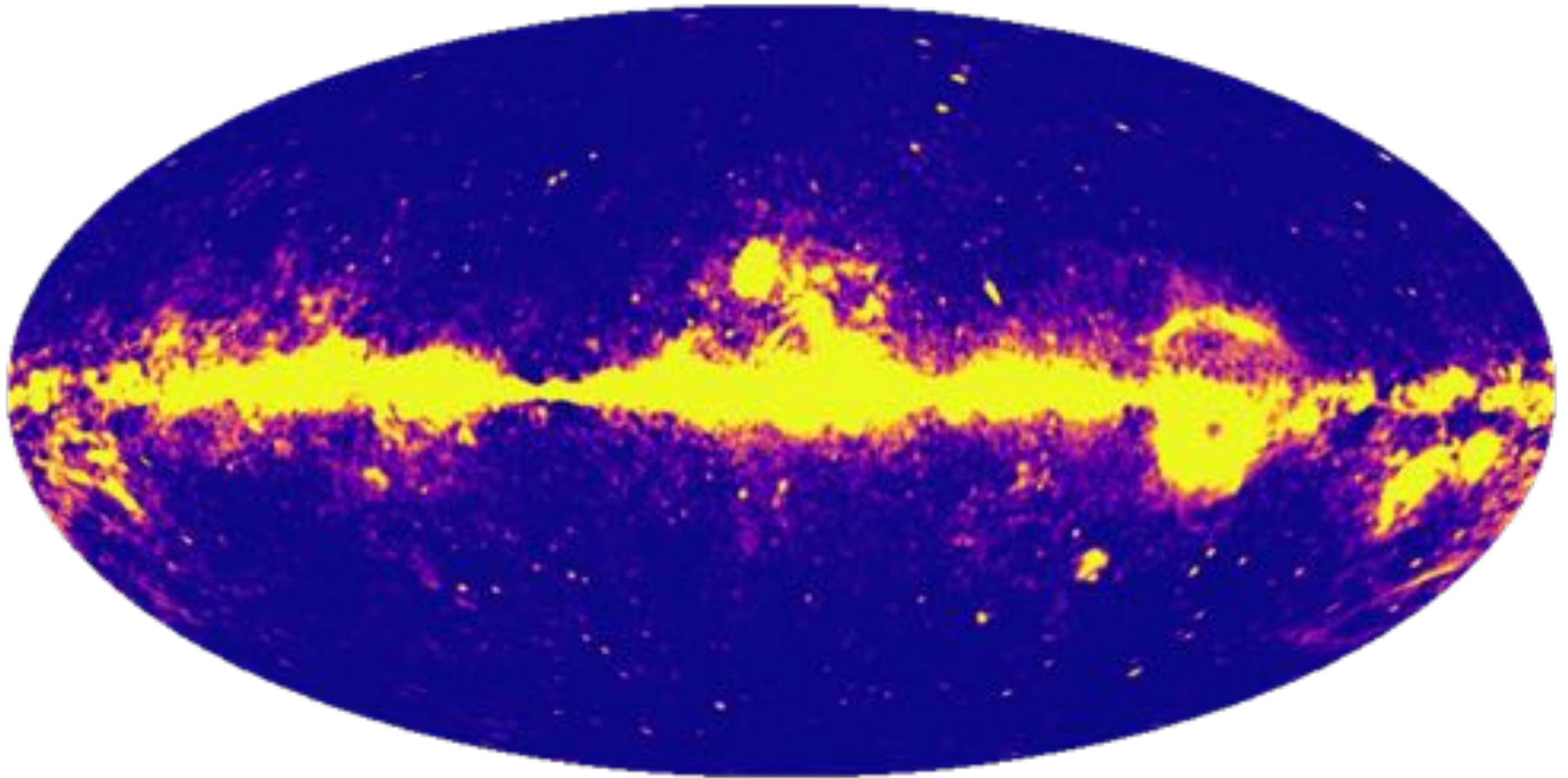
$$\mathcal{H}(d_1, d_2, s) = \mathcal{H}(d_1|s) + \mathcal{H}(d_2|s) + \mathcal{H}(s)$$

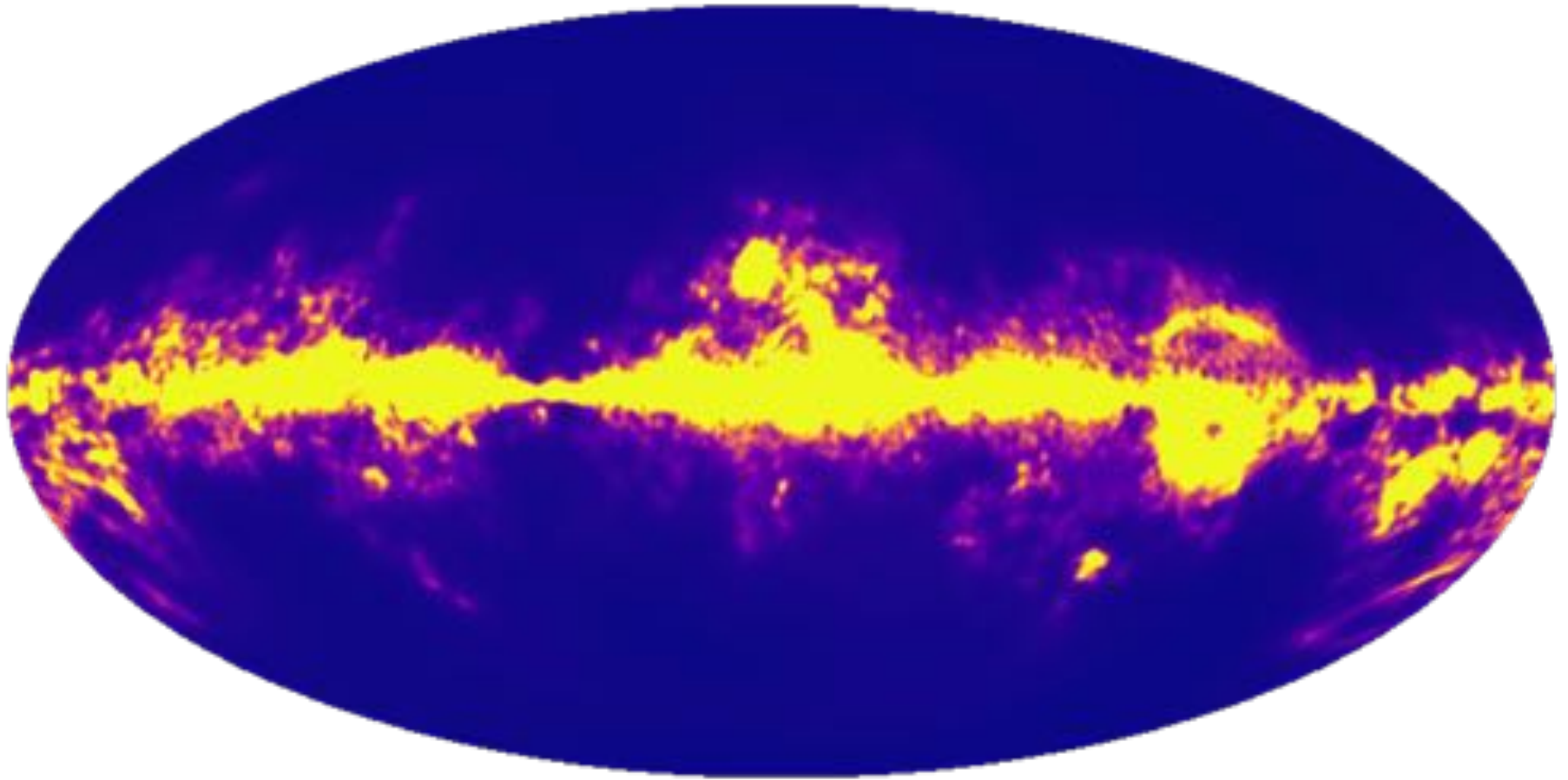
$$\varepsilon(x, \nu) = \varepsilon_\nu(\rho(x), T(x), B(x), \dots)$$



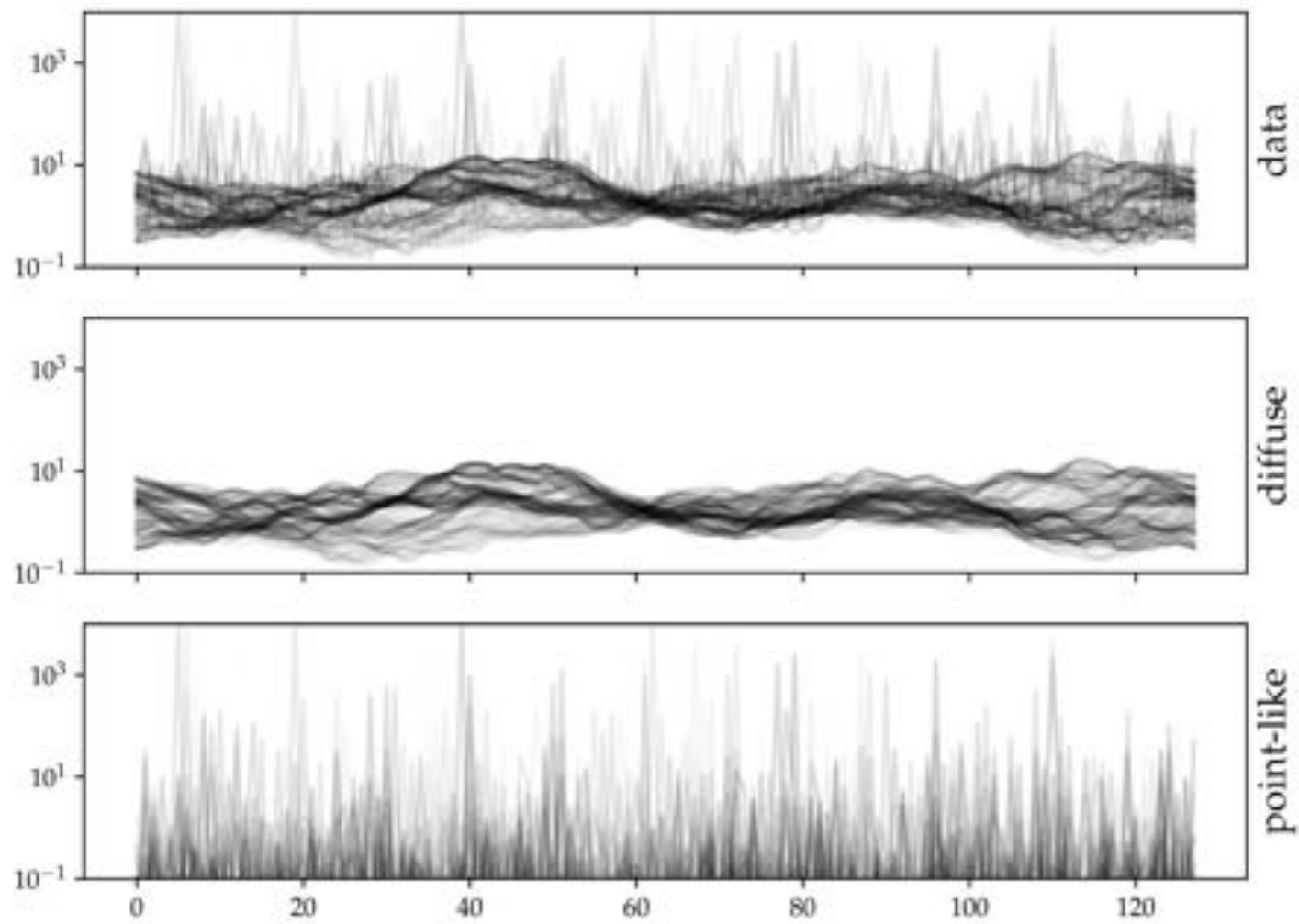
# Hierarchical Bayesian Model



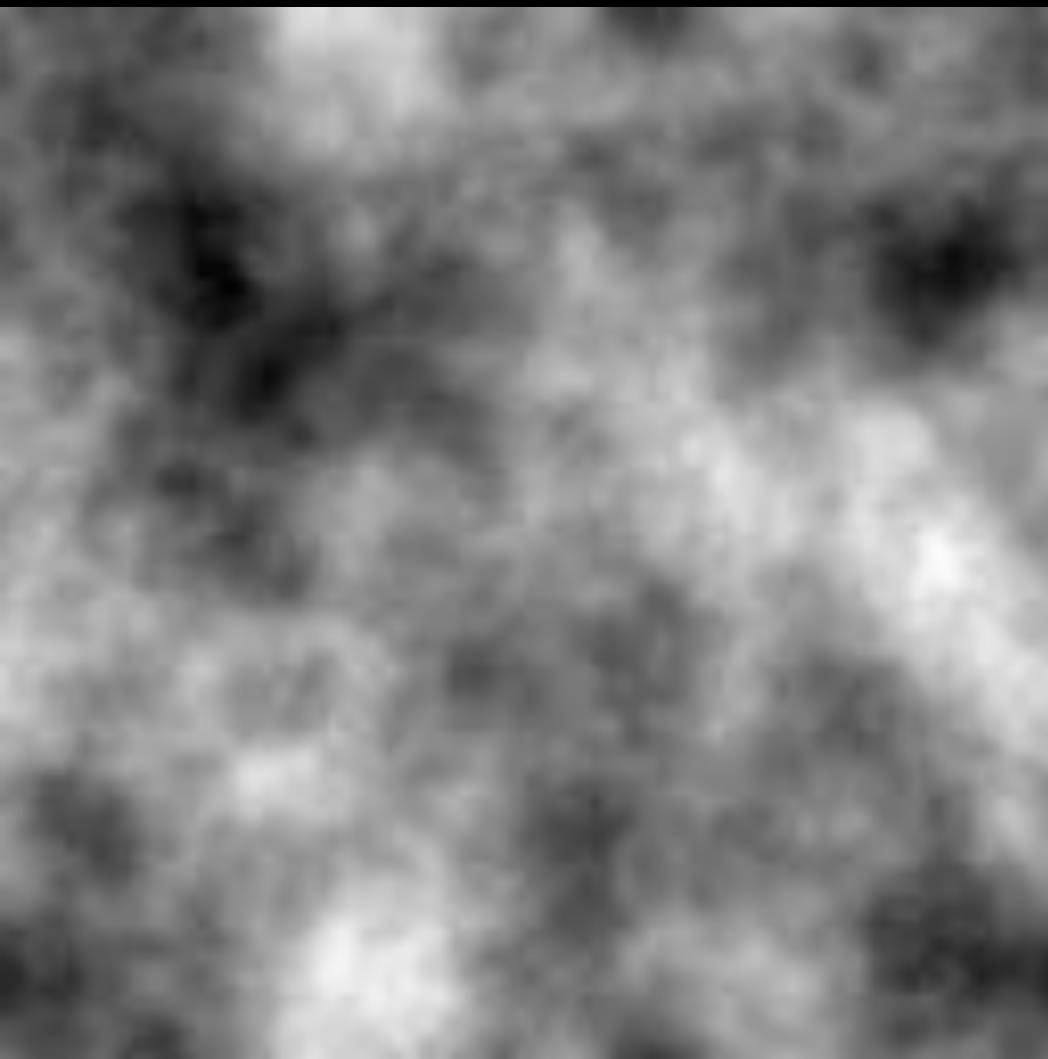




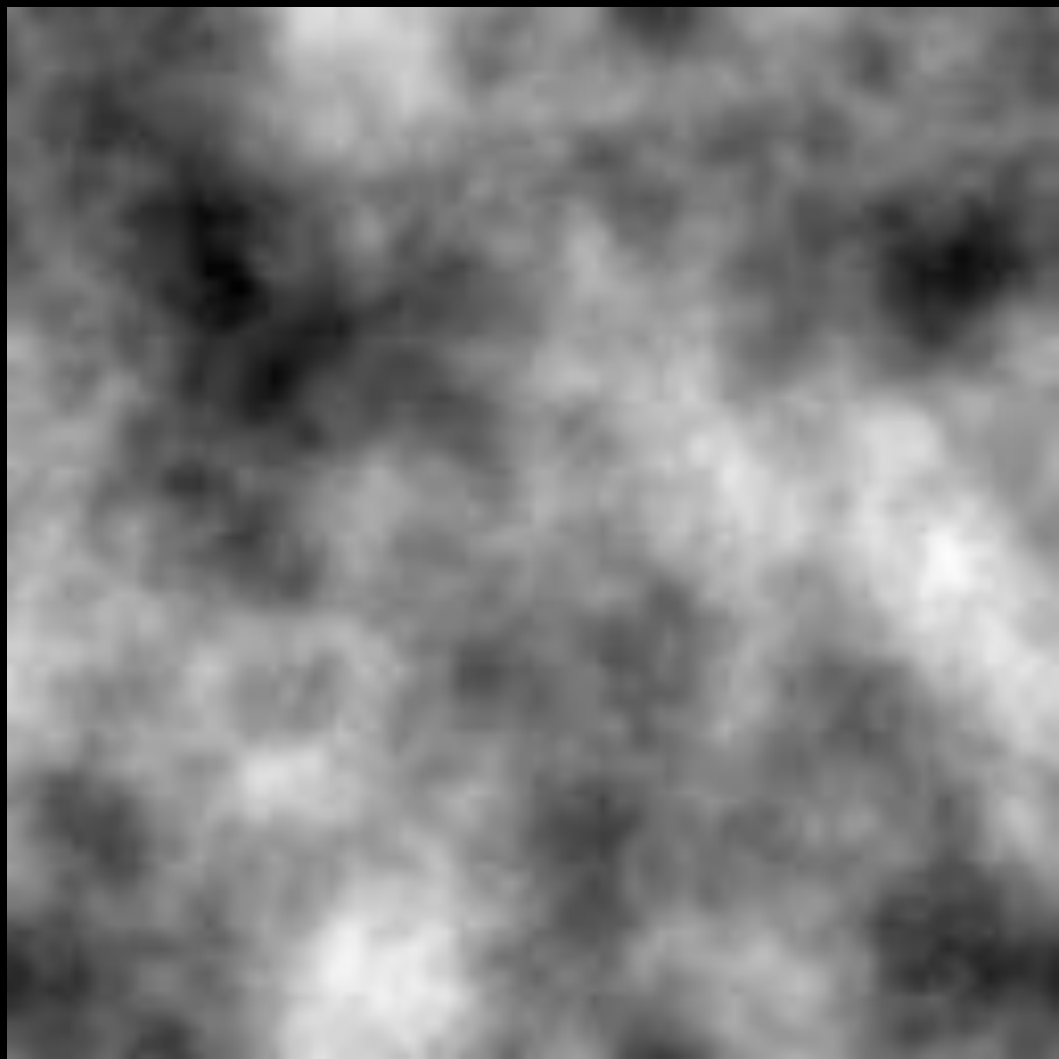
data and true components



ground truth / starblade

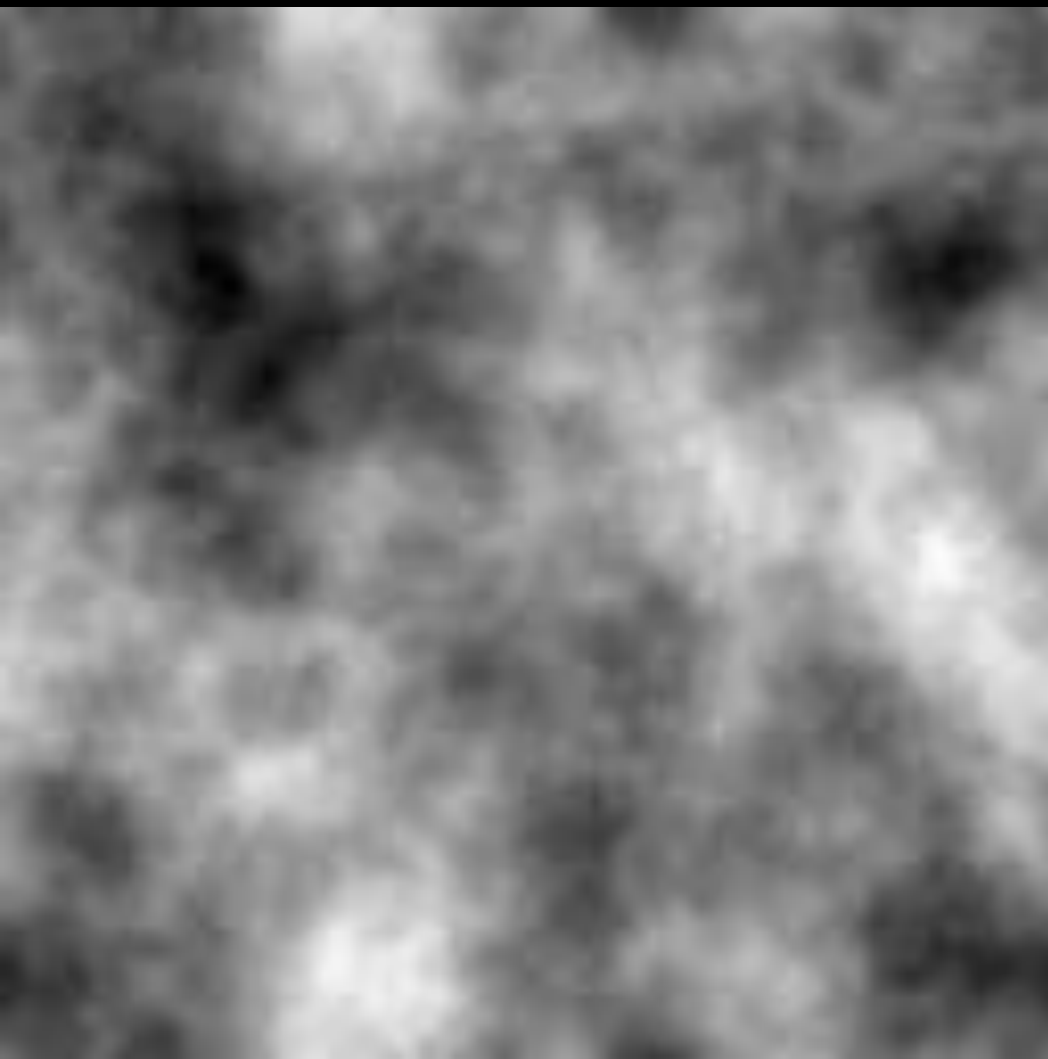


ground truth / autoencoder

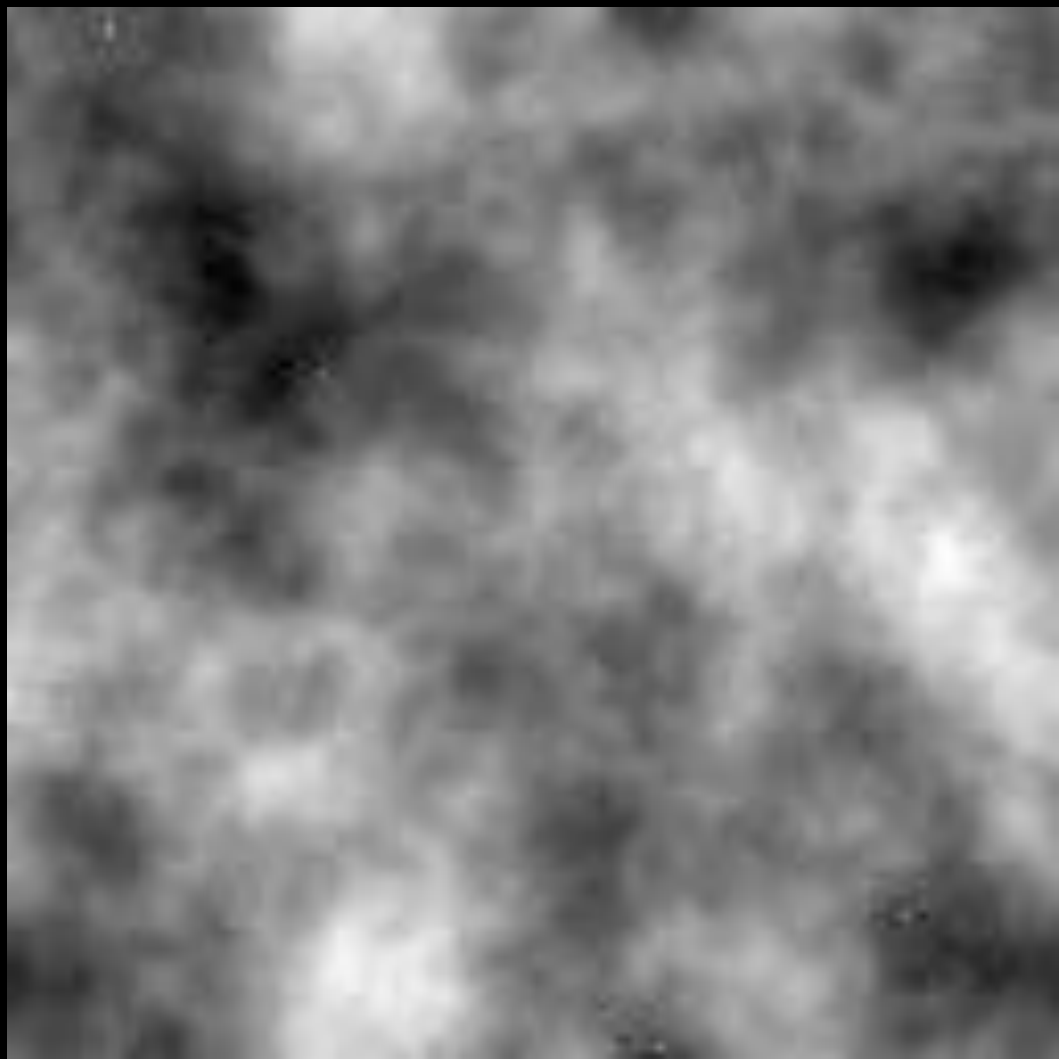




ground truth / starblade



ground truth / autoencoder

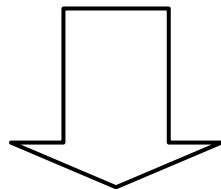


statistical model



IFT algorithm

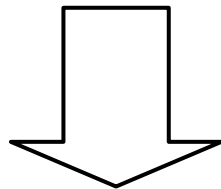
high fidelity white box method,  
parameters with meaning,  
uncertainty quantification



sample generation  
→ sampling noise

mock  
signals

mock  
data



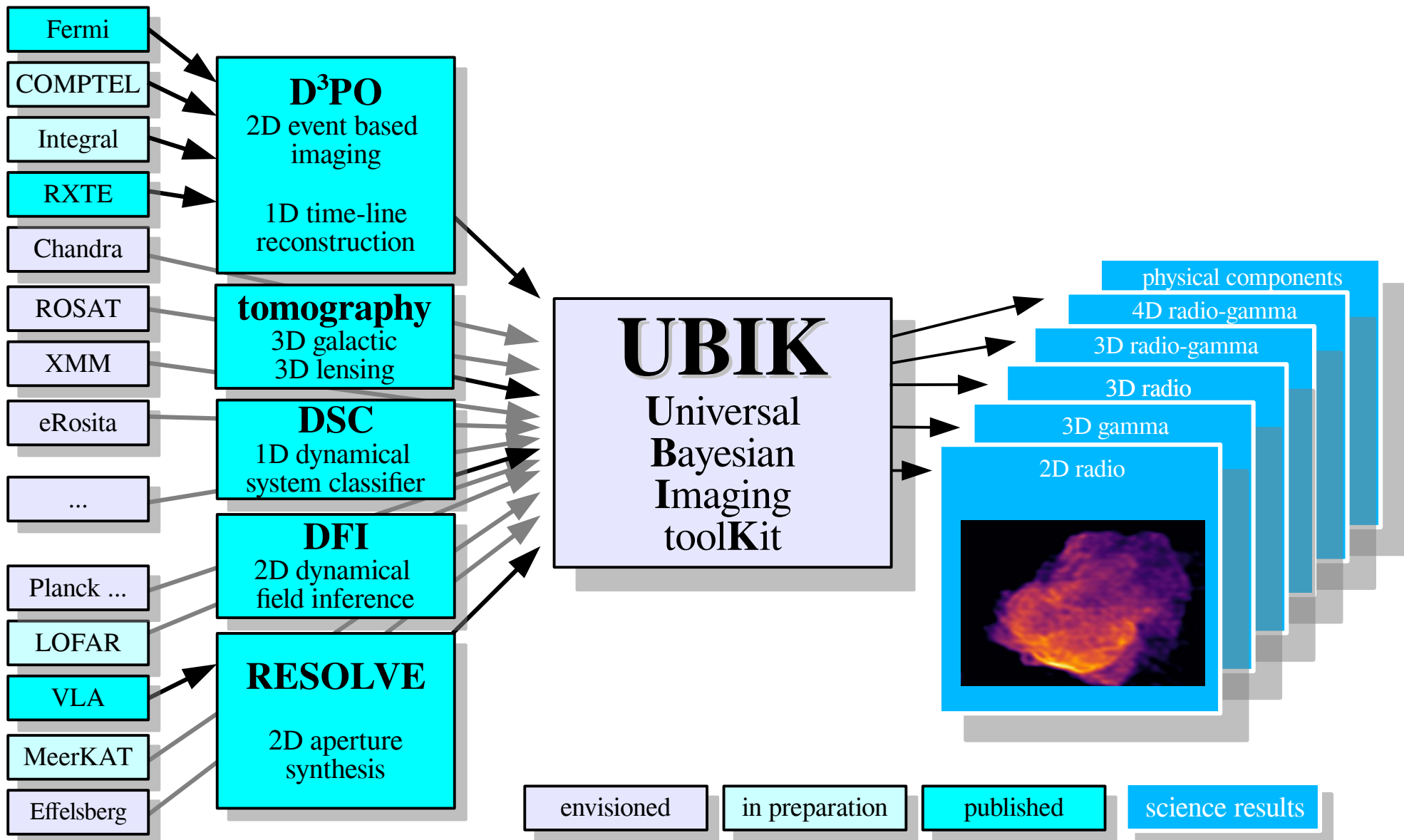
high dimensional non-linear fit  
→ very expensive training phase,  
imperfect learning, try & error

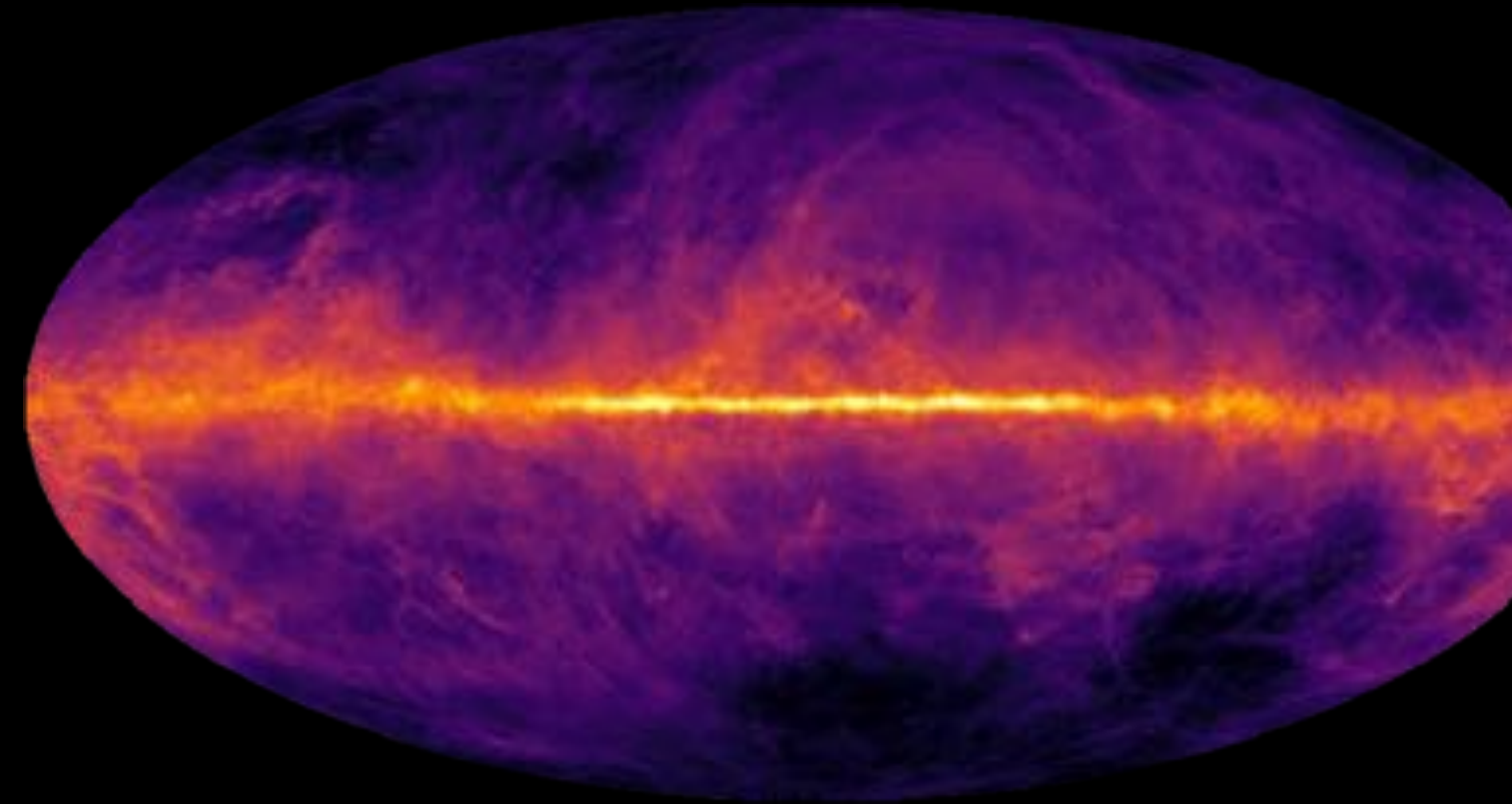
neural network

fast black box method

# NIFTy tutorial part 2

## nonlinear reconstructions





Thank you!