## 2nd Place @ ML Challenge #2 or: How I ran out of Parameters

Daniel Lersch

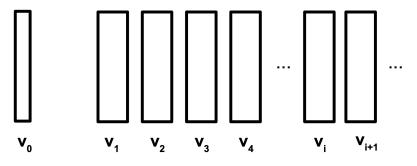
November 20, 2019

## The Second ML Challenge

- GlueX Forward Drift Chamber (FDC)
  - 24 planes

• Each plane: 
$$\vec{v_i} = \begin{pmatrix} x \\ y \\ z \\ p_x \\ p_y \\ p_z \end{pmatrix}$$

• Goal: Reconstruct particle in plane i + 1, when all previous planes fired

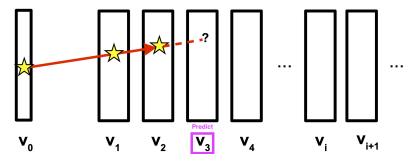


## The Second ML Challenge

- GlueX Forward Drift Chamber (FDC)
  - 24 planes

► Each plane: 
$$\vec{v_i} = \begin{pmatrix} x \\ y \\ z \\ p_x \\ p_y \\ p_z \end{pmatrix}$$

• Goal: Reconstruct particle in plane i + 1, when all previous planes fired



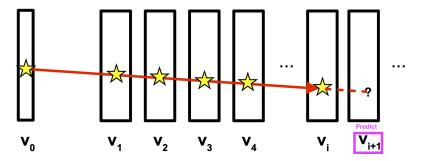
2 / 10

## The Second ML Challenge

- GlueX Forward Drift Chamber (FDC)
  - 24 planes

► Each plane: 
$$\vec{v_i} = \begin{pmatrix} x \\ y \\ z \\ p_x \\ p_y \\ p_z \end{pmatrix}$$

• Goal: Reconstruct particle in plane i + 1, when all previous planes fired



• Strategy: Introduce pattern into data, for ML algorithm to learn

- Strategy: Introduce pattern into data, for ML algorithm to learn
- Apply function f to each vector  $\vec{v_i}$  in the sequence:

$$f(\vec{v}_i, t) = \begin{cases} \vec{v}_i, i < t, \\ \vec{\delta}_i, i == t, \\ \vec{\epsilon}_i, i > t \end{cases}$$
(1)

with:

$$\vec{\delta_i} = \begin{pmatrix} \epsilon \\ \epsilon \\ Z_t \\ \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \end{pmatrix}, \ \vec{\epsilon_i} = \begin{pmatrix} \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \end{pmatrix}$$

(2)

- Strategy: Introduce pattern into data, for ML algorithm to learn
- Apply function f to each vector  $\vec{v_i}$  in the sequence:

$$f(\vec{v}_i, t) = \begin{cases} \vec{v}_i, i < t, \\ \vec{\delta}_i, i == t, \\ \vec{\epsilon}_i, i > t \end{cases}$$
(1)

with:

$$ec{\delta}_i = \left(egin{array}{c} \epsilon \\ \epsilon \\ Z_t \\ \epsilon \\ \epsilon \\ \epsilon \end{array}
ight), \ ec{\epsilon}_i = \left(egin{array}{c} \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \\ \epsilon \end{array}
ight)$$

• Using  $\epsilon = 0$  leads to the sequence:

$$\vec{v}_{0}, \vec{v}_{1}, \vec{v}_{2}, \dots, \vec{v}_{t-1}, \begin{pmatrix} 0\\0\\z_{t}\\0\\0\\0 \end{pmatrix}, \begin{pmatrix} 0\\0\\0\\0\\0\\0 \end{pmatrix}, \dots$$
(3)

(2)

- Strategy: Introduce pattern into data, for ML algorithm to learn
- Apply function f to each vector  $\vec{v_i}$  in the sequence:

$$f(\vec{v}_i, t) = \begin{cases} \vec{v}_i, i < t, \\ \vec{\delta}_i, i == t, \\ \vec{\epsilon}_i, i > t \end{cases}$$
(1)

with:

• Using  $\epsilon = 0$  leads to the sequence:

$$\vec{v}_0, \vec{v}_1, \vec{v}_2, \dots, \vec{v}_{t-1}, \begin{pmatrix} 0\\0\\z_t\\0\\0\\0 \end{pmatrix}, \begin{pmatrix} 0\\0\\0\\0\\0\\0 \end{pmatrix}, \dots$$
(3)

This is dangerous! ⇒ Vanishing gradient!

Daniel Lersch (FSU)

(2)

• After a few test runs, decided to run with the following models:

$$M_{1}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{lstm}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(4)  
$$M_{2}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{dense}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(5)

with:

Variable	Meaning
L <sub>lstm</sub>	LSTM recursive network layer
L <sub>dense</sub>	Dense network layer
n	Number of hidden layers
ui	Number of neurons in layer <i>i</i>

- NOTE: Input layer is not shown here
- Activation functions:
  - ▶ Output layer: Linear ⇒ Want to regress the data
  - Every other layer: ReLU  $\Rightarrow$  Have a lot of "0" in the data

• After a few test runs, decided to run with the following models:

$$M_{1}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{lstm}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(4)  
$$M_{2}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{dense}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(5)

with:

Variable	Meaning
L <sub>lstm</sub>	LSTM recursive network layer
L <sub>dense</sub>	Dense network layer
n	Number of hidden layers
Цi	Number of neurons in layer <i>i</i>

- NOTE: Input layer is not shown here
- Activation functions:
  - ▶ Output layer: Linear ⇒ Want to regress the data
  - Every other layer: ReLU  $\Rightarrow$  Have a lot of "0" in the data

• After a few test runs, decided to run with the following models:

$$M_{1}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{lstm}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(4)  
$$M_{2}(n, u_{0}, u_{1}, ..., u_{n-1}) = L_{dense}(u_{0}) + \sum_{i=1}^{n-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(5)

with:

Variable	Meaning
L <sub>lstm</sub>	LSTM recursive network layer
L <sub>dense</sub>	Dense network layer
n	Number of hidden layers
и <sub>i</sub>	Number of neurons in layer <i>i</i>

- NOTE: Input layer is not shown here
- Activation functions:
  - ▶ Output layer: Linear ⇒ Want to regress the data
  - Every other layer: ReLU  $\Rightarrow$  Have a lot of "0" in the data

• After a few test runs, decided to run with the following models:

$$M_{1}(\mathbf{n}, u_{0}, u_{1}, ..., u_{n-1}) = L_{lstm}(u_{0}) + \sum_{i=1}^{\mathbf{n}-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(4)  
$$M_{2}(\mathbf{n}, u_{0}, u_{1}, ..., u_{n-1}) = L_{dense}(u_{0}) + \sum_{i=1}^{\mathbf{n}-1} L_{dense}(u_{i}) + L_{dense}(6)$$
(5)

with:

Variable	Meaning
L <sub>lstm</sub>	LSTM recursive network layer
L <sub>dense</sub>	Dense network layer
п	Number of hidden layers
и <sub>i</sub>	Number of neurons in layer <i>i</i>

• NOTE: Input layer is not shown here

#### • Activation functions:

- ▶ Output layer: Linear ⇒ Want to regress the data
- Every other layer: ReLU  $\Rightarrow$  Have a lot of "0" in the data

• After a few test runs, decided to run with the following models:

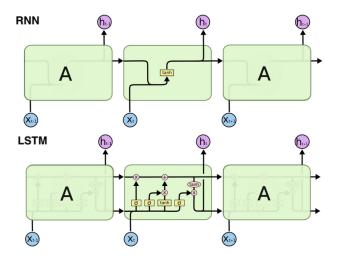
$$M_{1}(n, \mathbf{u}_{0}, \mathbf{u}_{1}, .., \mathbf{u}_{n-1}) = L_{lstm}(\mathbf{u}_{0}) + \sum_{i=1}^{n-1} L_{dense}(\mathbf{u}_{i}) + L_{dense}(6)$$
(4)  
$$M_{2}(n, \mathbf{u}_{0}, \mathbf{u}_{1}, .., \mathbf{u}_{n-1}) = L_{dense}(\mathbf{u}_{0}) + \sum_{i=1}^{n-1} L_{dense}(\mathbf{u}_{i}) + L_{dense}(6)$$
(5)

with:

Variable	Meaning
L <sub>lstm</sub>	LSTM recursive network layer
L <sub>dense</sub>	Dense network layer
n	Number of hidden layers
<b>U</b> i	Number of neurons in layer <i>i</i>

- NOTE: Input layer is not shown here
- Activation functions:
  - ▶ Output layer: Linear ⇒ Want to regress the data
  - Every other layer: ReLU  $\Rightarrow$  Have a lot of "0" in the data

## Short Reminder: RNN vs. LSTM



Also tested RNN, but LSTM showed better performance

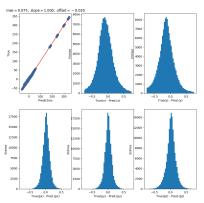
Pictures taken from here (good explanation)

Daniel Lersch (FSU)

AI Lunch-Seminar

## Interpretation and Training Strategy

- Model 1: Recurrent + regressor ⇒ Learn series (encoded in pattern) and fit data
- Model 2: Simple regressor  $\Rightarrow$  Simply fit the data, including the "0" pattern
- Training strategy:
  - i) Train (and evaluate) several models on subset of training data  $\Rightarrow$  Save time
  - ii) Re-train (and re-evaluate) "best" model on full training (validation) data



#### M1(0,50)

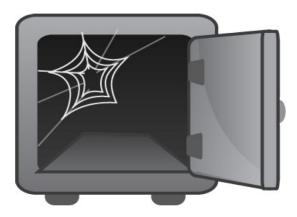
## The Night before the Submission Deadline...

Everything was setup to train a deep neural net,



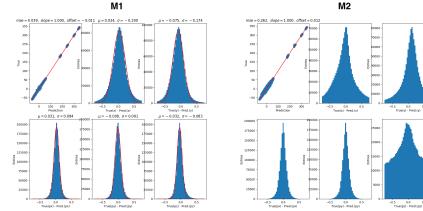
## The Night before the Submission Deadline...

but...



## Final Configuration(s)

- $M_1 = L_{lstm}(50) + 2 \cdot L_{dense}(50) + L_{dense}(6)$  with 16.8 k parameters (left)
- $M_2 = 3 \cdot L_{dense}(50) + L_{dense}(6)$  with 10.4 k parameters (right)



M2



Picture taken from: http://screenrant.com/things-you-did-not-know-about-wile-e-coyote/

• Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:

$$\vec{v}_{0}, \vec{v}_{1}, \vec{v}_{2}, \dots, \vec{v}_{t-1}, \begin{pmatrix} n_{x,t} \\ n_{y,t} \\ z_{t} \\ n_{px,t} \\ n_{py,t} \\ n_{pz,t} \end{pmatrix}, \begin{pmatrix} n_{x,t+1} \\ n_{y,t+1} \\ n_{px,t+1} \\ n_{py,t+1} \\ n_{pz,t+1} \end{pmatrix}, \dots$$

• Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:

$$\vec{v}_{0}, \vec{v}_{1}, \vec{v}_{2}, \dots, \vec{v}_{t-1}, \begin{pmatrix} n_{x,t} \\ n_{y,t} \\ z_{t} \\ n_{px,t} \\ n_{py,t} \\ n_{pz,t} \end{pmatrix}, \begin{pmatrix} n_{x,t+1} \\ n_{y,t+1} \\ n_{z,t+1} \\ n_{px,t+1} \\ n_{py,t+1} \\ n_{pz,t+1} \end{pmatrix}, \dots$$

 $\Rightarrow$  Worsened performance

- Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:
- $\Rightarrow$  Worsened performance
  - Changed order in model: lstm dense dense ...  $\rightarrow$  dense lstm dense ...

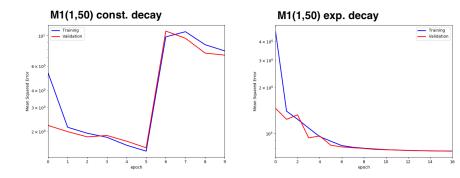
- Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:
- $\Rightarrow$  Worsened performance
- $\bullet\,$  Changed order in model: lstm dense dense  $..\,$   $\rightarrow\,$  dense lstm dense  $...\,$
- $\Rightarrow$  Worsened performance  $\Rightarrow$  Algorithm seemed to "forget"

- Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:
- $\Rightarrow$  Worsened performance
- $\bullet\,$  Changed order in model: lstm dense dense  $..\,$   $\rightarrow\,$  dense lstm dense  $...\,$
- $\Rightarrow$  Worsened performance  $\Rightarrow$  Algorithm seemed to "forget"
- Introduced regularization

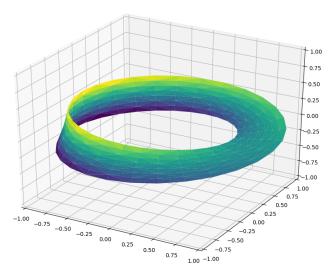
- Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:
- $\Rightarrow$  Worsened performance
- $\bullet\,$  Changed order in model: lstm dense dense  $..\,$   $\rightarrow\,$  dense lstm dense  $...\,$
- $\Rightarrow$  Worsened performance  $\Rightarrow$  Algorithm seemed to "forget"
- Introduced regularization
- $\Rightarrow$  No significant effect on performance

- Introduced random noise  $n_{k,i} = \mathcal{N}(0.0, \sigma_{k,i}) \neq 0$  to training data:
- $\Rightarrow$  Worsened performance
- $\bullet\,$  Changed order in model: lstm dense dense  $..\,$   $\rightarrow\,$  dense lstm dense ...
- $\Rightarrow$  Worsened performance  $\Rightarrow$  Algorithm seemed to "forget"
- Introduced regularization
- $\Rightarrow$  No significant effect on performance
- And many more...

• Always check the training curve(s)

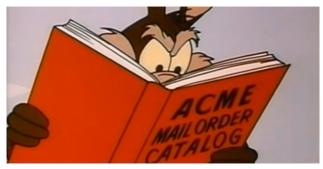


- Always check the training curve(s)
- Always check the shape of your data, when using tensorflow



- Always check the training curve(s)
- Always check the shape of your data, when using tensorflow
- Pre-training / transferring weights can be very helpful

- Always check the training curve(s)
- Always check the shape of your data, when using tensorflow
- Pre-training / transferring weights can be very helpful
- $\bullet\,$  Always read the manual  $\Rightarrow\,$  Had to re-do significant amount of work



Picture taken from here

- Always check the training curve(s)
- Always check the shape of your data, when using tensorflow
- Pre-training / transferring weights can be very helpful
- $\bullet\,$  Always read the manual  $\Rightarrow\,$  Had to re-do significant amount of work
- Think about how you train your algorithm
   ⇒ Fixed istm parameters during the second stage
  - $\Rightarrow$  Fixed lstm-parameters during the second stage training

- Always check the training curve(s)
- Always check the shape of your data, when using tensorflow
- Pre-training / transferring weights can be very helpful
- $\bullet\,$  Always read the manual  $\Rightarrow\,$  Had to re-do significant amount of work
- Think about how you train your algorithm
   ⇒ Fixed lstm-parameters during the second stage training
- Do not be afraid to push your model to the limits