

JAM : cosmological inference made simple

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Atelier Outils de l'action Dark Energy
@ IHP, 19/11/2019

Introduction

Several “CosmoBoxes” on the market :

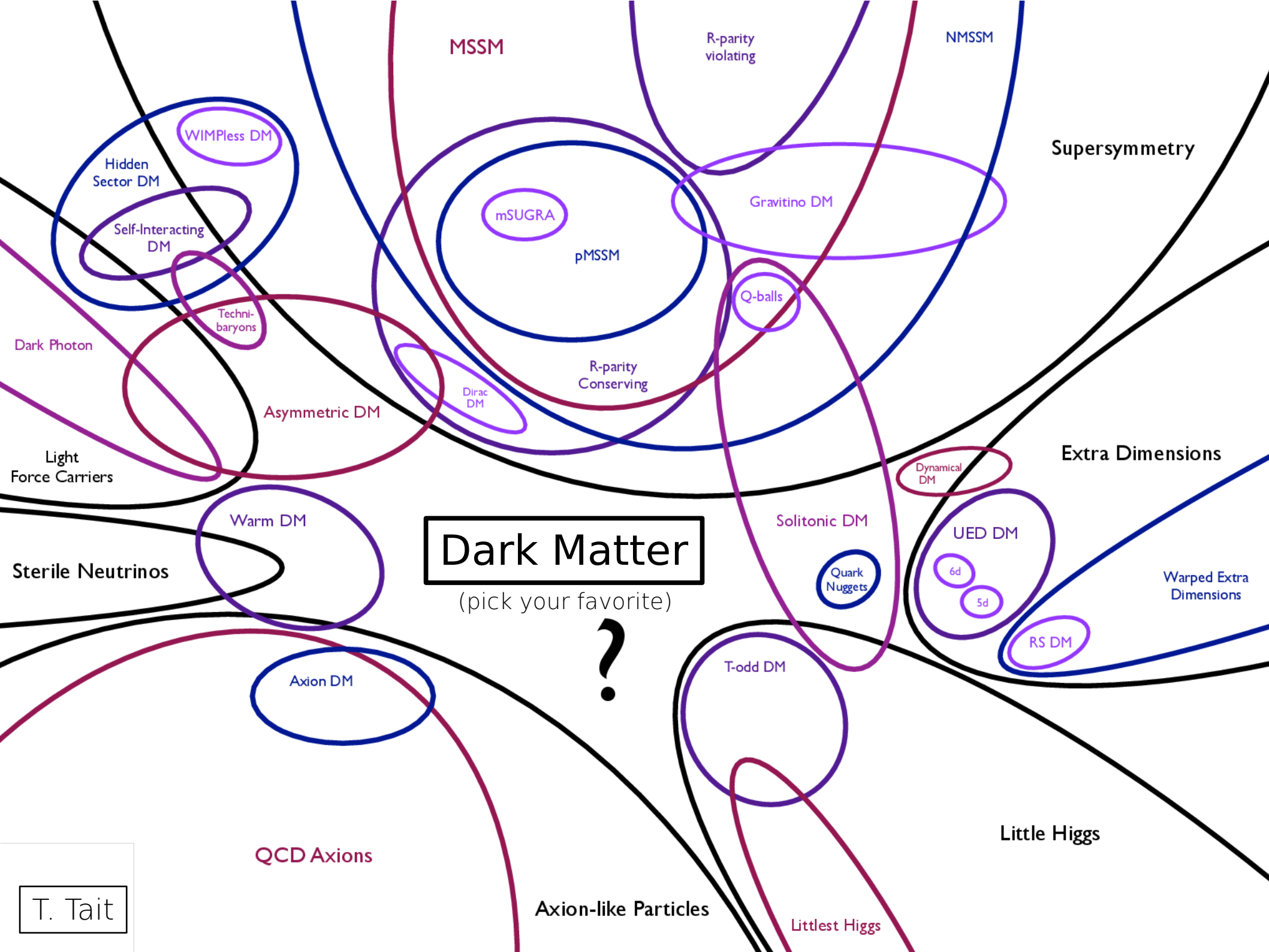
- CosmoMC
- MontePython
- CosmoSIS
- Cobaya
- ...

...but none entirely satisfying for my needs

Introduction

My “needs”:

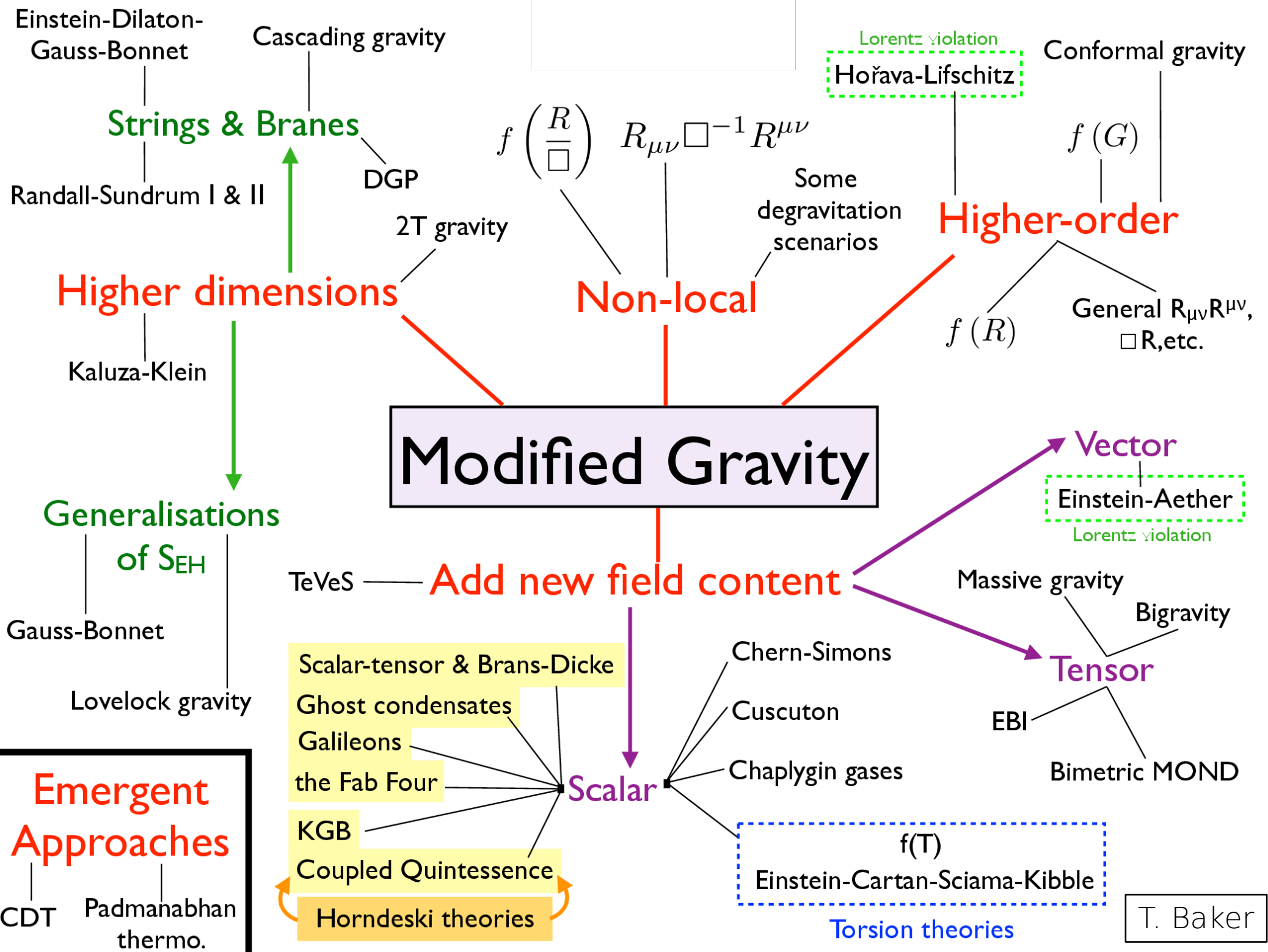
- Juggling with many cosmological models (and as many Boltzmann solvers)
- Non trivial exploration of parameter space (priors, constraints...)
- A (relatively) big cluster to exploit



Dark Matter

(pick your favorite)





Emergent Approaches

- CDT
- Padmanabhan thermo.

T. Baker

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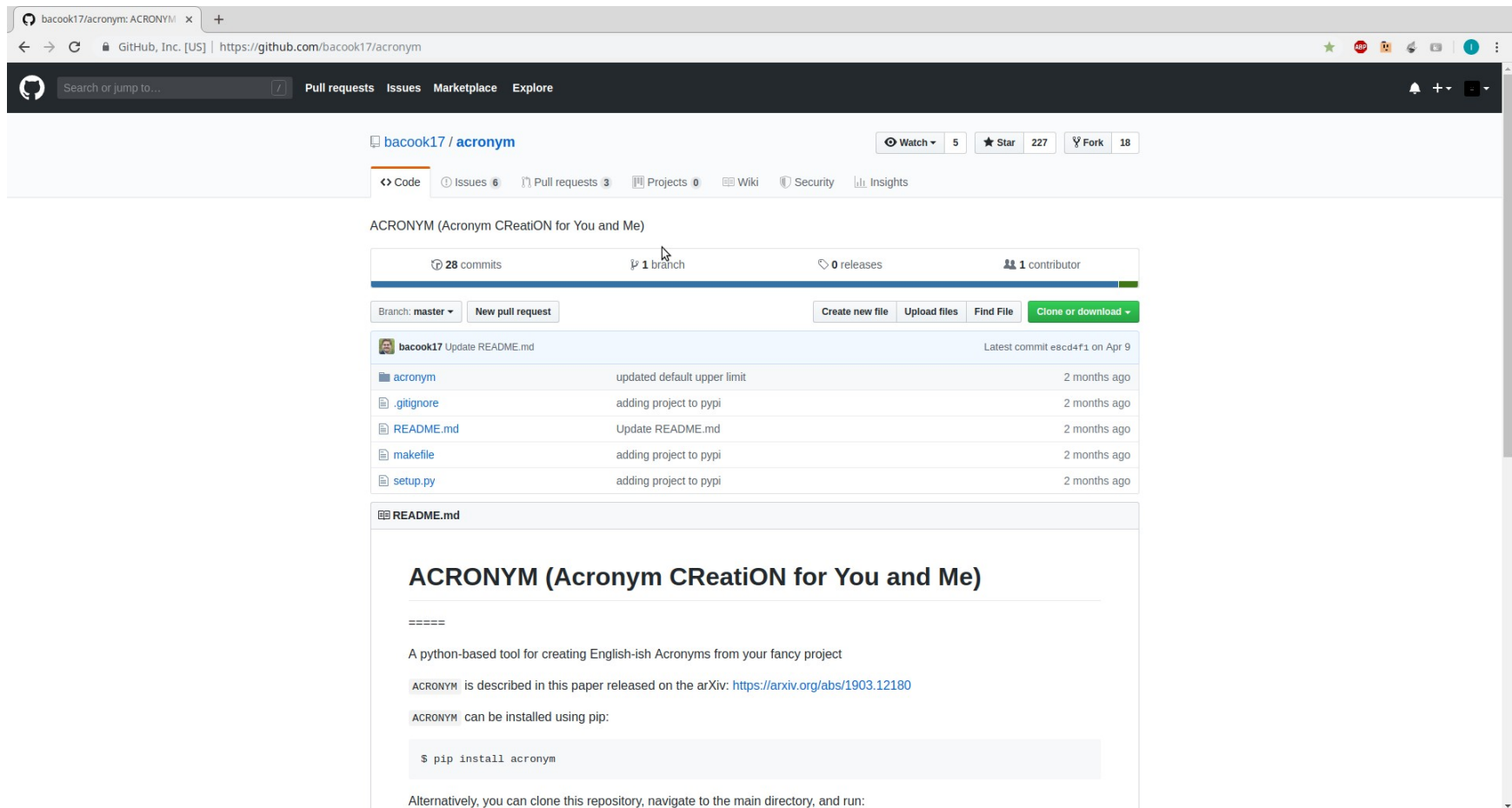
Introducing : NAME/ACRONYM PENDING

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JAM ? (= Just A (simple) MCMC tool)

JUSTICE ? (= JUst a Simple Toolbox for InferenCE)

...



The screenshot shows a GitHub repository page for 'bacook17/acronym'. The repository has 28 commits, 1 branch, 0 releases, and 1 contributor. The latest commit is 'Update README.md' by bacook17 on Apr 9. The repository contains files: acronym, .gitignore, README.md, makefile, and setup.py. The README.md file is open, showing the title 'ACRONYM (Acronym CReatiON for You and Me)' and a description: 'A python-based tool for creating English-ish Acronyms from your fancy project'. It also includes a link to a paper on arXiv and instructions for installation using pip.

bacook17/acronym: ACRONYM

28 commits 1 branch 0 releases 1 contributor

Branch: master New pull request Create new file Upload files Find File Clone or download

File	Commit Message	Time
acronym	updated default upper limit	2 months ago
.gitignore	adding project to pypi	2 months ago
README.md	Update README.md	2 months ago
makefile	adding project to pypi	2 months ago
setup.py	adding project to pypi	2 months ago

README.md

ACRONYM (Acronym CReatiON for You and Me)

=====

A python-based tool for creating English-ish Acronyms from your fancy project

ACRONYM is described in this paper released on the arXiv: <https://arxiv.org/abs/1903.12180>

ACRONYM can be installed using pip:

```
$ pip install acronym
```

Alternatively, you can clone this repository, navigate to the main directory, and run:

Introducing : JAM

- Two (fairly) short files in Python 2/3 : main (~200) & parser (~500)
- Human-readable/tweakable, well-commented (I hope !)

Introducing : JAM

```
#####  
### Free MCMC parameters ###  
#####  
#-----#  
# Column order : .....#  
#> type name start min max width .....#  
# Notes : .....#  
#> "type" : "var_class" if a class parameter otherwise "var" ..#  
#> "width" : only used for initializing the walkers positions ..#  
#-----#  
  
### Class parameters  
var_class omega_b ..... 0.02222 .. 0.005 .. 0.1 .. 0.0001  
var_class omega_cdm ..... 0.1197 .. 0.1 .. 0.13 .. 0.002  
var_class H0 ..... 67.0 ..... 45.0 .. 90.0 .. 0.1  
var_class tau_reio ..... 0.076 ..... 0.01 .. 0.8 .. 0.01  
var_class ln10^{10}A_s ..... 3.096 ..... 2.0 .. 4.0 .. 0.01  
var_class n_s ..... 0.977 ..... 0.8 .. 1.2 .. 0.01  
  
### Calibration parameter common to all Planck 2015/18 likelihoods (incl. lensing)  
var A_planck 1. .. 0.9 .. 1.1 .. 0.002
```

Introducing : JAM

```
#####  
### Priors on parameters ###  
#####  
#-----#  
# Only Gaussian prior implemented #  
# Column order : .....#  
# > type name mean stddev .....#  
#-----#  
  
### Prior on calibration parameter common to all Planck 2015/18 likelihoods  
gauss_prior A_planck 1. 0.0025
```

Introducing : JAM

```
#####  
### Fixed parameters ###  
#####  
#-----#  
# Column order : .....#  
#> type name value .....#  
# Notes : .....#  
#> "type" : "fix_class" if a class parameter otherwise "fix" #  
#-----#  
  
### Class parameters  
#-----#  
# Note : .....#  
#> "non_linear" instead of "non linear" #  
#-----#  
fix_class output ..... tCl pCl lCl mPk  
fix_class lensing ..... yes  
fix_class l_max_scalars 2508  
fix_class T_cmb ..... 2.7255  
fix_class non_linear .... halofit  
fix_class P_k_max_h/Mpc 1.  
fix_class N_ur ..... 2.0328  
fix_class N_ncdm ..... 1  
fix_class m_ncdm ..... 0.06  
  
### Planck 2015 full TT fixed nuisance parameters  
### Additional fixed parameters for Planck 2015 full TTTEEE  
fix cib_index ..... -1.3  
fix galf_EE_index ..... -2.4
```

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- Working with any CLASS variant, no modification required

Introducing : JAM

```
#####  
### CLASS ###  
#####  
  
#-----#  
# Select the version of CLASS to be used (give name of Python wrapper) #  
#-----#  
which_class classy
```

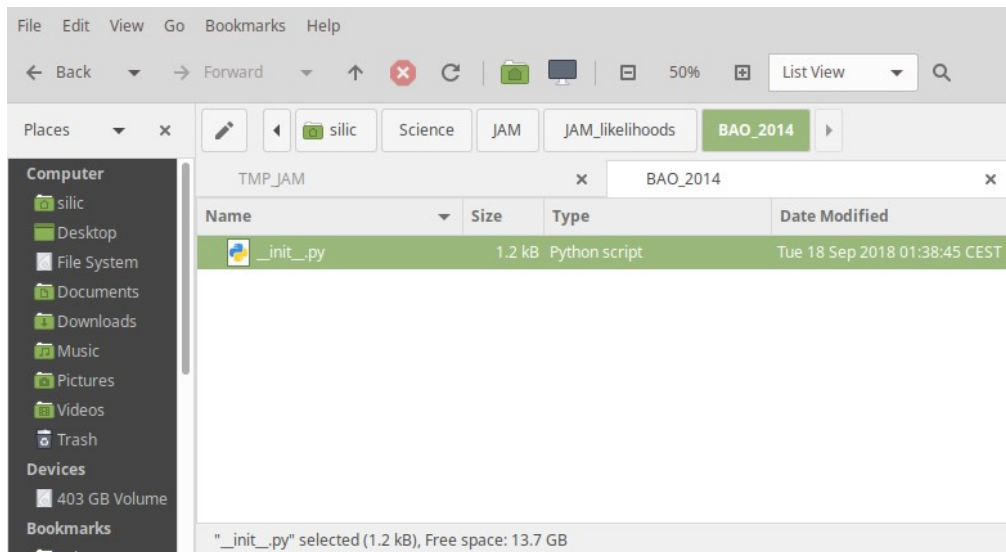
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- Growing number of likelihoods/datasets implemented (easy to add new ones)

Introducing : JAM

```
#####  
### Likelihoods ###  
#####  
  
#-----#  
# Select the likelihoods to be combined #  
#-----#  
# Current choices : .....#  
# > BAO_2014 .....#  
# > H0_HST .....#  
# > SN_JLA .....#  
# > Planck2015_highTT .....#  
# > Planck2015_highTTlite .....#  
# > Planck2015_highTTTEEE .....#  
# > Planck2015_highTTTEEElite .....#  
# > Planck2015_lensT .....#  
# > Planck2015_lensTP .....#  
# > Planck2015_lowTEB .....#  
# > Planck2015_lowTT .....#  
# > Planck2018_highTT .....#  
# > Planck2018_highTTlite .....#  
# > Planck2018_highTTTEEE .....#  
# > Planck2018_highTTTEEElite .....#  
# > Planck2018_lensCMBdep .....#  
# > Planck2018_lensCMBmarg .....#  
# > Planck2018_lowBB .....#  
# > Planck2018_lowEE .....#  
# > Planck2018_lowEEBB .....#  
# > Planck2018_lowTT .....#  
#-----#  
likelihood Planck2015_lowTEB  
likelihood Planck2015_TTEEE
```

Introducing : JAM



```
import numpy as np
```

```
### BAO "2014" data (used in Planck 2015 as ext. data)
def get_loglike(class_input, likes_input, class_run):
    ... lnL = 0.
    ... rs = class_run.rs_drag()
    ... # 6DF from 1106.3366
    ... z, data, error = 0.106, 0.327, 0.015
    ... da = class_run.angular_distance(z)
    ... dr = z / class_run.Hubble(z)
    ... dv = (da**2. * (1 + z)**2. * dr)**(1. / 3.)
    ... theo = rs / dv
    ... lnL += -0.5 * (theo - data)**2. / error**2.
    ... # BOSS LOWZ & CMASS DR10&11 from 1312.4877
    ... z, data, error = 0.32, 8.47, 0.17
    ... da = class_run.angular_distance(z)
    ... dr = z / class_run.Hubble(z)
    ... dv = (da**2. * (1 + z)**2. * dr)**(1. / 3.)
    ... theo = dv / rs
    ... lnL += -0.5 * (theo - data)**2. / error**2.
    ... z, data, error = 0.57, 13.77, 0.13
    ... da = class_run.angular_distance(z)
    ... dr = z / class_run.Hubble(z)
    ... dv = (da**2. * (1 + z)**2. * dr)**(1. / 3.)
    ... theo = dv / rs
    ... lnL += -0.5 * (theo - data)**2. / error**2.
    ... # SDSS DR7 MGS from 1409.3242
    ... z, data, error = 0.15, 4.47, 0.16
    ... da = class_run.angular_distance(z)
    ... dr = z / class_run.Hubble(z)
    ... dv = (da**2. * (1 + z)**2. * dr)**(1. / 3.)
    ... theo = dv / rs
    ... lnL += -0.5 * (theo - data)**2. / error**2.
    ... # Return log(like)
    ... return lnL
```

Introduction

My “needs”:

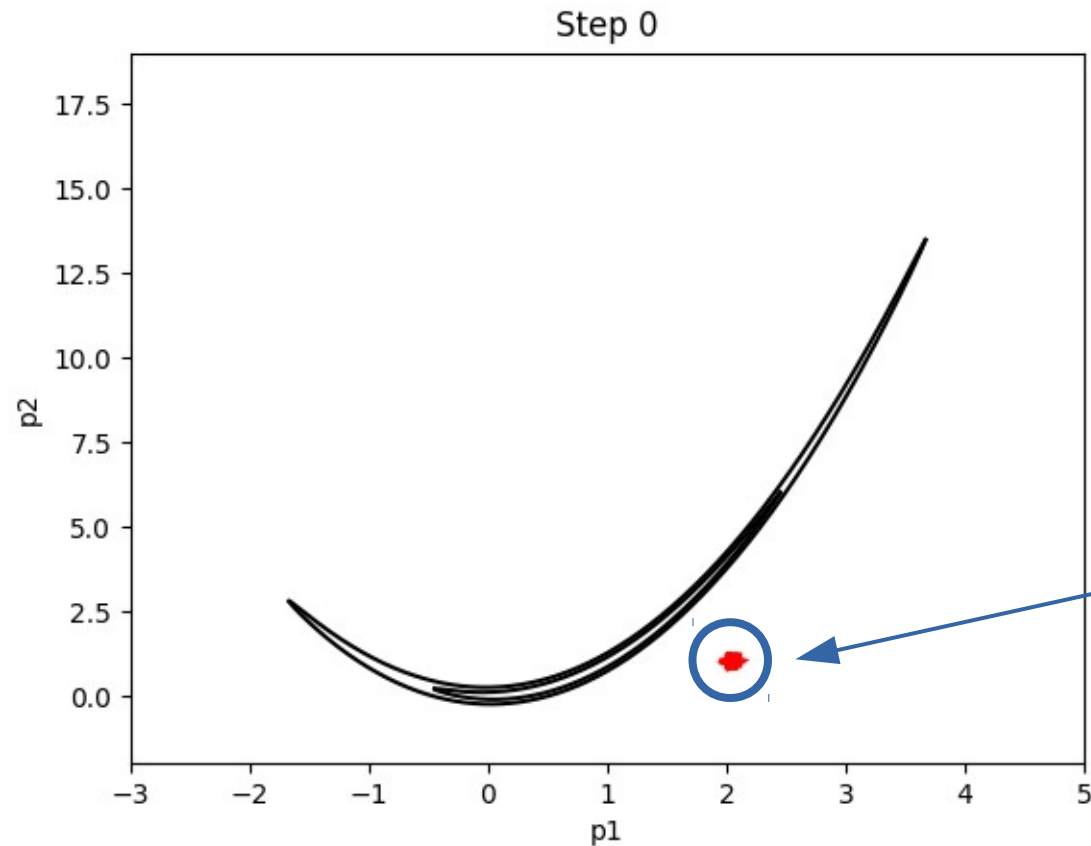
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- MCMC algorithm : Affine-Invariant Ensemble sampling

Ensemble sampling

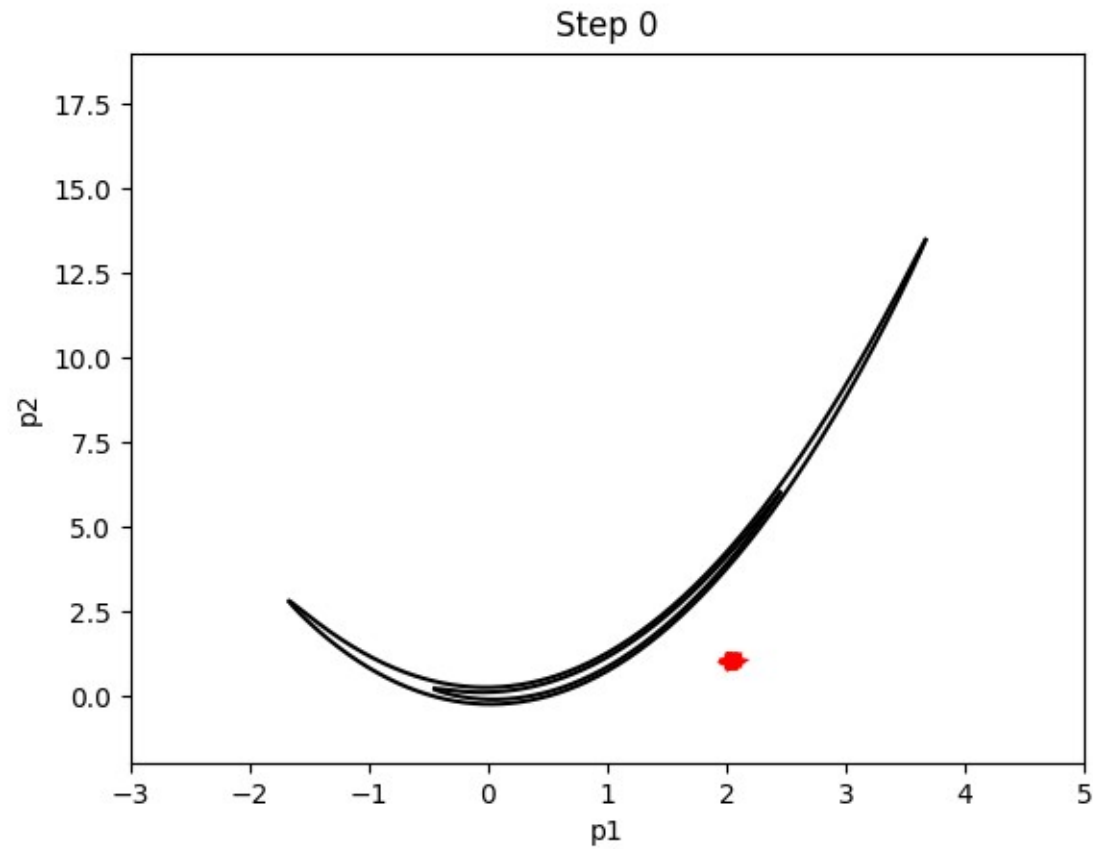
$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



Collection of
"walkers"
initialized at
random
positions

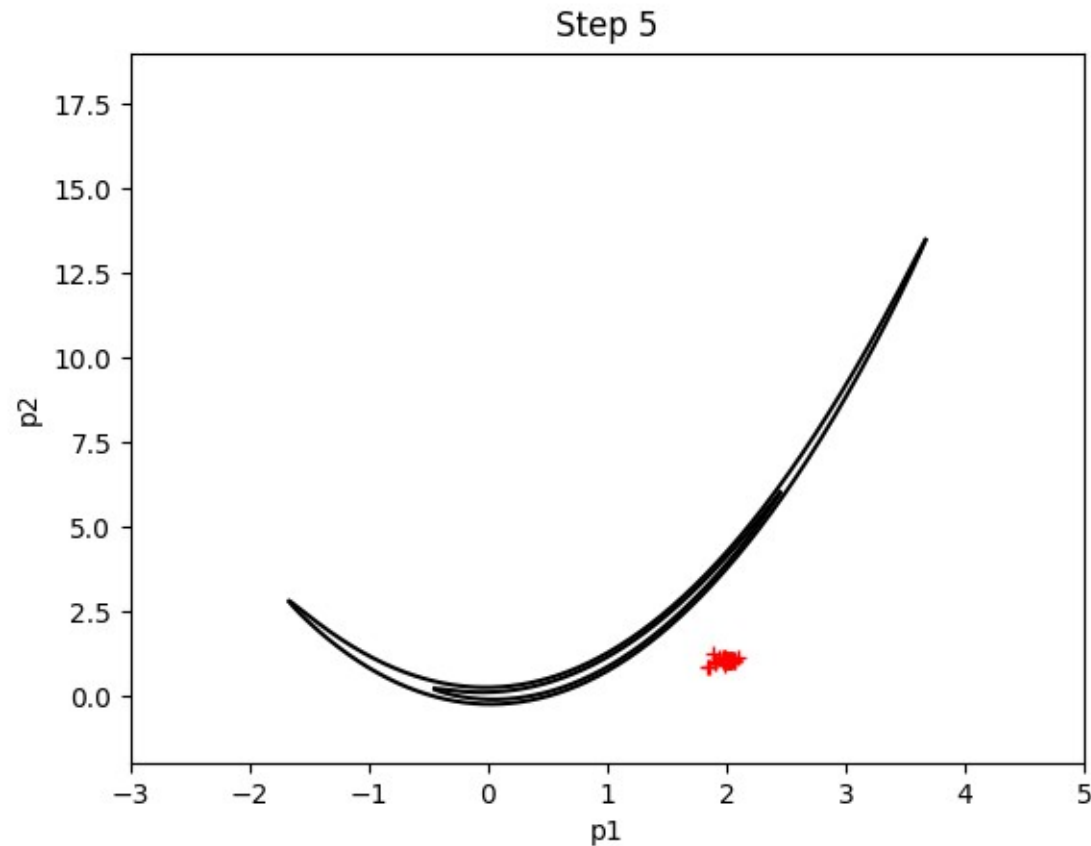
Ensemble sampling

$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



Ensemble sampling

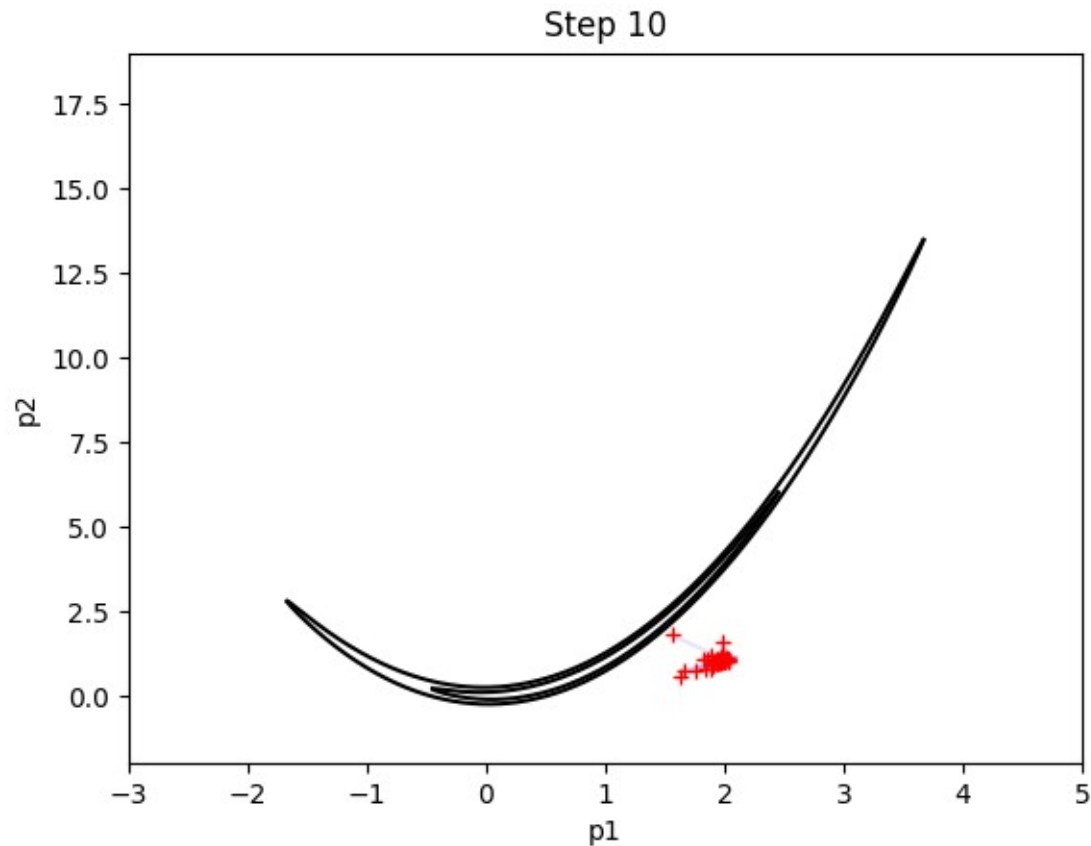
$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



“Walkers”
quickly spread
throughout
parameter
space, using
each other’s
position to
propose jumps

Ensemble sampling

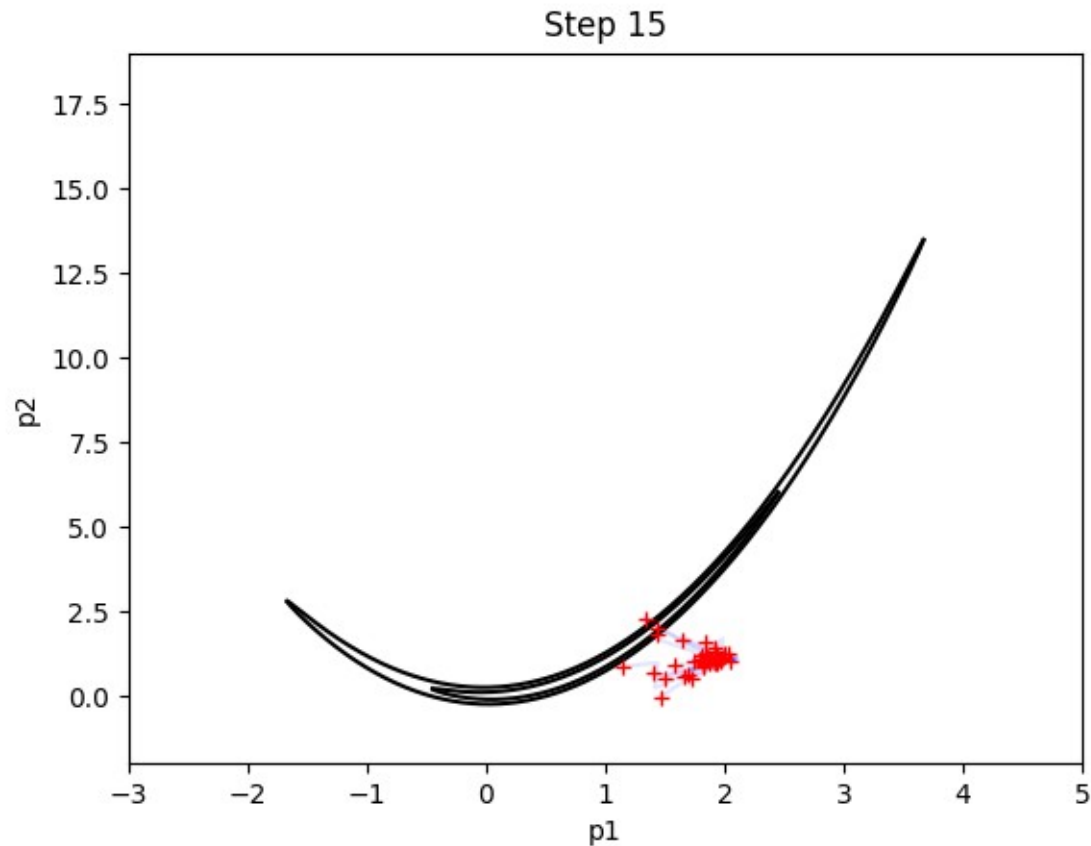
$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



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Ensemble sampling

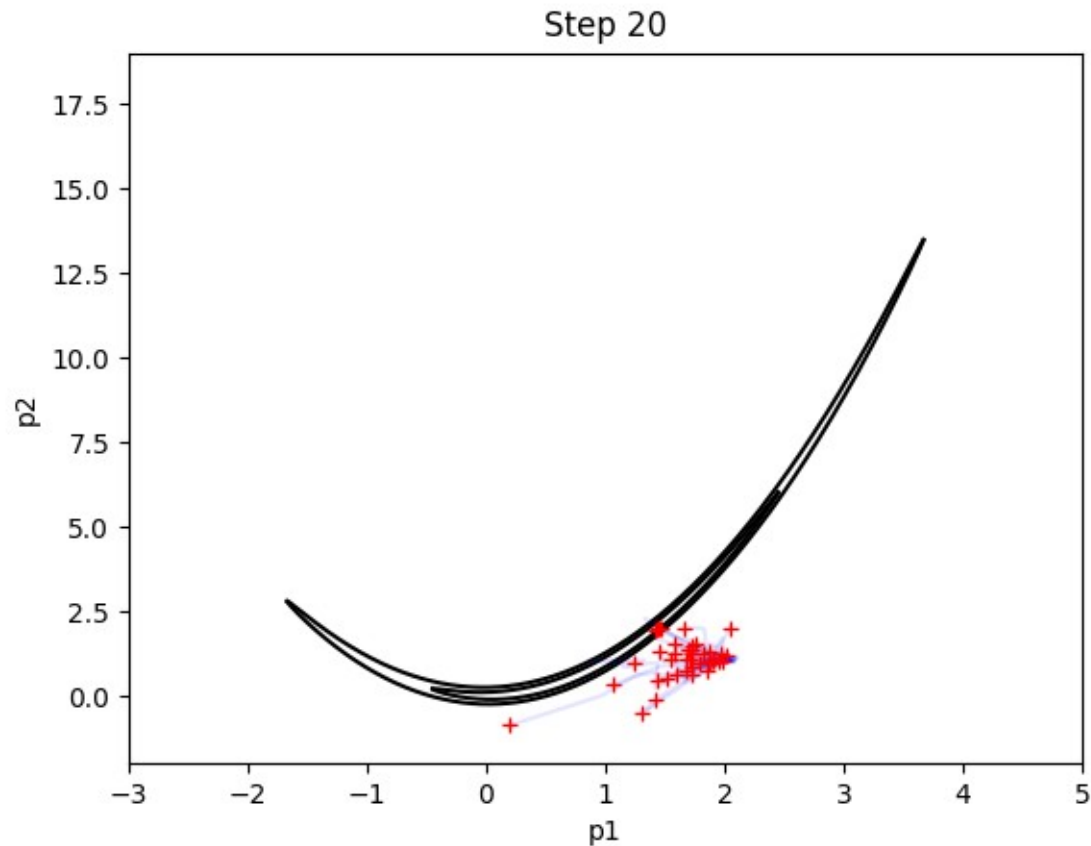
$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



“Walkers” quickly spread throughout parameter space, using each other’s position to propose jumps

Ensemble sampling

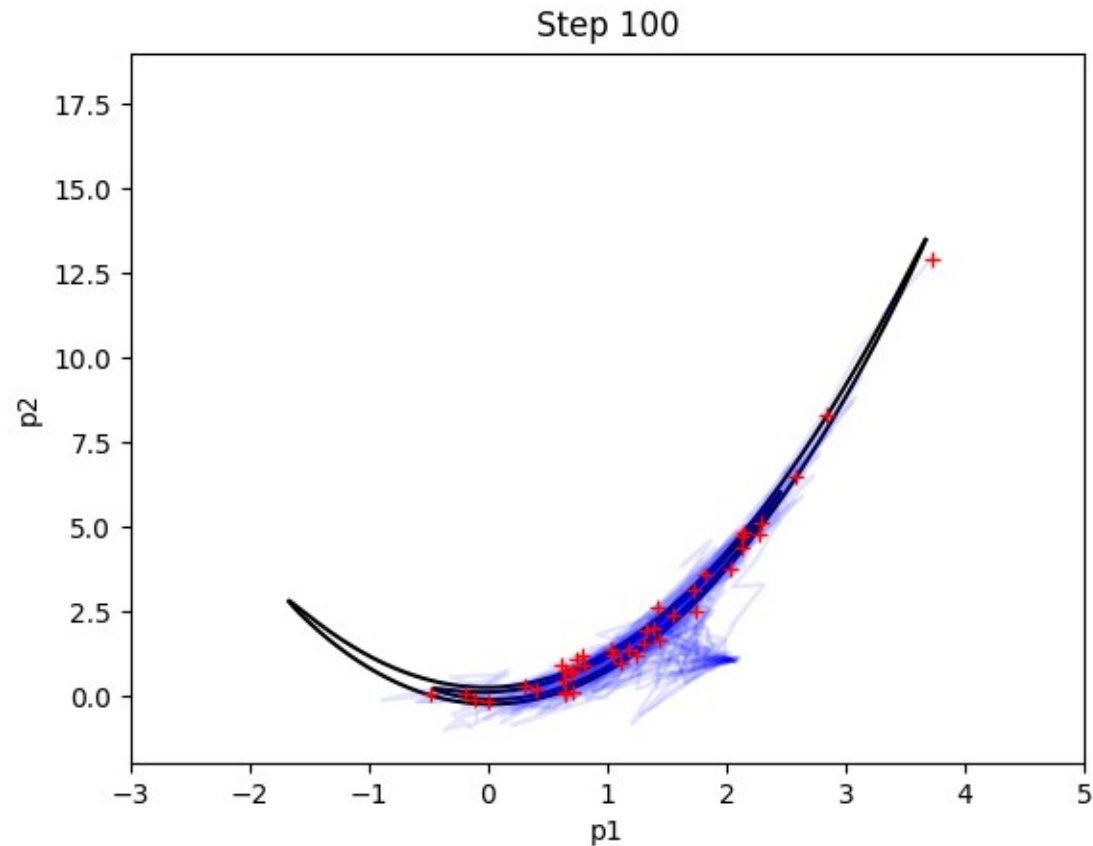
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quickly spread
throughout
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Ensemble sampling

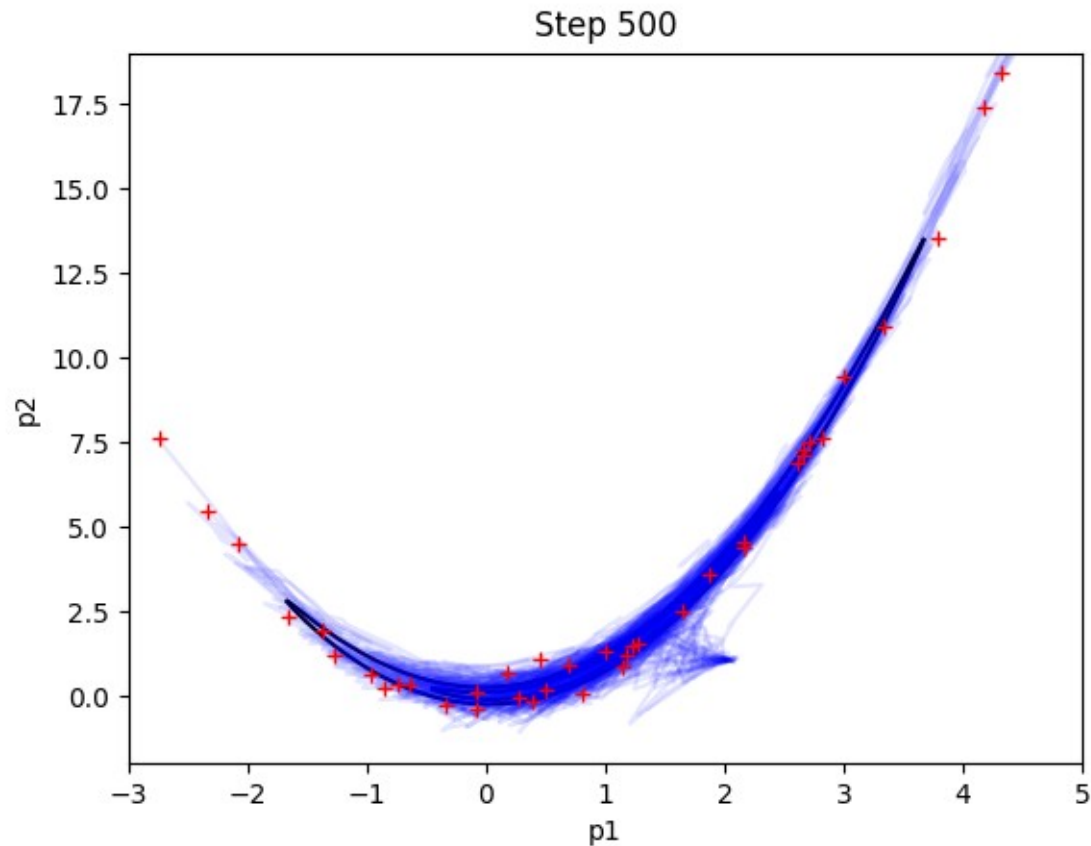
$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



...and end up sitting in the “interesting” region of parameter space

Ensemble sampling

$$\pi(x) \propto \exp\left(\frac{-(x_1 - x_2)^2}{2\epsilon} - \frac{(x_1 + x_2)^2}{2}\right)$$



A single
snapshot of
walkers
positions
=
A representative
sample of the
posterior
distribution

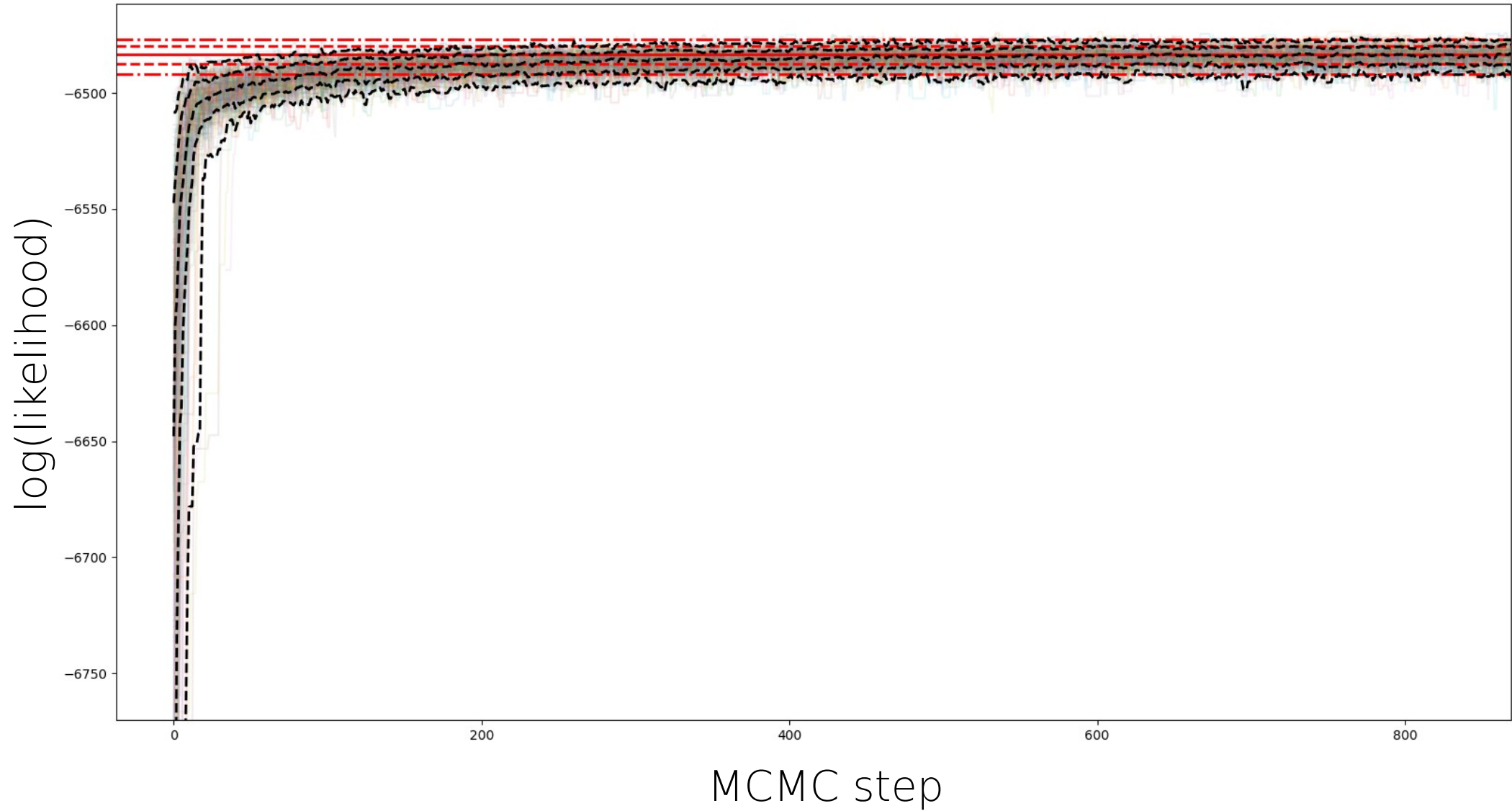
Introducing : JAM

```
#####  
### MCMC ###  
#####  
  
#-----#  
# Setting for parallel computing #  
#-----#-----#  
# Current choices :-----#  
# > "none": no parallelization-----#  
# > "multiprocessing N": OpenMP parallelization with N threads-----#  
# > "MPI": MPI parallelization (requires "schwimmbad" python module) #  
#-----#  
parallel none  
  
#-----#  
# Number of walkers (has to be at least 2 times the number of free parameters) #  
#-----#-----#  
# Current choices :-----#  
# > "custom X" => fixed to X-----#  
# > "prop_to X" => X times the number of free parameters-----#  
#-----#-----#  
#n_walkers custom 1000  
n_walkers prop_to 4  
  
#-----#  
# Number of MCMC steps #  
#-----#-----#  
n_steps 10000  
  
#-----#  
# Thinning factor (i.e. keep only every X step) #  
#-----#-----#  
thin_by 1  
  
#-----#  
# Temperature of the MCMC #  
#-----#-----#  
temperature 1.  
  
#-----#  
# Parameter for the "stretch move" of the Ensemble sampler (default is 2) #  
#-----#-----#  
stretch 2.
```

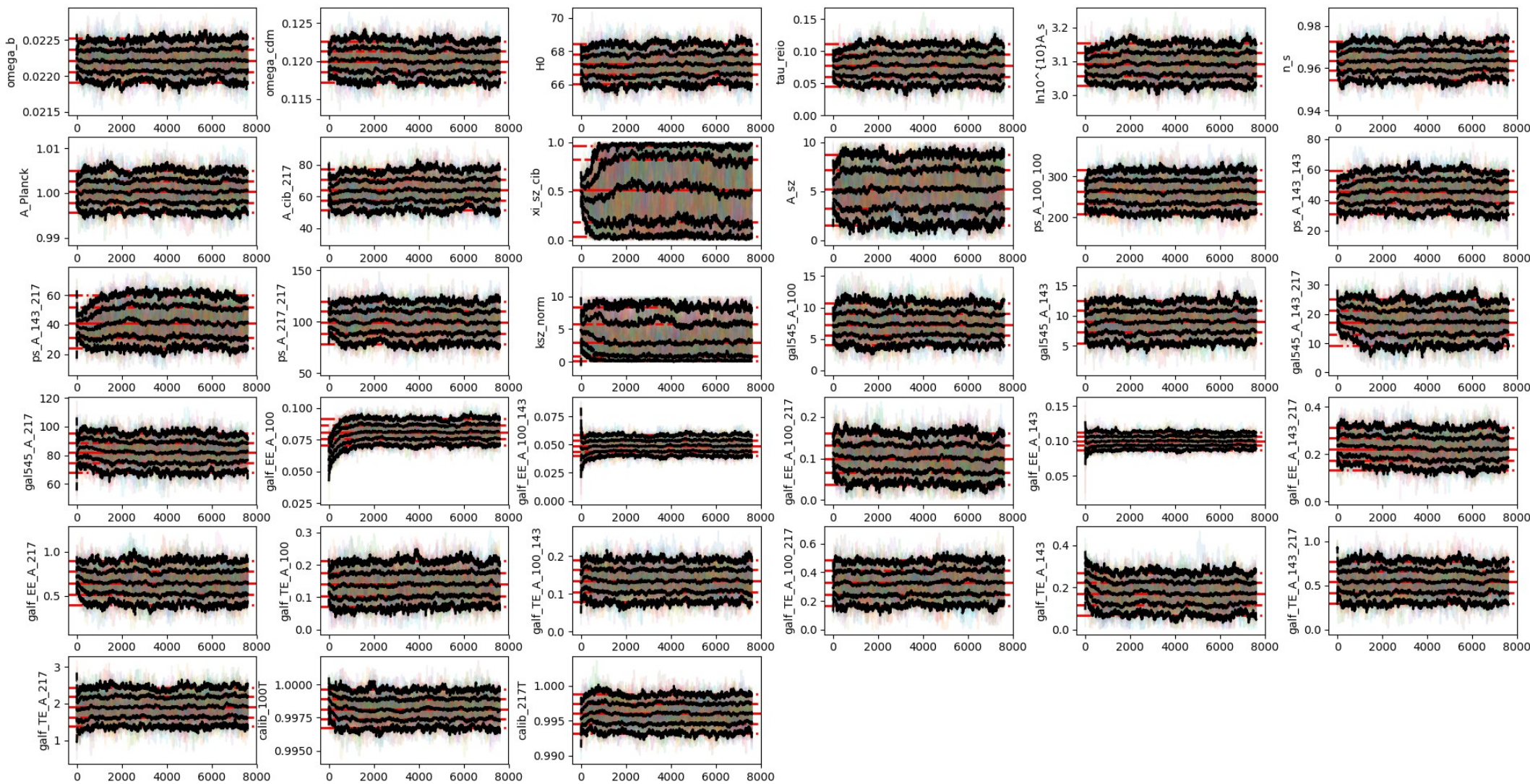
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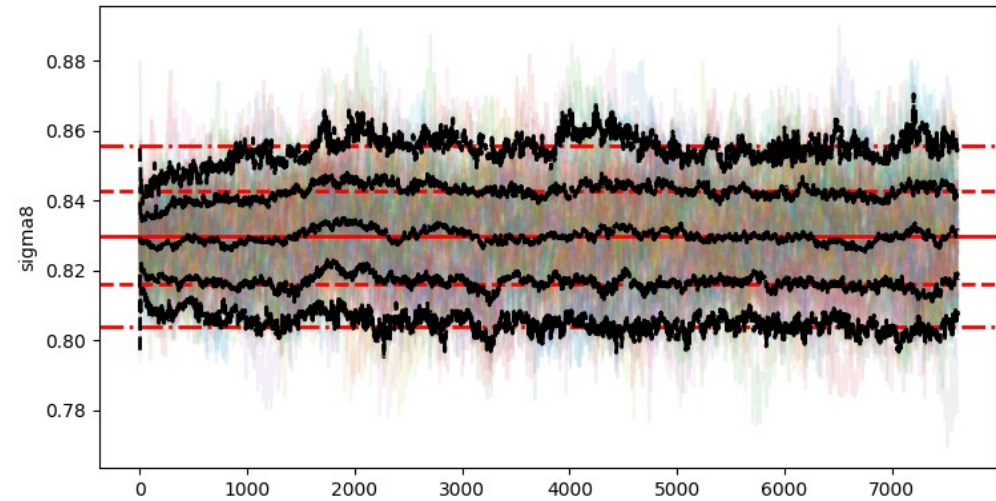
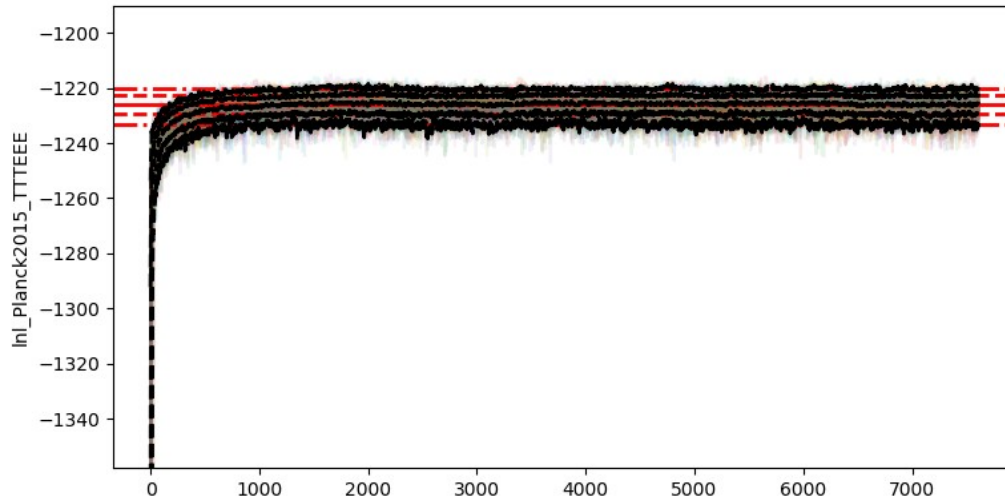
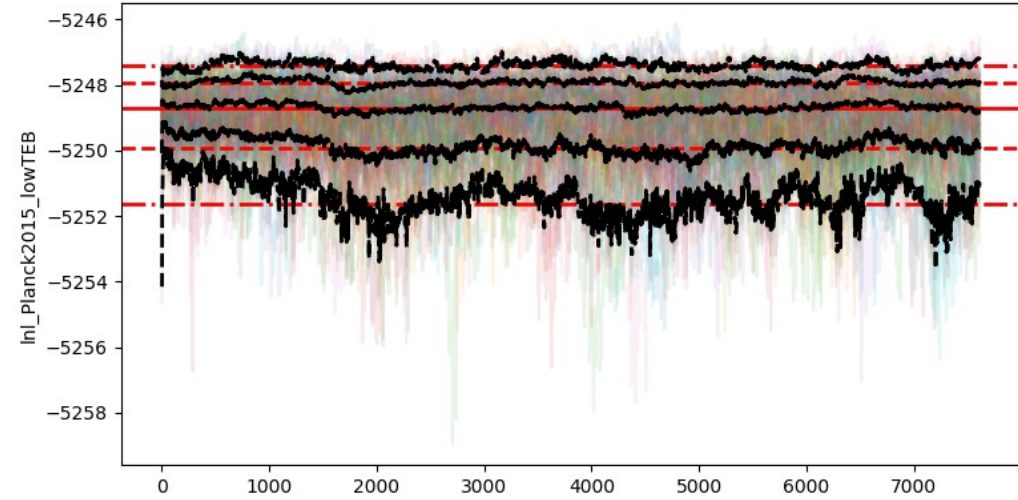
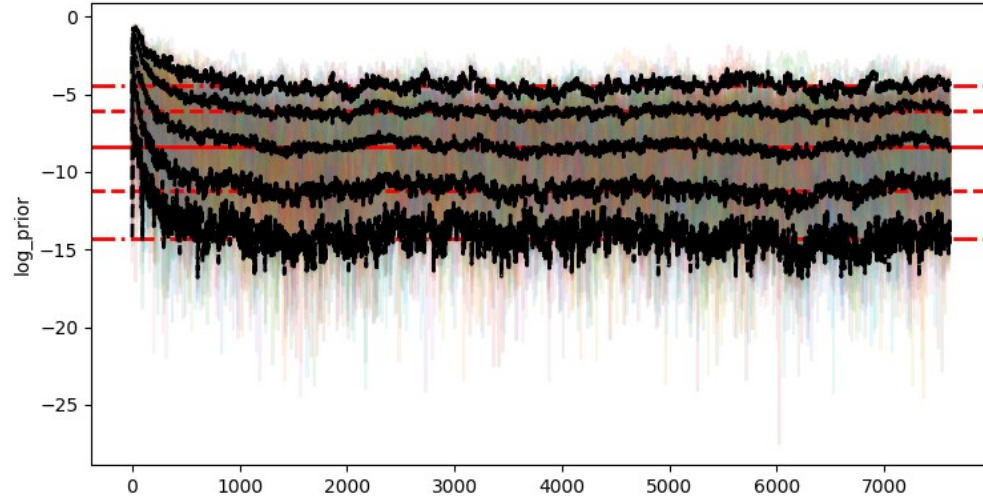
Visualization tools



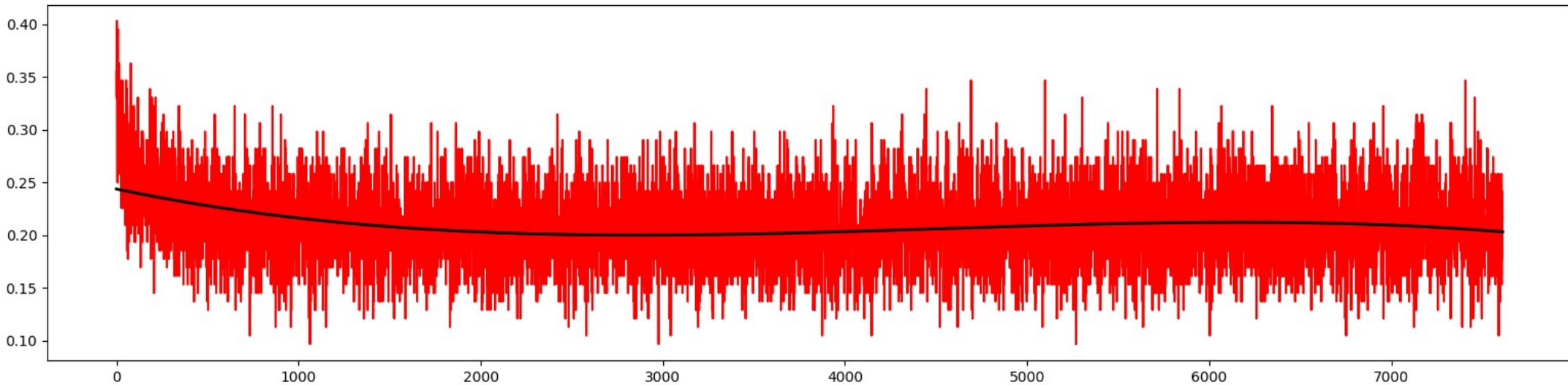
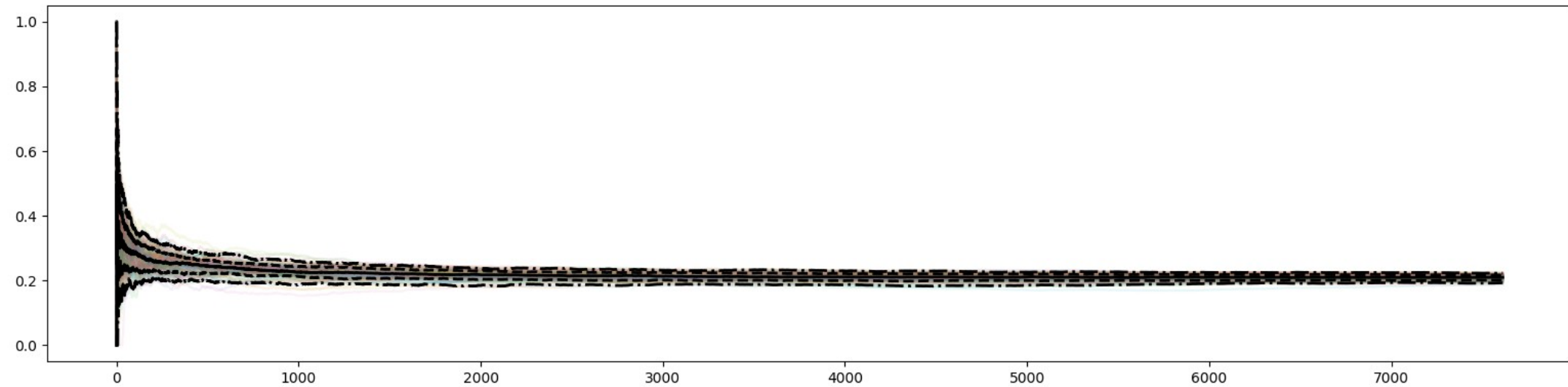
Visualization tools



Visualization tools



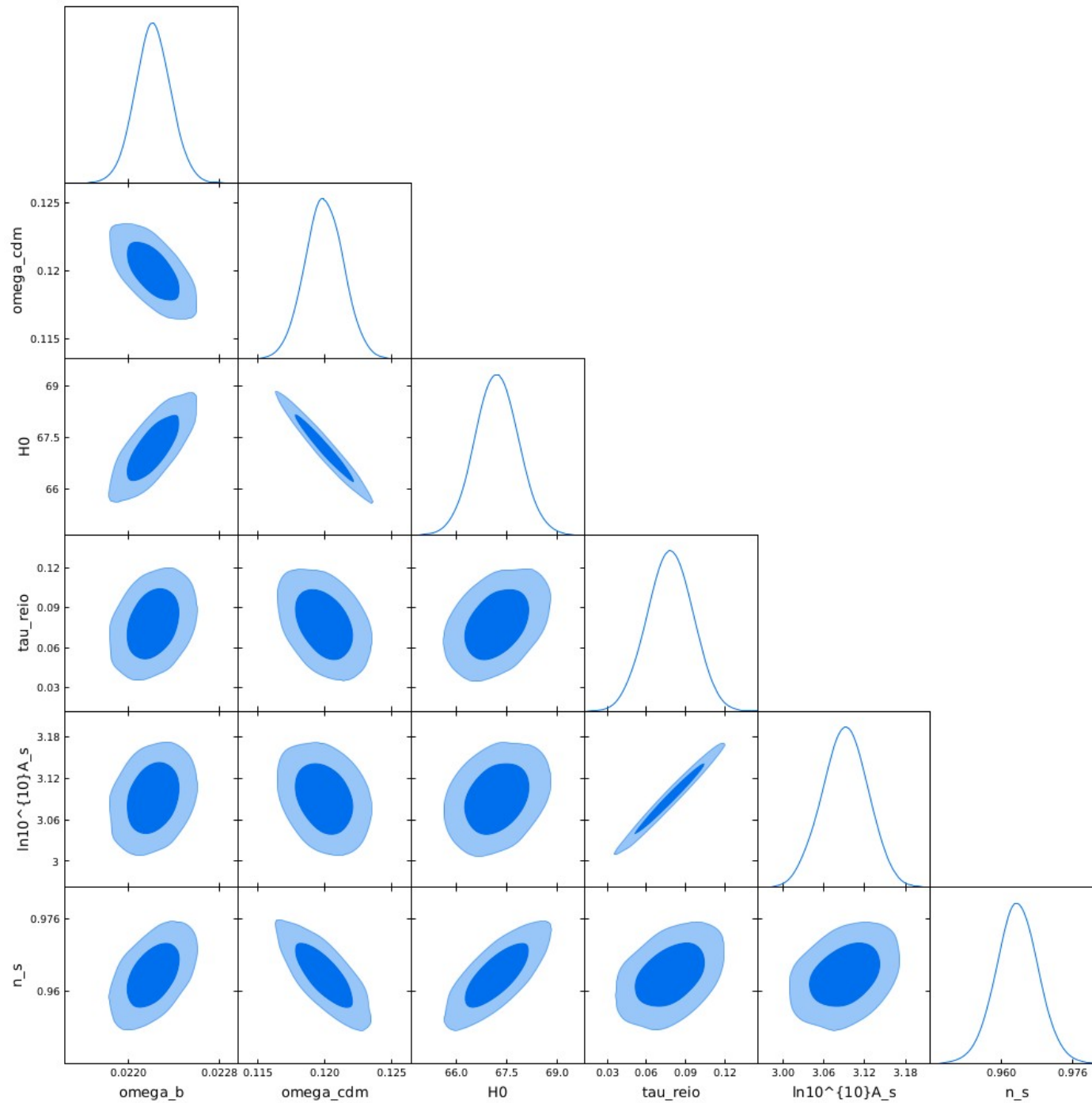
Visualization tools



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Contour plots



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- Convenient custom parser : “constraint” and “deriv” features

JAM parsing features

```
#####
### Parameters special settings ###
#####

#-----#
# Put constraints on parameters #
#-----#
# Syntax : .....#
# > constraint XXX = YYY .....#
# > where XXX is the parameter forced to be equal to YYY .....#
# Notes : .....#
# > YYY can be any fonction of any parameter .....#
# > in XXX and YYY, use syntax class[par_name] if class parameter #
# > in XXX and YYY, use syntax likes[par_name] otherwise .....#
# Examples : .....#
# > class[omega_b] = class[omega_cdm] .....#
#-----#
#constraint class[par_1] = class[par_2]+class[par_3]

#-----#
# Request some derived parameters in output #
#-----#
# Syntax : .....#
# > deriv name quantity_requested .....#
# Notes : .....#
# > "name" == name of derived parameter in chain (should contain no space) #
# > "quantity_requested" can be any command one wants .....#
# > class wrapper accessible via "class_run" instance .....#
# > class background quantities accessible via "bg" dictionary .....#
# > class parameters accessible via "class_input" dictionary .....#
# > nuisance parameters accessible via "likes_input" dictionary .....#
# Examples : .....#
# > for H0 : ..... deriv H0 ..... bg['H [1/Mpc]'][-1]*299792.458 .....#
# > for sigma_8 : ..... deriv sigma8 class_run.sigma8() .....#
# > for sum_nu : ..... deriv sum_nu class_input['m_ncdm_val_0']+... .....#
#-----#
# deriv H0 ..... bg['H [1/Mpc]'][-1]*299792.458
```

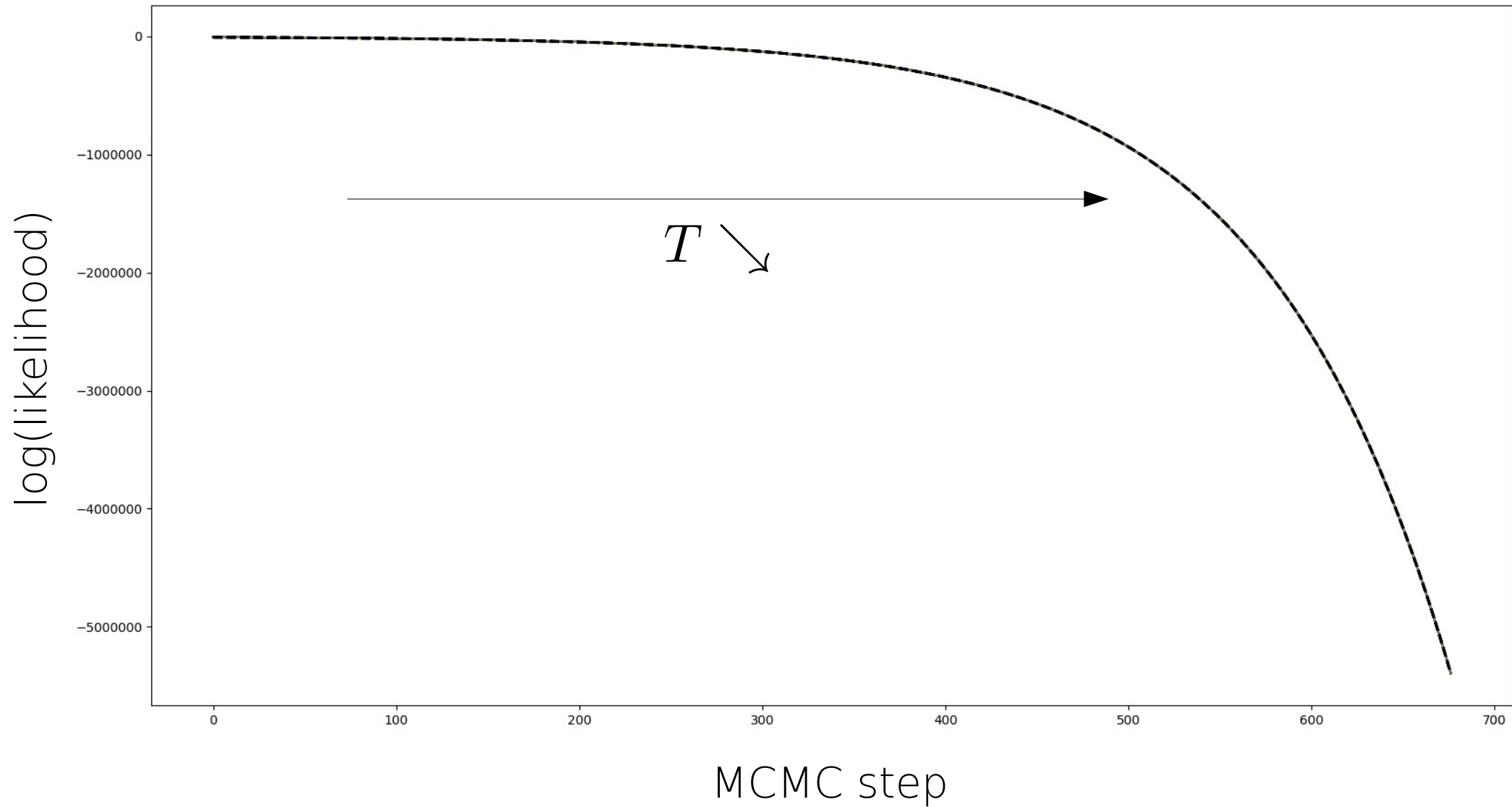
+ can put priors on any derived parameter

Introducing : JAM

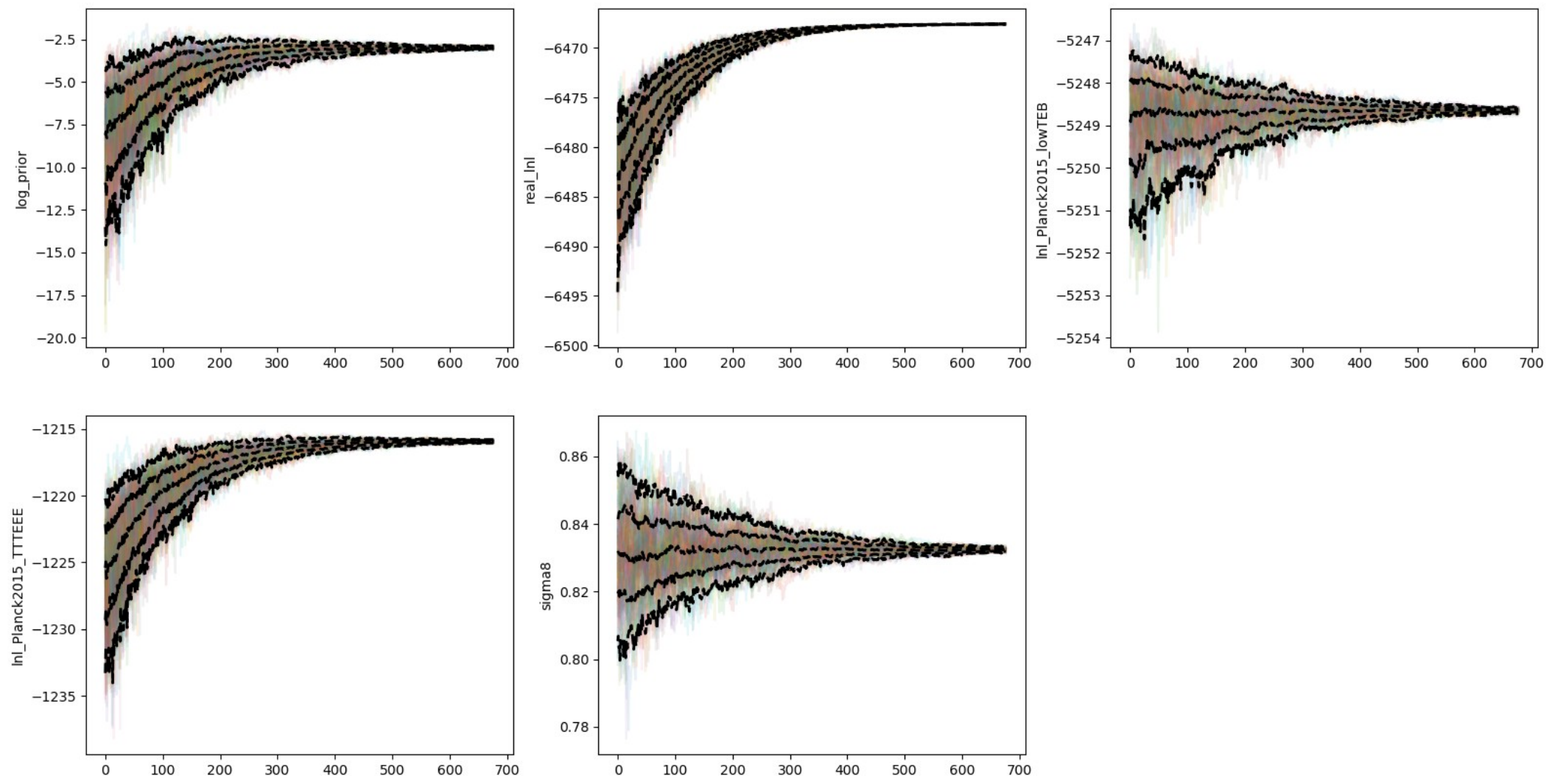
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- Convenient custom parser : “constraint” and “deriv” features
- Robust minimizer combining simulated annealing & ensemble sampling (SAVES ?)

Minimizing with JAM

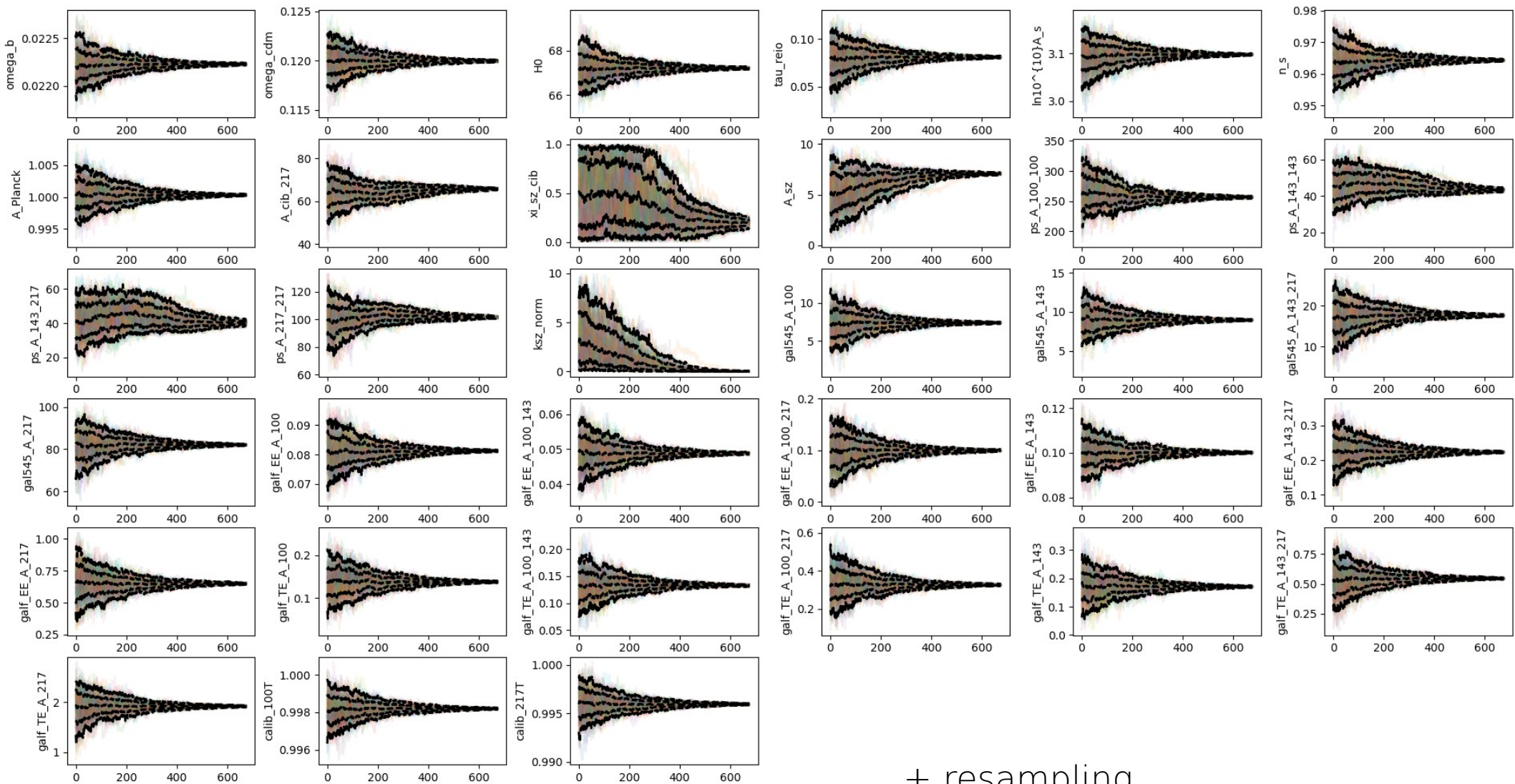
$$\mathcal{L} \longrightarrow \mathcal{L}^{1/T}$$



Minimizing with JAM



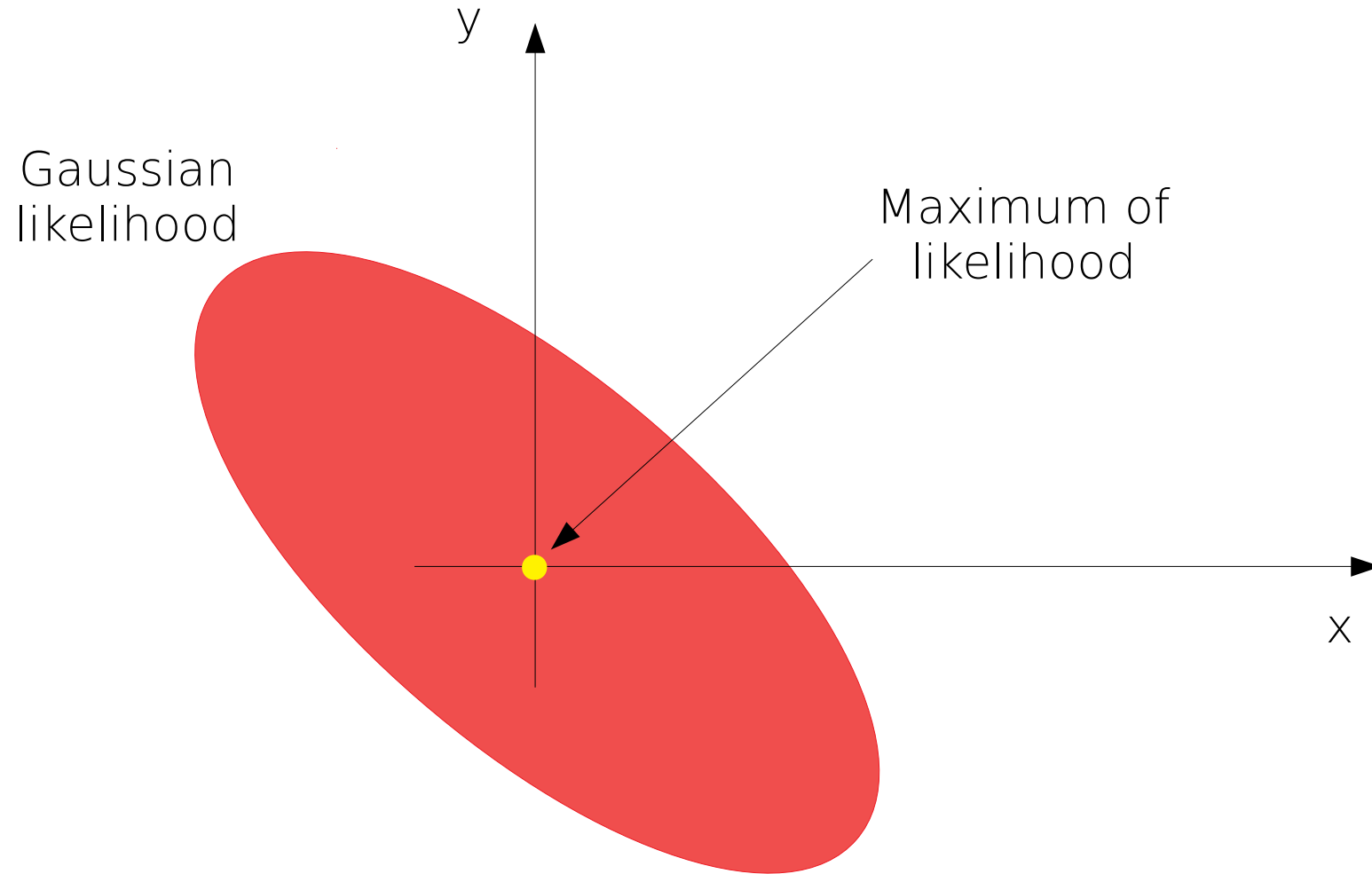
Minimizing with JAM



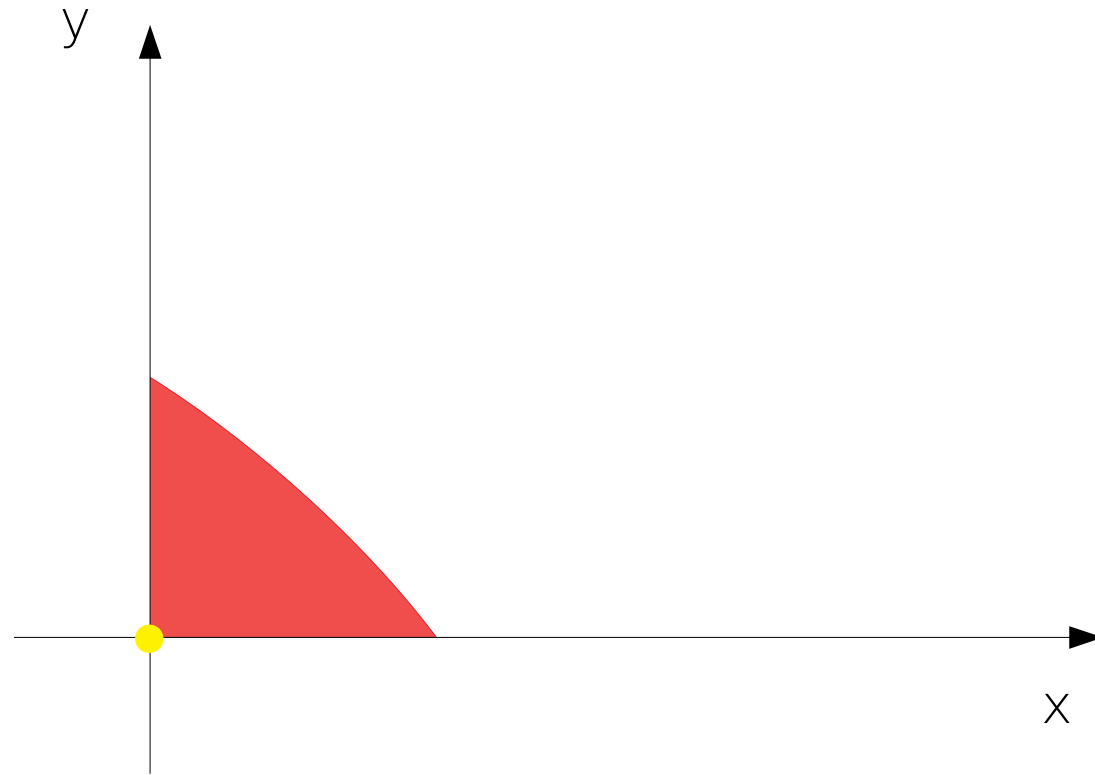
+ resampling
+ evidence computing

Identifying prior effects with JAM

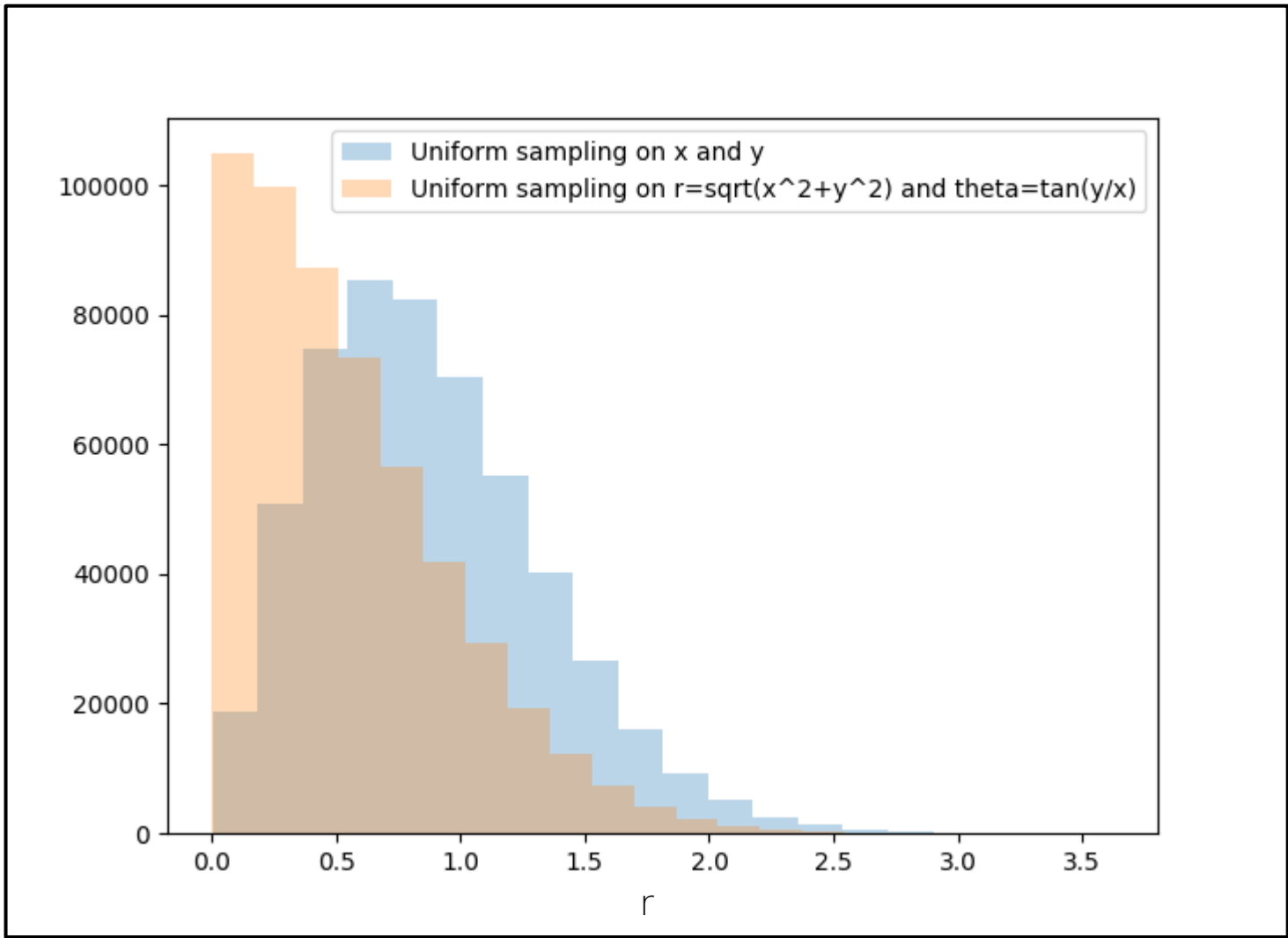
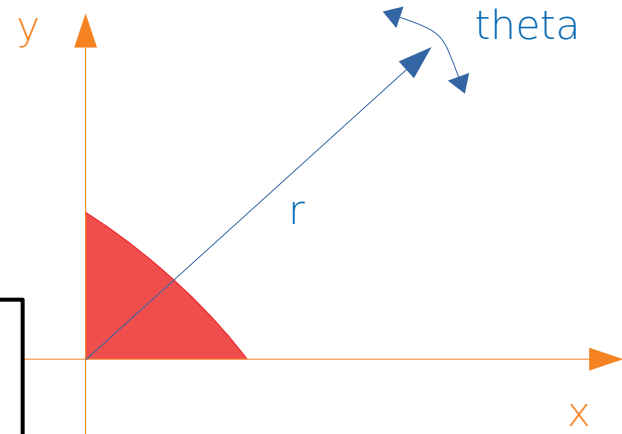
Effects of priors



Effects of priors



Effects of priors



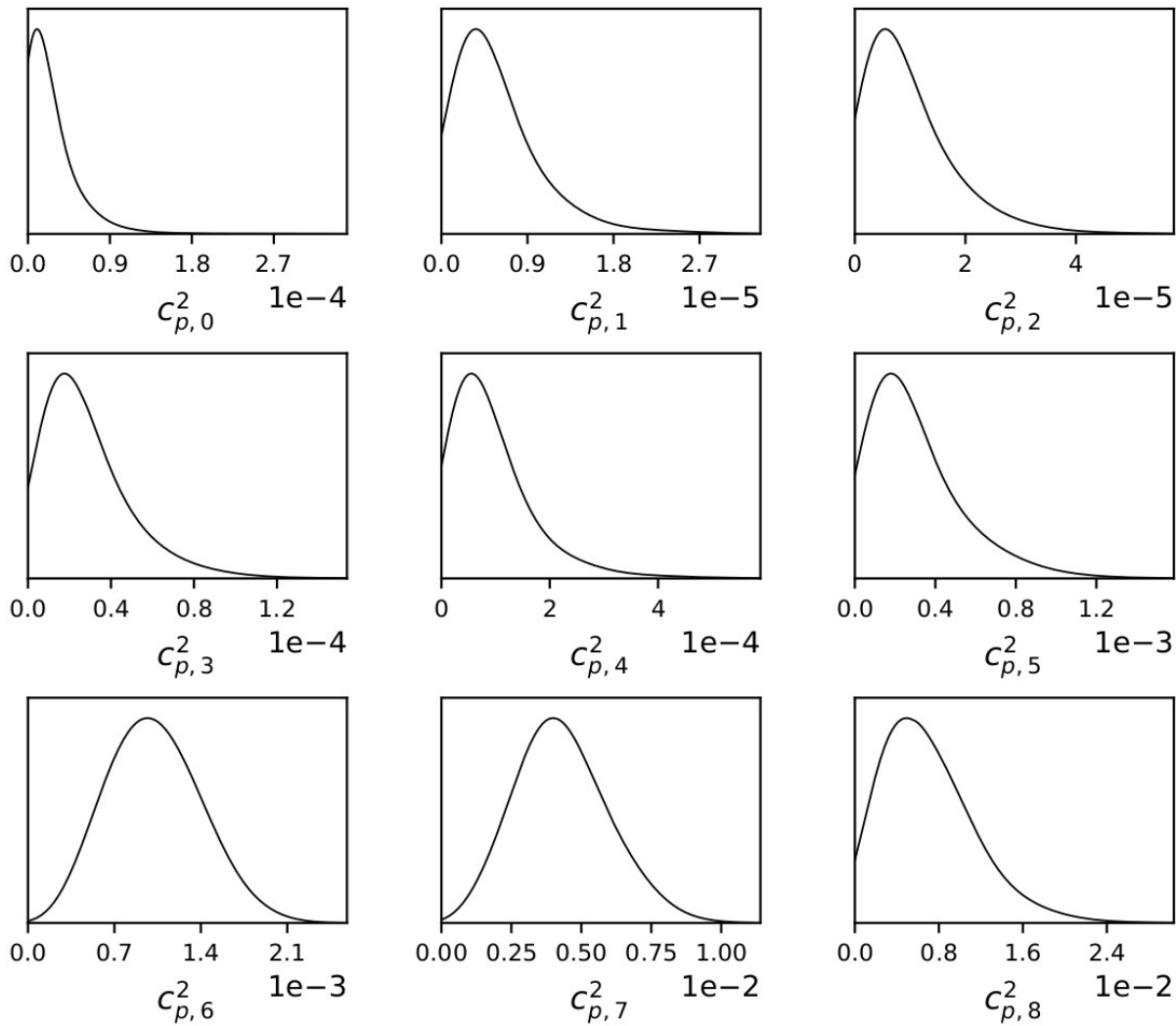
Effects of priors

Ilić et al, in prep

$$c_p^2 = c_s^2 + \frac{8}{15}c_v^2$$

$$(c_s^2, c_v^2) > 0$$

— Uniform priors on c_s^2 and c_v^2

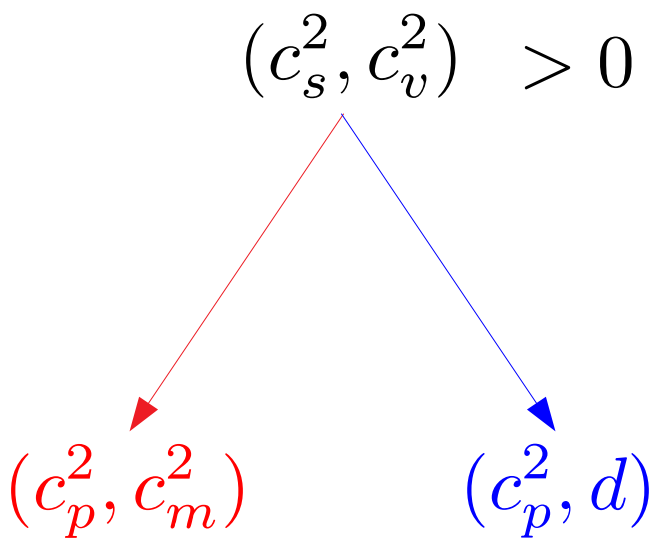
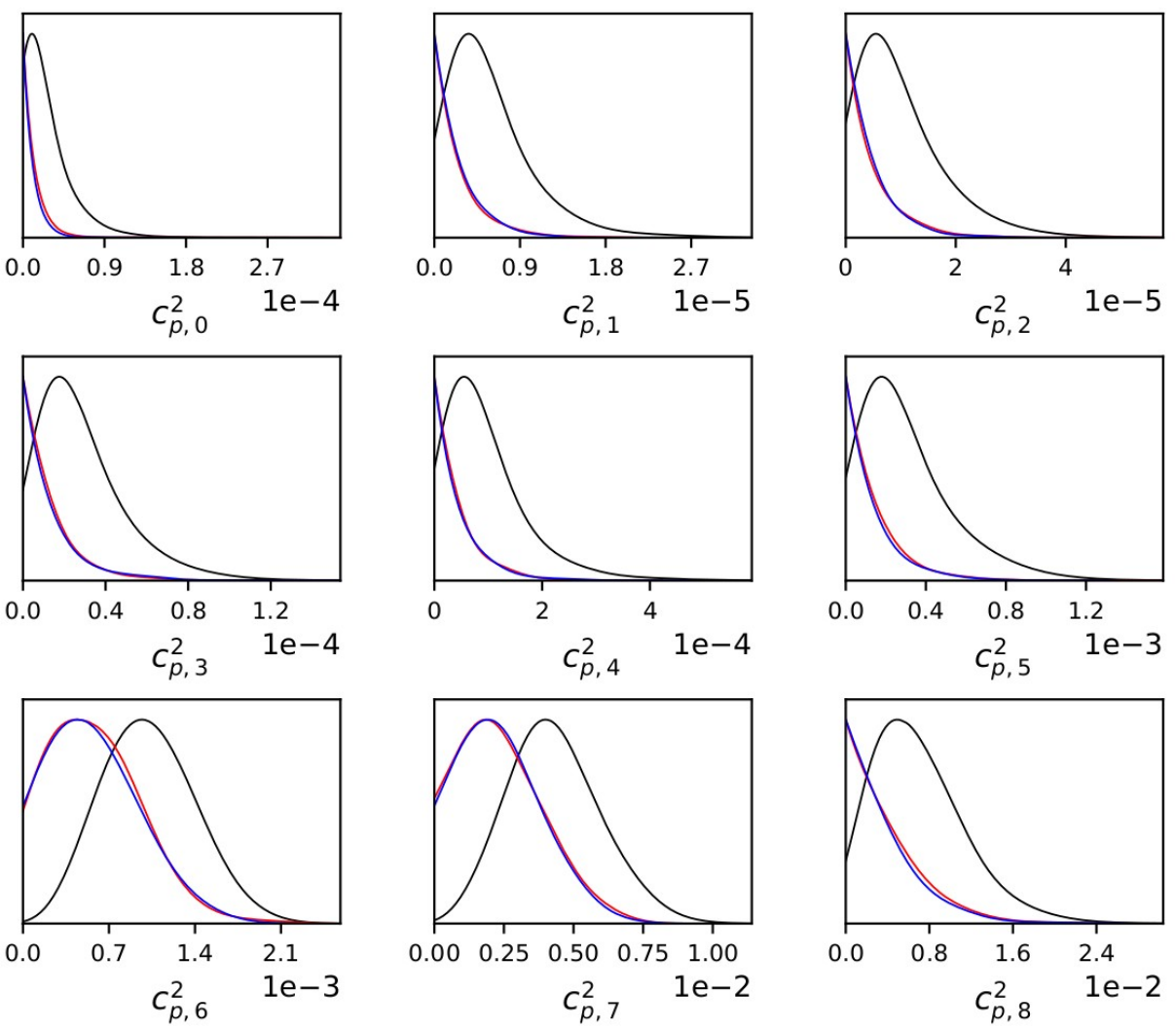


Effects of priors

Ilić et al, in prep

$$c_p^2 = c_s^2 + \frac{8}{15} c_v^2$$

- Uniform priors on c_s^2 and c_v^2
- Uniform priors on c_p^2 and c_m^2
- Uniform priors on c_p^2 and d



$$c_m^2 = \arctan\left(\frac{8}{15} \frac{c_v^2}{c_s^2}\right)$$

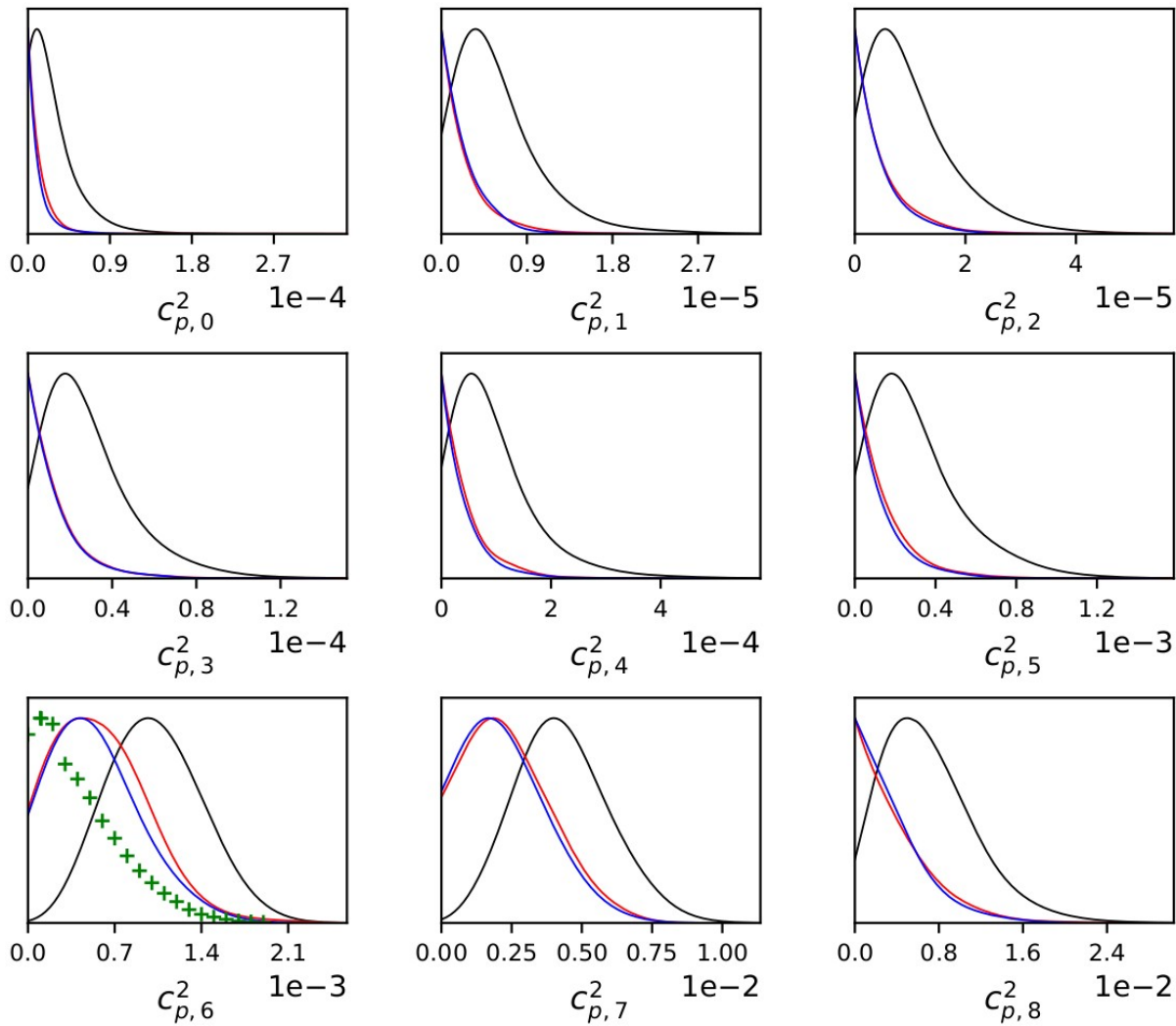
$$d = \frac{c_s^2}{c_p^2}$$

Effects of priors

Ilić et al, in prep

$$c_p^2 = c_s^2 + \frac{8}{15} c_v^2$$

- Uniform priors on c_s^2 and c_v^2
- Uniform priors on c_p^2 and c_m^2
- Uniform priors on c_p^2 and d



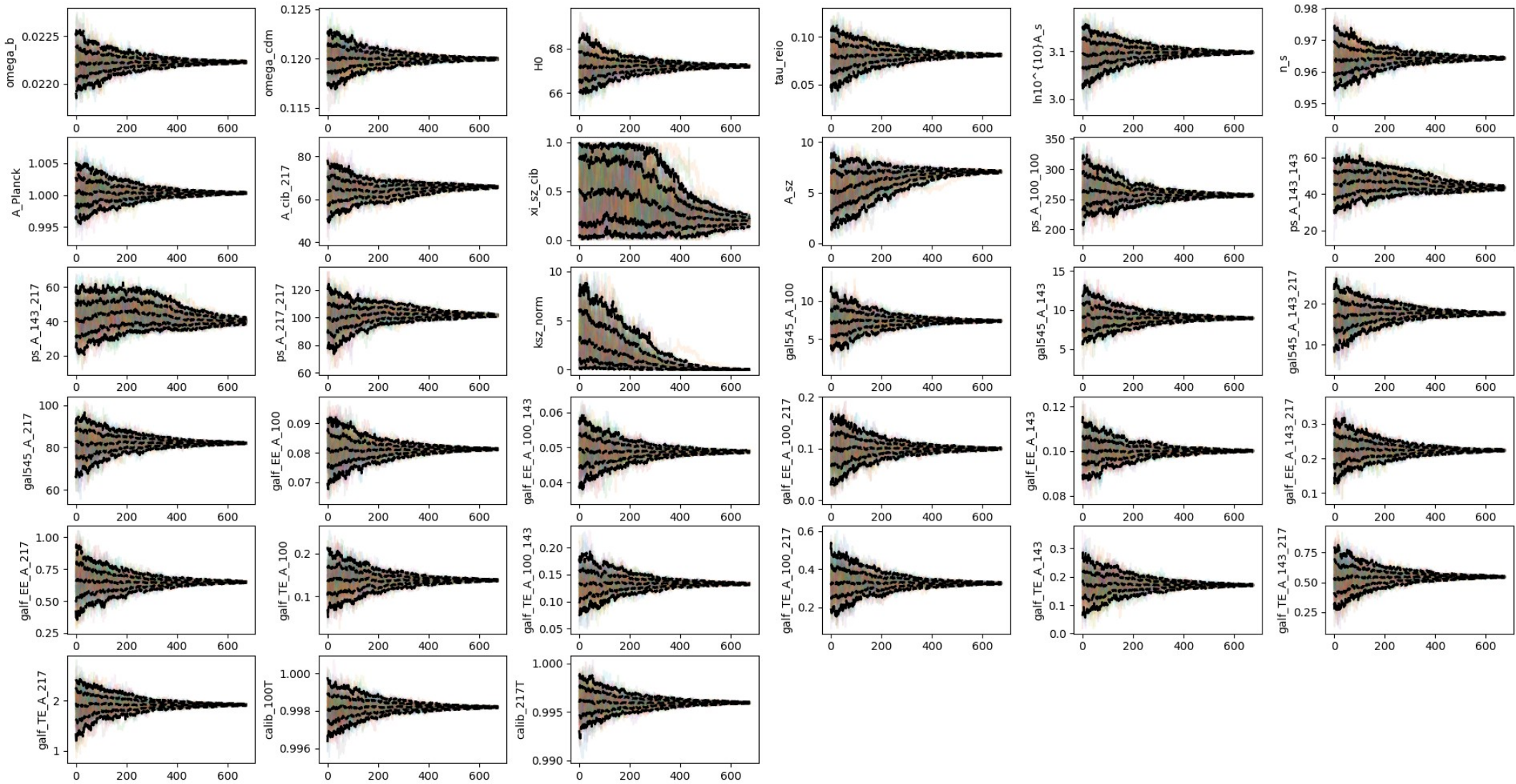
Frequentist approach :
Computation of the
“profile likelihood”

=

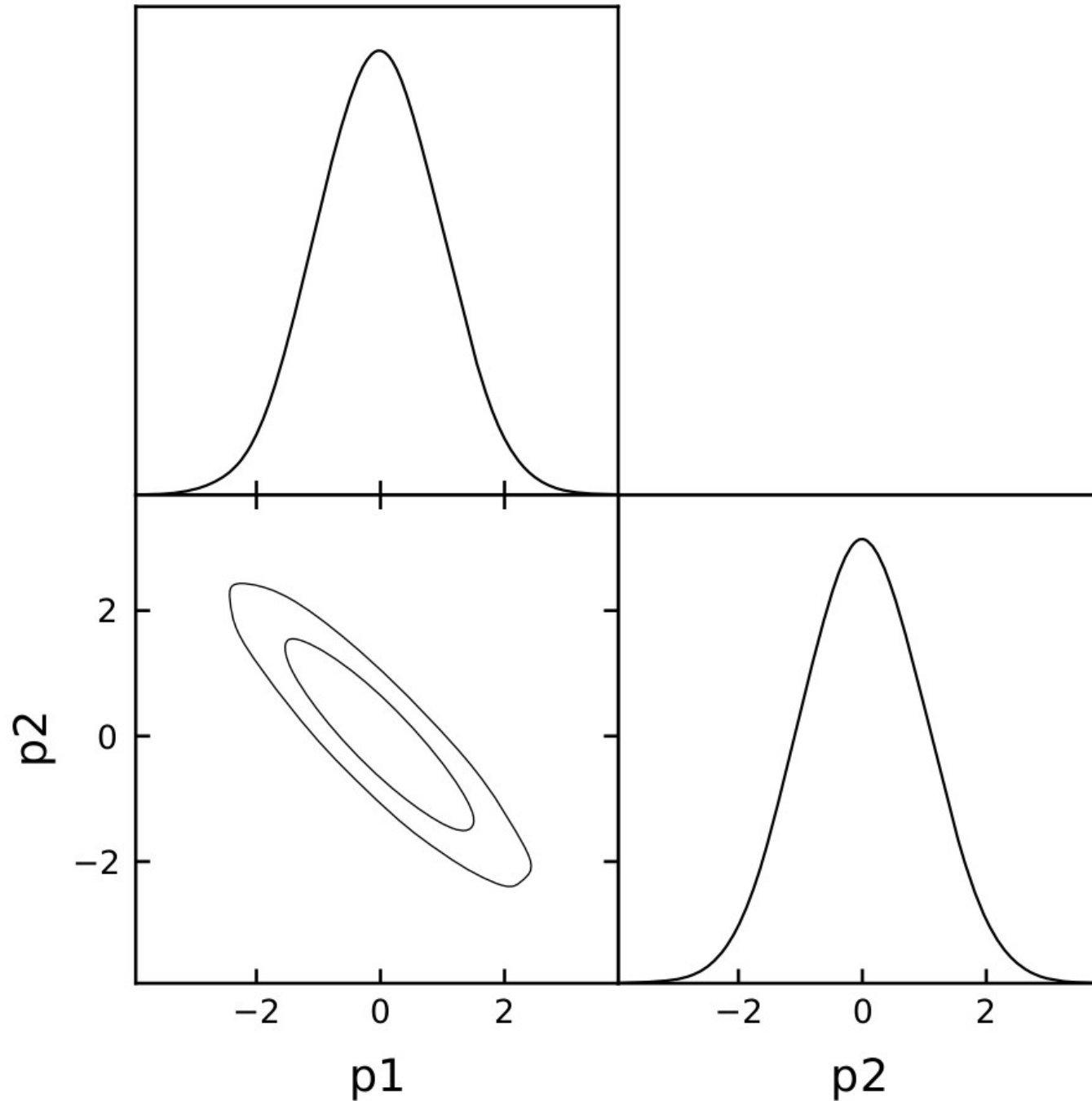
1D grid on given parameter,
minimize likelihood wrt
all other parameters

Identifying prior effects with JAM

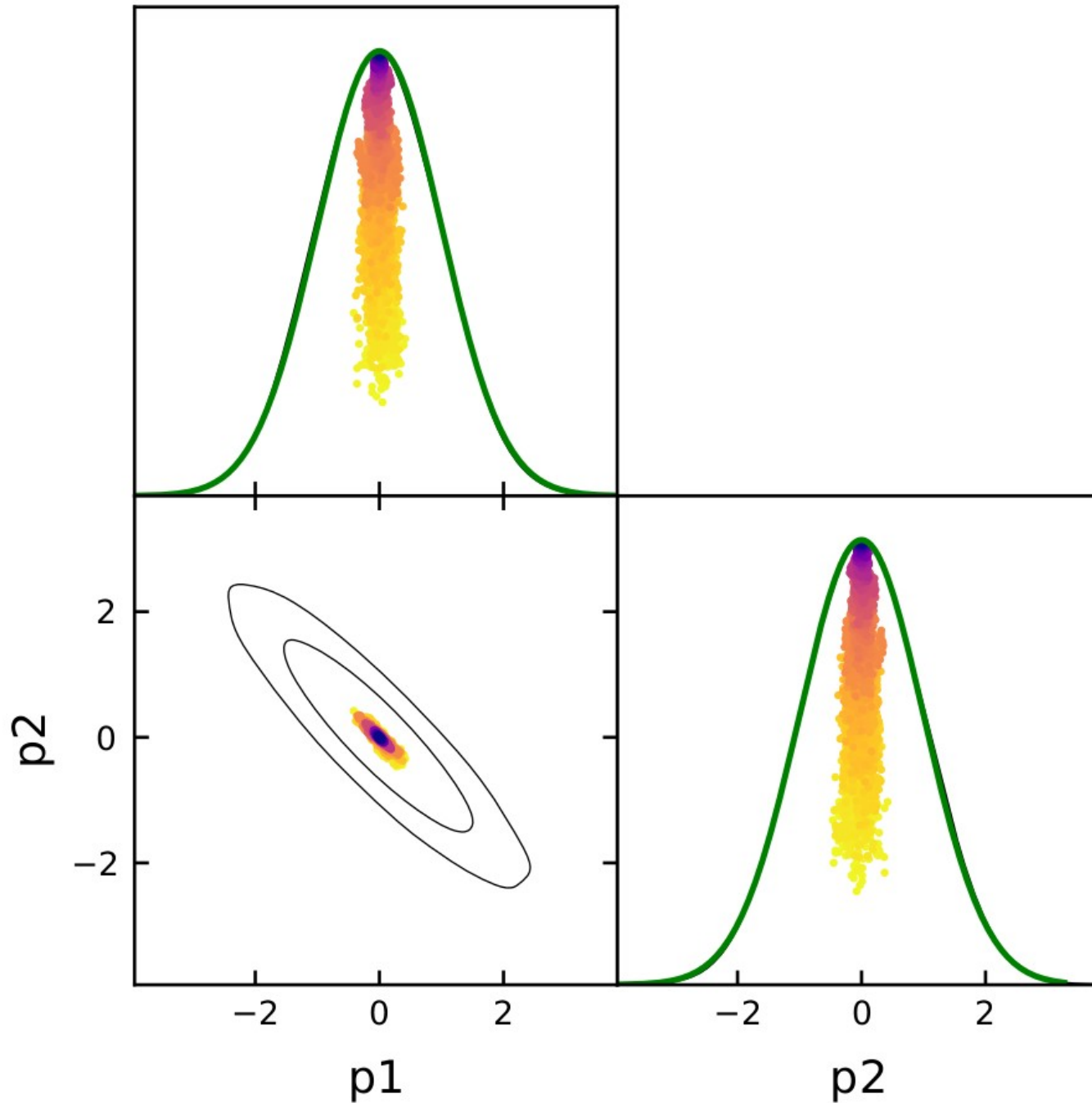
Identifying prior effects with JAM



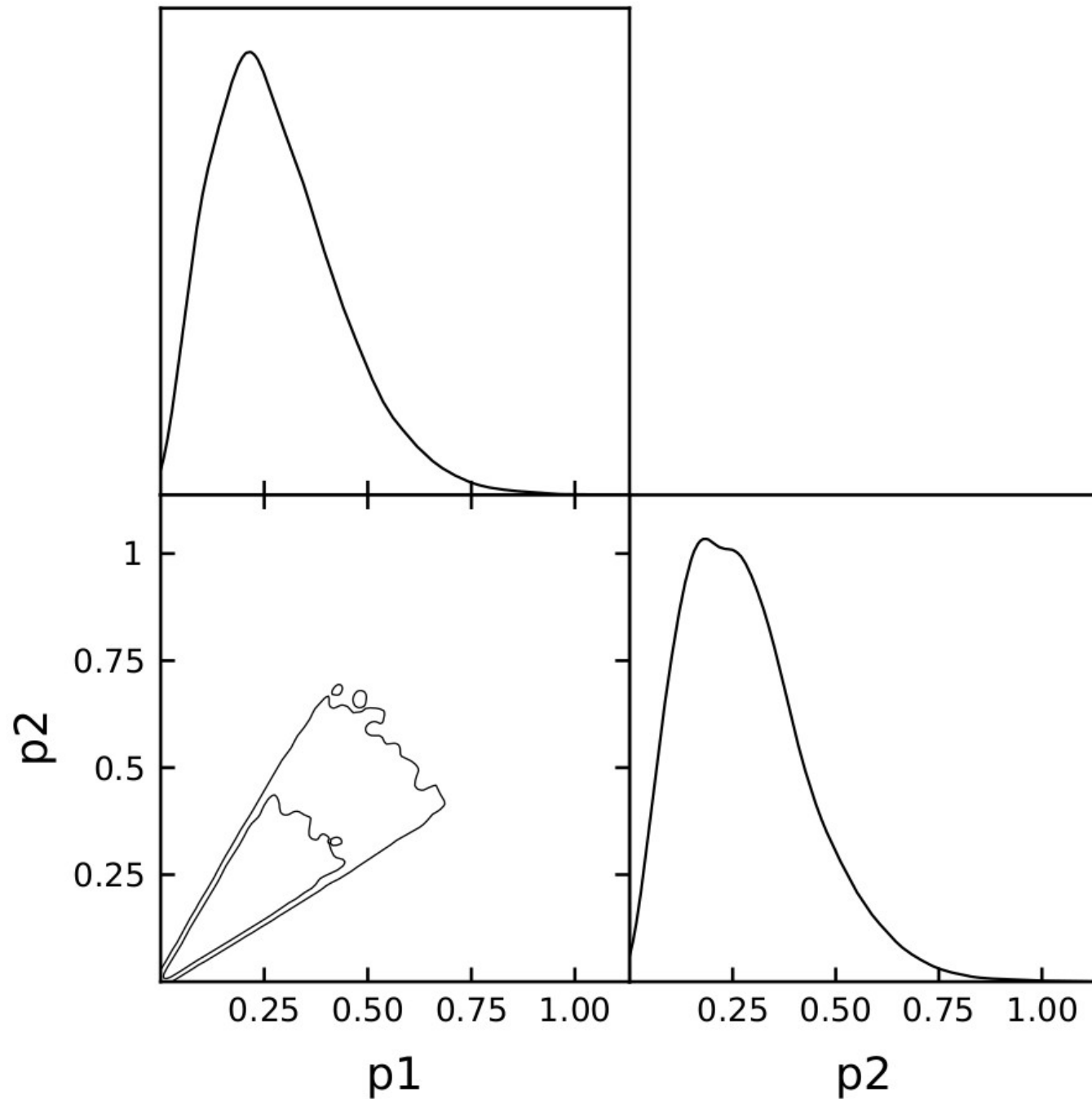
Identifying prior effects with JAM



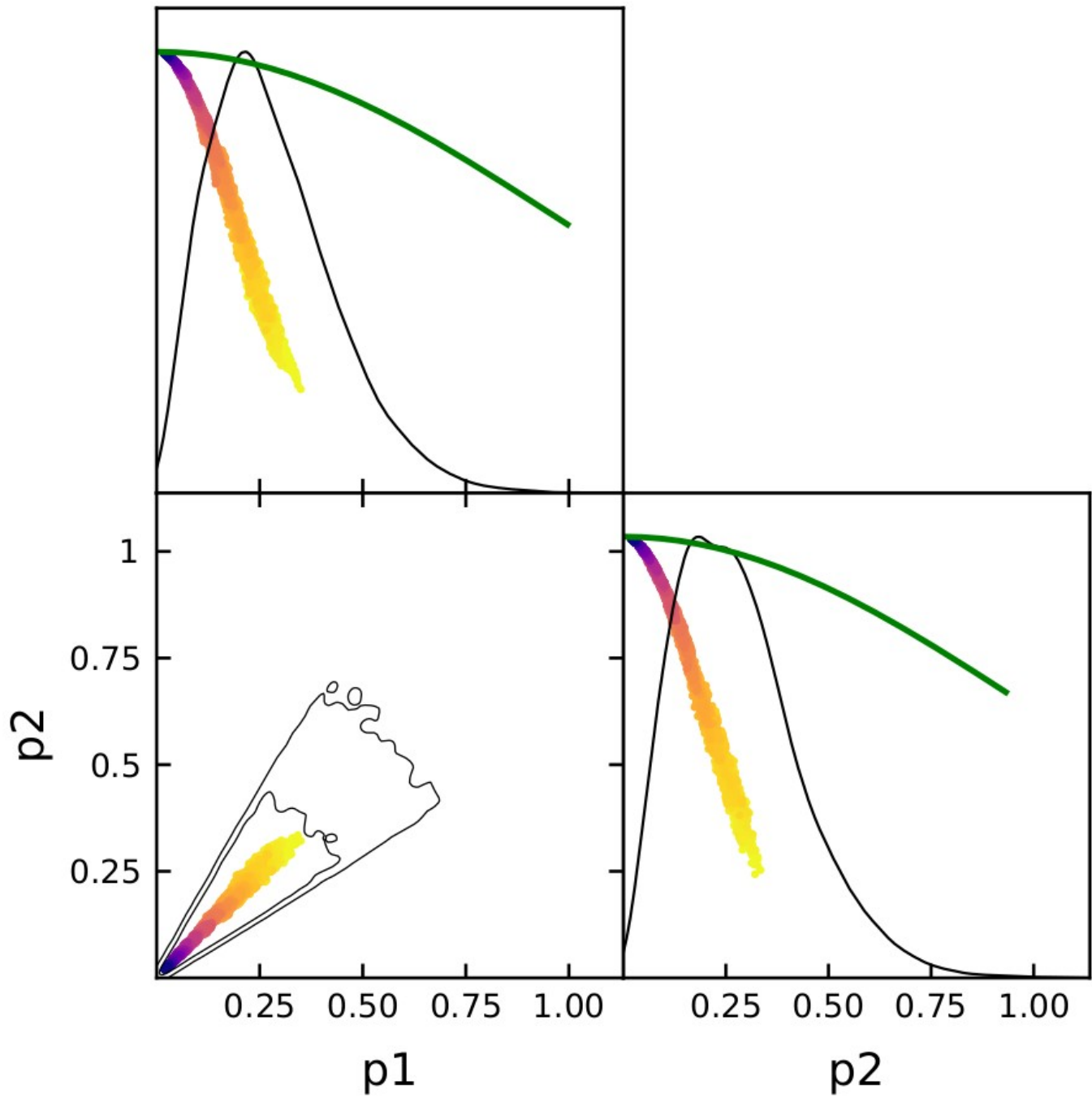
Identifying prior effects with JAM



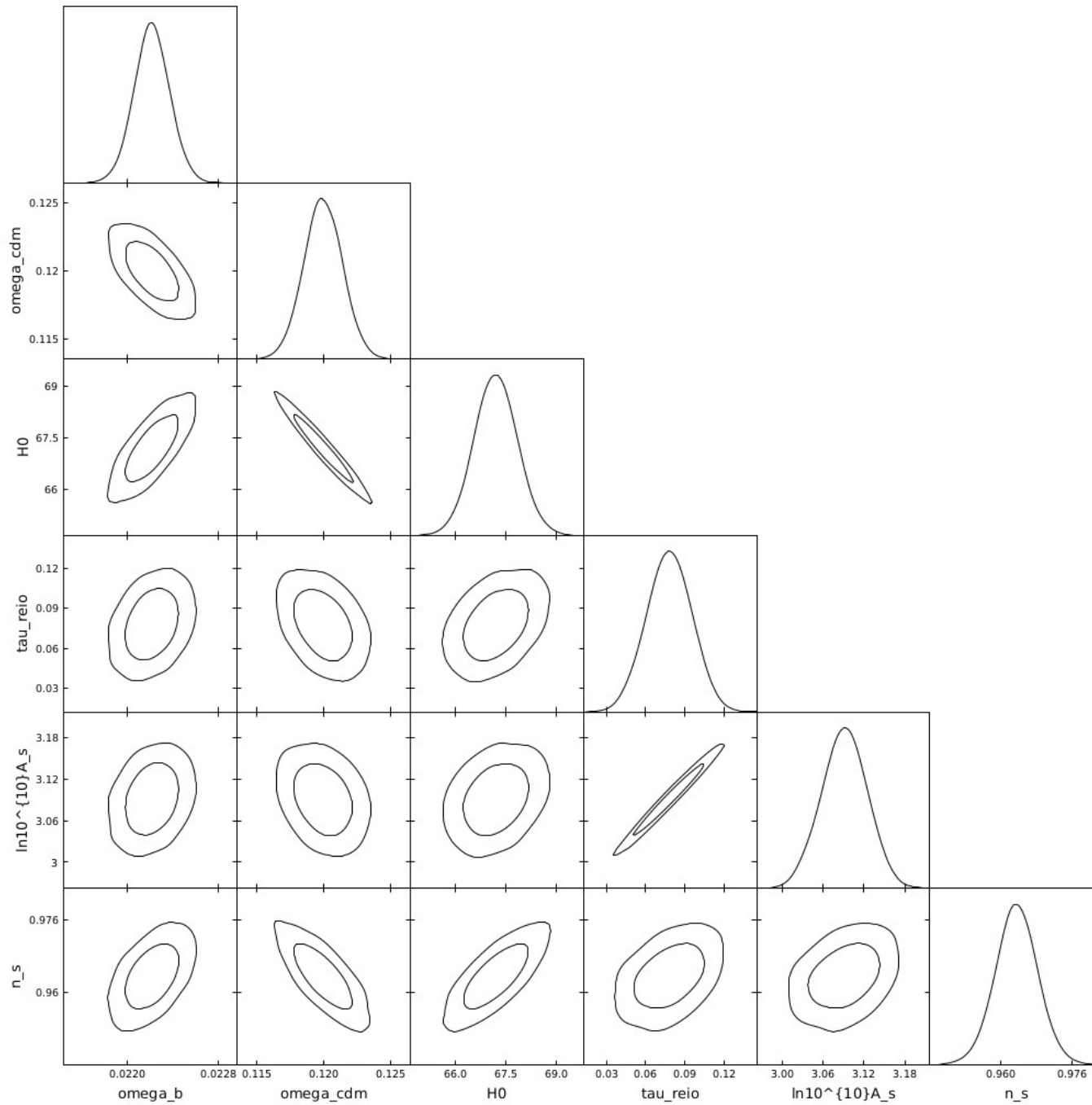
Identifying prior effects with JAM



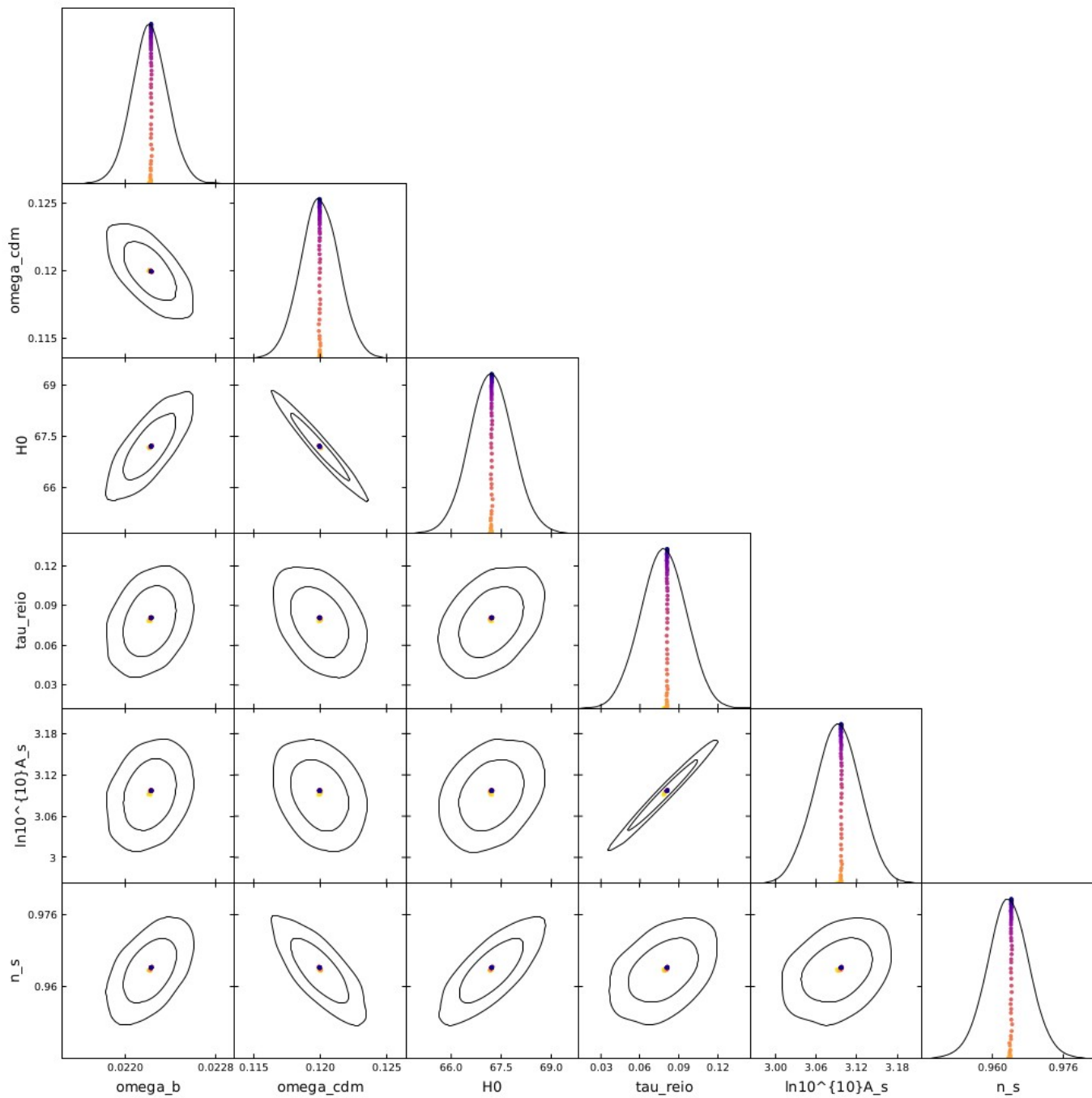
Identifying prior effects with JAM



Identifying prior effects with JAM



Identifying prior effects with JAM



Thank you
for your attention !