

Facing the challenges of modern cosmological surveys with deep learning

François Lanusse

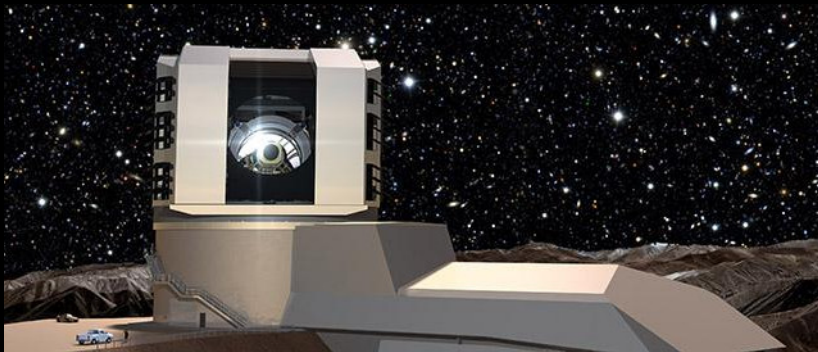
January 16, 2017

McWilliams Center for Cosmology
Carnegie Mellon University

Carnegie Mellon University
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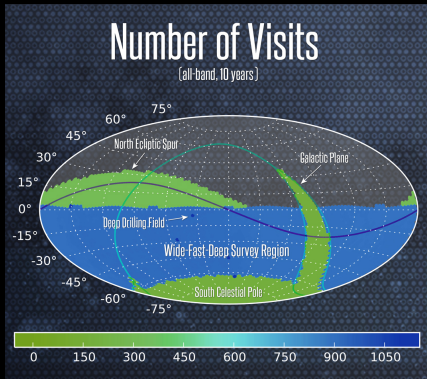
| the Large Synoptic Survey Telescope



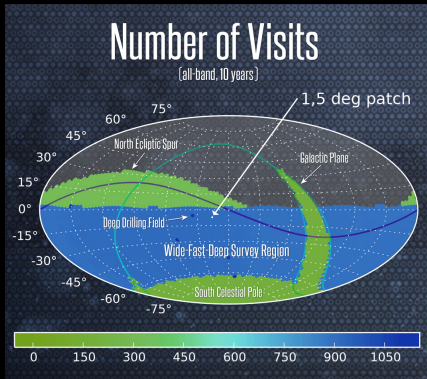
LSST in a few numbers

- 1000 images each night, each one is 3.2 GB and 40 full moons
⇒ 15 TB/night for 10 years
- Covers 18,000 square degrees (40% of the sky)
- Tens of billions of objects, each one observed ~ 1000 times

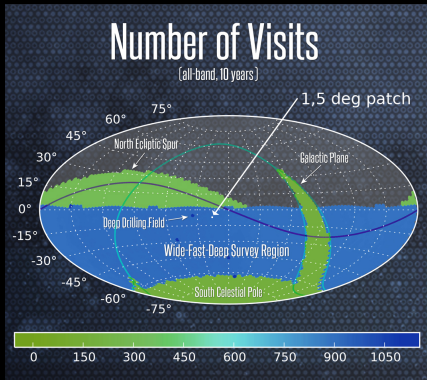
| what does it look like ?



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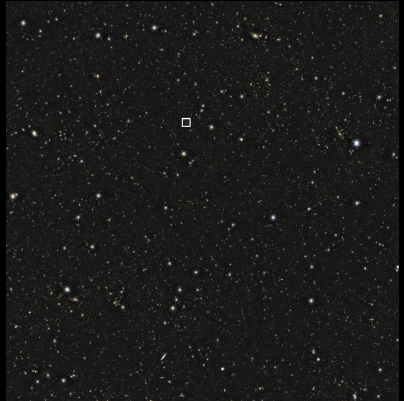
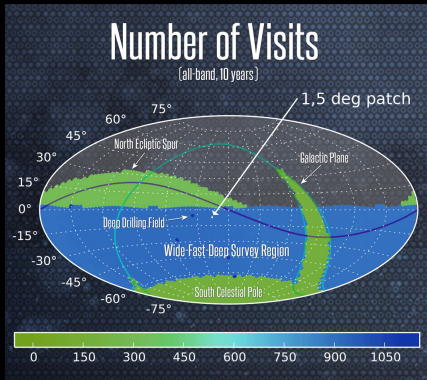


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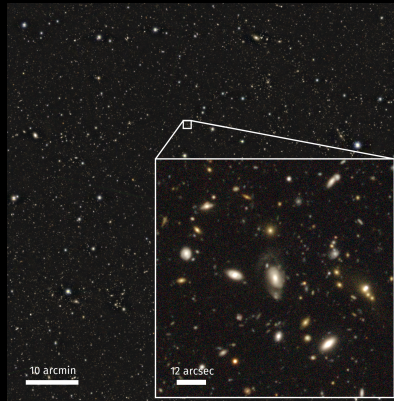
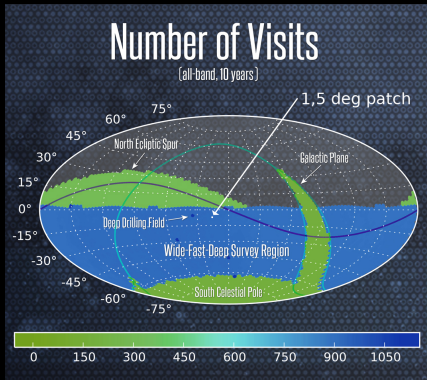
HSC-SSP Data Release 1

| what does it look like ?



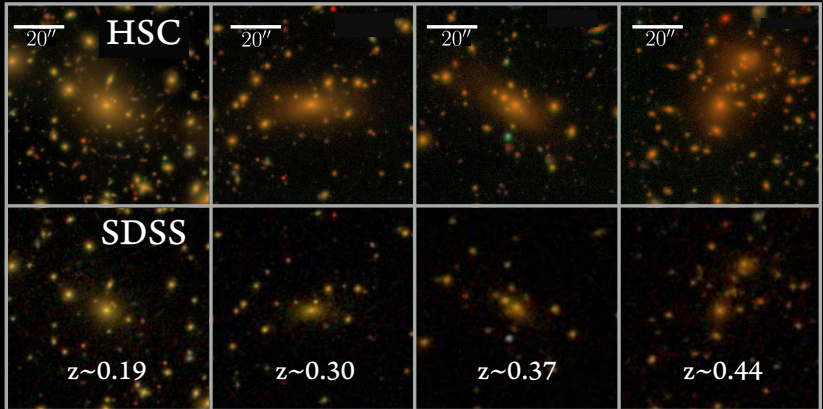
HSC-SSP Data Release 1

| what does it look like ?



HSC-SSP Data Release 1

| what does it look like ?



Huang et al. (2017), arXiv:1707.01904

| the challenge for modern surveys

⇒ Modern surveys will provide large volumes of high quality data

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A Blessing

- Unprecedented statistical power
- Great potential for new discoveries

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A Curse

- Existing methods are reaching their limits (computational cost, accuracy) at every step of the science analysis
- Control of systematic uncertainties becomes paramount

| the challenge for modern surveys

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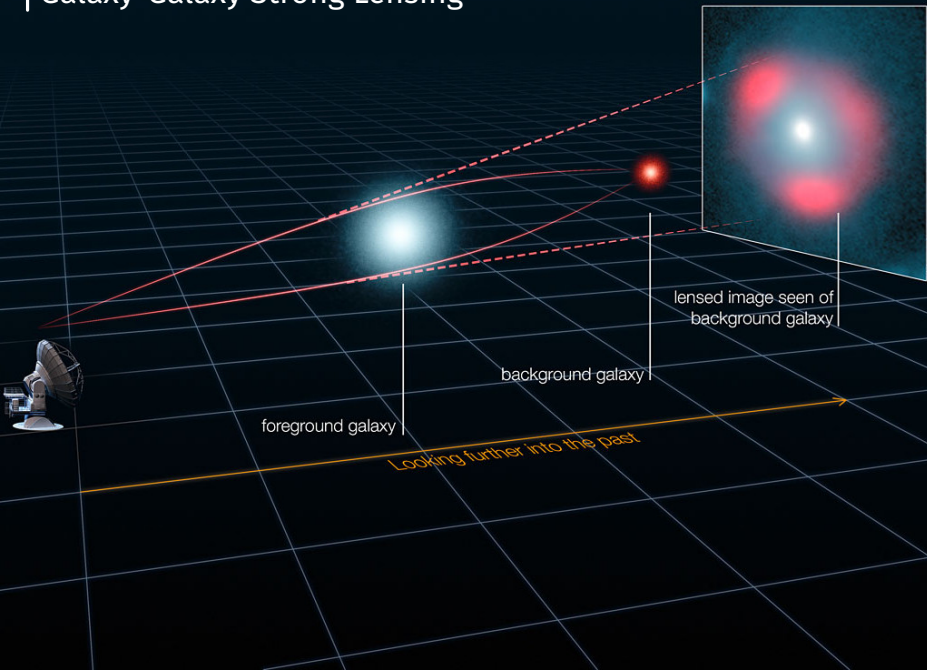
⇒ Dire need for **novel data analysis techniques** to fully realize the potential of modern surveys.

| Outline of this talk

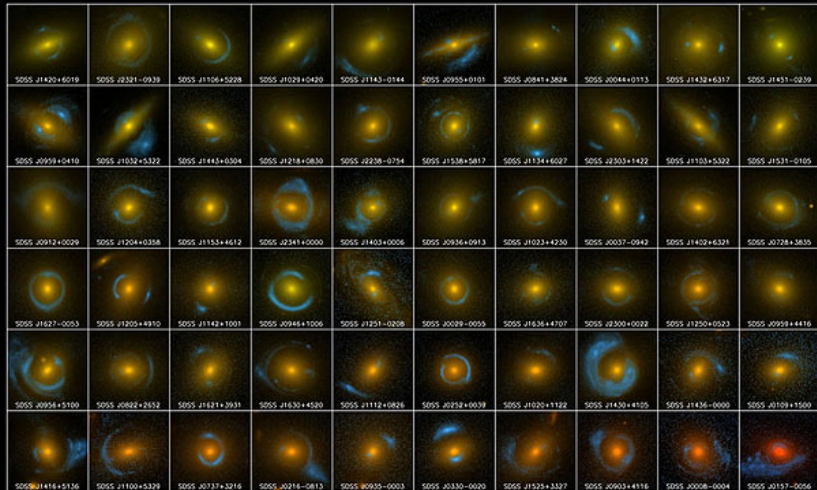
1. Deep residual networks for the detection of gravitational lenses
2. Deep Generative Models for modeling galaxy morphologies
3. Graph convolutional networks for cosmological simulations
4. Conclusion

Deep residual networks for the detection of gravitational lenses

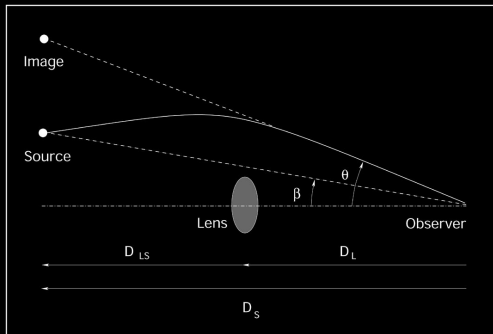
| Galaxy-Galaxy Strong Lensing



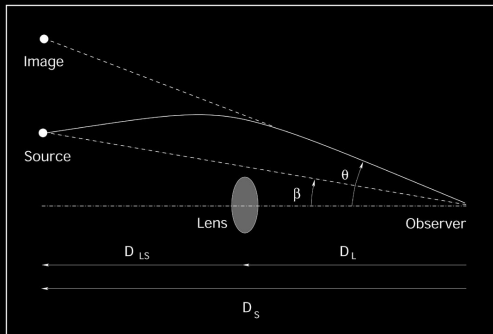
examples of strong lenses



| example of application: gravitational time delays

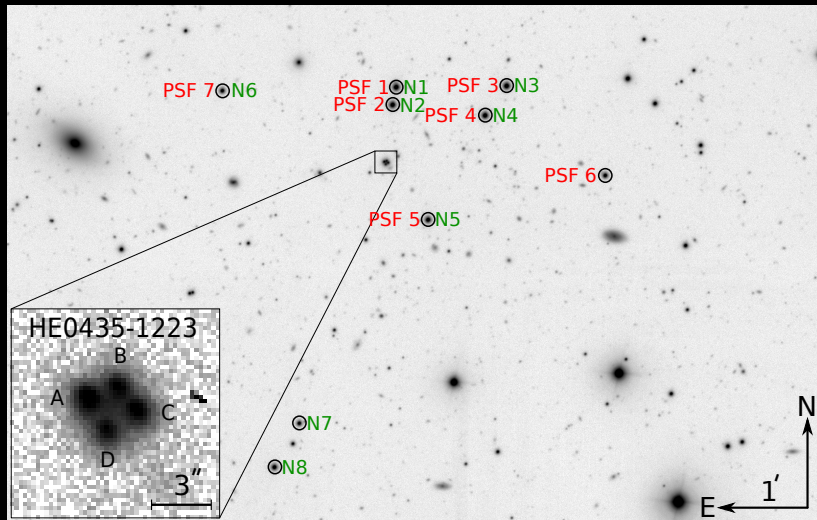


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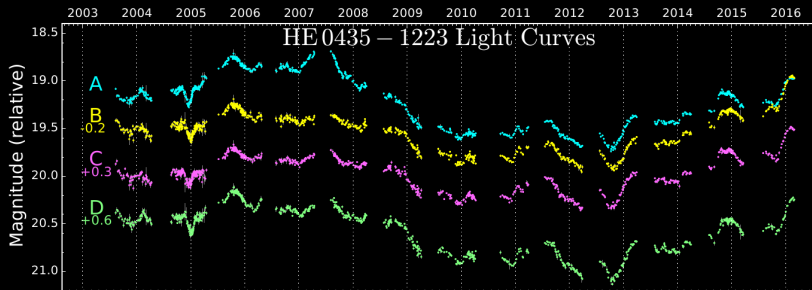


$$\Delta t_{ij} = \frac{1+z_L}{c} \underbrace{\frac{D_L D_S}{D_{LS}}}_{\propto H_0^{-1}} \left[\frac{(\theta_i - \beta)^2}{2} - \psi(\theta_i) + \frac{(\theta_j - \beta)^2}{2} + \psi(\theta_j) \right]$$

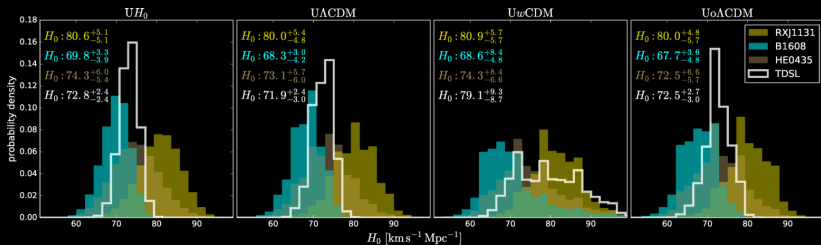
time delays of HE0435-1223 (Bonvin et al. 2017)



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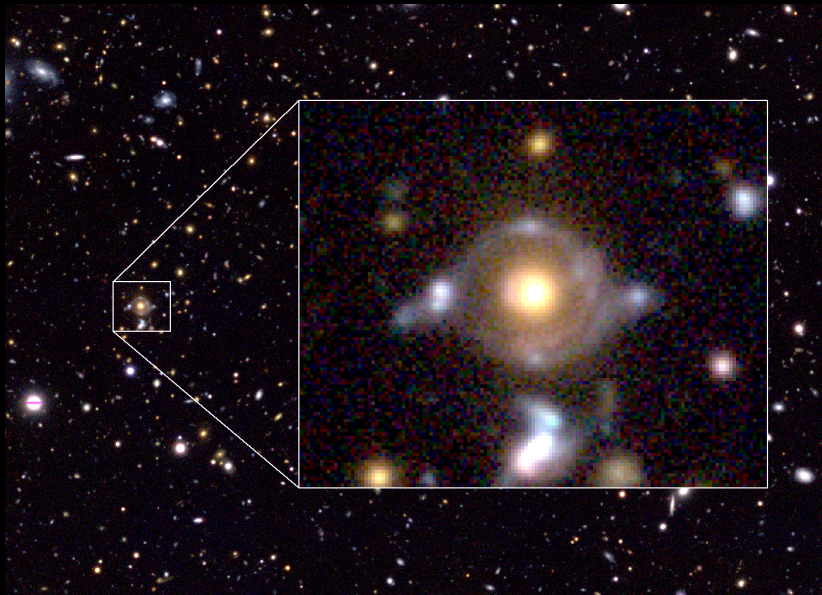
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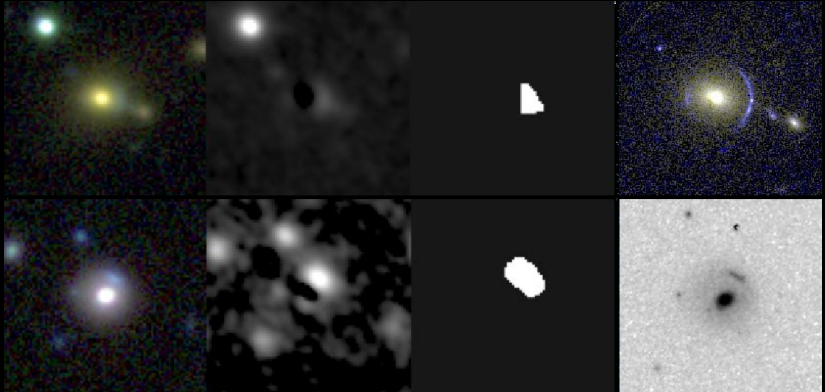
| the problem: finding strong lenses



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| automated lens searches: RingFinder (Gavazzi et al. 2014)



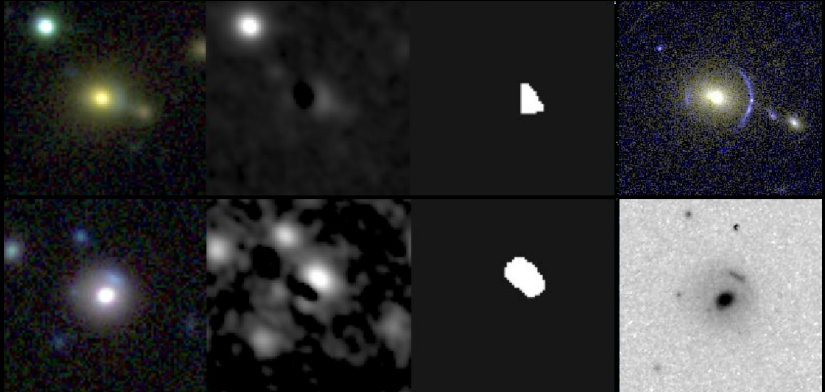
gri composite

$g - \alpha i$

detected areas

HST images

| automated lens searches: RingFinder (Gavazzi et al. 2014)



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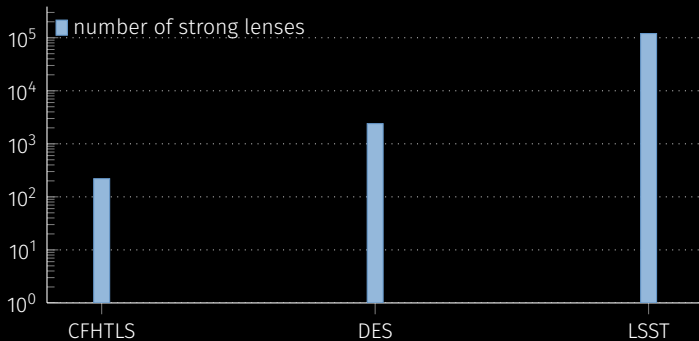
detected areas

HST images

Visual inspection time required

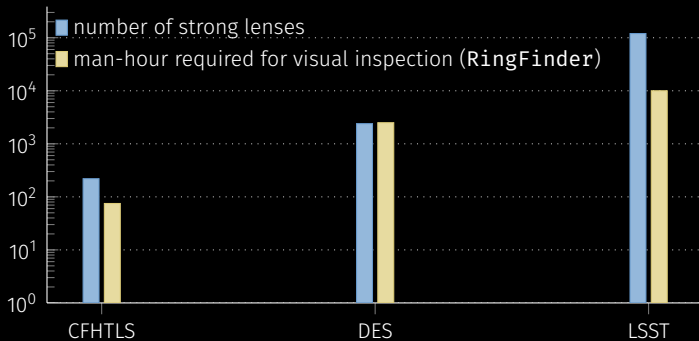
~ 30 person-minutes / deg²

| extrapolation to future surveys



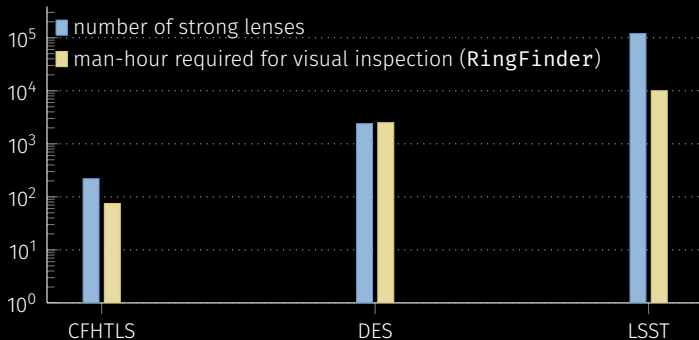
Gavazzi et al. (2014), Collett (2015)

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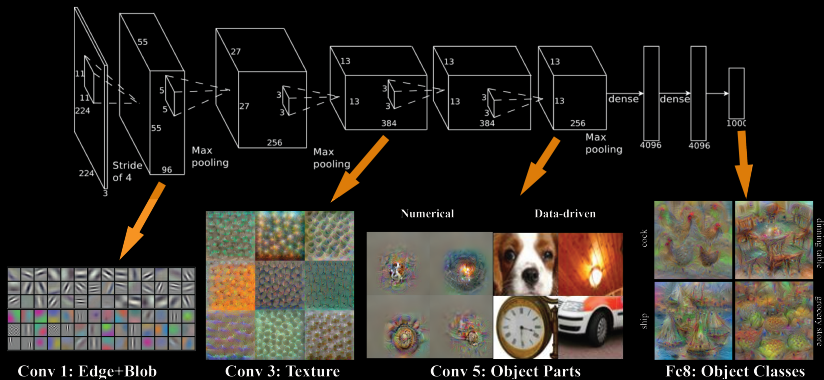


Gavazzi et al. (2014), Collett (2015)

⇒ LSST would require an estimated 10^4 man-hours.

How can we robustly detect these rare objects
without needing an army of grad students ?

Conventional Convolutional Neural Network



| residual learning

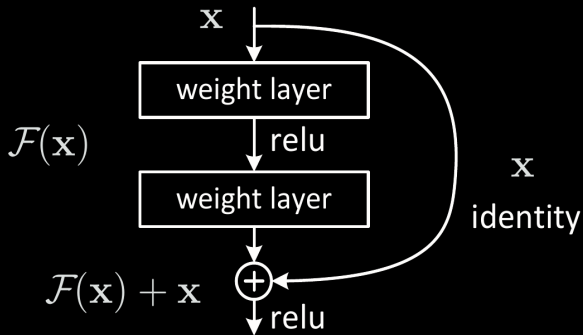


Image credit: He et al. (2015)

- Learning the difference to the identity (He et al. 2015)

| residual learning

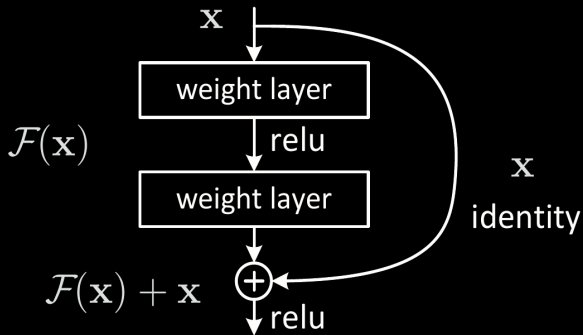


Image credit: He et al. (2015)

- Learning the difference to the identity (He et al. 2015)
- Easier to initialize and to train in **deep architectures** (> 1000 layers)

CMU DeepLens: deep residual learning for strong lens finding



- Deep residual network (46 layers) with pre-activated bottleneck residual units

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- Training on simulated LSST lenses:



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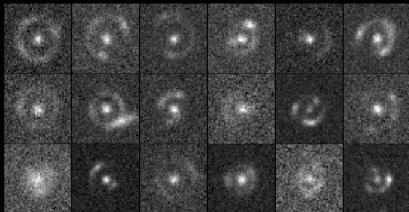


- Deep residual network (46 layers) with pre-activated bottleneck residual units
- Training on simulated LSST lenses:



- Classification of 45x45 images in 350 μ s
 $\Rightarrow$ 9 hours to classify a sample of 10^8 lens candidates on a single GPU (Nvidia Titan X)

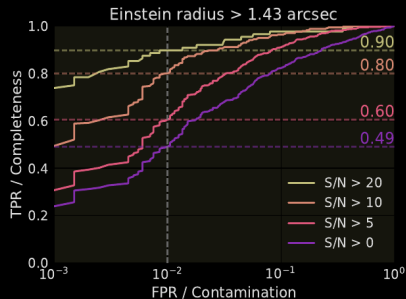
| performance on simulations



Highest probability lenses

$$\text{True Positive Rate} = \frac{TP}{TP + FN}$$

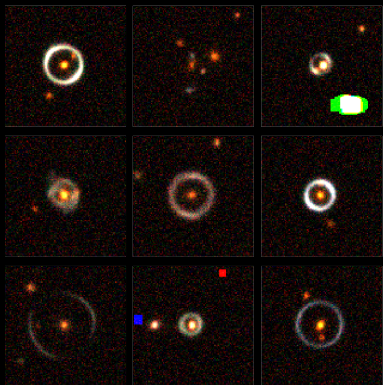
- TP : True Positives
- FN : False Negatives



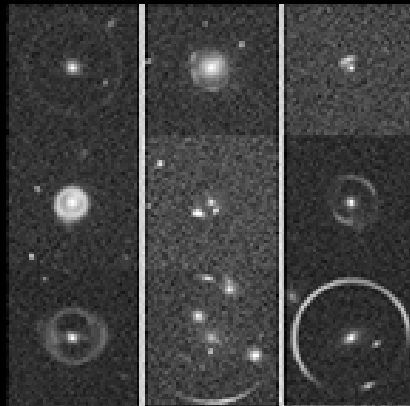
$$\text{False Positive Rate} = \frac{FP}{FP + TN}$$

- FP : False Positives
- TN : True Negatives

| Euclid strong lens finding challenge

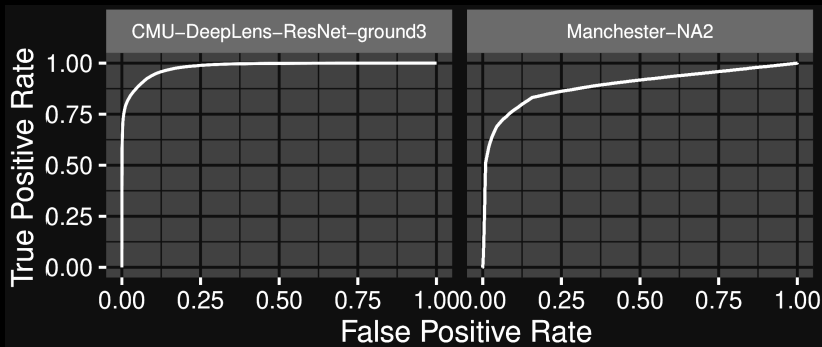


Ground based simulations



Space based simulations

| Euclid strong lens finding challenge



- CMU DeepLens wins over 24 other methods (including other CNN methods) in space and ground challenge.
- Significantly outperforms human classification accuracy.

| takeaway message

- An example of Deep Learning allowing us to handle the volume and data rate of future surveys

| takeaway message

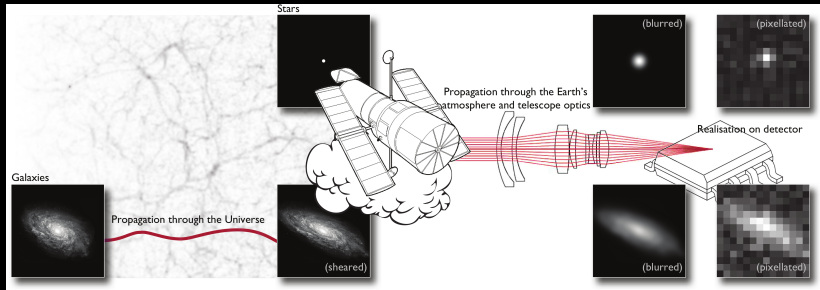
- An example of Deep Learning allowing us to handle the volume and data rate of future surveys
- Our automated lens finder is faster and more reliable than human volunteers.
 - Larger and more robust samples for the science analysis.

| takeaway message

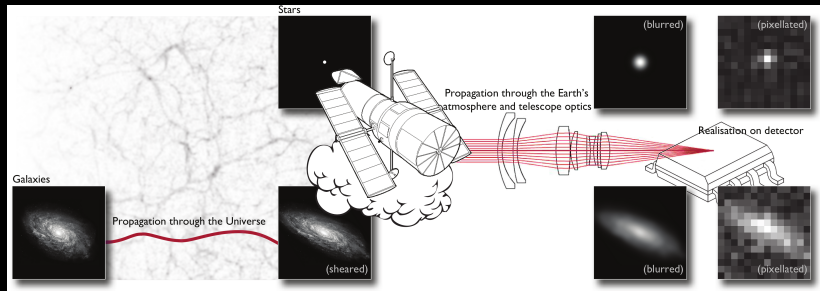
- An example of Deep Learning allowing us to handle the volume and data rate of future surveys
- Our automated lens finder is faster and more reliable than human volunteers.
 - Larger and more robust samples for the science analysis.
- Other uses for automated classification methods in LSST: photometric time series classification with recurrent neural networks

Deep Generative Models for modeling galaxy morphologies

| the weak lensing shape measurement problem



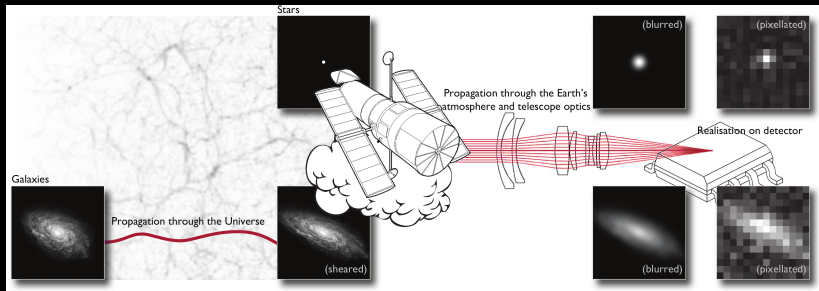
| the weak lensing shape measurement problem



Shape measurement biases

$$\langle e \rangle = (1 + m) \gamma + c$$

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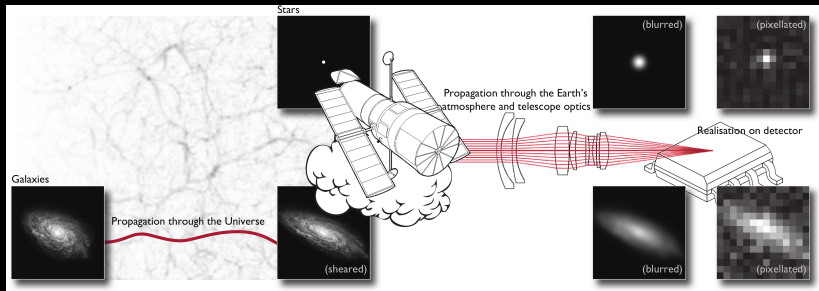


Shape measurement biases

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- Can be calibrated on image simulations

the weak lensing shape measurement problem



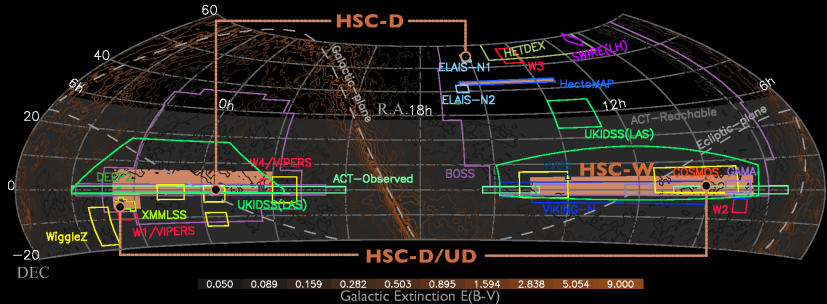
Shape measurement biases

$$\langle e \rangle = (1 + m) \gamma + c$$

- Can be calibrated on image simulations
- How complex do the simulations need to be ?

image simulations for shear calibration in the HSC survey

Mandelbaum, Lanusse, Leauthaud, Armstrong, et al. (2017)

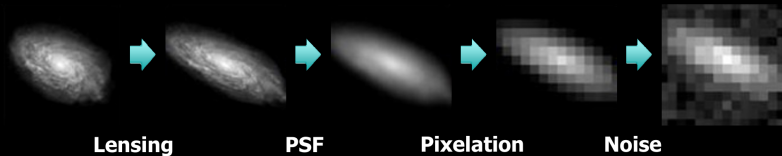


Hyper Suprime-Cam Subaru Strategic Program

- 1400 sq. deg. in the wide survey down to 26.4 mag in i-band
- Essentially a smaller area precursor of LSST

| image simulations for shear calibration in the HSC survey

Mandelbaum, Lanusse, Leauthaud, Armstrong, et al. (2017)



The GREAT3 approach

- Input galaxies from deep HST/ACS COSMOS images (25.2 mag)
- Apply a range of PSFs and noise levels sampled from the survey
- Measure response of shape measurement to a known shear

image simulations for shear calibration in the HSC survey

Mandelbaum, **Lanusse**, Leauthaud, Armstrong, et al. (2017)

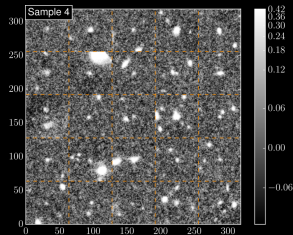
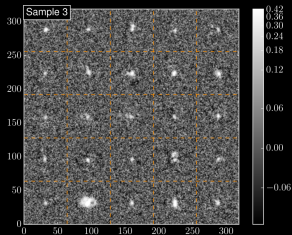
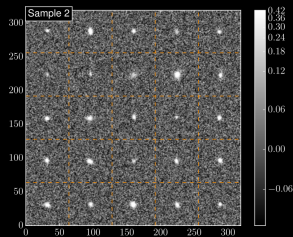
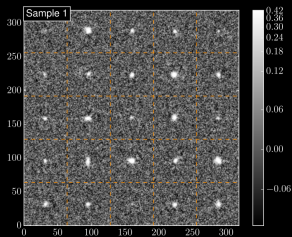
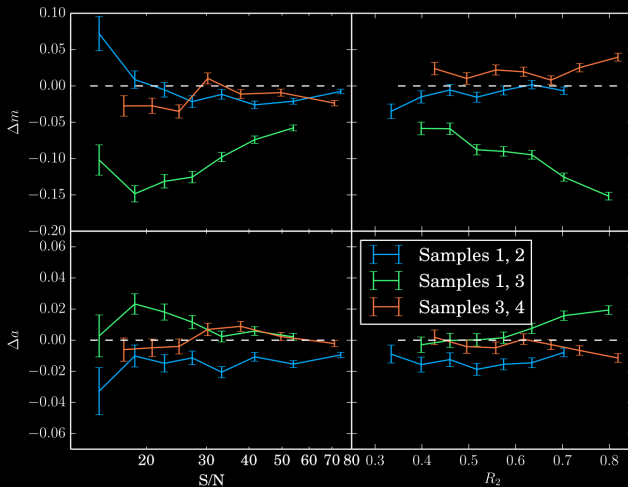
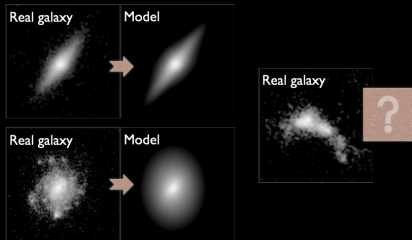


image simulations for shear calibration in the HSC survey

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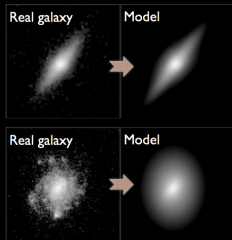


| impact of galaxy morphology

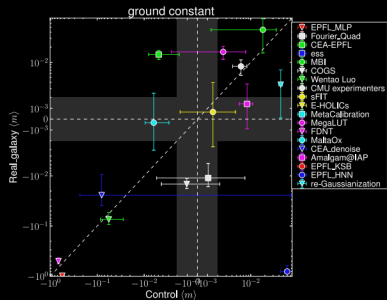


Mandelbaum et al. (2013)

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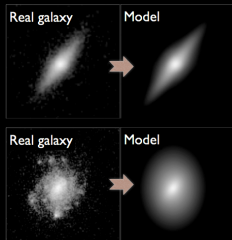


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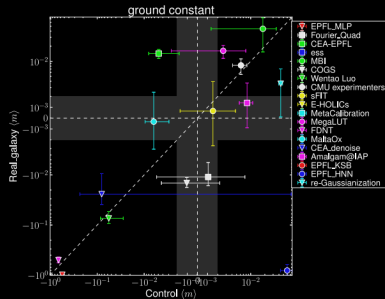


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Mandelbaum et al. (2013)



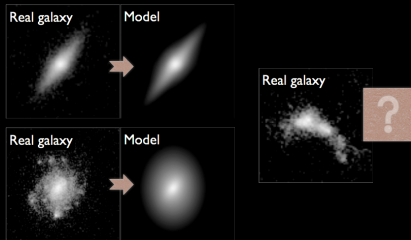
Mandelbaum et al. (2014)

The need for data-driven generative models

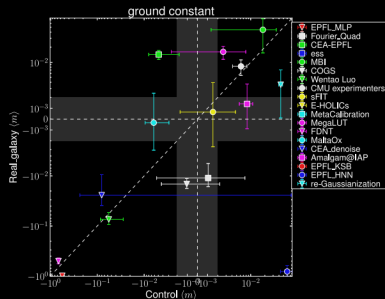
There can be two situations:

- Lack or inadequacy of physical model

| impact of galaxy morphology



Mandelbaum et al. (2013)



Mandelbaum et al. (2014)

The need for data-driven generative models

There can be two situations:

- Lack or inadequacy of physical model
- Extremely computationally expensive simulations

Can we learn a model for the signal from the data itself ?

| the evolution of deep generative models

- Deep Belief Network
(Hinton et al. 2006)



| the evolution of deep generative models

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(Hinton et al. 2006)
- Variational AutoEncoder
(Kingma & Welling 2014)

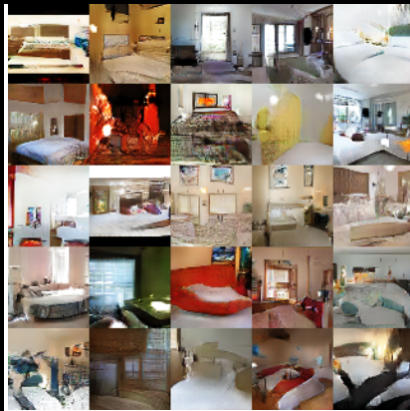


Credit: Alec Radford

<https://youtu.be/XNZIN7Jh3Sg>

| the evolution of deep generative models

- Deep Belief Network
(Hinton et al. 2006)
- Variational AutoEncoder
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- Generative Adversarial Network
(Goodfellow et al. 2014)



Deep Convolutional GAN (Radford et al. 2016)

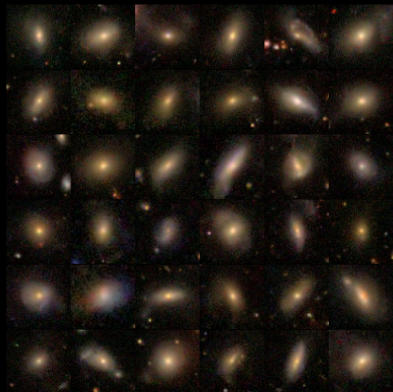
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- Wasserstein GAN
(Arjovsky et al. 2017)

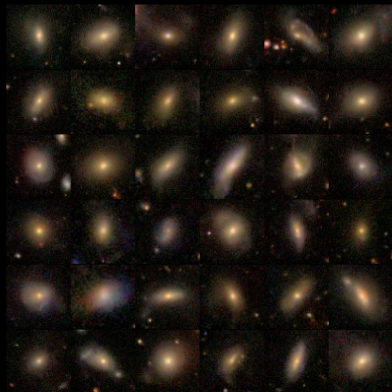


Progressive growing of wGAN-GP (Karras et al. 2017)

| visual Turing test



| visual Turing test

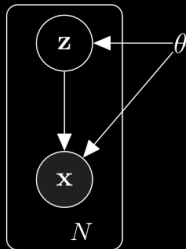


Mock - PixelCNN



Real - Sloan Digital Sky Survey

| Auto-Encoding Variational Bayes (Kingma & Welling 2014)



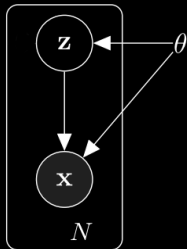
Generative model

Dataset of N i.i.d. samples $\{x_i\}$ generated from

$$x \sim p_{\theta_*}(x|z) p_{\theta_*}(z)$$

- z is a set of latent variables
- p_{θ} is some parametric distribution
- θ_* are the true model parameters

| Auto-Encoding Variational Bayes (Kingma & Welling 2014)



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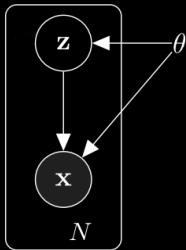
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- In practice $p_{\theta}(x|z)$ can be parameterized with neural networks, e.g.:

$$p_{\theta}(x|z) = \mathcal{N}(x | \mu_{\theta}(z), \sigma_{\theta}^2(z))$$

where μ_{θ} and σ_{θ}^2 are deep neural networks, with weights θ .

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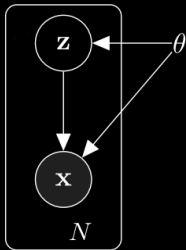
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- Training the model amounts to estimating the parameters θ maximizing the marginal likelihood $p_{\theta}(x) = \int p_{\theta}(z)p_{\theta}(x|z)dz$.

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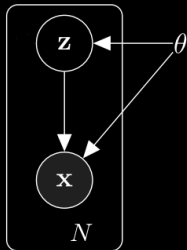
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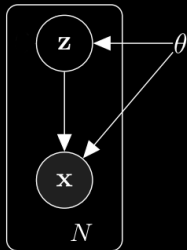
- Training the model amounts to estimating the parameters θ maximizing the marginal likelihood $p_{\theta}(x) = \int p_{\theta}(z) p_{\theta}(x|z) dz$.
 $\implies$ Intractable and/or impractical in most situations

| recognition model and variational lower bound



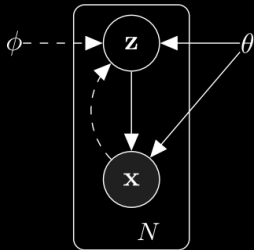
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| recognition model and variational lower bound



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- The true posterior $p_{\theta}(z|x)$ is intractable.

| recognition model and variational lower bound

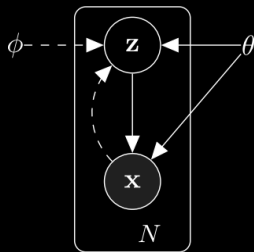


- Efficiently estimating $p_{\theta}(x) \approx \frac{1}{K} \sum_{k=1}^K p_{\theta}(x|z_k)$ requires sampling z_k where $p_{\theta}(x|z_k) \not\approx 0$.
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The auto-encoding solution

Introduce an auxiliary inference model $q_{\phi}(z|x)$ to approximate the true posterior.

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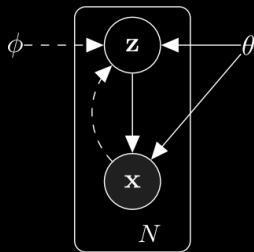
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recognition model and variational lower bound



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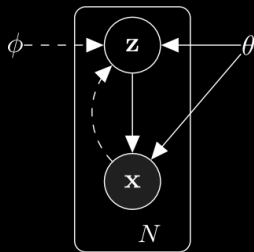
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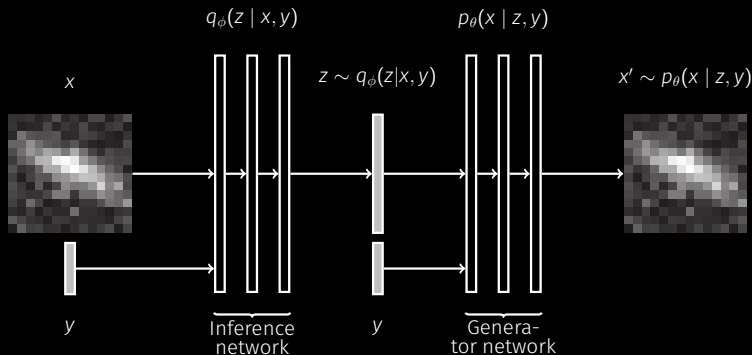
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$$\begin{aligned} \log p_{\theta}(x) - \underbrace{\mathbb{D}_{\text{KL}}(q_{\phi}(z|x) \| p_{\theta}(z|x))}_{\text{Unknown, but } > 0} = \\ \underbrace{\mathbb{E}_{z \sim q_{\phi}(\cdot|x)} [\log p_{\theta}(x|z)] - \mathbb{D}_{\text{KL}}(q_{\phi}(z|x) \| p_{\theta}(z))}_{\text{Differentiable lower bound on the likelihood}} \end{aligned}$$

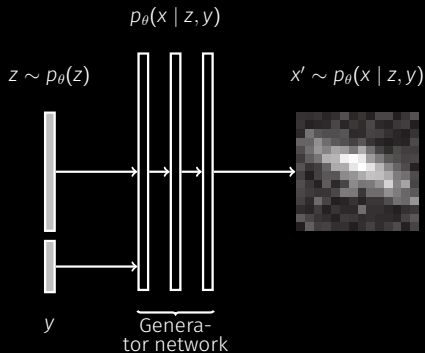
Conditional Variational AutoEncoder (CVAE)



Ravanbakhsh, Lanusse et al. (2017)

$$\log(p_\theta(x | y)) \geq \underbrace{-\mathbb{D}_{\text{KL}}(q_\phi(z | x, y) \| p_\theta(z))}_{\text{Code regularisation}} + \underbrace{\mathbb{E}_{z \sim q_\phi(\cdot | x, y)}[\log p_\theta(x | z, y)]}_{\text{Reconstruction error}}$$

Conditional Variational AutoEncoder (CVAE)



Ravanbakhsh, Lanusse et al. (2017)

| modeling galaxy images from the Hubble Space Telescope

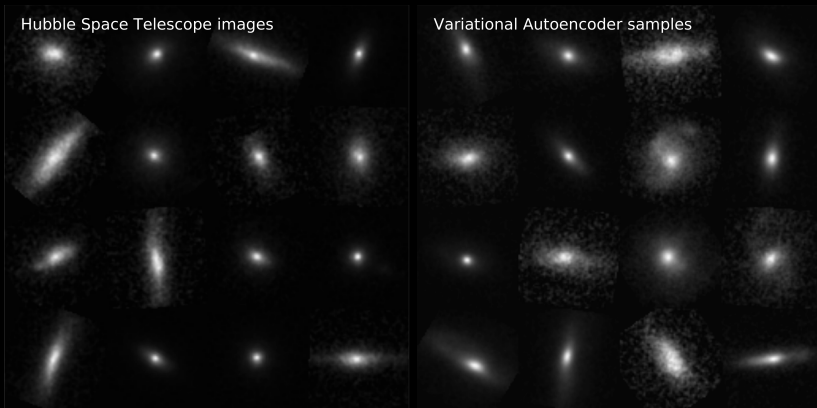
Experimental setup

- Training set: postage stamps from COSMOS HST/ACS survey
- Conditional model: Half-light radius, brightness, redshift

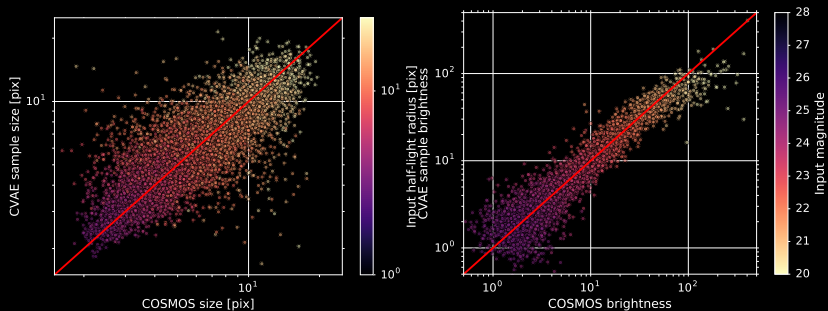
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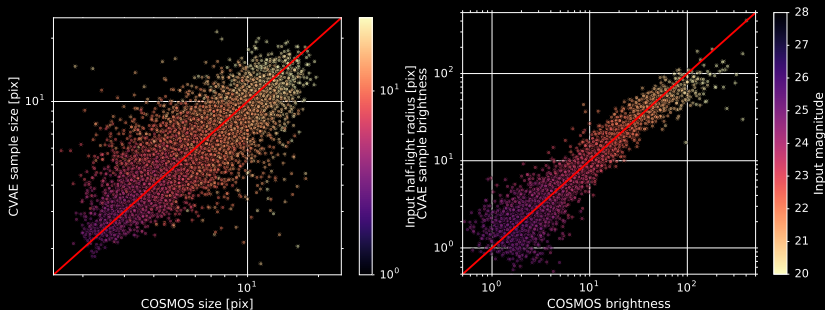
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| testing the conditional generation

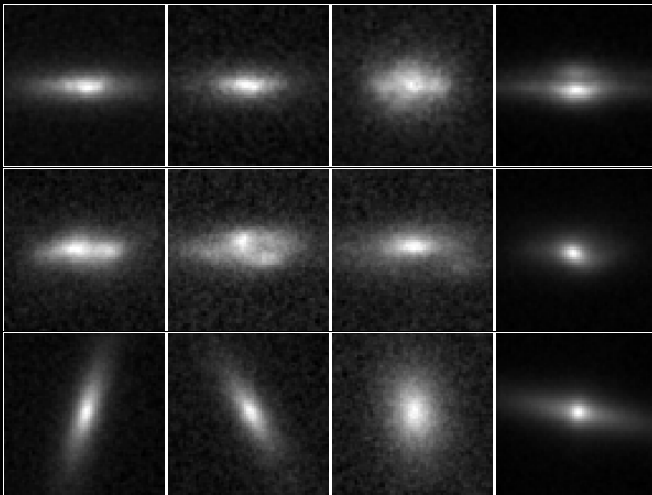


| testing the conditional generation



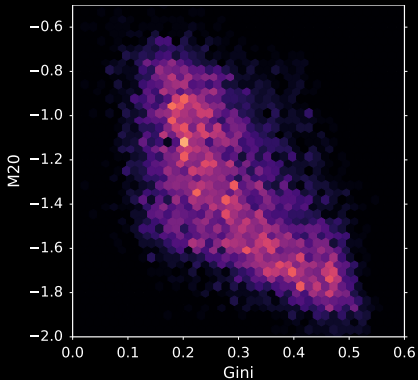
⇒ We can generate galaxies of desired size and brightness

| morphological statistics

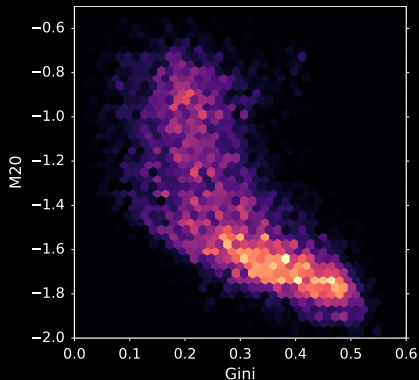


From top to bottom: Real COSMOS galaxies, CVAE samples, Parametric fits

| morphological statistics

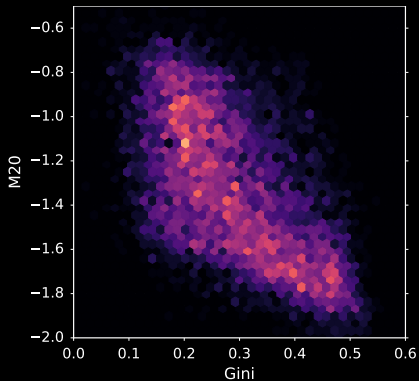


COSMOS images

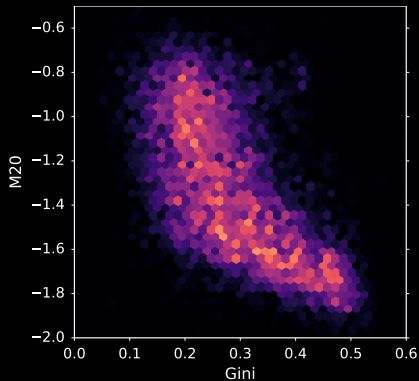


Parametric model

| morphological statistics



COSMOS images



CVAE samples

| takeaway message

- Generative models are a data driven way of completing our physical modeling

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- Implementing these models inside the `GalSim` simulation software used to simulate the LSST survey
 - Adversarial code manipulation
 - Properly handling COSMOS PSF and correlated noise

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⇒ Essential to the calibration of science pipeline

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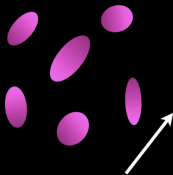
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⇒ Essential to the calibration of science pipeline
- Other uses for generative models: any time a complex image prior is required (denoising, deconvolution, deblending, etc)

Graph convolutional networks for cosmological simulations

| intrinsic alignment of galaxies



Galaxies randomly distributed



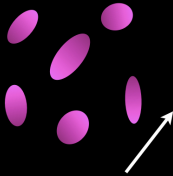
Slight alignment

$$\epsilon = \epsilon_i + \gamma \text{ with } \langle \epsilon_i \rangle = 0$$

| intrinsic alignment of galaxies



Galaxies randomly distributed



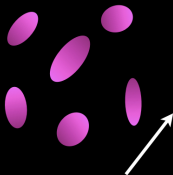
Slight alignment

$\epsilon = \epsilon_i + \gamma$ with $\underbrace{\langle \epsilon_i \rangle}_{\text{not completely true}} = 0$

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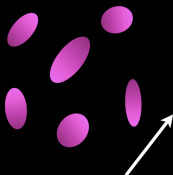
$$\epsilon = \epsilon_i + \gamma \text{ with } \underbrace{\langle \epsilon_i \rangle = 0}_{\text{not completely true}}$$

$$\underbrace{\langle \epsilon \epsilon' \rangle}_{\text{measured}} = \underbrace{\langle \gamma \gamma' \rangle}_{\text{cosmological signal}} + \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{II}} + \underbrace{\langle \gamma \epsilon'_i \rangle + \langle \epsilon_i \gamma' \rangle}_{\text{GI}}$$

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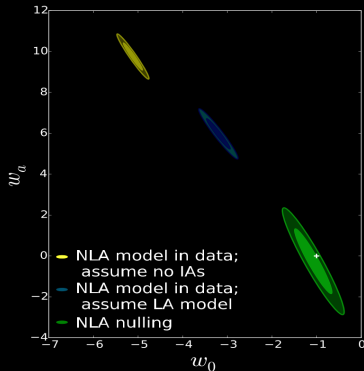
Slight alignment

$$\epsilon = \epsilon_i + \gamma \text{ with}$$

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not completely true

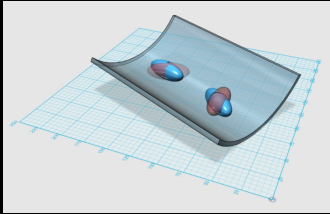
Impact on dark energy constraints



Kirk et al. (2015)

$$\underbrace{\langle \epsilon \epsilon' \rangle}_{\text{measured}} = \underbrace{\langle \gamma \gamma' \rangle}_{\text{cosmological signal}} + \underbrace{\langle \epsilon_i \epsilon'_i \rangle}_{\text{II}} + \underbrace{\langle \gamma \epsilon'_i \rangle + \langle \epsilon_i \gamma' \rangle}_{\text{GI}}$$

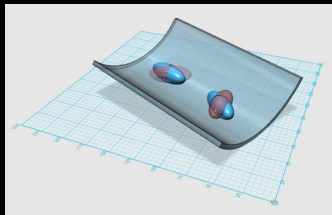
| why does this happen ?



Kiessling et al. (2015)

- Tidal interactions with local gravitational potential
⇒ Can be analytically modeled on large scales

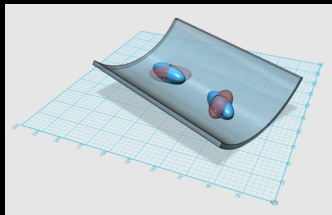
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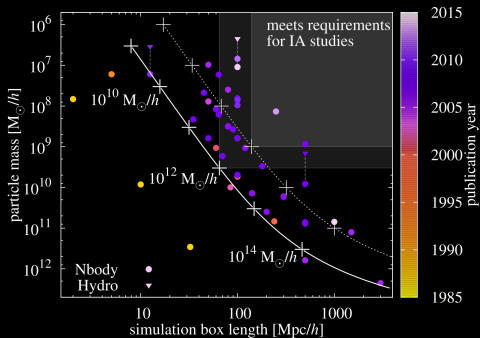
Kiessling et al. (2015)

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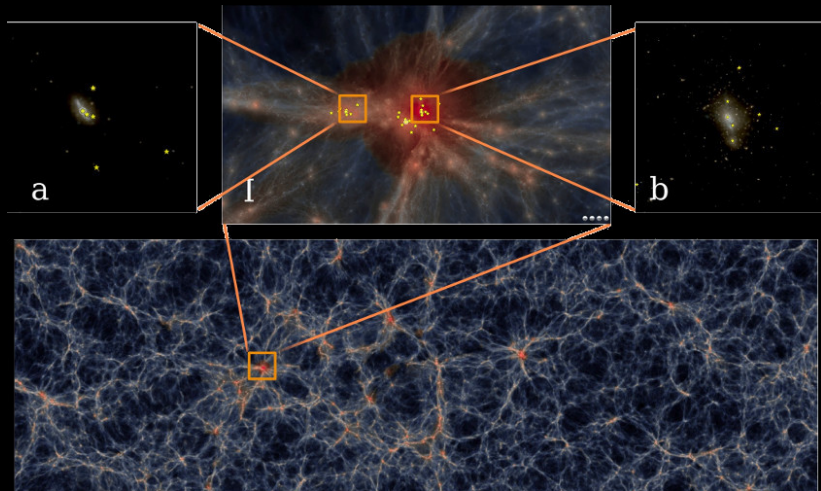
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- Tidal interactions with local gravitational potential
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⇒ Study **requires expensive hydrodynamical simulation**

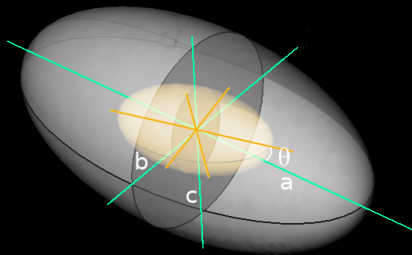
How to produce mock galaxy catalogs on large cosmological volumes with realistic alignments
?

Massive Black II simulation (Khandai et al, 2015)

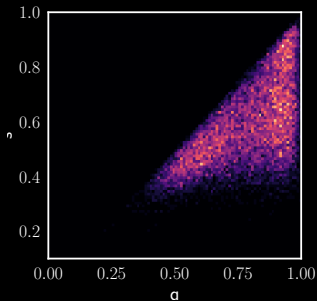
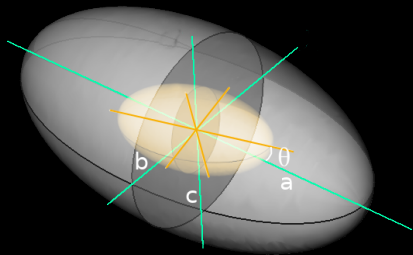


- $100h^{-1}\text{Mpc}$ hydrodynamical simulation ran to $z = 0.06$
- Corresponding dark matter only simulation

| what quantities are we looking at ?

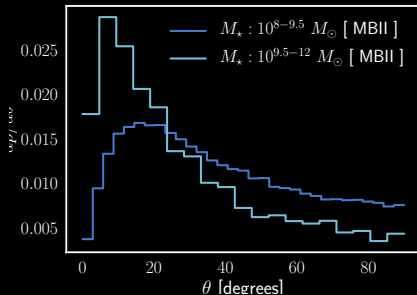
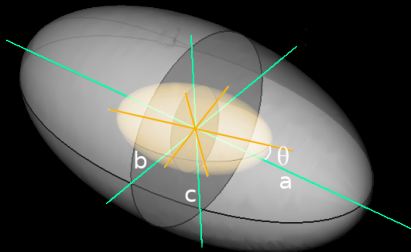


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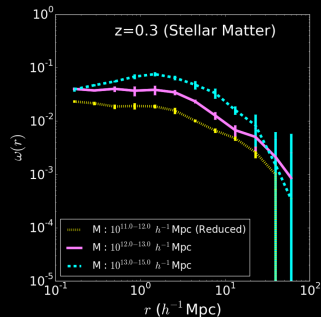
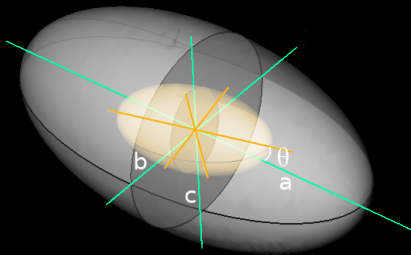
• Shape parameters: $q = \frac{b}{a}$ $s = \frac{c}{a}$

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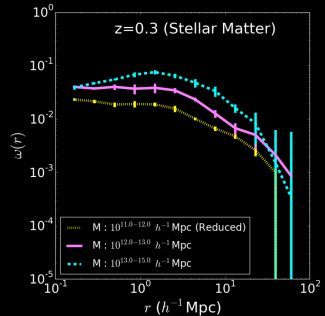
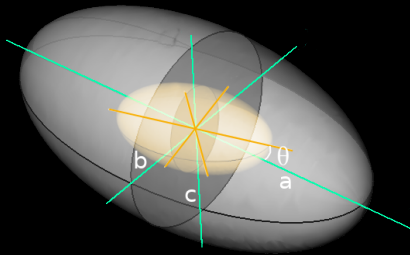
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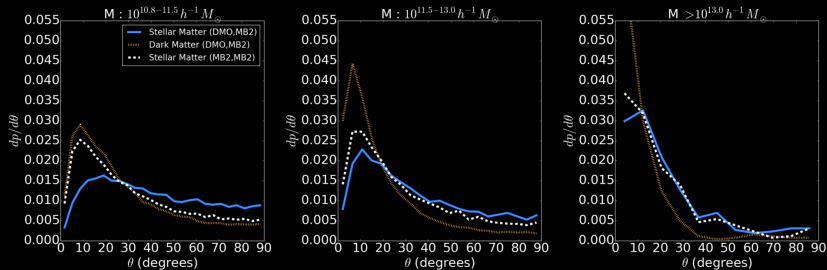
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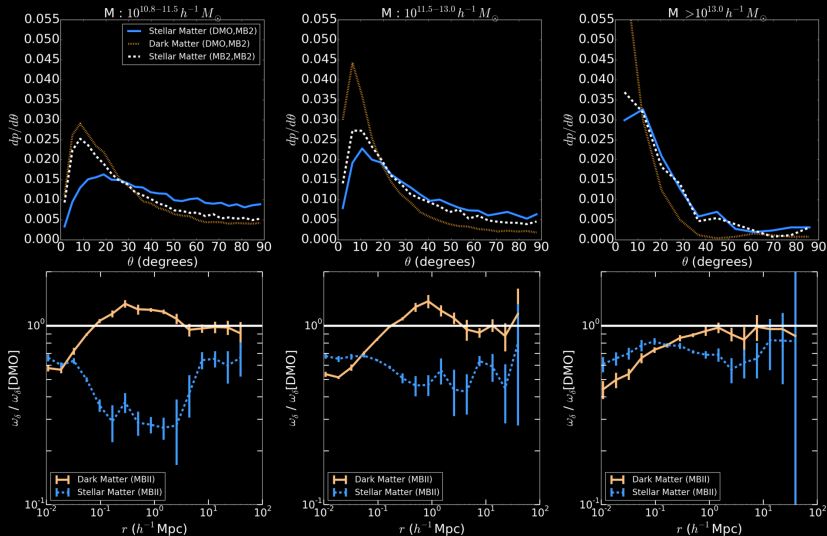
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$\implies$ Depends on redshift, galaxy types, stellar mass, baryons, merger history...

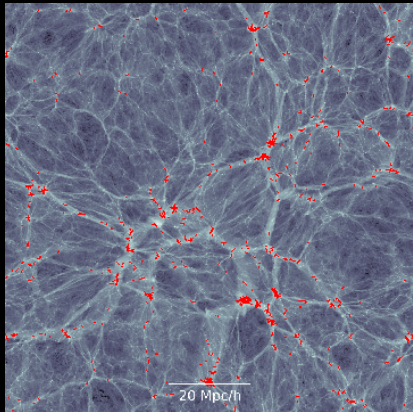
example: impact of baryons (Tenneti et al. 2015)



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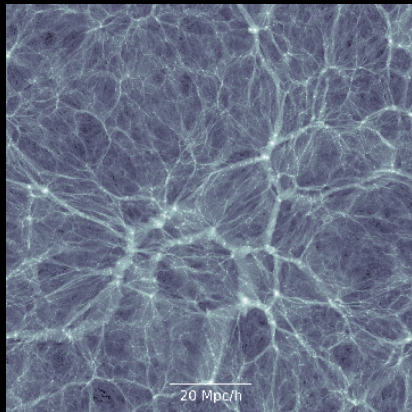


| inpainting intrinsic alignments on N-body simulations



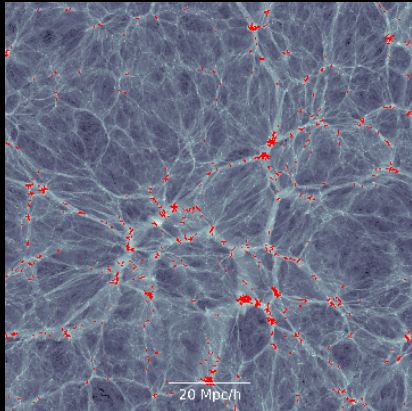
Massive Black II

Image credit: Tenneti et al. (2015)



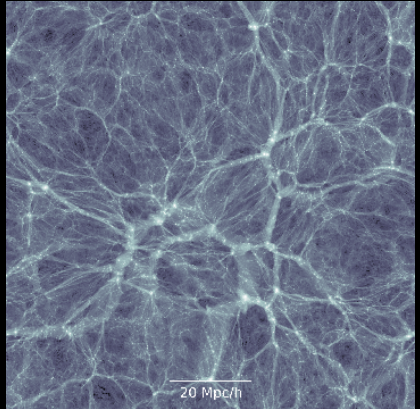
Dark Matter Only

| inpainting intrinsic alignments on N-body simulations



Massive Black II

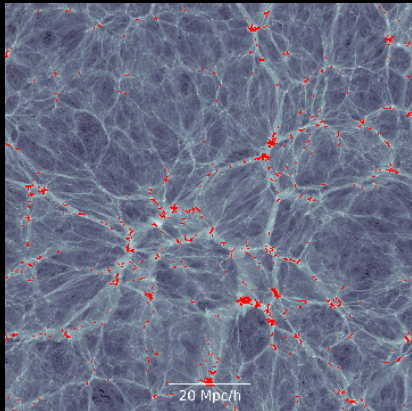
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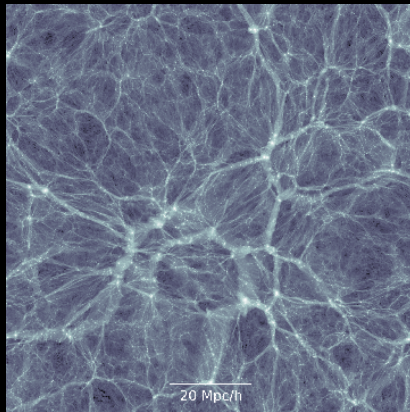
Dark Matter Only

$$\text{gal} \sim p(\text{stellar properties} \mid \text{dark matter properties})$$

| inpainting intrinsic alignments on N-body simulations



Massive Black II

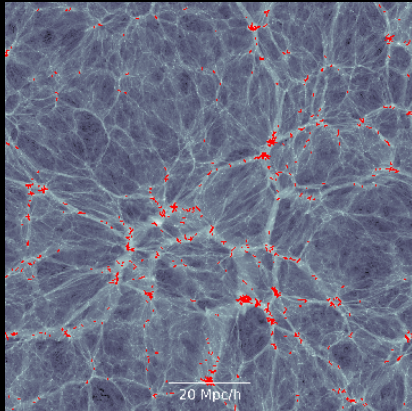


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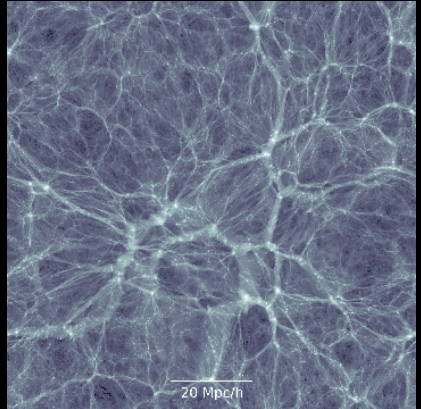
Image credit: Tenneti et al. (2015)

$$\text{gal}_i \sim p(M_*, \theta, q_*, s_*, \dots | M_{DM,i}, V_{disp,i}, q_{DM,i}, s_{DM,i}, \dots)$$

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Massive Black II



Dark Matter Only

Image credit: Tenneti et al. (2015)

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⇒ How to model this conditional distribution ?

| first approach using a CVAE

- Use a CVAE to independently draw each galaxy

| first approach using a CVAE

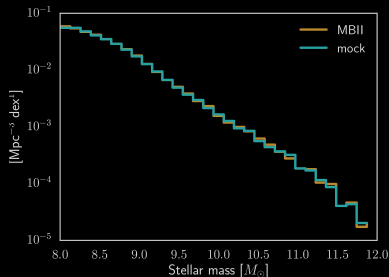
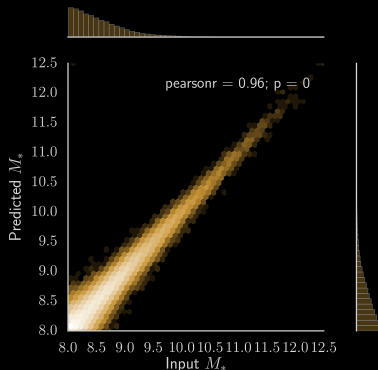
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- Conditioned on Dark Matter subhalo properties:
mass, shape, orientation, local tidal field

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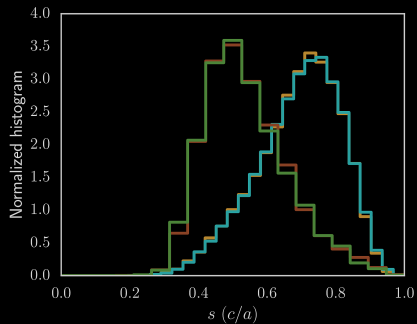
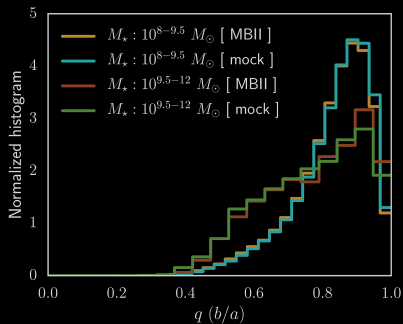
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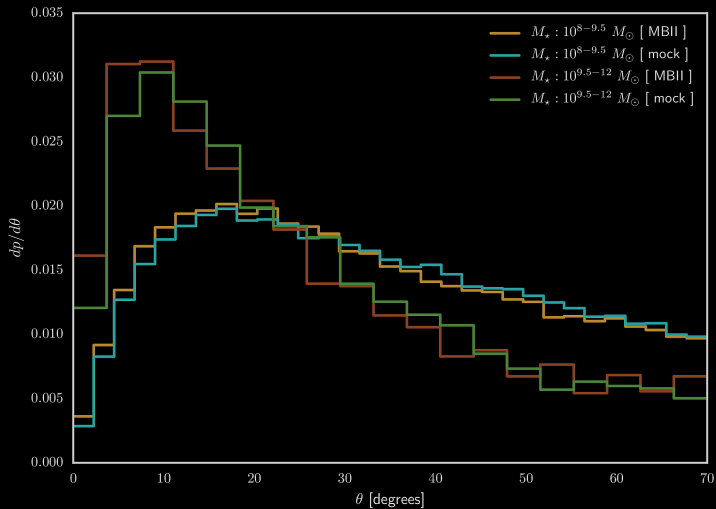
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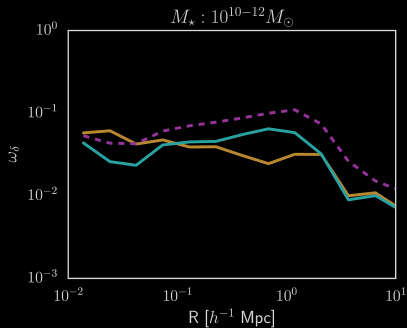
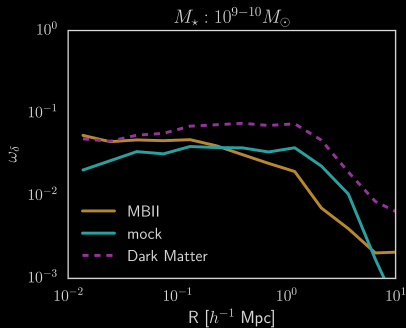
| predicted galaxy shapes



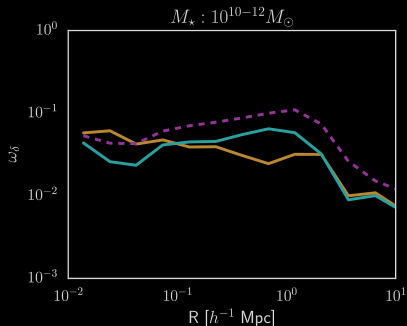
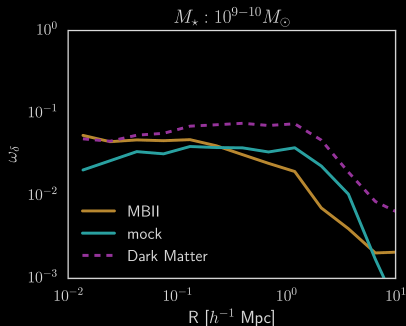
| predicted misalignment angles



Ellipticity-Direction correlation function



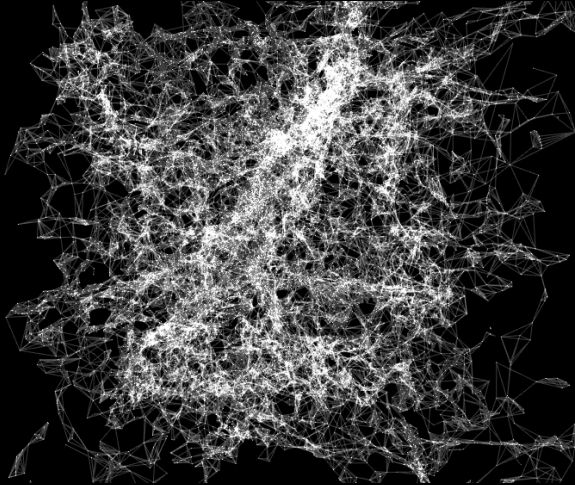
Ellipticity-Direction correlation function



Fails to reproduce 2pt functions

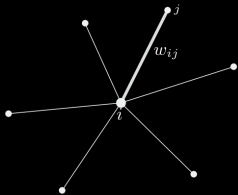
- The galaxies are randomly misaligned
→ suppresses power evenly on all scales
- To reproduce 2pt functions, galaxies must point in a specific direction with respect to their neighbors

| the cosmic web as a graph



MB II simulation, animation credit: Kim Albrecht

| spectral theory on graphs



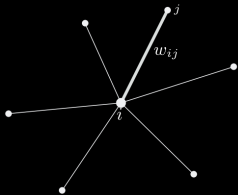
Graph Fourier Transform

Defined by the eigendecomposition of the graph Laplacian $\mathbf{L} = \mathbf{U}\mathbf{U}^T$

The graph Fourier transform of a signal f is

$$\hat{f} = \mathbf{U}^T f$$

| spectral theory on graphs



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Defined by the eigendecomposition of the graph Laplacian $\mathbf{L} = \mathbf{U}\mathbf{U}^T$

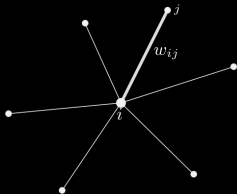
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$$g_\theta \star f = \mathbf{U} \hat{g}_\theta \mathbf{U}^T f$$

| spectral theory on graphs



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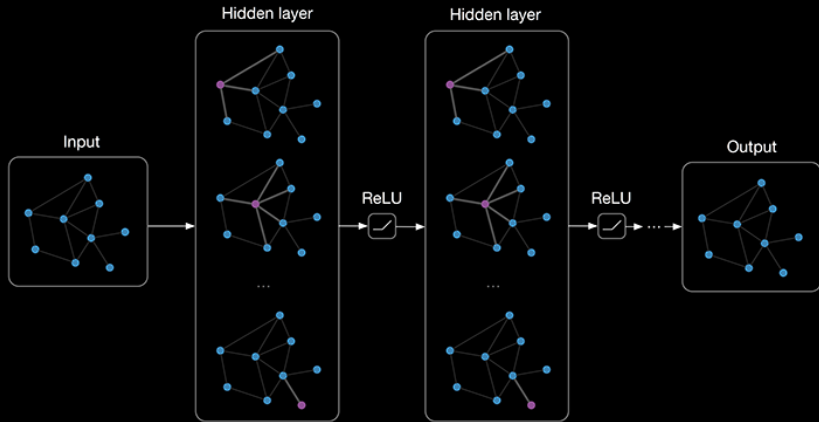
- The convolution of a signal f with a filter g_θ can be defined as

$$g_\theta \star f = \mathbf{U} \hat{g}_\theta \mathbf{U}^T f$$

Spectral graph convolutions are expensive

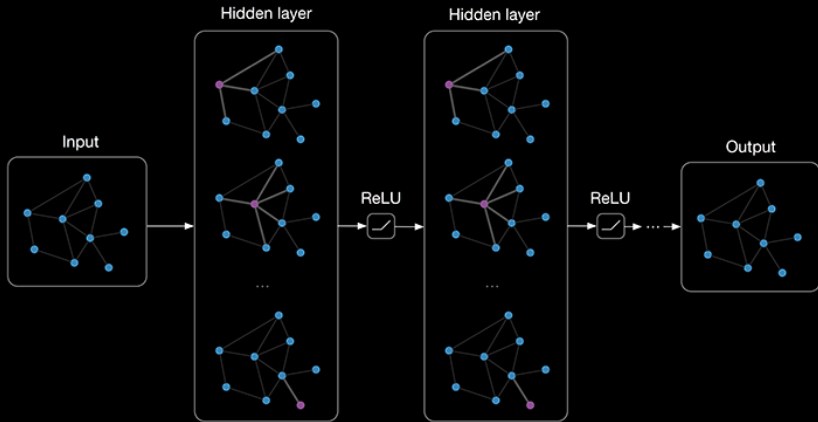
- Computing the graph Fourier transform of $\mathbf{U}$ is expensive for large graphs
- Computing one convolution requires $\mathcal{O}(N^2)$ operations

deep learning on graphs (Kipf & Welling (2017))



- Convolution layer reduces to: $g_{\theta'} \star f = \theta'_0 f - \theta'_1 D^{-\frac{1}{2}} A D^{-\frac{1}{2}} f$

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- Tractable graph convolutions using an approximation restricted to first neighbors

| preliminary results with new model

- Model adapts mixture density networks and deep residual networks to graphs

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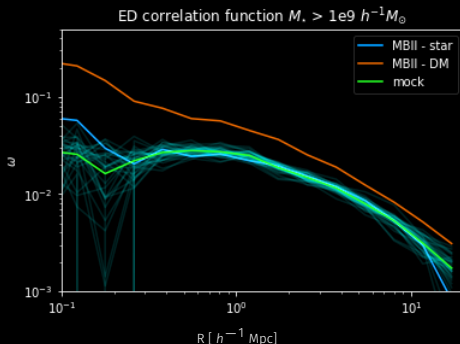
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 - Being implemented as part of the simulation pipeline for the LSST DESC Second Data Challenge
- Neural networks on graphs are powerful tools for working with non euclidean data.
⇒ See Bronstein et al. 2017 (arXiv:1611.08097) for a recent overview.

Conclusion

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 - Open new and powerful ways to look at the data
 - Image detection for finding rare astrophysical objects
 - Data driven way of complementing our physical models
 - Modeling realistic galaxy morphologies
 - Modeling galaxy properties in numerical simulations
- ⇒ Goes towards improving the accuracy of our cosmology constraints.

Any questions?