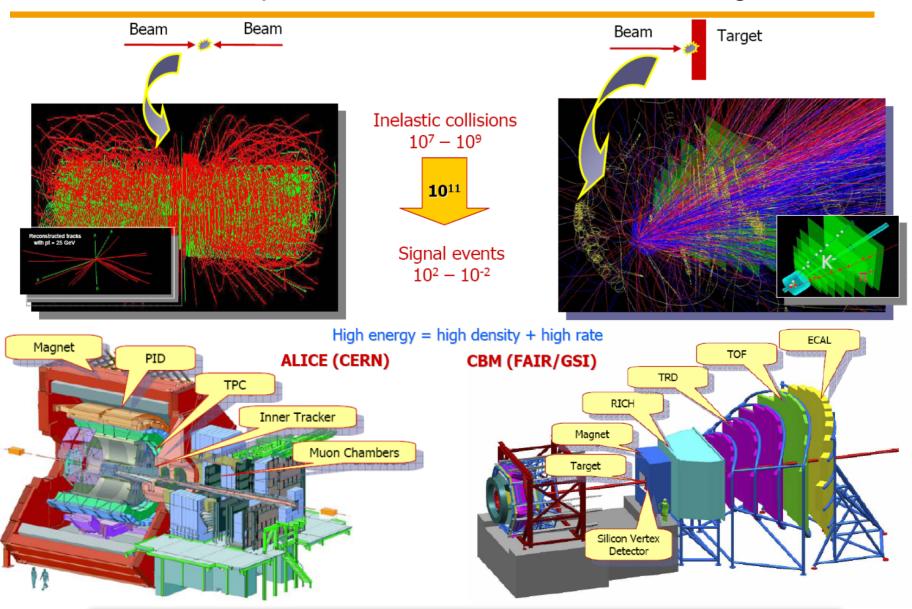


# HEP Experiments: Collider and Fixed-Target



HEP Experiments: select interesting physics on-line

## **Detector Cross-Section with Particle Paths**

Modern detectors consist of many different pieces of equipment which test for different aspects of an event. These many components are arranged in such a way that we can obtain the most data about the particles spawned by an event. In this way we can figure out the type of particle (PID) based on where that particle appeared in the detector.

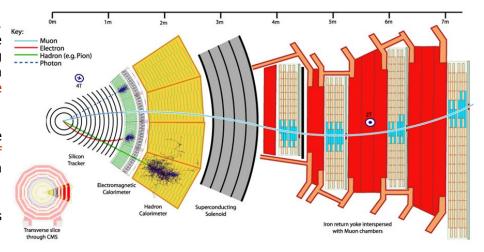
**Tracking Chambers**: The inner region of the detector is filled with highly segmented sensing devices of various kinds, so that charged particle trajectories can be very accurately determined.

**Electromagnetic Calorimeter**: This device measures the total energy of e<sup>+</sup>, e<sup>-</sup>, and photons. These particles produce showers of e<sup>+</sup>/e<sup>-</sup> pairs in the material. The e<sup>-</sup>'s (or e<sup>+</sup>'s) are deflected by the electric fields of atoms, causing them to radiate photons. The photons then make e<sup>+</sup>/e<sup>-</sup> pairs, which then radiate photons, etc. The number of final e<sup>+</sup>/e<sup>-</sup> pairs is proportional to the energy of the initiating particle.

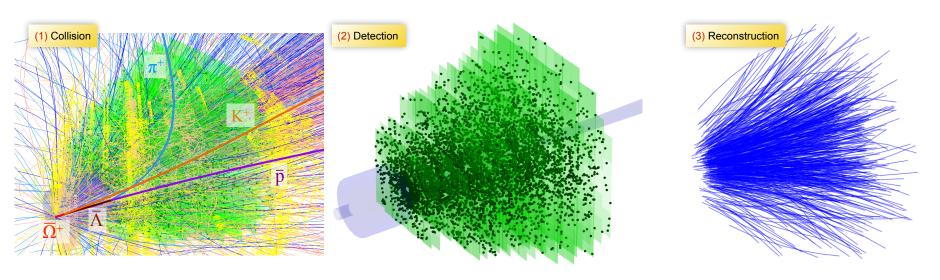
**Hadron Calorimeter:** This device measures the total energy of hadrons. The hadrons interact with the dense material in this region, producing a shower of charged particles. The energy that these charged particles deposit is then measured.

**Magnet**: The path of a charged particle curves in a magnetic field. The radius of curvature and direction tell the momentum and the sign of the charge.

**Muon Chambers**: Only muons and neutrinos get this far. The muons are detected, but the weakly interacting neutrinos escape. The presence of neutrinos can be inferred by the "missing" energy.



# Reconstruction Challenge in CBM at FAIR/GSI

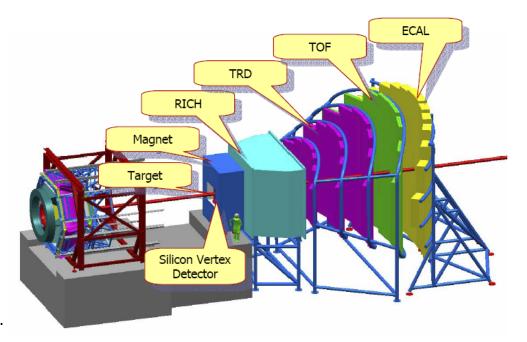


- Future fixed-target heavy-ion experiment
- 10<sup>7</sup> Au+Au collisions/sec
- ~ 1000 charged particles/collision
- Non-homogeneous magnetic field
- Double-sided strip detectors (85% fake space-points)

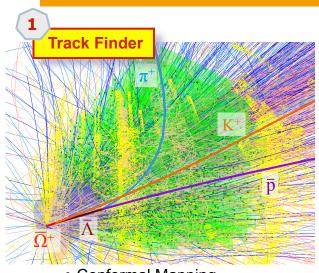
Full event reconstruction will be done on-line at the First-Level Event Selection (FLES) and off-line using the same FLES reconstruction package.

Cellular Automaton (CA) Track Finder Kalman Filter (KF) Track Fitter KF short-lived Particle Finder

All reconstruction algorithms are vectorized and parallelized.

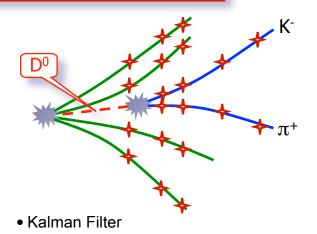


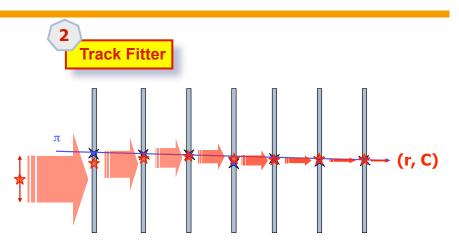
# Stages of Event Reconstruction



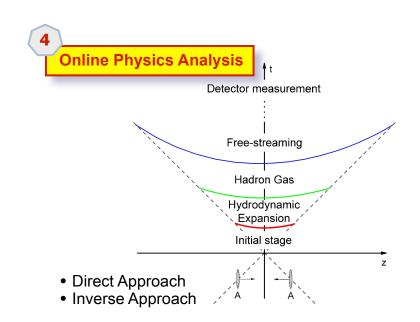
- Conformal Mapping
- Hough Transformation
- Track Following
- Cellular Automaton

Short-Lived Particles Finder

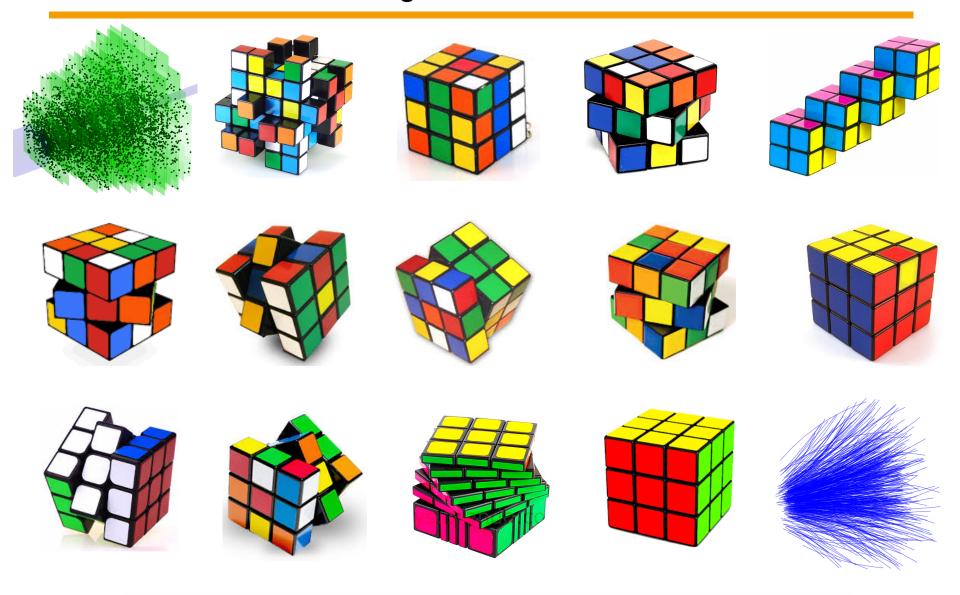




Kalman Filter



# Track Finding: Rubik's Cube in CBM



The world record times are: 4.73 seconds/Rubik's cube by Feliks Zemdegs (Australia) and 0.0000045 seconds/CBM cube by FAIR-Russia Research Center HPC (Moscow)

# Global Methods: Conformal Mapping + Histogramming

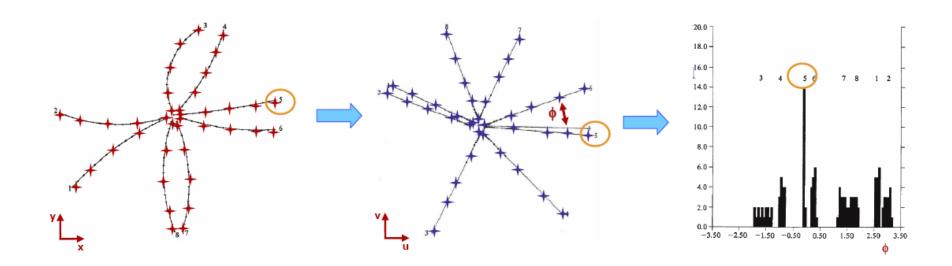
### Conformal Mapping:

Transform circles into straight lines

$$u = x/(x^2+y^2)$$
  
 $v = -y/(x^2+y^2)$ 

### Histogram:

Collect a histogram of azimuth angles  $\phi$ Find peaks in the histogram Collect hits into tracks



### Strong features:

- Impressive visual simplification of the problem
- Each step is easy to implement in hardware
- This results in a fast algorithm

•

### Weak points:

- Needs to know exact position of the interaction point
- Gives approximate track parameters only
- One has to collect hits into track candidates
- Finds only primary tracks
- No secondary (physics) tracks found
- ...

Useful implemented in hardware and for very simple event topologies only

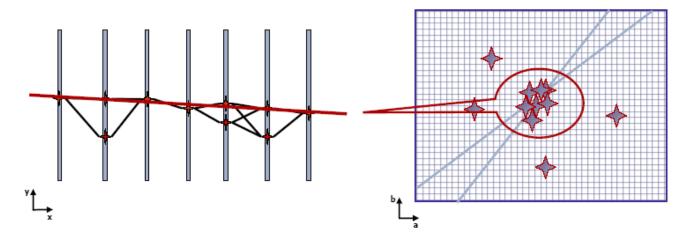
# Global Methods: Hough Transformation

**Measurement Space** 

Parameter Space

$$y = a*x + b$$

$$b = -x*a + y$$



### Strong features:

- Generalization of the histogramming method
- Easy to implement in hardware
- This results in a fast algorithm
- ..

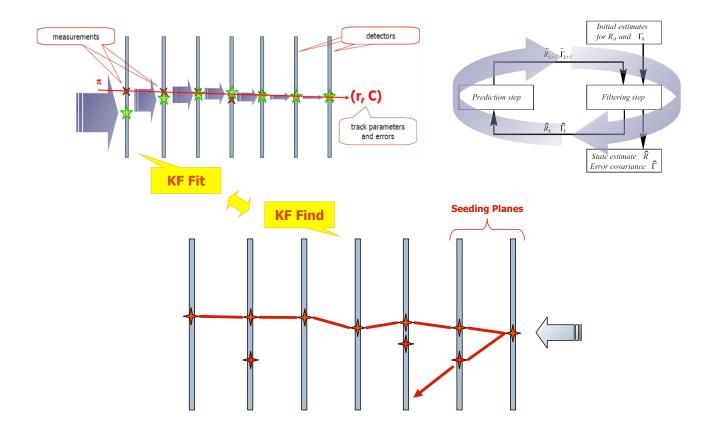
### Weak points:

- Histogramming provides only track parameters etc.
- Needs a global track model
- Therefore, appropriate for simple magnetic fields only
- Does not include multiple scattering -> only fast tracks
- Histogramming needs access to main memory -> slow
- 5D histogramming (x, y, tx, ty, q/p) needs a lot of memory
- Precise tracking requires even more memory
- ..

Useful implemented in hardware and for simple event and trigger topologies



## Local Methods: Kalman Filter for Track Following



### Strong features:

- Psychologically easy to accept hit by hit track finding
- Combined track finder and fitter based on KF
- Development of a new experiment starts with an ideal MC track finder and a realistic KF track fitter, therefore the next step to a realistic track finder is obvious – KF

• ..

### Weak points:

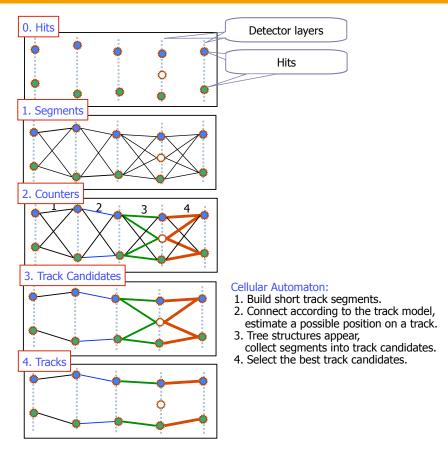
- Based on a single track approach
- Needs seeding (starting short track segments)
- A final track finding efficiency is limited by the seeding efficiency
- It is also limited by the efficiency of the seeding detector planes
- How many inefficient detector planes can be tolerated?
- Complicated KF calculations, then discarding track candidates
- Too early competition decision to accept/discard a track candidate

• ...

Useful for relatively simple event topologies and as a second after the ideal track finder



### Local Methods: Cellular Automaton as Track Finder



### Strong features:

- Local relations -> simple and fast calculations
- Local relations -> parallel algorithm
- Staged implementation: hits -> segments -> tracks
- Track finder efficiency monitoring at each stage
- Track competition at the global level
- Includes the KF fitter, if necessary, for high track densities
- Detector inefficiency problem is located out the combinatorics

#### •

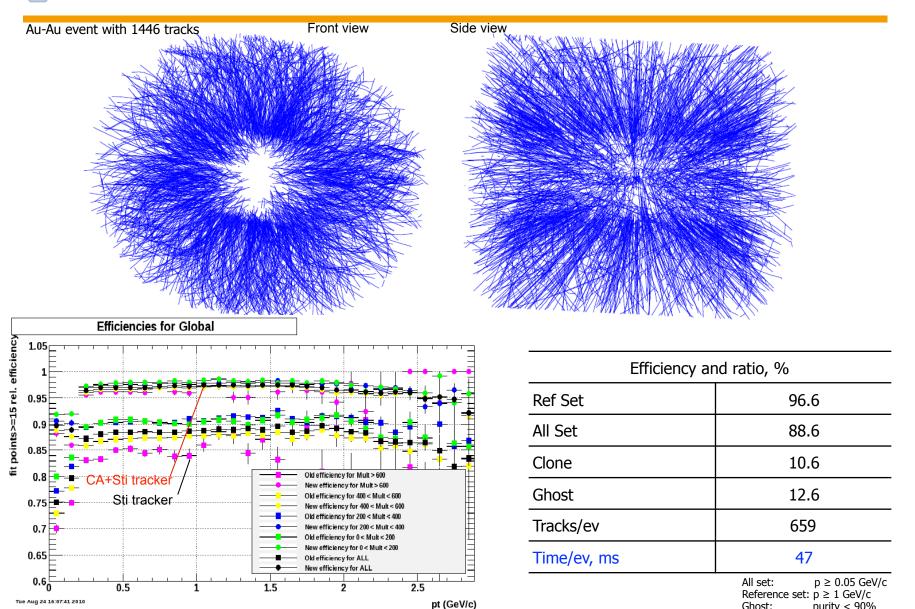
### Weak points:

- Not easy to understand a parallel algorithm (Game of Life)
- Currently implementations on sequential computers
- Parallel hardware is coming now
- ..

Useful for complicated event topologies with large combinatorics and for parallel hardware



## STAR TPC CA Track Finder



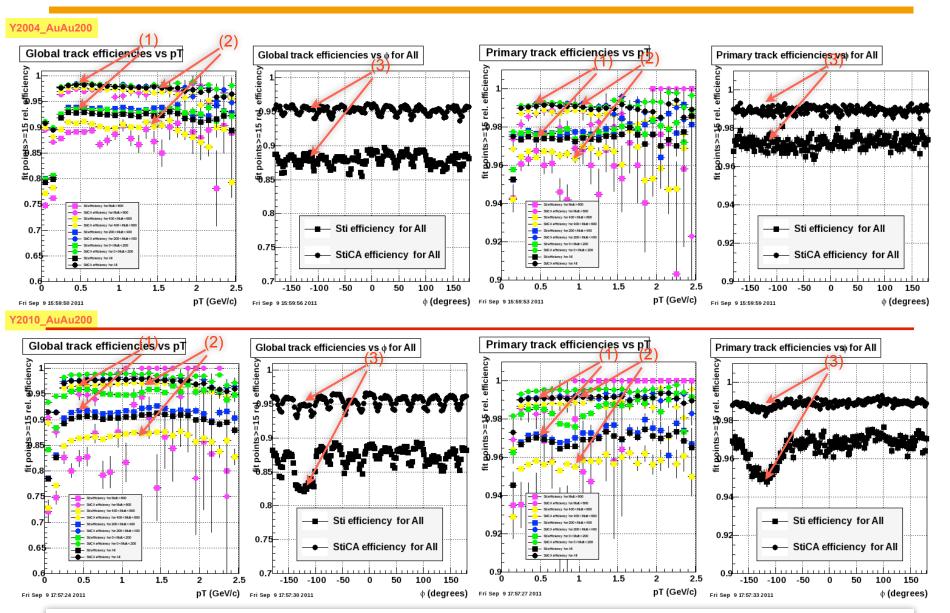
The CA track finder is more stable w.r.t. track multiplicity and is ~10 times faster than the TF based Sti track finder.

Ghost:

purity < 90%



## CA+Sti vs. Sti



CA+Sti has (1) a higher efficiency, is (2) stable w.r.t. track multiplicity and (3) robust w.r.t. detector inefficiency.



### Cellular Automaton - Game "Life"



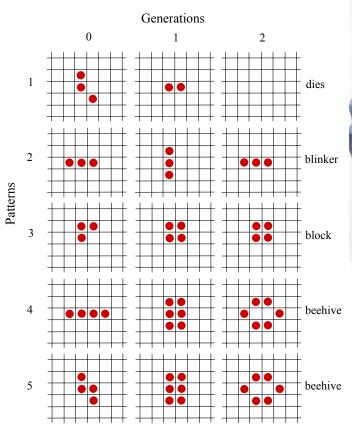
Each cell has 8 neighboring cells, 4 adjacent orthogonally, 4 adjacent diagonally. The rules are:

<u>Survival:</u> Every counter with 2 or 3 neighboring counters survives for the next generation.

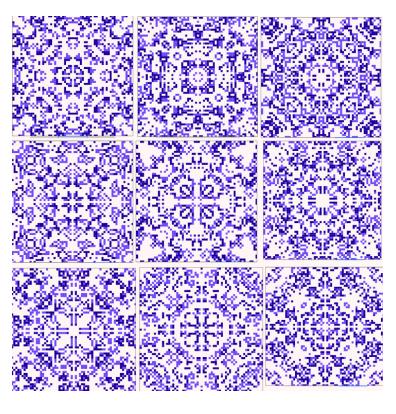
<u>Death:</u> Each counter with 4 or more neighbors dies from overpopulation, with 1 neighbor or none dies from isolation.

**Birth:** Each empty cell adjacent to exactly 3 neighbors is a birth cell.

It is important to understand that all births and deaths occur simultaneously.

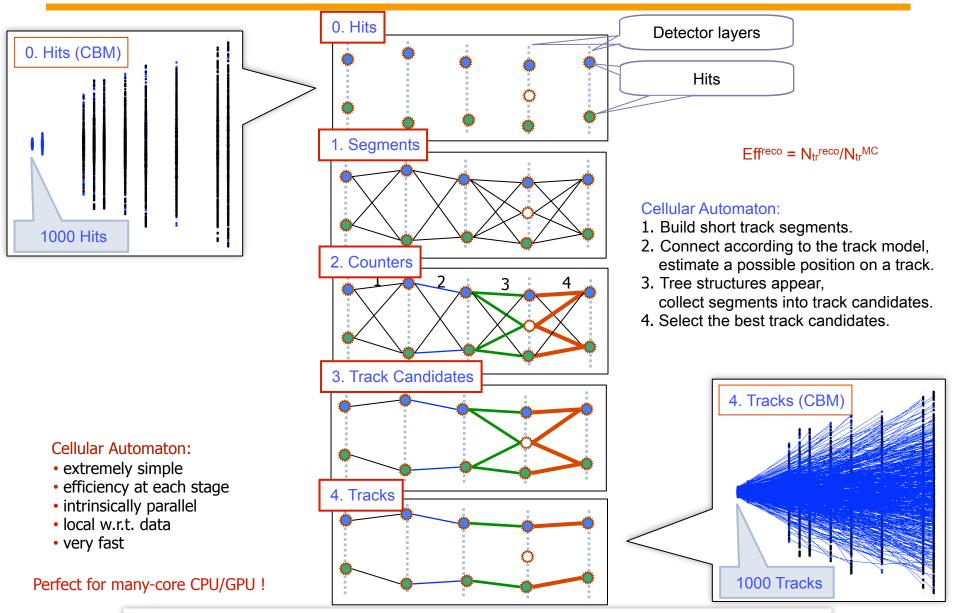






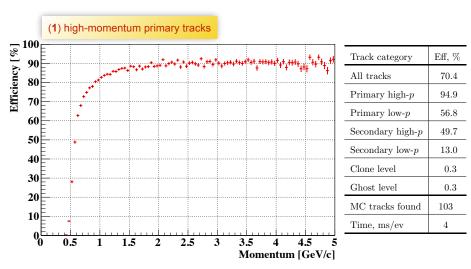


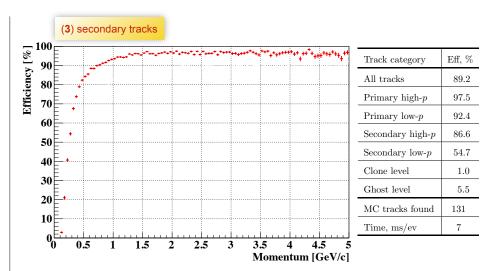
### Cellular Automaton as Track Finder

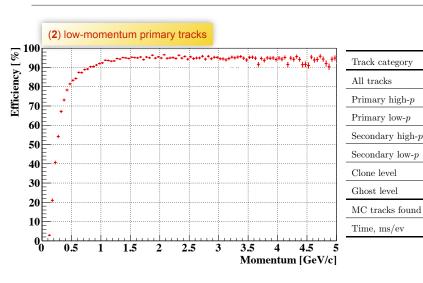


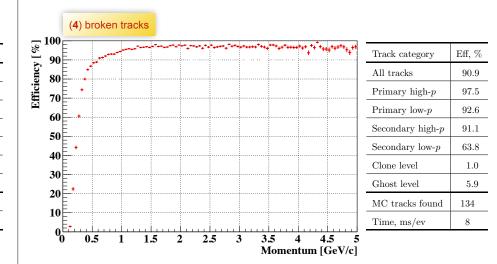
Useful for complicated event topologies with large combinatorics and for parallel hardware

### **CBM CA Track Finder**









Efficient and stable event reconstruction

Eff, %

87.8

95.8

91.4

84.5

54.2

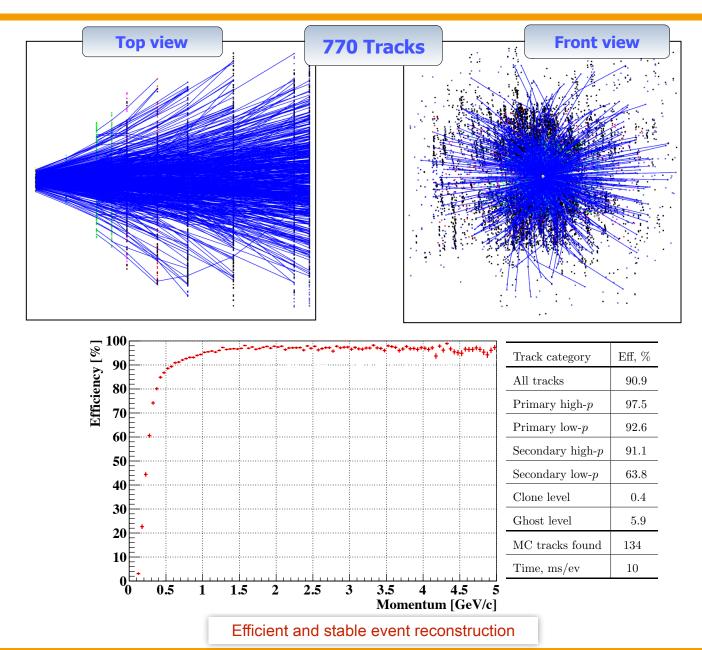
0.9

5.6

129

6

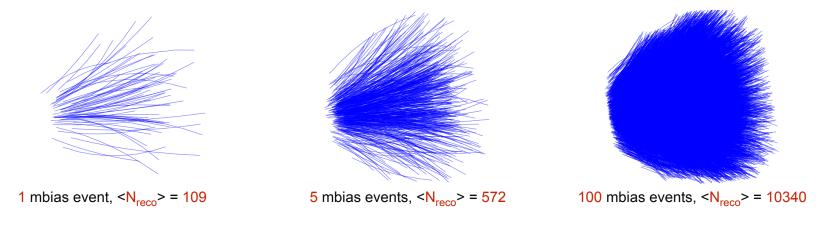
## **CBM CA Track Finder**

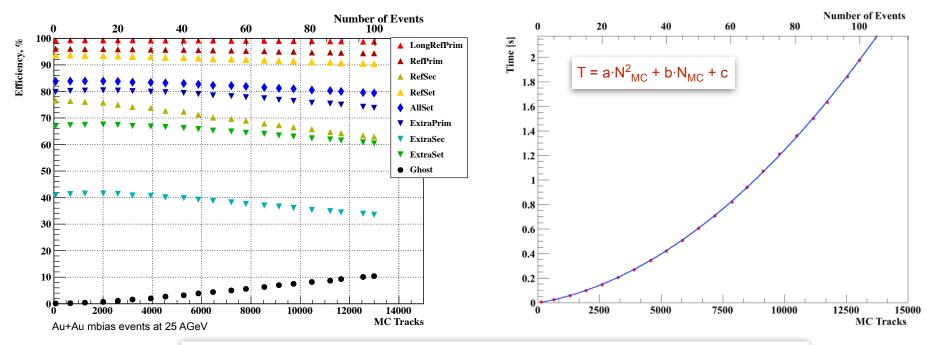




# CA Track Finder at High Track Multiplicity

A number of minimum bias events is gathered into a group (super-event), which is then treated by the CA track finder as a single event

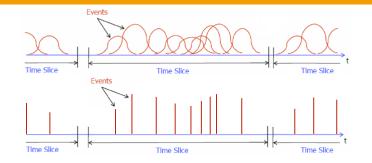


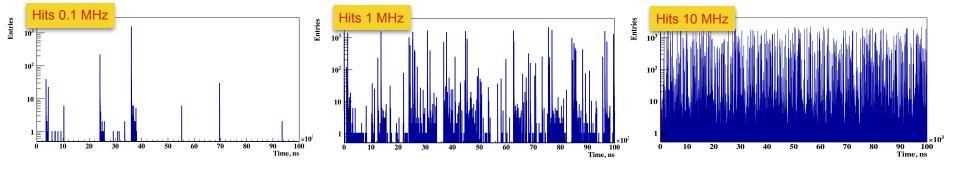


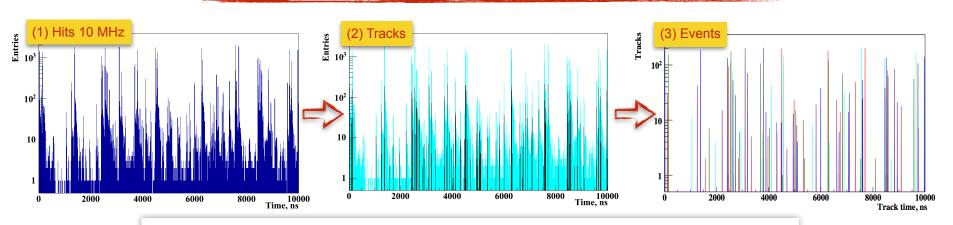
Stable reconstruction efficiency and time as a second order polynomial w.r.t. to track multiplicity

## Event Builder Collision Finder

- The beam in the CBM will have no bunch structure, but continuous.
- Measurements in this case will be 4D (x, y, z, t).
- Reconstruction of time slices rather than events will be needed.



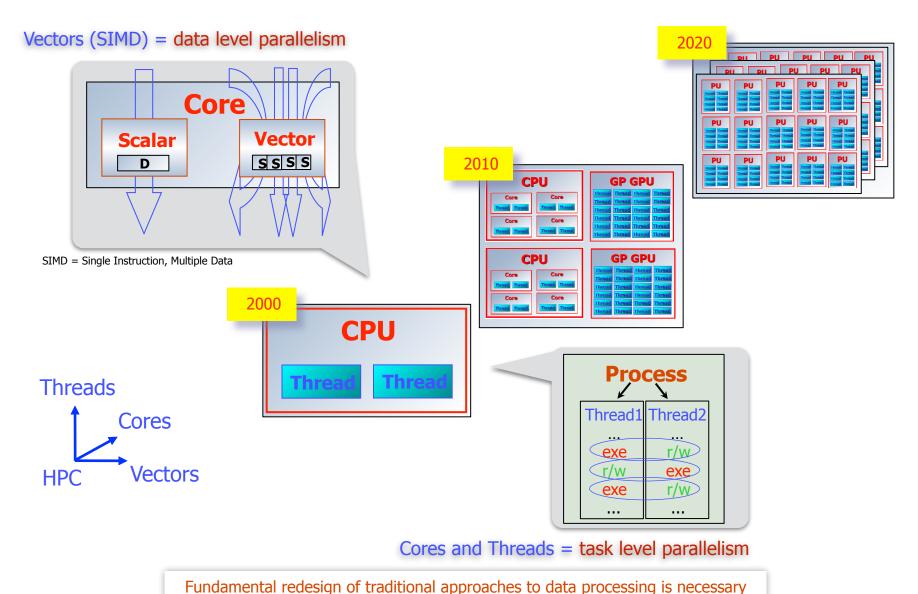




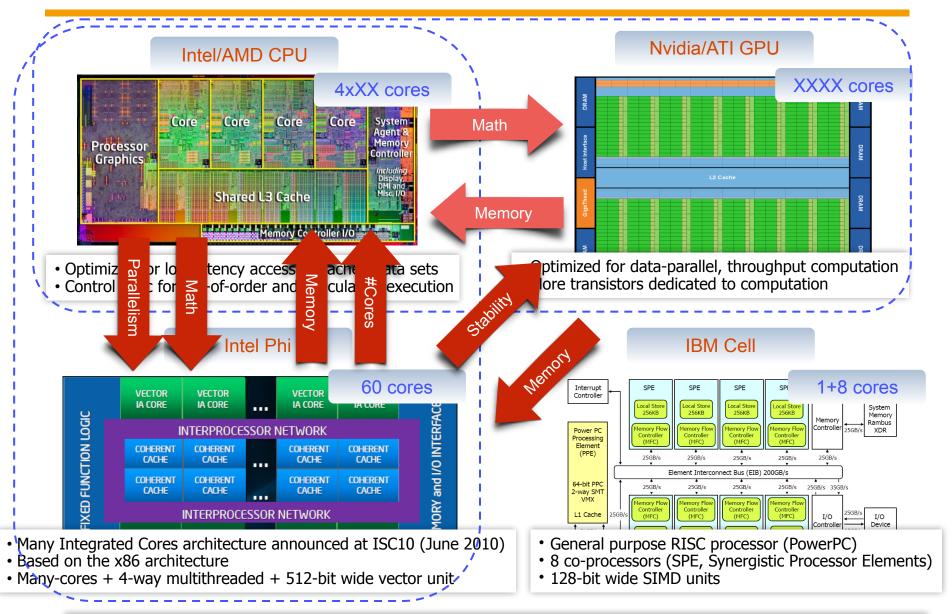
Reconstructed tracks clearly represent groups, which correspond to the primary collisions

# Many-core HPC: Cores, Threads and Vectors

HEP experiments work with high data rates, therefore need High Performance Computing (HPC)!



# Many-Core CPU/GPU Architectures



Future systems are heterogeneous. Fundamental redesign of traditional approaches to data processing is necessary

## Kalman Filter Algorithm

The Kalman filter is a recursive estimator – only the estimated state from the previous time step and the current measurement are needed to compute the estimate for the current state.

mean value over n measurements



$$\mu_n = \frac{1}{n} \sum_{i=1}^n x_i$$

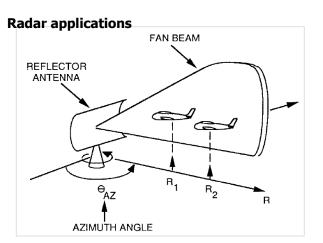


$$\mu_{n+1} = \frac{1}{n+1} \sum_{i=1}^{n+1} x_i = \frac{n}{n+1} \left( \frac{1}{n} \sum_{i=1}^{n} x_i + \frac{1}{n} x_{n+1} \right) = \frac{n}{n+1} \mu_n + \frac{1}{n+1} x_{n+1} = \mu_n + \frac{1}{n+1} (x_{n+1} - \mu_n)$$

mean value over n+1 measurements

For this work, U.S. President Barack Obama rewarded Rudolf Kálmán with the National Medal of Science on October 7, 2009.





previous estimation

correction weight

new measurement

### state vector:

$$r = \{ x, y, z, v_{x'}, v_{y'}, v_{z} \}$$

covariance matrix:

$$\mathbf{C} = \left\{ \begin{array}{ccc} \sigma^{2}_{\mathbf{x}} & & & \\ \sigma^{2}_{\mathbf{y}} & & \cdots & \\ & \sigma^{2}_{\mathbf{z}} & & \\ & & \sigma^{2}_{\mathbf{vx}} & \\ & \cdots & & \sigma^{2}_{\mathbf{vy}} & \\ & & & \sigma^{2}_{\mathbf{vz}} \end{array} \right\}$$

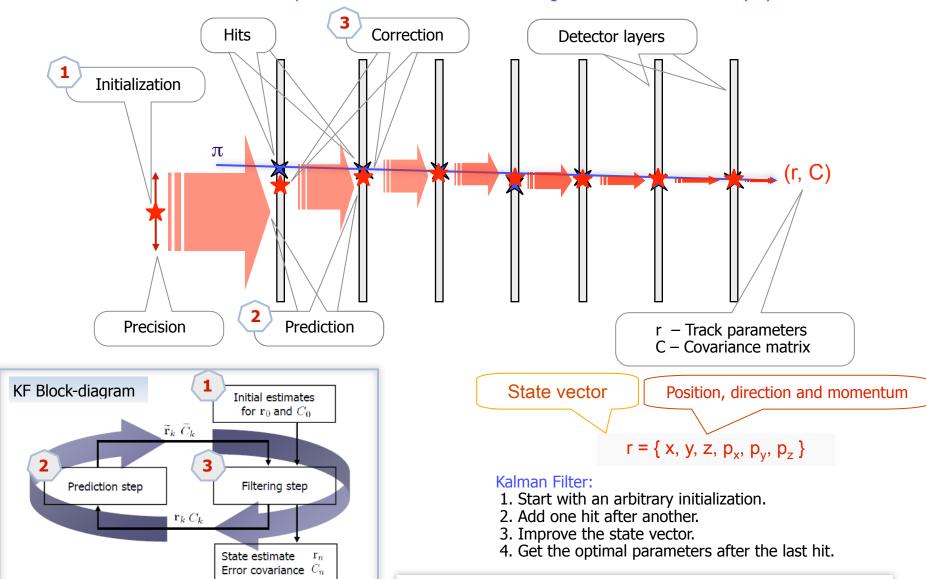


December 21, 1968. The Apollo 8 spacecraft has just been sent on its way to the Moon.

003:46:31 Collins: Roger. At your convenience, would you please go P00 and Accept? We're going to update to your W-matrix.

### Kalman Filter based Track Fit

Estimation of the track parameters at one or more hits along the track – Kalman Filter (KF)



Nowadays the Kalman Filter is used in almost all HEP experiments

KF as a recursive least squares method

# Kalman Filter Track Fit Quality

CBM track parameters:

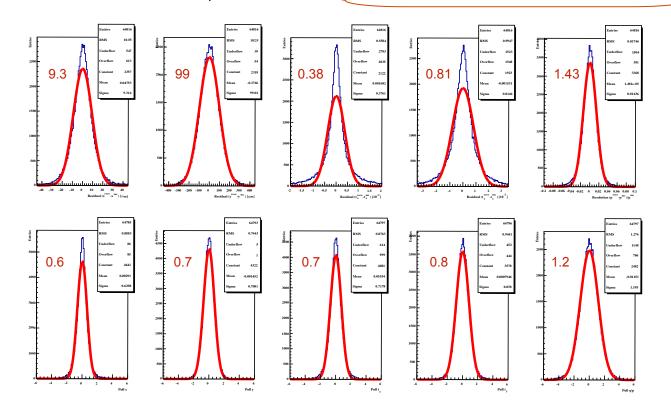
 $r = \{ x, y, t_x, t_y, q/p \}$ 

position, tg of slopes, charge over momentum

residuals

$$\rho_x = x_{reco} - x_{mc}$$

 $P(x) = \frac{\rho_x}{\sqrt{C_{rx}}}$ 



resolution				pull widths					
x, µm	y, µm	t <sub>x</sub> , 10 <sup>-3</sup>	t <sub>y</sub> , 10 <sup>-3</sup>	p, %	х	У	t <sub>x</sub>	t <sub>y</sub>	q/p
9.3	99	0.38	0.81	1.43	0.6	0.7	0.7	0.8	1.2

Input hits parameters:

 $\rho x = 8.4, \rho y = 91,$ 

Pull x = 0.63, Pull y = 0.69

Illustrative slide, 2012!



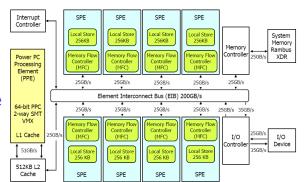
## Kalman Filter Track Fit on Cell

	Stage	Description	Time/track	Speedup	
_		Initial scalar version	12  ms	_	
<u>       </u>	1	Approximation of the magnetic field	$240~\mu \mathrm{s}$	50	40000 6 1
Intel	2	Optimization of the algorithm	$7.2~\mu\mathrm{s}$	35	10000x faster on any PC
	3	Vectorization	$1.6~\mu \mathrm{s}$	4.5	
<b>=</b> (	4	Porting to SPE	$1.1~\mu\mathrm{s}$	1.5	
Ce	5	Parallelization on 16 SPEs	$0.1~\mu \mathrm{s}$	10	
		Final simulated version	$0.1~\mu\mathrm{s}$	120000	

Comp. Phys. Comm. 178 (2008) 374-383



The KF speed was increased by 5 orders of magnitude



blade11bc4 @IBM, Böblingen: 2 Cell Broadband Engines, 256 kB LS, 2.4 GHz

Motivated by, but not restricted to Cell!

# Kalman Filter (KF) Track Fit Library

### **Kalman Filter Methods**

#### Kalman Filter Tools:

- KF Track Fitter
- KF Track Smoother
- · Deterministic Annealing Filter

## Kalman Filter Approaches: • Conventional DP KF

- · Conventional SP KF
- Square-Root SP KF
- UD-Filter SP
- Gaussian Sum Filter
- 3D (x,y,z) and 4D (x,y,z,t) KF

### Track Propagation:

- Runge-Kutta
- Analytic Formula

### **Detector Types:**

- Pixel
- Strip
- Straw-Tube
- Time Projection Camber

### **Implementations**

### Vectorization (SIMD):

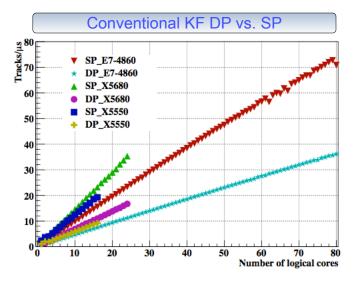
- Header Files
- Vc Vector Classes
- ArBB Array Building Blocks
- OpenCL

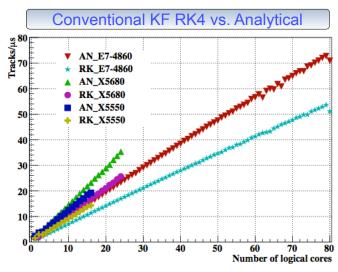
### Parallelization (many-cores):

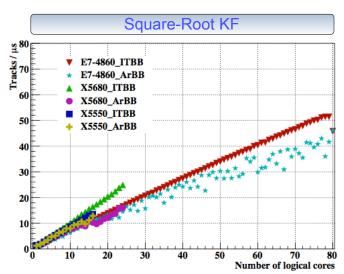
- Open MP
- ITBB
- ArBB
- OpenCL

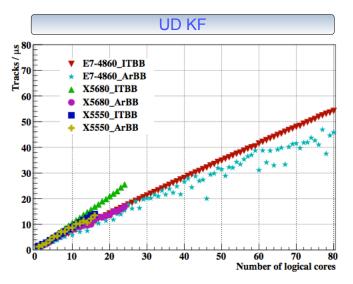
#### Precision:

- single precision SP
- double precision DP







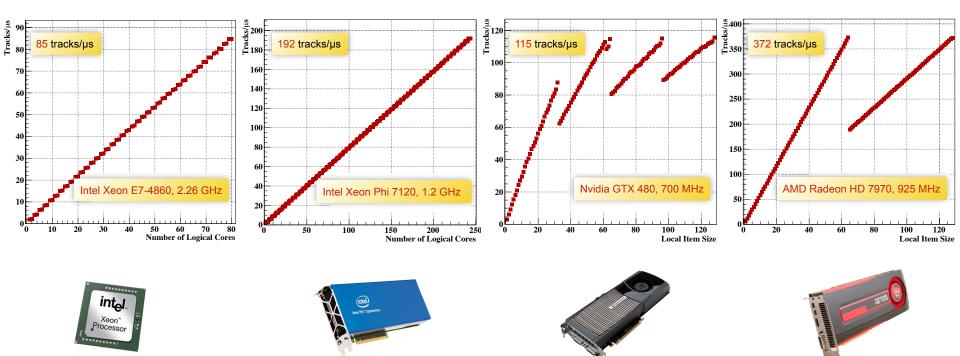


Strong many-core scalability of the Kalman filter library

with I. Kulakov, H. Pabst\* and M. Zyzak (\*Intel)



# Full Portability of the KF Track Fit



- Scalability with respect to the number of logical cores in a CPU is one of the most important parameters of the algorithm.
- The scalability on the Intel Xeon Phi coprocessor is similar to the CPU, but running four threads per core instead of two.
- In case of the graphics cards the set of tasks is divided into working groups of size *local item size* and distributed among compute units (or streaming multiprocessors) and the load of each compute unit is of the particular importance.

Single node KF Track Fit performance: 2\*CPU+2\*GPU = 109 tracks/s = (100 tracks/event)\* 107 events/s = 107 events/s

Fast, precise and portable Kalman filter library

# Parallelization Challenge in the CBM Event Reconstruction

Location		Architecture	(Nodes·)sockets·cores·threads·SIMD	Data streams	
CERN	Switzerland	AMD 6164HE	4.12.1.4	192	
GSI	Germany	Intel E7-4860	4.10.2.4	320	
ITEP	Russia	AMD 6272	$100 \cdot (2 \cdot 16 \cdot 1 \cdot 4)$	12 800	
FIAS	Germany	Intel E5-2600+Intel Phi 7120	0 2.8.2.8+2.61.4.16	256+7 808	177 400
BNL	USA	Intel E5-2680+Intel Phi 5110	$0P \qquad 22 \cdot (2 \cdot 12 \cdot 2 \cdot 8 + 2 \cdot 60 \cdot 4 \cdot 16)^{-8 \cdot 004}$	8 448+168 960	0 <b>177 408</b>

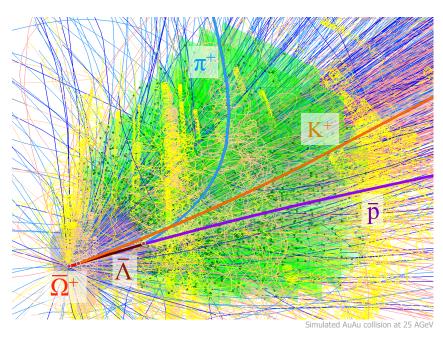
List of some heterogeneous HPC nodes, used in our investigations

Andrzej Nowak (OpenLab, CERN) by Hans von der Schmitt (ATLAS) at GPU Workshop, DESY, 15-16 April 2013							
	SIMD	Instr. Level Parallelism	HW Threads	Cores	Sockets	Factor	Efficiency
MAX	4	4	1.35	8	4	691.2	100.0%
Typical	2.5	1.43	1.25	8	2	71.5	10.3%
HEP	1	0.80	1	6	2	9.6	1.4%
CBM@FAIR	4	3	1.3	8	4	499.2	72.2%

Parallelization becomes a standard in the CBM experiment



# KF Particle: Reconstruction of Decayed Particles



$$\overline{\Omega}^+ \to \overline{\Lambda} K^+ \\ \downarrow \overline{p} \pi^+$$

```
KFParticle Lambda(P, Pi);
                                            // construct anti Lambda
Lambda.SetMassConstraint(1.1157);
                                            // improve momentum and mass
KFParticle Omega(K, Lambda);
                                            // construct anti Omega
PV -= (P; Pi; K);
                                            // clean the primary vertex
PV += Omega:
                                           // add Omega to the primary vertex
Omega.SetProductionVertex(PV);
                                           // Omega is fully fitted
(K; Lambda).SetProductionVertex(Omega);
                                           // K, Lambda are fully fitted
(P; Pi).SetProductionVertex(Lambda);
                                            // p, pi are fully fitted
```

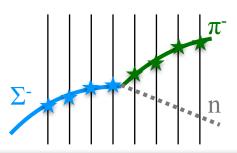
### Concept:

- Mother and daughter particles have the same state vector and are treated in the same way
- · Reconstruction of decay chains
- Kalman filter based
- Geometry independent
- Vectorized
- Uncomplicated usage

### **Functionality:**

- Construction of short-lived particles
- Addition and subtraction of particles
- Transport
- Calculation of an angle between particles
- Calculation of distances and deviations
- Constraints on mass, production point and decay length
- KF Particle Finder

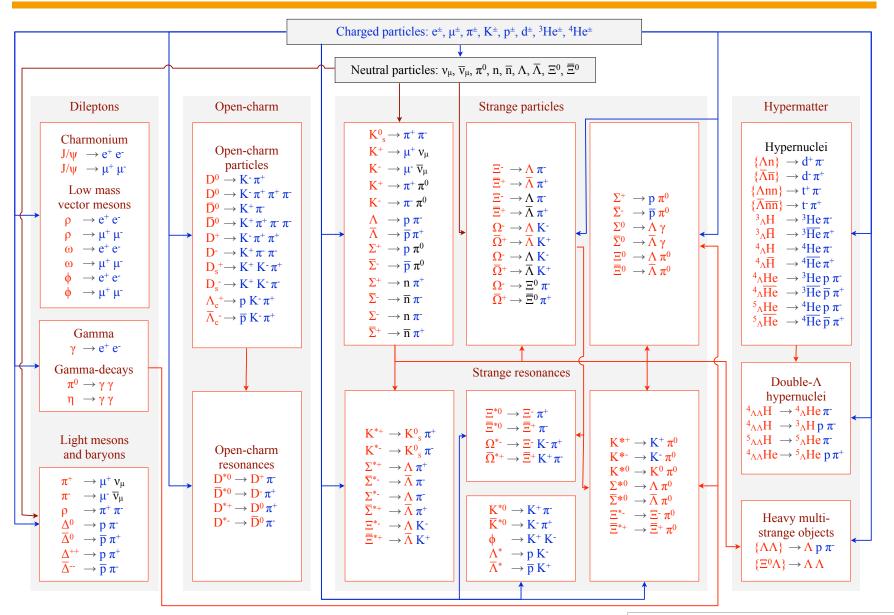
# Reconstruction of decays with a neutral daughter by the missing mass method:



KF Particle provides a simple and direct approach to physics analysis (used in CBM, ALICE and STAR)



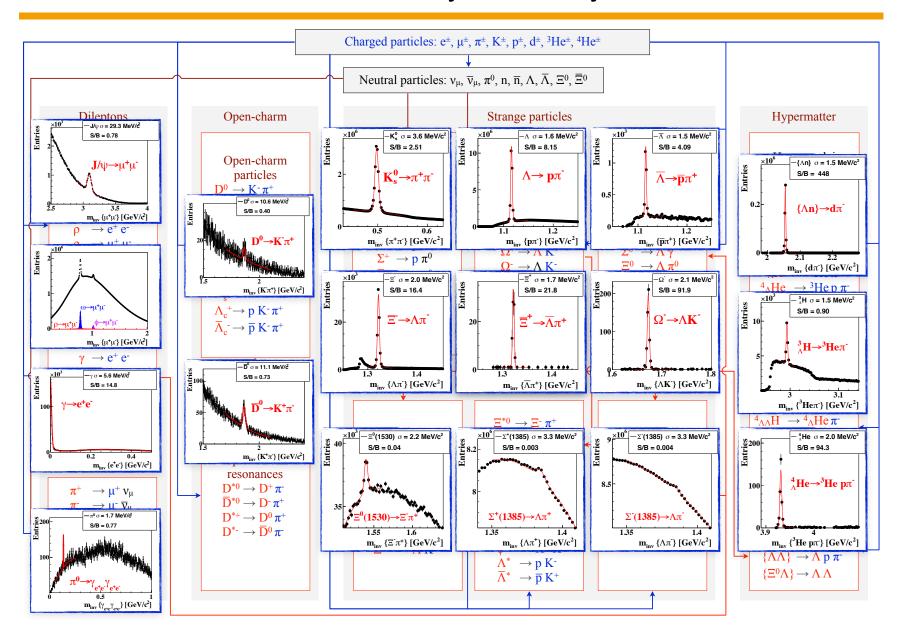
# KF Particle Finder for Physics Analysis and Selection



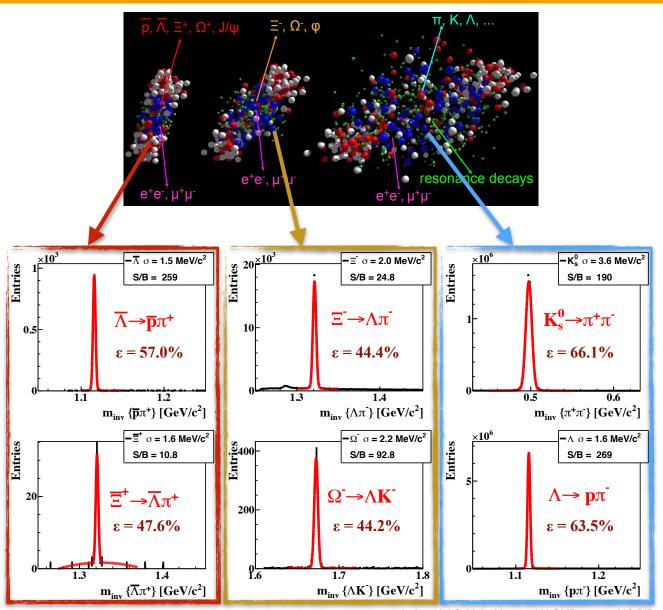
( mbias: 1.4 ms; central: 10.5 ms )/event/core



# KF Particle Finder for Physics Analysis and Selection



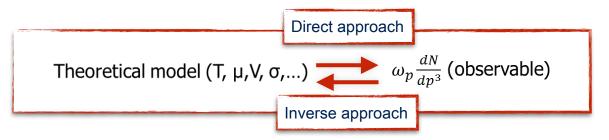
# Clean Probes of Collision Stages



AuAu, 10 AGeV, 3.5M central UrQMD events, MC PID

## **CBM Online Physics Analysis**

Online physics analysis = online extraction of medium properties in heavy-ion collisions

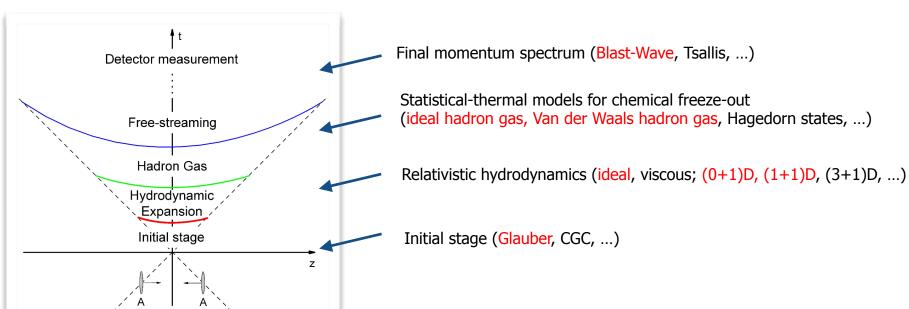


### **Motivation:**

- determination of physical properties of QCD matter created in HIC (temperature, flow, phase transitions, ...),
- obtain limits of applicability of different models

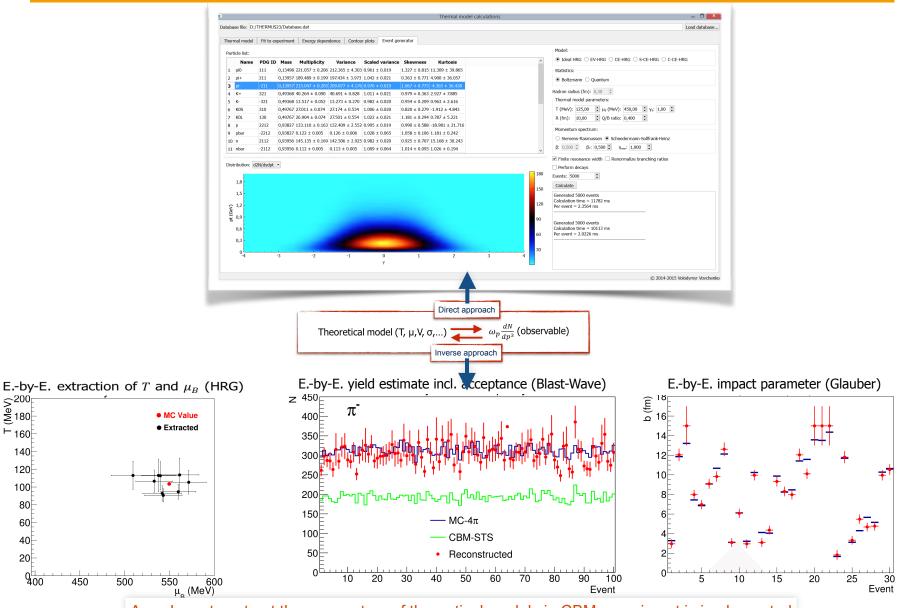
### Stages of collision

### **Models for different stages**



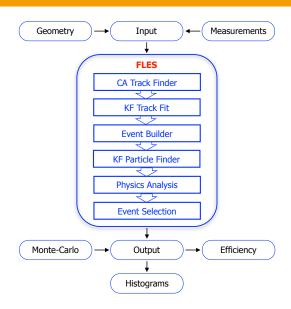
A package to extract the parameters of theoretical models in CBM experiment is implemented

# **CBM Online Physics Analysis**

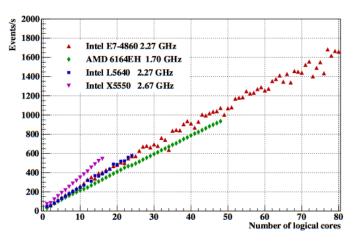


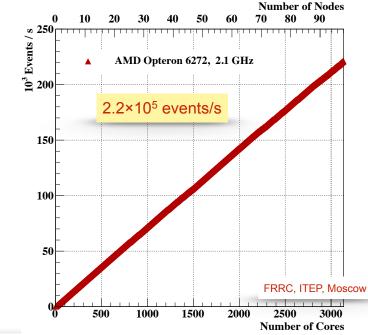
A package to extract the parameters of theoretical models in CBM experiment is implemented

# CBM Standalone First Level Event Selection (FLES) Package



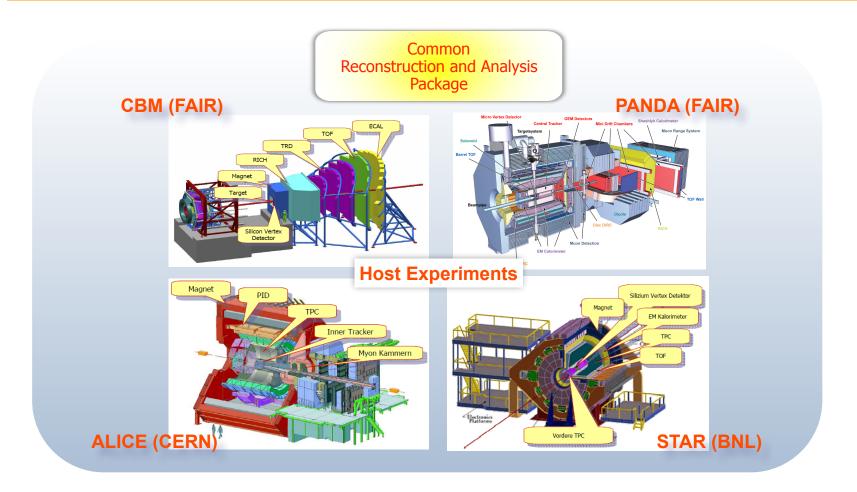






The FLES package is vectorized, parallelized, portable and scalable up to 3 200 CPU cores

# Summary: to be HPC Efficient - Consolidate Efforts

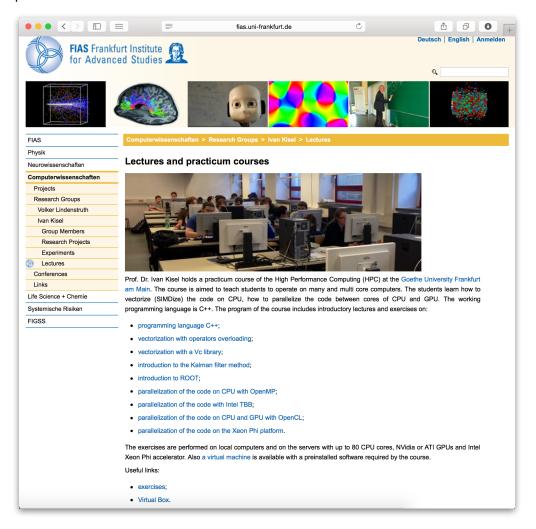


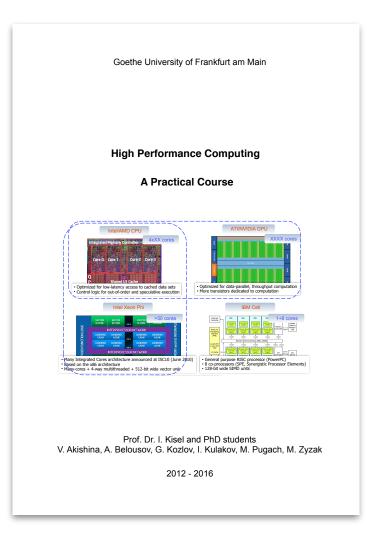
### Consolidate efforts of:

- Physicists
- Mathematicians
- Computer scientists
- Developers of // languages
- Many-core CPU/GPU manufacturers

# HPC Practical Course at the Goethe University Frankfurt

http://fias.uni-frankfurt.de/de/cs/kisel/lectures/





# Conclusion

