High-Performance Computing

h and Data Analysis h High E de averages b e averages b

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- 10⁷ collisions/second
- A very high track density
- 1000 charged particles/collision
- A non-homogeneous magnetic field >
- The first plane has only 5 cm diameter
- The silicon detector is only 1 m long



Vocabulary: Collision Trajectory Measurement =



My Participation in HEP Experiments



HEP Experiments: Collider and Fixed-Target



HEP Experiments: select interesting physics on-line

Typical Detector Components

The reason that detectors are divided into many components is that each component tests for a special set of particle properties. These components are stacked so that all particles will go through the different layers sequentially. A particle will not be evident until it either interacts with the detector in a measurable fashion, or decays into detectable particles.



- Charged particles, like electrons and protons, are detected both in the tracking chamber and the electromagnetic calorimeter.
- Neutral particles, like neutrons and photons, are not detectable in the tracking chamber; they are only evident when they interact with the detector. Photons are detected by the electromagnetic calorimeter, while neutrons are evidenced by the energy they deposit in the hadron calorimeter.
- Each particle type has its own "signature" in the detector. For example, if a particle is detected **only** in the electromagnetic calorimeter, then this is certainly a photon.

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 chamber: 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+, e-, and photons. These particles produce showers of e+/e- pairs in the material. The e-'s (or e+'s) are deflected by the electric fields of atoms, causing them to radiate photons. The photons then make e-/e+ pairs, which then radiate photons, etc. The number of final e+, e- 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.

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.

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.



Reconstruction Challenge in CBM at FAIR/GSI



- Future fixed-target heavy-ion experiment
- 10⁷ 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



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

 $\frac{\text{Conformal Mapping:}}{\text{Transform circles into straight lines}}$ $\begin{array}{l} u = x/(x^2+y^2) \\ v = -y/(x^2+y^2) \end{array}$

Histogram:

Collect a histogram of azimuth angles ϕ 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:

- Non-obvious complications of the problem
- No tracks found, but only approximate track parameters
- No hits grouping into track candidates
- Therefore, no possibility to refit tracks
- Needs to know exact position of the interaction point
- Finds only primary tracks
- Reorder the hits (last <-> first)
- Measurement errors are now no more uniform
- Geometry of the setup must be transformed
- The same for the (non-uniform) magnetic field map
- What with the Lorentz force: F = q(E+vxB)?
- ...

Useful implemented in hardware and for very simple event topologies only



Strong features:

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

Weak points:

- Needs a global track model
- Therefore, appropriate for simple magnetic fields only
- Does not include multiple scattering -> only fast tracks
- Histogramming provides only track parameters etc.
- Not possible competition between track candidates
- 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)
- Final efficiency is always limited by seeding efficiency
- It is limited also by the efficiency of the seeding chambers
- Works at the hits level, searching for hits within a region
- Repeats calculations, when discarding track candidates
- Therefore needs a lot of seeds -> even larger combinatorics
- How many inefficient detectors can be tolerated in general ?
- Too early competition between track candidates
- ...

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 calculations
- Local relations -> parallel algorithm
- Staged implementation: hits -> segments -> tracks
- Polynomial (2nd order) combinatorics
- Track competition at the global level
- Includes the KF fitter, if necessary, for high track densities
- Detector inefficiency problem outside 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

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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.

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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.

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Cellular Automaton - Game "Life"



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

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

Death: 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.



Martin Gardner, Mathematical games: The fantastic combinations of John Conway's new solitaire game "Life", Sci. Amer., 223 (1970) 120-123

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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

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

4D Track Reconstruction and Event Building at 10 MHz

- 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 original events

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Many-core HPC: Cores, Threads and Vectors

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

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Many-Core CPU/GPU Architectures

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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.

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

state vector:

covariance matrix:

Apollo Flight Journal

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.

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Kalman Filter based Track Fit

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

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Kalman Filter Track Fit Quality

Input hits parameters: $\rho x = 8.4, \rho y = 91,$ Pull x = 0.63, Pull y = 0.69

Illustrative slide, 2012!

	Stage	Description	Time/track	Speedup	
Cell Intel		Initial scalar version	12 ms	_	
	1	Approximation of the magnetic field	$240~\mu{\rm s}$	50	10000x faster on any PC
	2	Optimization of the algorithm	$7.2~\mu{ m s}$	35 4.5	
	3	Vectorization	$1.6~\mu { m s}$		
	4	Porting to SPE	$1.1~\mu{ m s}$	1.5	
	5	Parallelization on 16 SPEs	$0.1~\mu{ m s}$	10	
		Final simulized version	$0.1 \ \mu { m s}$	120000	

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

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

The KF speed was increased by 5 orders of magnitude

Motivated by, but not restricted to Cell !

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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

f = 4 sockets \times 8 cores \times 1.3 threads \times 8 SIMD \approx 300,

which is already equivalent to a moderate computer farm with scalar single-core CPUs.

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	$2 \cdot 8 \cdot 2 \cdot 8 + 2 \cdot 61 \cdot 4 \cdot 16$	256+7 808	177 /09
BNL	USA	Intel E5-2680+Intel Phi 5110	$P \qquad 22 \cdot (2 \cdot 12 \cdot 2 \cdot 8 + 2 \cdot 60 \cdot 4 \cdot 16)^{-6.004}$	8 448+168 960	1// 400

Tab. 5: List of some heterogeneous HPC nodes, used in our investigations.

In order to investigate the HPC hardware and to develop efficient algorithms we use different nodes and clusters in several high-energy physics centers over the worlds (see Tab. 5) ranging from dozens to thousand of cores.

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Parallelization becomes a standard in the CBM experiment

KF Particle: Reconstruction of Decayed Particles

Simulated AuAu collision at 25 AGe

 $\overline{\Omega}^{+} \longrightarrow \overline{\Lambda} \operatorname{K}^{+} \underset{\downarrow}{\stackrel{}{\downarrow}} \overline{p} \pi^{+}$

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)

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KF Particle, Finder for Physics Analysis and Selection

23 March 2017 Ivan Kisel, Uni-Frankfurt, FIAS Maksym Zyzak, 29th CBM Collaboration Meeting, Darmstadt

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

KF Particle Finder for Physics Analysis and Selection

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Clean Probes of Collision Stages

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

3

CBM Online Physics Analysis

Online physics analysis = online extraction of medium properties in heavy-ion collisions **Direct approach** $\omega_p \frac{dN}{dp^3}$ (observable) Theoretical model (T, μ ,V, σ ,...) Inverse approach 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 Final momentum spectrum (Blast-Wave, Tsallis, ...) Detector measurement Statistical-thermal models for chemical freeze-out (ideal hadron gas, Van der Waals hadron gas, Hagedorn states, ...) Free-streaming Hadron Gas Relativistic hydrodynamics (ideal, viscous; (0+1)D, (1+1)D, (3+1)D, ...) Hydrodynamic Expansion Initial stage Initial stage (Glauber, CGC, ...) z

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

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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

The future is parallel.