

# UMass Bayesian Inference Engine

Martin D. Weinberg  
UMass Astronomy  
weinberg@astro.umass.edu

# Current team

Motivation  
Features  
Do it right!  
Killer applications  
SAMS  
Posterior madness  
GALPHAT intro  
GALPHAT results  
Sizes  
Tests  
Summary  
Status and future

- MDW (Astro)
- Neal Katz (Astro)
- Michael Lavine (Math)
- Houjun Mo (Astro)
- Eliot Moss (CS)
- Byn Choi (CS)
- Joerg Colberg (Astro)
- Mark Fardal (Astro)
- Ilsang Yoon (Astro)
- Lu Yu (Astro)

# Motivation for the Bayesian Inference Engine

## ▷ Motivation

Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

- Multi-terabyte catalogs (2MASS, SDSS, GOODS, ...)
- Bayesian approach
  - ▷ Incorporate data from multiple catalogs
  - ▷ Merge data with different attributes
- Computational solution to the inference problem
  - ▷ MCMC algorithms
  - ▷ Particle filter
- Current packages—Bayespack, BUGS, S-Plus, R
  - ▷ Not production oriented
  - ▷ Although good for proof of concept

# Motivation for the Bayesian Inference Engine

- ▷ Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- Summary
- Status and future

- Multi-terabyte catalogs (2MASS, SDSS, GOODS, ...)
- Bayesian approach
  - ▷ Incorporate data from multiple catalogs
  - ▷ Merge data with different attributes
- Computational solution to the inference problem
  - ▷ MCMC algorithms
  - ▷ Particle filter
- Current packages—Bayespack, BUGS, S-Plus, R
  - ▷ Not production oriented
  - ▷ Although good for proof of concept

# Motivation for the Bayesian Inference Engine

## ▷ Motivation

Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

- Multi-terabyte catalogs (2MASS, SDSS, GOODS, ...)
- Bayesian approach
  - ▷ Incorporate data from multiple catalogs
  - ▷ Merge data with different attributes
- Computational solution to the inference problem
  - ▷ MCMC algorithms
  - ▷ Particle filter
- Current packages—Bayespack, BUGS, S-Plus, R
  - ▷ Not production oriented
  - ▷ Although good for proof of concept

# Motivation for the Bayesian Inference Engine

## ▷ Motivation

Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

- Multi-terabyte catalogs (2MASS, SDSS, GOODS, ...)
- Bayesian approach
  - ▷ Incorporate data from multiple catalogs
  - ▷ Merge data with different attributes
- Computational solution to the inference problem
  - ▷ MCMC algorithms
  - ▷ Particle filter
- Current packages—Bayespack, BUGS, S-Plus, R
  - ▷ Not production oriented
  - ▷ Although good for proof of concept

# BIE: Current Features

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Do it fast!
2. Do it better!
3. Do it right!

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

## 1. Do it fast!

### Apply advanced computational techniques

- Fully parallel implementation (MPI)
- Object-oriented, consumer-producer pipes
- C++ library with front-end parser
- Full serialization and persistence
  - ▷ Checkpointing
  - ▷ Reuse of posterior distributions
- Visualization tools

## 2. Do it better!

## 3. Do it right!



# BIE: Current Features

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Do it fast!
2. Do it better!
3. Do it right!

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Do it fast!

2. Do it better!

Platform for future development and statistical research

- Convergence and posterior characterization
  - ▷ Covariance analysis, Laplace approximation
  - ▷ Metric Ball Trees (KDE)
- New computational techniques (Bayes factors)
- Reversible jump for mixture models
- New MCMC algorithms
  - ▷ Empirical hierarchical priors
  - ▷ Tempered differential evolution

3. Do it right!

# BIE: Current Features

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Do it fast!
2. Do it better!
3. Do it right!

# BIE: Current Features

Motivation

▷ Features

Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Do it fast!
2. Do it better!
3. Do it right!

Perform meaningful inference & hypothesis testing on survey datasets

# Provide inference beyond $\chi^2$ !

Motivation

Features

▷ Do it right!

Killer applications

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

- Encourage rigorous model selection
  - ▷ Bayes factor, evidence computation
- Mixture models (multiple components)
  - ▷ Dimension switching: reversible jump
- General hypothesis testing
  - ▷ Without nested models
  - ▷ Test complex hypotheses
- Correlations from pooled posterior distributions  
⇒ NOT scatter diagrams

# Killer applications

Motivation

Features

Do it right!

▷ [Killer applications](#)

SAMS

Posterior madness

GALPHAT intro

GALPHAT results

Sizes

Tests

Summary

Status and future

1. Star count/isochrone analysis
2. Semi-analytic models (SAMS)
  - BIE-SAM
3. Galaxy image analysis
  - Galaxy photometric attributes
  - GALaxy PHotometric ATtributes
  - GALPHAT

# Semi-analytic models

- Motivation
- Features
- Do it right!
- Killer applications
- ▷ SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- Summary
- Status and future

- BIE-SAM: incorporates features from major groups
- Current practice
  - ▷ Fix some parameters
  - ▷ Adjust others by hand to fit observations
  - ▷ Chi-by-eye
  - ▷ Summary data: luminosity & mass function, Tully-Fisher relation
- Problem: no confidence regions ⇒ CANNOT achieve goal of rejecting phenomenological models
- Posterior distribution is complex

# Semi-analytic models

Motivation  
Features  
Do it right!  
Killer applications  
▷ SAMS  
Posterior madness  
GALPHAT intro  
GALPHAT results  
Sizes  
Tests  
Summary  
Status and future

- BIE-SAM: incorporates features from major groups
- Current practice
  - ▷ Fix some parameters
  - ▷ Adjust others by hand to fit observations
  - ▷ Chi-by-eye
  - ▷ Summary data: luminosity & mass function, Tully-Fisher relation
- Problem: no confidence regions ⇒ CANNOT achieve goal of rejecting phenomenological models
- Posterior distribution is complex



# Semi-analytic models

Motivation  
Features  
Do it right!  
Killer applications  
▷ SAMS  
Posterior madness  
GALPHAT intro  
GALPHAT results  
Sizes  
Tests  
Summary  
Status and future

- BIE-SAM: incorporates features from major groups
- Current practice
  - ▷ Fix some parameters
  - ▷ Adjust others by hand to fit observations
  - ▷ Chi-by-eye
  - ▷ Summary data: luminosity & mass function, Tully-Fisher relation
- Problem: no confidence regions ⇒ CANNOT achieve goal of rejecting phenomenological models
- Posterior distribution is complex

## Posterior madness: why we need fancy MCMC

---

- Example: 13 parameter model given galaxy mass function
  - BIE-SAM: all but 3 out of 13 components marginalized
  - Each panel: star formation (SF) vs supernova feedback efficiency
  - Steps in gas surface density threshold for SF: large to small
  - Bell et al. (2003) K-band galaxy mass function

# GALPHAT image analysis: main features

Motivation  
Features  
Do it right!  
Killer applications  
SAMS  
Posterior madness  
▷ [GALPHAT intro](#)  
GALPHAT results  
Sizes  
Tests  
Summary  
Status and future

- Multicomponent modeling (typically 12 parameters)
- Background estimation or specification
- Adaptive integration, optimized with two-dimensional interpolation on cumulative distributions
- Rotation by FFT shear algorithm

- Scientific goals

1. Evaluation of galaxy evolution theories  
(**model selection**)
2. Look for correlations between inferred parameters  
(**knowledge discovery**)

- Current projects

- ▷ Bulge/disk ratios from 2MASS & SDSS
- ▷ Higher redshift (GOODS, GEMS):  
evolution of bulge/disk ratio, correlation with  
environment
- ▷ Hypothesis testing with full posterior probabilities

- Scientific goals

1. Evaluation of galaxy evolution theories  
(**model selection**)
2. Look for correlations between inferred parameters  
(**knowledge discovery**)

- Current projects

- ▷ Bulge/disk ratios from 2MASS & SDSS
- ▷ Higher redshift (GOODS, GEMS):  
evolution of bulge/disk ratio, correlation with  
environment
- ▷ Hypothesis testing with full posterior probabilities

# GALPHAT: results

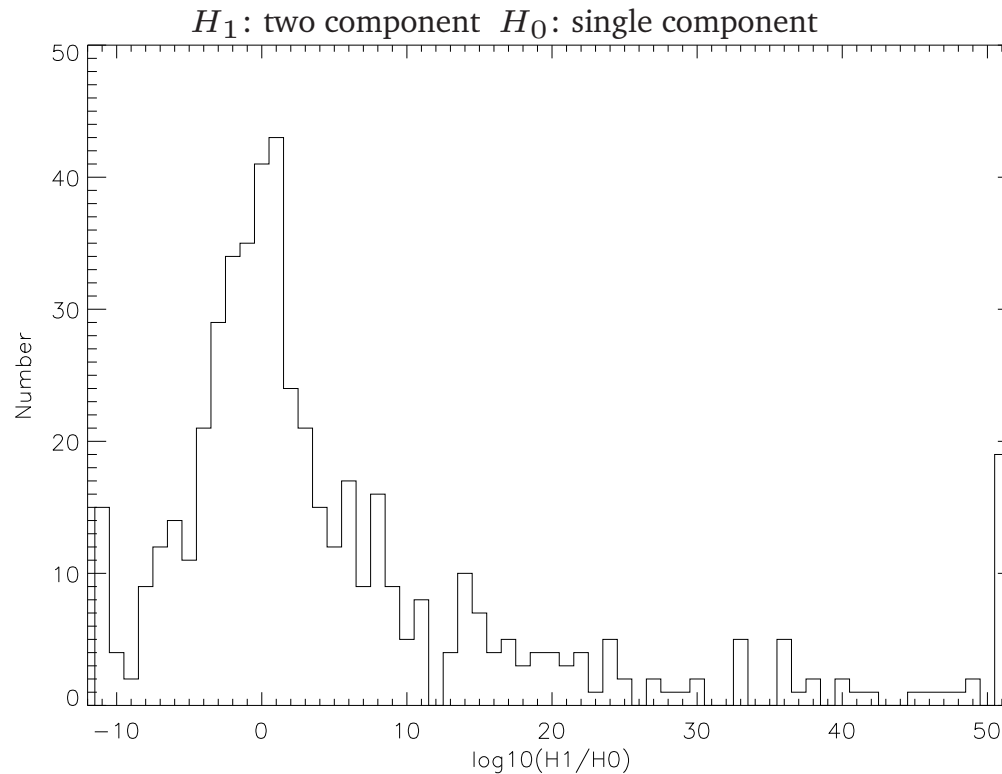
- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- ▷ GALPHAT results
- Sizes
- Tests
- Summary
- Status and future

- 510 2MASS galaxies in SDSS ( $8.1 < K < 10.23$ )
- Single and double component Sérsic models
- 25000 converged MCMC samples for every galaxy

# GALPHAT: results

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- ▷ GALPHAT results
- Sizes
- Tests
- Summary
- Status and future

- 510 2MASS galaxies in SDSS ( $8.1 < K < 10.23$ )
- Single and double component Sérsic models
- 25000 converged MCMC samples for every galaxy



Bayesian evidence ratio

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- ▷ GALPHAT results
- Sizes
- Tests
- Summary
- Status and future

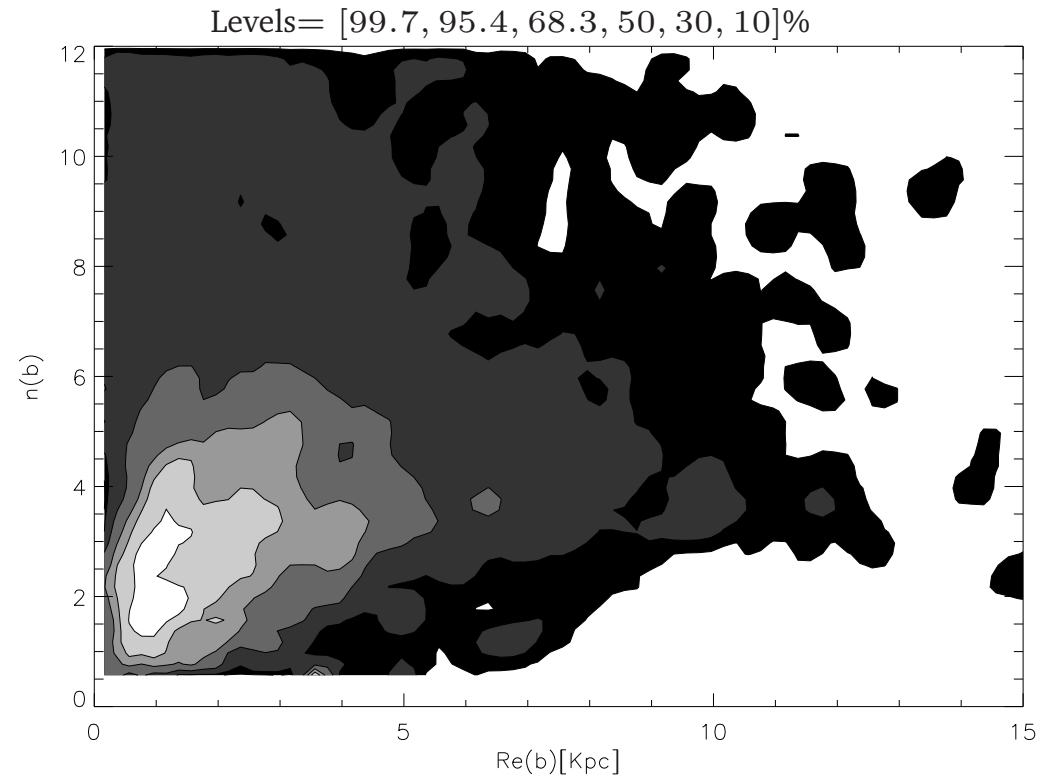
- Classification:

- ▷  $H_1/H_0 > 1 \Rightarrow$  bulge + disk
- ▷  $H_1/H_0 < 1 \Rightarrow$  single Sérsic (e.g. elliptical)



## ● Classification:

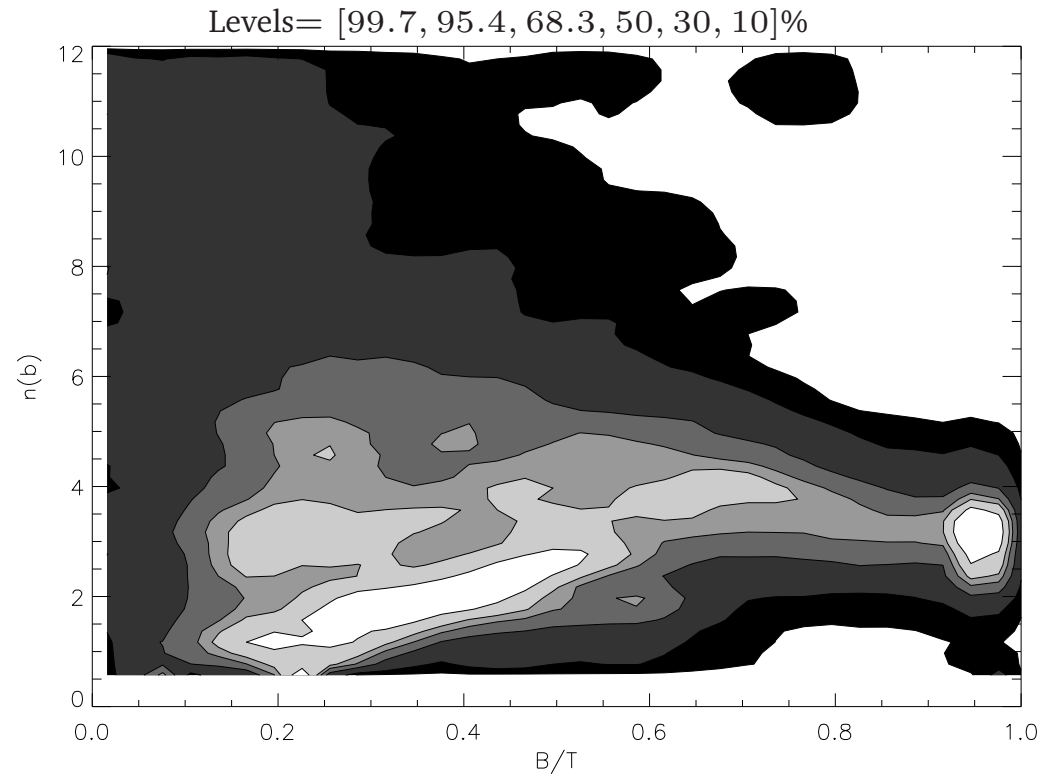
- ▷  $H_1/H_0 > 1 \Rightarrow$  bulge + disk
- ▷  $H_1/H_0 < 1 \Rightarrow$  single Sérsic (e.g. elliptical)



Bulge radius vs Sérsic index

## ● Classification:

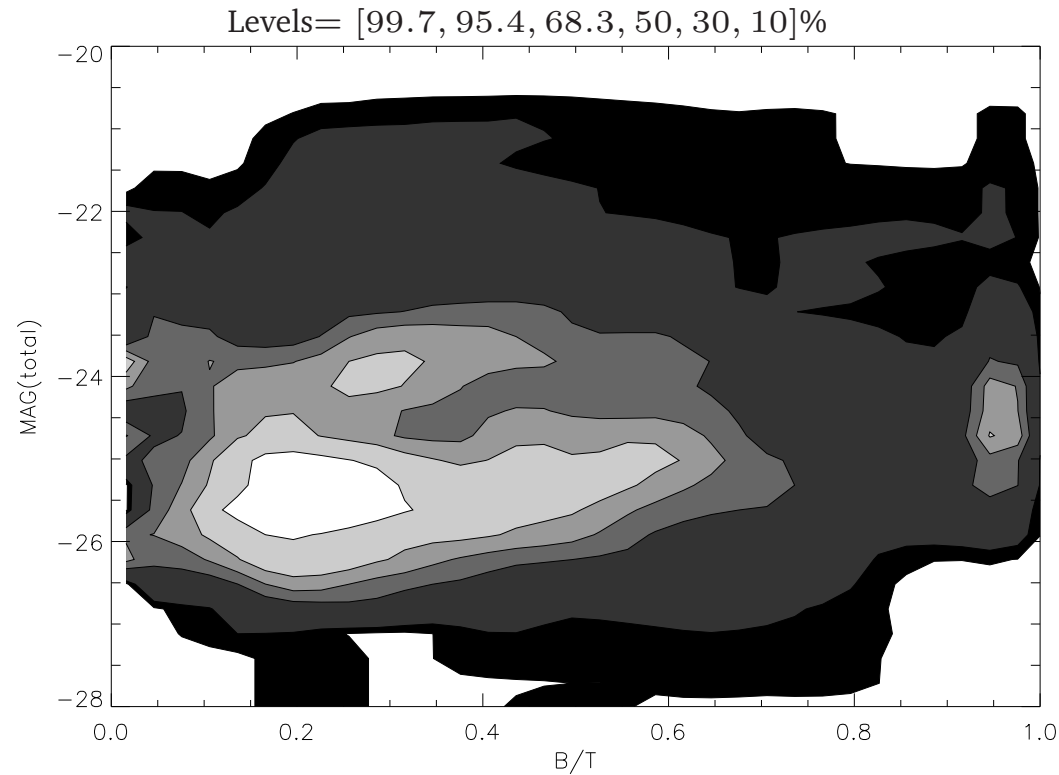
- ▷  $H_1/H_0 > 1 \Rightarrow$  bulge + disk
- ▷  $H_1/H_0 < 1 \Rightarrow$  single Sérsic (e.g. elliptical)



Bulge/Total vs Sérsic index

## ● Classification:

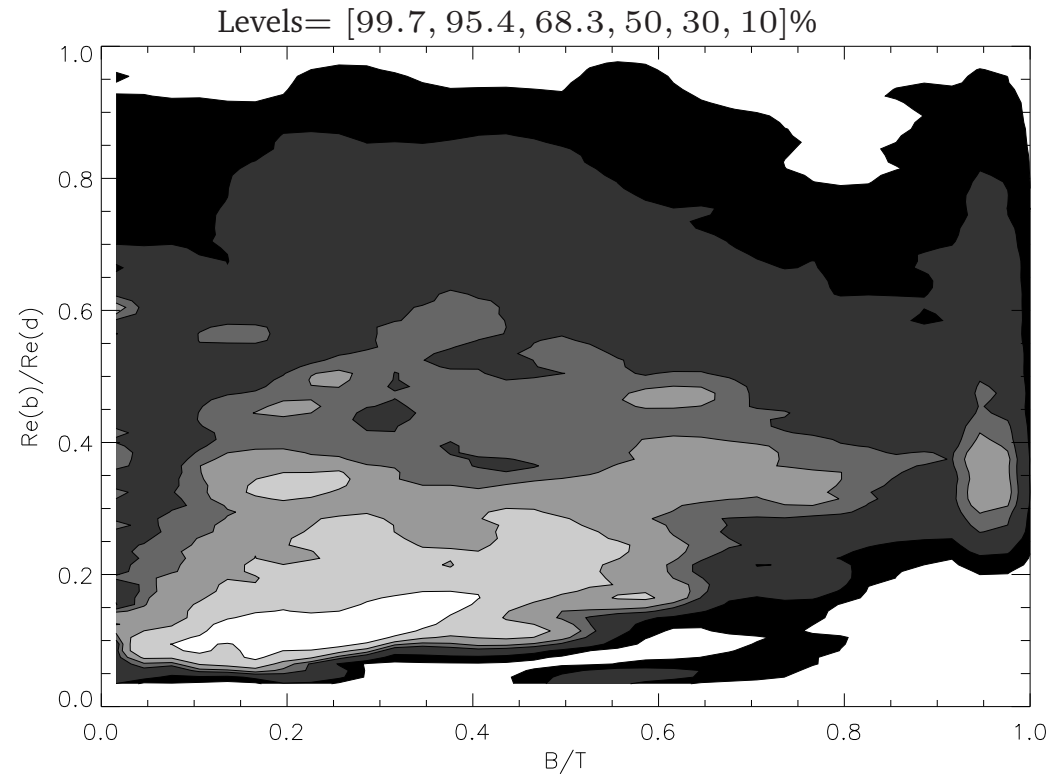
- ▷  $H_1/H_0 > 1 \Rightarrow$  bulge + disk
- ▷  $H_1/H_0 < 1 \Rightarrow$  single Sérsic (e.g. elliptical)



Bulge/Total vs Mag

## ● Classification:

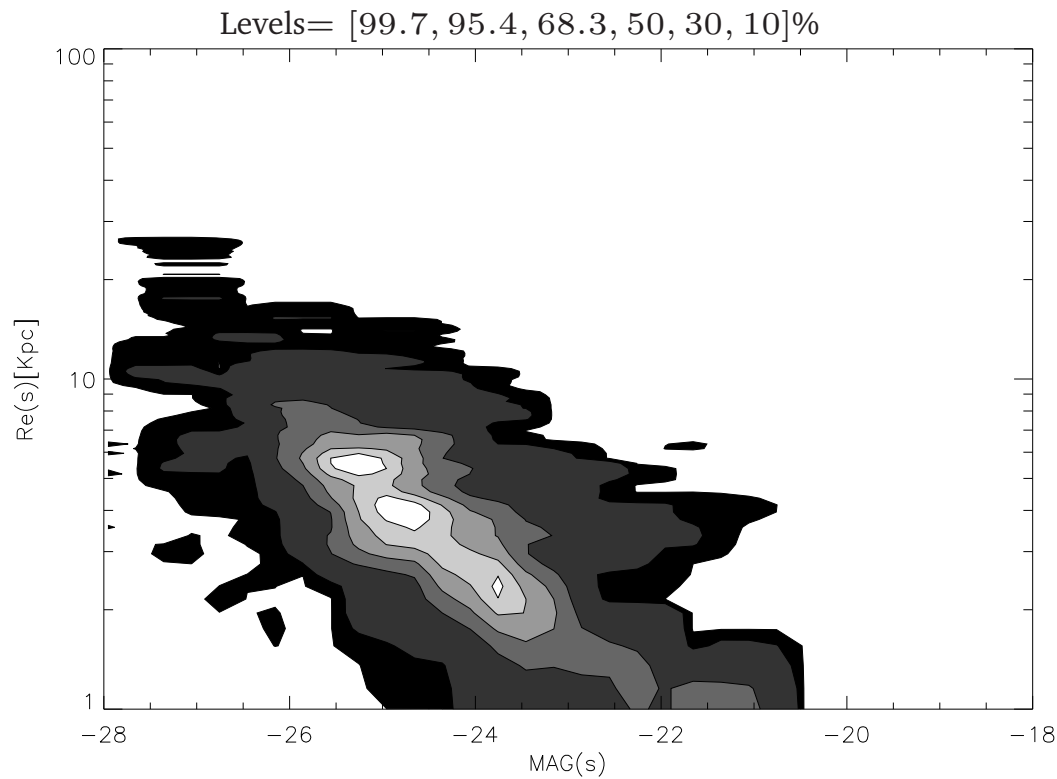
- ▷  $H_1/H_0 > 1 \Rightarrow$  bulge + disk
- ▷  $H_1/H_0 < 1 \Rightarrow$  single Sérsic (e.g. elliptical)



Bulge/Total vs size ratio

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- ▷ Sizes
- Tests
- Summary
- Status and future

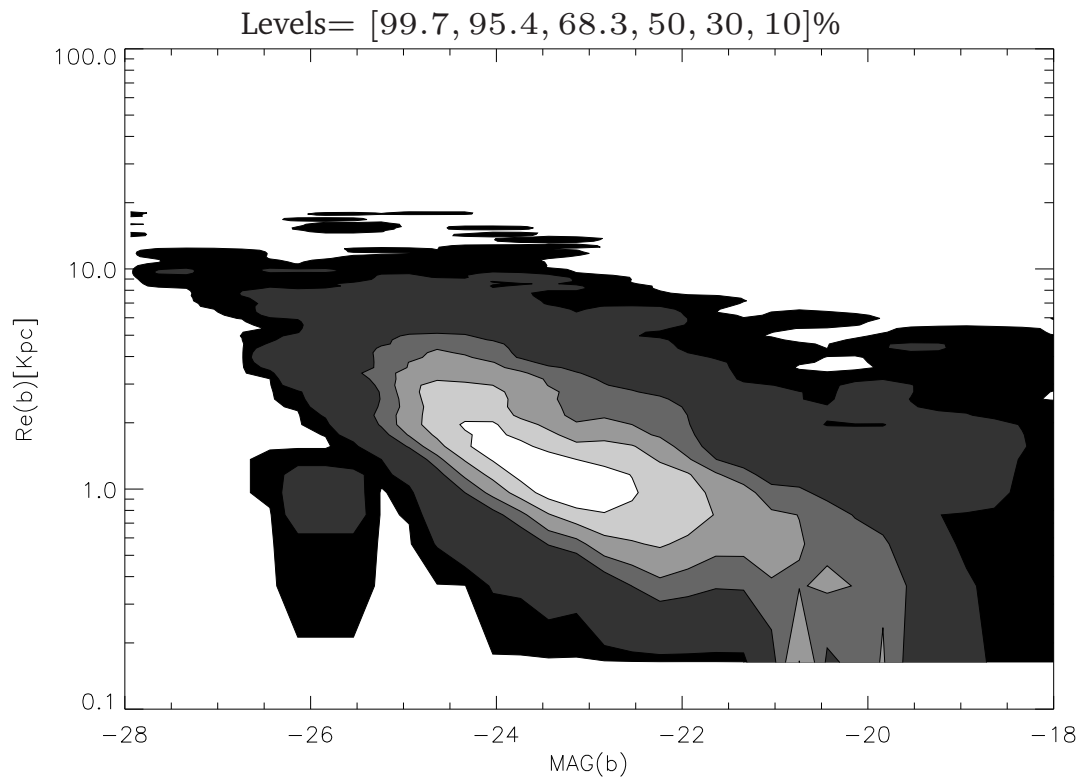
## Size correlations



Mag vs  $R_e$  for single component

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- ▷ Sizes
- Tests
- Summary
- Status and future

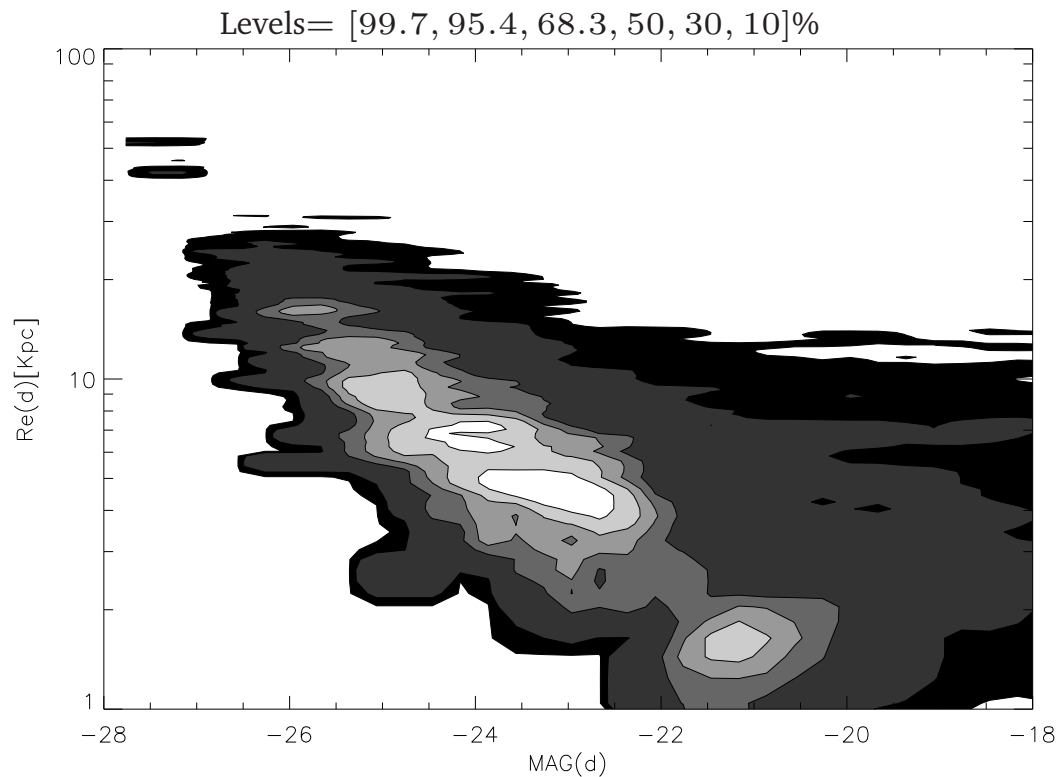
## Size correlations



Mag vs  $R_e$  for bulges (two component)

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- ▷ Sizes
- Tests
- Summary
- Status and future

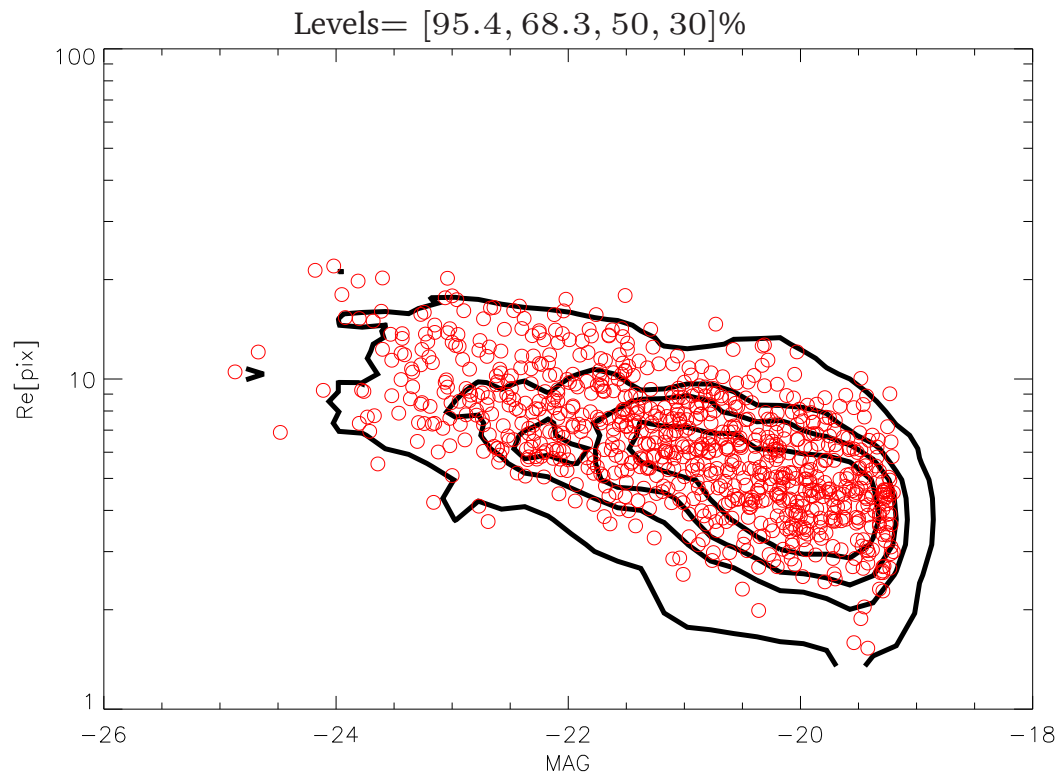
## Size correlations



Mag vs  $R_e$  for disks (two component)

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- ▷ Tests
- Summary
- Status and future

## Synthetic image tests



Mag vs  $R_e$

Input (points) and inferred posterior (contours)



- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- ▷ **Summary**
- Status and future

- Quantitative inference of galaxy parameters
  - ▷ Classification with confidence!
  - ▷ Quantification of morphological trends
- Easily extended to more general families
- Ultimately: non-parametric families  
⇒ knowledge discovery

# GALPHAT: summary

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- ▷ [Summary](#)
- Status and future

- Quantitative inference of galaxy parameters
  - ▷ Classification with confidence!
  - ▷ Quantification of morphological trends
- Easily extended to more general families
- Ultimately: non-parametric families  
⇒ knowledge discovery

- Quantitative inference of galaxy parameters
  - ▷ Classification with confidence!
  - ▷ Quantification of morphological trends
- Easily extended to more general families
- Ultimately: non-parametric families
  - ⇒ knowledge discovery

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- Summary
- ▷ Status and future

## Current

- Listed on Astro Stat web site
- Project web site: `www.astro.umass.edu/~weinberg/bie`
- 2010 release including persistence and standalones
- Interim releases now, contact me!

# Current status and Future projects

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- Summary
- ▷ Status and future

## Current

- Listed on Astro Stat web site
- Project web site: `www.astro.umass.edu/~weinberg/bie`
- 2010 release including persistence and standalones
- Interim releases now, contact me!

## Future

- GALPHAT: CUDA/OpenCL design
- Kinematic/photometric mass estimation (“rotation curves”)

# Current status and Future projects

- Motivation
- Features
- Do it right!
- Killer applications
- SAMS
- Posterior madness
- GALPHAT intro
- GALPHAT results
- Sizes
- Tests
- Summary
- ▷ Status and future

## Current

- Listed on Astro Stat web site
- Project web site: `www.astro.umass.edu/~weinberg/bie`
- 2010 release including persistence and standalones
- Interim releases now, contact me!

## Future

- GALPHAT: CUDA/OpenCL design
- Kinematic/photometric mass estimation (“rotation curves”)

## Done!