

Outline of the lectures

- Filtering
- Calibration and alignment
- Event Reconstruction
- Event Simulation
- Physics Analysis



What is Physics Computing?

- Input: A few petabytes of data (at most)
- Output: A few hundred papers (at least)
- > Not yet *fully* automatized
- > What happens to the data?

"HABENT SUA FATA DATA" after Terentius Maurus, 2nd century AD



What happens to the data?

- Data filtering and storage
- Conversion, calibration, alignment
- > Event reconstruction
- > Event simulation
- > Physics analysis
- In each step they get closer to be interpretable in physical terms



The challenge

- Very high event rate
- Large event size
- Large background of uninteresting events
- Large background in each event
 - many interactions in each BX
 - many low-momentum particles

Large number of physicists doing analysis



The challenge



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Data filtering

- > Primary collision rate: 40 Megahertz
- > Recording rate: 100 Hertz
- > How is this achieved?
 - Multilevel trigger
 - Very fast first level: (Programmable) hardware
 - Slower second level: Software on fast processors

Reliable: Rejected data are lost forever
Conservative: Do not lose new physics



Multilevel trigger

- > Dead-time has to be minimized
- Many collisions can be discarded very quickly – Level 1
- > Only the surviving ones are scrutinized more carefully – High Level Trigger(s)
- > Triggers are tailored to specific physics channels (Higgs, top, WW, ZZ, ...)



Example: CMS





What CMS subdetectors measure

- Inner tracker (pixels+strips)
 - Momentum and position of charged tracks
- > Electromagnetic calorimeter
 - Energy of photons, electrons and positrons
- > Hadronic calorimeter
 - Energy of charged and neutral hadrons
- > Muon system
 - Momentum and position of muons



What CMS subdetectors measure





CMS L1 trigger

- Input rate: 40 megahertz
- > Output rate: 30 100 kilohertz
- > Latency: 3.2 Is (128 BX)
- > Pipelined, dead-time < 1%</p>
- > Available time for calculations: 1.25 §s
- > 2 detector systems: muons/calorimeters
- > 3 main steps: local/regional/global



CMS L1 calorimeter trigger

Calorimeter trigger:

- Two types of calorimeters
- Local: Computes energy deposits
- Regional: Finds candidates for electrons, photons, jets, isolated hadrons; computes transverse energy sums
- Global: Sorts candidates in all categories, does total and missing transverse energy sums, computes jet multiplicities for different thresholds



CMS L1 muon trigger

> Muon trigger:

- Three types of muon detectors
- Local: Finds track segments
- Regional: Finds tracks
- Global: Combines information from all regional triggers, selects best four muons, provides energy and direction



Efficiency of global muon trigger





CMS L1 global trigger

Global trigger:

- Final decision logic
- 28 input channels (muons, jets, electrons, photons, total/missing E_T)
- 128 trigger algorithms running in parallel
- 128 decision bits
- Apply conditions (thresholds, windows, deltas)
- Check isolation bits
- Apply topology criteria (close/opposite)



CMS L1 trigger





CMS L1 trigger software

- > Algorithms are developed in C++
- > They are tested by extensive simulation studies (Event Simulation)
- Manual translation into VHDL (Very high speed integrated circuit Hardware Description Language)
- Comparison with C++ implementation



High level trigger

Further data filtering:

- 30 100 kilohertz input rate
- 100 Hertz output rate
- Event tagging:
 - Reconstruct physics objects
 - Mark events having interesting features



High level trigger (cont)

- More detailed analysis of event and underlying physics
- > Runs on standard processors (commodity PCs)
- Algorithms are similar to the ones used in event reconstruction (Event Reconstruction), but optimized for speed.



High level trigger (cont)

> Regional reconstruction

- Concentrates on region(s) found by Level 1
- Muons, electrons, jets, …
- > Partial reconstruction
 - Abandon goal of optimal precision
 - Stop as soon specific questions are answered



CMS High level trigger

- > Has to keep pace with the L1 Output
- Filter farm with about 1M SpecInt95
 - About 25000 Pentium III @ 1 GHz
 - About 2000 CPUs at startup (2007)
- > Organized in subfarms
- Same software framework as in "offline" reconstruction

> Transparent exchange of algorithms



CMS HLT example

back-to-back opposite sign isolated muons





After the high level trigger

- > Data are written to mass storage
- > 1 Megabyte @ 100 Hertz = 100 Megabyte/sec
- ≻ LHC runs for ✓ 2*10⁷ sec/year
- > 2 Petabyte per year



From bits to GeV and cm

- Raw data are mostly ADC or TDC counts
- > They have to be converted to physical quantities like energy or position
- > Very detector dependent
- > Every detector needs calibration
- Calibration constants need to be stored and updated



Calorimeter calibration

- > Kinetic energy of incoming particle is converted into light or electric charge
- > Destructive measurement
- Relation between deposited charge and energy needs to be known
- Long term drifts need to be monitored
- > Huge amounts of data are accumulated



Silicon Tracker calibration

- Incoming particle creates electric charge in strips or pixels
- Charge distribution depends on location of crossing point and crossing angle
- Solve inverse problem: reconstruct crossing point from charge distribution and crossing angle
- > Test beam, real data



Drift tube calibration

- Incoming particle ionizes gas in tube
- > Electrons/ions drift to anode/cathode
- > Drift time is measured
- > Must be converted to drift distance
- > Time/distance relation must be determined (not always linear)
- > Test beam, real data



Where are the detectors?

- Tracking detectors are very precise instruments
- Silicon strip detector: ~ 50 §m
- > Pixel detector: ~ 10 §m
- > Drift tube: ~ 100 ½m
- Position needs to be known to a similar precision



Example: CMS tracker





Alignment

- > Mechanical alignment
- Measurements taken before assembly
- Switching on the magnetic field
- Laser alignment
- > Alignment with charged tracks from collisions, beam halo and cosmic rays
- Continuous process



Environmental data

- Calibration data
- > Alignment data
- > Temperatures, gas pressures, …
- Machine parameters
- > Need to be made persistent



Detector related software

Configuration

 Load trigger files, set thresholds, set HV, set amplifier gains, ...

Slow control

 Measure temperature, gas pressure, dark currents, …

Monitoring

Check trigger rates, detector efficiency, cluster sizes, wire maps,



Event reconstruction

- Find out which particles have been created where and with which momentum
- Some of them are short-lived and have to be reconstructed from their decay products
- Some of them (neutrinos) escape without leaving any trace



Event reconstruction (cont)

- Reconstruct charged particles
- Reconstruct neutral particles
- Identify type of particles
- > Reconstruct interaction points (vertices)
- Reconstruct kinematics of the interaction
- Not trivial ...



CMS: Higgs decay into two jets





Charged particles

- Charged particles are detected by tracker and calorimeters
- > Muons also reach the muon system
- > Very high number of low-momentum charged particles
- Select by threshold on transverse momentum


Neutral particles

- > Neutral particles are detected mainly by calorimeters (e.g. photons, neutrons)
- Some of them decay into two (or more) charged tracks which are detected by the tracker (e.g. K^o)
- Some of them escape without leaving a trace (neutrinos)



Reconstruction of charged particles

- > Trajectory is curved because of the magnetic field
- Position is measured in a number of places –"hits"
- Determine track parameters (location, direction, momentum) from the position measurements
- Data compression



The difficulties

- Charged particles interact with all the material, not only the sensitive parts
- > Multiple Coulomb scattering
 - Changes direction, but not momentum
- Energy loss by ionization
 - Changes momentum, but not direction
- Energy loss by bremsstrahlung
 - Only for electrons



More difficulties

- > Assignment of hits to particles is unknown
- > Huge background from low-momentum tracks
- > Additional background from other interactions in the same beam crossing and from adjacent beam crossings



Tracks only



CSC 2004



Tracks with hits





Hits only





Decomposition of the problem

- > Pattern Recognition or Track Finding
 - Assign hits to track candidates
- > Parameter estimation or Track Fit
 - Determine track parameters + covariance matrix
- > Test of the track hypothesis
 - Check chi-square, residuals, remove outliers



Track finding

- Depends a lot on the properties of the detector:
 - Geometry, configuration
 - Magnetic field
 - Precision
 - Occupancy
- Many solutions availableNo general recipe



A few track finding algorithms

- > Track following
- Simple Kalman filter
- > Combinatorial Kalman filter
- > Track road
- > Hough transform
- > Hopfield network



Track following

- Generate an initial track segment ("seed")
- Extrapolate the seed
- > Pick up hits close to extrapolated seed
- Can be done in a projection or in 3d
- > Runs into trouble if too many competing hits are close to the extrapolation



Simple Kalman filter

- Generate an initial track segment ("seed")
- Extrapolate the seed to the next layer
- > Pick up closest compatible hit and update the seed (Track fit)
- Repeat until last layer
- > Might pick up wrong hit somewhere and go astray



Combinatorial Kalman filter

- Generate an initial track segment ("seed")
- > Extrapolate the seed to the next layer
- > Pick up all compatible hits and make branches for all of them (+1 empty)
- Extrapolate all branches and continue
- > Number of branches must be limited



Track road

- Define a road using three hits or two hits plus a vertex (beam-line)
- > Pick up hits in the road
- Can be done in a projection or in 3d
- Runs into trouble if too many competing hits are picked up in the road



Hough transform

- > Transform hits from "image space" to "parameter space"
- > Hits on the same track cluster in parameter space
- Find clusters in parameter space
- Feasible only for very simple track models (line, circle)



Hopfield network

- > Build recurrent neural network
- > Neurons are track segments connecting hits in adjacent layers
- > Weights reflect probability that two adjacent segments belong to the same track
- > Minimize energy function of the network



Hopfield network (cont)





Hopfield network (cont)

- > Track candidates are formed by neurons that are "on" in the final state
- No track model used
- Runs into trouble with high background and complicated detector geometry
- Successfully used in ALEPH TPC



Track fit

- > Determine track parameters
- > Determine covariance matrix
- > Test track hypothesis
- Reject outliers

 - Extraneous hits
 - Electronic noise



Ingredients

Magnetic field

Constant or variable

> Track model

- Solution of the equation of motion
- Analytic (explicit) or numerical

Error model

- Observations errors
- Process noise



Magnetic field

- Fast computation required
- Interpolation in a large table
- Global approximation by harmonic functions
- > Local approximation by low-order polynomials
- Constant field plus correction terms



Track model

- > Propagate track parameters from A to B: $p_B = f_{A \otimes B}(p_A)$
- Provide Jacobian:

- Careful choice of track parameters important for linear approximation
- f_{ABB} is analytic only in very simple cases



Track model (cont)

- > No field: straight line
- Constant field: helix
- Even in these cases, track model is analytic only for simple detector surfaces (plane, cylinder)
- In all other cases, f_{A®B} and F_{A®B} have to be computed numerically



Error model

> Observation error

Covariance matrix usually comes along with the hit

> Process noise

- Mainly multiple Coulomb scattering, treated in Gaussian approximation
- Bremsstrahlung (for electrons), treated in Gaussian or Gaussian mixture approximation
- Energy loss by ionization, mostly mean only, no spread



Estimation of track parameters

- Most estimators minimize a least-squares objective function
- > Least-squares estimation
 - Linear regression
 - Kalman filter
- > Robust estimation
 - Adaptive filter



Linear regression

- Set up linear model: m=Fp+ , E()=V, cov())=V=G⁻¹
- V describes observation errors and process noise
- Estimation of p: p'=(F^TGF)⁻¹F^TGm
- Covariance matrix of p: cov(p')=(F^TGF)⁻¹



Linear regression (cont)

Chi-square statistic $\Box^2 = (m-Fp')^T G(m-Fp')$

- > Outliers may be masked by multiple scattering
- > Optimal estimate only at a single point



Kalman filter

- > Iterative version of least-squares estimation
- Start with approximate track parameters and large errors
- Extrapolate to observation, adding up process noise
- Incorporate observation by weighted mean



Kalman filter (cont)

- Iterate until all observations are used
- Last estimate contains full information
- Propagate back the full information to all previous observations "Smoothing"
- > Optimal estimates are available anywhere along the track
- Full power for outlier search



Adaptive filter

- > Robust version of the Kalman filter
- Compute Kalman filter/smoother
- Compute "assignment probability" of each observation to the track
- > Re-compute Kalman filter /smoother, using assignment probabilities as weights
- > Iterate until convergence



Adaptive filter (cont)

- > Outliers are suppressed automatically
- > Automatic choice between competing or ambiguous observations
- Soft" assignment of hits to tracks: assignment probabilities can vary between 0 and 1



Reconstruction of neutral particles

- Neutral particles are only seen by the calorimeters
- > Photons are absorbed in the electromagnetic calorimeter
- > Neutral hadrons are absorbed in the hadronic calorimeter
- > Neutrinos are not detected directly



Shower finding

- > An incident particle produces a shower in the calorimeter
- > A shower is a cluster of cells with energy deposit above threshold
- > Various clustering techniques are used to find showers
- > Overlapping clusters must be separated



Shower finding (cont)

- > The algorithms depend on various characteristics of the calorimeter
 - Type (electromagnetic or hadronic)
 - Technology (homogeneous or sampling)
 - Cell geometry
 - Granularity



Particle identification

- Determining the type of a particle
- > Dedicated detectors
 - Threshold Cherenkov
 - Ring imaging Cherenkov (RICH)
 - Transition radiation detector
 - Ionization measurements



Particle identification

Combining information from several detectors

- Shower in elmag calorimeter + no matching track in tracker by photon
- Shower in elmag calorimeter + matching track in tracker is electron
- Track in muon system + matching track in tracker
 muon


Vertex reconstruction

- Primary vertex: interaction of the two beam particles – easy
- Secondary vertices: decay vertices of unstable particles – difficult
- Emphasis on short-lived unstable particles which decay before reaching the tracker
- > Data compression



The difficulties

- > Association of tracks to vertices is unknown
- Secondary tracks may pass very close to the primary vertex
 - Especially if decay length is small
- > Track reconstruction may be less than perfect



Primary and secondary tracks





Decomposition of the problem

- > Pattern Recognition or Vertex Finding
 - Assign tracks to vertex candidates
- > Parameter estimation or Vertex Fit
 - Determine vertex location + covariance matrix, update track parameters
- > Test of the vertex hypothesis
 - Check chi-square, residuals, remove outliers



Vertex finding

- > Almost independent of the detector geometry
- Secondary vertex finding may depend on the physic channel under investigation
- > Essentially a clustering problem
- > Many solutions available



A few vertex finding algorithms

> Hierarchical clustering

Single linkage, complete linkage,...

> Non-hierarchical clustering

k-means, robust location (mode) estimation, iterated vertex fit

> Neural network/physics inspired

 Competitive learning, deterministic annealing, superparamagnetic clustering, quantum clustering,...



Hierarchical clustering

- > Agglomerative
- > Works with distances between objects (tracks) and clusters
- Single linkage
 - Distance between clusters is minimum of pair-wise object distances
- Complete linkage
 - Distance between clusters is maximum of pair-wise object distances



Hierarchical clustering (cont)

- Start with singleton clusters
- Merge clusters with the smallest distance
- Iterate until smallest distance exceeds some threshold
- Fast, but explores only a very small subset of possible clustering
- Complete linkage works quite well



Hierarchical clustering (cont)





Non-hierarchical clustering

K-means

- Start out with a number of prototype vertices
- For each prototype, find all tracks for which this is the closest prototype
- Update the prototype by doing a vertex fit using only those tracks
- Requires careful initialization
- Number of prototypes fixed



Non-hierarchical clustering (cont)

> Robust location estimation

- Represent each track by a space point ("apex point")
- Find accumulation point of apex points using location or mode estimators with high break-down point
- Remove apex points in the vicinity of the estimated accumulation point
- Iterate
- High break-down point estimators have low precision



Non-hierarchical clustering (cont)

Iterated vertex fit

- Vertex fit with all tracks
- Find and remove outlier(s)
- Redo vertex fit until no outliers are found
- Iterate procedure on all remaining tracks
- Very powerful
- Can be speeded up by using a robust vertex fit



Neural network inspired clustering

Competitive learning

- Start out with a number of prototype vertices
- Prototypes are attracted to the tracks according to some learning rule
- Iterate learning steps until convergence
- Can be made more "just" by letting all prototypes learn at about the same rate



Neural network inspired clustering

> Deterministic annealing

- Start out with a single prototype at a certain "temperature"
- Prototype is attracted to the tracks according to some learning rule
- Compute largest eigenvalue of spread around the prototype
- Split prototype if eigenvalue is too large for the current temperature
- Iterate for each new prototype



Estimation of vertex parameters

- Most estimators minimize a least-squares objective function
- > Least-squares estimation
 - Linear regression
 - Kalman filter
- > Robust estimation
 - Adaptive filter



Linear regression

- > Set up linear model: $p_i=c_i+A_iv+Bq_i+m_i, E(m_i)=V_i,$ $cov(m_i)=V_i=G_i^{-1}$
- V_i describes track errors of track i
- ≻ Estimation of vertex v: v'=C [A_i^T G_i^B (p_i -c_i)]
- Covariance matrix of p: cov(v')=C= (A_i^T G_i^B A_i)⁻¹



Linear regression (cont)

 ≻ Track residuals: r_i= p_i - c_i - A_iv'

> Chi-square statistic □² = m r_i^T G_i r_i

> Multiple outliers may be masked



Kalman filter

- > Iterative version of least-squares estimation
- Start with approximate vertex position and large errors
- > Add one track after the other
- For each track, check compatibility with current vertex estimate
- Remove outliers immediately



Kalman filter (cont)

- Iterate until all tracks are used
- Last estimate contains full information
- > Update all track parameters "Smoothing"
 - Improvement of track parameters by vertex constraint



Adaptive vertex fit

- > Robust version of the linear vertex fit (regression/Kalman filter)
- > Make linear vertex fit
- Compute "assignment probability" of each track to the vertex
- Re-compute linear vertex fit, using assignment probabilities as weights
- Iterate until convergence



Adaptive vertex fit (cont)

- > Outliers are suppressed automatically
- "Soft" assignment of tracks to vertices: assignment probabilities can vary between 0 and 1
- > Assignment can be made "hard" by cooling down to low temperature
- > Adaptive filter can be reapplied to rejected tracks – vertex finding



Kinematical fit

- > Impose constraints on a reconstructed vertex
 - Momentum conservation
 - Energy conservation (if masses are known)
 - Invariant mass of mother particle
- > Put constraints into a Lagrange multiplier
- Construct least-squares objective function



Kinematical fit

- > Taylor-expand objective function with respect to all momentum vectors
- > Minimize objective function
- Neutral particles have to be included (calorimeter information)



Persistency

Event reconstruction produces physics objects

- Tracks
- Vertices
- Identified particles
- Jets
- Tags

Need to be made persistent



Persistency (cont)

> Physics objects depend on

- Alignment
- Calibration
- Version of the reconstruction program
- Algorithm parameters
- > Must be made persistent as well
- > About 200 kbyte per event (CMS)
- > Tools: Objectivity, ROOT, POOL



POOL

- Common persistency framework for physics applications at LHC
- > Part of the LCG (LHC Computing Grid)
- Data are stored in a distributed and gridenabled fashion
- You will hear a LOT about POOL later!



Simulation

- > Why do we need simulation?
- > Optimization of detector in design phase
- > Testing, validation and optimization of reconstruction algorithms
- Computation of reconstruction efficiency
- Computation of acceptance corrections
- > Background studies



Simulation steps

- > Event generation
- > Tracking through the detector, using detector geometry and magnetic field
- Interaction of particles with matter
- Signal generation in sensitive volumes
- > Digitization (simulate ADC or TDC)
- Digitized data and truth information are made persistent



Event generation packages

> PYTHIA/JETSET

- Also known as "Lund Monte Carlo"
- General purpose event generator
- Collisions of electrons, positrons, protons and antiprotons in various combinations.
- "Together they contain theory and models for a number of physics aspects, including hard and soft interactions, parton distributions, initial and final state parton showers, multiple interactions, fragmentation and decay."



Event generation packages (cont)

> HERWIG

- Hadron Emission Reactions With Interfering Gluons
- General purpose event generator
- Hard lepton-lepton, lepton-hadron and hadron-hadron scattering and soft hadron-hadron collisions
- Current version in FORTRAN, HERWIG++ planned



Event generation packages (cont)

> PANDORA

- Physics event generator for linear collider studies
- Collisions of electrons, positrons and photons
- Current version in FORTRAN, HERWIG++ planned
- Written in C++
- Interface to PYTHIA



Event generation packages (cont)

LOTS of specialized generators for

- Electroweak physics
- QCD
- Higgs
- Supersymmetry
- Exotic physics



Detector simulation

- > Was frequently (and still sometimes is) experiment-specific
- > Nowadays there is a widely used standard: GEANT
 - GEANT3: FORTRAN
 - GEANT4: C++

You will hear a LOT about GEANT4 later!



GEANT4 functionality

- > Description of geometry and materials
- Particle tracking and interactions with matter
- Generation of the detector response
- > Bookkeeping, metadata management
- > Visualization of geometry, tracks and hits



User responsibility

- Link to the event generator
- > Description of the detector
- Setting of physics processes and cuts
- Code for digitization of the detector response and generation of noise
- > Tuning simulated data should resemble real ones as closely as possible



Detector description

Geometry

- Shape
- Placement relative to mother volume
- Symmetries

Material

- Composition
- Density
- Radiation length, interaction length, ...


DD examples

≻ CMS

- XML Schema detector description database
- Derive detector descriptions for simulation (GEANT4), reconstruction and visualization

> ATLAS

- Primary Numbers stored in relational database
- GeoModel C++ library
- Derive detector descriptions for simulation (GEANT4), reconstruction and visualization



DD examples

> Alice

- ROOT classes
- Used for simulation and reconstruction
- Invoke physics processes from GEANT and FLUKA

> LHCb

- XML DTD (Document Type Definition)
- Interpreted by GAUDI plug-ins to build detector representations for simulation and reconstructions



Physics analysis

- > Event selection
 - Multidimensional criteria
- Signal extraction
 - Study background
 - Determine significance of signal
- Corrections
 - Detector acceptance, reconstruction efficiency, …
 - From simulated data



Physics analysis (cont)

- Computation of physical quantities
 - Cross sections, masses, decay widths, …
- > ... and of their errors
 - Statistical errors: uncertainty because of limited number of observations
 - Systematic errors: uncertainty because of limited knowledge of key assumptions (beam energy, calibration, alignment, magnetic field, theoretical values, background channels, ...)



Analysis tools

> Need versatile tools for

- Multidimensional selection
- Event display and interactive reprocessing
- Histogramming
- Plotting
- Fitting of curves and models
- Point estimation and confidence intervals

•



- Analysis tools (cont) > ROOT Builds on HBOOK and PAW (CERN) > JAS Java Analysis Studio (SLAC) > OpenScientist
 - "Open, modular, free, portable, efficient and collaborative" (LAL Orsay)
- > AIDA
 - common interfaces for data analysis and visualisation



Distributed analysis

- > Physics analysis will take place in many labs all over the world
- Physicists need access to event data and corresponding calibration, alignment and bookkeeping data ... and to simulated data
- > We need the grid!
- You will hear a LOT about the grid next week!



Reconstruction on demand

- > Objects are reconstructed if and when required by the user
- > User requests fitted vertices
 - ∞ triggers vertex reconstruction
 - triggers track reconstruction
 - triggers hit reconstruction
 - ∞ hit reconstruction is done
 - track reconstruction is done
 - vertex reconstruction is done



Metadata challenge

- Metadata are data describing other data
- Distributed analysis needs lots of metadata to track the location and validity of alignment constants, calibration constants, reconstructed objects, ...
- Frequent updates
- Frequent access



Summary

> Physics computing involves:

- Event filtering with multilevel trigger
- Persistency of raw data
- Calibration and alignment
- Persistency of calibration, alignment and environmental data
- Event reconstruction
- Persistency of reconstruction objects and metadata



Summary (cont)

> Physics computing involves:

- Event simulation
- Persistency of simulated raw data and truth information
- Reconstruction of simulated events
- Persistency of reconstruction object and truth information
- Distributed physics analysis
- Persistency of high-level physics objects



Outlook on the track

- Data bases and persistency
 3 L, 3 E
- > Experiment simulation
 - 4 L, 3 E
- > Physics in GEANT4
 - 2 L (optional)