PYTHON IN HIGH-ENERGY PHYSICS

Hans Dembinski, MPIK Heidelberg 21 Mar 2019

ABOUT ME

- Cosmic ray/HEP physicist now in LHCb
- Trying to solve the Muon Puzzle in air showers
- Active in the Boost C++ and Scikit-HEP Python communities
- My OSS projects
 - Boost::Histogram
 - pyhepmc
 - iminuit (maintainer)

TAKE-HOME MESSAGE

- HEP software is still dominantly C++ (ROOT)...
 - ... but half the analyses in LHCb already in Python (survey 2018)
 - Next major release ROOT 7 will resolve fundamental design issues
- OSS initiatives in Python and C++ offer alternatives to ROOT
 - Scikit-HEP Project: uproot, iminuit, ...
 - Boost::Histogram with Python frontend
- Bright future for Python in HEP
 - Python can easily bind to C++ libraries with pybind11
 - Python itself can be made fast with Numba
 - Growth of Python ecosphere outperforms growth of C++ ecosphere

HIGH-ENERGY PHYSICS

Big Data: billions of events, Petabytes of data

- Need fast code to execute on computing clusters
- Hierarchical data structures: Trees (event variables, track variables)

Computing uses consumer hardware (no Crays)

Run same code on laptop and cluster (almost)

Physicists traditionally prefer to use one language for everything

- Past: libraries and analysis code written in C++ (Fortran before)
- Current: write libraries in C++ and analysis code in C++ or Python
- Trend: more Python, less C++

ROOT FRAMEWORK



- Latest release 6.16/00
- Large meta-library
 - IO, data structures, histograms, fitting, graphics, databases, OS interaction, ...
- High-level statistics tools
 - RooFit, RooStats, TMVA

WHAT ROOT DOES WELL

ROOT IO: TFile & TTree have no equal

- Portable binary hierarchical data format
- Transparent compression
- Allows partial reads & partial recovery from failed writes
- Fast interactive data exploration with TTree::Draw

Cling: ROOT's C++ runtime interpreter

- Fully standard compliant (based on LLVM)
- Run C++ code like a script or compile for fast execution
- Replaced CINT from ROOT 5

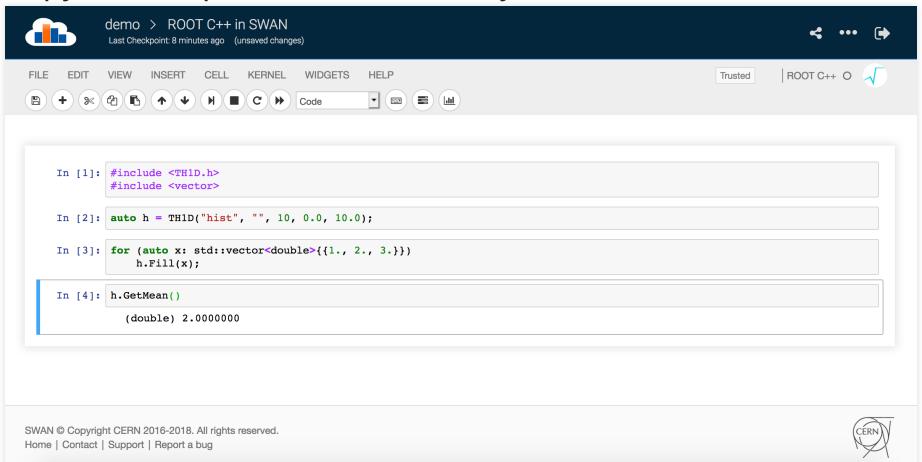
PyROOT: Auto-generated Python bindings

Wraps arbitrary C++ code to Python without extra effort (when it works)

Backward compatibility

ROOTBOOKS IN SWAN

Jupyter on top of CERNBox with Python and ROOT C++ kernels



WHAT ROOT DOES NOT SO WELL

Brittle automatic memory management

■ No. 1 user complaint, see my LHCb talk at ROOT Users' Workshop, slide 11

ROOT tried to replace the C++ standard any library

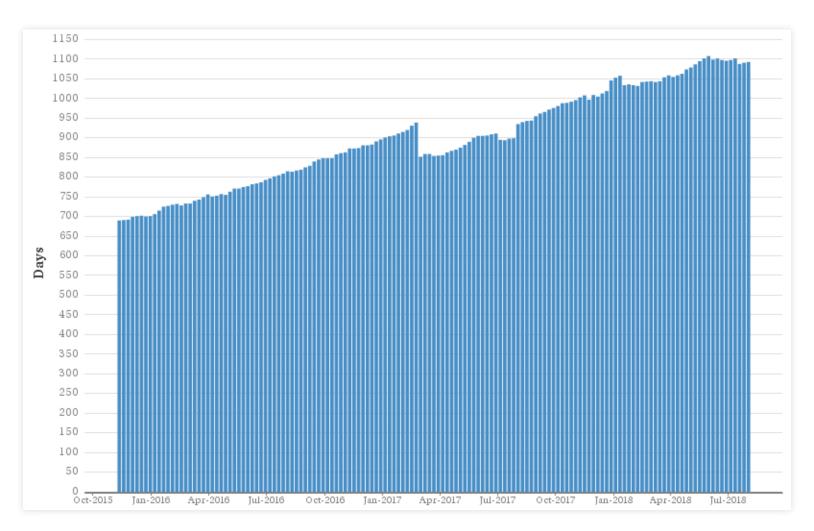
- Not-invented here syndrome and vendor lock-in
- Standard interfaces duplicated in ROOT with added maintenance burden
- Users forced to learn ROOT style instead of idiomatic C++

Maintenace nightmare

- Bugs bugs bugs, and many of them open for years
- Too small developer team for too large code base
- Little support from industry and OSS community

Design issues: leaking abstractions, lack of RAII, inconsistencies

AVERAGE BUG LIFETIME IN ROOT



DESIGN ISSUES

Actual ROOT code

```
TFile* outfile = new TFile(...); // stack allocation usually does not work
TH1D* histogram = new TH1D(...); // ROOT wants everything on the heap
// ...fill histogram...
histogram->Write(); // how does histogram know where to write to?
outfile->Close(); // histogram also silently deleted here?
delete outfile; // histogram also silently deleted here?
```

Desired ROOT code

```
TFile outfile("output.root", "recreate"); // stack allocation works
TH1D histogram(...);
// ...fill histogram...
outfile << histogram; // ostreaming, just like in std iostreams
outfile.close(); // no coupling of life-time of TFile and TH1D
```

THE FUTURE: ROOT 7

First release in 20 years to break backward-compatibility

- Required to fix historic mistakes in interfaces and memory management
- "We will use standard C++ types, standard interface behavior"

Nice new things

- RHist replaces previous histograms
- RDataFrame replaces TTree
- Better (automatic) parallelization
- Better graphics

Many talks about ROOT 7 at ROOT Users' Workshop 2018

WHY ROOT 7 WILL NOT WIN THE DAY

- ROOT 7 is a big improvement, but...
- Big Data community is moving away from C++ towards Python
 - Industry-powered machine learning tools are in Python
 - ML tools draw people to Python ecosphere
 - Python gives you access to better and faster evolving libraries
 - Why would you ever go back?
- Manpower problem remains
 - Still large amounts of tech debt which binds manpower
 - Can either fix bugs or develop new features
 - Loosing race againsts other libraries which attract more manpower
 - ROOT core team are good people, but cannot compete with OSS community
 - Support unlikely to come from OSS community/industry

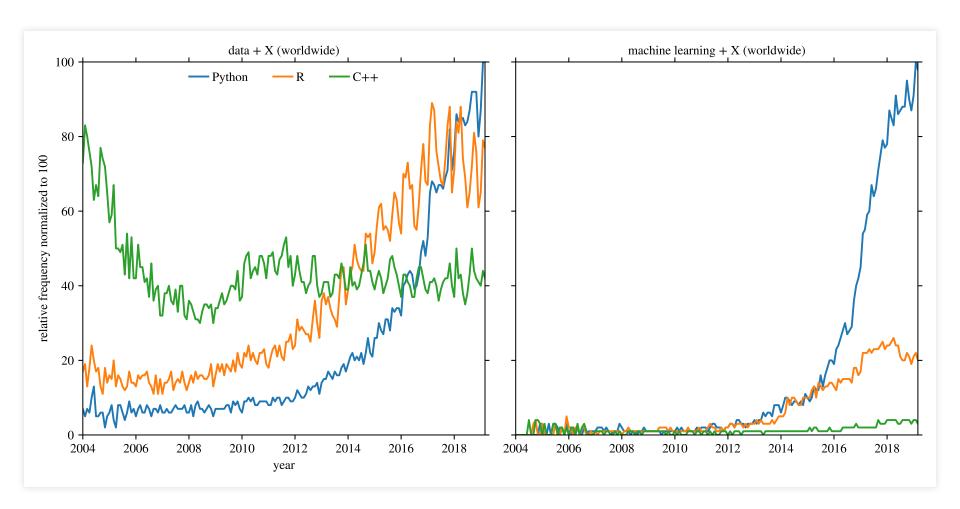
PYTHON

- Now the dominant language in scientific computing
 - Comfortable syntax for analysis scripts
 - Easy to learn and master
 - Rich and vibrant ecosphere
 - NumPy, matplotlib, scipy, scikit-learn, pandas, Jupyter
 - Anaconda, PyTorch, TensorFlow, Keras, ...
 - Easy to write and distribute new libraries
- Adopted by industry leaders: Google, Instragram, Facebook, ...
- Adopted by leading (astro)particle physics experiments
 - IceCube Neutrino Observatory, CTA, CERN, ...

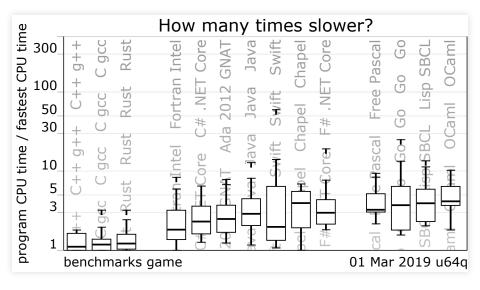


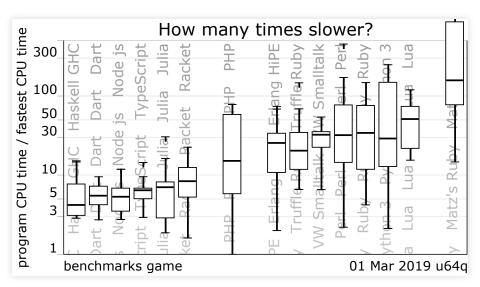
Really, everything. Even CMake or pybind11.

GOOGLE TRENDS



BUT PYTHON IS SLOW...!





Source: The Benchmark Game

... OR IS IT?

- Use a fast Python library (written in C/C++, Fortran, ...)
 - NumPy, CuPy, SciPy, ...
- Use a JIT in your Python session: Numba
- Use a faster Python interpreter: PyPy
- Use Python as a glue language
 - Python configures and steers fast C/C++/Fortran code
 - Passes memory buffers from one library to the next
 - Examples: ROOT, LHCb Core Software, IceCube Framework...
 - Generate bindings with ...
 - pybind11, cffi, f2py, ctypes, Cython, Boost.Python, SWIG, PyROOT, ...

NUMPY

- SIMD programming: Single Instruction on Multiple Data
- Compute one array at a time instead of one value at the time
- Python loops and functions are slow, NumPy calls them in C

Pro	Contra
Easy to use	Creates temporary arrays which could be avoided
Quite fast	Not so readable/fast when instruction has branches
Often compact readable code	Learning-curve: Thinking in arrays, NumPy API

```
import numpy as np
x = np.random.rand(1000)

# good
a = 2 * x + 1
b = np.log(x ** 4)
c = x > 0.5 # creates a boolean array, can be used to filter x

# not so good: compute 2 x if x < 2 and else x + 3
d = np.where(x < 2, 2 * x, x + 3)</pre>
```

- Doesn't work when instructions differ for each element
 - MC simulation of multiple particle trajectories
 - Mandelbrot fractal (no. of iterations vary in each pixel)

NUMBA: JIT COMPILER FOR PYTHON

- 1. Translates Python code into AST (types are inferred)
- 2. Applies optimizations (vectorization, parallelization)
- 3. Compiles AST with LLVM into machine code

Easy to use Really fast pythonic code Supports auto-parallelization Supports GPU computation Use NumPy as input and output Not all Python types supported Only works on functions and methods (not classes) Learning-curve: understanding Numba errors

Numba is pretty smart: inlines nested JITed functions, ...

Just import njit and decorate your function

```
from numba import njit
import numpy as np
x = np.random.rand(1000)
def func with branch numpy(x): # 11 \mus
    return np.where(x < 0.5, 2 * x, x + 3)
@njit
def func with branch numba(x): # 0.9 \mus
   result = np.empty_like(x)
    for i, xi in enumerate(x):
        if xi < 0.5:
            result[i] = 2 * xi
        else:
           result[i] = xi + 3
    return result
```

Numba is 12x faster than NumPy on my laptop

PYPY: JIT-ENABLED INTERPRETER

Alternative JIT-enabled Python interpreter written in RPython

Pro

Ideally: Use PyPy and code gets fast Expressions are JIT-compiled as needed Can optimize classes Can do global code optimizations Numpy, matplotlib work

Contra

Not all Python libraries work: e.g. SciPy
A bit cumbersome to install
Lagging behind CPython syntax (stable: 3.5)
NumPy code may run slower
NumPyPy incomplete

Official Download and Install Page Portable binaries for Linux

```
mkdir -p $HOME/pypy
URL = https://bitbucket.org/squeaky/portable-pypy/downloads/pypy3.5-7.0.0-
    linux_x86_64-portable.tar.bz2
wget -0 - $URL | tar xjf - --strip-components=1 -C $HOME/pypy
$HOME/pypy/bin/virtualenv-pypy $HOME/pypy/venv
source $HOME/pypy/venv/bin/activate
```

Mac OS X binary

```
mkdir -p $HOME/pypy
URL = https://bitbucket.org/pypy/pypy/downloads/pypy3.5-v7.0.0-osx64.tar.bz2
wget -O - $URL | tar xjf - --strip-components=1 -C $HOME/pypy
pip install --user virtualenv
virtualenv $HOME/pypy/venv -p $HOME/pypy/bin/pypy3
source $HOME/pypy/venv/bin/activate
```

- PyPy3.5-7.0: 1.7x faster than NumPy in CPython
 - Numba in CPython 7x faster than PyPy3.5-7.0
- Could not compile NumPy on OSX (works on Linux)
 - setuptools doesn't add -stdlib=libc++ on Darwin platform

```
import random
x = [random.uniform(0, 1) for i in range(1000)]

def func_with_branch(x): # 6.3 µs
    result = [0.0] * 1000 # using [0] * 1000 here gives a slowdown of 2!
    for i, xi in enumerate(x):
        if xi < 0.5:
            result[i] = 2 * xi
        else:
            result[i] = xi + 3
    return result</pre>
```

... but you can write plain pythonic code and it is fast

SCIKIT-HEP PROJECT

Online community which develops Python stack for HEP

- Supported by IRIS-HEP, NSF funded software institute
- Leading members from Princeton, Cincinnati U, Washington U...

Join us on Gitter: https://gitter.im/HSF/PyHEP

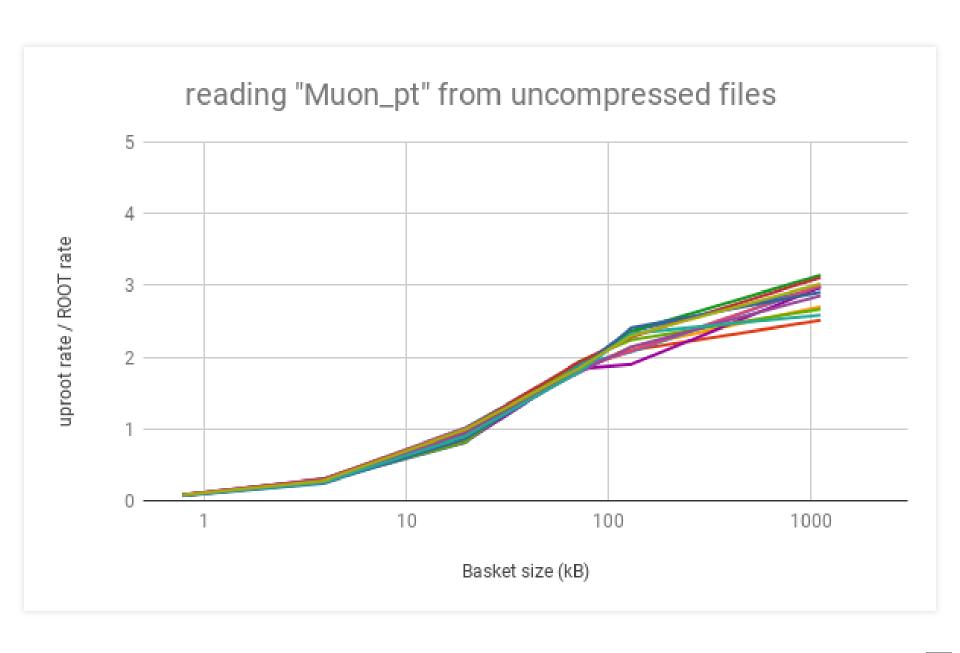
Scikit-HEP forum: scikit-hep-forum@googlegroups.com

On Github: https://github.com/scikit-hep

Home of uproot, iminuit, boost-histogram, particle, pyhepmc, ...

UPROOT

- Implementation ROOT I/O in pure Python and Numpy
- Read/write ROOT trees, histograms, TGraphs, T(Lorentz) Vectors
- Can read data fields of any other ROOT type
- Up to 3x faster than C++ ROOT
- Does not depend on C++ ROOT (just one pip install away)
- Extensible, see uproot-methods repository
- Powered by awkward-array
 - Hierarchical array implemented on top of standard Numpy arrays
 - See Jim Pivarski's talk for interesting details



```
import numpy as np
import uproot
f = uproot.open("~/Data/sct/mc/00058786 00000001 5.sct.root")
print(f.keys())
# [b'sct;6', b'sct;5']
f['sct'].show()
# evt run
                     (no streamer) asdtype('>i4')
# ...
# vtx x
                      (no streamer) as jagged(asdtype('>f4'))
f['sct/evt evnum'].array()
# array([5881230, 5881230, ..., 5878628, 5878628], dtype=int32)
pz = f['sct/trk pz'].array()
# <JaggedArray [[4186.4 5212.5 3073.3] [] [6479.1 3533.5] ...]>
from matplotlib import pyplot as plt
plt.hist(np.log10(pz.flatten())) # plot log10(pz) distribution
for pxi in f['sct/trk px'].array(): print(np.mean(pxi))
# 150.75218 nan -79.71784 -120.3935 nan -146.99773 12.007137 ...
```

IMINUIT

The Python wrapper of C++ MINUIT2 library

- Other wrappers (pyminuit, pyminuit2) discontinued
- Bindings generated with Cython (will switch to pybind11)
- Python 2.7 to 3.7 on Linux, Mac, Windows
- New: PyPy support (PyPy3.5-7.0)

Does not depend on C++ ROOT

Simply install with pip or conda

Many good OSS minimizers: scipy, libnlopt, ...

MINUIT's unique feature is error computation with Hesse & MINOS

```
from iminuit import Minuit

def f(x, y, z):
    return (x - 2) ** 2 + (y - 3) ** 2 + (z - 4) ** 2

m = Minuit(f)  # Minuit automagically detects parameter names!

m.migrad()  # run optimiser
print(m.values)  # {'x': 2, 'y': 3, 'z': 4}

m.hesse()  # run Hesse error estimator
print(m.errors)  # {'x': 1, 'y': 1, 'z': 1}
```

Minuit can do much more

- Parameters with limits
- Fixed parameters
- Pretty Jupyter output
- Builtin plotting of error contours and function minimum

BOOST-HISTOGRAM

- Python wrapper (alpha stage) for Boost::Histogram in C++ Boost::Histogram will be first released with Boost-1.70 in April
 - Generalized multi-dimensional histograms and profiles in idiomatic C++14
 - Use buitin axis types or add your own
 - o regular, variable, circular, category; all growing or non-growing
 - Support for complex binning schemes, like hexagonal binning
 - Easy and safe to use in default configuration
 - Very customizable for power users
 - Get the highest speed for given task
 - Write new specialized axis and storage types that we didn't think of
 - TMP under the hood makes execution fast and interface easy to use

```
from boost.histogram import histogram
from boost.histogram.axis import regular, category
hist = histogram(category(("red", "blue")),
                regular(4, 0.0, 1.0))
# input doesn't have to be numerical
hist(["red", "red", "blue"],
    [0.1, 0.4, 0.9]
counts = hist.view
# returns numpy array view into histogram counts:
# [[1, 1, 0, 0],
# [0, 0, 0, 1]]
```

SUMMARY AND OUTLOOK

HEP software is still dominantly C++, but bright future for Python

- Python can be very fast with Numba
- Python can integrate with C/C++ libraries using pybind11
- If you can write fast code in Python, why would you use C++?

OSS initiatives in Python and C++ offer alternatives to ROOT

- Scikit-HEP Project: uproot, iminuit, ...
- Boost::Histogram with Python frontend
- Specialized HEP-style plots in development, to be included in matplotlib

BACKUP: PYBIND11 VS. CYTHON

- Cython: transpiler for custom Python/C mixed dialect
 - Learning curve: need to learn this dialect
 - Designed for C; C++ only partially supported
 - Clumsy syntax, workarounds needed for missing features and bugs
 - Cython adds problems instead of solving them

pybind11

- Based on the brilliant Boost::Python library
- No transpiler, just a header-only C++11 library
- Uses TMP to automate boilerplate code
- Automated handling of refcounts
- Full power of C++, no workarounds, explicit ownership of memory
- Excellent docs

```
#include <pybind11/pybind11.h>
#include <pybind11/numpy.h>
namespace py = pybind11;
py::array t<double> func with branch(py::array t<double> x) {
 auto result = py::array t<double>(x.shape(0));
  auto rd = result.mutable data();
 auto xd = x.data();
  for (ssize t i = 0, n = x.shape(0); i < n; ++i) {
    if (xd[i] < 0.5) {
     rd[i] = 2 * xd[i];
   } else {
     rd[i] = xd[i] + 3;
 return result;
PYBIND11 MODULE(example, m) {
 m.def("func with branch", &func with branch); // 1.7 \mu s (compiled with -03)
```

6.5x faster than NumPy version, but 1.9x slower than Numba