

# SModels – from model constraints to the inverse problem

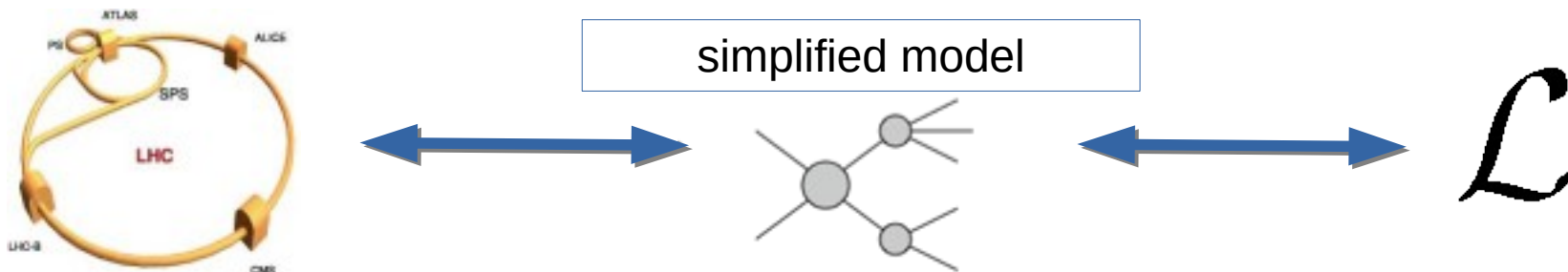


image courtesy of Jon Butterworth, Chris Wormell

Wolfgang Waltenberger (ÖAW and Uni Vienna),  
for the SModels group

# Recap: simplified models

Back in the day, our community introduced simplified models with the intention of introducing an abstraction layer between the raw results and theoretical models.



The idea was, that instead of inferring the Next Standard Model (NSM) directly, we describe our findings with simplified models, and only then make the connection with fundamental theories.

# Recap: simplified models

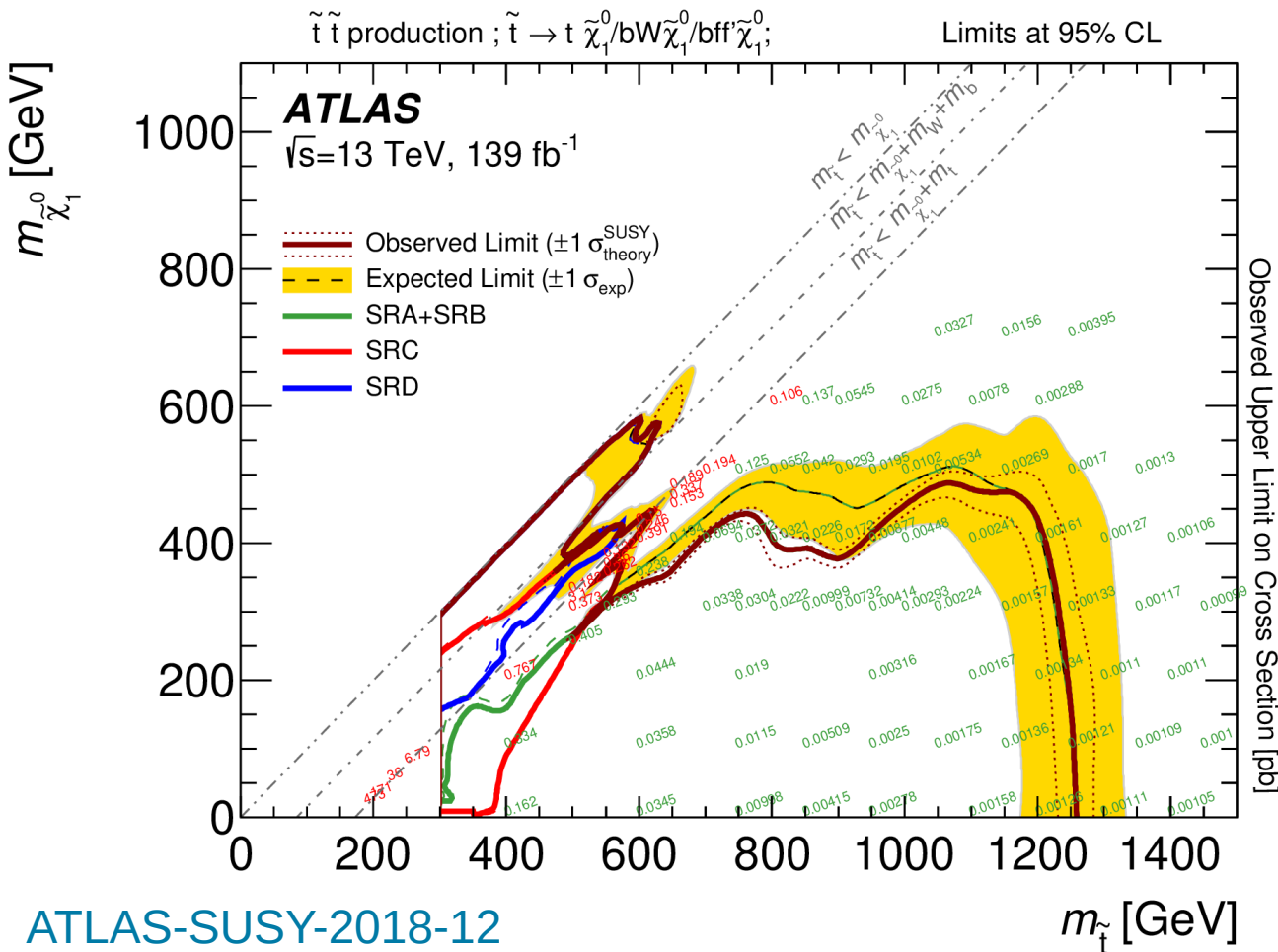
They have since served as a useful tool to contextualize our BSM searches, to give them a meaning.

This is one of your typical results.

Of such plots, we can make use of:

- the **upper limits** – the green and red numbers,
- the **exclusion lines** – to verify that we use the information correctly
- the “**constraint**” – the description of the simplified model, to understand which parts of a full theory we can apply the result to.

In this talk I will wish to convey how efficiency maps and full likelihoods majorly increase the usefulness of these results <sup>3</sup> for us.



# Our Inverse Problem

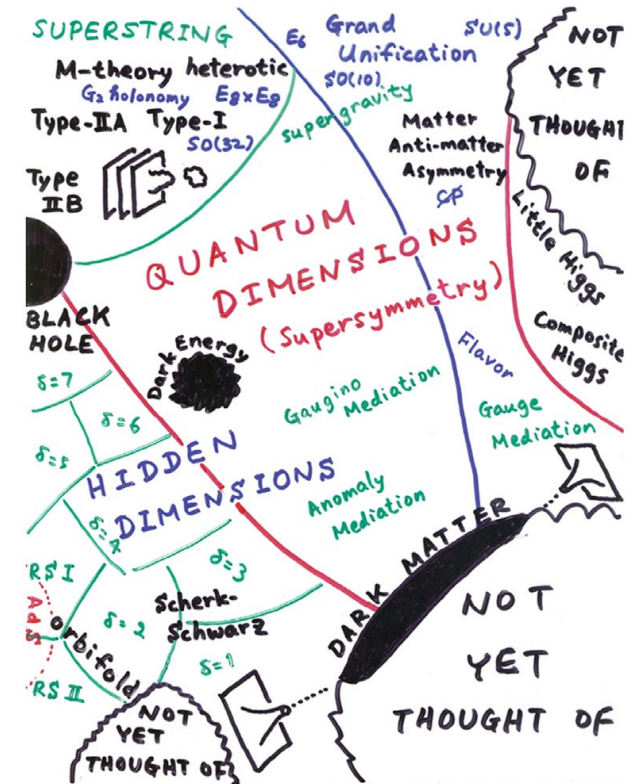
Obviously, our ultimate goal is not setting limits on (unphysical) models. **Our ultimate goal must clearly be to arrive at a Next Standard Model (NSM)**, given LHC (and other) data.

This is a typical “Inverse Problem”:  
**inductive reasoning** with no clear recipe for success.

Q: Did we face similar situations in the past?

A: Not really. Our most recent big achievements (top discovery, Higgs discovery) were driven by highly predictive models. Think e.g. of the Higgs mechanism. It only had one free parameter, the Higgs mass. Classical hypothesis testing works very well in such a setting.

Searching for the NSM is a much more vague endeavour. The number of potential models is huge, many models come with an enormous amount of free parameters.



Hitoshi's impression of the theory landscape

## How do we envisage we tackle our inverse problem?









# Recap: SModelS

## 3) Matching elements with a database of ~ 50 ATLAS and ~ 50 CMS results

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### SModelS database update v1.2.3

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**Abstract**

We present an update of the SModelS database with simplified model results from 13 ATLAS and 10 CMS searches for supersymmetry at Run 2. This includes 5 ATLAS and 1 CMS analyses for full Run 2 luminosity, i.e. close to 140 fb<sup>-1</sup> of data. In total, 76 official upper limit and efficiency map results have been added. Moreover, 21 efficiency map results have been produced by us using MadAnalysis5, to improve the coverage of gluino-squark production. The constraining power of the new database, v1.2.3, is compared to that of the previous release, v1.2.2. SModelS v1.2.3 is publicly available and can readily be employed for physics studies.

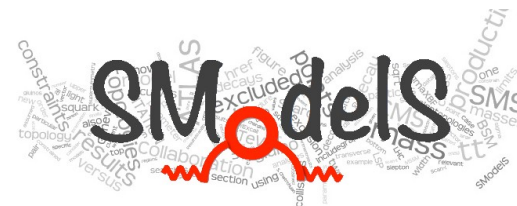
#	ID	Pretty Name	Type	$\mathcal{L}$ [fb <sup>-1</sup> ]
1	<a href="#">CMS-PAS-EXO-16-036</a>	hscp search	ul, eff	12.9
2	<a href="#">CMS-PAS-SUS-16-022</a>	>= 3 l's + $\cancel{E}_T$	ul	12.9
3	<a href="#">CMS-PAS-SUS-16-052</a>	soft l, <= 2 jets	ul, eff	35.9
4	<a href="#">CMS-PAS-SUS-17-004</a>	multi-l EWK searches	ul	35.9
5	<a href="#">CMS-SUS-16-009</a>	multijets + $\cancel{E}_T$ , top tagging	ul	2.3
6	<a href="#">CMS-SUS-16-032</a>	Sbottom and compressed stop	ul	35.9
7	<a href="#">CMS-SUS-16-033</a>	0L + jets + $\cancel{E}_T$	ul, eff	35.9
8	<a href="#">CMS-SUS-16-034</a>	2 OSSF l's	ul	35.9
9	<a href="#">CMS-SUS-16-035</a>	2 SS l's	ul	35.9
10	<a href="#">CMS-SUS-16-036</a>	0L + jets + $\cancel{E}_T$	ul	35.9
11	<a href="#">CMS-SUS-16-037</a>	1L + jets + $\cancel{E}_T$ with MJ	ul	35.9
12	<a href="#">CMS-SUS-16-039</a>	multi-l EWK searches	ul	35.9
13	<a href="#">CMS-SUS-16-041</a>	multi-ls + jets + $\cancel{E}_T$	ul	35.9
14	<a href="#">CMS-SUS-16-042</a>	1L + jets + $\cancel{E}_T$	ul	35.9
15	<a href="#">CMS-SUS-16-043</a>	EWK WH	ul	35.9
16	<a href="#">CMS-SUS-16-045</a>	Sbottom to bHbH and H → $\gamma\gamma$	ul	35.9
17	<a href="#">CMS-SUS-16-046</a>	$\gamma$ + $\cancel{E}_T$	ul	35.9
18	<a href="#">CMS-SUS-16-047</a>	$\gamma$ + HT	ul	35.9
19	<a href="#">CMS-SUS-16-049</a>	All hadronic stop	ul	35.9
20	<a href="#">CMS-SUS-16-050</a>	0L + top tag	ul	35.9
21	<a href="#">CMS-SUS-16-051</a>	1L stop	ul	35.9
22	<a href="#">CMS-SUS-17-001</a>	Stop search in dil + jets + $\cancel{E}_T$	ul	35.9
23	<a href="#">CMS-SUS-17-003</a>	2 taus + $\cancel{E}_T$	ul	35.9
24	<a href="#">CMS-SUS-17-004</a>	EW-ino combination	ul	35.9
25	<a href="#">CMS-SUS-17-005</a>	1L + multijets + $\cancel{E}_T$ , top tagging	ul	35.9
26	<a href="#">CMS-SUS-17-006</a>	jets + boosted H(bb) + $\cancel{E}_T$	ul	35.9
27	<a href="#">CMS-SUS-17-009</a>	SFOS l's + $\cancel{E}_T$	ul	35.9
28	<a href="#">CMS-SUS-17-010</a>	2L stop	ul	35.9
29	<a href="#">CMS-SUS-18-002</a>	$\gamma$ , jets, b-jets+ $\cancel{E}_T$ , top tagging	ul	35.9
30	<a href="#">CMS-SUS-19-006</a>	0L + jets, MHT	ul	137.0
18	<a href="#">CMS-SUS-14-021</a>	soft l's, low n <sub>jets</sub> , high $\cancel{E}_T$	ul	19.7

1	<a href="#">ATLAS-SUSY-2015-01</a>	2 b-jets + $\cancel{E}_T$	ul	3.2	20.3
2	<a href="#">ATLAS-SUSY-2015-02</a>	single l stop	ul, eff	3.2	20.3
3	<a href="#">ATLAS-SUSY-2015-06</a>	0 l's + 2-6 jets + $\cancel{E}_T$	eff	3.2	20.3
4	<a href="#">ATLAS-SUSY-2015-09</a>	jets + 2 SS l's or >=3 l's	ul	3.2	20.1
5	<a href="#">ATLAS-SUSY-2016-07</a>	0L + jets + $\cancel{E}_T$	ul, eff	36.1	20.3
6	<a href="#">ATLAS-SUSY-2016-14</a>	2 SS or 3 l's + jets + $\cancel{E}_T$	ul	36.1	20.3
7	<a href="#">ATLAS-SUSY-2016-15</a>	0L stop	ul, eff	36.1	20.3
8	<a href="#">ATLAS-SUSY-2016-16</a>	1L stop	ul, eff	36.1	20.3
9	<a href="#">ATLAS-SUSY-2016-17</a>	2 opposite sign l's + $\cancel{E}_T$	ul	36.1	20.1
10	<a href="#">ATLAS-SUSY-2016-19</a>	stops to staus	ul	36.1	20.1
11	<a href="#">ATLAS-SUSY-2016-24</a>	2-3 l's + $\cancel{E}_T$ , EWino	ul, eff	36.1	20.3
12	<a href="#">ATLAS-SUSY-2016-26</a>	>=2 c jets + $\cancel{E}_T$	ul	36.1	20.3
13	<a href="#">ATLAS-SUSY-2016-27</a>	jets + $\gamma$ + $\cancel{E}_T$	ul, eff	36.1	20.3
14	<a href="#">ATLAS-SUSY-2016-28</a>	2 b-jets + $\cancel{E}_T$	ul	36.1	20.3
15	<a href="#">ATLAS-SUSY-2016-33</a>	2 OSSF l's + $\cancel{E}_T$	ul	36.1	
16	<a href="#">ATLAS-SUSY-2017-01</a>	EWK WH(bb) + $\cancel{E}_T$	ul	36.1	
17	<a href="#">ATLAS-SUSY-2017-02</a>	0L + jets + $\cancel{E}_T$	ul	36.1	
18	<a href="#">ATLAS-SUSY-2017-03</a>	multi-l EWK searches	ul	36.1	
19	<a href="#">ATLAS-SUSY-2018-04</a>	2 hadronic taus	ul	139.0	
20	<a href="#">ATLAS-SUSY-2018-06</a>	3 l's EW-ino	ul	139.0	
21	<a href="#">ATLAS-SUSY-2018-31</a>	2b + 2H(bb) + $\cancel{E}_T$	ul	139.0	
22	<a href="#">ATLAS-SUSY-2018-32</a>	2 OS l's + $\cancel{E}_T$	ul	139.0	
23	<a href="#">ATLAS-SUSY-2019-08</a>	1L + higgs + $\cancel{E}_T$	ul	139.0	

Work is in progress to cover wider range of experimental signatures, like LLPs, HSCPs, etc.



# SModelS: input data



So what information goes into the database and how useful is what type of info?

- **Only exclusion lines**  
If only exclusion lines are given, without upper limits, we can do nothing
- **Observed 95% CL upper limits only:**  
cannot construct likelihood, binary decision “excluded” / “not-excluded” only

- **Expected and observed 95% CL upper limits**  
can construct an approximate likelihood with truncated Gaussian
- **Efficiency maps**  
can construct a better likelihood as Gaussian (for the nuisances) \* Poissonian (for counting events in signal regions)
- **Cutflow tables, ADL descriptions**  
can produce “home-grown” efficiency maps via recasting frameworks (MA5, CutLang)

- **Efficiency maps + simplified likelihoods**  
can combine signal regions via multivariate Gaussian \* Poissonians
- **Efficiency maps + pyhf likelihoods**  
can combine signal regions, in the long run potentially even analyses



# SModelS: input data



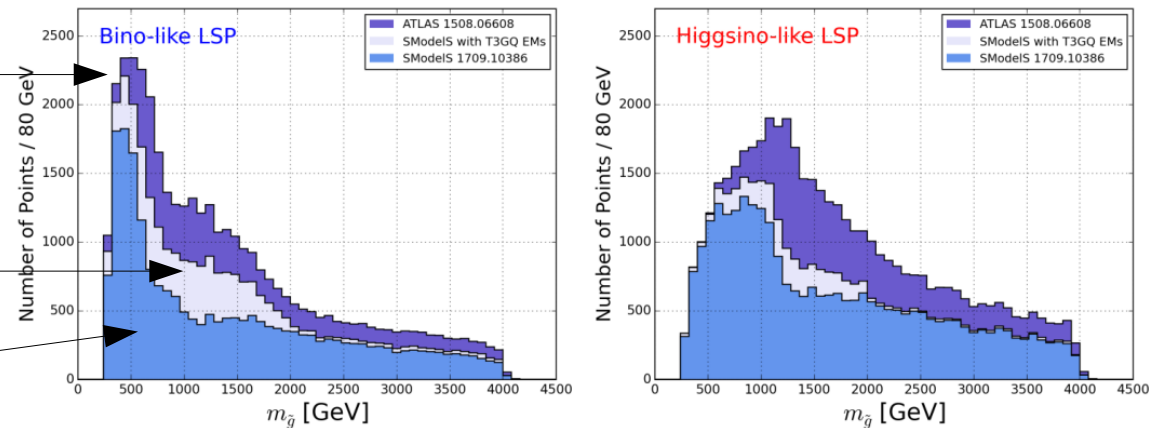
## “home-grown” efficiency maps:

For the analyses without official efficiency maps, not all hope is lost for us. If there is a good description of the analyses with **cut flow tables**, or an **ADL description** (I come to that later), we can **recast** the analysis and produce the efficiency maps ourselves. Needless to say, we don't recast perfectly so this introduces another error – we prefer your maps.

ATLAS' constraining power

SModelS' power with home-grown maps

SModelS' power without home-grown maps



**Figure 2.** SModelS exclusion as a function of  $m_{\tilde{g}}$  for the Bino(left) and Higgsino-like LSP (right): the points officially excluded by ATLAS are shown in purple, while in light blue the SModelS exclusion using the newly ‘homegrown’ maps for the  $T2$ ,  $T5$  and  $TGQ$  ( $T3GQ$ ) models is shown. The previous exclusion from [1], obtained without the EMs produced for this work, is shown in slate blue.

Our “home-grown” efficiency maps reduced the gap between our exclusion power and ATLAS’ exclusion power, for the pMSSM.



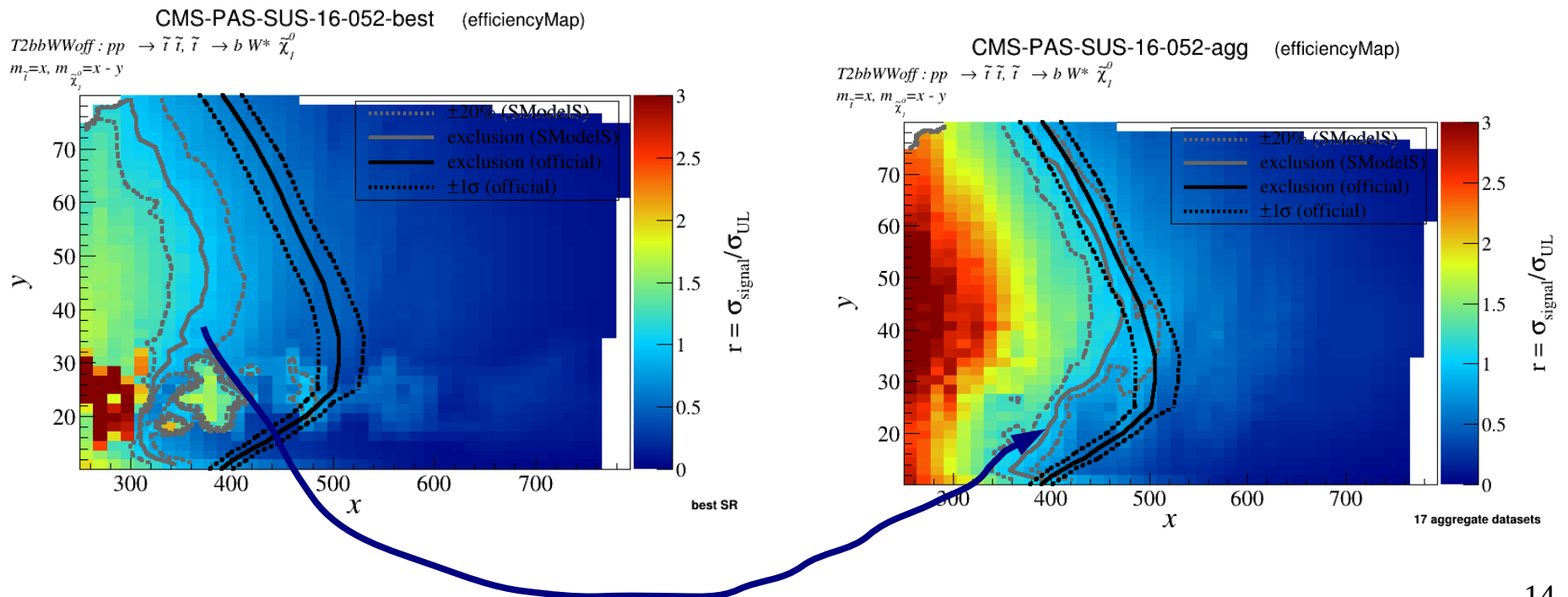


# SModelS: input data



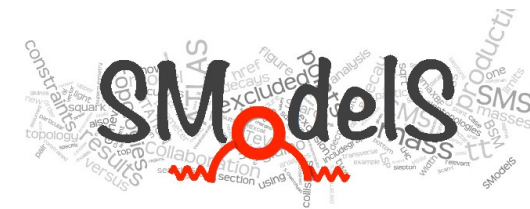
## Simplified likelihoods

For the first time in SModelS we could perform non-trivial combinations of signal regions. This significantly improved the constraining power of an analysis in SModelS:



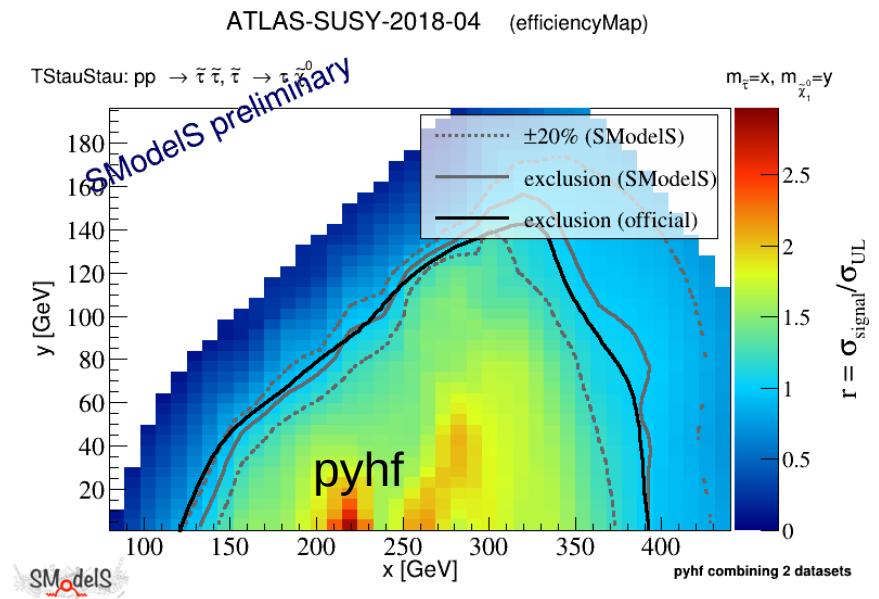
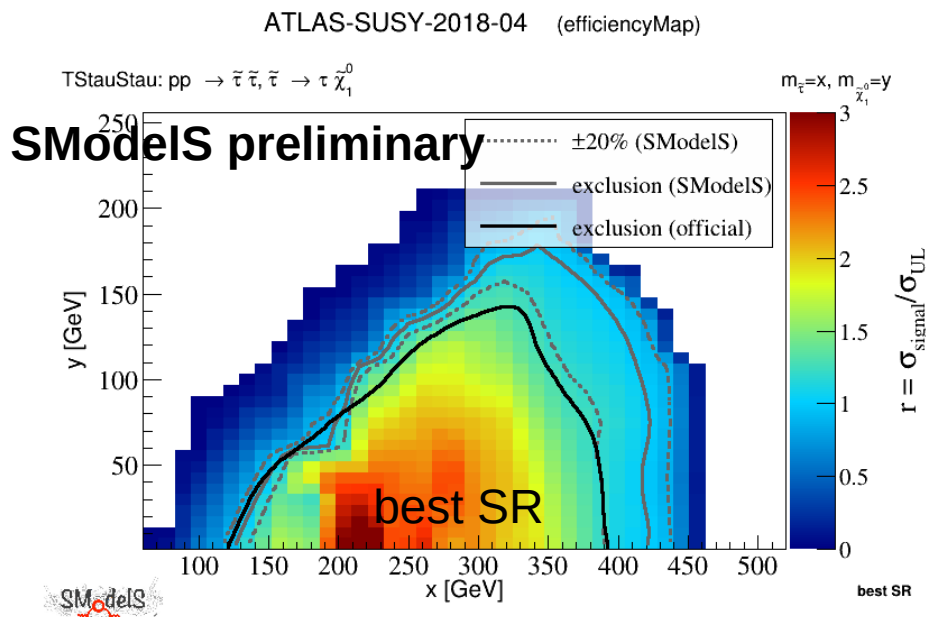
Improvement coming from combining signal regions via simplified likelihoods

# SModelS: input data



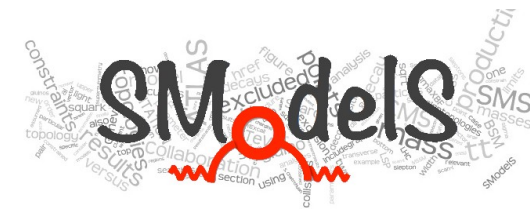
## Efficiency maps and pyhf

And now we have pyhf. Starting with SModelS v1.2.4, we will officially support it.

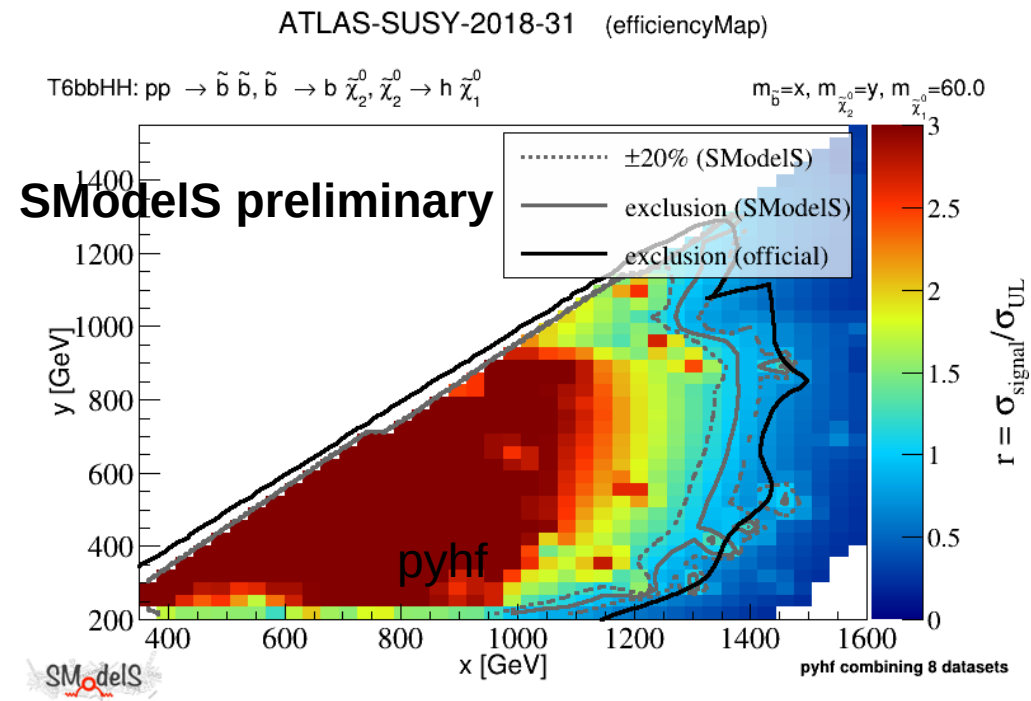
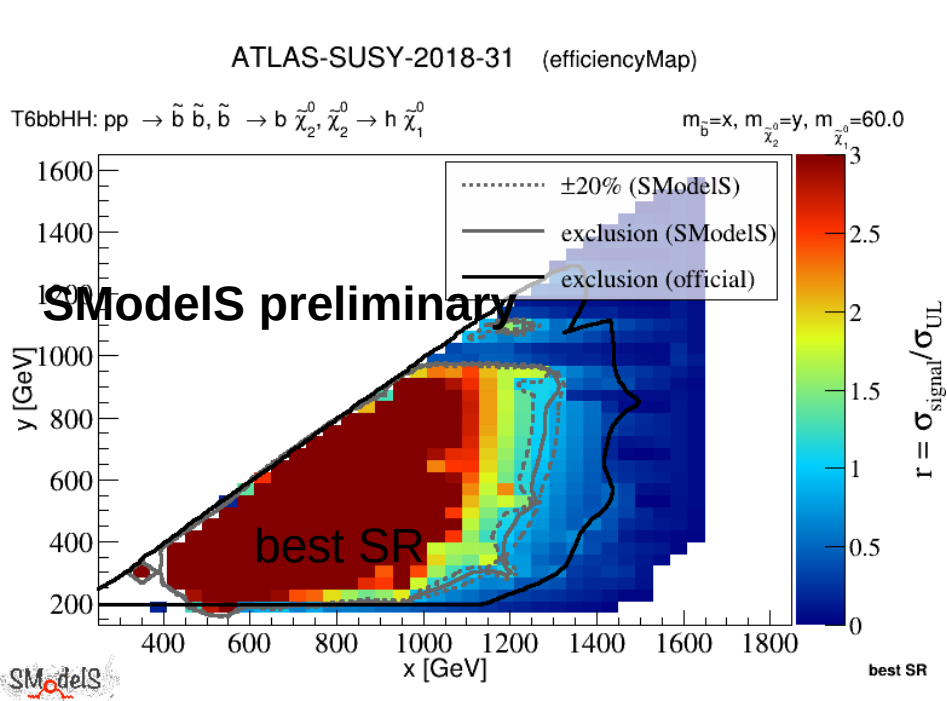


ATLAS result with two signal regions, showing a “poor person’s combination” – best expected SR on the left. Combination via pyhf on the right: we can reproduce your official exclusion lines.

# SModelS: input data



## Efficiency maps and pyhf



ATLAS result with eight signal regions, showing a “poor person’s combination” – best expected SR on the left. Combination via pyhf on the right.





# Proto-models



One thing we have recently been working on in SModelS – apart from extending the framework to scenarios with long-lived particles – is setting up an algorithm that finds potentially dispersed signals in the SModelS database – signals that only become evident when combining all data.

It does so by “stacking up” simplified models (dubbed “proto-models”) to build potential precursors of the NSM, constructed from the SModelS database.



Figure 2: The overall strategy at how we envisage to construct the NSM from LHC Data: the raw data are described via Simplified Models results. From these, we shall construct proto-models. These proto-models are intended to serve as the input to constructing the NSM. The construction of proto-models is subject of this publication.

Artificial Proto-Modelling: Building  
Precursors of a Next Standard Model  
from Simplified Models Results

*to appear on arXiv hopefully soon*





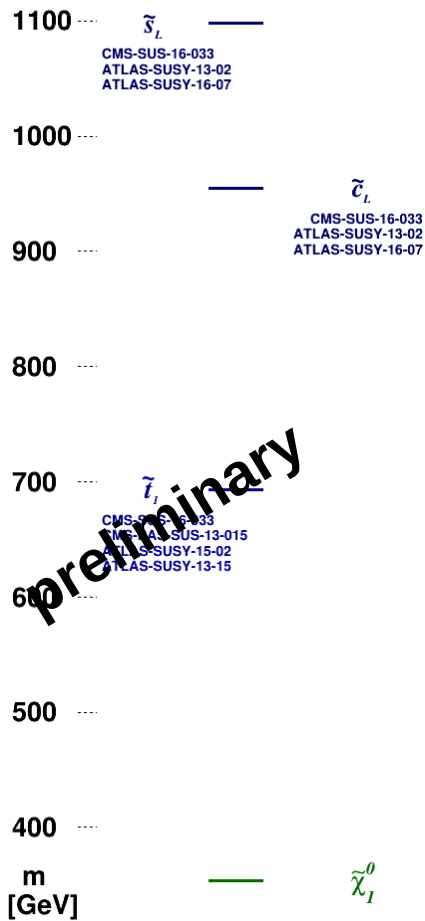
# Proto-models



The overall vision of this being that instead of postulating NSM candidates and then falsifying them (or failing to do so), we put the model building into the statistical procedure itself. A slow, bottom-up procedure, starting from data.



Figure 2: The overall strategy at how we envisage to construct the NSM from LHC Data: the raw data are described via Simplified Models results. From these, we shall construct proto-models. These proto-models are intended to serve as the input to constructing the NSM. The construction of proto-models is subject of this publication.



Analysis Name	Type	Dataset	Observed	Expected	Approx $\sigma$	Particles
<a href="#">ATLAS-SUSY-2015-02</a>	em	SR1	12	5.5 +/- 0.72	2.6 $\sigma$	$\sim t_1$
<a href="#">ATLAS-SUSY-2016-03</a>	em	2j_Meff_1200	611	526 +/- 31	2.2 $\sigma$	$\sim s_L, \sim c_L$
<a href="#">CMS-SUSY-16-033</a>	em	SR2_Njet3_Nb0_H ...	71	55.2 +/- 11.5	1.2 $\sigma$	$\sim s_L, \sim c_L, \sim t_1$
<a href="#">ATLAS-SUSY-2013-02</a>	em	SR6jtp	6	4.9 +/- 1.6	0.4 $\sigma$	$\sim s_L, \sim c_L$
<a href="#">ATLAS-SUSY-2013-15</a>	em	tNboost	5	3.3 +/- 0.7	0.9 $\sigma$	$\sim t_1$
<a href="#">CMS-PAS-SUS-13-015</a>	em	pTmiss350_Nb2	15	8.6 +/- 7.1	0.8 $\sigma$	$\sim t_1$

Identifying a potential dispersed signal and constructing a theoretical context for it that is consistent with all SMS results.



# Proto-models

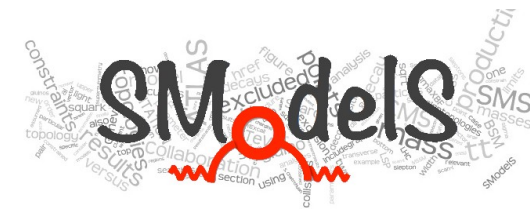


But our MCMC walk is but a crutch, a burden we must carry because we do not have derivatives, i.e. gradients and Hessians.

If we had gradients we could instead perform gradient descent to find the best model, and we could use the Fisher information to infer the error on its parameters.

So, how about we make the whole chain differentiable?

# Differentiable induction



Our MCMC walks are but a crutch, a burden we must carry **because we do not have derivatives**, i.e. gradients and Hessians.

If we had gradients we could instead perform gradient descent to find the best model, and we could use the Fisher information to infer the error on its parameters (if you want non-Gaussian posteriors you can then still MCMC-sample if you wish).

**So, how about we make the whole chain differentiable?**



described as likelihoods  $L$  that are differentiable with respect to the yields  $y_i$

we have started an effort to make SModelS differentiable w.r.t SMS parameters  $p_j$ , by learning our entire database:

that's just a sum of simplified models  $\rightarrow$  differentiable!

for individual candidates we can make this differentiable w.r.t fundamental parameters  $\Theta_j$ , via neural networks, with efforts similar to DeepXS, or "TheoryGANs" [\*]:

$$\frac{\partial L}{\partial \theta_l} = \frac{\partial L}{\partial y_i} \cdot \frac{\partial y_i}{\partial p_j} \cdot \frac{\partial p_j}{\partial (m_k, \Gamma_k, \sigma_k)} \cdot \frac{\partial (m_k, \Gamma_k, \sigma_k)}{\partial \theta_l}$$

Needless to say, the data pipeline sketched above is not the only feasible one. Differentiability however would be a helpful tool for all possible data pipelines. A similar rationale would apply also to EFTs, Wilson coefficients and data from measurements.





$$\frac{\partial L}{\partial \theta_l} = \frac{\partial L}{\partial y_i} \cdot \frac{\partial y_i}{\partial p_j} \cdot \frac{\partial p_j}{\partial (m_k, \Gamma_k, \sigma_k)} \cdot \frac{\partial (m_k, \Gamma_k, \sigma_k)}{\partial \theta_l}$$

All of this is to say, that we realistically can try to “learn” the fundamental laws of the universe from data, as opposed to postulating them. Gradient-free for starters, adding gradients in the long run:

“differentiable inductive reasoning”, if you wish.

Thanks for your attention!



In order to enable a systematic and powerful reuse of simplified model results, we hence give the following recommendations:

1. Simplified model topologies should aim to be as unbiased as possible by an underlying UV model, even when a specific model is used to generate the signal samples. In particular, individual results should be provided for each topology and final state. As an example, consider pair production of gluinos, each of which can decay to  $b\bar{b}$  or  $t\bar{t}$  plus the lightest neutralino. In this case we propose that efficiency maps be provided for the  $4b$ ,  $4t$ , and  $2t2b + E_T^{\text{miss}}$  final states separately rather than their mixture resulting from fixed branching ratios. We stress that only with this information can one apply the experimental results to arbitrary models.
2. For a higher-dimensional parameter space (three or more mass parameters), occurring e.g. in cascade decays with more than one step, a full exploration of the parameter space is sometimes not feasible and, hence, fixed mass relations for intermediate particles in cascades are used. We suggest here to provide at least three values for each of the respective mass relations, in order to assess the dependence of the analysis' sensitivity on these parameters. In the case of LLP searches, it is also important to present results for distinct LLP lifetime values, since they strongly affect the signal efficiency. Generally, for the auxiliary material it would be preferable if efficiencies were released in a format that goes beyond the two-dimensional parameterisation suitable for paper figures whenever necessary – we suggest multidimensional data tables instead of a proliferation of two-dimensional projections of the parameter space.
3. We recommend that efficiency maps be provided *for all* signal regions (or appropriately aggregated signal regions). This is relevant because the sensitivity of specific regions may change for different signal models.

4. For upper limits, it is useful to report both the observed *and* the expected limits as functions of the simplified model parameters, as this allows for selecting the most sensitive result and/or for computing an approximate likelihood as a truncated Gaussian [38]. If results are given in terms of signal strength (i.e. normalised to a theory expectation) instead of absolute total cross-section, the reference cross-sections should be provided in addition.
  
5. The presentation of results for various simplified models can significantly enhance the (re)applicability of the search. Since distinct topologies and final states can drastically change signal efficiencies, it is desirable to derive results for multiple simplified models for a given search.

## observed and expected 95% CL upper limits:

If in addition to the observed 95% limits we are also being given the expected limits, we can construct an approximate likelihood as a **truncated Gaussian**:

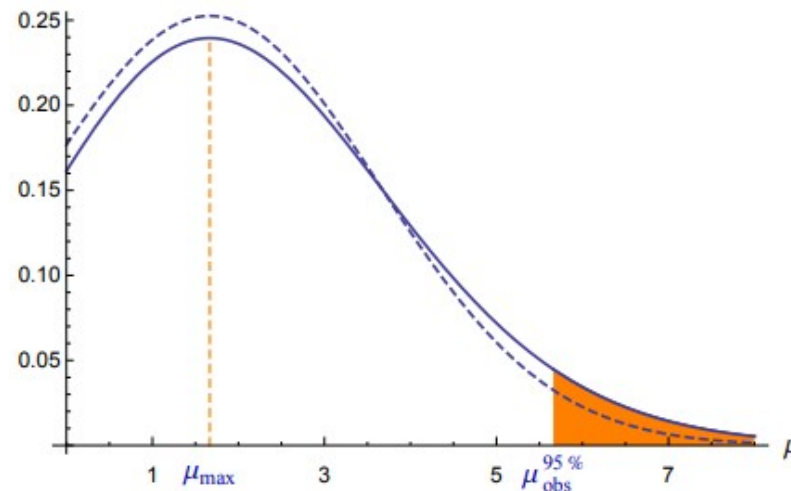


Figure 2: Posterior probability  $p(\mu|n_{obs})$  obtained for  $n_{obs} = 35$ ,  $n_b = 30$ ,  $n_s^{SM} = 3$  (continuous curve). In this example the maximum is at  $\mu_{max} = 5/3$ , and the 95% CL limit on  $\mu$  is  $\mu_{obs}^{95\%} = 5.66$ . The dashed curve shows the approximating Gaussian with mean  $\mu_{max}$  and standard deviation  $\sigma_{obs} = \sqrt{35}/3$ .









