## SuperBayeS

#### Roberto Ruiz de Austri IFIC

In collaboration with: R. Trotta, L. Roszkowski, M. Hobson, F. Feroz, J. Silk, C. P. de los Heros, A. Casas, M. E. Cabrera, G. F. Bertone

## Outline

- The problem: analysis pipeline for SUSY phenomenology
- The SuperBayeS package
- Parameter inference: present results and future prospects in the CMSSM

## The model & data

- The general Minimal Supersymmetric Standard Model (MSSM): 105 free parameters!
- Need some simplifying assumption: i.e. the Constrained MSSM (CMSSM) reduces the free parameters to just 5 variables
- Present-day data: collider measurements of rare processes, CDM abundance (WMAP), sparticle masses lower limits, EW precision measurements. Soon, LHC sparticle spectrum measurements
- Astrophysical direct and indirect detection techniques might also be competitive: neutrino (IceCUBE), gamma-rays (Fermi), antimatter (PAMELA), direct detection (XENON, CDMS, Eureca, Zeplin)
- Goal: inference of the model parameters but it is difficult problem

## Why is this a difficult problem?

• Inherently 8-dimensional: reducing the dimensionality oversimplifies the problem. Nuisance parameters (in particular mt) cannot be fixed!

• Likelihood discontinuous and multi-modal due to physicality conditions

• RGE connect input parameters to observables in highly non-linear fashion: only indirect (sometimes weak) constraints on the quantities of interest (-> prior volume effects are difficult to keep under control)

• Mild discrepancies between observables (in particular, g-2 and  $b \rightarrow s\gamma$ ) tend to pull constraints in different directions

#### Impact of nuisance parameters



Roszkowki et al (2007)

## The accessible "surface"

Scan from the prior with no likelihood except physicality constraints



## **Bayesian parameter inference**

## **The Bayesian approach**

- Bayesian approach led by two groups (early work by Baltz & Gondolo, 2004):
- Ben Allanach (DAMPT) et al (Allanach & Lester, 2006 onwards, Cranmer, and others)
- RdA, Roszkowski & Roberto Trotta (2006 onwards)
   SuperBayeS public code (available from: superbayes.org)
   + Feroz & Hobson (MultiNest), + Silk (indirect detection), + de los Heros (IceCube), + Casas et al. (Naturalness) + Bertone et al. (pmssm)





Ruiz de Austri, Roszkowski & RT (2006)

## **Bayes' theorem**



- Prior: what we know about H (given information I) before seeing the data
- Likelihood: the probability of obtaining data d if hypothesis H is true
- Posterior: our state of knowledge about H after we have seen data d
- Evidence: normalization constant (independent of H), crucial for model comparison

• Ignoring the prior and identifying

$$p(\theta_i | \text{data}) \equiv p(\text{data} | \theta_i)$$

• implicitly amounts to

$$p(\theta_i) = \text{const.} \equiv "flat"$$
  
• But e.g.  $\theta_i \longrightarrow \theta_i^2$ 

$$\longrightarrow$$
 "flat"  $\longrightarrow$  "non-flat"

## But

If data are good enough to select a small region of  $\{\theta\}$  then the prior  $p(\theta)$  becomes irrelevant



## **Priors**

- There is a vast literature on priors: Jeffreys', conjugate, noninformative, ignorance, reference, ...
- In simple problems, "good" priors are dictated by symmetry properties
- Flat: All values of  $\theta$  equally probable

$$p(\theta) = \text{const.}$$

• Logarithmic: All magnitudes of  $\theta$  equally probable

$$p(\ln \theta) = \text{const.}$$
  
 $rac{1}{\theta} \propto \frac{1}{\theta}$ 

## Key advantages

• Efficiency: computational effort scales ~ N rather than k^N as in grid-scanning methods. Orders of magnitude improvement over previously used techniques.

• Marginalisation: integration over hidden dimensions comes for free Suppose we have  $\theta_i$  and are interested in  $p(\theta_1 | \text{data})$ 

$$p(\theta_1 | \text{data}) = \int d\theta_2 \cdots d\theta_N \ p(\theta_i | \text{data})$$

• Inclusion of nuisance parameters: simply include them in the scan and marginalise over them. Notice: nuisance parameters in this context must be well constrained using independent data.

• Derived quantities: probabilities distributions can be derived for any function of the input variables (crucial for DD/ID/LHC predictions).

## **Analysis pipeline**



## **Posterior Samplers**

• MCMC: A Markov Chain is a list of samples  $\theta 1$ ,  $\theta 2$ ,  $\theta 3$ ,... whose density reflects the (unnormalized) value of the posterior

• Crucial property: a Markov Chain converges to a stationary distribution, i.e. one that does not change with time. In our case, the posterior

• Different algorithms: MH, Gibbs... all need a proposal distribution => difficult to find a good one in complex problems

• Nested: New technique for efficient evidence evaluation (and posterior samples) (Skilling 2004)

MultiNest: Also an extremely efficient sampler for multi-modal likelihoods !
Feroz & Hobson (2007), RT et al (2008), Feroz et al (2008)

## The SuperBayeS package (superbayes.org)

- Supersymmetry Parameters Extraction Routines for Bayesian Statistics
- Implements the CMSSM, but can be easily extended to the general MSSM
- Currently linked to SoftSusy 2.0.18, DarkSusy 4.1, MICROMEGAS 2.2, FeynHiggs 2.5.1, Hdecay 3.102. New release (v 1.5)
- Includes up-to-date constraints from all observables
- Bayesian MCMC, MULTI-MODAL NESTED SAMPLING or grid scan mode.
- MULTI-MODAL NESTED SAMPLING (Feroz & Hobson 2008), efficiency increased by a factor 200. A full 8D scan now takes 3 days on a single CPU (previously: 6 weeks on 10 CPUs)
- Fully parallelized, MPI-ready, user-friendly interface a la cosmomc (thanks Sarah Bridle & Antony Lewis),
- SuperEGO: SuperBayeS Enhanced Graphical Output as a MATLAB graphical user interface for statistical analysis and plotting

## **MCMC estimation**

- Marginalisation becomes trivial: create bins along the dimension of interest and simply count samples falling within each bins ignoring all other coordinates
- Examples (from superbayes.org) :

2D distribution of samples from joint posterior



## **SuperEGO**



## **Global CMSSM constraints**

## The CMSSM

Assuming Universal boundary conditions at  $M_{GUT}$ 

• Gaugino masses

$$M_1 = M_2 = M_3 = m_{1/2}$$

• Scalar masses

$$m_{H_d}^2 = m_{H_u}^2 = M_L^2 = M_R^2 = M_Q^2 = M_D^2 = M_U^2 = m_0^2$$

• Trilinear couplings

$$\mathbf{A}_{\mathrm{u}} = \mathbf{A}_{\mathrm{d}} = \mathbf{A}_{\mathrm{l}} = \mathbf{A}_{\mathrm{0}}$$

• Higgs vev ratio

$$\tan\beta = v_u/v_d$$

•  $\mu^2$  from EWSB

flat priors: CMSSM parameters $50~{
m GeV} < m_0 < 4~{
m TeV}$  $50~{
m GeV} < m_{1/2} < 4~{
m TeV}$  $|A_0| < 7~{
m TeV}$ 2 < aneta < 62

9/15/2010

## **Samples from priors only**

• No data in the likelihood, non-physical points discarged priors

$$p(\mathcal{F}) = p(m) \left| \frac{\mathrm{d}m}{\mathrm{d}\mathcal{F}} \right| \implies \text{flat prior on log means} \quad p(m) \propto m^{-1}$$



## **Priors distributions from observables**



Priors are quite informative regardless the quantities being constrained !!!

## **Data included**

#### Indirect observables

#### SM parameters

Observable	Mean value	Uncertainties		ref.
	μ	$\sigma$ (exper.)	$\tau$ (theor.)	
$M_W$	80.398 GeV	25 MeV	15 MeV	[30]
$\sin^2 \theta_{\rm eff}$	0.23153	$16 imes 10^{-5}$	$15  imes 10^{-5}$	[30]
$\delta a_{\mu}^{SUSY} \times 10^{10}$	29.5	8.8	1.0	[31]
$BR(\overline{B} \rightarrow X_s \gamma) \times 10^4$	3.55	0.26	0.21	[32]
$\Delta M_{B_p}$	17.77 ps <sup>-1</sup>	$0.12 \ {\rm ps}^{-1}$	$2.4 \text{ ps}^{-1}$	[33]
$BR(\overline{B}_u \rightarrow \tau \nu) \times 10^4$	1.32	0.49	0.38	[32]
$\Omega_{\chi}h^2$	0.1099	0.0062	$0.1 \Omega_{\chi} h^2$	[34]
	Limit (95% CL)		$\tau$ (theor.)	ref.
$BR(\overline{B}_s \rightarrow \mu^+ \mu^-)$	$< 5.8 \times 10^{-8}$		14%	[35]
$m_h$	> 114.4 GeV (SM-like Higgs)		3  GeV	[36]
$\zeta_h^2$	$f(m_h)$ (see text)		negligible	[36]
$m_{\tilde{q}}$	$> 375 \mathrm{GeV}$		5%	[25]
$m_{\tilde{g}}$	$> 289 \mathrm{GeV}$		5%	[25]
other sparticle masses	As in table 4 of ref. [6].			

SM (nuisance)	Mean value	Uncertainty	Ref.
parameter	μ	$\sigma$ (exper.)	
$M_t$	172.6 GeV	$1.4{ m GeV}$	[24]
$m_b(m_b)^{\overline{MS}}$	$4.20{ m GeV}$	$0.07{ m GeV}$	[25]
$lpha_s(M_Z)^{\overline{MS}}$	0.1176	0.002	[25]
$1/\alpha_{ m em}(M_Z)^{\overline{MS}}$	127.955	0.03	[26]

## 2D posterior vs profile likelihood

#### Posterior

#### Profile likelihood



9/15/2010

**Cosmology** provides 80% for flat priors (95% for log priors) of the total constraining power on the CMSSM

## **Towards a more refine analysis**



Universality at High Scale supported for FCNC constraints

## Goal

• Scan the model

$$\{\theta_i\} = \{s, m, M, A, B, \mu\}$$

## evaluating

 $p(\theta_i | \text{data}) \propto p(\text{data} | \theta_i) \quad p(\theta_i)$ Forecast map for LHC

## **Bayesian and Naturalness**

• Recall an usual assumption



• In order to get a

Natural Electroweak symmetry Breaking (with no fine-tunings)

# $V(H_1, H_2) = m_{H_1}^2 |H_1|^2 + m_{H_2}^2 |H_2|^2 - 2B\mu H_1 H_2$ $+ \frac{1}{8} (g^2 + g'^2) (|H_1|^2 - |H_2|^2)^2$

$$\begin{split} M_Z^2 &= \frac{m_{H_1}^2 - m_{H_2}^2 \tan^2 \beta}{\tan^2 \beta - 1} - 2\mu^2 \\ \sin 2\beta &= \frac{2\mu}{B} \left( m_{H_1}^2 + m_{H_2}^2 + 2\mu_{\text{low}}^2 \right) \end{split} \qquad \begin{aligned} & \text{Unnatural fine-tuning} \\ & \text{unless } M_{\text{soft}} \lesssim \mathcal{O}(\text{TeV}) \end{aligned}$$

- Instead solving  $\mu^2$  in terms of  $M_Z$  and the other soft-terms, treat  $M_Z$  as another exp. Data
- Approximate the likelihood as

$$\mathcal{L} = N_Z e^{-\frac{1}{2} \left(\frac{M_Z - M_Z^{exp}}{\sigma_Z}\right)^2} \mathcal{L}_{rest}$$

$$\simeq \delta(M_Z - M_Z^{exp}) \mathcal{L}_{rest}$$

$$\int_{I}^{Likelihood associated to the other observables}$$

• Use  $M_Z$  to marginalize  $\mu$ 

$$p(s, m, M, A, B| \text{ data}) = \int d\mu \ p(s, m, M, A, B, \mu| \text{ data})$$
$$\simeq \mathcal{L}_{\text{rest}} \left[ \frac{d\mu}{dM_Z} \right]_{\mu_Z} p(s, m, M, A, B, \mu_Z)$$

 $p(s, m, M, A, B| \text{ data}) = 2 \mathcal{L}_{\text{rest}} \frac{\mu_Z}{M_Z} \frac{1}{c_{\mu}} p(s, m, M, A, B, \mu_Z)$   $c_{\mu} = \frac{\partial \ln M_Z^2}{\partial \ln \theta_i} \qquad \text{(Ellis et al, Barbieri-Gudice} \\ \text{measure of fine-tunning)}$   $c^{-1} \sim \text{Probability of cancellation between the various} \\ \text{contributions to get } M_Z \sim \mathcal{O}(90 \text{GeV})$ 

## At practical level

• Besides, we have done a similar analysis for the fermion masses

 $y_t \longrightarrow m_t$ 

• And traded

 $B \longrightarrow \tan \beta$ 

## Putting all the pieces together

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## **Finally**

• For the prior

 $p(m, M, A, B, \mu)$ 

#### we take the two basic possibilities:

flat logarithmic



#### $M_Z^{\rm exp}$ brings SUSY to the LHC region

- We may vary  $M_{\rm soft}$  up to  $M_X$  the results do not depend on the range choosen
- This suggests that large soft-masses are disfavoured

## **Data Included**

Observable	Mean value Uncertainties		ainties	
	μ.	$\sigma$ (exper.)	$\tau$ (theor.)	
$M_W$	80.398  GeV	27  MeV	$15 { m MeV}$	
$\sin^2  heta_{ m eff}$	0.23149	$17 imes10^{-5}$	$15 imes 10^{-5}$	
$\delta a_{\mu}^{\rm SUSY}  imes 10^{10} (e^+e^-)$	29.5	8.8	2.0	
$\delta a_{\mu}^{\rm SUSY} \times 10^{10}(\tau)$	14.0	8.4	2.0	
$\Delta M_{B_s}$	$17.77 \text{ ps}^{-1}$	$0.12 \ ps^{-1}$	$2.4 \text{ ps}^{-1}$	
$BR(\overline{B} \to X_s \gamma) \times 10^4$	3.52	0.33	0.3	
$\frac{BR(B_u \rightarrow \tau \nu)_{MSSM}}{BR(B_u \rightarrow \tau \nu)_{SM}}$	1.28	0.38	0	
$\Delta_{0-}  imes 10^2$	3.6	2.65	0	
$\frac{BR(B \rightarrow D\tau \nu)}{BR(B \rightarrow De\nu)} \times 10^2$	41.6	12.8	3.5	
$R_{l23}$	1.004	0.007	0	
$BR(D_s \rightarrow \tau \nu) \times 10^2$	5.7	0.4	0.2	
$BR(D_s \rightarrow \mu \nu) \times 10^3$	5.8	0.4	0.2	
$\Omega_{\chi}h^2$	0.1099	0.0062	$0.1\Omega_\chi h^2$	
	Limit (95% CL)		au (theor.)	
$BR(\overline{B}_s \rightarrow \mu^+ \mu^-)$	$< 5.8  imes 10^{-8}$		14%	
$m_h$	> 114.4  GeV (SM-like Higgs)		3  GeV	
$\zeta_h^2$	$f(m_h)$ (see text)		negligible	
$m_{\tilde{q}}$	$> 375  { m GeV}$		5%	
$m_{ar{g}}$	$> 289  { m GeV}$		5%	
other sparticle masses	As in table 4 of ref. [?].			

## Adding $\Omega_{\rm DM}$ [and not g-2]



## **Adding all**



## **Comparison with Likelihood based inference**

Buchmueller et al. (2009)

Cabrera et al. (2009)



## **ATLAS will solve the prior dependency**

Projected constraints from ATLAS, (dilepton and lepton+jets edges, 1 fb^-1 luminosity)

$$\theta = \{m_{\chi_1^0}, m_{\chi_2^0} - m_{\chi_1^0}, \widetilde{m}_{\widetilde{l}} - m_{\chi_1^0}, \widetilde{m}_{\widetilde{q}} - m_{\chi_1^0}\}, I_{\widetilde{l}} = \{m_{\chi_1^0}, m_{\chi_2^0} - m_{\chi_1^0}\}, I_{\widetilde{l}} = \{m_{\chi_1^0}, m_{\chi_2^0} - m_{\chi_1^0}\}, I_{\widetilde{l}} = 1 \}$$

m<sub>1/2</sub> (GeV)

m<sub>0</sub> (GeV)

m<sub>1/2</sub> (GeV)

## **Residual dependency on the statistics**

• Marginal posterior and profile likelihood will remain somewhat discrepant using ATLAS alone. Much better agreement from ATLAS+Planck CDM determination.



## **Direct and indirect detection prospects**

## **Direct detection prospects**

R. Trotta, F. Feroz, M.P. Hobson, R. Ruiz de Austri and L. Roszkowski, 0809.3792



## **Neutrinos from WIMP annihilations in the Sun**

• In the context of the CMSSM, the final configuration of IceCube (with 80 strings) has between 2% and 12% probability of achieving a 5-sigma detection



## **Predictions for Fermi in the CMSSM**

Predicted gamma-ray spectrum probability distribution from the galactic center at Fermi resolution

Predicted gamma-ray flux above 10 GeV at Fermi resolution



Roszkowski, Ruiz, Silk & RT (2008)

## **Predictions for the positrons spectrum**



## Conclusions

- SUSY phenomenology provides a timely and challenging problem for parameter inference and model selection. A considerably harder problem than cosmological parameter extraction!
- Bayesian advantages: higher efficiency, inclusion of nuisance parameters, predictions for derived quantities, model comparison
- CMSSM only a case study: Bayesian analysis naturally penalizes fine-tunings. The exp. value of MZ brings the relevant parameter space to the low-energy region (~ accesible to LHC). The results are quite stable under changes of the initial prior (logarithmic or flat) or in the ranges of the parameters
- Currently, even the CMSSM is somewhat underconstrained: ATLAS+Planck will take us to "statistics nirvana"
- CMSSM neutralino dark matter: direct detection possible by the end of the decade.

Bayesians address the question everyone is interested in by using assumptions no-one believes, while Frequentists use impeccable logic to deal with an issue of no interest to anyone" (L. Lyons)

## THANKS !!!



#### Bias from assuming the wrong final state



#### EW and B-phys. and limits on particle masses



## **2D**



(LHC contours at 14 TeV C.M.)

## m<sub>h</sub> > 120 GeV

## m<sub>h</sub> > 114 GeV



If the MSSM is true and we wish to detect it at the LHC, let us hope that the Higgs mass is close to the present exp. limit

## **Experimental Constraints**

We have considered 3 groups of exp. Constraints

E.W. and B-physics observabes, and limits on particle masses

Constraints from  $(g-2)_{\mu}$ 

Constraints from Dark Matter abundance

## Nested

- New technique for efficient evidence evaluation (and posterior samples) (Skilling 2004)
- Define  $X(\lambda) = \int_{L(\boldsymbol{\theta}) > \lambda} \pi(\boldsymbol{\theta}) d\boldsymbol{\theta}$
- Write inverse L(X), i.e.  $L(X(\lambda)) = \lambda$
- Evidence becomes one-dimensional integral

$$E = \int L(\boldsymbol{\theta}) \pi(\boldsymbol{\theta}) d\boldsymbol{\theta} = \int_0^1 L(X) dX$$

• Suppose can evaluate  $L_j = L(X_j)$  where

 $0 < X_m < \cdots < X_2 < X_1 < 1$ 

•  $\Rightarrow$  estimate E by any numerical method:

• 
$$w_j = \frac{1}{2}(X_{j-1} - X_{j+1})$$
 for trapezium

Posterior as a by product

Area E

 $E = \sum_{i=1}^{j} L_j w_j$ 

х

- 1. Set i = 0; initially  $X_0 = 1, E = 0$
- 2. Sample N points  $\{\theta_i\}$  randomly from  $\pi(\theta)$ and calculate their likelihoods
- 3. Set  $i \rightarrow i + 1$
- 4. Find point with lowest likelihood value ( $L_i$ )
- 5. Remaining prior volume  $X_i = t_i X_{i-1}$  where
- 6. Increm  $\Pr(t_i|N) = Nt_i^{N-1};$
- 7. Remove lowest point  $E \rightarrow E + L_i w_i$
- 8. Replace with new point sampled from within hard-edged  $\pi(\theta)$ region
- 9. If  $L(\theta) > L_i$  (where some tolerance)  $L_{\max}X_i < \alpha E$

 $\Rightarrow E \to E + X_i \sum_{j=1}^N L(\theta_j)/N$ 





Then, the parameter is easily eliminated (without leaving any footprint)

E.g. **g**, **g'**, **g**<sub>3</sub>

(their prior is irrelevant)

This is not the case fo the Yukawa couplings,  $y_i$ , in the MSSM

E.g. 
$$m_t = \frac{1}{\sqrt{2}} y_t v_2 = \frac{1}{\sqrt{2}} y_t v \sin \beta$$
  
Derived different points in the MSSM- quantity

Two o par. space will have in general different  $y_{t}$ . Thus the relative probability depends upon p(y<sub>+</sub>).

(something ignored in previous literature)

★ Thus the marginalization of 
$$\mathbf{y}_i$$
  
leaves a footprint in the pdf  
Likelihood ~  $\delta(m_t - m_t^{exp}) \ \delta(m_b - m_b^{exp}) \dots$   
Take  $m_t = \frac{1}{\sqrt{2}} y_t^{low} v s_\beta, \ m_b = \frac{1}{\sqrt{2}} y_b^{low} v c_\beta, \dots$   
(with  $y_i^{low} = R_i y_i$ )

Normally people just take  $y_i$  "as needed" to reproduce  $m_i$  and forget about.

This equivales to take

$$p(y_i) \propto rac{1}{y_i}$$
 (log prior)

 $y_e \sim 10^{-6}, \ y_t \sim 1$ 

In order to write a sensible prior for  $\{m, M, A, B, \mu\}$ one has to consider the dynamical origin of these parameters: SUSY

They typically go like  $\sim rac{F}{\Lambda} \equiv M_S$ 

A particular soft term, say **A**, receives several  $O\left(\frac{F}{\Lambda}\right)$  contributions (dep. on the details of SUSY)

#### So, it is reasonable to expect

 $-qM_{S} \leq B \leq qM_{S}$  $-qM_{S} \leq A \leq qM_{S}$  $0 \leq m \leq qM_{S}$  $0 \leq M \leq qM_{S}$  $0 \leq \mu \leq qM_{S}$ 

 $q = \mathcal{O}(1)$ 

with *"flat"* probability  $p(\Lambda) = \frac{1}{2M_S}, \quad \text{etc.}$ 

## Recall: M<sub>S</sub> is the scale of SUSY in the observable . sector

#### In principle M<sub>s</sub> can have any value, say

$$M_S^0 \le M_S \le M_X , \qquad \qquad M_S^0 \sim 10 \text{ GeV}$$

## with

flat:  $p(M_S) = N_{M_S}$  or log:  $p(M_S) = N_{M_S} \frac{1}{M_S}$ 

## probability density

## Log. prior:

$$p(m, M, A, B, \mu) = \int_{\max\{m, M, |A|, |B|, \mu, M_S^0\}}^{M_X} p(m, M, \mu, A, B) \ p(M_S) \ dM_S$$

$$\propto \frac{1}{[\max\{m, M, |A|, |B|, \mu, M_S^0\}]^5}$$
(neglecting  $\frac{1}{M_X^5}$  terms)

For a particular parameter, say *M*:

$$\mathcal{P}(M) \propto \frac{1}{\max\{M, M_S^0\}}$$

#### 9/15/2010

## Bias from assuming the wrong final state

 In general, the systematic error from assuming only 1 dominating channel is given by

$$f_i^{
m syst} = rac{{
m BR}(\chi\chi
ightarrow i)}{N_i/N_\mu}$$
 :





Trotta, Ruiz de Austri & de los Heros (0906.0366)

## The importance of modeling the MW



## **On going**

- Neural Networks: computation reduced from 3 days to a few minutes
- Other SUSY scenarios and UED
- Analysis of Fermi data as external members of the DM group: DMBayes
- Cosmic rays determination in collaboration with Galprop team
- IceCube DM group collaboration
- Zeplin collaboration

## **Model independent reconstruction**

$$\frac{d\Phi_{\gamma}}{dE_{\gamma}} \propto \sum_{i} \frac{\langle \sigma_{i}v \rangle}{m_{\chi}^{2}} \frac{dN_{\gamma}^{i}}{dE_{\gamma}} \int \rho_{\chi}^{2} dl$$

- Assuming the wrong final state can lead to severe bias in the reconstructed WIMP properties
- Branching ratios must be estimated simultaneously!

