はじめに ベイズ最適化の紹介

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Discovery of new functional molecules and materials is of national importance



- President Obama, June 2011 at Carnegie Mellon University



First Principles Calculations

Accurate, Slow

- Full configuration interaction
 - Wave function based
 - Density functional theory
 - Semi-empirical
 - Empirical potentials

Inaccurate, Fast

Old Picture



New Picture



Screening by first principles calculations alone

| Mat. |
|------|------|------|------|------|------|------|------|------|------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |



| Score |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | | | | | | | | | |

Bayesian Optimization (Jones et al., 1998)

 Find best data points with minimum number of observations

 Choose next point to observe to discover the best ones as early as possible

Bayesian Optimization (1)

| Mat. |
|------|------|------|------|------|------|------|------|------|------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |



First Principles Calc.





Bayesian Optimization (2)



Bayesian Optimization (3)





First Principles Calc.



Score	Score	Score	Score
1	2	3	8

Bayesian Optimization (4)





First Principles Calc.



Score 1	Score 2	Score 3	Score 8	Pred. Score 4	Pred. Score 5	Pred. Score 6	Pred. Score 7	Pred. Score 9	Pred. Score 10
				Var. 4	Var. 5	Var. 6	Var. 7	Var. 9	Var. 10

Where to observe next?



Measured Value

Gaussian Process



Maximum probability of improvement



Gaussian Process

Multivariate Gaussian Distribution

• Probability density function

$$p(\boldsymbol{x} \mid \mu, \Sigma) = \frac{1}{(2\pi)^{d/2} |\Sigma|^{1/2}} \exp(-\frac{1}{2} (\boldsymbol{x} - \mu)^{\top} \Sigma^{-1} (\boldsymbol{x} - \mu))$$

 μ Mean



Probability Density

100 Samples



Conditional Distribution

$$\begin{array}{cc} \text{Mean} & \text{Covariance} \\ x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} & \mu = \begin{pmatrix} \mu_1 \\ \mu_2 \end{pmatrix} & \Sigma = \begin{pmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{pmatrix} \end{array}$$

$$P(x_1 \mid x_2 = a) = \mathcal{N}(\mu_c, \Sigma_c)$$

$$\mu_c = \mu_1 + \Sigma_{12} \Sigma_{22}^{-1} (a - \mu_2)$$
$$\Sigma_c = \Sigma_{11} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{21}$$

Conditional distribution at X = 3



Gaussian Process

- Kernel method for regression
- Provides predictive variance in addition to regression function



Gaussian Process (No noise)

- Training points $\{x_i\}_{i=1,...,n}$, Test point x^*
- Observed outcomes Y_i, Y* are subject to n+1 dim Gaussian
- Mean of y_i is 0.
- Covariances are given as K(x_i,x_j)



Covariance matrix by Gaussian kernel

$$\begin{pmatrix} k(\mathbf{x}^*, \mathbf{x}^*) & \mathbf{k}^* \\ \mathbf{k} & K \end{pmatrix}$$

$$K(x, x') = \exp(-\|x - x'\|^2 / \eta)$$

Gaussian Process (No noise)

- K: Kernel matrix for training points
- y: Observed outcomes for training points
- Predicted outcome at x*

$$E[y^*] = \mathbf{k}^{*\top} K^{-1} \mathbf{y}$$

• Predicted variance

$$V[y^*] = k(\mathbf{x}^*, \mathbf{x}^*) - \mathbf{k}^{*\top} K^{-1} \mathbf{k}^*$$

Gaussian process with noise

- Observed outcome include mean 0, variance σ² noise
- Covariance matrix

$$\begin{pmatrix} k(\mathbf{x}^*, \mathbf{x}^*) + \sigma^2 & \mathbf{k}^{*\top} \\ \mathbf{k} & K + \sigma^2 I \end{pmatrix}$$

Gaussian Process (with noise)

- K: Kernel matrix for training points
- y: Observed outcomes for training points
- Predicted outcome at x*

$$E[y^*] = \mathbf{k}^{*\top} (K + \sigma^2 I)^{-1} \mathbf{y}$$

• Predicted variance

$$V[y^*] = k(\mathbf{x}^*, \mathbf{x}^*) + \sigma^2 - \mathbf{k}^{*\top} (K + \sigma^2 I)^{-1} \mathbf{k}^*$$

PHYSBO (COMBO)

- Fast learning by random feature maps
- Automatic hyperparameter initialization & update





<u>Cu [001] (210) Σ5 粒界</u>



網羅的計算により決定 GB energy=0.96J/m² 計算回数=16,983回 (b)



ベイズ最適化により決定

GB energy=0.96J/m²

計算回数=69回 (20回のinitial trial含む)

東大生研 溝口准教授との共同研究 S. Kiyohara et al., Jpn. J. Appl. Phys., 2016



二元化合物の融点データ を用いた計算実験

- 226個ある材料のなかから、融点が最高のものを発見する
- 5%をランダムに選んで融点を観測する
- その後、ベイズ最適化を用いて、観測順を自動的に決定していく

17個の説明変数

#Ecoh: 一原子あたりの凝集エネル ギー(計算値)

#bm:体積弾性率(計算值)

- #V:一原子あたりの格子体積(計算 値)
- #NN:最近接原子間距離(計算値) #c:組成

#Z1:構成元素の原子番号の二乗和 #Z2:構成元素の原子番号の積 #Z3:構成元素の原子番号の和 #M1:構成元素の原子量の二乗和 #M2:構成元素の原子量の積 #M3:構成元素の原子量の和 #n1:構成元素の価電子数の二乗和 #n2:構成元素の価電子数の積 #n3:構成元素の個電子数の和 #p1:構成元素の周期の二乗和 #p2:構成元素の周期の積 #p3:構成元素の周期の和



最高融点の材料を見つけ出すまでの 平均観測数





ベイズ最適化による実験順

 AlBr3 - As4S4 - GeSe - Se - BaSe - SnO2 - Sb2S3 - Sb2Te3 - Pb - SnF2 - GeBr2 - SnSe2 - BaO - BaS - SrSe - SiC - BeO - **[AIN]** - Be3N2 - Al2O3 - Si3N4 - Al4C3 - MgO - CaO - CaC2 - LiH - Cs - Be - BaH2 - Bi2O4 - K - BeF2 - Tl - RbN3 - LiF - PbTe - Csl - Li - P2O5 - Tl2O3 - BaF2 - Bi - Ba - CaS - SrO - CaSi - PbO - CaF2 - Rb - MgH2 - Si - BaSi2 - IBr -Bi2O3 - SrS - NaF - Ga2O3 - Al - Tll - CsO2 - KCl - In - I2 - BiF3 - SrF2 - LiCl - InN - CsBr - ICI - SrH2 - Pb3O4 - Na - Na2O2 - In2O3 - RbI - S - PbF2 - Bi2Te3 - Sn - CaH2 - KF -InSb - Ca - Bil3 - CsCl - K2O2 - MgF2 - Ge - PbS - SrSi2 - TeO2 - TlSe - Sr - Bal2 - AlP -Li2O - RbO2 - CsF - P4S3 - BiF5 - Mg - GeO2 - NaCl - CaSi2 - BaCl2 - Te - PbSe - TeF4 -PbI2 - TIF - KI - P - MgS - SnTe - NaO2 - GaAs - RbCl - Tl2O - SiS2 - KO2 - InAs - BaBr2 - P2S3 - Sb - KBr - TeI4 - Li3N - TeO3 - RbBr - Sil4 - LiBr - GaSb - TICI - SeO3 - GaP -RbF - SnI4 - Cs2O - As2O3 - SrCl2 - Mg2Si - TlBr - AlAs - Lil - P4S7 - Bi2S3 - Mg2Sn -CaCl2 - All3 - As2O5 - SnSe - Ca3N2 - Li2S - NaBr - InI3 - BeCl2 - Sb2O3 - Nal -Mg2Ge - InI - BiBr3 - GeS - BeI2 - SeBr4 - TI2S - InP - GaTe - P2S5 - SbF3 - K2S - BiCl3 - SrBr2 - InF3 - GeTe - SbI3 - AlSb - In2Te3 - GeF2 - Mg3Sb2 - SrI2 - PbCl2 - GaS - PI3 - Na2S - SnS - Al2S3 - Gal3 - Rb2S - GaSe - MgCl2 - TeCl4 - Rb2Se - PbBr2 - Gel4 -K2Se - Cal2 - BeBr2 - P2I4 - Sb2Se3 - CaBr2 - As2Te3 - In2Se3 - AlCl3 - InS - GeBr4 -As2S3 - Ga2Se3 - SnBr4 - InCl - As2Se3 - AsBr3 - AsI3 - GaBr3 - Al2Te3 - In2S3 -SbBr3 - MgI2 - InBr3 - GeS2 - MgBr2 - Ga2S3 - GaCl3 - SbCl3 - SnBr2 - GaCl2 - SnCl2