# **Comp-Exe 1:** $\chi^2$ -function and $\chi^2$ -probability distributions

Macro Chi2\_rnd.C

generates  $\chi^2$  distributions according to  $\chi^2 = \sum_{i=1}^{n_{dof}} x^2$ , where x are simple gaussian random numbers (with mean 0 and width 1.). This corresponds to the  $\chi^2$  of  $n_{dof}$  measurements of an observable (e.g. measuring the electron mass) to the known true value.

- Steering parameters in the macro:
  - $-n_{dof} =$ Number of measurements
  - -ntr =Number of repeated experiments
- Output
  - Histo chi2h the resulting  $\chi^2$  distribution
  - Histo pchi2h the resulting  $\chi^2$ -probability distribution

- a) Have a few minutes look in the code and try to understand what's going on
- b) Run the macro as it is by .x Chi2\_rnd.C and plot the histograms by chi2h→ Draw(); pchi2h→ Draw();
- c) Study the <u>mean and rms</u> of the  $\chi^2$  function and the  $\chi^2$ -probability distribution versus  $n_{dof}$ : run the code repeatedly with  $n_{dof}$  set to (by simple editing) values  $n_{dof} = 1, 4, 10, 100$  and read off from the chi2h and pchi2h histograms the mean values and RMS and fill them in the table below. Try to obtain simple scaling laws for the dependences vs  $n_{dof}$ .

	$\chi^2$		$\chi^2/n_{dof}$		$prob(\chi^2,n)$	
$N_{dof}$	mean	rms	mean	rms	mean	rms
1						
4						
10						
100						

- d) Extend the programme (Places are marked in the macro by //\*\*\*\*): Book and fill histogram of the  $\chi^2/n_{dof}$  distribution and repeat exercise c) with it and fill resulting mean and rms values in the table
- e) Judge on the chances of obtaining the following two  $\chi^2$  values which have the same  $\chi^2/n_{dof}$ :
  - 1.  $n_{dof} = 5$ ,  $\chi^2 = 7$

2. 
$$n_{dof} = 500$$
,  $\chi^2 = 700$ 

Hint: the  $\chi^2$ -probability is a good measure for this.

#### **Comp-Exe 2: Toy-experiments of fits of a constant**

Macro p0toyf.C generates toy experiments for the fit of a constant ("p0-fit") from several measurements of the same resolution. A physics example for this would be the determination of the (average) vertical position of a horizontal flying track in track-detectors. Additional Problem: the detectors are noisy, for each detector sometimes instead of a good signal hit a flatly distributed noise hit is observed.

- Steering parameters in the macro:
  - -Ntra = Number of repeated toy experiments (Default is 1000)
  - -Ndet = Number of measurements (Default is 10)
  - *frac\_noise* Average fraction of noise hits (Default is 0.)
- Output
  - Histo p0d Distribution of residual: fitted constant true value
  - Histo chi2d  $\chi^2$  distribution from the p0-fits
  - Histo pchi2d  $\chi^2$ -probability distribution from the p0-fits
  - Histo a shows the p0-fit for the last toy experiment

- Take a deep breath and have a few minutes look in the code and try to understand what's going on
- a) Run the macro as it is with .x p0toyf.C and plot the histograms by  $p0d \rightarrow Draw()$ ;  $chi2d \rightarrow Draw()$ ;  $pchi2d \rightarrow Draw()$ ;  $a \rightarrow Draw()$ ; Fill the RMS value of the p0d histogram in the table below (first row) and also the mean values of the chi2d and pchi2d distributions.
- b) Now edit the macro and set *frac\_noise*=0.1;

- run the macro again and fill the obtained values in the table (second row).
- How much has the RMS of the residuals increased?
- Can you identify the bad track-fits in the pchi2d distribution?
- c) Rejection of tracks with bad  $\chi^2$ -probability: Book another residual histogram  $p0d\_rej$  in the macro:
  - fill it only for the case that the  $\chi^2$ -probability is not too small (see also hints in the code)
  - fill in the third row of the table how many tracks survive this selection and the resulting RMS of the residuals.
- d) <u>Hit-outlier-rejection</u>: Advanced method for super experts! Book another three histograms p0d\_iter, chi2d\_iter and pchi2d\_iter in the macro and
  - try hit outlier rejection and repeating the track-fit (see detailed instructions in the code);
  - fill the resulting RMS of  $p0d\_iter$  into the fourth row of the table.
  - How does the RMS results of this method compare to the other cases a)-c)?
  - Repeat the above exercises b)-d) for increased *frac\_noise*=0.5 and fill the results in the table. How much are the RMS results worse in this case?
  - If time permits repeat the above exercises a)-d) for different number of detectors ndet = 5 and study how the results change qualitatively.

Task Ndet		frac noise	Outlier	Resid - distr	#tracks	Resid.	chi2d	pchi2d
Task Tuet	1.400	j i uc_noise	rejection		# llacks	RMS	mean	mean
a)	10	0.0	No	p0d	1000			
b)	10	0.1	No	p0d	1000			
c)	a) 10	0.1	Reject tracks	p0d roj				_
	0.1	with bad pchi2	podrej					
d) 10	10	0.1	Outlier hit-rejection	pld itor	1000			_
	10		and repeated track-fit	poditter				
b)	10	0.5	No	p0d	1000			
c) 10	0.5	Reject tracks	p0d roj					
		with bad pchi2	podrej					
d)	d) 10	0 5	Outlier hit-rejection	pld itor	1000			
	0.0	and repeated track-fit	pod_mer	1000		_		

## Comp-Exe 3: World average of $m_W$

Macro AverageMW.C fits a world average value of  $m_W$  using five different results from Tevatron, LEP and NuTeV.

## <u>Tasks:</u>

- a) Have a brief look in the code and try to understand what's going on
- b) Run the macro as it is by .x AverageMW.C
  - Is the obtained  $\chi^2$  value reasonable?
- c) Change in the macro the variable Bool\_t inclu NuTeV to kFalse (this takes out the NuTeV result from the fit) and run the macro again:
  - How much does the error on  $m_W$  change?
  - Is the obtained  $\chi^2$  value reasonable?
  - Do you think this rejecting of the NuTeV result is justified?

#### Comp-Exe 4: World average of $m_{K^{\pm}}$

Macro AverageMK.C fits a world average value of  $m_{K^{\pm}}$  using six different measurements.

- a) Run the macro as it is by .x AverageMK.C
  - Is the obtained  $\chi^2$  value reasonable?
  - Can you identify good candidates for "outliers"?
- b) Increase the errors of all measurements in the macro by a common scaling factor, e.g.  $MK \rightarrow SetBinError(i+1, err_MK[i]*1.1)$  and run the macro again and again until you find a scaling factor for which the resulting  $\chi^2/ndof \approx 1 \implies$  thus obtain a final result a la PDG (particle data group).

## Comp-Exe 5: Straight line trajectory fit

Physics example: A muon track is measured in four layers of streamer tube detectors at x positions of 4., 5., 6. and 7. (in cm), with a measurement precision for y of 0.5 cm. The goal is to determine its trajectory, assuming it to be a straight line.

Macro StraightLineFit.C fits a straight line track trajectory through four measured points.

• Steering parameters in the macro:

-xmin, xmax = Interval of the trajectory displayed

- Output:
  - Histogram *data* (it's of the type TGraphErrors)
  - Plots are drawn of the
    - \* fitted histogram with error bands
    - \* error ellipse of the two fitparameters

- a) Run the macro as it is by .x StraightLineFit.C and fill the fit results for p0, p1, their errors and correlation into the table below
- b) <u>Precision of trajectory</u>: Evaluate (by eye) from the shown error bands at which point roughly the trajectory is known best and with which precision (fill the results in the table below)
- c) Precision of extrapolated trajectory: Evaluate the precision of the extrapolated trajectory at x = 100 (Hint: Change xmax to large value and run the macro again)

- d) Effect of shift of x coordinate origin: Shift all four xVal points in the macro (simply by overwriting by hand) by a constant value -5.5, set xmin = -4. and xmax = 4. and run the macro again. Fill the fit results in the table. Can you explain why the correlation of p0 and p1 has changed?
- e) Apply a very precise vertex constraint at the origin: Change N to 5 and add a new first point to the measurement points list with xVal = 0.0, xErr = 0.0, yVal = 0.0 and yErr = 0.0001 (just by hand). Run the macro again and write down the fitted results in the table. How much are the parameter errors reduced by adding this extra point?

	Straight line fit trough four points			
Task a)	p0 =			
	p1 =			
	corr =			
Task b)	x-best precision =			
	y-error $=$			
Task c)	y-error( $x = 100$ ) =			
Task d)	Shifting all x values by -5.5:			
	p0 =			
	p1 =			
	corr =			
Task e)	Adding vertex constraint at $x = 0$ :			
	p0 =			
	p1 =			
	corr =			