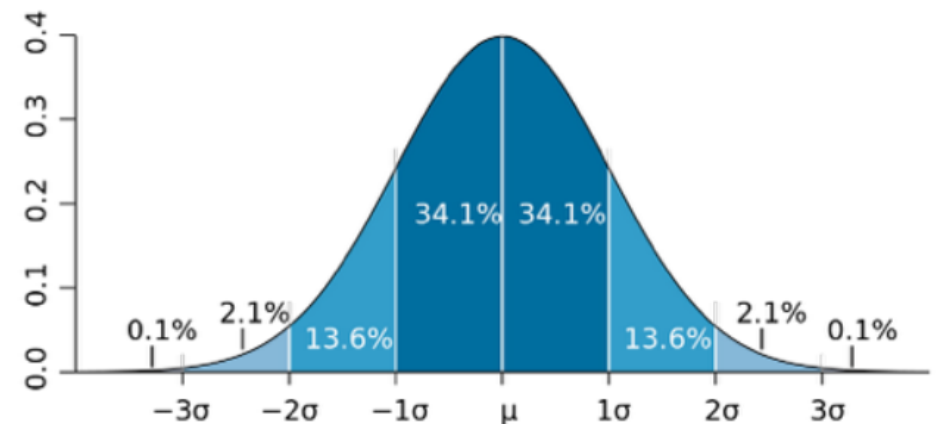
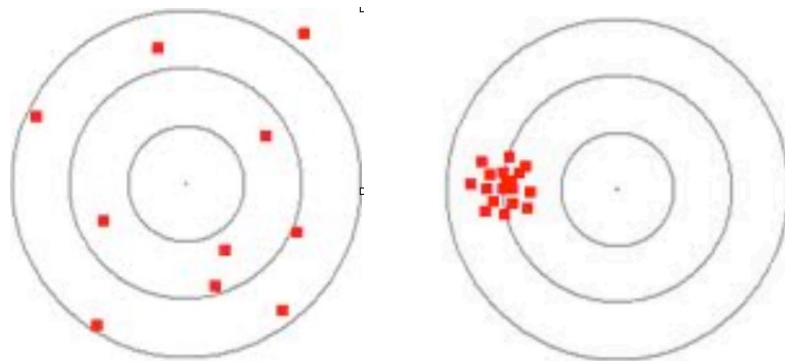


Statistical Methods in Data Analysis

Part 1: Parameter Estimation

Andreas B. Meyer
DESY
6 - 10 March 2023



Menu

Parameter Estimation

Today

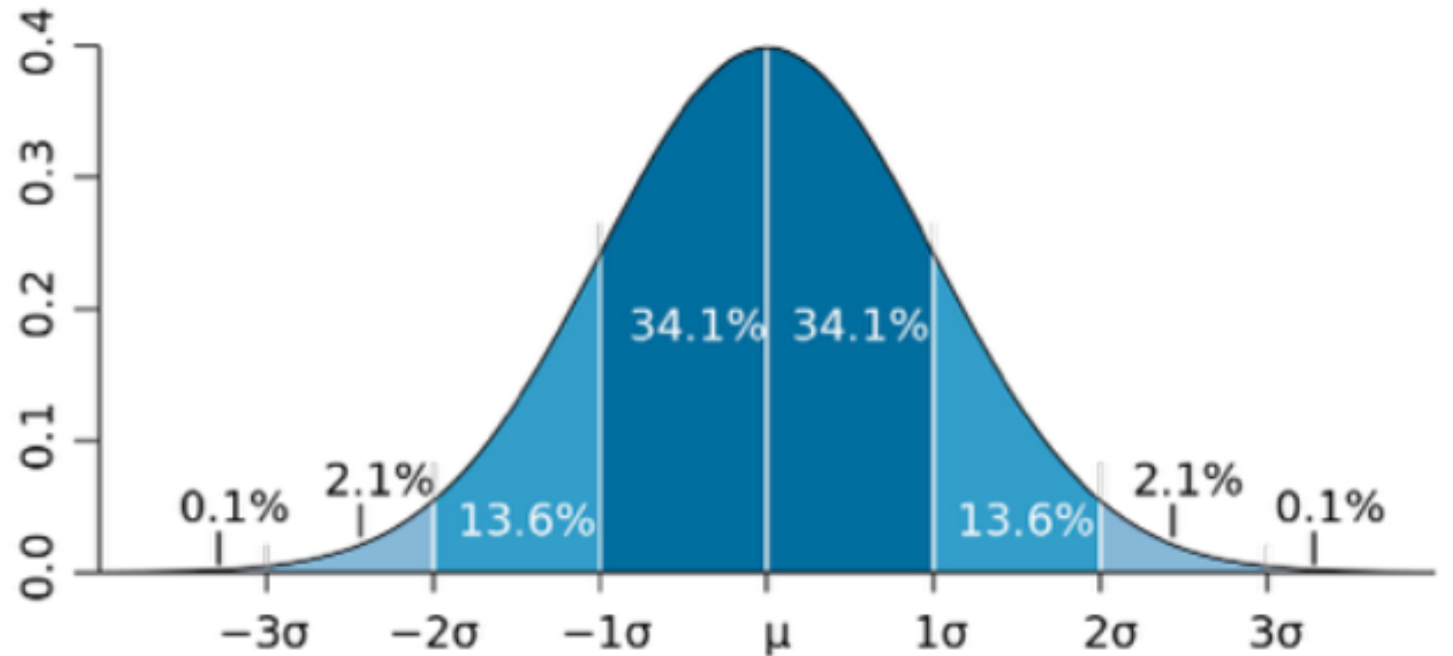
- Statistical and Systematic Uncertainties
- Probability
- Parameter Estimation

Wednesday

- Hypothesis Testing
- Confidence Intervals
- Profile Likelihood Ratio

Friday

- Classification
- Multivariate Analysis
- Machine Learning



Quantiles of the Gauss distribution and what they mean

Menu

Confidence Intervals

Today

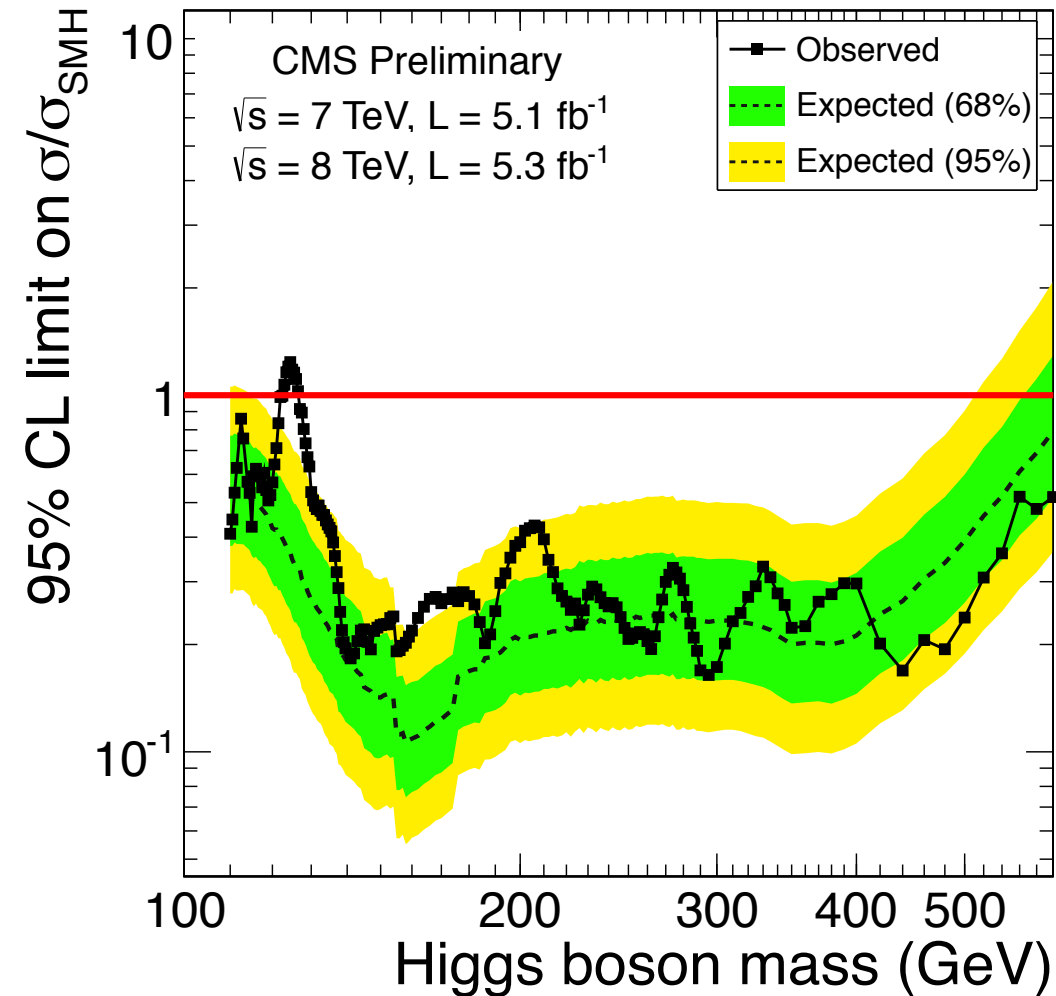
- Statistical and Systematic Uncertainties
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Higgs discovery: What does this figure really show ?

Menu

Multivariate Analysis

Today

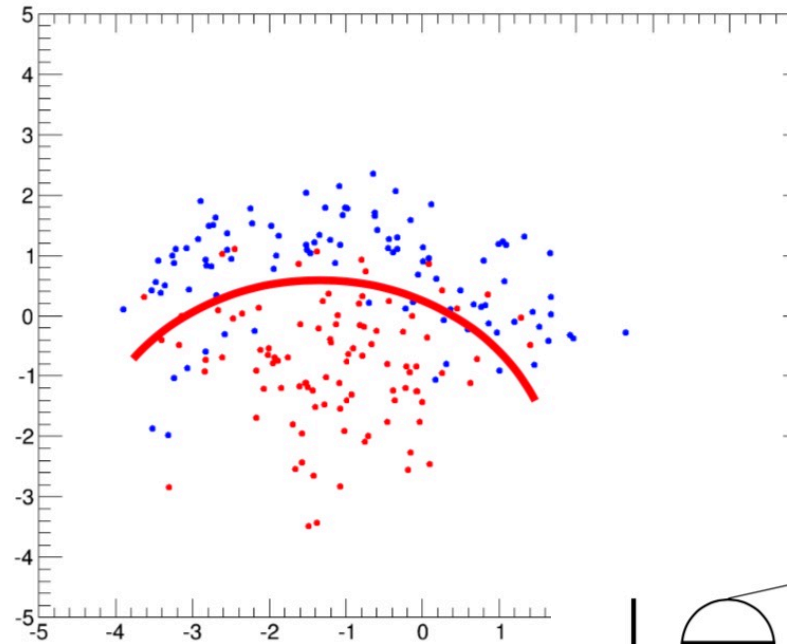
- Statistical and Systematic Uncertainties
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Wednesday

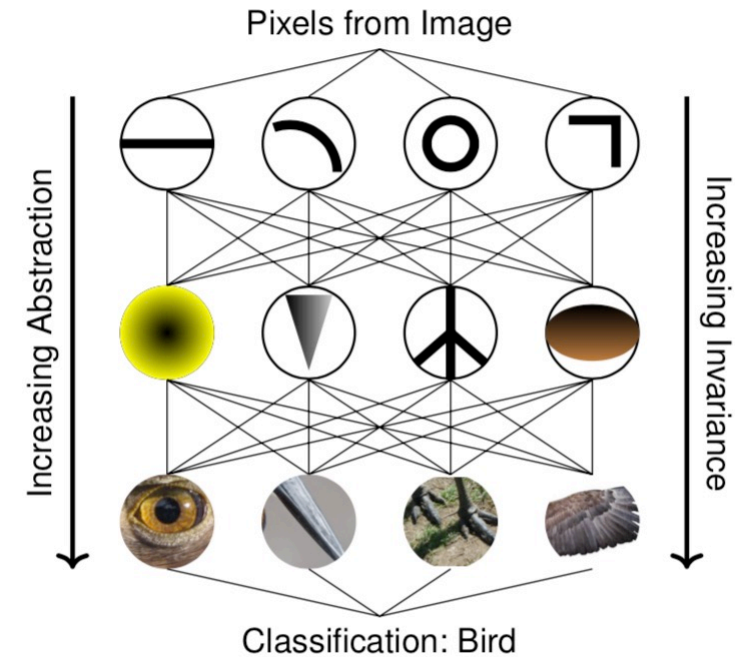
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Friday

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- Multivariate Analysis
- Machine Learning



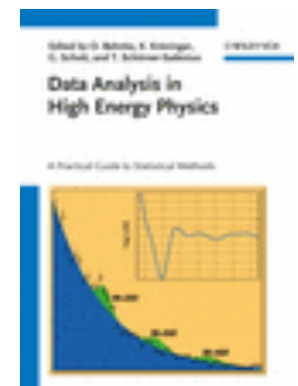
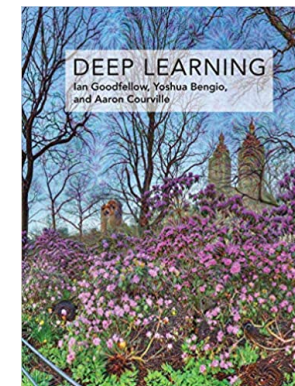
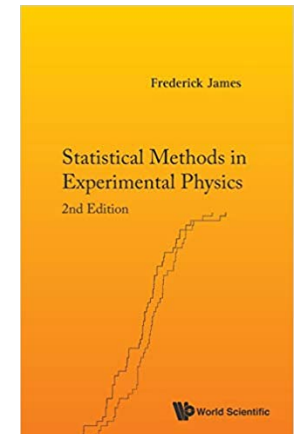
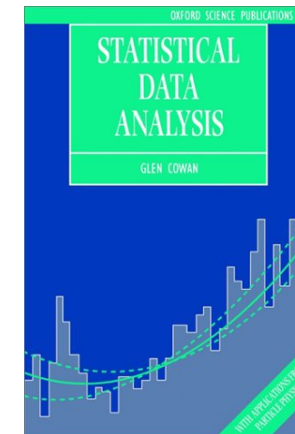
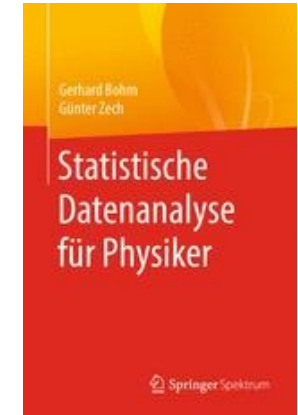
Scale and thickness	
Localized part	
Stroke thickness	
Localized skew	
Width and translation	
Localized part	



Classification, Multivariate Analysis, Machine-Learning

Books and References

- V. Blobel, E.Lohrmann, **2012**: “Statistische und numerische Methoden der Datenanalyse”, <https://www.desy.de/~sschmitt/blobel/ebuch.html>
- M. Erdmann, T. Hebbeker, **2013**: Exp.Phys.V: Mod. Meth. der Datenanalyse
- G. Bohm, G.Zech, **2017**: “Introduction to Statistics and Data Analysis for Physicists”, [DESY library]
- G. Cowan, **1998**: “Statistical Data Analysis”
- F. James, 2nd edition, **2006**: “Statistical Methods in Experimental Physics”
- O. Behnke et al, **2013**: “Data Analysis in High Energy Physics: A Practical Guide to Statistical Methods”
- Goodfellow et al, **2016**: “Deep Learning”
<https://www.deeplearningbook.org/>



Links, Papers and Sources

Statistical Methods in Data Analysis”, Terascale, March 2023: https://www.desy.de/~ameyer/da_desy23/

A.B.Meyer

- “Statistical Methods in Data Analysis”, KSETA lecture, Feb 2022: https://www.desy.de/~ameyer/da_kseta_22/
- “Statistical Methods in Data Analysis”, KSETA lecture, March 2021: https://www.desy.de/~ameyer/da_kseta_21/
- “Moderne Methoden der Datenanalyse”, Course lecture at KIT, SoSe 2017, slides (in German): http://ekpwww.etp.kit.edu/~ameyer/da_ose17/index.html **Access to slides and material: (user: Students. pw: only)**

Papers and Articles:

- Robert Cousins: “Why isn’t every physicist a Bayesian?”, Am.J.Phys. 65 (1995).
- Robert Cousins: “Lectures on Statistics in Theory: Prelude to Statistics in Practice” [arXiv]
- G.Cowan, Particle Data Group [pdg] 2020, chapter 40 [pdf] or full PDG book for download (80MB) [pdf]
- G.Cowan, K.Cranmer, E.Gross, O.Vitells: “Asymptotic formulae for likelihood-based tests of new physics” [arXiv]
- ATLAS and CMS Collaborations: “Procedure for the LHC Higgs boson search combination” [CDS]
- T.Junk: “Confidence level computation for combining searches with small statistics”, NIM, A 434 (1999) 435-443
- A.Read: “Presentation of search results: the CL_s technique”, J.Phys.G: 28 (2002)

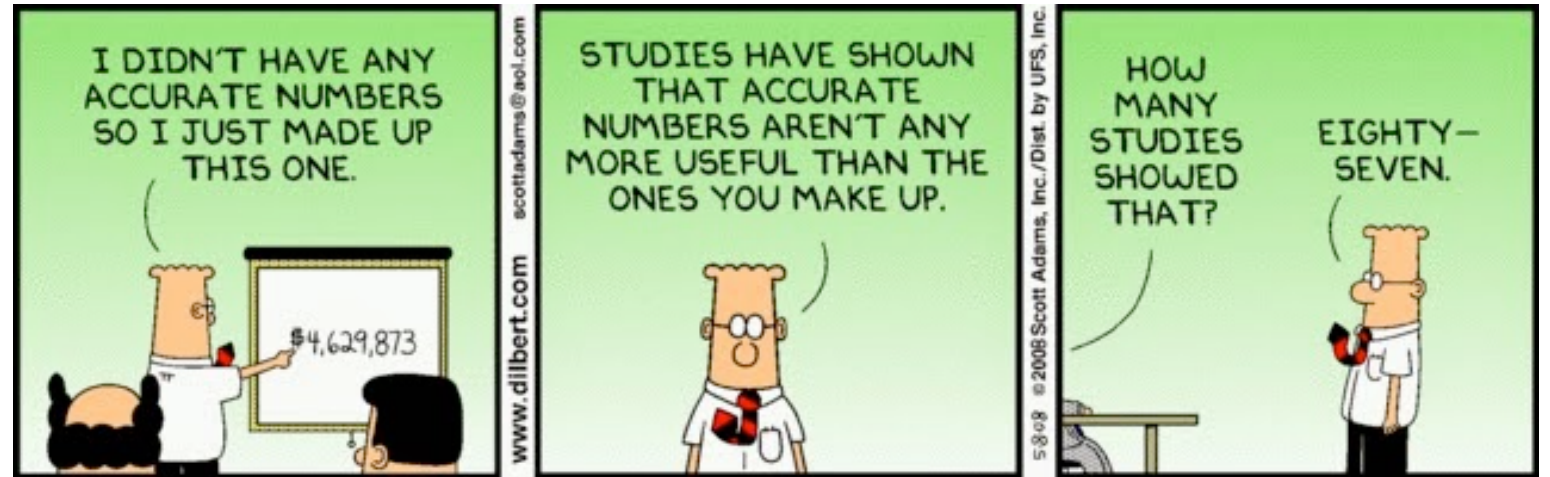
Many thanks for discussions, material and help go to:

- G. Quast (KIT), R. Wolf (KIT), O. Behnke (DESY), C. Autermann (Aachen), Th. Keck (KIT), Jan Kieseler (CERN)

Introduction

Motivation

Use optimal statistical methods to extract maximal information from the data



- Parameter estimation:

- What are the most likely “true” values, given the data ?
N.B this is a very “Bayesian” way of phrasing the question

- Hypothesis testing: risk assessment

- Should an email go to the spam folder?
- Does a person carry a contagious disease?

- Confidence intervals: significance and uncertainty estimation

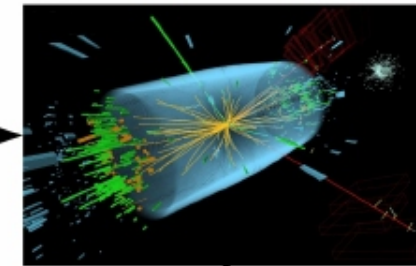
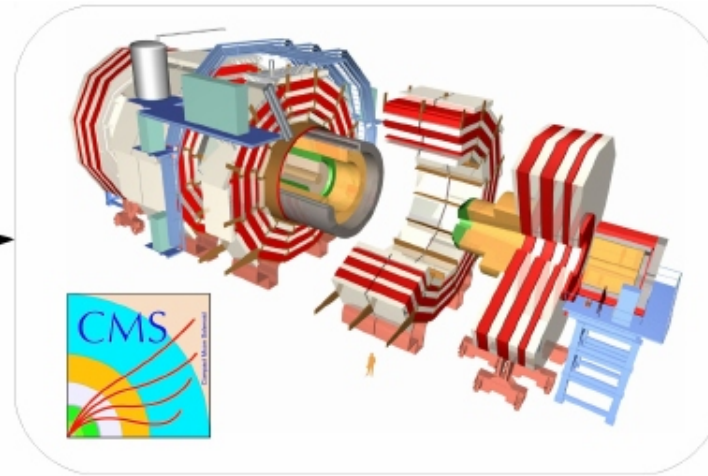
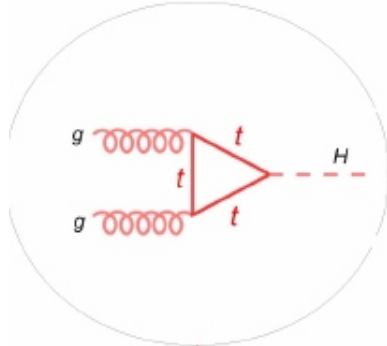
- Classification: multivariate analysis, machine learning, e.g. pattern recognition

The Scientific Cycle

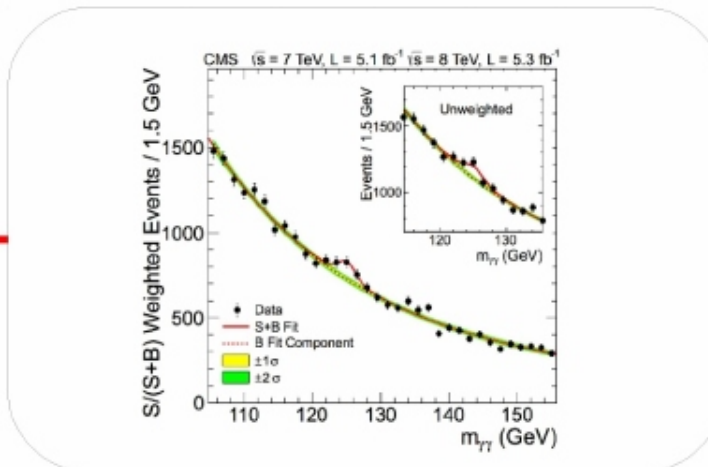
Particle Physics

Experiment: measure and test theory predictions

Theory: predict measurement



Experimental input to theory

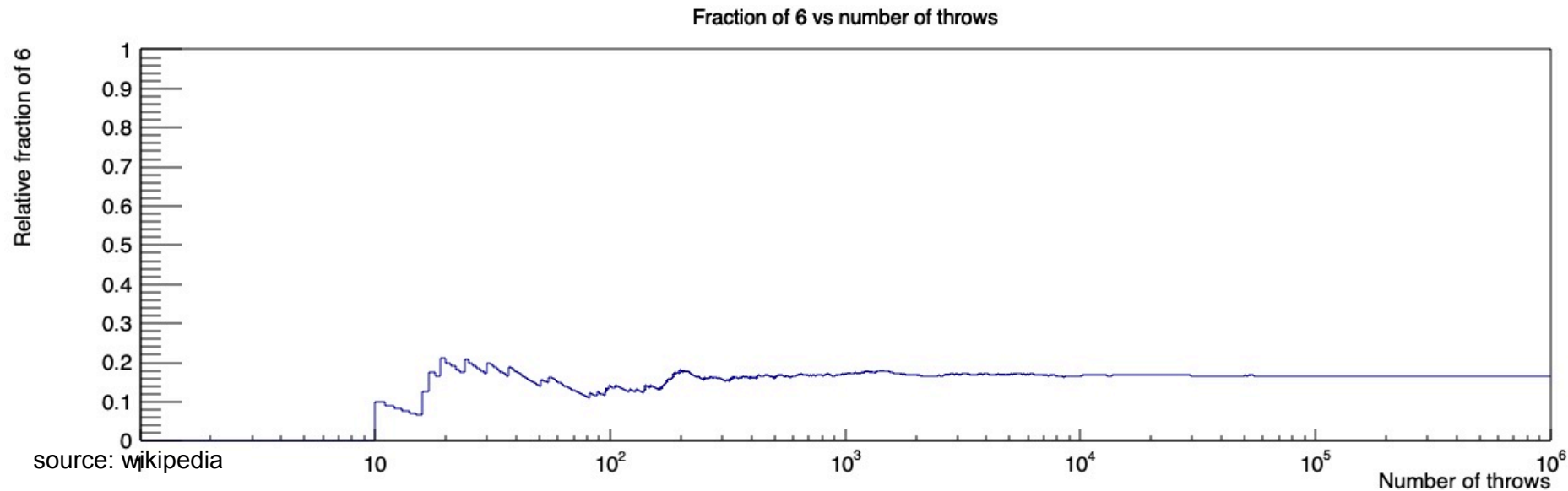
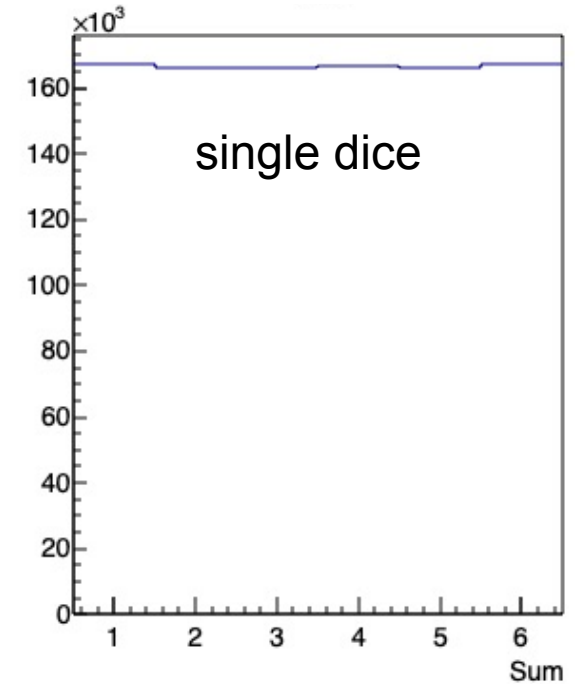


Statistical analysis and data interpretation

The Scientific Cycle

Example: dice

- Prediction (trivial for ideally cubic dice):
 - Same probability for each number: $1/6$ (expectation value)
- Experiment
 - Variance (spread) \rightarrow statistical uncertainty
 - Bias (distortion) \rightarrow systematic uncertainty (unless corrected)
- Simulation requires good random number generators !



Example: dice.C

Central Limit Theorem

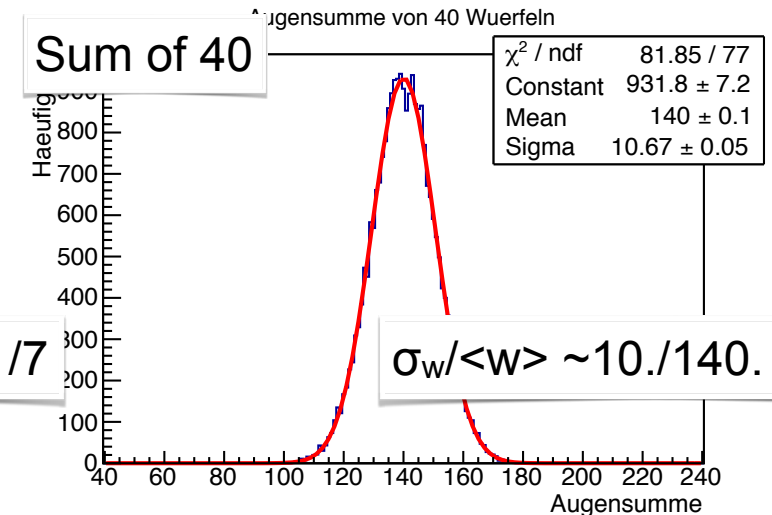
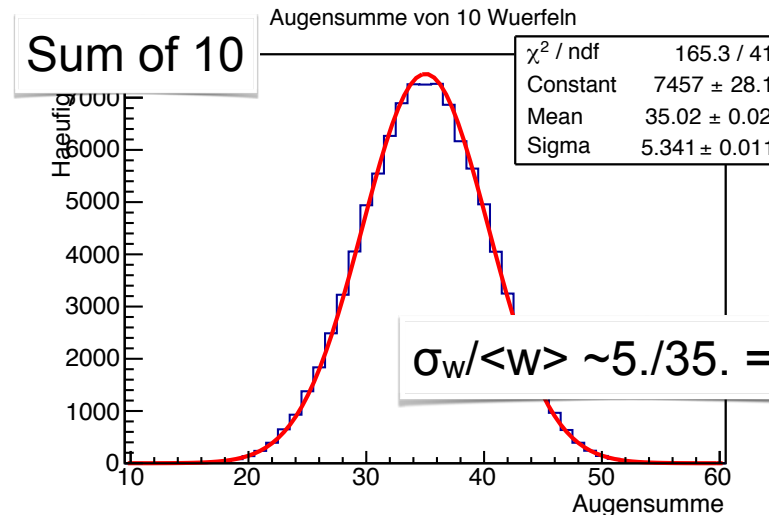
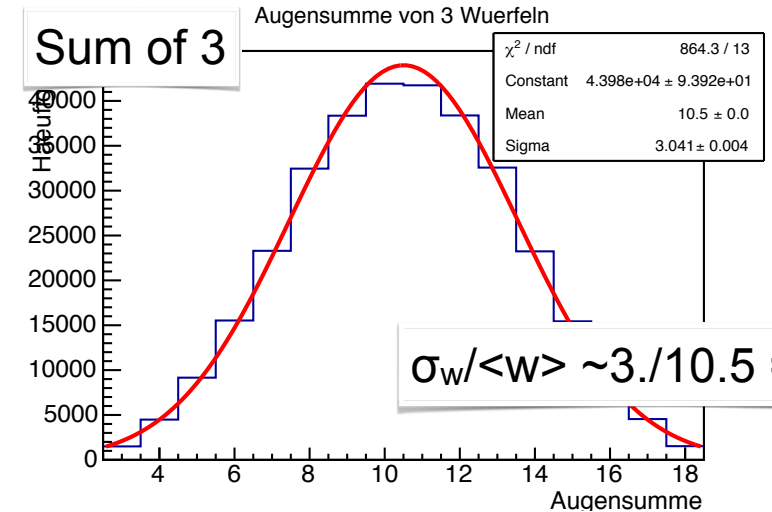
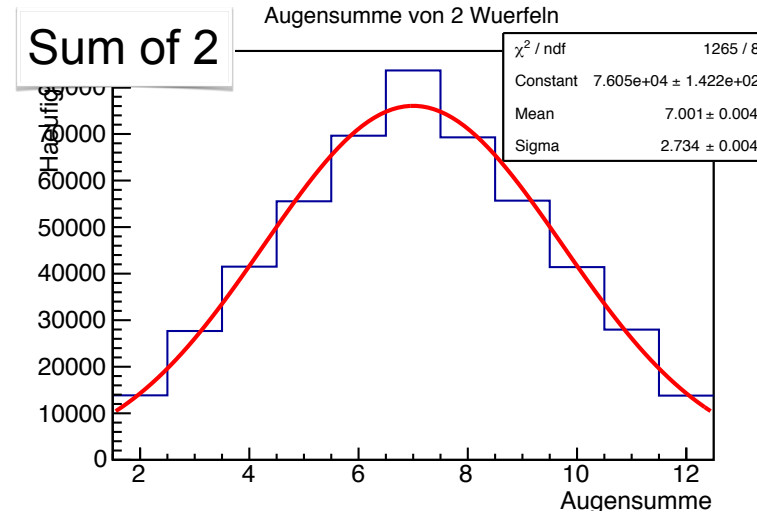
Example: dice

In the limit of large n :
the probability distribution of
the sum of n independent
random numbers follows a
Gaussian distribution.

N.B.: the sum is a Gaussian
distribution even if the
original variables are not
Gaussian distributed



source: wikipedia



Relative uncertainty of the mean decreases as $1/\sqrt{n}$

Central Limit Theorem

- Be w the sum of n random numbers x_i (with variance σ_i^2)
- In the limit of large n , the probability density function (PDF), follows a Gaussian
 - with variance V :
- In case, $\sigma_i = \sigma$ for all i , then
 - the mean
 - and the standard deviation

$$w = \sum_{i=1}^n x_i$$

$$f(w) = \frac{1}{\sqrt{2\pi}\sigma_w} \cdot e^{-\frac{(w-\langle w \rangle)^2}{2\sigma_w^2}}$$

$$V[w] = \sigma_w^2 = \sum_{i=1}^n \sigma_i^2$$

$$\langle w \rangle = n \langle x \rangle$$

$$\sigma_w = \sqrt{n} \sigma$$

Erdmann/Hebbeker, p.53

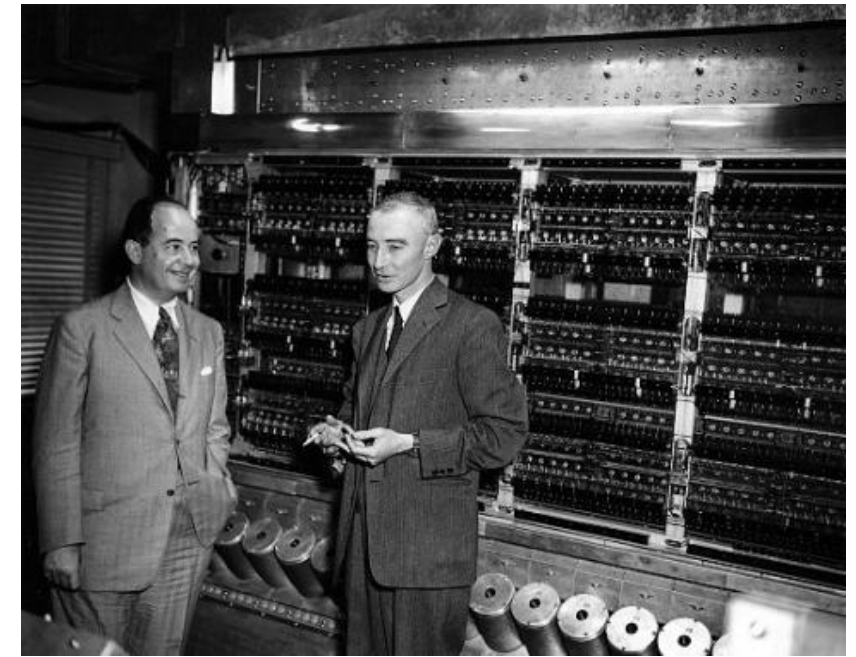
The Monte-Carlo Method

Numeric method to solve multi-dimensional integrals

- Simple formulation of problems
- Continuous improvement of precision (by CPU)
 - Statistical uncertainty is proportional to: $1/\sqrt{n}$
 - Other numeric integration methods, e.g. trapezoid integration in n intervals and d dimensions: $1/n^{2/d}$

MC better for $d > 4$

- In particle physics:
 - Simulation of physics events (generators) and detectors (simulation by Geant)
 - Design and plan experiments, develop analyses, include, i.e. “fold in”, resolutions and efficiencies



Stanislaw Ulam, John von Neumann, Manhattan project

Convolution (“folding”) of all detector effects

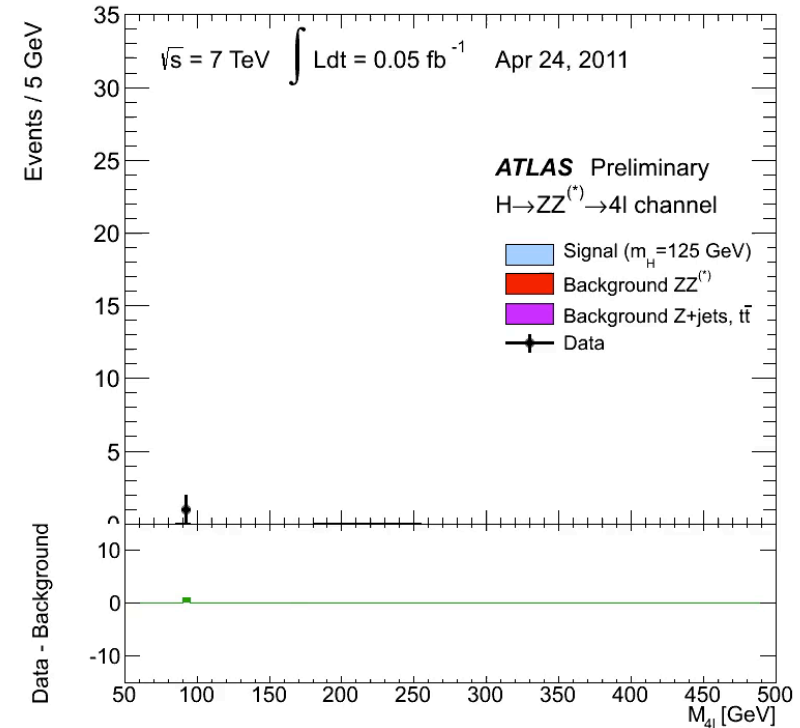
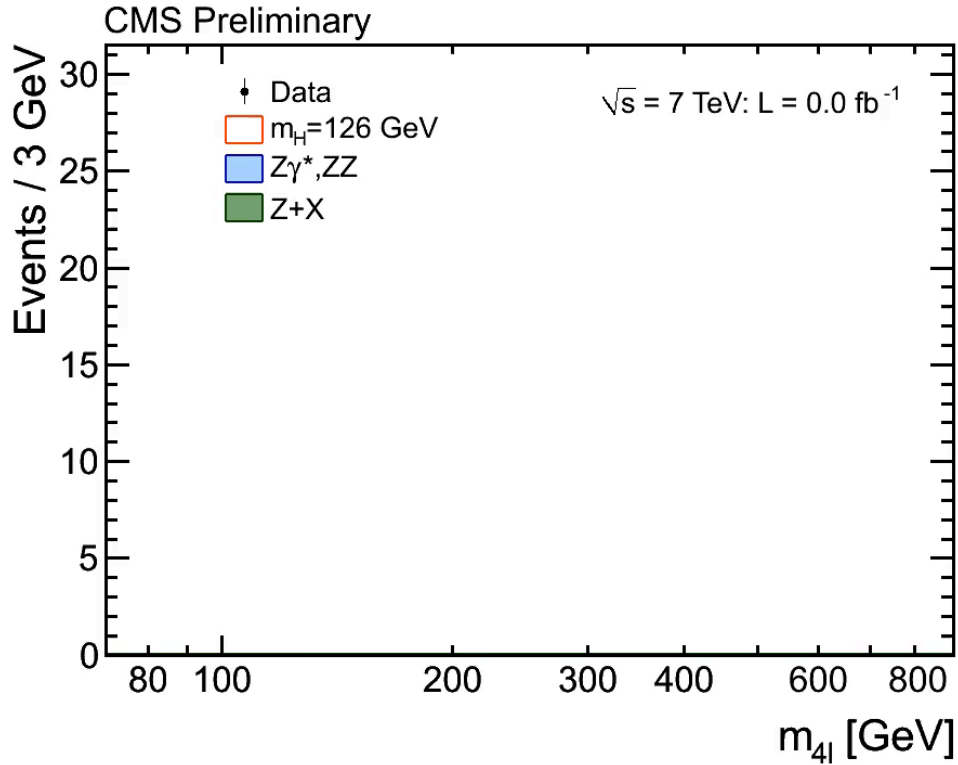
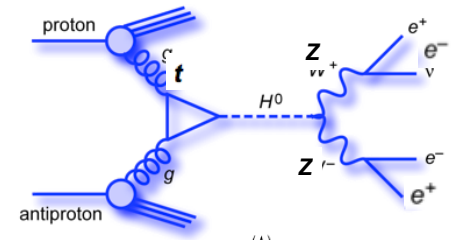
$$f'(x') = \int_{-\infty}^{\infty} t(x, x') f(x) dx$$

MC method: reformulate series of convolutions by sum of random distributions

Examples: `calc_pi.C` `animate_pi.py`

Higgs-Boson Discovery at the LHC (2012)

Two independent experiments ATLAS and CMS

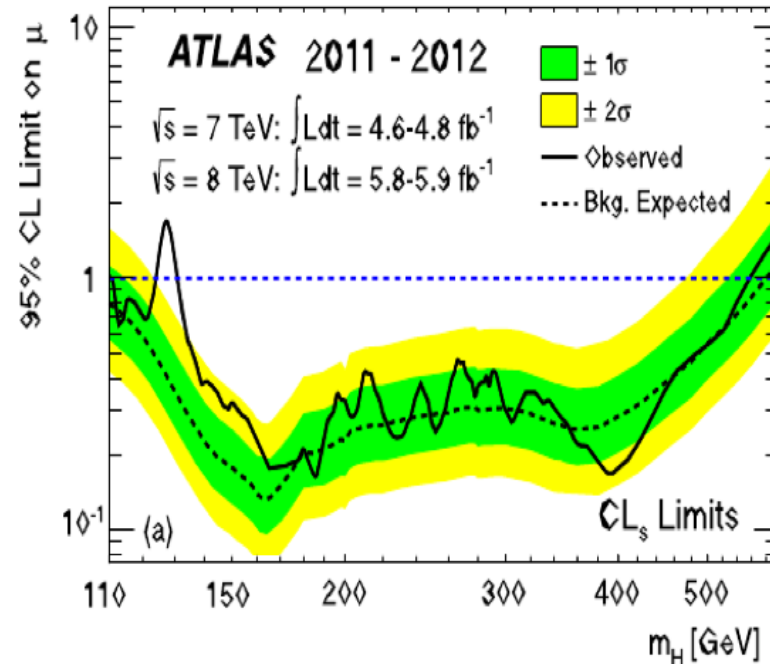
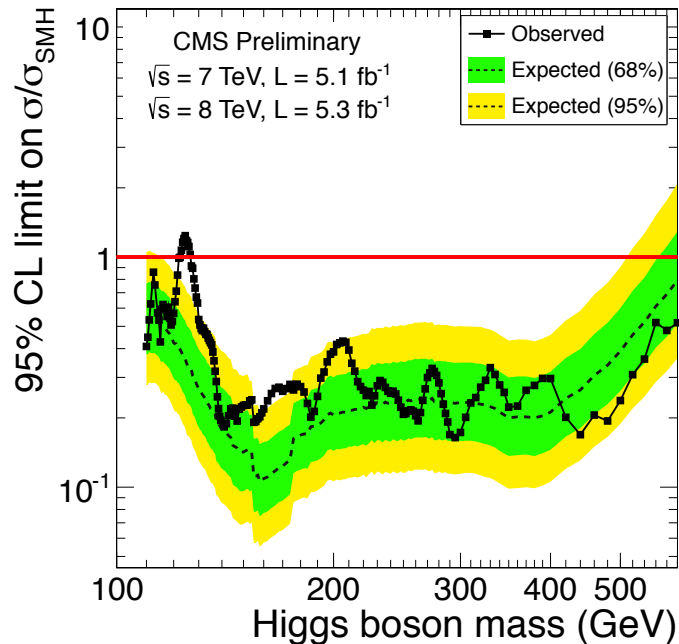


- Statistical distribution of randomly distributed events
 - counting experiments generally follow Poisson distributions
 - gradual appearance of the signal above background

Exclusion Limits

“Brazilian-Flag” figures

- 4th of July 2012: announcement of the discovery of a new boson
- Exclusion of signals between 131(128) GeV and 523(600) GeV

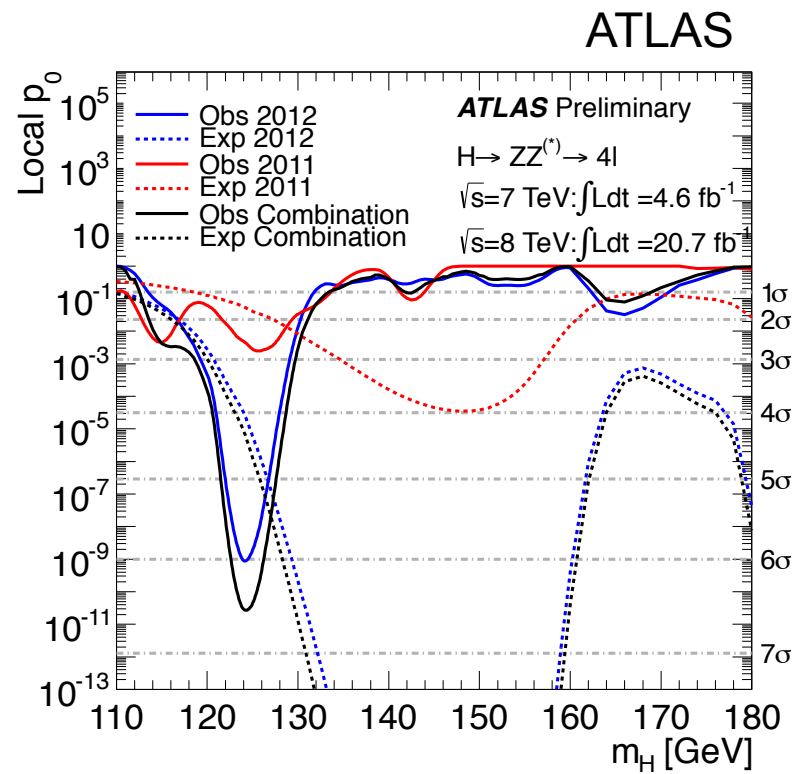
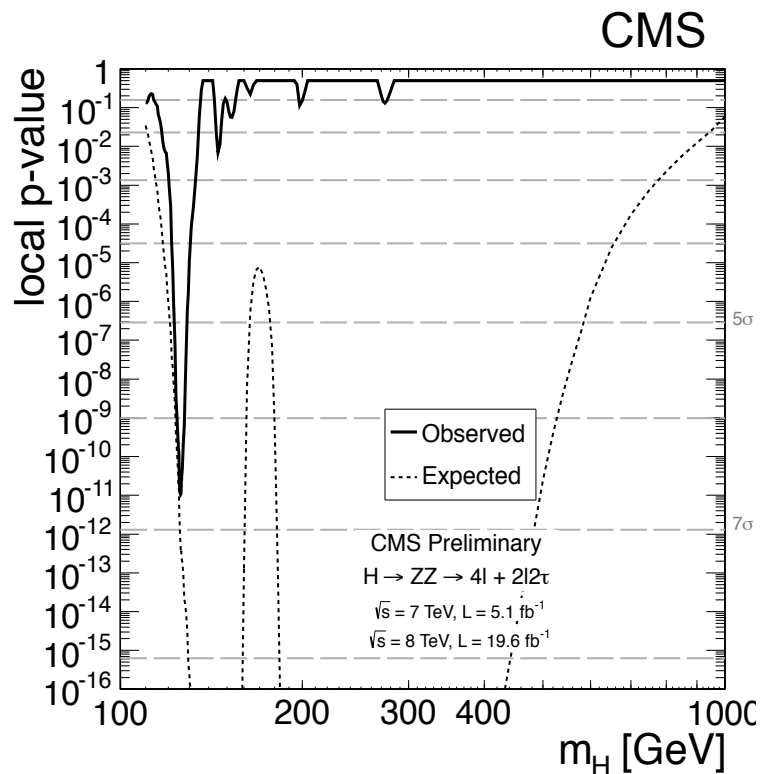


Goal of this and the next lecture: understand what's shown in these figures

Local p-Value

Comparison measurement and theory

- Probability, that the measured distribution is due to a fluctuation of the background: $p(m_H = 125.8 \text{ GeV}) = 10^{-11}$ (corresponds to $\sim 6.7\sigma$ significance)



Goal of this and the next lecture: understand what's shown in these figures

→ Hypothesis Testing

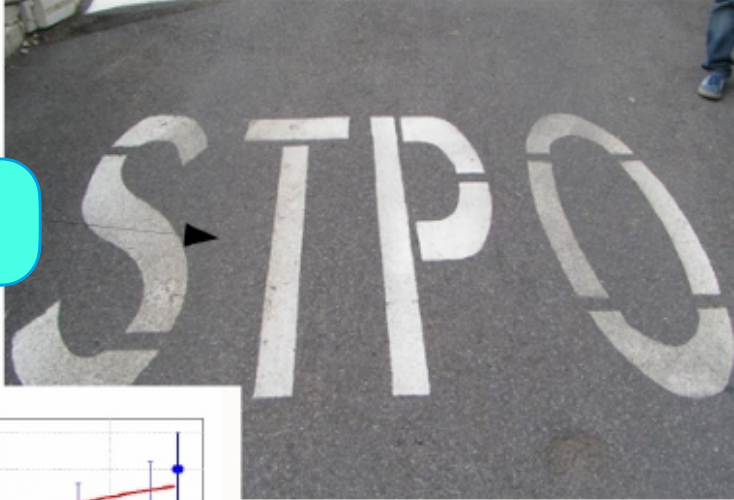


Uncertainties

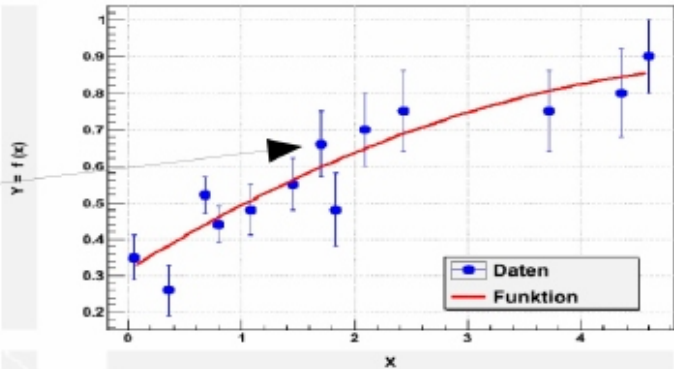
Error and Uncertainty



Error

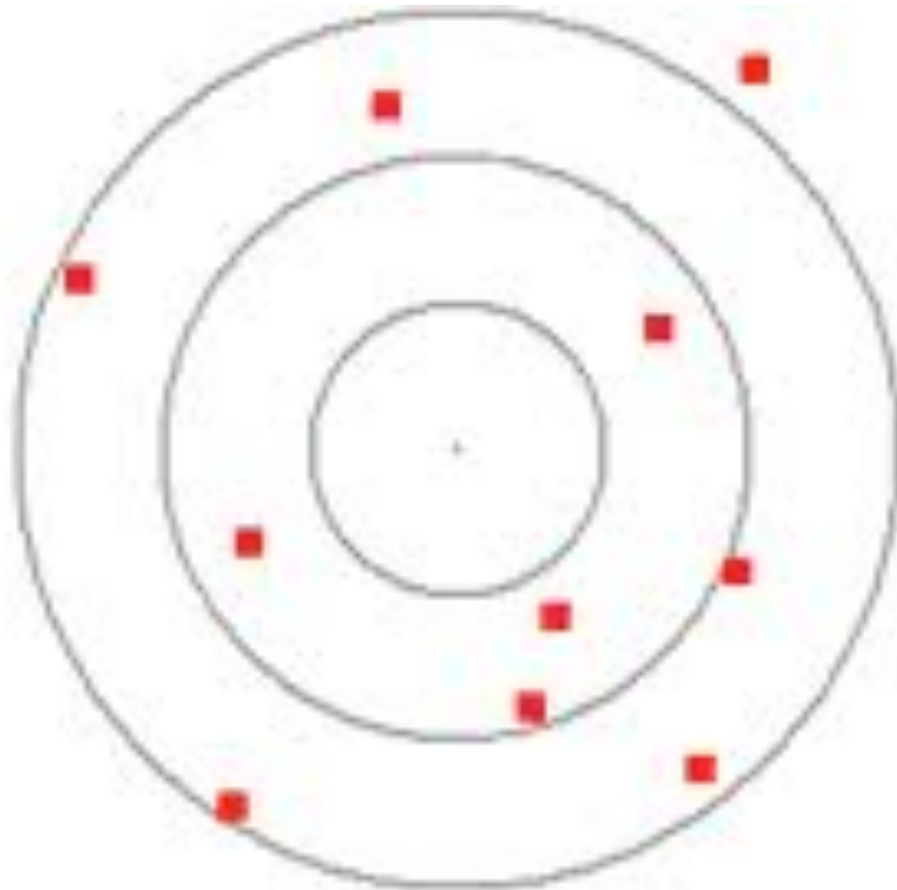


Uncertainty

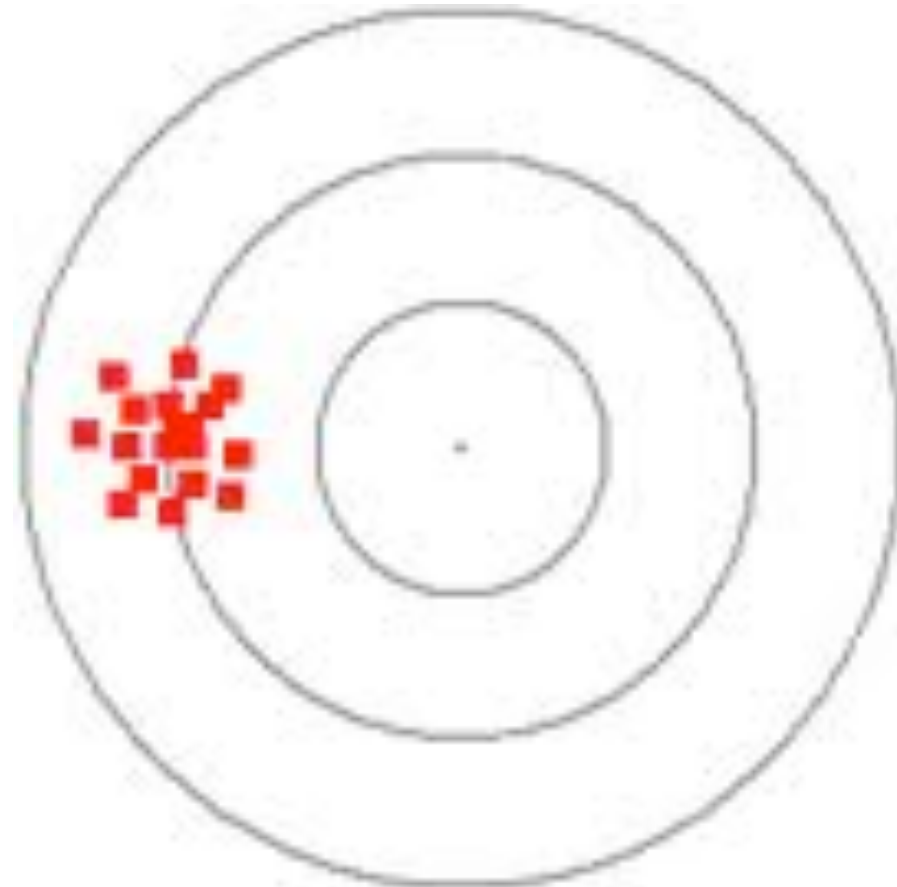


- Strictly speaking, a correct measurement can not have errors
- Any measurement has uncertainties. In practice, the term “error” is often used
- Uncertainties can be statistical or systematic

Statistical and Systematic Uncertainties



Spread

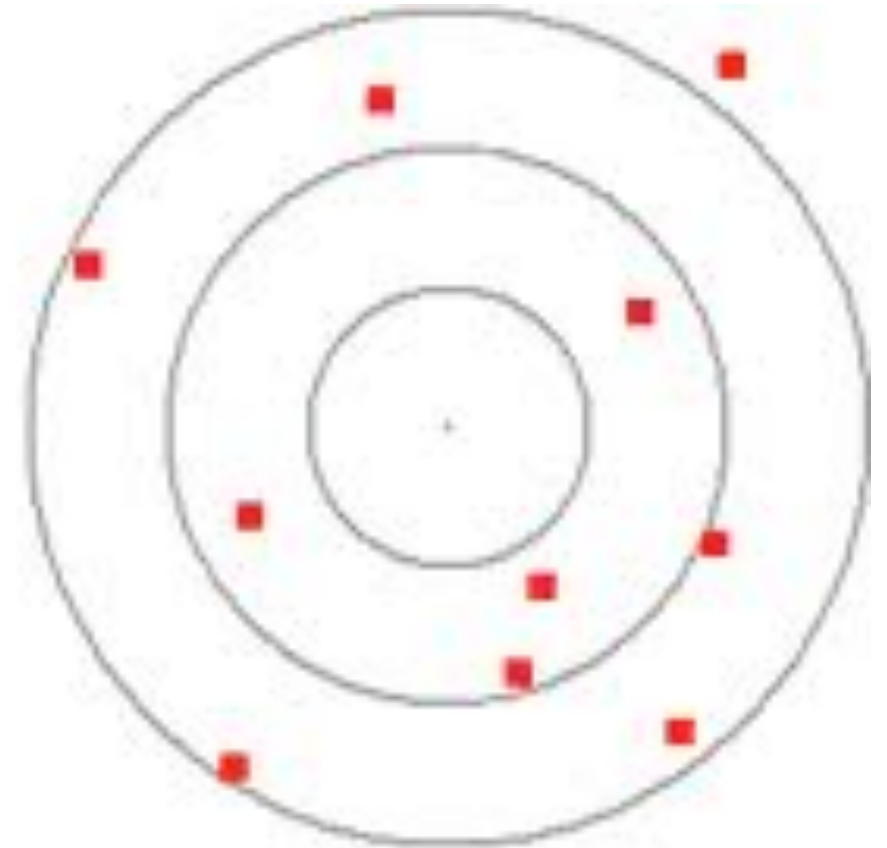


Bias

Systematic uncertainty: uncertainty in the size of the bias

Statistical Uncertainties

- Spread of a single measurement for reasons that are practically (e.g. cube) and/or principally (QM) untraceable
 - => Variance: distribution around mean
 - Repeated measurements are independent (uncorrelated)
 - **Statistical uncertainties are theoretically well understood**
 - Error propagation
 - Correlations
- For lack of time I will not say much about these aspects

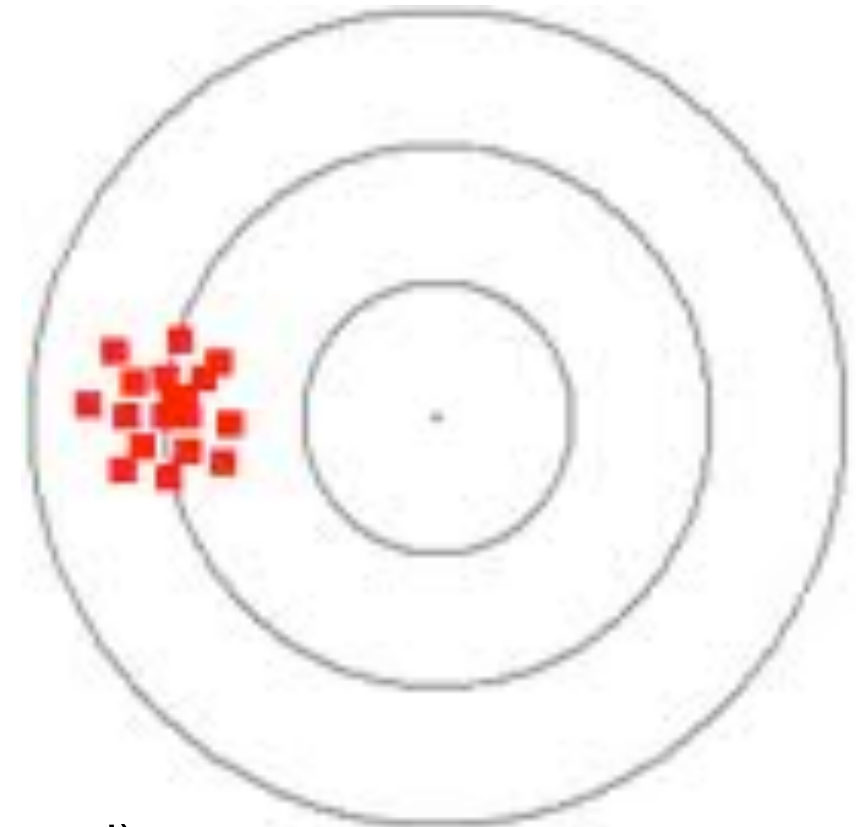


Systematic Uncertainties

- Bias (distortion) of measurement

- Examples:

- Reading errors
- Noise
- Miscalibration
- Band-wagon effects, i.e. prejudice about result



- Systematic uncertainties are (in principle) traceable
- Repeated measurements are usually correlated (unless underlying assumptions or analysis approach are changed)
- In practice, no general method for quantification

Systematic Uncertainties

An attempt to categorise

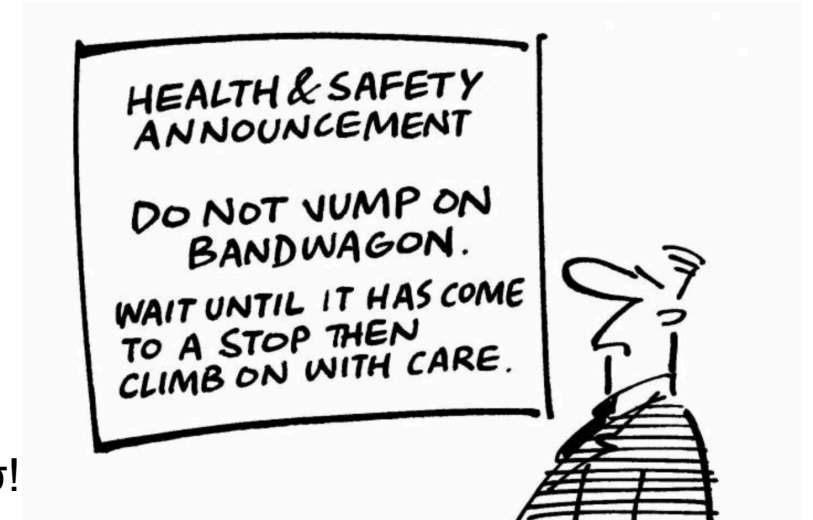
- **Explicit:** purely experimental uncertainties
 - Often due to statistical uncertainties of ancillary measurements, e.g. calibrations
 - More data would help, but are often not available
- **Implicit:** due to assumptions of the measurement setup or analysis
 1. Those expressible with continuous parameters, e.g. QCD scale uncertainties
 2. Those having discrete values only: no unambiguous interpolation between assumptions
- Systematic uncertainties also follow the central limit theorem,
 - The shape of a single uncertainty is usually irrelevant for the total uncertainty of the measurement
- “Unknown unknowns”: it is never excluded that sources of uncertainty remain undetected.
 - Known uncertainties are often deliberately overestimated (“conservative”)

Accurate estimate of systematics requires care and courage

“Blind” Analysis

Good scientific practice

- Do not be guided by prejudice
 - Never delete the primary data, all results are to be doubted
 - Take all effects into account
 - Publish all results. About ~5% of the results should be off by more than 2σ !
- Blinding policy
 - Produce control distributions for data and MC w/o looking at the final result.
 - Implement the actual measurement using MC pseudo data, and optimise analysis
 - Document the analysis and present the result for pre-approval
 - Unblind during peer-review
- N.B.: worse than blind → unblind → publish is:
 - Blind analysis → surprise@unblinding → study surprise until surprise is gone → publish unsurprising result
 - Find middle ground, try to avoid bias, but be pragmatic



Probability

Probability

- A, B subsets of events in S
- S = full set of all events
- $P(A)$ = probability that A takes place

- Kolmogorov-Axioms (1931):

- 1. $P(A) \geq 0$

- 2. If A and B disjoint, i.e. if $A \cap B = 0$
 $P(A \cup B) = P(A) + P(B)$

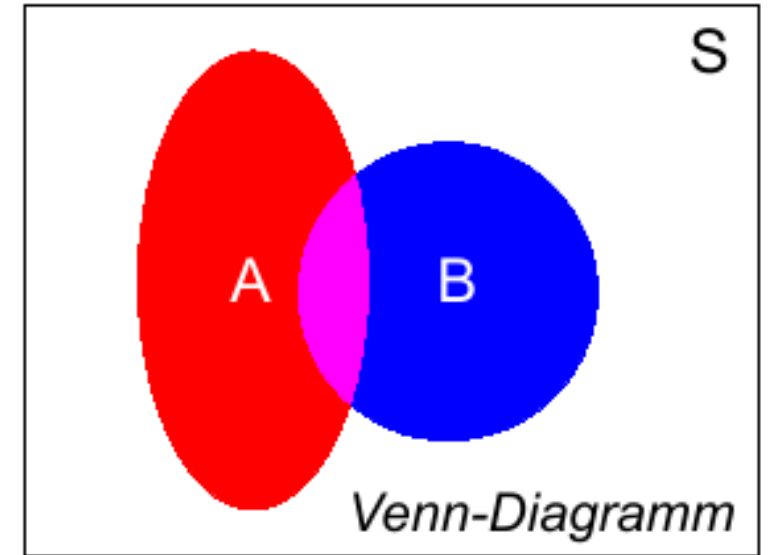
- 3. $P(S) = 1$

positive

additive

“A or B”

normalised



Cowan, p.2

Probability

- Derived properties:
$$0 \leq P(A) \leq 1$$
$$P(A \cup \bar{A}) = 1$$
$$P(\bar{A}) = 1 - P(A)$$

- Moreover “A or B” for overlapping subsets:

$$P(A \overset{\text{“or”}}{\cup} B) = P(A) + P(B) - P(A \overset{\text{“and”}}{\cap} B)$$

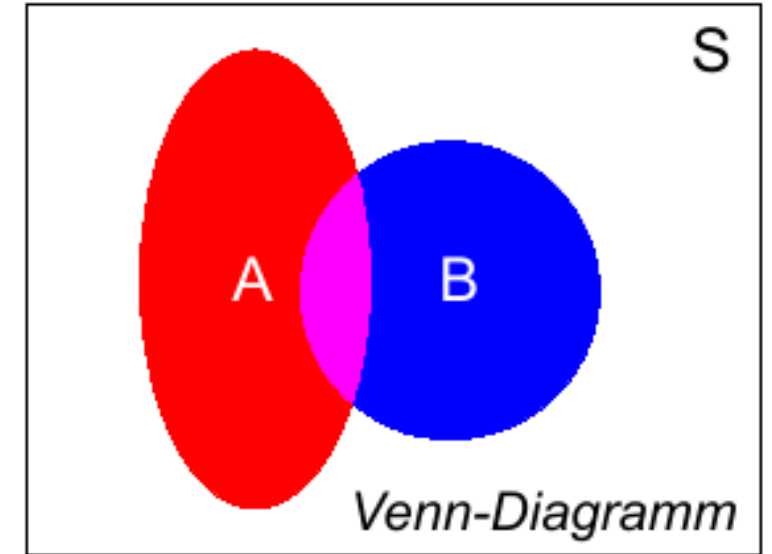
- Definition of conditional probability:

$$P(A|B) = \frac{P(A \overset{\text{“and”}}{\cap} B)}{P(B)}$$

“Probability of A under the condition that B”
Or in short: “probability of A given B”

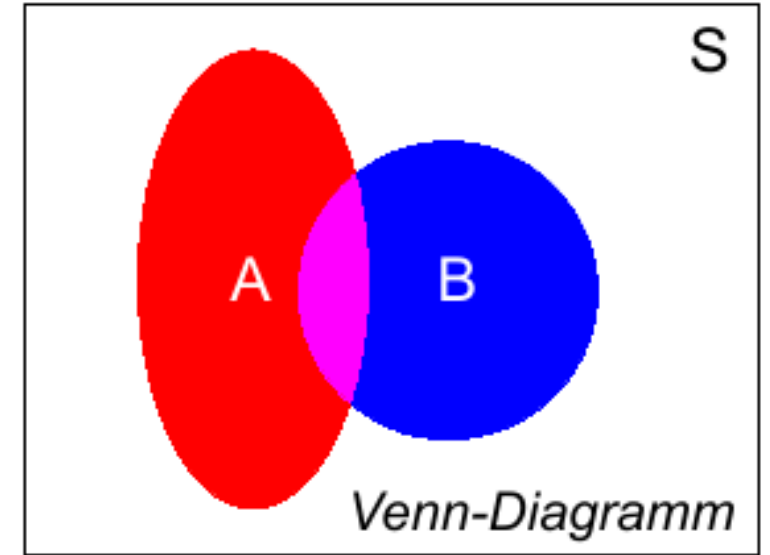
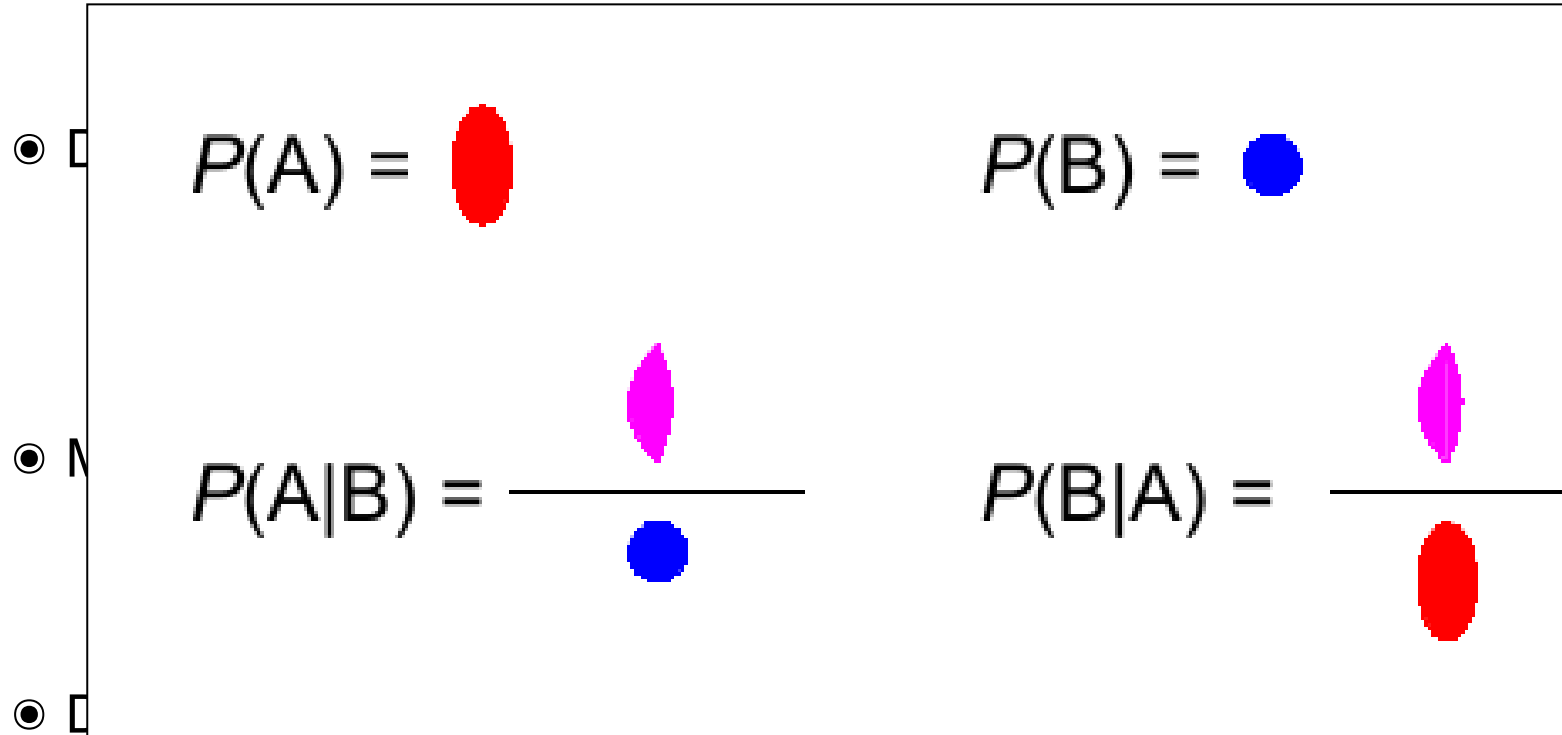
- A and B are said to be “independent” if:

$$P(A \overset{\text{“and”}}{\cap} B) = P(A) \cdot P(B) \quad \Leftrightarrow \quad P(A|B) = P(A)$$



Cowan, p.2

Probability



$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

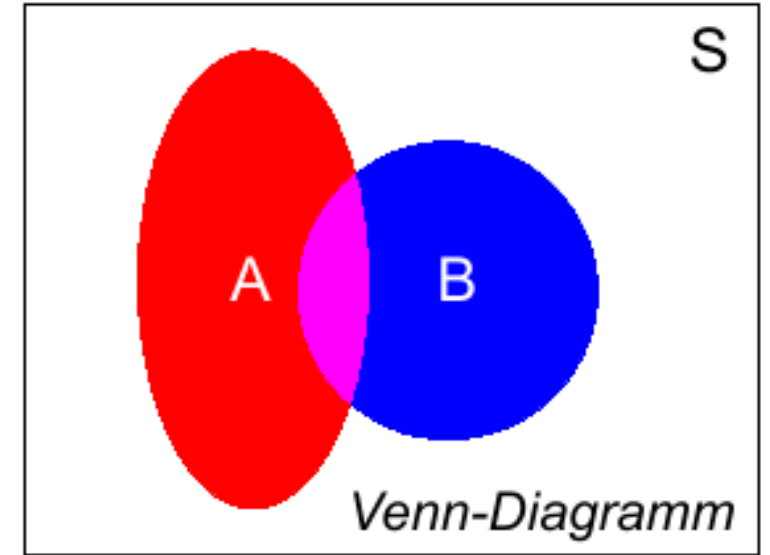
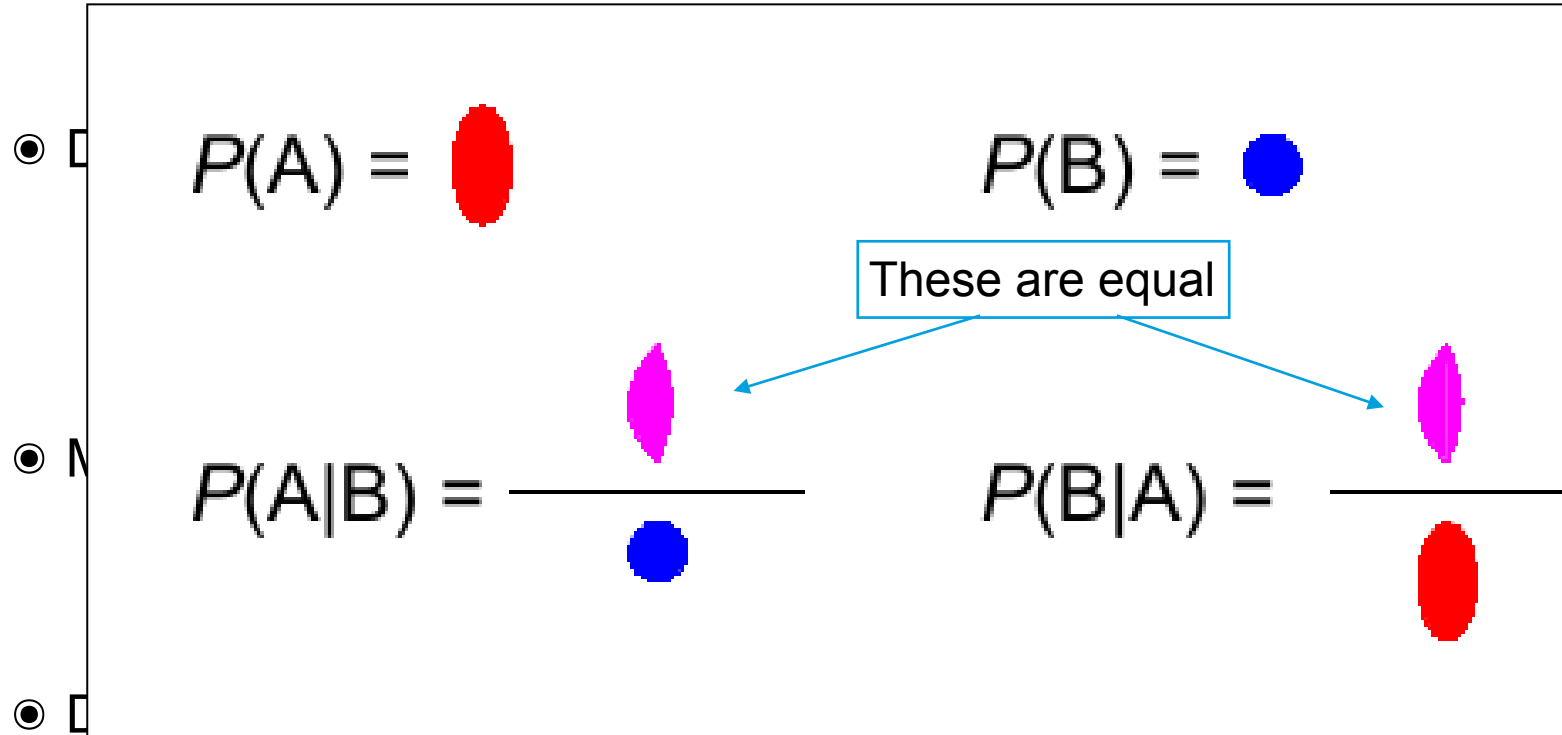
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Cowan, p.2

Probability



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“Probability of A under the condition that B”
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Cowan, p.2

Bayes' Theorem

Application in measurements

Thomas Bayes, 1763

The diagram shows the equation $P(A|B) = P(B|A) \cdot \frac{P(A)}{P(B)}$ with arrows pointing from descriptive labels to each term. The label "Posterior" points to $P(A|B)$. The label "Likelihood" points to $P(B|A)$. The label "Prior" points to $P(A)$. The label "Evidence" points to $P(B)$.

$$P(A|B) = P(B|A) \cdot \frac{P(A)}{P(B)}$$

“Posterior”

“Likelihood”

“Prior”

“Evidence”

Probability that theory “A”
is correct, given data “B”
have been measured

Conditional probability
to measure data “B”
assuming that
theory “A” is correct

Quantitative relation between correctness of a theory \leftrightarrow and observation of actual data

Bayes' Theorem

Example: Covid test

- Assume Covid infection rate has a prior probability of 1 permille (0.001)

$$P(A) = 0.001 \quad \rightarrow \quad P(\text{not } A) = 0.999 \quad \text{“Prior”}$$

- Reliable Covid test (numbers invented)

- In case the patient is infected, the test delivers a correct result in 90% of the cases (“correct positive”)

$$P(+|A) = 0.90 \quad \rightarrow \quad P(-|A) = 0.10 \quad \text{“false negative”}$$

- In case the patient is not infected, the test delivers a correct result in 99% of the cases (“correct negative”)

$$P(-|\text{not } A) = 0.99 \quad \rightarrow \quad P(+|\text{not } A) = 0.01 \quad \text{“false positive”}$$

- What is the probability $P(A|+)$ that the patient is really infected in case the test is positive ?

“Posterior”

$$P(A|+) = \frac{P(+|A)P(A)}{P(+)} = \frac{P(+|A)P(A)}{P(+|A)P(A) + P(+|\bar{A})P(\bar{A})}$$

$$P(A|+) = \frac{0.90 \times 0.001}{0.90 \times 0.001 + 0.01 \times 0.999} \approx 8.2\%$$

In practice, more tests with symptoms \rightarrow different prior

Basic Probability Distributions

The binomial distribution

Probability to find k events
in the first k trials
and not in the last $n-k$

- Be p the probability to observe a certain event
- What is the probability, to see k such events in n trials (e.g. find a “6” in 2 out of 3 dice)

$$P(k; n) = \binom{n}{k} \cdot p^k (1 - p)^{n-k}$$

- Binomial coefficient $\binom{n}{k} = \frac{n!}{k!(n-k)!}$: number of combinations to select k in n elements.

Expectation value: $E[k] = np$

Variance: $V[k] = np(1 - p)$

- The probability to find 2 times a “6” in 3 attempts ($p=1/6$, $n=3$, $k=2$) is:

$$\frac{3!}{2!(3-2)!} \cdot \left(\frac{1}{6}\right)^2 \left(1 - \frac{1}{6}\right)^{3-2} = 0.069$$

[animate_Binomial.py](#)
(pip3 install scipy)

Basic Probability Distributions

The Poisson distribution

● Binomial distribution in the limit $n \rightarrow \infty$, $p \rightarrow 0$ and $np = \mu < \infty$ fixed, i.e.

- $p = \mu/n$ for n large, i.e. $p \ll 1$
- Only one parameter μ !

$$P(k) = e^{-\mu} \cdot \frac{\mu^k}{k!}$$

Expectation value: $E[k] = \mu$

Variance: $V[k] = \mu$

● Examples for Poisson distributions:

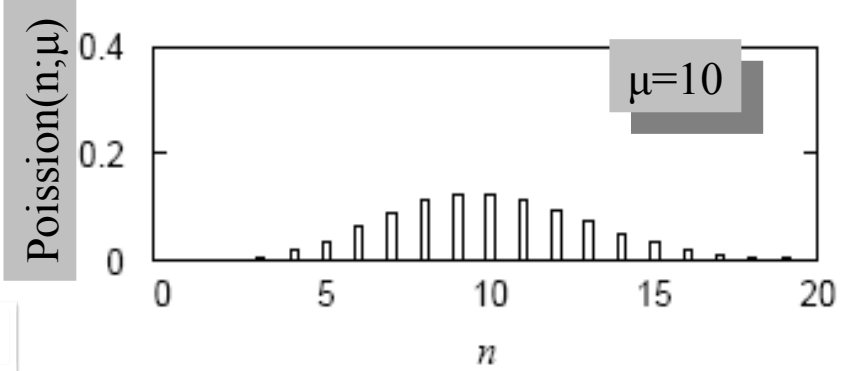
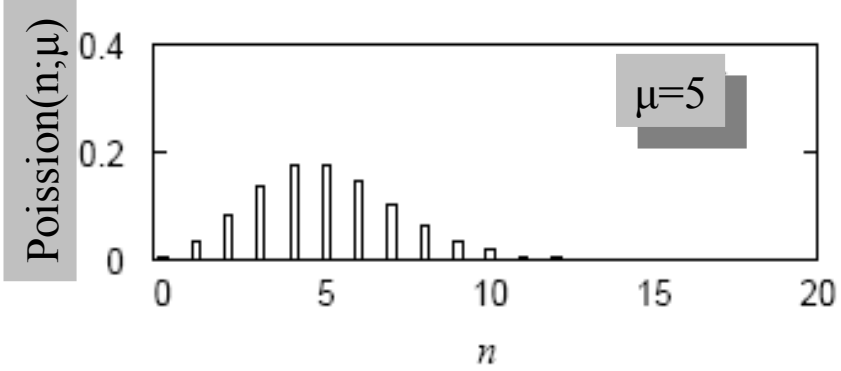
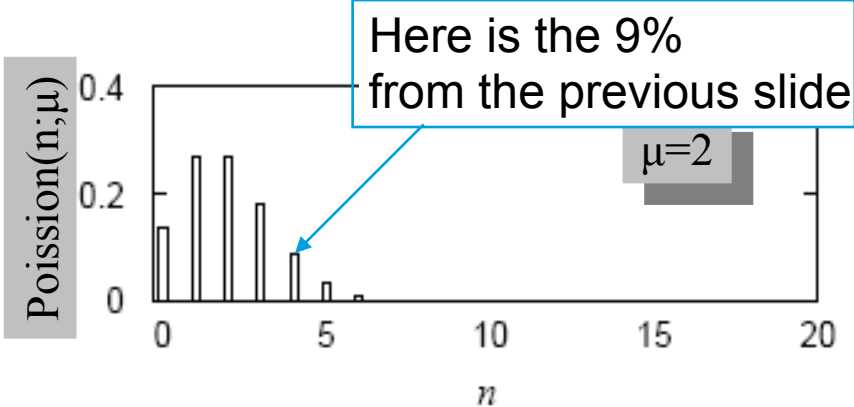
- Probability that 4 ($=k$) out of 100 chips ($=n$) are produced with a defect, if the error rate is 2% ($=p$).

$$\mu = n \cdot p = 100 \cdot 0.02 = 2 \qquad P(4) = e^{-2} \cdot \frac{2^4}{4!} \qquad \sim 9\%$$

- At fixed event rate, the number of events observed in a time interval t (the distribution of differences in time follows an exponential)
- The number of entries in a histogram with many bins

Erdmann/Hebbeker p.37 / Blobel/Lohrmann Example 4.11

Poisson Probability Distribution



Cowan, Fig 2.3

Expectation value: $E[k] = \mu$

Variance: $V[k] = \mu$

Standard deviation: $\sigma = \sqrt{\mu}$

Statistical uncertainty is often estimated as \sqrt{n} .
Assumption $n \approx \mu$. Not correct, in case n fluctuates from μ

B

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	$1 - \alpha$	α	$\alpha/2$
1σ	0.683	0.317	0.158
1.65σ	0.90	0.10	0.05
1.96σ	0.95	0.05	0.025
2σ	0.9545	0.0455	0.0228
3σ	0.9973	0.0027	0.0013
5σ			3×10^{-7}

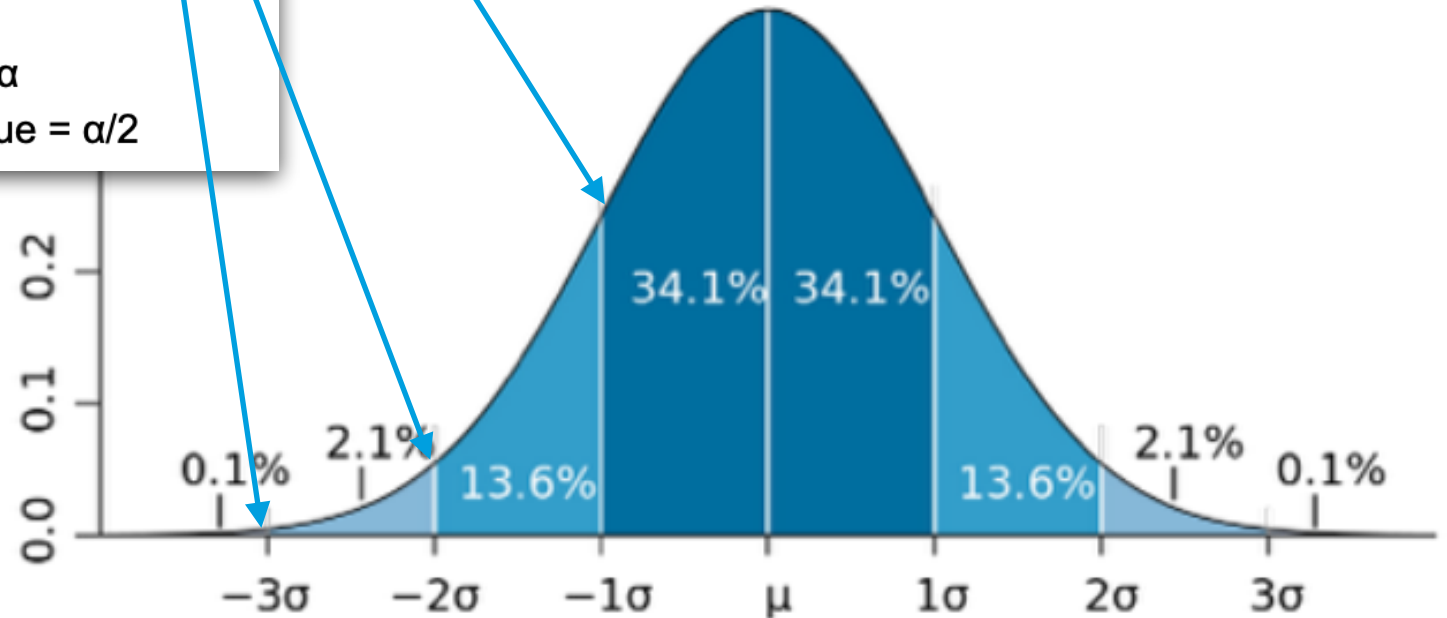
$$\frac{(x - \mu)^2}{2\sigma^2}$$

Towards large n and μ :
binomial and Poisson-distributions
approach the Gauss-distribution

Measurements: 2-sided interval: p -value = α
Exclusion/discovery: 1-sided interval: p -value = $\alpha/2$

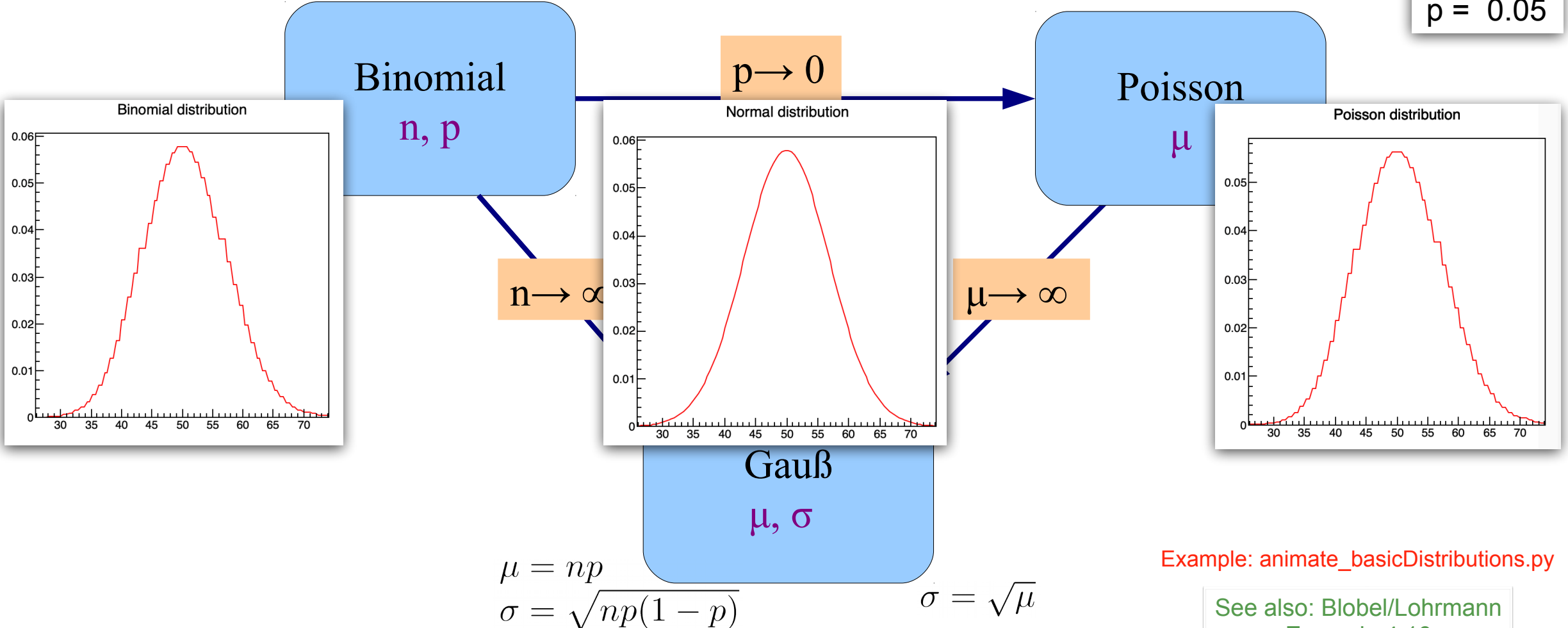
(a.k.a. confidence intervals)

$$\begin{aligned} P(|x - \mu| < 1 \cdot \sigma) &= 68.26\% \\ P(|x - \mu| < 2 \cdot \sigma) &= 95.45\% \\ P(|x - \mu| < 3 \cdot \sigma) &= 99.73\% \end{aligned}$$



Gauss - Poisson - Binomial

$n = 1000$
 $p = 0.05$



Example: [animate_basicDistributions.py](#)

See also: [Blobel/Lohrmann Example 4.16](#)

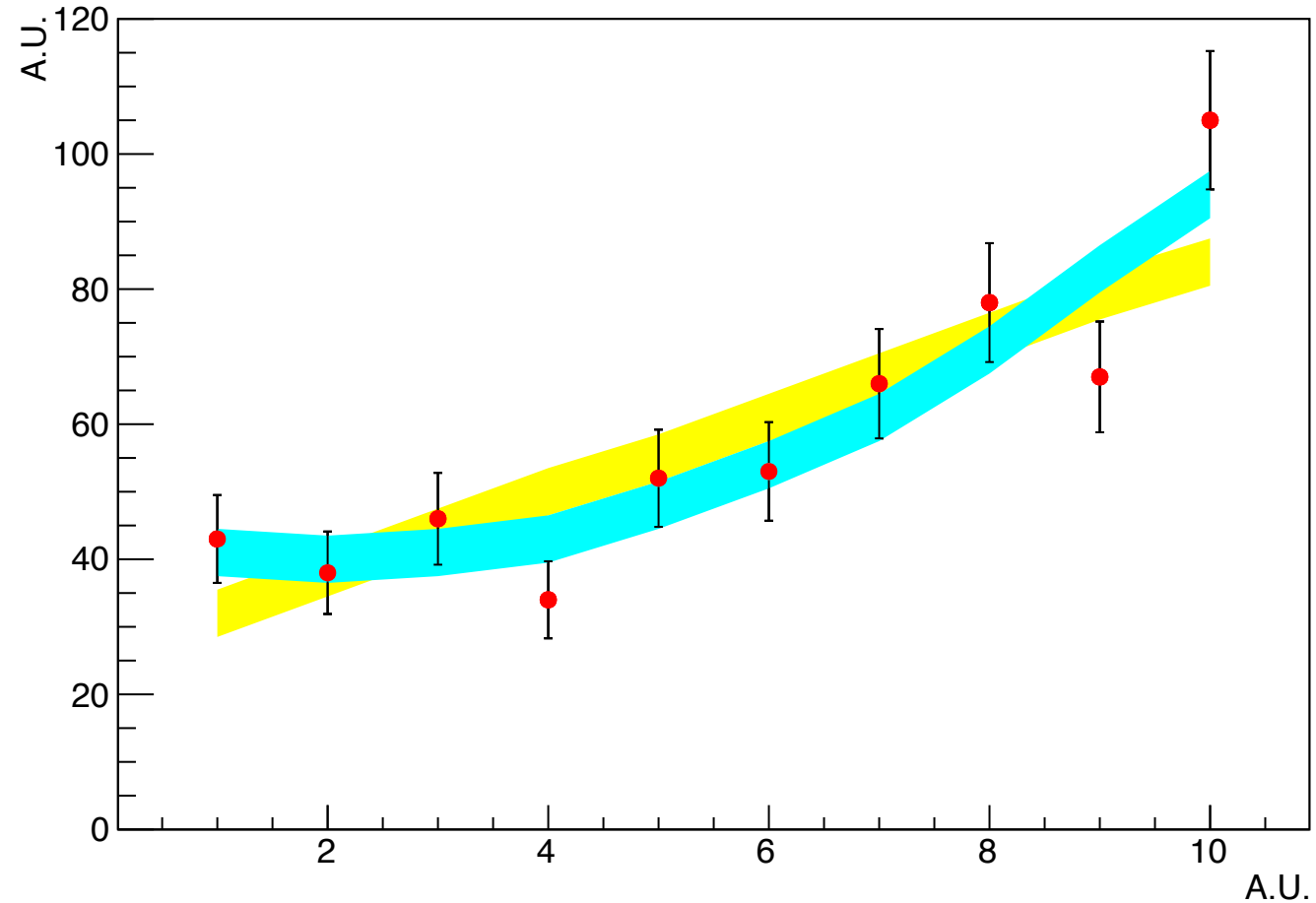
Parameter Estimation

Parameter Estimation

- Probability density distributions (PDF) are defined by “truth” parameters a
- Measurements of distributions consist of random samples, i.e. n elements $x_1, x_2 \dots x_n$
- The random sample contains information to determine the estimator \hat{a}
- The estimators \hat{a} are also random numbers
- In the limit of many identical experiments, distribution of \hat{a} approaches the PDF

- Estimators should be:
 - consistent: $\lim_{n \rightarrow \infty} \hat{a} = a$
 - unbiased: $E(\hat{a}) = a$ also for $n < \infty$ (!)
 - efficient: $V(\hat{a})$ as small as possible
 - robust: stable against wrong data

Parameter Estimation



© Which theory gives a better description of the data ?

Goodness of Fit

Example: χ^2 distribution

- How well does a prediction fit the data ?
- Weighted sum of squares of the difference between Gaussian-distributed data y_i with uncertainties σ_i and theory $f(x_i)$:

$$S = \chi^2 = \sum_{i=1}^N \left(\frac{y_i - f(x_i, \{p\})}{\sigma_i} \right)^2$$

- S follows a χ^2 -distribution ($n = N - k$ degrees of freedom)

$$f_n(\chi^2) = \frac{\frac{1}{2} \left(\frac{\chi^2}{2} \right)^{\frac{n}{2}-1} e^{-\frac{\chi^2}{2}}}{\Gamma\left(\frac{n}{2}\right)}$$

- Expectation value: $\langle \chi^2 \rangle = n \Rightarrow \langle \chi^2/n \rangle = 1$

- Variance: $V[\chi^2] = 2n$

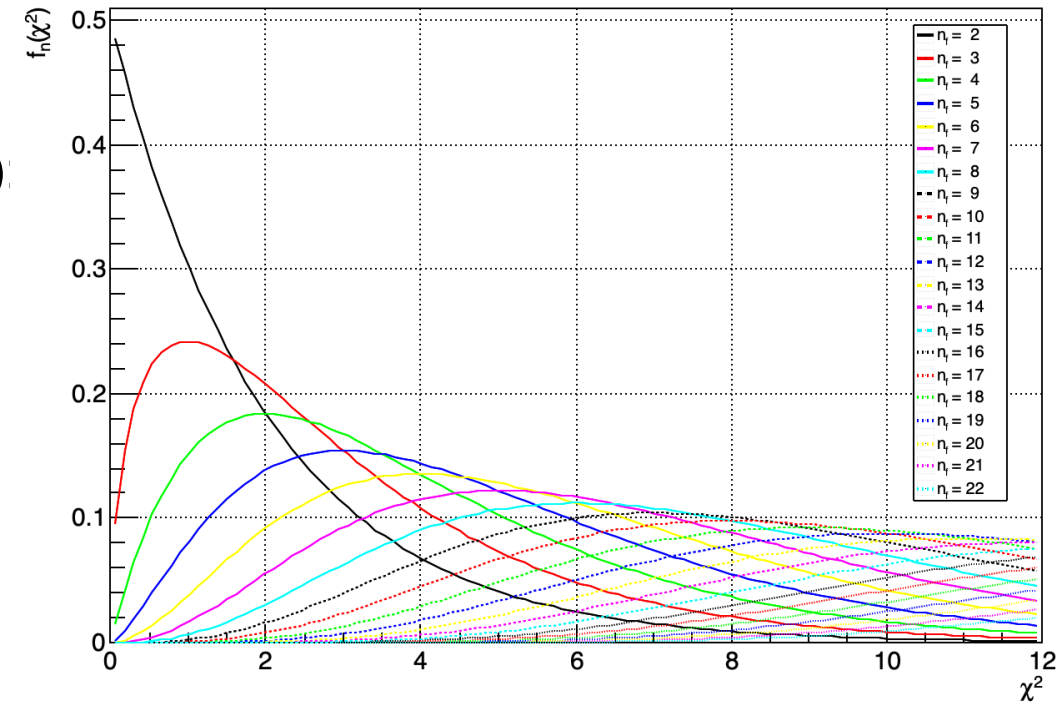


Figure: chi2PDF.C

Many other goodness-of-fit tests, e.g. Kolmogorov Smirnov

χ^2 -Probability

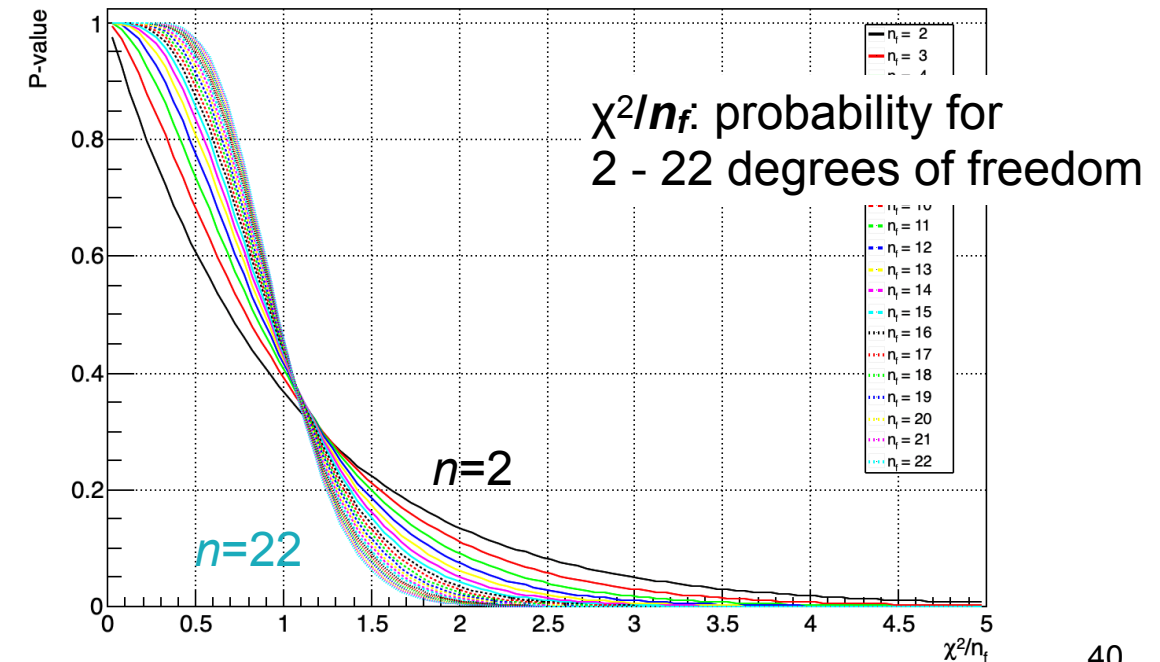
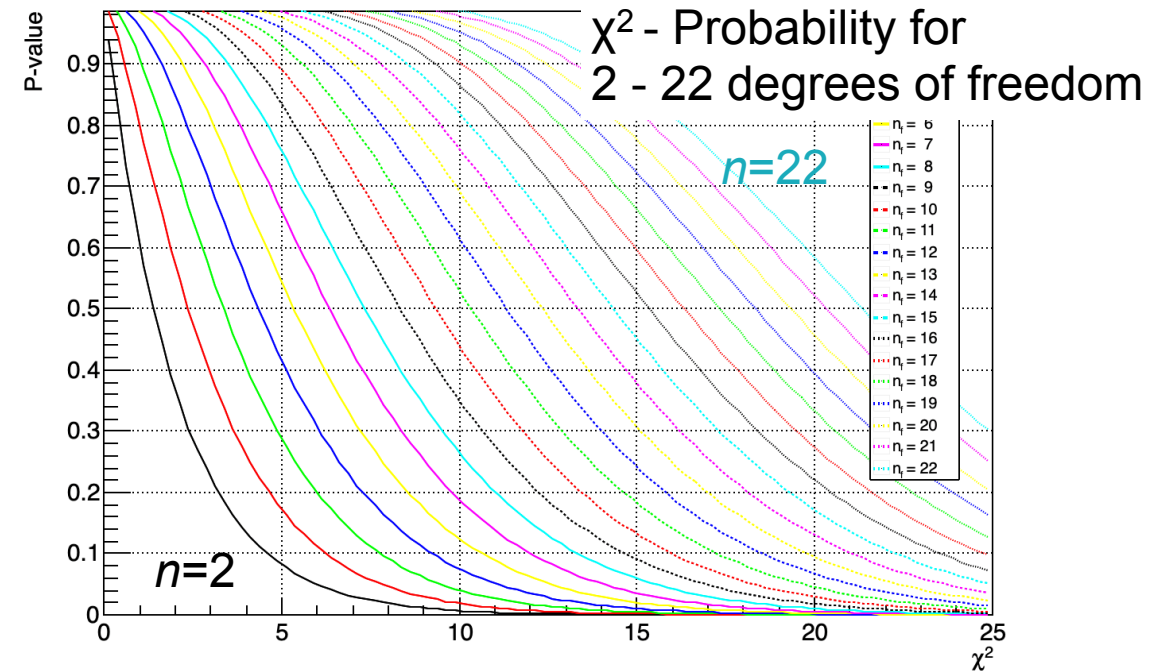
- Probability to measure a bigger value of χ^2 than the actually measured:

$$\begin{aligned} \chi_{\text{Prob}}^2 &= \int_{\chi^2}^{\infty} f_n(v) dv \\ &= 1 - \int_0^{\chi^2} f_n(v) dv \end{aligned}$$

- Useful to quantify agreement
- The probability for χ^2/n_f to observe a value > 1 is $\sim 40\%$ (largely independent of n_f)

Note: $\chi^2/n_f > 1$ is more acceptable if n_f is small

Figures: chi2Prob.C

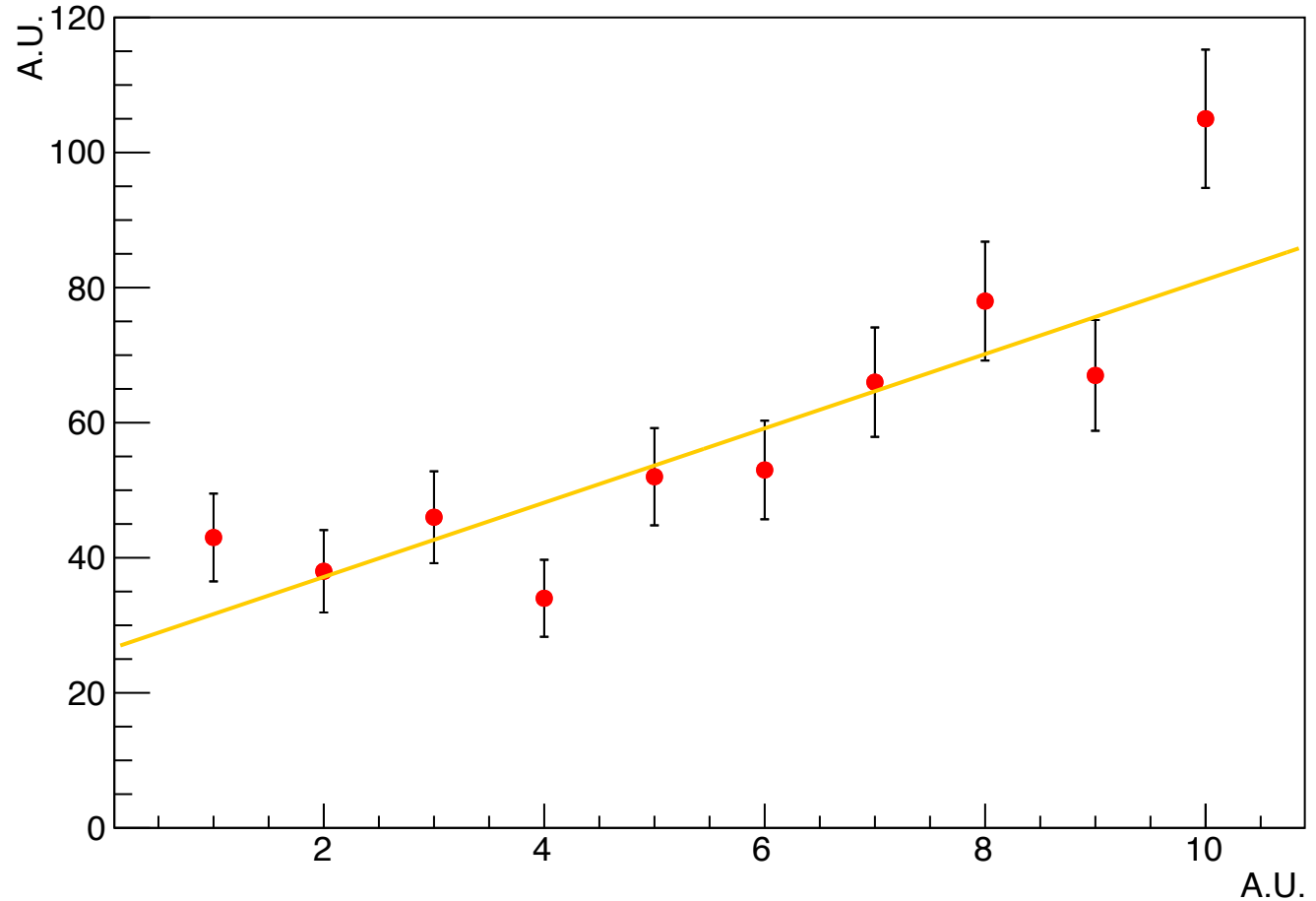


Least Squares Method

- Fit of a function to the data:
linear function $ax+b$
(2 free parameters)
- Minimize sum of squares:

$$\chi^2 = \sum_{i=1}^N \left(\frac{x_i - \mu_i}{\sigma_i} \right)^2$$

- $\chi^2 / \text{ndof} = 17.6 / 8$
(p -value: 2.4%)



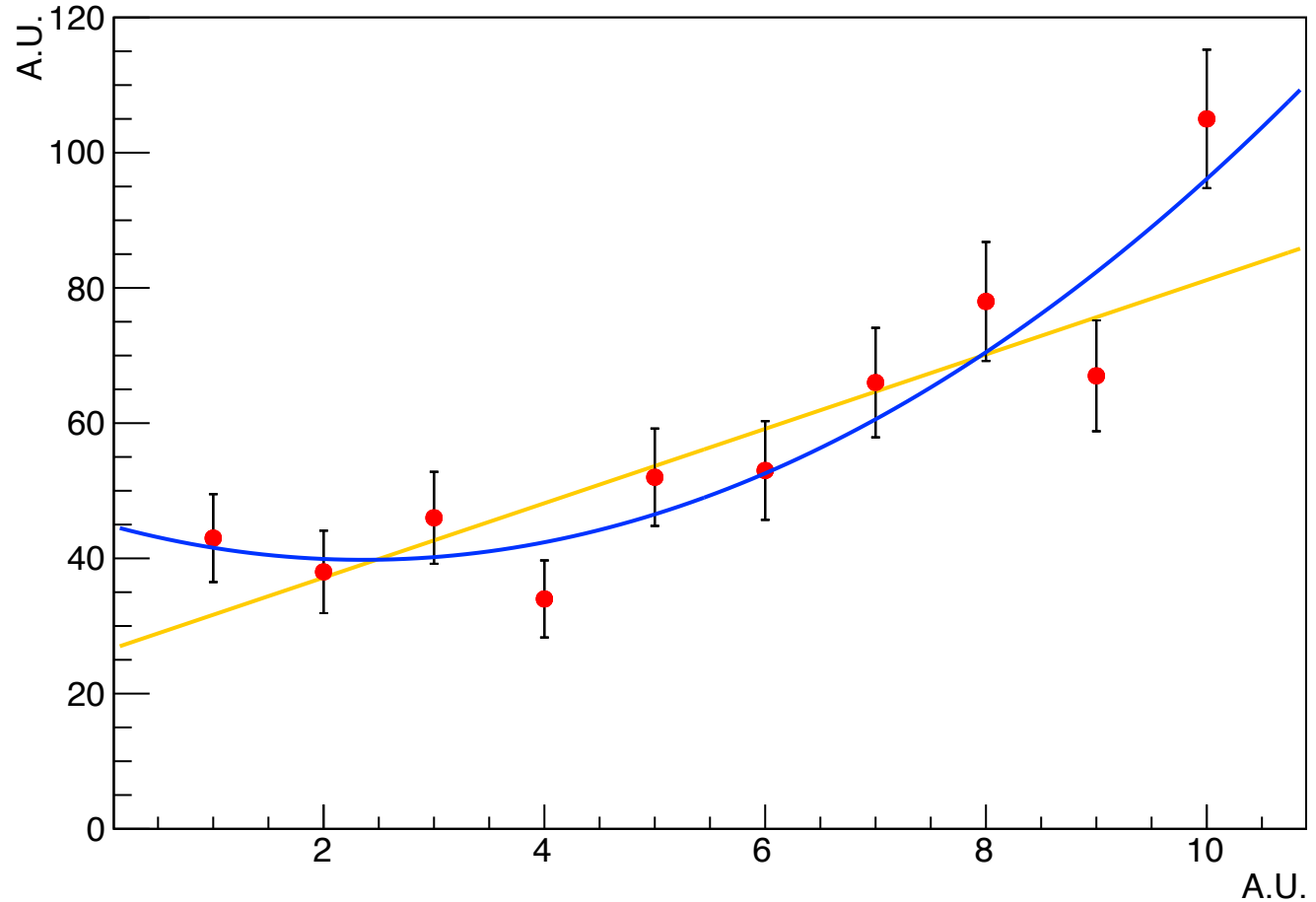
See also Cowan section 7.3

Least Squares Method

- Fit of a function to the data:
quadratic function ax^2+bx+c
(3 free parameters)
- Minimize sum of squares

$$\chi^2 = \sum_{i=1}^N \left(\frac{x_i - \mu_i}{\sigma_i} \right)^2$$

- $\chi^2 / \text{ndof} = 9.1 / 7$
(p -value: 24%)



See also Cowan section 7.3

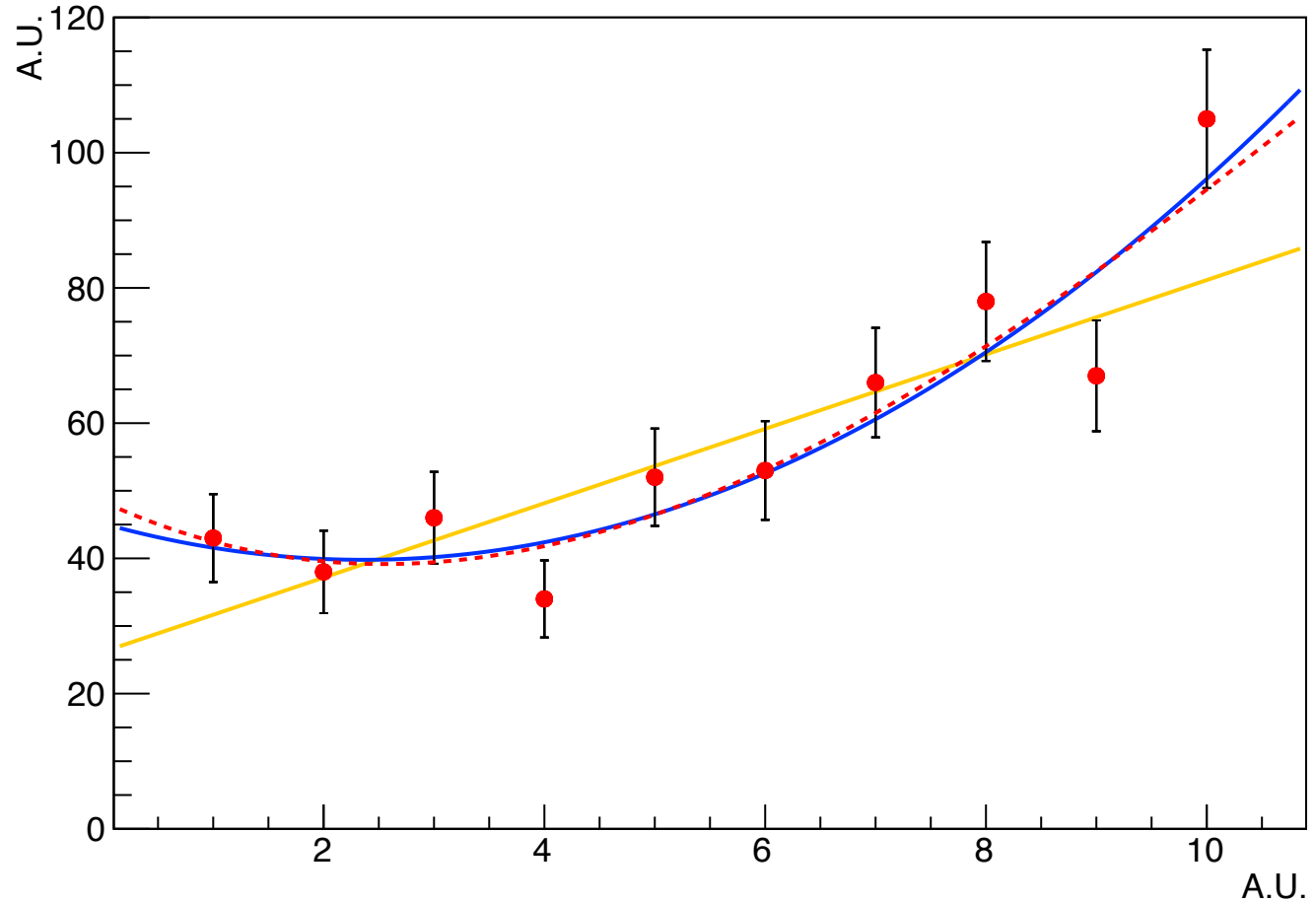
Better p -value than with 2 parameters

Least Squares Method

- Fit of a function to the data:
quadratic function ax^3+bx^2+cx+d
(4 free parameters)
- Minimize sum of squares

$$\chi^2 = \sum_{i=1}^N \left(\frac{x_i - \mu_i}{\sigma_i} \right)^2$$

- $\chi^2 / \text{ndof} = 8.9 / 6$
(p -value: 17%)



Rule of thumb:

Do not use more parameters than needed => 4 parameters already too many

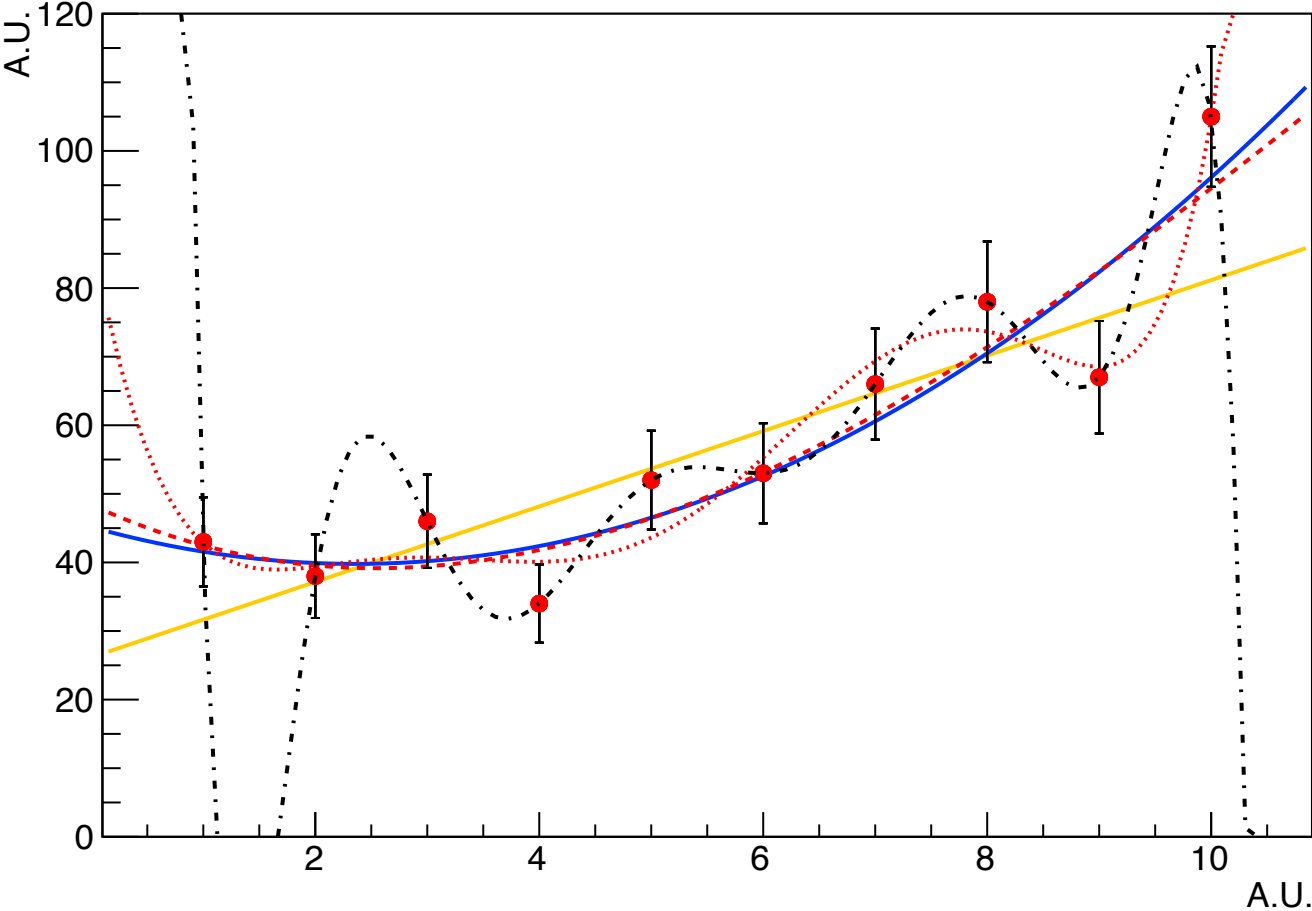
See also Cowan section 7.3

Least Squares Method

- Fit of data with 9 parameters:
- Minimize sum of squares

$$\chi^2 = \sum_{i=1}^N \left(\frac{x_i - \mu_i}{\sigma_i} \right)^2$$

- $\chi^2 / \text{ndof} = 0 / 0$



See also Cowan section 7.3

With enough parameters "can fit an elephant"

Parameter Correlation

“Covariance”

$$\begin{pmatrix} \sigma_1^2 & \sigma_{12} \\ \sigma_{21} & \sigma_2^2 \end{pmatrix}$$

“Correlation”

$$\begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \text{ where } \rho = \frac{\sigma_{12}}{\sigma_1 \sigma_2}$$

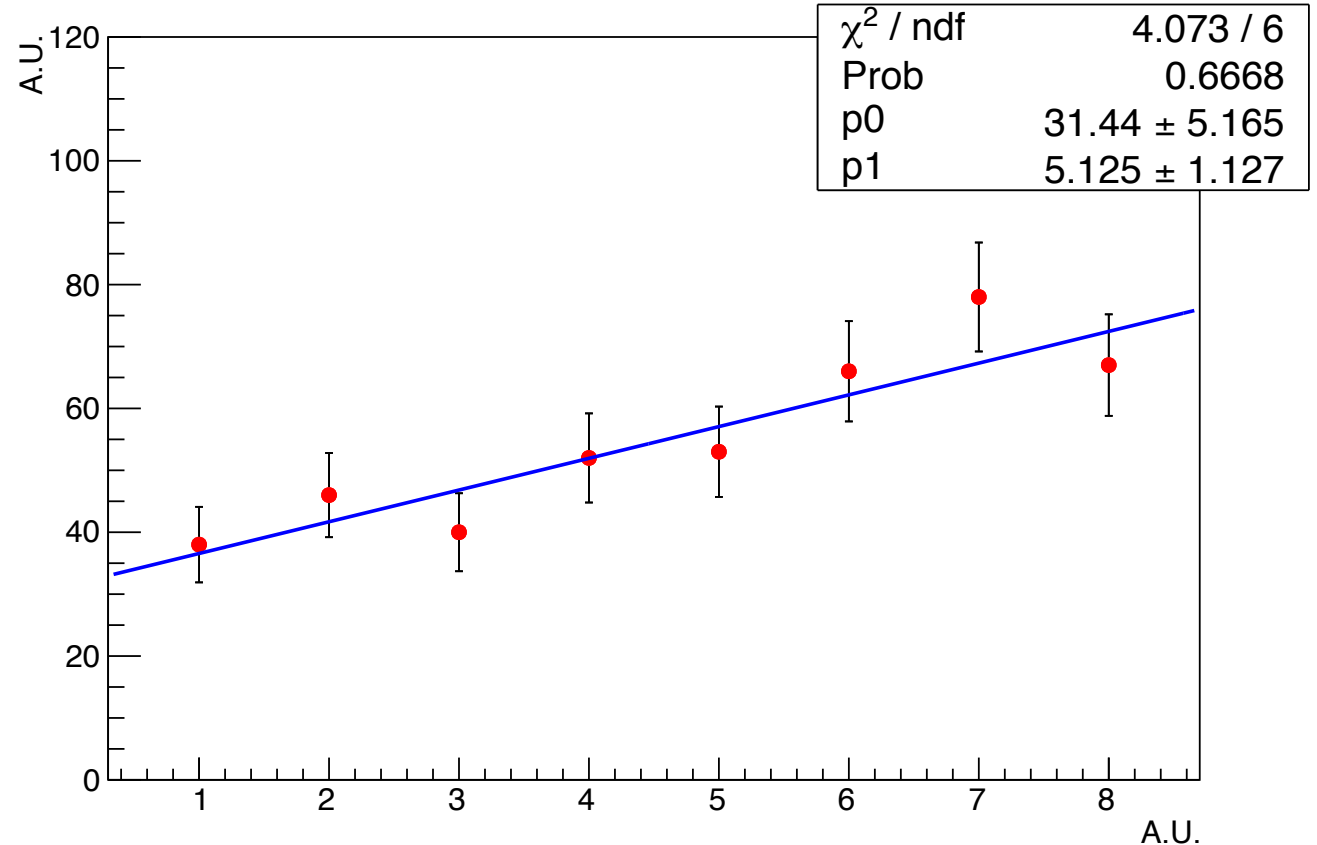
● Ansatz: $f(x) = p_0 + p_1 x$
(2 parameters)

● Result of the fit:

• Parameters and χ^2 : see caption

• Covariance: $\begin{pmatrix} 26.7 & -5.07 \\ -5.07 & 1.27 \end{pmatrix}$

• Correlation: $\begin{pmatrix} 1 & -0.86 \\ -0.86 & 1 \end{pmatrix}$



See also Cowan section 7.3

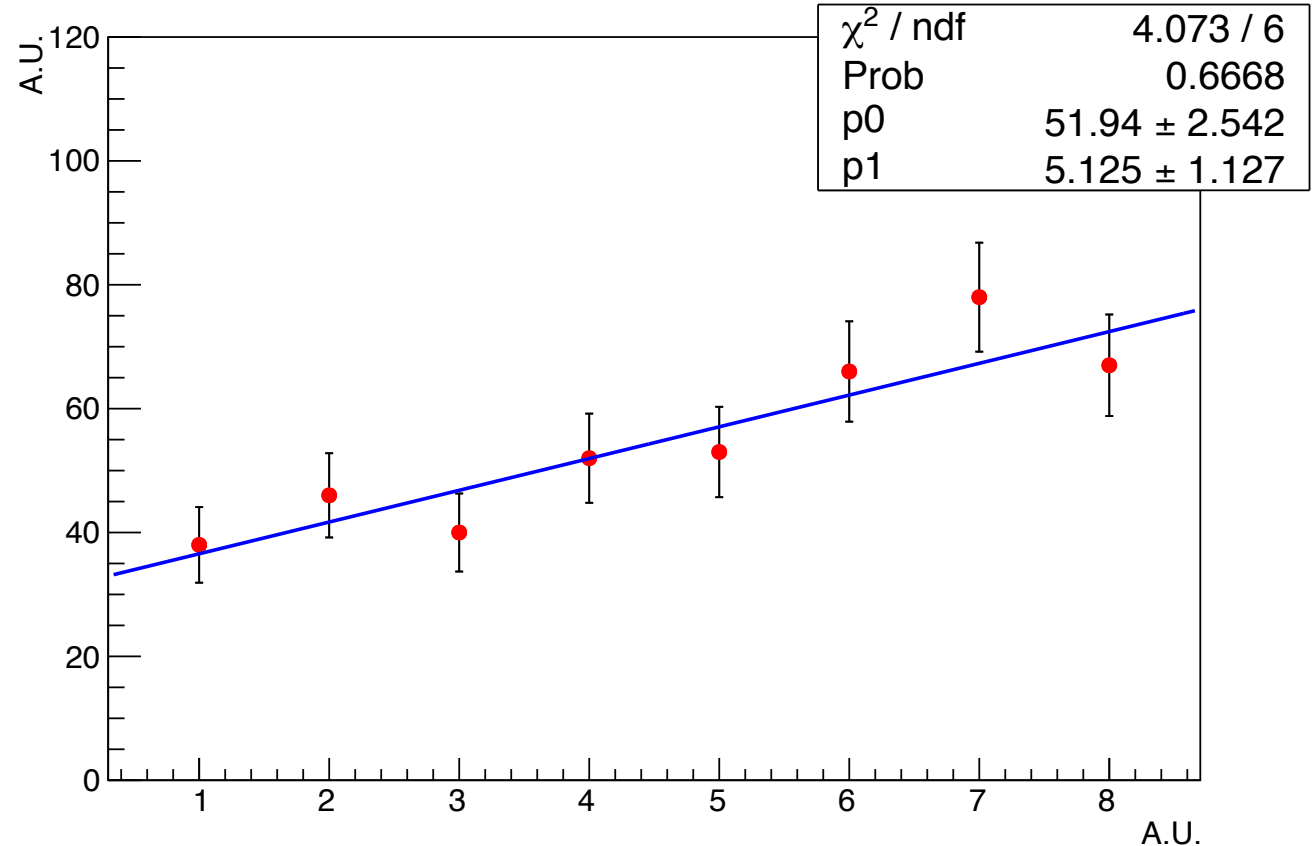
Parameters p_0 and p_1 are strongly anti-correlated

=> bigger p_0 requires smaller p_1 , such that $f(x)$ can still go through the data points

Parameter Correlation

<p>“Covariance”</p> $\begin{pmatrix} \sigma_1^2 & \sigma_{12} \\ \sigma_{21} & \sigma_2^2 \end{pmatrix}$	<p>“Correlation”</p> $\begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \text{ where } \rho = \frac{\sigma_{12}}{\sigma_1 \sigma_2}$
--	---

- Ansatz: $f(x) = p_0 + p_1(x-4)$
(2 parameters)
- Result of the fit:
 - Parameters and χ^2 : see caption
 - Covariance: $\begin{pmatrix} 6.4 & 0.013 \\ 0.013 & 1.27 \end{pmatrix}$
 - Correlation: $\begin{pmatrix} 1 & 0.004 \\ 0.004 & 1 \end{pmatrix}$



See also Cowan section 7.3

Decorrelation often possible by appropriate transformation of coordinates (e.g. principle component analysis)

Parameter Correlation

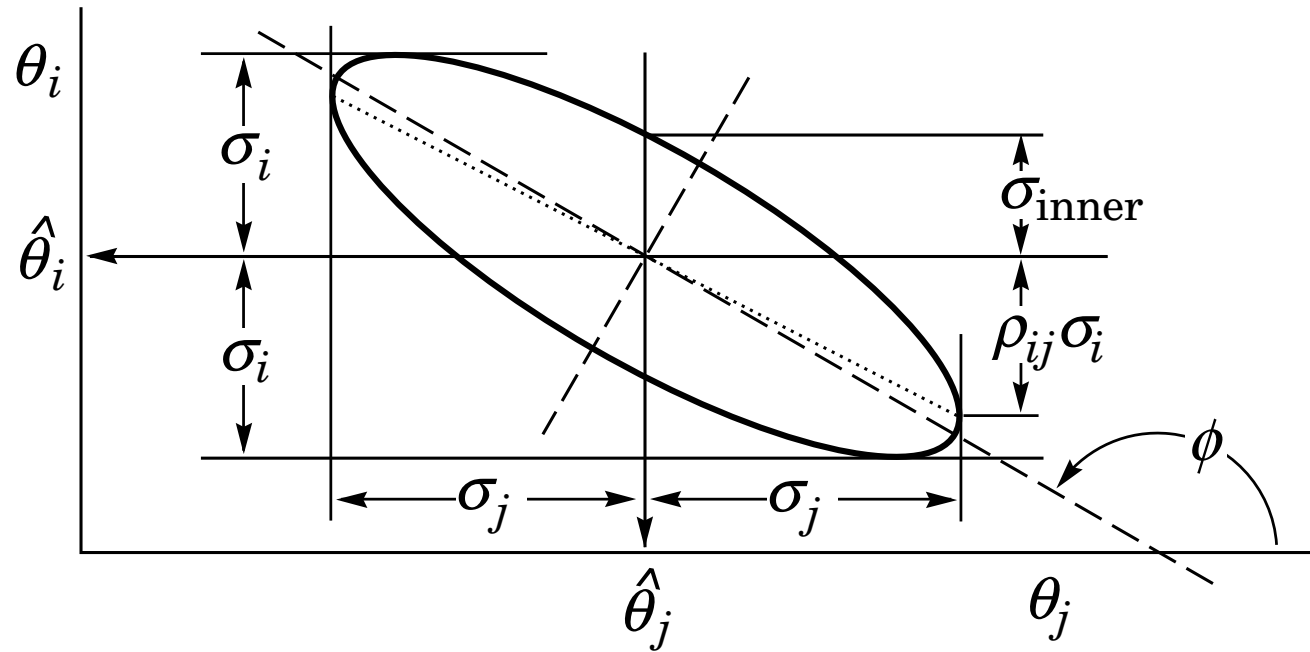
“Covariance”

$$\begin{pmatrix} \sigma_1^2 & \sigma_{12} \\ \sigma_{21} & \sigma_2^2 \end{pmatrix}$$

“Correlation”

$$\begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \text{ where } \rho = \frac{\sigma_{12}}{\sigma_1 \sigma_2}$$

- 1σ contour, corresponding to $\Delta\chi^2 = 1$, for the measured (estimated) parameters θ_i and θ_j



Cowan PDG, Fig 40.5

Fixing one parameter (here θ_j) leads to reduction of the uncertainty of parameter θ_i

$$\sigma_{\text{inner}} = \sqrt{1 - \rho_{ij}^2} \cdot \sigma_i$$

Summary

- The scientific cycle:
 - Theoretical predictions are tested by experiment
 - Experimentally determined model parameters are input to theoretical predictions (e.g. Standard Model)
- Measurements are random samples drawn from a true distribution described by a PDF.
 - Statistical uncertainties (variance \rightarrow spread): well understood
 - Systematic uncertainties (bias \rightarrow distortion): require care and courage
- Probability
 - Bayes' Theorem
 - Binomial-, Poisson- and Gaussian distributions
- Parameter estimation
 - χ^2 - function, goodness of fit and decorrelation

Menu

Confidence Intervals

Today

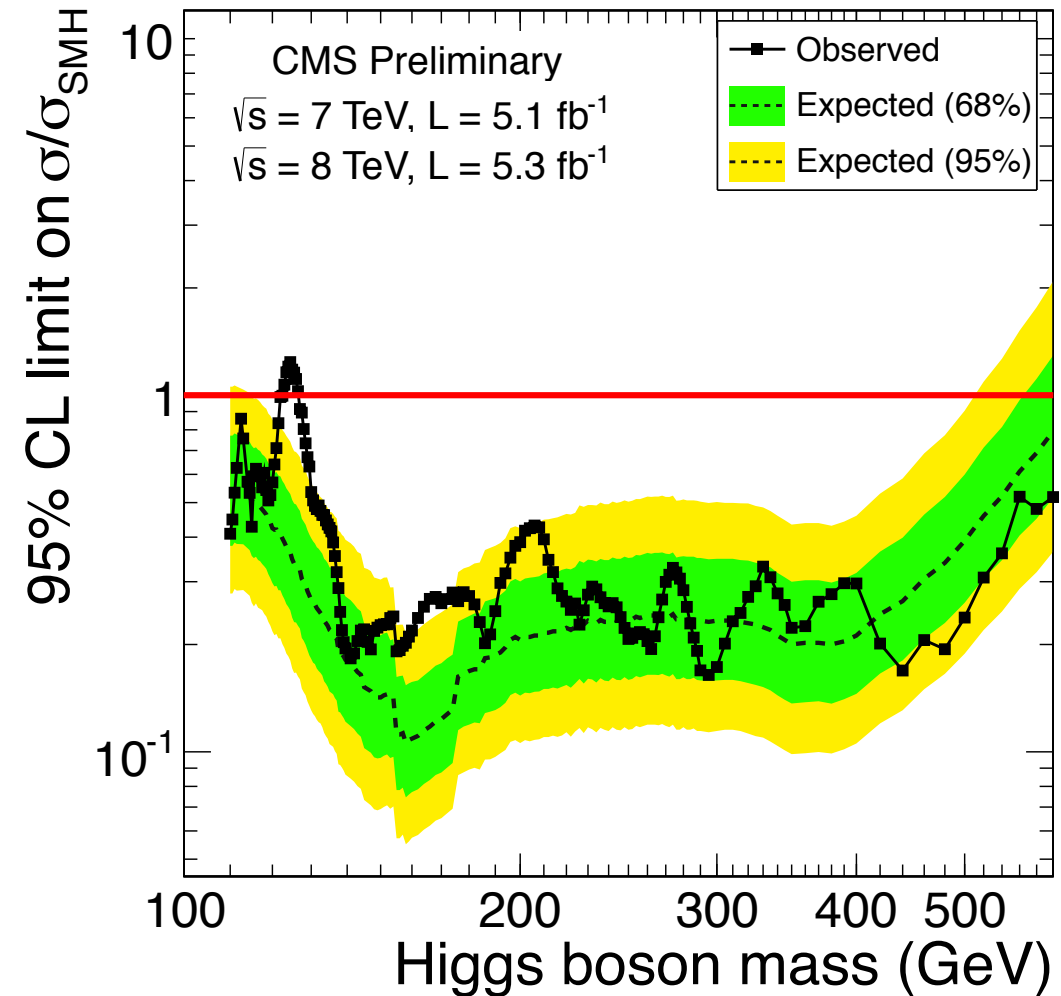
- Statistical and Systematic Uncertainties
- Probability
- Parameter Estimation

Wednesday

- Hypothesis Testing
- Confidence Intervals
- Profile Likelihood Ratio

Friday

- Classification
- Multivariate Analysis
- Machine Learning



Higgs discovery: What does this figure really show ?