

# pyhf: pure-Python implementation of HistFactory with tensors and automatic differentiation

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CMS Analysis Tools Task Force Meeting

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# pyhf team



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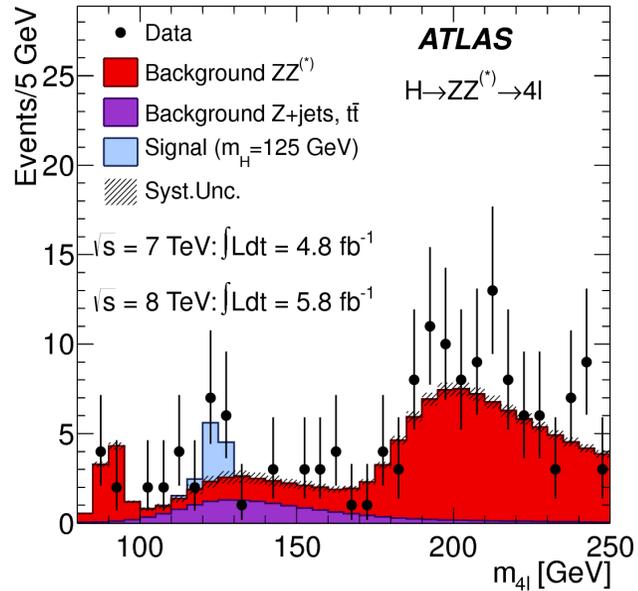


Giordon Stark

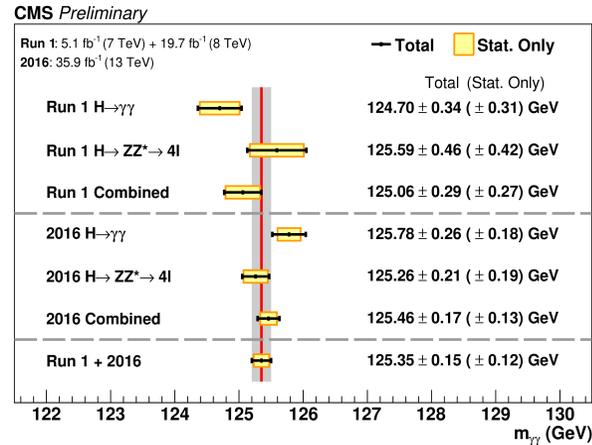
UCSC SCIPP

plus more than 20 contributors

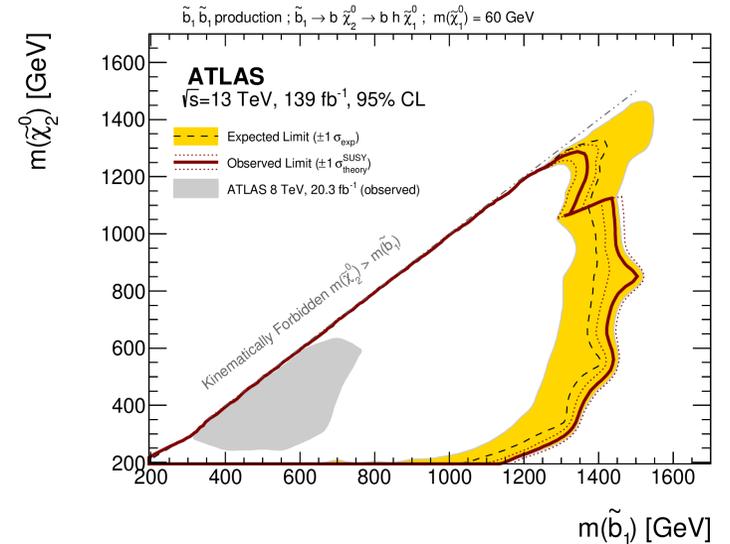
# Goals of physics analysis at the LHC



Search for new physics



Make precision measurements

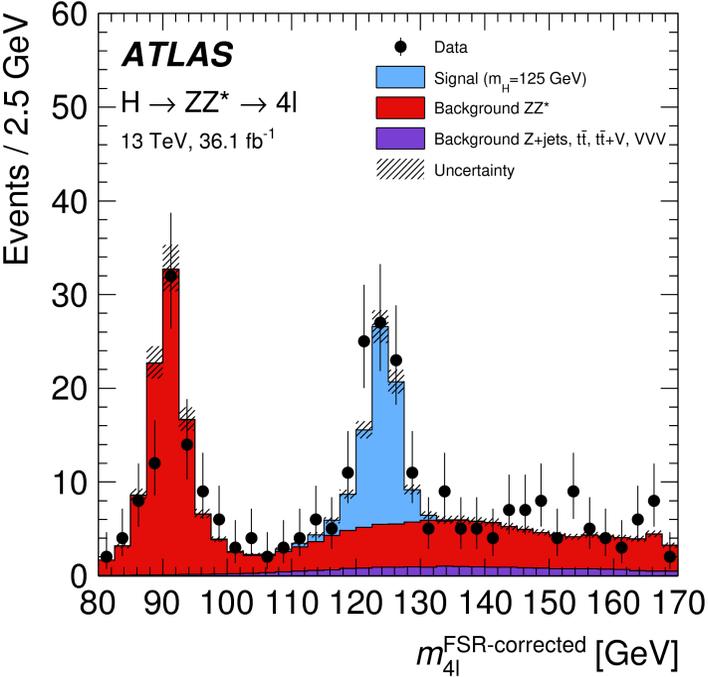


Provide constraints on models through setting best limits

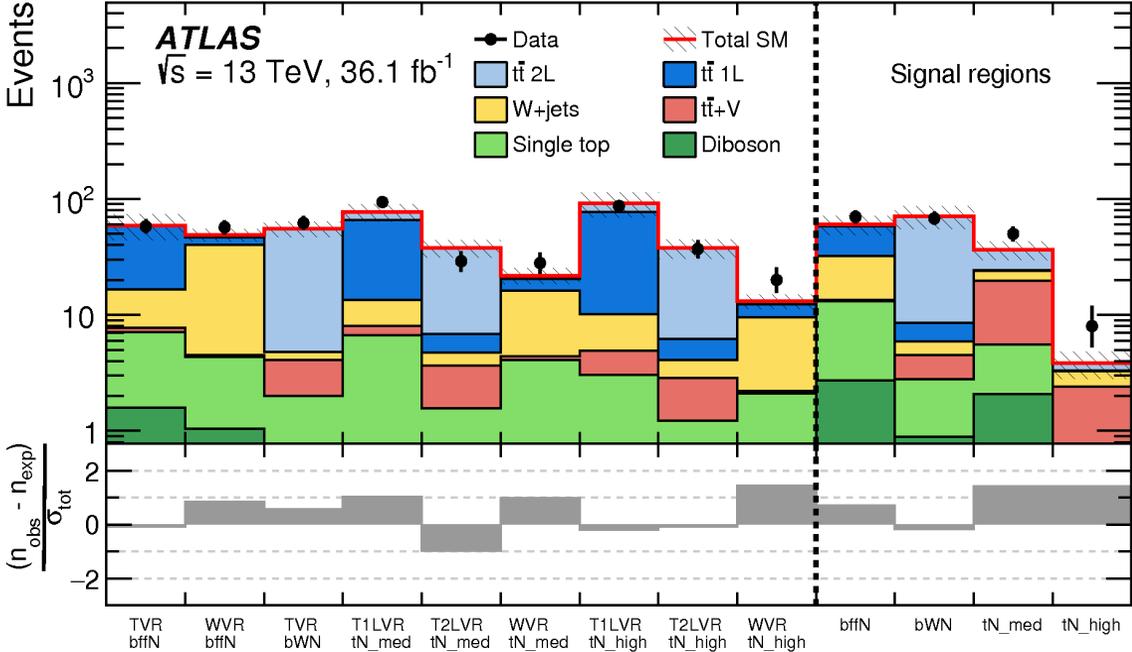
- All require **building statistical models** and **fitting models** to data to perform statistical inference
- Model complexity can be huge for complicated searches
- **Problem:** Time to fit can be **many hours**
- **Goal:** Empower analysts with fast fits and expressive models

# HistFactory Model

- A flexible probability density function (p.d.f.) template to build statistical models in high energy physics
- Developed in 2011 during work that lead to the Higgs discovery [CERN-OPEN-2012-016]
- Widely used by ATLAS for **measurements of known physics** (Standard Model) and **searches for new physics** (beyond the Standard Model)



Standard Model



Beyond the Standard Model

# HistFactory Template: at a glance

$$f(\text{data}|\text{parameters}) = f(\vec{n}, \vec{a}|\vec{\eta}, \vec{\chi}) = \prod_{c \in \text{channels}} \prod_{b \in \text{bins}_c} \text{Pois}(n_{cb}|\nu_{cb}(\vec{\eta}, \vec{\chi})) \prod_{\chi \in \vec{\chi}} c_{\chi}(a_{\chi}|\chi)$$

$\vec{n}$ : events,  $\vec{a}$ : auxiliary data,  $\vec{\eta}$ : unconstrained pars,  $\vec{\chi}$ : constrained pars

$$\nu_{cb}(\vec{\eta}, \vec{\chi}) = \sum_{s \in \text{samples}} \underbrace{\left( \sum_{\kappa \in \vec{\kappa}} \kappa_{scb}(\vec{\eta}, \vec{\chi}) \right)}_{\text{multiplicative}} \left( \nu_{scb}^0(\vec{\eta}, \vec{\chi}) + \underbrace{\sum_{\Delta \in \vec{\Delta}} \Delta_{scb}(\vec{\eta}, \vec{\chi})}_{\text{additive}} \right)$$

**Use:** Multiple disjoint channels (or regions) of binned distributions with multiple samples contributing to each with additional (possibly shared) systematics between sample estimates

## Main pieces:

- Main Poisson p.d.f. for simultaneous measurement of multiple channels
- Event rates  $\nu_{cb}(\vec{\eta}, \vec{\chi})$  (nominal rate  $\nu_{scb}^0$  with rate modifiers)
  - encode systematic uncertainties (e.g. normalization, shape)
- Constraint p.d.f. (+ data) for "auxiliary measurements"

# HistFactory Template: at a second glance

$$f(\text{data}|\text{parameters}) = f(\vec{n}, \vec{a}|\vec{\eta}, \vec{\chi}) = \prod_{c \in \text{channels}} \prod_{b \in \text{bins}_c} \text{Pois}(n_{cb}|\nu_{cb}(\vec{\eta}, \vec{\chi})) \prod_{\chi \in \vec{\chi}} c_{\chi}(a_{\chi}|\chi)$$

$\vec{n}$ : events,  $\vec{a}$ : auxiliary data,  $\vec{\eta}$ : unconstrained pars,  $\vec{\chi}$ : constrained pars

$$\nu_{cb}(\vec{\eta}, \vec{\chi}) = \sum_{s \in \text{samples}} \underbrace{\left( \sum_{\kappa \in \vec{\kappa}} \kappa_{scb}(\vec{\eta}, \vec{\chi}) \right)}_{\text{multiplicative}} \left( \nu_{scb}^0(\vec{\eta}, \vec{\chi}) + \underbrace{\sum_{\Delta \in \vec{\Delta}} \Delta_{scb}(\vec{\eta}, \vec{\chi})}_{\text{additive}} \right)$$

**Use:** Multiple disjoint channels (or regions) of binned distributions with multiple samples contributing to each with additional (possibly shared) systematics between sample estimates

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- Main Poisson p.d.f. for simultaneous measurement of multiple channels
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  - encode systematic uncertainties (e.g. normalization, shape)
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# HistFactory Template: systematic uncertainties

- In HEP common for systematic uncertainties to be specified with two template histograms: "up" and "down" variation for parameter  $\theta \in \{\vec{\eta}, \vec{\chi}\}$ 
  - "up" variation: model prediction for  $\theta = +1$
  - "down" variation: model prediction for  $\theta = -1$
  - Interpolation and extrapolation choices provide **model predictions**  $\nu(\vec{\theta})$  for any  $\vec{\theta}$
- **Constraint terms**  $c_j(a_j|\theta_j)$  used to model auxiliary measurements. Example for Normal (most common case):
  - Mean of nuisance parameter  $\theta_j$  with normalized width ( $\sigma = 1$ )
  - Normal: auxiliary data  $a_j = 0$  (aux data function of modifier type)
  - Constraint term produces penalty in likelihood for pulling  $\theta_j$  away from auxiliary measurement value
  - As  $\nu(\vec{\theta})$  constraint terms inform rate modifiers (**systematic uncertainties**) during simultaneous fit

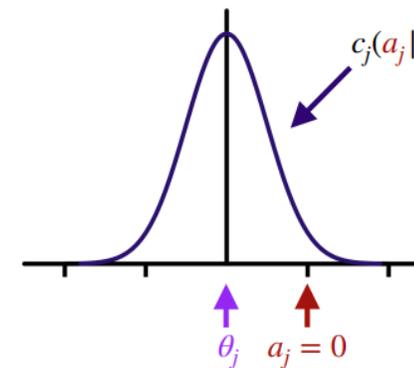
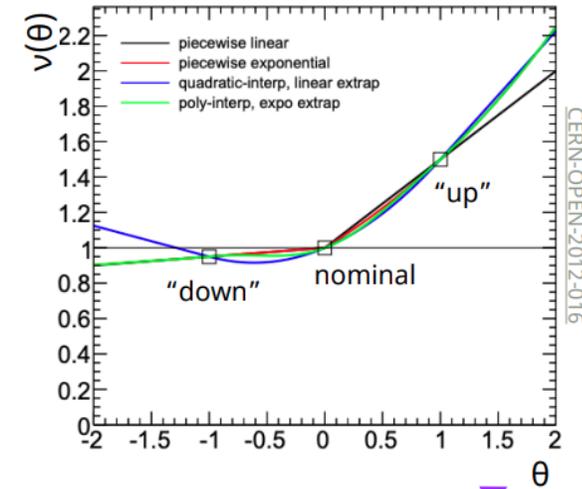


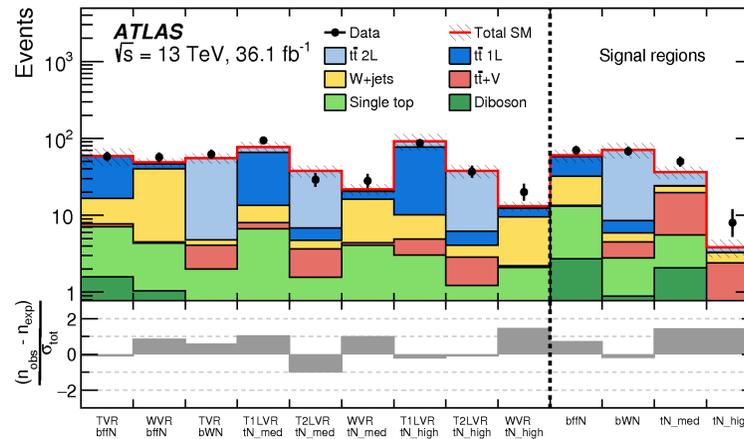
Image credit: Alex Held

# HistFactory Template: grammar

$$f(\text{data}|\text{parameters}) = f(\vec{n}, \vec{a} | \vec{\eta}, \vec{\chi}) = \prod_{c \in \text{channels}} \prod_{b \in \text{bins}_c} \text{Pois}(n_{cb} | \nu_{cb}(\vec{\eta}, \vec{\chi})) \prod_{\chi \in \vec{\chi}} c_{\chi}(a_{\chi} | \chi)$$

Mathematical grammar for a simultaneous fit with:

- multiple "channels" (analysis regions, (stacks of) histograms) that can have multiple bins
- with systematic uncertainties that modify the event rate  $\nu_{cb}(\vec{\eta}, \vec{\chi})$
- coupled to a set of **constraint terms**



Example: **Each bin** is separate (1-bin) **channel**, each **histogram** (color) is a **sample** and share a **normalization systematic** uncertainty

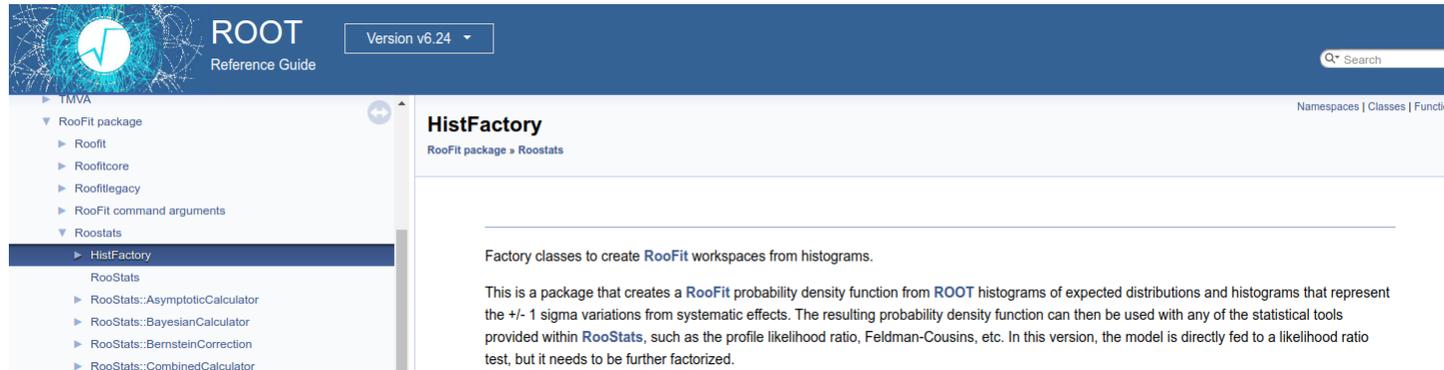
# HistFactory Template: implementation

$$f(\text{data}|\text{parameters}) = f(\vec{n}, \vec{a}|\vec{\eta}, \vec{\chi}) = \prod_{c \in \text{channels}} \prod_{b \in \text{bins}_c} \text{Pois}(n_{cb}|\nu_{cb}(\vec{\eta}, \vec{\chi})) \prod_{\chi \in \vec{\chi}} c_{\chi}(a_{\chi}|\chi)$$

$\vec{n}$ : events,  $\vec{a}$ : auxiliary data,  $\vec{\eta}$ : unconstrained pars,  $\vec{\chi}$ : constrained pars

$$\nu_{cb}(\vec{\eta}, \vec{\chi}) = \sum_{s \in \text{samples}} \underbrace{\left( \sum_{\kappa \in \vec{\kappa}} \kappa_{scb}(\vec{\eta}, \vec{\chi}) \right)}_{\text{multiplicative}} \underbrace{\left( \nu_{scb}^0(\vec{\eta}, \vec{\chi}) + \sum_{\Delta \in \vec{\Delta}} \Delta_{scb}(\vec{\eta}, \vec{\chi}) \right)}_{\text{additive}}$$

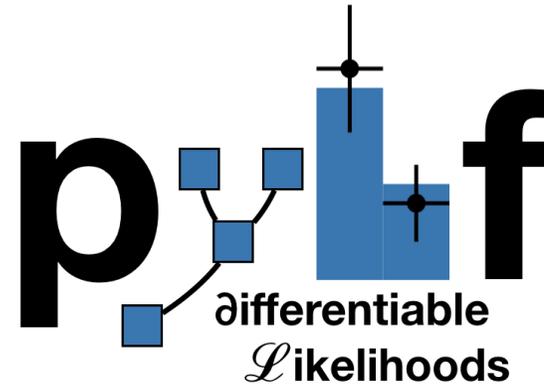
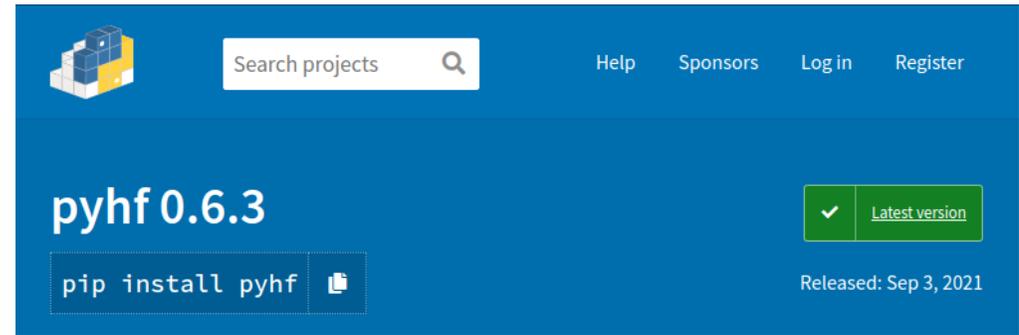
This is a **mathematical representation!** Nowhere is any software spec defined  
Until **2018** the only implementation of HistFactory has been in [ROOT](#)



The screenshot shows the ROOT Reference Guide interface. The top navigation bar includes the ROOT logo, the text "ROOT Reference Guide", a version dropdown set to "Version v6.24", and a search bar. A left sidebar contains a tree view of the documentation structure, with "HistFactory" selected under the "Roostats" package. The main content area displays the "HistFactory" documentation page, which includes the text: "Factory classes to create RooFit workspaces from histograms." and "This is a package that creates a RooFit probability density function from ROOT histograms of expected distributions and histograms that represent the +/- 1 sigma variations from systematic effects. The resulting probability density function can then be used with any of the statistical tools provided within RooStats, such as the profile likelihood ratio, Feldman-Cousins, etc. In this version, the model is directly fed to a likelihood ratio test, but it needs to be further factorized."

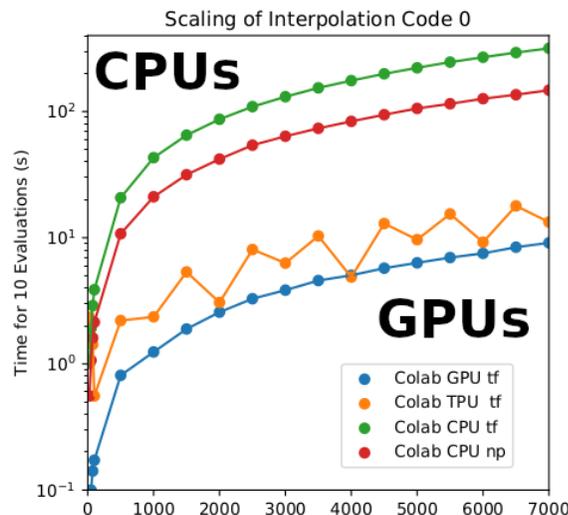
# pyhf: HistFactory in pure Python

- First non-ROOT implementation of the HistFactory p.d.f. template
  - DOI: [10.5281/zenodo.1169739](https://doi.org/10.5281/zenodo.1169739)
- pure-Python library as second implementation of HistFactory
  - `$ python -m pip install pyhf`
  - No dependence on ROOT!
- Open source tool for all of HEP
  - IRIS-HEP supported Scikit-HEP project
  - Used in ATLAS SUSY, Exotics, and Top groups in [18 published analyses](#)
  - Used by Belle II (DOI: [10.1103/PhysRevLett.127.181802](https://doi.org/10.1103/PhysRevLett.127.181802))
  - Used for reinterpretation in phenomenology paper (DOI: [10.1007/JHEP04\(2019\)144](https://doi.org/10.1007/JHEP04(2019)144)) and `SModelS` (DOI: [10.1016/j.cpc.2021.107909](https://doi.org/10.1016/j.cpc.2021.107909))
  - Keen to make a bridge to CMS!



# Machine Learning Frameworks for Computation

- All numerical operations implemented in **tensor backends** through an API of  $n$ -dimensional array operations
- Using deep learning frameworks as computational backends allows for **exploitation of auto differentiation (autograd) and GPU acceleration**
- As huge buy in from industry we benefit for free as these frameworks are **continually improved** by professional software engineers (physicists are not)



- Show hardware acceleration giving **order of magnitude speedup** for some models!
- Improvements over traditional
  - 10 hrs to 30 min; 20 min to 10 sec

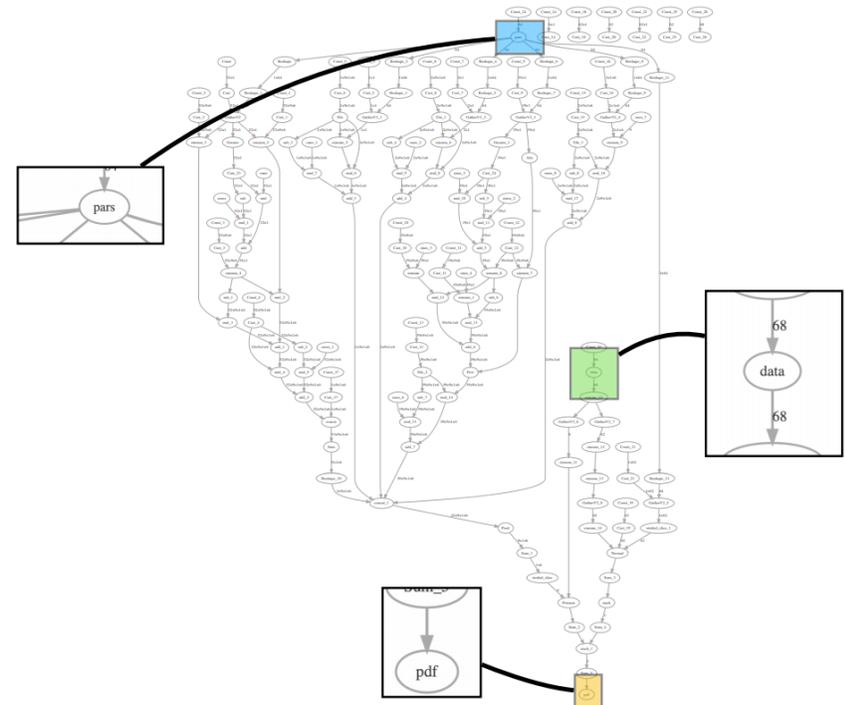
# Automatic differentiation

With tensor library backends gain access to **exact (higher order) derivatives** — accuracy is only limited by floating point precision

$$\frac{\partial L}{\partial \mu}, \frac{\partial L}{\partial \theta_i}$$

Exploit **full gradient of the likelihood** with **modern optimizers** to help speedup fit!

Gain this through the frameworks creating **computational directed acyclic graphs** and then applying the chain rule (to the operations)



# JSON spec fully describes the HistFactory model

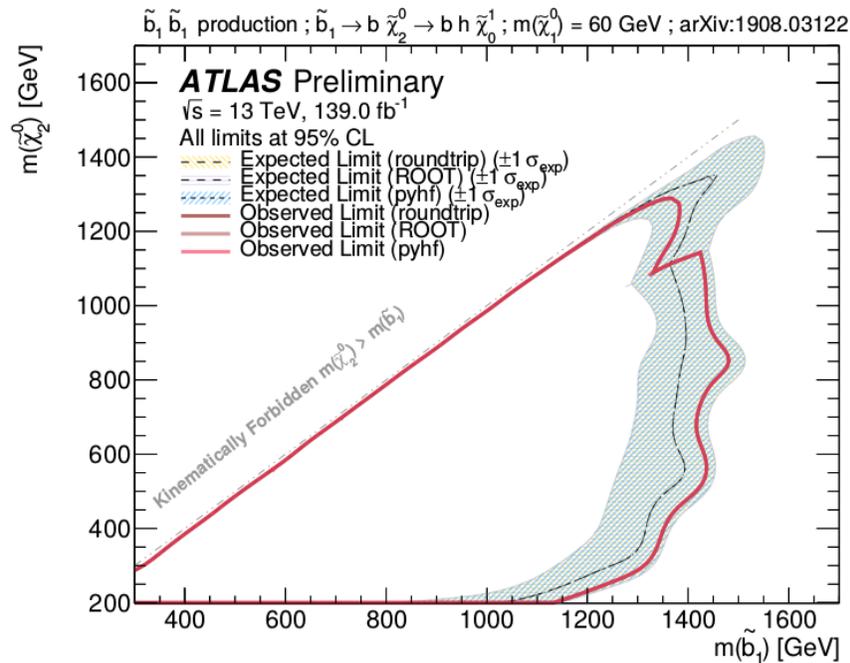
- Human & machine readable **declarative** statistical models
- Industry standard
  - Will be with us forever
- Parsable by every language
  - Highly portable
  - Bidirectional translation with ROOT
- Versionable and easily preserved
  - JSON Schema [describing HistFactory specification](#)
  - Attractive for analysis preservation
  - Highly compressible

```
{
  "channels": [ # List of regions
    { "name": "singlechannel",
      "samples": [ # List of samples in region
        { "name": "signal",
          "data": [20.0, 10.0],
          # List of rate factors and/or systematic uncertainties
          "modifiers": [ { "name": "mu", "type": "normfactor", "data": null } ]
        },
        { "name": "background",
          "data": [50.0, 63.0],
          "modifiers": [ { "name": "uncorr_bkguncrt", "type": "shapesys", "data": [5.0, 12.0] } ]
        }
      ]
    }
  ],
  "observations": [ # Observed data
    { "name": "singlechannel", "data": [55.0, 62.0] }
  ],
  "measurements": [ # Parameter of interest
    { "name": "Measurement", "config": { "poi": "mu", "parameters": [] } }
  ],
  "version": "1.0.0" # Version of spec standard
}
```

JSON defining a single channel, two bin counting experiment with systematics

# ATLAS validation and publication of likelihoods

ATLAS Note	
Report number	ATL-PHYS-PUB-2019-029
Title	Reproducing searches for new physics with the ATLAS experiment through publication of full statistical likelihoods
Corporate Author(s)	The ATLAS collaboration

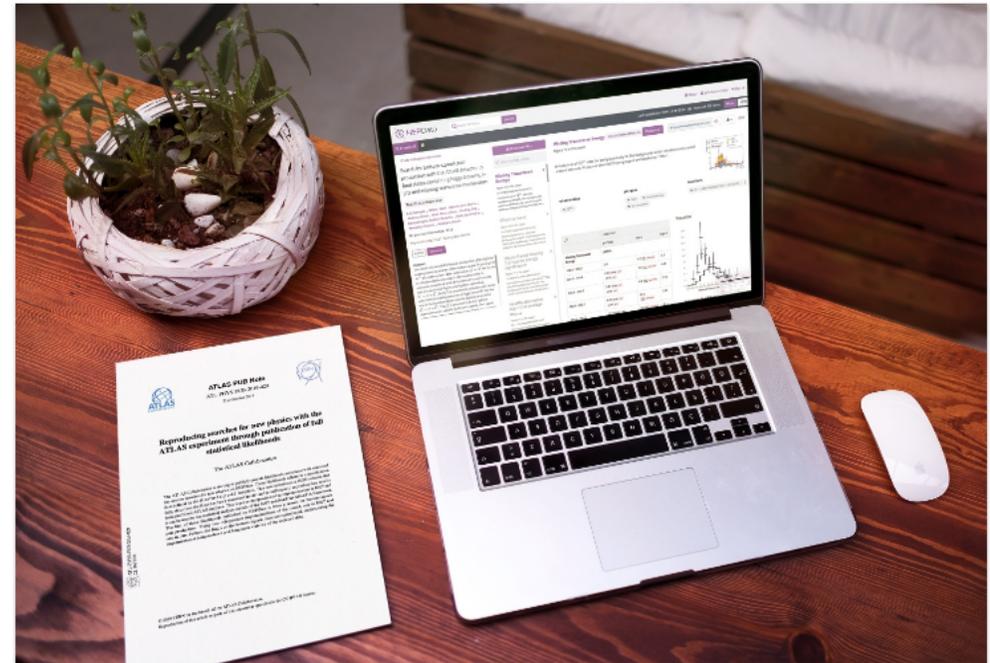


(ATLAS, 2019)

## New open release allows theorists to explore LHC data in a new way

The ATLAS collaboration releases full analysis likelihoods, a first for an LHC experiment

9 JANUARY, 2020 | By Katarina Anthony



Explore ATLAS open likelihoods on the HEPData platform (Image: CERN)

(CERN, 2020)

# Large community adoption followed (2020 on)

## Charged lepton flavor violation at the EIC

Vincenzo Cirigliano, Kaori Fuyuto, Christopher Lee, Emanuele Mereghetti and Bin Yan

events in a likelihood analysis using `pyhf` [71–73],

*E-mail:* cirigliano@lanl.gov, kfuyuto@lanl.gov, clee@lanl.gov, emereghetti@lanl.gov, binyan@lanl.gov

EIC

DOI:10.1007/JHEP03(2021)256

## Sensitivity of future hadron colliders to leptoquark pair production in the di-muon di-jets channel

value of  $\mu$  at which  $CL_s = 0.05$ . We compute the  $CL_s$  values using `pyhf` [64], a Python implementation of HistFactory [65]. By comparison with the theoretical

FCC

DOI:10.1140/epjc/s10052-020-7722-3

## Search for $B^+ \rightarrow K^+ \nu \bar{\nu}$ Decays Using an Inclusive Tagging Method at Belle II

statistical analysis to determine the signal yields is performed with the `PYHF` package [43,44], which constructs

F. Anagnostou,<sup>34,12</sup> D. N. S. B. Bertholet,<sup>103</sup> M. Bessner,<sup>103</sup> S. Bettarini,<sup>103</sup> F. Bianchi,<sup>103</sup> I. Bilka,<sup>103</sup> D. Biswas,<sup>103</sup> A. Bozek,<sup>103</sup> M. Bračko,<sup>105,78</sup>

Belle-II

DOI:10.1103/PhysRevLett.127.181802

## Search for chargino–neutralino pair production in final states with three leptons and missing transverse momentum in $\sqrt{s} = 13$ TeV $pp$ collisions with the ATLAS detector

the results from the signal regions of the contributing searches, which The combination is implemented in the `pyhf` framework [171, 172], v The ATLAS Collaboration

ATLAS

arXiv:2106.01676

## Lepton flavor violation and dilepton tails at the LHC

Andrei Angelescu<sup>1,a</sup>, Darius A. Farouhy<sup>2,b</sup>, Olcyr Sumensari<sup>3,4,c</sup>

<sup>1</sup> Dilepton distributions. The 95% confidence level (CL) upper limits were extracted using the  $CL_s$  method [48] with the `pyhf` package [49]. For High Luminosity (HL) projections,

LHC BSM

DOI:10.1140/epjc/s10052-020-8210-5

## How to discover QCD Instantons at the LHC

Simone Amoroso<sup>1</sup>, Deepak Kar<sup>2</sup>, Matthias Schott<sup>3,a</sup>

signal region selection are used to perform a counting experiment using the `pyhf` package [56]. The systematic uncer-

LHC QCD

DOI:10.1140/epjc/s10052-021-09412-1

$\mu$ -Collider

DOI: 10.1007/JHEP06(2021)133

## Hunting wino and higgsino dark matter at the muon collider with disappearing tracks

Rodolfo Capdevilla,<sup>a,b</sup> Federico Meloni,<sup>c</sup> Rosa Simoniello<sup>d</sup> and Jose Zurita<sup>e</sup>

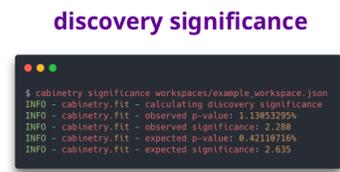
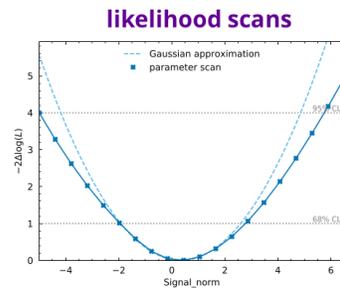
<sup>a</sup> The `pyhf` software package [94, 95] was used to compute the expected discovery  $p$ -value and to set limits

# Extending and visualization: cabinetry

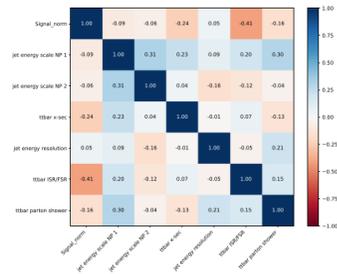


- **pyhf** focuses on the modeling (library not a framework)
- Leverage the design of the **Scikit-HEP ecosystem** and close communication between pyhf dev team and cabinetry lead dev Alexander Held
- **cabinetry** designs & steers template profile likelihood fits
- Uses pyhf as the inference engine
- Provides common visualization for inference validation

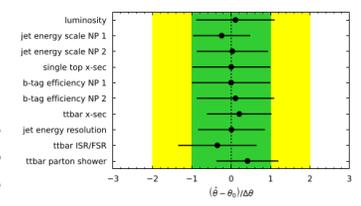
- Implementations for all **common inference tasks** exist
  - includes associated **visualizations**
  - results validated against **TRExFitter**



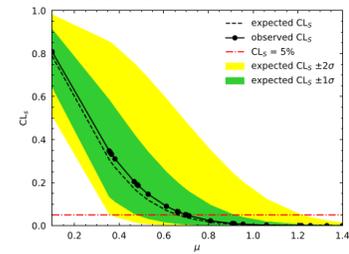
**parameter correlations**



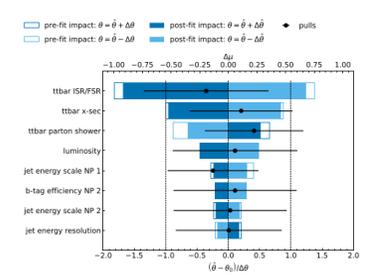
**nuisance parameter pulls**



**upper parameter limits**



**nuisance parameter impacts**



Alex Held, ATLAS SUSY Workshop 2021

# Run Example: Hypothesis test

```
$ python -m pip install pyhf[jax,contrib]
$ pyhf contrib download https://doi.org/10.17182/hepdata.90607.v3/r3 1Lbb-pallet
```

```
import json
import pyhf

pyhf.set_backend("jax") # Optional for speed
spec = json.load(open("1Lbb-pallet/BkgOnly.json"))
patchset = pyhf.PatchSet(json.load(open("1Lbb-pallet/patchset.json")))

workspace = pyhf.Workspace(spec)
model = workspace.model(patches=[patchset["C1N2_Wh_hbb_900_250"]])

test_poi = 1.0
data = workspace.data(model)
cls_obs, cls_exp_band = pyhf.infer.hypotest(
    test_poi, data, model, test_stat="qtilde", return_expected_set=True
)
print(f"Observed CLs: {cls_obs}")
# Observed CLs: 0.4573416902360917
print(f"Expected CLs band: {[exp.tolist() for exp in cls_exp_band]}")
# Expected CLs band: [0.014838293214187472, 0.05174259485911152,
# 0.16166970886709053, 0.4097850957724176, 0.7428200727035176]
```

# Run Example: Upper limit

```
import json

import matplotlib.pyplot as plt
import numpy as np
import pyhf
from pyhf.contrib.viz.brazil import plot_results

pyhf.set_backend("jax") # Optional for speed

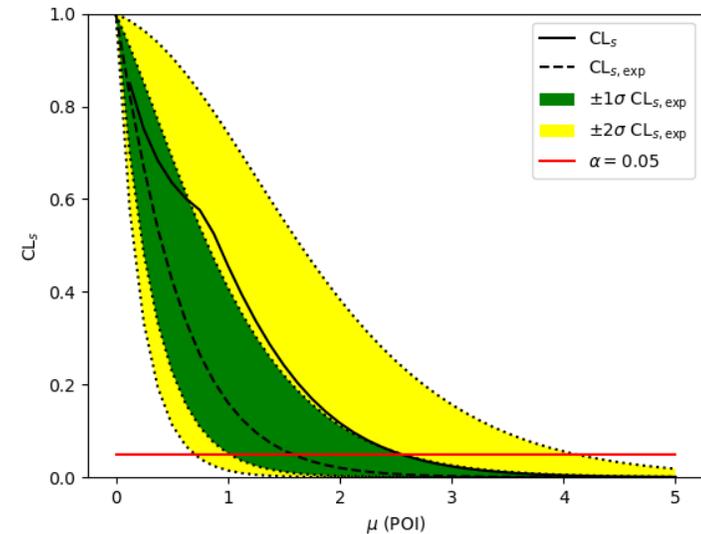
spec = json.load(open("1Lbb-pallet/BkgOnly.json"))
patchset = pyhf.PatchSet(json.load(open("1Lbb-pallet/patchset.json")))

workspace = pyhf.Workspace(spec)
model = workspace.model(patches=[patchset["C1N2_Wh_hbb_900_250"]])

test_pois = np.linspace(0, 5, 41) # POI step of 0.125
data = workspace.data(model)
obs_limit, exp_limits, (test_pois, results) = pyhf.infer.intervals.upperlimit(
    data, model, test_pois, return_results=True
)

print(f"Observed limit: {obs_limit}")
# Observed limit: 2.547958147632675
print(f"Expected limits: {[limit.tolist() for limit in exp_limits]}")
# Expected limits: [0.7065311975182036, 1.0136453820160332,
# 1.5766626372587724, 2.558234487679955, 4.105381941514062]

fig, ax = plt.subplots()
artists = plot_results(test_pois, results, ax=ax)
fig.savefig("upper_limit.pdf")
```



# Run Example: Extend with cabinetry

```
import json
import cabinetry
import pyhf
from cabinetry.model_utils import prediction
from pyhf.contrib.utils import download

# download the ATLAS bottom-squarks analysis probability models from HEPData
download("https://www.hepdata.net/record/resource/1935437?view=true", "bottom-squarks")

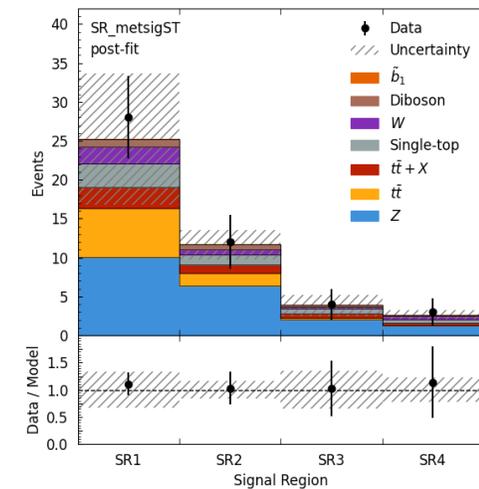
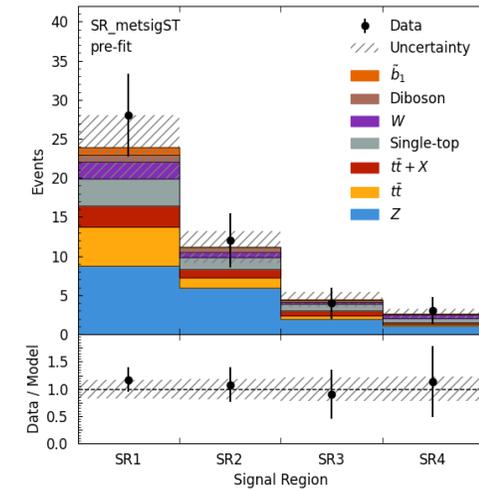
# construct a workspace from a background-only model and a signal hypothesis
bkg_only_workspace = pyhf.Workspace(
    json.load(open("bottom-squarks/RegionC/BkgOnly.json"))
)
patchset = pyhf.PatchSet(json.load(open("bottom-squarks/RegionC/patchset.json")))
workspace = patchset.apply(bkg_only_workspace, "sbottom_600_280_150")

# construct the probability model and observations
model, data = cabinetry.model_utils.model_and_data(workspace)

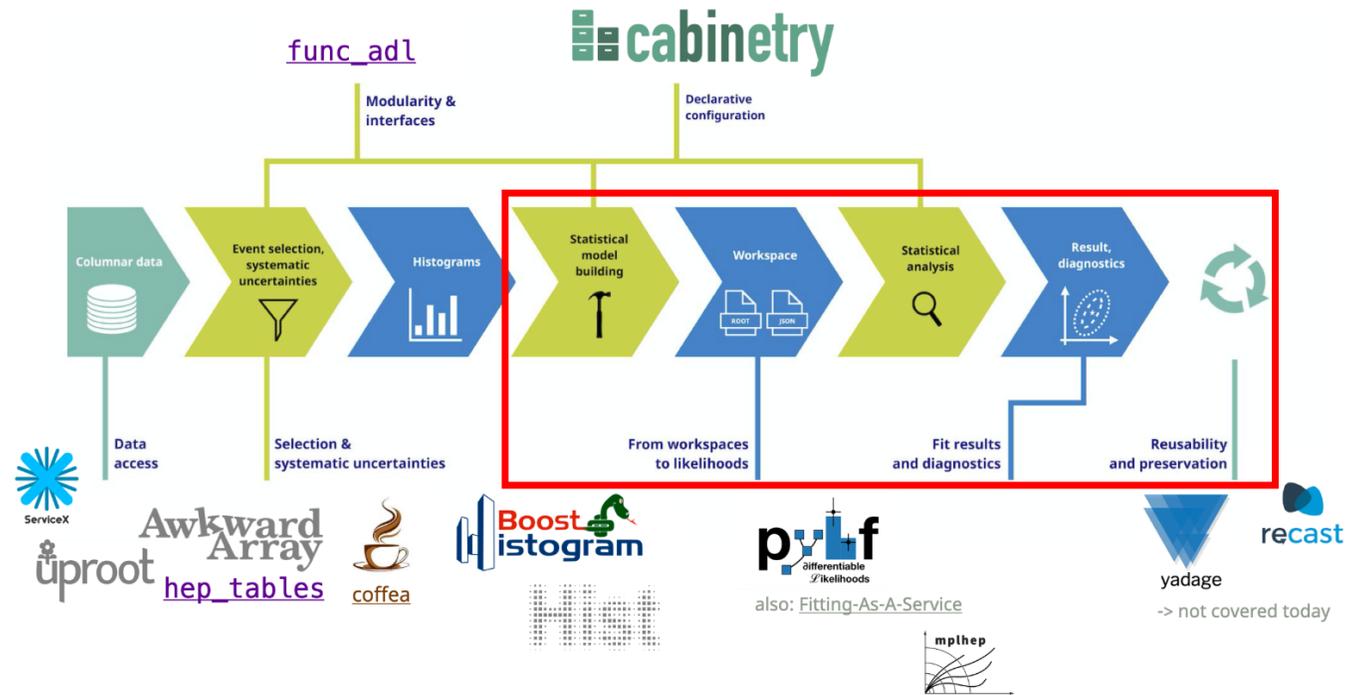
# produce visualizations of the pre-fit model and observed data
prefit_model = prediction(model)
cabinetry.visualize.data_mc(prefit_model, data)

# fit the model to the observed data
fit_results = cabinetry.fit.fit(model, data)

# produce visualizations of the post-fit model and observed data
postfit_model = prediction(model, fit_results=fit_results)
cabinetry.visualize.data_mc(postfit_model, data)
```



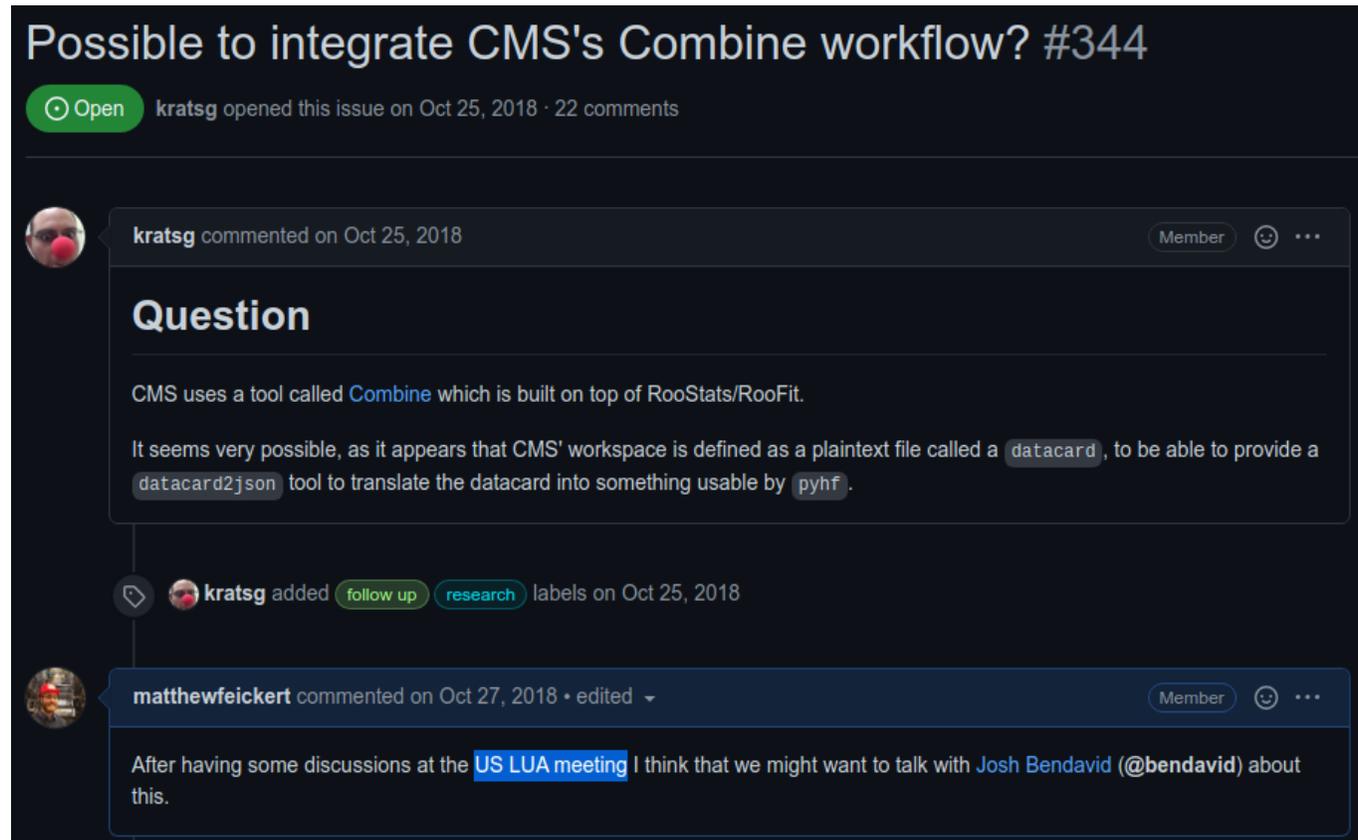
# Core part of IRIS-HEP Analysis Systems pipeline



- Analysis Systems pipeline: deployable stack of experiment agnostic infrastructure
  - c.f. demonstration at [IRIS-HEP Analysis Grand Challenge Tools Workshop 2021](#)
- Accelerating fitting (reducing time to **insight** (statistical inference)!) (pyhf + cabinetry)
- An enabling technology for **reinterpretation** (pyhf + RECAST)

# Call to action: pyhf and Combine interoperability

- Long standing (2018) question: Is it possible for [Combine](#) users to use pyhf?
- How to translate between Combine and HistFactory models?
- ...or, what is needed in a HistFactory v2 spec to be an acceptable alternative for Combine?
- The pyhf dev team wants to work to make this happen!



**Possible to integrate CMS's Combine workflow? #344**  
Open kratsg opened this issue on Oct 25, 2018 · 22 comments

kratsg commented on Oct 25, 2018 Member

**Question**

CMS uses a tool called [Combine](#) which is built on top of RooStats/RooFit.

It seems very possible, as it appears that CMS' workspace is defined as a plaintext file called a `datacard`, to be able to provide a `datacard2json` tool to translate the datacard into something usable by `pyhf`.

kratsg added `follow up` `research` labels on Oct 25, 2018

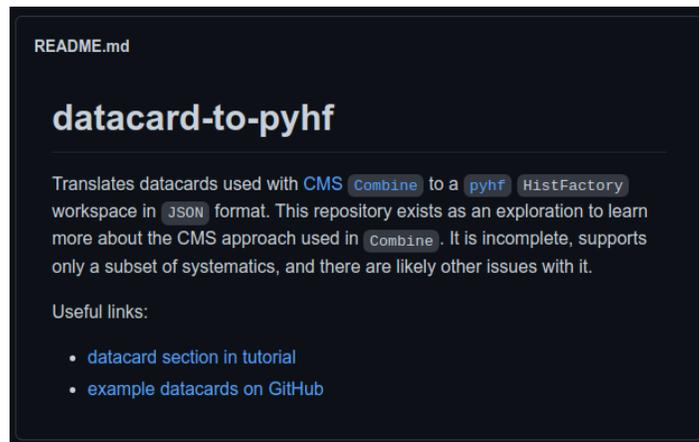
matthewfeickert commented on Oct 27, 2018 · edited Member

After having some discussions at the [US LUA meeting](#) I think that we might want to talk with [Josh Bendavid \(@bendavid\)](#) about this.

Fun fact! It was Lindsey Gray who first asked about this possibility when Matthew was [presenting at the US LUA 2018 meeting](#). Thanks Lindsey!

# Call to action: Thoughts from Combine dev team

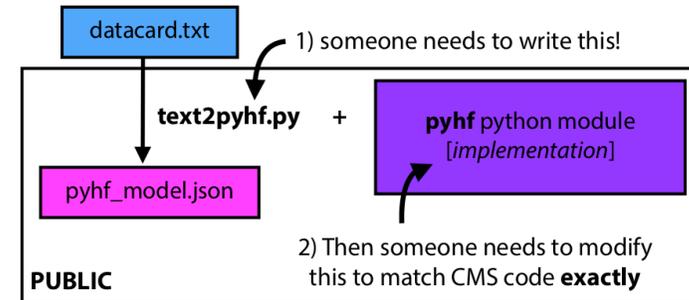
- At November 2021 [publication of statistical models workshop](#) Andrew Gilbert (CMS Combine team dev) gave suggestions for starting places
- Recommends that instead of starting from scratch start from Combine Python parser and then work on datacard translator
- Alex Held has taken some preliminary first steps in the past with a [datacard-to-pyhf project on GitHub](#)



## Serialising combine models



- Could pyhf be used?
  - The combine and HistFactory/pyhf feature sets are roughly similar
    - Close enough that a basic converter from datacards to pyhf JSON format should not be too difficult
    - Harder to make the pyhf likelihood **exactly** equivalent to the combine one (and if not identical, the likelihood is not preserved)
  - Some things (MC stat uncertainties) are definitely handled differently... other things (e.g. shape morphing) may appear to be the same, but subtle details may differ
  - Unclear if other commonly used features available (e.g. writing bin contents for some processes as generic formulae (RooFormulaVars))



9/11/21

A. Gilbert (NWU)

19

Andrew Gilbert,  
[Publication of statistical models workshop 2021](#)

# Call to action: Funding for work

- Tools useful for the whole particle physics community is core to IRIS-HEP's mission
  - As an IRIS-HEP supported project pyhf wants to support CMS users
- IRIS-HEP offers paid (up to 3 FTE-months) Fellow positions
  - <https://iris-hep.org/fellows.html>
- IRIS-HEP Analysis Systems team has a Fellow project for pyhf + Combine open now
  - Matthew would be a project mentor



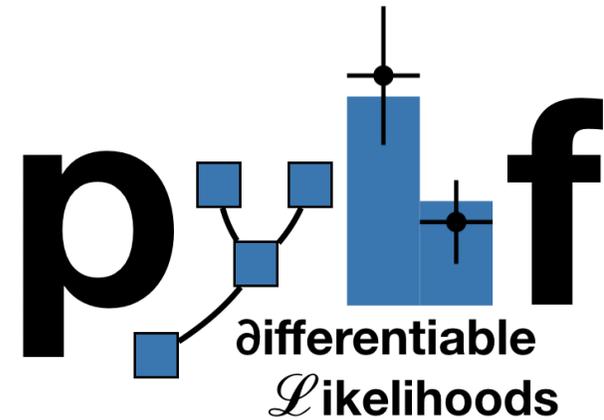
About ▾ Connect ▾ Activities ▾ Fellows Jobs

- **A pyhf converter for binned likelihood models in CMS Combine:** Binned likelihood models based on template histograms are ubiquitous in both ATLAS and CMS. Within ATLAS the HistFactory tool is used widely (sometimes from a higher-level tool like HistFitter or TRExFitter). Within CMS the Combine tool is widely used. Both produce RooFit workspaces. Recently, the HistFactory specification was implemented in a pure python environment called [pyhf](#), which can take advantage of GPU acceleration, automatic differentiation, etc. via backends like TensorFlow, PyTorch, JAX, etc. In addition, the pyhf model uses a JSON schema which has benefits for digital publishing and reinterpretation. We seek a fellow to develop a to converter for binned template likelihoods from the CMS Combine syntax to the pyhf specification and develop some tools to perform comparisons between the two models. (Contact(s): [Kyle Cranmer](#) [Alexander Held](#) [Matthew Feickert](#) )

## **A pyhf converter for binned likelihood models in CMS Combine**

# Summary

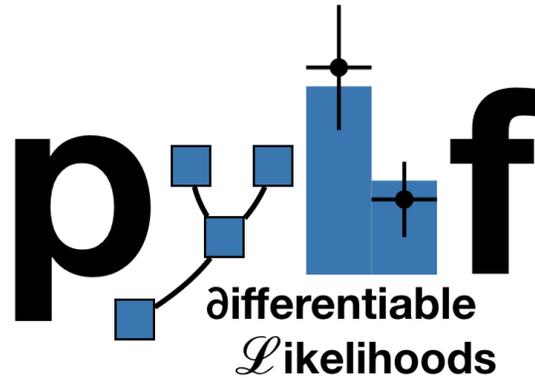
- **Accelerated** fitting library
  - reducing time to insight/inference!
  - Hardware acceleration on GPUs and vectorized operations
  - Backend agnostic Python API and CLI
- Flexible **declarative** schema
  - JSON: ubiquitous, universal support, versionable
- Enabling technology for **reinterpretation**
  - JSON Patch files for efficient computation of new signal models
  - Unifying tool for theoretical and experimental physicists
- Project in growing **Pythonic HEP ecosystem**
  - [Openly developed on GitHub](#) and welcome contributions
  - [Comprehensive open tutorials](#)
  - Ask us about Scikit-HEP and IRIS-HEP!



# Thanks for listening!

## Come talk with us!

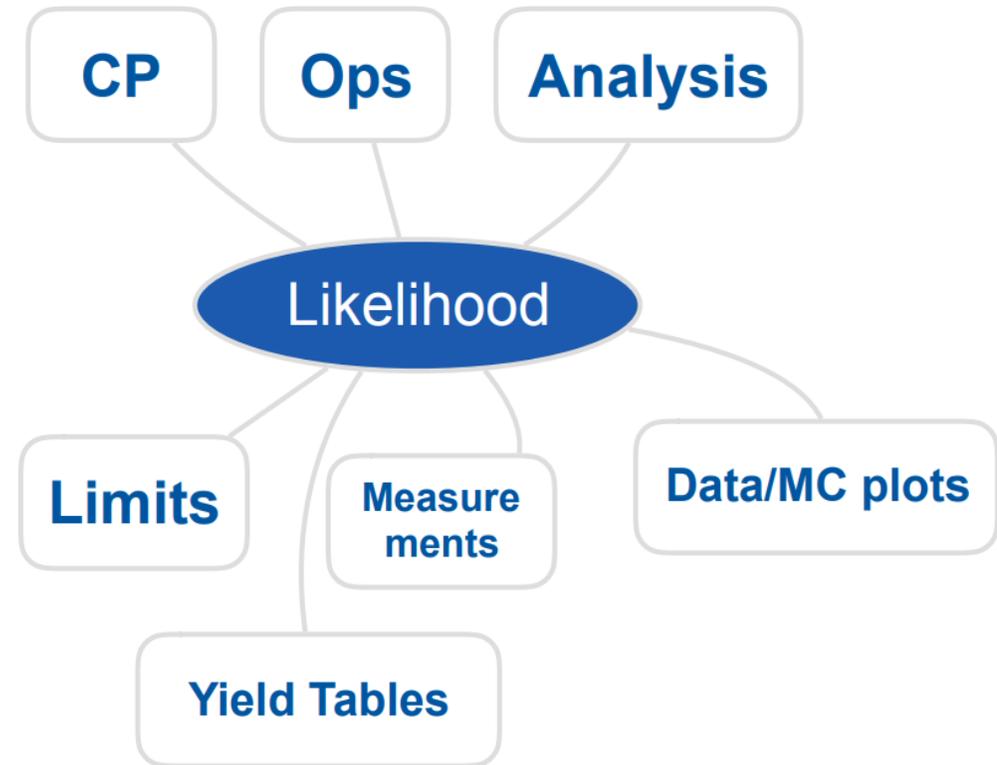
[www.scikit-hep.org/pyhf](http://www.scikit-hep.org/pyhf)





# Why is the likelihood important?

- High information-density summary of analysis
- Almost everything we do in the analysis ultimately affects the likelihood and is encapsulated in it
  - Trigger
  - Detector
  - Combined Performance / Physics Object Groups
  - Systematic Uncertainties
  - Event Selection
- Unique representation of the analysis to reuse and preserve



# Full likelihood serialization...

...making good on [19 year old agreement to publish likelihoods](#)

## Massimo Corradi

It seems to me that there is a general consensus that what is really meaningful for an experiment is *likelihood*, and almost everybody would agree on the prescription that experiments should give their likelihood function for these kinds of results. [Does everybody agree on this statement, to publish likelihoods?](#)

## Louis Lyons

Any disagreement? [Carried unanimously. That's actually quite an achievement for this Workshop.](#)

[\(1st Workshop on Confidence Limits, CERN, 2000\)](#)

## This hadn't been done in HEP until 2019

- In an "open world" of statistics this is a difficult problem to solve
- What to preserve and how? All of ROOT?
- Idea: Focus on a single more tractable binned model first

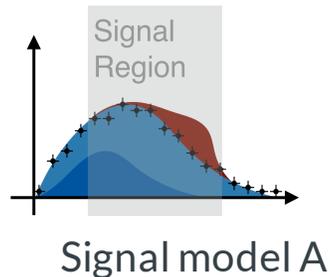
# JSON Patch for signal model (reinterpretation)

JSON Patch gives ability to **easily mutate model**

Think: test a **new theory** with a **new patch!**

(c.f. [Lukas Heinrich's RECAST talk from Snowmass 2021 Computational Frontier Workshop](#))

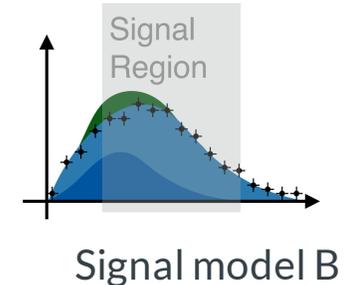
Combined with RECAST gives powerful tool for **reinterpretation studies**



```
# Using CLI
$ pyhf cls example.json | jq .CLs_obs
0.053994246621274014

$ cat new_signal.json
[{"op": "replace",
  "path": "/channels/0/samples/0/data",
  "value": [10.0, 6.0]}]

$ pyhf cls example.json --patch new_signal.json | jq .CLs_obs
0.3536906623262466
```



# Likelihoods preserved on HEPData

- `pyhf` pallet:
  - Background-only model JSON stored
  - Hundreds of signal model JSON Patches stored together as a `pyhf` "patch set" file
- Fully preserve and publish the full statistical model and observations to give likelihood
  - with own DOI! DOI [10.17182/hepdata.90607.v3/r3](https://doi.org/10.17182/hepdata.90607.v3/r3)

HEPData Search HEPData

Search

Q Browse all

Hide Publication Information

Search for direct production of electroweakinos in final states with one lepton, missing transverse momentum and a Higgs boson decaying into two  $b$ -jets in (pp) collisions at  $\sqrt{s} = 13$  TeV with the ATLAS detector

The ATLAS collaboration

Aad, Georges, Abbott, Brad, Abbott, Dale Charles, Abed Abud, Adam, Abeling, Kira, Abhayasinghe, Deshan Kavishka, Abidi, Syed Haider, Abouzeid, Ossama, Abraham, Nicola, Abramowicz, Halina

PhD Thesis, 2020.

<https://doi.org/10.17182/hepdata.90607.v2>

INSPIRE Resources

Abstract

The results of a search for electroweakino pair production  $pp \rightarrow \tilde{\chi}_1^\pm \tilde{\chi}_2^0$  in which the chargino ( $\tilde{\chi}_1^\pm$ ) decays into a  $W$  boson and the lightest neutralino ( $\tilde{\chi}_1^0$ ), while the heavier neutralino ( $\tilde{\chi}_2^0$ ) decays into the Standard Model 125 GeV Higgs boson and a second  $\tilde{\chi}_1^0$  are presented. The signal selection requires a pair of  $b$ -tagged jets consistent with those from a Higgs boson decay, and either an electron or a muon from the  $W$  boson decay, together with missing transverse momentum from the corresponding neutrino and the stable neutralinos. The analysis is based on data corresponding to  $139 \text{ fb}^{-1}$  of  $\sqrt{s} = 13$  TeV  $pp$  collisions provided by the Large Hadron Collider and recorded by the ATLAS detector. No statistically significant evidence of an excess of events above the Standard Model expectation is found. Limits are set on the direct production of the electroweakinos in simplified models, assuming pure wino cross-sections. Masses of  $\tilde{\chi}_1^\pm / \tilde{\chi}_2^0$  up to 740 GeV are excluded at 95% confidence level for a massless  $\tilde{\chi}_1^\pm$ .

Additional Publication Resources

filter

Common Resources 4

- dataMC\_VR\_onLM\_nomct 2
- dataMC\_VR\_onMM\_nomct 2
- dataMC\_VR\_onHM\_nomct 2
- dataMC\_VR\_offLM\_nomct 2
- dataMC\_VR\_offMM\_nomct 2
- dataMC\_VR\_offHM\_nomct 2
- dataMC\_SRRM\_mct 2
- dataMC\_SRRM\_mct 2
- dataMC\_SRLM\_mct 2
- dataMC\_SRRM\_nombb 2
- dataMC\_SRRM\_nombb 2
- dataMC\_SRLM\_nombb 2

Observed limit 1Lb 2

Observed limit 1Lb (Up) 2

Observed limit 1Lb (Down) 2

Expected limit 1Lb 2

Upper limits 1Lb 2

External Link

web page with auxiliary material

View Resource

C++ File

C++/ROOT-inspired pseudo-code to emulate the signal selection efficiency using the provided reinterpretation material

Download

Text File

Example SLHA file

Download

gz File

Archive of full likelihoods in the HistFactory JSON format described in CERN-EP-2019-188. For each signal point the background-only model is found in the file named BkgOnly.json. All jsonpatches are contained in the file patchset.json. Each patch is identified in patchset.json by the metadata field "name": "CIN2\_Wh\_hbb\_m1\_m2" where m1 is the mass of both the lightest chargino and the next-to-lightest neutralino (which are assumed to be nearly mass degenerate) and m2 is the mass of the lightest neutralino.

Download

```
$ tree pyhf-pallet
pyhf-pallet
├── BkgOnly.json
├── patchset.json
└── README.md

0 directories, 3 files
```

# ...can be used from HEPData

- pyhf pallet:
  - Background-only model JSON stored
  - Hundreds of signal model JSON Patches stored together as a [pyhf "patch set" file](#)
- Fully preserve and publish the full statistical model and observations to give likelihood
  - with own DOI! DOI [10.17182/hepdata.90607.v3/r3](https://doi.org/10.17182/hepdata.90607.v3/r3)

```
● ● ●
# pyhf pallet for the SUSY EWK 1Lbb analysis
$ pyhf contrib download https://doi.org/10.17182/hepdata.90607.v3/r3 1Lbb-pallet && cd 1Lbb-pallet

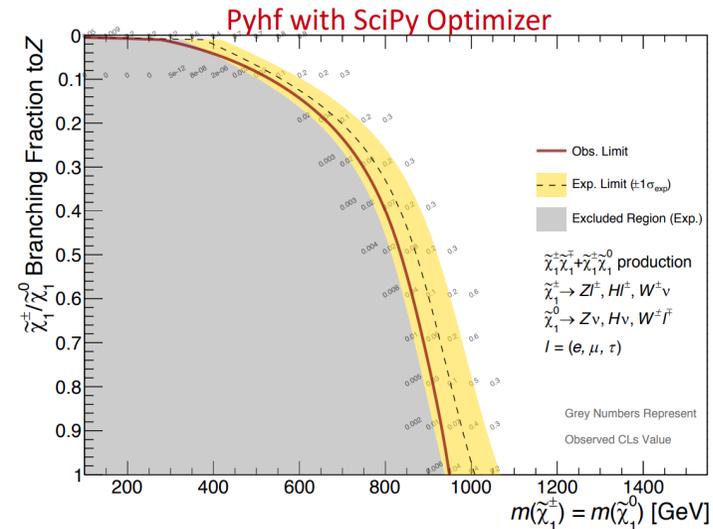
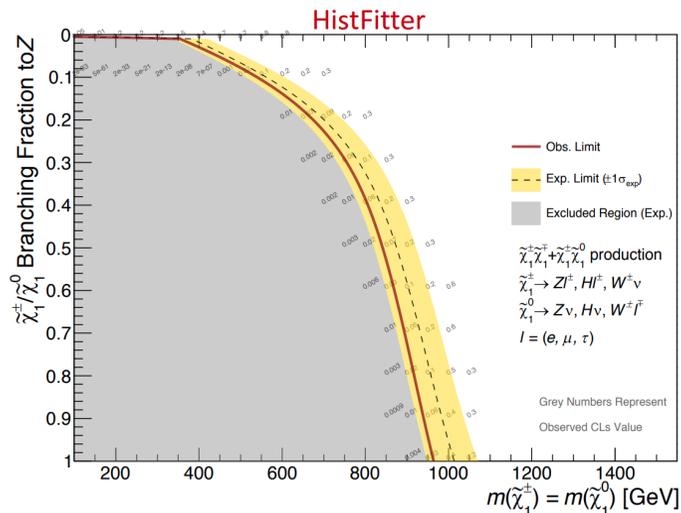
# verify patchset is valid
$ pyhf patchset verify BkgOnly.json patchset.json
All good.

# signal model: m1 = 900, m2 = 300 (chain CLI API output)
$ cat BkgOnly.json | \
  pyhf cls --patch <(pyhf patchset extract --name C1N2_Wh_hbb_900_300 patchset.json) | \
  jq .CLs_obs
0.5004165245329418

# new signal model: m1 = 900, m2 = 400 (use serialized CLI API output)
$ pyhf patchset extract --name C1N2_Wh_hbb_900_400 --output-file C1N2_Wh_hbb_900_400_patch.json patchset.json
$ pyhf cls --patch C1N2_Wh_hbb_900_400_patch.json BkgOnly.json | jq .CLs_obs
0.5735007268333779
```

# Rapid adoption in ATLAS...

- 18 ATLAS SUSY, Exotics, Top analyses with full probability models published to HEPData
- ATLAS SUSY will be continuing to publish full Run 2 likelihoods
- direct staus, [doi:10.17182/hepdata.89408](https://doi.org/10.17182/hepdata.89408) (2019)
- sbottom multi-b, [doi:10.17182/hepdata.91127](https://doi.org/10.17182/hepdata.91127) (2019)
- 1Lbb, [doi:10.17182/hepdata.92006](https://doi.org/10.17182/hepdata.92006) (2019)
- 3L eRJR, [doi:10.17182/hepdata.90607](https://doi.org/10.17182/hepdata.90607) (2020)
- ss3L search, [doi:10.17182/hepdata.91214](https://doi.org/10.17182/hepdata.91214) (2020)



# ...and by theory

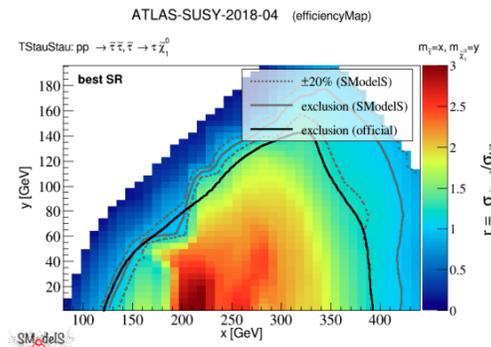
- `pyhf` likelihoods discussed in
  - [Les Houches 2019 Physics at TeV Colliders: New Physics Working Group Report](#)
  - [Higgs boson potential at colliders: status and perspectives](#)
- `SModelS` team has implemented a `SModelS/pyhf` interface [[arXiv:2009.01809](#)]
  - tool for interpreting simplified-model results from the LHC
  - designed to be used by theorists
  - `SModelS` authors giving [tutorial later today!](#)

- Have produced three comparisons to published ATLAS likelihoods: [ATLAS-SUSY-2018-04](#), [ATLAS-SUSY-2018-31](#), [ATLAS-SUSY-2019-08](#)
  - Compare simplified likelihood (bestSR) to full likelihood (`pyhf`) using `SModelS`

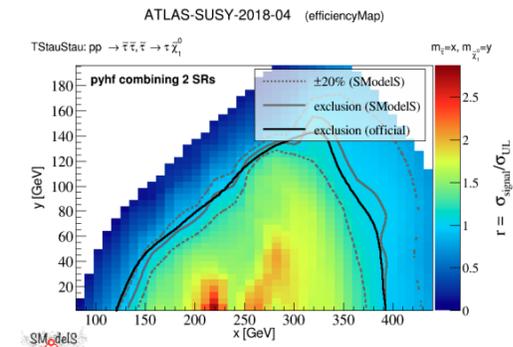
## Validation & impact

Gaël Alguero, SK, Wolfgang Waltenberger, [arXiv:2009.01809](#)

- ATLAS-SUSY-2018-04: TStauStau



Best SR: over exclusion



Full likelihood: very good agreement with official ATLAS result

The remaining small difference is probably due to the (interpolated)  $A \times \epsilon$  values from the simplified model efficiency maps not exactly matching the “true” ones of the experimental analysis.

S. Kraml - Feedback on use of public likelihoods - 24 Sep 2020

[Feedback on use of public Likelihoods](#), Sabine Kraml  
(ATLAS Exotics + SUSY Reinterpretations Workshop)

# References

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3. L. Heinrich, H. Schulz, J. Turner and Y. Zhou, *Constraining  $A_4$  Leptonic Flavour Model Parameters at Colliders and Beyond*, 2018.
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5. K. Cranmer, *CERN Latin-American School of High-Energy Physics: Statistics for Particle Physicists*, 2013.
6. ATLAS collaboration, *Search for bottom-squark pair production with the ATLAS detector in final states containing Higgs bosons, b-jets and missing transverse momentum*, 2019
7. ATLAS collaboration, *Reproducing searches for new physics with the ATLAS experiment through publication of full statistical likelihoods*, 2019
8. ATLAS collaboration, *Search for bottom-squark pair production with the ATLAS detector in final states containing Higgs bosons, b-jets and missing transverse momentum: HEPData entry*, 2019

