

Some More Statistical Concepts & Terms Relevant in Gamma-Ray Astronomy*

Ullrich Schwanke

Humboldt-Universität zu Berlin



* Not only, of course 😊

Motivation

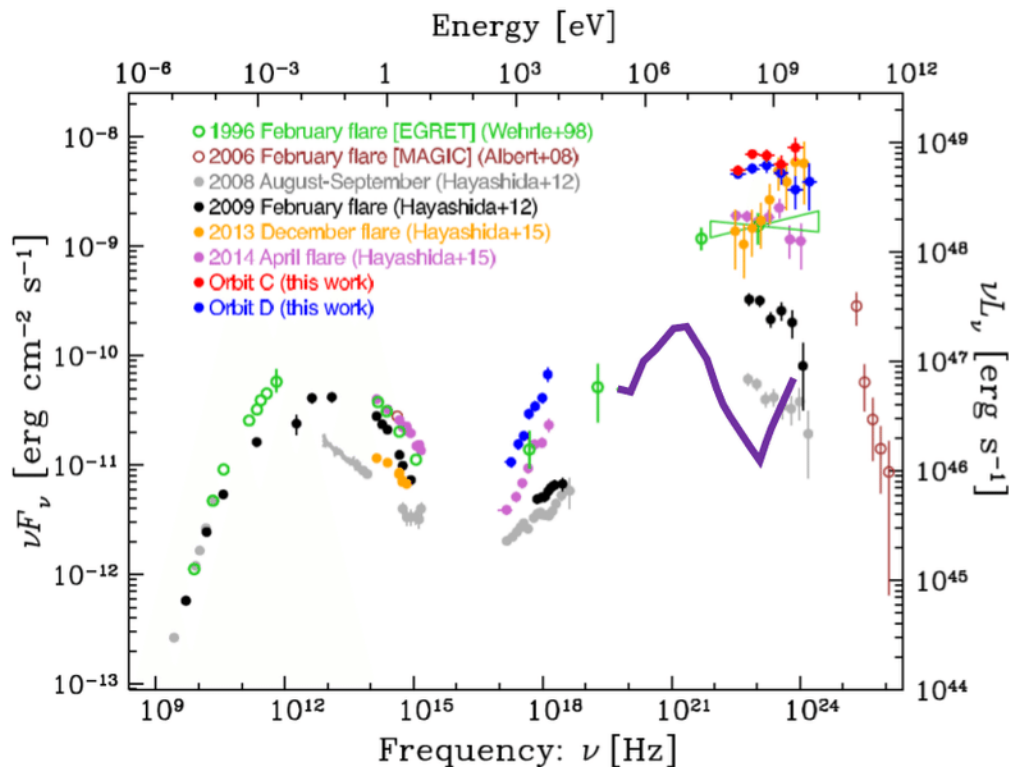
- **Glen's lectures have introduced unbinned maximum-likelihood estimators and their uses in**
 - **Point estimation**
 - **Interval estimation**
 - **Hypothesis testing**
 - **In the end, the likelihood of an experiment encodes all the information – but it is not always accessible for outside people**
 - **Would like to elaborate on a few concepts and terms that are also relevant for gamma-ray astronomy (and the workshop starting tomorrow)**
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Content

- **Error propagation/change of variables**
 - **Statistical and systematic errors**
 - **Binned maximum likelihood and model testing**
 - **Trial factors /look-elsewhere effect**
-

Content

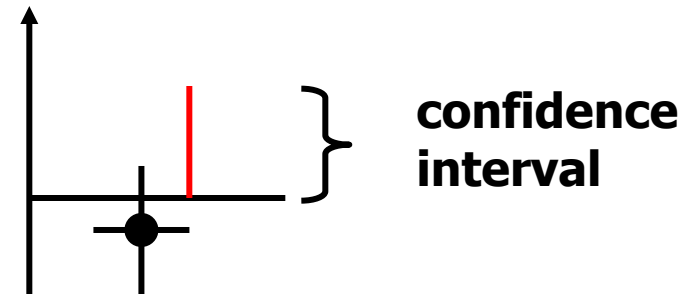
- **Error propagation/change of variables**
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Variance and Confidence Intervals

Measurements within $\pm 1\sigma$ around mean	
Gauss	68.3%
Exponential	86.5%
Uniform distribution	57.7%

Flux (true flux non-negative!)

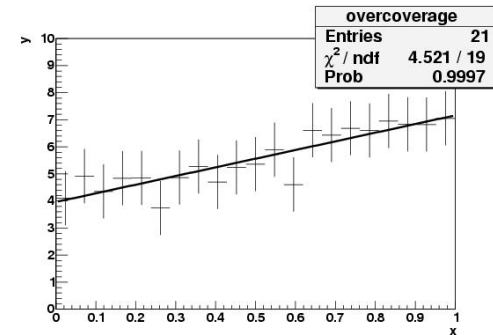
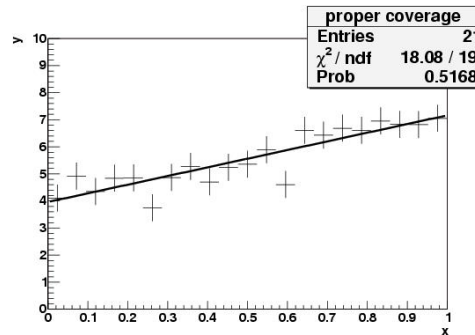
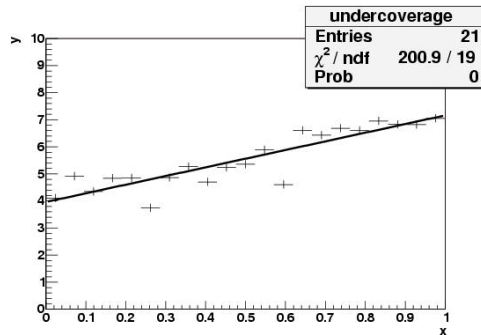


$$V(x_1) = E[(x_1 - E[x_1])^2]$$

random
variable
PDF $f(x_1|\theta)$

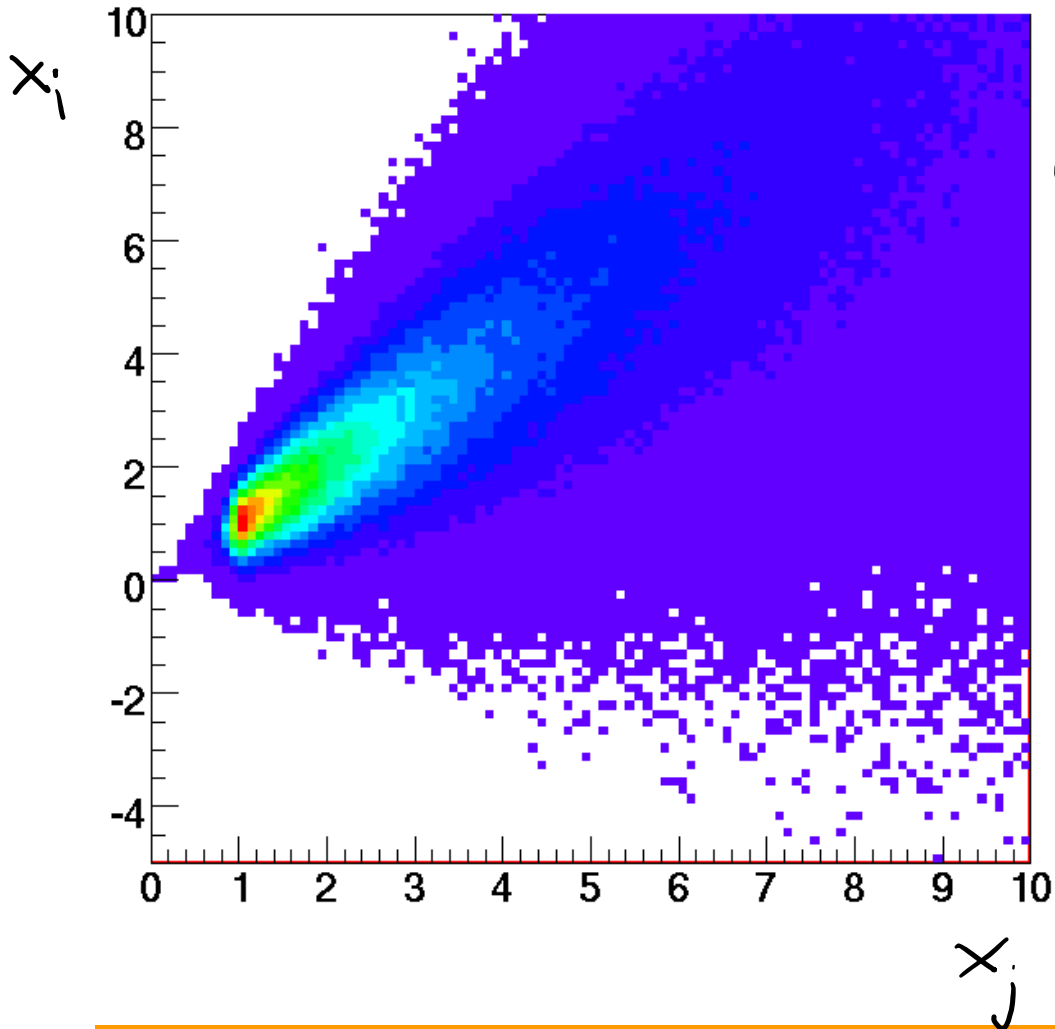
- Lecture 1: $\sqrt{\text{Variance}}$ as measure of the width of a PDF
- This „error“ is not accurate enough („Probability content“ depends on shape/type of PDF)
- A **confidence interval (CI)** should (i) include the true value of a parameter with some probability (degree of belief, Bayesian) or (ii) belong to an ensemble of CIs a certain fraction of which (confidence level) includes the true value (Frequentist)

Confidence Intervals: Coverage



- Confidence intervals too narrow
"undercoverage"
- Measurement appears more precise than it is (should be avoided)
- Proper coverage of calculated confidence intervals can be tested with the help of Monte Carlo simulations (see appendix for pseudo codes for the Frequentist and Bayesian case)
- Correct coverage
- Confidence intervals too broad (i.e. too conservative)
"overcoverage"
- Excludes fewer (wrong) hypotheses

Variance and Covariance



- PDF $f(x_1, x_2 | \theta)$

$$E[x_i] = \langle x_i \rangle = \bar{x}_i =$$

$$\int dx_1 \int dx_2 x_i f(x_1, x_2 | \theta)$$

Variance and Covariance

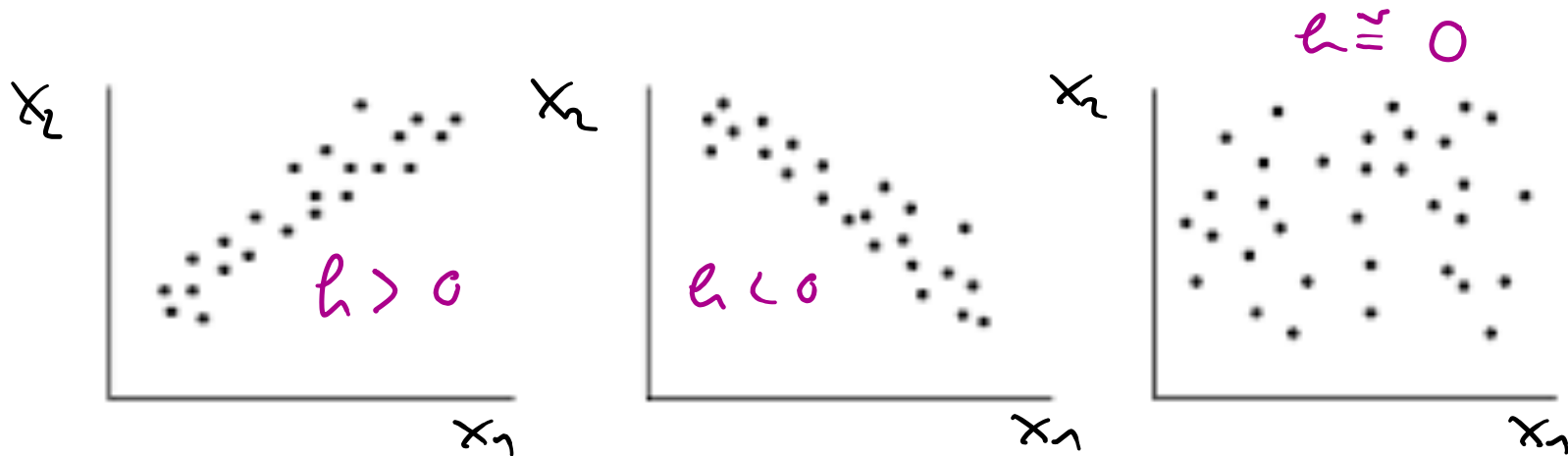
PDF $f(x_1, x_2 | \theta)$

$$\text{COV}(x_i, x_j) = E[(x_i - \bar{x}_i)(x_j - \bar{x}_j)]$$

$$V(x_1) = E[(x_1 - E[x_1])^2] = \text{COV}(x_1, x_1)$$

- If PDF $f(x_1, x_2)$ factorizes as $f(x_1, x_2) = f_1(x_1) f_2(x_2)$ the random variables are mutually independent and their covariance is 0
 - Important: The converse statement is not true (i.e. one cannot claim that two variables are independent if their covariance vanishes)
 - For N variables, $\text{cov}(x_1, \dots, x_N)$ is a symmetric NxN matrix that is called **covariance matrix**/variance matrix/error matrix
-

Correlation Coefficient



$$r_{ij} = \frac{\text{Cov}(x_i, x_j)}{\sqrt{\text{Cov}(x_i, x_i) \text{Cov}(x_j, x_j)}}$$

$$V(\vec{x}) = \begin{pmatrix} \sigma_1^2 & r_{12} \sigma_1 \sigma_2 \\ r_{12} \sigma_1 \sigma_2 & \sigma_2^2 \end{pmatrix}$$

- $r_{ii} = 1$

- $-1 \leq r \leq +1$

Covariance Matrix (1/2)

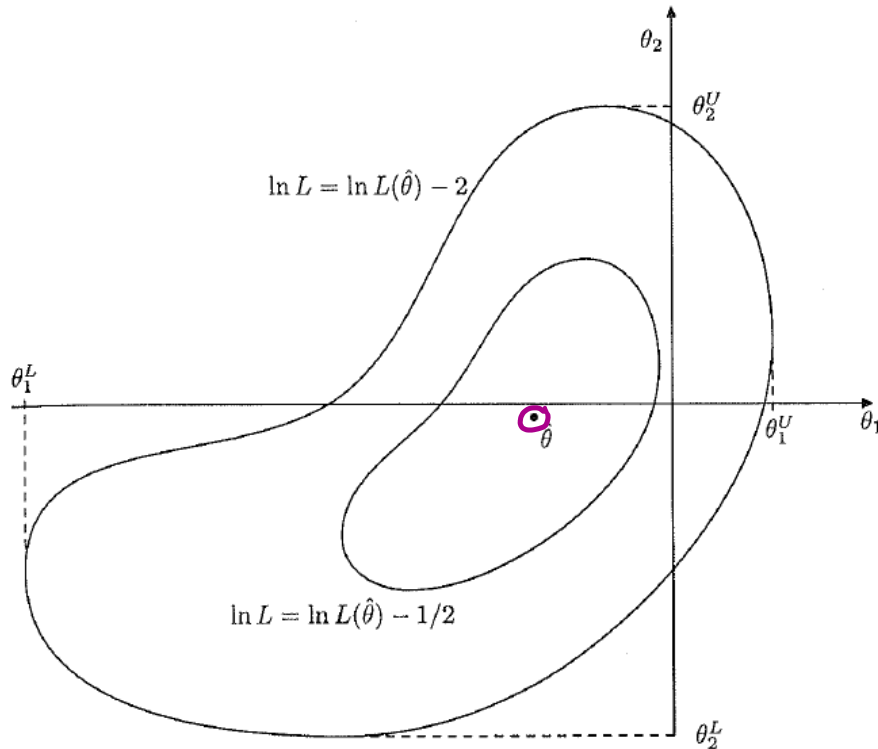
$$V[\hat{\theta}] \geq \left(1 + \frac{\partial b}{\partial \theta}\right)^2 / E \left[-\frac{\partial^2 \ln L}{\partial \theta^2} \right] = \text{MVB (Minimum Variance Bound)}$$

c.g. 2 parameters $i, j = 1 \dots 2$

$$V(\hat{\theta}_{ij})^{-1} = - E \left[\frac{\partial^2 \ln L}{\partial \theta_i \partial \theta_j} \right]$$
$$= - \left. \frac{\partial^2 \ln L}{\partial \theta_i \partial \theta_j} \right|_{\theta_i = \hat{\theta}_i, \theta_j = \hat{\theta}_j}$$

- In the ML scheme, the covariance matrix can be estimated (often numerically) from the **Hessian Matrix** of 2nd derivatives
- Strictly valid (only) in the limit of large N
- PDF of the estimate is then a multivariate Gaussian, no bias

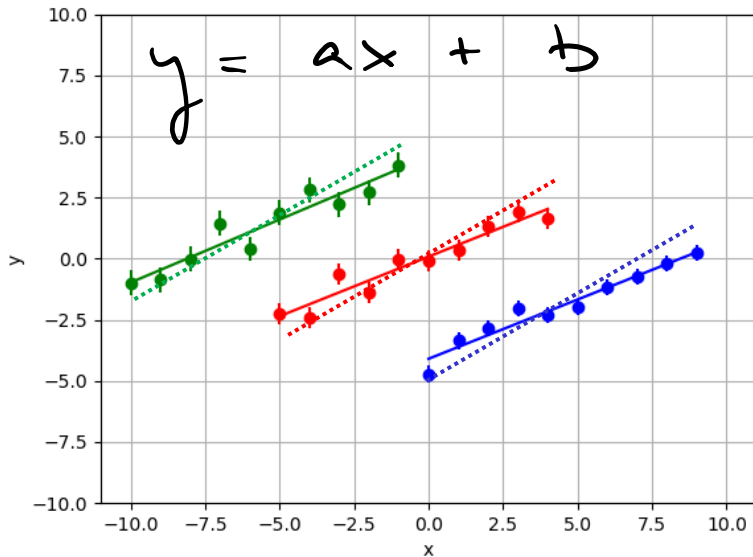
Covariance Matrix (2/2)



- The estimate of the covariance matrix from the derivatives near the **optimal parameter values** is an approximation
- Approximation will be bad when the likelihood is still non-Gaussian
- The **likelihood encodes more information** than the covariance matrix (unless $N \rightarrow \infty$)

Contours at confidence levels of 39.9% and 86.5%

Removing Correlation (1/2)



- $\text{cov}(a,b) > 0$
- $\text{cov}(a,b) = 0$
- $\text{cov}(a,b) < 0$

$$\mathcal{L} = \frac{1}{N} \sum_{k=1}^N \frac{e^{-\frac{1}{2} \left(\frac{y_k - (ax_k + b)}{\sigma_k} \right)^2}}{\sqrt{2\pi} \sigma_k}$$

- **Cov(i,j)-terms (i≠j) can be brought to zero by a suitable transformation**
- **The transformation will introduce new parameters that one has to cite in connection with revised covariance matrix**
- **Common application: decorrelation energy when fitting spectral models (flux as a function of energy)**

Removing Correlation (2/2)

$$-\ln L = \frac{1}{2} \sum_k \left[\frac{y_k - (ax_k + b)}{\sigma_k} \right]^2 + \text{const.}$$

$$-\frac{\partial \ln L}{\partial a} = \sum_k \left[\frac{y_k - (ax_k + b)}{\sigma_k} \right] \left(-\frac{x_k}{\sigma_k} \right)$$

$$-\frac{\partial^2 \ln L}{\partial b \partial a} = \sum_k \left(-\frac{1}{\sigma_k} \right) \left(-\frac{x_k}{\sigma_k} \right) = \sum_k \frac{x_k}{\sigma_k^2}$$

transformation:

$$\frac{x'_k}{\sigma_k^2} = \frac{x_k}{\sigma_k^2} - \frac{1}{N} \sum \frac{x_k}{\sigma_k^2}$$

- ML and Least Squares are equivalent when the PDF is Gaussian
 - Recall: Inverting a symmetric 2D matrix scales the off-diagonal element and changes its sign
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Change of Variables

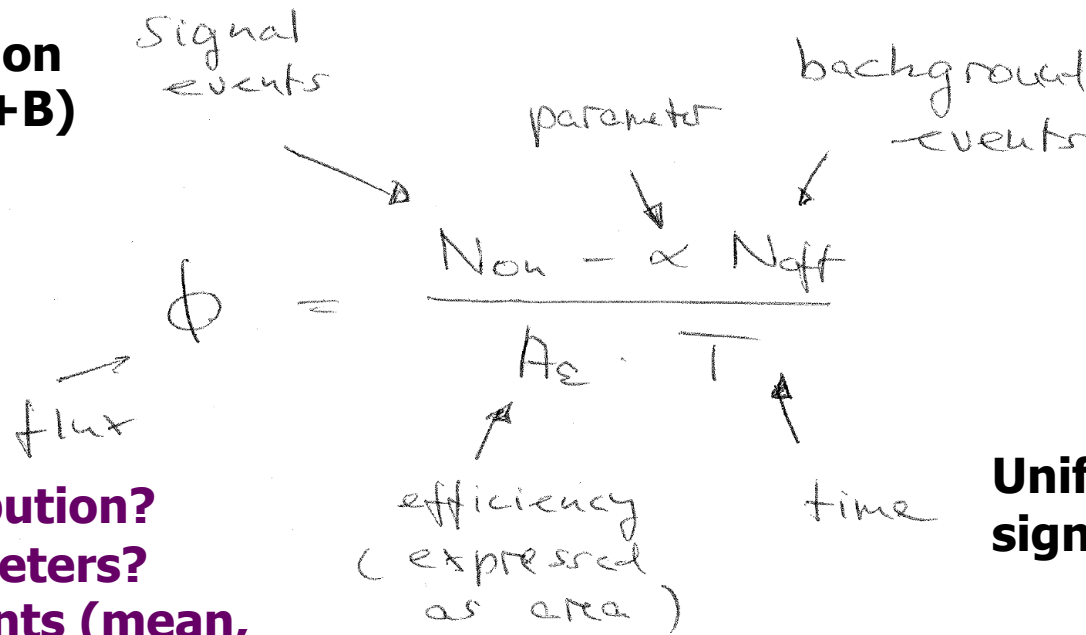
Transformation (RV=random variable)	New PDF
Sum of $N x_i^2$ when x_i is RV from Norm(0,1)	$\chi^2(N)$
Sum of $N \alpha_i x_i$ when x_i from Norm(0,1), α_i constant	Gaussian
Quotient of x_1 and x_2 , both from Norm(0,1)	Cauchy distribution
Sum of two RV from U(0,1)	Triangular distribution

- **Suppose \mathbf{x} follows PDF $f_{\mathbf{x}}(\mathbf{x} | \theta)$ and we apply $\mathbf{y} = \mathbf{f}(\mathbf{x})$**
 - **Would like to know the PDF $f_{\mathbf{y}}(\mathbf{y} | \theta')$ for \mathbf{y} and the mapping from θ to θ'**
 - **Old and new PDF are known for some cases (\rightarrow table), and the concept of a **characteristic function** and transformation formulae are helpful when deriving the new PDF**
 - **In (experimental) practice, the \mathbf{x} is a vector of variables and the PDF will anyway be quite complicated when one folds in effects like (energy, space) resolution and acceptance**
-

Error Propagation

Poisson distribution (mean S+B)

Poisson distribution (mean B/α)



Distribution?
Parameters?
Moments (mean, variance) ?

Uniform (least significant bit..)

Binomial (n out of N simulated events)

- Error propagation is a term used by experimentalists
- Error propagation is **approximate change of variables**

Approximate Error Propagation

scalar $y = f(x_1 \dots x_N)$ $E[x_i] = \mu_i$

$$\approx \underbrace{f(\mu_1 \dots \mu_N)}_{E[y]} + \sum_{i=1}^N \left. \frac{df}{dx_i} \right|_{\mu_i} (x_i - \mu_i) \dots$$

$$V(y) = E[(y - E[y])^2] = \sum_{i,j=1}^N \left. \frac{df}{dx_i} \right|_{\mu_i} \left. \frac{df}{dx_j} \right|_{\mu_j} E[(x_i - \mu_i)(x_j - \mu_j)]$$

$$V(y) = \mathbf{B} V(x) \mathbf{B}^T, \quad \mathbf{B} = \left(\left. \frac{df}{dx_1} \right|_{\mu}, \dots, \left. \frac{df}{dx_N} \right|_{\mu} \right)$$

variance $N \times N$ covariance matrix

Approximate Error Propagation

$$y_e = f_e(x_1 \dots x_N) \quad E[x_i] = \mu_i$$

$$\approx \underbrace{f_e(\mu_1 \dots \mu_N)}_{E[y]} + \sum_{i=1}^N \left. \frac{df_e}{dx_i} \right|_{\mu_i} (x_i - \mu_i) \dots$$

vector
 $y_1 \dots y_M$

$$V(y) = E[(y_e - E[y_e])(y_k - E[y_k])] = \sum_{i,j=1}^N \frac{df_e}{dx_i} \frac{df_e}{dx_j} E[(x_i - \mu_i)(x_j - \mu_j)]$$

$$V(y) = B V(x) B^T$$

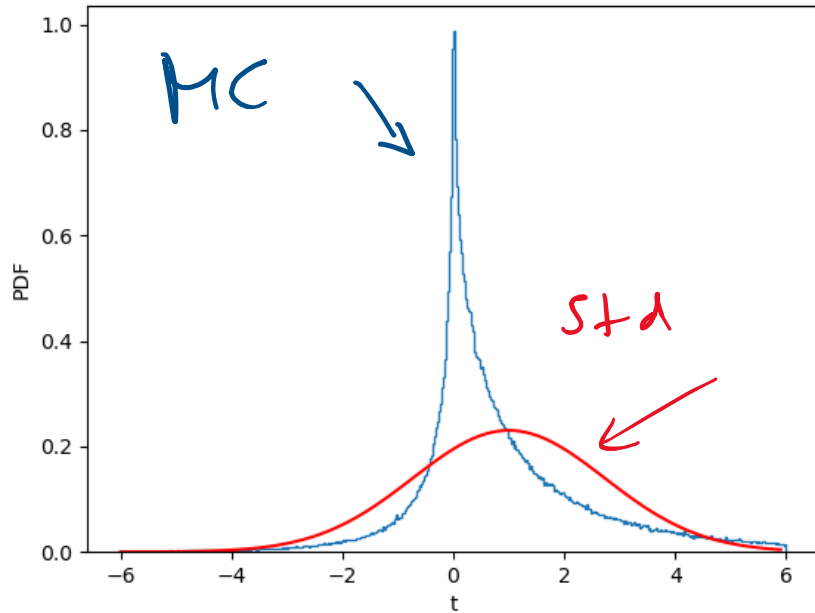
$M \times M$

$N \times N$

$$B = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_N} \\ \vdots & & \vdots \\ \frac{\partial f_M}{\partial x_1} & \dots & \frac{\partial f_M}{\partial x_N} \end{pmatrix}$$

MC Error Propagation

$t = 2xy/(1+z^2)$, x, y, z from $G(1,1)$



Example : $t = \frac{2xy}{1+z^2}$

x, y, z from $G(1,1)$

$$\left. \frac{dt}{dx} \right|_1 = \left. \frac{dt}{dy} \right|_1 = \left. \frac{dt}{dz} \right|_1 = 1$$

$$\hookrightarrow \sigma^2 = 1^2 + 1^2 + 1^2$$

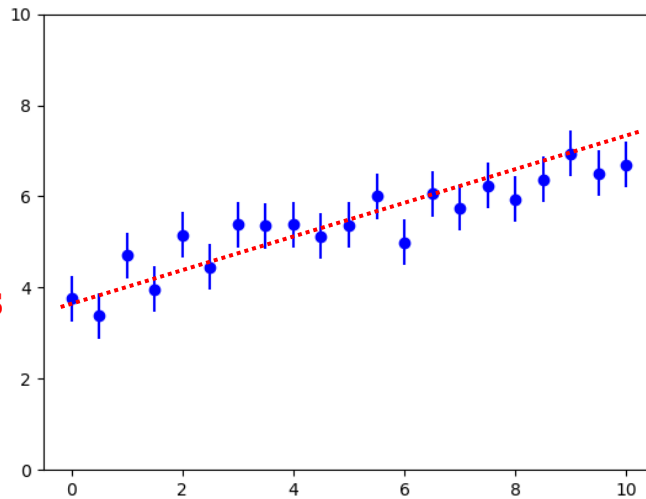
- **Standard error propagation is only approximate except in the linear case**
- **Sampling the input distribution with MC techniques is often an alternative**

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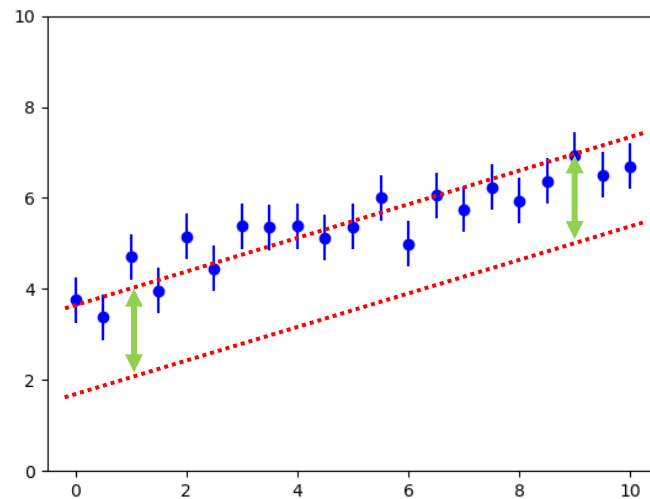
Errors: Statistical vs Systematic

True values



- **Statistical errors:**
- **Deviations to lower and higher values**
- **Precision improves with $1/\sqrt{N}$**
- **PDF (mostly) known**

True values



- **Systematic errors:**
- **Deviations into the same direction**
- **Repeated measurements (at the same point) are not independent; central limit theorem does not apply**
- **In fact, all measurements are correlated**
- **PDF (mostly) unknown**

Systematic Errors

- **Statistical errors can become systematic ones**
- **Systematic errors can become statistical ones (randomizing the sequence of data)**
- **There are obvious techniques to avoid systematic errors (e.g. to measure ratios)**
- **Can be identified with suitable methods (conservation laws, measure a quantity as a function of a variable it should not depend on)**
- **Systematic errors and statistical error occur independently**
- **Systematic errors can be treated with the usual statistical methods**

$$\phi = \frac{N_{on} - \alpha N_{off}}{A_e \cdot T}$$

flux \rightarrow

efficiency (expressed as area)

time

$$z_1 = \underbrace{x_1}_{\text{stat}} + \underbrace{y_1}_{\text{sys}}$$

$$z_2 = \underbrace{x_2}_{\text{stat}} + \underbrace{y_2}_{\text{sys}}$$

independent σ_1^2, σ_2^2

100% correlated σ^2

$$\Rightarrow \text{cov}(x_i, y_i) = 0$$

$$\bar{i} = 1, 2$$

Example (1/2)

$$\underline{C}^{\text{stat}} = \begin{pmatrix} \sigma_1^2 & 0 \\ 0 & \sigma_2^2 \end{pmatrix}$$

$$z_1 = x_1 + y_1$$

$$z_2 = x_2 + y_2$$

$$\begin{aligned} V(z_1) &= E[\{(x_1 - \bar{x}_1) + (y_1 - \bar{y}_1)\}^2] \\ &= \sigma_1^2 + s^2 + \underbrace{2 \text{COV}(x_1, y_1)}_0 \end{aligned}$$

$$\begin{aligned} \text{COV}(z_1, z_2) &= E[(x_1 - \bar{x}_1 + y_1 - \bar{y}_1)(x_2 - \bar{x}_2 + y_2 - \bar{y}_2)] \\ &= E[(y_1 - \bar{y}_1)(y_2 - \bar{y}_2)] = s^2 \end{aligned}$$

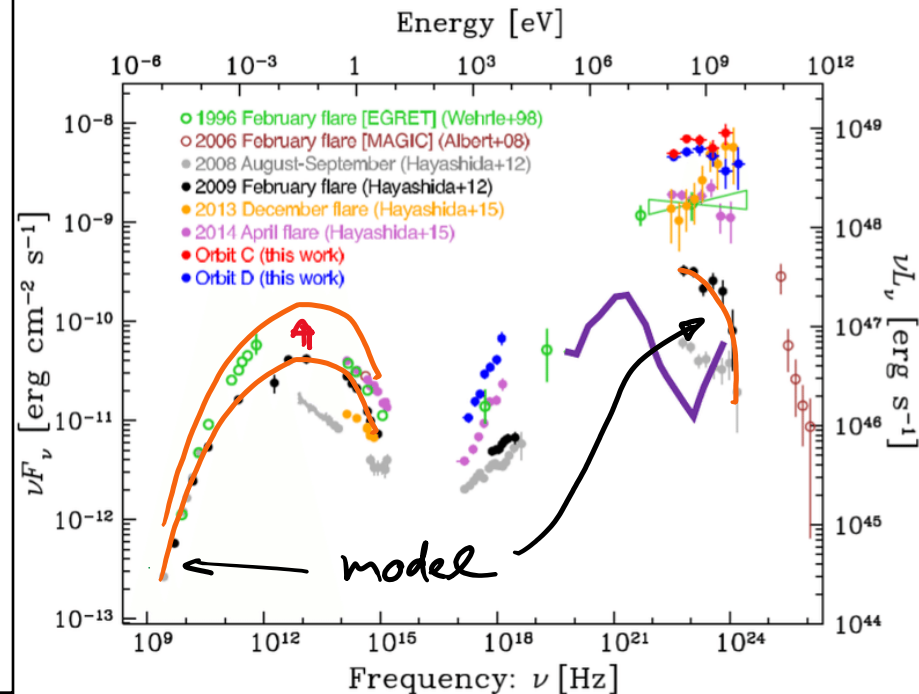
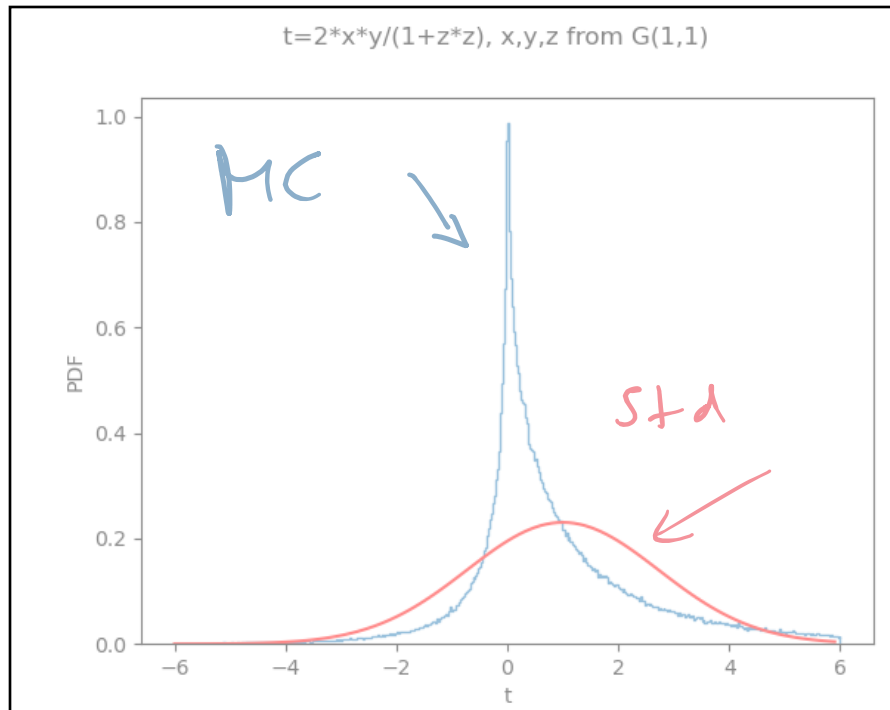
$$\underline{C}^{\text{sys}} = \begin{pmatrix} s^2 & s^2 \\ s^2 & s^2 \end{pmatrix}$$

$$\underline{C} = \underline{C}^{\text{stat}} + \underline{C}^{\text{sys}} = \begin{pmatrix} \sigma_1^2 + s^2 & s^2 \\ s^2 & \sigma_2^2 + s^2 \end{pmatrix}$$

Example (2/2)

$$V(z_1 \pm z_2) = \sigma_1^2 + \sigma_2^2 + 2(\rho \pm \rho)$$

MC Error Propagation: Systematics



- **Systematic errors are likely correlated for the same experiment/observatory but not between different experiments/observatories**
- **Vary all points of an experiment in the same direction....**

Including Systematics

- The presence of systematic errors („nuisance parameters“) must broaden confidence intervals
- There are a number of Bayesian/Frequentist/hybrid procedures the (Frequentist) coverage of which is tested with the help of simulations
- Maximum Likelihood errors with the profile likelihood method have become a standard

Diagram illustrating the relationship between signal events, background events, parameter, efficiency, and time in the context of flux calculation.

$$\phi = \frac{N_{\text{sig}} - \alpha N_{\text{bkg}}}{A \epsilon \cdot T}$$

Labels in the diagram:

- Signal events (points to N_{sig})
- background events (points to N_{bkg})
- parameter (points to α)
- efficiency (expressed as area) (points to ϵ)
- time (points to T)
- flux (points to ϕ)

$$P(n|s, b) = \frac{(s + b)^n}{n!} e^{-(s+b)}$$

$$\tilde{P}(n|s, b) \sim \int_0^{\infty} P(n|s, b') e^{-\frac{1}{2} \left(\frac{b-b'}{\sigma_b} \right)^2} db'$$

Labels in the diagram:

- σ_b (points to the denominator in the exponent)
- sys. error of b (points to the entire integral expression)

Profile Likelihood

- **CI for single parameters of interest (e.g. π) can be obtained by constructing a likelihood ratio that depends only on this parameter (1 degree of freedom)**
- **All other parameters $\theta_1, \dots, \theta_k$ are maximised at all times for the given value $\pi = \pi_0$**
- **Of course, this also works for a parameter space π_1, \dots, π_n**

Parameters of interest (mass, flux)

$$\begin{array}{c} \downarrow \\ L(\pi, \theta | X) = \prod_{i=1}^n f(X_i | \pi, \theta) \\ \uparrow \end{array}$$

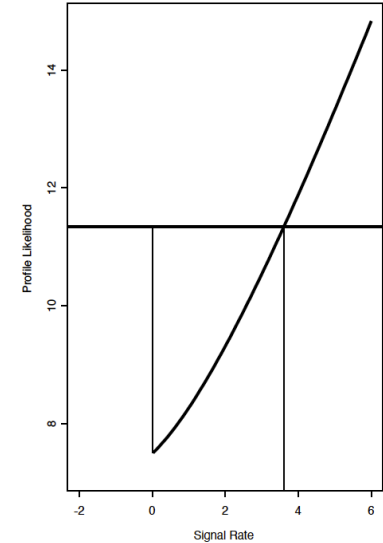
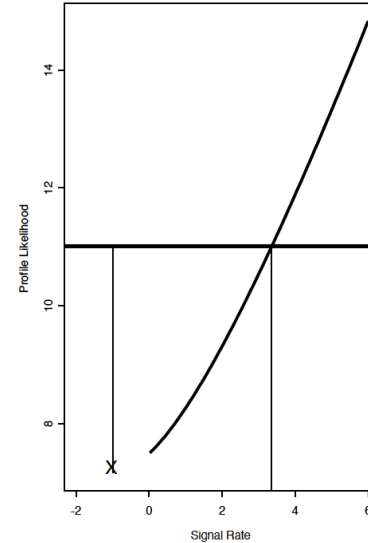
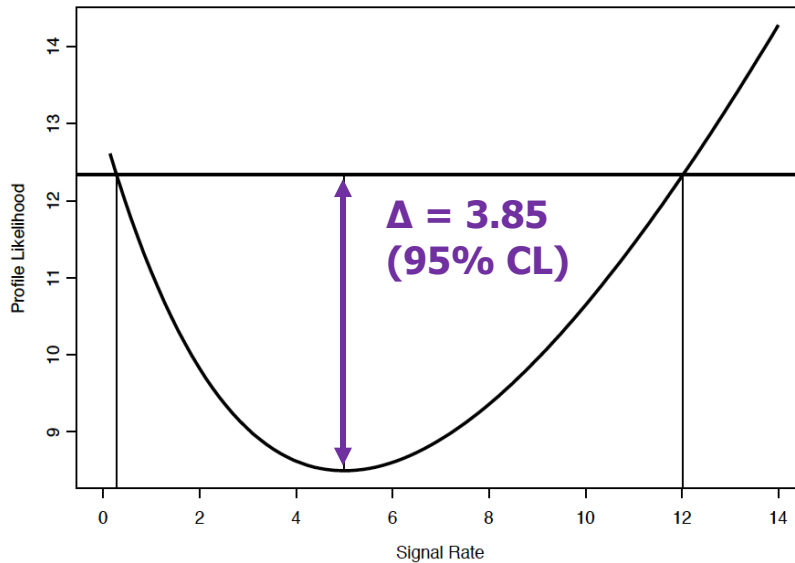
nuisance parameters (efficiency, constants)

Profile likelihood:

$$\lambda(\pi_0 | X) = \frac{\sup \{L(\pi_0, \theta | X); \theta\}}{\sup \{L(\pi, \theta | X); \pi, \theta\}}$$

Profile Likelihood

$-2 \log(\lambda)$

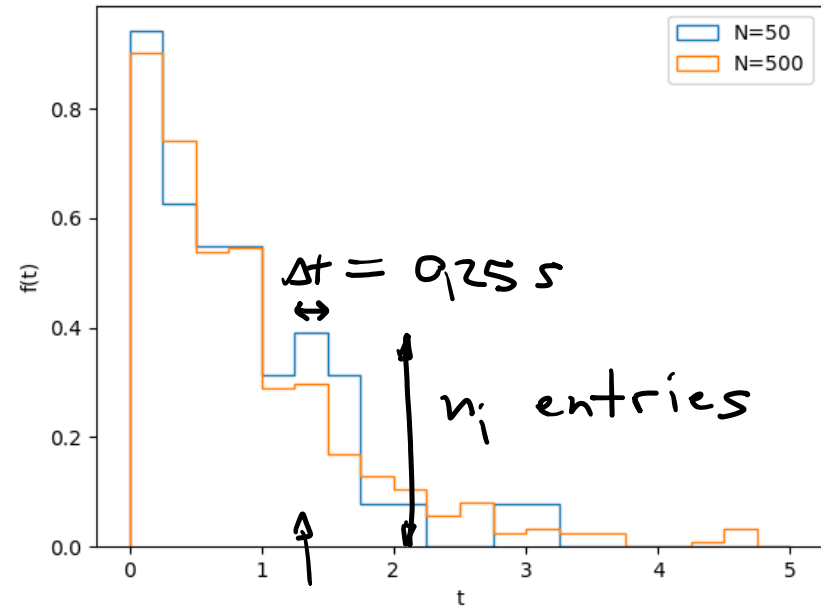
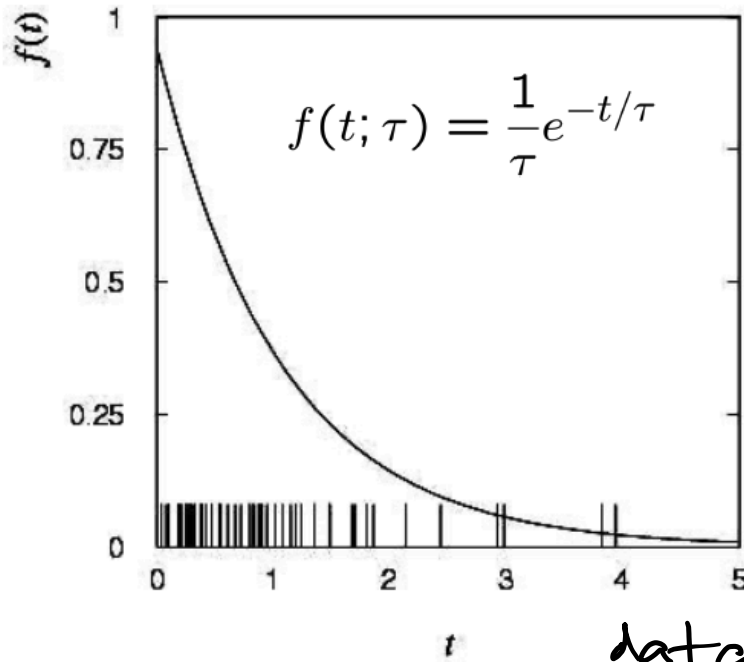


- **Ad-hoc prescriptions when (i) the minimum is in the unphysical range or (ii) when the required increase leads into the unphysical range**
 - **Important for small N, when $\log(L)$ can be highly non-Gaussian**
 - **Software tuned to give proper coverage; provides several PDFs for data and efficiency etc (see e.g. arXiv:0403059)**
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ML: Unbinned vs Binned



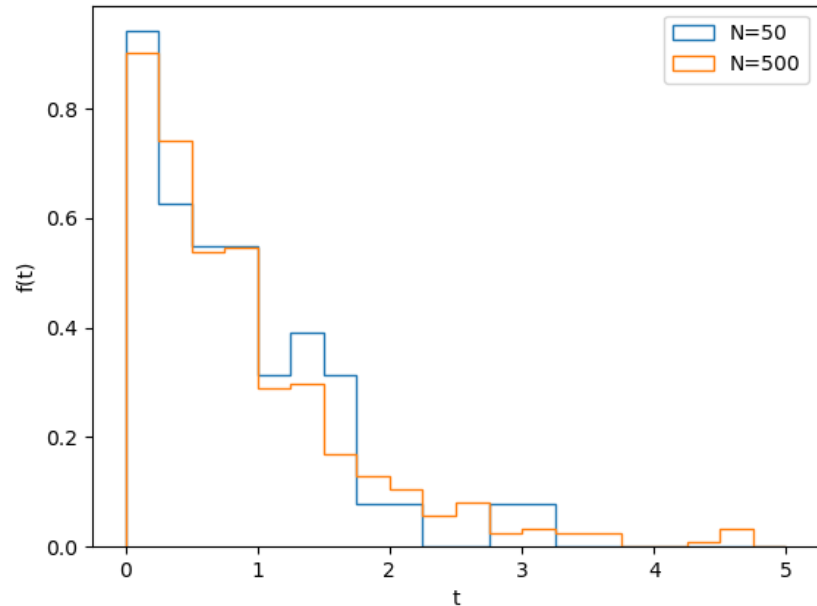
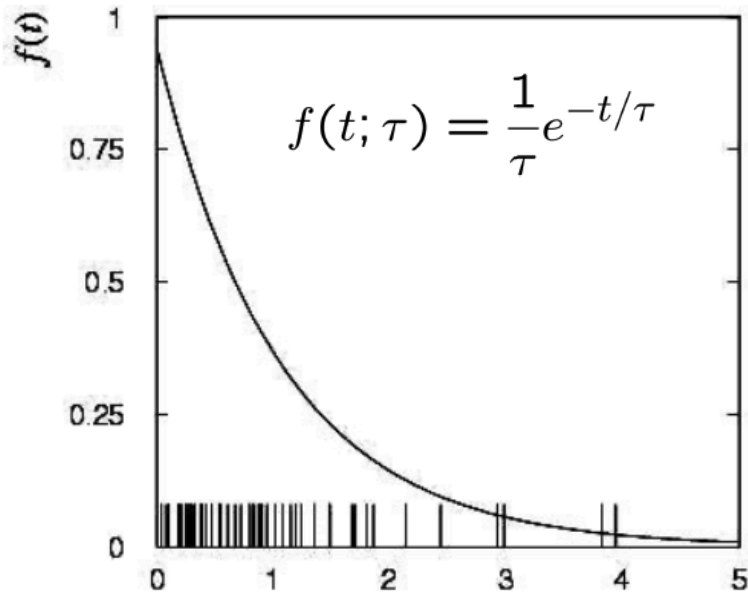
data \rightarrow $f_i(n_i | \lambda) \sim \frac{n_i! \lambda^{n_i} e^{-\lambda}}{n_i!} e^{-\lambda}$

bin i \rightarrow $\lambda_i \sim \int_{\text{bin } i} e^{-t/\tau} dt$

model \rightarrow

λ_i : average number of counts expected in bin i

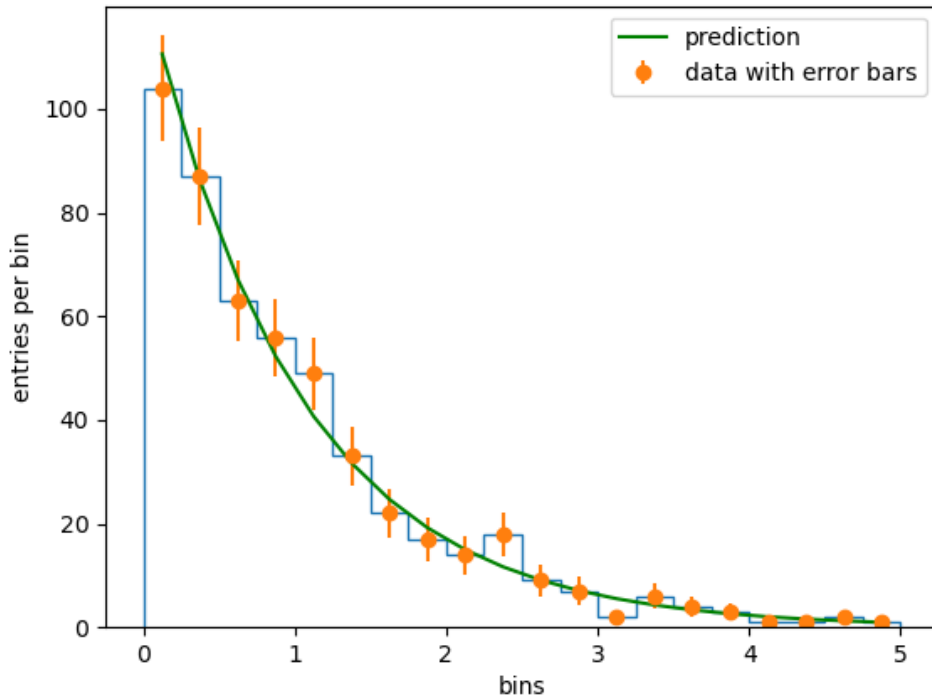
ML: Unbinned vs Binned



- No loss of information due to binning effects
- Number of terms in $L \sim$ events
- Goodness of fit testing might require a binning anyway

- Loss of information due to binning effects (horrible in this example!)
- Number of terms in $L \sim$ bins
- Goodness of fit testing basically straightforward

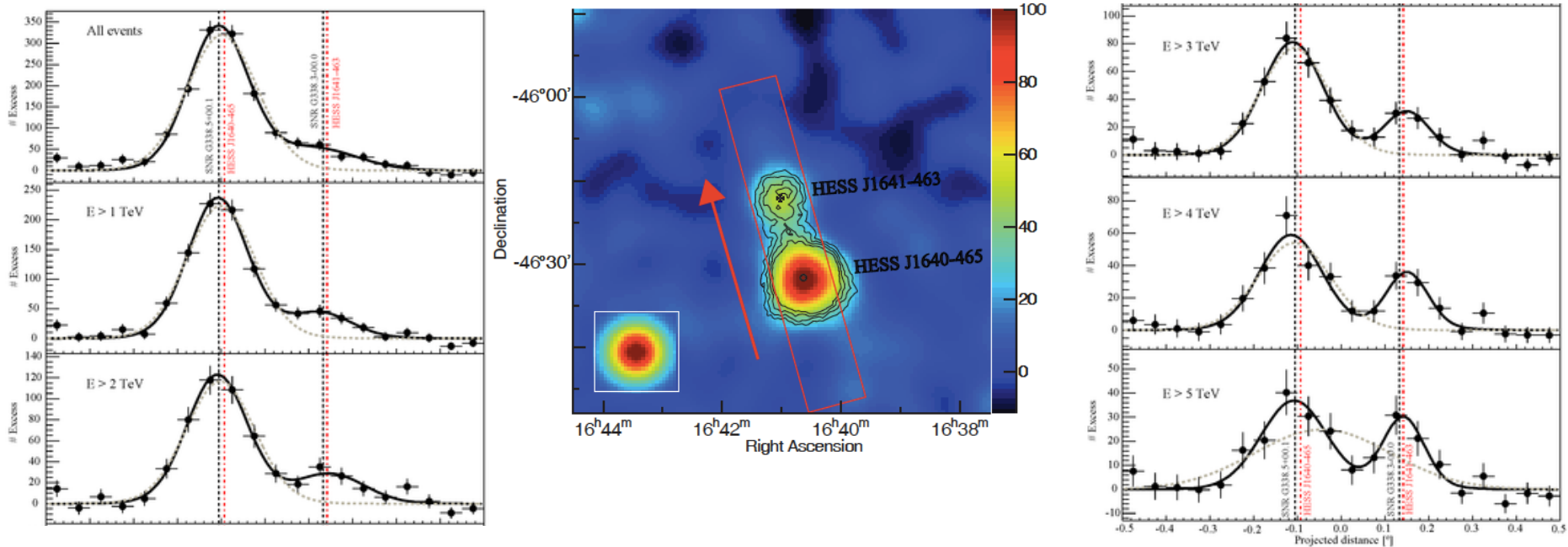
Goodness of Fit



- **Number of degrees of freedom (N dof) is number of histogram bins if the prediction (=model) is completely defined**
- **N dof is decreased by M if M model parameters are estimated from the binned data**
- **N dof unclear when the M model parameters are estimated by unbinned ML**
- **Note: Assume that the bin content is "high enough" for Gaussian approximation**

$$\chi^2 = \sum_{i=1}^{\text{bins}} \left(\frac{n_i - n_i^{\text{pred}}}{\sigma_i} \right)^2$$

Binned Maximum Likelihood



- **Binned ML is popular due to a high number of bins (spatial bins, energy bins), the desire for automatization (e.g. catalogue production and data modelling) and the intimate relation with GOF**
- **The value of $-2 \log(\text{likelihood})$ at the maximum is asymptotically Chi^2 distributed and can be used in tests immediately**

Binned Maximum Likelihood

$$L = \prod_{i=1}^N e^{-\lambda_i} \frac{\lambda_i^{n_i}}{n_i!}$$

n_i : data
 λ_i : model

$$\hookrightarrow -2 \log L = 2 \sum_i \lambda_i - n_i \log \lambda_i + \underbrace{\log n_i!}$$

Stirling (n_i large): $n_i \log n_i - n_i$

$$= 2 \sum_i (\lambda_i - n_i) - n_i \log \left(\frac{\lambda_i}{n_i} \right)$$

$$\log \left(1 + \frac{\lambda_i - n_i}{n_i} \right) \stackrel{x \approx 0}{\approx} x - \frac{1}{2} x^2$$

$$\underline{-2 \log L = 2 \sum_i (\lambda_i - n_i) - (\lambda_i - n_i) + \frac{1}{2} \frac{(\lambda_i - n_i)^2}{n_i}}$$

Binned Maximum Likelihood

$$-2 \log L \approx \sum_i \left(\frac{x_i - h_i}{\sqrt{h_i}} \right)^2$$

$$\Delta \frac{1}{h_i} = \frac{1}{x_i + \underbrace{h_i - x_i}_{\text{small}}} \approx \left(\frac{1}{x_i} - \frac{(h_i - x_i)}{x_i^2} \right)$$

$$= \frac{1}{x_i} \left(1 - \frac{h_i}{x_i} + 1 \right)$$

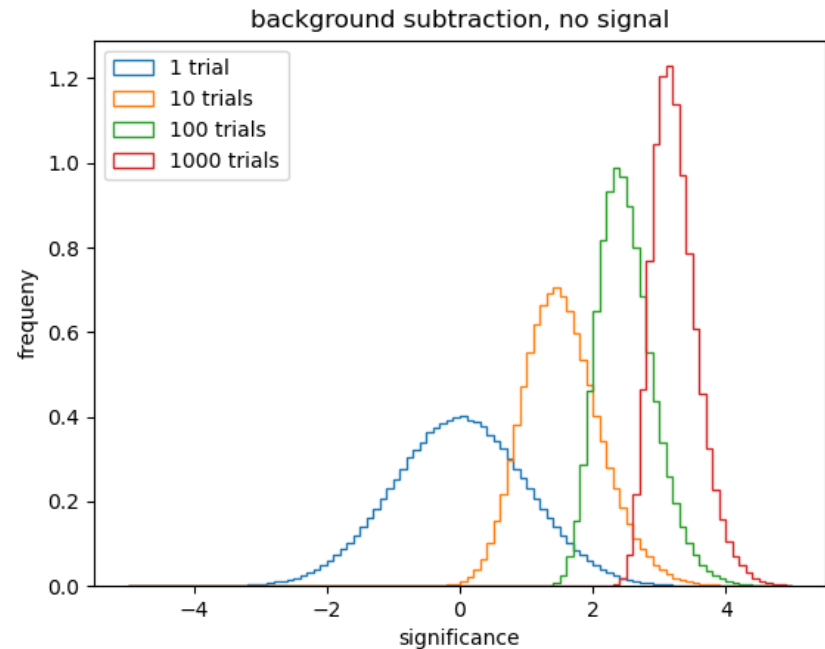
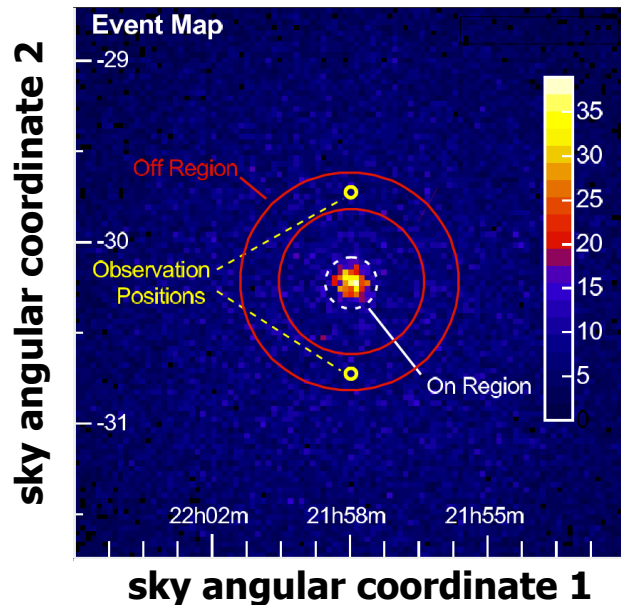
$$-2 \log L \approx \sum_i \left(\frac{x_i - h_i}{\sqrt{x_i}} \right)^2 \left(1 - \frac{h_i}{x_i} + 1 \right)$$

- This value (called CSTAT) is used as test statistic in model comparisons
-

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Trials



- **Signal searches are often applied repeatedly to several data sets (e.g. transient events) or in many locations (slices/bins in energy/mass/space) of the same (fixed) data set**
 - **Estimators like the detection significance have to be corrected for the number of trials**
 - **Remark: a full judgement (i.e. interpretation) of the result can depend on measurements conducted by others or earlier**
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(Naive) Correction for Trials

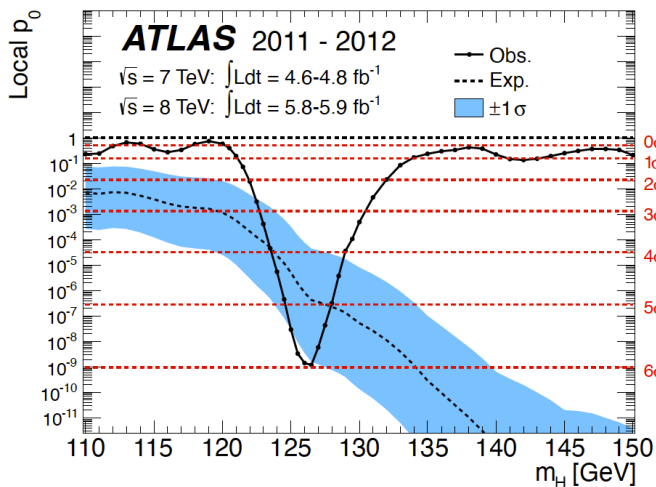
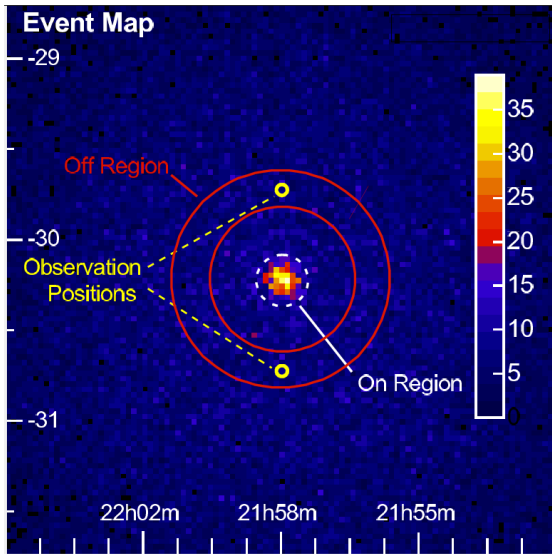
$$\underbrace{(1-p)^N}_{\text{Probability that signal level S was not reached in any of the N trials}} = 1 - p_N$$

Probability that signal level S was **not** reached in any of the N trials

$$\Rightarrow p_N = 1 - (1-p)^N$$

- **p**: probability that some signal level S (e.g. number of events) is reached in a single trial (pre-trial probability)
 - **p_N**: probability that one gets a signal level S after N **identical trials** (post-trial probability)
 - **P values** can be converted to Gaussian significances as explained in lecture 1
 - **Remark**: Expect numerical problems when evaluating the formula above directly (see appendix for a more stable version)
-

Complications



- The naive formula assumed identical trials which is often not the case
- Trials are often not independent (e.g. due to overlapping background or signal regions)
- Trial factors also occur when an extended parameter space (e.g. mass) is covered
- The number of trials N is hard to estimate; one is then usually conservative and avoids underestimating N
- MC simulations are straightforward but have computing demands ($O(10^7)$ simulations for 5sigma effect!)

Thanks



Testing Coverage

Frequentist MC

```
CL = 0.9 //confidence level
N = 1000 //experiments
mu1 = mu2 = 0
for( every possible true mu0 ){
  //test coverage for this mu0
  coverage = 0

  //simulate experiments
  for(i=0;i<N;i=i+1){
    x0 ~ p(x | mu0)
    FreqLimit(CL,x0,mu1,mu2)
    if( mu1<=mu0<=mu2 )
      coverage = coverage + 1
  }
  coverage = coverage/N
  //coverage should equal CL
}
```

Bayesian MC

```
CL = 0.9 //confidence level
N = 1000 //attempts
mu1 = mu2 = 0
for( every possible x0 ){
  //test coverage for this x0
  coverage = 0
  BayesLimit(CL,x0,mu1,mu2)
  //sample posterior
  for(i=0;i<N;i=i+1){
    mu0 ~ p(mu | x0)p(mu)/p(x0)

    if( mu1<=mu0<=mu2 )
      coverage = coverage + 1
  }
  coverage = coverage/N
  //coverage should equal CL
}
```

x, μ : random variables

x_0, μ_0 : drawn from PDF

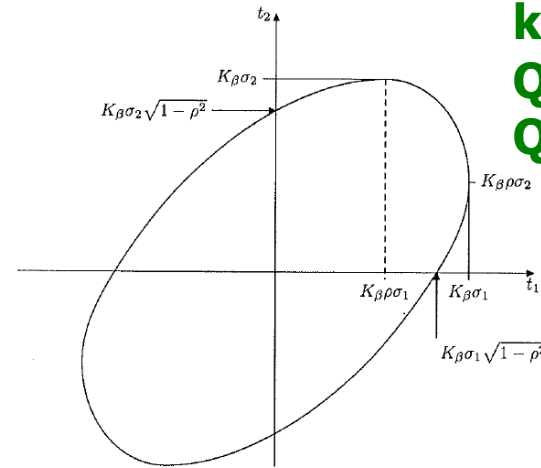
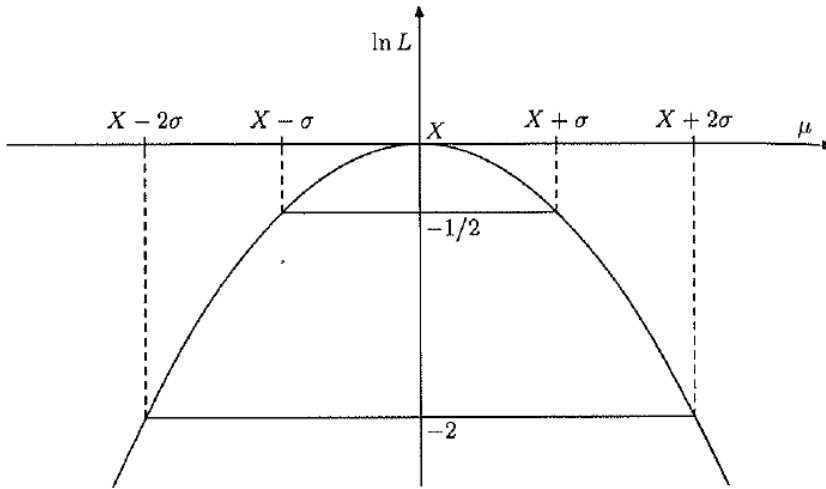
Trial Correction

$$\begin{aligned} p_n &= 1 - (1-p)^n = 1^n - (1-p)^n = (p + (1-p))^n - (1-p)^n \\ &= \sum_{j=0}^n \binom{n}{j} p^j (1-p)^{n-j} - (1-p)^n = \sum_{j=1}^n \binom{n}{j} p^j (1-p)^{n-j} \end{aligned}$$

Approximation for small p: just keep the first two terms in the sum

$$p_n = np(1-p)^{n-1} + \frac{n(n-1)}{2} p^2 (1-p)^{n-2}$$

Likelihood-based CI



k=2:
Q ≤ 1 (39.3%)
Q ≤ 2.3 (68.3%)

**Correlation
 coefficient
 ρ=0.5**

- **$\ln L(\mu) = \ln L(\mu_{\max}) - 1/2$ for 1 parameter**
- **$\ln L(\mu_1, \dots, \mu_k) = \ln L(\mu_{\max,1}, \dots, \mu_{\max,k}) - 1/2 F(k, CL)$**
- **$F(k, CL)$ is a constant factor**
- **Integral from 0 to $F(k, CL)$ over a χ^2 -distribution with k degrees of freedom gives CL**
 - **$F(1, 68.3\%) = 1$**
 - **$F(2, 39.3\%) = 1, F(2, 68.3\%) = 2.3$**
 - **$F(3, 68.3\%) = 3.53$**

Multivariate Gaussian

$$f(\mathbf{X}) = \frac{1}{(2\pi)^{k/2} |\mathcal{V}|^{\frac{1}{2}}} \exp \left[-\frac{1}{2} (\mathbf{X} - \boldsymbol{\mu})^T \mathcal{V}^{-1} (\mathbf{X} - \boldsymbol{\mu}) \right]$$

$$\mathcal{V} = \begin{pmatrix} \sigma_1^2 & \rho_{12}\sigma_1\sigma_2 & \cdots & \rho_{1N}\sigma_1\sigma_N \\ \rho_{12}\sigma_1\sigma_2 & \sigma_2^2 & & \vdots \\ \vdots & & \ddots & \\ \vdots & & & \ddots \\ \rho_{1N}\sigma_1\sigma_N & \cdots & \cdots & \cdots & \sigma_N^2 \end{pmatrix}$$

- **k Gaussian random variables**
 - **Vector of RV $\mathbf{X} = (\mathbf{x}_1, \dots, \mathbf{x}_k)$**
 - **Vector of means $\boldsymbol{\mu} = (\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_k)$**
 - **Correlated unless covariance matrix \mathbf{V} is diagonal**
 - **\mathbf{V} has $k(k-1)/2$ (off diagonal) + k (diagonal) = $k(k+1)/2$ independent parameters**
 - **\mathbf{V} is positive definite**
 - **Bell-shaped in k dimensions**
-

Multivariate Gaussian in 2D

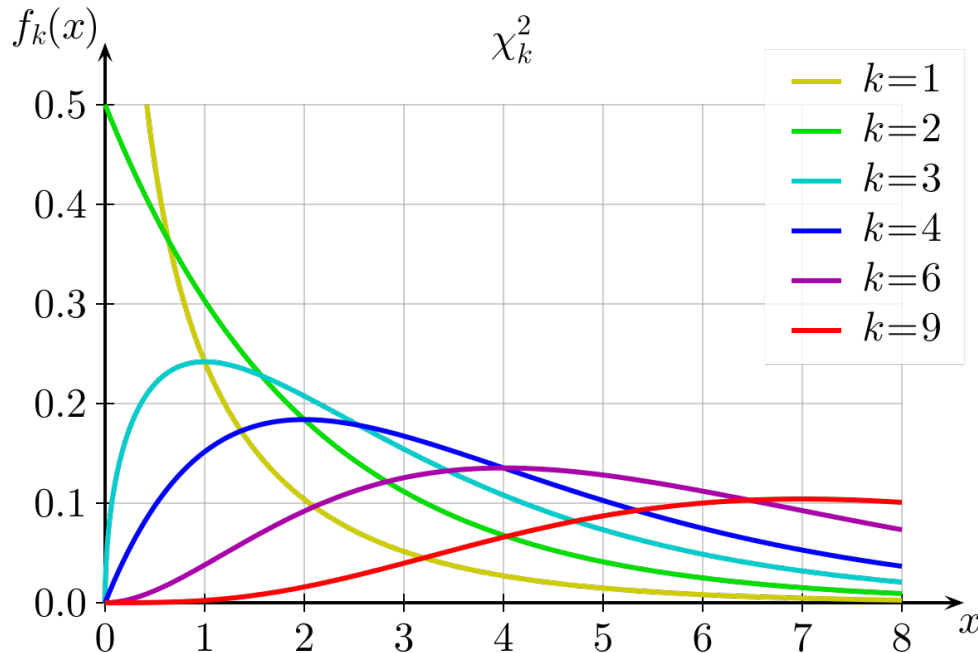
$$f(X, Y) = \frac{1}{2\pi\sigma_X\sigma_Y\sqrt{(1-\rho^2)}} \times \exp \left[-\frac{1}{2(1-\rho^2)} \left\{ \frac{(X-\mu_X)^2}{\sigma_X^2} - 2\rho\frac{(X-\mu_X)(Y-\mu_Y)}{\sigma_X\sigma_Y} + \frac{(Y-\mu_Y)^2}{\sigma_Y^2} \right\} \right]$$
$$\Sigma = \begin{pmatrix} \sigma_1^2 & \rho\sigma_1\sigma_2 \\ \rho\sigma_1\sigma_2 & \sigma_2^2 \end{pmatrix}$$

- **k=2 Gaussian random variables X and Y**
 - **2 means μ_x and μ_k**
 - **2x2 covariance matrix (3 parameters)**
-

Covariance Form

$$f(\mathbf{X}) = \frac{1}{(2\pi)^{k/2} |\mathcal{V}|^{\frac{1}{2}}} \exp \left[-\frac{1}{2} (\mathbf{X} - \boldsymbol{\mu})^T \mathcal{V}^{-1} (\mathbf{X} - \boldsymbol{\mu}) \right]$$

Covariance form \mathbf{Q}



- Contours of constant probability are given by $\mathbf{Q}=\text{constant}$
- \mathbf{Q} is distributed as $\chi^2(k)$, (independent of $\boldsymbol{\mu}$!)
- Can estimate the probability content of a hyperellipsoid by integrating over the $\chi^2(k)$ distribution