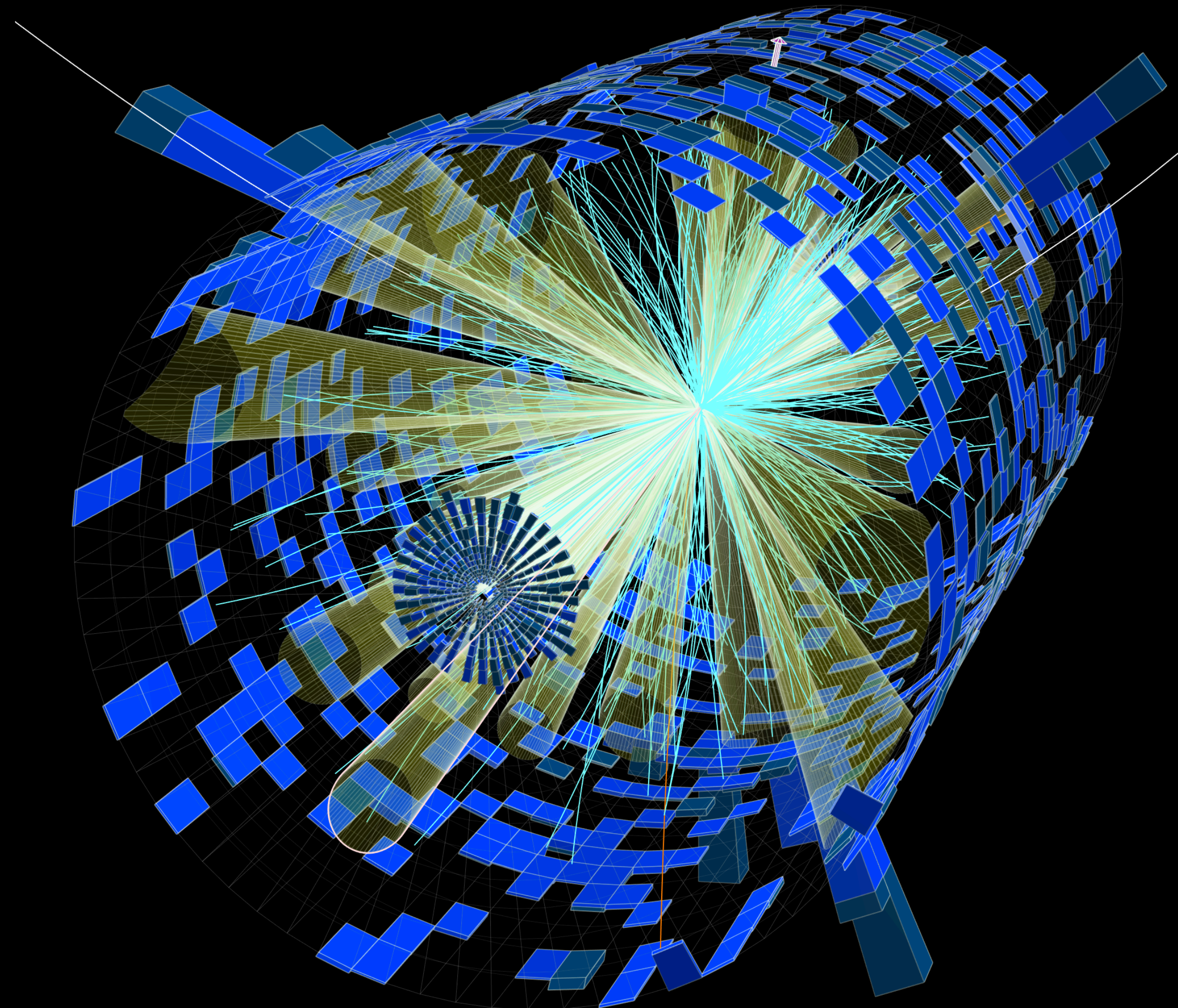


~~A decade~~ 14 years of HistFactory



@KyleCranmer

University of Wisconsin-Madison

Data Science Institute

Physics, Computer Science, Statistics

Prompt

Create a light-hearted talk of a middle-aged physicist walking down memory lane.

It should incorporate:

- computers
- equations, and
- the large hadron collider.

Make a few observations or insightful points and end with something inspiring



KEYS

I joined ALEPH in 1999. My first paper was about modeling distributions so they would be smoother than histograms. Also my first community software project (in perl and PAW)

- Similarities to HistFactory: simple configuration file, users provide ntuples as input

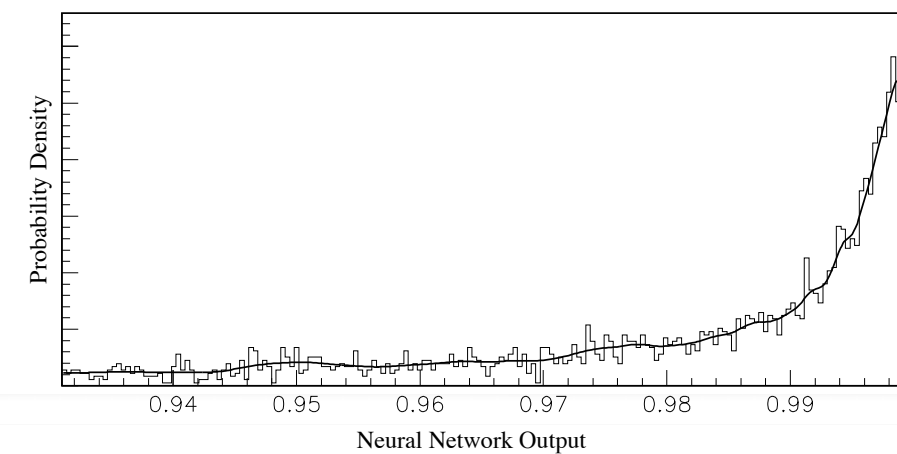


Fred James

Author of MINUIT / MINOS

Editor of Computer Physics Communications for many years

Nice work, but be careful about specializing in statistics and



Kernel Estimation in High-Energy Physics

Kyle Cranmer^{a,1}

^aUniversity of Wisconsin-Madison

Abstract

Kernel Estimation provides an unbinned and non-parametric estimate of the probability density function from which a set of data is drawn. In the first section, after a brief discussion on parametric and non-parametric methods, the theory of Kernel Estimation is developed for univariate and multivariate settings. The second section discusses some of the applications of Kernel Estimation to high-energy physics. The third section provides an overview of the available univariate and multivariate packages. This paper concludes with a discussion of the inherent advantages of kernel estimation techniques and systematic errors associated with the estimation of parent distributions.

Comput.Phys.Commun. 136 (2001) 198-207

e-Print: hep-ex/0011057

Published March 6, 2014 | Version v1 Software Open

Code associated to "Kernel Estimation in High Energy Physics"

Cranmer, Kyle¹ Show affiliations

Ancient kernel estimation code used at LEP for kernel density estimation. Based on PAW.
<http://inspirehep.net/record/537082>
See keys.html inside zip file for more info

Notes

This is being released for software preservation.

Files

KEYS-historical-v1.zip

KEYS-historical-v1.zip

- cranmer-KEYS-historical-05f7820
 - README.md 137 Bytes
 - exampleInput 974 Bytes
 - keymaser.pl 30.4 kB
 - keys.html 24.9 kB

One of the first zenodo software DOIs

<https://doi.org/10.5281/zenodo.8468>

The first PhyStat

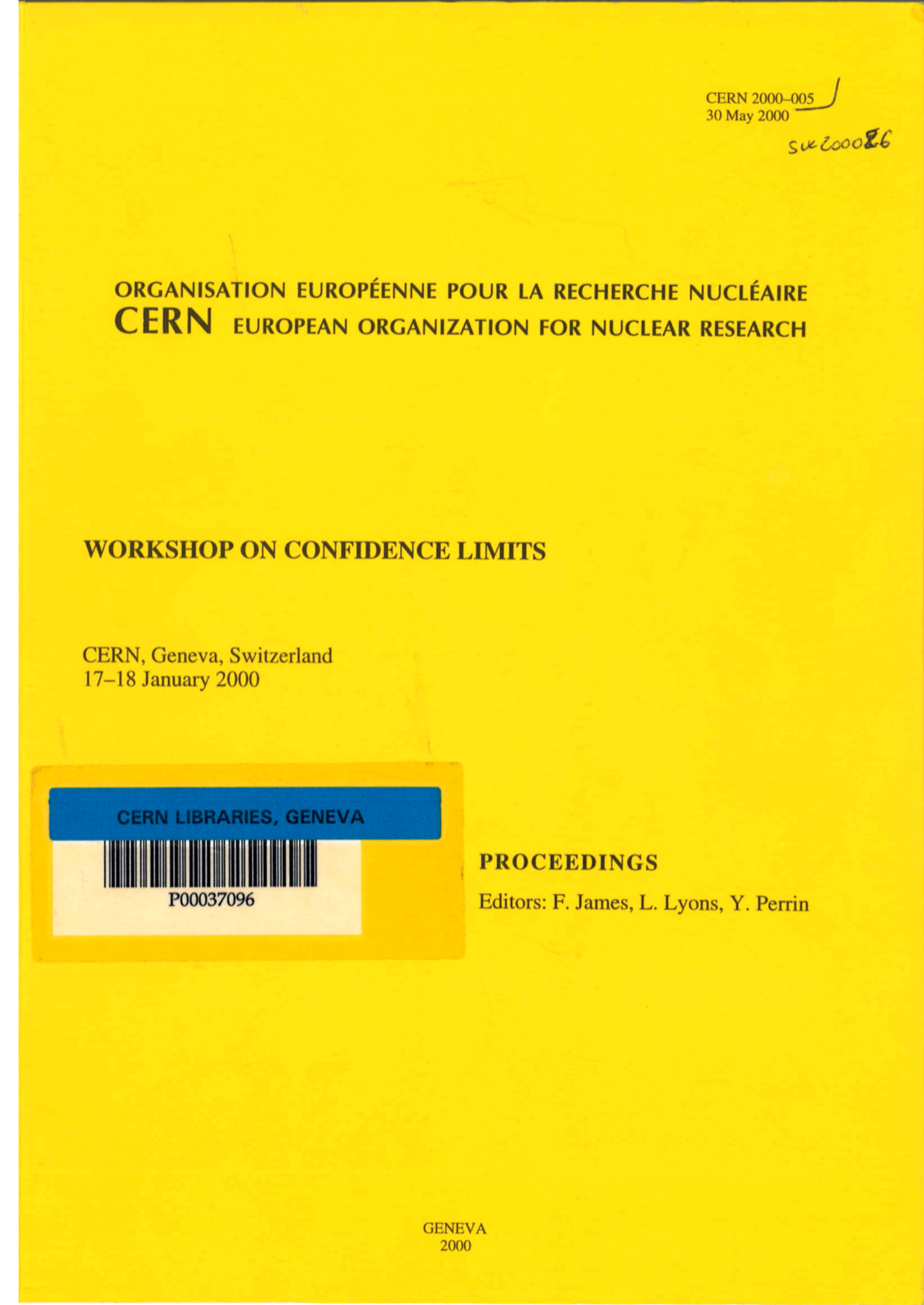
It was 23 years ago!

- I was just starting as a graduate student



Louis Lyons of Oxford, co-convenor of the workshop on confidence limits.

<https://cds.cern.ch/record/411537?ln=en>



CERN 2000-005
30 May 2000
sue 2000 26

ORGANISATION EUROPÉENNE POUR LA RECHERCHE NUCLÉAIRE
CERN EUROPEAN ORGANIZATION FOR NUCLEAR RESEARCH

WORKSHOP ON CONFIDENCE LIMITS

CERN, Geneva, Switzerland
17-18 January 2000

CERN LIBRARIES, GENEVA



P00037096

PROCEEDINGS
Editors: F. James, L. Lyons, Y. Perrin

GENEVA
2000

MASSIMO CORRADI:

Does everyone agree on this statement,
to publish likelihoods?

LOUIS LYONS:

Any disagreement? Carried unanimously.
That's actually quite an achievement for this workshop.

Birth of RooStats

From 2003-2005 I was working on understanding the statistical challenges of the LHC and how it was different than LEP (and Tevatron)

- After PhyStat2005, Rene Brun (ROOT) asked me to propose a statistical framework for ROOT
- Decided to build it on top of RooFit developed at BaBar

My Focus in Recent Years

My focus in recent years has been on:

- migrating the LEP Higgs statistical techniques to the LHC (mainly for ATLAS)
- translating the work on frequentist confidence intervals with systematic errors (nuisance parameters) into the language of hypothesis testing
- discovering the situations where the common techniques go most astray
- incorporating these issues into the ATLAS analysis model

My point in the remaining slides is that

- we basically understand the issues and the formalism, but
- most of the existing tools are not sufficient for LHC discoveries

September 13, 2005
PhyStat2005, Oxford

Statistical Challenges of the LHC (page 14)

Kyle Cranmer
Brookhaven National Laboratory

Birth of RooStats

From 2003-2005 I was working on understanding the statistical challenges of the LHC and how it was different than LEP (and Tevatron)

- After PhyStat2005, Rene Brun (ROOT) asked me to propose a statistical framework for ROOT
- Decided to build it on top of RooFit developed at BaBar

Design principles for RooStats

- At LEP and TeVatron the statistical tools mixed everything together
- Bayesian vs Frequentist
- What test statistic to use
- How to model distributions
- How to model systematics

With RooStats I wanted to **factorize** the **statistical modeling** (RooFit & later HistFactory) from **statistical procedures** (RooStats).

My Focus in Recent Years

My focus in recent years has been on:

- migrating the LEP Higgs statistical techniques to the LHC (mainly for ATLAS)
- translating the work on frequentist confidence intervals with systematic errors (nuisance parameters) into the language of hypothesis testing
- discovering the situations where the common techniques go most astray
- incorporating these issues into the ATLAS analysis model

My point in the remaining slides is that

- we basically understand the issues and the formalism, but
- most of the existing tools are not sufficient for LHC discoveries

September 13, 2005
PhyStat2005, Oxford

Statistical Challenges of the LHC (page 14)

Kyle Cranmer
Brookhaven National Laboratory

Progress, Challenges, and Future of Statistics for the LHC

Kyle Cranmer (BNL)

Kyle Cranmer (BNL) PhyStat 2007, CERN, June 26, 2007

ROOT Statistical Software

Lorenzo Moneta (CERN, PH-SFT)
on behalf of the ROOT Math Work Package
 (R. Brun, A. Kreshuk, E. Offermann + many others contributors)

Statistics software for the LHC

The Workspace as publication

- Now have functional **RoWorkspace** class that can contain
 - Probability density functions and its components
 - (Multiple) Datasets
 - Supporting interpretation information (**RoModelConfig**)
 - **Can be stored in file with regular ROOT persistence**



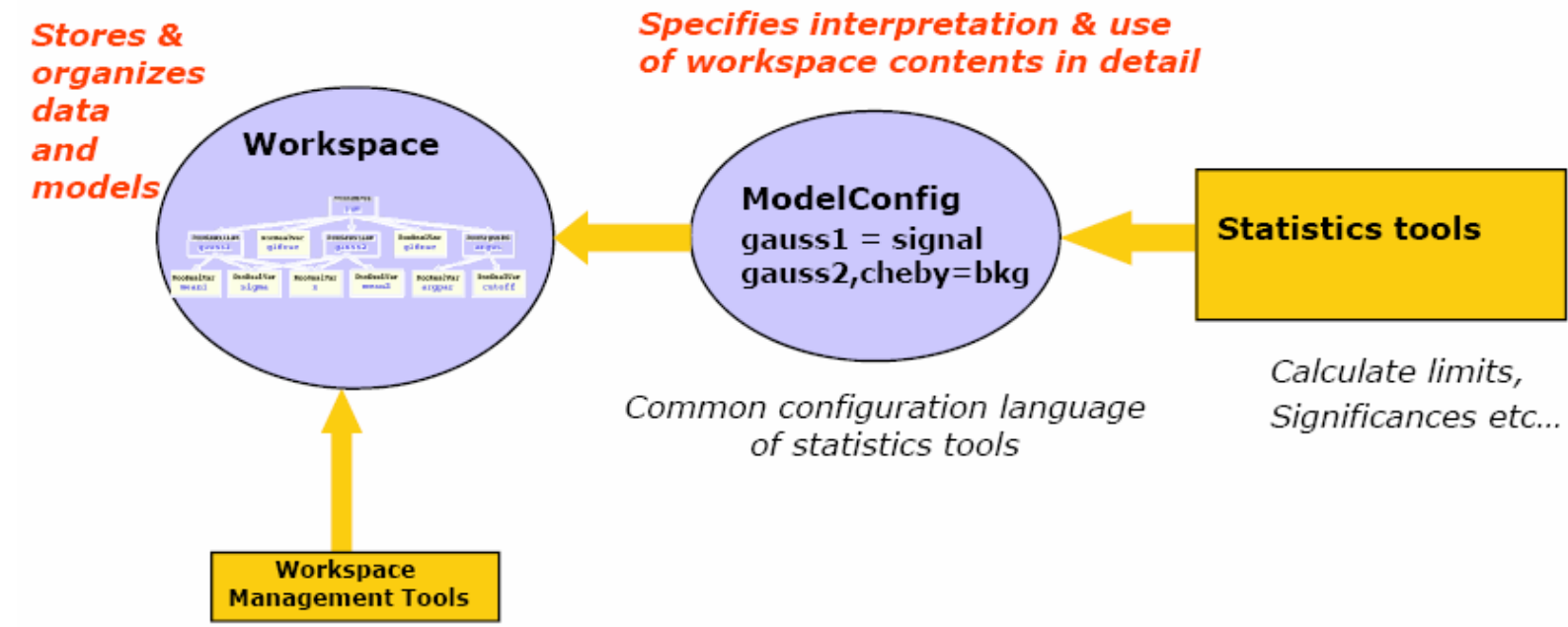
- **Ultimate publication of analysis...**
 - Full likelihood available for Bayesian analysis
 - Probability density function available for Frequentist analysis
 - Information can be easily extracted, combined etc...
 - Common format for sharing, combining of various physics results

Wouter Verkerke



Framework design & RooFit adaptations

- Have had more meetings last 3 months to review RooFit lessons from BaBar
 - Kyle, Amir Farbin (ex-Babar), Frank Wrinklmeier (ex-Babar), WV
 - Design for **WorkSpace** and **ModelConfig** concept in RooFit to interface with statistics tools



ROOT Team Meeting

Friday 18 Apr 2008, 11:00 → 13:00 Europe/Zurich
 32/1-A24 (CERN)

11:00 → 11:05 News

- New schema Evolution document will be ready early next week (Lukasz)
- Bertrand poster
- Document by Axel/Philippe on new multi-threaded CINT C++ design
- Progress report next meeting
- David/Lorenzo, Axel
- Olivier: progress with TGraph restructure

11:05 → 11:30 SVN restructuring status

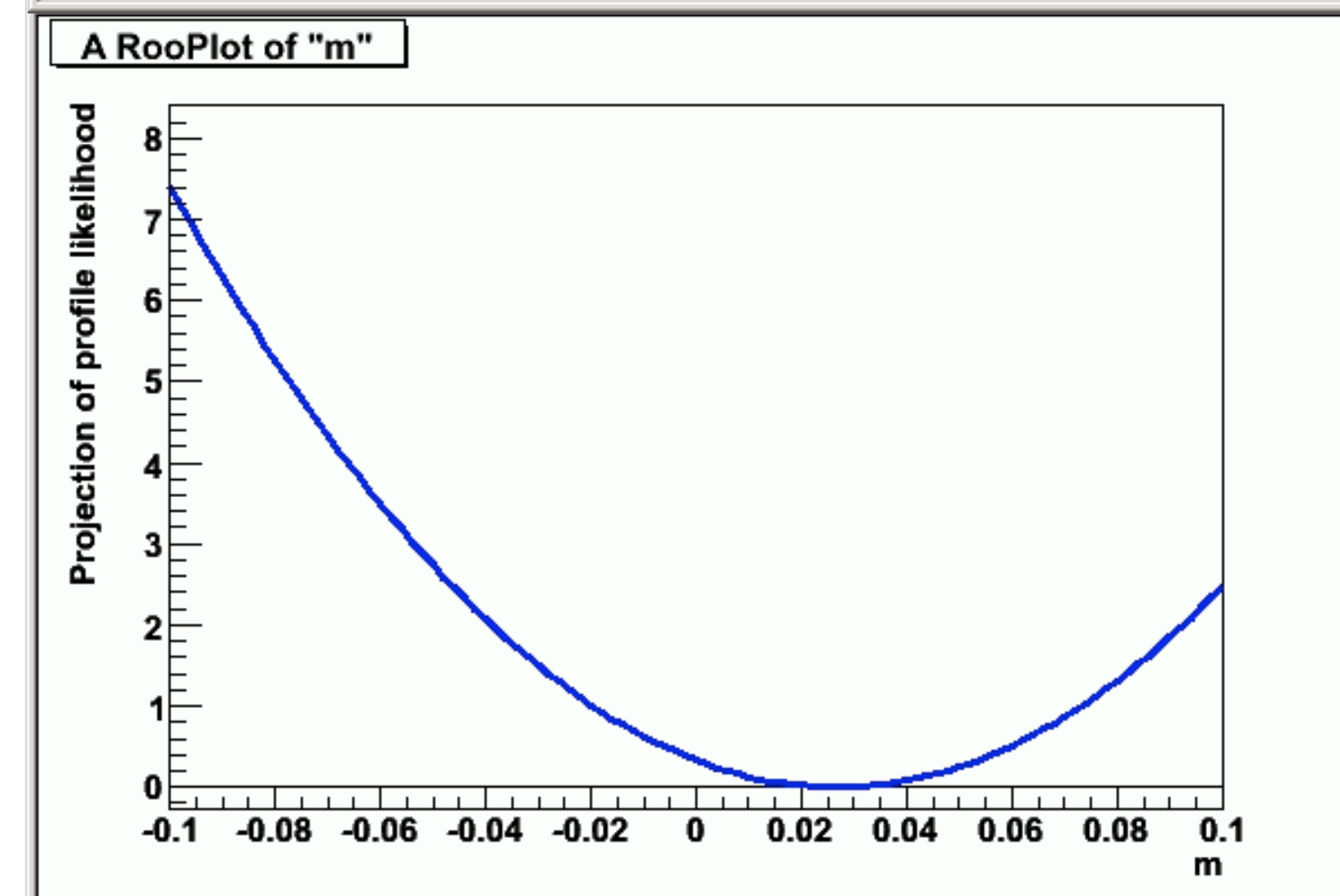
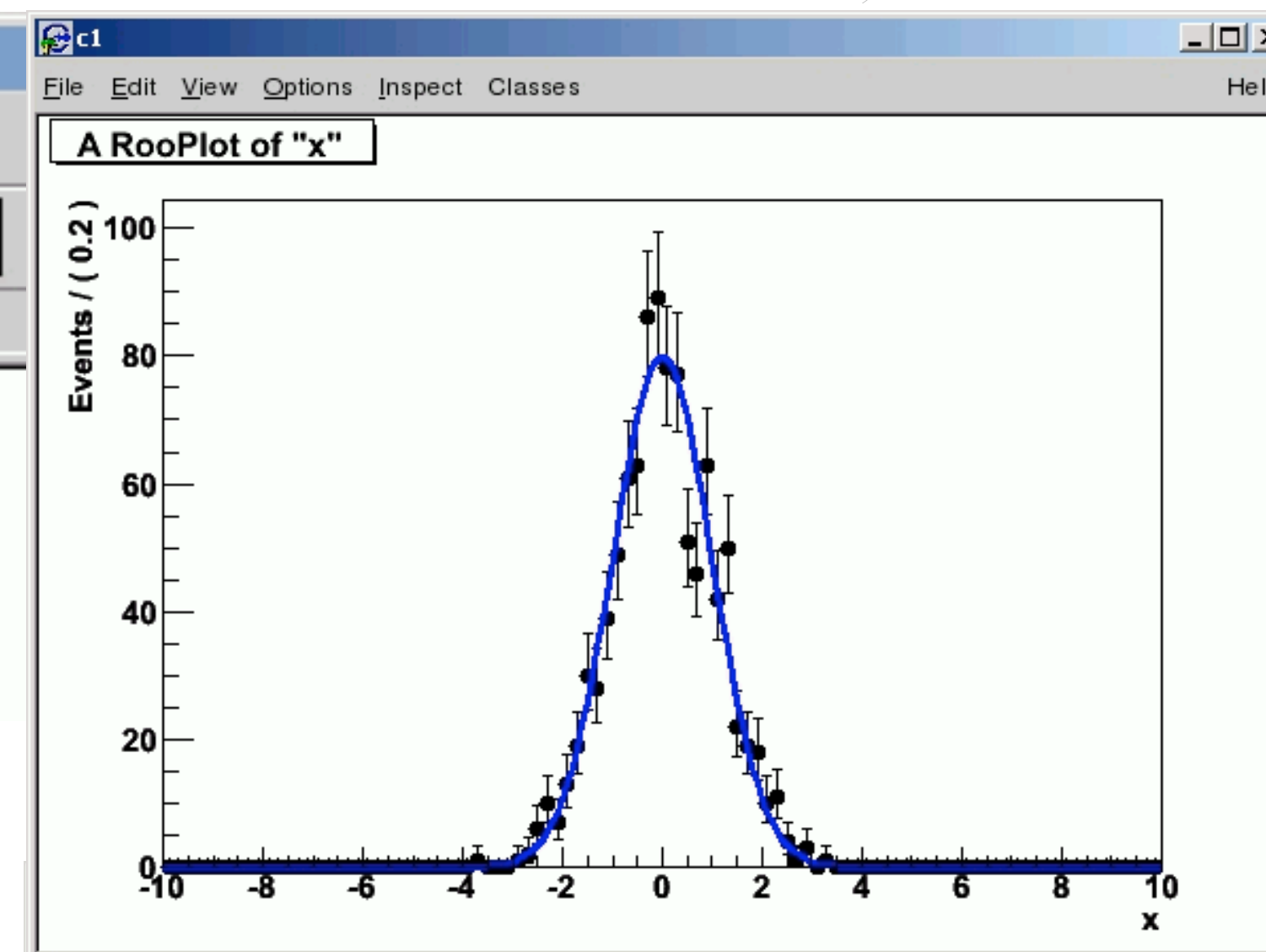
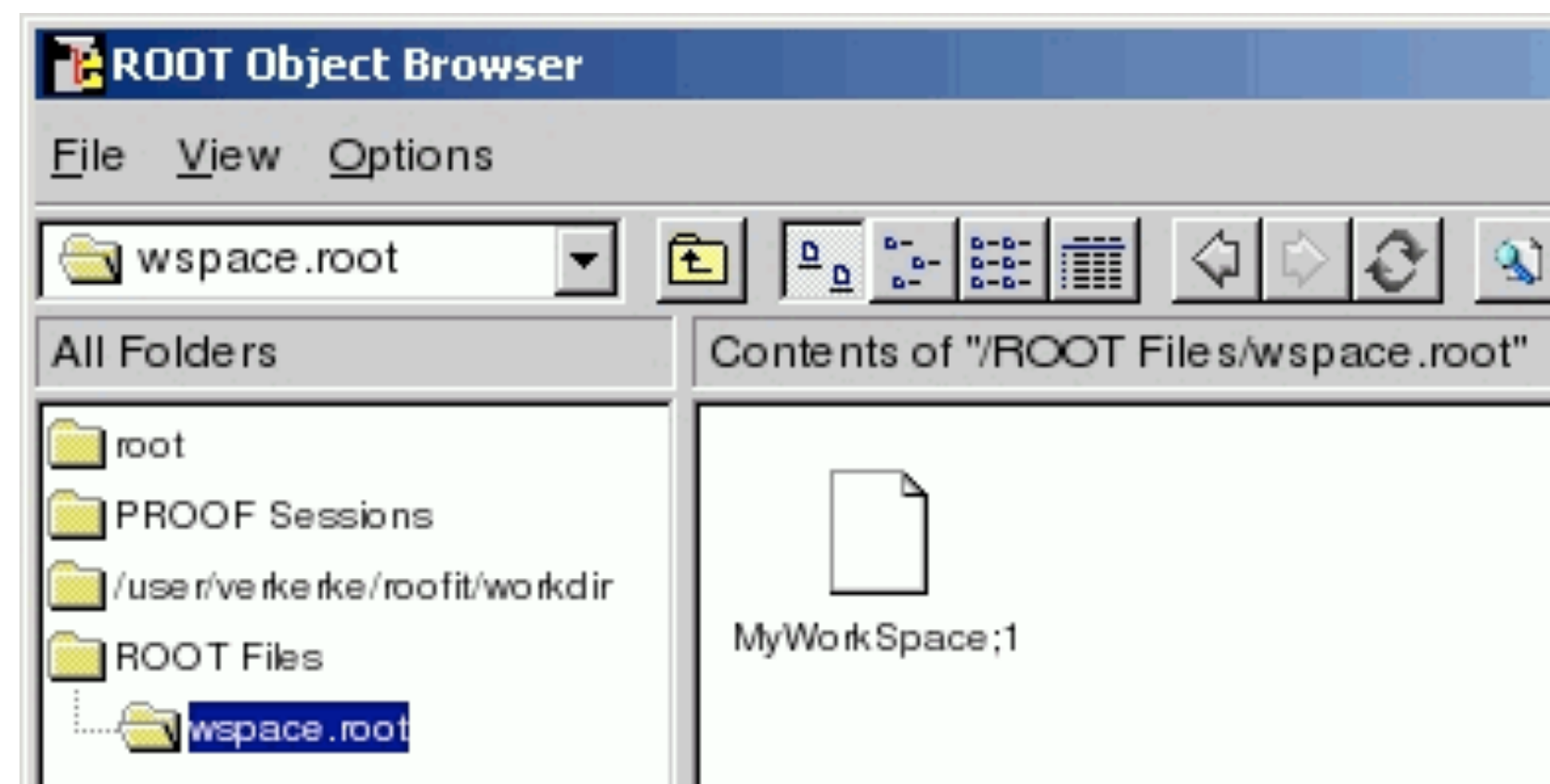
- still to be done
- /doc and ReleaNotes.html in each top level dir
- \$ROOTSYS/doc pointing to the top chapters and release notes
- misc/table
- /minicern (still to be ported on Windows and Solaris)
- removal of references to cernlib/shift from configure

11:30 → 11:50 5.19/04 dev release scheduled for May 7

- expect new roofit/roostats package from Kyle Cranmer and Wouter Verkerke
- material in branches must be moved before middle of next week
- developments by Ilka/Roj will be introduced after the release
- fixes to get "make static" and the code checker working again
- THtml must be modified to support the new dir structure (urgent)

Not just the likelihood, the full model

Example of Digital Publishing



Wouter recently demonstrated the ability to save the function $L(x|\theta_r, \theta_s)$ in a Root file with minimal data necessary to reproduce likelihood function.

Can also evaluate integrals over x necessary for Neyman construction!
Need this for combinations, we should publish them to some repository!

Full statistical model

$$p(X|\theta)$$



can generate toys

EventView: A learning lesson



ATLAS Note

EventView

- The Design Behind an Analysis Framework

K. Cranmer

*New York University, 4 Washington Place, New York, NY 10003
(Previously Brookhaven National Lab, Upton, NY, USA)*

A. Farbin

University of Texas at Arlington, 502 Yates St, Arlington, TX 76013

A. Shibata

*New York University, 4 Washington Place, New York, NY 10003
(Previously Department of Physics, Queen Mary, University of London Mile End Road, London, UK)*

Abstract

The development of software used to process petabytes of data per year is an elaborate project. The complexity of the detector means components of very diverse nature are required to process the data and one needs well defined frameworks that are both flexible and maintainable. Modern programming architecture based on object-oriented component design supports desirable features of such frameworks. The principle has been applied in almost all sub-systems of ATLAS software and its robustness has benefited the collaboration. An implementation of such framework for physics analysis, however, did not exist before the work presented in this paper. As it turns out the realisation of object-oriented analysis framework is closely related to the design of the event data object.

In this paper, we will review the design behind the analysis framework developed around a data class called "EventView". It is a highly integrated part of the ATLAS software framework and is now becoming a standard platform for physics analysis in the collaboration.

Shortly before the LHC started, EventView was the leading Analysis Framework within ATLAS

- I was just starting as a professor at NYU

There was serious resistance from some for any sort of "framework," about 1/3 - 1/2 of the collaboration wanted to roll their own

- EventView was abandoned for vaporware right before data taking 🧑

Personally it was a terrible experience, but also a learning lesson

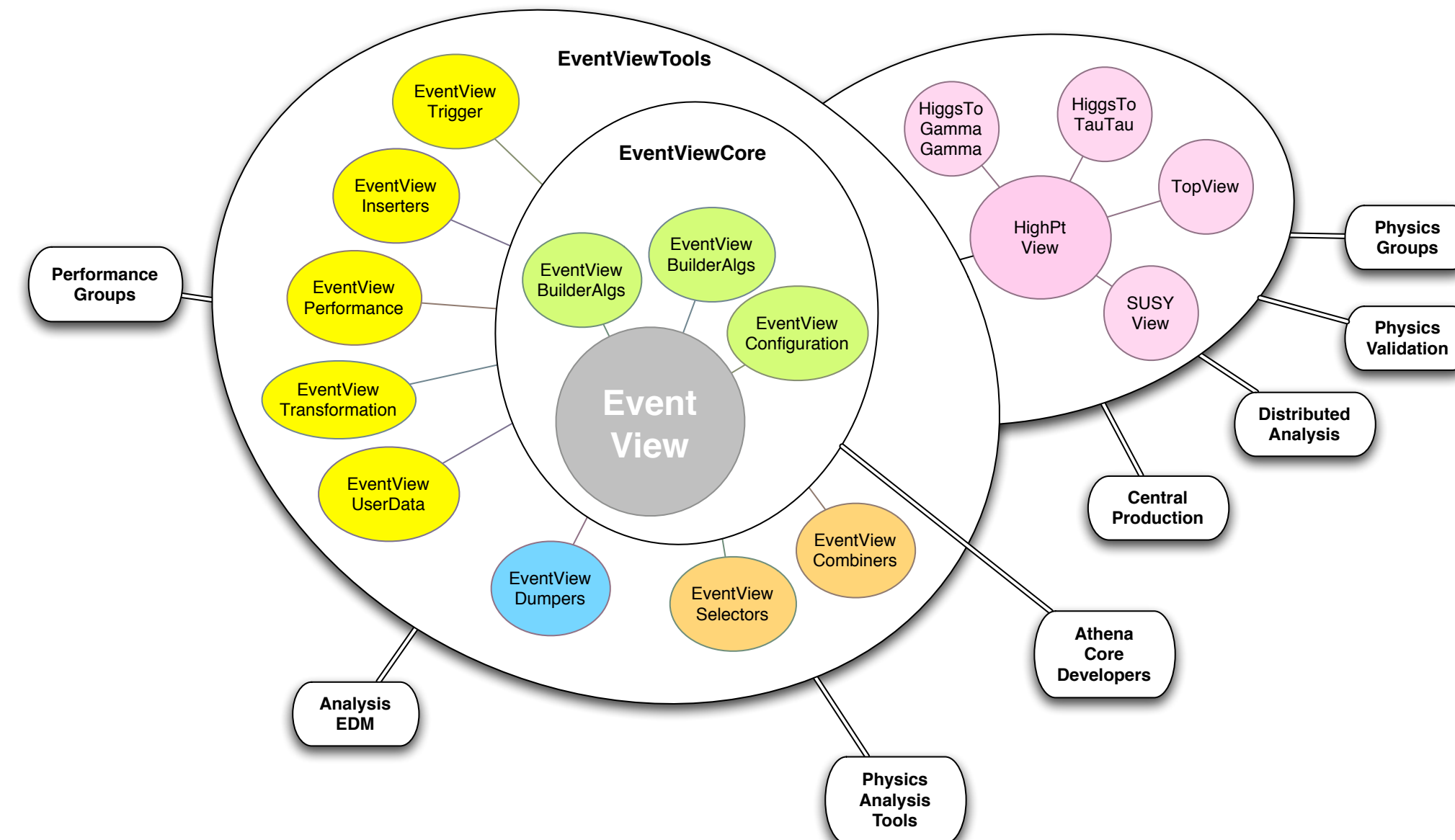


Figure 16: Package organisation of EventView and relationship with working groups.

The birth of HistFactory (2008 - 2009)

The philosophy for the initial design of HistFactory was largely in response to the experience with EventView

- Avoid a framework that does everything

Minimal assumptions on users:

- A distributed group of people using any tool they want come to the table with histograms stored in ROOT files
- Similar to KEYS design
- Use a configuration file with clear semantics

Later recognized this as embracing a **declarative specification.**

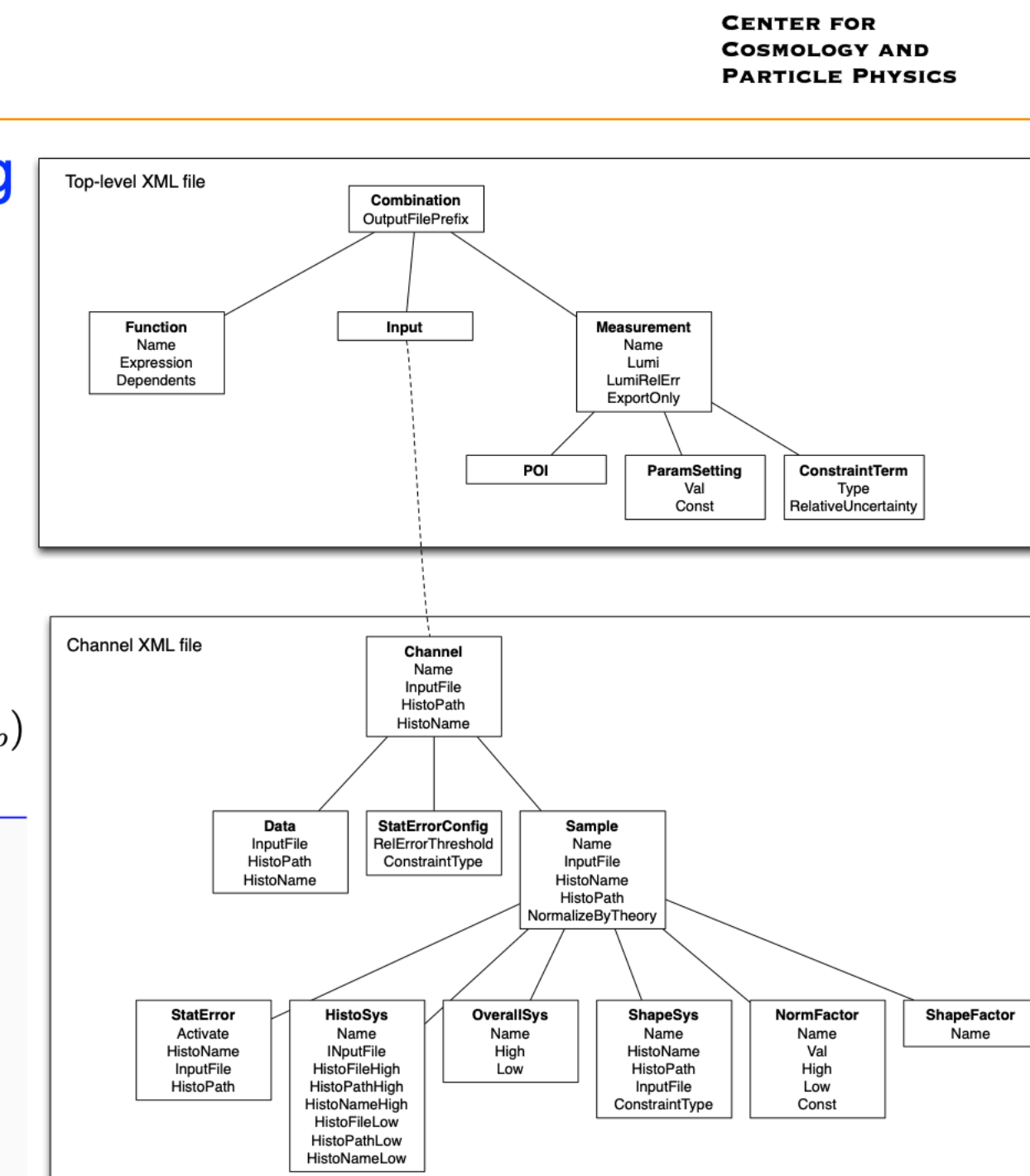
HistFactory

HistFactory tool that ships with ROOT targeting binned analyses

- ▶ XML files organize the histograms
- ▶ conventions define model exactly
 - [CERN-OPEN-2012-016](#)
- ▶ command line tool creates likelihood

$$f_{\text{tot}}(\mathcal{D}_{\text{sim}}, \mathcal{G} | \alpha) = \prod_{c \in \text{channels}} \left[\text{Pois}(n_c | \nu_c(\alpha)) \prod_{e=1}^{n_c} f_c(x_{ce} | \alpha) \right] \cdot \prod_{p \in \mathcal{S}} f_p(a_p | \alpha_p)$$

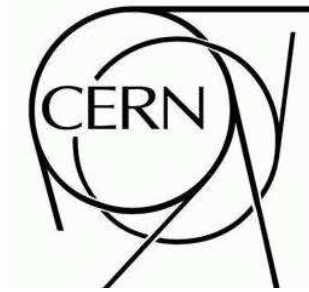
```
<!DOCTYPE Channel SYSTEM 'HistFactorySchema.dtd'>
<Channel Name="A" InputFile="./data/ABCD.root" >
  <Data HistoName="A_data" HistoPath="" />
  <!-- This is the signal (eg. mu)-->
  <Sample Name="A_signal" HistoPath="" HistoName="unit_histogram">
    <!-- now mu is number of events-->
    <NormFactor Name="mu" Val="1" Low="0" High="200" />
    <OverallSys Name="syst1" High="1.01" Low="0.99" />
  </Sample>
  <!-- This bkg is estimated from MC (eg. mu_A^K) -->
  <Sample Name="A_backgroundMC" HistoPath="" NormalizeByTheory="True" HistoName="unit_histogram" >
    <NormFactor Name="mu_K_A" Val="100" Low="0" High="200" />
  </Sample>
  <!-- Background 2 is completely Data-Driven -->
  <Sample Name="A_backgroundDD" HistoPath="" NormalizeByTheory="False" HistoName="unit_histogram" >
    <NormFactor Name="mu_D_U" Val="100" Low="24500" High="26000" />
    <NormFactor Name="etaB" Val="1" Low="0." High="0.02" Const="False" />
    <NormFactor Name="etaC" Val="1" Low="0." High="0.3" Const="False" />
    <!-- NormFactor and ShapeFactor same for a 1-bin histogram. But we can name NormFactor-->
  </Sample>
</Channel>
```



Akira (my first postdoc) & the t-tbar cross-section



ATLAS NOTE



August 25, 2009

ATL-PHYS-PUB-2009-086
25/08/2009

Prospects for measuring top pair production in the dilepton channel with early ATLAS data at $\sqrt{s} = 10$ TeV

To incorporate uncertainty on the luminosity, the likelihood function is extended to

$$L(\sigma_{sig}, \mathcal{L}) = Pois(N^{obs} | N_{tot}^{exp}) \times Gaus(\tilde{\mathcal{L}} | \mathcal{L}, \Delta_{\mathcal{L}}), \quad (9)$$

where \mathcal{L} is interpreted as the true, unknown integrated luminosity, $\tilde{\mathcal{L}}$ is the nominal estimate of the luminosity, and $\Delta_{\mathcal{L}}$ is the uncertainty on that estimate.

Similarly, the likelihood function can be extended to incorporate uncertainties on the efficiencies ε_{jk} . This is achieved in two steps. First, we group the sources of systematics, α , such that the corresponding variations in ε are expected to be uncorrelated. Next, we vary the sources of the systematics (e. g. jet energy scale, trigger efficiencies, etc.) by the $\pm 1\sigma$ variations and determine the $\varepsilon_{jk}(\alpha_j^{\pm})$ for each signal and background. A change in the source of the j^{th} systematic will cause a totally correlated variation among the contributions (indexed by k). Thus we describe the efficiency as a piece-wise linear function $\varepsilon_{jk}(\alpha_j)$, and this parametrized efficiency is used in place of the nominal efficiency. Additional Gaussian terms are added to the likelihood function to represent the constraints on the α_j derived from auxiliary measurements or our assumptions about the uncertainty in the Monte Carlo modeling. This modeling of the likelihood function is repeated for each of the channels, and the total likelihood function is simply the product of the individual likelihood functions. Several of the α_j are shared between the channels (for example, the jet energy scale uncertainty), which explicitly introduces correlations between the channels. Thus, we arrive at the final likelihood function:

$$L(\sigma_{sig}, \mathcal{L}, \alpha_j) = \prod_{l \in \{ee, \mu\mu, e\mu\}} \left\{ \prod_{i \in bins} \left[Pois(N_i^{obs} | N_{i,tot}^{exp}) Gaus(\tilde{\mathcal{L}} | \mathcal{L}, \sigma_{\mathcal{L}}) \prod_{j \in syst} Gaus(0 | \alpha_j, 1) \right] \right\}. \quad (10)$$

4.2 Extracting Measurements from the Profile Likelihood Ratio

The likelihood function can be maximized to determine the maximum likelihood estimate of all the parameters $\hat{\sigma}_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j$. We then consider the likelihood ratio

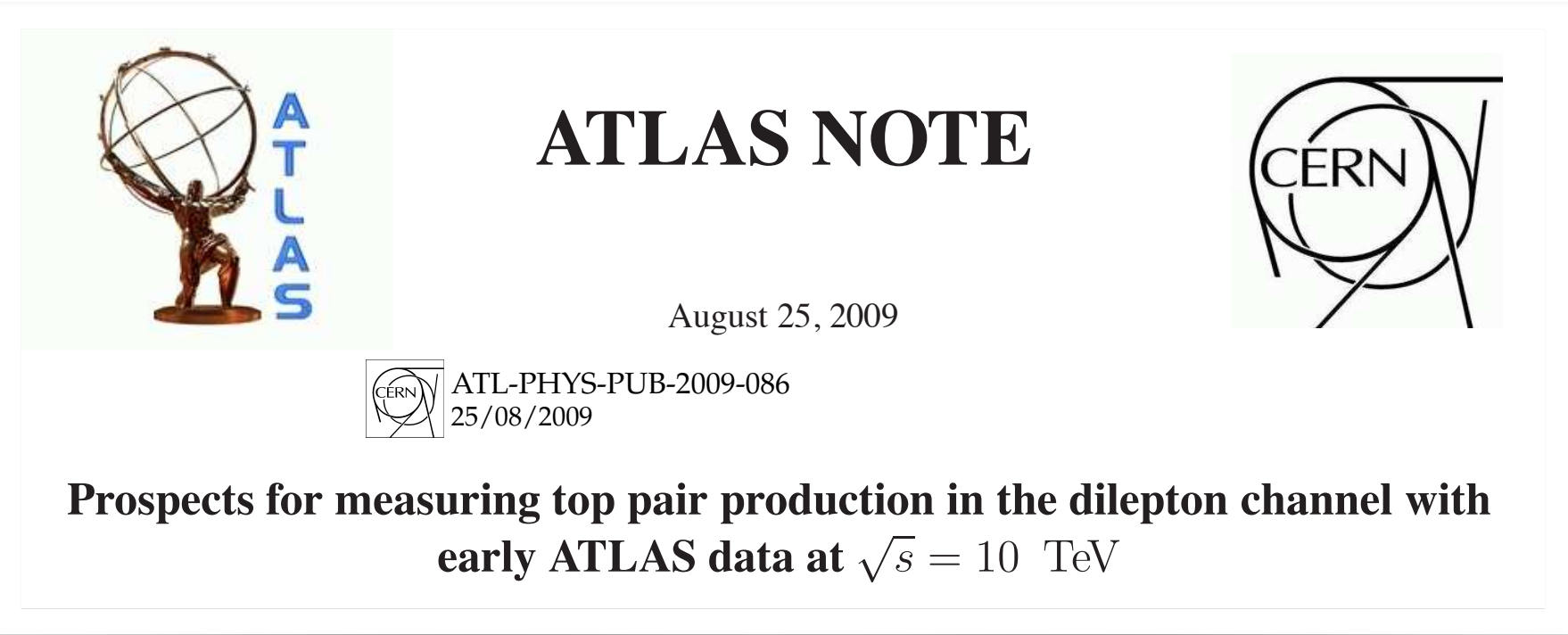
$$r(\sigma_{sig}) = \frac{L(\sigma_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j)}{L(\hat{\sigma}_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j)} \quad (11)$$

¹⁾Here we include geometrical acceptances among the ε_{jk} .



Akira Shibata (He/Him) · 1st
Head of Japan/Korea at W&B - Data x AI Entrepreneur

Akira (my first postdoc) & the t-tbar cross-section



To incorporate uncertainty on the luminosity, the likelihood function is extended to

$$L(\sigma_{sig}, \mathcal{L}) = Pois(N^{obs} | N_{tot}^{exp}) \times Gaus(\tilde{\mathcal{L}} | \mathcal{L}, \Delta_{\mathcal{L}}), \tag{9}$$

where \mathcal{L} is interpreted as the true, unknown integrated luminosity, $\tilde{\mathcal{L}}$ is the nominal estimate of the luminosity, and $\Delta_{\mathcal{L}}$ is the uncertainty on that estimate.

Similarly, the likelihood function can be extended to incorporate uncertainties on the efficiencies ε_{jk} . This is achieved in two steps. First, we group the sources of systematics, α , such that the corresponding variations in ε are expected to be uncorrelated. Next, we vary the sources of the systematics (e. g. jet energy scale, trigger efficiencies, etc.) by the $\pm 1\sigma$ variations and determine the $\varepsilon_{jk}(\alpha_j^{\pm})$ for each signal and background. A change in the source of the j^{th} systematic will cause a totally correlated variation among the contributions (indexed by k). Thus we describe the efficiency as a piece-wise linear function $\varepsilon_{jk}(\alpha_j)$, and this parametrized efficiency is used in place of the nominal efficiency. Additional Gaussian terms are added to the likelihood function to represent the constraints on the α_j derived from auxiliary measurements or our assumptions about the uncertainty in the Monte Carlo modeling. This modeling of the likelihood function is repeated for each of the channels, and the total likelihood function is simply the product of the individual likelihood functions. Several of the α_j are shared between the channels (for example, the jet energy scale uncertainty), which explicitly introduces correlations between the channels. Thus, we arrive at the final likelihood function:

$$L(\sigma_{sig}, \mathcal{L}, \alpha_j) = \prod_{l \in \{ee, \mu\mu, e\mu\}} \left\{ \prod_{i \in bins} \left[Pois(N_i^{obs} | N_{i,tot}^{exp}) Gaus(\tilde{\mathcal{L}} | \mathcal{L}, \sigma_{\mathcal{L}}) \prod_{j \in syst} Gaus(0 | \alpha_j, 1) \right] \right\}. \tag{10}$$

4.2 Extracting Measurements from the Profile Likelihood Ratio

The likelihood function can be maximized to determine the maximum likelihood estimate of all the parameters $\hat{\sigma}_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j$. We then consider the likelihood ratio

$$r(\sigma_{sig}) = \frac{L(\sigma_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j)}{L(\hat{\sigma}_{sig}, \hat{\mathcal{L}}, \hat{\alpha}_j)} \tag{11}$$

¹⁾Here we include geometrical acceptances among the ε_{jk} .



Akira Shibata (He/Him) · 1st
Head of Japan/Korea at W&B - Data x AI Entrepreneur

Yesterday! →


Akira Shibata (He/Him) · 1st
Head of Japan/Korea at W&B - Data x AI Entrepreneur
1d · 🌐

It was an honor to moderate the Q&A sessions for **Guido van Rossum** the creator of Python language. When I was coding my analysis for the particle physics experiment around 2005, I met Python and fell in love. It actually helped open up my career to have that expertise early in the time. I was glad I was able to communicate my gratitude to Guido-san!

Python言語のクリエイターであるGuidoさんへのQ&Aセッションをモデレートしました。2005年ごろ研究にPythonを使い始め、この素晴らしい言語にハマりました。実際このタイミングでPythonエキスパートになれたことは自分のキャリア形成にも大きな影響がありました、とGuidoさんにお伝えできました。




The first paper using HistFactory with 3.1 pb⁻¹



CERN-PH-EP-2010-064
(Submitted to EPJC)

December 8, 2010



**Measurement of the top quark-pair production cross section
with ATLAS in pp collisions at $\sqrt{s} = 7$ TeV**

The ATLAS Collaboration

8 Summary

Measurements of the $t\bar{t}$ production cross-section in the single-lepton and dilepton channels using the ATLAS detector are reported. In a sample of 2.9 pb⁻¹, 37 $t\bar{t}$ candidate events are observed in the single-lepton topology, as well as 9 candidate events in the dilepton topology, resulting in a measurement of the inclusive $t\bar{t}$ cross-section of

$$\sigma_{t\bar{t}} = 145 \pm 31^{+42}_{-27} \text{ pb.}$$

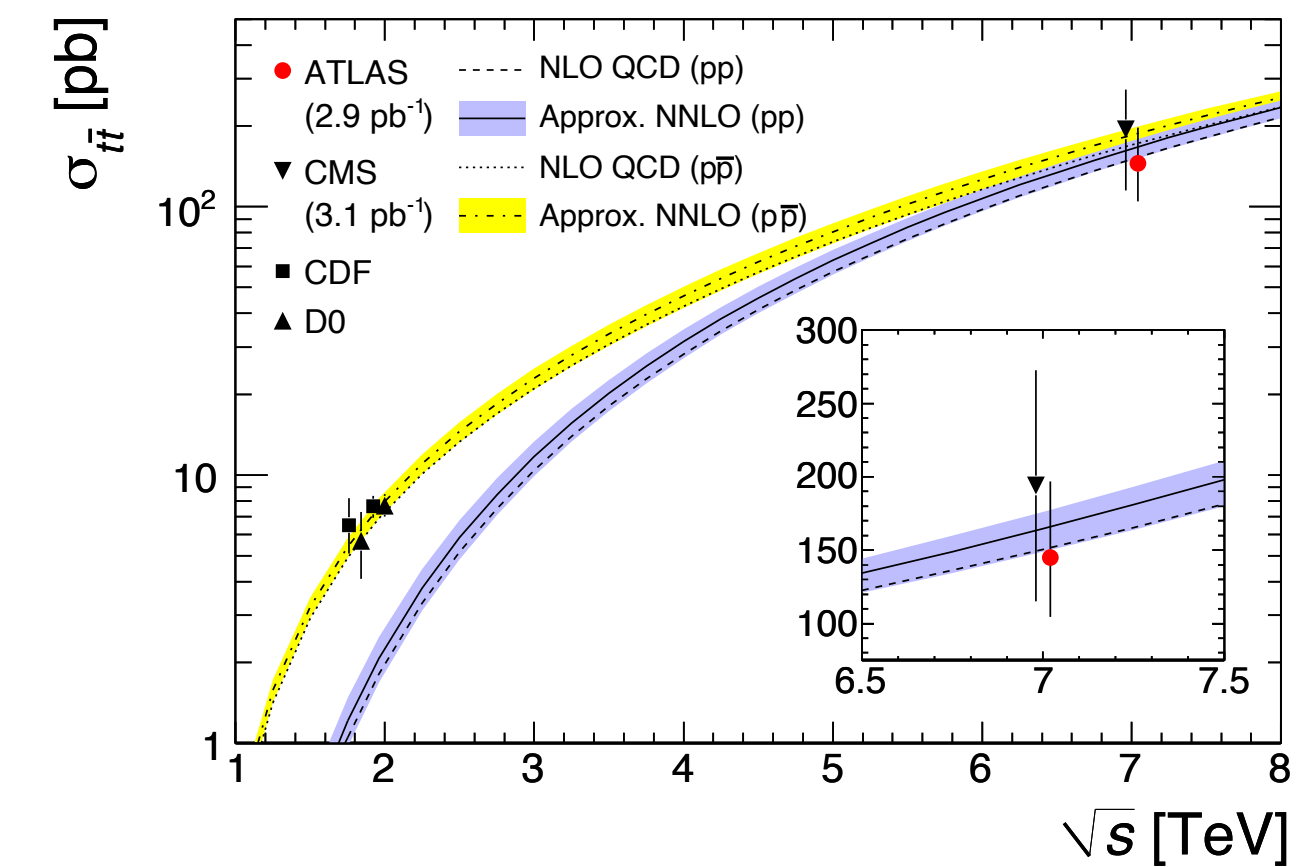
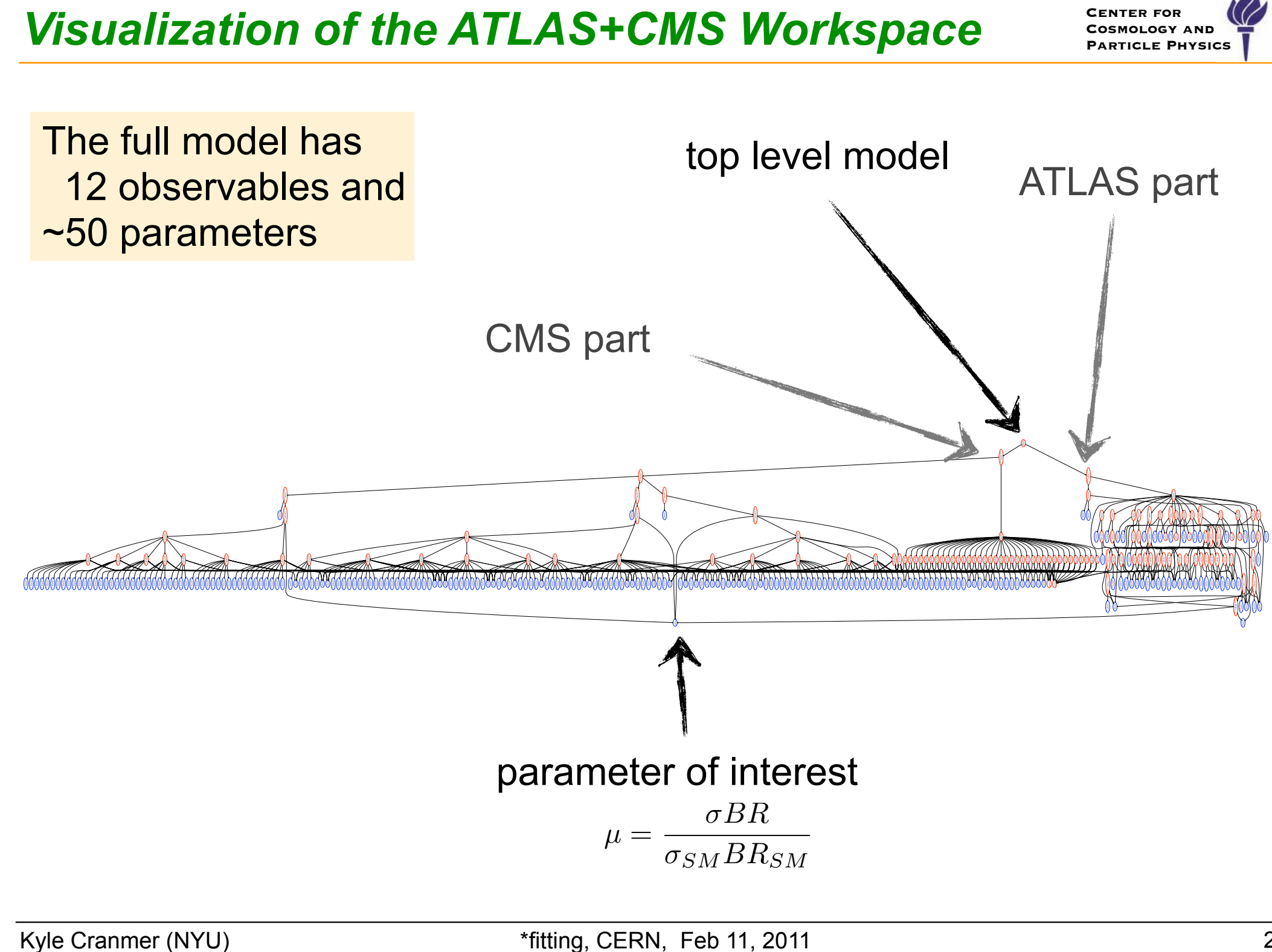
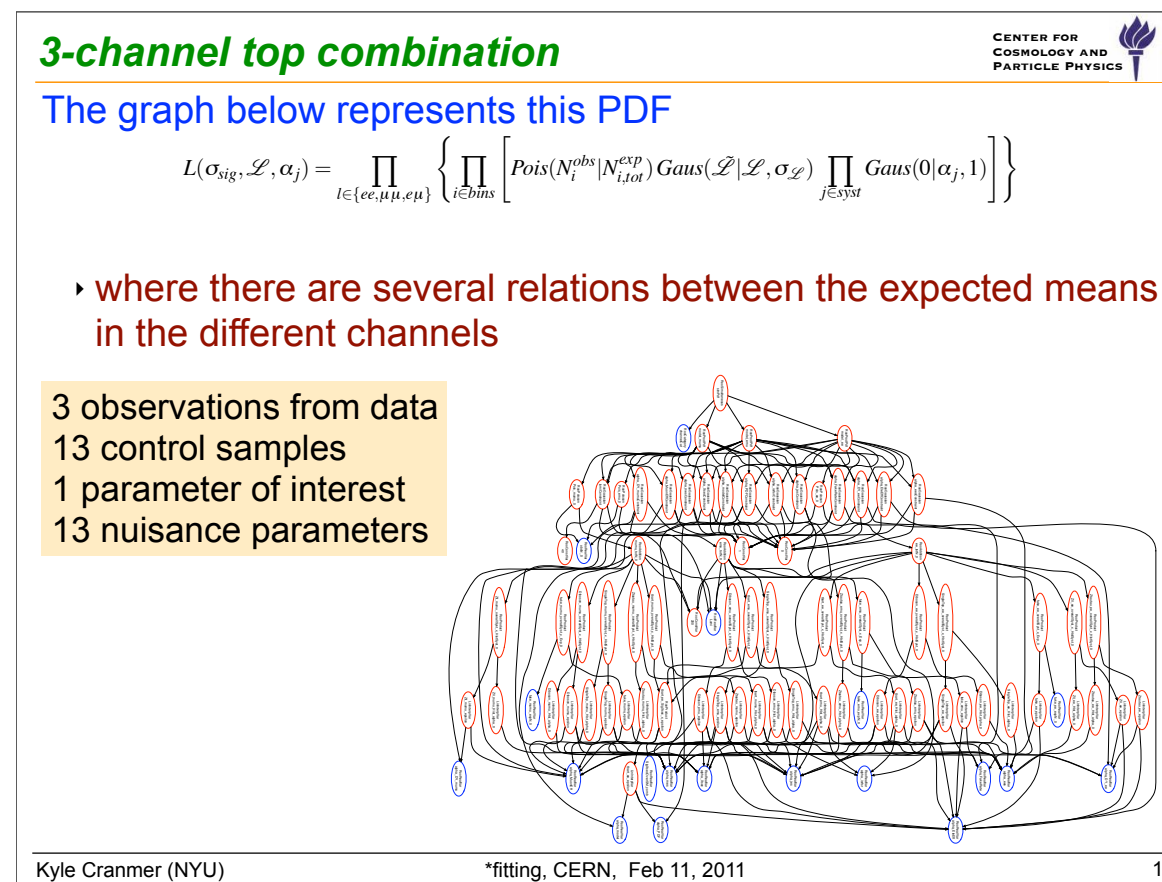
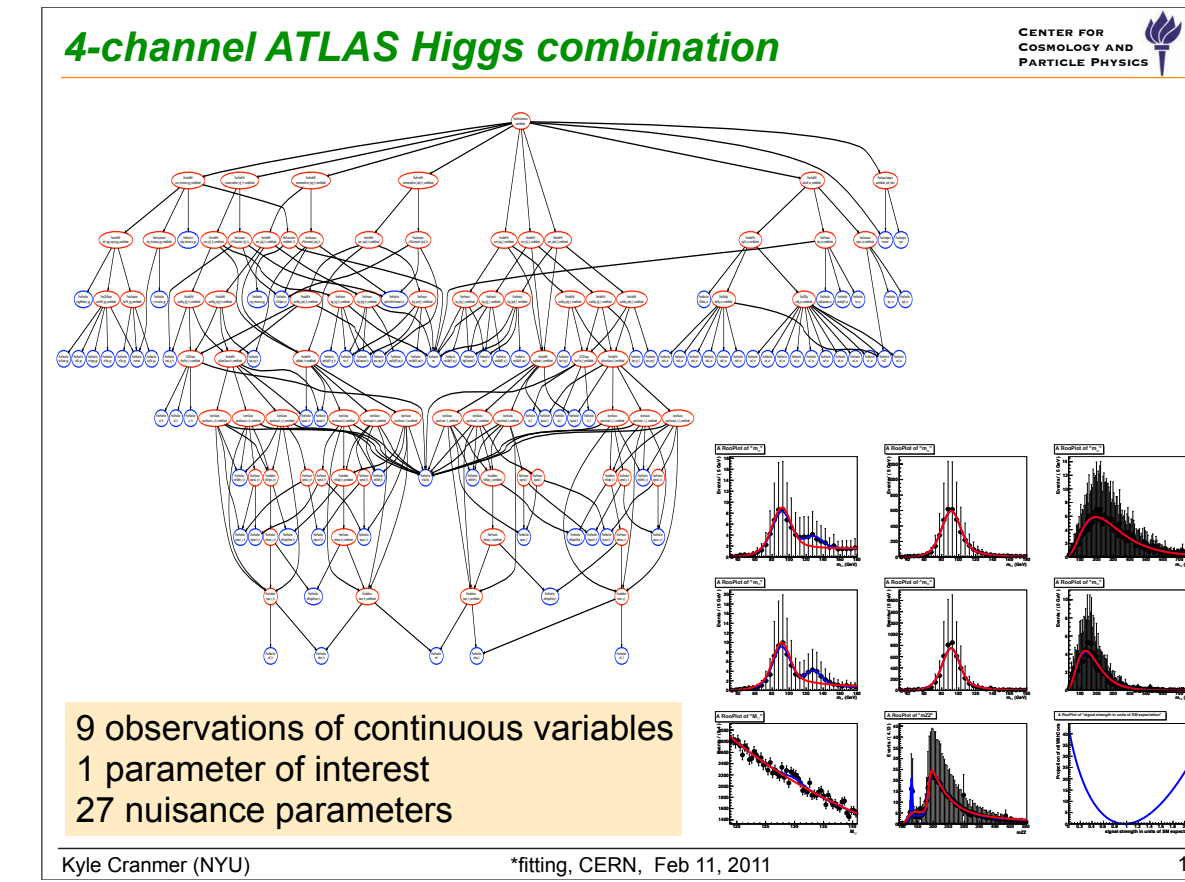
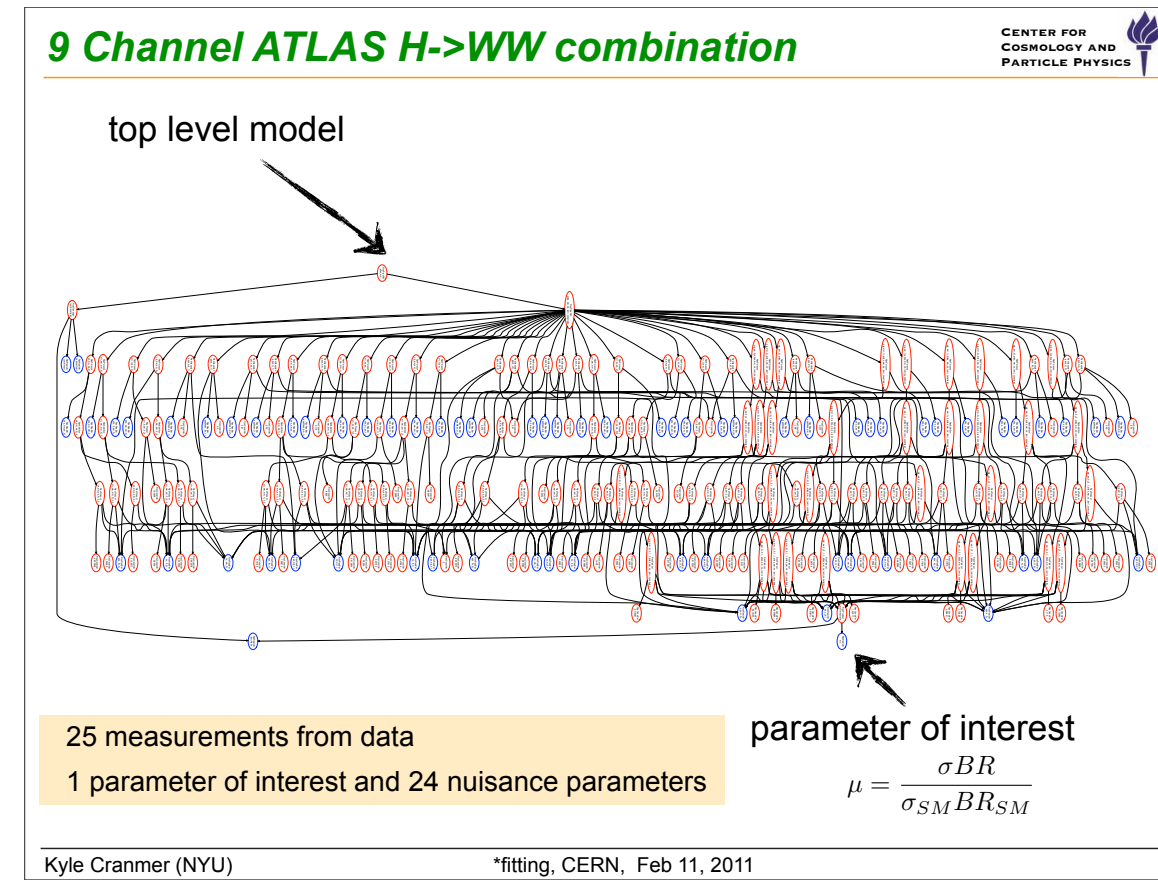
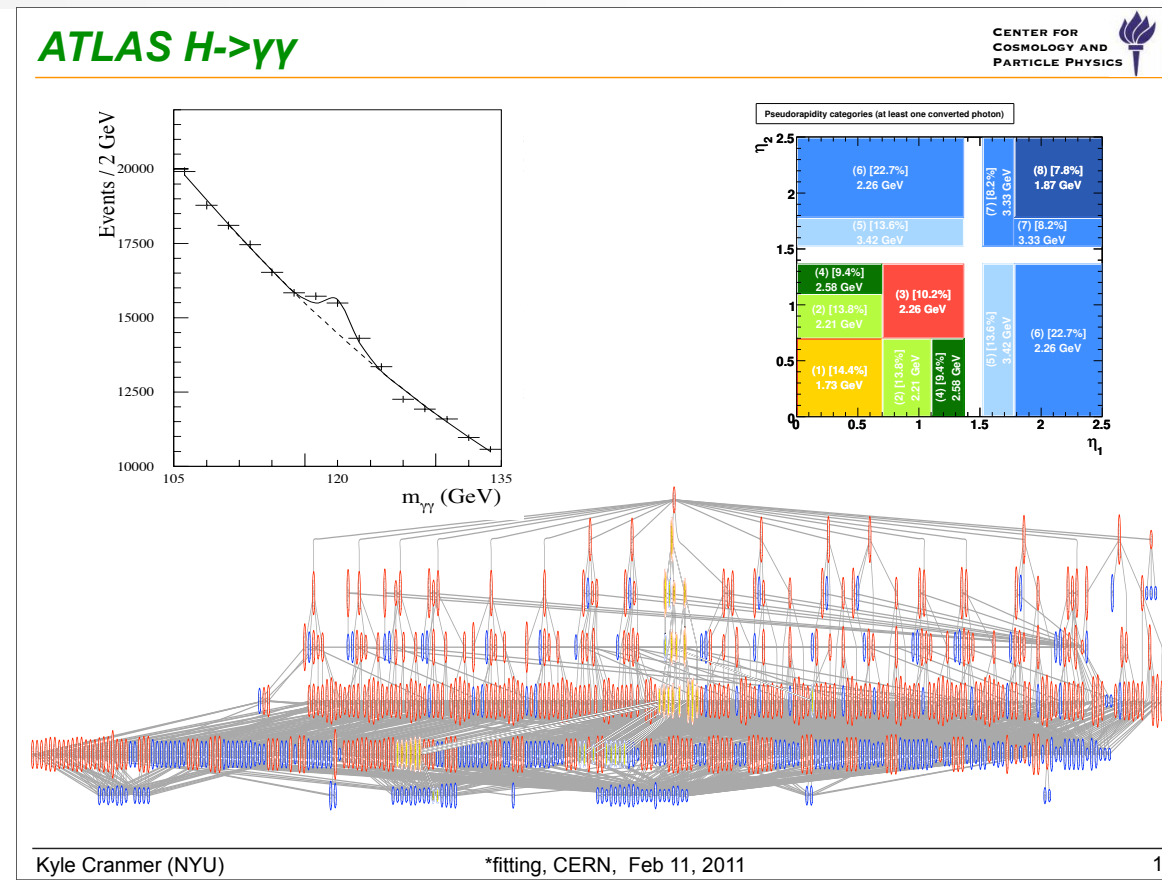


Figure 9: Top quark pair-production cross-section at hadron colliders as measured by CDF and D0 at Tevatron [3], CMS [4] and ATLAS (this measurement). The theoretical predictions for pp and $p\bar{p}$ collisions [33] include the scale and PDF uncertainties, obtained using the HATHOR tool with the CTEQ6.6 PDFs [34] and assume a top-quark mass of 172.5 GeV.

It was not a relaxing Thanksgiving in 2010

Early examples for Higgs (2011)



Global BSM fits and LHC data

10-11 February 2011
CERN
Europe/Zurich timezone

Overview

- Timetable
- Registration
- List of registrants

The aims of this workshop include:

- to review the progress of the tools for global fits of BSM models
- to propose benchmarks for the parameterization of specific classes of models, in order to facilitate and standardize the representation of the results of the experimental searches at the LHC, and their use in the fitting codes
- to liaise with the "simplified models" approaches, as discussed e.g. in the "Characterization of new physics at the LHC" meetings
- to provide an update of the work carried out within the DESY SUSY/BSM Fit Working Group

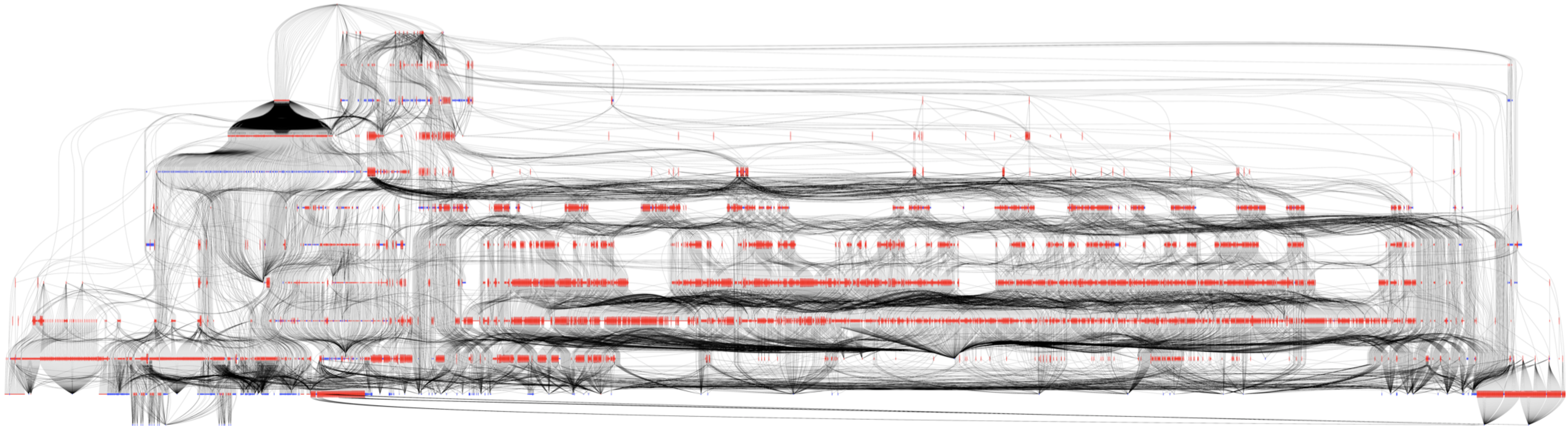
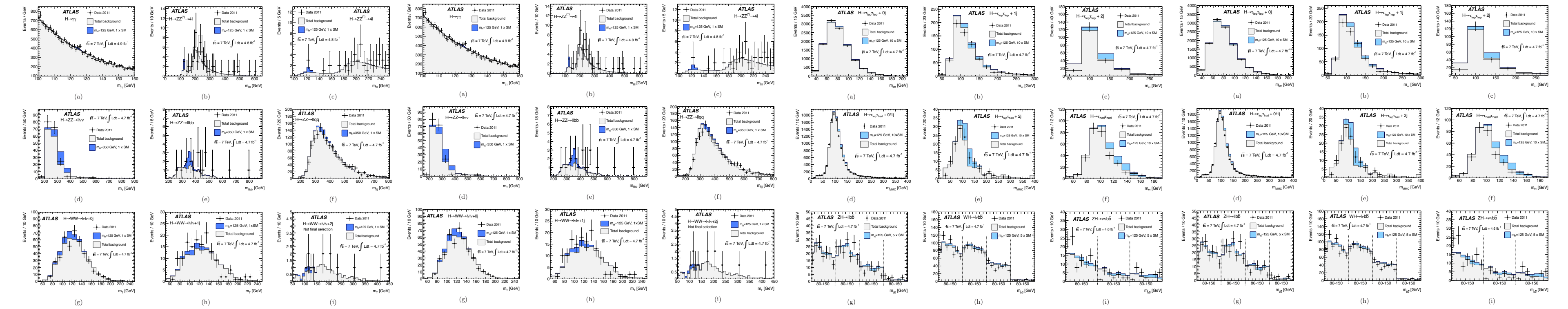
Information on accommodation, access to CERN and laptop registration is available from <http://lpc.cern.ch/LPCC/index.php?page=visit>

Starts 10 Feb 2011, 08:00
Ends 11 Feb 2011, 18:00
Europe/Zurich

CERN
TH Theory Conference Room

Michangelo Mangano

Collaborative Statistical Modeling



$$\mathbf{f}_{\text{tot}}(\mathcal{D}_{\text{sim}}, \mathcal{G} | \boldsymbol{\alpha}) = \prod_{c \in \text{channels}} \left[\text{Pois}(n_c | \nu_c(\boldsymbol{\alpha})) \prod_{e=1}^{n_c} f_c(x_{ce} | \boldsymbol{\alpha}) \right] \cdot \prod_{p \in \mathcal{S}} f_p(a_p | \alpha_p)$$

HistFitter origins

While I was still recovering from EventView experience, the RooStats + HistFactory user community did want a more integrated user experience that integrated late-stage analysis, statistical modeling, and statistical inference

- Combine in CMS was a somewhat parallel development

Configurable analysis with HistFitter

Dan Short¹
On behalf of the HistFitter group

¹Oxford

12th April 2012



Introduction

- Attempt to build on HistFactory framework
- Provide inputs from TTrees or TH1s and generate XML
 - Flexibility in terms of selections used
 - Possible to quickly switch systematics and change PDF
 - Optimized for iteration over grids
 - Hierarchical TopLevel → Channel → Sample system
- Can run interactively
 - Displays 'before-and-after' plots
 - Instant access to results and workspaces
- Notion of control, validation and signal regions
 - Plotting functions breakdown PDF into components
 - Ability to project errors from one channel to another
 - Draw ratio plots with correct error visualization
- Ability to run fits and hypothesis tests in one line
- Used in 1-lepton ATLAS SUSY analysis for SEARCH 2012

Autodiff in 2012?

I remember being very excited about automatic differentiation and potential for it in our stats software

- Tools were lacking

First discussions of autodiff in 2012!



Minutes of our April 26 meeting

Kyle Cranmer <kyle.cranmer@nyu.edu>
To: roostats-development (A mailing list for RooStats development. RooStats is a p...)
Thu 4/26/2012 09:45

RooStats meeting April 26
Lorenzo, Kyle, George, Gabriel, Gregory, Alfio

Candidate release next week May 2

Lorenzo:
log scan for inverter
some patches etc.
tutorials now linked to Twiki page

George:
HistFactory tutorials to be visible on web page
Steamer fix from Kyle
George to migrate HistFactory changes to RooStats dev branch

Gabriel:
moving tests into trunk
Simple likelihood ratio not working with Frequentist calculator
George to send some tests for HistFactory

Kyle:
We will have Google Summer of Code student working on Graphical Models: Shruti Gupta
Automatic **Differentiation** could be useful for us
http://en.wikipedia.org/wiki/Automatic_differentiation

Alfio:
80% of time dedicated to vectorization of RooFit core
leaving CERN in ~July :-(

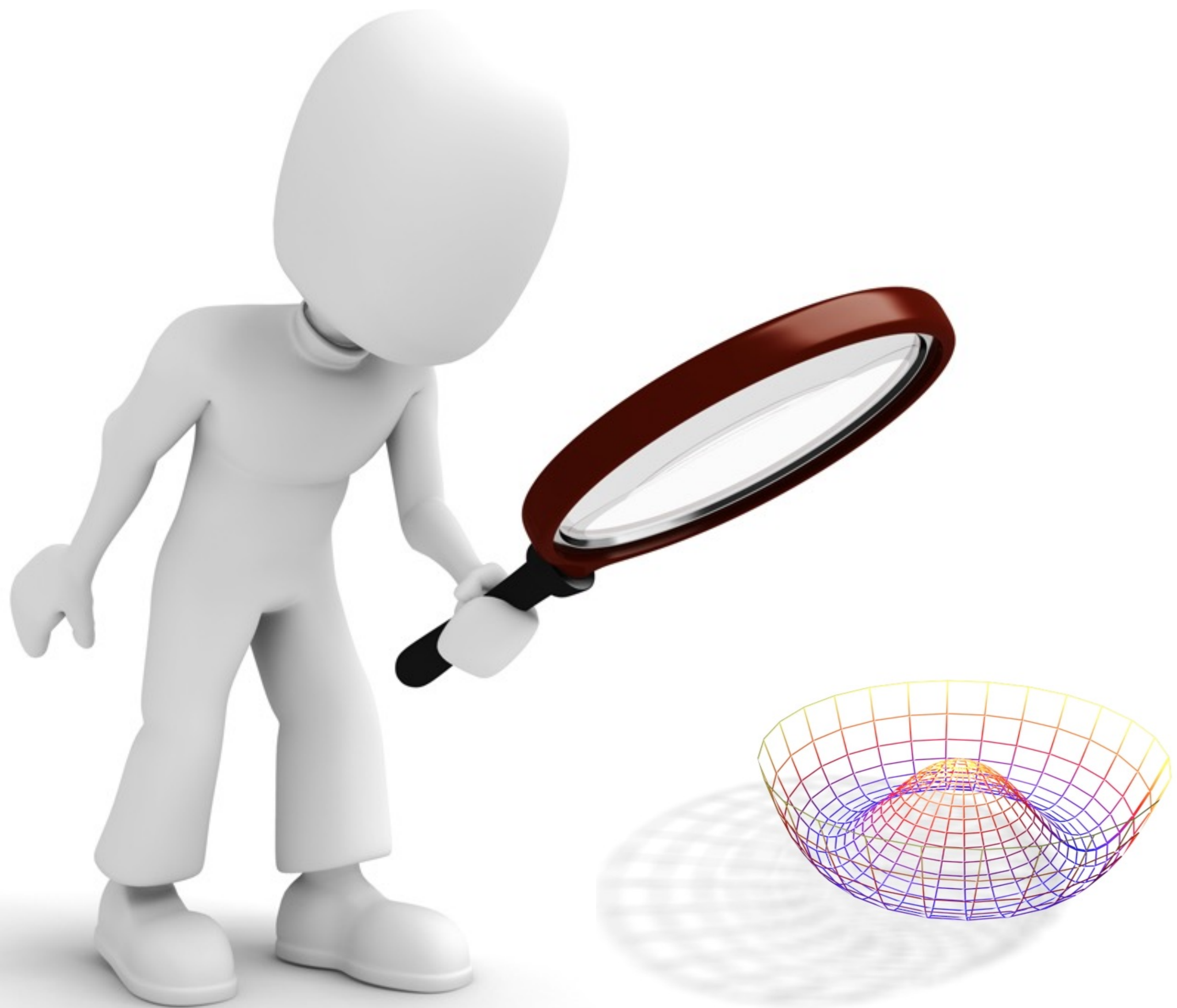
Sven (in Dresden):
--configure multineest in build system
- other stuff, please report

Wouter:
please send some update on RooFit

next meeting: May 10

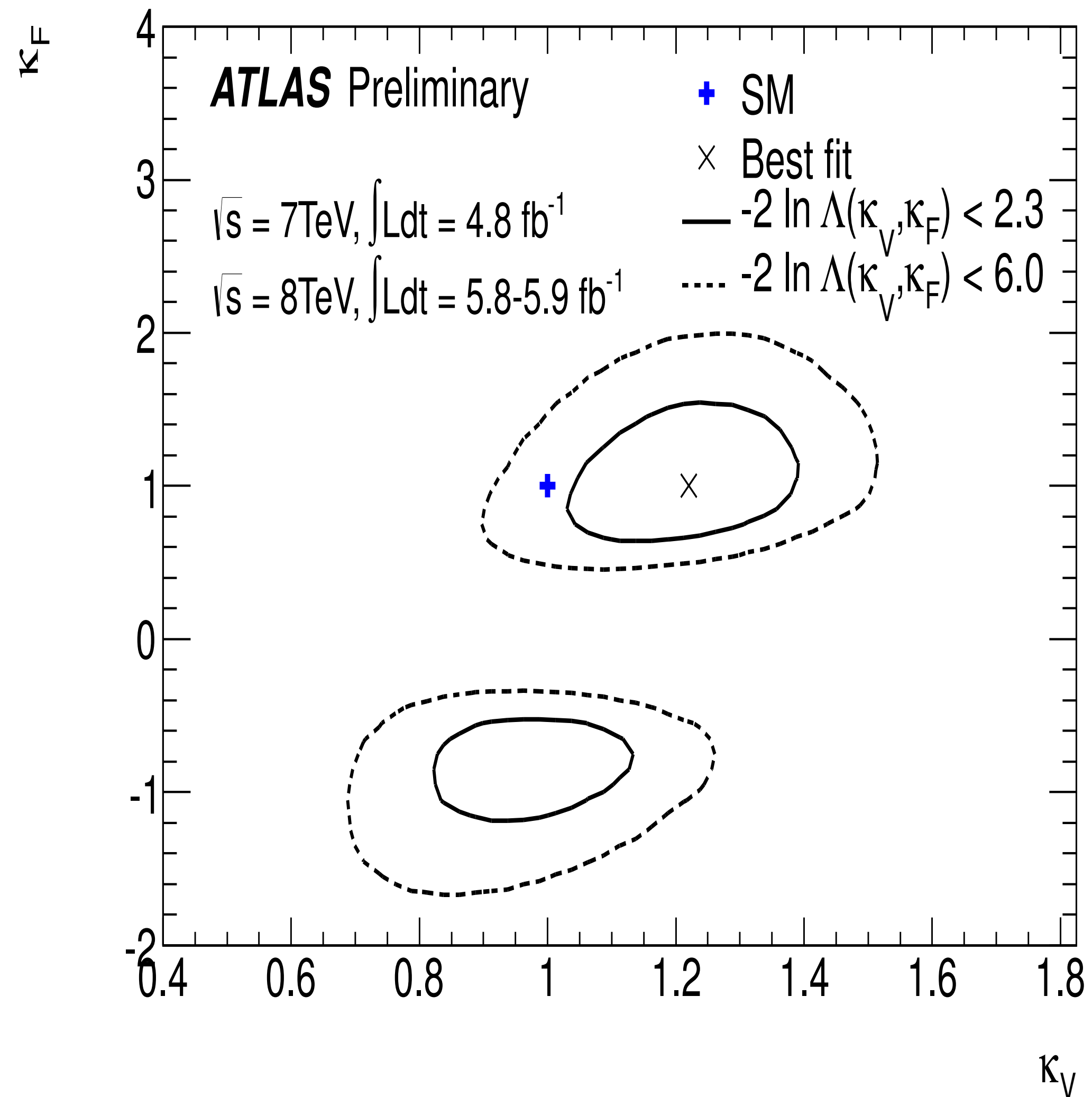
All the best,
Kyle





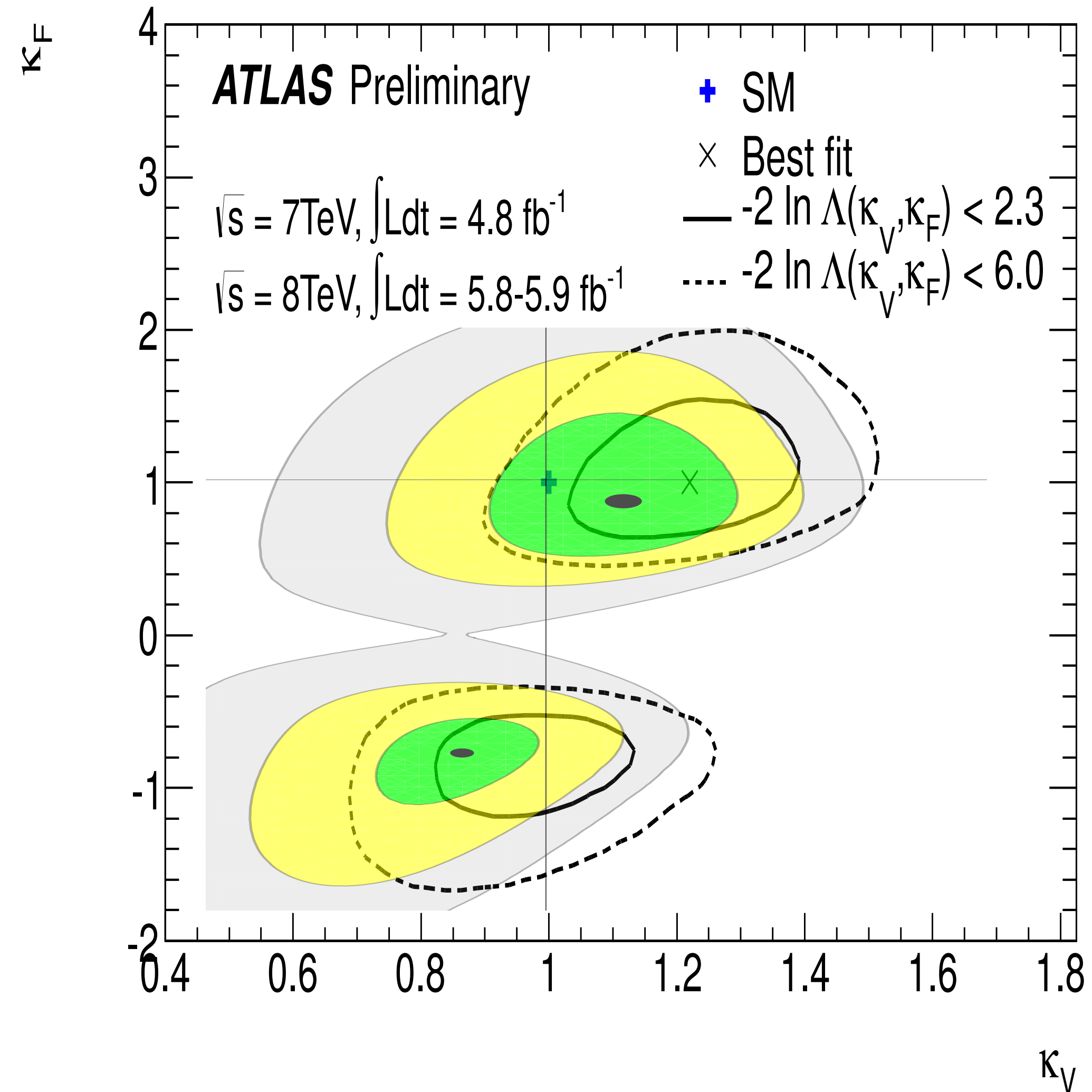
REPRODUCIBILITY PROBLEM

Not possible for others to reproduce results from paper.



REPRODUCIBILITY PROBLEM

Not possible for others to reproduce results from paper.



S. Kraml¹, B.C. Allanach², M. Mangano³, H.B. Prosper⁴, S. Sekmen^{3,4} (editors),
C. Balazs⁵, A. Barr⁶, P. Bechtle⁷, G. Belanger⁸, A. Belyaev^{9,10}, K. Benslama¹¹,
M. Campanelli¹², K. Cranmer¹³, A. De Roeck³, M.J. Dolan¹⁴, T. Eifert¹⁵, J.R. Ellis^{16,3},
M. Felcini¹⁷, B. Fuks¹⁸, D. Guadagnoli^{8,19}, J.F. Gunion²⁰, S. Heinemeyer¹⁷,
J. Hewett¹⁵, A. Ismail¹⁵, M. Kadastik²¹, M. Krämer²², J. Lykken²³, F. Mahmoudi^{3,24},
S.P. Martin^{25,26,27}, T. Rizzo¹⁵, T. Robens²⁸, M. Tytgat²⁹, A. Weiler³⁰

Why public likelihoods

- The statistical model of an experimental analysis provides the complete mathematical description of that analysis

$p(o|\alpha)$ relating the observed quantities o to the parameters α

- Given the likelihood, all the standard statistical approaches are available for extracting information from it

- Essential information for any detailed interpretation of experimental results

= determining the compatibility of the observations with theoretical predictions

Les Houches Recommendations (2012)

3b: When feasible, **provide a mathematical description of the final likelihood** function in which experimental data and parameters are clearly distinguished, either in the publication or the auxiliary information. Limits of validity should always be clearly specified.

3c: Additionally **provide a digitized implementation of the likelihood** that is consistent with the mathematical description.

[arXiv:1203.2489](https://arxiv.org/abs/1203.2489)



Searches for new physics: recommendations for the presentation of LHC results

13 February 2012

CERN

Europe/Zurich timezone



Overview

Timetable

Registration

Participant List

During the Les Houches 2011 workshop, discussions started to define a set of recommendations for the presentation of LHC results on searches for new physics, aimed at providing a more efficient flow of scientific information between the experimental collaborations and the rest of the high energy physics community, and facilitating the interpretation of the results in a wide class of models. This discussion evolved into a draft document, available for download from this page. The goal of this meeting is to review this draft and present it to the experiments for discussion and eventual endorsement.

EVO connection will be available: the link will appear on the agenda page 30' before the start of the meeting. **Please register even if you participate only by EVO**



Starts 13 Feb 2012, 09:00

Ends 13 Feb 2012, 19:00

Europe/Zurich



CERN

TH Theory Conference Room



[Michelangelo Mangano](#)

[Sabine Kraml](#)



Paper

[Final paper, arXiv:1203.2489](#)

[LH proceedings contribution](#)

Likelihoods for the LHC Searches

21-23 January 2013

CERN

Europe/Zurich timezone



Overview

Timetable

Registration

Participant List

The primary goal of this 3-day workshop is to educate the LHC community about the scientific utility of likelihoods. We shall do so by describing and discussing several real-world examples of the use of likelihoods, including a one-day in-depth examination of likelihoods in the Higgs boson studies by ATLAS and CMS.

The workshop will start with two pedagogical lectures that introduce likelihood concepts and terminology. These lectures are followed, in the afternoon of Day 1, by a moderated discussion that focuses on the concepts and issues raised in the lectures. Day 1 ends with several presentations that illustrate the use of likelihoods in Higgs and Beyond the Standard Model (BSM) research. The goal here is to get feedback from researchers who have used Higgs and BSM results in their work.

Given the importance of the work on the Higgs boson, we shall devote the second day of the workshop to the thorough deconstruction of likelihood usage in the Higgs boson work by ATLAS and CMS. The goal is to shed a bright light on the many details, and assumptions, that underlie the likelihoods used in the recently published results.

The final day of the workshop covers the use of likelihoods in BSM work and ends with an examination and discussion of the concrete steps needed to make the publication of likelihoods by the LHC community systematic and routine.



Starts 21 Jan 2013, 09:00

Ends 23 Jan 2013, 18:00

Europe/Zurich



CERN

4/3-006 - TH Conference Room

[Go to map](#)



[Harrison Prosper](#)

[Kyle Stuart Cranmer](#)

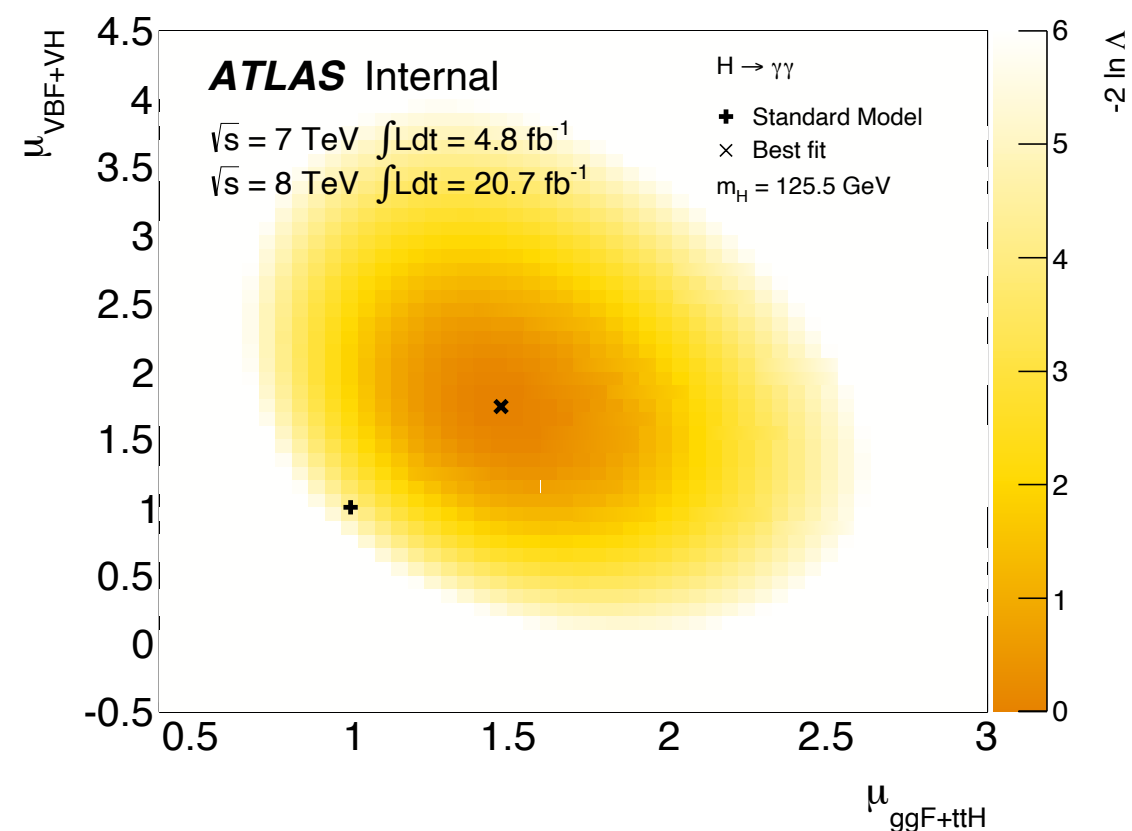
[Sezen Sekmen](#)

<https://indico.cern.ch/event/218693/overview>

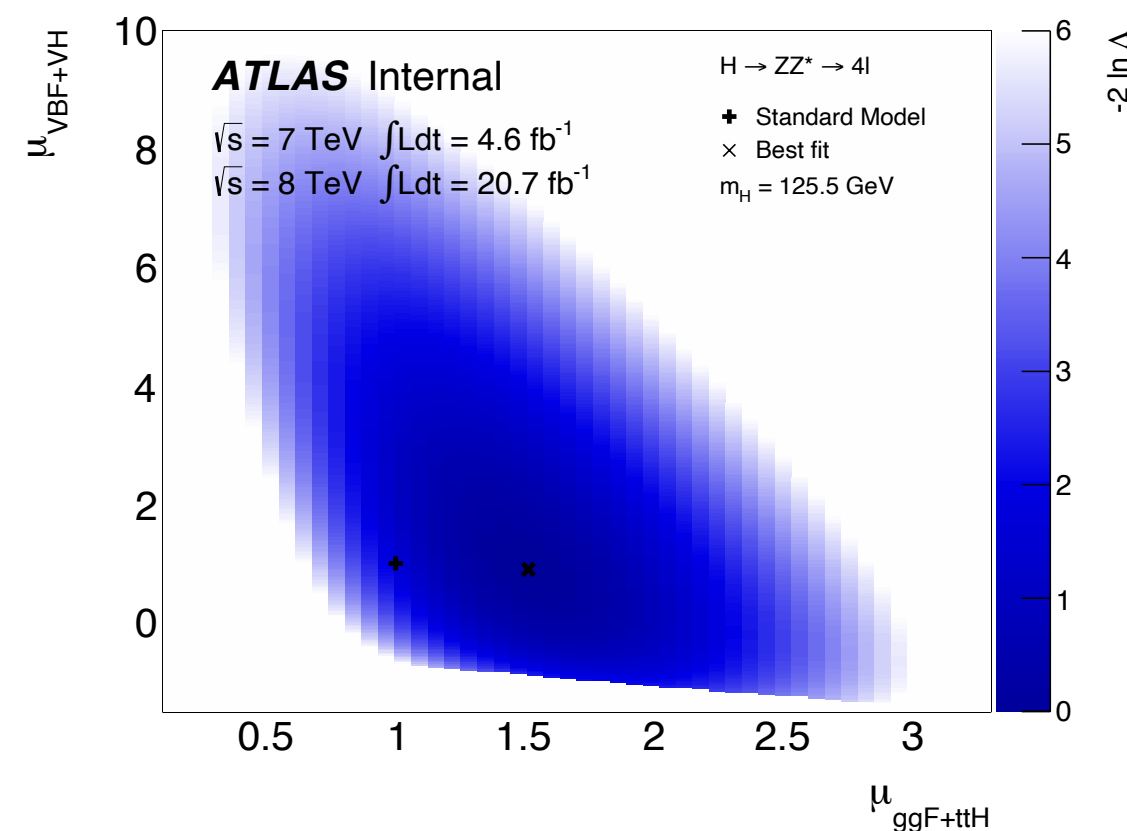
LIKELIHOOD SCANS

First step: publish likelihood scans for communicating LHC Higgs results.

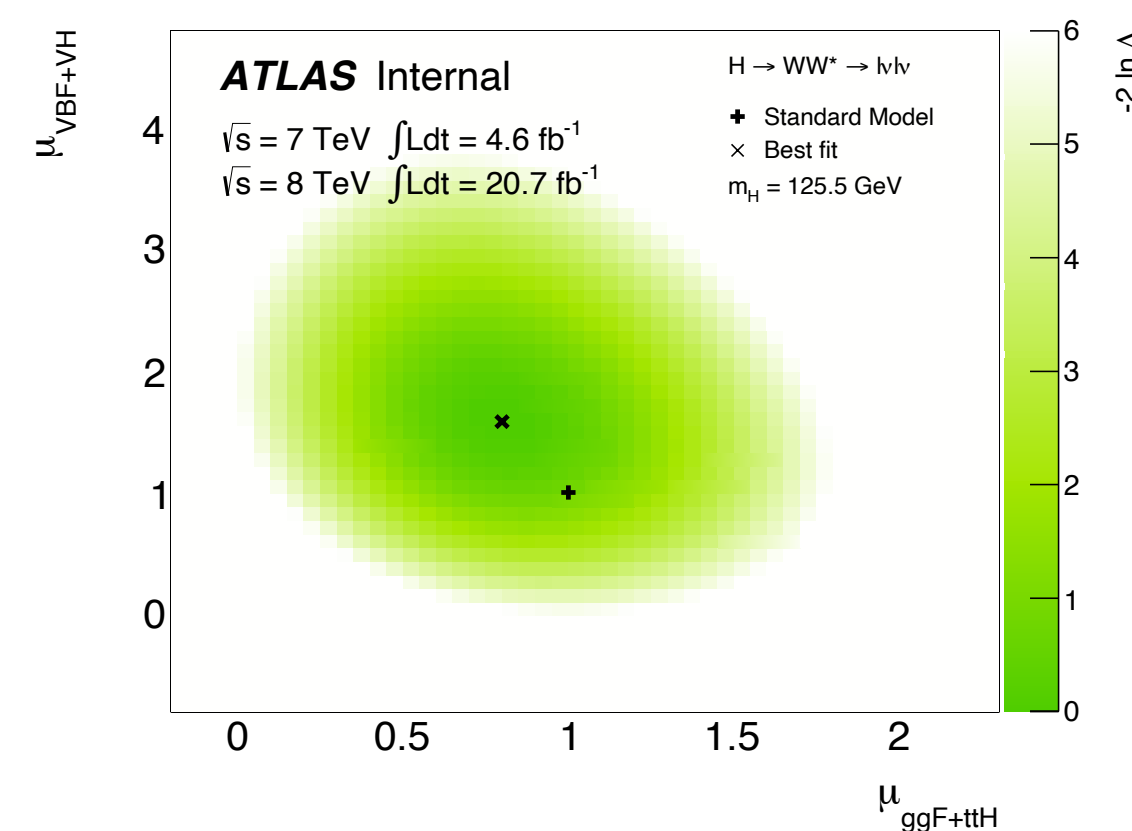
<http://doi.org/10.7484/INSPIREHEP.DATA.A78C.HK44>



<http://doi.org/10.7484/INSPIREHEP.DATA.RF5P.6M3K>



<http://doi.org/10.7484/INSPIREHEP.DATA.26B4.TY5F>



Information References (121) Citations (128) Files Plots **HepData**

Measurements of Higgs boson production and couplings in diboson final states with the ATLAS detector at the LHC

ATLAS Collaboration (Georges Aad (Freiburg U.) *et al.*) [Show all 2923 authors](#)

Jul 4, 2013 - 32 pages

Phys.Lett. B726 (2013) 88-119

Information Citations (7) Files

Data from Figure 7 from: Measurements of Higgs boson production and couplings in diboson final states with the ATLAS detector at the LHC

ATLAS Collaboration (Aad, Georges (Freiburg U.) [...]) [Show all 2923 authors](#)

Cite as: ATLAS Collaboration (2013) HepData, <http://doi.org/10.7484/INSPIREHEP.DATA.A78C.HK44>

Close x

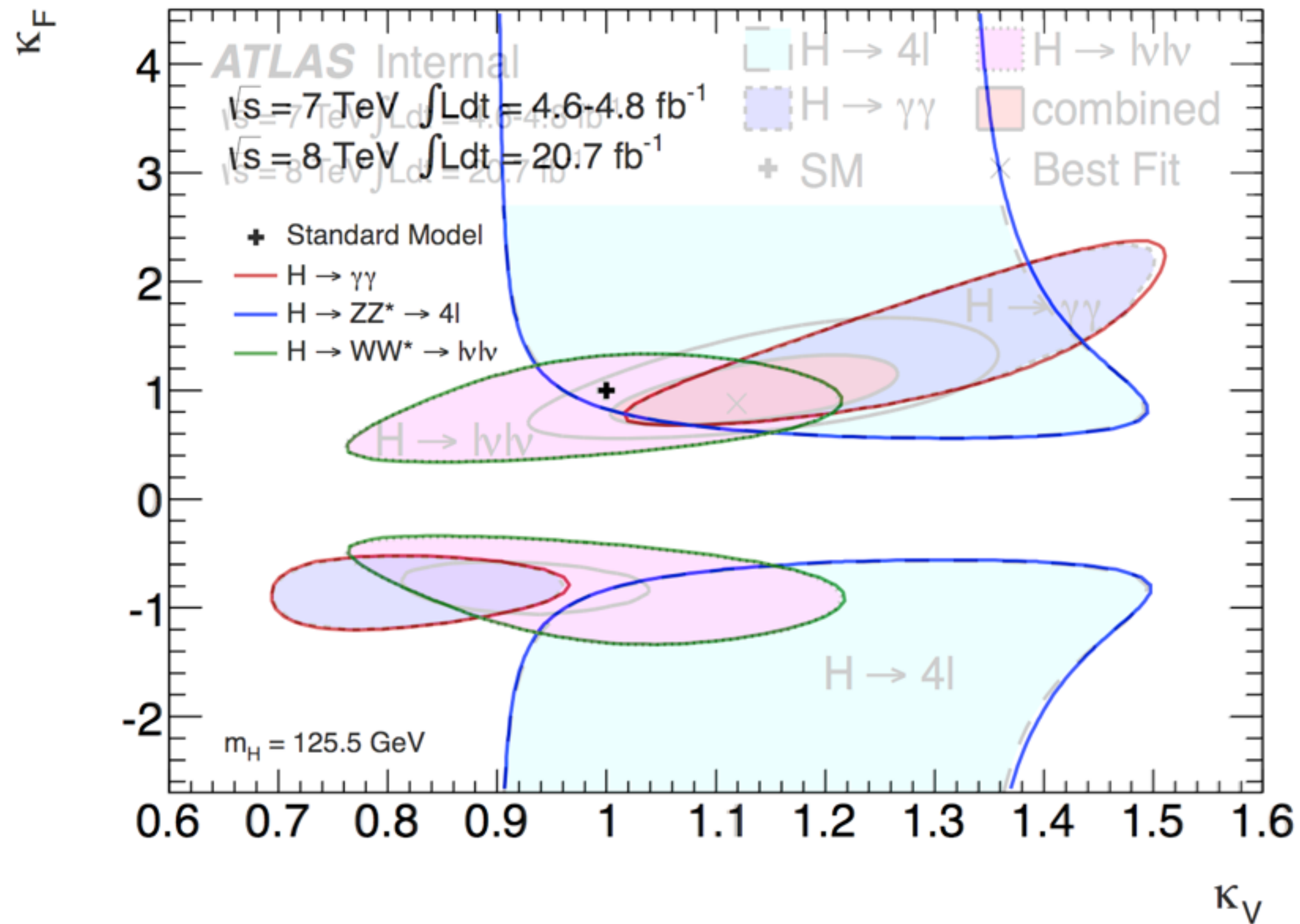
23

Blogged by 3
Tweeted by 6

[Click for more details](#)

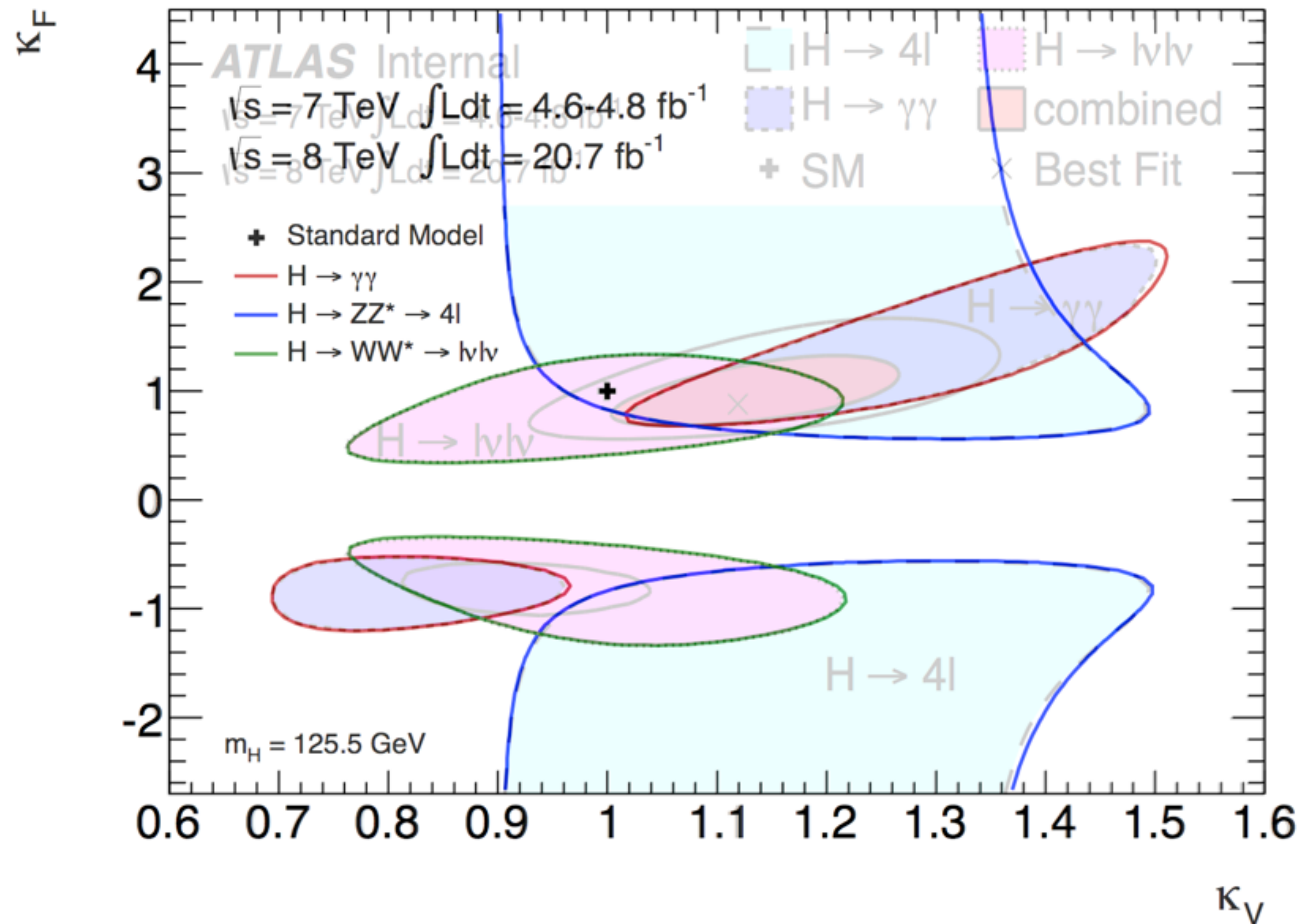
LIKELIHOODS SCANS

Reproducing derived results from original paper!



LIKELIHOODS SCANS

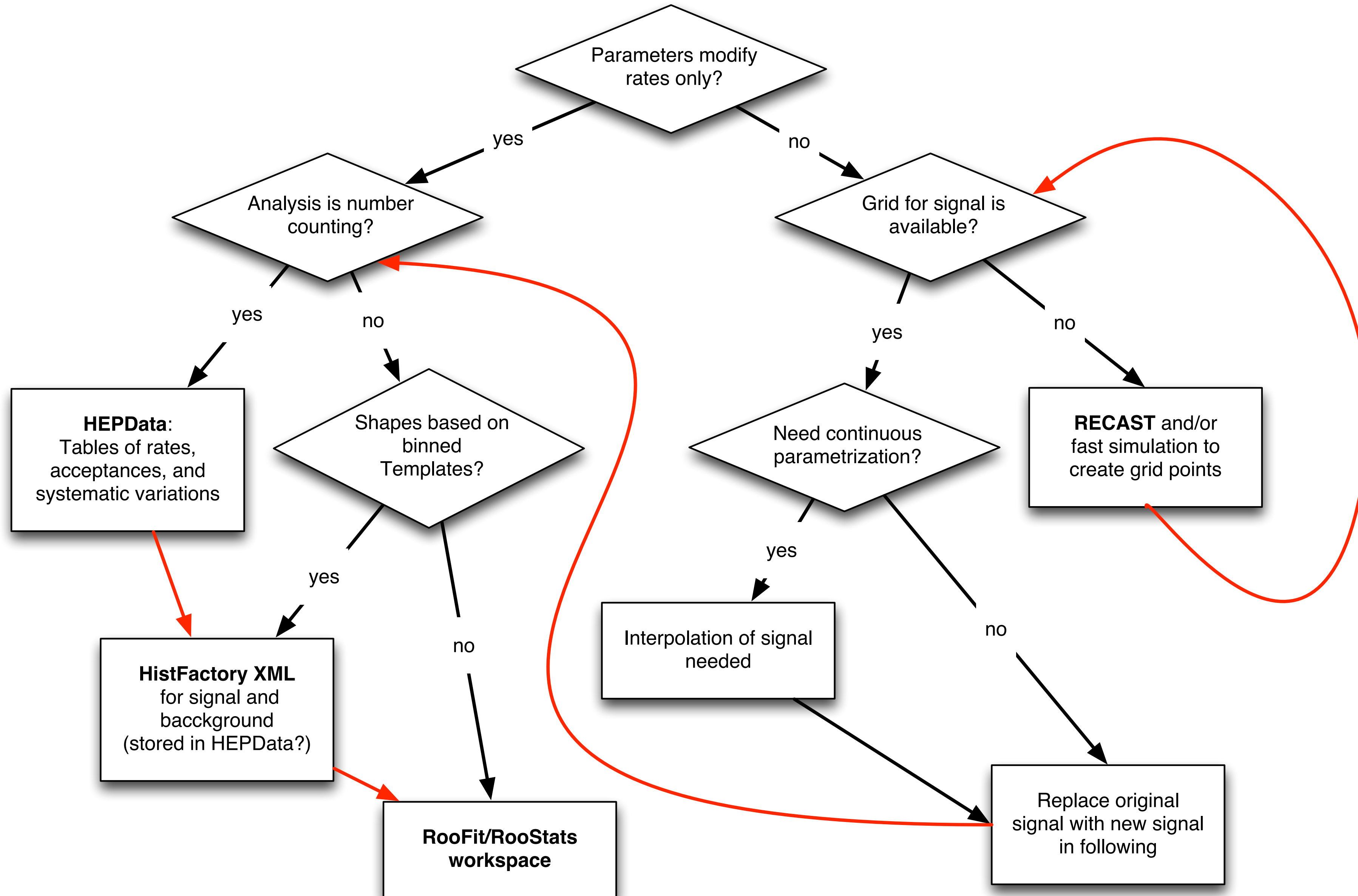
Reproducing derived results from original paper!



But still simplified likelihood scans, not the full statistical model

Likelihood Publishing + RECAST =

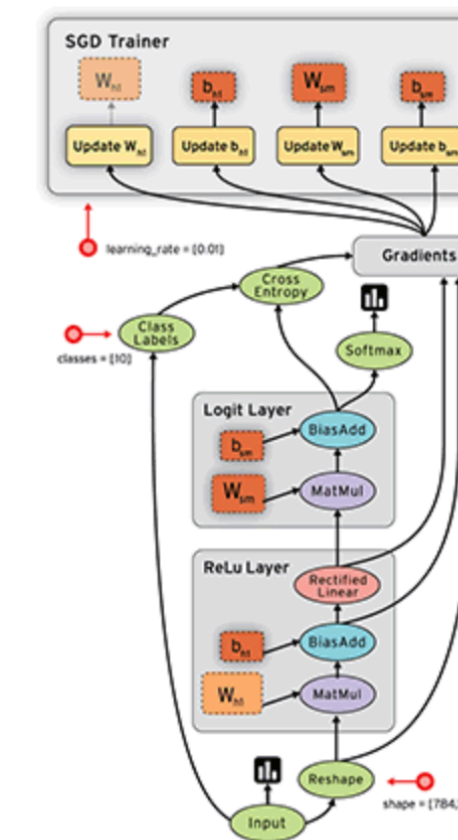
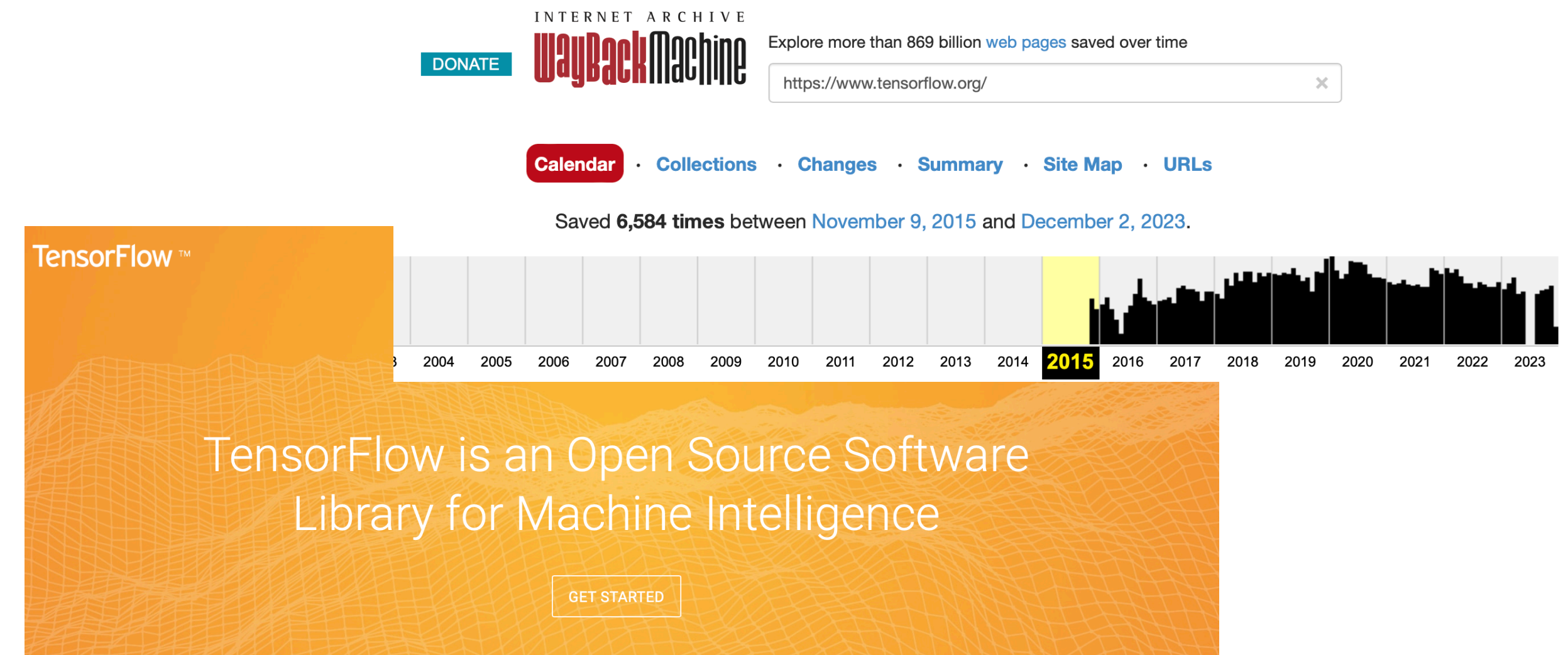




Data Science / TensorFlow / DIANA-HEP

2013-2015 I was mainly focusing on the rise of deep learning, SBI, and RECAST

- TensorFlow was released during DS@LHC at CERN in 2015!



What is a Data Flow Graph?

Data flow graphs describe mathematical computation with a directed graph of nodes & edges. Nodes typically implement mathematical operations, but can also represent endpoints to feed in data, push out results, or read/write persistent variables. Edges describe the input/output relationships between nodes. These data edges carry dynamically-sized multidimensional data arrays, or tensors. The flow of tensors through the graph is where TensorFlow gets its name. Nodes are assigned to computational devices and execute asynchronously and in parallel once all the tensors on their incoming edges becomes available.

TensorFlow was developed by the [Google Brain](#) team for internal [Google](#) use in research and production.^{[5][6]}
^[7] The initial version was released under the [Apache License 2.0](#) in 2015.^{[1][8]} Google released the updated version of TensorFlow, named TensorFlow 2.0, in September 2019.^[9]

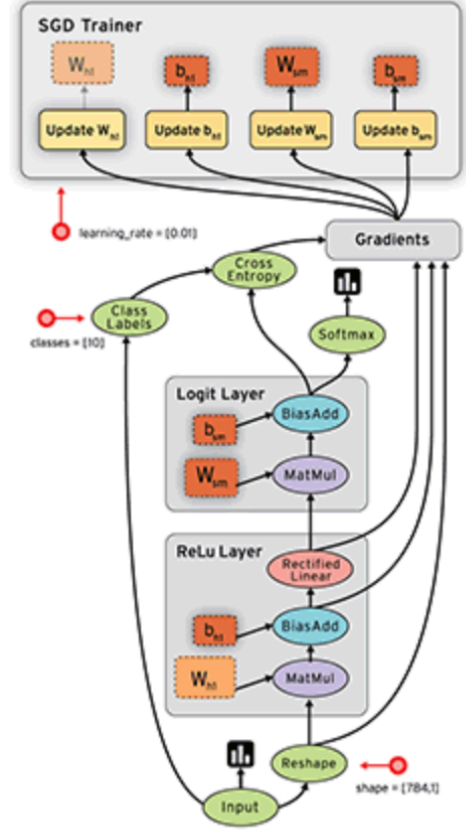
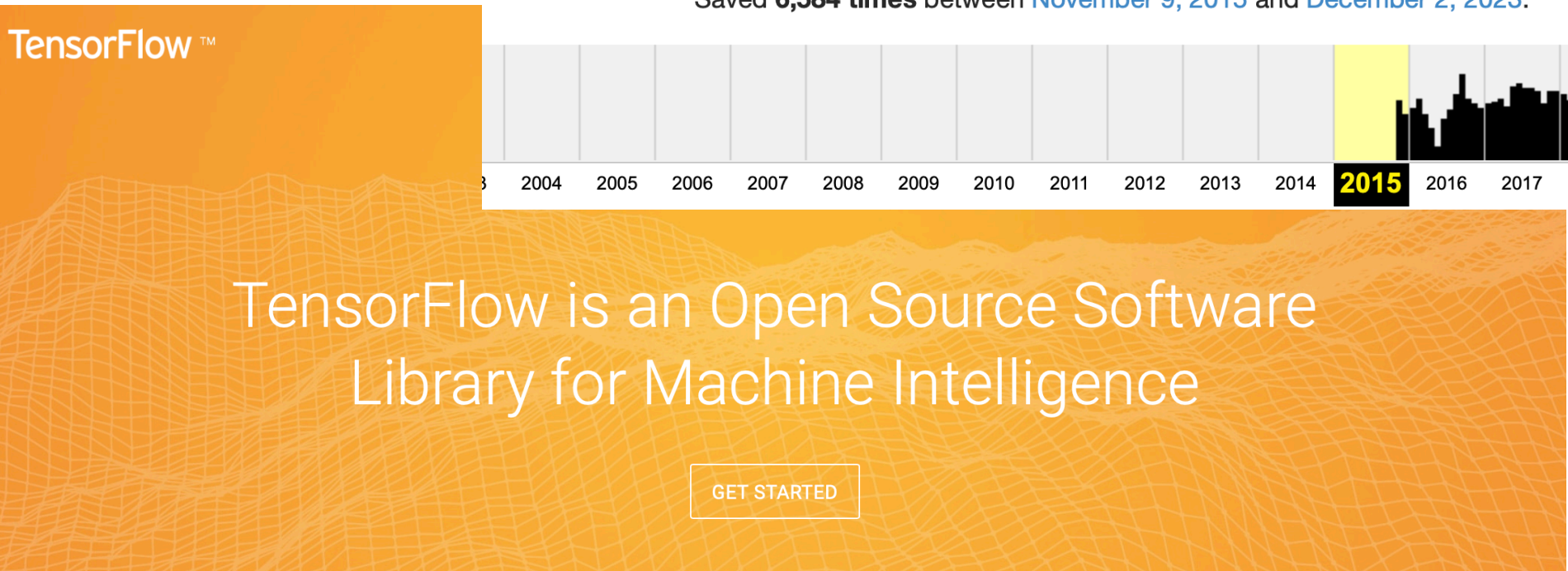
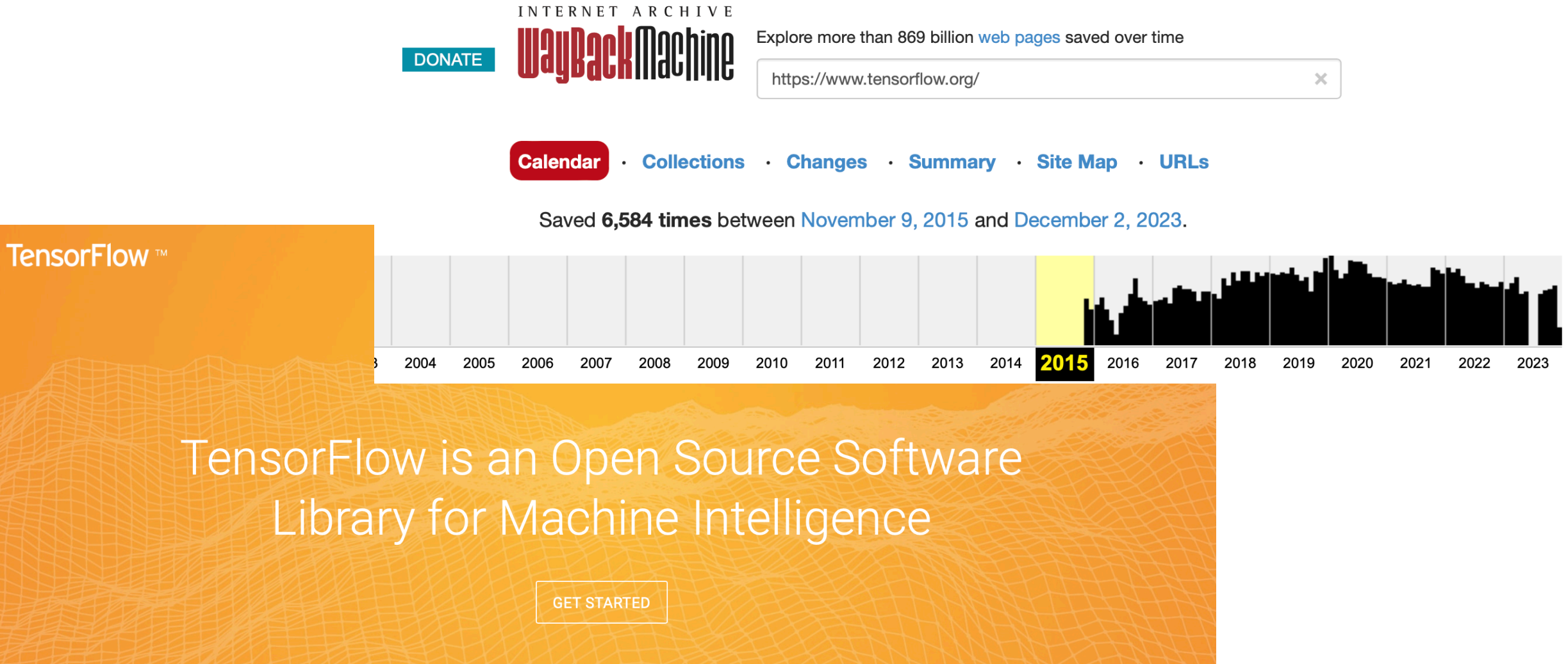
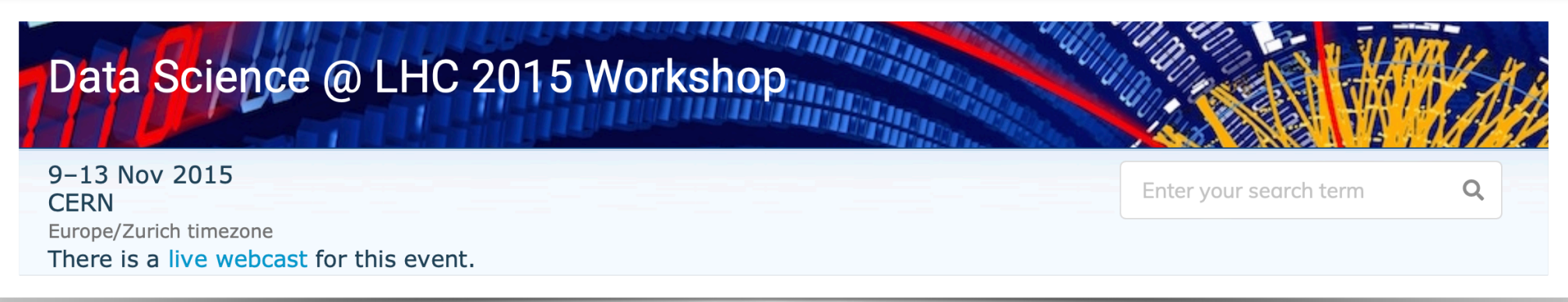
References [\[edit\]](#)

1. ^a ^b "Credits". [TensorFlow.org](#). Retrieved November 10, 2015.

Data Science / TensorFlow / DIANA-HEP

2013-2015 I was mainly focusing on the rise of deep learning, SBI, and RECAST

- TensorFlow was released during DS@LHC at CERN in 2015!



What is a Data Flow Graph?

Data flow graphs describe mathematical computation with a directed graph of nodes & edges. Nodes typically implement mathematical operations, but can also represent endpoints to feed in data, push out results, or read/write persistent variables. Edges describe the input/output relationships between nodes. These data edges carry dynamically-sized multidimensional data arrays, or tensors. The flow of tensors through the graph is where TensorFlow gets its name. Nodes are assigned to computational devices and execute asynchronously and in parallel once all the tensors on their incoming edges becomes available.

TensorFlow was developed by the Google Brain team for internal Google use in research and production.^{[5][6]}
^[7] The initial version was released under the Apache License 2.0 in 2015.^{[1][8]} Google released the updated version of TensorFlow, named TensorFlow 2.0, in September 2019.^[9]

References [edit]

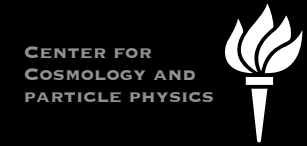

1. ^ a b "Credits". TensorFlow.org. Retrieved November 10, 2015.

The birth of pyhf


2nd S2I2 HEP/CS Workshop

1 May 2017, 07:00 → 3 May 2017, 13:35 US/Eastern

Princeton University



EMERGING TRENDS IN
**SOFTWARE FOR STATISTICS
AND MACHINE LEARNING**



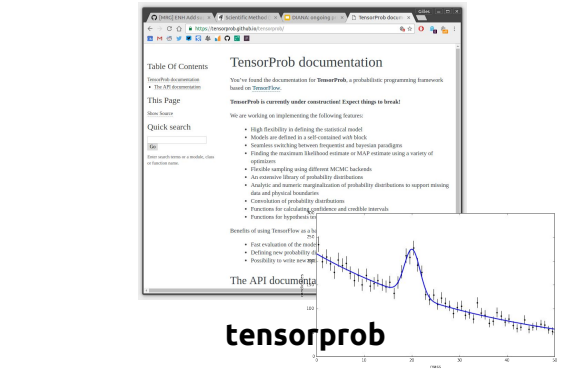
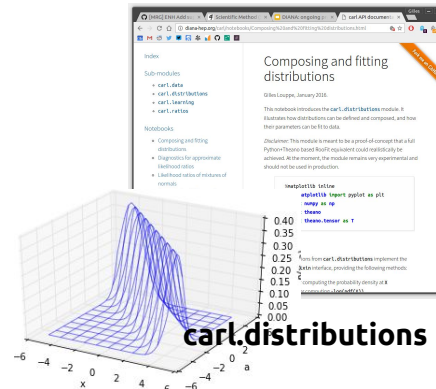
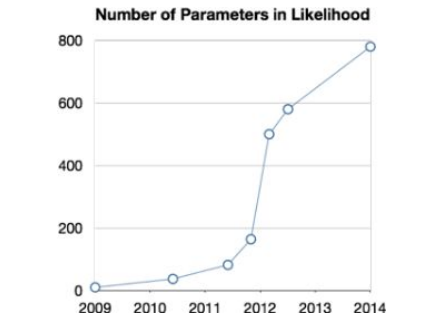
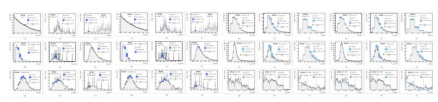
@KyleCranmer
New York University
Department of Physics
Center for Data Science

Probabilistic programming frameworks


RooFit serves us well, but shows limits in terms of **scalability**.

Using a data flow graph framework, RooFit would be **distributed, GPU-enabled** and automatically **differentiable**.

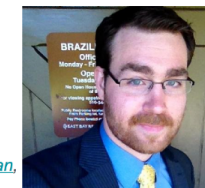
Feasibility? Certainly **within reach!** As illustrated by our tentative proof-of-concepts **carl.distributions** [Gilles Louppe] and **tensorprob** [Igor Babuschkina, now at DeepMind]. See also Edward.



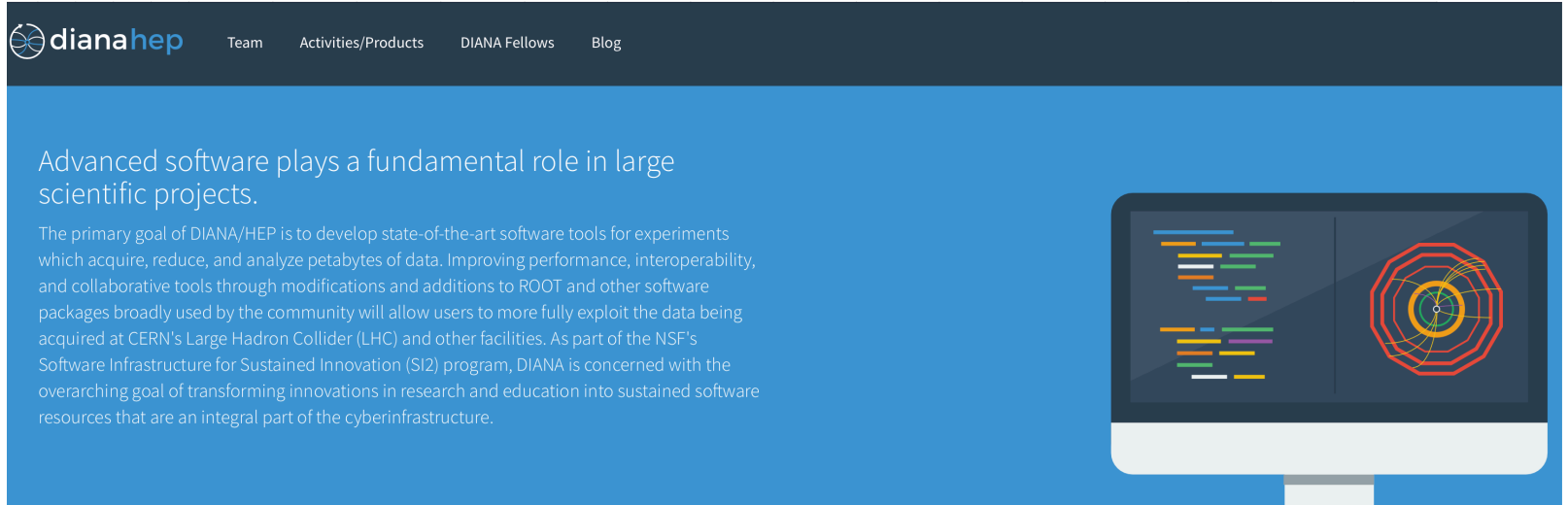
Edward A library for probabilistic modeling, inference, and criticism.
Edward is a Python library for probabilistic modeling, inference, and criticism. It is a testbed for fast experimentation and research with probabilistic models, ranging from classical hierarchical models on small data sets to complex deep probabilistic models on large data sets. Edward fuses three fields: Bayesian statistics and machine learning, deep learning, and probabilistic programming.
It supports **modeling** with



Dustin Tran
Ph.D. Student
Columbia University
dustin@cs.columbia.edu (@dustintran)
http://dustintran.com



Matthew Feickert
High Energy Physics Ph.D. Candidate
Southern Methodist University
matthew.feickert@cern.ch or mfeickert@smu.edu
GitHub: matthewfeickert @HEPfeickert



dianahep Team Activities/Products DIANA Fellows Blog

Advanced software plays a fundamental role in large scientific projects.

The primary goal of DIANA/HEP is to develop state-of-the-art software tools for experiments which acquire, reduce, and analyze petabytes of data. Improving performance, interoperability, and collaborative tools through modifications and additions to ROOT and other software packages broadly used by the community will allow users to more fully exploit the data being acquired at CERN's Large Hadron Collider (LHC) and other facilities. As part of the NSF's Software Infrastructure for Sustained Innovation (S2I) program, DIANA is concerned with the overarching goal of transforming innovations in research and education into sustained software resources that are an integral part of the cyberinfrastructure.

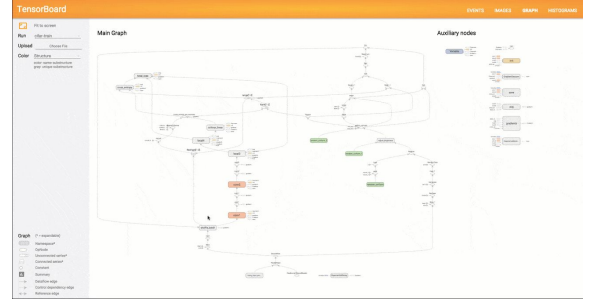
Matthew Feickert, Southern Methodist University [Grad]

- Topic: Investigation of use of Tensorflow/Theano for realistic physics statistics models - [proposal](#), [final report](#)
- Mentor: Gilles Louppe/Vincent Croft, NYU
- Dates/Location:

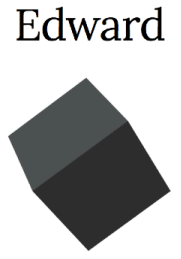


The modern AI/ML software stack

Recent switch to

- Numerical computations with data flow graphs
 - TensorFlow, Theano, MXNet, etc
 - Support for CPUs and GPUs out of the box.
 - Automatic differentiation
 - Enable new ways of thinking (model composition, learning to learn, etc)
- Probabilistic programming languages
 - Stan, Anglican, Edward, etc



Recommendation. The next generation of physics software for high-level analysis should take notice and inspiration from the AI/ML community.



10

pyhf matures

Thanks to the amazing developer team, pyhf quickly matures along with scikit-hep & PyHEP community



Matthew Feickert

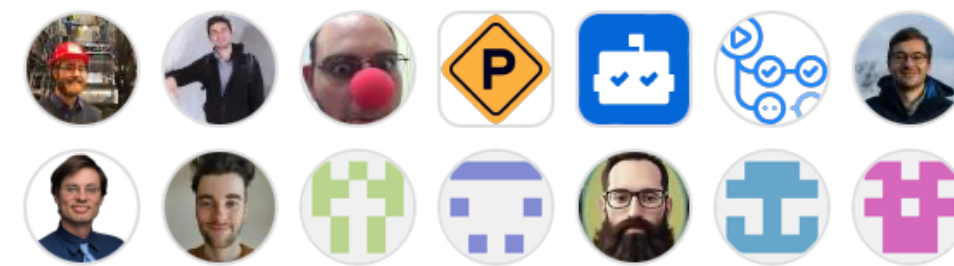


Giordon Stark

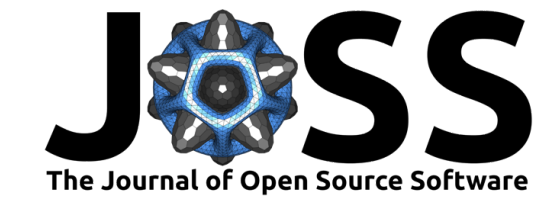
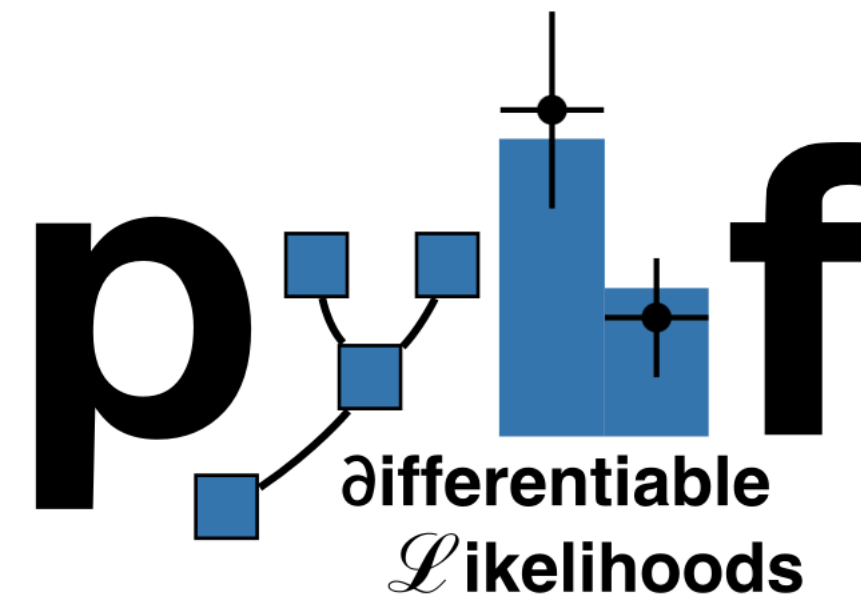


Lukas Heinrich

Contributors 36



+ 22 contributors



pyhf: pure-Python implementation of HistFactory statistical models

Lukas Heinrich¹, Matthew Feickert^{*2}, Giordon Stark³, and Kyle Cranmer⁴

¹ CERN ² University of Illinois at Urbana-Champaign ³ SCIPP, University of California, Santa Cruz ⁴ New York University

DOI: [10.21105/joss.02823](https://doi.org/10.21105/joss.02823)

Software

- [Review](#) ↗
- [Repository](#) ↗
- [Archive](#) ↗

Editor: [Eloisa Bentivegna](#) ↗

Reviewers:

- [@suchitakulkarni](#)
- [@bradkav](#)

Submitted: 07 October 2020

Published: 04 February 2021

License

Authors of papers retain copyright and release the work under a Creative Commons Attribution 4.0 International License ([CC BY 4.0](#)).

Summary

Statistical analysis of High Energy Physics (HEP) data relies on quantifying the compatibility of observed collision events with theoretical predictions. The relationship between them is often formalised in a statistical model $f(\mathbf{x}|\phi)$ describing the probability of data \mathbf{x} given model parameters ϕ . Given observed data, the likelihood $\mathcal{L}(\phi)$ then serves as the basis for inference on the parameters ϕ . For measurements based on binned data (histograms), the HistFactory family of statistical models ([Cranmer et al., 2012](#)) has been widely used in both Standard Model measurements ([ATLAS Collaboration, 2013](#)) as well as searches for new physics ([ATLAS Collaboration, 2018](#)). pyhf is a pure-Python implementation of the HistFactory model specification and implements a declarative, plain-text format for describing HistFactory-based likelihoods that is targeted for reinterpretation and long-term preservation in analysis data repositories such as HEPData ([Maguire et al., 2017](#)). The source code for pyhf has been archived on Zenodo with the linked DOI: ([Heinrich, Lukas and Feickert, Matthew and Stark, Giordon, 2020](#)). At the time of writing this paper, the most recent release of pyhf is v0.5.4.

Statement of Need

Through adoption of open source “tensor” computational Python libraries, pyhf decreases the abstractions between a physicist performing an analysis and the statistical modeling without sacrificing computational speed. By taking advantage of tensor calculations, pyhf outperforms the traditional C++ implementation of HistFactory on data from real LHC analyses. pyhf’s default computational backend is built from NumPy and SciPy, and supports TensorFlow, PyTorch, and JAX as alternative backend choices. These alternative backends support hardware acceleration on GPUs, and in the case of JAX JIT compilation, as well as auto-differentiation allowing for calculating the full gradient of the likelihood function — all contributing to speeding up fits.

Impact on Physics

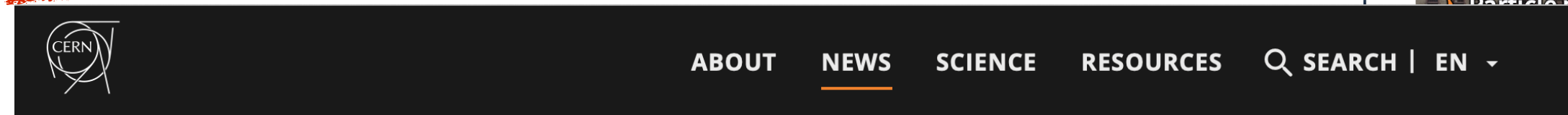
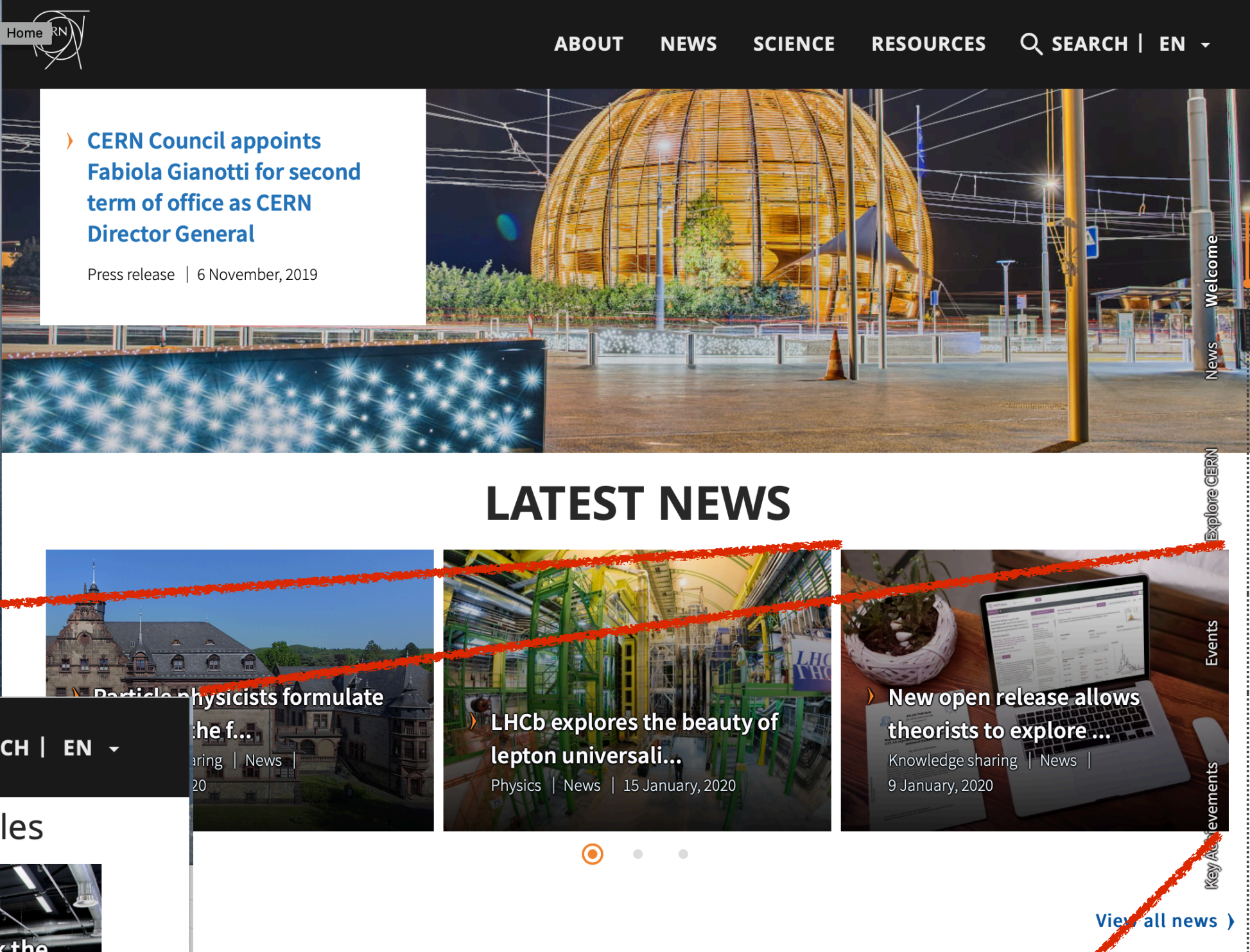
In addition to enabling the first publication of full likelihoods by an LHC experiment ([ATLAS Collaboration, 2019](#)), pyhf has been used by the SMode1S library to improve the reinterpretation of results of searches for new physics at LHC experiments ([Abdallah & others, 2020](#); [Alguero et al., 2020](#); [Khosha et al., 2020](#)).

^{*}Corresponding author.

Heinrich et al., (2021). pyhf: pure-Python implementation of HistFactory statistical models. *Journal of Open Source Software*, 6(58), 2823. 1 <https://doi.org/10.21105/joss.02823>

Recent progress

ATLAS has started publishing full likelihoods to HEPData!



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)

What if you could test a new theory against LHC data? Better yet, what if the expert knowledge needed to do this was captured in a convenient format? This tall order is now on

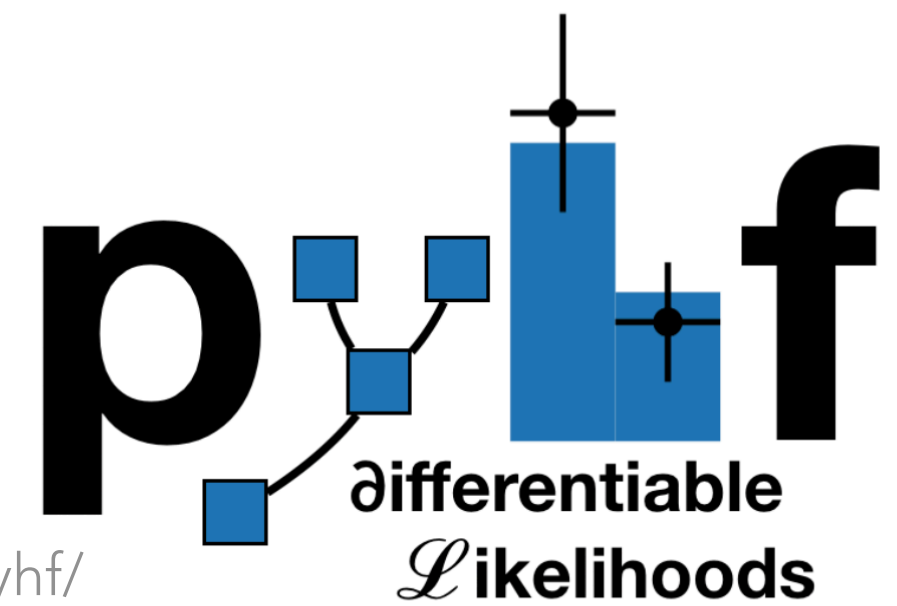
Display a menu y from the ATLAS collaboration, with the first open release of full analysis likelihoods

Related Articles



[View all news >](#)

<https://scikit-hep.org/pyhf/>



Publishing statistical models: Getting the most out of particle physics experiments

Kyle Cranmer ^{1*}, Sabine Kraml ^{2‡}, Harrison B. Prosper ^{3§} (editors),
Philip Bechtle ⁴, Florian U. Bernlochner ⁴, Itay M. Bloch ⁵, Enzo Canonero ⁶, Marcin
Chrzaszcz ⁷, Andrea Coccaro ⁸, Jan Conrad ⁹, Glen Cowan¹⁰, Matthew Feickert ¹¹,
Nahuel Ferreiro Iachellini ^{12,13} Andrew Fowlie ¹⁴, Lukas Heinrich ¹⁵, Alexander Held ¹,
Thomas Kuhr ^{13,16}, Anders Kvellestad ¹⁷, Maeve Madigan ¹⁸, Farvah Mahmoudi^{15,19},
Knut Dundas Morå ²⁰, Mark S. Neubauer ¹¹, Maurizio Pierini ¹⁵, Juan Rojo ⁸, Sezen
Sekmen ²², Luca Silvestrini ²³, Veronica Sanz ^{24,25}, Giordon Stark ²⁶, Riccardo Torre ⁸,
Robert Thorne ²⁷, Wolfgang Waltenberger ²⁸, Nicholas Wardle ²⁹, Jonas Wittbrodt ³⁰

It's a reality

The screenshot shows the ATLAS Public Results Page with the following sections and filters:

- Global Selections:** Show All, Deselect All, Show Latest 10
- CM Energy:** 14 TeV, 13.6 TeV, 13 TeV, 8 TeV, 7 TeV, 5 TeV, 2.36 TeV, 2.76 GeV, 900 GeV, 8.16 TeV/NN, 5.44 TeV/N, 5.02 TeV/N, 2.76 TeV/NN
- Physics theme:** B-physics and light states, Standard Model, Top, Higgs, BSM Searches, Heavy Ion, Upgrade Studies, Outreach, Statistical methods, Tracking, Egamma, Muon, Tau, Jet/Etmiss, Flavour tagging, Physics Modelling
- Signature:** W, Z, Photon, H, WW, WZ, ZZ, Di-photon, Vphoton, HH, VVV, Single top, Top pair, ≥ 3 tops, Charged tracks, 0 lepton, 1 lepton, 2 leptons, 2 leptons (same charge), ≥ 3 leptons, Taus, Photons, 0 jets, 1 jet, 2 jets, ≥ 3 jets, All hadronic, c-jets, b-jets, Boosted, MET, Long-lived massive particle, Forward Proton
- Analysis characteristics:** Cross-section measurement, Mass measurement, Statistical combination, ISR, Gluon fusion, VBF, VBS, PDF fits, Double parton scattering, BSM search, BSM reinterpretation, LFV, FCNC, Particle flow, MVA / machine learning, EFT interpretation, Differential measurement, Displaced vertex, Lepton-jets, Trigger-level analysis, High luminosity upgrade studies, Photon-induced, Likelihood available
- Min luminosity:** 0 fb⁻¹, Filter by minimum integrated luminosity
- Date:** Min: 11/14/2023, Max: 11/14/2023, ArXiv release, Publication

It's a reality

https://www.hepdata.net/search/?q=analysis:HistFactory

Find all papers which include specific types of **analysis**.

analysis:rivet (Rivet analysis)

analysis:MadAnalysis (MadAnalysis 5 analysis)

analysis:HistFactory (likelihoods in HistFactory format)



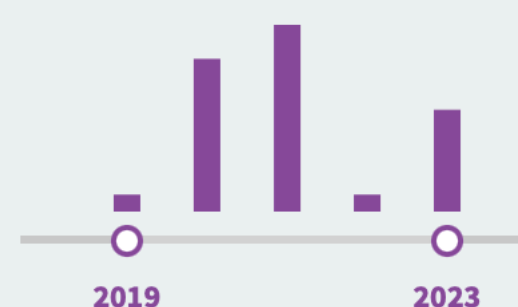
analysis:HistFactory

Search

Max results Sort by Reverse order

Showing 10 of 28 results

Date



1 2

Search for flavour-changing neutral-current couplings between the top quark and the photon with the ATLAS detector at $\sqrt{s} = 13$ TeV

The ATLAS collaboration Aad, Georges ; Abbott, Braden Keim ; Abbott, Dale ; *et al.*

Phys.Lett.B 842 (2023) 137379, 2023.

Inspire Record 2077557 DOI 10.17182/hepdata.129959

This letter documents a search for flavour-changing neutral currents (FCNCs), which are strongly suppressed in the Standard Model, in events with a photon and a top quark with the ATLAS detector. The analysis uses data collected in pp collisions at $\sqrt{s} = 13$ TeV during Run 2 of the LHC, corresponding to an integrated luminosity of 139 fb^{-1} . Both FCNC top-quark production and decay are considered. The final state consists of a charged lepton, missing transverse momentum, a b -tagged jet, on...

0 data tables match query

Measurement of the $t\bar{t}t\bar{t}$ production cross section in $\mu\mu$ collisions at $\sqrt{s}=13$ TeV with the ATLAS detector

The ATLAS collaboration Aad, Georges ; Abbott, Braden Keim ; Abbott, Dale ; *et al.*

JHEP 11 (2021) 118, 2021.

Inspire Record 1869695 DOI 10.17182/hepdata.105039

A measurement of four-top-quark production using proton-proton collision data at a centre-of-mass energy of 13 TeV collected by the ATLAS detector at the Large Hadron Collider corresponding to an integrated luminosity of 139 fb^{-1} is presented. Events are selected if they contain a single lepton (electron or muon) or an opposite-sign lepton pair, in association with multiple jets. The events are categorised according to the number of jets and how likely these are to contain b -hadrons. A...

0 data tables match query

Observation of single-top-quark production in association with a photon using the ATLAS detector

Collaboration

ATLAS 28

Subject_areas

hep-ex 28

Phrases

Proton-Proton Scattering 3

Cross Section 2

SUSY 2

Supersymmetry 2

Top 2

Next 5 Show All

Reactions

P P --> CHARGINO+ CHARGINO- 1

P P --> CHARGINO+ NEUTRALINO 1

P P --> CHARGINO+- NEUTRALINO 1

Using published likelihoods

```
1 import json
2 import cabinetry
3 import pyhf
4 from cabinetry.model_utils import prediction
5 from pyhf.contrib.utils import download
6
7 # download the ATLAS bottom-squarks analysis probability models from HEPData
8 download("https://www.hepdata.net/record/resource/1935437?view=true", "bottom-squarks")
9
10 # construct a workspace from a background-only model and a signal hypothesis
11 bkg_only_workspace = pyhf.Workspace(json.load(open("bottom-squarks/RegionC/BkgOnly.json")))
12 patchset = pyhf.PatchSet(json.load(open("bottom-squarks/RegionC/patchset.json")))
13 workspace = patchset.apply(bkg_only_workspace, "sbottom_600_280_150")
14
15 # construct the probability model and observations
16 model, data = cabinetry.model_utils.model_and_data(workspace)
17
18 # produce visualizations of the pre-fit model and observed data
19 prefit_model = prediction(model)
20 cabinetry.visualize.data_mc(prefit_model, data)
21
22 # fit the model to the observed data
23 fit_results = cabinetry.fit.fit(model, data)
24
25 # produce visualizations of the post-fit model and observed data
26 postfit_model = prediction(model, fit_results=fit_results)
27 cabinetry.visualize.data_mc(postfit_model, data)
```



Using published likelihoods

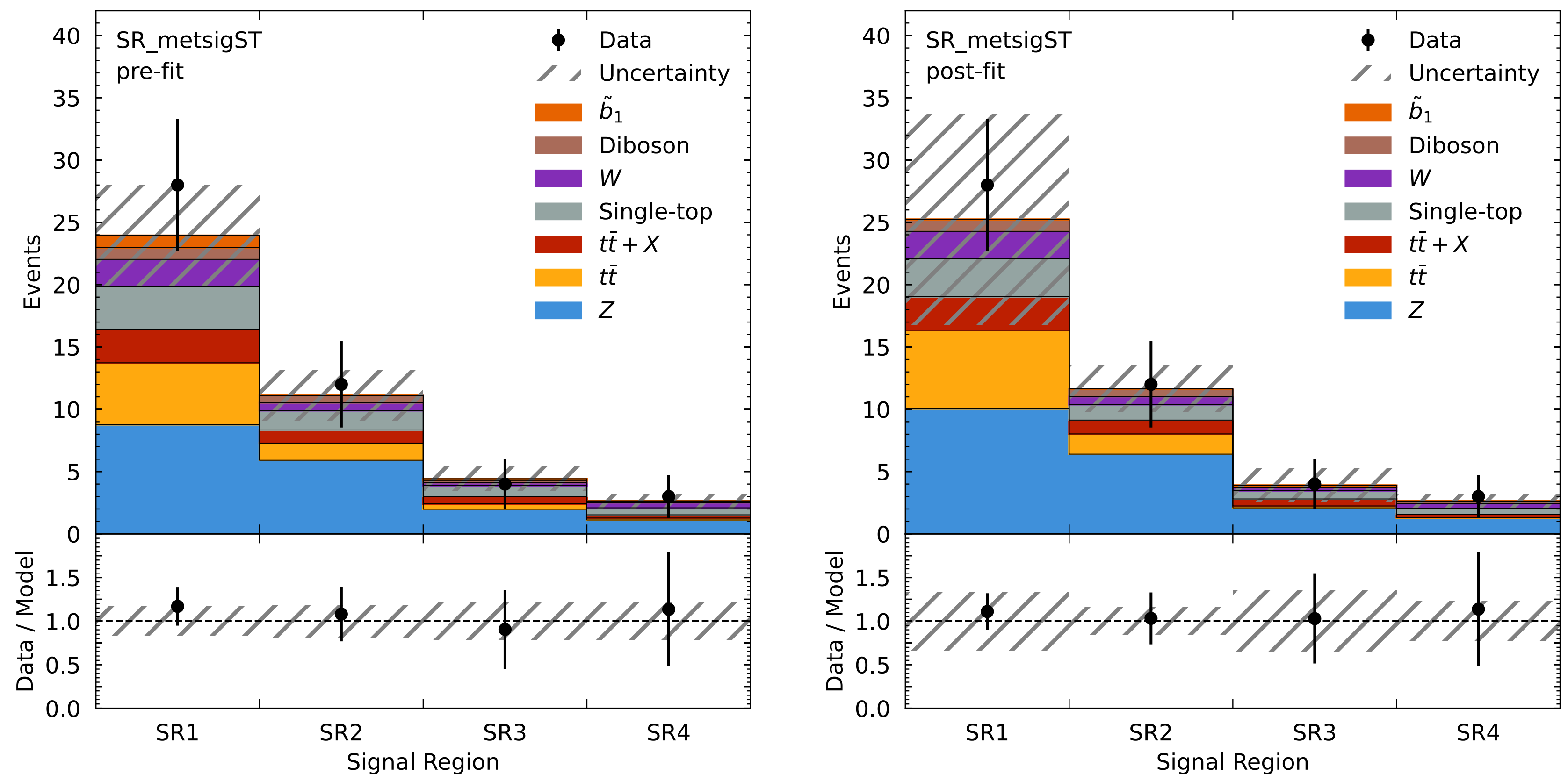


Figure 3: Pre-fit (left) and post-fit (right) visualizations of a selected signal hypothesis for four signal regions of the ATLAS search [41] of a bottom-squark of mass 600 GeV with a second-lightest neutralino of mass 280 GeV and lightest supersymmetric particle of mass 150 GeV generated from the full statistical models published in Ref. [20] using code from Ref. [40].

A growing ecosystem

It's great to see the emergence of an ecosystem, including use by theorist and user-friendly, zero-install, web-based tools!



What is HF Explorer?

- HF Explorer is a web based viewer for high energy particle physics
- allows users to view various types of plots from data formatted as HistFactory workspaces.
- It can currently be found at: <http://www.hepexplorer.net>



Histograms

Abe Megahed, University of Wisconsin—Madison

WORKSPACE EXPLORER

pyhf Users and Developers Workshop

CERN
December 4th, 2023
Volker Austrup

ATLAS EXPERIMENT

MANCHESTER 1824
The University of Manchester

Declarative specifications FTW!

LiteHF in Julia!



J. Ling 🦋 @l_II_II · May 3, 2022

happy to report that after a few days of wrestling with channel-sample-bin structure tunneling/masking, as well as trying not to blow up compilation time, **LiteHF.jl** is slightly faster than even Jax+pyhf. It's AD friendly out of the box (trade-off being increased allocation).



JuliaPackages @JuliaPackages · Dec 16, 2022

🤖 Automated

New package: LiteHF v0.1.0 announced [#JuliaLang](#)

LiteHF: Light-weight **HistFactory** in pure **Julia**, attempts to be compatible with `pyhf` json format

Registration: [github.com/JuliaRegistrie...](#)

Repository: [github.com/JuliaHEP/LiteH...](#)



```
julia> R = build_pyhf(load_pyhfjson("./test/pyhfjson/single_channel_big.json"));
```

```
julia> f() = R.LogLikelihood(R.prior_inits)
f (generic function with 1 method)
```

```
julia> @benchmark f()
```

```
BenchmarkTools.Trial: 10000 samples with 1 evaluation.
```

```
Range (min ... max): 14.548 μs ... 4.274 ms   GC (min ... max): 0.00% ... 90.84%
Time (median):       15.870 μs                GC (median):      0.00%
Time (mean ± σ):     19.989 μs ± 121.307 μs   GC (mean ± σ):   17.45% ± 2.88%
```



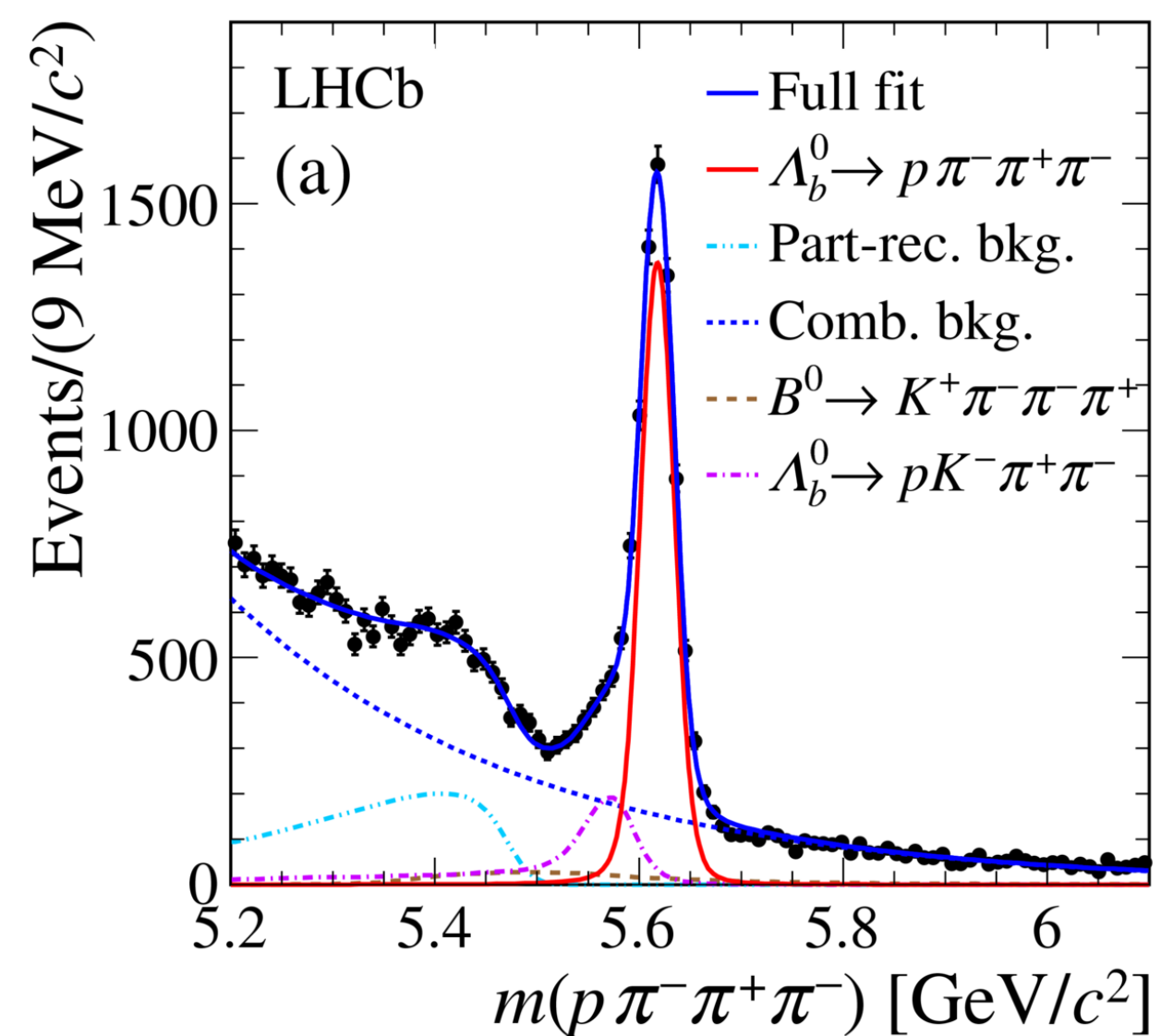
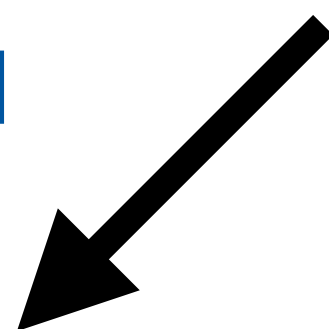
```
Memory estimate: 48.33 KiB, allocs estimate: 445.
```

OPEN WORLD

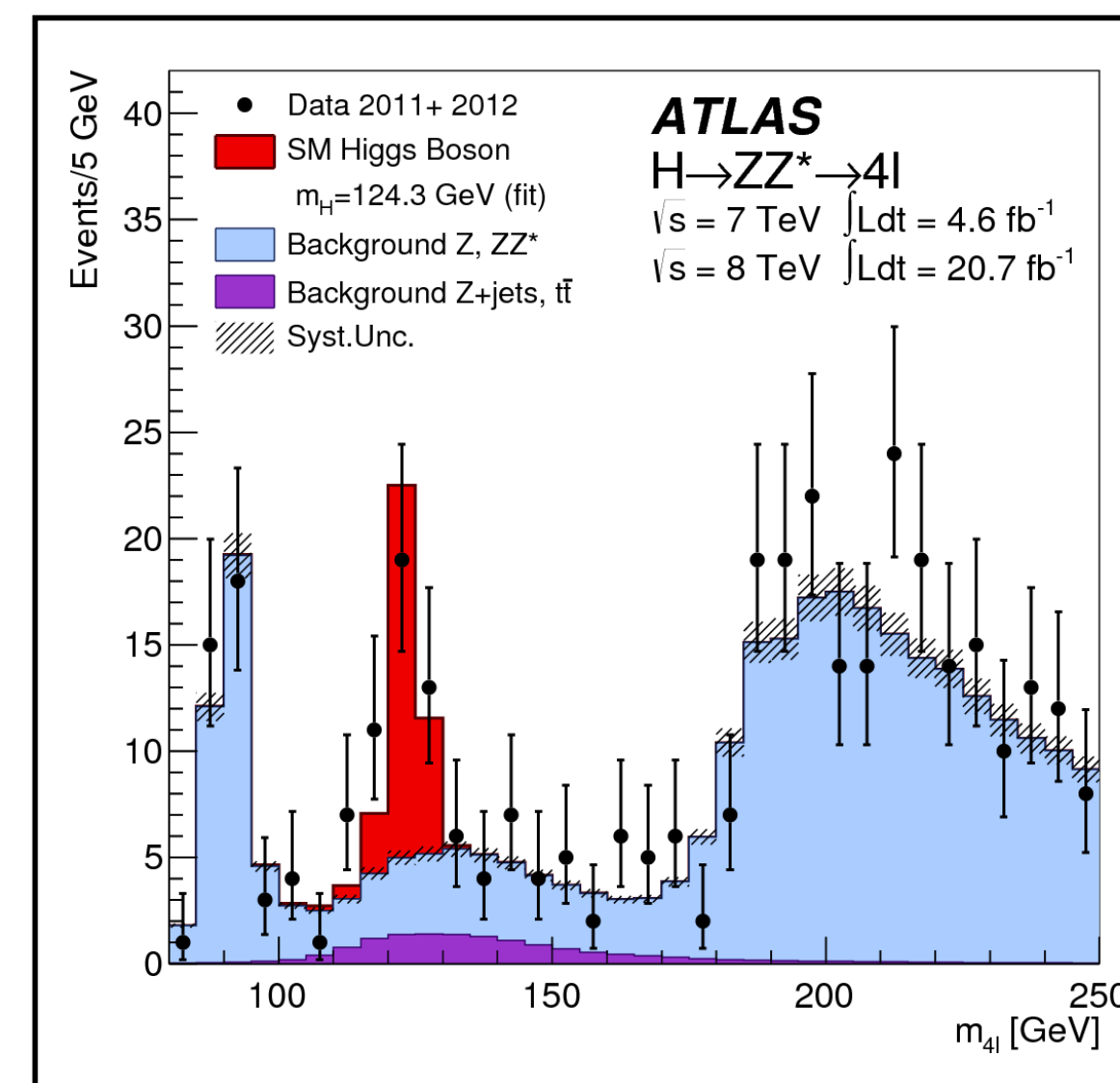
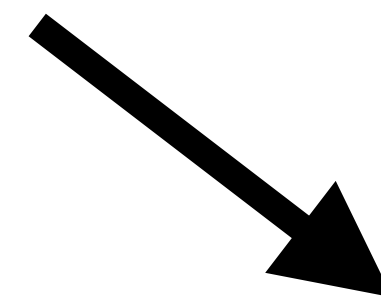
The RooWorkspace was designed to be able to store any type of statistical model → source of many complications

broadly we have two classes of analyses: **binned** and **unbinned**

unbinned



binned



An exciting initiative

HS³ - A serialization standard for statistical models in high energy physics

Carsten Burgard¹, Robin Pelkner¹

Many people involved: Matthew Feickert, Lukas Heinrich, Alexander Held, Cornelius Grunwald, Oliver Schulz, Mikhail Mikhasenko, Jerry Ling, Wouter Verkerke, Jonas Eschle, Lorenzo Moneta, Louis Moureaux, Tomas Dado and many others

pyhf Workshop 2023 - 04.12.2023

¹ TU Dortmund University

Differentiating through the fit

Another highlight of the last few years was the idea & demonstration of differentiating through the entire analyses, including the fit itself

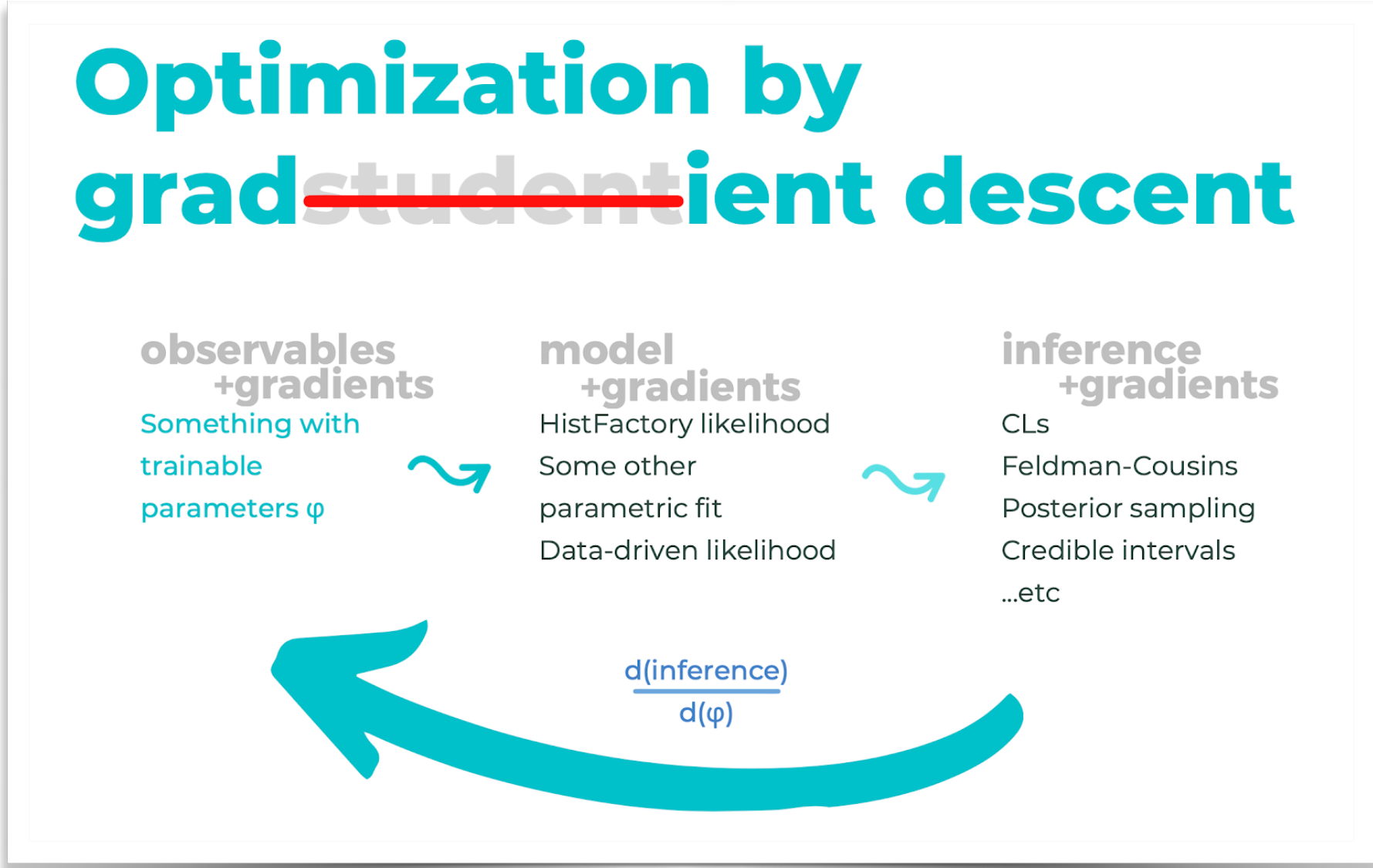
Differentiable Programming in High-Energy Physics

Atılım Güneş Baydin (Oxford), Kyle Cranmer (NYU), Matthew Feickert (UIUC), Lindsey Gray (FermiLab), Lukas Heinrich (CERN), Alexander Held (NYU), Andrew Melo (Vanderbilt), Mark Neubauer (UIUC), Jannicke Pearkes (Stanford), Nathan Simpson (Lund), Nick Smith (FermiLab), Giordon Stark (UCSC), Savannah Thais (Princeton), Vassil Vassilev (Princeton), Gordon Watts (U. Washington)

August 31, 2020

Abstract

A key component to the success of deep learning is the use of gradient-based optimization. Deep learning practitioners compose a variety of modules together to build a complex computational pipeline that may depend on millions or billions of parameters. Differentiating such functions is enabled through a computational technique known as automatic differentiation. The success of deep learning has led to an abstraction known as **differentiable programming**, which is being promoted to a first-class citizen in many programming languages and data analysis frameworks. This often involves replacing some common non-differentiable operations (eg. binning, sorting) with relaxed, differentiable analogues. The result is a system that can be optimized from end-to-end using efficient gradient-based optimization algorithms. A *differentiable analysis* could be optimized in this way — basic cuts to final fits all taking into account full systematic errors and automatically analyzed. This Snowmass LOI outlines the potential advantages and challenges of adopting a differentiable programming paradigm in high-energy physics.



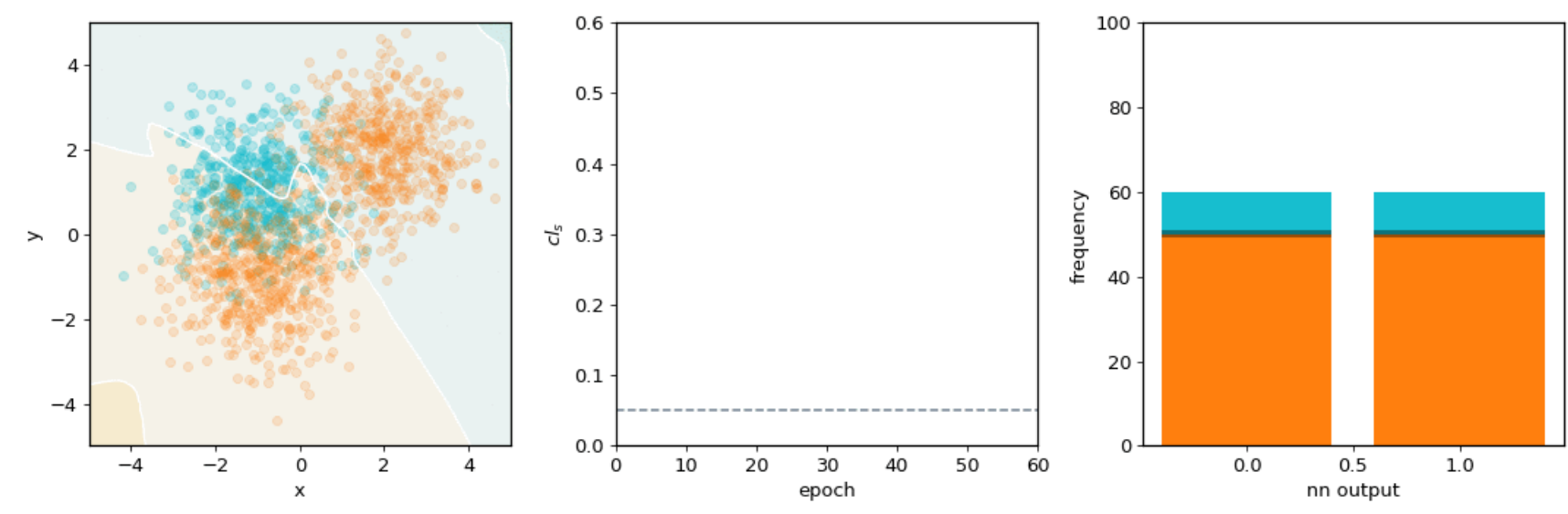
Challenge: Auto-diff across systems

The graph shows the forward pass (bottom) and backward pass (top) for the function $f(x_1, x_2)$. The forward pass starts with inputs x_1 and x_2 , goes through operations like \cos , \sin , and multiplication, leading to the final output $f(x_1, x_2)$. The backward pass propagates gradients from the output back to the inputs, calculating derivatives like $\bar{w}_1^a = \bar{w}_4 \cos(w_1)$ and $\bar{x}_1 = \bar{w}_1^a + \bar{w}_1^b = \cos(x_1) + x_2$.

Annotations on the right side of the graph:

- fitting service calculates expected significance or limit
- pass gradients back
- Final event selection, filling of histograms and building of statistical model
- pass gradients back ?
- Initial selection of events and columns needed

slide from Nathan Simpson: [\[link to talk\]](#)



Differentiating through the fit

Another highlight of the last few years was the idea & demonstration of differentiating through the entire analyses, including the fit itself

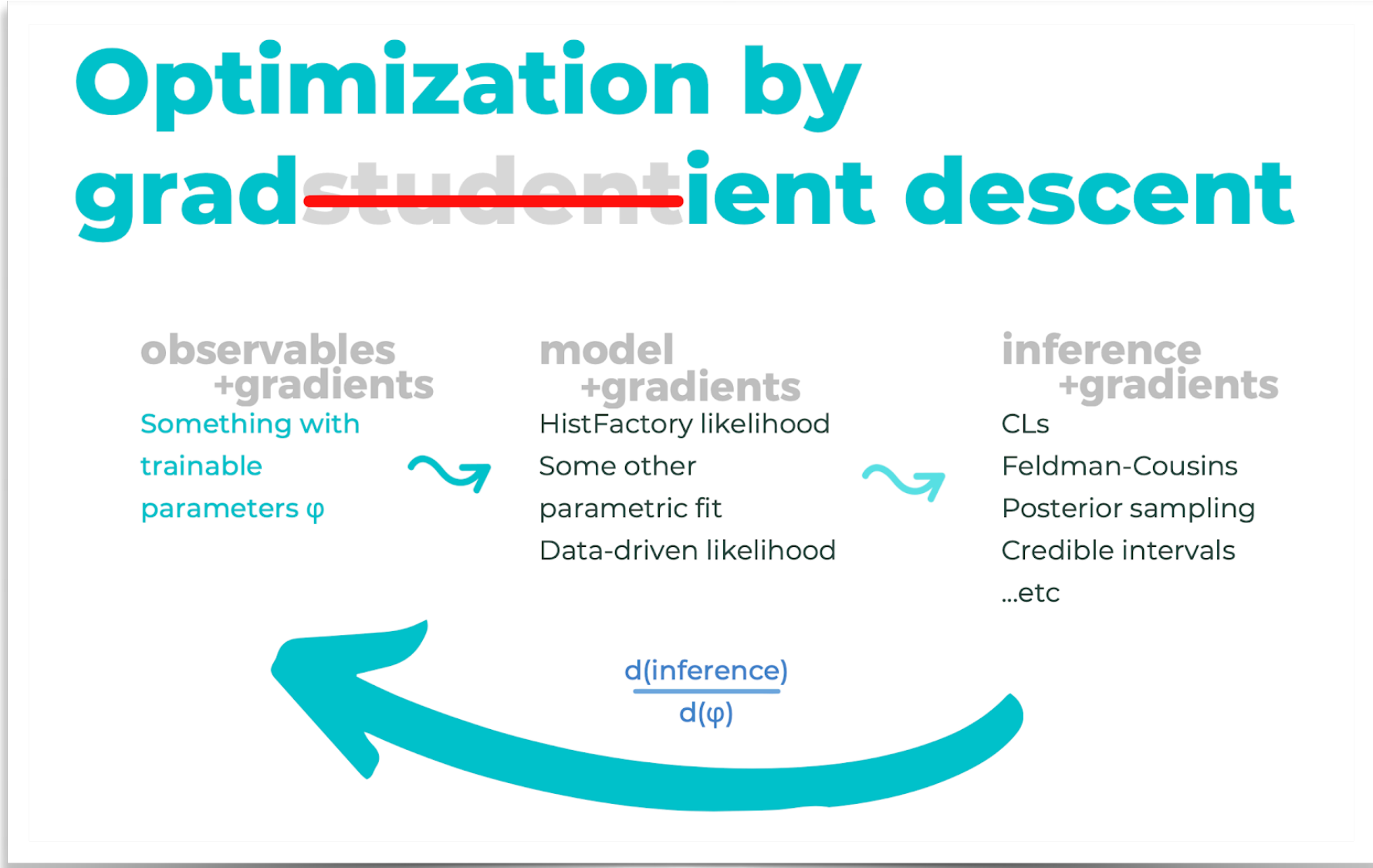
Differentiable Programming in High-Energy Physics

Atılım Güneş Baydin (Oxford), Kyle Cranmer (NYU), Matthew Feickert (UIUC), Lindsey Gray (FermiLab), Lukas Heinrich (CERN), Alexander Held (NYU), Andrew Melo (Vanderbilt), Mark Neubauer (UIUC), Jannicke Pearkes (Stanford), Nathan Simpson (Lund), Nick Smith (FermiLab), Giordon Stark (UCSC), Savannah Thais (Princeton), Vassil Vassilev (Princeton), Gordon Watts (U. Washington)

August 31, 2020

Abstract

A key component to the success of deep learning is the use of gradient-based optimization. Deep learning practitioners compose a variety of modules together to build a complex computational pipeline that may depend on millions or billions of parameters. Differentiating such functions is enabled through a computational technique known as automatic differentiation. The success of deep learning has led to an abstraction known as **differentiable programming**, which is being promoted to a first-class citizen in many programming languages and data analysis frameworks. This often involves replacing some common non-differentiable operations (eg. binning, sorting) with relaxed, differentiable analogues. The result is a system that can be optimized from end-to-end using efficient gradient-based optimization algorithms. A *differentiable analysis* could be optimized in this way — basic cuts to final fits all taking into account full systematic errors and automatically analyzed. This Snowmass LOI outlines the potential advantages and challenges of adopting a differentiable programming paradigm in high-energy physics.



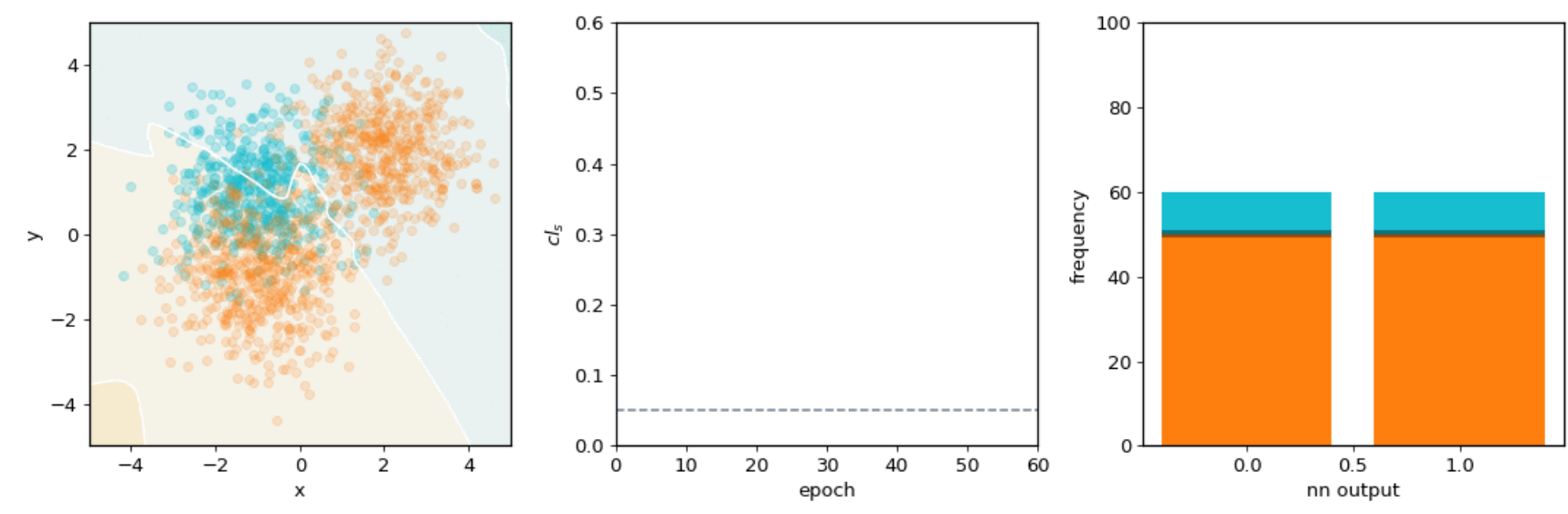
Challenge: Auto-diff across systems

The graph shows the forward pass (bottom) and backward pass (top) for the function $f(x_1, x_2)$. The forward pass starts with inputs x_1 and x_2 , goes through operations like \cos , \sin , and multiplication, leading to the final output $f(x_1, x_2)$. The backward pass propagates gradients from the output back to the inputs, calculating derivatives like $\bar{w}_1^a = \bar{w}_4 \cos(w_1)$ and $\bar{x}_1 = \bar{w}_1^a + \bar{w}_1^b = \cos(x_1) + x_2$.

Annotations on the right side of the graph:

- fitting service calculates expected significance or limit
- pass gradients back
- Final event selection, filling of histograms and building of statistical model
- pass gradients back ?
- Initial selection of events and columns needed

slide from Nathan Simpson: [\[link to talk\]](#)



Extending pyhf for EFT fits

Happy to see pyhf getting attention beyond the LHC Reinterpretation Working Group

- Specifically the EFT working group
- Nice follow-up of BelleII result

Summary

- **Challenge:** Neutrino-induced experimental complexities in $B^+ \rightarrow K^+ \nu \bar{\nu}$ lead to model-dependent results due to kinematic assumptions and hadronic matrix element description.
- **Solution:** A model-independent likelihood function enables maximum likelihood fits for any given (B)SM signal prediction, using the supplied information about the q^2 distribution.
- **Tool integration:**
 - Extend `pyhf` and interface it with `EOS` for run-time template updating.
 - Method fully applicable to other decay channels and results.
- **Benefits:**
 - **Exploration of exclusions in BSM parameter space.**
 - Individual model studies with provided decay rate predictions.
 - ...
- **Significance:** Publishing such likelihoods is crucial for a full exploitation of experimental results.

A PRACTICAL FRAMEWORK OF EFT FITS WITH PUBLISHED LIKELIHOODS

@KyleCranmer
University of Wisconsin-Madison
Data Science Institute
Physics, Computer Science, Statistics

This workshop

pyhf Users and Developers Workshop 2023

4–8 Dec 2023
CERN
Europe/Zurich timezone

- Overview
- Timetable
- Contribution List
- My Conference
 - My Contributions
- Registration
- Call for Abstracts
- Participant List
- Videoconference
- Code of Conduct
- Practical Information
 - Getting to/from CERN
 - Accommodation
 - Map
 - Internet/WiFi Access
 - CERN Restaurant Schedule
- Contact
 - pyhf-workshop-organise...



What is this workshop?

This is the inaugural pyhf workshop for users and developers across all of physics (following the [2023 Belle II pyhf workshop](#)). The goals of the workshop are twofold:

- Gather the pyhf user community together to learn from their experience and better understand what changes will improve things for the most number of people.

We expect to have contributions from:

- Scikit-HEP
- IRIS-HEP
- ATLAS
- CMS (sorry this conflicts with CMS week)
- Belle II
- MicroBooNE
- SModelS
- MadAnalysis 5
- and more

NUMFOCUS
OPEN CODE = BETTER SCIENCE

What's next?

The big picture

Community white paper

Submitted to the Proceedings of the US Community Study
on the Future of Particle Physics (Snowmass 2021)

Data and Analysis Preservation, Recasting, and Reinterpretation

TF07 (Collider Phenomenology in the Theory Frontier)
COMPF7 (Reinterpretation and long-term preservation of data and code)

Stephen Bailey¹, Christian Bierlich², Andy Buckley³, Jon Butterworth⁴,
Kyle Cranmer⁵, Matthew Feickert^{6*}, Lukas Heinrich⁷, Axel Huebl¹,
Sabine Kraml^{8†}, Anders Kvellestad⁹, Clemens Lange¹⁰, Andre Lessa¹¹,
Kati Lassila-Perini¹², Christine Nattress¹³, Mark S. Neubauer⁶, Sezen Sekmen¹⁴,
Giordon Stark¹⁵, Graeme Watt¹⁶

1 Lawrence Berkeley National Laboratory, USA **2** Lund University, Lund, Sweden
3 University of Glasgow, UK **4** University College London, UK **5** New York University,
USA **6** University of Illinois at Urbana-Champaign, USA **7** Technische Universität
München, Germany **8** Univ. Grenoble Alpes, CNRS, Grenoble INP, LPSC-IN2P3,
Grenoble, France **9** University of Oslo, Norway **10** Paul Scherrer Institute, Villigen,
Switzerland **11** Universidade Federal do ABC, Brazil **12** Helsinki Institute of Physics,
Finland **13** University of Tennessee, Knoxville, USA **14** Kyungpook National University,
Korea **15** SCIPP, UC Santa Cruz, CA, USA **16** IPPP, Durham University, UK

Corresponding authors:

* matthew.feickert@cern.ch, † sabine.kraml@lpsc.in2p3.fr

Snowmass Recommendations

7

Reinterpretation and Long-Term Preservation of Data and Code

Stephen Bailey¹, K. S. Cranmer², Matthew Feickert², Rob Fine³,
Sabine Kraml⁴, Clemens Lange⁵

(and contributors from the community)

¹ Lawrence Berkeley National Lab, USA
² University of Wisconsin-Madison, USA
³ Los Alamos National Lab, USA
⁴ LPSC Grenoble, CNRS/IN2P3, France
⁵ Paul Scherrer Institute, Villigen, Switzerland

Note: This report is based upon contributed white papers, letters of interest, and discussions with members of the community. The authors listed above made specific text contributions to this report or otherwise contributed white papers cited here and specifically opted-in to authorship. The full community that participated in discussions leading to this report is broader than just this author list.

P5 Report



High Energy Physics Advisory Panel



December 7-8, 2023
Westin Washington DC Downtown
999 9th St. NW, Washington DC 20001

Thursday, December 7, 2023		
9:00 am	Convene	
9:00 - 9:30	Report from the DOE	Regina Rameika
9:30 - 9:45	Discussion	
9:45 - 10:15	Report from the NSF	C. Denise Caldwell
10:15 - 10:30	Discussion	
10:30 - 10:40	Break	
10:40 - 10:55	A Committee of Visitors for the HEP Facilities Division	Michael Procario, Young-Kee Kim
10:55 - 11:05	Discussion	
11:05 - 11:20	A Coordinating Panel for Software and Computing	Joel Butler
11:20 - 11:25	Discussion	
11:25 - 12:35	Lunch	
12:35 - 12:50	Remarks by the Director of the Office of Science	Asmeret Asefaw Berhe
12:50 - 2:00	Presentation of the P5 Report	Hitoshi Murayama, Karsten Heeger
2:00 - 2:10	Break	
2:10 - 5:00	Discussion	
Friday, December 8, 2023		
9:00 am	Convene	
9:00 - 10:30	Continued discussion of the P5 Report	
10:30 - 10:40	Break	
10:40 - 12:00	Continued discussion of the P5 Report	
12:00 - 13:30	lunch	
13:30 - 13:45	Panel vote on the P5 report	Sally Seidel
13:45 - 13:55	Communications with the Particle Physics Community	Sekhar Chivukula
13:55 - 14:00	General discussion	
14:00	Adjourn	



(Tune in Thursday!)

<https://arxiv.org/abs/2203.10057>

<https://arxiv.org/abs/2209.08054>

<https://science.osti.gov/hep/hepap/Meetings>

Conclusion:

It is amazing to see HistFactory / pyhf, likelihood publishing, and RECAST thrive.

It's only possible due to the shared vision and hard work of the community.

Keep up the great work!