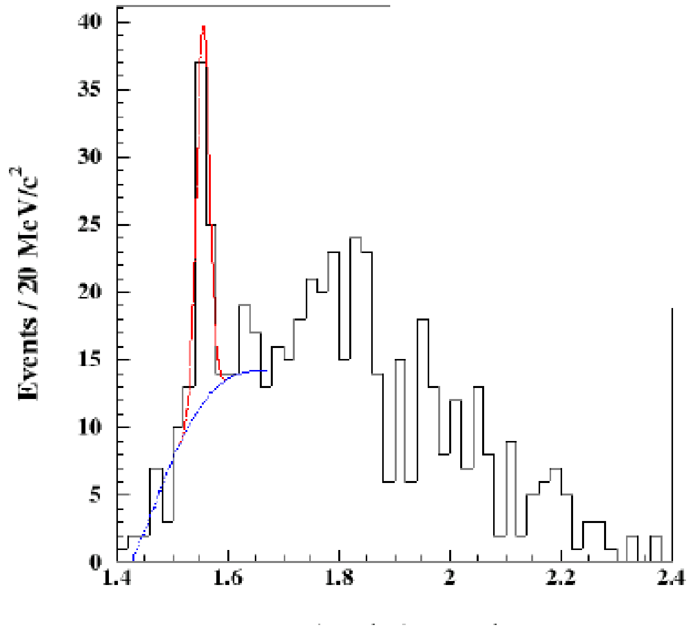
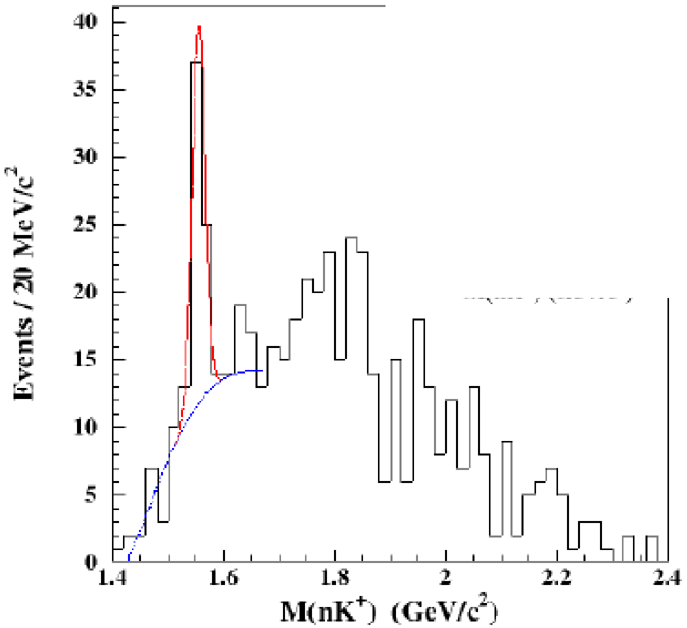
Is there evidence for a peak in this data?



Is there evidence for a peak in this data?



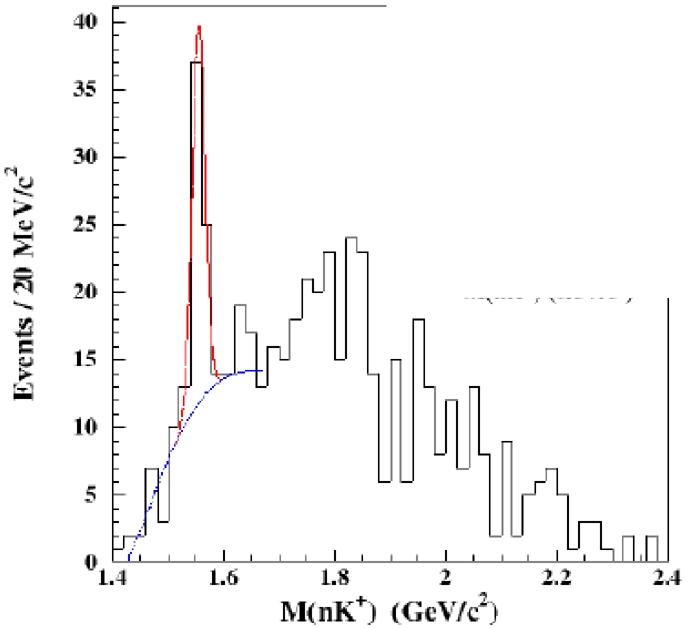
"Observation of an Exotic S=+1

Baryon in Exclusive Photoproduction from the Deuteron"

S. Stepanyan et al, CLAS Collab, Phys.Rev.Lett. 91 (2003) 252001

"The statistical significance of the peak is 5.2 ± 0.6 σ"

Is there evidence for a peak in this data?



“Observation of an Exotic S=+1 Baryon in Exclusive Photoproduction from the Deuteron”

S. Stepanyan et al, CLAS Collab, Phys.Rev.Lett. 91 (2003) 252001

“The statistical significance of the peak is 5.2 ± 0.6 σ”

“A Bayesian analysis of pentaquark signals from CLAS data”

D. G. Ireland et al, CLAS Collab, Phys. Rev. Lett. 100, 052001 (2008)

“The ln(RE) value for g2a (-0.408) indicates weak evidence in favour of the data model without a peak in the spectrum.”

Comment on “Bayesian Analysis of Pentaquark Signals from CLAS Data” Bob Cousins, http://arxiv.org/abs/0807.1330

Statistical Issues in Searches for New Physics

Louis Lyons

Oxford & Imperial College, London

CERN School,
Sept 2024

Theme: Using data to make judgements about H1 (New Physics) versus H0 (S.M. with nothing new)

Why?

Experiments are expensive and time-consuming

so

Worth investing effort in statistical analysis

→ better information from data

Topics:

- Data statistic.
- p-values. Meaning. p_0 v p_1 plots
- Blind Analysis
- LEE = Look Elsewhere Effect
- Why 5σ for discovery?
- Significance
- P(A|B) ≠ P(B|A)
- Wilks' Theorem
- Blind analyses
- Background Systematics
- Coverage
- Higgs search: Discovery and spin

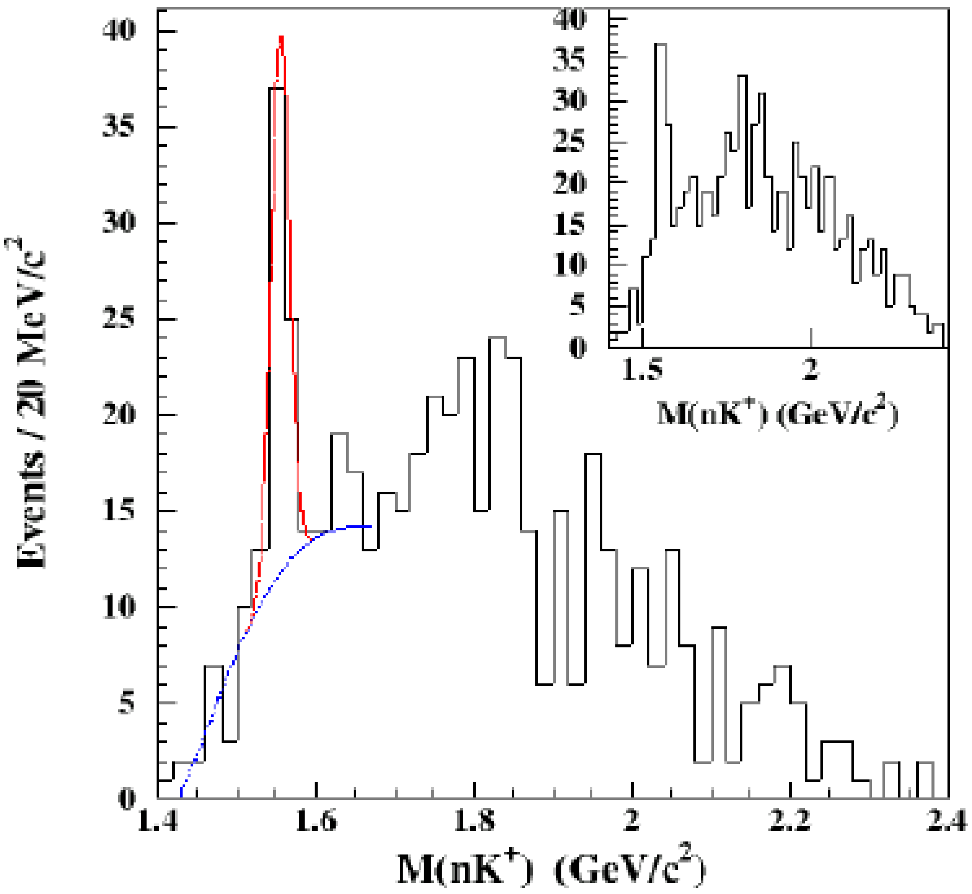
(N.B. Several of these topics have no unique solutions from Statisticians)

Conclusions

Choosing between 2 hypotheses

Hypothesis testing: New particle or statistical fluctuation?

H0 = b H1 = b + s



Ambiguity of H0

2012: H0 = SM

H1 = SM + X, X = H0

Meeting at SLAC (2012)

Statistics
Cosmo
HEP
Atomic Ph

Ambiguity of H0

2012: H0 = SM

H1 = SM + X, X = H0

Meeting at SLAC (2012)

	Value of H0?
Statistics	Null Hypothesis
Cosmo	
HEP	
Atomic Phys	

Ambiguity of H0

2012: H0 = SM
H1 = SM + X, X = H0

Meeting at SLAC (2012)

	Value of H0?
Statistics	Null Hypothesis
Cosmo	70 km/s/Mpc
HEP	
Atomic Ph	

Ambiguity of H0

2012: H0 = SM

H1 = SM + X, X = H0

Meeting at SLAC (2012)

	Value of H0?
Statistics	Null Hypothesis
Cosmo	70 km/s/Mpc
HEP	Nobel Prize
Atomic Phys	

Ambiguity of H0

2012: H0 = SM , with particles known at that time.
H1 = SM + X, X = H0

Meeting at SLAC (2012)

	Value of H0?
Statistics	Null Hypothesis
Cosmo	70 km/s/Mpc
HEP	Nobel Prize
Atomic Phys	Hydrogen atom = Basis of subject

H0 or H0 versus H1 ?

H0 = null hypothesis

e.g. Standard Model, with nothing new

H1 = specific New Physics e.g. Higgs with M_H = 125 GeV

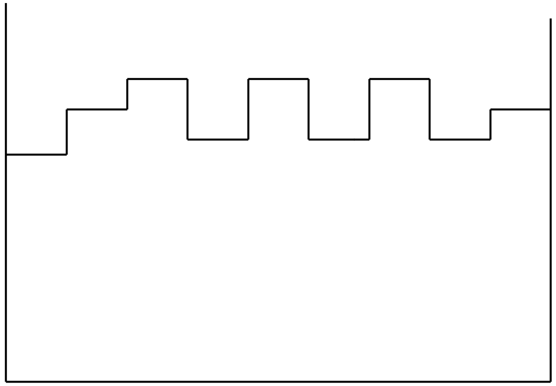
H0: "Goodness of Fit" e.g. χ^2, p-values

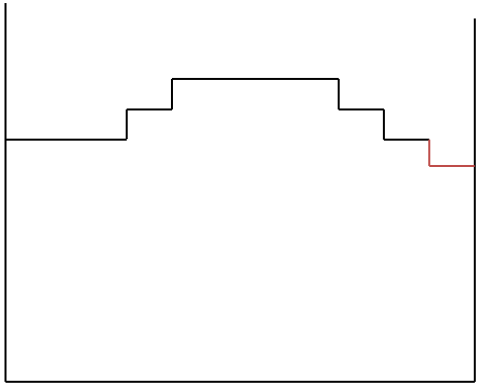
H0 v H1: "Hypothesis Testing" e.g. $\mathcal{L}$-ratio (Remember Neyman-Pearson)

Measures how much data favours one hypothesis wrt other

H0 ~ Model Independent H0 v H1 = Model Specific

H0 v H1 likely to be more sensitive for H1





Choosing between 2 hypotheses

Possible methods:

$\Delta\chi^2$

p-value of statistic →

ln$\mathcal{L}$–ratio

Bayesian:

Posterior odds

Bayes factor

Bayes information criterion (BIC)

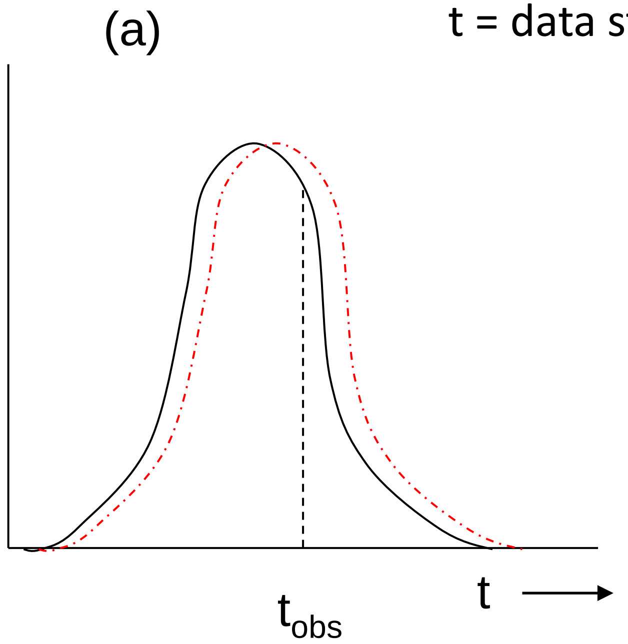
Akaike …….. (AIC)

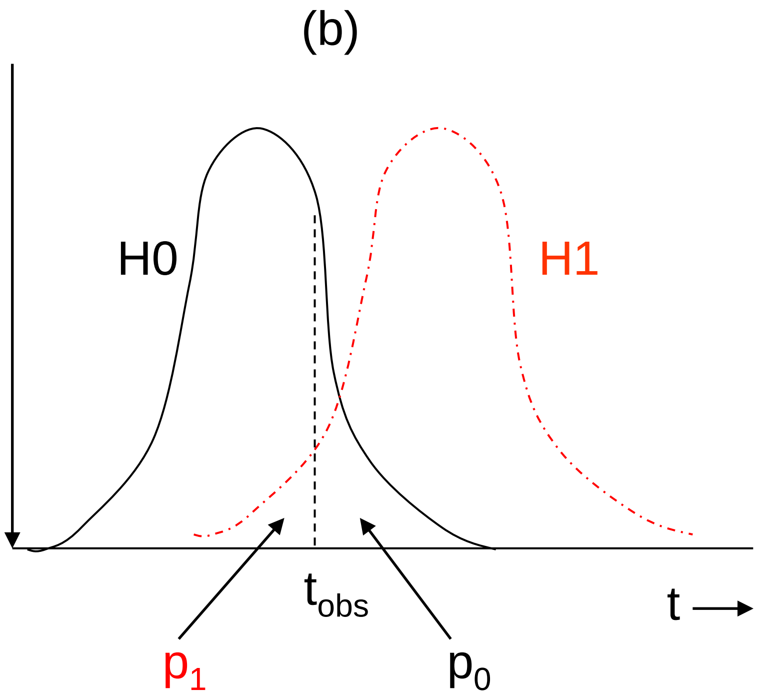
Minimise "cost"

ML methods – See Troels Peterson's talks

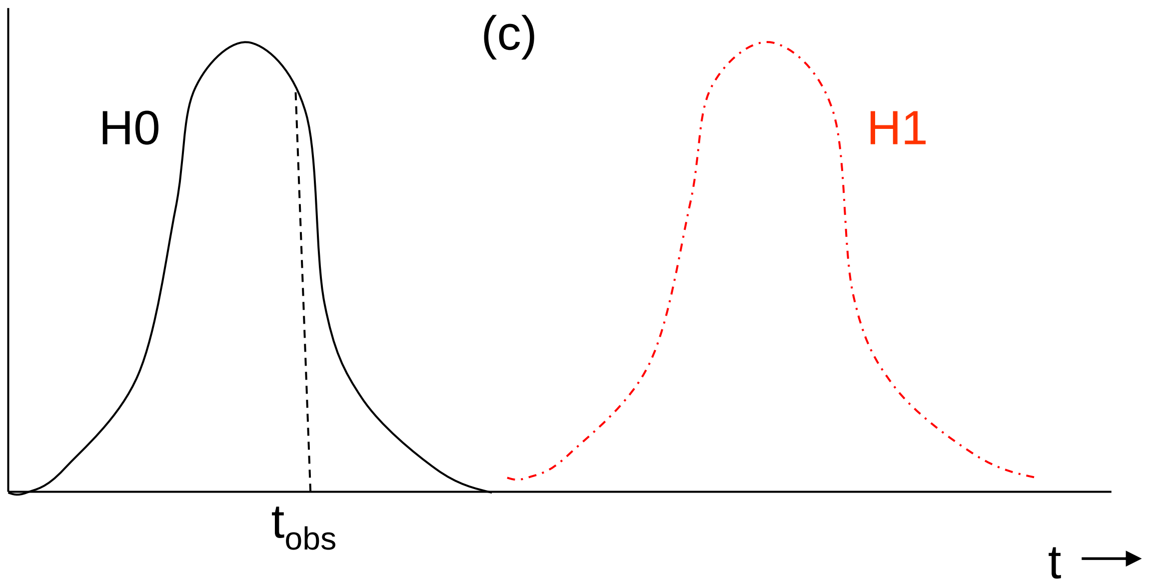
See 'Comparing two hypotheses'

http://www-cdf.fnal.gov/physics/statistics/notes/H0H1.pdf t = data statistic





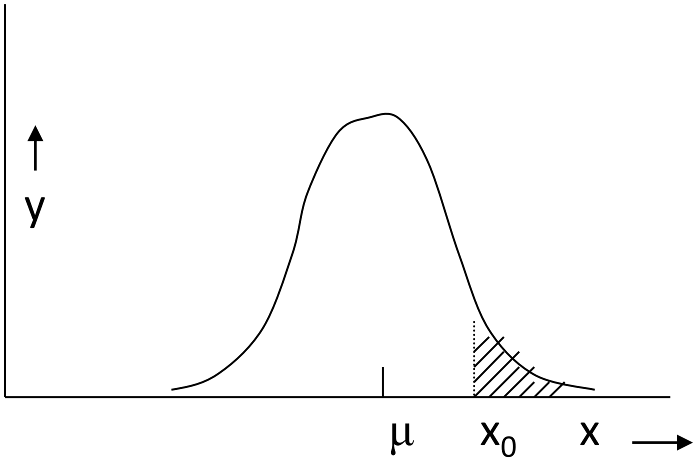
With 2 hypotheses, each with own pdf, p-values are defined as tail areas, pointing in towards each other



p-values

Concept of pdf

Example: Gaussian



y = probability density for measurement x

$y = 1/(\sqrt{(2\pi)}\sigma) \exp\{-0.5*(x-\mu)^2/\sigma^2\}$

p-value: probablity that $x \geq x_0$

Gives probability of "extreme" values of data (in interesting direction)

$(x_0-\mu)/\sigma$	1	2	3	4	5
p	16%	2.3%	0.13%	0. 003%	$0.3*10^{-6}$

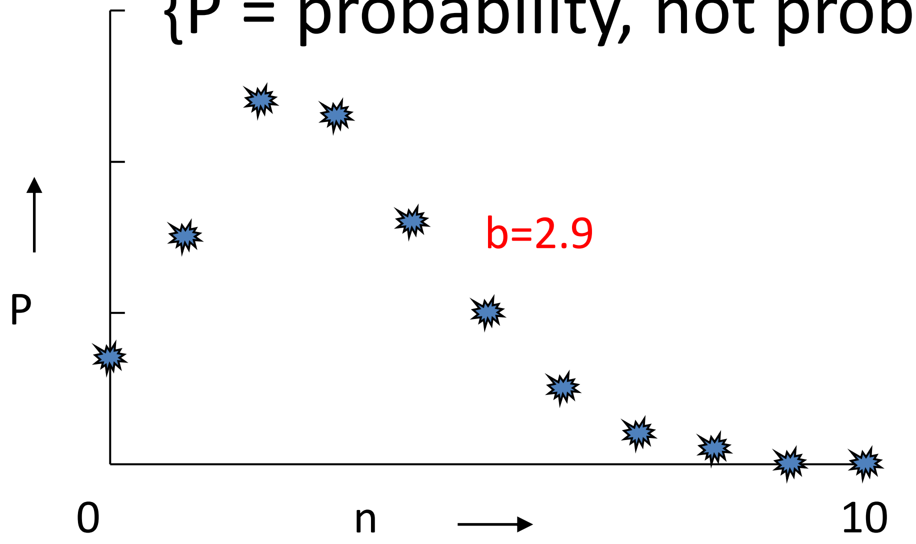
i.e. Small p = unexpected

p-values for non-Gaussian distributions

e.g. Poisson counting experiment, bgd = b

$P(n) = e^{-b} * b^n/n!$

{P = probability, not prob density}



For n=7, p = Prob(at least 7 events) = P(7) + P(8) + P(9) +…….. = 0.03

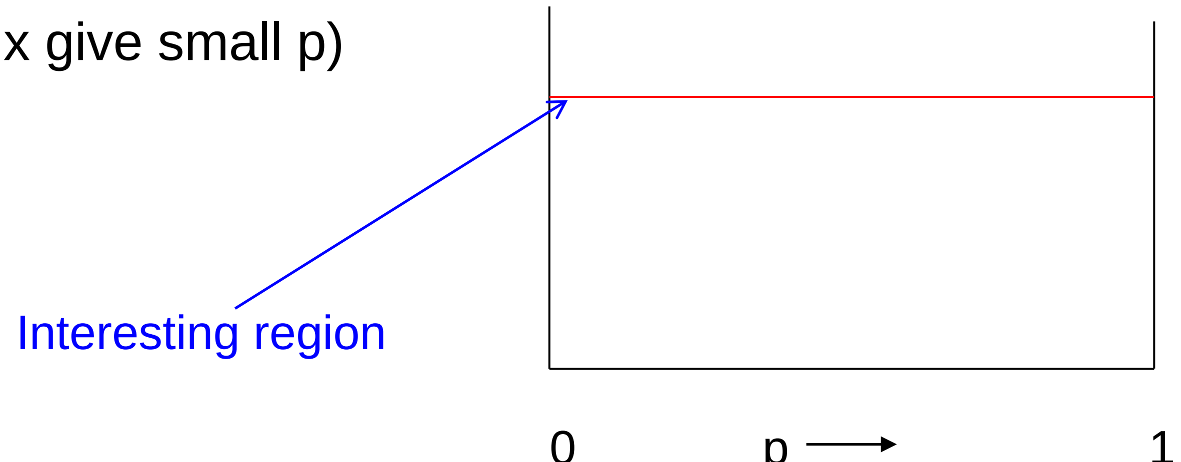
p-values, contd

Assumes:

- Specific pdf for x (e.g. Gaussian, no long tails)
- Data is unbiassed
- σ is correct

If so, and x is from that pdf ⟶ uniform p-distribution

(Events at large x give small p)



p-values and σ

p-values often converted into equivalent Gaussian σ

e.g. $3*10^{-7}$ is "5σ" (one-sided Gaussian tail)

Does NOT imply that pdf = Gaussian

(Simply easier to remember number of σ, than p-value.)

Combining different p-values

Several results quote independent p-values for same effect:

p_1, p_2, p_3.....   e.g. 0.9, 0.001, 0.3 ....

What is combined significance?   Not just $p_1 * p_2 * p_3$.....

If 10 expts each have p ~ 0.5, product ~ 0.001 and is clearly **NOT** correct combined p

$$S = z * \sum_{j=0}^{n-1} (-\ln z)^j / j! \,, \qquad z = p_1 p_2 p_3 \ldots\ldots$$

(e.g. For 2 measurements, $S = z * (1 - \ln z) \geq z$)

Problems:

1) Recipe is not unique (Uniform dist in n-D hypercube → uniform in 1-D)

2) Formula is not associative

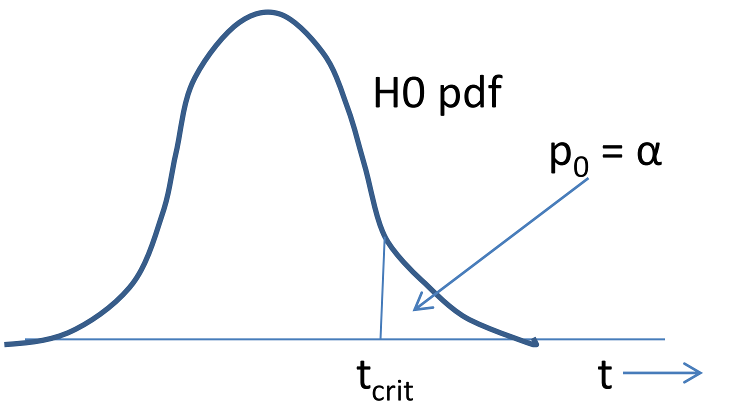
Combining {{p_1 and p_2}, and then p_3} gives different answer from {{p_3 and p_2}, and then p_1} , or all together

Due to different options for "more extreme than x_1, x_2, x_3".

3) Small p's due to different discrepancies

******* Better to combine data ************

What p-values are (and are not)



Reject H0 if $t > t_{crit}$ ($p < \alpha$)

p-value = prob that $t \geq t_{obs}$,

assuming that theory is correct

Small p → data and theory have poor compatibility

p-value is **NOT** probability that theory is correct.

Small p-value does **NOT** automatically imply that theory is unlikely

Bayes prob(Theory|data) related to prob(data|Theory) = Likelihood

by Bayes Th, including Bayesian prior

p-values are misunderstood. e.g. Anti-HEP jibe:

"Particle Physicists don't know what they are doing, because half their $p < 0.05$ exclusions turn out to be wrong"

Demonstrates lack of understanding of p-values [**All** results rejecting energy conservation with $p < \alpha = .05$ cut will turn out to be 'wrong']

p-values banned in some fields!

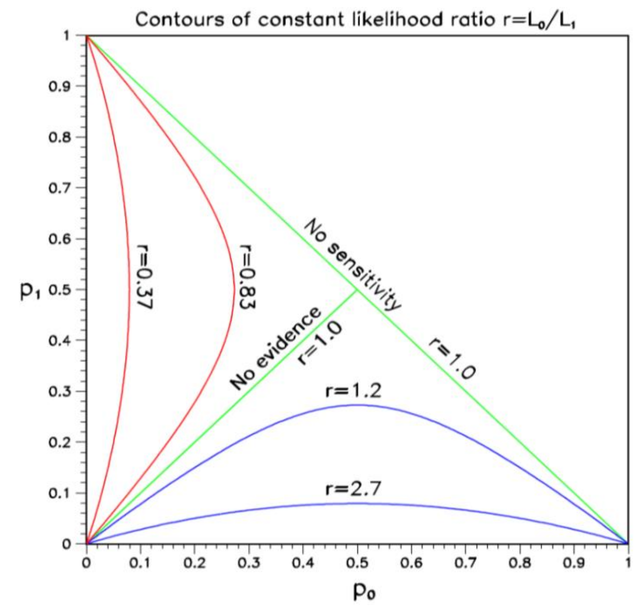
p_0 v p_1 plots

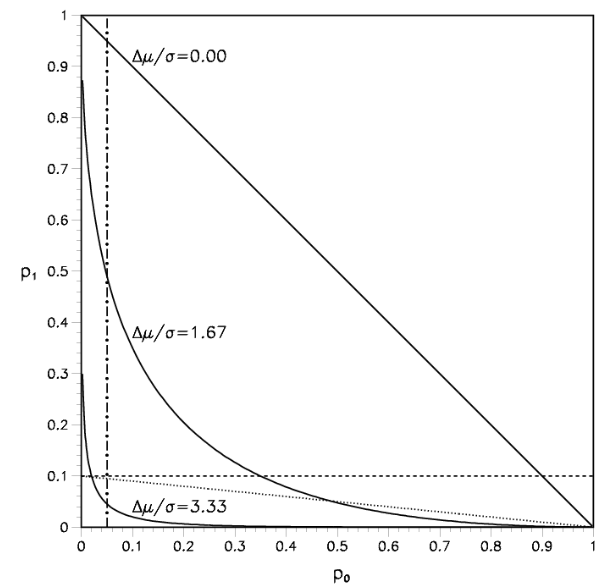
Preprint by Luc Demortier and LL,
"Testing Hypotheses in Particle Physics:
Plots of p_0 versus p_1"
http://arxiv.org/abs/1408.6123

For hypotheses H0 and H1, p_0 and p_1 are the tail probabilities for data statistic t

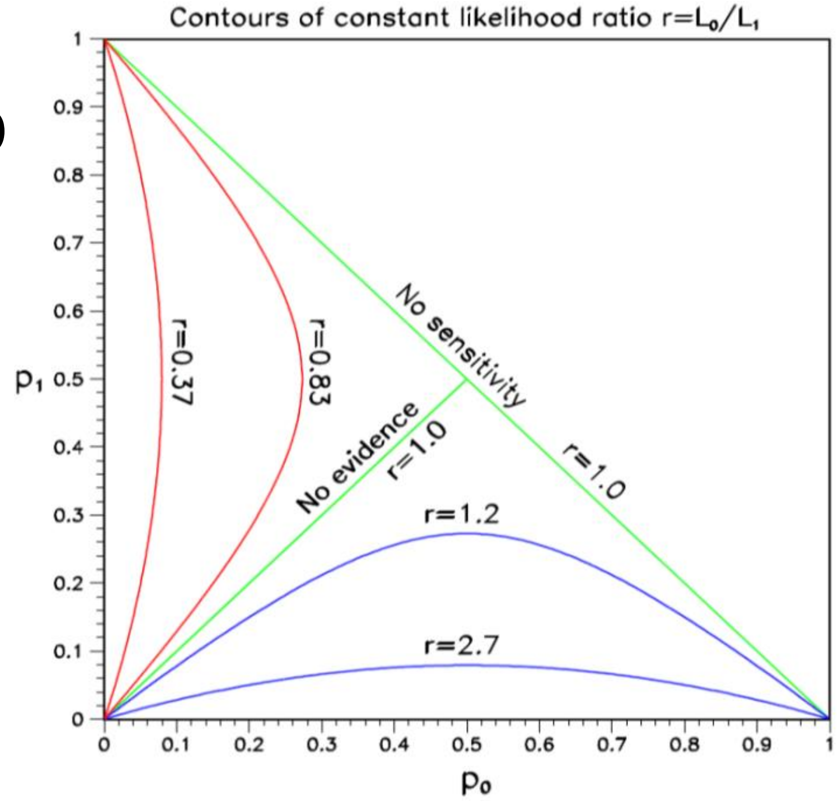
Provide insights on:

- CLs for exclusion
- Punzi definition of sensitivity
- **Relation of p-values and Likelihoods**
- Probability of misleading evidence
- Jeffreys-Lindley paradox





Why p ≠ Likelihood ratio



Measure different things:

p_0 refers just to H0; $\mathcal{L}_{01}$ compares H0 and H1

Depends on amount of data:

e.g. Poisson counting expt little data:

For H0, $\mu_0 = 1.0$. For H1, $\mu_1 = 10.0$

Observe n = 10 $p_0 \sim 10^{-7}$ $\mathcal{L}_{01} \sim 10^{-5}$

Now with 100 times as much data, $\mu_0 = 100.0$ $\mu_1 = 1000.0$

Observe n = 160 $p_0 \sim 10^{-7}$ $\mathcal{L}_{01} \sim 10^{+14}$

N.B. In HEP, data statistic is typically $\mathcal{L}_{01}$

Can think of method as:

p-value, where data statistic just happens to be $\mathcal{L}_{01}$; or

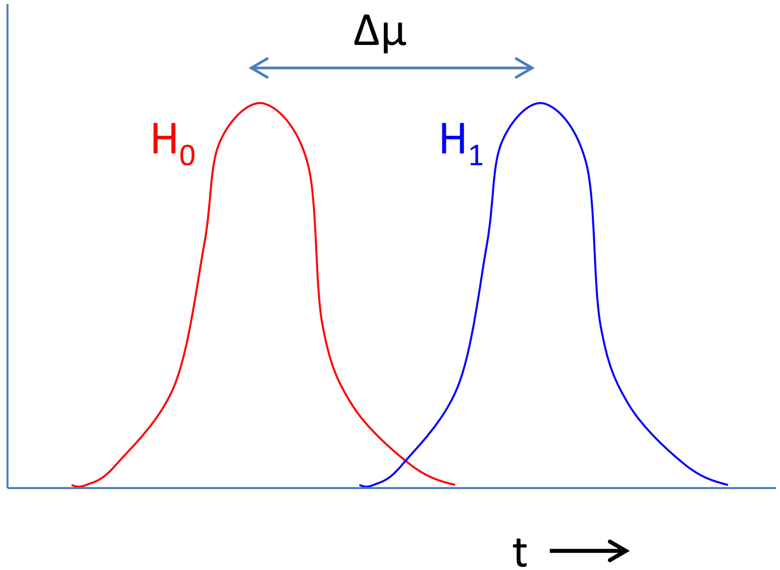
$\mathcal{L}_{01}$ method where p-values are just used for calibration.

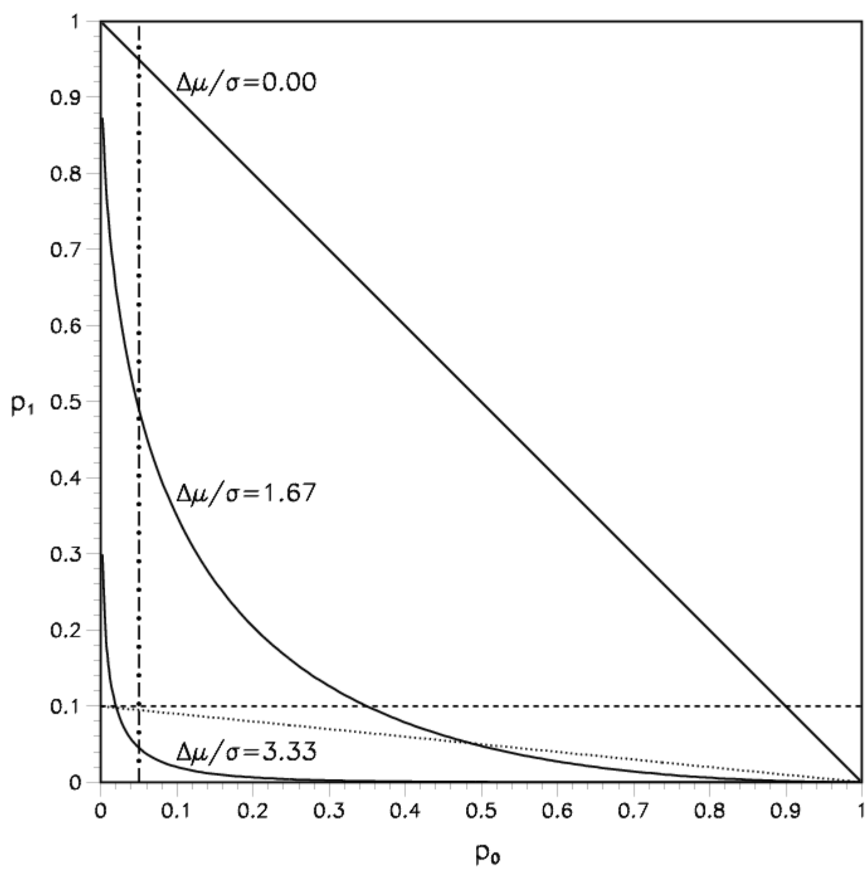
CLs = $p_1/(1-p_0)$ → diagonal line

Provides protection against excluding H_1 when little or no sensitivity

Punzi definition of sensitivity:

Enough separation of pdf's for no chance of ambiguity





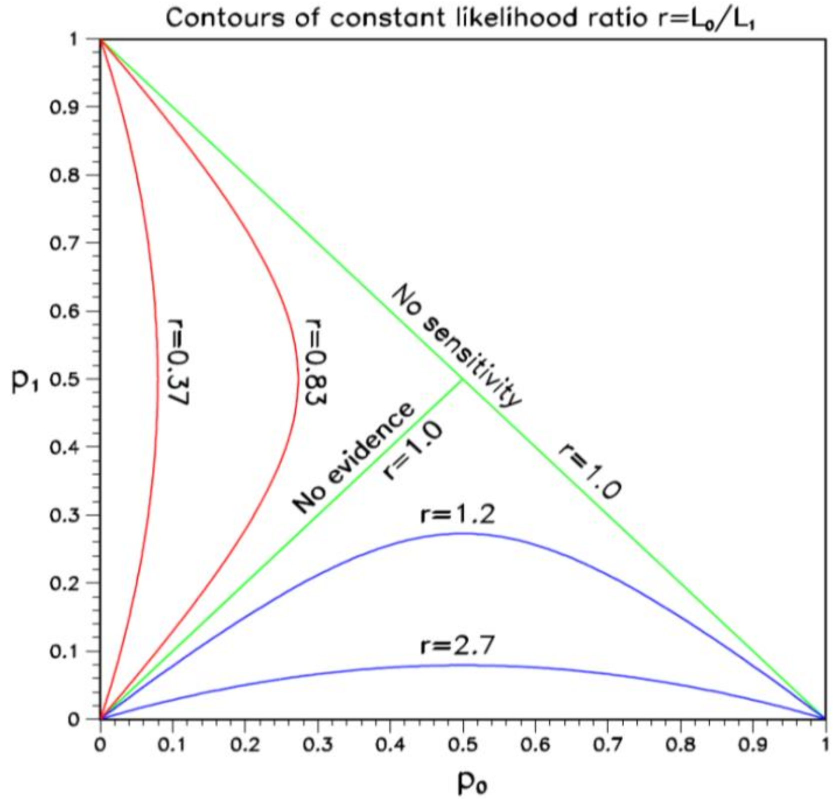
Can read off power of test

e.g. If H_0 is true, what is prob of rejecting H_1?

N.B. p_0 = tail towards H_1

p_1 = tail towards H_0

Jeffreys-Lindley Paradox



H0 = simple, H1 has μ free

p_0 can favour H_1, while B_{01} can favour H_0

$B_{01} = L_0 / \int L_1(s)\, \pi(s)\, ds$

Likelihood ratio depends on signal :

e.g. Poisson counting expt small signal s:

For H_0, $\mu_0 = 1.0$. For H_1, $\mu_1 = 10.0$

Observe n = 10 $p_0 \sim 10^{-7}$ $L_{01} \sim 10^{-5}$ and favours H_1

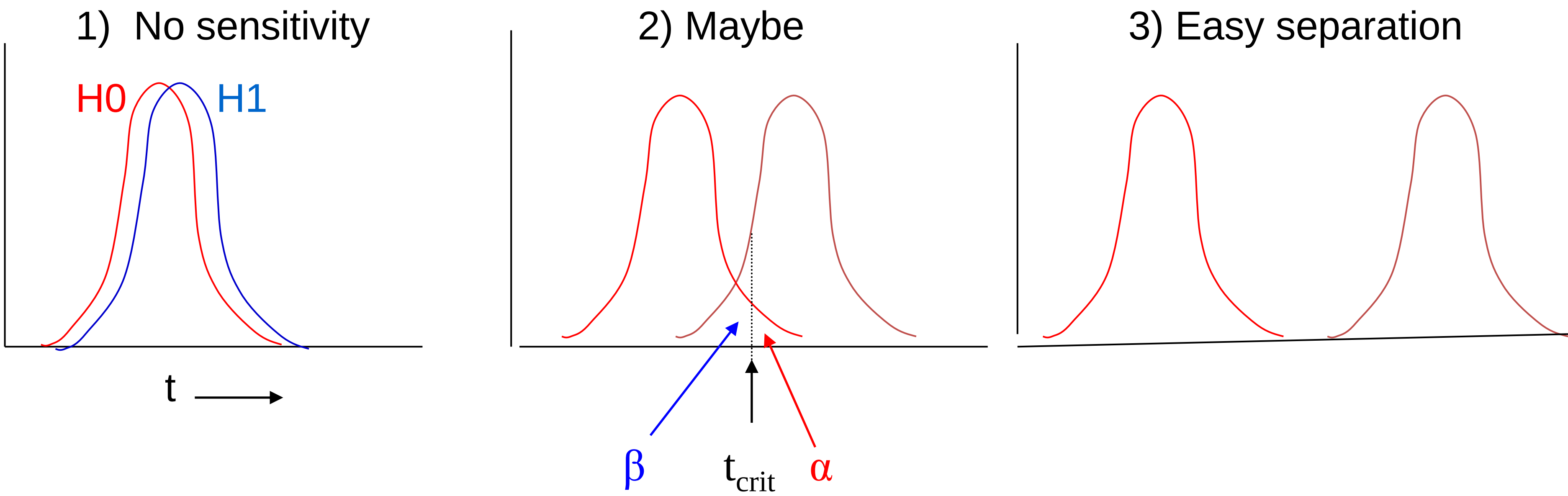
Now with 100 times as much signal s, $\mu_0 = 100.0$ $\mu_1 = 1000.0$

Observe n = 160 $p_0 \sim 10^{-7}$ $L_{01} \sim 10^{+14}$ and favours H_0

B_{01} involves intergration over s in denominator, so a wide enough range will result in favouring H_0

However, for B_{01} to favour H_0 when p_0 is equivalent to 5σ, integration range for s has to be $O(10^6)$ times Gaussian widths

Frequentist procedure to choose between 2 hypotheses



Procedure: Obtain expected distributions for data statistic (e.g. $\mathcal{L}$-ratio) for H0 and H1

Choose α (e.g. 95%, 3σ, 5σ ?) and CL for p_1 (e.g. 95%)

Given b, α determines t_{crit}

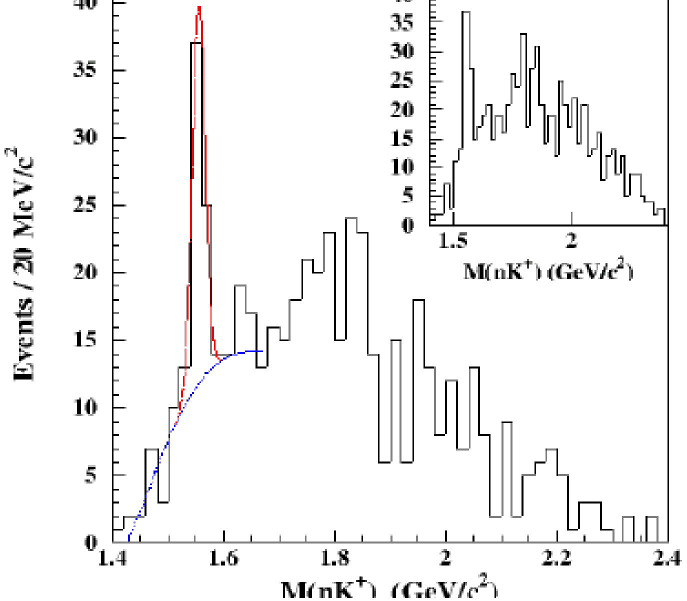
b+s defines β. For $s > s_{min}$, separation of curves → discovery or excln

1-β = Power of test

Now data: If $t_{obs} \geq t_{crit}$ (i.e. $p_0 \leq \alpha$), discovery at level α

If $t_{obs} < t_{crit}$, no discovery. If $p_1 <$ 1– CL, exclude H1

Look Elsewhere Effect (LEE)



Prob of bgd fluctuation at that place = local p-value
Prob of bgd fluctuation 'anywhere' = global p-value
Global p > Local p
Where is `anywhere'?

a) Any location in this histogram in sensible range
b) Any location in this histogram
c) Also in histogram produced with different cuts, binning, etc.
d) Also in other plausible histograms for this analysis
e) Also in other searches in this PHYSICS group (e.g. SUSY at CMS)
f) In any search in this experiment (e.g. CMS)
g) In all CERN expts (e.g. LHC expts + NA62 + OPERA + ASACUSA + ….)
h) In all HEP expts

etc.

d) relevant for graduate student doing analysis
f) relevant for experiment's Spokesperson

INFORMAL CONSENSUS:
Quote local p, and global p according to a) above.
Explain which global p

Example of LEE: Stonehenge

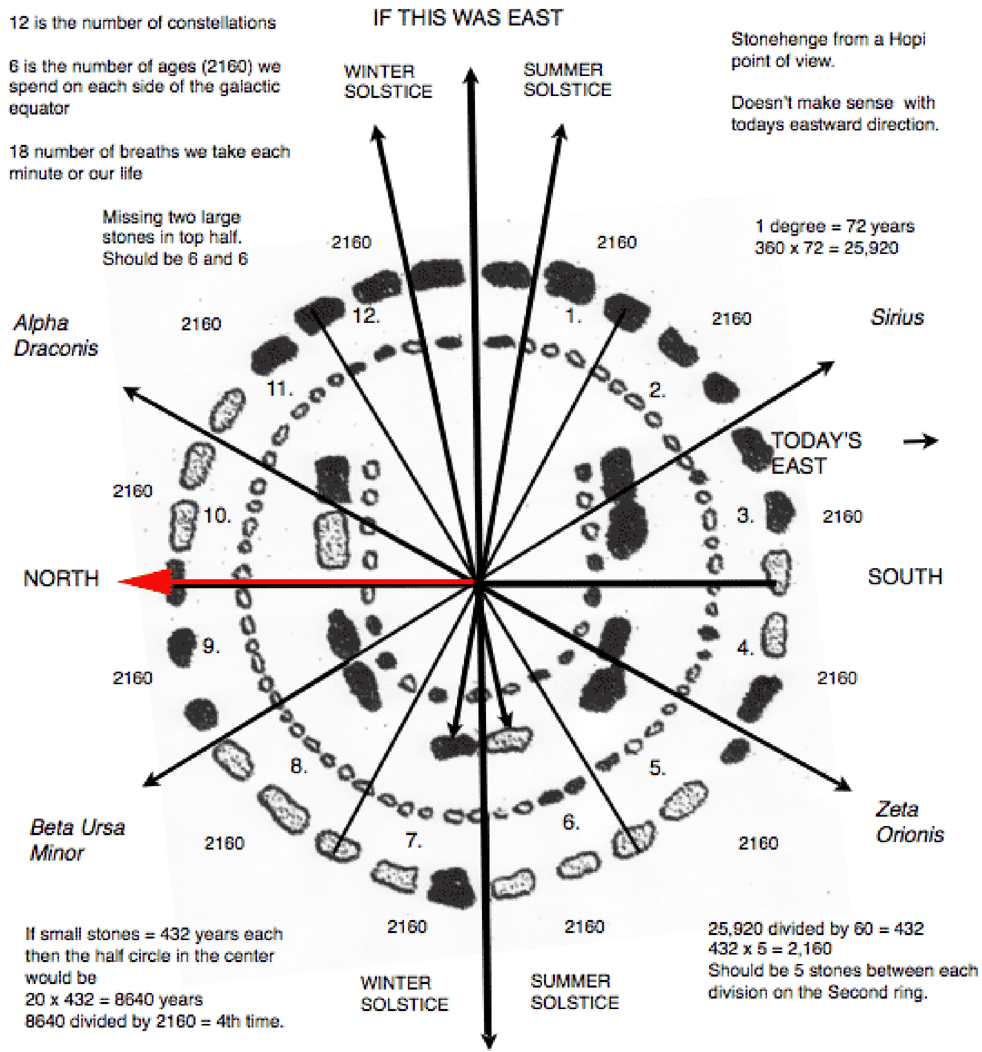
12 is the number of constellations

6 is the number of ages (2160) we spend on each side of the galactic equator

18 number of breaths we take each minute or our life

Stonehenge from a Hopi point of view.

Doesn't make sense with todays eastward direction.



If small stones = 432 years each then the half circle in the center would be
20 x 432 = 8640 years
8640 divided by 2160 = 4th time.

25,920 divided by 60 = 432
432 x 5 = 2,160
Should be 5 stones between each division on the Second ring.

WEST
BALANCED LOCATION IN SPACE

30 Stones in Outer ring =
360 divided by 30 = 12

60 Stones in Second ring =
360 divided by 60 = 6

20 Stones in Center ring =
360 divided by 20 = 18

25,920 divided by 12 = 2160

25,920 divided by 6 = 4320

25,920 divided by 18 = 1440

Center Stone in Center Ring would be divided in half by sun rays when Earth in perfect balance. Nine on each side + 2 = 20.

STONEHENGE

The Book of Truth
A New Perspective on the Hopi Creation Story
by Thomas O. Mills

Are alignments significant?

- Atkinson replied with his article "Moonshine on Stonehenge" in *Antiquity* in 1966, pointing out that some of the pits which ….. had used for his sight lines were more likely to have been natural depressions, and that he had allowed a margin of error of up to 2 degrees in his alignments. Atkinson found that the probability of so many alignments being visible from 165 points to be close to 0.5 rather that the "one in a million" possibility which ….. had claimed.

- ….. had been examining stone circles since the 1950s in search of astronomical alignments and the megalithic yard. It was not until 1973 that he turned his attention to Stonehenge. He chose to ignore alignments between features within the monument, considering them to be too close together to be reliable. He looked for landscape features that could have marked lunar and solar events. However, one of …..'s key sites, Peter's Mound, turned out to be a twentieth-century rubbish dump.

Why 5σ for Discovery?

Statisticians ridicule our belief in extreme tails (esp. for systematics)

Our reasons:

1) Past history (Many 3σ and 4σ effects have gone away)
2) LEE (see earler)
3) Worries about underestimated systematics
4) Subconscious Bayes calculation

$$\frac{p(H_1|x)}{p(H_0|x)} = \frac{p(x|H_1)}{p(x|H_0)} * \frac{\pi(H_1)}{\pi(H_0)}$$

Posterior prob   Likelihood ratio   Priors

"Extraordinary claims require extraordinary evidence"

N.B. Points 2), 3) and 4) are experiment-dependent

Alternative suggestion:

L.L. "Discovering the significance of 5σ"   http://arxiv.org/abs/1310.1284

How many σ's for discovery?

SEARCH	SURPRISE	IMPACT	LEE	SYSTEMATICS	No. σ
Higgs search	Medium	Very high	M	Medium	5
Single top	No	Low	No	No	3
SUSY	Yes	Very high	Very large	Yes	7
B_s oscillations	Medium/Low	Medium	Δm	No	4
Neutrino osc	Medium	High	$\sin^2 2\vartheta$, Δm^2	No	4
$B_s \rightarrow \mu\mu$	No	Low/Medium	No	Medium	3
Pentaquark	Yes	High/V. high	M, decay mode	Medium	7
$(g-2)_\mu$ anom	Yes	High	No	Yes	4
H spin ≠ 0	Yes	High	No	Medium	5
4^{th} gen q, l, ν	Yes	High	M, mode	No	6
Dark energy	Yes	Very high	Strength	Yes	5
Grav Waves	No	High	Enormous	Yes	8

Suggestions to provoke discussion, rather than `delivered on Mt. Sinai'

Bob Cousins: "2 independent expts each with 3.5σ better than one expt with 5σ"

‘Discoveries’ that don’t need 5σ

When H0 is not preferred.

When no LEE.

For example:

- Muon anomalous magnetic moment
- No $H^0 \rightarrow \mu^+\mu^-$
- No di-H^0 production
- Choice of neutrino mass hierarchy

Significance

Significance = $S/\sqrt{B}$ or similar ?

Potential Problems:

- Uncertainty in B
- Non-Gaussian behaviour of Poisson, especially in tail
- Number of bins in histogram, no. of other histograms [LEE]
- Choice of cuts, bins (Blind analyses)

For future experiments:

- Optimising: Could give $S = 0.1$, $B = 10^{-4}$, $S/\sqrt{B} = 10$

Wilks' Theorem

Data = some distribution e.g. mass histogram

For H0 and H1, calculate best fit weighted sum of squares S_0 and S_1

Examples: 1) H0 = polynomial of degree 3

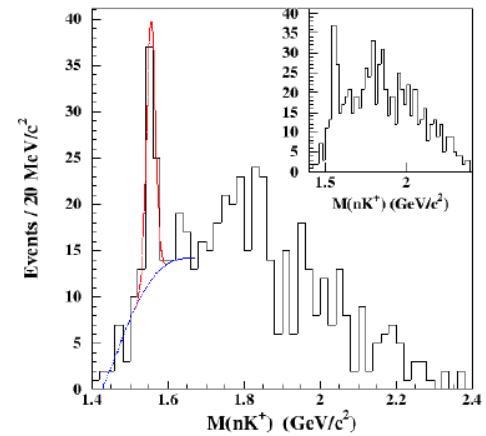
H1 = polynomial of degree 5

2) H0 = background only

H1 = bgd+peak with free M_0 and cross-section

3) H0 = normal neutrino hierarchy

H1 = inverted hierarchy



If H0 true, S_0 distributed as χ^2 with ndf = ν_0

If H1 true, S_1 distributed as χ^2 with ndf = ν_1

If H0 true, what is distribution of $\Delta S = S_0 - S_1$? Expect not large. Is it χ^2?

Wilks' Theorem: ΔS distributed as χ^2 with ndf = $\nu_0 - \nu_1$ provided:

a) H0 is true
b) H0 and H1 are nested
c) Params for H1→ H0 are well defined, and not on boundary
d) Data is asymptotic

Wilks' Theorem, contd

Examples: Does Wilks' Th apply?

1) H0 = polynomial of degree 3
   H1 = polynomial of degree 5

YES: ΔS distributed as χ^2 with ndf = (d-4) – (d-6) = 2

2) H0 = background only
   H1 = bgd + peak with free M_0 and cross-section

NO: H0 and H1 nested, but M_0 undefined when H1→ H0. $\Delta S \neq \chi^2$
(but not too serious for fixed M)

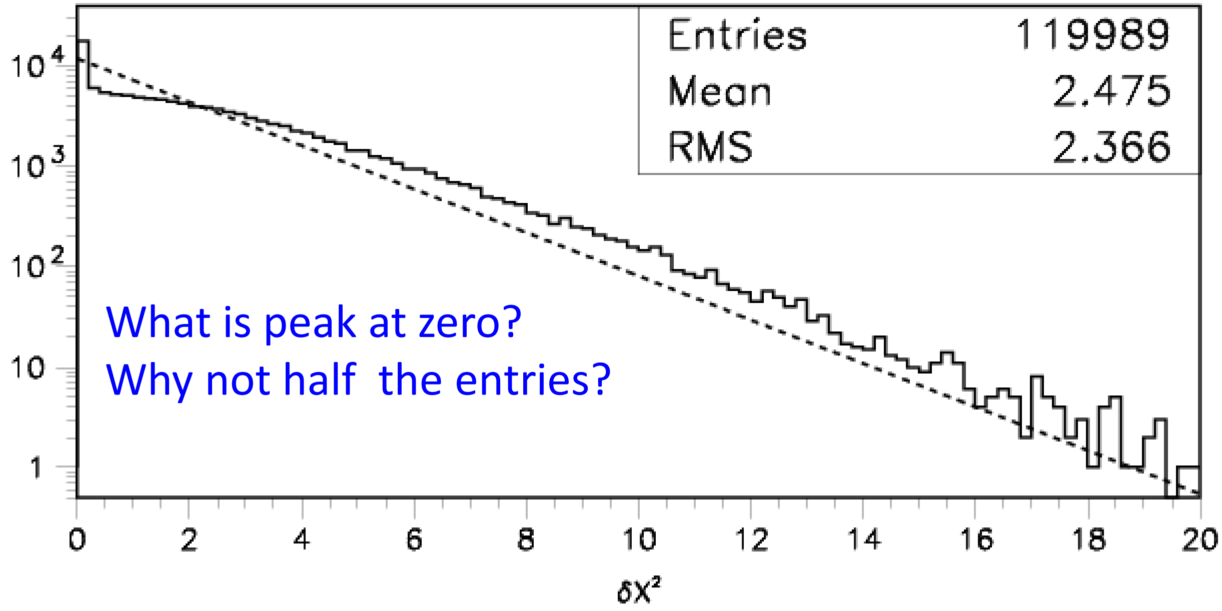
3) H0 = normal neutrino hierarchy
   H1 = inverted hierarchy

NO: Not nested. $\Delta S \neq \chi^2$ (e.g. can have $\Delta\chi^2$ negative)

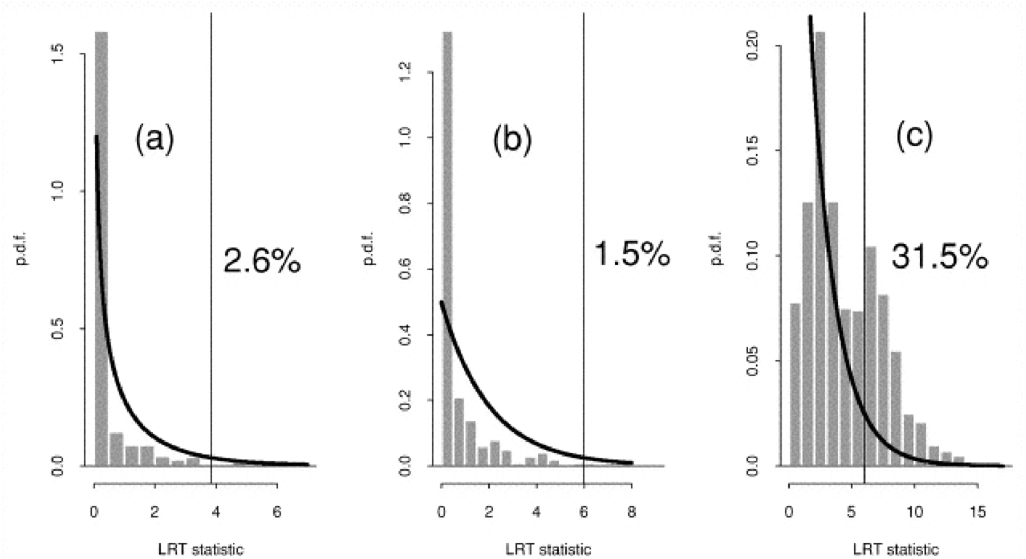
N.B. 1: Even when W. Th. does not apply, it does not mean that ΔS is irrelevant, but you cannot use W. Th. for its expected distribution.

N.B. 2: Especially for large ndf, better to use ΔS, rather than S_1 and S_0 separately

Is difference in S distributed as χ^2 ?



Demortier:
H0 = quadratic bgd
H1 = ……………… +
Gaussian of fixed width,
variable location & ampl



Protassov, van Dyk, Connors, ….
H0 = continuum
(a) H1 = narrow emission line
(b) H1 = wider emission line
(c) H1 = absorption line

Nominal significance level = 5%

Is difference in S distributed as χ^2 ?, contd.

So need to determine the ΔS distribution by Monte Carlo

N.B.

1) For mass spectrum, determining ΔS for hypothesis H1 when data is generated according to H0 is not trivial, because there will be lots of local minima

2) If we are interested in 5σ significance level, needs lots of MC simulations (or intelligent MC generation)

3) Asymptotic formulae may be useful (see K. Cranmer, G. Cowan, E. Gross and O. Vitells, 'Asymptotic formulae for likelihood-based tests of new physics', http://link.springer.com/article/10.1140%2Fepjc%2Fs10052-011-1554-0)

BLIND ANALYSES

Why blind analysis?
Data statistic, selections, corrections, method

Methods of blinding

- Add random number to result *
- Study procedure with simulation only
- Look at only first fraction of data
- Keep the signal box closed
- Keep MC parameters hidden
- Keep unknown fraction visible for each bin

Disadvantages

- Takes longer time
- Usually not available for searches for unknown

After analysis is unblinded, don't change anything unless ……..

* Luis Alvarez suggestion re "discovery" of free quarks

SYSTEMATICS

Uncertainties:

Statistical: Limited accuracy of measurements
Poisson fluctuations on counts
Results vary for repetitions
Uncertainties decrease with more data

Systematics: Uncertain calibrations
Uncontrolled effects
Mis-modelling
Formulae not relevant
Results stay biased for repetitions
'No' reduction of systematics with more data
Most relevant for later stages of analysis as more data are collected
early stages of analysis when calibrations are not so good.

Usually small number of 'Params of Interest', but can be thousands of 'Nuisance Params' for systematics.

If you are not spending a lot more time on estimating systematics than on statistical uncertainties, something is wrong.

Quote result as $x \pm \sigma_{stat} \pm \sigma_{syst}$

Systematics

- PHYSTAT-Systematics Wokshop:
- https://indico.cern.ch/event/1051224/

- Talks on Systematics at other Workshops, e.g.
- Kyle Cranmer “Systematics:Misery or Muse?” at “Statstistics meets ML” (Sept 2024): https://indico.cern.ch/event/1407421/timetable/?view=standard

Incorporating systematics

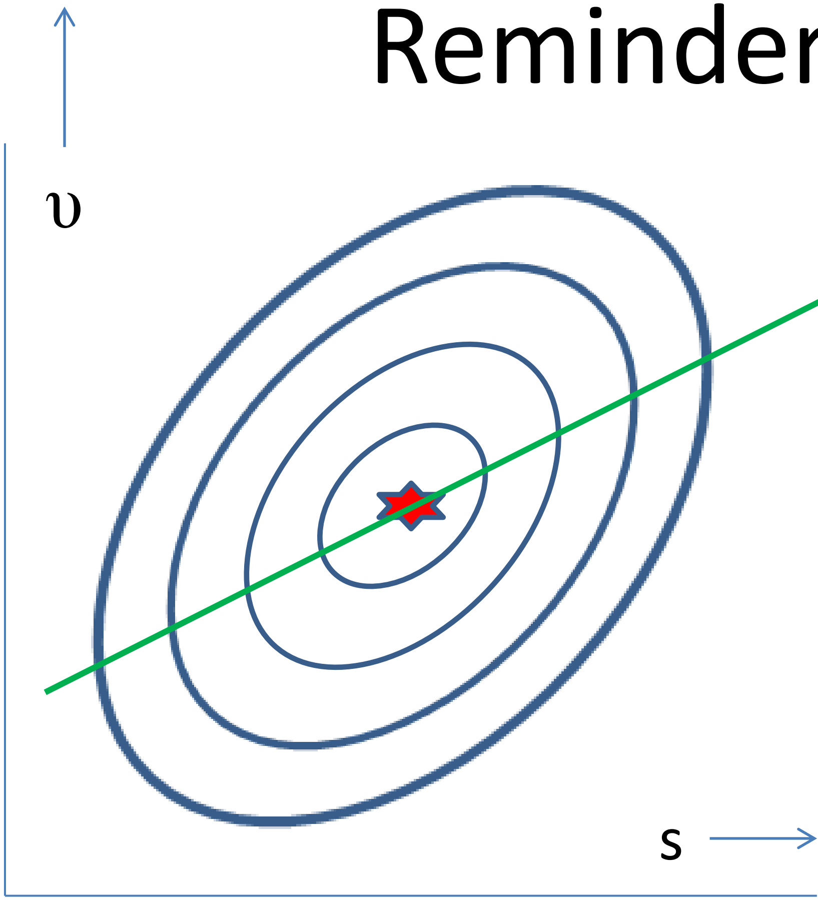
Many methods, e.g:

Move nuisance parameter ν associated with systematic (e.g. jet energy scale), and see how much answer s (e.g. M_{top}) changes.

With information on ν from subsidiary measurement, expand Likelihood to get $\mathcal{L}(s, \nu)$. Then 'profile' over ν.

Bayesian equiv: Get Posterior $P(s,\nu) = \mathcal{L}(s, \nu) * \Pi(s, \nu)$, and then 'marginalize' over ν.

Reminder of Profile $\mathcal{L}$



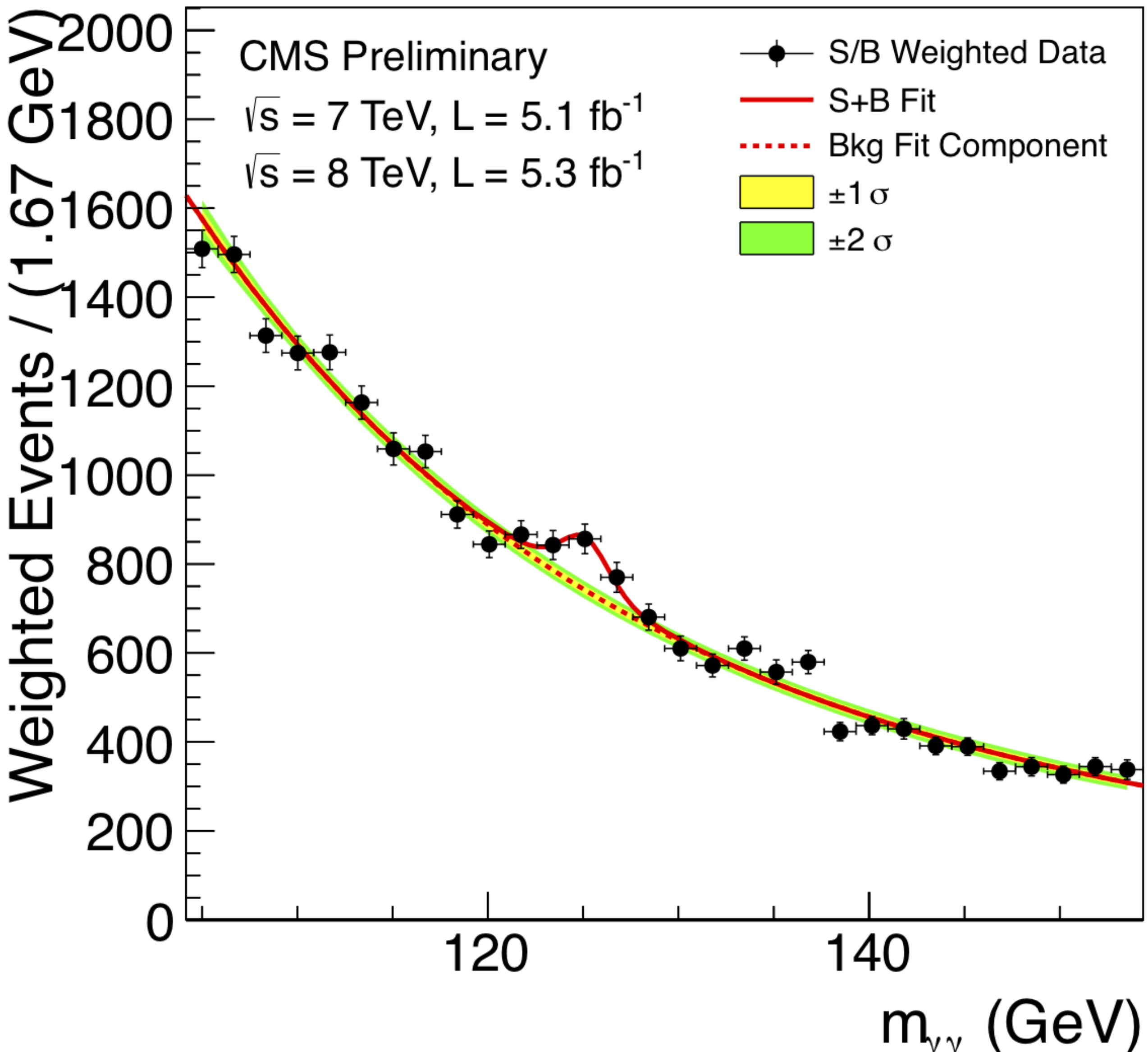
Stat uncertainty on s from width of $\mathcal{L}$ fixed at υ_{best}

Total uncertainty on s from width of $\mathcal{L}(s,\upsilon_{prof(s)}) = \mathcal{L}_{prof}(s)$
$\upsilon_{prof(s)}$ is best value of υ at that s
$\upsilon_{prof(s)}$ as fn of s lies on green line

Total uncert ≥ stat uncertainty

Contours of $\ln\mathcal{L}(s,\upsilon)$
s = physics param
υ = nuisance param

Background systematics



Background systematics, contd

Signif from comparing χ^2's for H0 (bgd only) and for H1 (bgd + signal)
Typically, bgd = functional form f_a with free params
e.g. 4th order polynomial
Uncertainties in params included in signif calculation
But what if functional form is different ? e.g. f_b
Typical approach:
If f_b best fit is bad, not relevant for systematics
If f_b best fit is ~comparable to f_a fit, include contribution to systematics
But what is '~comparable'?
Other approaches:
Profile likelihood over different bgd parametric forms
http://arxiv.org/pdf/1408.6865v1.pdf?
Background subtraction
sPlots
Non-parametric background
Bayes
etc

No common consensus yet among experiments on best approach
{Spectra with multiple peaks are more difficult}

"Handling uncertainties in background shapes: the discrete profiling method"

Dauncey, Kenzie, Wardle and Davies (Imperial College, CMS)

arXiv:1408.6865v1 [physics.data-an]

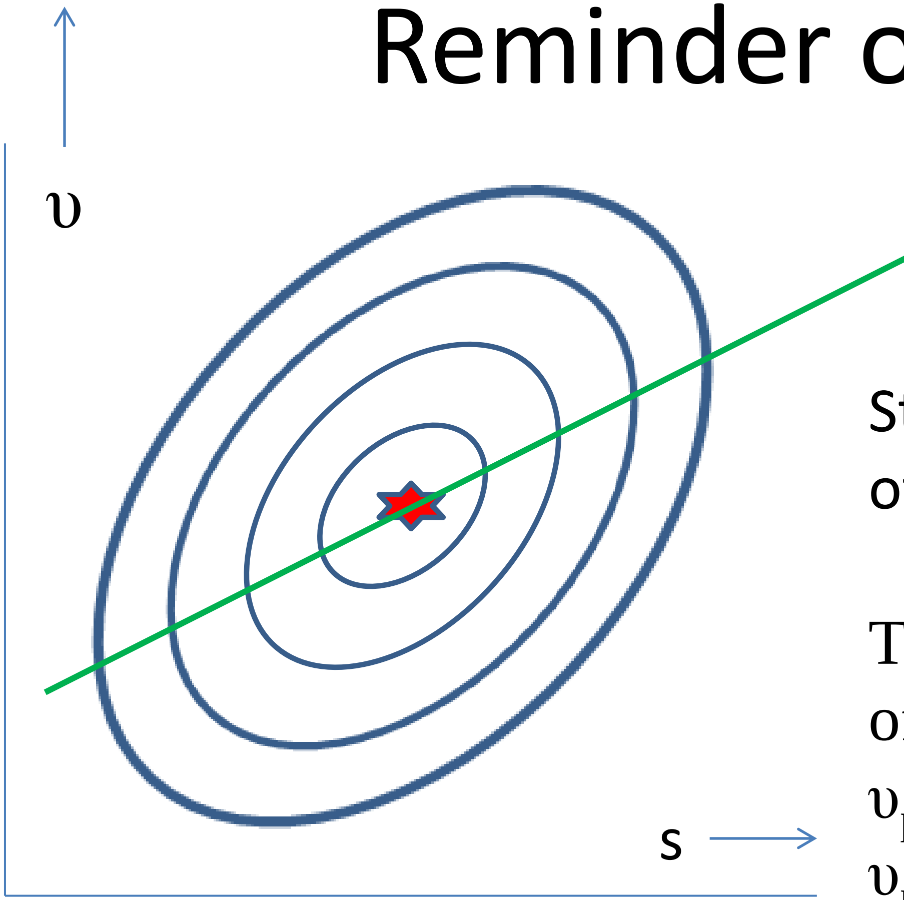
Has been used in CMS analysis of H→γγ

Problem with 'Typical approach': Alternative functional forms do or don't contribute to systematics by hard cut, so systematics can change discontinuously wrt $\Delta\chi^2$

Method is like profile $\mathcal{L}$ for continuous nuisance params

Here 'profile' over discrete functional forms

Reminder of Profile $\mathcal{L}$

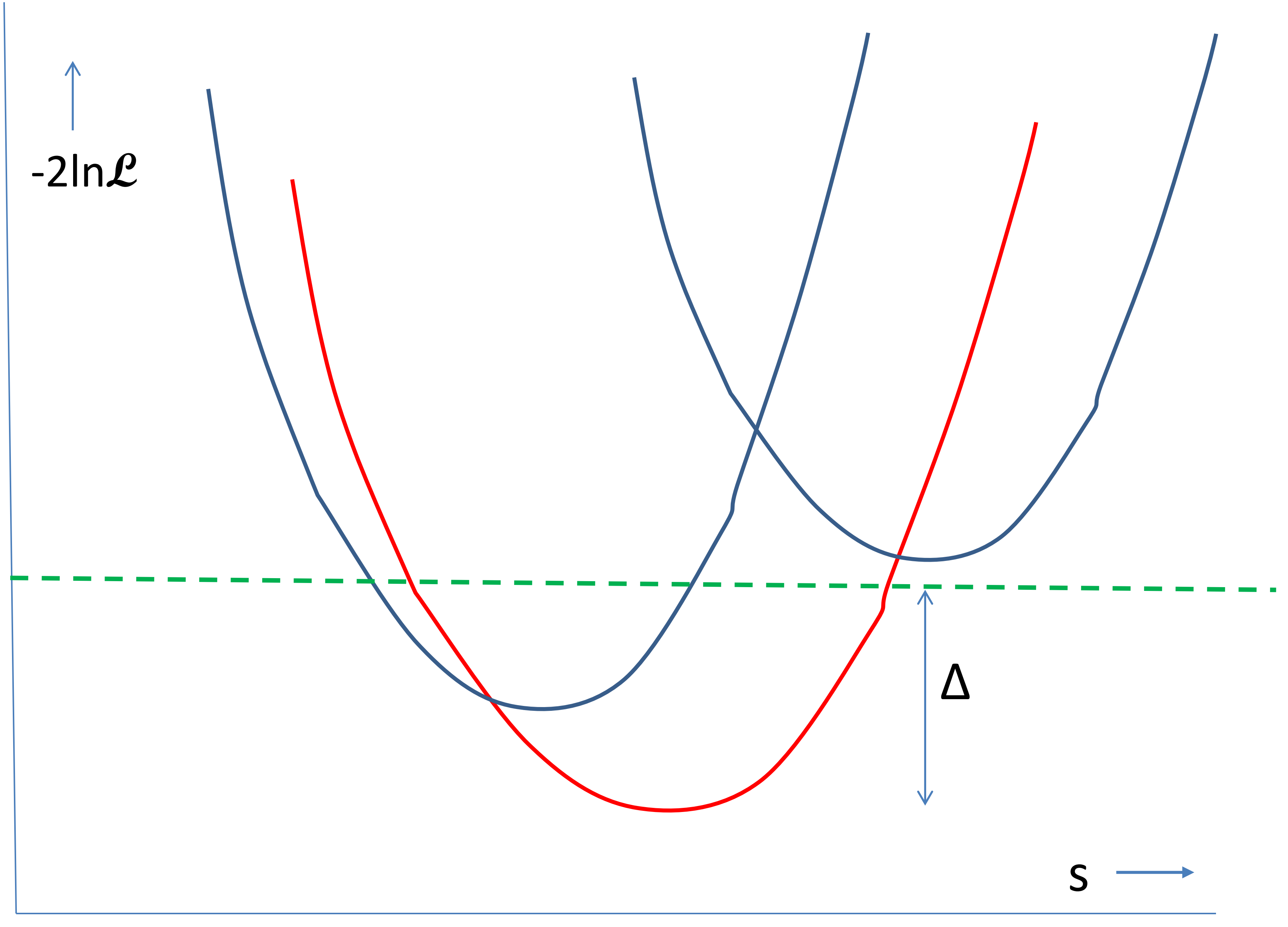


Contours of ln$\mathcal{L}$(s,υ)
s = physics param
υ = nuisance param

Stat uncertainty on s from width of $\mathcal{L}$ fixed at υ_{best}

Total uncertainty on s from width of $\mathcal{L}(s,\upsilon_{prof(s)}) = \mathcal{L}_{prof}(s)$
$\upsilon_{prof(s)}$ is best value of υ at that s
$\upsilon_{prof(s)}$ as fn of s lies on green line

Total uncert ≥ stat uncertainty


-2lnℒ
Δ
s

Red curve: Best value of nuisance param υ

Blue curves: Other values of υ

Horizontal line: Intersection with red curve → statistical uncertainty

'Typical approach': Decide which blue curves have small enough Δ

Systematic is largest change in minima wrt red curves'.

Profile L: Envelope of lots of blue curves

Wider than red curve, because of systematics (υ)

For $\mathcal{L}$ = multi-D Gaussian, agrees with 'Typical approach'

Dauncey et al use envelope of finite number of functional forms

Point of controversy!

Two types of ‘other functions’:

a) Different function types e.g.

$\Sigma a_i x_i$ versus $\Sigma a_i/x_i$

b) Given fn form but different number of terms

DDKW deal with b) by -2lnL → -2lnL + kn

n = number of extra free params wrt best

k = 1, as in AIC (= Akaike Information Criterion)

Opposition claim choice k=1 is arbitrary.

DDKW agree but have studied different values, and say k =1 is optimal for them.

Also, any parametric method needs to make such a choice

WHY LIMITS?

Michelson-Morley experiment → death of aether

HEP experiments: If UL on expected rate for new particle $<$ expected, exclude particle

CERN CLW (Jan 2000)

FNAL CLW (March 2000)

Heinrich, PHYSTAT-LHC, “Review of Banff Challenge”

Methods (no systematics)

Bayes (needs priors e.g. const, $1/\mu$, $1/\sqrt{\mu}$, μ, ...)

Frequentist (needs ordering rule,

possible empty intervals, F-C)

Likelihood (DON'T integrate your L)

χ^2 ($\sigma^2 = \mu$)

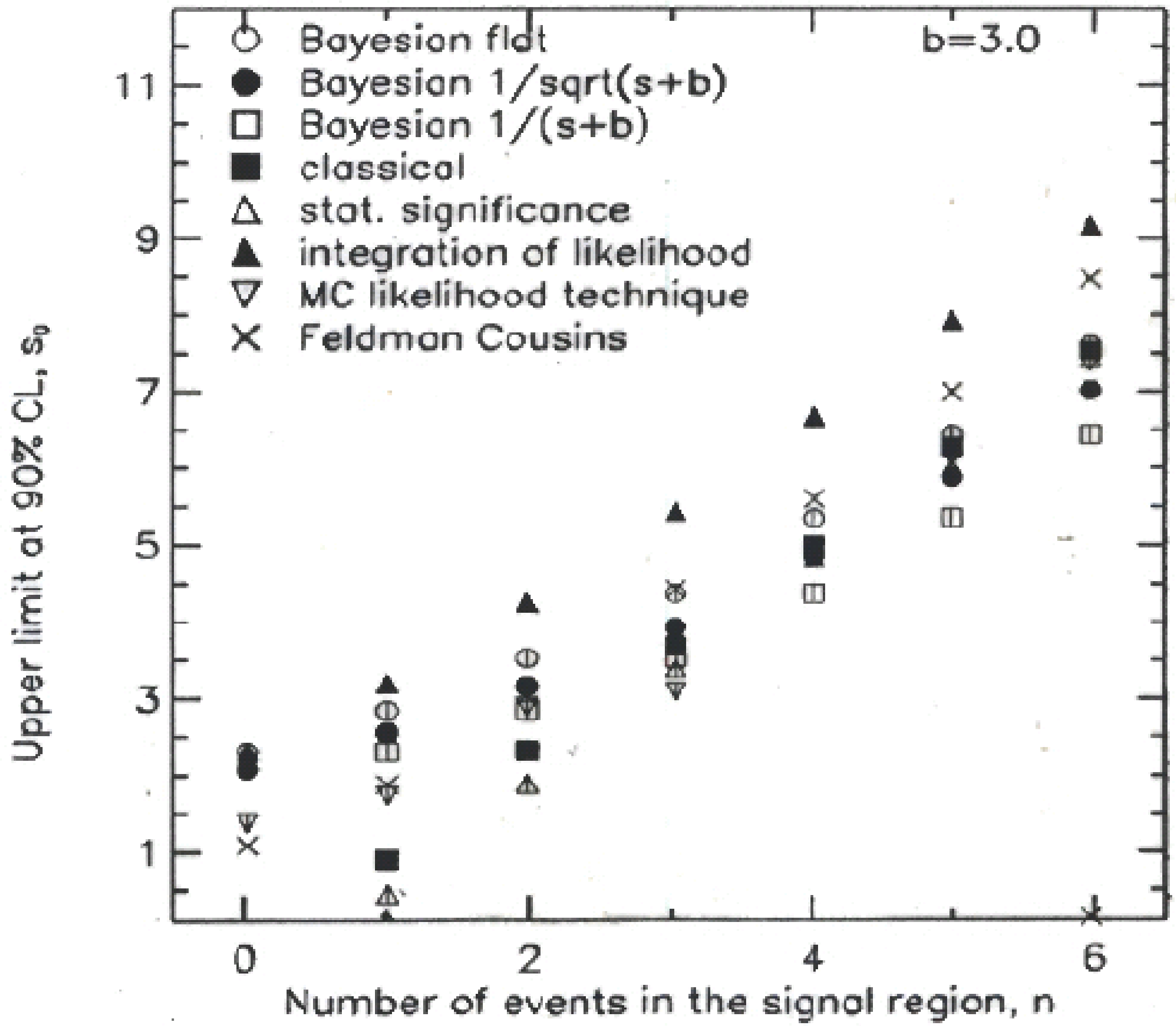
χ^2(σ^2 = n)

Recommendation 7 from CERN CLW: "Show your **L**"

1) Not always practical
2) Not sufficient for frequentist methods

Ilya Narsky, FNAL CLW 2000

Counting expt. Observe n. Expected bgd b. Calculate UL



DESIRABLE PROPERTIES

- Coverage
- Interval length, but …….
- Behaviour when $n < b$
- Limit increases as σ_b increases
- Unified with discovery and interval estimation

90% Classical interval for Gaussian

σ = 1 $\mu \geq 0$ e.g. $m^2(\nu_e)$

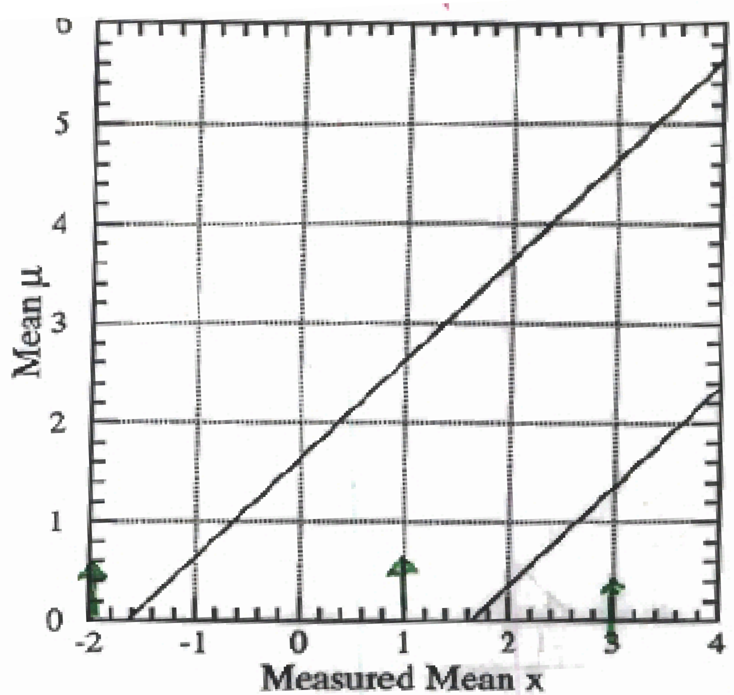


FIG. 3. Standard confidence belt for 90% C.L. central confidence intervals for the mean of a Gaussian, in units of the rms deviation.

$X_{obs} = 3$ Two-sided range

$X_{obs} = 1$ Upper limit

$X_{obs} = -2$ No region for μ

FELDMAN - COUSINS

Wants to avoid empty classical intervals →

Uses "$\mathcal{L}$-ratio ordering principle" to resolve ambiguity about "which 90% region?"

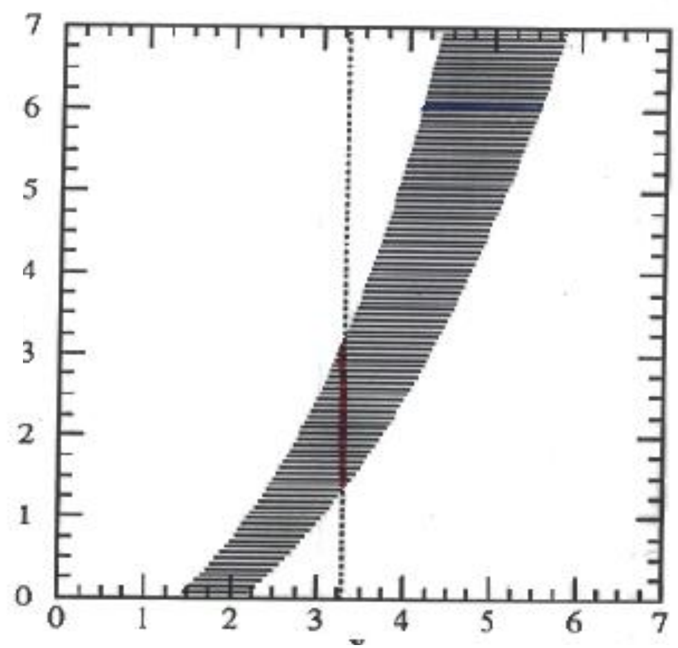
[Neyman + Pearson say $\mathcal{L}$-ratio is best for hypothesis testing]

Unified → No 'Flip-Flop' problem

Classical (Neyman) Confidence Intervals

Uses only P(data|theory)

Theoretical Parameter μ



Data x →

FIG. 1. A generic confidence belt construction and its use. For each value of μ, one draws a horizontal acceptance interval $[x_1, x_2]$ such that $P(x \in [x_1, x_2] | \mu) = \alpha$. Upon performing an experiment to measure x and obtaining the value x_0, one draws the dashed vertical line through x_0. The confidence interval $[\mu_1, \mu_2]$ is the union of all values of μ for which the corresponding acceptance interval is intercepted by the vertical line.

Example:

Param = Temp at centre of Sun

Data = Est. flux of solar neutrinos

$\text{Prob}(\mu_l < \mu < \mu_u) = \alpha$

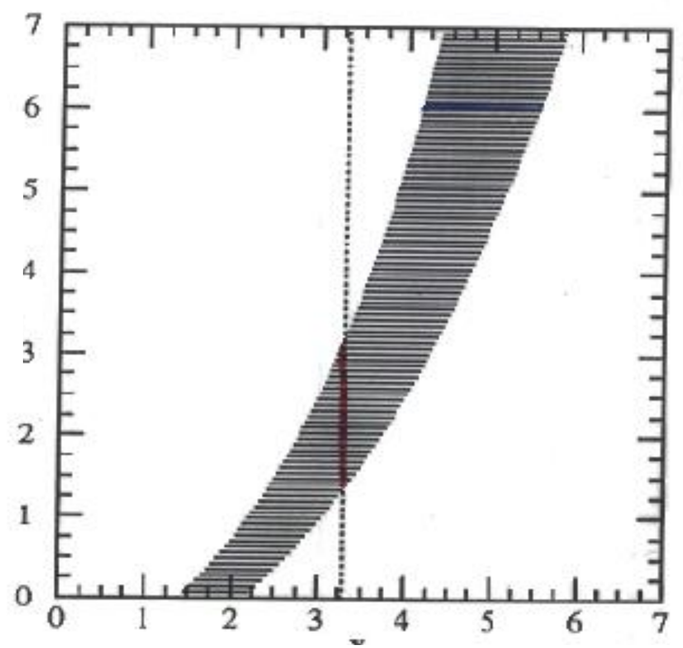
$\mu \geq 0$

No prior for μ

Classical (Neyman) Confidence Intervals

Uses only P(data|theory)

Theoretical Parameter μ



Data x

Data x	μ range
<1.5	Empty
1.5 – 2.2	Upper limit
>2.2	2-sided

FIG. 1. A generic confidence belt construction and its use. For each value of μ, one draws a horizontal acceptance interval $[x_1, x_2]$ such that $P(x \in [x_1, x_2] | \mu) = \alpha$. Upon performing an experiment to measure x and obtaining the value x_0, one draws the dashed vertical line through x_0. The confidence interval $[\mu_1, \mu_2]$ is the union of all values of μ for which the corresponding acceptance interval is intercepted by the vertical line.

Example:

Param = Temp at centre of Sun

Data = est. flux of solar neutrinos

$\mu \geq 0$

No prior for μ

Feldman-Cousins 90% conf intervals

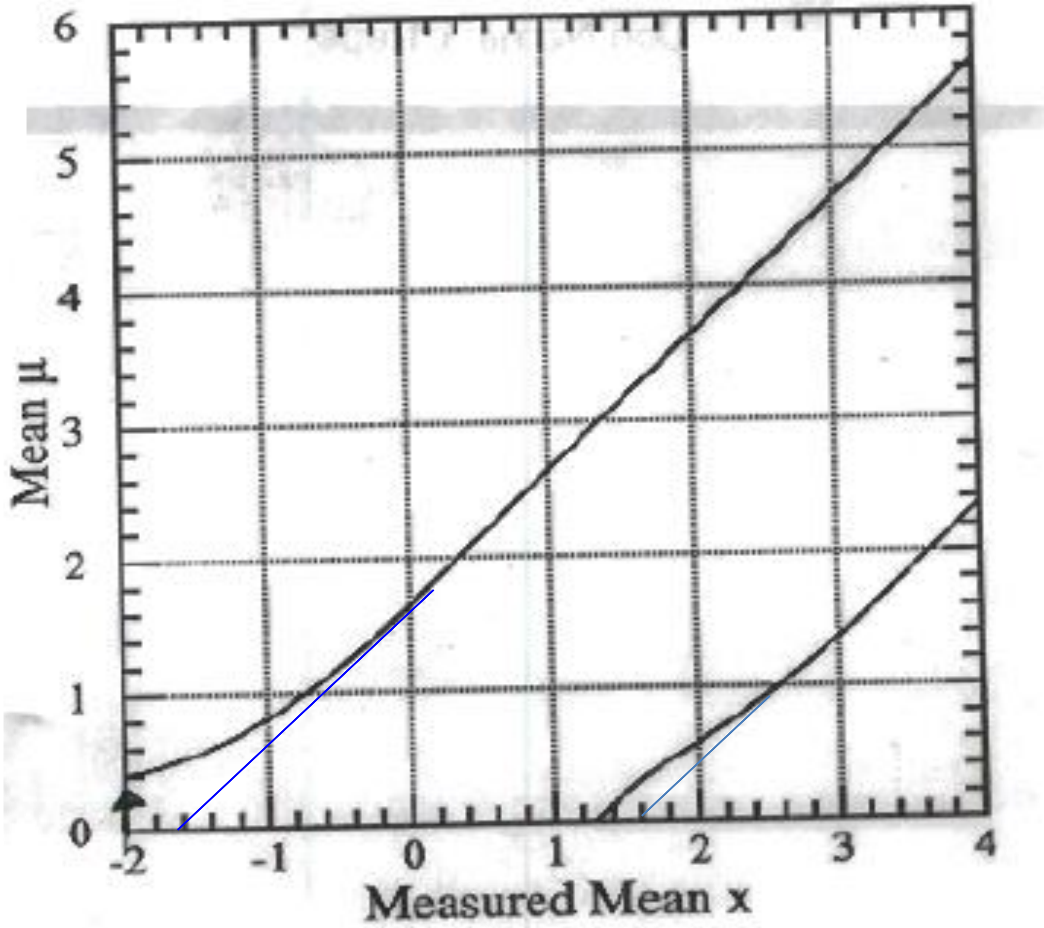


FIG. 10. Plot of our 90% confidence intervals for mean of a Gaussian, constrained to be non-negative, described in the text.

X_{obs} = -2 now gives upper limit

central confidence region

GENERAL COMMENT ABOUT PARAMETERS, DISCOVERY, EXCLUSION………

As well as quoting your result, it is also important to present ‘expected result’ (slightly ambiguous)

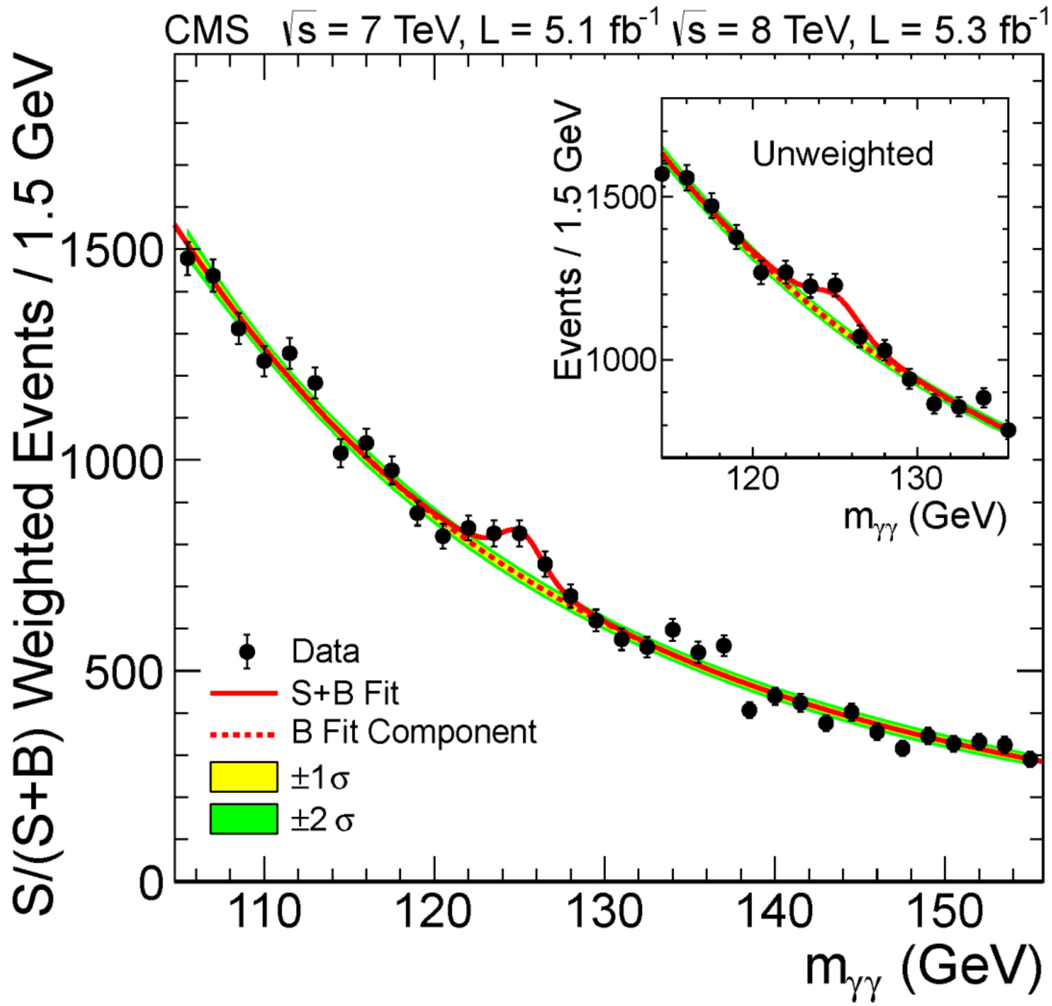
Important to justify proposal for analysis, experiment, accelerator….

Also useful for checking that actual result is reasonable; and for comparing sensitivities of competing experiments.

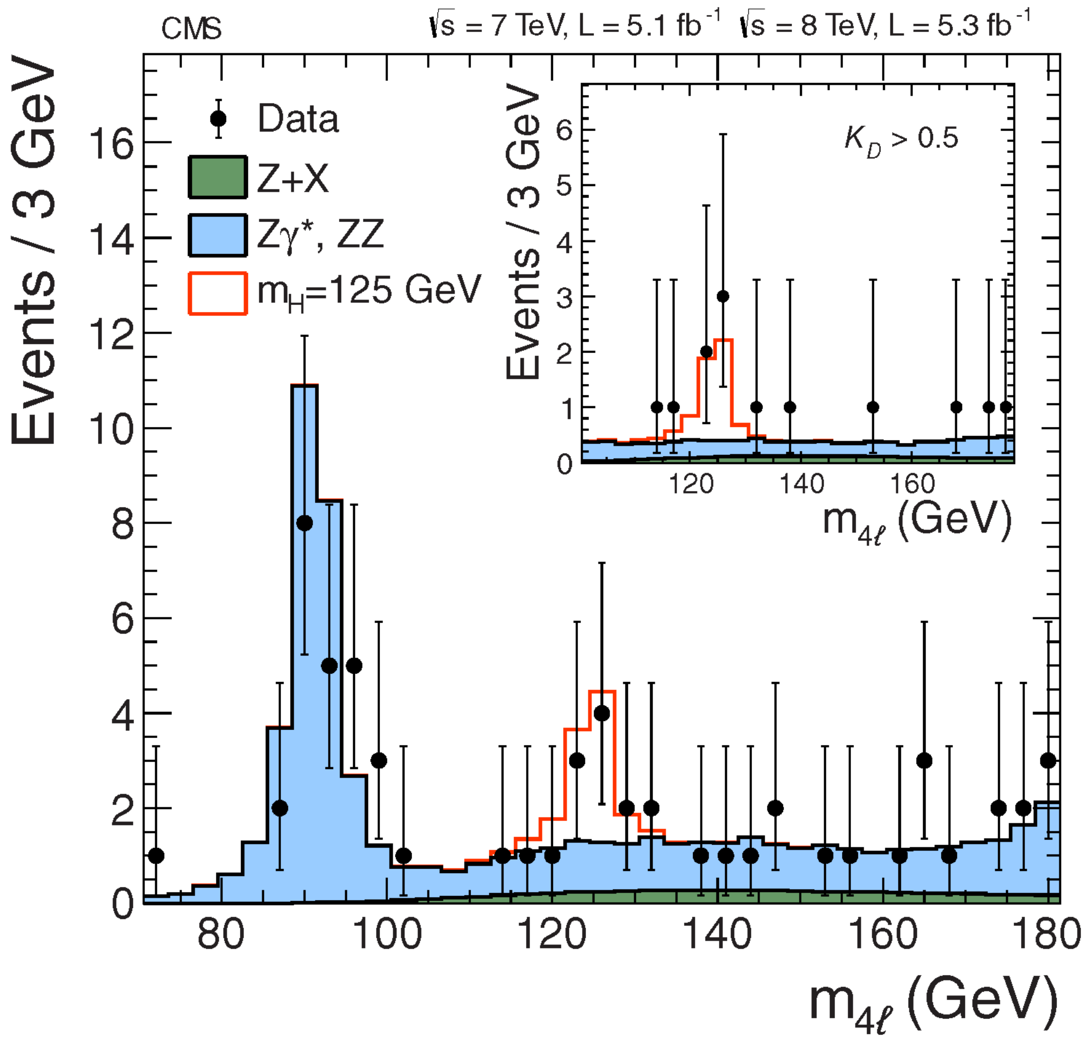
REAL DATA

Search for Higgs:

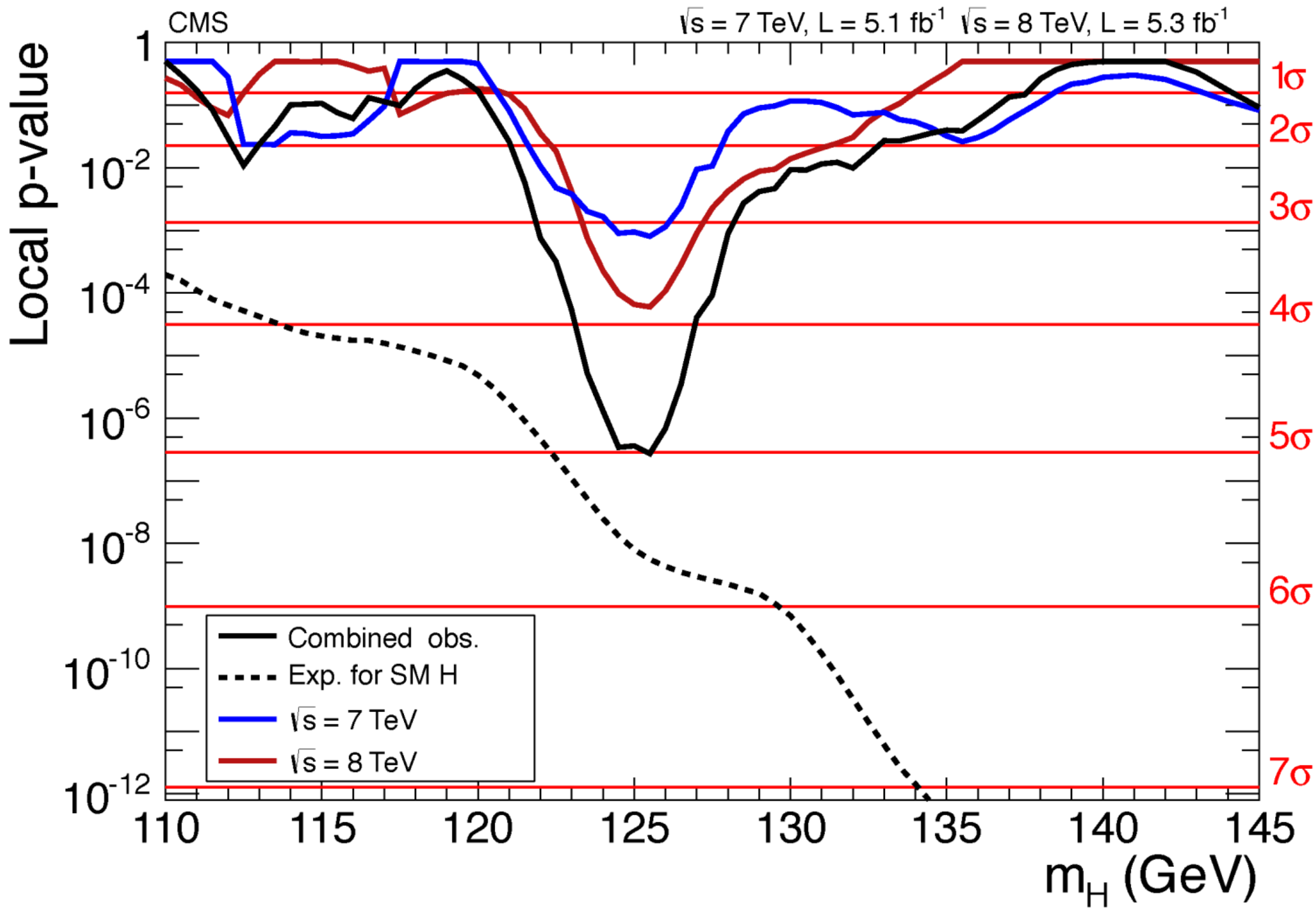
H→ $\gamma\ \gamma$: low S/B, high statistics

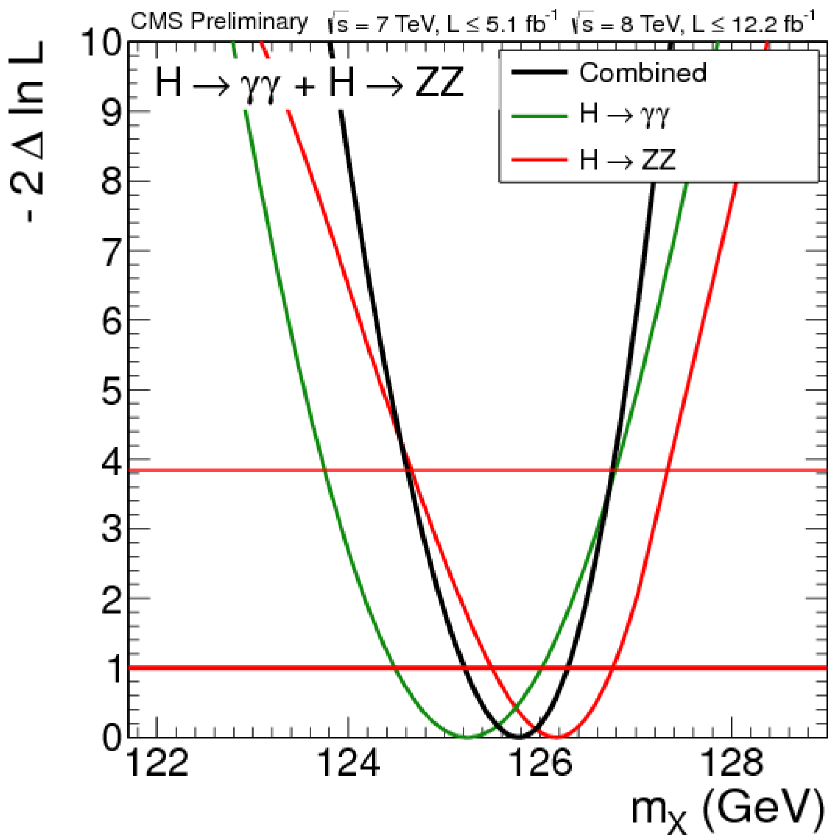


H→Z Z → 4 l: high S/B, low statistics

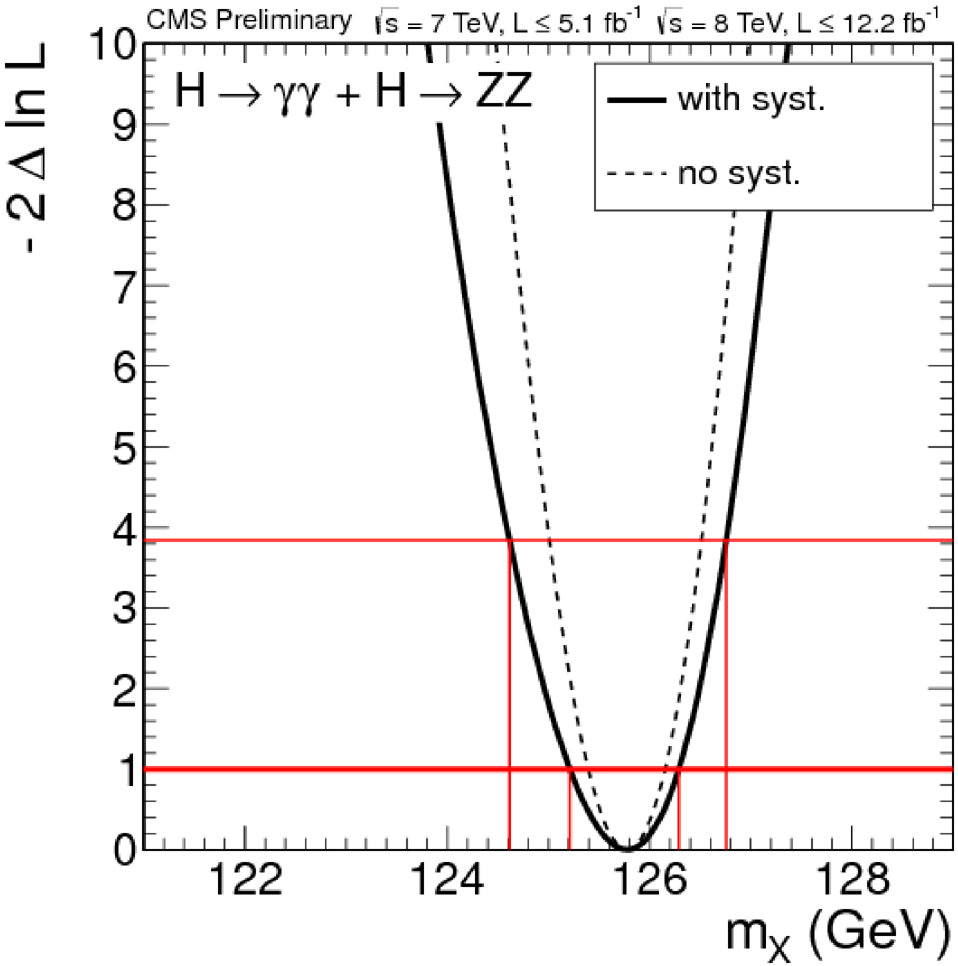


p-value for ‘No Higgs’ versus m_H



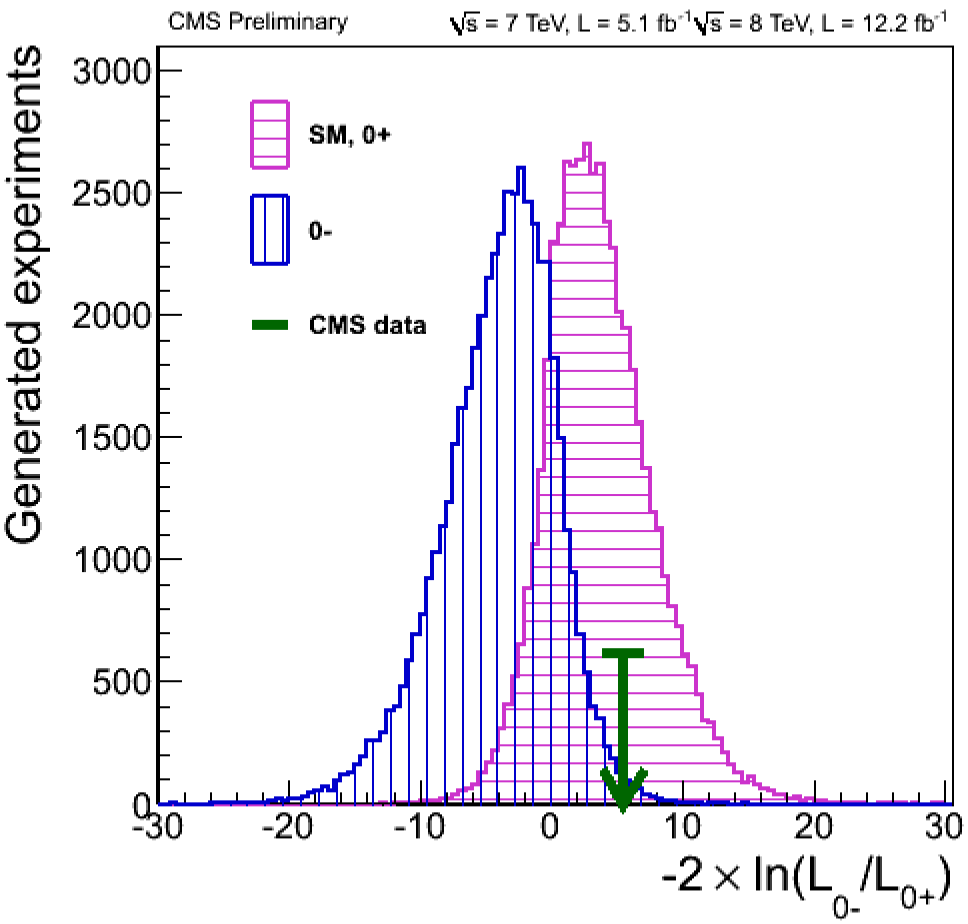


Mass of Higgs: Likelihood versus mass



Comparing 0^+ versus 0^- for Higgs

(like Neutrino Mass Hierarchy)



http://cms.web.cern.ch/news/highlights-cms-results-presented-hcp

Conclusions

Resources:

Software exists: e.g. RooStats

Books exist: Barlow, Cowan, James, Lista, Lyons, Roe,…..

`Data Analysis in HEP: A Practical Guide to Statistical Methods' , Behnke et al.

PDG sections on Prob, Statistics, Monte Carlo

CMS and ATLAS have Statistics Committees (and BaBar and CDF earlier) – see their websites

PHYSTAT meetings: https://phystat.github.io/Website/

Before re-inventing the wheel, try to see if Statisticians have already found a solution to your statistics analysis problem.

Don't use a square wheel if a circular one already exists.

"Good luck"


No thanks!
We are too busy