

Root/statistics sessions

Thursday 1400:-18:15

Friday 14:00:-18:15

Ivo van Vulpen (UvA/Nikhef)

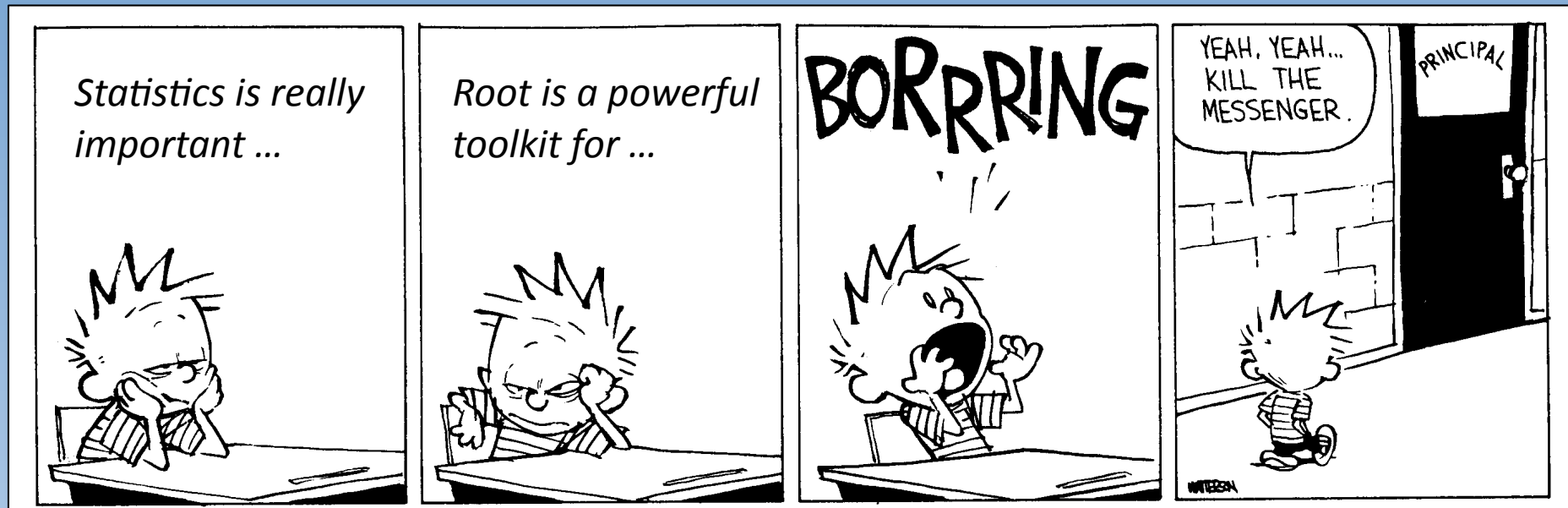
William Bell (Geneva)

Computing (Root) & Statistics

Talking about computing and statistics at a physics school



A lecture on Root and statistics



Will be 95% of your work: master this and you can focus on physics

Statistics is everywhere in science and industry

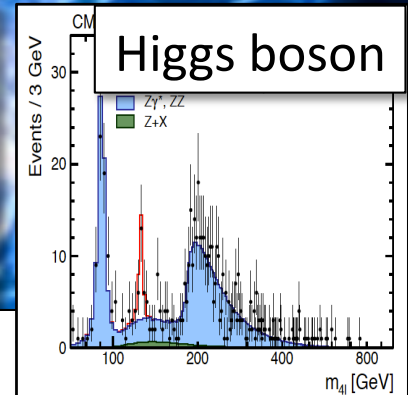
Risk analyses



Banking/consultancy



World champion

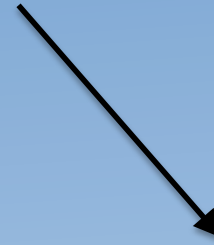


- Many mysteries, folklore, buzz-words, bluffing etc. but **you** need to master it to quantify the results of any study. Do **not** just follow ‘what everybody else does’ or what your supervisor tells you.
- RooFit, BAT, TMVA, BDT’s are excellent and very powerful tools. Make sure **you** understand the basics so you know what you ask it to do.

“Do the basics yourself at least once”

Results from any scientific or business study:

$$\text{Result} = X \pm \Delta X$$



Particle mass, Cross-section, Excluded cross-section, numerical integral, probability of bankruptcy ... or becoming a millionaire

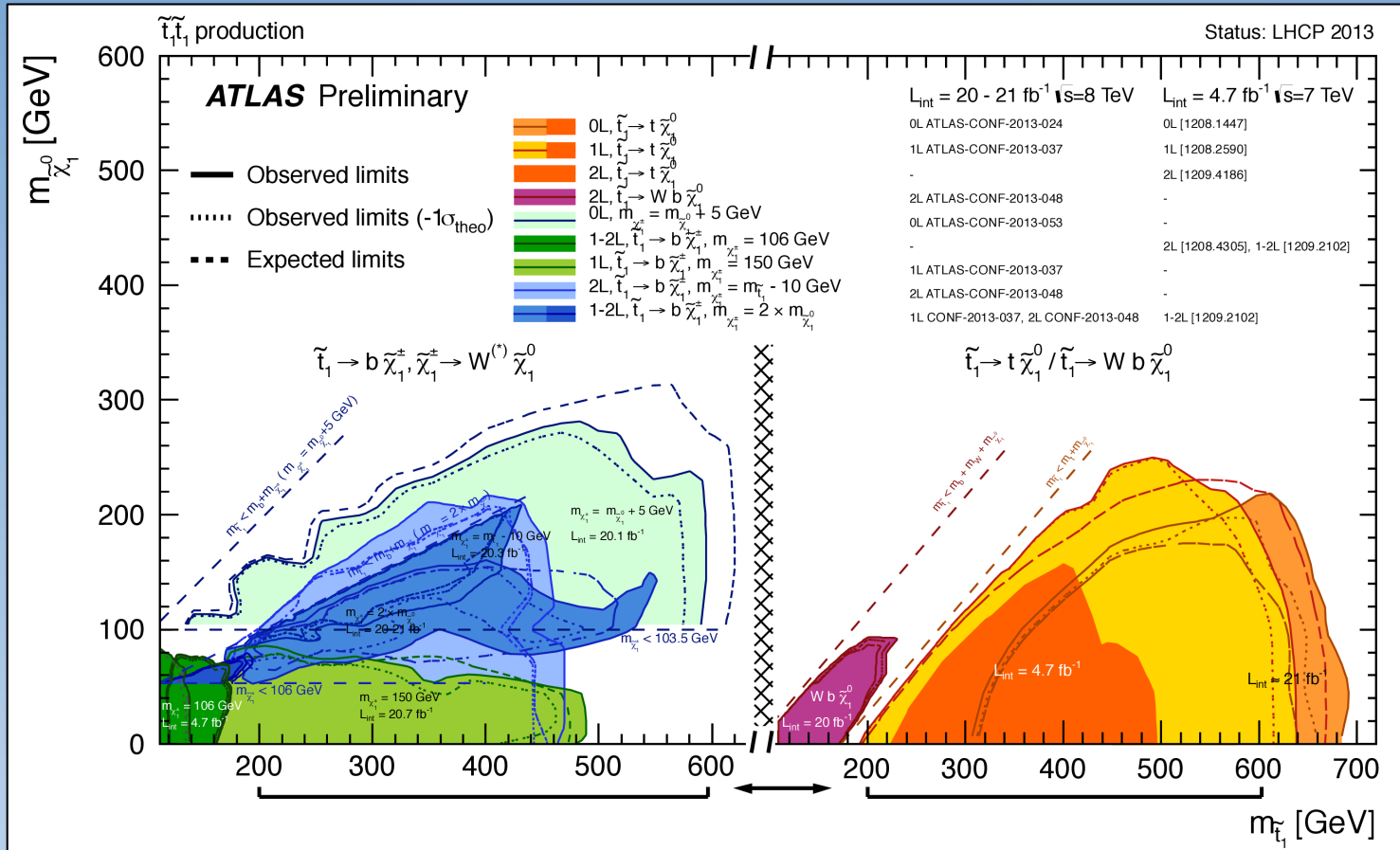
Make sure you know how you extracted this

Note: a statement in a paper/talk “our uncertainty estimate is conservative” often means:

- I have no idea how to quantify the actual uncertainty
- It was too much work to do it properly

Factor 2 means Rudiger Schmidt and the LHC accelerator people would have to produce 4x as much data as now

Summarizing how to interpret your measurement or search is not that easy as it looks. It is important!!



Analysis takes O(1 year). Please do take the additional 1 extra hours to make it crystal clear (and nice).

Root/Statistics sessions

Goal: 1) have you learn Root basics and manipulate histogram data

- do a Likelihood fit and extract a number and it's error
- understand what a significance is

2) give you a feel for what is "out there". No need to re-invent the wheel

Thursday:

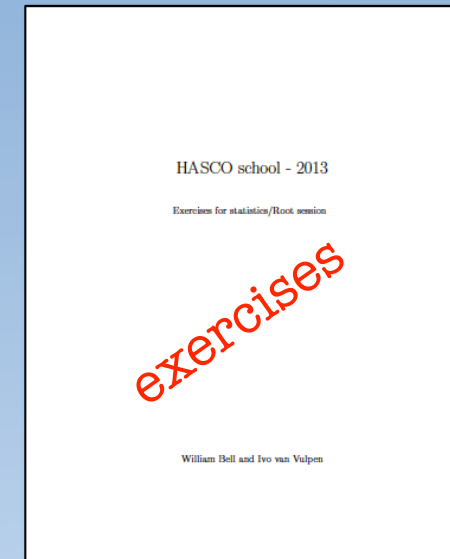
Lecture 1: Introduction to Root and statistics-exercises

Exercises: Hands-on computing exercises

Friday:

Lecture 2: Introduction to advanced tools / fits

Exercises: Hands-on computing exercises



Note: - exam questions will cover Root/statistic concepts (i.e. no coding)

- if you do not know any C(++) or are a Root-expert already please let us know

Basic material for the Root examples:

- 1) Get the data-set and example code: **HascoRootStatisticsCode.tgz**
- 2) Unpack everything: **tar -vzxf HascoRootStatisticsCode.tgz**

1) Directory /RootExamples/

- a) Example0*C (* = 0,1,2,3,4,5) - All examples *.C-files used in this presentation
- b) Code for Ntuple production and reading
- c) rootlogon.C (some standard Root settings)

2) Directory /Exercises/

- a) Histograms_fake.root
Contains 4 lepton invariant mass histogram distributions (H125, H200, ZZ, data)
- b) **Hasco_skeleton.C**
Some skeleton code (different levels, as minimal as possible). Your code !
- c) rootlogon.C (Some standard Root settings)

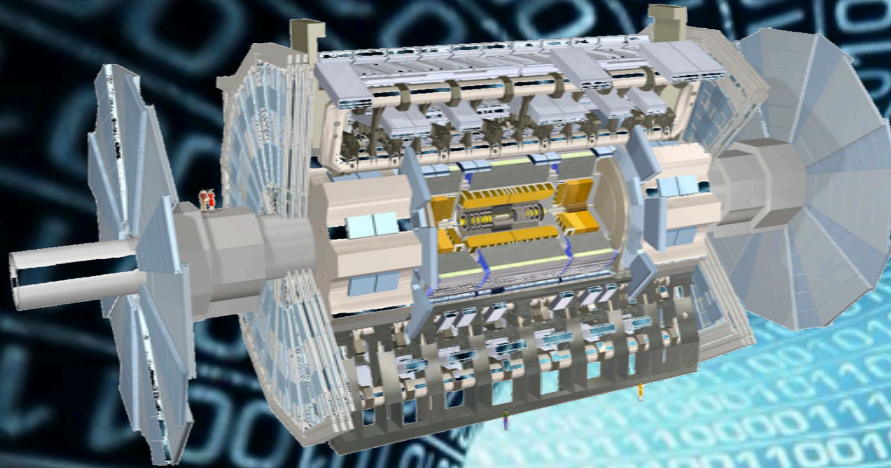
Root

Don't worry when you do not know C++ or Root already

... well ok, worry a bit, but not too much

Raw data

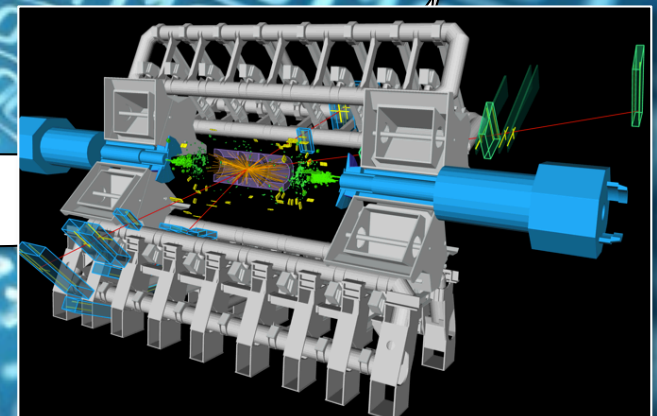
ATLAS experiment: per second: 40.000.000 x 20 x 1 Mbyte



15 Pbytes of data

Objects: electrons, muons, tracks, clusters, ...

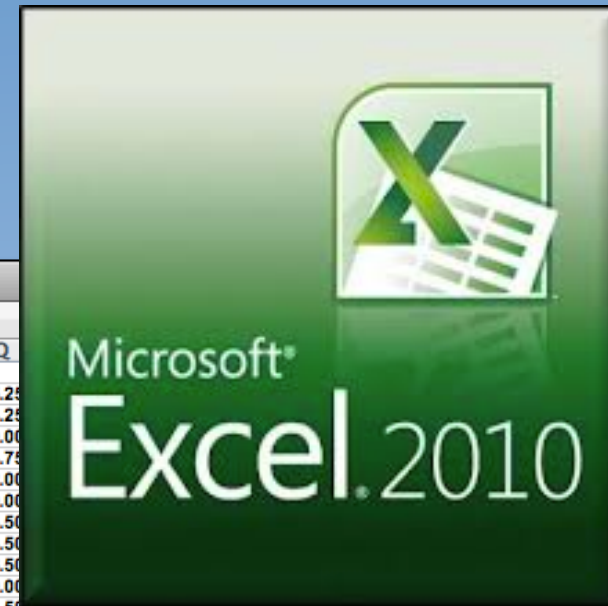
Event display



Ntuples: final end-stage analysis

Excel or ascii files will not do

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
1	Studen	Naar	1a	1b	1c	1d	1e	2a	2b	2c	2d	2e	2f	2g	2h		
2	1E+08	Marc	1.00	0.00	0.25	1.00	0.25	5.00	1.00	0.50	0.50	0.50	0.00	0.50	1.00	0.00	5.25
3	6E+06	Doru	0.00	0.00	0.00	1.00	0.00	2.00	1.00	1.00	1.00	0.50	0.00	0.00	0.00	0.00	4.25
4	1E+07	Jort	1.00	1.00	1.00	1.00	0.50	9.25	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	9.00
5	6E+06	Cath	0.00	0.75	1.00	1.00	0.50	6.75	0.00	0.00	1.00	0.50	0.00	0.50	1.00	1.00	4.75
6	1E+07	Thon	1.00	1.00	1.00	1.00	0.00	8.50	1.00	0.50	0.00	0.00	0.00	0.00	0.00	0.00	2.00
7	1E+07	Nata	1.00	1.00	1.00	1.00	1.00	10.00	1.00	1.00	1.00	1.00	1.00	0.50	1.00	0.00	9.00
8	1E+07	Pelle	1.00	1.00	1.00	1.00	0.75	9.63	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	3.50
9	1E+07	Ricar	0.00	0.00	0.50	0.00	0.00	1.25	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	3.50
10	1E+07	Brarr	1.00	1.00	0.50	1.00	0.50	8.00	1.00	1.00	1.00	1.00	0.00	0.50	0.00	0.50	6.50
11	1E+07	Rik A	1.00	1.00	1.00	1.00	1.00	10.00	1.00	1.00	1.00	1.00	1.00	0.00	1.00	1.00	9.00
12	1E+07	Jelle	0.00	0.50	1.00	1.00	0.00	5.50	1.00	1.00	1.00	0.00	0.00	0.50	0.00	0.00	4.50
13	1E+07	Rick	1.00	0.50	1.00	1.00	0.00	7.50	0.50	0.00	0.00	0.50	0.00	0.50	1.00	0.00	3.50
14	1E+07	Jaap	0.50	0.00	1.00	1.00	0.00	5.50	0.50	0.00	0.00	1.00	0.00	0.00	0.00	0.00	2.25
15	6E+06	Stasj	0.00	0.00	0.50	0.00	0.00	1.25	1.00	0.00	1.00	0.00	0.00	0.50	0.00	0.00	3.50
16	1E+07	Stefa	1.00	1.00	1.00	1.00	0.25	8.88	1.00	1.00	1.00	0.50	1.00	0.50	1.00	0.00	8.25
17	1E+07	Tim S	0.00	1.00	1.00	1.00	0.50	7.25	0.50	0.50	1.00	0.00	1.00	0.50	1.00	1.00	7.25
18	1E+07	Markt	0.00	0.00	0.50	1.00	0.50	4.00	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	6.9
19	1E+07	Steph	0.00	0.00	1.00	1.00	0.50	5.25	1.00	1.00	1.00	0.50	1.00	0.50	1.00	1.00	9.25
20	1E+07	Faan	1.00	1.00	1.00	1.00	0.00	8.50	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	9.00
21	1E+07	Danr	0.00	0.00	0.00	1.00	0.00	2.00	0.50	0.00	0.00	0.50	0.00	0.50	1.00	1.00	4.50
22	1E+07	Moni	0.00	0.00	1.00	1.00	0.50	5.25	0.50	0.00	0.00	0.50	0.00	0.00	0.00	0.00	1.50
23	1E+07	Matti	0.00	0.00	0.00	0.00	0.00	0.00	0.50	0.00	0.00	0.50	1.00	0.00	0.00	1.00	4.50
24	1E+07	Jann	1.00	1.00	1.00	1.00	0.75	9.63	1.00	1.00	1.00	0.00	1.00	0.50	0.00	1.00	7.50
25	1E+07	Jeffre	0.00	0.00	0.25	1.00	0.00	2.63	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	11.00
26	1E+07	Sche	0.00	1.00	1.00	1.00	0.25	6.88	0.75	1.00	1.00	1.00	0.00	0.50	0.00	1.00	6.63
27	1E+07	Tim E	0.00	1.00	1.00	1.00	0.50	7.25	1.00	1.00	1.00	1.00	1.00	1.00	0.00	1.00	10.00
28	1E+07	Daar	0.00	1.00	0.75	1.00	0.00	5.88	1.00	1.00	1.00	0.50	0.00	0.00	1.00	1.00	6.25
29	1E+07	Davik	0.00	0.00	0.00	1.00	0.00	2.00	1.00	1.00	1.00	0.00	0.00	0.50	0.00	1.00	5.50
30	1E+07	Bart	1.00	1.00	1.00	1.00	1.00	10.00	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	9.00
31	1E+07	Lauri	0.00	0.00	0.00	0.00	0.00	0.00	1.00	1.00	1.00	0.50	1.00	0.83	1.00	0.50	9.42
32	1E+07	Marc	0.00	0.00	1.00	1.00	0.50	5.25	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	9.00
33	1E+07	Joran	0.00	0.00	0.00	1.00	0.50	2.75	1.00	1.00	1.00	0.00	1.00	1.00	0.00	1.00	8.50
34	1E+07	Bas i	0.00	0.00	1.00	1.00	0.50	5.25	1.00	1.00	1.00	1.00	1.00	0.50	0.00	1.00	7.00
35	1E+07	Thijs	0.00	0.00	1.00	1.00	0.00	4.50	1.00	1.00	1.00	0.00	0.00	0.50	0.00	0.00	4.50
36	6E+06	Floris	1.00	0.00	1.00	1.00	0.00	6.50	1.00	0.00	0.00	0.00	1.00	0.50	0.00	0.50	5.00
37	1E+07	Guid	0.00	1.00	0.00	1.00	0.00	4.00	0.50	0.00	0.00	0.00	0.00	0.50	0.00	0.00	1.75
38	6E+06	Milo	1.00	0.50	0.00	0.00	0.00	3.00	1.00	1.00	1.00	0.00	0.00	0.50	0.00	1.00	5.50
39	6E+06	Joep	1.00	1.00	1.00	1.00	0.25	8.88	1.00	1.00	1.00	0.00	0.00	0.50	0.00	1.00	5.50



ROOT

An Object-Oriented
Data Analysis Framework

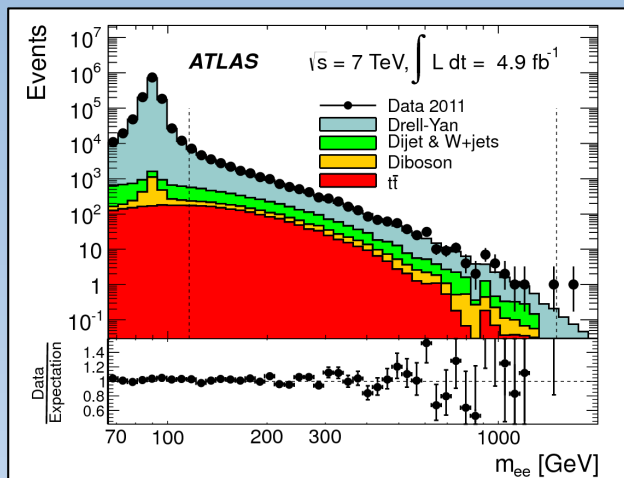


Root: (HEP) data modeling, manipulation and visualisation

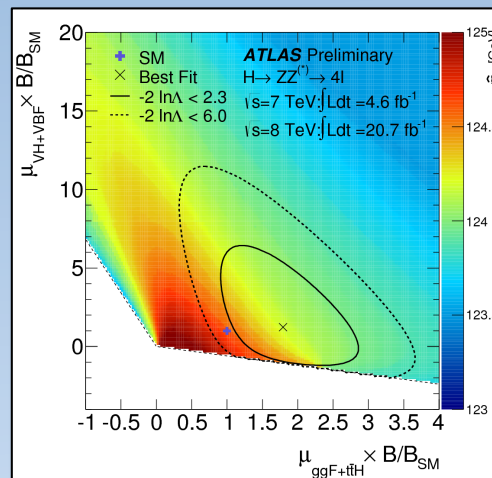
- C++ based analysis framework [High-energy physics toolkit]
Python interface PyRoot
- Storing, manipulating and analysing data (histograms to complex structures)
- Interpretation of the data: model building, fitting, hypothesis testing, ...
- Visualising the data

Root: data visualisation

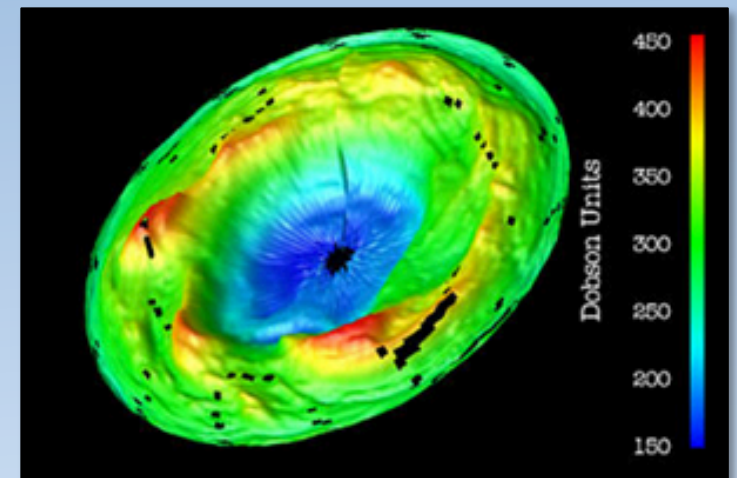
1-dimensional



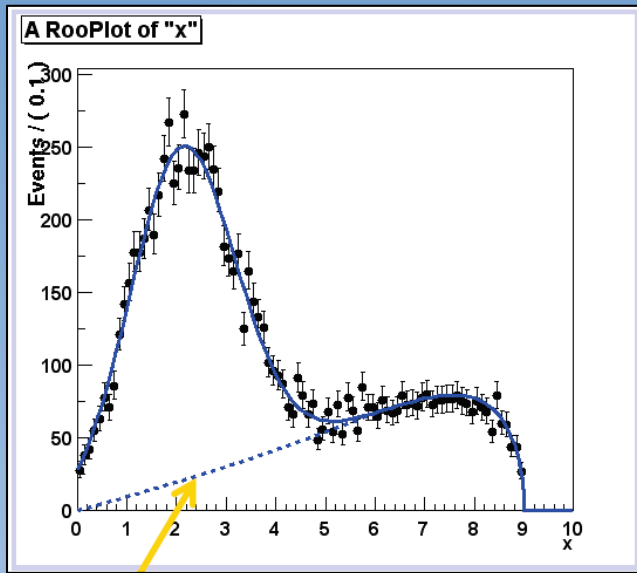
2-dimensional



3-dimensional



Root: data modeling & hypothesis testing



OO Likelihood Modeling & convolutions

Fitting & hypothesis testing

Statistics tools:

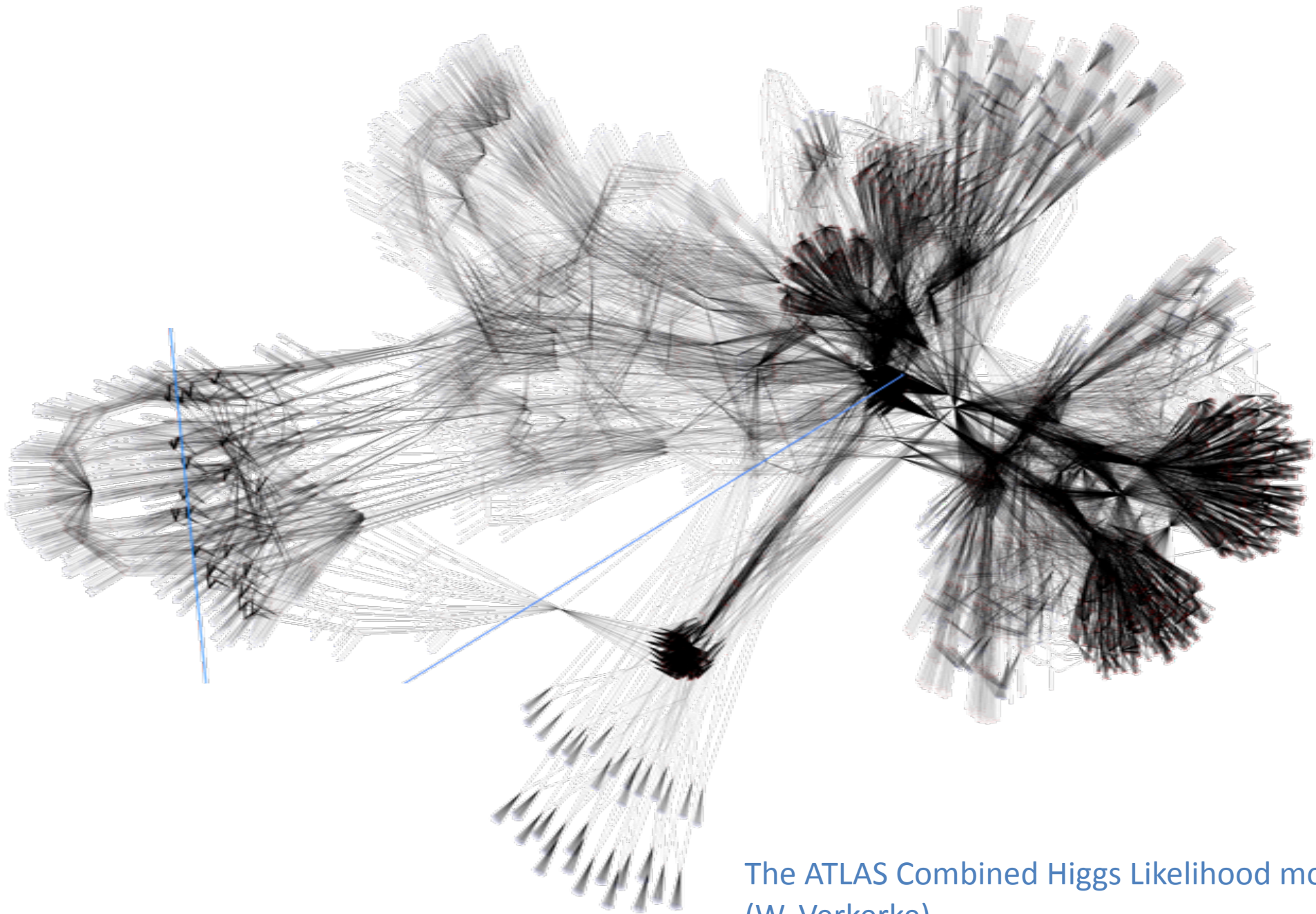
(test-statistic, toy-MC, significance, limits, profiling)

→ We'll do our own fit today in the exercise session

Multi-dimensional analyses require more complex tools: Neural nets, Boosted decision trees etc. → **tomorrow's lecture**

Root: mathematics & physics tools

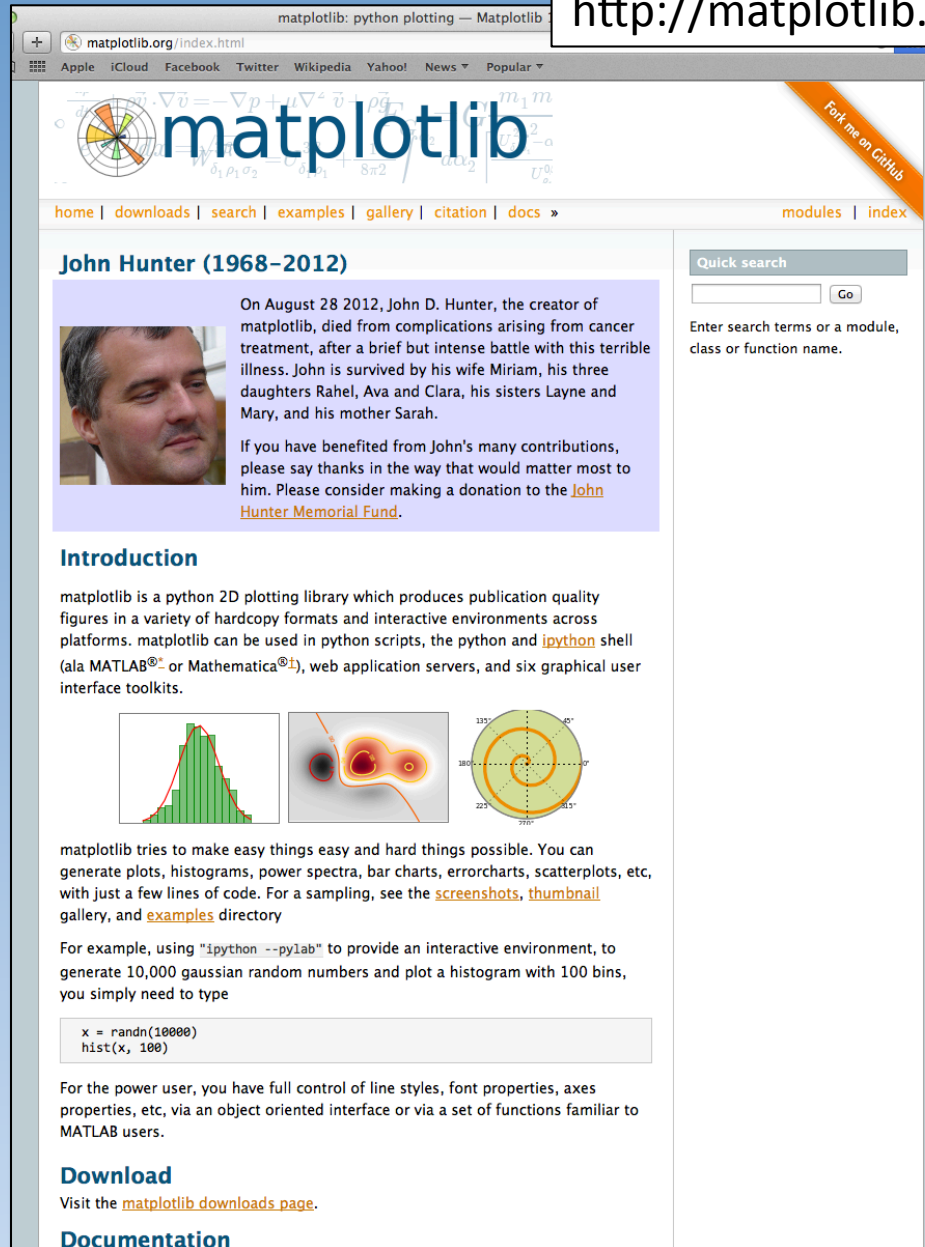
- Types: int, float, double, vectors, matrices, ... but also Lorentz vectors etc.
you can of course build your own class/object/structure
- Random numbers, matrix manipulation, PDG information, boosts
- Geant4, ...



The ATLAS Combined Higgs Likelihood model
(W. Verkerke)

Data analysis and visualisation in Python (Matplotlib)

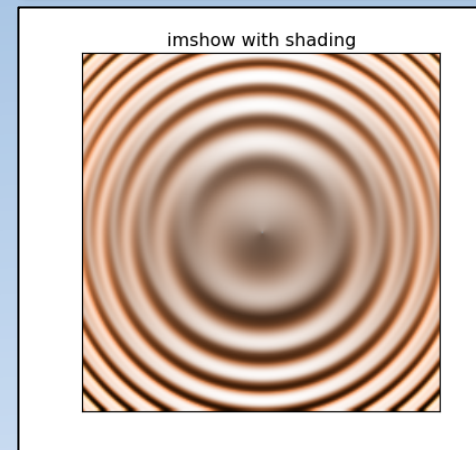
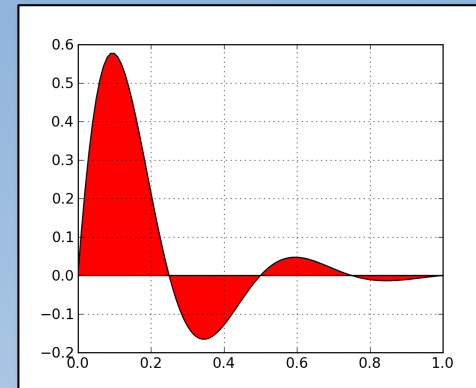
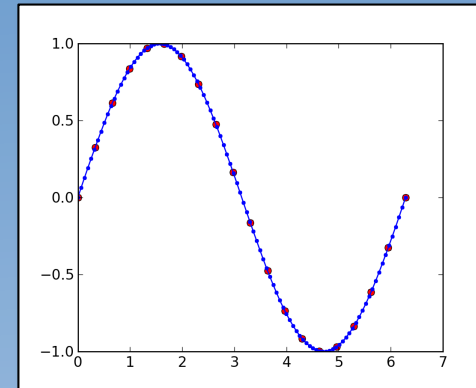
<http://matplotlib.org>



The screenshot shows the matplotlib.org website homepage. At the top, there is a navigation bar with links for home, downloads, search, examples, gallery, citation, docs, modules, and index. A prominent banner for John Hunter (1968-2012) is displayed, featuring a portrait and a text box with a memorial message. Below this, an 'Introduction' section describes matplotlib as a Python 2D plotting library. It includes three small thumbnail images: a histogram, a contour plot, and a polar plot. A code block shows the following Python code:

```
x = randn(10000)
hist(x, 100)
```

 The page also features a 'Quick search' box and a 'Download' section with a link to the downloads page.



Running your first Root macro

*This '++' 'compiles' your macro
Spot mistakes*

Editor: Example00.C

```
1 #include <iostream>
2 using namespace std;
3
4 //-----
5 void Helloworld(){
6 //-----
7
8     cout << "Welcome to the Hasco summerschool" << endl;
9
10    return;
11 } // end Helloworld()
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```

Unix shell

```
bash-3.2$ root -l
Standard RootLogon
root [0] .L Example00.C++
Info in <TUnixSystem::ACL...: crea
_HASCO/code/./Example00_C.so
root [1]
root [1] Helloworld()
Welcome to the Hasco summerschool
root [2] |
```

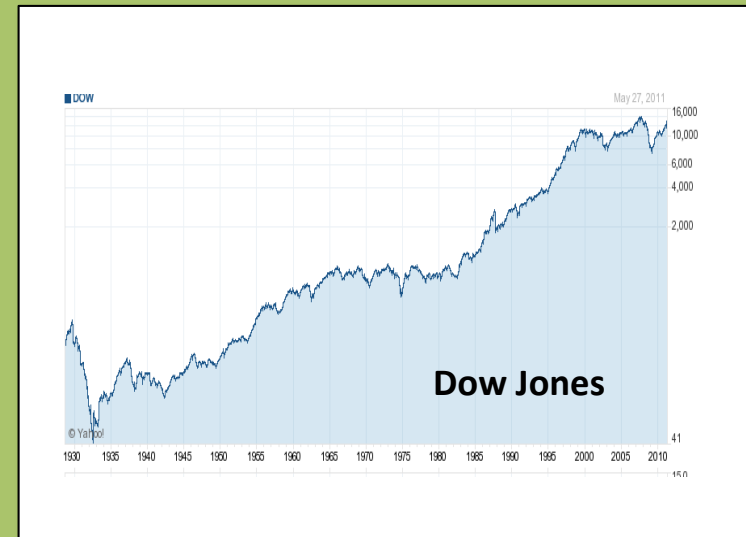
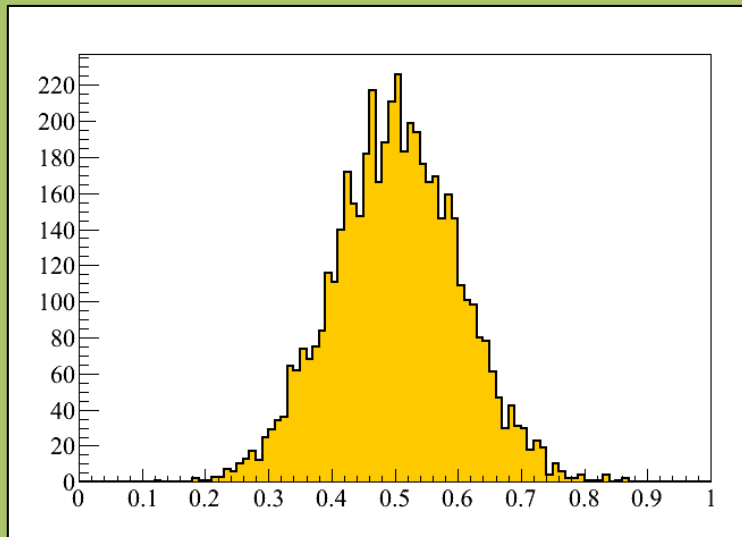
Start Root
Unix> root -l

Compile macro
Root > .L Example00.C++

Run a routine in the macro
Root > HelloWorld()

Note: When you start root it automatically processes the file **rootlogon.C**
This is a file where you can set all your default settings

Histograms



Histogram_Example_01.C

"plot a histogram on screen"

Editor

Header file (TH1D)

```
1 #include "TH1D.h"
2
3 //-----
4 void Histogram_Example_01(){
5 //-----
6
7 //-- Book the histogram
8 TH1D *hist = new TH1D("hist", "My dummy histogram", 10,0.,1.);
9
10 //-- Fill two bins
11 hist->SetBinContent(4,2.);
12 hist->SetBinContent(7,1.);
13
14 //-- Draw the histogram
15 hist->Draw();
16
17 return;
18
19 } // end Histogram_example_01()
20
```

Book a histogram
100 bins between 0 and 1

Fill histogram

Draw histogram

Unix shell

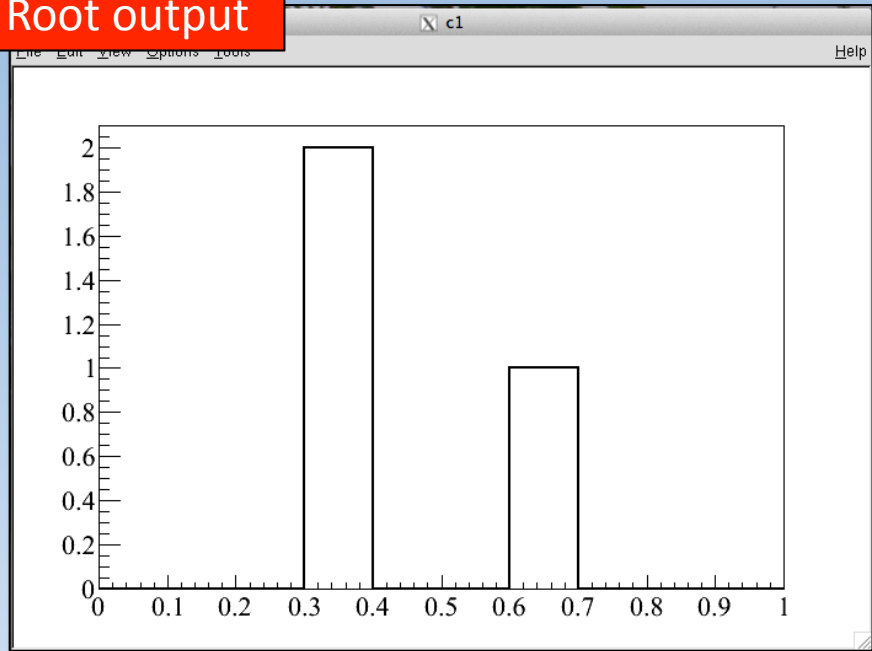
```
bash-3.2$
bash-3.2$
bash-3.2$ root -l
Standard RootLogon
root [0] .L Example01.C++
Info in <TUnixSystem::UnixToRootVersion>:
07_HASCO/code/./Example01.C++
root [1]
root [1] Histogram_Example_01()
Info in <TCanvas::MakeDefaultCanvas>: created default TCanvas with name c1
root [2] []
```

Start Root
Unix> root -l

Compile macro
Root> .L Example01.C++

Run a routine in the macro
Root> Histogram_Example_01()

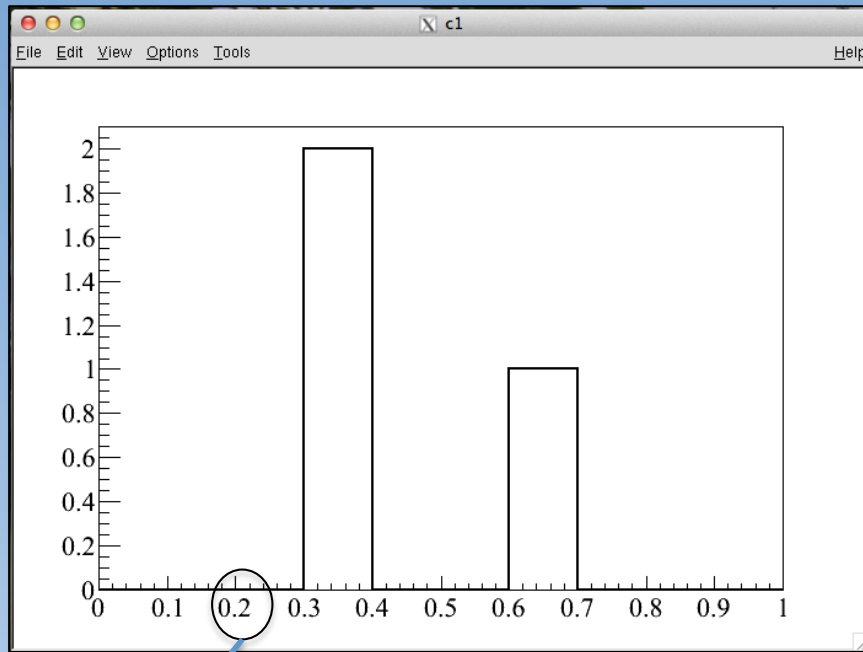
Root output



Inspect and style histograms

TH1:

<http://root.cern.ch/root/html/TH1.html>



Details:

```
hist->SetLabelColor()  
hist->SetLabelFont()  
hist->SetLabelOffset()  
hist->SetLabelSize()
```

*You'll need these
in the exercises*

40	41	42	43	44	45	46	47	48	49
30	31	32	33	34	35	36	37	38	39
20	21	22	23	24	25	26	27	28	29
10	11	12	13	14	15	16	17	18	19
0	1	2	3	4	5	6	7	8	9

Style:

```
hist->SetFillColor(i_color)  
hist->SetFillStyle()  
hist->SetLineColor()  
hist->SetLineStyle()  
hist->SetLineWidth
```

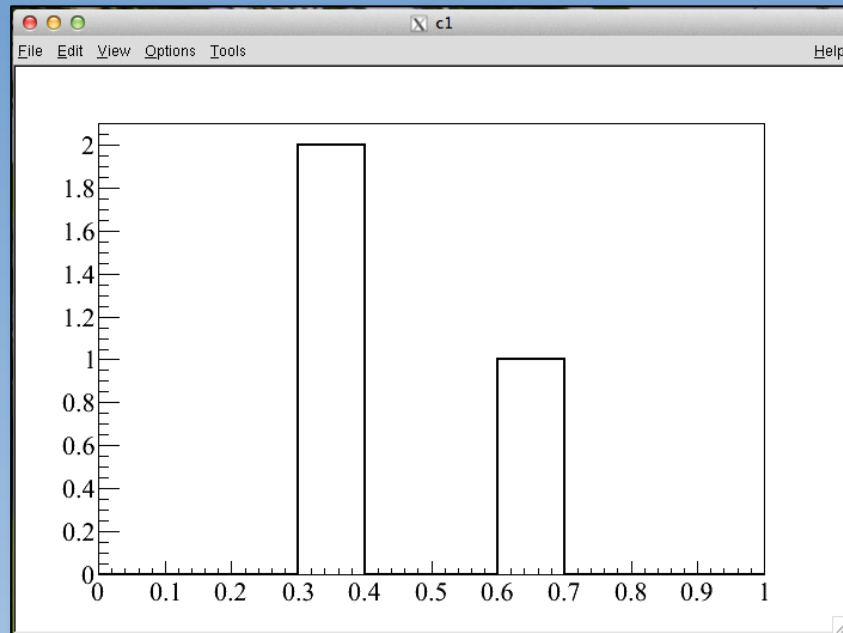
...

Inspect:

```
hist->GetRMS()  
hist->GetMean()  
hist->GetSumOfWeights()  
hist->GetMaximumBin()  
hist->GetBinContent(i_bin)  
hist->GetBinCenter(i_bin)  
hist->Integrate(...)  
hist->Write(...)
```

...

Standard



Your style



```
hist->SetFillColor(6);  
hist->SetFillStyle(3544);
```

```
hist->SetLineColor(4);  
hist->SetLineWidth(3);  
hist->SetLineStyle(2);
```

```
hist->SetLabelColor(2);  
hist->SetLabelFont(200);  
hist->SetLabelOffset(0.03);  
hist->SetLabelSize(0.035);
```

Note: - beauty is in the eye of the beholder

- take some time to make sure you express clearly what you want in a plot
- default settings in `rootlogon.C`, but can customize for each plot

Histogram_Example_02.C

"write histogram to file"

TFile

```
1 #include "TH1D.h"
2 #include "TFile.h"
3
4 #include <iostream>
5 using namespace std;
6
7 //-----
8 void Histogram_example_02(){
9 //-----
10 //-----
11 //-- Goal: o book histogram and fill 2 bins
12 //         o write histogram to file
13 //-----
14
15 //-- Book the histogram
16 TH1D *hist = new TH1D("hist", "My dummy histogram", 10,0.,1.);
17
18 //-- Fill two bins
19 hist->SetBinContent(4,2.);
20 hist->SetBinContent(7,1.);
21
22 //-- Draw the histogram
23 hist->Draw();
24
25 //-- Save the histogram in a file
26 TFile *myfile = new TFile("MySummaryFile.root", "recreate");
27 hist->Write();
28 myfile->Close();
29
30 cout << " I just wrote the histogram to a file" << endl;
31
32 return;
33
34 } // end Histogram_example_02()
35
36
37
```

TFile:

<http://root.cern.ch/root/html/TFile.html>

open a file called *MySummaryFile.root*, write histogram to it and close the file

Histogram_Example_03.C

“read a histogram from a file and plot it”

Unix> root -l MySummaryfile.root

option 1: command line

```
bash-3.2$ root -l MySummaryFile.root
Standard RootLogon
root [0]
Attaching file MySummaryFile.root as _file0...
root [1] .ls
TFile**      MySummaryFile.root
TFile*       MySummaryFile.root
KEY: TH1D    hist;1 My dummy histogram
root [2] hist->Draw()
Info in <TCanvas::MakeDefCanvas>: created default TCanvas with name c1
root [3]
```

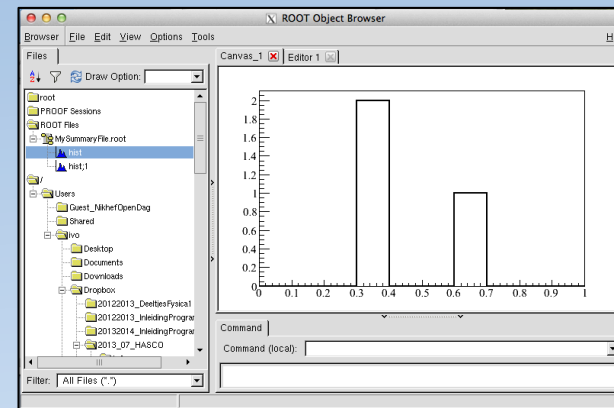
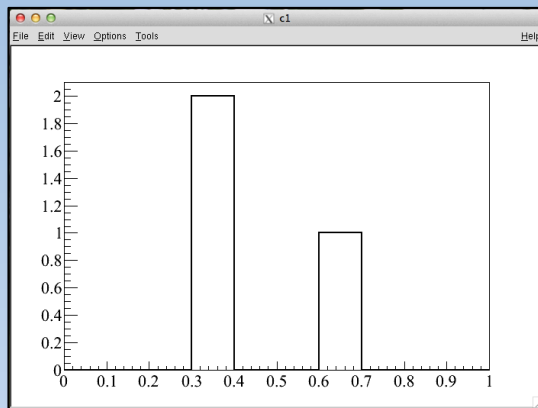
Root[1] .ls (like unix “ls”)

Draw hist object (type TH1D)
Root > hist->Draw()

option 2: browser / clicking

```
bash-3.2$ root -l MySummaryFile.root
Standard RootLogon
root [0]
Attaching file MySummaryFile.root as _file0...
root [1] .ls
TFile**      MySummaryFile.root
TFile*       MySummaryFile.root
KEY: TH1D    hist;1 My dummy histogram
root [2] hist->Draw()
Info in <TCanvas::MakeDefCanvas>: created default TCanvas with name c1
root [3] Tbrowser tb
root [4]
```

start a browser (Tbrowser)
Root > Tbrowser tb



Histogram_Example_03.C

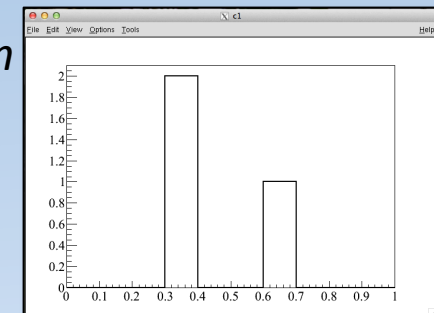
“read a histogram from a file and plot it”

option 3: using a macro

```
Example03.C
New Open Recent Save Print Undo Redo Cut Copy Paste Search Preferences Help
1 #include "TH1D.h"
2 #include "TFile.h"
3
4 #include <iostream>
5 using namespace std;
6
7
8
9 //-----
10 void Histogram_example_03(){
11 //-----
12 //-----
13 //-- Goal: o read a histogram from a file
14 //         o make a copy and plot it
15 //-----
16
17 //-- open the file and make a copy of the histogram
18 TDirectory* dir = gDirectory;
19 TFile *file = new TFile("MySummaryFile.root", "READ");
20 dir->cd();
21 TH1D *hist_copy = (TH1D*) file->Get("hist")->Clone("hist_copy");
22 file->Close();
23
24 //-- Draw the histogram
25 hist_copy->Draw();
26
27 return;
28
29 } // end Histogram_example_03()
30
31
-:--- Example03.C All (32,0) (C++/I Abbrev)
```

→ open the root file & make a copy of the histogram

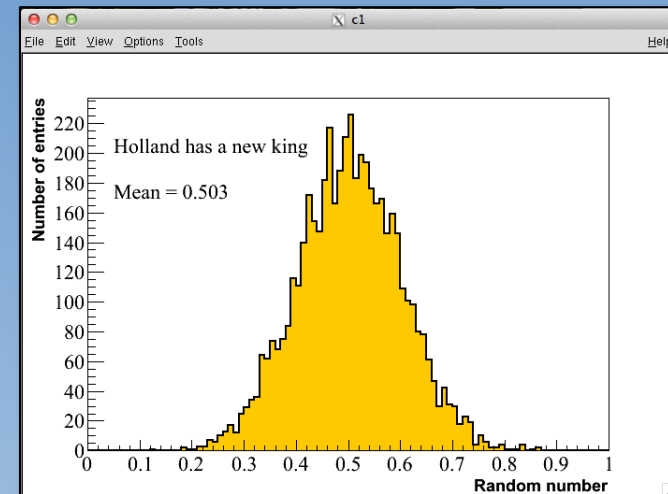
→ draw histogram



Histogram_Example_04.C

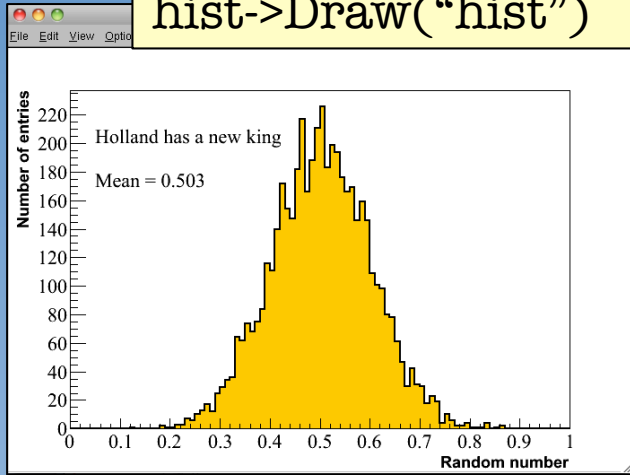
"Fill histogram with random numbers and add some text"

```
Example04.C
New Open Recent Save Print Undo Redo Cut Copy Paste Search Preferences Help
1 #include "TH1D.h"
2 #include "TColor.h"
3 #include "TLatex.h"
4 #include "TRandom3.h"
5
6 //-----
7 void Histogram_example_04(int Nrandom = 5000){
8 //-----
9 //-----
10 //-- Goal: o Fill a histogram with <Nrandom> numbers
11 //          o plot it and add some information
12 //-----
13
14 //-- book histogram (100 bins between 0. and 1.)
15 TH1D *hist = new TH1D("hist", "My dummy histogram", 100,0.,1.);
16
17 //-- fill the histogram with Nrandom random numbers
18 TRandom3 *R = new TRandom3();
19 for(int i_random = 0; i_random < Nrandom; i_random++){
20     double random_number = R->Gaus(0.5,0.1); // random number: center at 0.5 and sigma = 0.1
21     hist->Fill(random_number);
22 }
23
24 //-- make histogram orange and draw it
25 hist->SetFillColor(kOrange);
26 hist->Draw();
27
28 //-- add axes
29 hist->SetTitle("Random number");
30 hist->SetYTitle("Number of entries");
31
32 //-- add some text
33 TLatex *text1 = new TLatex(0.05,200., "Holland has a new king");
34 text1->SetTextSize(0.05);
35 text1->Draw();
36
37 //-- add some text (advanced)
38 //-- plot the mean of the histogram at 75% of the hight of the most populated bin
39 double mean = hist->GetMean();
40 double most_populated_bin = hist->GetMaximumBin();
41 double hight_most_populated_bin = hist->GetBinContent(most_populated_bin);
42 TLatex *text2 = new TLatex(0.05,0.75*hight_most_populated_bin,Form("Mean = %5.3f",mean));
43 text2->SetTextSize(0.05);
44 text2->Draw();
45
46 return;
47
48 } // end Histogram_example_04()
49
50
--:--- Example04.C Top (30,0) (C++/I Abbrev)
Beginning of buffer
```

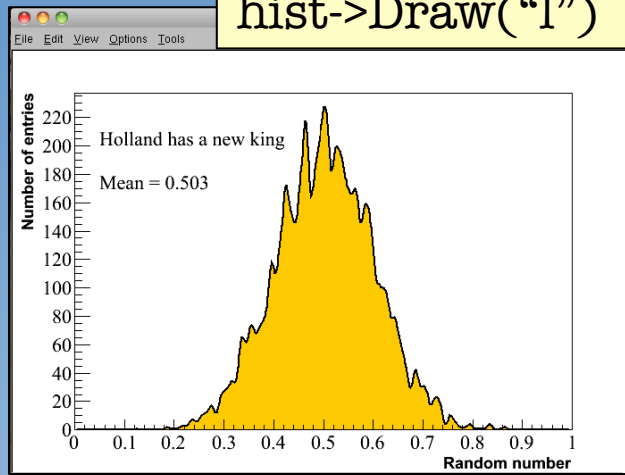


- *Fill histogram - random numbers*
- *Give it your favorite color and add axes titles*
- *Add some text in the plot*
- *Plot the mean at 75% of the height of the maximum bin*

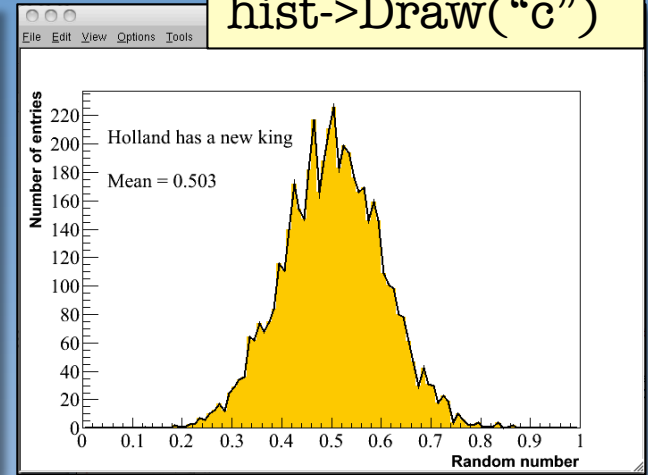
hist->Draw("hist")



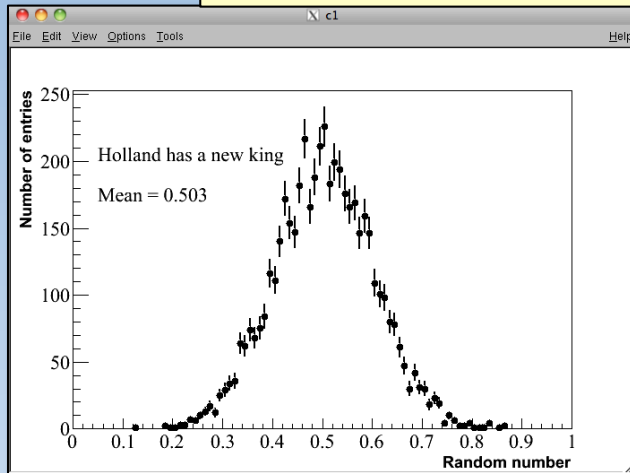
hist->Draw("l")



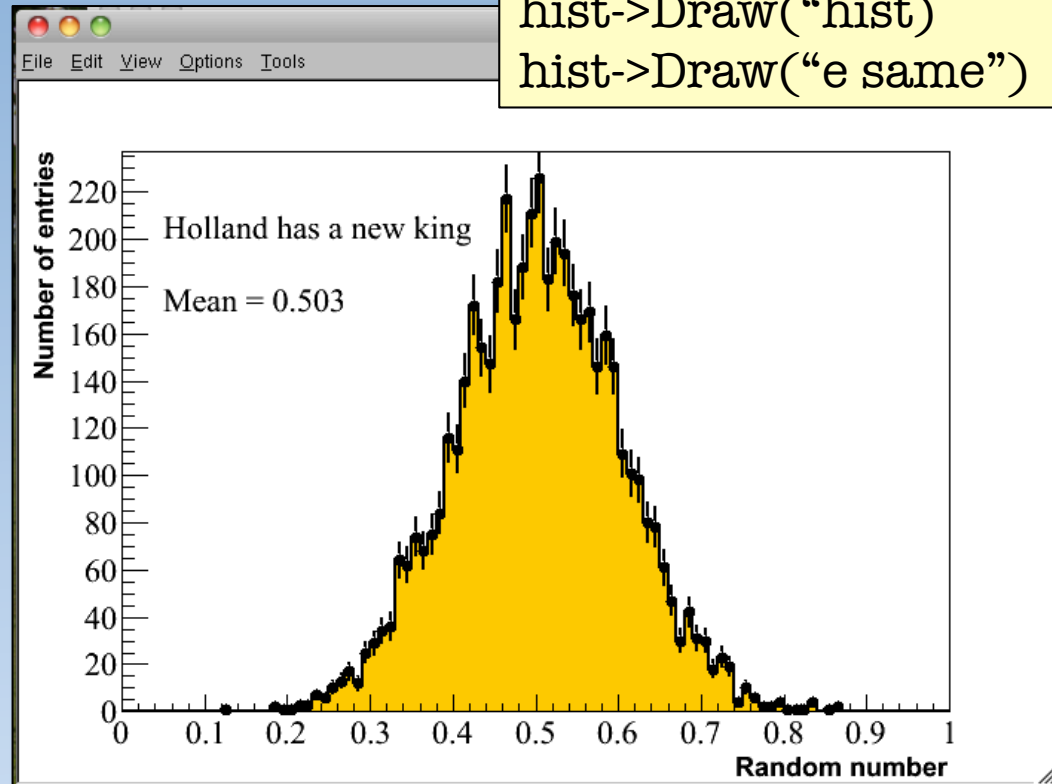
hist->Draw("c")



hist->Draw("e")



hist->Draw("hist")
hist->Draw("e same")



Histogram_Example_05.C

"Prepare a 'typical' Higgs discovery plot"

```
1#include "TArrow.h"
2#include "TCanvas.h"
3#include "TH1D.h"
4#include "TLine.h"
5#include "TColor.h"
6#include "TArrow.h"
7#include "TROOT.h"
8#include "TLatex.h"
9#include "TFile.h"
10#include "TLegend.h"
11#include "TLegendEntry.h"
12#include "TRandom3.h"
13
14#include <iostream>
15using namespace std;
16
17//=====
18// Histogram
19//=====
20
21
22
23//-----
24void Histogram_example_05(int Irebin = 20){
25//-----
26//-----
27//-- Goal: o Read 2 histograms from a file (signal and background)
28//--         o Rebin them with a factor 20
29//--         o Prepare stacked histogram (sig+bgr)
30//--         o print number of events in a region close to 125 GeV
31//--         o show combined plot
32//-----
33
34//-----
35//-- [1] Get the Higgs signal, background and data histogram from a file
36//--         Prepare sig+bgr distribution and plot them
37//-----
38TDirectory* dir = gDirectory;
39TFile* file = new TFile("Histograms_fake.root", "READ");
40dir->cd();
41TH1D* h_sig = (TH1D*) file->Get("h_m41_Higgs125_fake")->Clone("h_sig");
42TH1D* h_bgr = (TH1D*) file->Get("h_m41_ZZ_fake")->Clone("h_bgr");
43TH1D* h_data = (TH1D*) file->Get("h_m41_data_fake")->Clone("h_fake");
44file->Close();
45
46//-----
47//-- Rebin histograms (only for plotting)
48h_sig->Rebin(Irebin);
49h_bgr->Rebin(Irebin);
50h_data->Rebin(Irebin);
51printf("\n      Rebinning the histograms with a factor %d. Binwidth is now %5.2f GeV\n", Irebin, h_data->GetBinWidth(1));
52
53//-----
54//-- Prepare cumulative histogram for signal + background
55TH1D* h_sig_plus_bgr = (TH1D*) h_bgr->Clone("h_sig_plus_bgr");
56h_sig_plus_bgr->Reset();
57for (int i_bin = 1; i_bin < h_bgr->GetNbinsX(); i_bin++){
58    h_sig_plus_bgr->SetBinContent(i_bin, h_sig->GetBinContent(i_bin) + h_bgr->GetBinContent(i_bin));
59}
60
61//-----
62//-- Print the number of events in a 10 GeV mass window around 125 GeV
63double mass_bin = 0.;
64double Nevt_bin_sig = 0.;
65double Nevt_bin_bgr = 0.;
66double Nevt_bin_data = 0.;
67for(int i_bin = 1; i_bin < h_bgr->GetNbinsX(); i_bin++){
68    mass_bin = h_data->GetBinCenter(i_bin);
69    Nevt_bin_sig = h_sig->GetBinContent(i_bin);
70    Nevt_bin_bgr = h_bgr->GetBinContent(i_bin);
71    Nevt_bin_data = h_data->GetBinContent(i_bin);
72    if(fabs(mass_bin-125)<10.){
73        printf(" Bin %d: mass = %5.2f | Nsig = %5.2f | Nbgr = %5.2f and Ndata = %5.2f\n", i_bin, mass_bin, Nevt_bin_sig, Nevt_bin_bgr, Nevt_bin_data);
74    }
75}
76
77//-----
78//-- [2] Plot histograms
79//-----
80//-----
81//-- Prepare canvas
82TCanvas* canvas1 = new TCanvas("canvas1", "Standard Canvas", 600, 400);
83canvas1->cd();
84
85//-- plot histograms (sig+bgr in higgs color and a restricted mass range on x-axis)
86h_sig->SetFillColor(7);
87h_sig_plus_bgr->SetFillColor(7);
88h_sig_plus_bgr->SetAxisRange(0., 25., "V");
89h_sig_plus_bgr->SetAxisRange(50., 400., "X");
90h_bgr->Draw("hist");
91
92//-- add the background (plot it over the sig+bgr distribution)
93h_bgr->SetFillColor(2);
94h_bgr->Draw("same");
95h_data->Draw("e same");
96
97//-- add axes
98h_sig_plus_bgr->SetTitle("4-lepton invariant mass [GeV]");
99h_sig_plus_bgr->SetTitleForm("Number of events / %5.1f GeV", h_bgr->GetBinWidth(1));
100
101//-- create a legend
102Legend* legend = new Legend(0.65, 0.65, 0.90, 0.80);
103legend->SetBorderSize(0);
104LegendEntry* legend_entry1 = legend->AddEntry(h_sig, "Higgs", "f");
105LegendEntry* legend_entry2 = legend->AddEntry(h_bgr, "ZZ(SM)", "f");
106legend_entry1->SetTextSize(0.05);
107legend_entry2->SetTextSize(0.05);
108legend->Draw();
109
110//-- prepare gif
111canvas1->Print("./Histogram_example_5.gif");
112
113return;
114} // end Histogram_example_05()
115
116
```

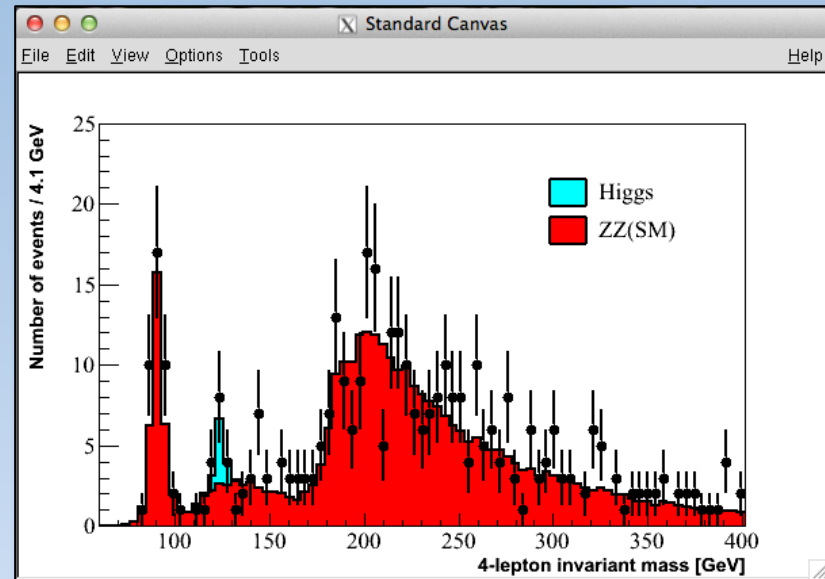
```
bash-3.2$ root -l
Standard RootLogon
root [0] .L Example05.C++
Info in <TUnixSystem::ACLiC>: creating shared library /Users/ivo/Dropbox/2013_07_HASCO/code/./Example05_C.so
root [1] Histogram_example_05(20)
INFO: Rebinning the histograms with a factor 20. Binwidth is now 4.11 GeV
Bin 14: mass = 115.50 | Nsig = 0.23 | Nbgr = 1.83 and Ndata = 1.00
Bin 15: mass = 119.61 | Nsig = 0.94 | Nbgr = 2.22 and Ndata = 4.00
Bin 16: mass = 123.72 | Nsig = 4.00 | Nbgr = 2.65 and Ndata = 8.00
Bin 17: mass = 127.83 | Nsig = 1.34 | Nbgr = 2.54 and Ndata = 4.00
Bin 18: mass = 131.94 | Nsig = 0.07 | Nbgr = 2.83 and Ndata = 1.00
Info in <TCanvas::Print>: GIF file ./Histogram_example_5.gif has been created
root [2] []
```

Read histograms from file. Also **rebin** them

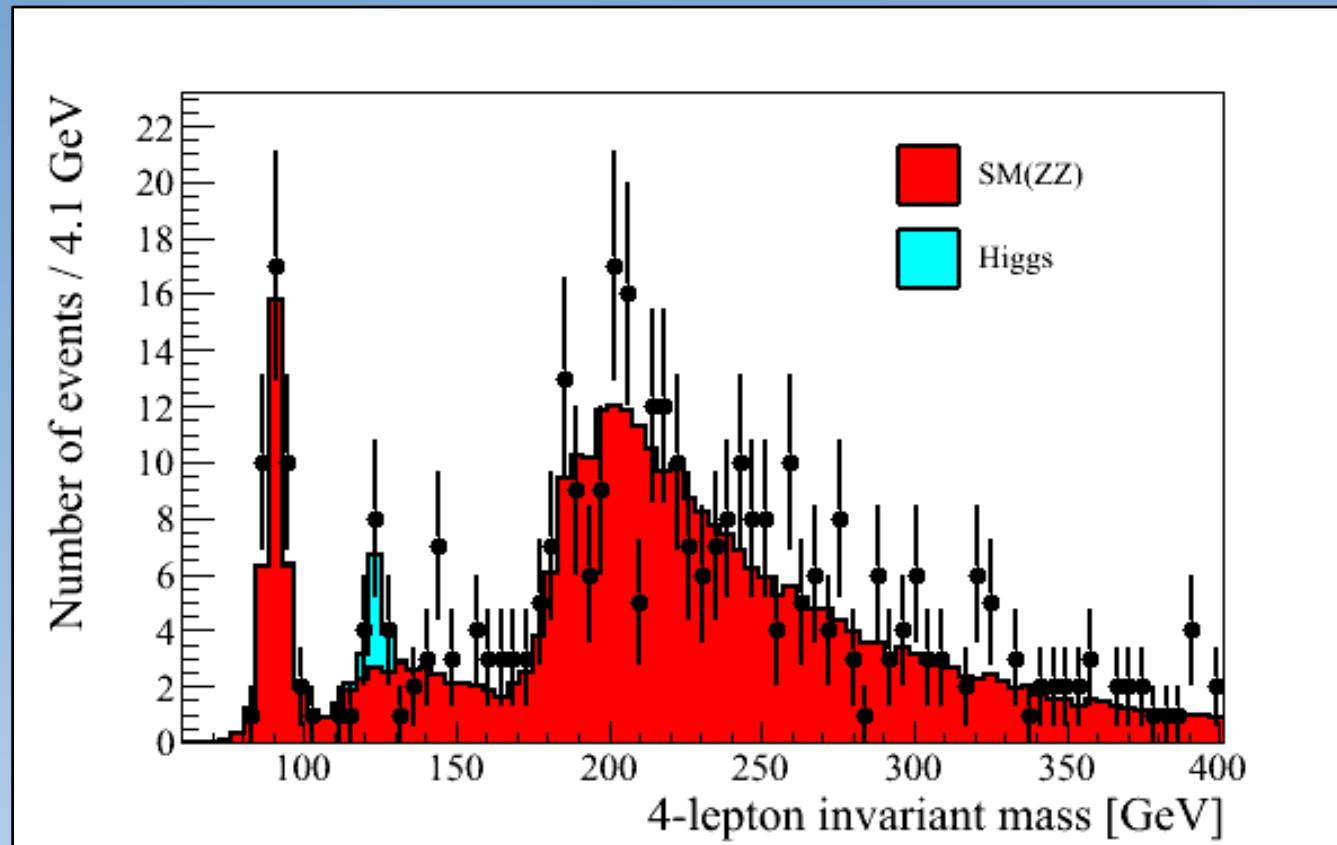
Prepare cumulative histogram

Determine #events (sig, bgr, data) around 125 GeV

plot



Data-set for the exercises: 4 lepton mass



We'll try to squeeze as much info out of this distribution as we can

Ntuples (Ttree)

Typical “event” consists of several (complex) objects

Single variables:

Event number, run number, lumi block, time, date, #muons, #tracks, #clusters, trigger info, ...

Tracks:

Vector-like objects: $(d_0, z_0, \varphi_0, \theta, q/p)$, but also isolation, particle type, cluster links, ...

Muons, electrons, jets

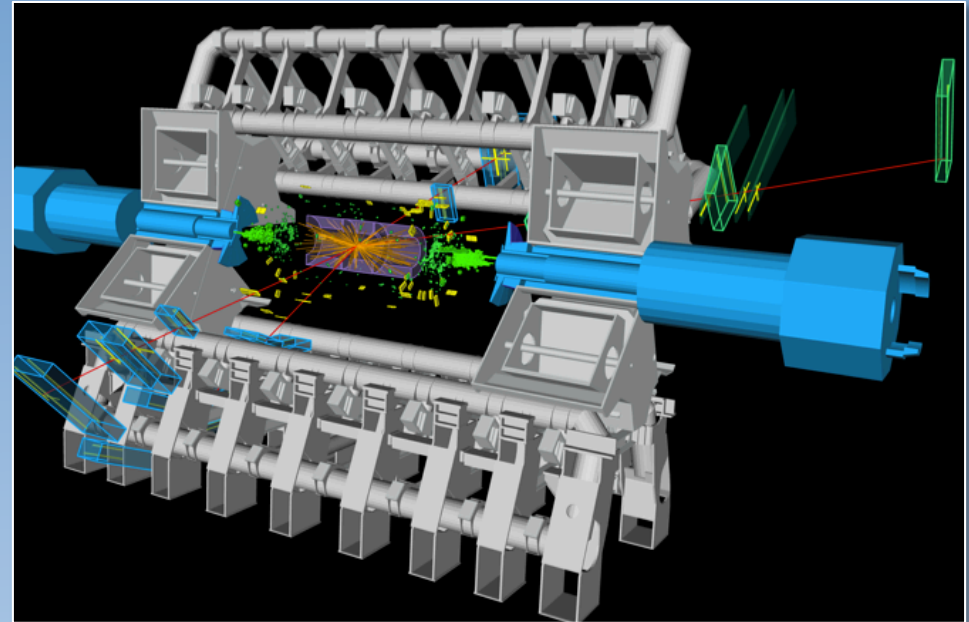
Muon algorithm types, track, energy, isolation corrections, ...

Calorimeter clusters:

Pattern, elements, offsets, ...

Jets:

Clusters, tracks, b-tag info, mass, ...



Analysis: Complex data structures and libraries



Simplest ‘flat’ form is an ***Ntuple***

often the endpoint of an physics analysis

Ntuple_create.C

"Prepare a simple Ntuple and save in file"

```
1 #include "TH1D.h"
2 #include "TFile.h"
3 #include "TNtuple.h"
4 #include "TRandom3.h"
5
6 //-----
7 void NtupleCreation(){
8 //-----
9
10 //--- Open a file
11 TFile *file = new TFile("MySimpleNtuple.root","RECREATE");
12
13 //--- Create an Ntuple
14 TNtuple *ntuple = new TNtuple("ntuple", "my ntuple file", "x:y:z");
15
16 //--- Fill the ntuple with 1000 random variables x,y,z
17 double x, y,z;
18 TRandom3 *R = new TRandom3();
19 int Nevent = 1000;
20 for(int i_event = 0; i_event < Nevent ; i_event++){
21     x = R->Gaus(50.,5.);
22     y = R->Gaus(50.,10.);
23     z = R->Gaus(50.,15.);
24     ntuple->Fill(x,y,z);
25 }
26
27 //--- Save the file
28 file->Write();
29
30 return;
31
32 } // end NtupleCreation()
33
```

Root > .L Ntuple_create.C++
Root > NtupleCreation()

→ Open the file: MySimpleNtuple.root

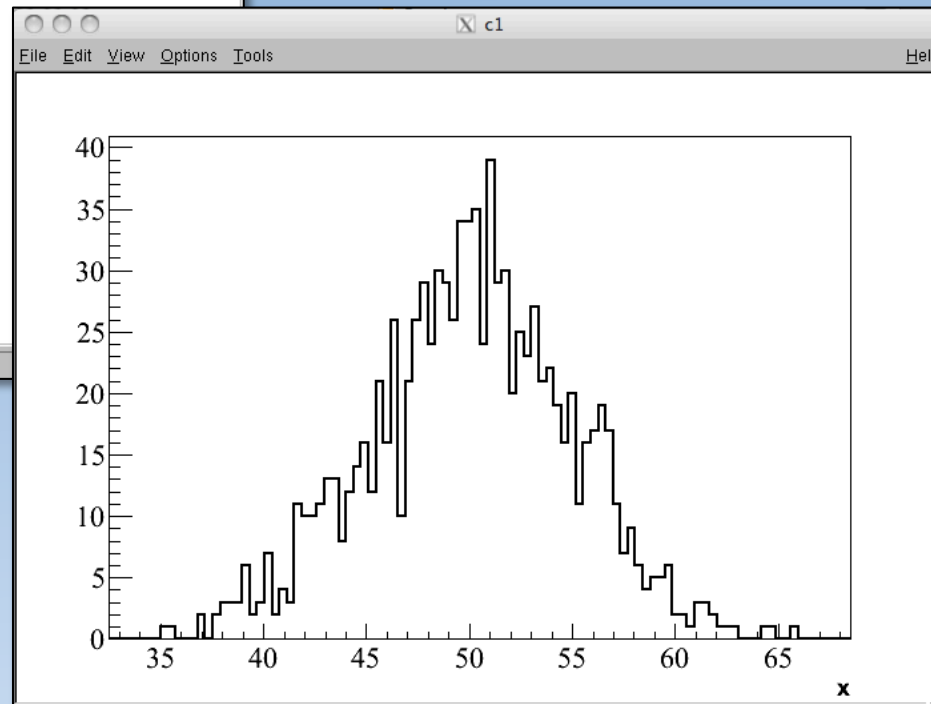
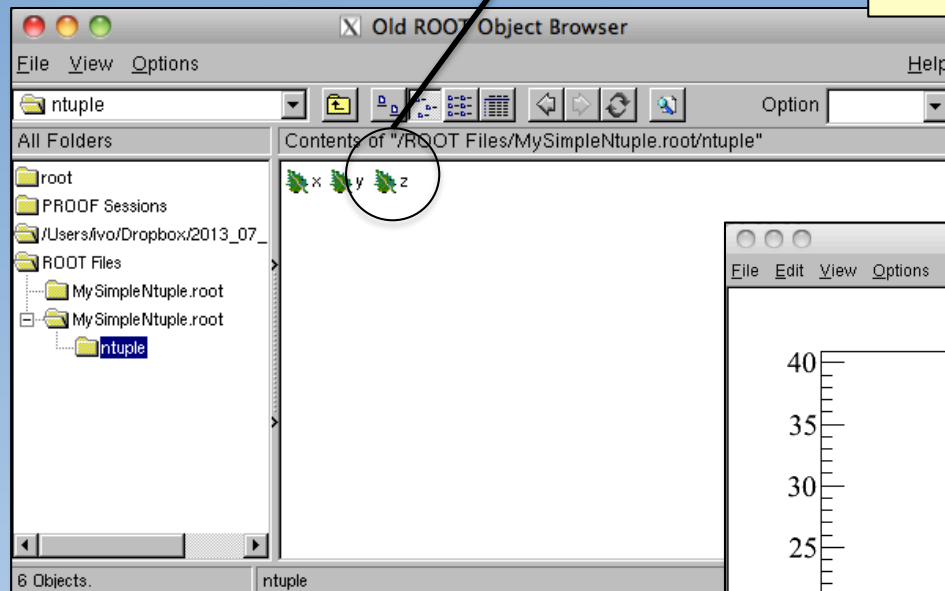
→ Create the Ntuple

→ Fill the Ntuple

→ Write the file

Looking at an Ntuple: browser

```
Unix > root -l MySimpleNtuple.root  
Root > TBrowser tb
```



Looking at an Ntuple: MakeClass

```
Unix > root -l MySimpleNtuple.root  
Root > .ls  
Root > ntuple->MakeClass("MyNtupleAnalysis")
```

Header file: MyNtupleAnalysis.h

```
#ifndef MyNtupleReader_h  
#define MyNtupleReader_h  
10  
11#include <TRoot.h>  
12#include <TChain.h>  
13#include <TFile.h>  
14  
15class MyNtupleReader {  
16public :  
17    TTree          *fChain;  //!18    Int_t          fCurrent;  //!19  
20    // Declaration of leaf types  
21    Float_t        x;  
22    Float_t        y;  
23    Float_t        z;  
24  
25    // List of branches  
26    TBranch        *b_x;  //!<  
27    TBranch        *b_y;  //!<  
28    TBranch        *b_z;  //!<  
29  
30    MyNtupleReader(TTree *tree=0);  
31    virtual ~MyNtupleReader();  
32    virtual Int_t    Cut(Long64_t entry);  
33    virtual Int_t    GetEntry(Long64_t entry);  
34    virtual Long64_t LoadTree(Long64_t entry);  
35    virtual void     Init(TTree *tree);  
36    virtual void     Loop();  
37    virtual Bool_t   Notify();  
38    virtual void     Show(Long64_t entry = -1);  
39};  
40
```

→ Variables & types

→ GetEntry()

→ Loop()

C-file: MyNtupleAnalysis.C

```
1 #define MyNtupleReader_cxx  
2 #include "MyNtupleReader.h"  
3 #include <TH2.h>  
4 #include <TStyle.h>  
5 #include <TCanvas.h>  
6  
7 void MyNtupleReader::Loop() → Loop()  
8 {  
9 // In a ROOT session, you can do:  
10 //   Root > .L MyNtupleReader.C  
11 //   Root > MyNtupleReader t  
12 //   Root > t.GetEntry(12); // Fill t data members with entry number 12  
13 //   Root > t.Show();      // Show values of entry 12  
14 //   Root > t.Show(16);    // Read and show values of entry 16  
15 //   Root > t.Loop();      // Loop on all entries  
16 //  
17  
18 if (fChain == 0) return;  
19  
20 Long64_t nentries = fChain->GetEntriesFast();  
21  
22 Long64_t nbytes = 0, nb = 0;  
23 for (Long64_t jentry=0; jentry<nentries;jentry++) {  
24     Long64_t ientry = LoadTree(jentry);  
25     if (ientry < 0) break;  
26     nb = fChain->GetEntry(jentry);   nbytes += nb;  
27     // if (Cut(ientry) < 0) continue;  
28 }  
29 }
```

→ Loop over entries

→ Somewhere a link to MySimpleNtuple.root

Running your code

MyNtupleAnalysis.C

```
MyNtupleReader.C
1 #define MyNtupleReader_cxx
2 #include "MyNtupleReader.h"
3 #include <TH2.h>
4 #include <TStyle.h>
5 #include <TCanvas.h>
6
7 void MyNtupleReader::Loop()
8 {
9 // In a ROOT session, you can do:
10 // Root > .L MyNtupleReader.C
11 // Root > MyNtupleReader t
12 // Root > t.GetEntry(12); // Fill t data members with entry number 12
13 // Root > t.Show(); // Show values of entry 12
14 // Root > t.Show(16); // Read and show values of entry 16
15 // Root > t.Loop(); // Loop on all entries
16 //
17
18 if (fChain == 0) return;
19
20 Long64_t nentries = fChain->GetEntriesFast();
21
22 Long64_t nbytes = 0, nb = 0;
23 for (Long64_t jentry=0; jentry<nentries;jentry++) {
24 Long64_t ientry = LoadTree(jentry);
25 if (ientry < 0) break;
26 nb = fChain->GetEntry(jentry); nbytes += nb;
27 printf("Event %d: x = %5.2f, y = %5.2f, z = %5.2f\n", (int)jentry, x, y, z);
28 // if (Cut(ientry) < 0) continue;
29 }
30 }
--:-- MyNtupleReader.C All (27,57) (C++/I Abbrev)
```

Unix > root

Root > .L MyNtupleReader.C++

Root > MyNtupleReader mnr

Root > mnr.Loop()

```
SMURF
Event 983: x = 54.80, y = 54.96, z = 44.26
Event 984: x = 50.53, y = 47.14, z = 32.32
Event 985: x = 53.43, y = 27.93, z = 50.75
Event 986: x = 51.12, y = 47.87, z = 41.93
Event 987: x = 59.09, y = 29.93, z = 76.47
Event 988: x = 47.84, y = 55.51, z = 36.47
Event 989: x = 50.63, y = 62.71, z = 56.76
Event 990: x = 49.71, y = 60.00, z = 48.36
Event 991: x = 46.37, y = 36.37, z = 50.17
Event 992: x = 50.45, y = 70.02, z = 56.54
Event 993: x = 51.89, y = 54.06, z = 69.79
Event 994: x = 49.43, y = 54.14, z = 63.82
Event 995: x = 49.11, y = 60.05, z = 35.54
Event 996: x = 46.10, y = 43.42, z = 52.96
Event 997: x = 51.62, y = 52.36, z = 33.12
Event 998: x = 48.69, y = 50.87, z = 22.84
Event 999: x = 53.03, y = 40.07, z = 34.04
root [11]
```

ONE extra line to MyAntupleAnalysis.C:

printf("Event %d: x = %5.2f, y = %5.2f, z = %5.2f\n", (int)jentry, x, y, z);

Statistics

Statistics

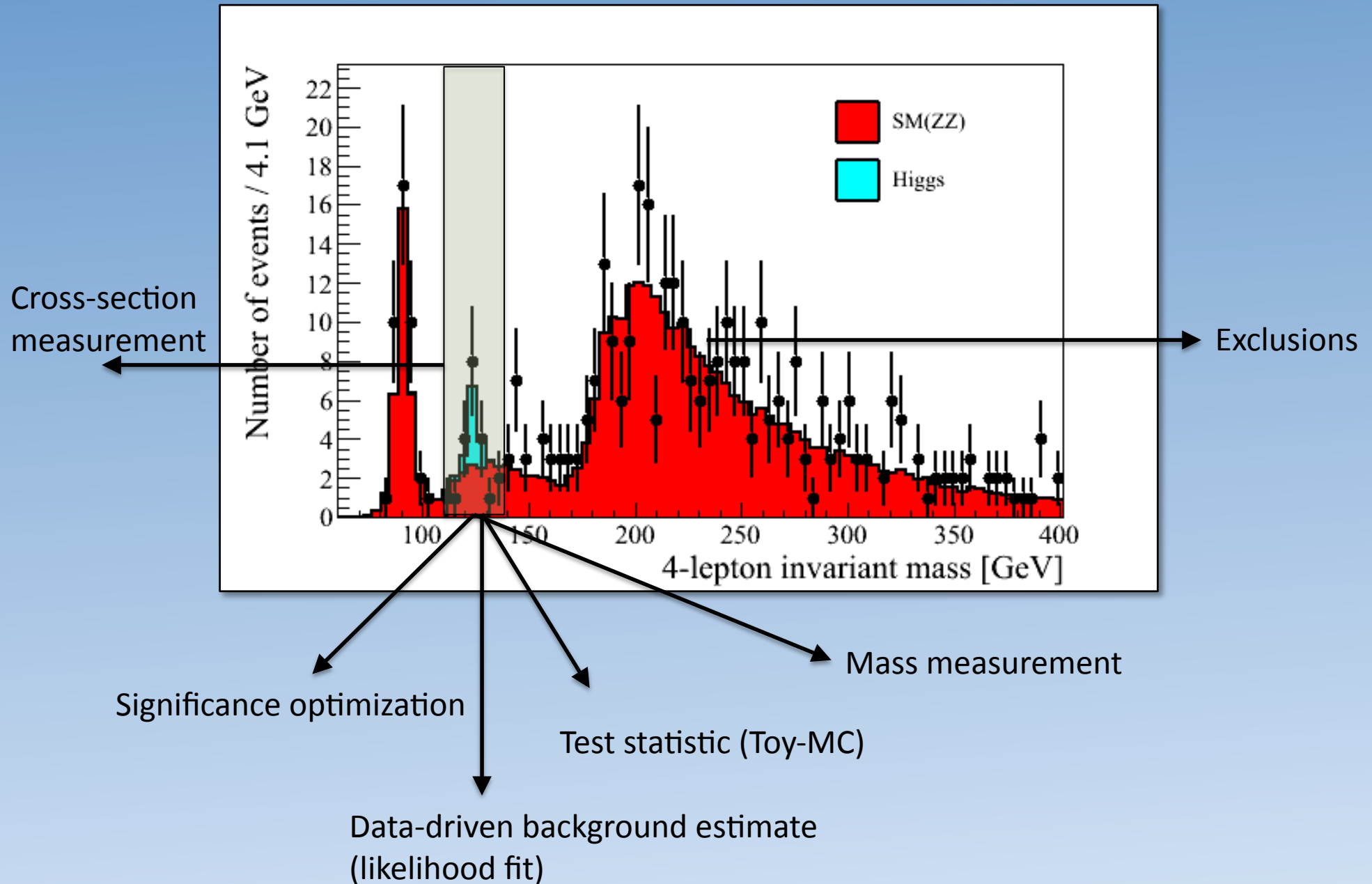
1) Measurement:

- *Likelihood fit*

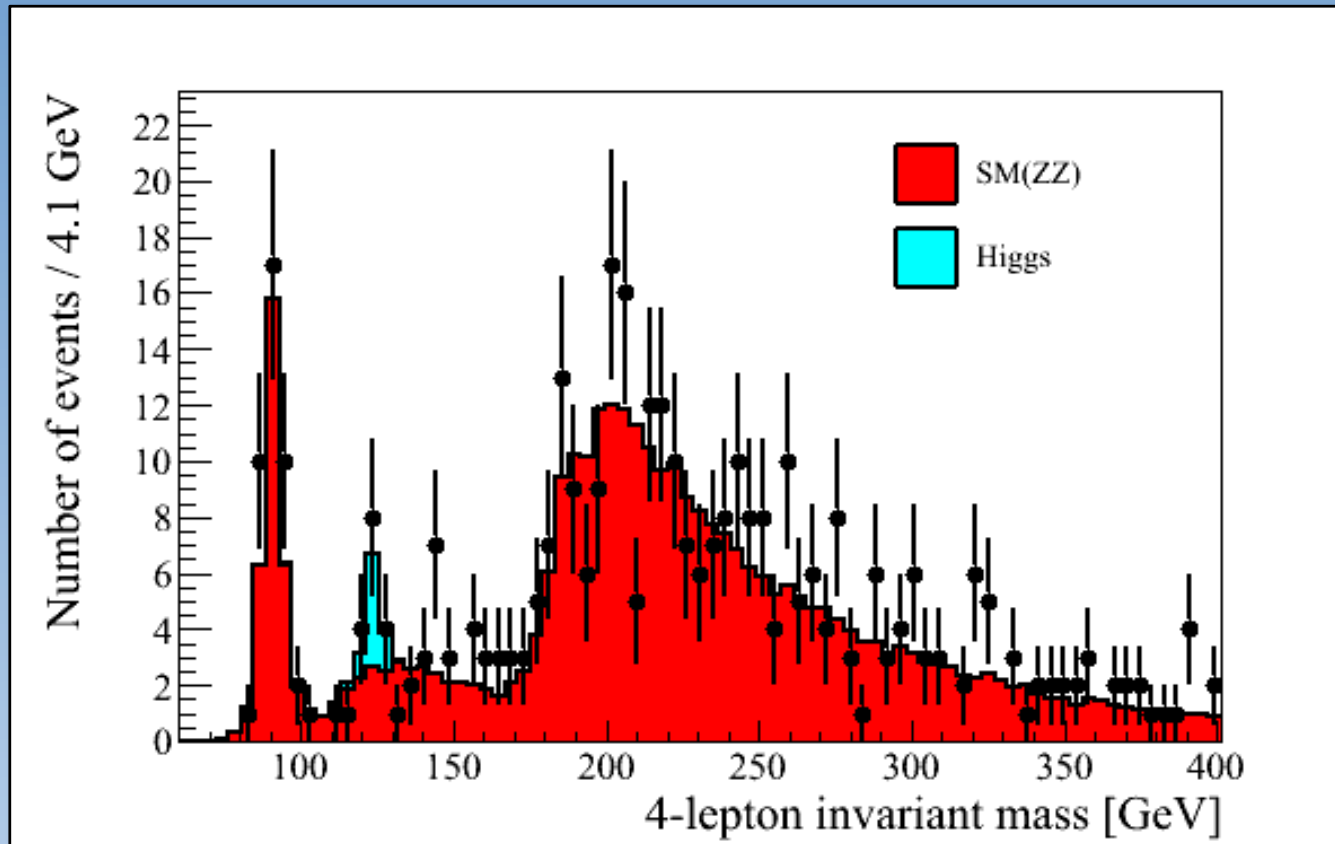
2) Hypotheses testing & search:

- *Significance (definition and optimization)*
- *Test-statistic & pseudo-experiments (toy-MC)*
- *Exclusion/discovery*

Data-set for the exercises: 4 lepton mass



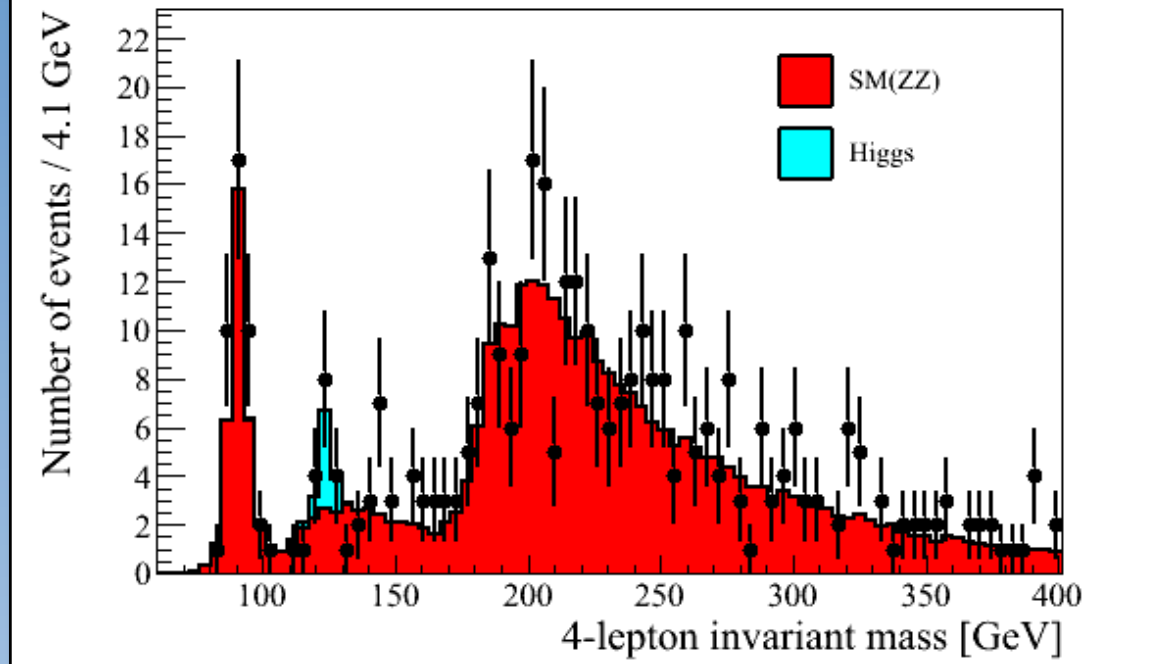
The data-set for the exercises



Note: - Original histograms have 200 MeV bins
- This is fake data (unfortunately)

In the 1st exercise we use re-binned histograms (4 GeV bins)

our fake 4-lepton mass distribution



Set 1: fits & measurements

1. Data-driven background estimate
(sideband likelihood fit + Poisson distribution)
2. Higgs signal cross-section measurement
3. *Optional: simultaneous mass+ signal cross-section measurement*

Set 2: hypothesis testing

3. Significance optimization (counting)
4. Compute test statistic (beyond counting)
5. Toy-MC and create test statistic distribution
6. Interpretation: discovery
7. Interpretation: exclusion

Free beer for those who make it

Statistics

1) Measurement:

- *Likelihood fit*

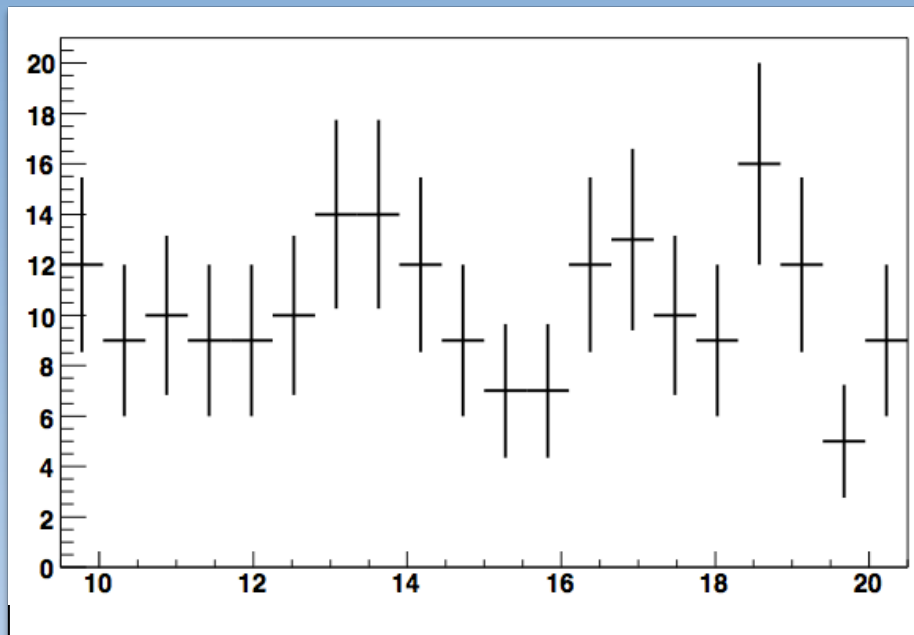
2) Hypotheses testing & search:

- *Significance (definition and optimization)*
- *Test-statistic & pseudo-experiments (toy-MC)*
- *Exclusion/discovery*

Exercise 0

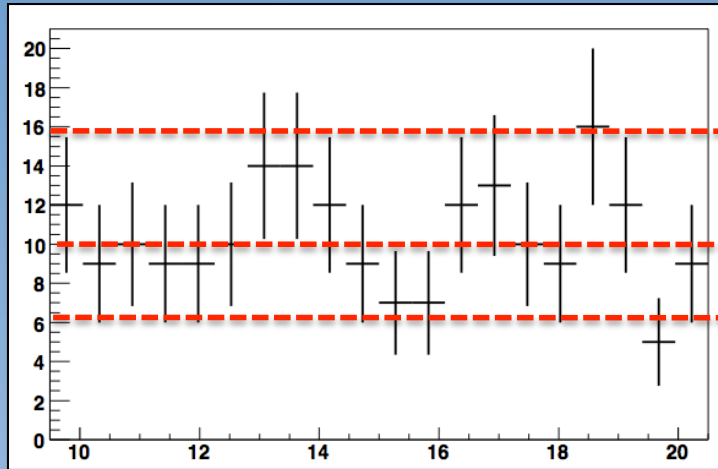
Produce a histogram on the screen

Exercise 0: reproduce this histogram on your screen, compute its mean and create a gif file. Add text if you like.



Note: Look at the example macro's: Histogram_Example_0*.C (*=0,1,2,3,4,5)

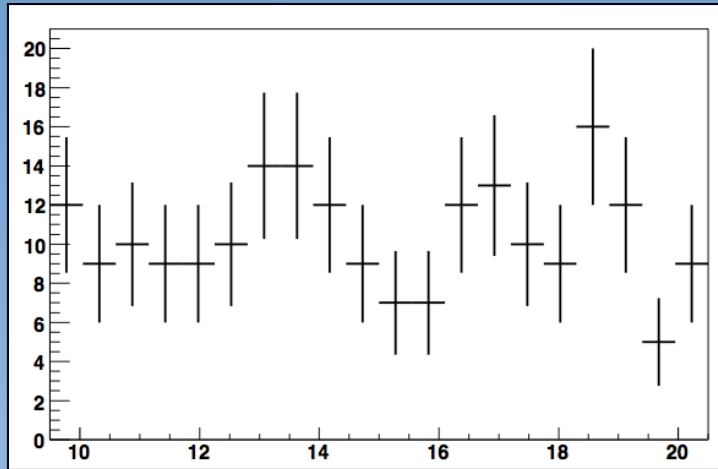
Fitting in 1 slide



You model: $f(x) = \lambda$

Try different values of λ
and for each one compute:

Fitting in 1 slide



Your model: $f(x) = \lambda$

Try different values of λ
and for each one compute:

χ^2 -fit

Compatibility number :

$$\chi^2 = \sum_{bins} \frac{(N_{bin}^{data} - \lambda_{bin}^{expected})^2}{N_{bin}^{data}}$$

Best value:

Value of λ that minimizes χ^2 (χ_{min}^2)

Errors:

Values of λ for which $\chi^2 = \chi_{min}^2 + 1$

Likelihood fit

Compatibility number :

$$-2 \log(L) = -2 \cdot \sum_{bins} \log(\text{Poisson}(N_{bin}^{data} | \lambda))$$

`TMath::Poisson(Nevt_bin, λ)`

Best value:

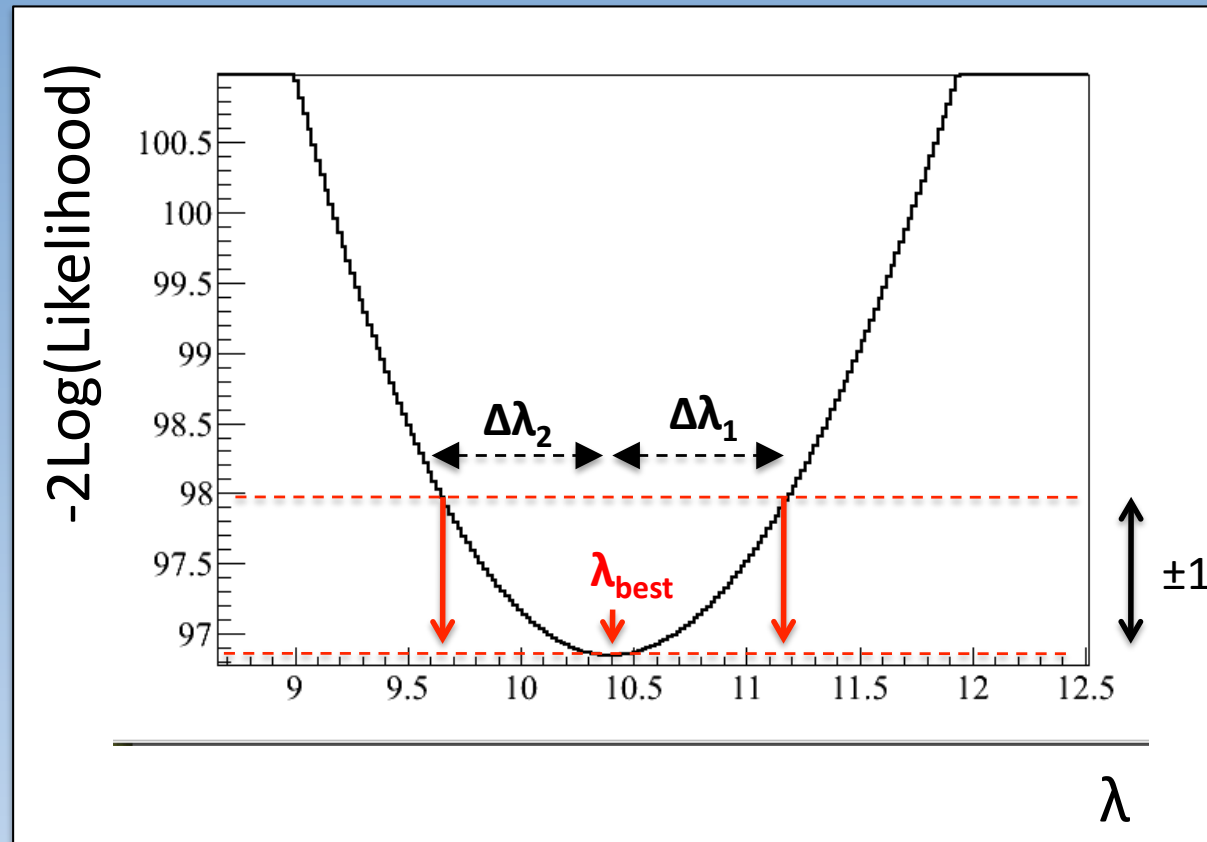
Value of λ that minimizes $-2 \log(L)$ ($-2 \log(L)_{min}$)

Errors:

Values of λ for which $2 \log(L) = (-2 \log(L)_{min}) + 1$

Result from the fit

$$\text{result : } \lambda = \lambda_{\text{best}} \begin{matrix} +\Delta\lambda_1 \\ -\Delta\lambda_2 \end{matrix}$$



Link to Lecture or d'Agostini this morning

Probability (data | α)

What we have computed

Likelihood

\neq

Probability(α | data)

What we want

The Poisson distribution

Binomial with $n \rightarrow \infty$, $p \rightarrow 0$ en $np = \lambda$

$$P(n | \lambda) = \frac{\lambda^n e^{-\lambda}}{n!}$$

Poisson distribution

$$P(0 | 4.0) = 0.01832$$

$$P(2 | 4.0) = 0.14653 \quad !$$

$$P(3 | 4.0) = 0.19537$$

$$P(4 | 4.0) = 0.19537$$

$$P(6 | 4.0) = 0.10420 \quad !$$

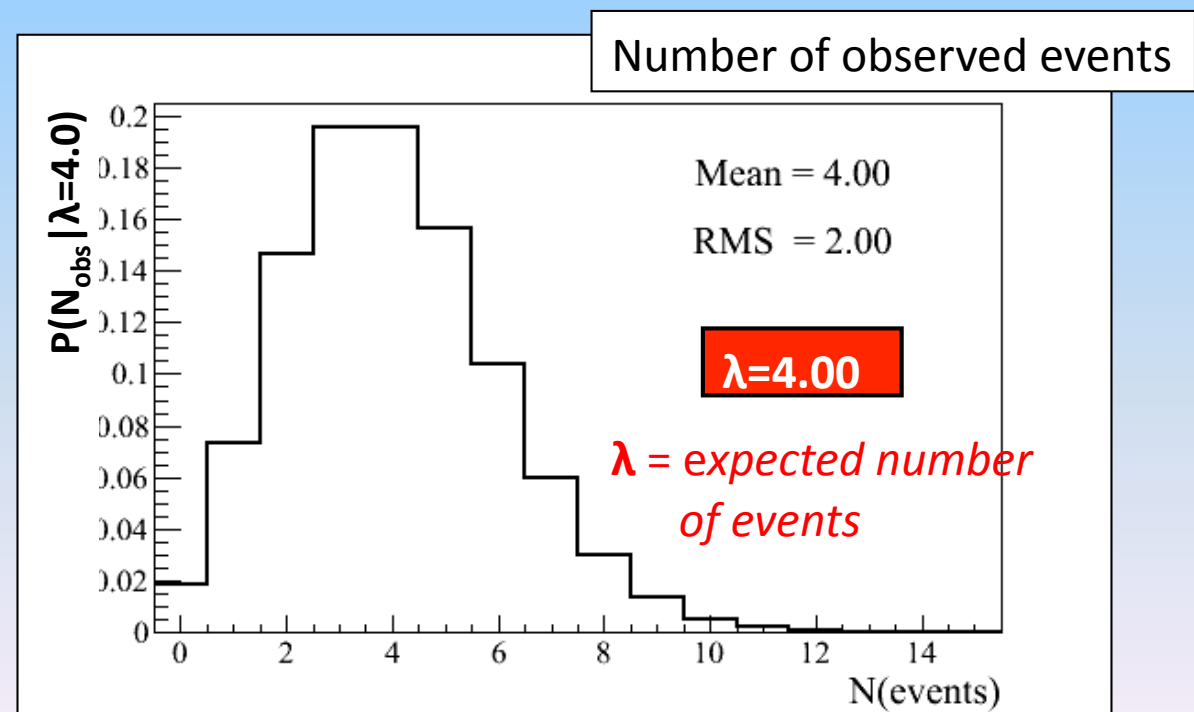
#observed

varying

λ hypothesis

fixed

Probability to observe n events
when λ are expected



Known λ (Poisson)

Binomial with $n \rightarrow \infty$, $p \rightarrow 0$ en $np = \lambda$

$$P(n | \lambda) = \frac{\lambda^n e^{-\lambda}}{n!}$$

Poisson distribution

Probability to observe n events
when λ are expected

$$P(0 | 4.9) = 0.00745$$

$$P(2 | 4.9) = 0.08940$$

$$P(3 | 4.9) = 0.14601$$

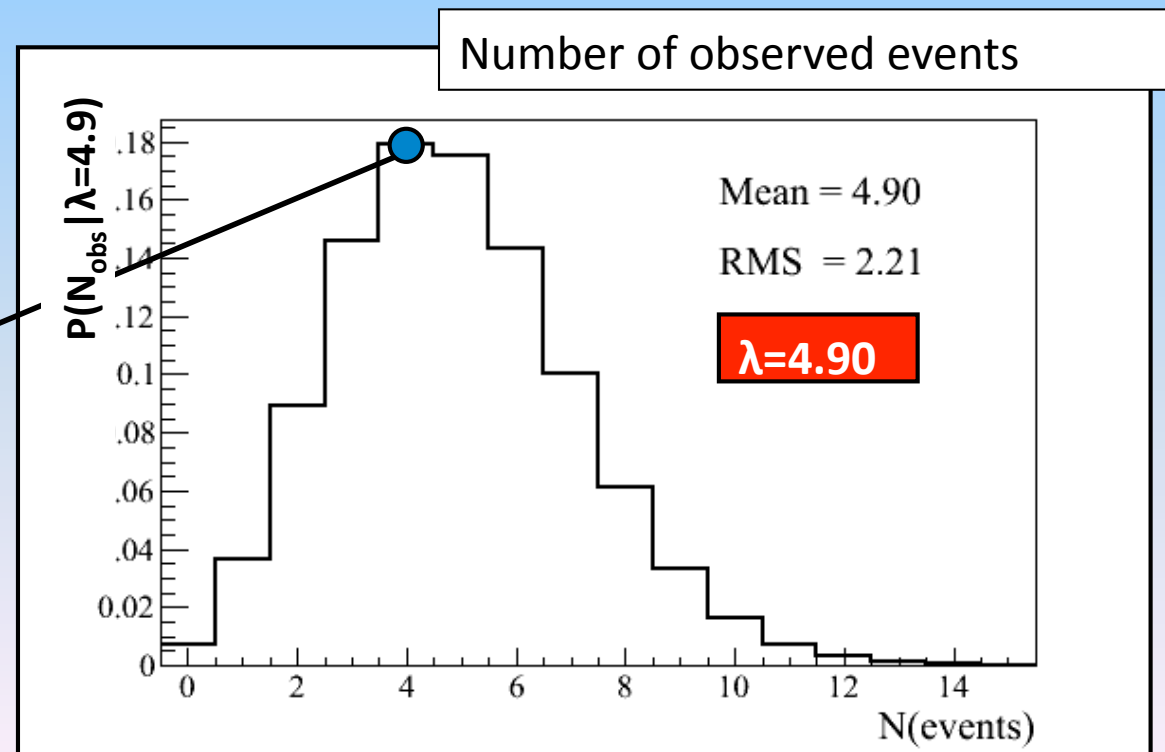
$$P(4 | 4.9) = 0.17887$$

#observed

varying

λ hypothesis

fixed

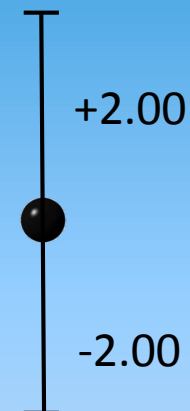


the famous \sqrt{N}

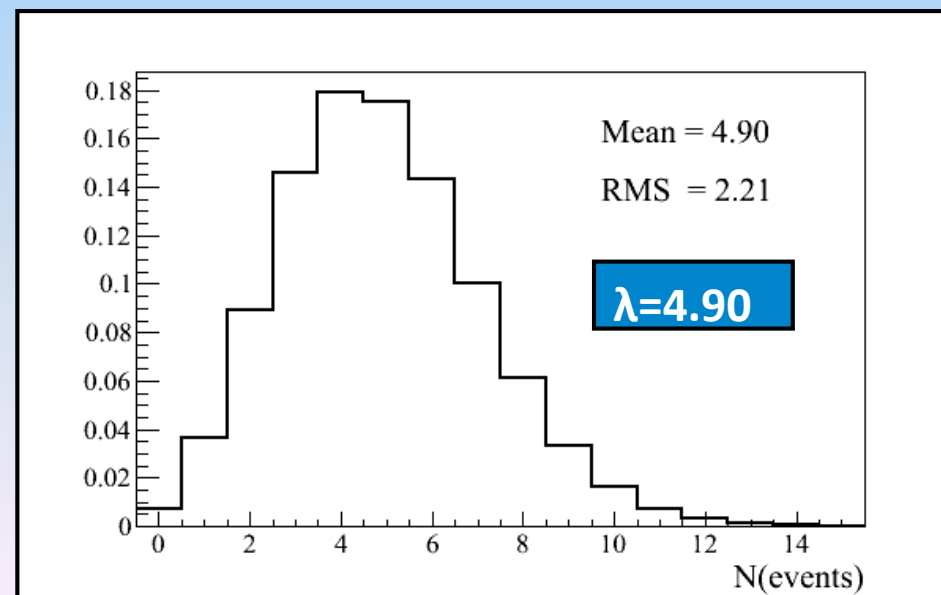
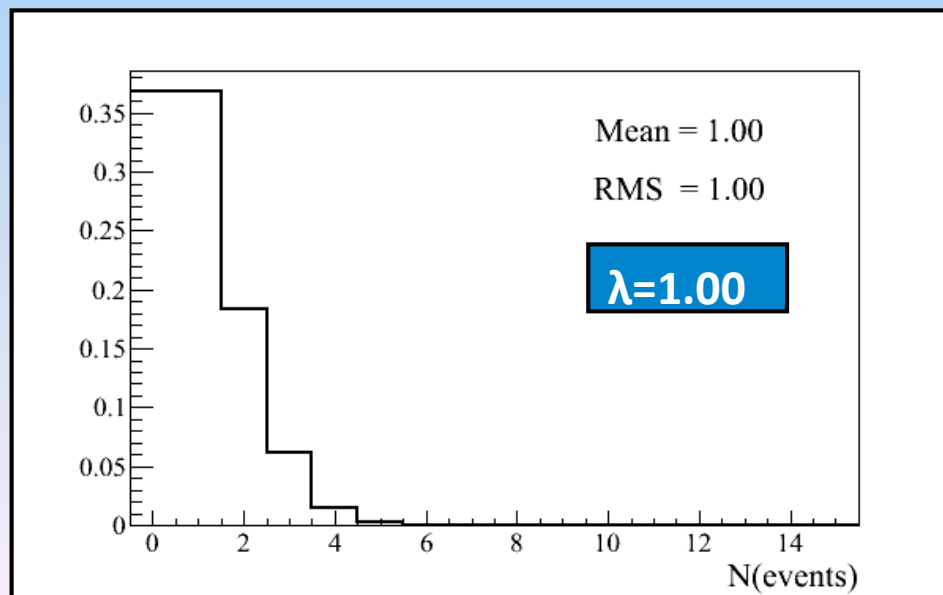
properties

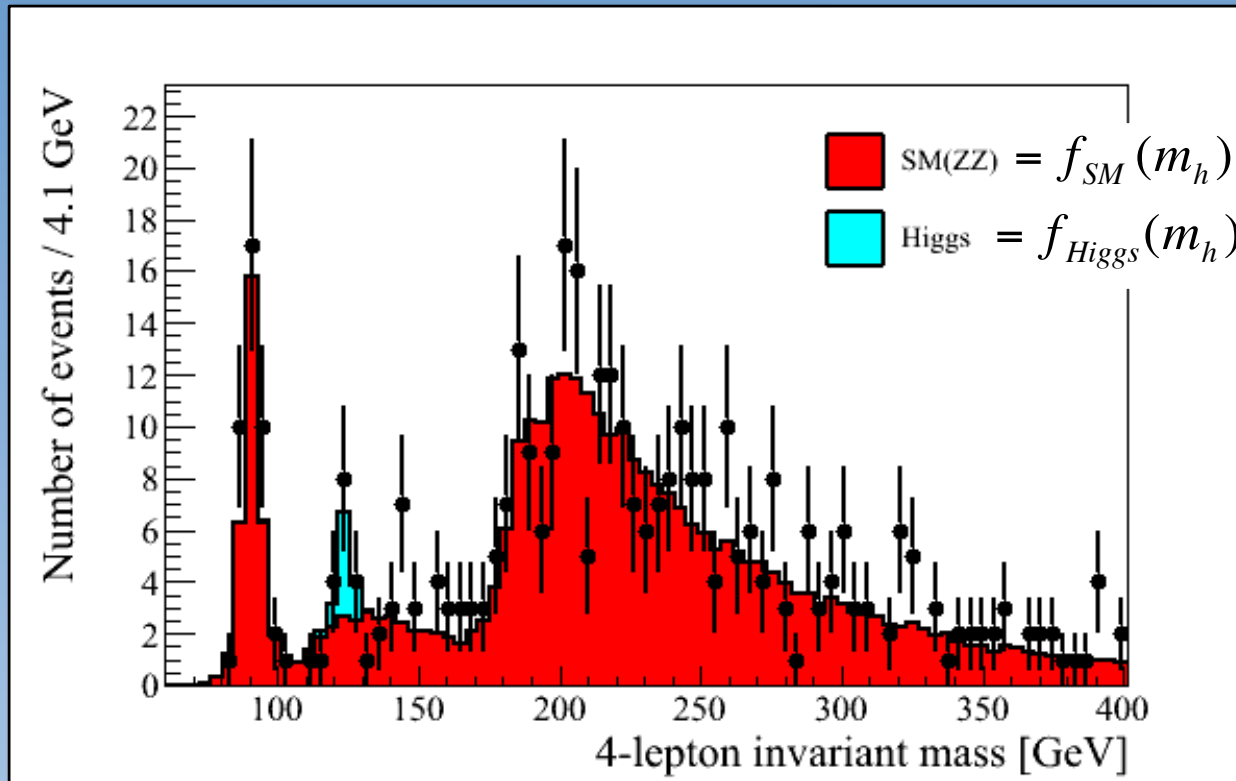
(1) Mean: $\langle n \rangle = \lambda$

(2) Variance: $\langle (n - \langle n \rangle)^2 \rangle = \lambda$

(3) Most likely: first integer $\leq \lambda$ Usual way to represent
the error on a data-point

Not ok !





$$f(m_h) = \mu \times f_{Higgs}(m_h) + \alpha \times f_{SM}(m_h)$$

Scale factor for the Higgs

EXERCISE 2

Scale factor for the SM background

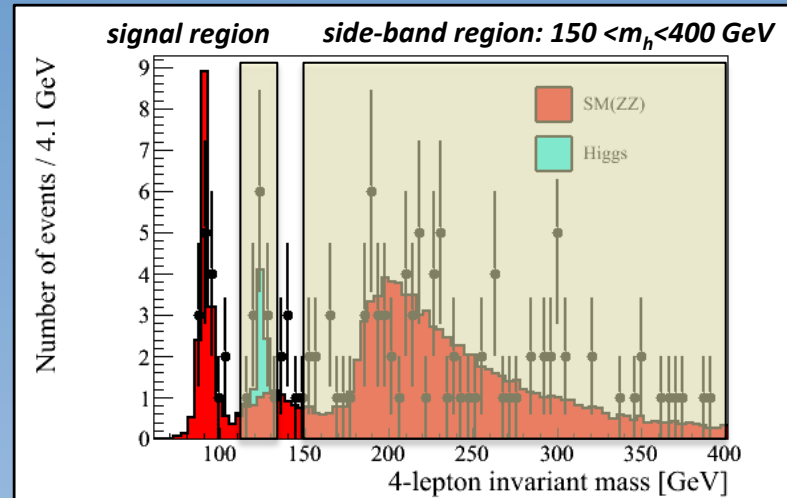
EXERCISE 1

Exercise 1

Data-driven background estimate in a
10 GeV mass window around 125 GeV

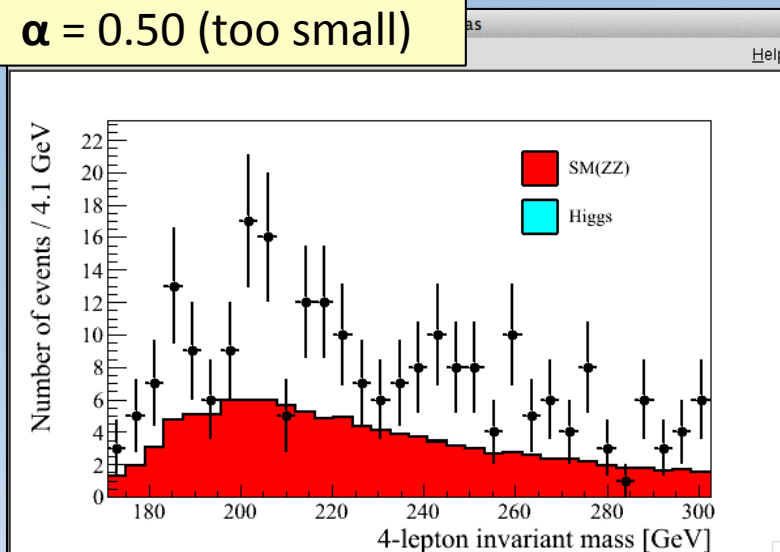
Code you could use:

```
SideBandFit()
```

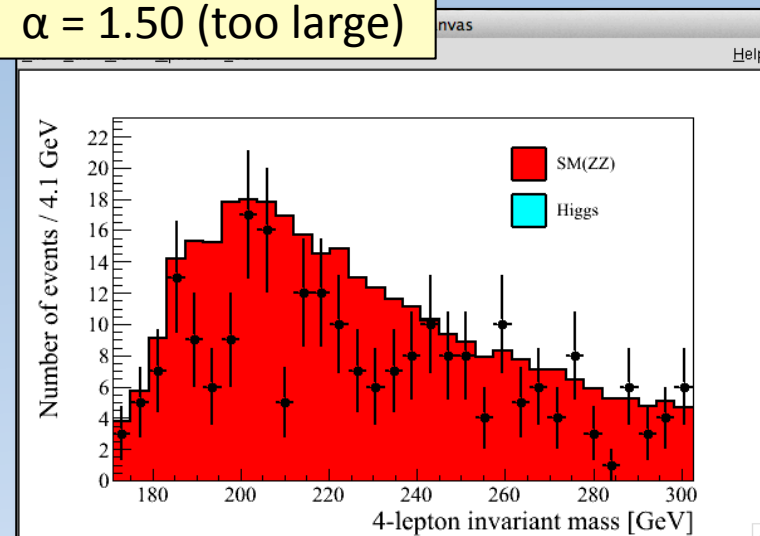


Exercise 1: determine the best estimate for the background scale factor (α) by doing a fit for in the side-band region $175 \leq m_h \leq 300$ GeV (later $150 \leq m_h \leq 400$ GeV)

$\alpha = 0.50$ (too small)



$\alpha = 1.50$ (too large)



Exercise 1: determine the best estimate for the background scale factor (α) by doing a fit α for in the side-band region $175 \leq m_h \leq 300$ GeV

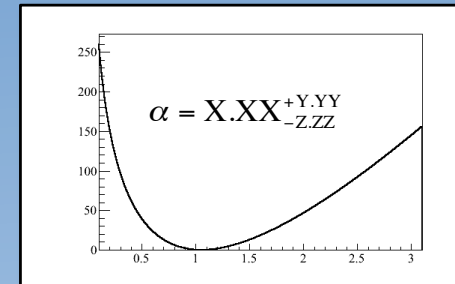
1.1 Find the best value α for using a likelihood fit

Computing the likelihood:

For each 'guess' of α :

$$-2\log(L) = -2 \cdot \sum_{bins} \log(\text{Poisson}(N_{bin}^{data} | \alpha \cdot f_{bin}^{SM}))$$

-2Δ Log (Likelihood)



Background scale factor (α)

1.2 Find the best value α for using a χ^2 fit

$$\chi^2 = \sum_{bins} \frac{(N_{bin}^{data} - \lambda_{bin}^{expected})^2}{N_{bin}^{data}}$$

Wikipedia: Carl Friedrich Gauss is credited with developing the fundamentals of the basis for least-squares in 1795 at the age of 18. Legendre was the first to publish the method however.

1.3 Discuss the differences between the two estimates

1.4 Redo 1.1 and 1.2 with $150 \leq m_h \leq 400$ GeV. What happens ?

1.5 Use the likelihood fit, fine binning and $150 \leq m_h \leq 400$ GeV to determine the best estimate for α ($\alpha_{best} \pm \Delta\alpha_{best}$). Estimate the background level ($b \pm \Delta b$) in the signal region: $120 \leq m_h \leq 130$ GeV

Exercise 2

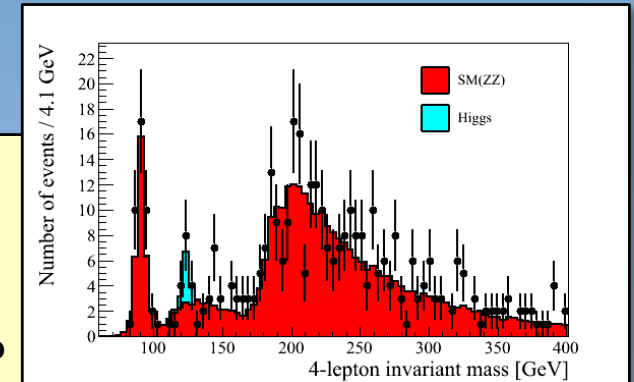
Measurements of Higgs properties

$$-2 \cdot \log(\text{Likelihood}) = -2 \cdot \sum_{\text{bins}} \log(\text{Poisson}(N_{\text{bin}}^{\text{data}} | \mu \cdot f_{\text{bin}}^{\text{Higgs}} + \alpha \cdot f_{\text{bin}}^{\text{SM}}))$$

Exercise 2: Measurement of μ (Higgs cross-section w.r.t. SM)

2.1 Do a fit where you leave the signal cross-section and background free. What is the best value for μ and α ?

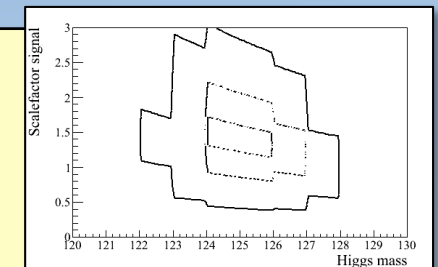
2.2 What is the uncertainty on μ ? 'Profile' the uncertainty on α .



Bonus for the new Carl Friedrich Gauss'es under us:

Fix α to value from side-band fit and fit for μ and m_h simultaneously

2.3 What is the best value for m_h and μ (and their uncertainties) ?



Note: You'll need to create a template for each value of m_h you test. Assume that the shape of the mass distribution is identical to that at 125 GeV, but correct for changes in cross-section and $H \rightarrow ZZ^*$ as a function of m_h :
<https://twiki.cern.ch/twiki/bin/view/LHCPhysics/CrossSections>

Statistics

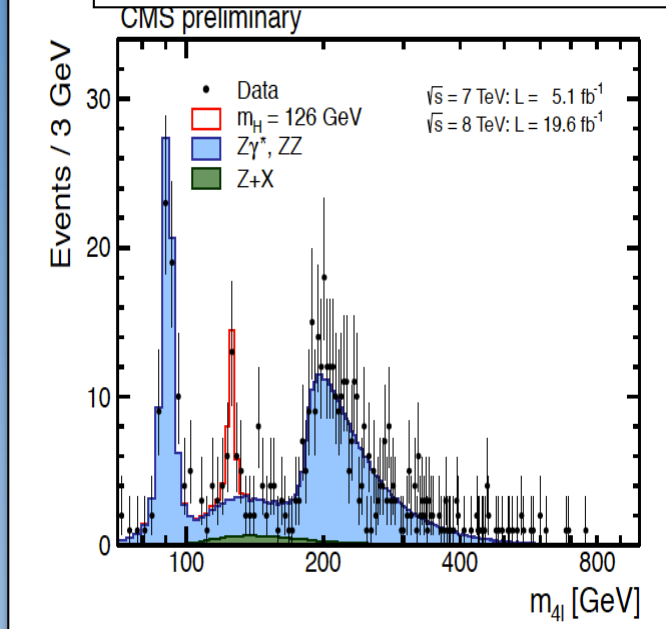
1) Measurement:

- *Likelihood fit*

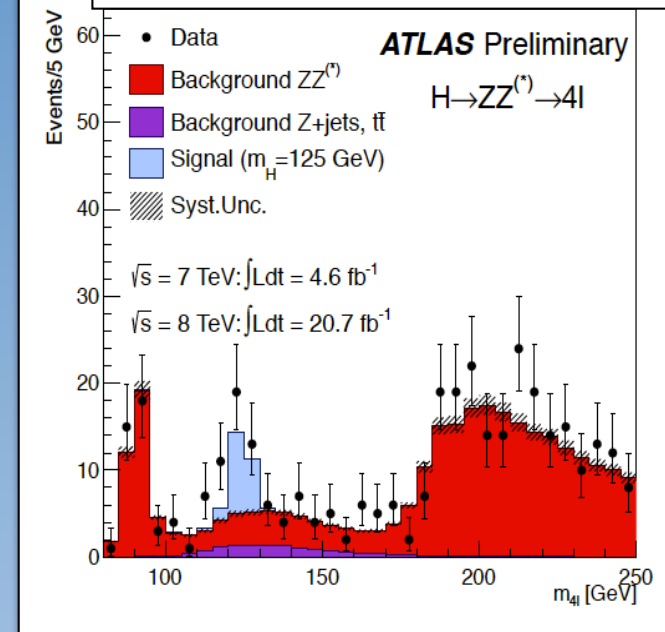
2) Hypotheses testing & search:

- *Significance (definition and optimization)*
- *Test-statistic & pseudo-experiments (toy-MC)*
- *Exclusion/discovery*

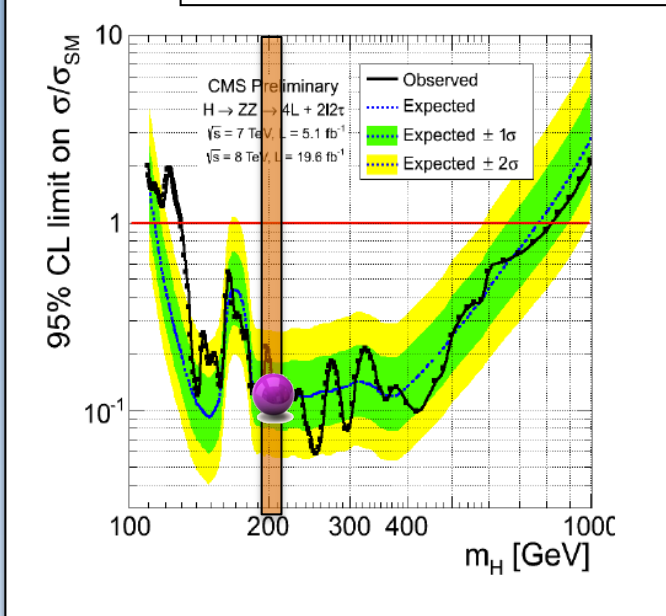
CMS 4 lepton invariant mass



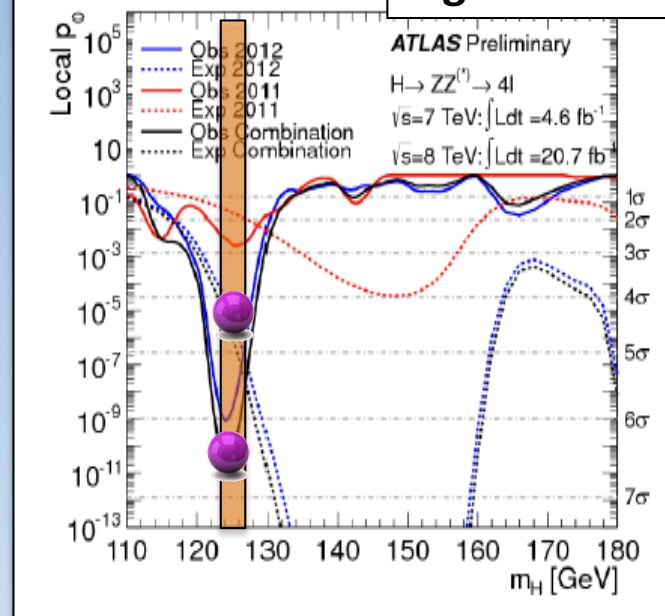
ATLAS 4 lepton invariant mass



Excluded cross-sections

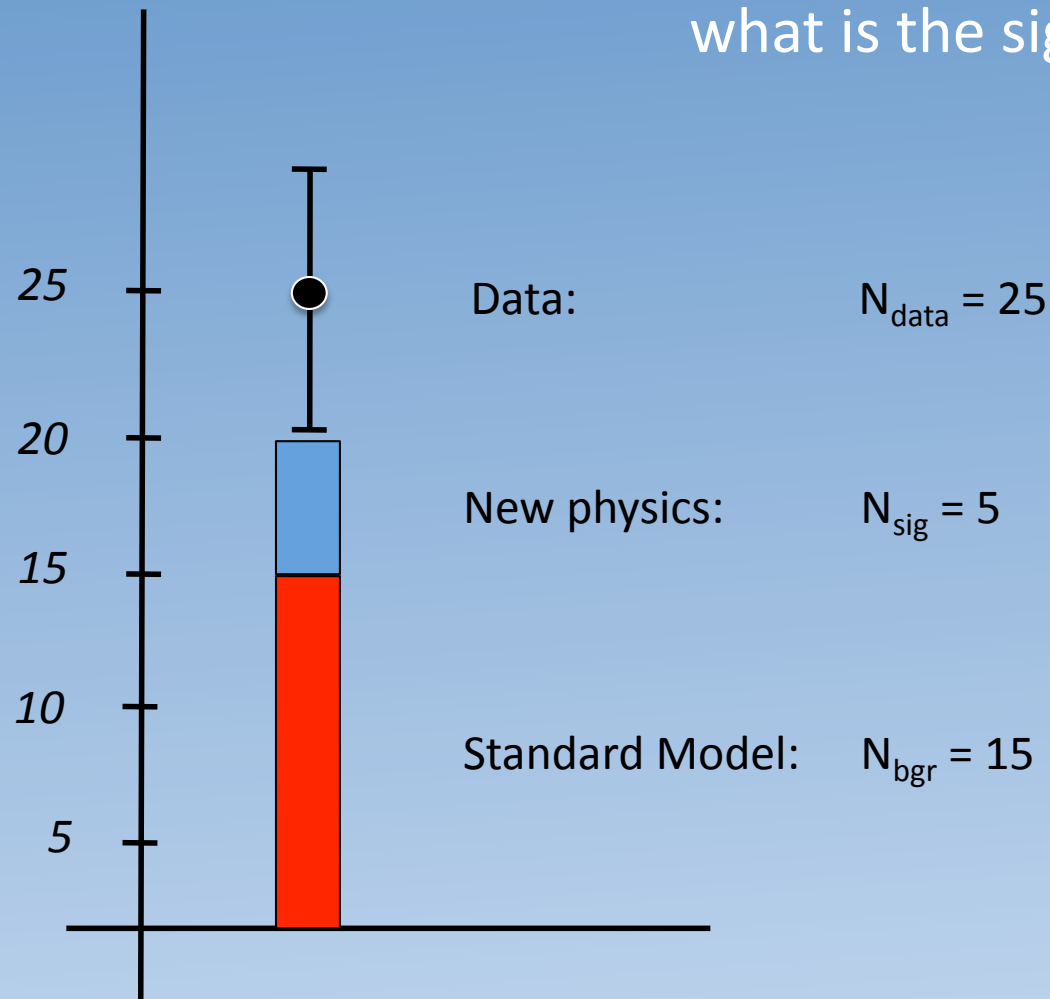


Significances



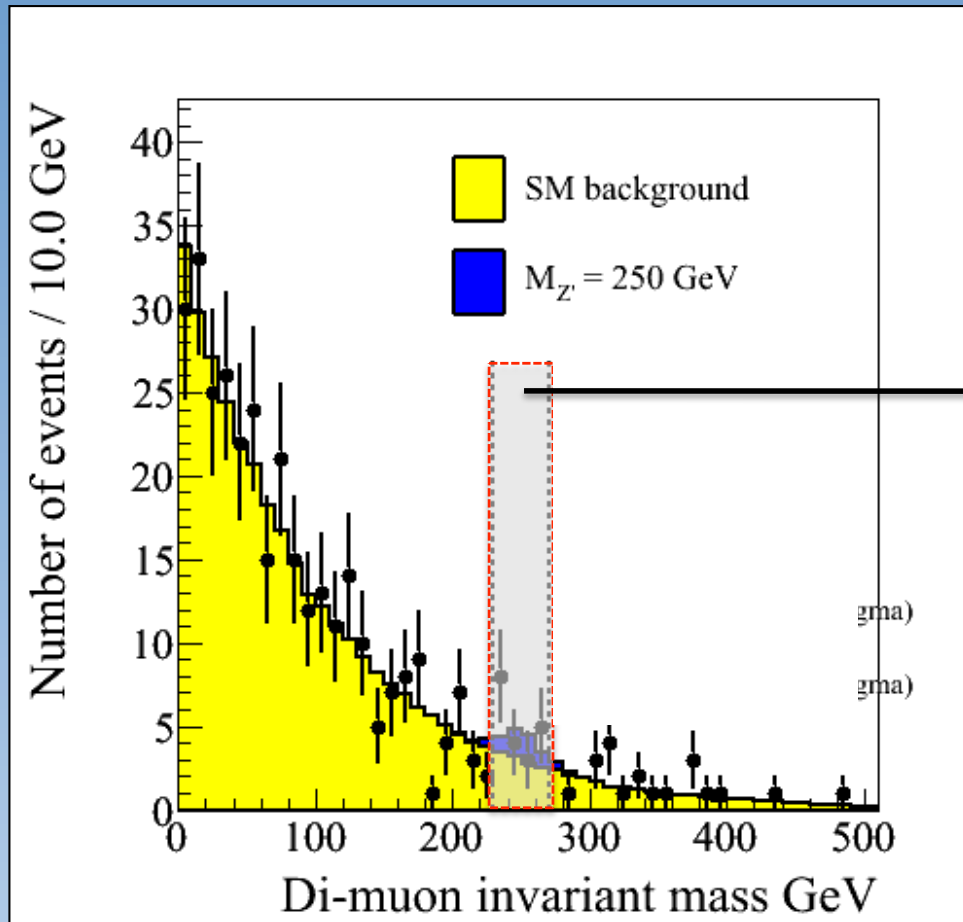
10 slide mini-lecture on discovery and exclusion

General remark :
what is the significance ?



Significance for N events: probability to observe N events (or even more) under the background-only hypothesis

Counting events in a mass window




Standard Model

SM	10
Higgs	5
Data	12

Ok, now what ?

 discovery

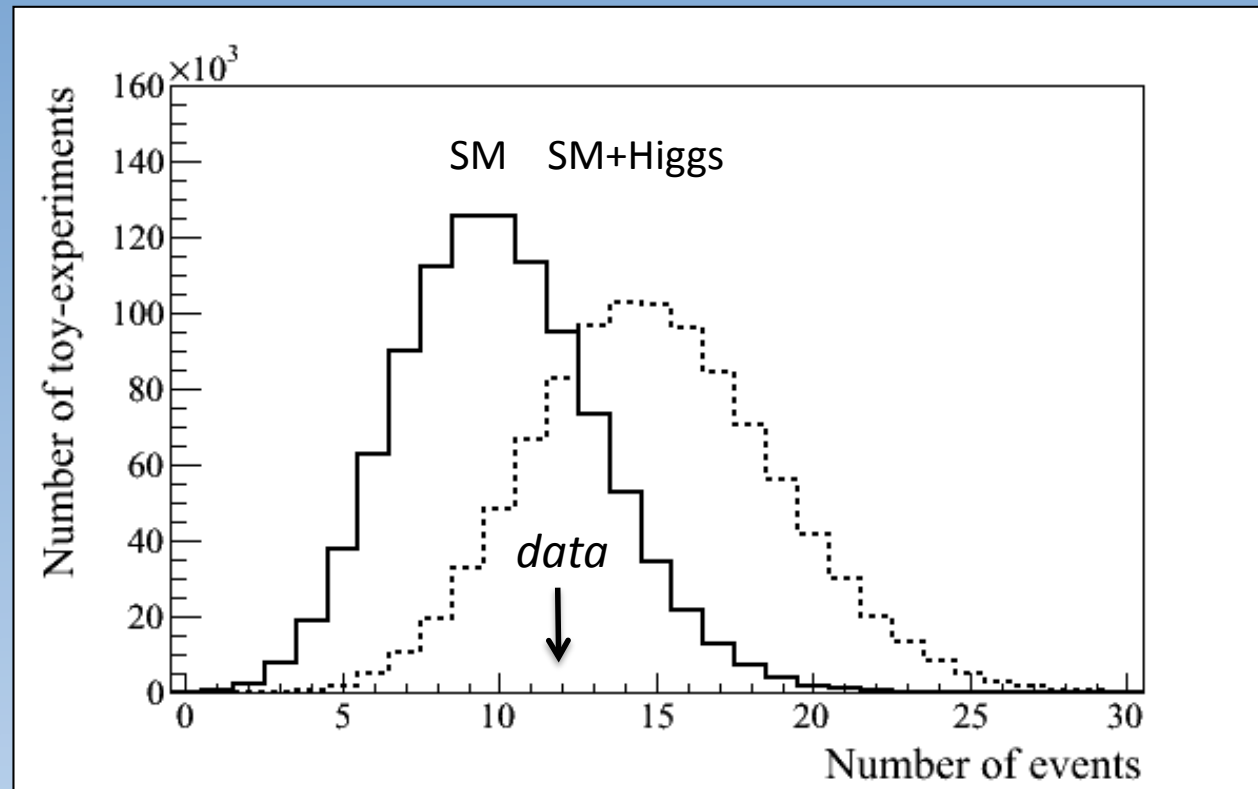
 exclusion

Standard Model

SM	10
Higgs	5
Data	12

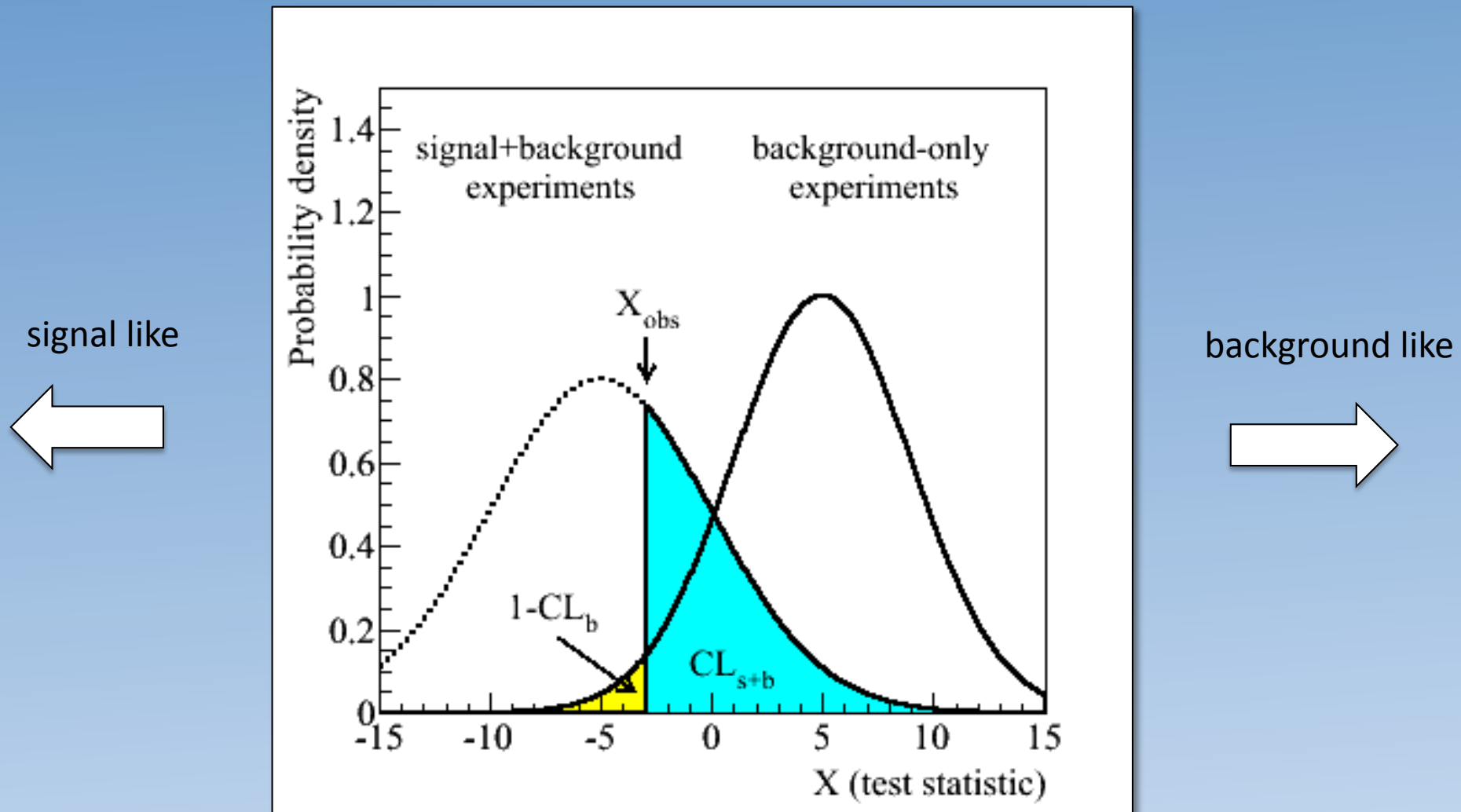
Ok, now what ?

Poisson distribution



Significance for N events: probability to observe N events (or even more) under the background-only hypothesis

X_{obs} : rules for discovery and exclusion



Discovery: $1-CL_b < 2.87 \times 10^{-7}$
Incompatibility with b-only hypothesis

Exclusion: $CL_{s+b} < 0.05$
Incompatibility with s+b hypothesis

Interpretation

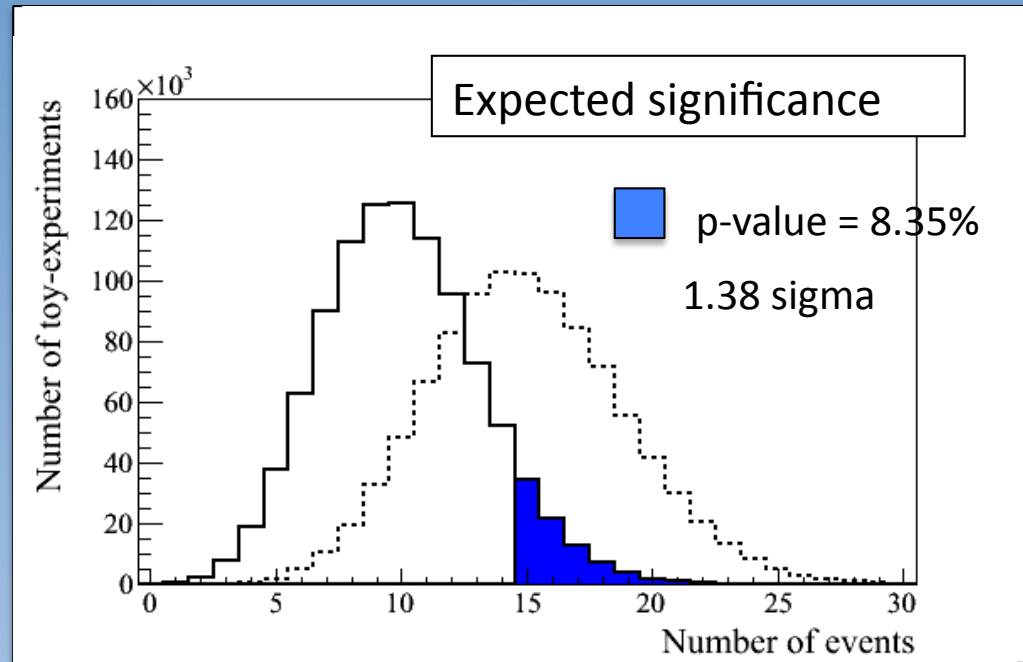
optimistic: discovery

Discovery-aimed: p-value and significance

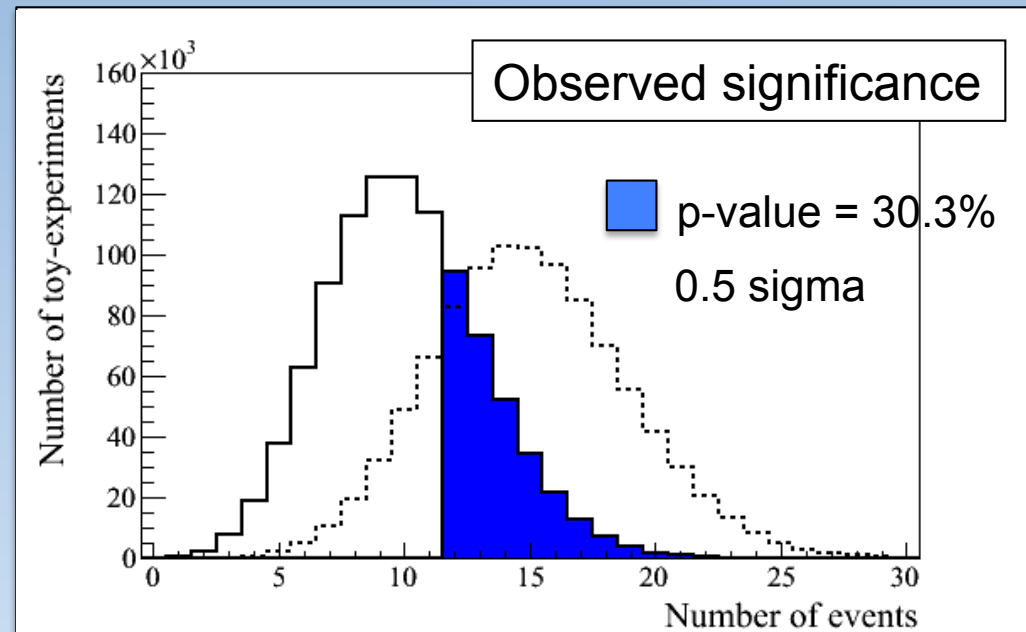
incompatibility with SM-only hypothesis

SM	10
Higgs	5
Data	12

1) What is the **expected** significance ?



2) What is the **observed** significance ?



Discovery-aimed: p-value and significance

SM	10
Higgs	5

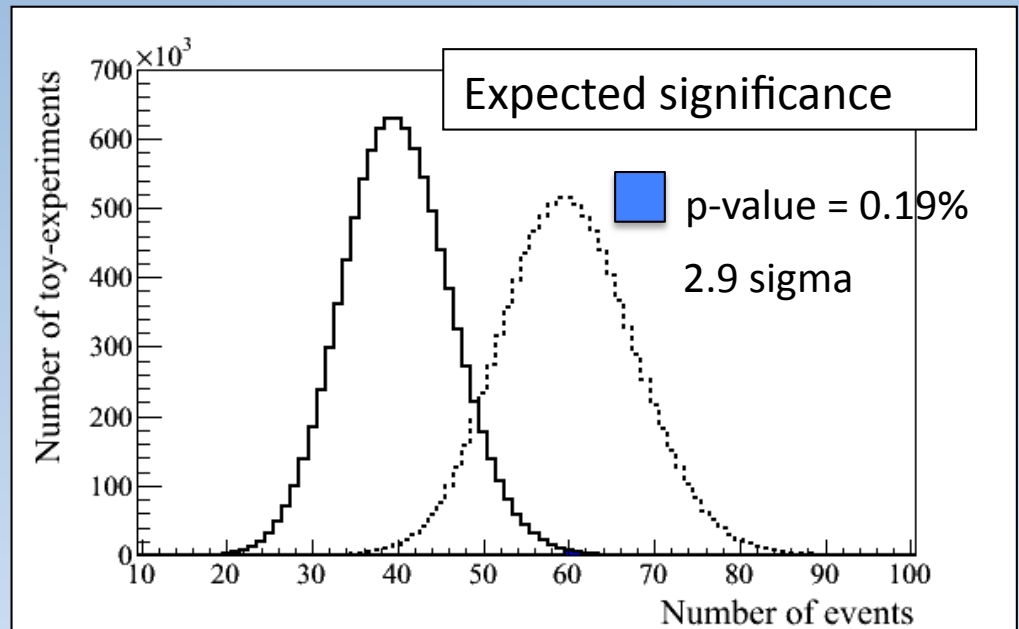
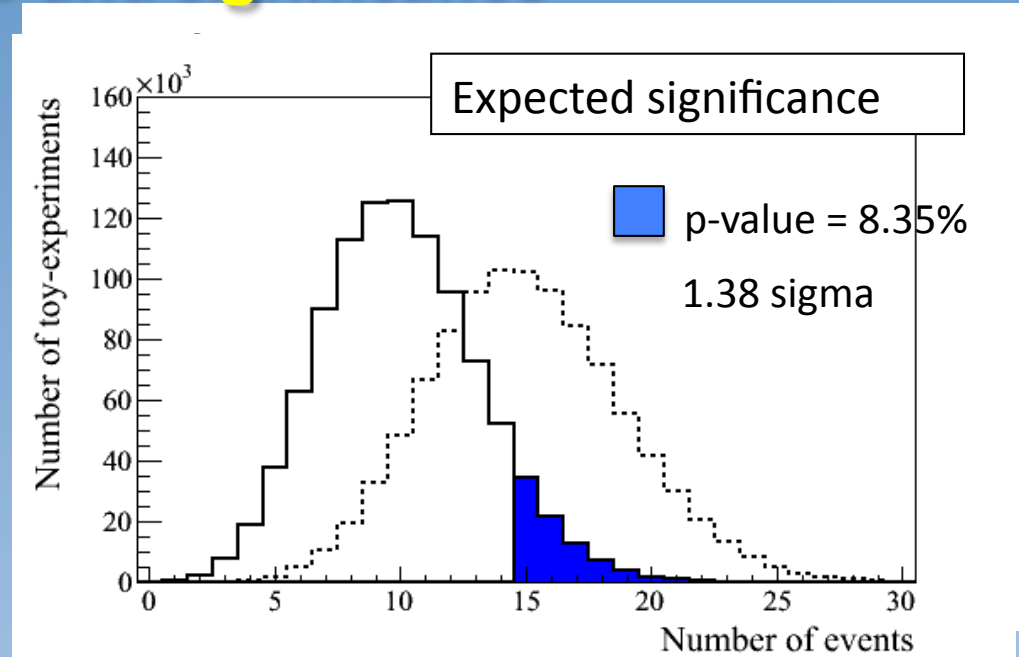
3) At what Lumi do you expect to be able to claim a discovery?

**3 times more
LUMINOSITY**

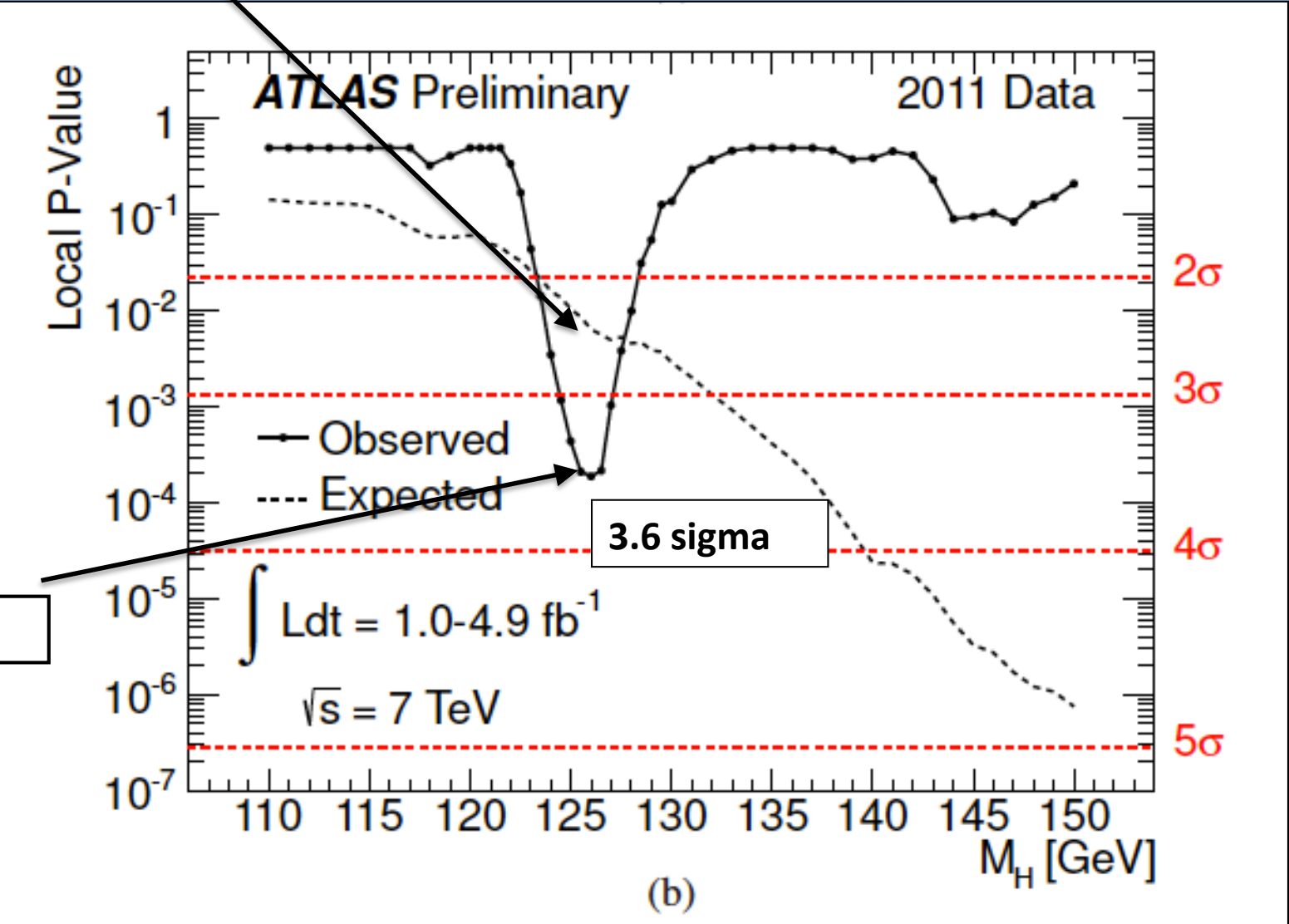


SM	30
Higgs	15

Discovery if $p\text{-value} < 2.87 \times 10^{-7}$



exected p-value



observed p-value

Interpretation

pessimistic: exclusion

When / how do you exclude a signal

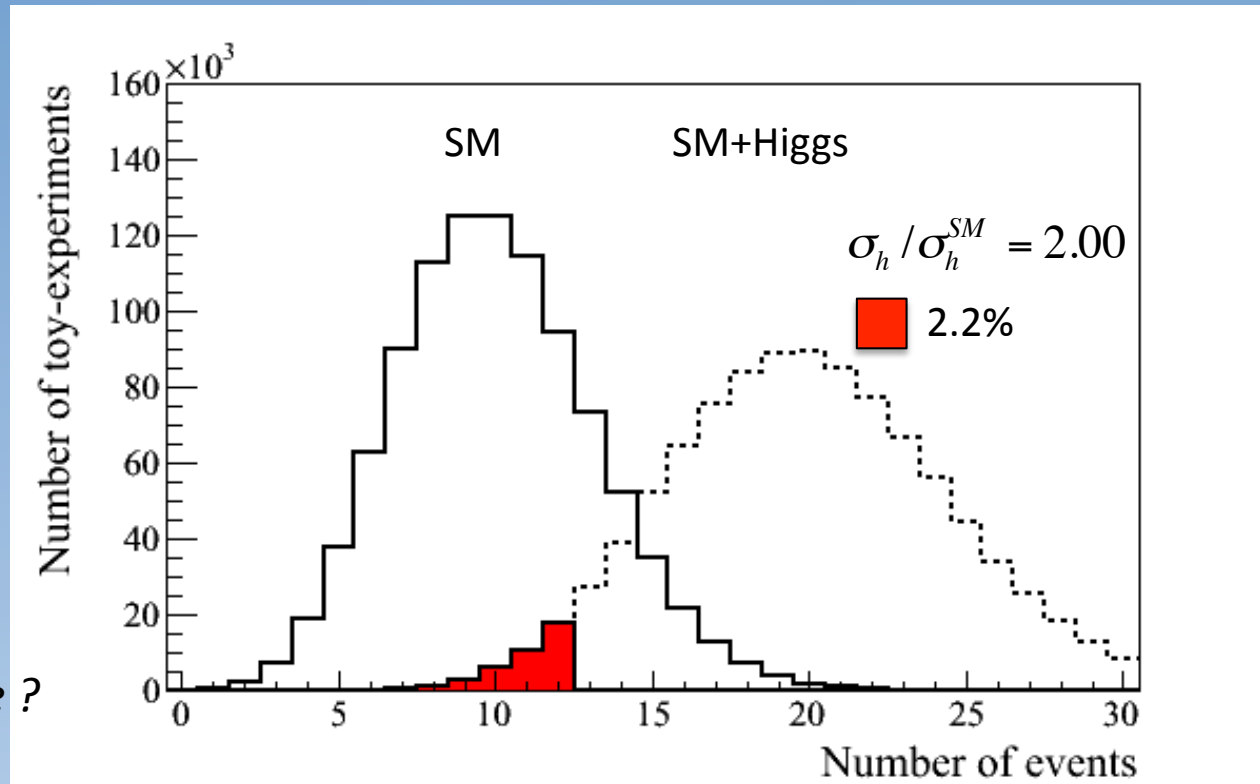
Incompatibility with s+b hypothesis

Standard Model

SM	10
Higgs	5
Data	12

Can we exclude the SM+Higgs hypothesis ?

What σ_h/σ_h^{SM} can we exclude ?



Exclusion: probability to observe N events (or even less) under the signal + background hypothesis

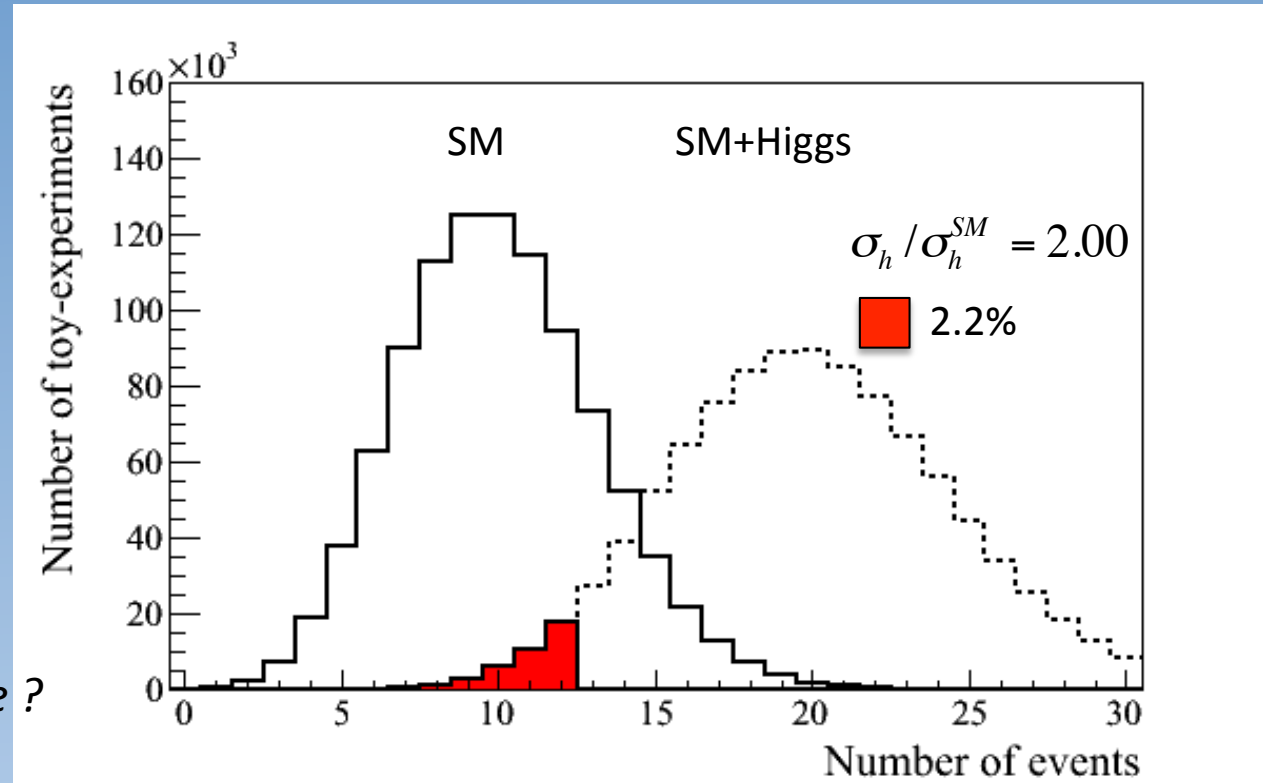
When / how do you exclude a signal

Standard Model

SM	10
Higgs	5
Data	12

Can we exclude the SM+Higgs hypothesis ?

What σ_h/σ_h^{SM} can we exclude ?



σ/σ_{SM}	SM	# data	SM+Higgs	
1.0	10	12	15.0	18.5 %
1.5	10	12	17.5	6.8%
2.0	10	12	20.0	2.2%

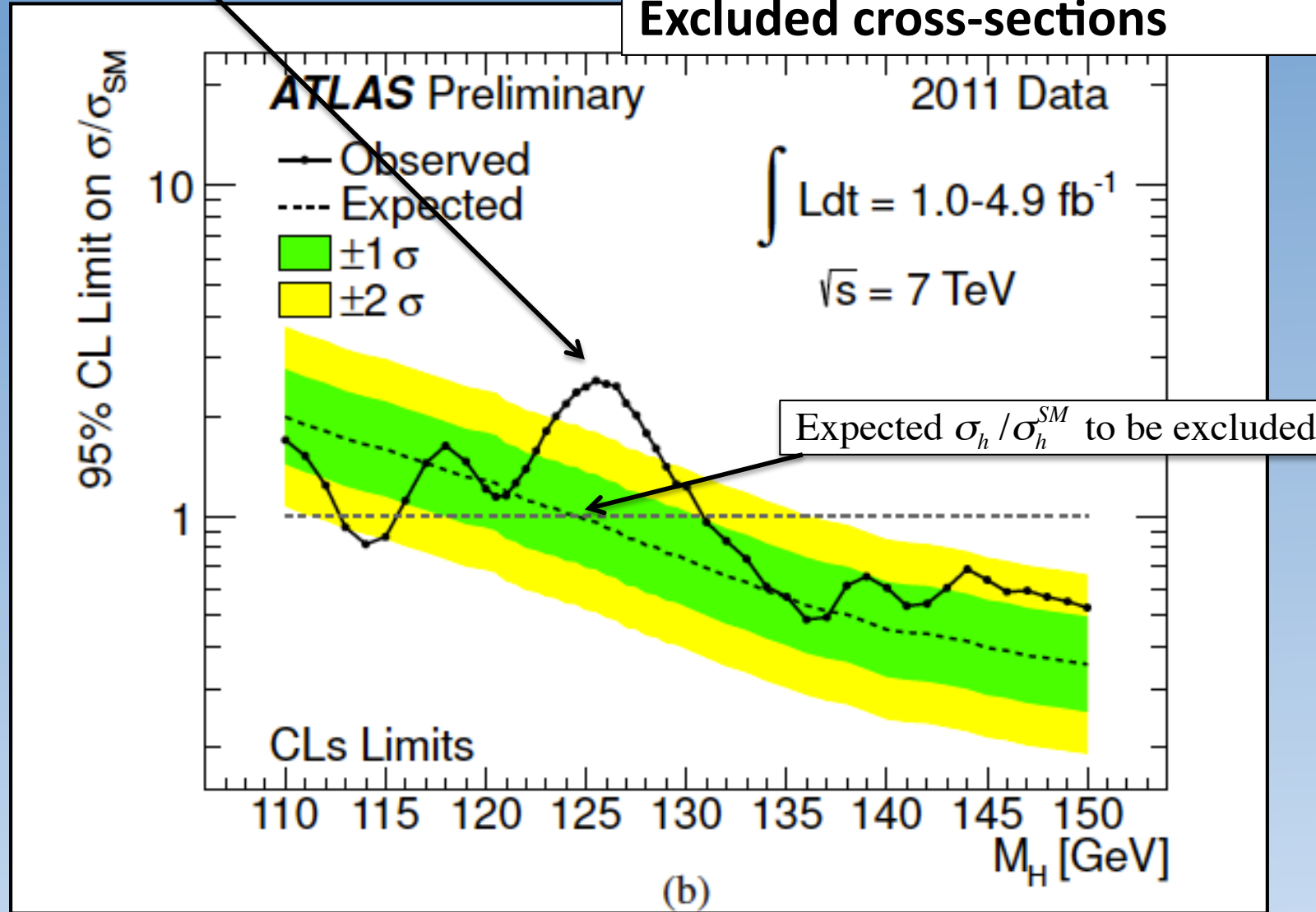
excluded

Expected exclusion ? Use mean SM instead of Ndata

Observed excluded cross-section, $\sigma_h/\sigma_h^{SM} = 1.64$

Observed σ_h / σ_h^{SM} to be excluded

Excluded cross-sections



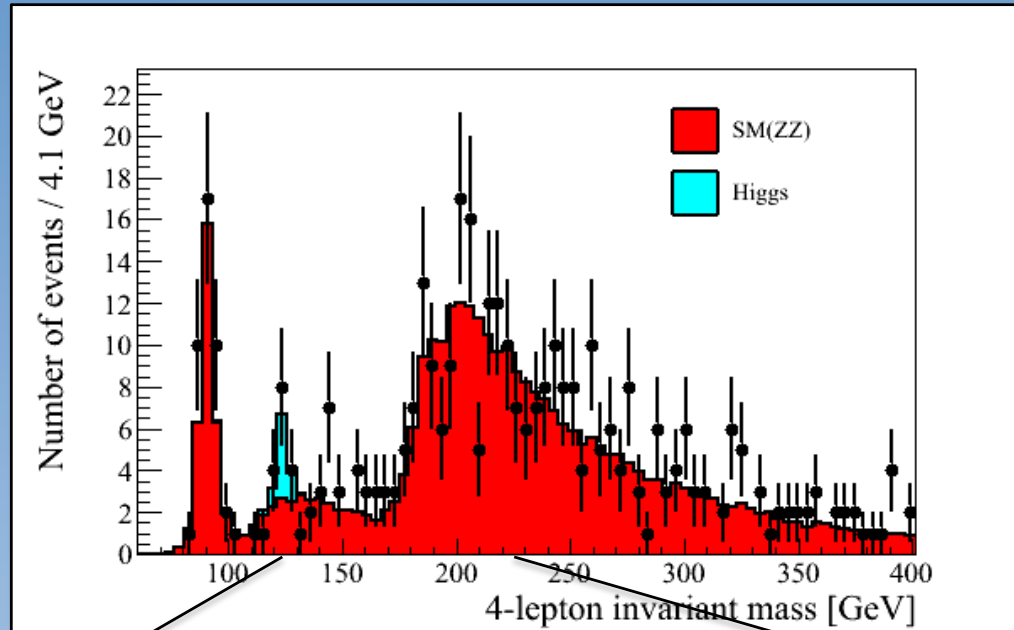
We will try to reproduce a few of these numbers

Create the 4-lepton mass plot

```
root> .L Hasco_skeleton.C++  
root> MassPlot(20)
```

↓
Rebin-factor

hist: h_bgr, h_sig, h_data



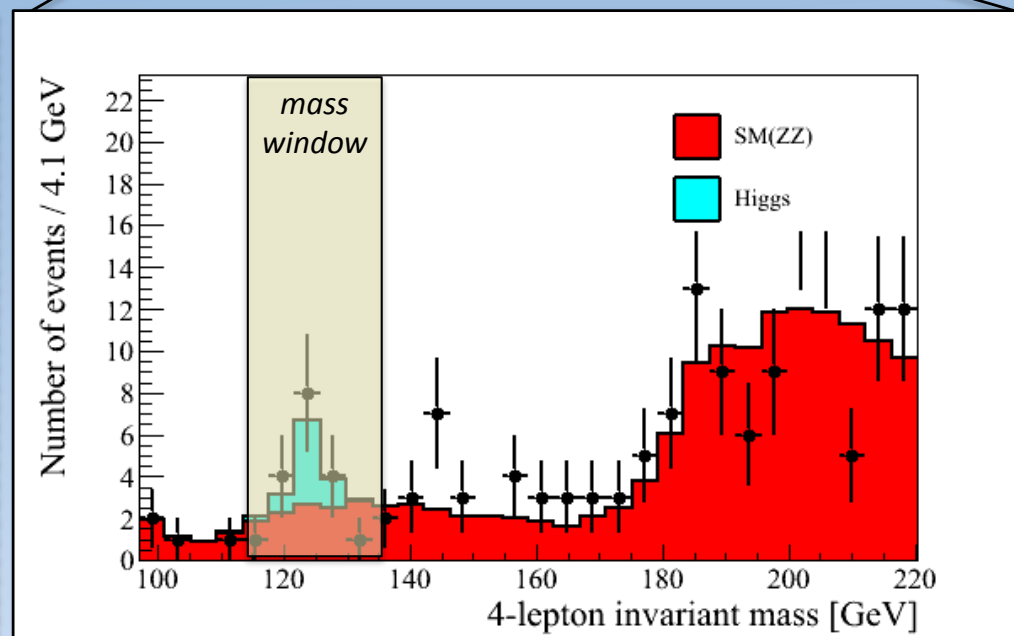
Summary in signal mass region (using 200 MeV bin and 10 GeV window)

Ndata = 16

Nbgr = 6.42

Nsig = 5.96

Exercises: significance and exclusion



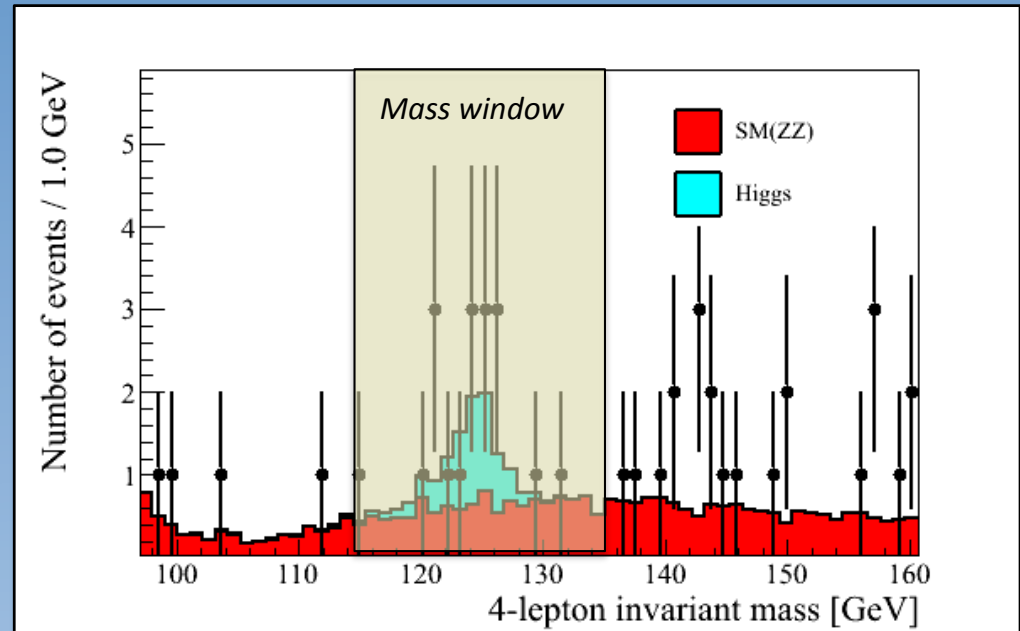
Exercise 3

Optimizing the counting experiment

Code you could use:

```
IntegratePoissonFromRight()
```

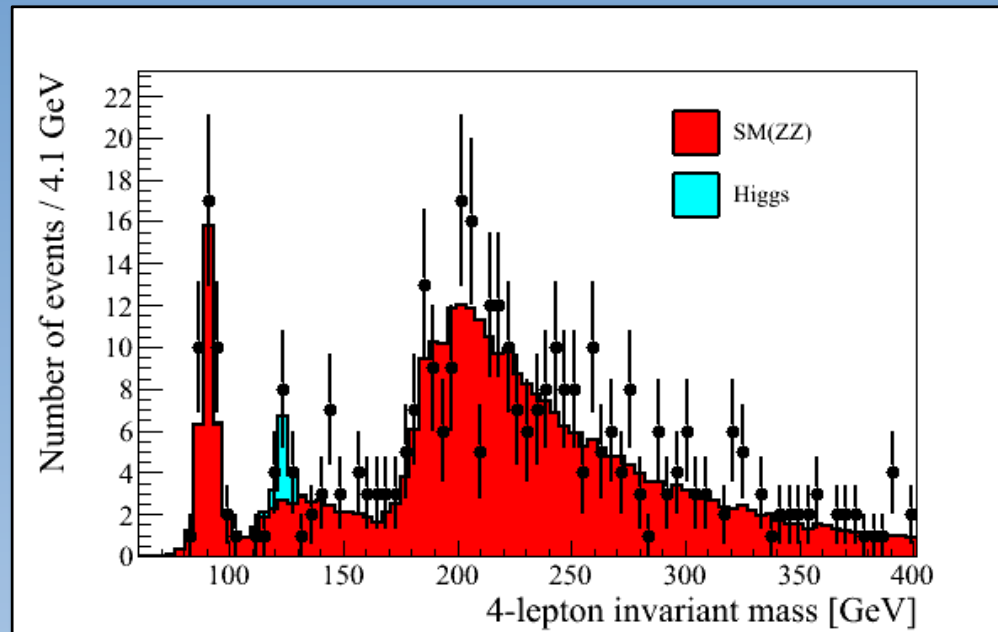
```
Significance_Optimization()
```



Exercise 1: significance optimization of mass/search window (use Poisson counting)

- 3.1 Find the window that optimizes the expected significance
- 3.2 Find the window that optimizes the observed significance (and never do it again)
- 3.3 Find the window that optimizes the expected significance for 5x higher luminosity
- 3.4 At what luminosity do you expect to be able to make a discovery ?

Beyond simple counting: profile likelihood ratio test-statistic



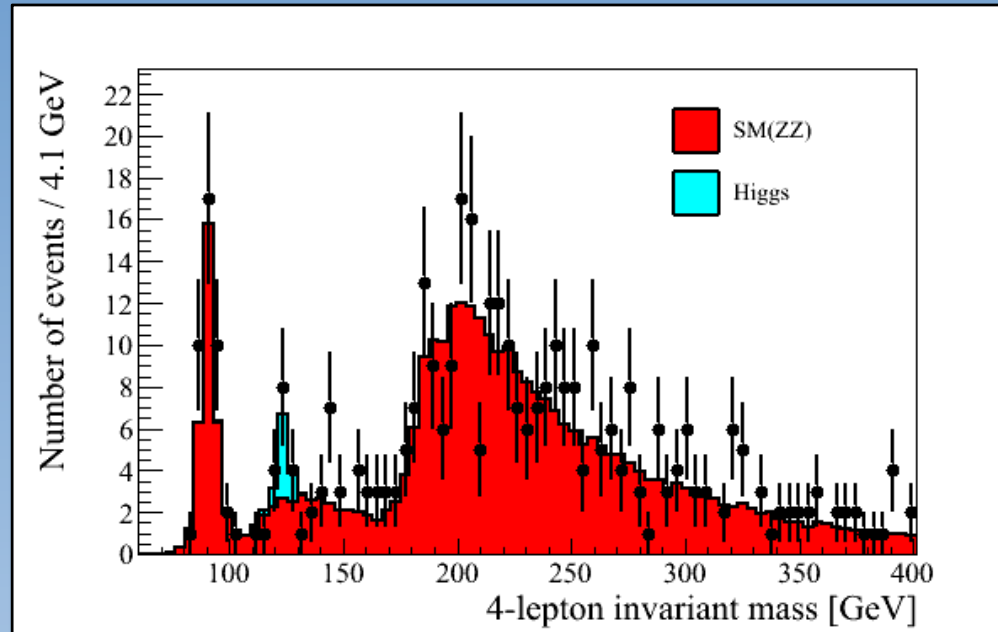
Condense data in **one** number: **X**

LHC experiments:

$$X(\mu) = -2\ln(Q(\mu)), \quad \text{with} \quad Q(\mu) = \frac{L(\mu, \hat{\theta}(\mu))}{L(\hat{\mu}, \hat{\theta})}$$

We'll use something a bit simpler, but same idea

Beyond simple counting: likelihood ratio test-statistic

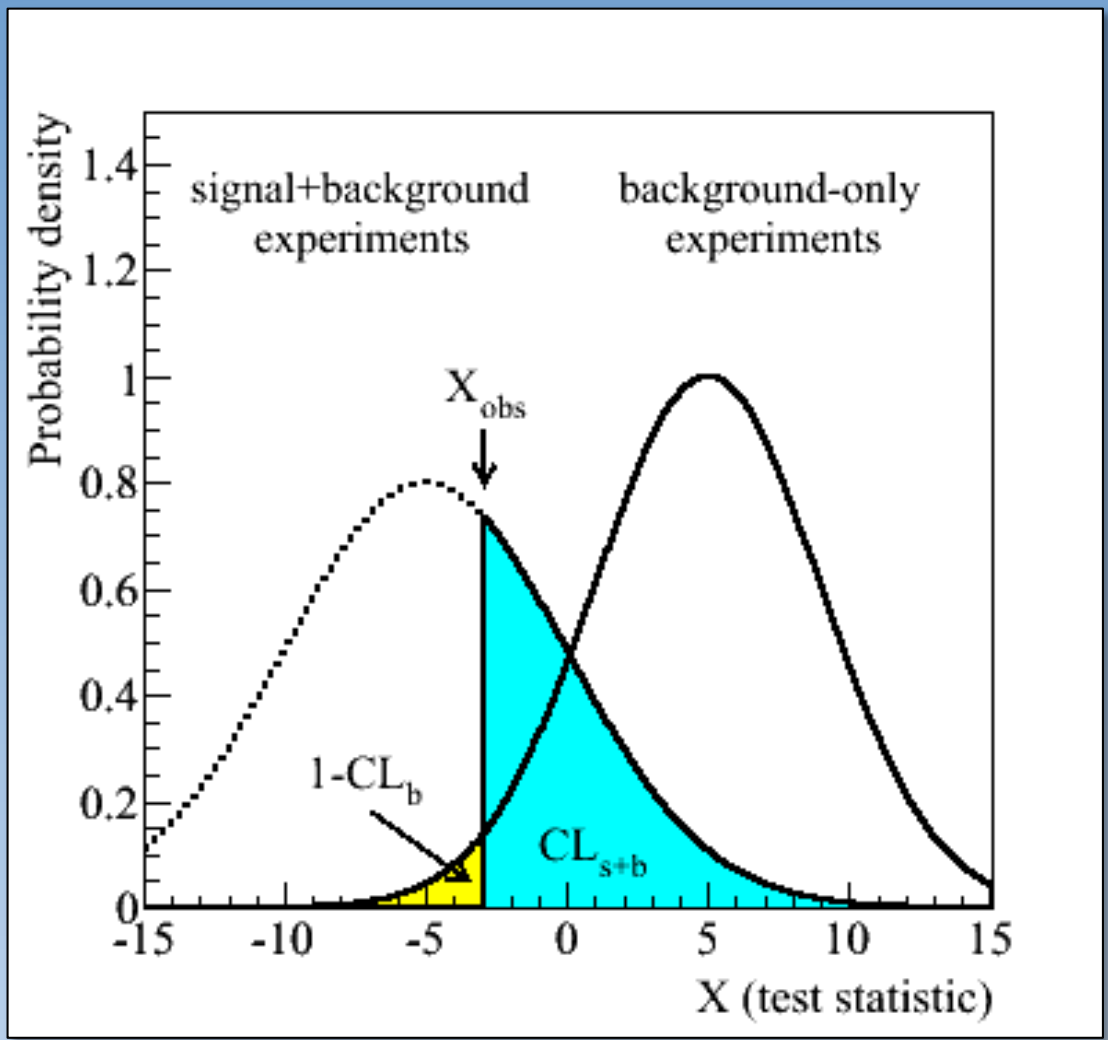


$$-2 \cdot \log(\text{Likelihood}) = -2 \cdot \sum_{bins} \log(\text{Poisson}(N_{bin}^{data} | \mu \cdot f_{bin}^{Higgs} + \alpha \cdot f_{bin}^{SM}))$$

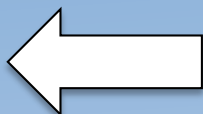
$X = -2 \ln(Q)$, with $Q = \frac{L(\mu_s = 1)}{L(\mu_s = 0)}$

Likelihood assuming $\mu_s = 1$ (signal+background)
Hypothesis 1

Likelihood assuming $\mu_s = 0$ (only background)
Hypothesis 0



signal like

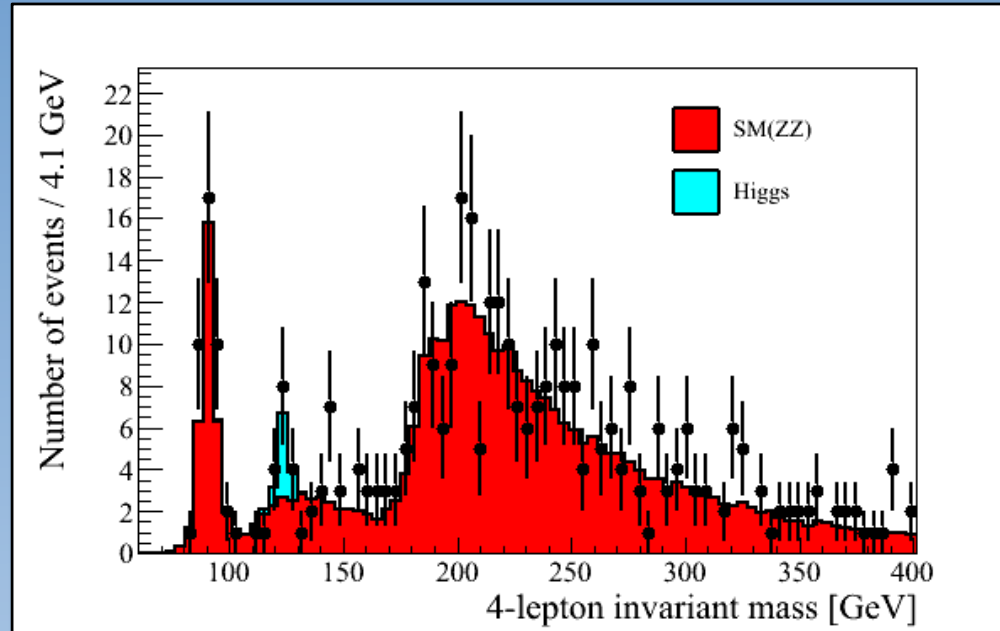


background like



Question: does the window not matter ?

$$X = -2\ln(Q), \text{ with } Q = \frac{L(\mu_s = 1)}{L(\mu_s = 0)}$$



$$X = \log(a/b) = \log(A) - \log(B)$$

What happens to if you add a bin at 300 GeV ?
Will I not dilute the channel like in counting ?

In that bin $\text{Lik}_{\text{bin}} = \text{Constant} = C$

$$\begin{aligned} X = \log(a/b) &= [\log(A) + \log(C)] - [\log(B) + \log(C)] \\ &= \log(A) - \log(B) \end{aligned}$$

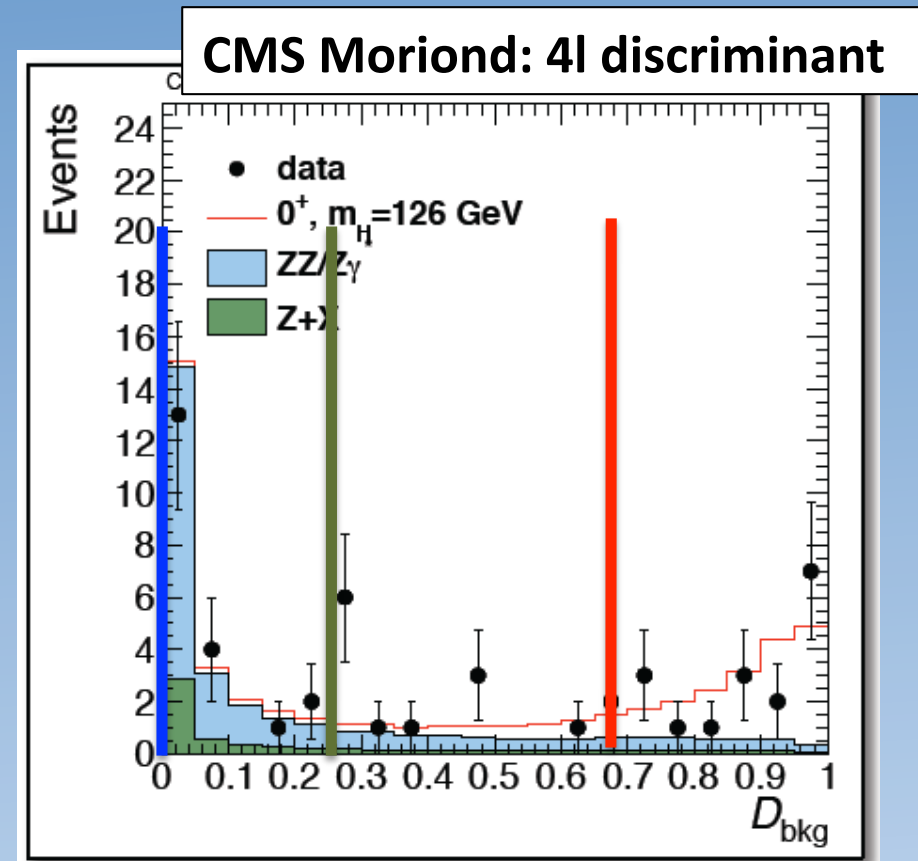
**ANY discrimination
info is good !**

Question: what about more info than mass alone ?

1) Optimal for counting

2) Optimal for LR test stat.

3) Normal procedure



Why: because the ‘information’ you add below $D < 0.25$ is maybe difficult to verify in terms of correctness: needs signal description in very background-like region: systematics. Need to find optimum.

Note: they still evaluate, like you: $X = -2\ln(Q)$, with $Q = \frac{L(\mu_s = 1)}{L(\mu_s = 0)}$

We will use a very simple form for the test statistic

Our exercise ($\alpha=1$ or from Ex.3):

$$X = -2\ln(Q), \text{ with } Q = \frac{L(\mu_s = 1)}{L(\mu_s = 0)} = \frac{\text{red}}{\text{blue}}$$

Tevatron-style:

$$X = -2\ln(Q), \text{ with } Q = \frac{L(\mu_s = 1, \hat{\theta}_{(\mu_s=1)})}{L(\mu_s = 0, \hat{\theta}_{(\mu_s=0)})}$$

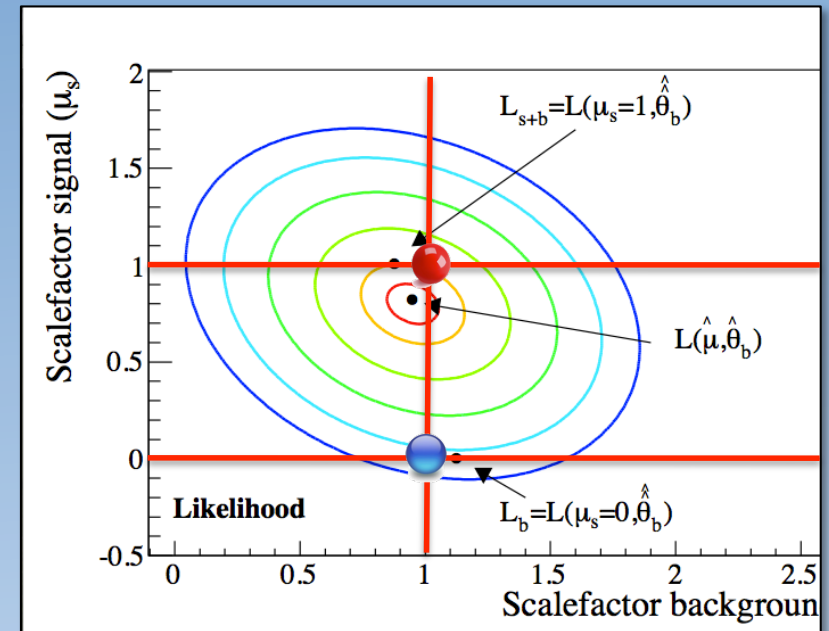
LHC experiments:

$$X(\mu) = -2\ln(Q(\mu)), \text{ with } Q(\mu) = \frac{L(\mu, \hat{\theta}(\mu))}{L(\hat{\mu}, \hat{\theta})}$$

Note:

α_{bgr} is just one of the nuisance parameters θ in a 'real' analysis

2-dimensional fit (α and μ free)



Exercise 4

compute test-statistic X

$$X = -2\ln(Q), \text{ with } Q = \frac{L(\mu_s = 1)}{L(\mu_s = 0)} \begin{array}{l} \longrightarrow \text{Likelihood assuming } \mu_s=1 \text{ (signal+background)} \\ \longrightarrow \text{Likelihood assuming } \mu_s=0 \text{ (only background)} \end{array}$$

Exercise 4: create the likelihood ratio test statistic – beyond simple counting

4.1 Write a routine that computes the likelihood ratio test-statistic for a given data-set

`double Get_TestStatistic(TH1D *h_mass_dataset, TH1D *h_template_bgr, TH1D *h_template_sig)`

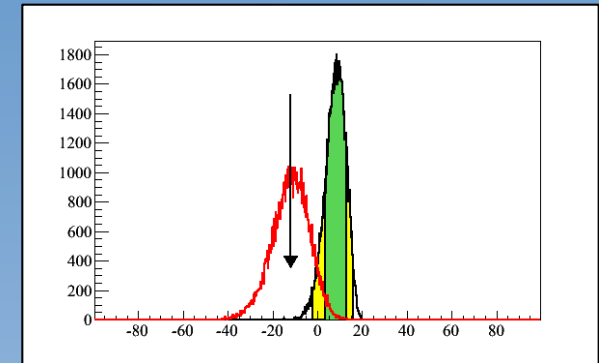
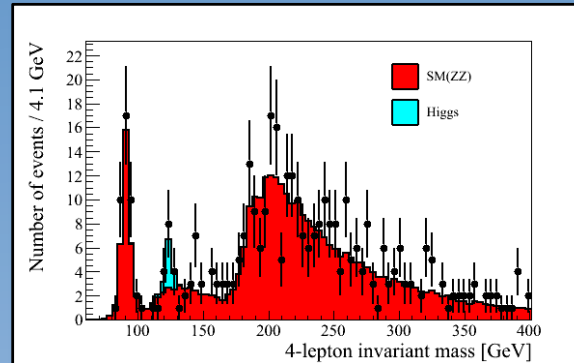
$$-2\text{Log}(\text{Likelihood}_{(\mu, \alpha = 1)}) = -2 \cdot \sum_{bins} \log\left(\text{Poisson}(N_{bin}^{data} \mid \mu \cdot f_{bin}^{Higgs} + \alpha \cdot f_{bin}^{SM})\right)$$

Note: $\log(a/b) = \log(a) - \log(b)$

4.2 Compute the likelihood ratio test-statistic for the ‘real’ data

Exercise 5

Toy data-sets



Exercise 5: create toy data-sets

5.1 Write a routine that generates a toy data-set from a MC template (b or s+b)

`TH1D * GenerateToyDataSet(TH1D *h_mass_template)`

How: Take the histogram `h_mass_template` and draw a Poisson random number in each bin using the bin content in `h_mass_template` as the central value. Return the new fake data-set.

5.2 Generate 1000 toy data-sets for *background-only* & compute test statistic
Generate 1000 toy data-sets for *signal+background* & compute test statistic

→ plot both in one plot

5.3 Add the test-statistic from the data(exercise 4.2) to the plot

Exercise 6

Summarize separation power

Exercise 6: compute p-value

- 6.1** Compute the p-value or $1-Cl_b$ (under the background-only hypothesis):
- For the average(median) b-only experiment
 - For the average(median) s+b-only experiment [expected significance]
 - For the data [observed significance]
- 6.2** Draw conclusions:
- Can you claim a discovery ?
 - Did you expect to make a discovery ?
 - At what luminosity did/do you expect to be able to make a discovery ?

Exercise 7:

Exclude a cross-section for a given Higgs boson mass

Some shortcomings, but
we'll use it anyway

$$\sigma_h(m_h) = \zeta \cdot \sigma_h^{SM}(m_h)$$

↓
Scale factor wrt SM prediction

Exercise 7: compute CL_{s+b} and exclude Higgs masses or cross-sections

7.1 Compute the CL_{s+b} :

- For the average(median) s+b experiment
- For the average(median) b-only experiment
- For the data

7.2 Draw conclusions:

- Can you exclude the $m_h=200$ GeV hypothesis ? What ζ can you exclude ?
- Did you expect to be able to exclude the $m_h=200$ GeV hypothesis ?
What ζ did you expect to be able to exclude ?

Basic material for the Root examples:

- 1) Get the data-set and example code: **HascoRootStatisticsCode.tgz**
- 2) Unpack everything: **tar -vzxf HascoRootStatisticsCode.tgz**

1) Directory /RootExamples/

- a) Example0*C (* = 0,1,2,3,4,5) - All examples *.C-files used in this presentation
- b) Code for Ntuple production and reading
- c) rootlogon.C (some standard Root settings)

2) Directory /Exercises/

- a) Histograms_fake.root
Contains 4 lepton invariant mass histogram distributions (H125, H200, ZZ, data)
- b) **Hasco_skeleton.C**
Some skeleton code (different levels, as minimal as possible). Your code !
- c) rootlogon.C (Some standard Root settings)



Exercises



Good luck