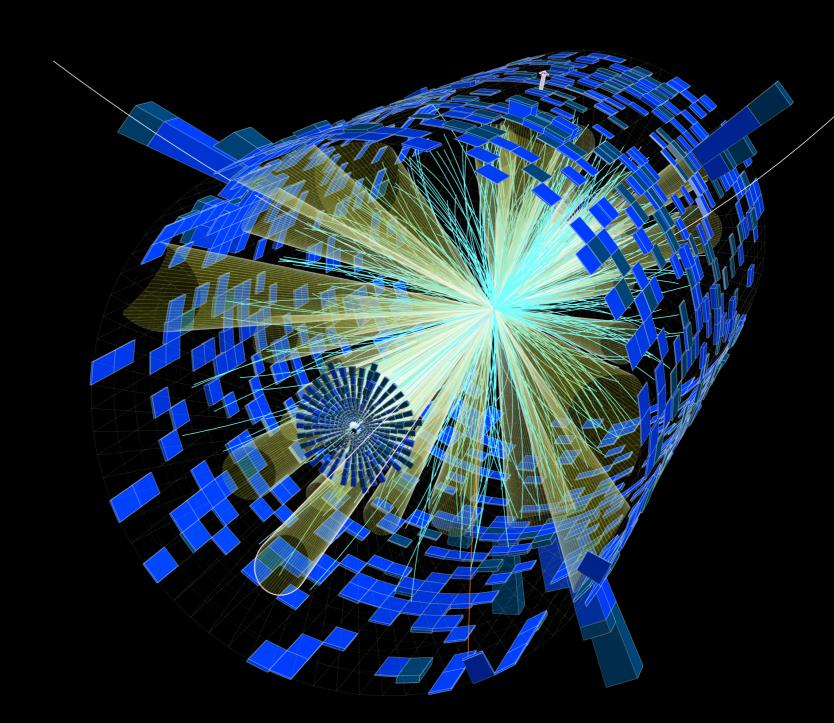




# @KyleCranmer

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## CURRENT STATUS

Lots of statistics tools popping up outside of the ROOT ecosystem (eg. pythonic)

- Would like to have interoperability between them and existing RooFit style
  - Common APIs to enable combinations between models implemented in different frameworks
  - Common specification to build same model in different frameworks
- Align with the APIs used in pythonic and data science frameworks
  - eg. tensorflow.distributions, pytorch.distributions, ...

Would like to integrate efforts like Coffea and downstream stats tools being developed — **next breakout** 

## STAT TOOLS IN ROOT ECOSYSTEM

#### RooFitCore

- defines abstract interfaces for PDFs, real-valued functions, datasets, etc.
- Implementations of operator type classes: simultaneous PDF, additions, products, function->Pdf converter
- Implementation of RooWorkspace (container for objects, also provides a factory language)

#### RooFit

• defines actual distributions: Gaussians, etc.

#### RooStats

- Interface and implementation of ModelConfig that specifies what is needed for stats tools to work. Eg. Pointer to top-level PDF, observables in the data, parameters of interest, nuisance parameters, "global observables" for systematic constraints, dictionary of parameter values snapshots
- Interfaces for statistical tools (eg. Confidence intervals) based around ModelConfig
- Implementation of statistical tools (eg. asymptotics, confidence intervals with toys and profile likelihood ratio, etc.)

#### HistFactory

- A few new functions, pdf types, operator classes
- Specification for HistFactory PDF and tool to parse and build them

#### HistFitter / TRexFitter / Combine etc.

• Tools that integrate tools above (eg. Select events, build model, do stats, make plots, etc.)

## NEWISH EFFORTS (DISCUSSED IN #SATISFACTORY)

## Common API - pyfitcore

- Inspiration / analog: pyhf has **tensor** library that defines a common interface used inside pyhf code. Different tensor backends (numpy, tensorflow, pytorch, mxnet, ...) implement thin adapters to satisfy the interface
- Do something similar for new tools in pythonic ecosystem. For now call it pyfitcore
  - Use RooFit's RooAbsPdf, RooAbsReal, RooDataSet, and ModelConfig as guides
  - Revisit a few choices
- Lukas prototyped as Simultaneous

### Declarative specification - Statisfactory

- Specification like the RooWorkspace's factory mini-language (for Gaussians, etc.) that different frameworks can interpret and implement.
  - Some issues like normalization for PDF with custom restriction on domains
  - Considerations like reparametrization of observable vs. parameters
- Agree to satisfy pyfitcore API above
- Intermediate Function Representation? Examples that optimize based on

## Nail down PDF and ModelConfig API

- PDF: evaluate likelihood, generate random variable.
- Align with tensorflow probability and pytorch.probability
- Maintain reparametrization

# Nail down ModelConfig API

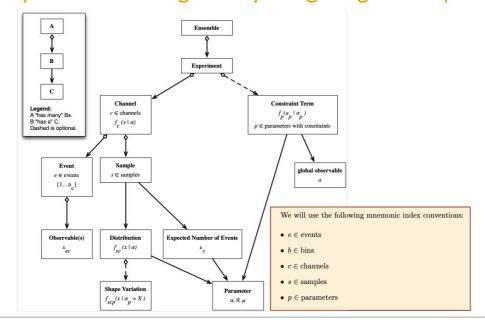
- PDF, POI, nuisance parameters, observables, global observables, parameter snapshots, mapping needed for simultaneous PDFs
- Revisit "global observables"

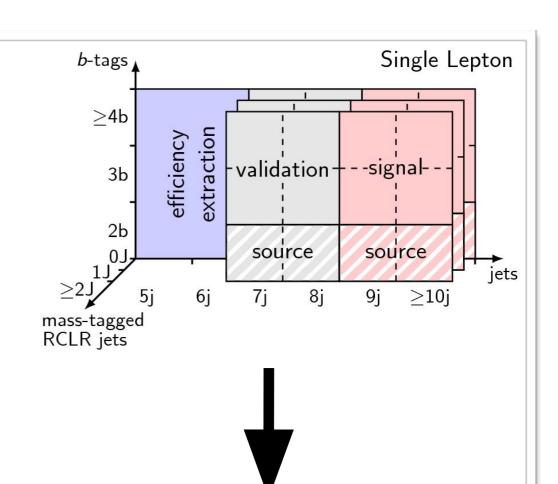


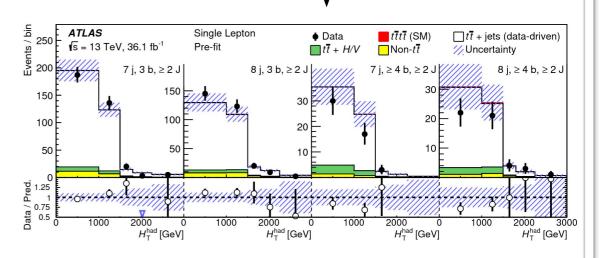
## A point of convergence

Several aspects of Analysis Systems converge in a typical physics plot:

- Specification of signal / validation / control regions
- Specification of variables to be used for stat analysis
- Reduction to that format running on data and MC
- Management of MC samples, data driven backgrounds, etc.
- Management of systematic variations
- Feed reduced data (eg. histograms) into specification for statistical model / likelihood function
- Fitting & statistical tools
- Publishing results & derived data products
- Analysis preservation & gateways targeting reinterpretation







## FUTURE PLANS

Integrate Coffea -> pyhf a la HistFitter / TRexFitter

- Use the event / column languages to define
  - Variable definitions used to define the observable and variables used for event selection
  - Predicate used for event selection that defines the "channel"
- Alex Held will be working on this
- Some initial prototyping: <a href="https://github.com/lukasheinrich/pyhfinput">https://github.com/lukasheinrich/pyhfinput</a>

Going beyond HistFitter and TRexFitter

- Inferno-style
  - replace static observable with differentiable computational graph to compute it
- MadMiner / GPs etc.
  - Replace histogram representation of distribution with ML-based density estimation







# Template fits: TRExFitter et al.

Alexander Held<sup>123</sup>

<sup>1</sup> University of British Columbia
 <sup>2</sup> TRIUMF
 <sup>3</sup> starting at New York University soon!

June 19, 2019

Alexander Held Template fits

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