

Error computation in iminuit and MINUIT: How HESSE and MINOS work

We review the two algorithms that compute fit uncertainties in virtually any HEP fit, HESSE and MINOS from the MINUIT project. We will discuss the theoretical foundation of these algorithms, how MINUIT implements them, and practical aspects such as computational speed. On toy examples, we will study the frequentist coverage probability of confidence intervals computed with both methods.

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