

Parameter Estimation Hands-on Session



<https://pages.lip.pt/data-science/school/>



Glen Cowan
Physics Department
Royal Holloway, University of London
g.cowan@rhul.ac.uk
www.pp.rhul.ac.uk/~cowan

Introduction and materials

The exercises for parameter estimation are at (linked also to indico)

<https://www.pp.rhul.ac.uk/~cowan/stat/exercises/fitting>

The exercise and are described in the file `fitting_exercises.pdf`.

There are both python and ROOT/C++ versions.

For python, you need python 3 and install iminuit from <https://pypi.org/project/iminuit/> with `pip install iminuit`

For ROOT you should have version 6 and C++ installed with a “cern-like” (e.g., lxplus) setup.

Prior to the exercises we will see how to obtain a confidence interval/region directly from contours of the log-likelihood.

Comment on the $\ln L = \ln L_{\max} - \frac{1}{2}$ contour

In the lectures, we saw that the standard deviations of fitted parameters are found from the tangent lines (planes) to the contour

$$\ln L = \ln L_{\max} - \frac{1}{2}$$

A similar procedure can be used to find a “confidence region” in the parameter space that will cover the true parameter with probability $CL = 1 - \alpha$ (the “confidence level”). This uses the contour

$$\ln L = \ln L_{\max} - \frac{1}{2} F_{\chi^2}^{-1}(1 - \alpha; N), \quad N = \text{number of parameters}$$

If you want the contour $\ln L = \ln L_{\max} - \frac{1}{2}$ in iminuit, you need to choose $CL (= 1 - \alpha)$ such that $F_{\chi^2}^{-1}(1 - \alpha, N) = 1$, i.e.,

$$CL = F_{\chi^2}(1; N) = \text{stats.chi2.cdf}(1., N)$$

Approximate confidence intervals/regions from the likelihood function

Suppose we test parameter value(s) $\theta = (\theta_1, \dots, \theta_n)$ using the ratio

$$\lambda(\theta) = \frac{L(\theta)}{L(\hat{\theta})} \quad 0 \leq \lambda(\theta) \leq 1$$

Lower $\lambda(\theta)$ means worse agreement between data and hypothesized θ . Equivalently, usually define

$$t_\theta = -2 \ln \lambda(\theta)$$

so higher t_θ means worse agreement between θ and the data.

p -value of θ therefore

$$p_\theta = \int_{t_{\theta,\text{obs}}}^{\infty} f(t_\theta | \theta) dt_\theta$$

need pdf

Confidence region from Wilks' theorem

Wilks' theorem says (in large-sample limit and provided certain conditions hold...)

$$f(t_\theta|\theta) \sim \chi_n^2$$

chi-square dist. with # d.o.f. =
of components in $\theta = (\theta_1, \dots, \theta_n)$.

Assuming this holds, the p -value is

$$p_\theta = 1 - F_{\chi_n^2}(t_\theta) \quad \leftarrow \text{set equal to } \alpha$$

To find boundary of confidence region set $p_\theta = \alpha$ and solve for t_θ :

$$t_\theta = F_{\chi_n^2}^{-1}(1 - \alpha)$$

Recall also

$$t_\theta = -2 \ln \frac{L(\theta)}{L(\hat{\theta})}$$

Confidence region from Wilks' theorem (cont.)

i.e., boundary of confidence region in θ space is where

$$\ln L(\theta) = \ln L(\hat{\theta}) - \frac{1}{2} F_{\chi_n^2}^{-1}(1 - \alpha)$$

For example, for $1 - \alpha = 68.3\%$ and $n = 1$ parameter,

$$F_{\chi_1^2}^{-1}(0.683) = 1$$

and so the 68.3% confidence level interval is determined by

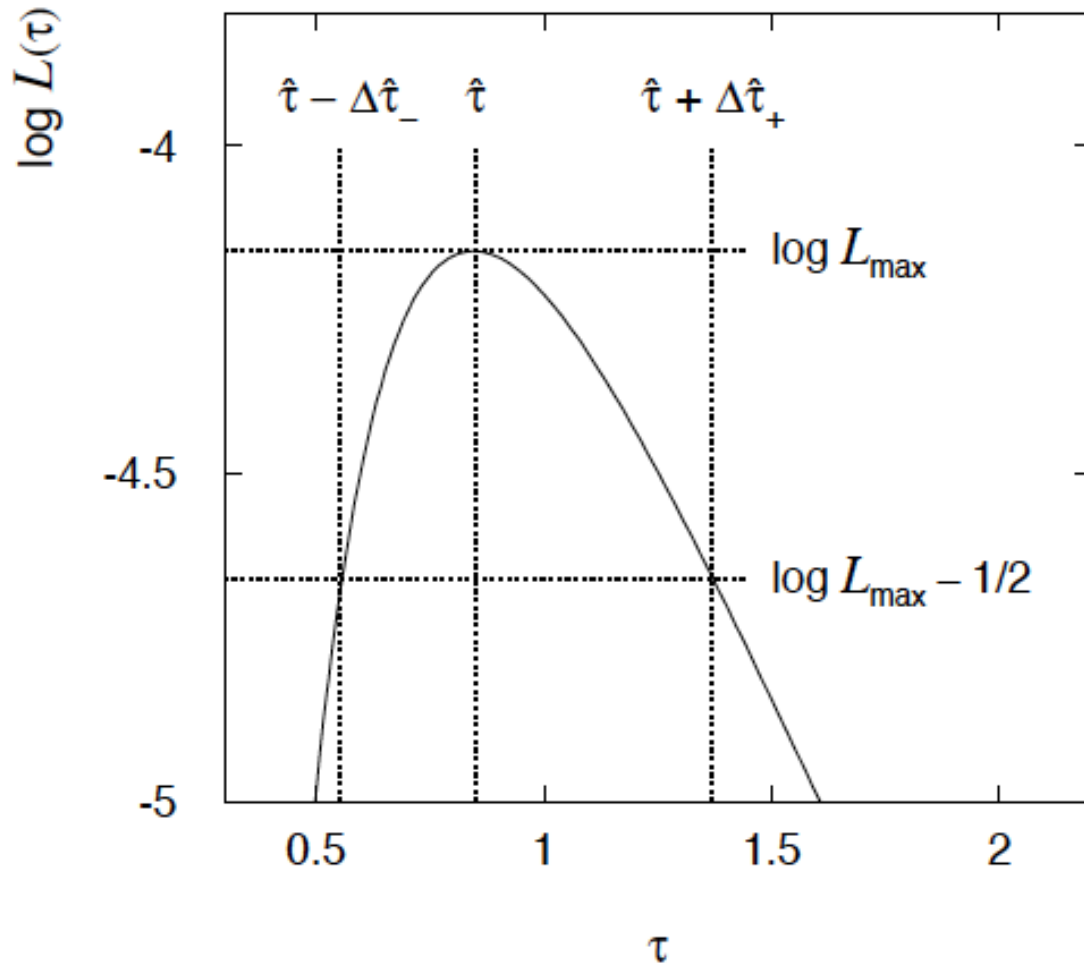
$$\ln L(\theta) = \ln L(\hat{\theta}) - \frac{1}{2}$$

Same as recipe for finding the estimator's standard deviation, i.e.,

$[\hat{\theta} - \sigma_{\hat{\theta}}, \hat{\theta} + \sigma_{\hat{\theta}}]$ is a 68.3% CL confidence interval.

Example of interval from $\ln L(\theta)$

For $n=1$ parameter, $\text{CL} = 0.683$, $Q_\alpha = 1$.



Our exponential example, now with only $n = 5$ events.

Can report ML estimate with approx. confidence interval from $\ln L_{\max} - 1/2$ as “asymmetric error bar”:

$$\hat{\tau} = 0.85^{+0.52}_{-0.30}$$

Multiparameter case

For increasing number of parameters, $CL = 1 - \alpha$ decreases for confidence region determined by a given

$$Q_\alpha = F_{\chi_n^2}^{-1}(1 - \alpha)$$

Q_α	$1 - \alpha$				
	$n = 1$	$n = 2$	$n = 3$	$n = 4$	$n = 5$
1.0	0.683	0.393	0.199	0.090	0.037
2.0	0.843	0.632	0.428	0.264	0.151
4.0	0.954	0.865	0.739	0.594	0.451
9.0	0.997	0.989	0.971	0.939	0.891

Multiparameter case (cont.)

Equivalently, Q_α increases with n for a given $\text{CL} = 1 - \alpha$.

$1 - \alpha$	\hat{Q}_α				
	$n = 1$	$n = 2$	$n = 3$	$n = 4$	$n = 5$
0.683	1.00	2.30	3.53	4.72	5.89
0.90	2.71	4.61	6.25	7.78	9.24
0.95	3.84	5.99	7.82	9.49	11.1
0.99	6.63	9.21	11.3	13.3	15.1

Introduction to the exercises

Consider a pdf for continuous random variable x , (truncate and renormalize in $0 \leq x \leq x_{\max}$)

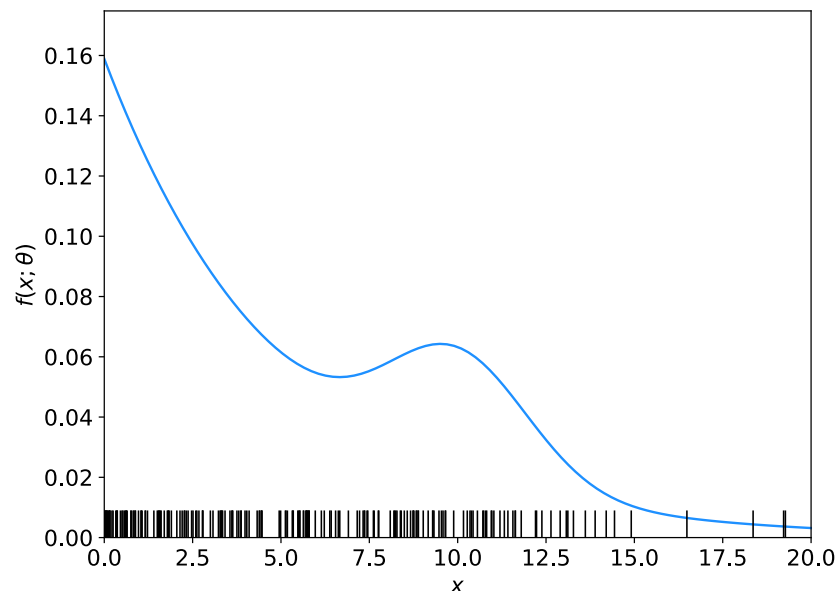
$$f(x; \theta, \xi) = \theta \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2} + (1 - \theta) \frac{1}{\xi} e^{-x/\xi}$$

θ = parameter of interest ,
gives signal rate.

Depending on context, take ξ, μ, σ
as nuisance parameters or fixed.

Generate i.i.d. sample x_1, \dots, x_n .

Estimate θ (and other params.)



Fitting with MINUIT (python or root/C++)

To use python, you will need to install the package iminuit (should just work with “pip install iminuit”). See:

<https://pypi.org/project/iminuit/>

Then download and run the program `mlFit.py` or the jupyter notebook `mlFit.ipynb` from

<http://www.pp.rhul.ac.uk/~cowan/stat/exercises/fitting/python>

To use C++/ROOT, download the files from

<http://www.pp.rhul.ac.uk/~cowan/stat/exercises/fitting/root>

to your work directory and build the executable program by typing `make` and run by typing `./mlFit`. This uses the class `TMinuit`, which is described here:

<https://root.cern.ch/doc/master/classTMinuit.html>

The instructions below refer to the python version; the corresponding steps for the C++/ROOT program are similar.

mlFit.py (also jupyter notebook mlFit.ipynb)

```
1  # Example of maximum-likelihood fit with iminuit version 2.
2  # pdf is a mixture of Gaussian (signal) and exponential (background),
3  # truncated in [xMin,xMax].
4  # G. Cowan / RHUL Physics / December 2021
5
6  import numpy as np
7  import scipy.stats as stats
8  from scipy.stats import truncexpon
9  from scipy.stats import truncnorm
10 from scipy.stats import chi2
11 import iminuit
12 from iminuit import Minuit
13 import matplotlib.pyplot as plt
14 from matplotlib import container
15 plt.rcParams["font.size"] = 14
16 print("iminuit version:", iminuit.__version__) # need 2.x
17
18 # define pdf and generate data
19 np.random.seed(seed=1234567) # fix random seed
20 theta = 0.2 # fraction of signal
21 mu = 10. # mean of Gaussian
22 sigma = 2. # std. dev. of Gaussian
23 xi = 5. # mean of exponential
24 xMin = 0.
25 xMax = 20.
```

Define the fit function

```
27 def f(x, par):
28     theta    = par[0]
29     mu       = par[1]
30     sigma    = par[2]
31     xi       = par[3]
32     fs = stats.truncnorm.pdf(x, a=(xMin-mu)/sigma, b=(xMax-mu)/sigma, loc=mu, scale=sigma)
33     fb = stats.truncexpon.pdf(x, b=(xMax-xMin)/xi, loc=xMin, scale=xi)
34     return theta*fs + (1-theta)*fb
```

Generate the data

```
36 numVal = 200
37 xData = np.empty([numVal])
38 for i in range (numVal):
39     r = np.random.uniform();
40     if r < theta:
41         xData[i] = stats.truncnorm.rvs(a=(xMin-mu)/sigma, b=(xMax-mu)/sigma, loc=mu,
42                                     scale=sigma)
43     else:
44         xData[i] = stats.truncexpon.rvs(b=(xMax-xMin)/xi, loc=xMin, scale=xi)
```

Set up the fit

```
45 # Function to be minimized is negative log-likelihood
46 def negLogL(par):
47     pdf = f(xData, par)
48     return -np.sum(np.log(pdf))
49
50 # Initialize Minuit and set up fit:
51 parin = np.array([theta, mu, sigma, xi]) # initial values (here = true values)
52 parname = ['theta', 'mu', 'sigma', 'xi']
53 parstep = np.array([0.1, 1., 1., 1.]) # initial setp sizes
54 parfix = [False, True, True, False] # change these to fix/free parameters
55 parlim = [(0., 1), (None, None), (0., None), (0., None)] # set limits
56 m = Minuit(negLogL, parin, name=parname)
57 m.errors = parstep
58 m.fixed = parfix
59 m.limits = parlim
60 m.errordef = 0.5 # errors from lnL = lnLmax - 0.5
```

Do the fit, get errors, extract results

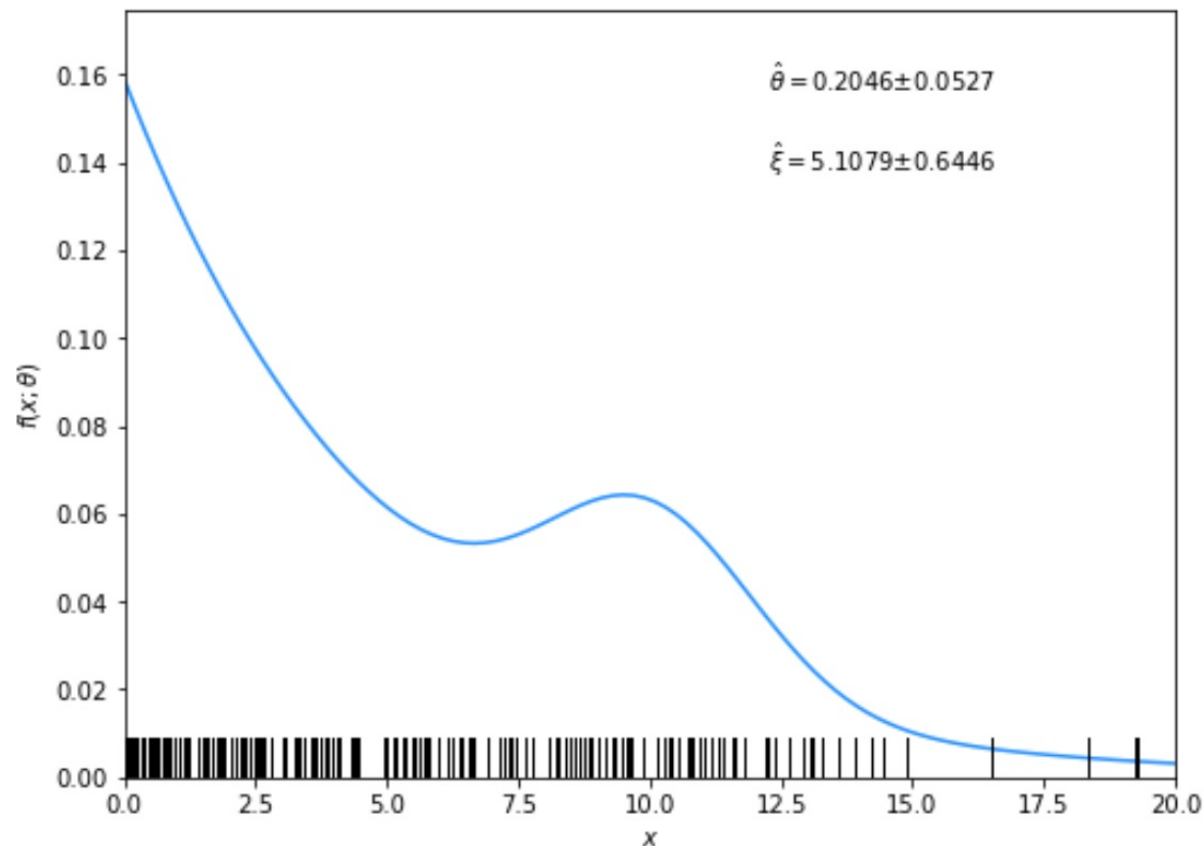
```
62 # Do the fit, get errors, extract results
63 m.migrad()                                # minimize -logL
64 MLE = m.values                            # max-likelihood estimates
65 sigmaMLE = m.errors                       # standard deviations
66 cov = m.covariance                       # covariance matrix
67 rho = m.covariance.correlation()         # correlation coeffs.
68
69 print(r"par index, name, estimate, standard deviation:")
70 for i in range(m.npar):
71     if not m.fixed[i]:
72         print("{:4d}".format(i), "{:<10s}".format(m.parameters[i]), " = ",
73               "{:.6f}".format(MLE[i]), " +/- ", "{:.6f}".format(sigmaMLE[i]))
74
75 print()
76 print(r"free par indices, covariance, correlation coeff.:")
77 for i in range(m.npar):
78     if not(m.fixed[i]):
79         for j in range(m.npar):
80             if not(m.fixed[j]):
81                 print(i, j, "{:.6f}".format(cov[i,j]), "{:.6f}".format(rho[i,j]))
```

Make some plots...

Solutions to exercises

1a) Running the program mlFit.py produces the following plots:

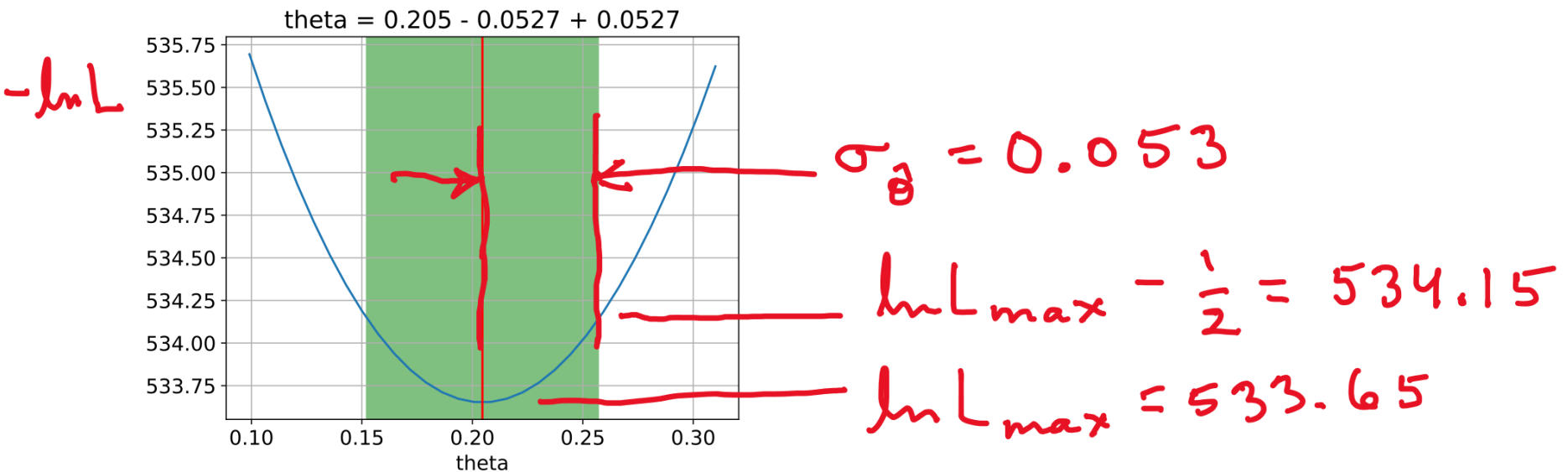
A fit of the pdf:



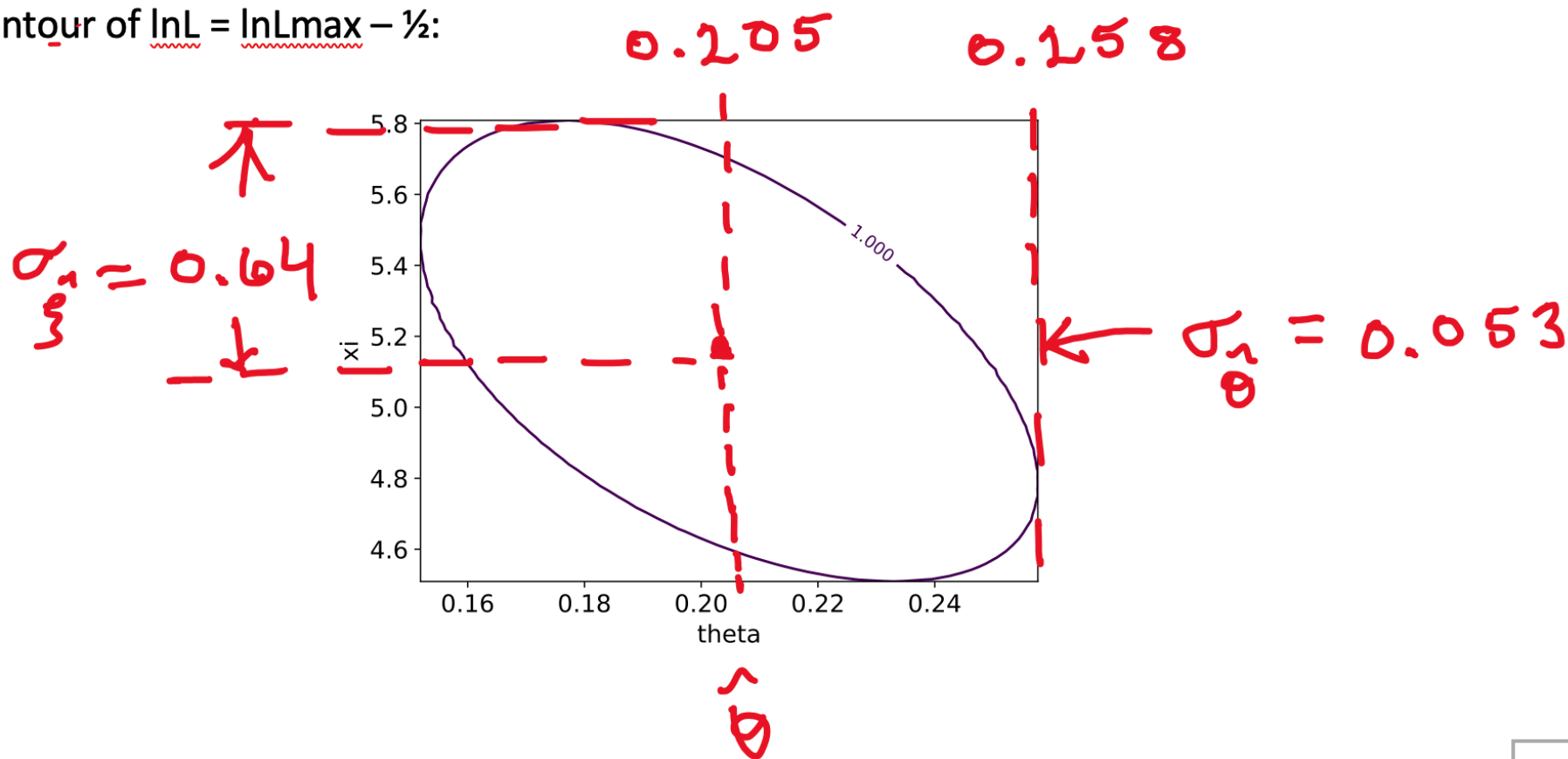
From running program:

```
par index, name, estimate, standard deviation:  
  0 theta      =  0.204551  +/-  0.052736  
  3 xi         =  5.107878  +/-  0.644563
```

A scan of $-\ln L$ versus θ :



A contour of $\ln L = \ln L_{\text{max}} - \frac{1}{2}$:



1b) Assume i.i.d. data sample, so $L(\boldsymbol{\theta}) = P(\mathbf{x}|\boldsymbol{\theta}) = \prod_{k=1}^n P(x_k|\boldsymbol{\theta})$

Assume inverse covariance from Fisher Information (large sample):

$$V_{ij}^{-1} = -E \left[\frac{\partial^2 \ln L}{\partial \theta_i \partial \theta_j} \right] = - \int \frac{\partial^2 \ln L}{\partial \theta_i \partial \theta_j} P(\mathbf{x}|\boldsymbol{\theta}) d\mathbf{x}$$

Since $\ln L(\boldsymbol{\theta}) = \sum_{k=1}^n \ln P(x_k|\boldsymbol{\theta})$ we find

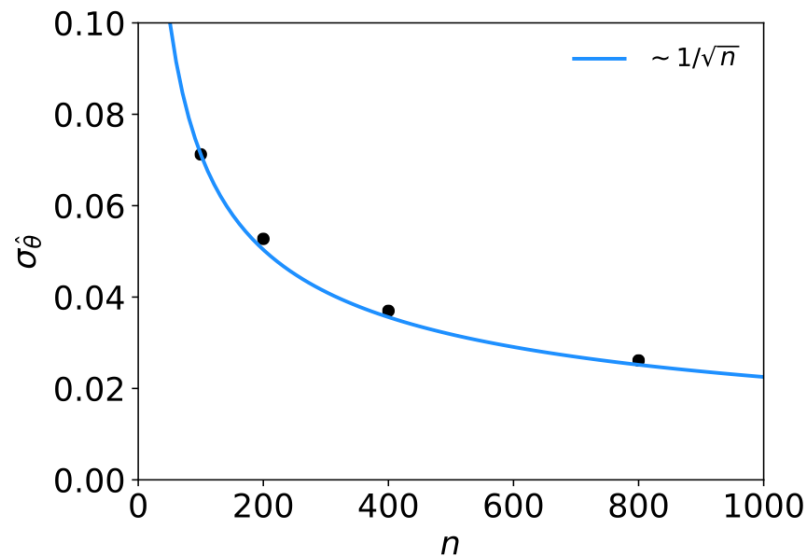
$$V_{ij}^{-1} = - \sum_{k=1}^n \int \frac{\partial^2 \ln P(x_k|\boldsymbol{\theta})}{\partial \theta_i \partial \theta_j} P(x_k|\boldsymbol{\theta}) dx_k = -n \int \frac{\partial^2 \ln P(x|\boldsymbol{\theta})}{\partial \theta_i \partial \theta_j} P(x|\boldsymbol{\theta}) dx$$

But $V^{-1}V = I$ so if $V^{-1} \propto n$, then $V \propto 1/n$, and so from the square roots of the diagonal elements $\sigma_{\hat{\theta}_i} \propto 1/\sqrt{n}$

1(c) Running mlFit.py with different numbers of events gave:

<u>numVal</u>	<u>thetaHat</u>	<u>sigma_thetaHat</u>
100	0.197218	0.071219
200	0.204551	0.052736
400	0.160808	0.036985
800	0.198224	0.026129

A plot of sigma_thetaHat versus numVal is shown below. The standard deviation of the estimator is seen to decrease as $1/\sqrt{n}$, as expected.



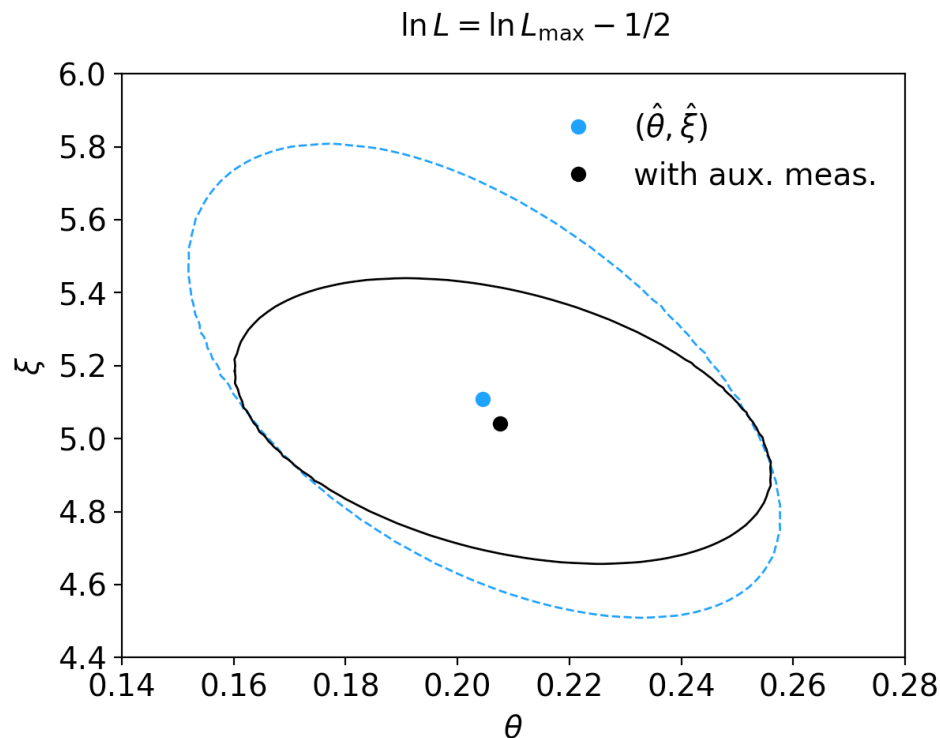
1(d) The results of the fit with different combinations of parameters adjustable are:

Free	Fixed	<u>sigma_thetaHat</u>
<hr/>		
theta	mu, sigma, xi	0.044535
theta, xi	mu, sigma	0.052736
theta, xi, sigma	mu	0.064456
theta, xi, sigma, mu	--	0.085786

As can be seen, the standard deviation of the estimator of theta increases when it is fitted simultaneously with an increasing number of other adjustable parameters.

1(e) By including the auxiliary measurement u one uses more information about ξ and thus the covariance ellipse shrinks. This reduces the standard deviations of the MLEs for both ξ and θ .

```
par index, name, estimate, standard deviation:  
  0 theta      =  0.204551  +/-  0.052736  
  3 xi         =  5.107878  +/-  0.644563
```



$\ln L$ in a class, binned data,...

Sometimes it is convenient to have the function being minimized as a method of a class. An example of this is shown in the program `histFit.py` (in same directory), which does the same fit as in `mlFit` but with a histogram of the data:

