Statistical Data Analysis
Problem sheet 8
Due Monday 7 December, 2020

Exercise 1: This exercise follows on from Ex. 2 from problem sheet 7 and concerns maximum-likelihood fitting with the minimization program MINUIT, using either its python implementation iminuit or the root/C++ version TMinuit. Please refer to problem sheet 7 for information on how to download the necessary software.

The program given generates a data sample of $n = 200$ values from a pdf that is a mixture of an exponential and a Gaussian:

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

The pdf is modified so as to be truncated on the interval $0 \leq x \leq x_{\max}$. To use python, start with the program

`http://www.pp.rhul.ac.uk/~cowan/stat/python/mlFit/mlFit.py`

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

`http://www.pp.rhul.ac.uk/~cowan/stat/root/mlFit/`

1(a) [6 marks] By default the program `mlFit.py` fixes the parameters μ and σ, and treats only θ and ξ as free. By running the program, obtain the following plots:

- the fitted pdf with the data;
- a "scan" plot of $-\ln L$ versus θ;
- a contour of $\ln L = \ln L_{\max} - 1/2$ in the (θ, ξ) plane.

From the graph of $-\ln L$ versus θ, show that the standard deviation of $\hat{\theta}$ is the same as the value printed out by the program.

From the graph of $\ln L = \ln L_{\max} - 1/2$, show that the distances from the MLEs to the tangent lines to the contour give the same standard deviations $\sigma_{\hat{\theta}}$ and $\sigma_{\hat{\xi}}$ as printed out by the program.

1(b) [6 marks] Recall that the inverse of the covariance matrix variance of the maximum-likelihood estimators $V_{ij} = \mathrm{cov}[\hat{\theta}_i, \hat{\theta}_j]$ can be approximated in the large sample limit by

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

where here $\boldsymbol{\theta}$ represents the vector of all of the parameters. Show that V_{ij}^{-1} is proportional to the sample size n and thus show that the standard deviations of the MLEs of all of the parameters decrease as $1/\sqrt{n}$. (Hint: write down the general form of the likelihood for an i.i.d. sample: $L(\boldsymbol{\theta}) = \prod_{i=1}^{n} f(x_i; \boldsymbol{\theta})$. There is no need to use the specific $f(x; \boldsymbol{\theta})$ for this problem.)

1(c) [6 marks] By modifying the line

```
numVal = 200
```

rerun the program for a sample size of $n = 100, 400$ and 800 events, and find in each case the standard deviation of $\hat{\theta}$. Plot (or sketch) $\sigma_{\hat{\theta}}$ versus n for $n = 100, 200, 400, 800$ and comment on how this stands in relation to what you expect.

1(d) [**6 marks**] In python by modifying the line

```
parfix  = [False, True, True, False]           # change these to fix/free parameters
```

or in C++/Root by using the TMinuit routines `FixParameter` and `Release`, find $\hat{\theta}$ and its standard deviation $\sigma_{\hat{\theta}}$ in the following four cases:

- θ free, μ, σ, ξ fixed;
- θ and ξ free, μ, σ fixed;
- θ, ξ and σ free, μ fixed;
- θ, ξ, μ and σ all free.

Comment on how the standard deviation $\sigma_{\hat{\theta}}$ depends on the number of adjustable parameters in the fit.