Recent developments in statistics methods for HEP and their implications to Astroparticle physics

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Plan of the talk

- Basic definitions of the statistics of hypotheses test
- The profile likelihood and its asymptotic formulae
- The CLs and PCL methods
- Discovery of a Higgs Boson or a WIMP
- The look elsewhere effect
- Exclusion of a Higgs Boson or a WIMP



What is the statistical challenge in HEP?

- High Energy Physicists (HEP) have an hypothesis: The Standard Model.
- This model breaks unless there exists its only one ingredient, yet to be discovered: the Higgs Boson
- The minimal content of the Standard Model includes the Higgs Boson, but extensions of the Model include other particles which are yet to be discovered
- The challenge of HEP is to generate tons of data and to develop powerful analyses to tell if the data contains evidence for new particles, perhaps expected, but yet to be discovered







Dark Matter vs Higgs Search

- The common factor is : both are searches for rare events
- Higgs can be buried under $\sim 10^{12}$ collision with $\sigma < 10^{-34} \,\mathrm{cm}^2$



- Out of 10¹⁵ WIMPS that pass through your body every day, <10 interact!
- $\sigma < 10^{-44} \, \mathrm{cm}^2$





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The Statistical Challenge of HEP

•The DATA: Billions of Proton-Proton collisions which could be visualized with histograms

•The Higgs mass is unknown •In this TOY example, we ask if the expected background (the Standard Model WITHOUT the Higgs Boson) contains a Higgs Boson, which would manifest itself as a peak in the distribution



mass

The Statistical Challenge of HEP

•So the statistical challenge is obvious:

•To tell in the most powerful way, and to the best of our current scientific knowledge, if there is new physics, beyond what is already known, in our data •The complexity of the apparatus and the background physics suffer from large systematic errors that should be treated in an appropriate way.



- Is there a signal hidden in this data?
- What is its statistical significance?
- What is the most powerful test statistic that can tell the SM from an hypothesized signal?



The Null Hypothesis

- The Standard Model without the Higgs is an hypothesis, (BG only hypothesis), denoted by H_0
- In the absence of an alternate hypothesis, one would like to test the compatibility of the data with the given H_0 hypothesis.
- This is actually a **goodness of fit test**
- We are interested to tell between **two** hypotheses the BG-only hypothesis and the s+b hypothesis!



- Test the Null hypothesis and try to reject it
- Fail to reject it OR reject it in favor of the Alternate hypothesis





- Test the Null hypothesis and try to reject it
- Fail to reject it OR reject it in favor of the Alternate hypothesis

H₁- SM with Higgs

- Higgs with a specific mass m_H OR
- Higgs anywhere in a specific mass-range
 - → o The look elsewhere effect





- Test the Null hypothesis and try to reject it
- Fail to reject it OR reject it in favor of the Alternate hypothesis
- Reject H_0 in favor of H_1 A DISCOVERY





- Test the Null hypothesis and try to reject it
- Fail to reject it OR reject it in favor of the Alternate hypothesis
- Reject H_0 in favor of $H_1 A$ DISCOVERY
- Reject H_1 in favor of H_0 Excluding H_1



Testing an Hypothesis (wikipedia...)

- The first step in any hypothesis testing is to state the relevant null, H₀ and alternative hypotheses, say, H₁
- The next step is to define a test statistic, Q, under the null hypothesis
- Compute from the observations the observed value *q*_{obs} of the test statistic Q.
- Decide (based on q_{obs}) to either fail to reject the null hypothesis or reject it in favor of an alternative hypothesis
- next: How to construct a test statistic, how to decide?







Test Statistic

- To construct a test statistic one needs a **model**
- $L(H_0) \sim Prob(data | H_0)$
- $L(H_1) \sim Prob(data | H_1)$
- Note: The Likelihood as indicated by its name, is the compatibility of a given data set with an hypothesis. If the data changes, so is the Likelihood!

The Toy Physics Model

• The NULL hypothesis H_0 : SM without Higgs Background Only $\langle n \rangle = b$



mass



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The Toy Physics Model



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The Profile Likelihood ("PL")

• For discovery we test the H_0 null hypothesis and try to reject it

$$q_{0} = -2 \ln \frac{L(b)}{L(\hat{\mu}s + b)}$$

•For $\hat{\mu} \sim 0$, q small $\hat{\mu} > 0$
 $\hat{\mu} \sim 1$, q large

•In general: testing the H_µ hypothesis i.e., a SM with a signal of strength µ, $q_{\mu} = -2 \ln \frac{L(\mu)}{L(\hat{\mu})}$







Significance & p-value

- Calculate the test statistic based on the observed experimental result (after taking tons of data), q_{obs}
- Calculate the probability that the observation is as or less compatible with the background only hypothesis (p-value)



$$p = \int_{t_{obs}}^{\infty} f(q_0 | H_0) dq_0$$

If p-value< $2.8 \cdot 10^{-7}$, we claim a 5 σ discovery 0.025 corresponds to 2σ 0.16 corresponds to 1σ

From p-values to Gaussian Significance



A significance of Z = 5 corresponds to $p = 2.87 \times 10^{-7}$. A significance of Z=1.64 corresponds to p=5%



The Profile Likelihood ("PL")

The best signal $\hat{\mu} = 0.3 \rightarrow 1.27\sigma$





















Wilks Theorem

S.S. Wilks, *The large-sample distribution of the likelihood ratio for testing composite hypotheses*, Ann. Math. Statist. **9** (1938) 60-2.

$$q_0 = -2\ln\frac{L(b)}{L(\hat{\mu} \cdot s + b)}$$

- Under a set of regularity conditions and for a sufficiently large data sample, *Wilks' theorem says that* the pdf of the statistic q under the null hypothesis approaches a chi-square PDF for one degree of freedom $f(q_0 | H_0) = \chi_1^2$
- Same token

$$q_1 = -2\ln\frac{L(s+b)}{L(\hat{\mu}\cdot s+b)}$$

$$f(q_1 \mid H_1) \sim \chi_1^2$$



Wilks Theorem

•For the test statistic

$$q_{\mu} = -2 \ln \frac{L(\mu)}{L(\hat{\mu})}; \quad q_{0} = -2 \ln \frac{L(b)}{L(\hat{\mu}s + b)} \hat{\mu} > 0$$



 $f(q_{\mu} \mid H_{\mu}) = \chi_1^2$



The PDF of q under s+b experiments (H₁) $q_0 = -2\ln \frac{L(b)}{L(\hat{\mu}s+b)} = -2\ln \frac{L(b|H_1)}{L(\hat{\mu}s+b|H_1)} \quad \hat{\mu} > 0$ $\hat{\mu} = 1.04 \rightarrow 4.3\sigma$



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PL: test q₁ under s+b; $f(q_0 | H_1)$ $q_0 = -2 \ln \frac{L(b)}{L(\hat{\mu}s + b)} = -2 \ln \frac{L(b | H_1)}{L(\hat{\mu}s + b | H_1)} \quad \hat{\mu} > 0$ $\hat{\mu} = 0.83 \rightarrow 3.6\sigma$

- Can we quantify the sensitivity of an experiment for discovery?
- Can we formulate mathematically the PDF of the alternate hypothesis?



 $q = 12.9 \rightarrow Z = 3.6\sigma$





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The Median Sensitivity (via ASIMOV)

•To estimate the median sensitivity of an experiment (before looking at the data),

one can either perform lots of s+b experiments and estimate the median $q_{o,med}$ or evaluate q_0 with respect to a representative data set, the ASIMOV data set with $\mu = 1$, i.e. x = s + b



 $\hat{\mu} = 1.00 \rightarrow 4.15\sigma$

The Median Sensitivity (via ASIMOV)

•The name of the Asimov data set is inspired by the short story Franchise, by Isaac Asimov. In it, elections are held by selecting the single most representative voter to replace the entire electorate.



 $\hat{\mu} = 1.00 \rightarrow 4.15\sigma$

Nuisance Parameters

- Normally, the background, $b(\theta)$, has an uncertainty which has to be taken into account. In this case θ is called a nuisance parameter (which we associate with background systematics)
- The signal strength μ is a parameter of interest
- How can we take into account the nuisance parameters?

$$q_{\mu} = -2\log \frac{\max_{\theta} L(\mu, \theta)}{\max_{\mu, \theta} L(\mu, \theta)} = -2\log \frac{L(\mu, \hat{\theta}_{\mu})}{L(\hat{\mu}, \hat{\theta})}$$
$$\hat{\theta}_{\mu} : MLE \text{ of } L(\mu s + b(\hat{\theta})), \qquad \hat{\mu}, \hat{\theta} : MLE \text{ of } L(\hat{\mu}s + b(\hat{\theta}))$$

• The PDF $f(q_{\mu} | H_{\mu})$ is asymptotically not dependent on the nuisance parameters, that's a big advantage of the PL

Asymptotic formulae for likelihoodbased tests of new physics

Cowan, Cranmer, Gross, Vitells, arXiv:1007.1727, EPJC 71 (2011) 1-19 Significance test using profile likelihood ratio Systematics included via nuisance parameters

Distributions in large sample limit, no MC used.

http://arxiv.org/abs/1007.1727v2

Asymptotic distributions of $q_0 (=t_0)$

• Wilks

$$f(q_{0}|0) \sim \frac{1}{2}\chi^{2}$$
The factor half due to the one sided $\hat{\mu} > 0$
[H. Chernoff, Ann. Math. Stat.
25, 573578 (1954)]

$$f(q_{0}|0) = \frac{1}{2}\delta(q_{0}) + \frac{1}{2}\frac{1}{\sqrt{2\pi}}\frac{1}{\sqrt{q_{0}}}e^{-q_{0}/2}$$
• Walds

$$f(q_{0}|\mu') \sim \chi^{2}(\Lambda = \frac{\mu'^{2}}{\sigma^{2}})$$

$$f(q_{0}|\mu') = \left(1 - \Phi\left(\frac{\mu'}{\sigma}\right)\right)\delta(q_{0}) + \frac{1}{2}\frac{1}{\sqrt{2\pi}}\frac{1}{\sqrt{q_{0}}}\exp\left[-\frac{1}{2}\left(\sqrt{q_{0}} - \frac{\mu'}{\sigma}\right)^{2}\right]$$

$$\sqrt{(q_{0}|data)} = Z$$

$$\sqrt{(q_{0}|Asimov = \mu's + b)} = med(Z)$$

Application to HEP: Expected Higgs sensitivity at 14 TeV



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Application to DM:

WIMP Discovery Potential with XENON100

- * By testing the background only hypothesis and trying to reject it, we can discover WIMPs with the PL method
- * This is an illustration with 100 days of XENON 100
- * SUSY contours take latest LHC results arXiv: 1102.4585







Discover WIMPs with PL

- * An illustration showing the power of PL in testing for Discovery
- * WIMPS (squares) are injected into a BG sample.
- * By removing events and check the $\Delta(p-value)$ we can score events
- * The colors represent significance of the events





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•Is there a signal here?







•Would you ignore this signal, had you seen it?



•Or this?



•Or this?



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•Or this?

•Obviously NOT!



•Having no idea where the signal might be there are two options

•OPTION I:

scan the mass range in pre-defined steps and test any disturbing fluctuations (Do let the facts confuse you :-)

•Perform a fixed mass analysis at each point



$$q_{fix,obs}(\hat{\mu}) = -2\ln\frac{L(b)}{L(\hat{\mu}s(m) + b)}$$
$$\hat{\mu} > 0$$

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•Having no idea where the signal might be there are two options

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$$\hat{\mu} > 0$$

•Of course the real signal might split in two windows

•The scan resolution must be less than the signal mass resolution

Assuming the signal can be only at one place, pick the one with the smallest p-value (maximum significance)



•This is equivalent to
$$\hat{q}_0 \equiv q_0(\hat{m}) = -2\log\frac{\mathcal{L}(\mu = 0)}{\mathcal{L}(\hat{\mu}, \hat{m})} = \max_m [q_{0, fix}(m)]$$

leaving the mass floating $\hat{\mu} > 0$

•Having no idea where the signal might be you would allow the signal to be anywhere in the **search range** and use a modified test statistic

$$q_{float,obs}(\hat{\mu},\hat{m}) = -2\ln\frac{L(b)}{L(\hat{\mu}s(\hat{m})+b)}^{\frac{1}{1}}$$
•The p-value increases

because more possibilities are opened



• The test statistic $q_{float,obs}(\mu = 0) \equiv \hat{q}_0 = q_0(\hat{m}) = -2\ln\frac{L((\mu = 0) \cdot s(m) + b)}{L(\hat{\mu}s(\hat{m}) + b)}$ has a special feature: It has a nuisance parameter which is not well defined under the null hypothesis (m) \rightarrow – – – f(t_{float} I H₀) •The null hypothesis PDF 10⁻¹ $f(q_{float} \mid H_0)$ does not follow a chi-squared 10^{-2} with 1 or 2 dof •There are multiple minima depending on the size of the search range 5 10 15 20 25 t 30

•We can now ask the question: Assume the Higgs is observed at some mass \hat{m} what is the probability for the background to fluctuate locally at the observed level (or more) $(a) m_{H} = \hat{m}$ $q_{fix,obs} = q_{float,obs} = -2 \ln \frac{L(b)}{L(\hat{\mu}s(\hat{m} = m) + b)}$ •We can calculate the following pvalue

$$p_{fix} = \int_{t_{obs}} f(q_{fix} \mid H_0) dq_{fix} < p_{float} = \int_{t_{obs}} f(q_{float} \mid H_0) dq_{float}$$

$$trial \# = \frac{\int_{t_{obs}} f(q_{float} | H_0) dq_{float}}{\int_{t_{obs}} f(q_{fix} | H_0) dq_{fix}} = \frac{p_{float}}{p_{fix}}$$

t_{float,obs}

10

5

15

 $-f(t_{float} | H_0)$

 $-f(t_{fix} | H_0)$

P_{float}

P_{fix}

25

30

20

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10⁻¹

 10^{-2}

10

0

Upcrossings

$$\hat{q}_0 \equiv q_0(\hat{m}) = -2\log\frac{\mathcal{L}(\mu=0)}{\mathcal{L}(\hat{\mu},\hat{m})} = \max_m [q_0(m)]$$

• Upcrossings: points where the q₀(m) values become larger then some *u* are called *upcrossings*



- The probability that the global maximum is above the level u is called *exceedance probability*
- Excursion set, is the set of m with a probability above the level u

•
$$p - value \ of \ \hat{q}_0 = P\left(\max_m[q(m)] \ge q_{obs}\right)$$

Trial factors for the look elsewhere effect in high energy physics (arXiv:1005.1891)

Eilam Gross and Ofer Vitells Eur.Phys.J.C70:525-530,2010



$$P(\hat{q}_{0} > u) \leq E[N_{u}] + P(q_{0}(0) > u)$$

= $\mathcal{N}_{1}e^{-u/2} + \frac{1}{2}P(\chi_{1}^{2} > u)$

[R.B. Davies, Hypothesis testing when a nuisance parameter is present only under the alternative. Biometrika **74**, 33–43 (1987)]

 $E[N_u] = \mathcal{N}_1 e^{-u/2}$

The only unknown is \mathcal{N}_1 which can be estimated from the average number of upcrossings at some low reference level (with just a few MC tosses)

$$\mathcal{N}_{1} \cong \left\langle N_{u_{0}} \right\rangle e^{u_{0}/2}$$

The p-value can then beestimated by Davies'formula



Calculate the asymptotic trial factor Trial factors for the look elsewhere effect in high energy physics

Eilam Gross and Ofer Vitells Eur.Phys.J.C70:525-530,2010

• We show (arXiv:1005.1891) that the trial factor can be approximated by

$$traial \# \equiv \frac{p_{float}}{p_{fix}} \approx 1 + \sqrt{\frac{\pi}{2}} < N > Z_{fix}$$

where $\langle N \rangle = E[N_u]$ is the average number of upcrossings of q=-2lnL in the fit range (~Range/Resolution)

• We find $traial \# \sim \frac{Range}{Resolution} \cdot Z_{fix}$



2-D example: IceCube search for astrophysical neutrino point sources

Estimating the significance of a signal in a multi-dimensional search. Ofer Vitells & Eilam Gross, arXiv 1105.4355 submitted to Astroparticle Physics



IceCube looks for neutrino sources.

2-D Search over the sky (θ, ϕ) ,

Test statistics is denoted by q_0

$$q_0(n_s = 0) = -2ln \frac{L(n_s(\theta, \phi) = 0)}{L(\hat{n}_s(\hat{\theta}, \hat{\phi}))}$$

Here there are 2 parameters which are undefined under the null hypothesis

> Signal parameters can also include energy and time, not considered here

> > J. Braun, J. Dumm, F. De Palma, C. Finley, A. Karle, and T. Montaruli. Astropart. Phys. 29, 299 (2008); 0**h**[arXiv:0801.1604]

2-D example: search for neutrino sources (IceCube)



IceCube simulated background data (1 year) 67,000 events, provided by Jim Braun & Teresa Montaruli Significance map $q_{_0}(heta, arphi)$

Eilam Gross, Astrostatistics and Data Mining, La Palma, June 2011

The case of **n** signal nuisance parameters

The upcrossings formula is a special case of a more general result which gives *the expectation of the Euler characteristic of the excursion set* of a random field over a general *n*-dimensional manifold

$$\mathrm{E}[\varphi(A_u)] = \sum_{d=0}^n \mathcal{N}_d \rho_d(u)$$

• Here:

 ${\rm A}_{\rm u}$ is the excursion set of the field above a level ${\it u}$ (set of points where ${\rm q}_0(\theta){>}{\rm u}$)

 $\phi(A_u)$ is it's Euler characteristic

 ρ_{d} are 'universal' functions (depend only on the level *u* and the type of distribution) **e.g.** for a chi² field with s degrees of freedom:

R.J. Adler and J.E. Taylor, *Random Fields* (2007),

Springer Monographs in Mathematics]

 $\rho_0(u) = \mathbf{P}(\chi_s^2 > u)$ $\rho_1(u) = u^{(s-1)/2} e^{-u/2}$

 $\rho_2(u) = u^{(s-2)/2} e^{-u/2} [u - (s-1)]$

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and Geometry

Euler characteristic

Number of disconnected components minus number of 'holes'



The Euler characteristic was originally defined for polyhedra and used to prove various theorems about them, including the classification of the Platonic solids. Leonhard Euler, for whom the concept is named, was responsible for much of this early work. In modern mathematics, the Euler characteristic arises from homology and connects to many other invariants. 67







In general for high-level excursions $E[\varphi(A_u)] \rightarrow P(\max_{\theta}[q_0(\theta)] \ge u)$ (When $E[\varphi(A_u)] \ll 1$) [J. Taylor, A. Takemura, and R. J. Adler, <u>Ann. Probab.</u> 33, 4 (2005)]

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To find, say, prob(max[q₀]>30) All there is to do is cut at two low values of u say u=0,1 and find the Euler characteristic

Excursion set (u=1)

-0.2 -0.15 -0.1



u 2 0.1 0.05 -0.05 0.05 Π -0.05 -0.1 -0.1 0.25 0.2 0.15 0.1 0.05 -0.05 $q_0(\theta, \varphi)$ -0.1

-0.15

-0.2

-0.25

-0.25

-0.2 -0.15 -0.1 -0.05

Ô

0.05

0.1

0.15

0.2 0.25

0.1

Significance map

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Calculation of the Euler characteristic



 $[\]phi$ = 18(points) – 23 (edges) + 7(faces)

- Usually we have $q(\theta)$ calculated on a grid of points
- Calculation of the E.C. is straightforward:
- ϕ = #points #edges + #faces
- Generalizes to higher dimensions

= 2



2-d example: search for neutrino sources (IceCube)

For a chi² field in 2 dimensions (n=2,s=1):



$$E[\varphi(A_{u})] = \sum_{d=0}^{n} \mathcal{N}_{d} \rho_{d}(u)$$

$$\rho_{0}(u) = P(\chi_{s}^{2} > u)$$

$$\rho_{1}(u) = u^{(s-1)/2} e^{-u/2}$$

$$\rho_{2}(u) = u^{(s-2)/2} e^{-u/2} [u - (s-1)]$$

...

$$\varphi(A_{u})] = \frac{1}{2} \mathbf{P}(\chi^{2} > u) + (\mathcal{N}_{1} + \mathcal{N}_{2}\sqrt{u})e^{-u/2}$$

Estimating the significance of a signal in a multi-dimensional search. Ofer Vitells & Eilam Gross, arXiv 1105.4355 submitted to Astroparticle Physics Eilam Gross, Astrostatistics and Data Mining, La Palma, June 2011

2-d example: search for neutrino sources



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2-d example: search for neutrino sources (IceCube)



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Slicing

Estimating the significance of a signal in a multidimensional search. Ofer Vitells & Eilam Gross, arXiv 1105.4355 submitted to Astroparticle Physics

0.25

0.15 0.1 0.05

-0.05 -0.1 -0.15 -0.2



• Exploit the azimuthal angle symmetry to reduce computations:

$$\varphi(A \cup B) = \varphi(A) + \varphi(B) - \varphi(A \cap B)$$

Divide to N slices:

$$\varphi = \sum_{i} [\varphi(\text{slice}_{i}) - \varphi(\text{edge}_{i})] + \varphi(0)$$

 $E[\varphi] = N \times (E[\varphi(\text{slice})] - E[\varphi(\text{edge})]) + E[\varphi(0)]^{-0.25}$



EXCLUSION



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• Reject H_0 in favor of $H_1 - A$ DISCOVERY

$$q_{_{0}}^{PL} = -2\ln\frac{L\left(b(\hat{\hat{\theta}}_{b})\right)}{L\left(\hat{\mu}s + b(\hat{\theta})\right)}$$

 $\hat{\theta}_b$: MLE of $L(b(\theta))$; $\hat{\mu}, \hat{\theta}$: MLE of $L(\mu s + b(\theta))$







• Reject H_1 in favor of H_0 – Excluding H_1



Exclusion

- Test the H_μ hypothesis, <n>=μs(m_H)+b
 μ = σ/σ_{sM} is the signal strength which is a parameter of interest.

$$q_{\mu}^{PL} = -2\ln\frac{L\left(\mu s + b(\hat{\theta}_{s+b})\right)}{L\left(\hat{\mu}s + b(\hat{\theta})\right)}$$

$$\hat{\hat{\theta}}_{s+b}$$
: MLE of $L(s+b(\theta))$; $\hat{\mu}, \hat{\theta}$: MLE of $L(\mu s+b(\theta))$



Wilks Theorem

We use the Profile Likelihood

$$q_{\mu} = -2\log \frac{\max_{\theta} L(\mu, \theta)}{\max_{\mu, \theta} L(\mu, \theta)} = -2\log \frac{L(\mu, \hat{\theta}_{\mu})}{L(\hat{\mu}, \hat{\theta})}$$

- The pdf $f(q_{\mu} | H_{\mu})$ is asymptotically not dependent on the nuisance parameters, that's a big advantage of the PL
- (Note, we test the signal hypothesis (H $_{\mu}$) trying to reject it in order to establish an exclusion at the 95% CL.)



Exclusion sensitivity

• Here you want to find the sensitivity of the experiment to exclude some signal s with a strength μ



Exclusion

- Test the H_µ hypothesis, $<n>=\mu s(m_H)+b$ $\mu = \frac{\sigma}{\sigma_{SM}}$ is the signal strength which is a $q_{\mu}^{PL} = -2 \ln \frac{L(\mu s + b(\hat{\theta}_{s+b}))}{L(\mu s + b(\hat{\theta}))}$ parameter of interest.



- By testing the signal hypothesis (H_{μ}) we can construct a 95% confidence (frequentist) interval CI: $[0, \mu_{95}]$ (CI: Confidence Interval for $\mu = \frac{\sigma}{\sigma_{SM}}$)
- If $\mu_{95} \le 1$ the SM Higgs (H_1) is excluded at the 95% CL. A SUSY Higgs (with a smaller signal strength) can still be hidden there...

Exclusion

- Test the H_{μ} hypothesis, $<n>=\mu s(m_H)+b$
- $\mu = \frac{\sigma}{\sigma_{SM}}$ is the signal strength which is a parameter of interest.



- By testing the signal hypothesis (H_μ) we can construct a 95% confidence (frequentist) or credibility (Bayesian) interval
 CI: [0, μ₉₅] (CI: Confidence or (
- If μ₉₅<1 the SM Higgs (H₁)
 is excluded at the 95% CL.
 A SUSY Higgs (with a smaller signal strength) can still be hidden there...

Combined CDF and D0 Upper Limits on Standard Model Higgs-Boson Production arXiv:0901.2427 [hep-ph] arXiv:0811.3458 [hep-ph]



The Euivalence of CL and p-value

- Test the H_{μ} ($\mu s(m_{H}) + b$) hypothesis
- Find the p-value under $H_{\mu} p_{\mu}(m_H) = \int_{q_{\mu},obs}^{\infty} f(q_{\mu} \mid H_{\mu}) dq_{\mu}$
- If $p_{\mu}(m_{H}) < 5\%$ the H_{μ} hypothesis is rejected
- Find $\mu 95(m_H)$ such that $p_{\mu 95}(m_H) = 5\%$
- Had the signal existed, 95% of the intervals $[0, \mu 95(m_H)]$ would contain its true strength, $\mu(m_H) \le \mu 95(m_H)$
- $\mu 95(m_H)$ is an upper bound on $\mu(m_H)$ @ 95% CL
- If $\mu 95(m_H) \le 1$, a SM Higgs with a mass m_H

is excluded at >95% CL $\rightarrow p_{\mu} = 1 - CL$

• *CL* is the s+b *CL* hence CL=CLs+b

Asymptotic formulae for likelihoodbased tests of new physics

Cowan, Cranmer, Gross, Vitells, arXiv:1007.1727, EPJC 71 (2011) 1-19 Significance test using profile likelihood ratio Systematics included via nuisance parameters

Distributions in large sample limit, no MC used.

http://arxiv.org/abs/1007.1727v2

The one-sided test statistics

http://arxiv.org/abs/1007.1727v2 (Cowan,,Cranmer,E.G.Vitells)

$$q_{\mu} = \begin{cases} -2\ln\frac{L(\mu,\hat{\theta}_{\mu})}{L(\hat{\mu},\hat{\theta})}; \ \hat{\mu} < \mu \\ 0 \qquad \hat{\mu} > \mu \end{cases} p_{\mu} = \int_{q_{\mu,obs}}^{\infty} f(q_{\mu} \mid \mu) dq_{\mu} \\ 0 \qquad \hat{\mu} > \mu \end{cases}$$

• Wilks
$$f(q_{\mu} \mid \mu) \sim \frac{1}{2}\chi^{2} \\ f(q_{\mu} \mid \mu) = \frac{1}{2}\delta(q_{\mu}) + \frac{1}{2}\frac{1}{\sqrt{2\pi}}\frac{1}{\sqrt{q_{\mu}}}e^{-q_{\mu}/2} \\ \text{• Wald} \qquad f(q_{\mu} \mid \mu') \sim \chi^{2} \left(\Lambda = \frac{(\mu - \mu')^{2}}{\sigma^{2}}\right) \\ f(q_{\mu} \mid \mu') = \Phi\left(\frac{\mu' - \mu}{\sigma}\right)\delta(q_{\mu}) + \frac{1}{2}\frac{1}{\sqrt{2\pi}}\frac{1}{\sqrt{q_{\mu}}}\exp\left[-\frac{1}{2}\left(\sqrt{q_{\mu}} - \frac{(\mu - \mu')}{\sigma}\right)^{2}\right] \end{cases}$$

Test of Asymptotic formulae

Distributions of q_{μ} here for μ that gave $p_{\mu} = 0.05$. $\sqrt{q_{\mu}} = 1.64^2$



Statistical tests and Power

- Define a critical region α , say $\alpha = 5\%$
- If the observation $q_{\mu,obs}$ is in this region, the H_{μ} hypothesis is rejecte at the 95% CL
- The edge of the critical region is $q_{\mu 95}$ or $q_{\mu,up}$, (there $p_{\mu} = \alpha$)
- At the edge, $\alpha \Leftrightarrow CLsb$

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- Prob (reject $H_{\mu} | H_{\mu}$)=5%
- Power of the test Power = Prob $(H_0 | reject H_{\mu})$
- If we solve for $q_{\mu,up} = q_{\mu,obs}$ then CLb⇔power



Statistical tests and Power



Power Constrained Limits



Eilam Gross, Astrostatistics and Data Mining, La Palma, June 2011

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WIMPS Detection with XENON





Nuclear Recoils



Electronic Recoils e/y





Leff is crucial, it sets the scale between S1 and the recoil energy

ER/NR Discrimination

* In this plot 60 Co (blue) and AmBe (red)

* ER/NR discrimination via S2/S1 ratio



First published results of XENON100

- * Observing no events in the signal region, the limit on the WIMP mass was obtained, based on an expectation of 2.3 signal events in the signal region (90% CL)
- * The Leff uncertainty was taken into account by deriving two limit curves, one tighter than the other.



A Likelihood Approach to XENON100 Data

- The traditional method for analyzing Dark Matter data defines a signal region via a hard cut
- Such a hard cut introduces sensitivity reduction and boundaries uncertainties



- In the traditional method uncertainties are not embedded in the method, leading sometimes to ambiguities (Leff)
- The traditional methods do not make full use of background information that exist (via calibration, MC or theory)
- Basing the analysis on zero observed events (e.g. maximum gap) does not enable a discovery.

We are not in this "game" for exclusion. Eilam Gross, Astrostatistics and Data Mining, La Palma, June 2011

The Profile Likelihood Approach

- * The basic idea is to use existing measurements such as ⁶⁰Co gamma calibration and AmBe neutron calibration as control measurements in side bands.
- The calibration data is used to measure the fraction of Gamma background and expected signal in a given band
- Uncertainties in the energy scale due to L_{eff} are also taken as side band measurements with a wide uncertainty in the low recoil energy range
- * Astrophysical uncertainties are naturally built into the model.

e.g. v_{esc} is taken as a measurement with v_{obs} =544 km/s (498km/s < vesc < 608km/s) (Smith et. al. arxiv:astro-ph/0611671)





Eilam Gross, Astrostatistics and Data Mining, La Palma, June 2011

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The Profile Likelihood Approach

* The Profile Likelihood ratio profiles all nuisance parameters

$$\lambda(\sigma) = \frac{\max_{\sigma \text{ fixed}} \mathscr{L}(\sigma; \mathcal{L}_{\text{eff}}, v_{\text{esc}}, N_b, \epsilon_s, \epsilon_b)}{\max \mathscr{L}(\sigma, \mathcal{L}_{\text{eff}}, v_{\text{esc}}, N_b, \epsilon_s, \epsilon_b)}$$

- * The upper limit $\sigma^{up}(m_{\chi})$ on the cross section σ for a given WIMP mass m_{χ} is found by testing the signal hypothesis and find the maximum cross section, σ , which rejects the signal hypothesis at the 90% Confidence Level
- * i.e. find the $\sigma(m_{\chi})$ such that the probability to reject the signal hypothesis when the signal is true <10%. Obviously very high cross sections are excluded in the absence of observed events.

The Profile Likelihood Approach The XENON100 Collaboration Likelihood Approach to the First Dark Matter Results from XENON100 arXiv:1103.0303v1 [hep-ex] 1 Mar 2011

 * Applying a likelihood ratio method to XENON100 first data, results in an improvement of the limit

*
$$\sigma^{up} \le 2.4 \times 10^{-44} \text{ cm}^2$$
 for WIMPs with $m_{\chi} = 50 \text{ GeV}$





The Profile Likelihood Approach

Dark Matter Results from 100 Live Days of XENON100 Data arXiv:1104.2549v2 [astro-ph.CO] 29 Apr 2011



Summary

- The profile likelihood is used successfully in both HEP (LHC) and Astroparticle (XENON).
- Asymptotic distributions exist for both the null and the alternate hypotheses and save lots of computing time
- Asimov data sets are used to estimate median discovery and exclusion sensitivities
- Lots of progress in related issues for LHC
 - Look Elsewhere Effect 1D
 - CLs→PCL
- Look Elsewhere Effect is also applicable to search for signals in the sky (in its 2-D approximated form). Formulae were derived which might save enormous computing time.







Nuclear Recoil Scale (L_{eff})

- The WIMP interacts with Xe nucleus * -->Nuclear recoil (NR) scintillation
- β and γ s generate Electron Recoils *
- Absolute measurement of NR scintillation yield is difficult, in particular at * low recoil energies (below 5-6 keV_{nr})

Light yield for

- Measurement is done relative to ⁵⁷Co 122keV *
- * Leff is crucial, it sets the scale Signal (pe) between S1 and the recoil energy $E_{nr} =$



Quenching of scintillation

 $Ly(122 \text{ KeV}) = 2.2 \pm 0.1 \text{ PE/keV}_{ee}$ * Field Correction See=0.58 $S_{nr} = 0.95$

Nuclear recoil energy $Ly(122KeV_{ee}) S_{nr} L_{eff}$ Quenching of scintillation 122 KeV in pe vield for NRs due (~2.2 pe/KeV) to field (0.95 at~0.5 KV/cm)

> Relative scintillation efficiency of NRs to 122 KeV gammas at zero field

 $L_{eff}(E_{nr}) = \frac{Ly(E_{nr})}{Lv(122KeV)}$

