Lecture 6:Confidence

Recap

χ^2 distribution

- χ^2 distribution is the sum of N independent variables X_i
  - Where the distributions X_i are distributed as normal
  - N denotes the number of degrees of freedom

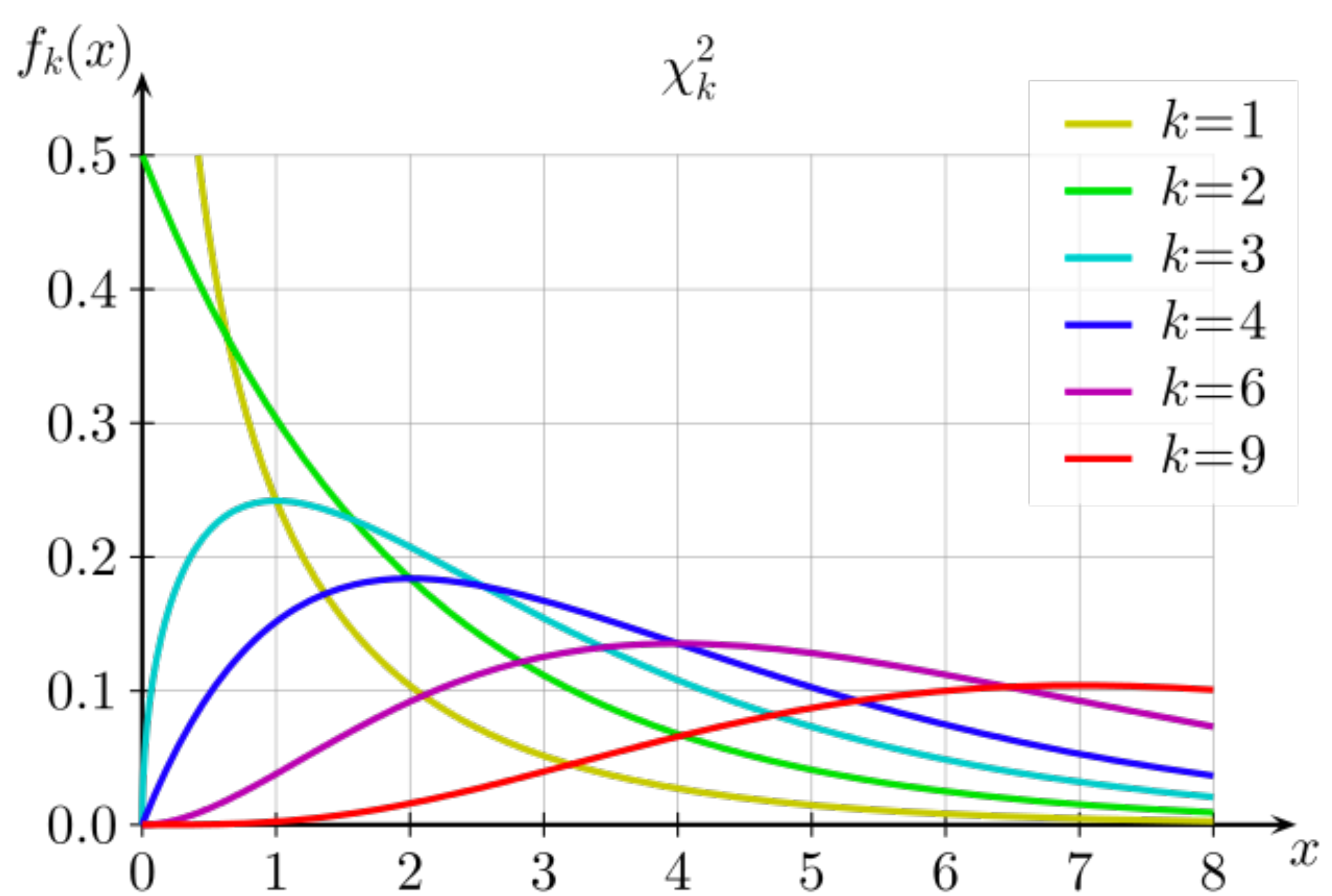
$$\chi^2(x,n) = \sum_{i=1}^{N} \frac{(x-\mu)^2}{\sigma^2}$$

$$E[\chi^2(x)] \approx N$$

$$E[\chi^2(x)/N] \approx 1$$

$$\mathrm{Var}(\chi^2(\mathrm{x})) = 2\mathrm{N}$$

$$\Delta\chi^2(x) = |\chi^2(x) - \chi^2(x \pm \sqrt{2N})|$$



Understanding

Important Properties

- Taylor expand in our floated parameter (μ in this case)

$$\chi^2(x,n) = \sum_{i=1}^{N} \frac{(x_i-\mu)^2}{\sigma_i^2} = \sum_{i=2}^{N} \frac{(x_i-\mu)^2}{\sigma_i^2} + \frac{(x_1-\mu)^2}{\sigma_1^2}$$

Consider this as a fixed constant

Motion of this point by 1 standard deviation in σ_1 causes $\Delta\chi^2 = 1$ from minimum

Can view the distribution of just x_1 as just a χ^2 of 1 DOF

Important Properties

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$$\chi^2(x,n) = \sum_{i=1}^{N} \frac{(x-\mu)^2}{\sigma^2}$$

$$\chi^2(x_i,\mu) = \chi^2_{min}(x_i,\mu_0) + \frac{1}{2}\frac{\partial^2}{\partial\mu^2}\chi^2_{min}(x_i,\mu_0)(\mu-\mu_0)^2$$

Frozen Varying

$$\Delta\chi^2(x,n) = 1 \rightarrow (\mu \rightarrow \mu \pm \sigma)$$

$$1 = \frac{1}{2}\frac{d}{d\mu^2}\chi^2(\mu_0)\sigma^2$$

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$$\Delta\chi^2(x,n) = 1 \rightarrow (\mu \rightarrow \mu \pm \sigma)$$

Wilk's Theorem

$$1 = \frac{1}{2}\frac{d}{d\mu^2}\chi^2(\mu_0)\sigma^2 \longrightarrow \boxed{\sigma^2 = \frac{2}{\frac{d}{d\mu^2}\chi^2(\mu_0)}}$$

An Example

Recall that if we vary take the average over N

Our uncertainty on the mean goes as

$$\sigma_\mu = \sigma\sqrt{\frac{1}{N}}$$

An Example

$$\Delta\chi^2 = 1 = \sum_{i=1}^{N} \frac{(x - \mu_0 + \sigma_\mu)^2}{\sigma^2} - \sum_{i=1}^{N} \frac{(x - \mu_0)^2}{\sigma^2}$$

$$1 \approx \sum_{i=1}^{N} \frac{(x - \mu_0 + \sigma_\mu)^2}{\sigma^2} - \sum_{i=1}^{N} \frac{(x - \mu_0)^2}{\sigma^2}$$

$$1 = \frac{1}{\sigma^2} \sum_{i=1}^{N} (x - \mu_0 + \sigma_\mu)^2 - (x - \mu_0)^2$$

$$1 = \frac{1}{\sigma^2} \sum_{i=1}^{N} \sigma_\mu^2 + 2\sigma_\mu(x - \mu_0)$$

$$1 = \frac{N\sigma_\mu^2}{\sigma^2}$$

$$\sigma_\mu^2 = \frac{\sigma^2}{N}$$

For a poisson distribution we recover the variance per bin

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χ^2 distribution of 1 degree of freedom

V[$\chi^2(x)$]=1

$$\boxed{\Delta\chi^2 = 2\Delta\log \mathrm{L} = 1}$$

For one degree of freedom

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$$\frac{1}{2}\frac{d^2\chi^2}{d\mu^2} \rightarrow \frac{1}{\sigma^2}$$

$$\boxed{\frac{\partial^2\chi^2}{\partial\theta^2} = \frac{2}{\sigma^2_\theta}}$$

For any floated parameter uncertainty of that parameter is given by the 2nd derivative of χ^2

This is known as Wilk's Theorem

$$\boxed{\sigma^2_\theta = \left(\frac{\partial^2 \log L}{\partial\theta^2}\right)^{-1}}$$

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χ^2 distribution of 1 degree of freedom
V[$\chi^2(x)$]=1

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For one degree of freedom

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Multiple Dimensions

- For N variables the expansion is the same

$$\chi^2(x_i,\vec{\theta}) = \chi^2_{min}(x_i,\vec{\theta}) + \boxed{\frac{1}{2}(\theta_i-\theta_0)^T \boxed{\frac{\partial^2}{\partial\theta_i\theta_j}\chi^2_{min}(x_i,\vec{\theta}_0)}(\theta_j-\theta_0)}$$

χ^2 distribution of 1 degree of freedom

V[$\chi^2(x)$]=1

Hessian of
the χ^2 distribution

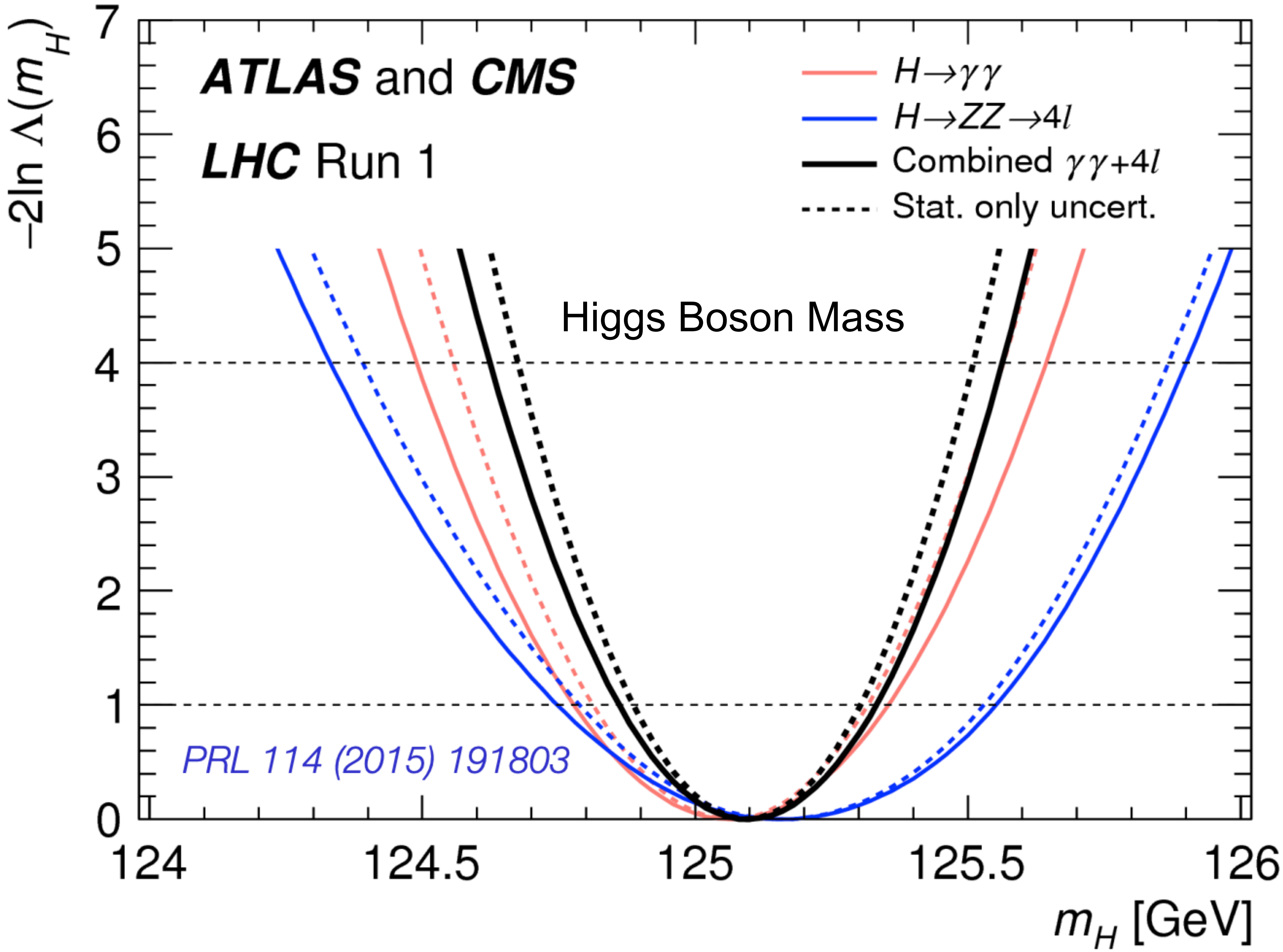
$$\Delta\chi^2 = 2\Delta\log\mathrm{L} = 1$$

For one degree of freedom

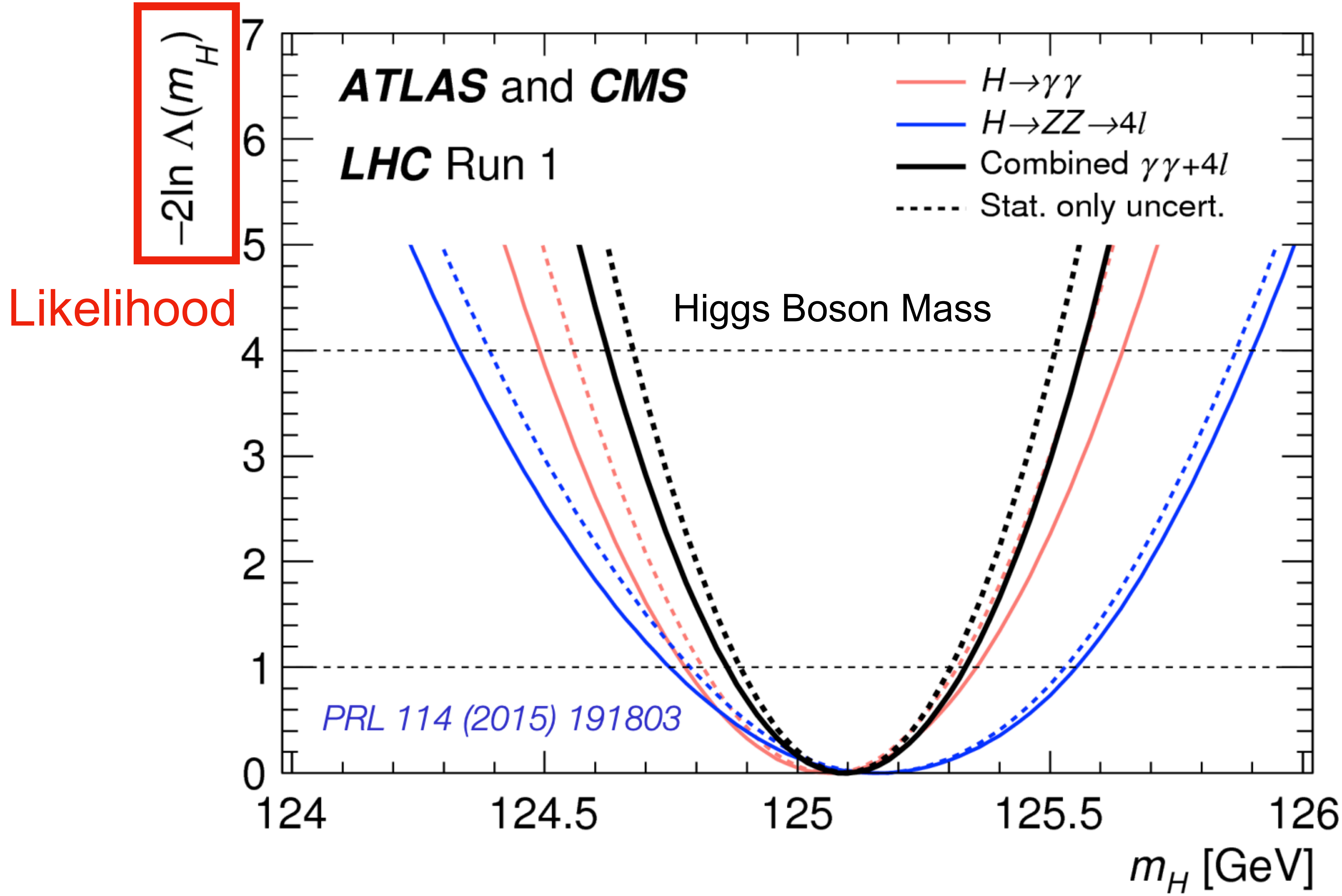
This is known as Wilk's Theorem

$$\sigma^2_{ij} = \left(\frac{\partial^2 \log L}{\partial\theta_i\theta_j}\right)^{-1}$$

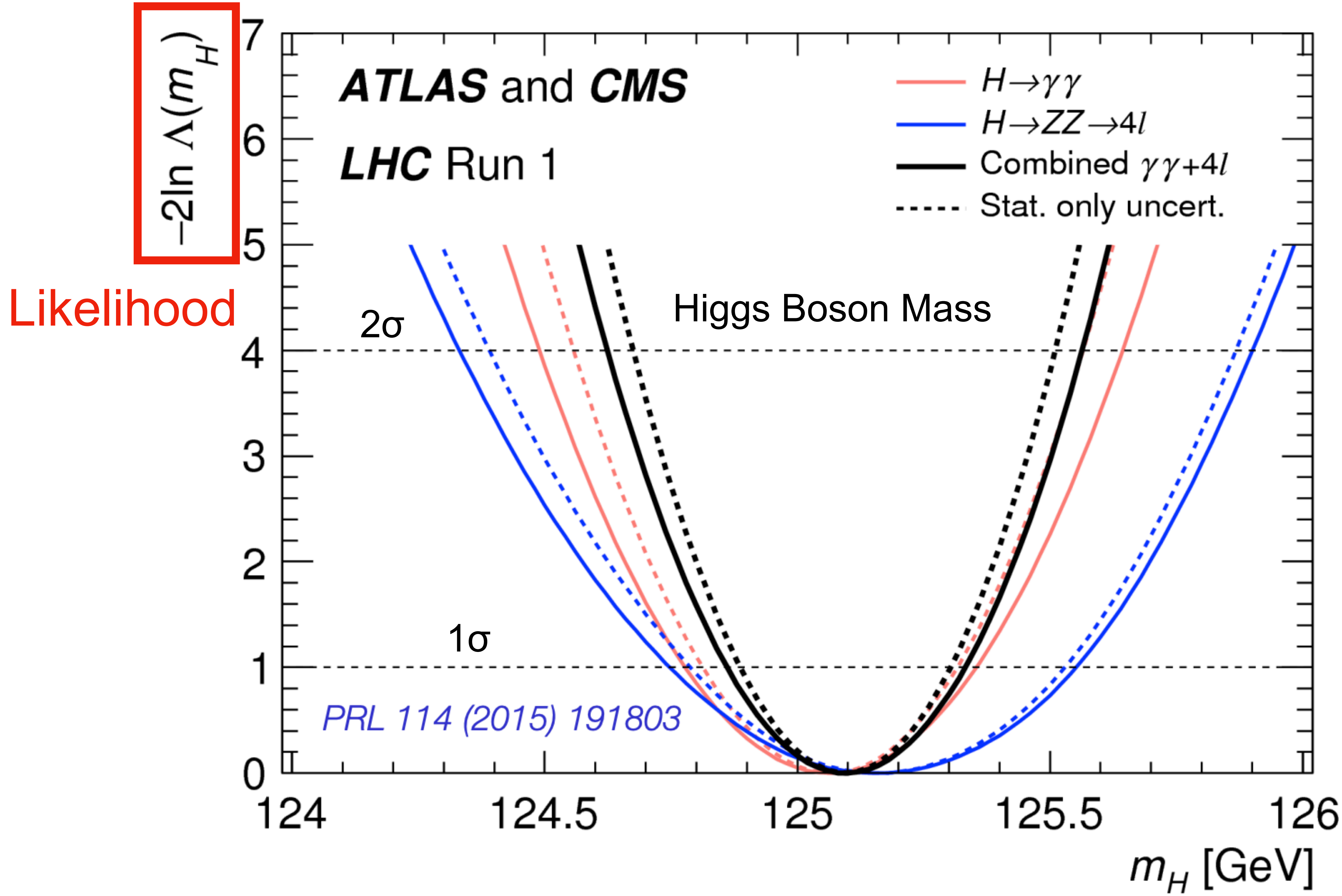
Making a Measurement



Making a Measurement

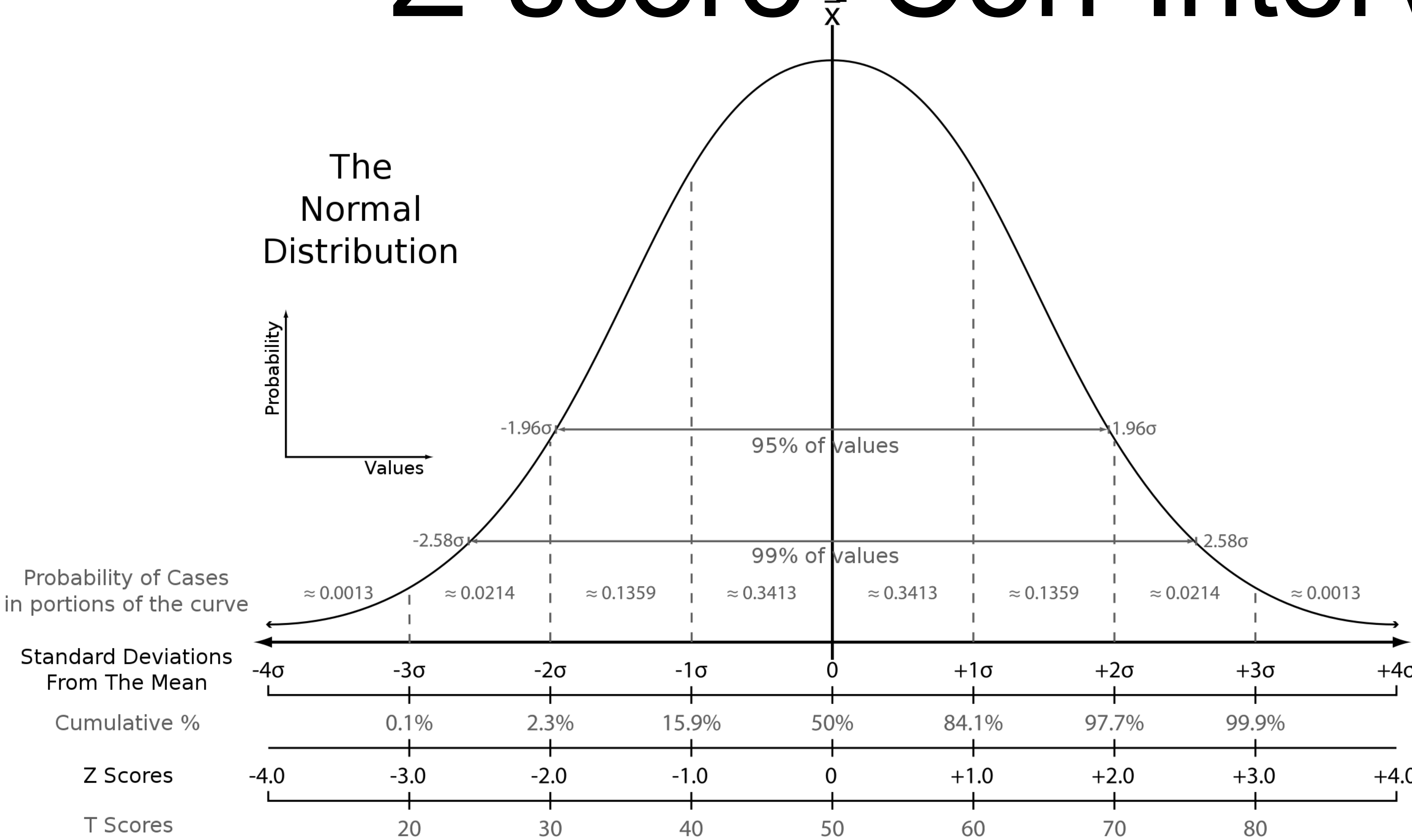


Making a Measurement

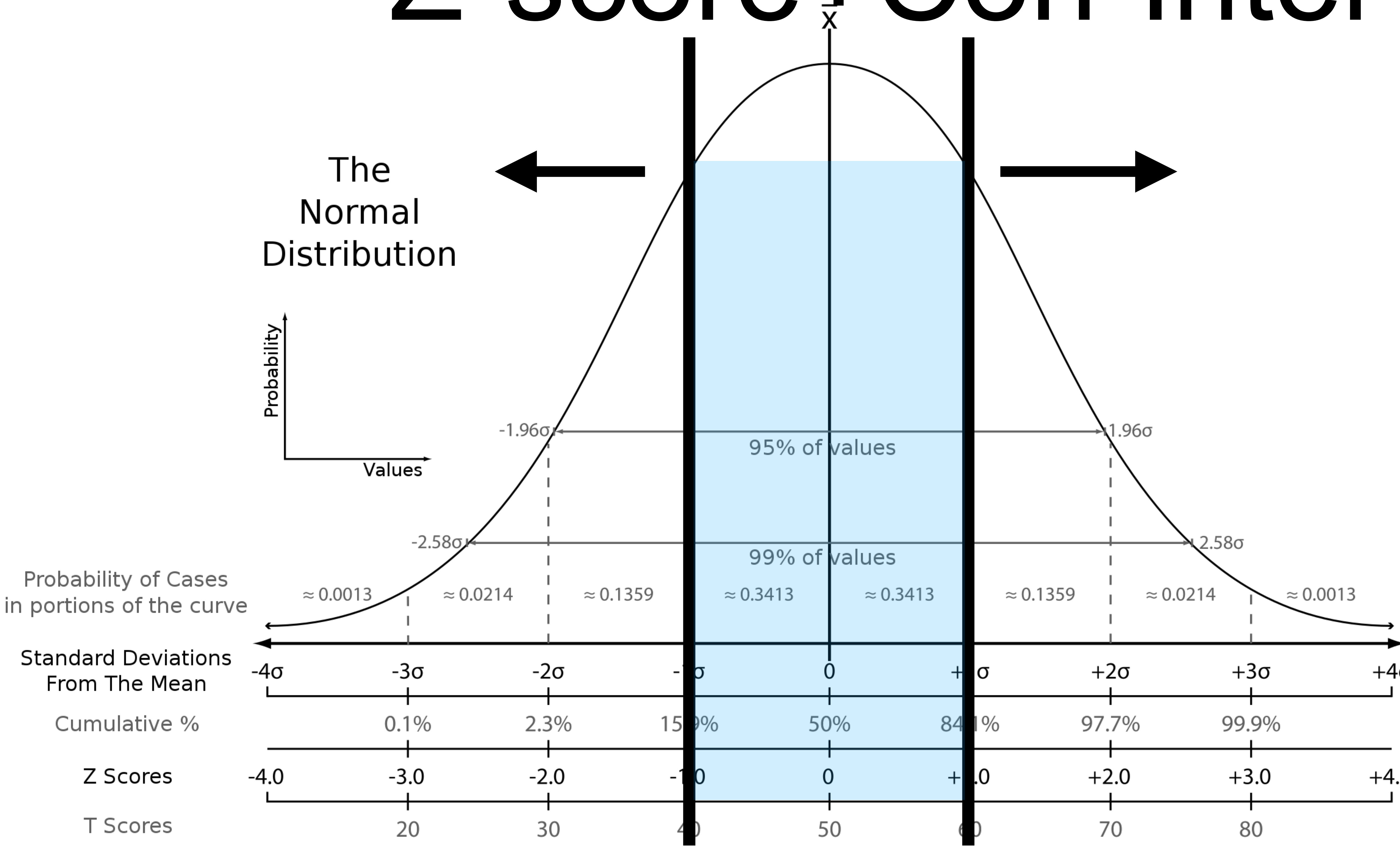


Confidence Intervals

Z-score+Con-Interval

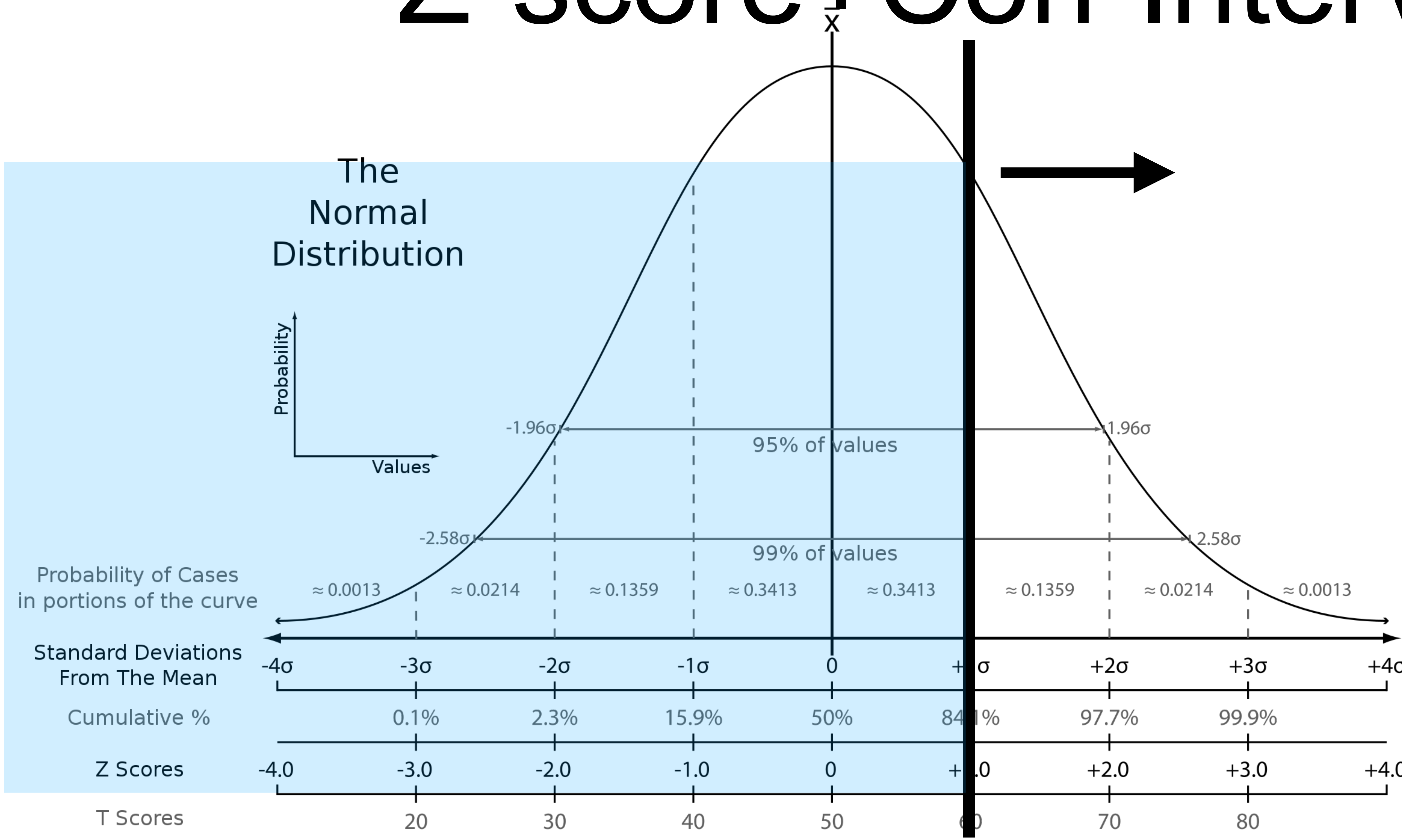


Z-score+Con-Interval



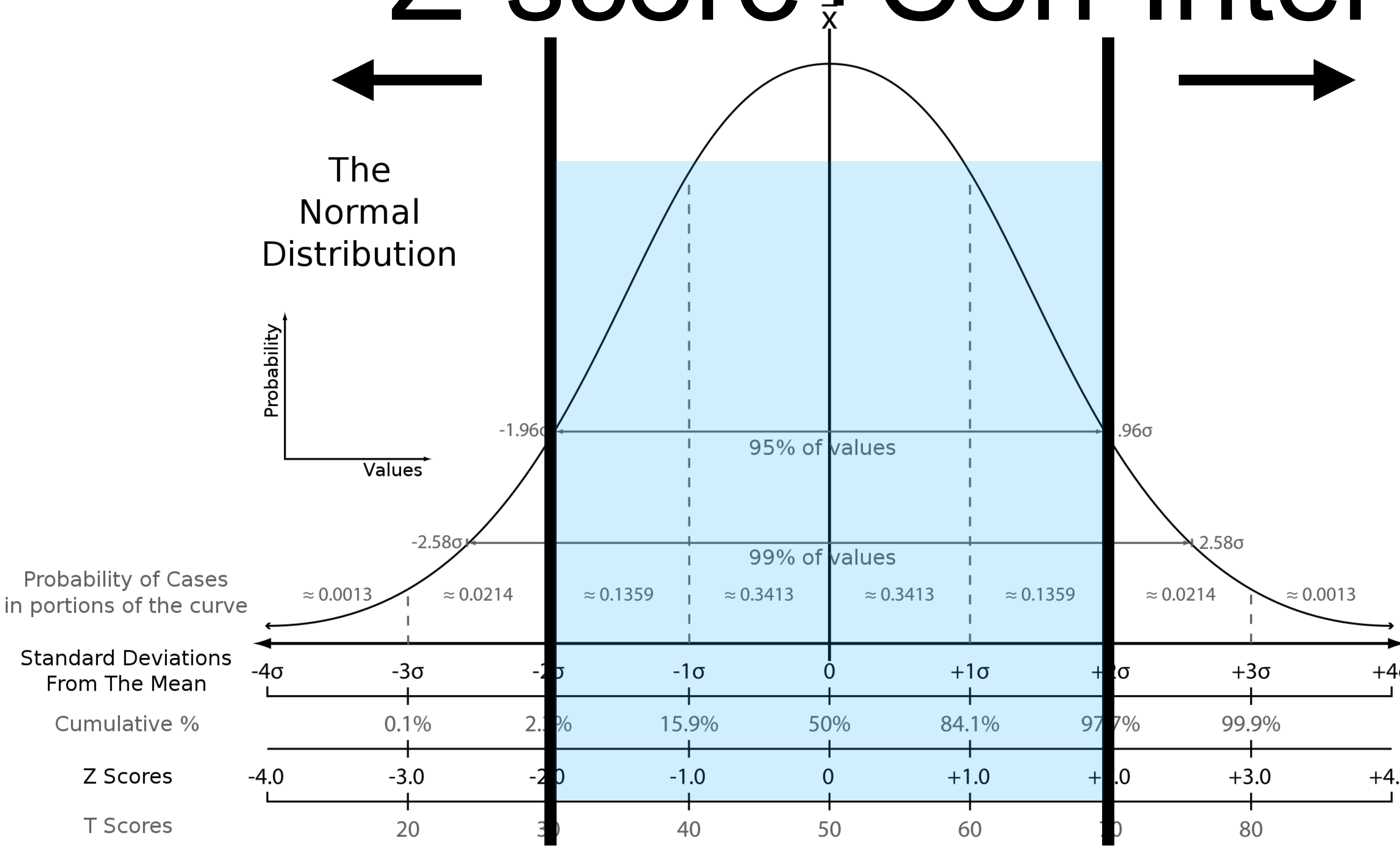
Z-score of 1: 67% chance of being within 1 standard deivation

Z-score+Con-Interval



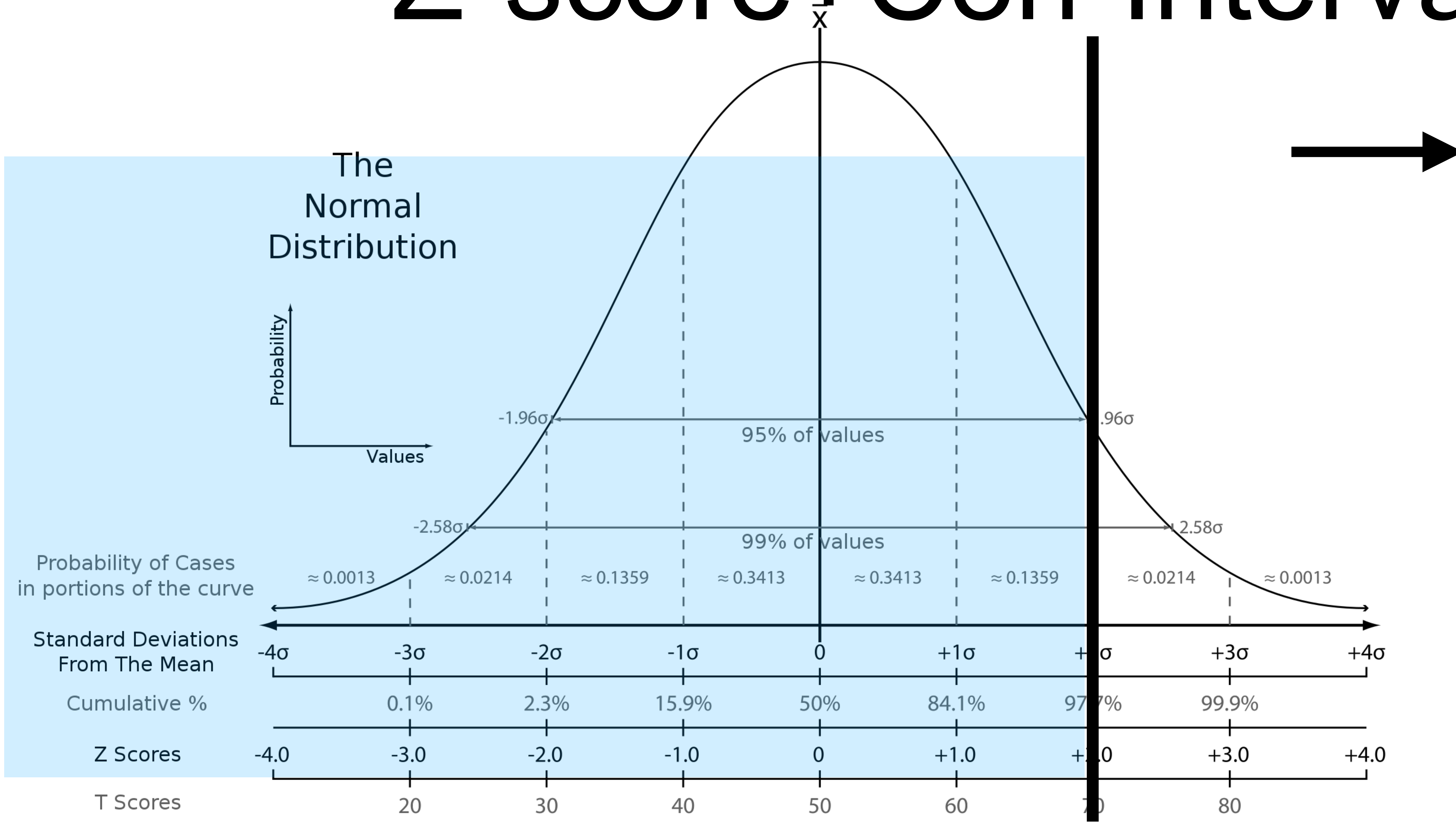
Single sided Z-score of 1: 84% chance of being above 1 standard deviation

Z-score+Con-Interval



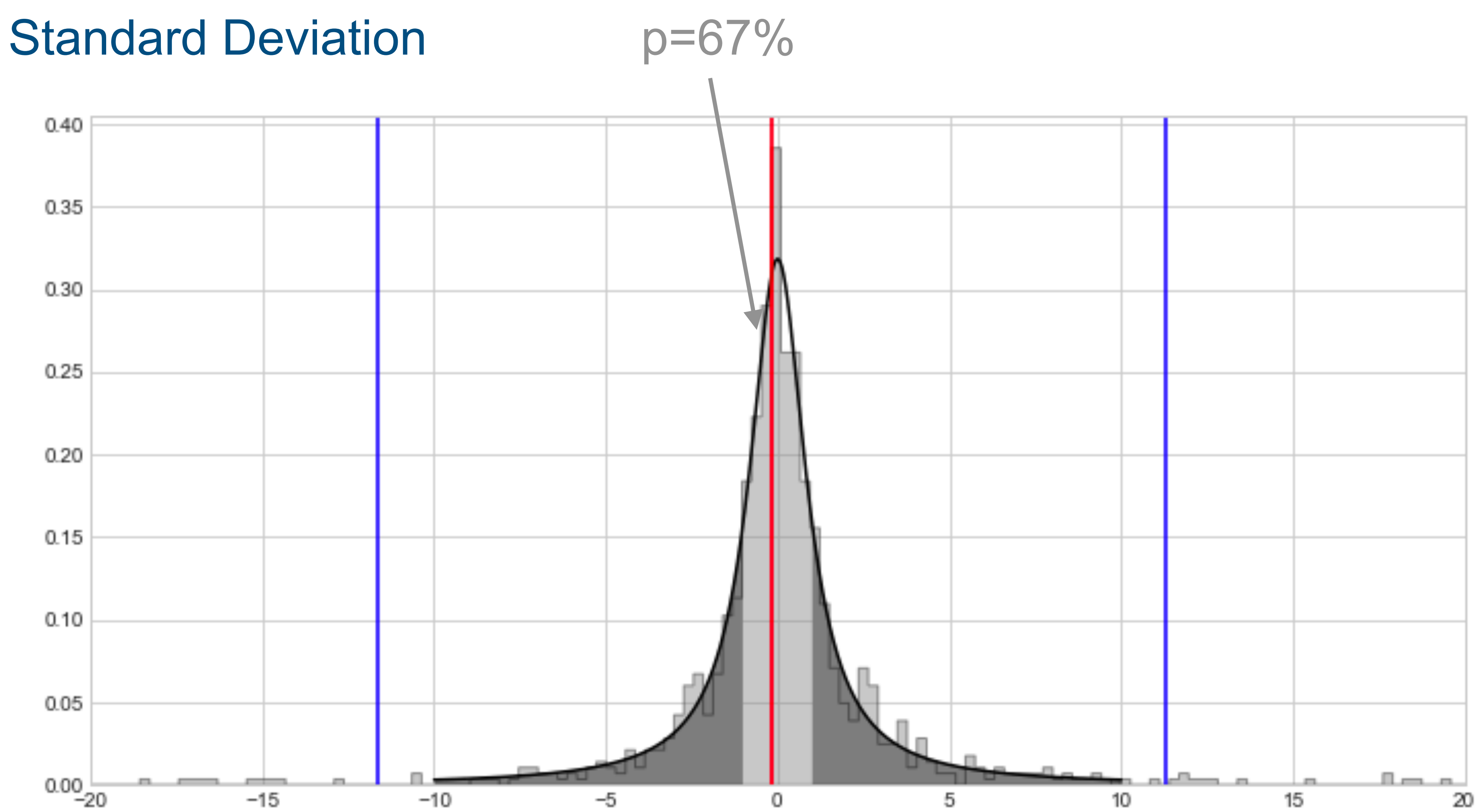
Z-score of 2: 95% chance of being within 2 standard deivation

Z-score+Con-Interval



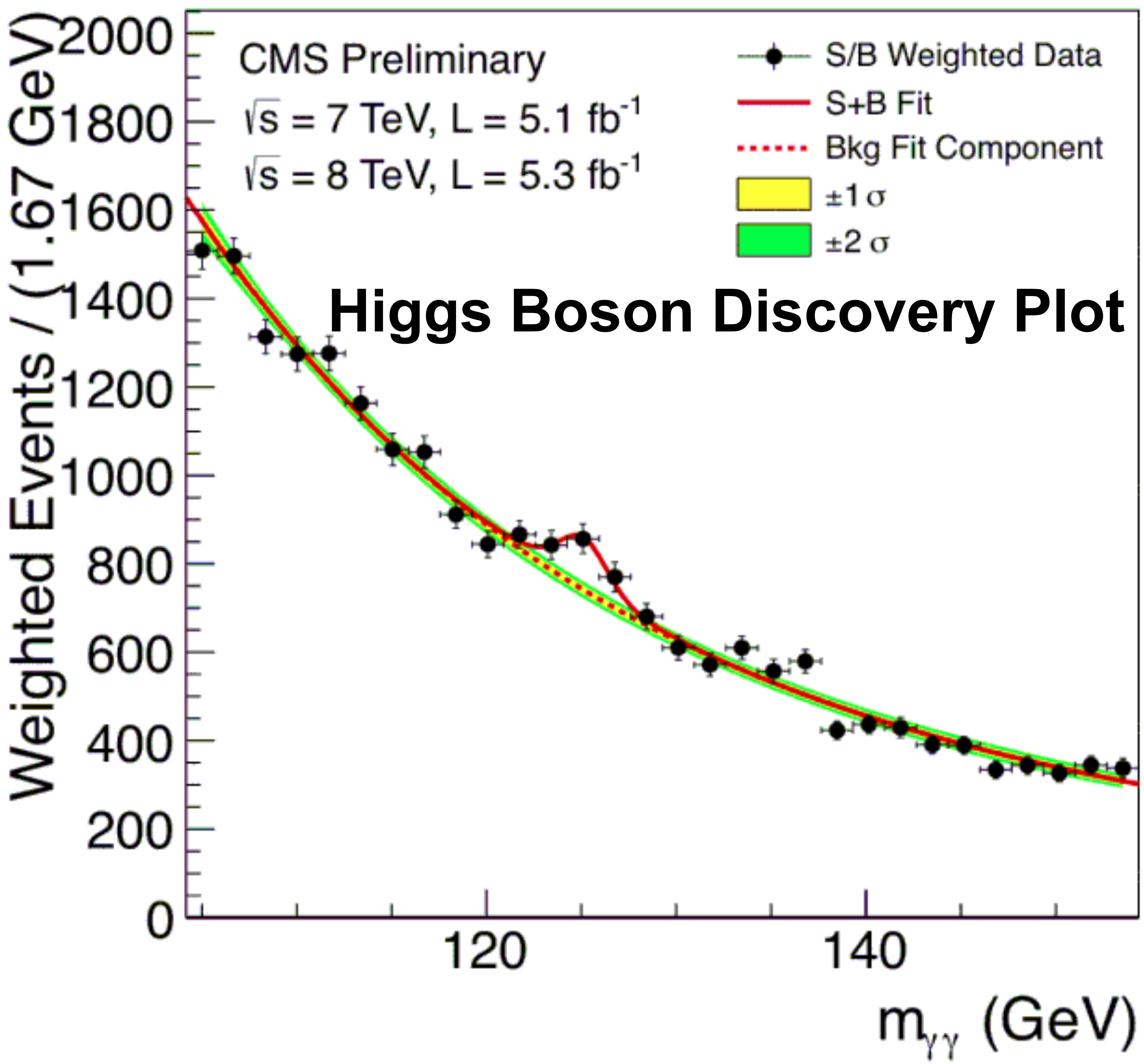
Single sided Z-score of 2: 97% chance of being above 1 standard deviation

Z-score+Con-Interval



- Z score works on any system
- However standard deviation does not necessarily reflect the z-score

Confidence Plots

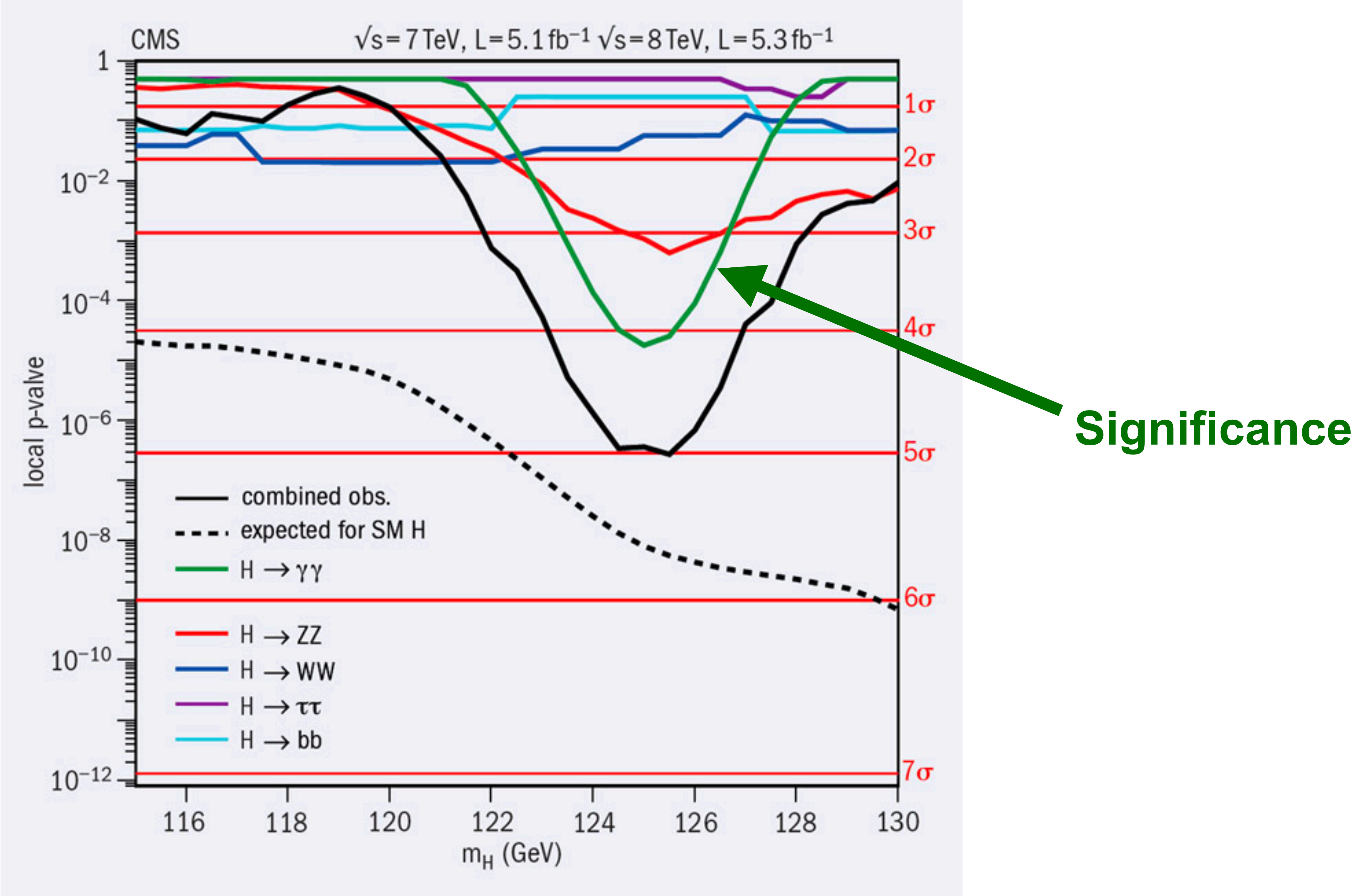


The rules of significance

- How significant is our measurement? (High Energy physics rules)
- 3 sigma is considered “Evidence”
- 5 sigma is considered “Discovery”

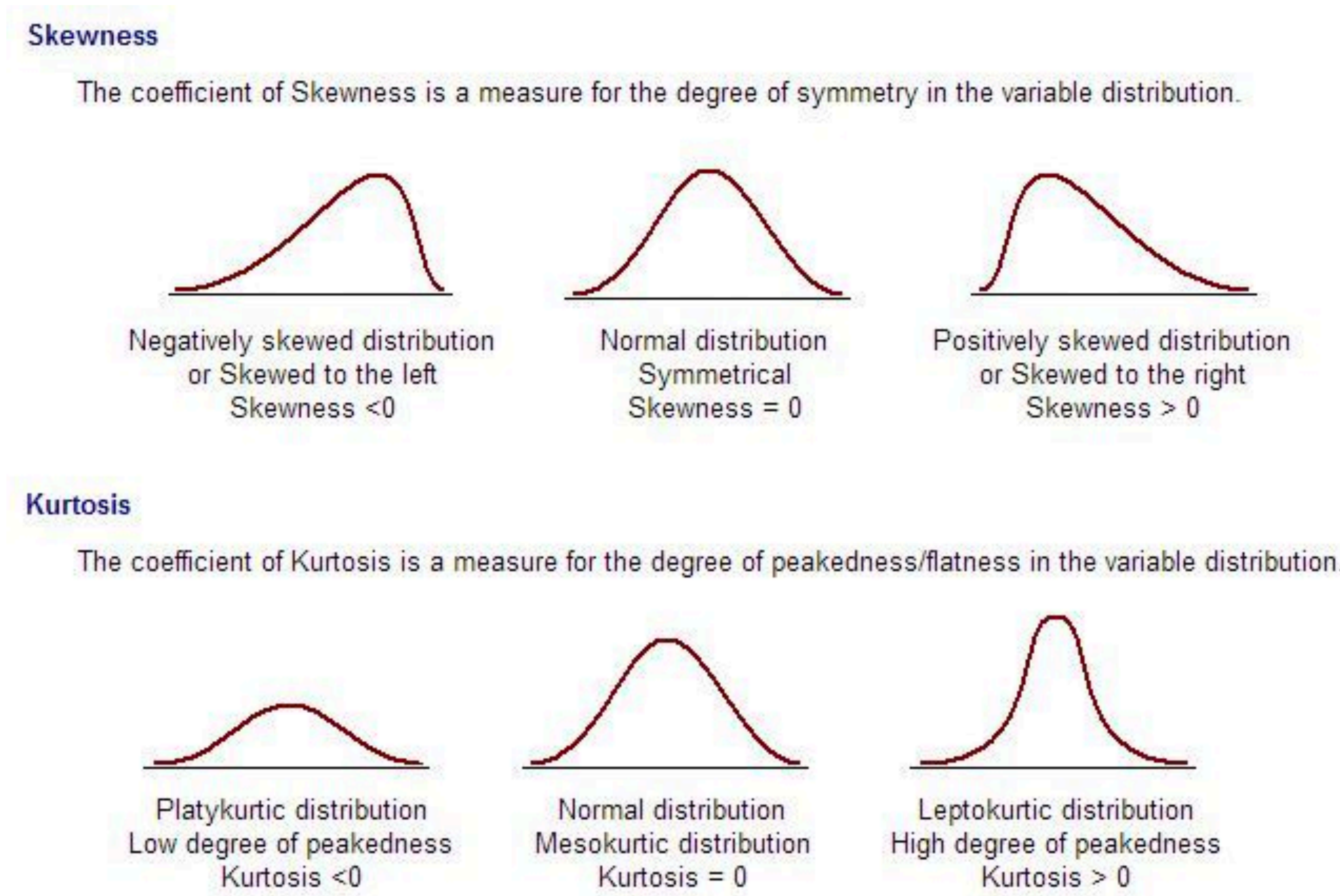
https://understandinguncertainty.org/explaining-5-sigma-higgs-how-well-did-they-do

Confidence Plots



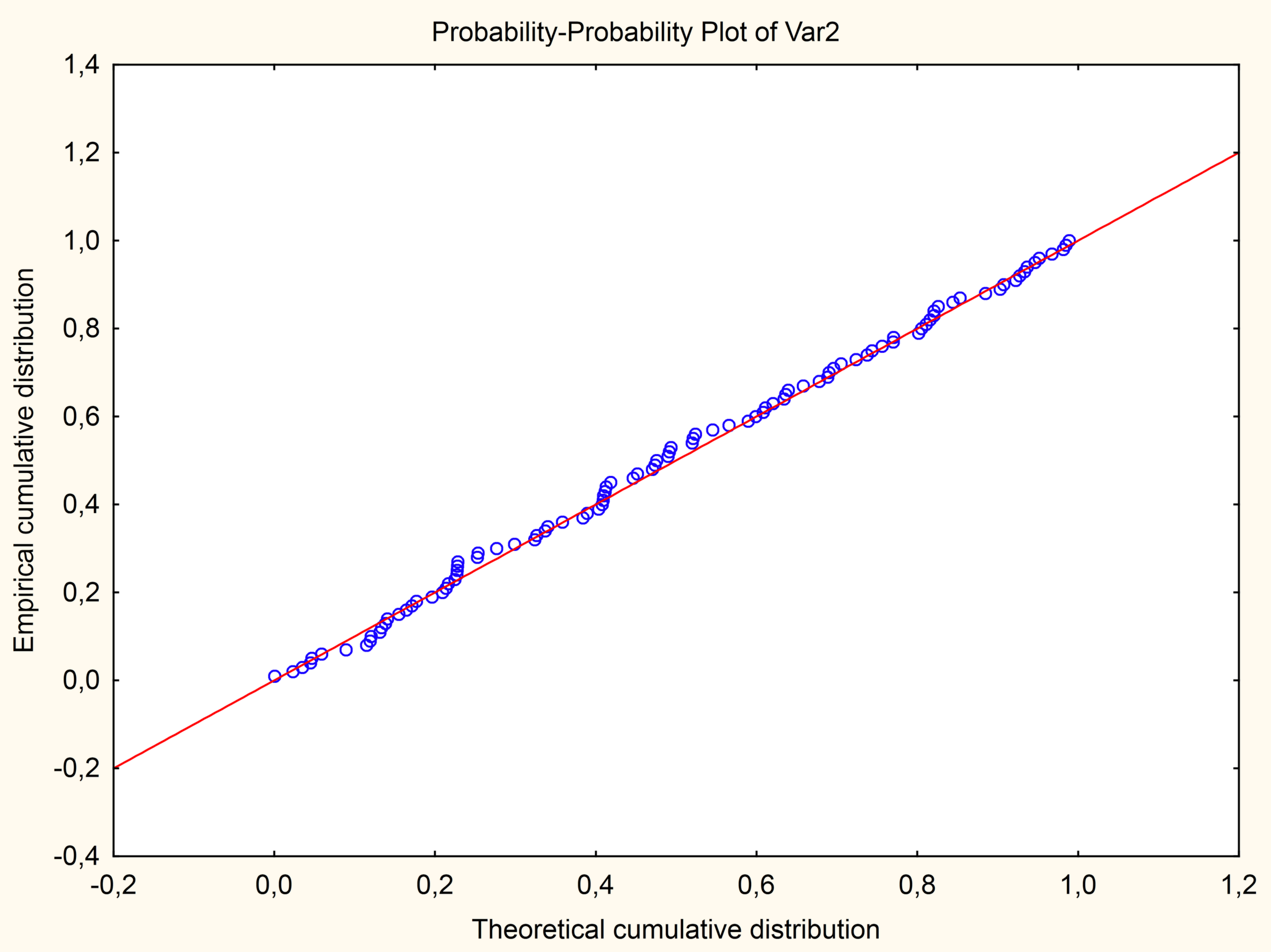
Moments

$$\mu_n = m^n(x) = E[x^n p(x)] = \int_{-\infty}^{\infty} x^n p(x)dx$$



- Moments are a way to characterize the function
- n=1 is mean
- n=2 is variance
- n=3 is Skew
- n=4 is kurtosis

Pp-plot



Probability-Probability Plot of Var2
Empirical cumulative distribution
Theoretical cumulative distribution
1,4
1,2
1,0
0,8
0,6
0,4
0,2
0,0
-0,2
-0,4
-0,2
0,0
0,2
0,4
0,6
0,8
1,0
1,2

Our final expansion Plot