# Guillaume Payeur (260929164)

```
import numpy as np
import matplotlib.pyplot as plt
from scipy.integrate import solve_ivp
%matplotlib inline
import matplotlib as mpl
mpl.rcParams['figure.dpi'] = 200
plt.rcParams.update({"text.usetex": True})
```

**Q1** 

a)

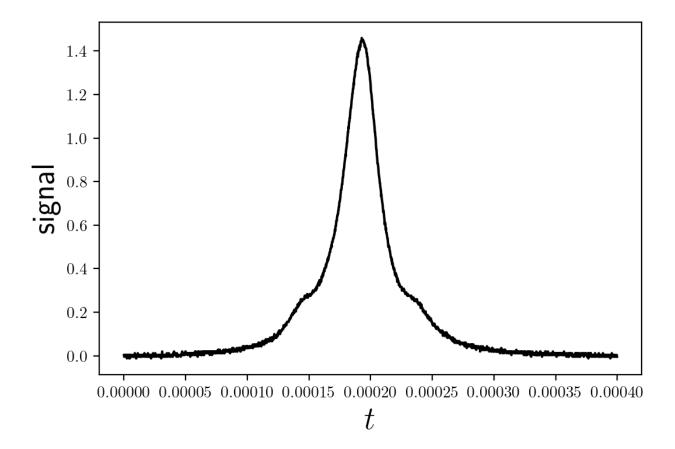
Begin by loading and plotting the raw data

```
In [2]: # Loading data
    stuff=np.load('mcmc/sidebands.npz')
    t=stuff['time'][::50]
    d=stuff['signal'][::50]
```

Note: I am keeping 1 data point out of 50 as means to lower memory requirements. The data is still very densly sampled.

```
In [3]: plt.plot(t,d,color='black')
   plt.xlabel('$t$',fontsize=20)
   plt.ylabel('signal',fontsize=20)

Out[3]: Text(0, 0.5, 'signal')
```



Fit the amplitude a, width w and center  $t_0$  of the Lorentzian using Newton's method with initial guess  $a=1.4, w=0.0001, t_0=0.0002$ .

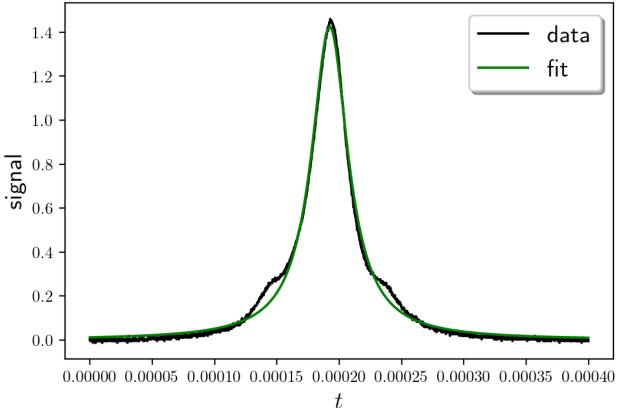
```
In [4]:
         # Initial guess for parameters
         a = 1.4
         w = 0.0001
         t0 = 0.0002
         m = np.array([a,w,t0])
         # Doing 20 itterations of Newton's method
         for i in range(20):
             # Computing residuals
             Am = m[0]/(1+((t-m[2])**2)/(m[1]**2))
             r = d-Am
             # Computing gradient of A
             A_a = 1/(1+((t-m[2])**2)/(m[1]**2))
             A_w = (2*m[0]*(t-m[2])**2)/((m[1]**3)*((1+((t-m[2])**2)/(m[1]**2)))**2)
             A_{t0} = (2*m[0]*(t-m[2]))/((m[1]**2)*(1+((t-m[2])**2/(m[1])**2))**2)
             A_m = np.zeros((A_a.shape[0],3))
             A_m[:,0] = A_a
             A_m[:,1] = A_w
             A_m[:,2] = A_t0
             # Computing delta m
             delta_m = np.linalg.inv(A_m.T@A_m)@A_m.T@r
             m = m + delta m
         # Printing best fit parameters
         print(m)
```

Making a plot of the data and the fit to make sure it worked

```
plt.plot(t,d,color='black',label='data')
  plt.plot(t,m[0]/(1+((t-m[2])**2)/(m[1]**2)),color='green',label='fit')
  plt.xlabel('$t$',fontsize=15)
  plt.ylabel('signal',fontsize=15)
  plt.title("Fit using Newton's Method",fontsize=15)
  plt.legend(loc=0,frameon=True,shadow=True,fontsize=15)
```

Out[5]: <matplotlib.legend.Legend at 0x179ada545c8>





The fit looks good enough to conclude that Newton's Method worked. The parameters we got are

$$a = 1.42 \tag{1}$$

$$w = 1.79 \times 10^{-5} \tag{2}$$

$$t_0 = 1.92 \times 10^{-4} \tag{3}$$

### b)

We begin by estimating the uncertainty on each data point. For that we pick datapoints near t=0 where the curve is almost flat, especially on short time scales, and find the square root of their variance. Under the assumption that the curve is flat, the variance is purely due to noise, hence this gives an estimate of the error.

```
In [6]: sigma = np.std(d[0:int(d.shape[0]/10)])
    print(sigma)
```

#### 0.004970451303634731

So we approximate the uncertainty on each data point as being 0.005. Now we can find the uncertainty on the model parameters

```
In [7]:
         # Initial parameters
         a = 1.4
         W = 0.0001
         t0 = 0.0002
         m = np.array([a,w,t0])
         # Doing 20 itterations of Newton's method
         for i in range(20):
             # Computing residuals
             Am = m[0]/(1+((t-m[2])**2)/(m[1]**2))
             r = d-Am
             # Computing gradient of A
             A_a = 1/(1+((t-m[2])**2)/(m[1]**2))
             A_w = (2*m[0]*(t-m[2])**2)/((m[1]**3)*((1+((t-m[2])**2)/(m[1]**2)))**2)
             A_t0 = (2*m[0]*(t-m[2]))/((m[1]**2)*(1+((t-m[2])**2/(m[1])**2))**2)
             A m = np.zeros((A a.shape[0],3))
             A_m[:,0] = A_a
             A_m[:,1] = A_w
             A_m[:,2] = A_t0
             # Computing delta m
             delta_m = np.linalg.inv(A_m.T@A_m)@A_m.T@r
             m = m + delta_m
         # Calculating uncertainty on best fit parameters
         sigma = 0.005
         Ninv = np.eye(t.shape[0])/(sigma**2)
         cov = np.linalg.inv(A_m.T@Ninv@A_m)
         # Printing uncertainty on best fit parameters
         print(np.sqrt(np.diag(cov)))
```

[5.96668976e-04 1.06125158e-08 7.49409704e-09]

So the fit parameters with uncertainty are

$$a = 1.42 \pm 5.97 \text{x} 10^{-4} \tag{4}$$

$$w = 1.79 \times 10^{-5} \pm 1.06 \times 10^{-8} \tag{5}$$

$$t_0 = 1.92 \times 10^{-4} \pm 7.49 \times 10^{-8} \tag{6}$$

But note that we shouldn't trust these parameters or these errors since the model is not a good fit to the data: clearly the residuals are correlated without need to plot them.

### c)

We redo part a) with numerical derivatives.

```
# Function to take numerical derivative of fun at x.
In [8]:
         def ndiff(fun,x):
             # machine precision
             eps = 1e-16
             delta = np.sqrt(eps)
             # Calculating derivative
             deriv = 1/(2*delta)*(fun(x+delta)-fun(x-delta))
             return deriv
         # Initial guess for parameters
         a = 1.4
         w = 0.0001
         t0 = 0.0002
         m = np.array([a,w,t0])
         # Doing 20 itterations of Newton's method
         for i in range(20):
             # Computing residuals
             Am = m[0]/(1+((t-m[2])**2)/(m[1]**2))
             r = d-Am
             # Computing gradient of A numerically
             def fun a(a):
                 return a/(1+((t-m[2])**2)/(m[1]**2))
             A_a = ndiff(fun_a, m[0])
             def fun_w(w):
                 return m[0]/(1+((t-m[2])**2)/(w**2))
             A_w = ndiff(fun_w, m[1])
             def fun t0(t0):
                 return m[0]/(1+((t-t0)**2)/(m[1]**2))
             A_t0 = ndiff(fun_t0,m[2])
             A_m = np.zeros((A_a.shape[0],3))
             A_m[:,0] = A_a
             A_m[:,1] = A_w
             A_m[:,2] = A_t0
             # Computing delta m
             delta_m = np.linalg.inv(A_m.T@A_m)@A_m.T@r
             m = m + delta_m
         # Printing best fit parameters
         print(m)
```

[1.42416244e+00 1.78925605e-05 1.92360899e-04]

The parameters we got now are

$$a = 1.42 \tag{7}$$

$$w = 1.79 \times 10^{-5} \tag{8}$$

$$t_0 = 1.92 \times 10^{-4} \tag{9}$$

and the difference between them and the parameters we got before is less than 1 time the standard error on the parameters determined before, so the difference is not statistically significant. Both ways of proceeding worked equally well.

We repeat part c) but with three Lorentzians

```
In [9]:
                      \# Function to take numerical derivative of fun at x
                      def ndiff(fun,x):
                                # machine precision
                                eps = 1e-16
                                delta = np.sqrt(eps)
                                # Calculating derivative
                                deriv = 1/(2*delta)*(fun(x+delta)-fun(x-delta))
                                return deriv
                      # Initial guess for parameters
                      a = 1.42
                      b = 0.1
                      c = 0.1
                      W = 0.000018
                      t0 = 0.000192
                      dt = 0.00004
                      m = np.array([a,b,c,w,t0,dt])
                      # Doing 20 itterations of Newton's method
                      for i in range(20):
                                # Computing residuals
                                Am = m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) + m[2]
                                r = d-Am
                                # Computing gradient of A numerically
                                def fun a(a):
                                          return a/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) +
                                A_a = ndiff(fun_a, m[0])
                                def fun b(b):
                                          return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + b/(1+((t-m[4]+m[5])**2)/(m[3]**2)) +
                                A b = ndiff(fun b, m[1])
                                def fun c(c):
                                          return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2))
                                A c = ndiff(fun c, m[2])
                                def fun w(w):
                                          return m[0]/(1+((t-m[4])**2)/(w**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(w**2)) + m[2]
                                A_w = ndiff(fun_w, m[3])
                                def fun t0(t0):
                                          return m[0]/(1+((t-t0)**2)/(m[3]**2)) + m[1]/(1+((t-t0+m[5])**2)/(m[3]**2)) + m[1]/(1+((t-t0+m[5])**2)/(m[3]) + m[1]/((t-t0+m[5]) + m[1]/((t-t0+m[5])) + m[1]/((t-t0+m[5]) + m[1]/((t-t0+m[5])) + m[1]/((t-t0+m[5]) + m[1]/((t-t0+m[5])) +
                                A t0 = ndiff(fun t0, m[4])
                                def fun dt(dt):
                                          return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+dt)**2)/(m[3]**2)) +
                                A dt = ndiff(fun dt, m[5])
                                A_m = np.zeros((A_a.shape[0],6))
                                A_m[:,0] = A_a
                                A_m[:,1] = A_b
                                A m[:,2] = A c
                                A m[:,3] = A w
                                A_m[:,4] = A_t0
                                A_m[:,5] = A_dt
                                # Computing delta m
```

```
delta_m = np.linalg.inv(A_m.T@A_m)@A_m.T@r
    m = m + delta_m

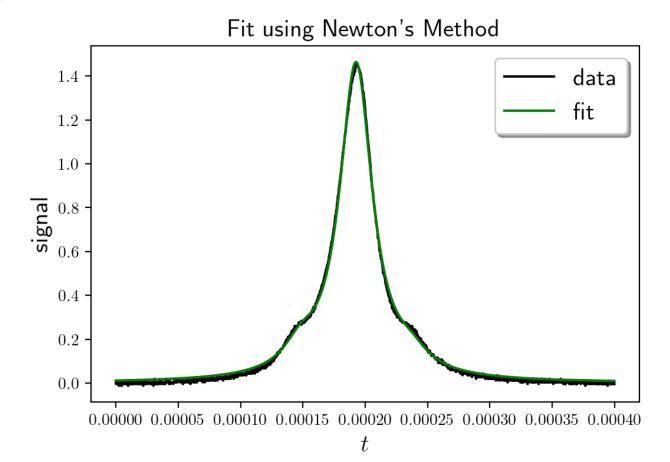
# Printing best fit parameters
print(m)
```

[1.44461789e+00 1.04728584e-01 6.54256989e-02 1.60245012e-05 1.92580498e-04 4.45420709e-05]

Plotting the fit to make sure it worked

```
plt.plot(t,d,color='black',label='data')
plt.plot(t,m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) + m
plt.xlabel('$t$',fontsize=15)
plt.ylabel('signal',fontsize=15)
plt.title("Fit using Newton's Method",fontsize=15)
plt.legend(loc=0,frameon=True,shadow=True,fontsize=15)
```

Out[10]: <matplotlib.legend.Legend at 0x179ad0278c8>



The fit looks better than before. The parameters we got are

$$a = 1.44 \tag{10}$$

$$b = 1.05 \times 10^{-1} \tag{11}$$

$$c = 6.54 \times 10^{-2} \tag{12}$$

$$w = 1.60 \text{x} 10^{-5} \tag{13}$$

$$t_0 = 1.93 \times 10^{-4} \tag{14}$$

$$dt = 4.45 \times 10^{-5} \tag{15}$$

```
In [11]:
                        # Function to take numerical derivative of fun at x
                        def ndiff(fun,x):
                                  # machine precision
                                  eps = 1e-16
                                  delta = np.sqrt(eps)
                                  # Calculating derivative
                                  deriv = 1/(2*delta)*(fun(x+delta)-fun(x-delta))
                                  return deriv
                        # Initial quess for parameters
                        a = 1.42
                        b = 0.1
                        c = 0.1
                        W = 0.000018
                        t0 = 0.000192
                        dt = 0.00004
                        m = np.array([a,b,c,w,t0,dt])
                        # Doing 20 itterations of Newton's method
                        for i in range(20):
                                  # Computing residuals
                                  Am = m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) + m[2]
                                  r = d-Am
                                  # Computing gradient of A numerically
                                  def fun a(a):
                                            return a/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) +
                                  A_a = ndiff(fun_a, m[0])
                                  def fun b(b):
                                           return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + b/(1+((t-m[4]+m[5])**2)/(m[3]**2)) +
                                  A b = ndiff(fun b, m[1])
                                  def fun c(c):
                                           return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2))
                                  A c = ndiff(fun c, m[2])
                                  def fun w(w):
                                           return m[0]/(1+((t-m[4])**2)/(w**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(w**2)) + m[2]
                                  A w = ndiff(fun w, m[3])
                                  def fun t0(t0):
                                            return m[0]/(1+((t-t0)**2)/(m[3]**2)) + m[1]/(1+((t-t0+m[5])**2)/(m[3]**2)) + m[1]/(1+((t-t0+m[5])**2)/(m[3])**2)/(m[3]**2)) + m[1]/(1+((t-t0+m[5])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])/(m[3])**2)/(m[3])**2)/(m[3])**2)/(m[3])/(m[3])**2)/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3])/(m[3
                                  A t0 = ndiff(fun t0, m[4])
                                  def fun dt(dt):
                                           return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+dt)**2)/(m[3]**2)) +
                                  A_dt = ndiff(fun_dt,m[5])
                                  A_m = np.zeros((A_a.shape[0],6))
                                  A_m[:,0] = A_a
                                  A_m[:,1] = A_b
                                  A m[:,2] = A c
                                  A_m[:,3] = A_w
                                  A_m[:,4] = A_t0
                                  A_m[:,5] = A_dt
                                  # Computing delta m
                                  delta m = np.linalg.inv(A m.T@A m)@A m.T@r
                                  m = m + delta_m
```

```
# Calculating uncertainty on best fit parameters
Ninv = np.eye(t.shape[0])/(sigma**2)
cov = np.linalg.inv(A_m.T@Ninv@A_m)
# Printing uncertainty on best fit parameters
print(np.sqrt(np.diag(cov)))
```

[6.47021717e-04 6.16052665e-04 6.03327894e-04 1.36395647e-08 7.62930004e-09 9.12622319e-08]

So the fit parameters with uncertainty are

$$a = 1.44 \pm 6.47 \times 10^{-4} \tag{16}$$

$$b = 1.04 \times 10^{-1} \pm 6.16 \times 10^{-4} \tag{17}$$

$$c = 6.45 \times 10^{-2} \pm 6.03 \times 10^{-4} \tag{18}$$

$$w = 1.61 \times 10^{-5} \pm 1.36 \times 10^{-8} \tag{19}$$

$$t_0 = 1.93 \times 10^{-4} \pm 7.63 \times 10^{-8} \tag{20}$$

$$dt = 4.46 \times 10^{-5} \pm 9.13 \times 10^{-7} \tag{21}$$

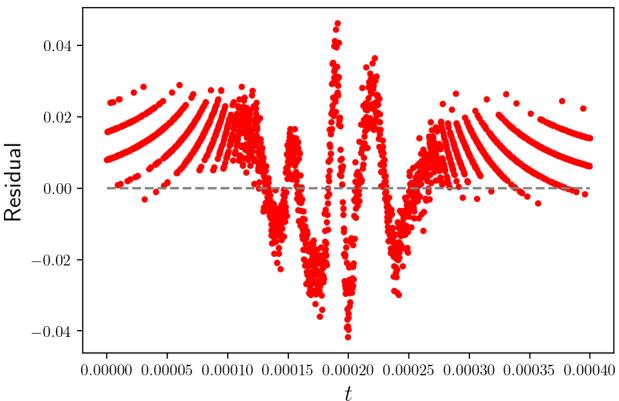
e)

Now we plot the residuals.

```
In [12]:
    plt.plot(t,m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) + m
    plt.plot(t,t*0,color='gray',ls='--')
    plt.xlabel('$t$',fontsize=15)
    plt.ylabel('Residual',fontsize=15)
    plt.title("Fit residuals",fontsize=15)
```

Out[12]: Text(0.5, 1.0, 'Fit residuals')





The residuals are clearly correlated, so no, the error bars I got by assuming the data are independent with uniform variance are not a complete description of the data.

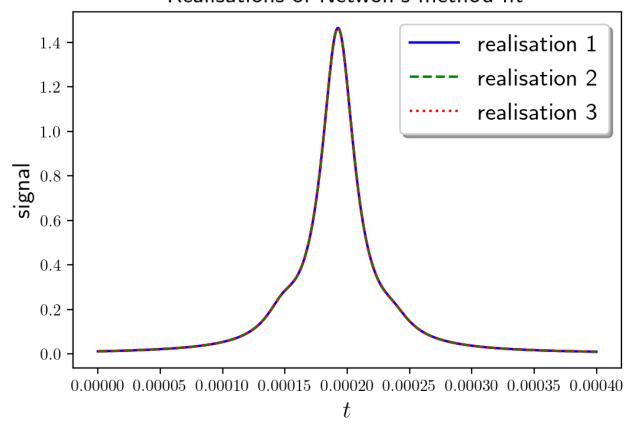
# f)

We generate realisations for the parameter errors using Cholesky decomposition. Here I plot three realisations on top of each other

```
In [13]:
                                              L = np.linalg.cholesky(cov)
                                             n1 = L@np.random.randn(6)
                                             n2 = L@np.random.randn(6)
                                             n3 = L@np.random.randn(6)
                                             m1 = m+n1
                                             m2 = m+n2
                                             m3 = m+n3
In [14]:
                                             plt.plot(t,m1[0]/(1+((t-m1[4])**2)/(m1[3]**2)) + m1[1]/(1+((t-m1[4]+m1[5])**2)/(m1[3]**2)) + m1[1]/(1+((t-m1[4])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])**2)/(m1[3])/(m1[3])**2)/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1[3])/(m1
                                             plt.plot(t,m2[0]/(1+((t-m2[4])**2)/(m2[3]**2)) + m2[1]/(1+((t-m2[4]+m2[5])**2)/(m2[3]**2)
                                             plt.plot(t,m3[0]/(1+((t-m3[4])**2)/(m3[3]**2)) + m3[1]/(1+((t-m3[4]+m3[5])**2)/(m3[3]**2)
                                             plt.xlabel('$t$',fontsize=15)
                                             plt.ylabel('signal', fontsize=15)
                                             plt.title("Realisations of Netwon's method fit",fontsize=15)
                                             plt.legend(loc=0, frameon=True, shadow=True, fontsize=15)
```

Out[14]: <matplotlib.legend.Legend at 0x179ad15af08>

### Realisations of Netwon's method fit



We can't really see the difference, but here's the residuals (with respect to the best fit model)

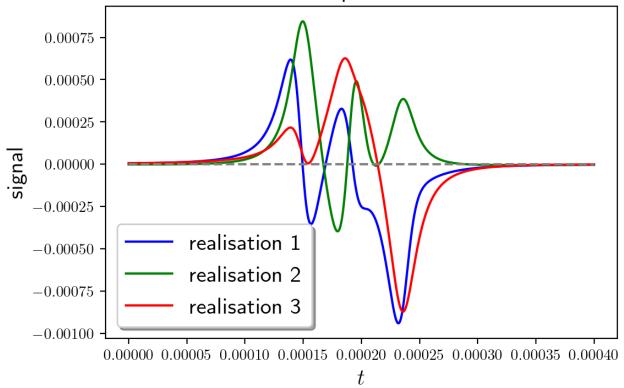
```
In [15]:

d_best_fit = m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) +
d_1 = m1[0]/(1+((t-m1[4])**2)/(m1[3]**2)) + m1[1]/(1+((t-m1[4]+m1[5])**2)/(m1[3]**2)) +
d_2 = m2[0]/(1+((t-m2[4])**2)/(m2[3]**2)) + m2[1]/(1+((t-m2[4]+m2[5])**2)/(m2[3]**2)) +
d_3 = m3[0]/(1+((t-m3[4])**2)/(m3[3]**2)) + m3[1]/(1+((t-m3[4]+m3[5])**2)/(m3[3]**2)) +

plt.plot(t,d_best_fit-d_1,color='blue',label='realisation 1')
plt.plot(t,d_best_fit-d_2,color='green',label='realisation 2')
plt.plot(t,d_best_fit-d_3,color='red',label='realisation 3')
plt.plot(t,t*0,color='gray',ls='--')
plt.xlabel('$t$',fontsize=15)
plt.ylabel('signal',fontsize=15)
plt.title("Residuals with respect to best fit model",fontsize=15)
plt.legend(loc=0,frameon=True,shadow=True,fontsize=15)
```

Out[15]: <matplotlib.legend.Legend at 0x179ad206a88>

### Residuals with respect to best fit model



now I generate more realisations of the model and calculate the  $\chi^2$  every time. I take the mean value of the increase in  $\chi^2$ .

```
In [16]:
           L = np.linalg.cholesky(cov)
           # array to contain each value of chi2
           chi2 diff = np.zeros((100))
           for i in range(100):
               # creating realisation of model parameters
               n0 = L@np.random.randn(6)
               m0 = m+n0
               # creating realisation of model
               d\theta = m\theta[\theta]/(1+((t-m\theta[4])**2)/(m\theta[3]**2)) + m\theta[1]/(1+((t-m\theta[4]+m\theta[5])**2)/(m\theta[3]**2)
               chi2_best_fit = np.sum((d_best_fit-d)**2/sigma**2)/(t.shape[0]-6)
               # calculating chi2 for the realisation of the model
               chi2 realisation = np.sum((d0-d)**2/sigma**2)/(t.shape[0]-6)
               # calculating chi2 difference wrt best fit
               chi2 diff[i] = np.abs(chi2 best fit-chi2 realisation)
           print(np.mean(chi2_diff))
```

#### 0.0030335580411422216

The typical difference in  $\chi^2$  is 0.003, which is much less than 1. You would normally expect the typical difference to be closer to 1, but here the model is still not a good fit to the data (residuals are highly correlated,  $\chi^2$  is much larger than 1), so all bets are off.

## g)

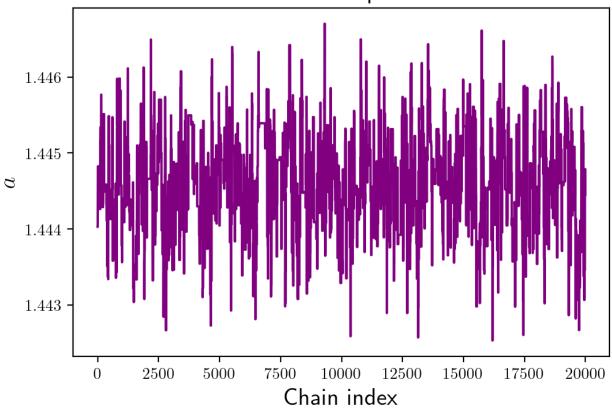
Now we do the same fit but using an MCMC. I'm adapting code written in class by Prof. Sievers. The step size is set to be the standard error on the fit parameters as found in d).

```
In [17]:
                           # Function to compute the model given model parameters
                           def three lorentzian(m,t):
                                      return m[0]/(1+((t-m[4])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[3]**2)) + m[1]/(1+((t-m[4]+m[5])**2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(m[5]*2)/(
                            # Function to compute the chi2 for a given model
                           def chisq(m,x,y,noise):
                                      pred=three lorentzian(m,t)
                                      return np.sum(((y-pred)/noise)**2)
                           # Function to make an MCMC chain
                           def mcmc(pars,step size,x,y,fun,noise,nstep=1000):
                                      # Initial chi2
                                      chi cur=fun(pars,x,y,noise)
                                      # Making array to hold chains and chi2
                                      npar=pars.shape[0]
                                      chain=np.zeros([nstep,npar])
                                      chivec=np.zeros(nstep)
                                      for i in range(nstep):
                                                 trial_pars=pars+step_size*np.random.randn(npar)
                                                 trial_chisq=fun(trial_pars,x,y,noise)
                                                 delta_chisq=trial_chisq-chi_cur
                                                 accept prob=np.exp(-0.5*delta chisq)
                                                 accept=np.random.rand(1)<accept prob</pre>
                                                 if accept:
                                                            pars=trial_pars
                                                            chi cur=trial chisq
                                                  chain[i,:]=pars
                                                  chivec[i]=chi cur
                                      return chain, chivec
In [18]:
                            pars = np.array([1.44403041e+00, 1.03678060e-01, 6.44510546e-02, 1.60517917e-05, 1.9258
                            step size = np.array([9.14128147e-04, 8.70429036e-04, 8.52345103e-04, 1.93273356e-08, 1
                            chain, chivec = mcmc(pars,step_size,t,d,chisq,sigma,nstep=20000)
                       To check that the MCMC converged, I plot the chain corresponding to every parameter.
```

```
plt.plot(chain[:,0],color='purple')
plt.xlabel('Chain index',fontsize=15)
plt.ylabel('$a$',fontsize=15)
plt.title('MCMC chain for parameter $a$',fontsize=15)
```

Out[19]: Text(0.5, 1.0, 'MCMC chain for parameter \$a\$')

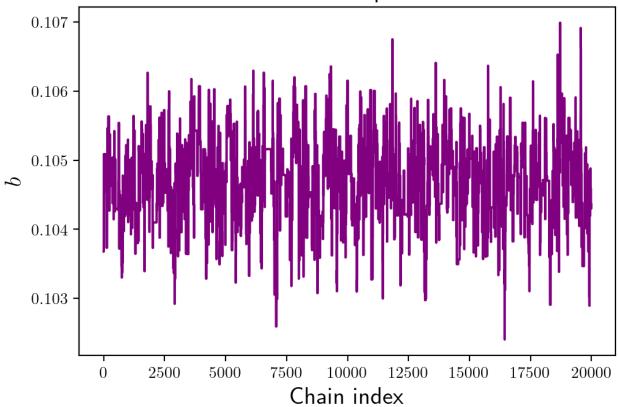
## MCMC chain for parameter $\boldsymbol{a}$



```
plt.plot(chain[:,1],color='purple')
plt.xlabel('Chain index',fontsize=15)
plt.ylabel('$b$',fontsize=15)
plt.title('MCMC chain for parameter $b$',fontsize=15)
```

Out[20]: Text(0.5, 1.0, 'MCMC chain for parameter \$b\$')

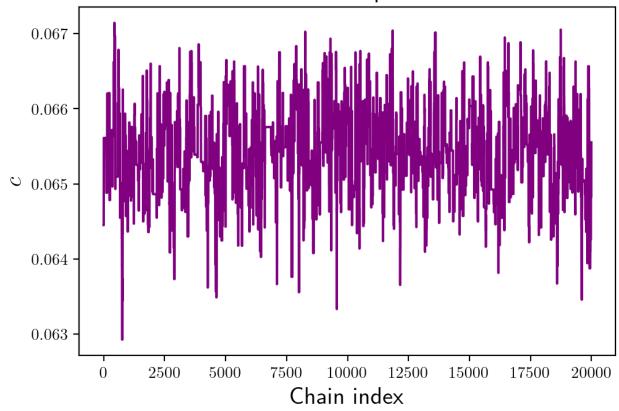
## MCMC chain for parameter $\boldsymbol{b}$



```
In [21]:
    plt.plot(chain[:,2],color='purple')
    plt.xlabel('Chain index',fontsize=15)
    plt.ylabel('$c$',fontsize=15)
    plt.title('MCMC chain for parameter $c$',fontsize=15)
```

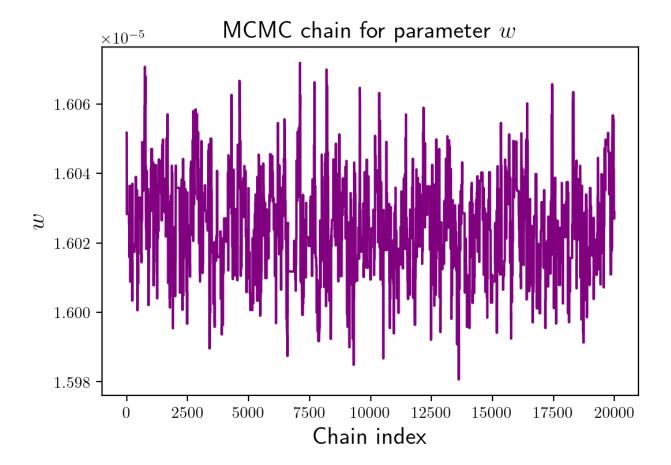
 $\mathsf{Out}[21]$ : Text(0.5, 1.0, 'MCMC chain for parameter \$c\$')

## MCMC chain for parameter $\boldsymbol{c}$



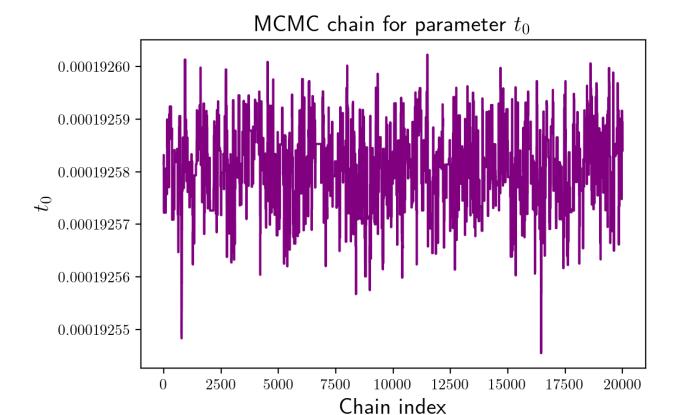
```
In [22]:
    plt.plot(chain[:,3],color='purple')
    plt.xlabel('Chain index',fontsize=15)
    plt.ylabel('$w$',fontsize=15)
    plt.title('MCMC chain for parameter $w$',fontsize=15)
```

Out[22]: Text(0.5, 1.0, 'MCMC chain for parameter \$w\$')



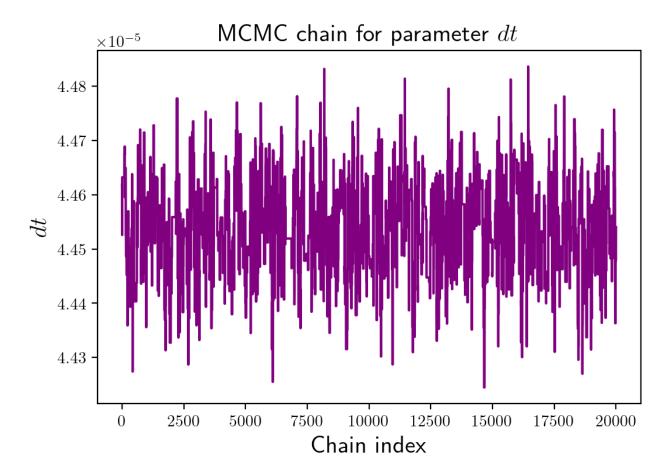
```
plt.plot(chain[:,4],color='purple')
plt.xlabel('Chain index',fontsize=15)
plt.ylabel('$t_0$',fontsize=15)
plt.title('MCMC chain for parameter $t_0$',fontsize=15)
```

Out[23]: Text(0.5, 1.0, 'MCMC chain for parameter \$t\_0\$')



```
plt.plot(chain[:,5],color='purple')
plt.xlabel('Chain index',fontsize=15)
plt.ylabel('$dt$',fontsize=15)
plt.title('MCMC chain for parameter $dt$',fontsize=15)
```

Out[24]: Text(0.5, 1.0, 'MCMC chain for parameter \$dt\$')



All the chains seems to have converged (no apparent structure on the scale of the entire chain). We now get new fit parameters and errors by finding the mean and standard deviation of the samples from the chain. We exclude the first 1000 samples to make sure all samples considered are at equilibrium.

```
In [25]:
          # Compute means and standard deviations
          a = np.mean(chain[:,0])
          e_a = np.std(chain[:,0])
          b = np.mean(chain[:,1])
          e b = np.std(chain[:,1])
          c = np.mean(chain[:,2])
          e_c = np.std(chain[:,2])
          w = np.mean(chain[:,3])
          e w = np.std(chain[:,3])
          t0 = np.mean(chain[:,4])
          e_t0 = np.std(chain[:,4])
          dt = np.mean(chain[:,5])
          e dt = np.std(chain[:,5])
          # Print parameters and errors
          print(a,e_a)
          print(b,e_b)
          print(c,e c)
          print(w,e_w)
          print(t0,e_t0)
          print(dt,e_dt)
```

 $<sup>1.4446020177563317 \ 0.0006630618868887974</sup>$ 

<sup>0.10470396154291853 0.0006287251446168117</sup> 

- 0.0654419118731151 0.0005913198777459008
- 1.602442184774399e-05 1.3933302842027707e-08
- 0.0001925807879472429 7.599560984787617e-09
- 4.4538816733190186e-05 9.064898332239274e-08

So the parameters we get with the MCMC are

$$a = 1.44 \pm 6.66 \times 10^{-4} \tag{22}$$

$$b = 1.04 \times 10^{-1} \pm 6.29 \times 10^{-4} \tag{23}$$

$$c = 6.45 \times 10^{-2} \pm 5.91 \times 10^{-4} \tag{24}$$

$$w = 1.61 \times 10^{-5} \pm 1.39 \times 10^{-8} \tag{25}$$

$$t_0 = 1.93 \text{x} 10^{-4} \pm 7.60 \text{x} 10^{-8}$$
 (26)

$$dt = 4.46 \times 10^{-5} \pm 9.06 \times 10^{-8} \tag{27}$$

The uncertainties are slightly different but not by much. The fractional differences are on the order of 1/10.

## h)

The width of the cavity is then given by

$$width = \left(\frac{dt}{w}\right) 9 \text{ GHz} \tag{28}$$

which I compute below

```
In [26]: width = dt/w*9
    e_width = width*(e_w/w)
    print(width,e_width)
```

25.014902528614193 0.02175056397083404

So the width of the vacity resonance is

width = 
$$(25.01 \pm 0.02) \text{ GHz}$$
 (29)

In [ ]: