

$$\mathcal{L}(\vec{\mu}, \vec{\nu}) = \prod_{c=1}^{N_C} \prod_{b=1}^{N_B^c} \text{Pois}(n_{cb}; n_{cb}^{\text{exp}}(\vec{\mu}, \vec{\nu})) \prod_{e=1}^{N_E} p_e(y_e; \nu_e)$$

Exp. events per bin NP constraints

$$n_{cb}^{\text{exp}} = \max(0, \sum_p M_{cp}(\vec{\mu}) N_{cp}(\vec{\nu}_L, \vec{\nu}_S, \vec{\nu}_G, \vec{\nu}_\rho) \omega_{cbp}(\vec{\nu}_S) + E_{cb}(\vec{\nu}_B))$$

Physics model scaling Process norm. Process templates MC stats

$$p_{L,S} = \mathcal{N}(y_{L,S}; \nu_{L,S}, 1)$$

$$p_G = \text{Pois}(y_G; \nu_G)$$

$$p_B = \begin{cases} \mathcal{N}(y_B; \nu_B, 1) & \nu_B \in \text{Gaussian} \\ \text{Pois}(y_B; \nu_B) & \nu_B \in \text{Poisson} \end{cases}$$

$$p_\rho = \begin{cases} \mathcal{N}(y_\rho; \nu_\rho, \sigma_\nu) \\ \text{Uniform on [a, b]} \end{cases}$$

Barlow-Beeston

"lite"

$$E_{cb}(\vec{\mu}, \vec{\nu}, \nu) = \nu \left(\sum_p (e_{cpb} N_{cp} M_{cp}(\vec{\mu}, \vec{\nu}))^2 \right)^{\frac{1}{2}}$$

full

$$E_{cb}(\vec{\mu}, \vec{\nu}, \vec{\nu}_\alpha, \vec{\nu}_\beta) = \sum_\alpha \left(\frac{\nu_\alpha}{y_\alpha} - 1 \right) \omega_{c\alpha b} N_{c\alpha} M_{c\alpha}(\vec{\mu}, \vec{\nu}) + \sum_\beta \nu_\beta e_{c\beta b} N_{c\beta} M_{c\beta}(\vec{\mu}, \vec{\nu}),$$

$$\omega_b(\vec{\nu}_S) = \begin{cases} \max(0, \omega^0 (f_b^0 + \sum_s F(\nu_s, \delta_b^{s,+}, \delta_b^{s,-}, \epsilon_s))) & \text{(direct),} \\ \max(0, \omega^0 \exp(\ln(f_b^0) + \sum_s F(\nu_s, \Delta_b^{s,+}, \Delta_b^{s,-}, \epsilon_s))) & \text{(logarithmic),} \end{cases}$$

Vertical morphing

$$\kappa_s^\pm = \frac{\sum_b \omega_b^{s,\pm}}{\sum_b \omega_b^0}.$$

Shape uncert. norm.
change factored out

$$f_b = \omega_b / \sum \omega_b$$

$$\omega^0 = \sum \omega_b^0, \delta^\pm = f_i^\pm - f_i^0, \text{ and } \Delta^\pm = \ln(f_i^\pm / f_i^0)$$

$$F(\nu, \delta^+, \delta^-, \epsilon_s) = \begin{cases} \frac{1}{2} \nu' ((\delta^+ - \delta^-) + \frac{1}{8}(\delta^+ + \delta^-)(3\bar{\nu}^5 - 10\bar{\nu}^3 + 15\bar{\nu})), & \text{for } -q < \nu' < q; \\ \nu' \delta^+, & \text{for } \nu' \geq q; \\ -\nu' \delta^-, & \text{for } \nu' \leq -q; \end{cases}$$

Interpolation between up and down variations (shape)

$$\nu' = \nu \epsilon_s$$

$$\bar{\nu} = \frac{\nu'}{q}$$

$$q = \min_s \epsilon_s$$

$$N = N_0(\nu_G) \prod_n \kappa_n^{\nu_{L,n}} \prod_a \kappa_a^A(\nu_{L(S)}^a, \kappa_a^+, \kappa_a^-)^{\nu_{L(S)}^a} \prod_r F_r(\nu_{\rho,r})$$

Gamma Log-normal Asymmetric log-normal rateParams

$$N_0 = \frac{\nu_G}{y_G}$$

$$\kappa^A(\nu, \kappa^+, \kappa^-) = \begin{cases} \kappa^+, & \text{for } \nu \geq 0.5 \\ \kappa^-, & \text{for } \nu \leq -0.5 \\ \exp\left(\frac{1}{2}((\ln \kappa^+ + \ln \kappa^-) + \frac{1}{4}(\ln \kappa^+ - \ln \kappa^-)I(\nu))\right), & \text{otherwise} \end{cases}$$

Interpolation between up and down variations (norm)

$$I(\nu) = 48\nu^5 - 40\nu^3 + 15\nu$$