

Poisson Point Process

$I(\Omega|\boldsymbol{\theta})$: Model intensity

$N(\Omega)$: Statistical noise

$\Sigma(\Omega, \Omega')$: Systematic covariance

$\mathcal{E}(\Omega)$: Exposure

Fisher Information Matrix

$$\mathcal{I}_{ij}(\boldsymbol{\theta}) = - \left\langle \frac{\ln \mathcal{L}(\mathcal{D}|\boldsymbol{\theta})}{\partial \theta_i \partial \theta_j} \right\rangle_{\mathcal{D}(\boldsymbol{\theta})}$$

Additive component

Effective Counts

$$\mathcal{I}(\boldsymbol{\theta}) \rightarrow (s_i(\boldsymbol{\theta}), b_i(\boldsymbol{\theta}))$$

Exclusion limits

Discovery reach

Model likelihood

Discrimination power

$$V = \int d\boldsymbol{\theta} \sqrt{\det g_{ij}(\boldsymbol{\theta})}$$

Information Geometry

$$g_{ij}(\boldsymbol{\theta}) = \mathcal{I}_{ij}(\boldsymbol{\theta})$$

Trial factors

Confidence contours

\simeq equal geodesic distance contours

Information Flux

$$\mathcal{F}(\Omega|\boldsymbol{\theta})_{ij} = \frac{\delta \mathcal{I}(\boldsymbol{\theta})_{ij}}{\delta \mathcal{E}(\Omega)}$$

Strategy optimization &
experimental design