

Poisson Point Process

$I(\Omega|\theta)$: Model intensity

$N(\Omega)$: Statistical noise

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

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

Fisher Information Matrix

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

Additive component

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

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

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

Exclusion limits

Discovery reach

Strategy optimization & experimental design

Model likelihood

Trial factors

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

Confidence contours
 \simeq equal geodesic distance contours