## Bayesian inference in particle physics

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## 1 Bayesian Higgs

We got our hands on some fresh LHC data. It seems to be invariant mass measurements of the channel  $H \to \gamma \gamma$  in the region  $m \in [100, 160]$  GeV.

Excitedly, you tell all your friends. One of them tells you that you should analyse the data to obtain a measurement of the signal strength  $\mu$ . She also tells you, that for this channel the background is expected to have an exponential mass distribution of

$$p(m|m_b, \lambda_b) = \frac{1}{\lambda_b} \exp\left(\frac{m - m_b}{\lambda_b}\right),$$

where  $m_b = 100 \text{ GeV}$  and  $\lambda_b = 20 \text{ GeV}$ . The signal has an expected mass distribution given by

$$p(m|m_b, \lambda_b) = \mathcal{N}(m_s, \sigma_s),$$

where  $m_s = 125$  GeV and  $\sigma_s = 2$  GeV. You expect 10000 background events and 1000 signal events Hint: Always work with twice negative logarithmic probabilities throughout the exercise.

- 1. Generate MC events for signal and background and load the data.
- 2. Construct the negative log-likelihood function

$$p(n|\mu, \mu_{bkg}) = \prod_{\text{bins } b} \text{Poisson}(n_b|\nu_b(\mu, \mu_{bkg}))$$

where  $n_b$  are your measured data yields per bin b. The expected yields per bin are

$$\nu_b(\mu, \mu_{bkq}) = \mu n_{siq,b} + \mu_{bkq} n_{bkq,b},$$

where  $n_{sig,b}$  and  $n_{bkg,b}$  are the expected signal and background yields per bin, respectively. Our model parameters are the normalization factors  $\mu$  and  $\mu_{bkg}$ . The goal of this analysis will be to infer  $\mu$ .

- 3. Think about possible prior choices here. We are relatively confident in the background modeling, but are not so confident in the signal normalization. Think about possible prior choices for  $\mu$  and  $\mu_{bkq}$ .
- 4. Combine (twice negative log) likelihood and (twice negative log) prior into a (twice negative log) posterior.
- 5. What is the posterior mode? What is the impact of your priors here?
- 6. Advanced: Code up your own implementation of the Metropolis-Hastings algorithm.

  Hint: Implement it such that it works with twice negative logarithmic probabilities, for numerical stability.

  Alternative: Copy my implementation from here.
- 7. Generate samples from the posterior.

Bonus: Make trace plots.

- 8. Use the samples to obtain estimates for the 1-and 2-dimensional marginal posteriors of  $\mu$  and  $\mu_{bkg}$ .

  Hint: Corner plots are useful here.
- 9. What is the 95% upper credible interval on  $\mu$ ?
- 10. What are the 68% and 95% central intervals of  $\mu$  and  $\mu_{bkq}$ ?