



Enough RooFit to be dangerous

Sam Cunliffe

Pacific Northwest National Laboratory

26th B2GM. Hands-on analysis and software tutorial. Afternoon session.

11 February 2017





Prerequisites

- Required:
 - Local install of ROOT with cmake -Droofit=ON (probably default these days)
- Optional:
 - pyROOT: -Dpython=ON (is default these days)
 - jupyter-notebook with ipython kernel
 - exactly same thing as ipython notebook
 - only needed if you want to follow along exactly with me

OR

Just work at KEKCC

OR

Work somewhere with /cvmfs/belle.cern.ch mounted.

Pacific Northwest NATIONAL LABORATORY Proudly Oberated by Battelle Since 1965

Preamble

- I'm fairly agnostic to setup / programming languages / tools.
 - ...should work in both ipython and with "vanilla" pyROOT python script
 - ...or you can write a macro for interactive root session (CLING)
 - ...or a compiled C++ executable (-lRooFit and -lRooFitCore)
- I try to be pedagogical and start from the total basics.
- Apologies in advance if patronising.
 - Intended for PhD students and new postdocs who don't come from LHC experiments. And/or new, eager RooFit users.
 - If you find this a little slow-going. Feel free to skip ahead.
- Rigorous statistics outside scope of this tutorial but ask if unclear.



Answers

- I will post answers to the confluence page after this session
 [https://confluence.desy.de/display/BI/Physics+HandsOnAnalysisTutorialFebruary2017]
- And push my notebooks (with answers) to [https://stash.desy.de/users/scunliff/repos/b2gm-roofit-tutorial-feb2017/browse] it currently contains a copy of these slides and a very small release-00-08 data file

git clone ssh://git@stash.desy.de:7999/~scunliff/b2gm-roofit-tutorial-feb2017.git

Pacific Northwest NATIONAL LABORATORY Proudly Operated by Battelle Since 1965

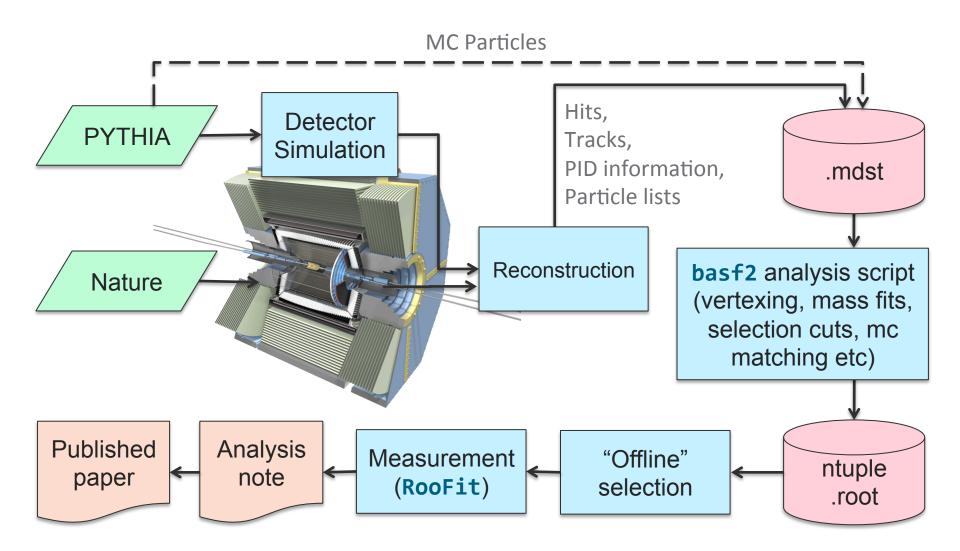
Introduction

- ► Thanks to Jake's tutorials we have some reconstructed data (actually it's simulation) in a flat ntuple...
 - Specifically a TTree stored in a TFile
 - Even if you don't have that you know how to use **basf2** to go and get some.
- I assume you've figured out a really cool selection.
 - "Just" a signal clean-up problem.
- Now let's make a measurement of something... the fun bit.



Belle II flow chart

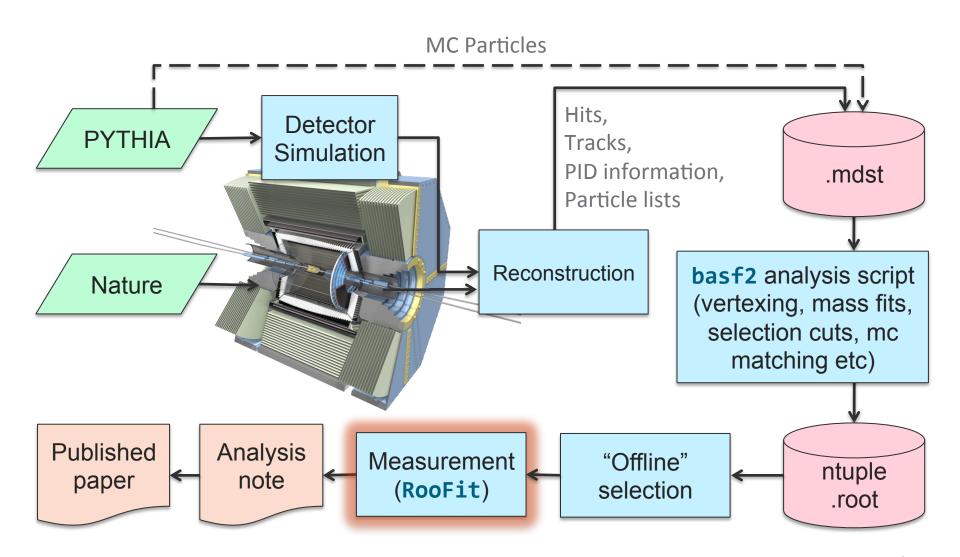
Proudly Operated by Battelle Since 1965





Belle II flow chart

Proudly Operated by Battelle Since 1965





Measure what?

(Most of the time) want to know <u>how many events</u>..

$$\mathcal{B}(B o f) \propto N(B o f)$$
 $A_{\mathrm{CP}} = rac{\mathcal{B}(B o f) - \mathcal{B}(\overline{B} o \overline{f})}{\mathcal{B}(B o f) + \mathcal{B}(\overline{B} o \overline{f})}$

- OK sometimes it's "as a function of time" or "as a function of angle"
- Two main approaches:
 - 1. Define a signal "box" or "window" in one or more variable a.k.a "cut-and-count" "look in the box" methods
 - 2. Perform a fit and extract a yield / parameters of a model...
- Advantage of method #2 is that we can also measure other things...



Pre model-building: some definitions

- Observable quantities / **independent variables** / data in an ntuple $m_{\rm BC},\,E,\,\Delta E,\,x,\,y,\,z,\,\theta,\,t$ \longrightarrow \vec{x}
 - One 'coordinate' provided by each datum (each event, or photon or whatever)
 - Typically have an associated physical range (or can be assigned one)
- Parameters / measurable quantities (sometimes known sometimes not) $m_{B^0}, \Gamma, n_{\text{events}}, \mathcal{B}, \Delta m^2 \longrightarrow \vec{p}$
 - Given by nature but not measured directly by our detector for each event



Pre model-building: more definitions

Probability distribution function: 'is' the model

$$g(\vec{x}; \vec{p})$$

- Everyone in the universe calls it a "pdf".
- (If the model builder has done a good job) It describes the probability of observing a datum with 'coordinates' \vec{x} given the set of parameters \vec{p}
- You get to choose the functional form based on previous experimental work / your supervisor's advice / some physics reason.
- It is normalised:

$$\int_{\vec{x}_{\min}}^{\vec{x}_{\max}} g(\vec{x}; \, \vec{p}) d\vec{x} \equiv 1$$

Pacific Northwest NATIONAL LABORATORY

Proudly Operated by Battelle Since 1965

Likelihood function

- A single datum is a set of coordinates \vec{x} (e.g. a point in some 2D plane, a single point in an energy spectrum...)
- lacksquare A dataset is a set of these coordinates $\{ec{x}_i\}$ (let's label them $i\in[0..N]$)
- ▶ The likelihood is the **joint pdf**. I.e. the "pdf" for \vec{p} given the data and g.
 - Don't call it a pdf, that's confusing. Call it the likelihood.
 - Construct the likelihood by evaluating the pdf for each data point and multiplying those numbers:

$$\mathcal{L}(\{\vec{x}_i\}, \vec{p}) = \prod_{i=0}^{N} g(\vec{x}_i; \vec{p})$$

lacksquare At a maximum for \vec{p} most consistent with the data



Likelihood function

- ightharpoonup A single datum is a set of coordinates \vec{x}
- ightharpoonup A dataset is a set of these coordinates $\{\vec{x}_i\}$
- The likelihood is the joint pdf.
 - Construct the likelihood by evaluating the pdf for each data point and multiplying those numbers:

$$\mathcal{L}(\{\vec{x}_i\}, \vec{p}) = \prod_{i=0}^{N} g(\vec{x}_i; \vec{p})$$

- lacksquare At a maximum for \vec{p} most consistent with the data
- Negative log likelihood:

$$NLL \equiv -\log (\mathcal{L}(\vec{p})) = -\sum_{i=0}^{N} \log (g(\vec{x}_i; \vec{p}))$$



Fun questions

Why work with NLL rather than likelihood itself?



What is RooFit?

- ► A library of C++ objects and data structures.
- A nice* way to interface with MINUIT
 - specifically targeted at minimising NLLs, perform fits and estimate/measure parameters.
- Part of ROOT. "Just works" with ROOT files.

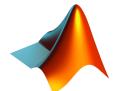


It's not the only way to do fitting...













- ...<u>but</u> it is the way that your supervisor / senior postdoc is probably going to be most familiar with.
- And it is very powerful.





RooFit land

- Everything is a RooFit object starts with "Roo" instead of "T"
- No distinction between independent variable and parameter (you make the distinction in what data you provide)
- Bazillions of functions are already implemented as pdfs
 - If your favourite function is not implemented it's very easy to make your own





RooFit land

independent variable	$x \longrightarrow$	RooRealVar
parameter	$p \longrightarrow$	RooRealVar
function $f(x)$	$x) \longrightarrow$	RooAbsReal
pdf $g(ec{x};ec{p})$	♂)	RooAbsPDF
integral $\int f(x) dx$	$dx \longrightarrow$	RooRealIntegral
single datum	$\vec{x}_i \longrightarrow$	RooArgSet
unbinned data set $\{ec{x}\}$	$_{i}\}$ \longrightarrow	RooDataSet
histogram of data	→	RooDataHist
NLL $-\log(A)$	$\mathcal{C})$ \longrightarrow	RooNLL
plot	→	RooPlot
range, signal window	→	<pre>RooFit::Range(,)</pre>
fit result	→	RooFitResult
set of parameters	\vec{p} \longrightarrow	RooArgSet
ordered list		RooArgList



Fun questions

- Why work with NLL rather than likelihood itself?
- When was MINUIT written?
 - In what language?
 - What is Minuit2?
- When was ROOT's original release?
- When was RooFit's original release?





1a-Fit-mBC.ipynb 1b-Fit-mBC.ipynb



Fun questions

- Why work with NLL rather than likelihood itself?
- When was MINUIT written?
 - In what language?
 - What is Minuit2?
- When was ROOT's original release?
- When was RooFit's original release?
- Where does the Crystal Ball function come from?
 - Can you find the 'standard' reference?





2-2DFit.ipynb



Fun questions

- Why work with NLL rather than likelihood itself?
- When was MINUIT written?
 - In what language?
 - What is Minuit2?
- When was ROOT's original release?
- When was RooFit's original release?
- Where does the Crystal Ball function come from?
 - Can you find the 'standard' reference?
- Why would you ever want a RooProdPdf as there are no cross terms?





3-Advanced-NLL-etc.ipynb



Fun questions

- Why work with NLL rather than likelihood itself?
- When was MINUIT written?
 - In what language?
 - What is Minuit2?
- When was ROOT's original release?
- When was RooFit's original release?
- Where does the Crystal Ball function come from?
 - Can you find the 'standard' reference?
- Why would you ever want a RooProdPdf as there are no cross terms?
- What is "throwing toys" (other than the worst jargon ever)?
- What is under/over coverage?



Other references and resources

- <u>software@belle2.org</u> (is there a plan to make a stats@belle2.org?)
- https://confluence.desy.de/display/BI/New+Physics+and+Statistics
- https://root.cern.ch/roofit-20-minutes
- ROOT/RooFit sub forum
- Google "RooFit"
 - + thing you want to do
 - You are not alone!
- RooFit users manual
 - Old (2008)
 - ...but comprehensive

