Do's and Dont's with $\mathcal{L}$ikelihoods

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Topics

What it is

How it works: Resonance

Error estimates

Detailed example: Lifetime

Several Parameters

Extended maximum $\mathcal{L}$

Do's and Dont's with $\mathcal{L}$ ****

DO'S AND DONT'S WITH $\mathcal{L}$

- NORMALISATION FOR LIKELIHOOD
- JUST QUOTE UPPER LIMIT
- $\Delta(\ln \mathcal{L}) = 0.5$ RULE
- $\mathcal{L}_{max}$ AND GOODNESS OF FIT
- $\int_{p_L}^{p_U} \mathcal{L}\,\mathrm{dp} = 0.90$
- BAYESIAN SMEARING OF $\mathcal{L}$
- USE CORRECT $\mathcal{L}$ (PUNZI EFFECT)

MAXIMUM LIKELIHOOD

$$y = N\left(1 + \frac{b}{a}\cos^2\theta\right)$$

$$y_i = N\left(1 + \frac{b}{a}\cos^2\theta_i\right)$$

~ Probability density of observing θ_i, given b/a

$$\mathcal{L}\left(\frac{b}{a}\right) = \prod y_i$$

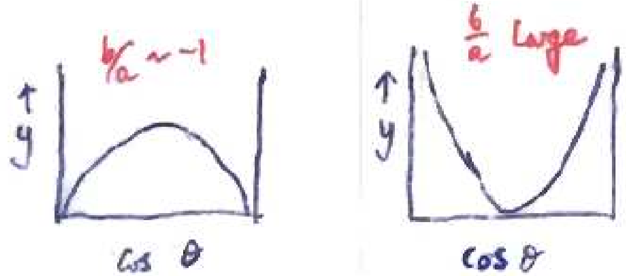
~ Probability of observing given set of θ_i for that b/a

Best estimate of $\frac{b}{a}$ is that which maximises $\mathcal{L}$

Precision of $\frac{b}{a}$ from width of $\mathcal{L}$ distribution

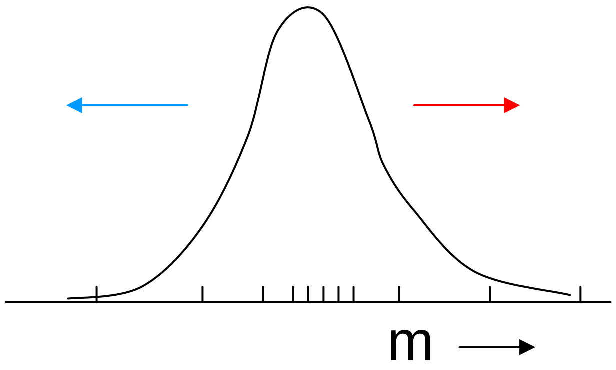
CRUCIAL TO NORMALISE y

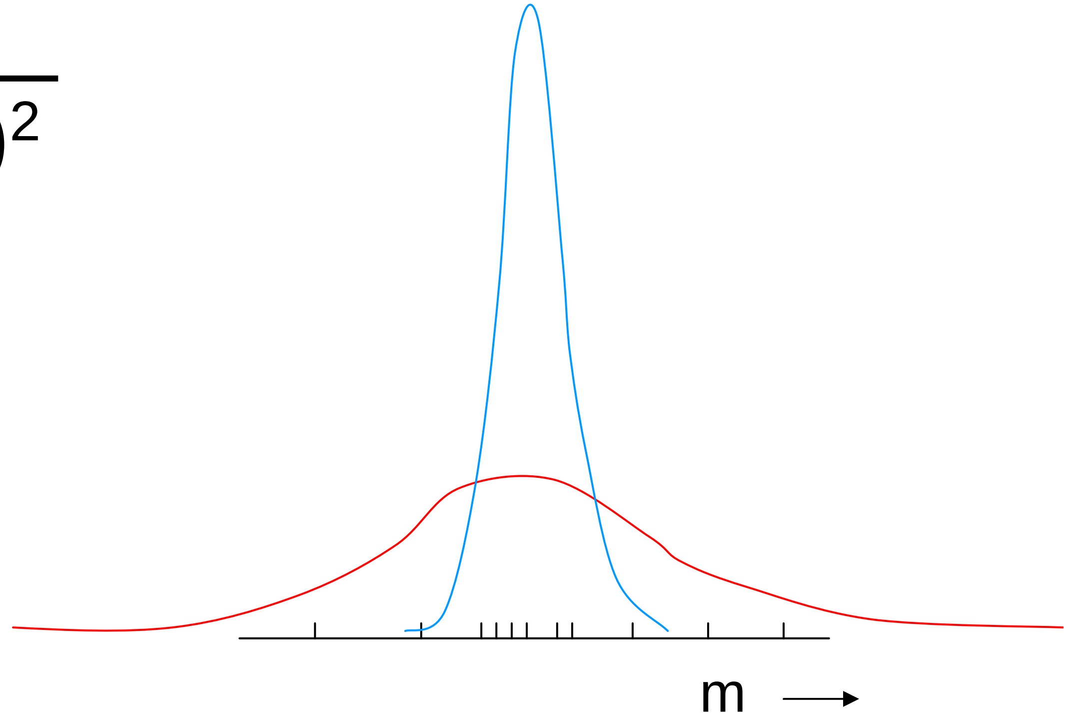
SHAPE DETERMINES PARAMS



How it works: Resonance

$$y \sim \frac{\Gamma/2}{(m-M_0)^2 + (\Gamma/2)^2}$$





Vary M_0

Vary Γ

Conventional to consider

$$\ell = \ln(\mathcal{L}) = \sum \ln y_i$$

For large N, $\mathcal{L} \rightarrow$ Gaussian

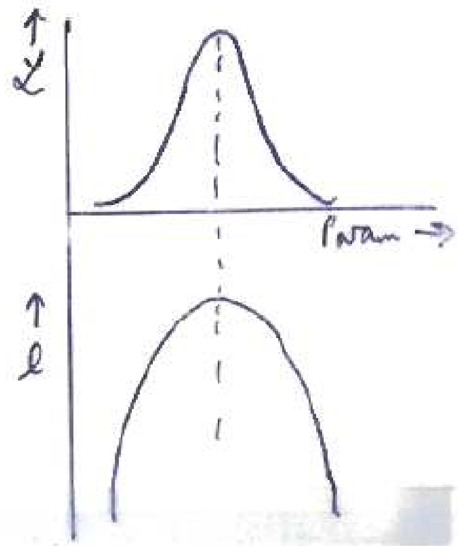
"Proof"

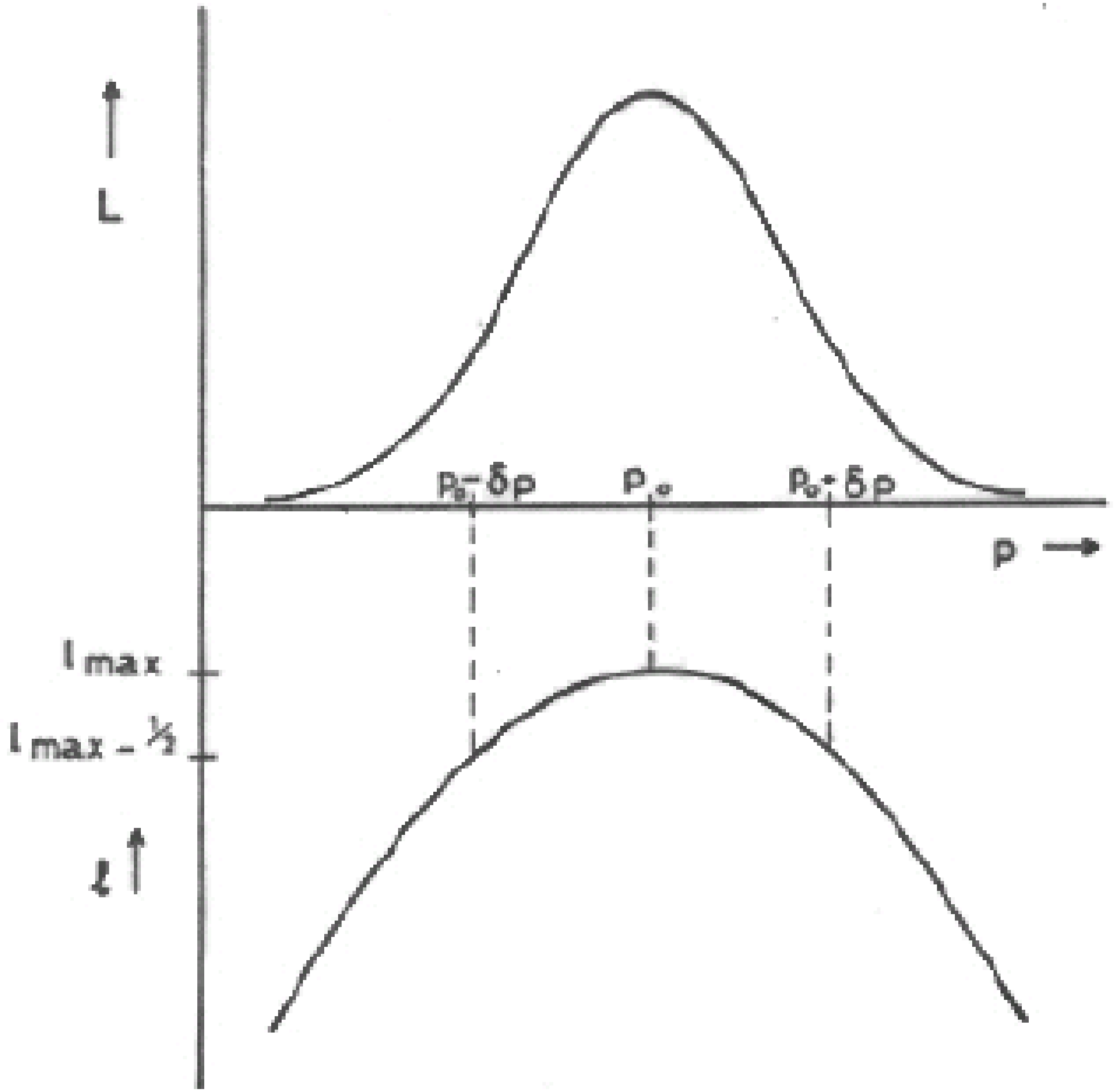
Taylor expand ℓ about its maximum

$$\ell = \ell_{max} + \frac{1}{2!}\ell''\left[\delta\left(\tfrac{b}{a}\right)\right]^2 + \cdots$$

$$= \ell_{max} - \frac{1}{2c}\delta^2 + \cdots \qquad c = -1/\ell''$$

$$\Rightarrow \mathcal{L} \sim \exp\left(-\frac{\delta^2}{2c}\right)$$




L
p₀-δp
p₀
p₀+δp
p
l max
l max - ½
l

Maximum likelihood error

Range of likely values of param μ from width of $\mathcal{L}$ or l dists.

If $\mathcal{L}(\mu)$ is Gaussian, following definitions of σ are equivalent:

1) RMS of $\mathcal{L}(\mu)$

2) $1/\sqrt{(-d^2 \ln\mathcal{L} / d\mu^2)}$ (Mnemonic)

3) $\ln(\mathcal{L}(\mu_0 \pm \sigma) = \ln(\mathcal{L}(\mu_0)) -1/2$

If $\mathcal{L}(\mu)$ is non-Gaussian, these are no longer the same

~~"Procedure 3) above still gives interval that contains the true value of parameter μ with 68% probability"~~

Errors from 3) usually asymmetric, and asym errors are messy.

So choose param sensibly

e.g 1/p rather than p; τ or λ

LIFETIME DETERMINATION

$$\frac{dn}{dt} = \frac{1}{\tau} e^{-t/\tau}$$

↑ NORMALISATION

Observe $t_1, t_2 \ldots\ldots t_N$

Use pdf to construct

$$\mathcal{L} = \prod_i \left(\frac{dn}{dt}\right)_i = \prod \frac{1}{\tau} e^{-t_i/\tau}$$

$$\therefore\ \ell = \sum_i \left(-t_i/\tau - \ln \tau\right)$$

$$\frac{\partial \ell}{\partial \tau} = \sum\left(+t_i/\tau^2 - \frac{1}{\tau}\right) = 0 = \frac{\sum t_i}{\tau^2} - \frac{N}{\tau}$$

$$\Rightarrow \tau = \sum t_i / N = \overline{t_i}$$

"Obvious"

$$\frac{\partial^2 \ell}{\partial \tau^2} = -\sum \frac{2t_i}{\tau^3} + \sum \frac{1}{\tau^2} = -2\frac{N}{\tau^2} + \frac{N}{\tau^2} = -\frac{N}{\tau^2}$$

$$\Rightarrow \sigma_\tau = 1\Big/\sqrt{-\frac{\partial^2 \ell}{\partial \tau^2}} = \tau/\sqrt{N}$$

N.B. 1) Usual $1/\sqrt{N}$ behaviour

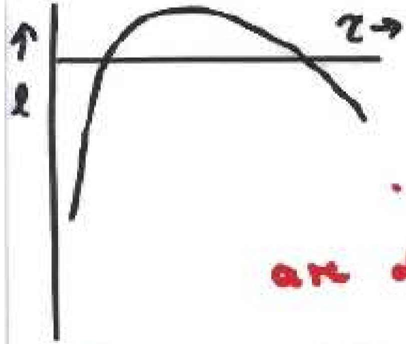
2) $\sigma_\tau \propto \tau_{est}$

BEWARE FOR AVERAGING RESULTS

$\ln \tau - \ln \tau_{max}$ = Universal Fn of τ/τ_{max}

$\ell(\tau) = \sum -t_i/\tau - N \ln \tau$

$\ell(\tau) - \ell(\tau_{max}) = -N\tau_{max}/\tau - N \ln \tau$
$+ N + N \ln \tau_{max}$



$= N[1 + \ln(\tau_{max}/\tau) - \tau_{max}/\tau]$

$\therefore$ For given N, σ_+ + σ_- are defined ($\sim \frac{\tau_{max}}{\sqrt{N}}$ as $N \rightarrow \infty$)

For small N, $\sigma_+ > \sigma_-$

— " —

$\ell(\tau_{max}) = -N(1 + \ln \bar{t})$

N.B. $\ell(\tau_{max})$ depends only on $\bar{t}$,

but <u>not</u> on distribution of t_i

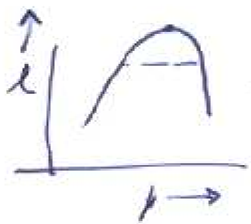
Relevant for whether ℓ_{max} is useful for testing goodness of fit

Several Parameters

1 param p

p from $\frac{\partial \ell}{\partial p} = 0$

$\sigma_p^2 = 1/\left(-\frac{\partial^2 \ell}{\partial p^2}\right)$



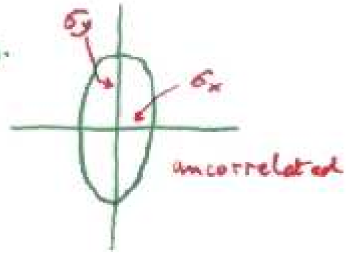
Many dimensions : $\ell(p_1, p_2, p_3 \cdots)$

$p_1\ p_2\ p_3 \cdots$ from $\frac{\partial \ell}{\partial p_i} = 0$

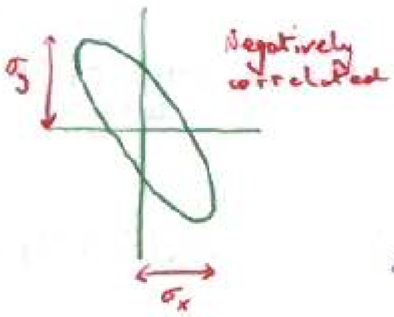
For errors, define $H_{ij} = -\frac{\partial^2 \ell}{\partial p_i \partial p_j}$ = Inverse Error Matrix

Error matrix $E_{ij} = (H^{-1})_{ij}$

e.g.



or



N.B. ERROR NOT GIVEN BY $\ell = \ell_{max} - \frac{1}{2}$ WHEN VARYING x FROM BEST VALUE WHILE KEEPING Y.... CONSTANT

ERROR IS GIVEN BY $\ell = \ell_{max} - \frac{1}{2}$ WHEN VARYING x FROM BEST VALUE WHILE ....

EXTENDED MAXIMUM LIKELIHOOD

Maximum Likelihood uses shape ⇒ params

Extended Max Like uses shape + normalisation

i.e. EML uses prob of

1) observing sample size of N events

& 2) given distribution in x.....

⇒ shape parameters & normalisation

Example 1:

Angular distribution

Observe	N	events total	e.g. 100
	F	forward	96
	B	backward	4

Rate estimates	ML	EML
Total	—	100 ± 10
Forward	96 ± 2	96 ± 10
Backward	4 ± 2	4 ± 2

ML & EML

Maximum Likelihood uses fixed normalisation

Extended Max Like has normalisation as parameter

e.g.1. Decay of resonance

Use M.L for Branching Ratios

Use EML for Partial Decay Rates

e.g.2 Cosmic ray experiment

See 96 protons & 4 heavy nuclei

M.L estimate   96 ± 2% protons   4 ± 2% heavy

EML estimate   96 ± 10 protons   4 ± 2 heavy

a) Max Like

Prob for fixed N = Binomial

Prob of forwards → $= f^F (1-f)^B \frac{N!}{F!\,B!}$ ✱

Maximise $\ln P_a$ wrt f ⇒ $\hat{f} = F/N$

Error on $\hat{f}$: $1/\sigma^2 = -\frac{\partial^2 \ln P_a}{\partial f^2}$

$\approx \frac{N}{\hat{f}(1-\hat{f})}$ $f = \hat{f}$

⇒ Estimate of $\hat{F} = N\hat{f} = F \pm \sqrt{FB/N}$ ← Completely

...... $\hat{B} = N(1-\hat{f}) = B \pm \sqrt{FB/N}$ ← anti-corr

b) EML

$P_b = P_a \times \frac{e^{-\nu} \nu^N}{N!}$ Poisson for overall rate

(ν = expected overall rate)

Maximise $\ln P_b(\nu, f)$

⇒ $\hat{\nu} = N \pm \sqrt{N}$

$\hat{f} = F/N \pm \sqrt{\frac{f(1-f)}{N}}$ } uncorrelated

For $\hat{F}$ & $\hat{B}$, either propagate errors for $\hat{F} = \hat{\nu}\hat{f}$ & $\hat{B} = \hat{\nu}(1-\hat{f})$

or rewrite eqn ✱ as product of 2 indep Poissons

$\hat{F} = F \pm \sqrt{F}$

$\hat{B} = B \pm \sqrt{B}$

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NORMALISATION FOR LIKELIHOOD

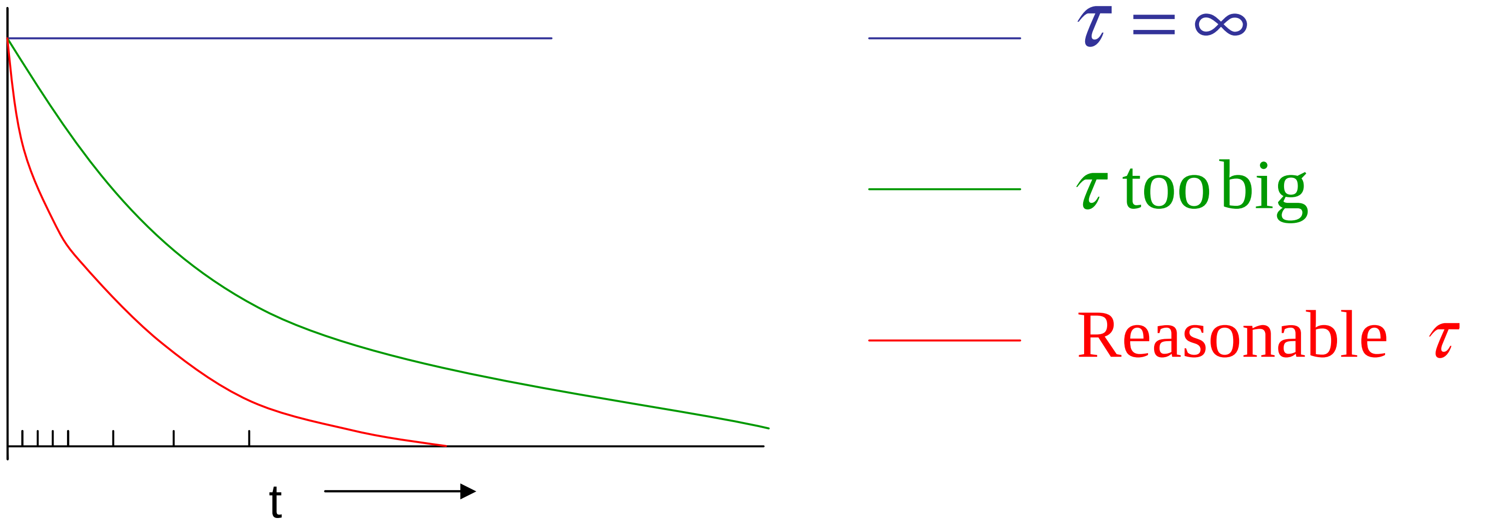
$\int P(x \mid \mu)\, dx$ MUST be independent of μ

data (x) param (μ)

e.g. Lifetime fit to $t_1, t_2, \ldots\ldots\ldots\ldots t_n$ $[\tau = \sum t_i / N]$

INCORRECT $P(t \mid \tau) = e^{-t/\tau}$

↑ Missing $1/\tau$



2) QUOTING UPPER LIMIT

"We observed no significant signal, and our 90% conf upper limit is ….."

Need to specify method e.g.

$\mathcal{L}$

Chi-squared (data or theory error)

Frequentist (Central or upper limit)

Feldman-Cousins

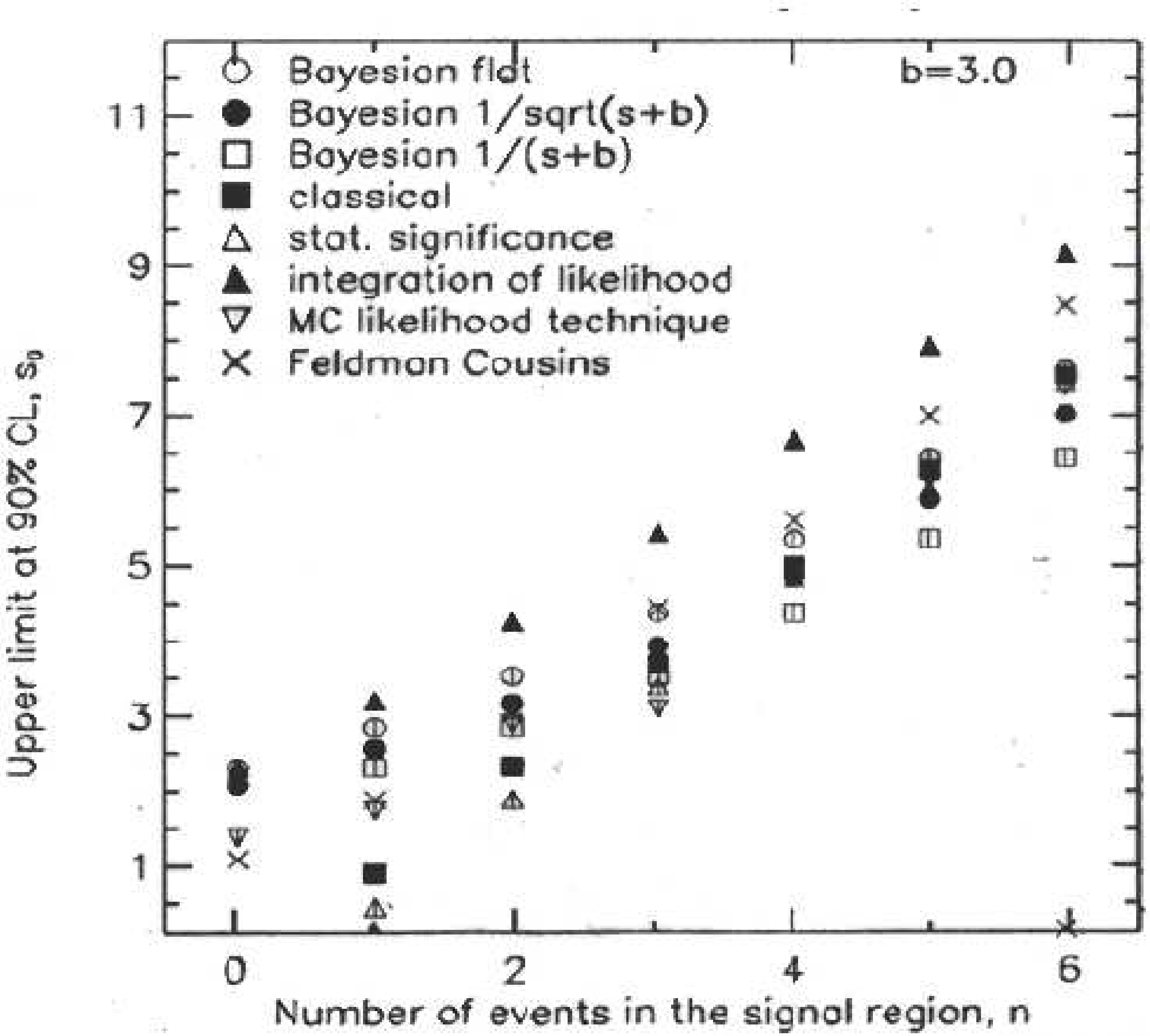
Bayes with prior = const, $1/\mu$ $1/\sqrt{\mu}$ μ etc

"Show your $\mathcal{L}$"

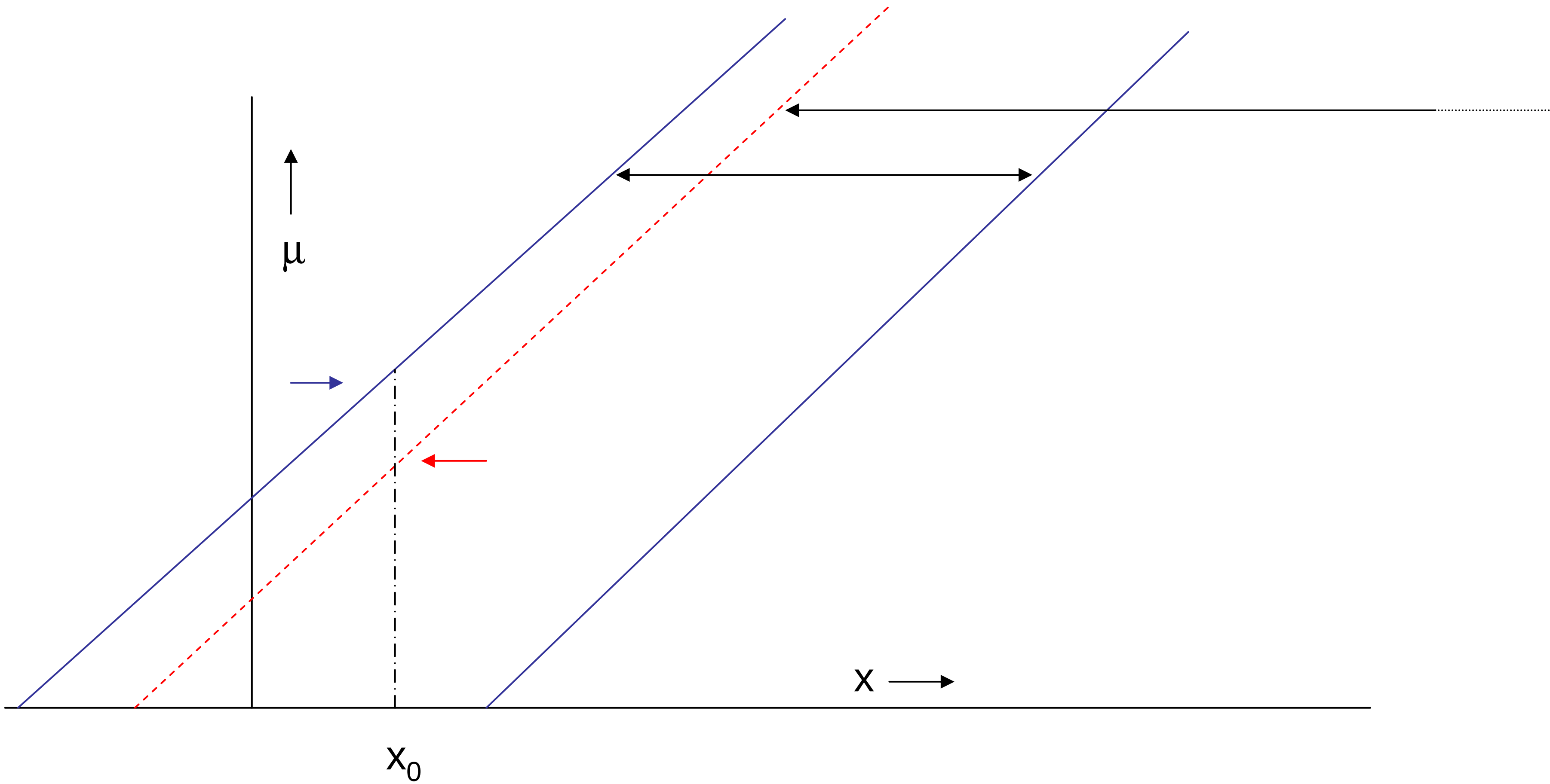
1) Not always practical

2) Not sufficient for frequentist methods

Ilya Narsky, FNAL CLW 2000



90% C.L. Upper Limits



$\Delta \ln \mathcal{L}$ = -1/2 rule

If $\mathcal{L}(\mu)$ is Gaussian, following definitions of σ are equivalent:

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3) $\ln(\mathcal{L}(\mu_0 \pm \sigma) = \ln(\mathcal{L}(\mu_0)) - 1/2$

If $\mathcal{L}(\mu)$ is non-Gaussian, these are no longer the same

~~"Procedure 3) above still gives interval that contains the true value of parameter μ with 68% probability"~~

Heinrich: CDF note 6438 (see CDF Statistics Committee Web-page)

Barlow: Phystat05

COVERAGE

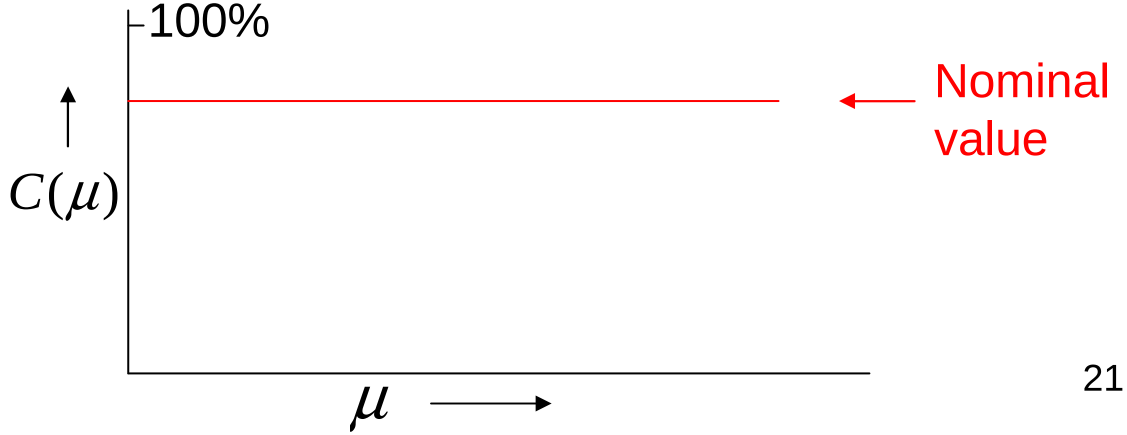
How often does quoted range for parameter include param's true value?

N.B. Coverage is a property of METHOD, not of a particular exptl result

Coverage can vary with μ

Study coverage of different methods of Poisson parameter μ, from observation of number of events n

Hope for:



COVERAGE

If true for all μ : "correct coverage"

P< α for some μ "undercoverage"
(this is serious !)

P> α for some μ "overcoverage"

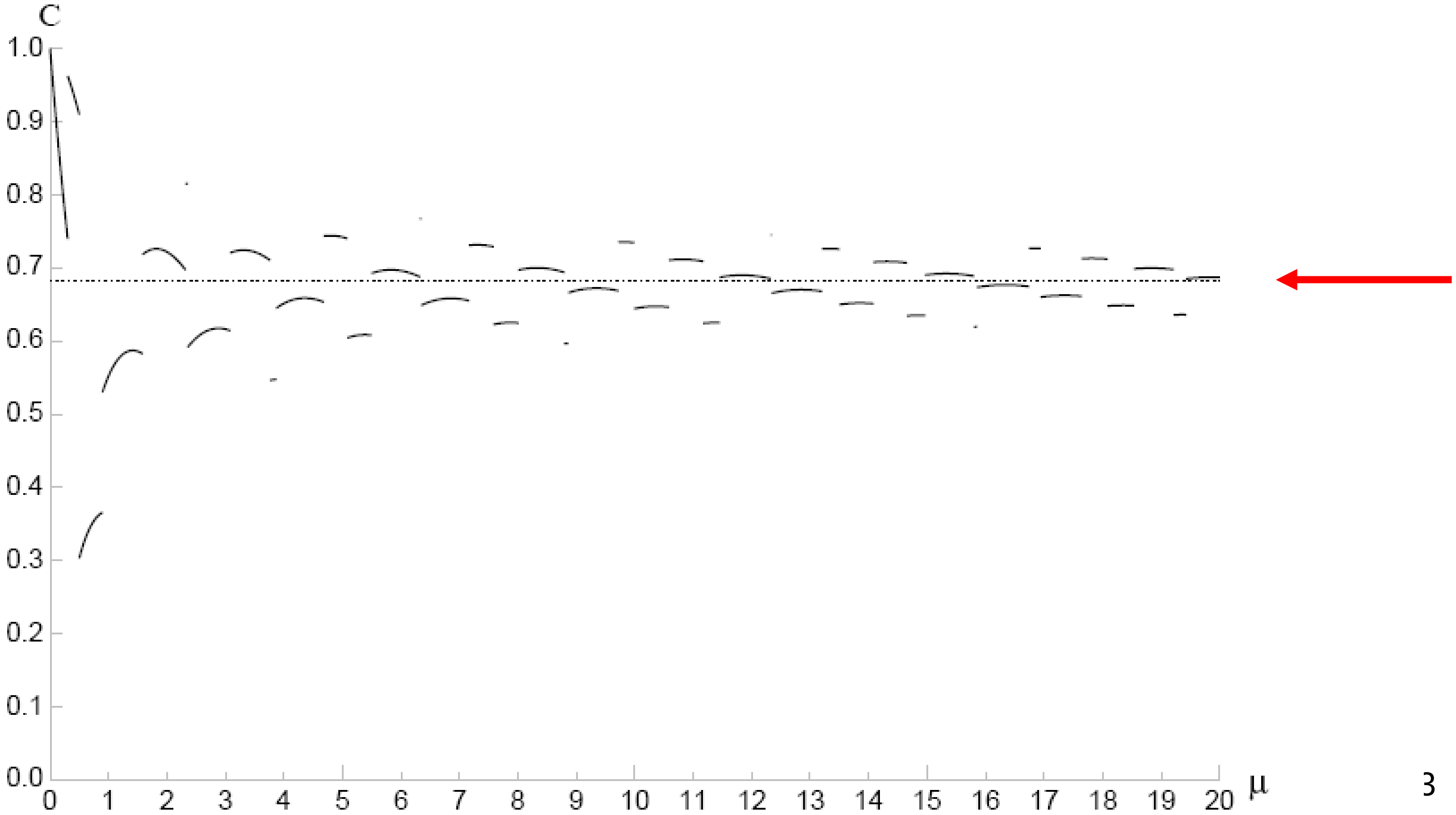
Conservative

Loss of rejection power

Coverage : $\mathcal{L}$ approach (Not frequentist)

$P(n,\mu) = e^{-\mu}\mu^n/n!$ (Joel Heinrich CDF note 6438)

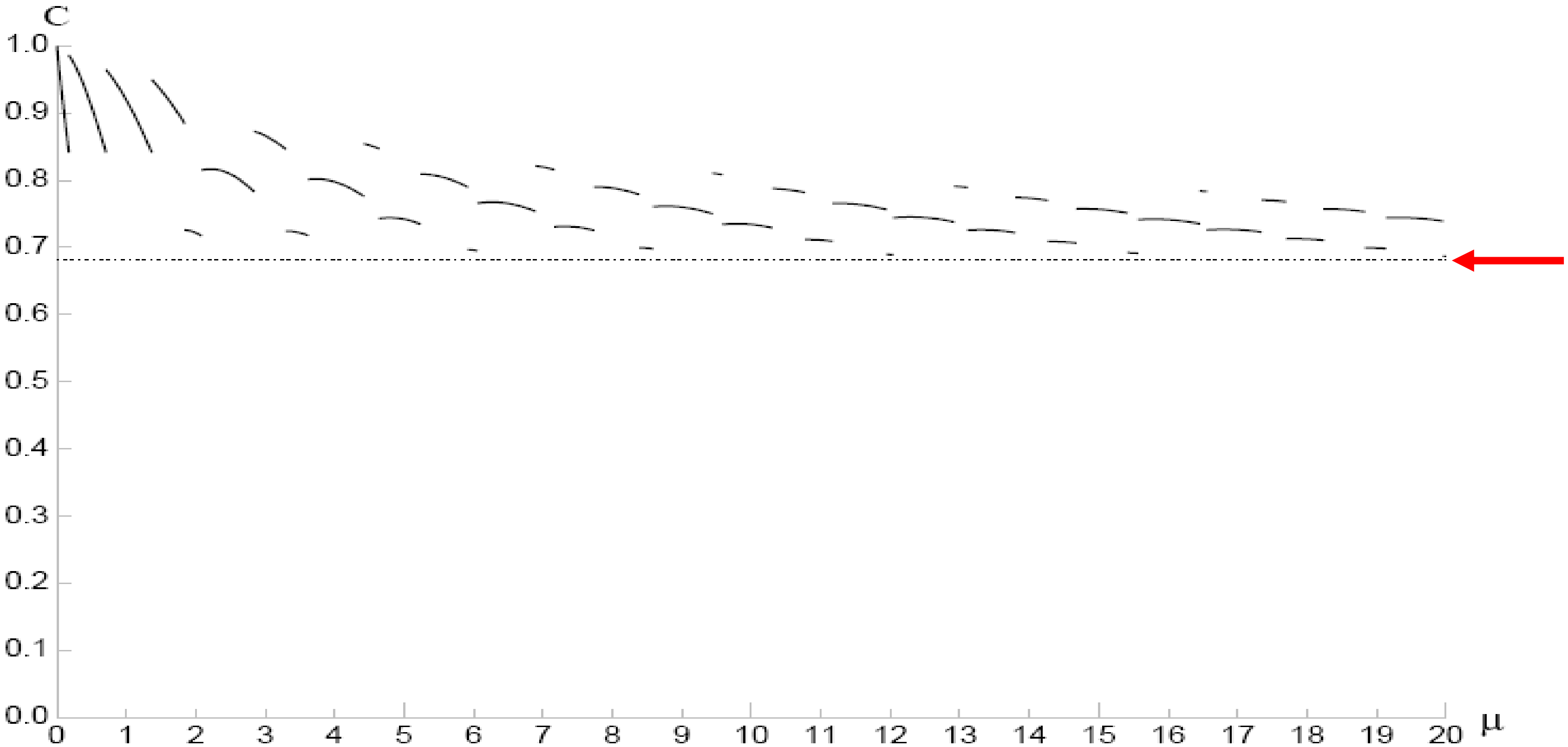
$-2 \ln\lambda < 1$ $\lambda = P(n,\mu)/P(n,\mu_{best})$ UNDERCOVERS



Coverage (C) vs μ: $-2\ln\lambda < 1$ ($C \to 0.6827$ as $\mu \to \infty$)

Frequentist central intervals, NEVER undercovers

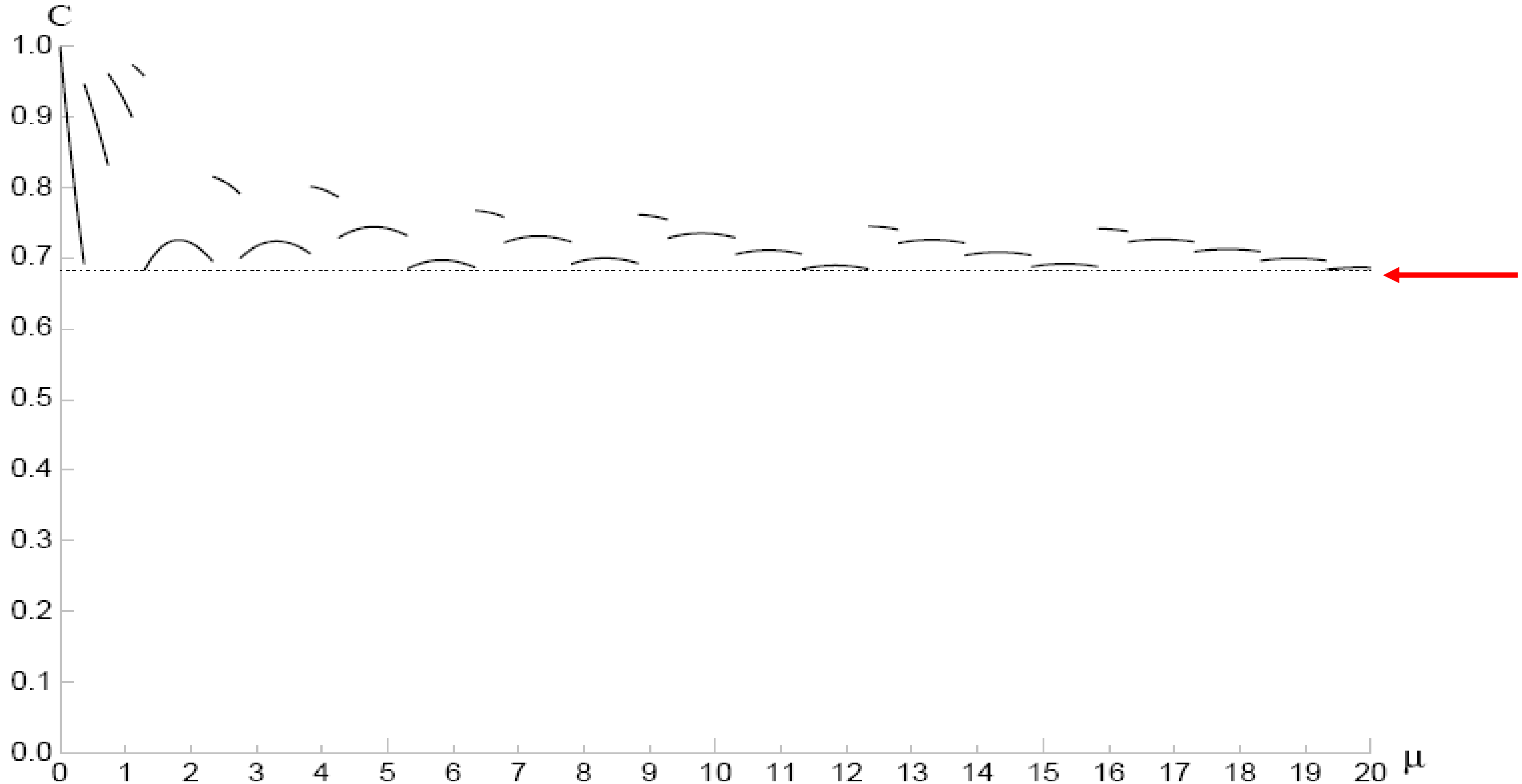
(Conservative at both ends)



Coverage (C) vs μ: Classical Central Intervals (C → 0.6827 as μ → ∞)

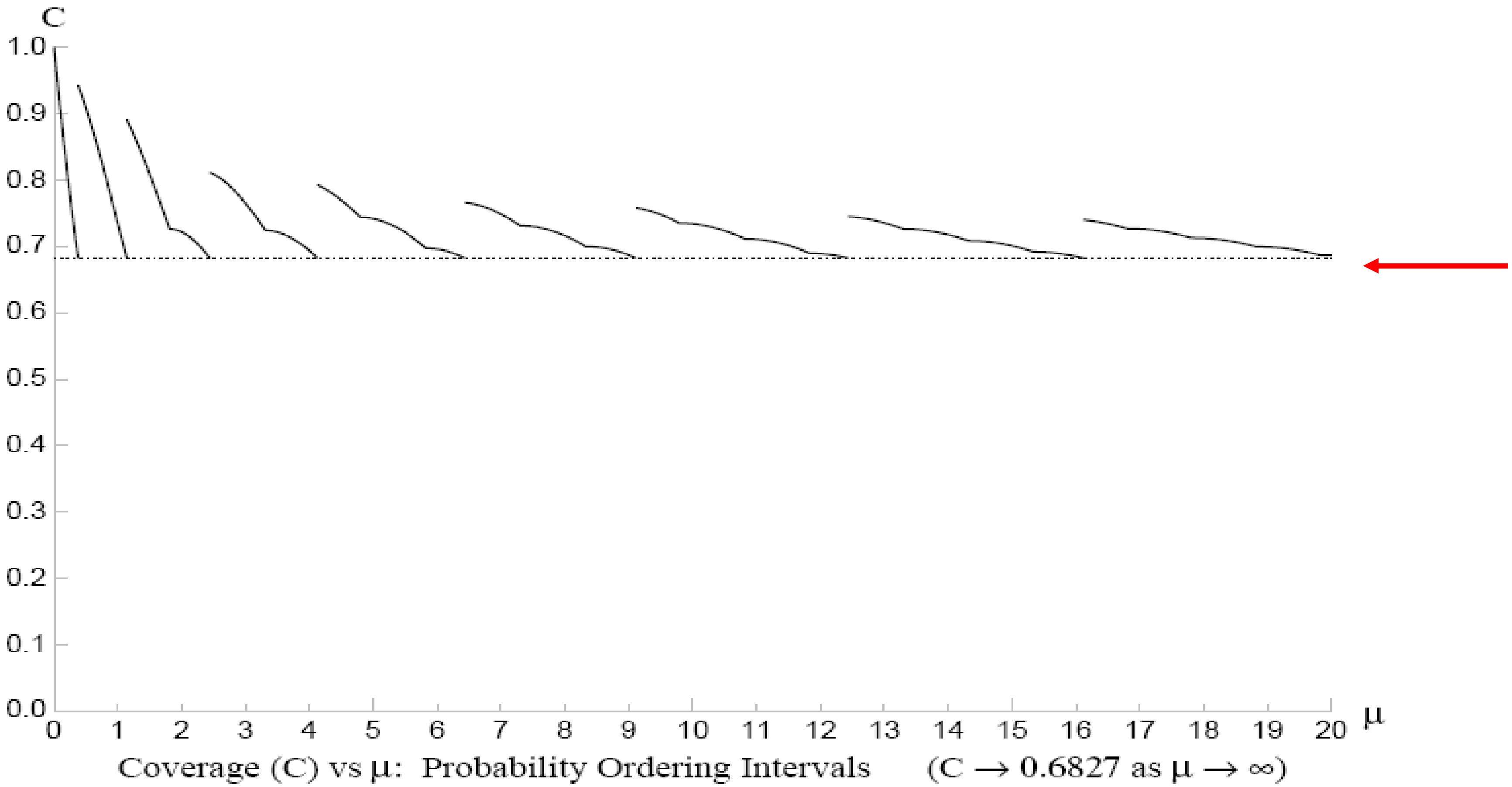
Feldman-Cousins Unified intervals

Frequentist, so NEVER undercovers



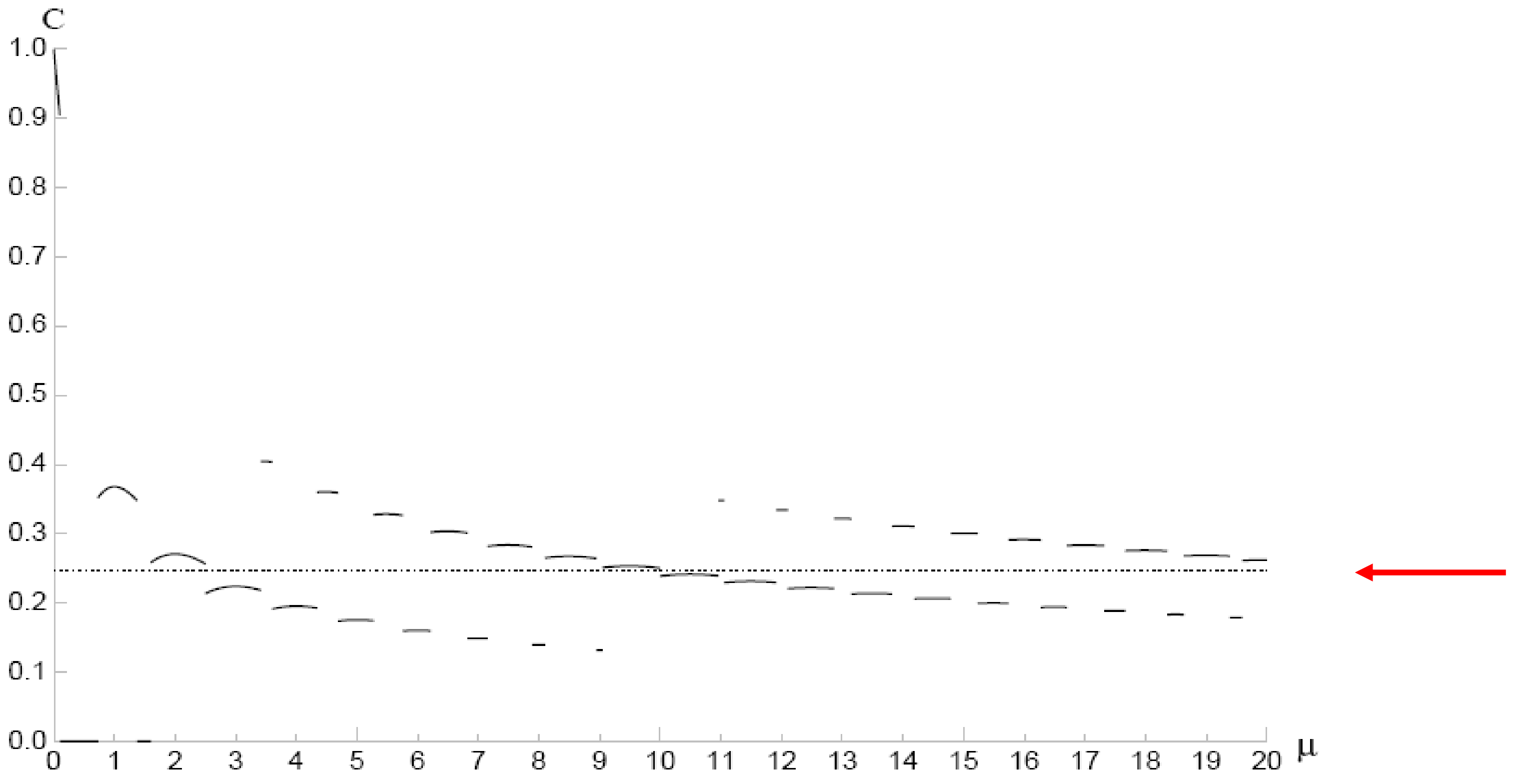
Coverage (C) vs μ: Unified Intervals ($C \rightarrow 0.6827$ as $\mu \rightarrow \infty$)

Probability ordering



$\chi^2 = (n-\mu)^2/\mu \quad \Delta\chi^2 = 0.1 \longrightarrow$ 24.8% coverage?

NOT frequentist : Coverage = 0% → 100%



Coverage (C) vs μ: $\chi^2 < 0.1$ (C → 0.2482 as μ → ∞)

Unbinned $\mathcal{L}_{max}$ and Goodness of Fit?

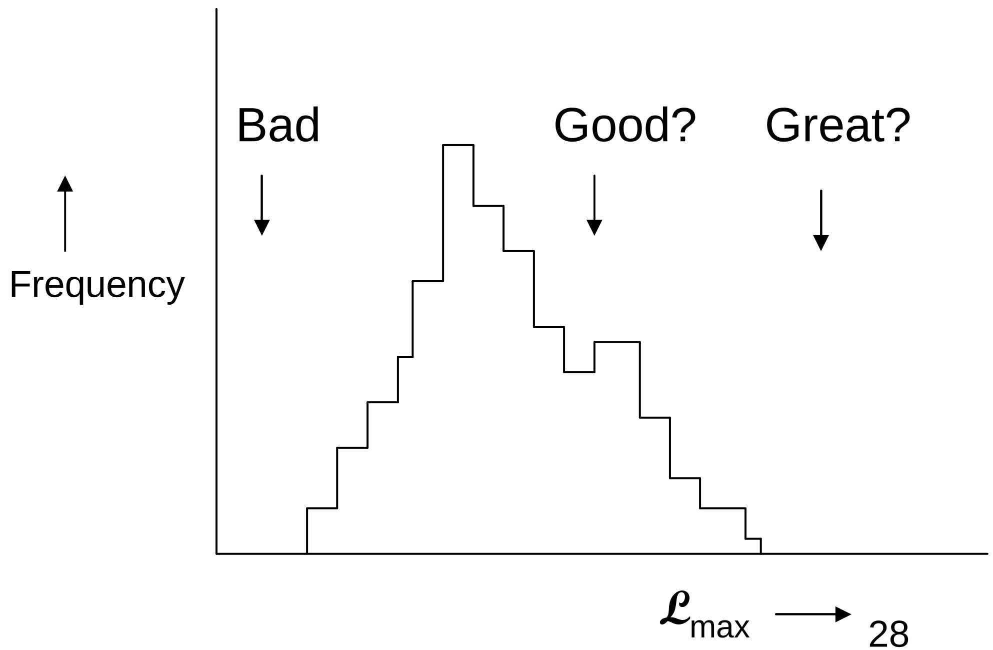
Find params by maximising $\mathcal{L}$

So larger $\mathcal{L}$ better than smaller $\mathcal{L}$

So $\mathcal{L}_{max}$ gives Goodness of Fit??

Monte Carlo distribution

of unbinned $\mathcal{L}_{max}$



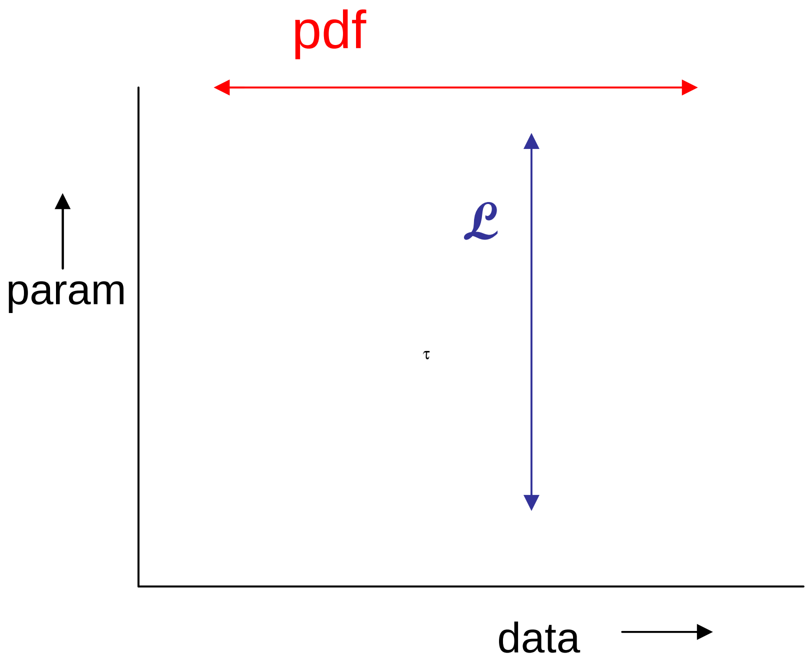
Not necessarily:

$\mathcal{L}$(data,params)

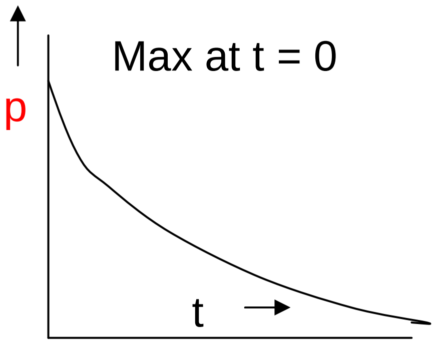
fixed vary

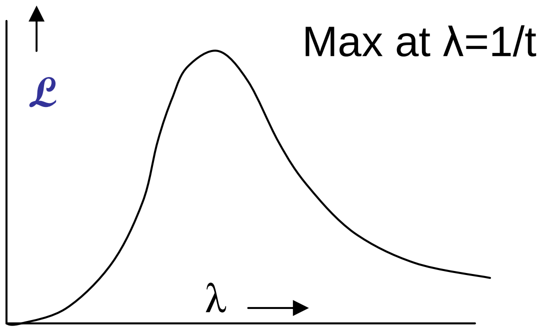
Contrast pdf(data,params)

vary fixed



e.g. p(λ) = λ exp(-λt)





Example 1

Fit exponential to times t_1, t_2 , t_3 ……. [Joel Heinrich, CDF 5639]

$\mathcal{L} = \Pi\ \lambda\ \exp(-\lambda t_i)$

$\ln \mathcal{L}_{max} = -N(1 + \ln t_{av})$

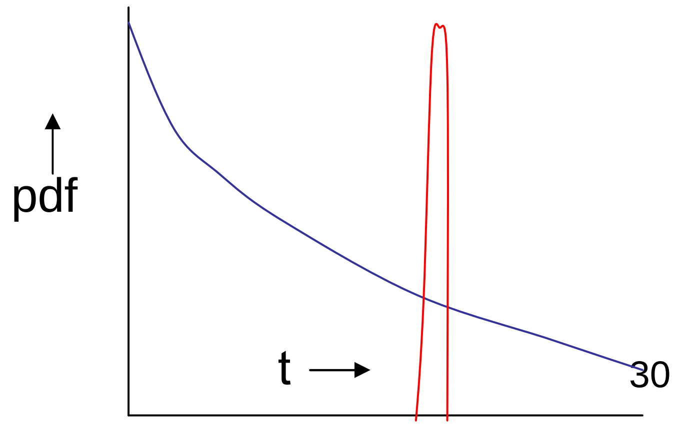
i.e. Depends only on AVERAGE t, but is

INDEPENDENT OF DISTRIBUTION OF t (except for……..)

(Average t is a sufficient statistic)

Variation of $\mathcal{L}_{max}$ in Monte Carlo is due to variations in samples' average t , but

NOT TO BETTER OR WORSE FIT

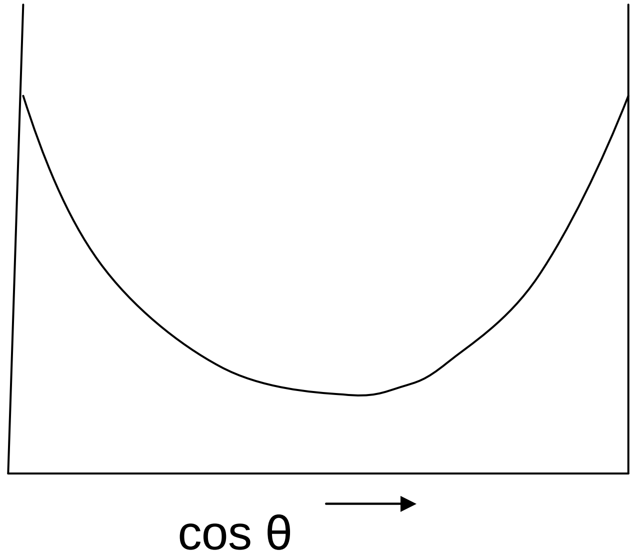


Same average t ⇒ same $\mathcal{L}_{max}$

Example 2

$$\frac{dN}{d\cos\theta} = \frac{1+\alpha\cos^2\theta}{1+\alpha/3}$$

$$\mathcal{L} = \prod_i \frac{1+\alpha\cos^2\vartheta_i}{1+\alpha/3}$$



pdf (and likelihood) depends only on $\cos^2\theta_i$

Insensitive to sign of $\cos\theta_i$

So data can be in very bad agreement with expected distribution

e.g. all data with $\cos\theta < 0$

and $\mathcal{L}_{max}$ does not know about it.

Example of general principle

Example 3

Fit to Gaussian with variable μ, fixed σ

$$pdf = \frac{1}{\sigma\sqrt{2\pi}}\, exp\left\{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2\right\}$$

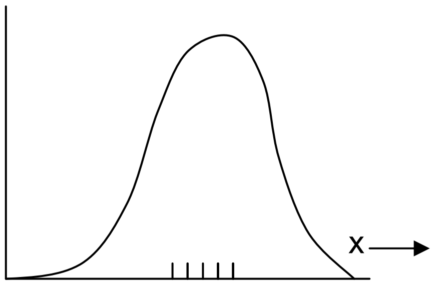
$$\ln \mathcal{L}_{max} = N(-0.5 \ln 2\pi - \ln \sigma) - 0.5\, \Sigma(x_i - x_{av})^2/\sigma^2$$

constant ~variance(x)

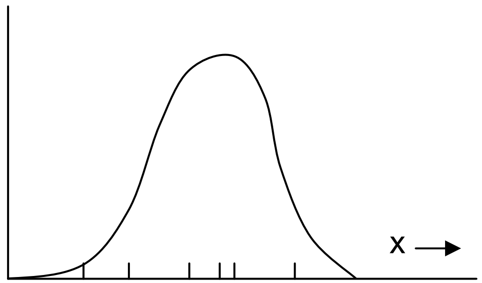
i.e. $\mathcal{L}_{max}$ depends only on variance(x),

which is not relevant for fitting μ ($\mu_{est} = x_{av}$)

Smaller than expected variance(x) results in larger $\mathcal{L}_{max}$



Worse fit, larger $\mathcal{L}_{max}$



Better fit, lower $\mathcal{L}_{max}$

$\mathcal{L}_{max}$ and Goodness of Fit?

Conclusion:

$\mathcal{L}$ has sensible properties with respect to parameters

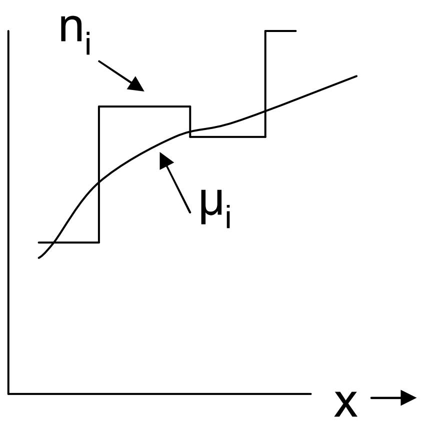
NOT with respect to data

$\mathcal{L}_{max}$ within Monte Carlo peak is NECESSARY

not SUFFICIENT

('Necessary' doesn't mean that you have to do it!)

Binned data and Goodness of Fit using $\mathcal{L}$-ratio



$$\mathcal{L} = \prod_i P_{n_i}(\mu_i)$$

$$\mathcal{L}_{best} = \prod_i P_{n_i}(\mu_i \qquad)$$

$$= \prod_i P_{n_i}(n_i)$$

$\ln[\mathcal{L}\text{-ratio}] = \ln[\mathcal{L}/\mathcal{L}_{best}]$

$\xrightarrow[\text{large } \mu i]{} -0.5\chi^2$ i.e. Goodness of Fit

μ_{best} is independent of parameters of fit,

and so same parameter values from $\mathcal{L}$ or $\mathcal{L}$-ratio

Baker and Cousins, NIM A221 (1984) 437

$\mathcal{L}$ and pdf

Example 1: Poisson

pdf = Probability density function for observing n, given μ

$$P(n;\mu) = e^{-\mu} \mu^n / n!$$

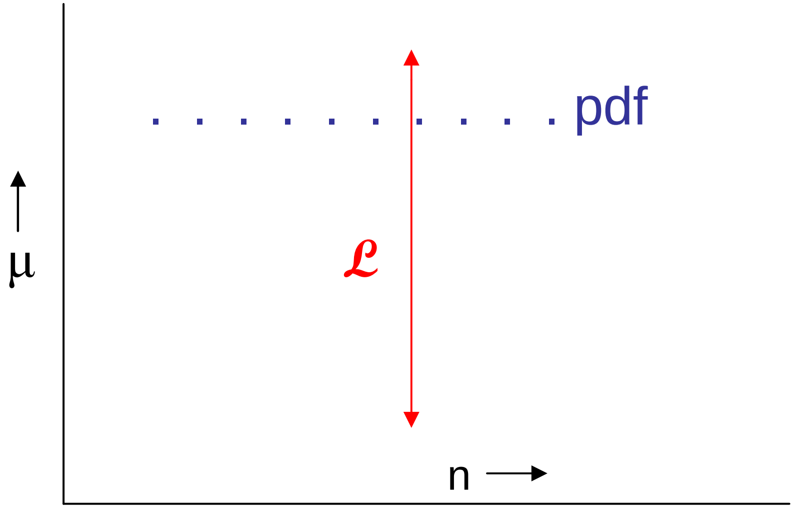
From this, construct $\mathcal{L}$ as

$$\mathcal{L}(\mu;n) = e^{-\mu} \mu^n / n!$$

i.e. use same function of μ and n, but

for pdf, μ is fixed, but

for $\mathcal{L}$, n is fixed



N.B. $P(n;\mu)$ exists only at integer non-negative n

$\mathcal{L}(\mu;n)$ exists only as continuous function of non-negative μ

Example 2 Lifetime distribution

pdf $p(t;\lambda) = \lambda e^{-\lambda t}$

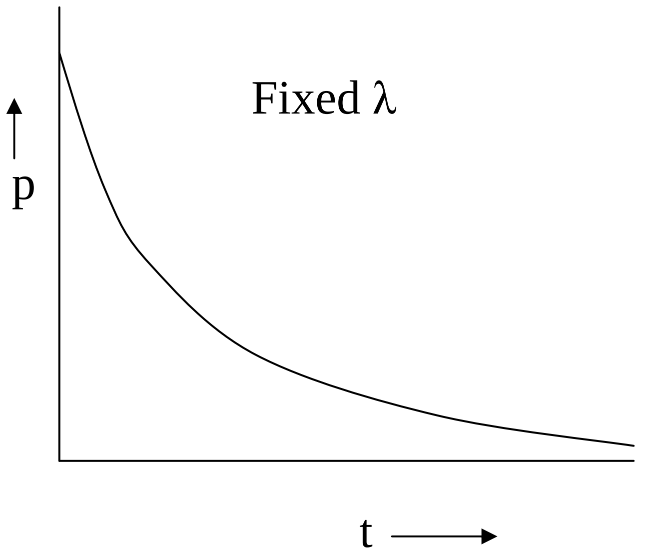
So $L(\lambda;t) = \lambda e^{-\lambda t}$ (single observed t)

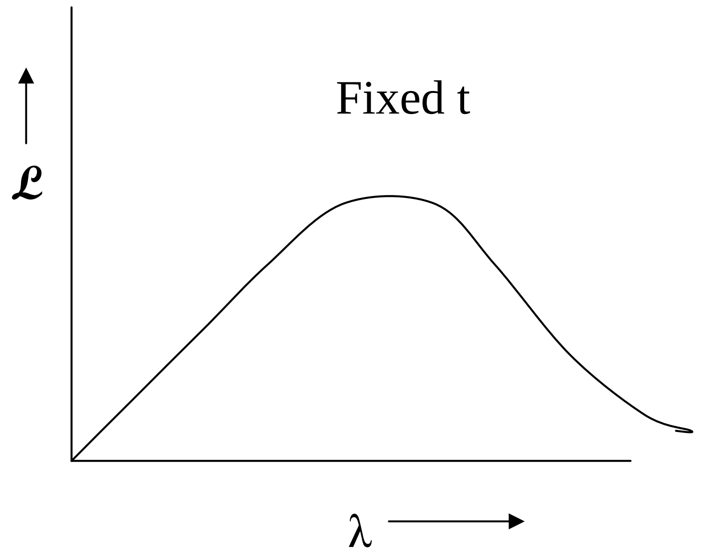
Here both t and λ are continuous

pdf maximises at $t = 0$

$\mathcal{L}$ maximises at $\lambda = t$

N.B. Functional form of P(t) and L(λ) are different





Example 3: Gaussian

$$pdf(x;\mu) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right\}$$

$$L(\mu;x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right\}$$

N.B. In this case, same functional form for pdf and $\mathcal{L}$

So if you consider just Gaussians, can be confused between pdf and $\mathcal{L}$

So examples 1 and 2 are useful

Transformation properties of pdf and $\mathcal{L}$

Lifetime example: dn/dt = $\lambda e^{-\lambda t}$

Change observable from t to y = $\sqrt{t}$

$$\frac{dn}{dy} = \frac{dn}{dt}\frac{dt}{dy} = 2y\lambda e^{-\lambda y^2}$$

So (a) pdf changes, BUT

(b) $$\int_{t_0}^{\infty} \frac{dn}{dt}\, dt = \int_{\sqrt{t_0}}^{\infty} \frac{dn}{dy}\, dy$$

i.e. corresponding integrals of pdf are INVARIANT

Now for $\mathcal{L}$ikelihood

When parameter changes from λ to $\tau = 1/\lambda$

(a') $\mathcal{L}$ does not change

dn/dt = $1/\tau \exp\{-t/\tau\}$

and so $\mathcal{L}(\tau;t) = \mathcal{L}(\lambda=1/\tau;t)$

because identical numbers occur in evaluations of the two $\mathcal{L}$'s

BUT

(b') $$\int_0^{\lambda_0} L(\lambda;t)\,d\lambda \neq \int_{\tau_0}^{\infty} L(\tau;t)\,d\tau$$

So it is NOT meaningful to integrate $\mathcal{L}$

(However,………)

	pdf$(t;\lambda)$	$\mathcal{L}(\lambda;t)$
Value of function	Changes when observable is transformed	INVARIANT wrt transformation of parameter
Integral of function	INVARIANT wrt transformation of observable	Changes when param is transformed
Conclusion	Max prob density not very sensible	Integrating $\mathcal{L}$ not very sensible

CONCLUSION:

$$\int_{p_l}^{p_u} L\,dp = \alpha$$ NOT recognised statistical procedure

[Metric dependent:

τ range agrees with τ_{pred}

λ range inconsistent with $1/\tau_{pred}$]

BUT

1) Could regard as "black box"
2) Make respectable by $\mathcal{L}$ ⟹ Bayes' posterior

Posterior(λ) ~ $\mathcal{L}(\lambda)$* Prior(λ) [and Prior(λ) can be constant]

6) BAYESIAN SMEARING OF $\mathcal{L}$

"USE $\ln \mathcal{L}$ FOR $\hat{p}$ + σ_p

SMEAR IT TO INCORPORATE

SYSTEMATIC UNCERTAINTIES"

SCENARIO:

$$n = \text{Poisson}(\mu = s\epsilon + b)$$

PARAM OF INTEREST → s

EFFIC/ACCEPTANCE/$\int\mathcal{L}$ → ϵ

BACKGROUND → b

UNCERTAINTIES MEASURED IN 'SUBSIDIARY' EXPT

$$P(s,\epsilon|n) = \frac{p(n|s,\epsilon)\,\pi(s,\epsilon)}{\iint \cdots\cdots\, ds\, d\epsilon}$$

($p(n|s,\epsilon)$ = $\mathcal{L}$)

$$P(s|n) = \int p(s,\epsilon|n)\, d\epsilon$$

$$= \frac{\int \mathcal{L}\,\pi(s)\,\pi(\epsilon)\, d\epsilon}{\iint \cdots\cdots\, ds\, d\epsilon}$$

e.g. $\pi(s)$ = truncated const. $\pi(\epsilon) \sim e^{-\frac{1}{2}\left(\frac{\epsilon-\epsilon_0}{\sigma}\right.}$ [BEWARE

i.e. SMEAR $\mathcal{L}$ (not $\ln\mathcal{L}$) by "prior" for ϵ

Getting $\mathcal{L}$ wrong: Punzi effect

Giovanni Punzi @ PHYSTAT2003

"Comments on $\mathcal{L}$ fits with variable resolution"

Separate two close signals, when resolution σ varies event by event, and is different for 2 signals

e.g. 1) Signal 1 $1+\cos^2\theta$

Signal 2 Isotropic

and different parts of detector give different σ

2) M (or τ)

Different numbers of tracks → different σ_M (or σ_τ)

Events characterised by x_i and σ_i

A events centred on x = 0

B events centred on x = 1

$\mathcal{L}(f)_{wrong} = \Pi\ [f * G(x_i,0,\sigma_i) + (1-f) * G(x_i,1,\sigma_i)]$

$\mathcal{L}(f)_{right} = \Pi\ [f * p(x_i,\sigma_i;A) + (1-f) * p(x_i,\sigma_i;B)]$

$$p(S,T) = p(S|T) * p(T)$$

$$p(x_i,\sigma_i|A) = p(x_i|\sigma_i,A) * p(\sigma_i|A)$$

$$= G(x_i,0,\sigma_i) * p(\sigma_i|A)$$

So

$\mathcal{L}(f)_{right} = \Pi[f * G(x_i,0,\sigma_i) * p(\sigma_i|A) + (1-f) * G(x_i,1,\sigma_i) * p(\sigma_i|B)]$

If $p(\sigma|A) = p(\sigma|B)$, $\mathcal{L}_{right} = \mathcal{L}_{wrong}$

but NOT otherwise

Giovanni's Monte Carlo for A : $G(x,0,\sigma_A)$

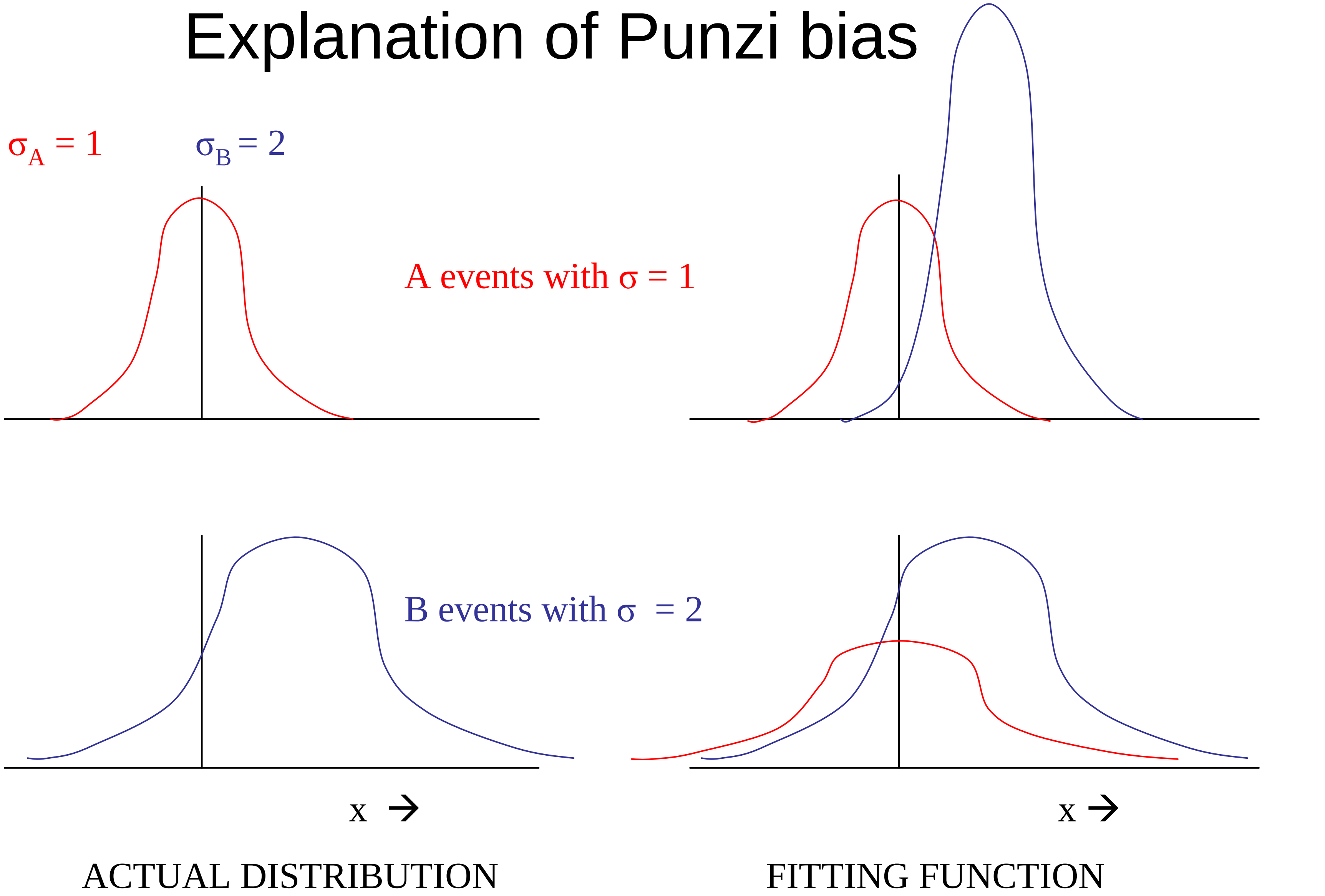
B : $G(x,1,\sigma_B)$

$f_A = 1/3$

		$\mathcal{L}_{wrong}$		$\mathcal{L}_{right}$	
σ_A	σ_B	f_A	σ_f	f_A	σ_f
1·0	1·0	0·336(3)	0·08	Same	
1·0	1·1	0·374(4)	0·08	0· 333(0)	0
1·0	2·0	0·645(6)	0·12	0·333(0)	0
1 → 2	1.5 →3	0·514(7)	0·14	0·335(2)	0·03
1.0	1 → 2	0.482(9)	0.09	0.333(0)	0

1) $\mathcal{L}_{wrong}$ OK for $p(\sigma_A) = p(\sigma_B)$, but otherwise BIASSED
2) $\mathcal{L}_{right}$ unbiassed, but $\mathcal{L}_{wrong}$ biassed (enormously)!
3) $\mathcal{L}_{right}$ gives smaller σ_f than $\mathcal{L}_{wrong}$

Explanation of Punzi bias

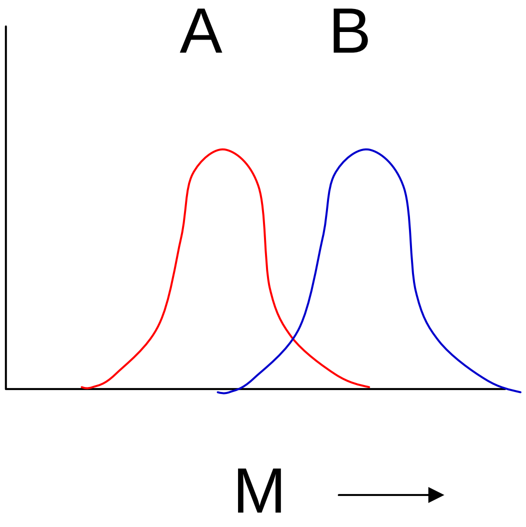


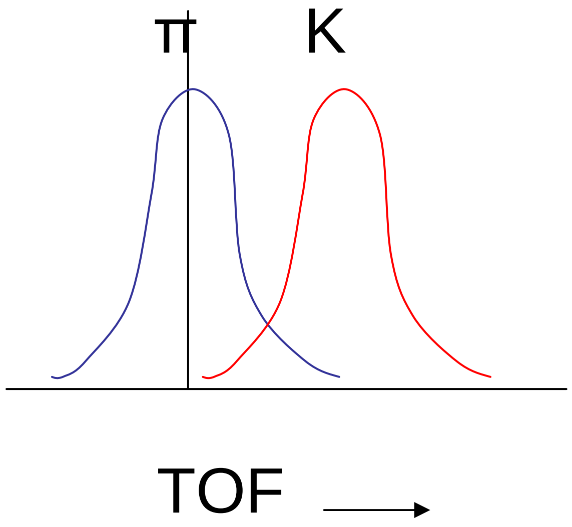
[N_A/N_B variable, but same for A and B events]

Fit gives upward bias for N_A/N_B because (i) that is much better for A events; and

(ii) it does not hurt too much for B events

Another scenario for Punzi problem: PID





Originally:

Positions of peaks = constant

K-peak → π-peak at large momentum

σ_i variable, $(\sigma_i)_A \neq (\sigma_i)_B$

$\sigma_i \sim$ constant, $p_K \neq p_\pi$

COMMON FEATURE: Separation/Error ≠ Constant

Where else??

MORAL: Beware of event-by-event variables whose pdf's do not appear in $\mathcal{L}$

Avoiding Punzi Bias

BASIC RULE:
Write pdf for ALL observables, in terms of parameters

- Include p(σ|A) and p(σ|B) in fit
  (But then, for example, particle identification may be determined more by momentum distribution than by PID)

  OR

- Fit each range of σ_i separately, and add $(N_A)_i \rightarrow (N_A)_{total}$, and similarly for B

Incorrect method using $\mathcal{L}_{wrong}$ uses weighted average of $(f_A)_j$, assumed to be independent of j

Talk by Catastini at PHYSTAT05

Conclusions

How it works, and how to estimate errors

$\Delta(\ln \mathcal{L}) = 0.5$ rule and coverage

Several Parameters

$\mathcal{L}_{max}$ and Goodness of Fit

Use correct $\mathcal{L}$ (Punzi effect)

Next time: χ^2 and Goodness of Fit

Least squares best fit

- Resume of straight line
- Correlated errors
- Errors in x and in y

Goodness of fit with χ^2

- Errors of first and second kind
- Kinematic fitting
  - Toy example

THE paradox