

Contents

1	INTRODUCTION	1
2	PROBABILITY AND STATISTICS	6
2.1	Definition of probability	7
2.2	Random variables. Sample space	8
2.3	Calculus of probabilities	9
2.3.1	Definitions	9
2.3.2	Example: Topologies of bubble chamber events (1)	11
2.3.3	Addition rule	11
2.3.4	Conditional probability	11
2.3.5	Example: $K^0 p$ scattering cross section	13
2.3.6	Independence; multiplication rule	15
2.3.7	Example: Relay networks	16
2.3.8	Example: Efficiency of a Cerenkov counter	17
2.3.9	Example: π^0 detection	18
2.3.10	Example: Beam contamination and δ -rays	19
2.3.11	Example: Scanning efficiency (1)	20
2.3.12	Marginal probability	23
2.3.13	Example: Topologies of bubble chamber events (2)	23
2.4	Bayes' Theorem	24
2.4.1	Statement and proof	24
2.4.2	Example	25
2.4.3	Comments	26
2.4.4	Example: Betting odds	28
2.4.5	Bayes' Postulate	28
3	GENERAL PROPERTIES OF PROBABILITY DISTRIBUTIONS	30
3.1	The probability density function	30
3.2	The cumulative distribution function	31
3.3	Properties of the probability density function	31
3.3.1	Expectation values of a function	32
3.3.2	Mean value and variance of a random variable	33
3.3.3	General moments	34
3.4	The characteristic function	36
3.5	Distributions of more than one random variable	38
3.5.1	The joint probability density function	38
3.5.2	Expectation values	39
3.5.3	The covariance matrix; correlation coefficients	39
3.5.4	Independent variables	41
3.5.5	Marginal and conditional distributions	42
3.5.6	Example: Scatterplots of kinematic variables	43
3.5.7	The joint characteristic function	47

3.6	Linear functions of random variables	48
3.6.1	Example: Arithmetic mean of independent variables with the same mean and variance	50
3.7	Change of variables	50
3.7.1	Example: Dalitz plot variables	52
3.8	Propagation of errors	52
3.8.1	A single function	52
3.8.2	Example: Variance of arithmetic mean	54
3.8.3	Several functions; matrix notation	54
3.9	Discrete probability distributions	57
3.9.1	Modification of formulae	57
3.9.2	The probability generating function	57
3.10	Sampling	58
3.10.1	Universe and sample	58
3.10.2	Sample properties	59
3.10.3	Inferences from the sample	59
3.10.4	The Law of Large Numbers	61
4	SPECIAL PROBABILITY DISTRIBUTIONS	63
4.1	The binomial distribution	64
4.1.1	Definition and properties	64
4.1.2	Example: Histogramming events (1)	67
4.1.3	Example: Scanning efficiency (2)	68
4.2	The multinomial distribution	72
4.2.1	Definition and properties	72
4.2.2	Example: Histogramming events (2)	74
4.3	The Poisson distribution	75
4.3.1	Definition and properties	75
4.3.2	The Poisson assumptions Example: Bubbles along a track in a bubble chamber	78
4.3.3	Example: Radioactive emissions	81
4.4	Relationships between the Poisson and other probability distributions	83
4.4.1	Example: Distribution of counts from an inefficient counter	83
4.4.2	Example: Subdivision of a counting interval	84
4.4.3	Relation between binomial and Poisson distributions Example: Forward-backward classification	85
4.4.4	Relation between multinomial and Poisson distributions Example: Histogramming events (3)	86
4.4.5	The compound Poisson distribution Example: Droplet formation along tracks in cloud chamber	87
4.5	The uniform distribution	89
4.5.1	The uniform p.d.f.	89
4.5.2	Example: Uniform random number generators	91

4.6	The exponential distribution	92
4.6.1	Definition and properties	92
4.6.2	Derivation of the exponential p.d.f. from the Poisson assumptions	93
4.7	The gamma distribution	95
4.7.1	Definition and properties	95
4.7.2	Derivation of the gamma p.d.f. from the Poisson assumptions	97
4.7.3	Example: On-line processing of batched events	99
4.8	The normal, or Gaussian, distribution	101
4.8.1	Definition and properties of $N(\mu, \sigma^2)$	101
4.8.2	The standard normal distribution $N(0, 1)$	101
4.8.3	Probability contents of $N(\mu, \sigma^2)$	103
4.8.4	Central moments; the characteristic function	106
4.8.5	Addition theorem for normally distributed variables	107
4.8.6	Properties of \bar{x} and s^2 for sample from $N(\mu, \sigma^2)$	109
4.8.7	Example: Position and width of resonance peak	110
4.8.8	The Central Limit Theorem	110
4.8.9	Example: Gaussian random number generator	113
4.9	The binormal distribution	114
4.9.1	Definition and properties	114
4.9.2	Example: Construction of a binormal random number generator	119
4.10	The multinormal distribution	120
4.10.1	Definition and properties	120
4.10.2	The quadratic form Q	122
4.11	The Cauchy, or Breit-Wigner, distribution	123
5	SAMPLING DISTRIBUTIONS	127
5.1	The chi-square distribution	127
5.1.1	Definition	127
5.1.2	Proof for the chi-square p.d.f.	129
5.1.3	Properties of the chi-square distribution	130
5.1.4	Probability contents of the chi-square distribution	135
5.1.5	Addition theorem for chi-square distributed variables	135
5.1.6	Proof that $(n-1)s^2/\sigma^2$ for sample from $N(\mu, \sigma^2)$ is $\chi^2(n-1)$	136
5.2	The Student's t-distribution	140
5.2.1	Definition	140
5.2.2	Proof for the Student's t p.d.f.	141
5.2.3	Properties of the Student's t-distribution	142
5.2.4	Probability contents of the Student's t-distribution	143
5.3	The F-distribution	145
5.3.1	Definition	145
5.3.2	Proof for the F p.d.f.	146
5.3.3	Properties of the F-distribution	146
5.3.4	Probability contents of the F-distribution	148
5.4	Limiting properties - connection between probability distributions	149

6	COMPARISON OF EXPERIMENTAL DATA WITH THEORY	151
6.1	Rejection of bad measurements	151
6.2	Experimental errors on measurements. The resolution function	152
6.2.1	Example: Gaussian resolution function and exponential p.d.f.	153
6.2.2	Example: Gaussian resolution function and Gaussian p.d.f.	155
6.2.3	Example: Breit-Wigner resolution function and Breit-Wigner p.d.f.	156
6.2.4	Example: Width of a resonance	156
6.2.5	Experimental determination of resolution function; ideogram	157
6.3	Systematic effects. Detection efficiency	158
6.3.1	Example: Truncation of an exponential distribution	161
6.3.2	Example: Truncation of a Breit-Wigner distribution	161
6.3.3	Correcting for finite geometry - modifying the p.d.f.	162
6.3.4	Correcting for unobservable events - weighting of the events	163
6.4	Superimposed probability densities	163
6.4.1	Example: Particle beam with background	164
6.4.2	Example: Resonance peaks in an effective-mass spectrum	164
7	STATISTICAL INFERENCE FROM NORMAL SAMPLES	166
7.1	Definitions	166
7.2	Confidence intervals for the mean	169
7.2.1	Case with σ^2 known	169
7.2.2	Case with σ^2 unknown	171
7.3	Confidence intervals for the variance	174
7.3.1	Case with μ known	174
7.3.2	Case with μ unknown	176
7.4	Confidence regions for the mean and variance	177
8	ESTIMATION OF PARAMETERS	179
8.1	Definitions	180
8.2	Properties of estimators	180
8.3	Consistency	181
8.4	Unbiasedness	182
8.4.1	Example: s^2 as an estimator of σ^2	183
8.4.2	Example: Estimator of the third central moment	184
8.5	Minimum variance and efficiency	185
8.5.1	Example: Estimator of the mean in the Poisson distribution	187
8.5.2	Example: Estimators of the mean in the normal p.d.f.	188
8.5.3	Example: Estimators of σ^2 and σ in the normal p.d.f.	189
8.6	Sufficiency	190
8.6.1	One-parameter case	190
8.6.2	Example: Single sufficient statistics for the normal p.d.f.	191
8.6.3	Extension to several parameters	193
8.6.4	Example: Jointly sufficient estimators for μ and σ^2 in $N(\mu, \sigma^2)$	193

9 THE MAXIMUM-LIKELIHOOD METHOD	195
9.1 The Maximum-Likelihood Principle	196
9.1.1 Example: Estimate of mean lifetime	198
9.2 Estimation of parameters in the normal distribution	199
9.2.1 Estimation of μ; measurements with common error	199
9.2.2 Estimation of μ; measurements with different errors (weighted mean)	199
9.2.3 Simultaneous estimation of mean and variance	200
9.3 Estimation of the location parameter in the Cauchy p.d.f.	201
9.4 Properties of Maximum-Likelihood estimators	202
9.4.1 Invariance under parameter transformation	202
9.4.2 Consistency	203
9.4.3 Unbiasedness	203
9.4.4 Sufficiency	204
9.4.5 Efficiency	205
9.4.6 Uniqueness	206
9.4.7 Asymptotic normality of ML estimators	207
9.4.8 Example: Asymptotic normality of the ML estimator of the mean lifetime	208
9.5 Variance of Maximum-Likelihood estimators	210
9.5.1 General methods for variance estimation	210
9.5.2 Example: Variance of the lifetime estimate	212
9.5.3 Variance of sufficient ML estimators	213
9.5.4 Example: Variance of the weighted mean	215
9.5.5 Example: Errors in the ML estimated of μ and σ^2 in $N(\mu, \sigma^2)$	215
9.5.6 Variance of large-sample ML estimators	217
9.5.7 Example: Planning of an experiment; polarization (1)	218
9.5.8 Example: Planning of an experiment; density matrix elements (1)	219
9.6 Graphical determination of the Maximum-Likelihood estimate and its error	221
9.6.1 The one-parameter case	221
9.6.2 Example: Scanning efficiency (3)	222
9.6.3 The two-parameter case; the covariance ellipse	225
9.7 Interval estimation from the likelihood function	229
9.7.1 Likelihood intervals, the one-parameter case	232
9.7.2 Confidence intervals from the Bartlett functions	236
9.7.3 Example: Confidence intervals for the mean lifetime	237
9.7.4 Likelihood regions, the two-parameter case	239
9.7.5 Example: Likelihood region for μ and σ^2 in $N(\mu, \sigma^2)$	245
9.7.6 Likelihood regions, the multi-parameter case	246
9.8 Generalized likelihood function	249
9.9 Application of the Maximum-Likelihood method to classified data	249
9.10 Combining experiments by the Maximum-Likelihood method	251

9.11 Application of the Maximum-Likelihood method to weighted events	252
9.12 A case study: an ill-behaved likelihood function	255
10 THE LEAST-SQUARES METHOD	259
10.1 Basis for the Least-Squares method	259
10.1.1 The Least-Squares Principle	259
10.1.2 Connection between the LS and the ML estimation methods	261
10.2 The linear Least-Squares model	262
10.2.1 Example: Fitting a straight line (1)	262
10.2.2 The normal equations	263
10.2.3 Matrix notation	265
10.2.4 Properties of the linear LS estimator	267
10.2.5 Example: Fitting a parabola	268
10.2.6 Example: Combining two experiments	271
10.2.7 General polynomial fitting	272
10.2.8 Orthogonal polynomials	273
10.2.9 Example: Fitting a straight line (2)	274
10.3 The non-linear Least-Squares model	275
10.3.1 Newton's method	276
10.3.2 Example: Helix parameters in track reconstruction	278
10.4 Least-Squares fit	282
10.4.1 "Improved measurements" (fitted variables) and residuals	282
10.4.2 Estimating σ^2 in the linear model	283
10.4.3 The normality assumption; degrees of freedom	285
10.4.4 Goodness-of-fit	288
10.4.5 Stretch functions, or "pulls"	289
10.5 Application of the Least-Squares method to classified data	290
10.5.1 Construction of X^2	290
10.5.2 Choice of classes	294
10.5.3 Example: Polarization of antiprotons (2)	295
10.5.4 Example: Angular momentum analysis (1)	296
10.6 Application of the Least-Squares method to weighted events	298
10.7 Linear Least-Squares estimation with linear constraints	301
10.7.1 Example: Angles in a triangle	301
10.7.2 Linear LS model with linear constraints; Lagrangian multipliers	304
10.8 General Least-Squares estimation with constraints	307
10.8.1 The iteration procedure	308
10.8.2 Example: Kinematic analysis of a V^0 event (1)	312
10.8.3 Calculation of errors	314
10.9 Confidence intervals and errors from the X^2 function	316
10.9.1 Basis for the determination of LS confidence intervals	316
10.9.2 LS errors and confidence intervals, the one-parameter case	317
10.9.3 LS errors and confidence regions, the multi-parameter case	319

11	THE METHOD OF MOMENTS	321
11.1	Basis for the simple moments method	321
11.2	Generalized moments method	323
11.2.1	One-parameter case	323
11.2.2	Multi-parameter case	324
11.2.3	Example: Density matrix elements (2)	324
11.3	Moments method with orthonormal functions	327
11.3.1	Example: Polarization of antiprotons (3)	328
11.3.2	Example: Angular momentum analysis (2)	330
11.3.3	Confidence intervals for MM estimates	330
11.4	Combining MM estimates from different experiments	331
12	A SIMPLE CASE STUDY WITH APPLICATION OF DIFFERENT PARAMETER ESTIMATION METHODS	332
12.1	Simulation of a polarization experiment	333
12.2	Application of different estimation methods	335
12.2.1	The method of moments	335
12.2.2	The Maximum-Likelihood method	336
12.2.3	The Maximum-Likelihood method for classified data	336
12.2.4	The Least-Squares method	338
12.2.5	The simplified Least-Squares method	340
12.3	Discussion	340
12.3.1	The estimated parameter values and their errors	340
12.3.2	Goodness-of-fit	342
13	MINIMIZATION PROCEDURES	346
13.1	General remarks	347
13.2	Step methods	350
13.2.1	Grid search and random search	350
13.2.2	Minimum along a line; the success-failure method	352
13.2.3	The coordinate variation method	353
13.2.4	The Rosenbrock method	354
13.2.5	The simplex method	356
13.3	Gradient methods	359
13.3.1	Numerical calculation of derivatives	360
13.3.2	Method of steepest descent	362
13.3.3	The Davidon variance algorithm	363
13.4	Multiple minima	365
13.5	Evaluation of errors	366
13.6	Minimization with constraints	367
13.6.1	Elimination of constraints by change of variables	370
13.6.2	Penalty functions; Carroll's response surface technique	372
13.6.3	Example: Determination of resonance production	373
13.7	Concluding remarks	374

14	HYPOTHESIS TESTING	376
14.1	Introductory remarks	376
14.2	Outline of general methods	378
14.2.1	Example: Separation of one- π^0 and multi- π^0 events	381
14.2.2	The Neyman-Pearson test for simple hypotheses	384
14.2.3	Example: Neyman-Pearson test on the E^0 mean lifetime	385
14.2.4	The likelihood-ratio test for composite hypotheses	388
14.2.5	Example: Likelihood-ratio test on the mean of a normal p.d.f.	390
14.3	Parametric tests for normal variables	395
14.3.1	Tests of mean and variance in $N(\mu, \sigma^2)$	395
14.3.2	Comparison of means in two normal distributions	397
14.3.3	Comparison of variances in two normal distributions	401
14.3.4	Summary table	403
14.3.5	Example: Comparison of results from two different measuring machines	404
14.3.6	Example: Significance of signal above background	406
14.3.7	Comparison of means in N normal distributions; scale factor	411
14.4	Goodness-of-fit tests	414
14.4.1	Pearson's χ^2 test	415
14.4.2	Choice of classes for Pearson's χ^2 test	418
14.4.3	Degrees of freedom in Pearson's χ^2 test	420
14.4.4	General χ^2 tests for goodness-of-fit	421
14.4.5	Example: Kinematic analysis of a V^0 event (2)	423
14.4.6	The Kolmogorov-Smirnov test	424
14.4.7	Example: Goodness-of-fit in a small sample	427
14.5	Tests of independence	429
14.5.1	Two-way classification; contingency tables	429
14.5.2	Example: Independence of momentum components	433
14.6	Tests of consistency and randomness	433
14.6.1	Sign test	436
14.6.2	Run test for comparison of two samples	438
14.6.3	Example: Consistency between two effective-mass samples	440
14.6.4	Run test for checking randomness within one sample	442
14.6.5	Example: Time variation of beam momentum	443
14.6.6	Run test as a supplement to Pearson's χ^2 test	444
14.6.7	Example: Comparison of experimental histogram and theoretical distribution	446
14.6.8	Kolmogorov-Smirnov test for comparison of two samples	448
14.6.9	Wilcoxon's rank sum test for comparison of two samples	450
14.6.10	Example: Consistency test for two sets of measurements of the π^0 lifetime	452
14.6.11	Kruskal-Wallis rank test for comparison of several samples	453
14.6.12	The χ^2 test for comparison of histograms	455

APPENDIX	STATISTICAL TABLES	459
Table A1	The binomial distribution	461
Table A2	The cumulative binomial distribution	465
Table A3	The Poisson distribution	469
Table A4	The cumulative Poisson distribution	473
Table A5	The standard normal probability density function	477
Table A6	The cumulative standard normal distribution	478
Table A7	Percentage points of the Student's t-distribution	479
Table A8	Percentage points of the chi-square distribution	480
Table A9	Percentage points of the F-distribution	481
Table A10	Percentage points of the Kolmogorov-Smirnov statistic	486
Table A11	Critical values of the run statistic	487
Table A12	Critical values of the Wilcoxon rank sum statistic	488
BIBLIOGRAPHY		493
INDEX		497