## Calculating a P-Value 06/11/2024 Alic Spellman Cameron Bravo



#### **Expected Background Estimate – ABCD Method**





#### Expected Background Estimate – 10% Data





### Calculating P-Value using MC Toys

- Run N Toy MC experiments
- Build distribution of test statistic 'F' (expected background)
- Three distributions...
  - Poisson with mean=(A+E)
  - Gaus with mean=(B+D), std=sqrt(B+D)
  - Gaussian with mean=C, std=sqrt(C)
- For each experiment, sample the distributions, calculate expected background mean  $\mu_{\text{F}}$
- Test Statistic: sample Poisson with mean =  $\mu_{\text{F}}$
- Get pvalue by integrating (normalized) test statistic distribution from 'nobs'  $\to \infty$



```
for i in range(ntrials):
    A_E_s = np.random.poisson(lam=(A+E))
    B_D_s = np.random.normal(loc=(B+D), scale=np.sqrt((B+D)))
    C_s = np.random.normal(loc=C, scale=np.sqrt(C))
    mu F = ((A E s)/(B D s))*C_s
```

```
mu_F = ((A_E_s)/(B_D_s))*C_s
F = np.random.poisson(lam=mu_F)
distribution_F.fill(F)
```





![](_page_5_Figure_1.jpeg)

\*1.13e-6 (global 4 sigma) if we just throw Poisson(x=17 | mu=4)

![](_page_5_Picture_3.jpeg)

# Track Momentum Smearing

![](_page_6_Picture_1.jpeg)

![](_page_7_Figure_1.jpeg)

![](_page_7_Picture_2.jpeg)

#### **Momentum Smearing**

![](_page_8_Figure_1.jpeg)

# Backup

![](_page_9_Picture_1.jpeg)

#### **Track Momentum Smearing**

![](_page_10_Figure_1.jpeg)

![](_page_10_Picture_2.jpeg)

### Calculating P-Value using MC Toys

Toy MC Samples

101

10<sup>0</sup>

0.0

25

50

What if A + E = 0?

- Run N Toy MC experiments
- Build distribution of test statistic 'F' (expected background)
- Three distributions...
  - Poisson with mean=(A+E)
  - Gaus with mean=(B+D), std=sqrt(B+D)
  - Gaussian with mean=C, std=sqrt(C)
- For each experiment, sample the distributions, calculate expected background mean  $\mu_{\text{F}}$
- Test Statistic: sample Poisson with mean =  $\mu_{\text{F}}$
- Get pvalue by integrating (normalized) test statistic distribution from 'nobs'  $ightarrow\infty$

![](_page_11_Figure_10.jpeg)

10.0

7.5

12.5

15.0

17.5

20.0 Test Statistic F

n observed

#### Error when A + E = 0?

- If A+E = 0, we can't build a Poisson distribution for the toys
- We could just force A+E = 1, but that's very conservative

![](_page_12_Figure_3.jpeg)