Asymmetric Errors

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BIRS workshop on systematic errors

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Many particle physics results have asymmetric errors.

ATLAS

$\sigma(t\bar{t}t\bar{t}) = 24^{+7}_{-6}$ fb

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From Shabalina's ATLAS Moriond talk

|	μ
$WH\ p_{\rm T}^{\rm V} < 150$ GeV	$1.5^{+1.0}_{-0.9}$
$WH\ p_{\rm T}^{\rm V} > 150$ GeV	$3.6^{+1.8}_{-1.6}$
$ZH\ p_{\rm T}^{\rm V} < 150$ GeV	$3.4^{+1.1}_{-1.0}$
$ZH\ p_{\rm T}^{\rm V} > 150$ GeV	$0.8^{+1.2}_{-0.9}$

From Calandri's CMS Moriond talk

How should these be handled? The experts don't know.
Some ground rules for the talk+discussion

1. The question requires an answer within the frequentist framework. Once we have that, a Bayesian analysis will be interesting, but until then it will just be confusing.
2. Functions which are known to be asymmetric (Poisson, logNormal...) are not part of the problem, as for them we have full information.
3. We are working in the fairly-large N region. Not every distribution is normal, but they are recognisable distortions.
4. Adding + and - sigma separately in quadrature is obviously wrong

Two sources of Asymmetric Errors

"Systematic"
OPAT
systematics
evaluation

"Statistical"
From ML
estimation
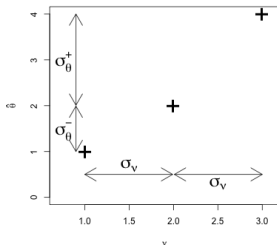
ν effects the likelihood $L(\theta, \nu|x)$
(typically an MC tuning parameter)
It is known with some well-behaved
Gaussian uncertainty $\nu = \nu_0 \pm \sigma_\nu$
$\hat{\theta}$ from maximising $\ln L(\theta, \nu_0|x)$
Errors from maximising
$\ln L(\theta, \nu_0 \pm \sigma_\nu|x)$
If not equally spaced about $\hat{\theta}$, report
asymmetric errors
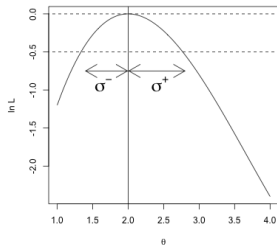
Likelihood as function of θ
Read off $\hat{\theta}$ from the position of
the peak, and the errors from
the $\Delta \ln L = \pm\frac{1}{2}$ points
If curve is a parabola, these
are equidistant.
If not equidistant, report
asymmetric errors

"Systematic" AsymmetrIc Errors
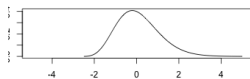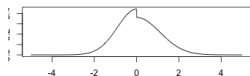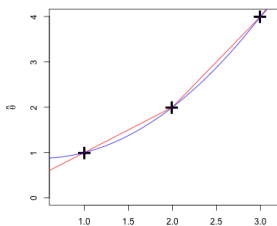
Can parametrise dependence of $\hat{\theta}$ on ν as

Model 1) Two straight lines

Model 2) A quadratic: $y = y_0 + \frac{\sigma^+ + \sigma^-}{2\sigma_\nu}(x - x_0) + \frac{\sigma^+ - \sigma^-}{2\sigma_\nu^2}(x - x_0)^2$

Neither is very satisfactory but you can't do much with 3 points. Typically evaluation of $\hat{\theta}$ with a different ν is computationally intensive (involving generation of a large MC sample) so more points are not an option.

ν is gaussian so $\hat{\theta}$ is distributed with a dimidated (or bifurcated, or...) gaussian (Model 1) or a distorted gaussian (Model 2)

This enables us to handle the errors. Not perfectly, but adequately. Details in R.B. *Asymmetric Systematic Errors.*arXiv:physics/0306138v1 (2003).

"Statistical" Asymmetric Errors

Possible distortions of a parabola
Try cubic (but turns over)
Try restricted quartic, also
generalised Poisson, log-normal,
dimidated parabola (σ^+ above and
σ^- below) and PDG recipe
(dimidated parabola outside
$[\sigma^-, \sigma^+]$, linear interpolation inside)
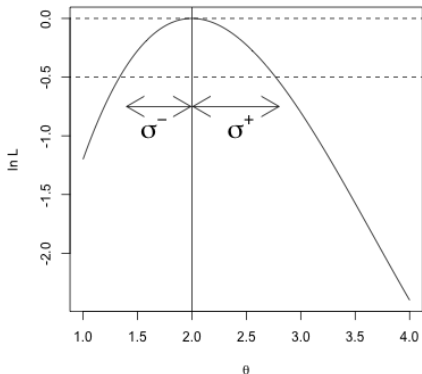Best results from scaled parabola
$$f = -\frac{1}{2}\frac{(x-x_0)^2}{V+V'(x-x_0)}$$
or $f = -\frac{1}{2}\frac{(x-x_0)^2}{(\sigma+\sigma'(x-x_0))^2}$

Using $\sigma = \frac{2\sigma^+\sigma^-}{\sigma^++\sigma^-}, \sigma' = \frac{\sigma^+-\sigma^-}{\sigma^++\sigma^-}$ or $V = \sigma^+\sigma^-, V' = \sigma^+ - \sigma^-$
This enables us to handle the errors. Not perfectly, but adequately. Details
in R.B. *Asymmetric Statistical Errors* arXiv;physics/0406120v1 (2004)

Why this has never been sent to a journal?

Fear

Are all asymmetric errors really one of these two types? (Plus the known-asymmetric-function cases mentioned earler.) Or are there more out there that I havn't considered?

Hope

Why are there two different types? Why are they different? Are they linked by some duality?
Can we bring them together in some unified scheme?

Other questions

More choices...

1. What do we mean by 'the error'? The 68% central CL or the variance of the estimator?

2. Are we talking about asymmetries in the pdf (fixed θ) or the likelihood (fixed $\hat{\theta}$)?

3. What do we mean by 'handle the errors'? Combination-of-errors or combination-of-results? Is either a special case of the other?

What is an error? Think carefully before answering!

Statistician's Definition (Wikipedia)

The difference between an observation and the true value: $\hat{\theta} - \theta$

Physicist's definition(1)

The rms expectation value of the statistician's definition $\sqrt{\left\langle (\hat{\theta} - \theta)^2 \right\rangle}$

Physicist's definition(2)

The 68% central confidence region: θ lies between $\hat{\theta} - \sigma$ and $\hat{\theta} + \sigma$

Equivalent for Gaussians but which is right for a non-Gaussian case?
Definition (2) preferred. We want our result $\theta = 12.34 \pm 0.56$ to be
statement about θ, not something about the mechanism that got us here.
But adding in quadrature only applies to definition (1).
Typical analysis evaluates many (systematic) errors and adds them in
quadrature to get the final figure.

Asymmetries in pdfs and in likelihoods

In a confidence-belt construction, pdfs run horizontally and likelihoods run vertically

You can have a symmetric pdf but an asymmetric likelihood - e.g. proportional Gaussian

An asymmetric pdf leads to an asymmetric likelihood, but with the opposite skew

A $V(\hat{\theta})$ error relates to the pdf

A 68% CL error relates to the likelihood ($\Delta \ln L = -\frac{1}{2}$ handles the confidence belt construction. Somehow.)
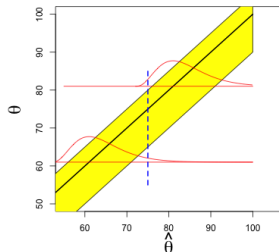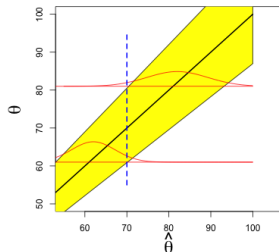
Working with pdfs. 1/3: Combination of errors

The classic combination-of-errors formula for $f(x, y)$:

$$\sigma_f^2 = \left(\frac{\partial f}{\partial x}\right)^2 \sigma_x^2 + \left(\frac{\partial f}{\partial y}\right)^2 \sigma_y^2 + 2\rho \left(\frac{\partial f}{\partial x}\right) \left(\frac{\partial f}{\partial y}\right) \sigma_x \sigma_y$$

is a statement about pdfs. $\sigma_f^2 \equiv \langle f^2 \rangle - \langle f \rangle^2$

For non-Gaussian distributions, variances still add. So do biases and so does the un-normalised skew: $\gamma = \langle x^3 \rangle - 3 \langle x \rangle \langle x^2 \rangle + 2 \langle x \rangle^3$

Care necessary as asymmetric pdf is biassed: $\theta(<\nu>) \neq <\theta>$. Central value is not the mean (but it is the median)

Convolution of distorted (dimidated) gaussians does not give curve from same family
Suggested recipe: for each component, evaluate bias, variance and skew from σ^+ and σ^-. Table of Systematic Errors gains a few columns.
Add to get total bias, variance and skew.
Translate back into σ^+ and σ^- and bias.

Formulæ from integrating Gaussians:

	Two Straight lines	Quadratic
Bias	$\frac{\sigma^+ - \sigma^-}{\sqrt{2\pi}}$	$\frac{\sigma^+ - \sigma^-}{2}$
Variance	$\frac{\sigma^{+2} + \sigma^{-2}}{2} - \frac{(\sigma^+ - \sigma^-)^2}{2\pi}$	$\frac{(\sigma^+ + \sigma^-)^2}{4} + \frac{(\sigma^+ - \sigma^-)^2}{2}$
Skew	$\frac{1}{\sqrt{2\pi}} \left[2(\sigma^{+3} - \sigma^{-3}) \right.$ $-\frac{3}{2}(\sigma^+ - \sigma^-)(\sigma^{+2} + \sigma^{-2})$ $\left. +\frac{1}{\pi}(\sigma^+ - \sigma^-)^3 \right]$	$\frac{3}{4}(\sigma^+ + \sigma^-)^2(\sigma^+ - \sigma^-)$ $.\ +(\sigma^+ - \sigma^-)^3$

Suggested strategy: choose either model, then use the other as a sanity check.

Working with pdfs. 2/3: χ^2

Given some $\mu^{+\sigma^+}_{-\sigma^-}$ and some x, for straight-line model,

$\chi^2 = \left(\frac{x-\mu}{\sigma^+}\right)^2$ for $x > \mu$ or $\left(\frac{x-\mu}{\sigma^-}\right)^2$ for $x < \mu$

For the parabolic model, after some algebra and approximations, one has

$\chi^2 = (x - \mu)^2 \left(\frac{\sigma^{+3}+\sigma^{-3}}{\sigma^{+2}\sigma^{-2}(\sigma^++\sigma^-)}\right)\left(1 - (x-\mu)\frac{\sigma^{+2}-\sigma^{-2}}{\sigma^{+3}+\sigma^{-3}}\right)$

This can be used to answer the question "Is x compatible with μ, based on the pdf?"

It cannot be considered (via Wilks' theorem) as a likelihood function for μ, unless you can show $\sigma^{\pm}$ are independent of μ

Working with pdfs. 3/3: Combination of results

Given $\{x1_{-\sigma^-_1}^{+\sigma^+_1}, x2_{-\sigma^-_2}^{+\sigma^+_2}, ...xN_{-\sigma^-_N}^{+\sigma^+_N}\}$, combine them to get the 'best' value $\hat{\hat{x}}$

Compatibility check need not apply!

Could be finding the best value for the average height of students in a class

Can frame question as:

Choose w_i such that $\sum w_i x_i$ is unbiassed and has minimum variance

$$\hat{\hat{x}} = \sum w_i(x_i - b_i) \qquad \text{with } b_i = \frac{\sigma^+_i - \sigma^-_i}{\sqrt{2\pi}} \text{ or } \frac{\sigma^+_i - \sigma^-_i}{2}$$

Minimisation leads to.
$$w_i = \frac{1/V_i}{\sum_j 1/V_j} \text{ with } V_i = \frac{\sigma_i^{+2} + \sigma_i^{-2}}{2} - \frac{(\sigma_i^+ - \sigma_i^-)^2}{2\pi} \text{ or } \frac{(\sigma_i^+ + \sigma_i^-)^2}{4} + \frac{(\sigma_i^+ - \sigma_i^-)^2}{2}$$

Suggested strategy

Work with quadratic model for b_i, V_i, use straight-line model as sanity check. Or vice versa.

Working with likelihoods. 1/3: Combination of results

Likelihoods combine naturally
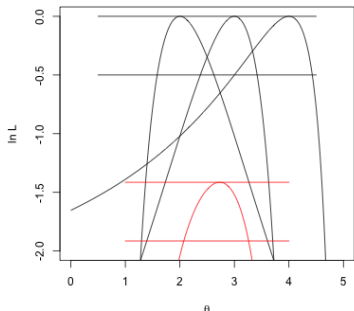$$\ln L(\theta|\hat{\theta}_1, \hat{\theta}_2) = \ln L(\theta|\hat{\theta}_1) + \ln L(\theta|\hat{\theta}_2)$$

Minimise $\sum_i \left(\frac{\hat{\theta} - \hat{\theta}_i}{\sigma_i + \sigma'_i(\hat{\theta} - \hat{\theta}_i)} \right)^2$
or $\sum_i \frac{(\hat{\theta} - \hat{\theta}_i)^2}{V_i + V'_i(\hat{\theta} - \hat{\theta}_i)}$
σ_i, σ'_i or V_i, V'_i from $\sigma^+{}_i, \sigma^-{}_i$
Solution for $\hat{\theta}$ has to be found
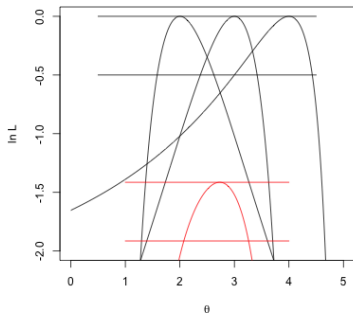numerically, but is well behaved.
$\Delta \ln L = -\frac{1}{2}$ errors found similarly

Suggested strategy

Work with σ, σ' model, use V, V' model as sanity check. Or vice versa.

Working with likelihoods. 2/3: Goodness of fit

In such combinations, compatibility is essential - these are taken to be different measurements of the same thing.

Given by $\ln L(\hat{\theta})$ and Wilks' theorem ($N - 1$ degrees of freedom)

Working with likelihoods. 3/3: Combination of Errors

Taking $f = x + y$ rather than $f(x, y)$ for simplicity:

You know $L(x|data)$ and $L(y|data)$, what is $L(x + y|Data)$?

Answer by taking $\nu \equiv x - y$ as a nuisance parameter and profiling (or $\nu \equiv y$, or .... anything except $x + y$)

Read off likelihood curve and find $\Delta \ln L = -\frac{1}{2}$ points

Why use different functions
Surely an approximate parabola gives an approximate Gaussian...?

Using "Systematic" Gaussian approximations for "Statistical"

- Dimidated Gaussian has a discontinuity at the peak (from the $\frac{1}{\sigma^{\pm}\sqrt{2\pi}}$ factor) which will mess up maximum likelihood.
- Parabolic fit needs solution of quadratic (and both solutions). Messy

Using "Statistical" parabola approximations for "Systematic"

- Using linear σ or V makes integrals needed for $<x>$, $<x^2>$, $<x^3>$ impossible analytically

Bringing it all together
Allowed combinations

Responses to the questions 'What do you mean by an error?' and 'Is that a pdf or a likelihood?' are linked.

The likelihood $L(\theta|\hat{\theta})$ for fixed $\hat{\theta}$ can tell you nothing about $V(\hat{\theta})$

The pdf $P(\hat{\theta}|\theta)$ for fixed θ can tell you nothing about the 68% CL region for θ.

The difference between symmetric OPAT and asymmetric OPAT

Both say that $\hat{\theta}$ will lie within the $\pm\sigma$ limits for θ 68% of the time
To make the 68% CL statement about θ we have to assume that the lines on the confidence band plot are parallel
This is true for Gaussians, and CLT encourages us to treat everything as Gaussian until proved otherwise
Asymmetric OPAT clearly breaks this

Bringing it all together
Two sorts of asymmetric error

From PDFs
Error is variance of result

You are probably Combining Errors, in quadrature + skew

Goodness of fit is irrelevant

You are probably not combining results (but you can if you work at it)

"Systematic" Asymmetric Error formulæ

From Likelihoods
Error is 68% central CL

You are probably Combining Results

Compatibility vital & straightforward

You are probably not combining errors (you can if you work at it, but not in quadrature)

"Statistical" Asymmetric Error formulæ

Conclusions

I now think I've got my head round the topic, and this is where my thoughts have got to (as of today)

Ideas would really benefit from exploration with other practitioners and experts

Discussion, helpful criticism, examples, further ideas, filling in details, and collaboration, all very welcome
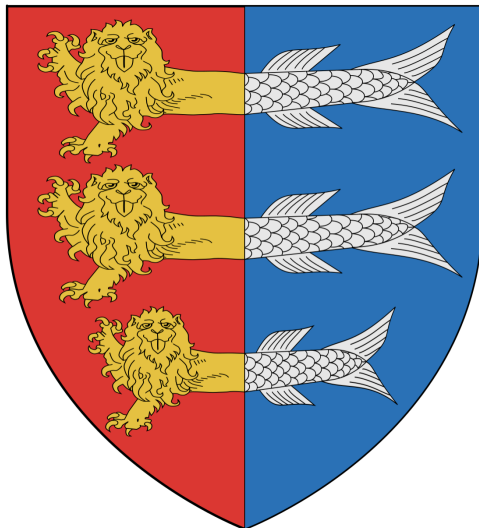
Definitive paper on 'Asymmetric Errors' should be ready to go in a few months

Will need user-friendly software package(s)

Backup slides

Dimidation

The arms of Great Yarmouth

Why adding positive and negative sigma separately is manifestly wrong.

Let $x = x_1 + x_2 + ...x_N$, and let all the x_i have the same errors:
$\sigma^+ = 2.0, \sigma^- = 3.0$
Adding separately in quadrature gives $\sigma_x^+ = 2.0\sqrt{N}, \sigma_x^- = 3.0\sqrt{N}$.
So the distribution for x is the same as the original for x_i, apart from a change in scale.
This breaks the central limit theorem. No matter how large N is, it will never become Gaussian.

Considering x_1 and x_2. They may both fluctuate positively, and this is described by the positive sigmas. Or they may both fluctuate negatively, according to the two negative sigmas. But also one may go positive while the other goes negative (50% chance) which fills in the central region of the distribution, making it more Gaussian.

Open questions

1. Is $\Delta \ln L = -\frac{1}{2}$ appropriate?
2. What about other Gaussian-like functions (Johnson's SU functions, Azzolini's skew-normal...)?
3. Should we worry about second derivatives in combination-of-errors?

More Examples

Symmetric Normal

"$x = 1.23 \pm 0.34$" means: "I have measured x as 1.23 using a method which returns a value distributed normally about the true x_0 with a σ of 0.34. On that basis I say with 68% confidence that x_0 lies within 0.34 of 1.23"

Proportional Gaussian

Suppose pdf is Gaussian with $\sigma = 0.1 x_0$. ('measured to 10%..') From measured $x = 100.0$ I say with 68% confidence that x_0 lies between 91.1 and 111.1

Symmetric pdf but skew likelihood

Negative Skew pdf

Suppose pdf has 45% chance of returning x within x_0 and $x_0 + 1$, and 23% chance of returning x between $x_0 - 2$ and x_0. From measurement of 100 I say with 68% confidence that x_0 lies between 99 and 102

Positive Skew Likelihood

Poisson measurements

P has positive skew (cannot fluctuate below zero) likelihood $e^{-\mu}\mu^r$ has positive skew Positive skew in likelihood driven by increase of σ with μ, NOT by skew in pdf.

An unhelpful example