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Track Reconstruction and Point Source Searches with Antares

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Appendix A

Unbinned likelihood

In this appendix the formula for the unbinned likelihood is derived by taking the expression for the binned likelihood and letting the bin-size go to zero. A similar derivation can be found in e.g. [88].

Consider the case that the data consists of uncorrelated events and that each event is characterised by k observed parameters x^1, \dots, x^k . Then the events could be binned (into an N -dimensional histogram) and, for each hypothesis (or theory), the expectation value of the number of entries in bin i is given by the k -dimensional integral

$$\mu_i(H) = \int_{\text{bin}_i} \frac{dN(x^1, \dots, x^k|H)}{dx^1 \dots dx^k} dx^1 \dots dx^k, \quad (\text{A.1})$$

where $\frac{dN(x^1, \dots, x^k|H)}{dx^1 \dots dx^k}$ is the number density of expected events with observed parameters x^1, \dots, x^k for the hypothesis H and where the integration boundaries are the boundaries of bin i . For small bins, the integral is proportional to the value of the PDF for the observed parameters of event i :

$$\mu_i(H) \propto \frac{dN(x_i^1, \dots, x_i^k|H)}{dx^1 \dots dx^k}. \quad (\text{A.2})$$

The observed number of events r_i in bin i is distributed according to a Poisson distribution:

$$P(r_i|\mu_i) = \frac{e^{-\mu_i} \mu_i^{r_i}}{r_i!}. \quad (\text{A.3})$$

The total log likelihood is given by the sum of the log likelihood of the individual bins:

$$\log P(\text{data}|H) = \sum_i \log P(r_i|\mu_i(H)). \quad (\text{A.4})$$

If the size of the bins is chosen sufficiently small, all bins will contain either zero or one entries; equation A.4 can then be written as

$$\log P(\text{data}|H) = \sum_{i \in B_1} \log(\mu_i e^{-\mu_i}) + \sum_{i \in B_0} \log(e^{-\mu_i}), \quad (\text{A.5})$$

where B_m indicates the collection of all bins with exactly m entries. This can be rewritten as:

$$\log P(\text{data}|H) = \sum_{i \in B_1} \log(\mu_i) - \sum_{i \in \text{all bins}} \mu_i. \quad (\text{A.6})$$

The second term is the total number of predicted events $\langle N_{\text{tot}} \rangle$. The first term can be expressed as a sum over all events:

$$\log P(\text{data}|H) = \sum_{\text{events}} \log\left(\frac{dN(x_1^1, \dots, x_i^N|H)}{dx_1 \dots dx_N}\right) - \langle N_{\text{tot}} \rangle + C, \quad (\text{A.7})$$

where we have used equation A.2. The constant C does not depend on the hypothesis H and therefore it plays no role when calculating ML estimates or likelihood ratios.

For brevity, we introduce the following definition:

$$\mathcal{N}(x_1^1, \dots, x_i^N|H) \equiv \frac{dN(x_1^1, \dots, x_i^N|H)}{dx_1 \dots dx_N}, \quad (\text{A.8})$$

which is the 'event density'. $\mathcal{N}(x_1^1, \dots, x_i^N|H)$ may be thought of as the number of events we expect within a certain interval around the measured values x_1^1, \dots, x_i^N for the hypothesis H .

Example

As a simple example, consider the case where \mathcal{N} depends linearly on one of the model parameters, φ , i.e. $\mathcal{N}(x_1^1, \dots, x_i^N|H(\varphi)) \propto \varphi$. The ML estimate of φ can be calculated by setting $\frac{\partial}{\partial \varphi} \log P(\text{data}|H(\varphi)) = 0$, which yields

$$\hat{\varphi} = MA, \quad (\text{A.9})$$

where M is the number of observed events, and the constant $A \equiv \frac{\langle N_{\text{tot}} \rangle}{\varphi}$. Thus, the value of $\hat{\varphi}$ is such that the expected number of events precisely equals the actual number of observed events: $\langle N_{\text{tot}} \rangle = M$, irrespective of the observed parameters of the events and irrespective of the other model parameters. One may note the role of the term $-\langle N_{\text{tot}} \rangle$ in equation A.7: if this term were omitted, the likelihood would have no maximum ($\hat{\varphi} = \infty$).