Efficiency measurement: a Bayesian approach

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Abstract

The measurement of the efficiency of some selection or process is always an important part of the analysis of experimental data. The statistical techniques based on the use of the Bayes theorem which are needed to determine the efficiency and its uncertainty are reviewed. The problem of choosing a meaningful prior is addressed, and different priors are considered in real-life use cases. The use of the uncertainties in practical cases is also considered, together with the problem of combining different samples. “Pathological” cases are also addressed, in which non-unit weights or non-independent selections have been used to fill the histograms. The use of the family of Beta distributions is illustrated in the examples, making use of its conjugate property for binomial sampling (if the prior belongs to such family, the posterior is also a Beta distribution). Finally, several recommendations are made about the choice of the prior and about using and communicating the results.

Key words: efficiency, Bayesian approach, reference analysis, non uniform priors

PACS: 02.70.Rr, 06.20.Dk, 07.05.Kf, 29.85.Fj

1. Introduction

There are two cases in which we are interested into measuring an efficiency: either we want to select the subset of all measured events that correspond to some criterion, or we want to measure the work done by some device as function of the input energy. In both cases, we take the ratio between two homogeneous quantities, so that the efficiency is a dimensionless number, interpreted as a probability.
The efficiency of a selection is interpreted as the probability that any single event passes the selection, whereas the efficiency of a device (or of a generic process) is interpreted as the fraction of the input energy returned as output of the device in the form of some work. If we consider the energy as a discrete quantity (indeed, it consists of a very large number of quanta), then one can equivalently say that the device efficiency is the probability that a single input quantum of energy is returned as a single output quantum of work.

When speaking about a selection process, we count the initial number of events and the final number of selected events. Usually, one also knows the distribution (actually, the histogram) of some control parameters before and after the selection, and wants to determine the efficiency as function of such parameters. The case of the device efficiency can be re-conducted to the former, by noting that one usually makes repeated measurements of the output while keeping the input constant (within good precision), or fills the histograms of input and output values to find how the efficiency depends on the input.

In this paper, only the discrete case of a selection process is considered and the explicit examples always deal with unique events. However, the same results also apply to the case of indivisible quanta, so that they can also be applied to any general process. The aim is to show how to estimate the efficiency and its uncertainty within the framework of Bayesian statistics. The frequentist approach, often preferred in high-energy physics data analysis, is not addressed here — the reader is kindly invited to find the recent review by [1] and the short comparison between the two approaches in [2, chap. 32] — for the following reasons.

The experimenters most often ask about the probability that, given the data, some the true value assumes some value. This question is answered by the Bayesian approach but is ill-defined in the frequentist approach, because the true quantity (the efficiency) is viewed as a fixed unknown parameter which does not “fluctuate”, so that a probability distribution cannot be defined. On the other hand, in the Bayesian framework the probability statements always refer to some state of knowledge, so that it is possible (and indeed it is desired) to define a probability distribution for the true quantity, interpreted as a description of our degree of belief about its unknown value.

In particular, the frequentist solution is often expressed as a “confidence interval” with some degree of “coverage”. The two concepts are closely related to the ideal repetition of the same experiment, exactly in the same
conditions, for a large number of times: a 95% confidence interval is ex-
pected to contain the true (unknown) value of the parameter for (not less
than) 95% of the repeated experiments, while (at most) 5% of them will miss
it.

In practice, repeated experiments with identical conditions are only pos-
sible in computer simulations. In real cases, this long sequence of measure-
ments is either (1) impossible — because the experiment is too complex
and/or too expensive, or because perfect stability in time is impossible to
get — or (2) differently interpreted as a single and longer experiment — this
is done every day in high-energy physics, when people collect together sev-
eral runs to get higher statistics rather than interpreting them as repeated
measurements —. In addition, a confidence interval cannot be used together
with the best estimate (usually, the maximum-likelihood estimate or MLE)
as a “two-sigma” range, because it cannot be interpreted as the width of
a probability distribution. Hence, when the efficiency is needed as inter-
mediate step in the computation of some physical quantity, the frequentist
solution is not very friendly.

In the Bayesian approach, the likelihood (i.e. the probability that an event
occurs, given the model) also plays a central rôle. However, especially when
the input number of events is very low, one must also pay attention to the
“prior” probability density function (PDF), which represents our degree of
belief about the possible values of the unknown efficiency before the experi-
ment is actually carried out. Indeed, the full Bayesian solution is provided by
the “posterior” PDF, which is proportional to the product of the likelihood
with the prior (Bayes theorem). Unless the prior is pathologic (e.g. null or
negligible in the region where the true value is), the likelihood will “attract”
the posterior more and more, as the number of input events increases.

When the full posterior PDF is not desired, it can be summarized by
providing its mean and some measure of its dispersion (usually the standard
deviation), which can be used in the computation of the desired physical
quantities in the usual way. The only caveat is that working with the stan-
dard deviation implies assuming that the underlying PDF is somewhat sym-
metric about the mean, which in some case might be a bad approximation
(see section 2.2). In general, it is recommended to work with the full posterior

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1This is often a source of confusion among experimenters, used to play with normal
distributions and to interpret the results in a (unconscious) Bayesian way.
whenever it is possible.

In the rest of the paper, the problem of estimating the selection efficiency and its uncertainty (a concept which only makes sense in the Bayesian framework) is addressed. The choice of the prior requires some care, so that recommendations are made in section 3 to deal with the usual practical cases of informative and non-informative priors. Few cases in which the assumptions of independent selections with unit weight are not both satisfied are addressed in section 4. In addition, the problem of fitting parametric models is addressed in section 4.5. Finally, appendix A shows useful mathematical relations.

2. How to measure the efficiency and its uncertainty?

Being a probability, the efficiency cannot be directly measured. Instead, we must estimate it with the available data: we can only count events, i.e. measure relative frequencies, that are rational numbers. We assume that the efficiency is a real number between zero and one, to which the relative frequency tends (in probability!) in the limit of an infinite number of measurements by virtue of the Bernoulli theorem.

It is important to emphasize that the tendency of the measured frequency to the probability has not the same behavior of a mathematical limit, for which it never happens, after some point, that the distance to the limit exceeds a given small quantity. Indeed, it is always possible to find, even after a large number of trials, a frequency that is not very near to the probability, although the probability for this to happen decreases with increasing number of trials (Bernoulli theorem). This makes measuring probabilities conceptually different from measuring physical quantities like e.g. the electric field in some point, that is given by the mathematical limit of the measured force divided by the test charge, when the latter goes to zero. However, in practice this difference is not very important, and this might explain why many good books on statistical methods of data analysis omit to comment on this.

Usually, we create and fill histograms, assuming that they converge to the true distributions in the limit of infinite statistics and zero bin width as the partial sums converge to the Riemann’s integral.^{2} Hence, we usually approximate the PDF $\varepsilon(x; A)$ describing the efficiency of the selection $A$

\footnote{Again, this is not rigorously correct: the histograms converge in probability.}
as function of the parameter(s) $x$, with the step function representing the observed relative frequencies $\{f_i(A)\}$:

$$\varepsilon_i \equiv \int_{x_i}^{x_{i+1}} \varepsilon(x; A) \, dx \approx f_i(A) = \frac{k_i(A)}{n_i}.$$  

where $n_i$ and $k_i(A)$ count the entries in the $i$-th bin before and after the selection $A$.

2.1. The binomial distribution

A histogram of a quantity $x$ obtained with a series of repeated measurements of $x$ is a collection of pairs $(i, n_i)$ representing the number $n_i$ of times the measured value of $x$ has been found in the $i$-th bin. The integer values $n_i$ have been observed, hence they have no uncertainty. However, if we consider the histogram as an estimate of the true distribution of $x$, then the $n_i$’s are estimates of the integral of the true distribution in each bin. In the assumption that the populations of all bins are statistically independent, the uncertainty $\sigma_i$ of the estimate $n_i$ for the true population $n^*_i$ of bin $i$ is given by the Poisson distribution: $\sigma_i = \sqrt{n_i}$.

This assumption is usually justified, but in our case the entries $n_i$ and $k_i$ of bin $i$ before and after the selection are not statistically independent, hence one can not compute the variance of $f_i$ with the usual rules of the “propagation of errors”. Rather, the application of a selection on each bin can be considered a binomial process, with probability of “success” $\varepsilon_i$, the true (but unknown) efficiency: the probability to obtain $k_i$ events passing the selection when the efficiency is $\varepsilon_i$ and the sample size is $n_i$ is:

$$P(k_i|\varepsilon_i, n_i) = \binom{n_i}{k_i} (\varepsilon_i)^{k_i} (1 - \varepsilon_i)^{n_i - k_i} \equiv Bi(k_i|\varepsilon_i, n_i) \quad (1)$$

with mean $E(k_i|\varepsilon_i, n_i) = \varepsilon_i n_i$ and variance $V(k_i|\varepsilon_i, n_i) = \varepsilon_i (1 - \varepsilon_i) n_i$. However, this does not solve our problem, because $\varepsilon_i$ is still unknown (instead, we measured $n_i$ and $k_i$).

\[^{3}\text{Please, note that this is the default behavior of the bin-wise histogram division performed by ROOT},\]
2.2. The usual (abused) approximation

In practice, often people compute $V(k|n, \varepsilon) = n\varepsilon(1 - \varepsilon)$ from (1) — we drop the index $i$ for a while — and find the approximate variance for the relative frequency $f = k/n$ by dividing it by $n^2$, which has no uncertainty because it has been measured. Finally, the result is approximated by the substitution $\varepsilon \to f$:

$$V(f) = \frac{V(k)}{n^2} = \frac{\varepsilon(1 - \varepsilon)}{n} \approx \frac{f(1 - f)}{n} = \frac{k(n-k)}{n^2}. \quad (2)$$

Though this is a good approximation when both $n, k$ are large and the observed frequency is not too similar to zero or one, rigorously speaking the formula (2) is incorrect because the binomial distribution (1) is a function of $k_i$ with parameters $\varepsilon_i$ and $n_i$ whereas in our case $n_i$ and $k_i$ are both known and we want to find $\varepsilon_i$; we should look instead for a function of $\varepsilon_i$, with parameters $n_i$ and $k_i$, as it will be shown in section 2.3. In addition, this approximation suffers from the following problem: the formula (2) gives zero uncertainty for the two limiting cases $k = 0$ and $k = n$, independently from the actual value of $n$. This means that, if we have a single event ($n = 1$) and this survives the cut, we get the very same result (zero uncertainty) as the case $k = n = 100$, whereas one would expect the latter estimate to be (roughly 10 times) more precise.

2.3. The probability distribution for the true efficiency

The correct way of finding the uncertainty associated to $f$ involves the Bayes theorem [4, 5]: we know $k_i$ and $n_i$ and that the process is binomial [6] and we want to determine the probability $P(\varepsilon_i|k_i, n_i)$ that $\varepsilon_i$ is the true efficiency for bin $i$. From the Bayes theorem we find that

$$P(\varepsilon_i|k_i, n_i) = \frac{1}{C_i} \text{Bi}(k_i|\varepsilon_i, n_i) P(\varepsilon_i) \quad (3)$$

(where $C_i$ is a normalization constant) is the probability that the true efficiency is between $\varepsilon_i$ and $\varepsilon_i + d\varepsilon_i$. The likelihood $P(k_i|\varepsilon_i, n_i)$ is given by the binomial distribution $\text{Bi}(k_i|\varepsilon_i, n_i)$ of equation [1], whereas the prior

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4This approximation is used by ROOT when the option "B" is given to the histogram division.
5The histograms must be filled with unit weight.
$P(\varepsilon|n_i) = P(\varepsilon_i)$ encodes our knowledge of the true efficiency before we carried on the experiment.

Both Paterno [4] and Ullrich & Xu [5] considered as a reasonable choice for the prior $P(\varepsilon_i)$ a uniform distribution in $[0, 1]$, though this is questionable because it does not represent a “complete ignorance” (the problem of choosing the prior is addressed again in section [3]). On the other hand, the choice of the uniform prior is interesting because it makes the posterior PDF proportional to the likelihood, so that the usual MLE (the frequentist solution) coincides with the mode of (4). In this case the normalization constant is $C_i = (n_i + 1)^{-1}$, so that the result is (dropping again the index $i$)

$$P(\varepsilon|n, k) = (n + 1){n\choose k} \varepsilon^k (1 - \varepsilon)^{n-k}$$

$$= \frac{(n + 1)!}{k! (n - k)!} \varepsilon^k (1 - \varepsilon)^{n-k}$$

(4)

for $0 \leq \varepsilon \leq 1$ or 0 otherwise.

Figure [1] shows the result of (4) with 10 and 100 initial events, and allows for comparing the distributions corresponding to the same relative frequencies. Equation (4) has the form of a Beta distribution (see the appendix [A.2] with parameters $a = k + 1$ and $b = n - k + 1$, the uniform distribution is the particular case of the Beta density with $a = b = 1$). It
follows that the mean of \( \varepsilon \) is
\[
E(\varepsilon) = \int_0^1 \varepsilon P(\varepsilon|n, k) \, d\varepsilon = \frac{k + 1}{n + 2}
\]
and the mode, the value at which \( dP/d\varepsilon = 0 \), is
\[
\text{mode}(\varepsilon) = \frac{k}{n}.
\]
The usual maximum-likelihood estimator \( f = k/n \) is indeed the value which maximizes \( \int_1 \). Because of the shape asymmetry, this does not coincide with the expectation value, a biased estimator of the true efficiency. The variance is:
\[
V(\varepsilon) = \frac{(k + 1)(n - k + 1)}{(n + 2)^2(n + 3)}
\]
which has the expected behavior for \( k = 0, n \) (i.e. \( V(\varepsilon)|_{k=0,n} \propto 1/n^2 \) when \( n \to \infty \)):
\[
V(\varepsilon)|_{k=0,n} = \frac{(n + 1)}{(n + 2)^2(n + 3)} > 0.
\]
Incidentally, figure 1 is also interesting for the frequentist approach. Because the only difference between the posterior \( \int_1 \) and the binomial likelihood is the normalization (the likelihood is not normalized), such figure shows the shape of the likelihood for different parameters and is useful to check by eye if the symmetric Gaussian approximation is well justified. A more precise comparison is shown in table 1 of section 3.2.

2.4. Quantifying the uncertainty

When the efficiency is needed to convert the measured quantities into the true ones (to get e.g. the cross section), its best estimate is needed together with its uncertainty (whenever using the full distribution is not practical). The mean and variance of the posterior PDF can be used in computing quantities following the recipe of the “error propagation”. The only caveat is that, in general, the posterior is asymmetric so that the trivial recipe of taking “±\( \sigma \)” intervals around the expected result might produce intervals which extend into an unphysical region. The asymmetry is more pronounced when the efficiency is very near to one or zero, and is negligible when the Gaussian approximation of section 2.2 is good. In general, it is recommended to work with the full posterior whenever it is possible.
Because physicists are used to take the interval \( f_i \pm \sigma_i \), with \( \sigma_i = \sqrt{V(\varepsilon_i)} \) as the Gaussian credible interval with 68.3% probability, this feature is often desired: Paterno [1] recommends using the smallest interval \([a, b] \subset [0, 1]\) that contains the probability \( \lambda = 68.3\% \), i.e. the shortest credible interval with posterior probability \( \lambda \) (known in the statistics literature as the “highest posterior density” or HPD region), arguing that in practical applications it will behave more or less as the “\( \pm 1\sigma \)” interval defined with a Gaussian standard deviation. He also provided code to compute such interval when using the uniform prior.

We emphasize that this prescription is not invariant under reparametrization (such credible interval is no more the HPD region after a general change of variable), which is a very desirable feature. It is recommended instead to show the 95% “reference credible intervals” [10] in the efficiency graph (see the appendix B), which have also approximate coverage when interpreted in the frequentist way. However please note that, depending on the actual values of the parameters \( n, k \), such region can overcover or undercover the true value in repeated experiments, while the best practice in the frequentist approach is to choose intervals which never undercover (for more details, see [1]).

Showing asymmetric errors is the recommended style for efficiency graphs, because the posterior PDF in general is not symmetric. The ROOT method \( \text{TGraphAsymmErrors::BayesDivide()} \) can be used to plot efficiency graphs showing Paterno’s intervals (from the uniform prior) as asymmetric errors on the relative frequencies. Unfortunately, it does not support non-integer input (ROOT 5.26/00 is considered here), so that it cannot be used to plot intervals corresponding to any possible choice for the prior (most notable, it cannot be used with the Jeffreys prior). In addition, Paterno’s intervals are not invariant under reparametrization. So far, there is no available ROOT method for plotting reference credible histograms, though \( \text{RooStats::BayesianCalculator} \) can be a starting point to find central credible intervals. The latter contain the same probability on the left and on the right of the expected value and are invariant.

Using the frequentist approach, the ROOT class \( \text{TBinomialEfficiencyFitter} \) can be used to fit the experimental points with a theoretical model using the maximum likelihood method (the input histograms must be filled with weights of 1). The best values are found by maximizing the sum of the binomial log-likelihoods defined for each bin in the input histograms (which must have the same binning) and, from the Bayesian point of view, it gives the
correct answer when the Gaussian approximation of section 2.2 is acceptable. The frequentist choice for the asymmetric confidence intervals is reported on chapter 32 of [2].

3. The choice of the prior

The prior encodes our state of knowledge before the measurement is carried out. Most often, either we precisely know the prior PDF or we want to model a state of “perfect ignorance”. The first case happens for example when we already know the efficiency of some device from a recent calibration procedure, while the second case could be the attempt of providing the most “objective” estimate of the efficiency.

3.1. The Beta distribution

If we have some knowledge before we measure the relative frequency, it should be encoded into a specific form for the prior PDF. One does not need to be very precise, because the Bayes theorem assures that the final result (the posterior probability) will be driven by the data, provided that we have enough events and that the prior is not completely wrong (i.e. the likelihood peak is not in the region where the prior is negligible).

The recommended family for any prior PDF (informative or non-informative) is the Beta family (appendix A.2), because its natural conjugate property for binomial sampling of $k$ successes among $n$ trials brings a Beta prior with parameters $a, b$ into a Beta posterior with parameters $a' = a + k$ and $b' = b + n - k$. Simple formulae exist to express the mean, mode and variance of the resulting posterior distribution, as shown in appendix A.2, so that we can use the “method of moments” to find the Beta parameters which best match our prior knowledge of the value and uncertainty of the true efficiency.

We can assume that such values are the mean $E$ and variance $V$ of the prior PDF and find the parameters $a, b$ as

$$a = E \left[ \frac{E(1-E)}{V} - 1 \right] \left(7\right)$$

$$b = (1-E) \left[ \frac{E(1-E)}{V} - 1 \right] \left(8\right)$$

to model the prior as a Beta distribution.

If the Beta parameters $a, b$ are integers, one can use TGraphAsymmErrors::BayesDivide() to plot 68.3% credible regions by passing it modified
histograms filled with \(k_i = a_i - 1\) and \(n_i = b_i + a_i + 2\). Unfortunately, as said above, such method is not general enough to handle the general case of non-integer parameters for the posterior Beta density.

3.2. Non-informative priors

The choice of a uniform prior (a Beta distribution with \(a = b = 1\)) could seem “non-informative” and appropriate if we have no prior knowledge of \(P(\varepsilon)\) and we do not have any reason to prefer any particular range for the true efficiency. However, one may also think in terms of the logarithm (or some other function) of the efficiency and want a non-informative prior also for such parametrization. Unfortunately, the uniform prior is not invariant under reparametrization, so that the prior written as function of \(\log \varepsilon\) is no more uniform. In summary, the uniform prior is a legitimate informative prior when we have good reasons to use it, but is not a good choice when one wants to model the situation of maximum prior ignorance.

The goal of the Bayesian “reference analysis” [6] is to study the impact of the choice of the prior on the posterior PDF, with respect to the case of the minimal possible prior knowledge. The “reference posterior” is the Bayesian result which minimally depends on the prior knowledge (equivalently, it maximally depends on the likelihood), and the corresponding “reference prior” [7] is used in the Bayes theorem to model the maximal ignorance on the system before carrying out the experiment. One may view the reference posterior as the “most objective” Bayesian solution, and consider using it whenever a result should be published in a way which minimally depends on the experimenter knowledge, or when it is desired to assess the dependency of the solution on the choice of the prior — the reader may find all details about the use of reference analysis as a tool for objective Bayesian inference in [8].

One of the requirements for the reference analysis is the invariance under reparametrization. For the binomial case, the reference prior coincides with the Jeffreys prior (a Beta distribution with \(a = b = 1/2\), proportional to \(\varepsilon^{-1/2}(1 - \varepsilon)^{-1/2}\)), which was indeed found by requiring invariance under reparameterization [9]. In case one wants to choose a non-informative prior, either because the maximum prior ignorance is indeed the best model, or because one wants to assess the dependency of the solution (the posterior PDF) on the choice of the prior, the Jeffreys prior is the recommended choice.

From the relations (19) of appendix A.2 we immediately get the following values for the expected value, mode and variance of the reference posterior,
obtained with the Jeffreys prior:

\[
E(\varepsilon) = \frac{k + 1/2}{n + 1} \quad (9)
\]

\[
m(\varepsilon) = \frac{k - 1/2}{n - 1} \quad (10)
\]

\[
V(\varepsilon) = \frac{(k + 1/2)(n - k + 1/2)}{(n + 1)^2(n + 2)} \quad (11)
\]

(the mode is only defined for \( n > 1 \)). The result is that both the mean and
the mode are biased (but robust) estimators of the efficiency.

A comparison with the formulae (5) and (6) shows that the reference
posterior (obtained using the non-informative Jeffreys prior) is not much
different from the posterior obtained with the uniform prior, unless \( n \)
relatively small. The difference with respect to the frequentist MLE is usually
larger, and is most apparent when the measured relative frequency is one
or zero (never the best estimate in the Bayesian approach), though is less
significant for the reference posterior.

The table 1 shows the mean (or MLE) and square root of the variance
for all cases, together with the ratio between the posterior mean or variance
obtained with the uniform prior and the corresponding quantity computed
with the reference posterior. Clearly, the biggest discrepancy between the
results obtained with the uniform and Jeffreys priors is obtained when \( k = 0 \),
in which case the expected value using the uniform prior is \( (n + 2)^{-1} \) and
the reference posterior mean is \( (2n + 2)^{-1} \), increasing for higher \( n \). The ratio
between the standard deviations is larger than one at very small and large \( k \)
and smaller when the efficiency is intermediate, whereas the uniform mean
is larger than the reference posterior mean for small relative frequencies and
smaller for large relative frequencies (the means are equal only when \( n = 2k \)).
Given that the reference posterior is “more objective” and that its mean is a
less biased estimator of the true efficiency, the recommendation is to use the
Jeffreys prior unless there are reasons to use the (informative) uniform prior.

3.3. Combining independent samples

If we have two independent efficiency measurements for the same process
and we want to use all available information, the correct approach to combine
them is to merge the samples before and after the selection and use the results
to make the final estimate (this is also true for the MLE). In the Bayesian
| n  | k | Gaussian app. MLE | s. d. | Uniform prior mean | s. d. | Jeffreys prior mean | s. d. | Unif./Jeffreys mean | s. d. |
|----|----|-------------------|------|------------------|------|-------------------|------|-------------------|------|
| 2  | 0  | 0.000            | 0.000| 0.250            | 0.194| 0.167             | 0.186| 1.500             | 1.039|
| 2  | 1  | 0.500            | 0.354| 0.500            | 0.224| 0.500             | 0.250| 1.000             | 0.894|
| 2  | 2  | 1.000            | 0.000| 0.750            | 0.194| 0.833             | 0.186| 0.900             | 1.039|
| 3  | 0  | 0.000            | 0.000| 0.200            | 0.163| 0.125             | 0.148| 1.600             | 1.104|
| 3  | 1  | 0.333            | 0.272| 0.400            | 0.200| 0.375             | 0.217| 1.067             | 0.924|
| 3  | 2  | 0.667            | 0.272| 0.600            | 0.200| 0.625             | 0.217| 0.960             | 0.924|
| 3  | 3  | 1.000            | 0.000| 0.800            | 0.163| 0.875             | 0.148| 0.914             | 1.104|
| 4  | 0  | 0.000            | 0.000| 0.167            | 0.141| 0.100             | 0.122| 1.667             | 1.150|
| 4  | 1  | 0.250            | 0.217| 0.333            | 0.178| 0.300             | 0.187| 1.111             | 0.952|
| 4  | 2  | 0.500            | 0.250| 0.500            | 0.189| 0.500             | 0.204| 1.000             | 0.926|
| 4  | 3  | 0.750            | 0.217| 0.667            | 0.178| 0.700             | 0.187| 0.952             | 0.952|
| 4  | 4  | 1.000            | 0.000| 0.833            | 0.141| 0.900             | 0.122| 0.926             | 1.150|
| 5  | 0  | 0.000            | 0.000| 0.143            | 0.124| 0.083             | 0.104| 1.714             | 1.184|
| 5  | 1  | 0.200            | 0.179| 0.286            | 0.160| 0.250             | 0.164| 1.143             | 0.976|
| 5  | 2  | 0.400            | 0.219| 0.429            | 0.175| 0.417             | 0.186| 1.029             | 0.939|
| 5  | 3  | 0.600            | 0.219| 0.571            | 0.175| 0.583             | 0.186| 0.980             | 0.939|
| 5  | 4  | 0.800            | 0.179| 0.714            | 0.160| 0.750             | 0.164| 0.952             | 0.976|
| 5  | 5  | 1.000            | 0.000| 0.857            | 0.124| 0.917             | 0.104| 0.935             | 1.184|
| 10 | 0  | 0.000            | 0.000| 0.083            | 0.077| 0.045             | 0.060| 1.833             | 1.275|
| 10 | 1  | 0.100            | 0.095| 0.167            | 0.103| 0.136             | 0.099| 1.222             | 1.043|
| 10 | 2  | 0.200            | 0.126| 0.250            | 0.120| 0.227             | 0.121| 1.100             | 0.993|
| 10 | 3  | 0.300            | 0.145| 0.333            | 0.131| 0.318             | 0.134| 1.048             | 0.972|
| 10 | 4  | 0.400            | 0.155| 0.417            | 0.137| 0.409             | 0.142| 1.019             | 0.963|
| 10 | 5  | 0.500            | 0.158| 0.500            | 0.139| 0.500             | 0.144| 1.000             | 0.961|
| 10 | 6  | 0.600            | 0.155| 0.583            | 0.137| 0.591             | 0.142| 0.987             | 0.963|
| 10 | 7  | 0.700            | 0.145| 0.667            | 0.131| 0.682             | 0.134| 0.978             | 0.972|
| 10 | 8  | 0.800            | 0.126| 0.750            | 0.120| 0.773             | 0.121| 0.971             | 0.993|
| 10 | 9  | 0.900            | 0.095| 0.833            | 0.103| 0.864             | 0.099| 0.965             | 1.043|
| 10 | 10 | 1.000            | 0.000| 0.917            | 0.077| 0.955             | 0.060| 0.960             | 1.275|

Table 1: Comparison between the posterior means and standard deviations obtained with the uniform and Jeffreys priors. The frequentistic MLE and its standard deviation are also shown.

The approach, the very same result is also obtained if we use the first posterior PDF to model the prior for the second estimate. Indeed, the Bayes theorem can be interpreted as a model for our learning process: it makes use of all information available at any given time, a very desirable property.

To make an example, let us consider the histograms \( \{(i, k_i)\} \) and \( \{(i, k'_i)\} \), filled with all events in the first sample and with the subset obtained after the selection, and the analogous histograms \( \{(i, n_i)\} \) and \( \{(i, n'_i)\} \) filled before
and after the cut with the second sample. Here we assume that all histograms are accessible, however the result is also valid if one of them is missing and we are given the posterior PDF which summarizes the unavailable measurement.

We take a single bin (omitting its index) and assume that the prior PDF for the first measurement is a Beta density with parameters $a, b$ (in case of no prior knowledge we recommend using the Jeffreys prior with $a = b = 1/2$), so that the posterior of the first measurement is the Beta density $\text{Be}(\varepsilon; a + k', b + k - k')$. This then is used as the prior for the second estimate, whose posterior PDF is the Beta density $\text{Be}(\varepsilon; a + k' + n', b + k - k' + n - n')$. The very same posterior is obtained if we start we the initial prior $\text{Be}(\varepsilon; a, b)$ and consider the joint sample of size $m = k + n$ from which only $m' = k' + n'$ events survived.

With the same method, we can also use simulated data to provide the prior distribution for the true efficiency, to be used in conjunction with real data in the Bayesian approach. This is mostly useful in case we need to test different kinds of “systematic” effects on the outcome of a real experiment.

Given that using densities belonging to the Beta family allows to summarize all available information in a rather easy way, the recommended way of communicating efficiencies is to provide the values of the 4 parameters of the Beta posterior and of the Beta prior. This is equivalent to the knowledge of the original samples (before and after the selection) and can be used to make a combined estimate of the efficiency without the original data: it is sufficient to use the corresponding Beta distribution as prior for the new measurement. In addition, the users will be able to test the sensitivity of the result to the choice of a different prior.

4. Non trivial use cases

4.1. What to do with histograms not filled with unit weight?

So far, we assumed that all entries of the initial histogram had unit weight and had been selected by an independent process. This may not be true in all cases, as it happens sometimes in high-energy physics. For example:

1. the initial histogram $\{(i, n_i)\}$ was obtained by scaling the simulated data sample to normalize it to some different value of the cross section. The histogram should not be used to make efficiency studies! Rather, the efficiency should be estimated by using the original histogram (filled with unit weights);
2. the initial histogram \(\{(i, n_i)\}\) was obtained as the weighted average of several contributions (for example, by combining simulated samples having similar statistics but corresponding to very different cross sections). As above, the histogram should not be used to make efficiency studies, which require the use of the original histogram (filled with unit weights);

3. the initial histogram \(\{(i, n_i)\}\) has been filled using weights \(\pm 1\), accordingly to some perturbative expansion in which single terms may give a positive or negative contribution to the final production probability. This use case is explicitly addressed in section 4.2;

4. the numbers of events before and after the cut have been obtained with a different procedure than simply counting events. For example, they could come from fits as in section 4.3;

5. the initial sample was selected by a non independent process. The case of the trigger efficiency is explicitly addressed in section 4.4.

### 4.2. Events with positive or negative unit weights

In high-energy physics simulations, it might happen to work with samples filled with positive and negative unit weights (this happens for example in the output of MC@NLO [12]). Each individual event is independently simulated, and knows nothing about its weight. Hence we can separately consider the samples with positive and negative unit weights, with \(n_+, n_-\) initial numbers of events and \(k_+, k_-\) entries after the selection. For each sample, the efficiencies \(\varepsilon_+\) and \(\varepsilon_-\) can be computed individually following the methods already seen in previous sections: with the Jeffreys priors, their posteriors are Beta distributions with parameters \(a_i = k_i + 1/2\) and \(b_i = n_i - k_i + 1/2\), with \(i = +, -\).

However, we are interested in the overall efficiency, after subtraction of the two samples. For MC@NLO, its authors say that the efficiency should be estimated as \(f = (k_+ - k_-)/(n_+ - n_-)\) when \(k_+ \geq k_-\) or zero otherwise, and they suggest to use the usual “propagation of errors” to estimate its variance whenever the numbers are high enough that the Gaussian approximation holds, or to run many MC samples through the cuts and look at the dispersion in the result if the data sample is too small [13].

Here we use instead the method of moments to find the parameters of the posterior Beta distribution that matches the approximate mean \(E(\varepsilon) \approx f\) and its approximate variance. One may write \(f = (k_+ - k_-)/(n_+ - n_-) = \ldots\)
\[(f_+ n_+ - f_- n_-)/(n_+ - n_-),\] which is our estimate for \((\varepsilon_+ n_+ - \varepsilon_- n_-)/(n_+ - n_-)\).
The latter has variance
\[
V(\varepsilon) = \frac{n_+^2 V(\varepsilon_+) - n_-^2 V(\varepsilon_-)}{(n_+ - n_-)^2}
\]  \hspace{1cm} (12)
where \(V(\varepsilon_+), V(\varepsilon_-)\) are computed with the individual samples of homogeneous weights. Using equations (7) and (7) one can finally find the posterior Beta density which gives the desired result. This is the recommended approach, given that the other method suggested below is much more complex.

Please note that the method above can be easily generalized to be used in case we are told to consider \(f = (\sum_i w_i k_i)/(\sum_i w_i n_i)\) as the best estimate of the efficiency from a mixture of samples with weights \(w_i\), provided that we know all pairs \((n_i, k_i)\) of events before and after the selection for each homogeneous sample.

Another possibility is to use the general results obtained by by Pham-Gia et al. [14], who found a (rather complex) analytical expressions for the case in which one makes the difference between two independent random variables, each one following a Beta distribution. The relevant properties of their “beta-difference” distribution are summarized in appendix A.4. In general, the difference has domain in \([-1, 1]\), hence in our case the posterior needs to be set to zero for negative values and re-normalized. A numerical approach needs to be used to handle the resulting posterior, equation (27).

Also, note that uniform priors were used in the computation, which makes their solution appropriate only when such choice does not make troubles.

4.3. Events estimated by fits

Let us consider the case in which we have a distribution of \(N\) events which is a mixture of “signal” (S) and “background” (B) events, and we want to know the effect of some cut on the two components. We obtain separate estimates \(n_s, n_b\) for the initial numbers of S and B events by fitting the distribution with a function which is a mixture of two PDFs with relative weights \(x_s\) and \(x_b = (1 - x_s)\), so that \(n_s = x_s N\) and \(n_b = (1 - x_s) N\) may be non-integer positive numbers with the constraint \(n_s + n_b = N\). Later, we apply the cut under study and fit the resulting distribution, containing \(K\) events, to obtain the estimates \(k_s, k_b\) of the final numbers of S and B events. Again, the fits provides the relative weight \(y_s\) for the S component, so that \(k_s = y_s K\) and \(k_b = (1 - y_s) K\), with \(k_s + k_b = K\). We are interested into the
efficiency of the cut for signal events, which would be naively expected to be
\( k_s/n_s \), though this is not the correct guess, as shown below.

A possible way of approaching the problem is to consider the following
distinct phases:

1. The first fit separates S from B events from the initial distribution and
   it is assumed to provide the best estimates of \( n_s \) and its RMS \( r_s \). This
can be considered a binomial process in which we select \( n_s = x_s N \)
signal candidates out of \( N \), so that the result can be cast with the
method of moments in the approximate form of a Beta density whose
mean is \( x_s \) and whose variance \( \sigma_s^2 \) is also given by the fit: \( \sigma_s = r_s/N \).
   This means that we consider the weight \( x_s \) returned by the fit as the
   posterior estimate of the efficiency of the initial signal selection. The
   obtained beta density Be\( (x_s; a, b) \) will be used as prior PDF for the next
   step. Incidentally, we note that the non-integer nature of \( n_s \) and \( k_s \) is
   not a problem here, because the posterior Beta density is not required
to have integer parameters.

2. We are interested into the cut efficiency for signal candidates, that is
   the probability that an event both passes the cut and is assigned to the
S population by the second fit. We can either consider this a unique
selection process or split it into \( P(\text{cut, fit}) = P(\text{fit} | \text{cut}) P(\text{cut}) \). The
latter case implies one more iteration of the Bayes theorem, but here
we consider the unique selection because it is simpler and we are not
interested into the details of the second fit.

From the discussion above, we know that the posterior PDF describing the
efficiency of our cut for signal candidates is a Beta density with parameters
\( a' = k_s + a \) and \( b' = n_s - k_s + b \), where \( a, b \) have been determined with
the method of moments from the first fit. Hence, the expected efficiency for
our selection is given by equation (19) from appendix A.2
\[
\frac{a'}{a' + b'} = \frac{(k_s + a)}{(n_s + a + b)}
\]
which is different from the naive value \( k_s/n_s \), in that it
explicitly takes into account the effects of the fitting procedure, i.e. of the
classification in “signal” and “background” events.

Because in general \( a \neq 1/2 \) and \( b \neq 1/2 \), the final Beta density is different
from what is obtained from simple event counting using Jeffreys prior.
Depending on the fit properties (especially on the first fit), the final PDF
may be wider than the reference posterior, most notably when the number
of events is small. The fitting procedure has some cost: intuitively, a fit
which better discriminates between signal and background events will pro-
vide a narrower density, whereas a poor fit will end up into a wider one. The good point of the Bayesian treatment is that it accounts for all the available information, not that it produces narrower distributions.

4.4. What to do if the samples are not independent?

The case in which the initial histogram \{\{i,n_i\}\} does not represent a statistically independent sample is especially important in trigger efficiency measurements, when there is no other trigger selection which is statistically uncorrelated with respect to the signature \(A\) under study. Figure 2 shows a situation in which one wants to study the systematic effect of a previous trigger selection \(B\) on \(A\) starting with the true distribution \([0]\) on MC data.

As we have seen, the best estimate of the efficiency of \(A\) as function of some quantity \(x\) is given by the histogram ratio between the distribution of \(x\) after the selection (the histogram filled with sample \([1]\)) and its distribution before (sample \([0]\)). Real data can only be taken with trigger \(B\) (which in practice is chosen to be the least correlated as possible to \(A\)), obtaining sample \([2]\). Later, condition \(A\) can be required on \([2]\) obtaining sample \([3]\), which has been selected by requiring both \(B\) and \(A\), and the histogram division \([3]/[2]\) estimates the probability \(P(A|B)\) to select one event with \(A\), given that it was already selected by \(B\).

In order to find the desired true efficiency \(P(A)\), we make use of the relation defining the conditional probability, \(P(A \cdot B) = P(A|B)P(B) = P(B|A)P(A)\), obtaining \(P(A) = P(A|B)[P(B)/P(B|A)]\), where the fraction in brackets cannot be determined with real data alone. The true efficiency of \(B\) alone is found with simulated data by requiring condition \(B\) on sample \([0]\), whereas the relative efficiency \(P(B|A)\) of \(B\) with respect to \(A\) is obtained by requiring condition \(B\) on sample \([1]\). The conclusion is that, without some statistically independent trigger, one cannot estimate the trigger efficiency using real data only. Rather, a simulation is required to measure the impact of the non-independent trigger \(B\) on the selection \(A\) under study.
If the approximation in which $A$ and $B$ are independent is good enough, the value of the fraction can be considered equal to one in all bins, and the bin-wise ratio between $[3]$ and $[2]$ gives a good estimate of the true $A$ efficiency. Such approximation is justified if the (systematic) effect of $P(B)/P(B|A)$ is small compared to the statistical uncertainty on the ratio between $[3]$ and $[2]$ (which might not be true in all bins), i.e. when the square root of the variance is significantly larger than $1 - P(B)/P(B|A)$. Otherwise, the recommended approach is to model the knowledge about such ratio with a Beta density in each bin, and obtain the Beta posterior for the efficiency of the selection $A$ as explained before.

4.5. Fitting examples

Here we consider a “real life” example: a simulation of a common experimental setup, the measurement of the selection efficiency versus the threshold on a scalar quantity, and the fit of the resulting “turn-on” plot in ROOT. Because no Bayesian fitting technique is yet available in ROOT\textsuperscript{6}, a pragmatic approach is to test the different fitting options available in the release (5.26/00) used for this work.

The model describes the energy lost by minimum ionizing particles (MIPs) while crossing a thin slab of active material (e.g. a scintillator) as a Landau

\footnotesize\textsuperscript{6}Work is in progress on this side. Lorenzo Moneta, private communication.
distribution. It is assumed that the read-out electronics (e.g. a photomultiplier tube read by a charge integrator) is tuned to have a dynamic range large enough that the peak of the MIP energy distribution is not very distant from the pedestal (figure 3, left panel; the energy is in arbitrary units, e.g. ADC counts). The experimental setup is triggered by a comparator whose threshold is somewhere in between the two peaks. Due to the electronic jitter, the comparator does not apply a sharp cut on the distribution. Rather, a smooth “turn-on” function (figure 3, right panel) is obtained, due to the random fluctuations on the difference between the measured energy and the threshold. The ideal (and quite common) case of Gaussian fluctuations has been simulated, so that the turn-on curve is an “error function” (the Gaussian integral from minus infinity to the considered value).

A total of 1 million events has been simulated, with energy following the distribution shown in the left plot of figure 3. Each event has been “rejected” accordingly to the true threshold function shown in the right plot of the same figure. Later, the best estimate of the efficiency has been obtained by taking the bin-wise ratio of the energy histograms filled for the events passing the threshold and for all events.

Figure 4 shows the full sample, before and after the cut, and four different

---

7 The event was rejected when the value returned by a uniform generator was higher than the threshold function computed at the event energy. Both energy and the decision have been saved on file for later use.
fits performed with the following function:

\[ g(x) = b + \frac{p}{2} \left[ 1 + \text{erf} \left( \frac{x - t}{\sqrt{2}w} \right) \right] \]  

(13)

where \( t \) is the best estimate of the threshold position, \( w \) the threshold width (Gaussian standard deviation), \( p \) is the plateau value reached at high energy (left fixed at 1 in the fits) and \( b \) is the lowest efficiency (i.e. the “offset” of the “turn-on” curve, left fixed at zero).

As expected with so many events, the fit results using the Gaussian approximation (ROOT option "B" of TH1::Divide()), the standard deviations computed with the Jeffreys prior, the asymmetric credible intervals recommended by Paterno, or TBinomialEfficiencyFitter agree with each other. The latter method underestimates the threshold jitter obtaining a result which is not compatible with the true value (0.2 a.u.) within the quoted uncertainty, whereas the values from the other fits are at about 2 standard deviations from the true model. Apart from TBinomialEfficiencyFitter, which makes use of the two histograms filled before and after the cut, the other fits use the value of the ratio in each bin and the uncertainty which we have assigned following different methods. The latter fits have been made with the option "ME" of TH1::Fit() to select error estimation using the Minos technique and the improved fit results by TMinuit. Another possible approach is to use the option "LL" to use the log-likelihood method instead of the chi-square method, when the bin contents are not integer values (such option is not supported by TGraph::Fit()). In this case, the estimated errors are much larger than with "ME" (also, the reported quality of the fit is worse) but again the results are compatible with the true model.

Next, the sample has been divided into 100 subsets of 100, 1000, and 10000 events each, and repeated turn-on fits have been attempted with all methods. The values of the threshold and width have been histogrammed (only when the fit was successful) as shown in the figures [5] and [6] in which the fit options "ME" and "LL" are compared for the “binomial errors” (option "B" for the histogram division) and the reference standard deviations, and in figure [7] showing the results by TBinomialEfficiencyFitter and by the chi-square fit of the graph showing Paterno’s HPD credible intervals.

These figures show that the log-likelihood fit obtains results which are more closely clustered around the true values when using the Gaussian approximation for the errors (figure [5]). As noticed above, this approximation is very bad when one has most points at zero or full efficiency, because it
Figure 5: Distribution of the fit parameters obtained with the binomial errors. Chi-square (left) and log-likelihood (right) fitting methods are compared.

Figure 6: Distribution of the fit parameters obtained with the square root of the reference variance \(\sigma^2\). Chi-square (left) and log-likelihood (right) fitting methods are compared.

Figure 7: Distribution of the fit parameters obtained with TBinomialEfficiencyFitter (left) and HPD credible intervals (right).
assigns zero uncertainties to such cases. This problem is visible also on figure 4, in which the fit with binomial errors has a very low number of degrees of freedom, compared to the other three cases: bins with zero uncertainty are not counted as degrees of freedom. When using the option "LL" the number of degrees of freedom increases to 148, so that this is preferrable when using the approximation of binomial errors.

In our example, the turn-on is so sharp that, especially for small samples, is is very likely that there is no single bin at intermediate efficiency, which makes the fit fail in most cases with the option "ME", though in less cases with the option "LL". Even with very large samples, the passage from zero to full efficiency happens in a couple of bins only, so that this is admittedly a quite pathological situation.

Having no bin at intermediate efficiencies is a problem also for the other fitting techniques, though TBinomialEfficiencyFitter seems to suffer less about it. Its clustering around the true values is acceptable and similar to the fit done with Paterno’s HPD credible intervals (figure 7), but the latter fails many more times.

Maximizing the log-likelihood instead of minimizing the chi-square helps reducing the number of failing fits also when using the standard deviations computed with the Jeffreys prior, though the clustering around the true values does not improve significantly.

In conclusion, TBinomialEfficiencyFitter is the most robust way of fitting the efficiency, though it appears to underestimate the width of the turn-on curve. If the samples are large enough that it is safe to use the Gaussian approximation, then it is better to use the option "LL" when fitting the histogram with binomial errors. With the same option, the clustering around the true values is almost the same for the binomial errors and for the reference standard deviations. However, the latter are to be preferred if the default (chi-square) fitting method is used. Finally, though it is possible to directly fit the graph showing Paterno’s HPD credible intervals, we recommend to plot them (they are the only asymmetric efficiency intervals already available in ROOT, though one could implement other things8) superimposed with the function resulting from a fit performed in one of the other methods, with the only exclusion of the chi-square fit performed with binomial errors, which is

8For coherence, it would be best to couple TBinomialEfficiencyFitter with the 95% confidence intervals defined on chapter 32 of [2].
5. Summary

Estimating the selection efficiency is a fundamental task in most data analyses, based on simulated and/or real data. The measured relative frequency provides the best estimate of the true efficiency in the frequentist approach and coincides with the posterior mode obtained in the Bayesian treatment with uniform prior. However, such prior cannot be considered non-informative. Instead, if we are completely uncertain about the efficiency before making the experiment, the use of the Jeffreys prior is recommended. In general, if some prior knowledge is available, it is recommended to encode it into a function belonging to the family of Beta distributions (whose parameters can be determined with the “method of moments” if an approximation is needed). This ensures that also the posterior belongs to the same family, so that all properties summarized in appendix A.2 are immediately available. An important examples of the use of informative priors (written as Beta densities) is the combination of independent samples: it is the correct way to combine independent measurements and the best way for including prior knowledge coming from simulations.

The knowledge of the uncertainty on the efficiency is needed when scaling observed quantities to estimate their original values (e.g., the true rate). In this case, the recommended approach is to use the mean and variance of the posterior PDF in the computation, whenever the use of the full posterior is not practical. The usual variance algebra holds, with the caveat that the square root of the final variance might not be good to define a symmetric credible interval, because of the inherent asymmetry of the posterior in the general case. Though in many applications the posterior will be significantly peaked around the true value, so that the Gaussian (symmetric) approximation holds, care needs to be taken when handling very low or very high efficiencies, and when the number of events is relatively small.

When communicating the result of an efficiency measurement, the recommended approach is to provide the 4 Beta parameters corresponding to the posterior and prior PDFs, so that the user will be able to test the effect of different priors and to combine the posterior with other independent measurements. In the plots, the observed frequency should be accompanied by asymmetric error bars. Paterno’s HPD credible intervals are already available
in ROOT via \texttt{TGraphAsymmErrors::BayesDivide()} but are not necessarily
the best choice: reference credible intervals would be a better option.

When fitting the efficiency with a theoretical function, few different meth-
ods are available in ROOT. As it is shown in section 4.5 it is important to
avoid performing a chi-square fit using binomial errors (which unfortunately
seems to be the easiest choice). The fit performed with the reference stan-
dard deviations is recommended whenever it converges, and it is suggested
to try using the option "ME" first, and switch to "LL" in case of failure.

Finally, special care must be used when handling samples that do not
have unit weights or are not independent. Few recipes to deal with the most
common use cases in particle physics have been sketched in the last section.

A. Useful relations

This appendix summarizes mathematical definitions and properties that
are useful to deal with binomial processes. They can be found in standard
books like [15].

A.1. Gamma function

The \emph{Gamma function} is defined on the complex plane ($z \in \mathbb{C}$):

\[
\Gamma(z) = \int_0^\infty t^{z-1}e^{-t} dt
\]  

(14)

with $\Gamma(z + 1) = z \Gamma(z)$. For integer values, $\Gamma(n) = (n - 1)!$.

A.2. Beta distribution

The Euler \emph{Beta function} is a symmetric function of $a, b \in \mathbb{R}$:

\[
B(a, b) \equiv \int_0^1 t^{a-1}(1 - t)^{b-1} dt = \frac{\Gamma(a) \Gamma(b)}{\Gamma(a + b)} = B(b, a)
\]  

(15)

and the \emph{incomplete Beta function} is

\[
B_x(a, b) = \int_0^x t^{a-1}(1 - t)^{b-1} dt .
\]  

(16)

with $x \in [0, 1]$. 

25
For $x \in [0, 1]$, the *Beta distribution* is

$$f(x; a, b) = \frac{1}{B(a, b)} x^{a-1}(1-x)^{b-1} \equiv Be(x; a, b) \quad (17)$$

and its cumulative distribution function is

$$F(x; a, b) = \int_0^x f(t; a, b) \, dt = \frac{B_x(a, b)}{B(a, b)} \equiv I_x(a, b) \quad (18)$$

where $I_x(a, b) = 1 - I_{1-x}(a, b)$ is the *regularized incomplete Beta function*. The mean $E$, mode $m$ and variance $V$ of the Beta distribution \[(17)\] are

$$E(x; a, b) = \frac{a}{a + b} \quad (19)$$

$$m(x; a, b) = \frac{a - 1}{a + b - 2} \quad (20)$$

$$V(x; a, b) = \frac{ab}{(a + b)^2(a + b + 1)} \quad (21)$$

In case one needs to find the PDF of some function of two random variables following the Beta density, it might be useful to play with the characteristic function instead:

$$\phi(t) = \int_0^1 Be(x; a, b) \exp(-2\pi ixt) \, dx = _1F_1(a; a + b; it) \quad (22)$$

where $_1F_1(a; b; c)$ is the confluent hypergeometric function of the first kind.

A.3. *Continuous extension of the binomial distribution*

From the relation

$$\binom{n}{k} = [(n + 1) \, B(k + 1, n - k + 1)]^{-1}$$

and the definition \[(17)\] one finds the relation

$$(n + 1) \, P(k|n, p) = f(p; k + 1, n - k + 1) \quad (23)$$

which can be used to extend the binomial distribution and its cumulative distribution function to the continuous limit ($k \in \mathbb{R}$):

$$F(k|n, p) \equiv P(X \leq k) = I_{1-p}(n - k, k + 1). \quad (24)$$
By deriving (24) with respect to \( k \) one may also obtain a PDF that generalizes the binomial distribution:

\[
f(k|n,p) \equiv \frac{\partial}{\partial k} F(k|n,p) = -\frac{\partial}{\partial k} \frac{B_p(n-k,k+1)}{B(n-k,k+1)}.
\] (25)

The biggest problem here is the partial derivative of the incomplete Beta function

\[
\frac{\partial}{\partial a} B_x(a,b) = B_x(a,b) \log(x) - x^a [\Gamma(a)]^2 \frac{\tilde{F}_2(a,a,1-b;a+1,a+1;x)}{3}
\]

in which it appears the regularized generalized hypergeometric function

\[
p\tilde{F}_q(a_1,\ldots,a_p; b_1,\ldots,b_q; x) = \frac{pF_q(a_1,\ldots,a_p; b_1,\ldots,b_q; x)}{\Gamma(b_1)\cdots\Gamma(b_q)},
\]

declared in terms of the hypergeometric series

\[
pF_q(a_1,\ldots,a_p; b_1,\ldots,b_q; x) = \sum_{n=0}^{\infty} \frac{(a_1)_n \cdots (a_p)_n}{(b_1)_n \cdots (b_q)_n} \frac{z^n}{n!}
\]

where \((a)_n = a(a+1)(a+2)\cdots(a+n-1)\) is the “rising factorial” or Pochhammer symbol.

**A.4. Posterior density for the difference**

We have here two random variables that correspond to the selection efficiencies \( \varepsilon_+ \) and \( \varepsilon_- \) for the samples with positive and negative weights considered in section 4.1. Here we use a uniform prior for both so that their posteriors, having counted \( n_+ \) and \( n_- \) initial events and \( k_+ \) and \( k_- \) entries after the selection, are Beta distributions with parameters \( a_+ = k_+ + 1 \), \( b_+ = n_+ - k_+ + 1 \) and \( a_- = k_- + 1 \), \( b_- = n_- - k_- + 1 \).

We want to find the posterior for the difference \( \varepsilon = \varepsilon_+ - \varepsilon_- \) using the general result found by Pham-Gia et al. [14]. Their expression is valid for the general difference of two Beta-distributed random variables, with domain ranging from \(-1\) to \(+1\). However, we know that the physical efficiency cannot be negative, hence we restrict the posterior to \([0, 1]\) (the normalization needs to be recomputed). The correspondence between their and our notation, when dealing with the posterior under the assumption of uniform priors for \( \varepsilon_+ \) and \( \varepsilon_- \), is: \( \alpha_1 \equiv 1 + k_+ \), \( \alpha_2 \equiv 1 + k_- \), \( \beta_1 \equiv 1 + n_+ - k_+ \), \( \beta_2 \equiv 1 + n_- - k_- \).
Their result (equations (2a) and (2c) in [14]) can be rewritten in our case (being $\alpha_1 \geq 1$) in a more compact form, which makes use of the third Appell hypergeometric function

$$F_3(a, b, c, d; e; x, y) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{(a)_m (b)_n (c)_m (d)_n}{(e)_{m+n}} \frac{x^m y^n}{m!n!}$$

(26)

obtaining an expression valid for $0 \leq \varepsilon \leq 1$ (to be renormalized):

$$f(\varepsilon) \propto \frac{f(\varepsilon; \alpha_2, \beta_1)}{f(\varepsilon; \alpha_1, \beta_1) f(\varepsilon; \alpha_2, \beta_2)} (1 - \varepsilon)^{\alpha_2 + \beta_1 - 1} \times$$

$$\times F_3(\beta_1, \alpha_2, 1 - \alpha_1, 1 - \beta_2; \alpha_2 + \beta_1; 1 - \varepsilon, 1 - \varepsilon).$$

(27)

B. Intrinsic credible regions

An possible choice for a credible interval is the “lowest posterior loss” or LPL credible region, which depends on the definition of the “loss function” which specifies the loss to be suffered if a particular value for the efficiency is used in place of the true value. Here we summarize the treatment by Bernardo [10]. To obtain an invariant LPL credible region, the loss function should depend on the full PDF, not on the value of a parameter. For example, the common choice of the quadratic distance $\ell = (\varepsilon_0 - \varepsilon)^2$ does not lead to an invariant solutions.

Let us consider a model with probability distribution $p(x|\theta)$ for the observations $x \in \mathcal{X} \subseteq \mathbb{R}^n$, $n \geq 1$, dependent on the parameters $\theta \in \Theta \subseteq \mathbb{R}^m$, $1 \leq m \leq n$. An “intrinsic loss function” is a symmetric non-negative function $\ell(\theta_0, \theta)$ which is zero if and only if $p(x|\theta_0) = p(x|\theta)$ almost everywhere in $\mathcal{X}$. An intrinsic loss function is invariant under reparametrization but not, in general, under a one-to-one transformation of the observations $x$. Because this is a very desirable property, we restrict ourselves to the intrinsic loss functions which are also invariant under one-to-one transformations of $x$. An example from this class is the the $L_1$ norm, that is the integral of the absolute value for the difference between two distributions, computed at the same point $x$, over the whole support $\mathcal{X}$. When applied to the binomial case,
the $L_1$ norm gives the invariant expected loss

$$
\ell_1\{\varepsilon_0|k, n\} = \int_0^1 \ell_1(\varepsilon_0, \varepsilon) \operatorname{Be}(\varepsilon|k + \frac{1}{2}, n - k + \frac{1}{2}) \, d\varepsilon \quad (28)
$$

$$
\ell_1(\varepsilon_0, \varepsilon) = \sum_{k=0}^n |\operatorname{Bi}(k|\varepsilon_0, n) - \operatorname{Bi}(k|\varepsilon, n)| \quad (29)
$$

independent from one-to-one transformations of $\varepsilon$. One can now build a LPL $q$-credible region by finding the interval $[\varepsilon_{\text{low}}, \varepsilon_{\text{up}}] \subset [0, 1]$ which minimizes (28) under the constraint $\int_{\varepsilon_{\text{low}}}^{\varepsilon_{\text{up}}} \operatorname{Be}(\varepsilon|k + \frac{1}{2}, n - k + \frac{1}{2}) \, d\varepsilon = q$.

The behaviour of many important limiting processes in probability theory and statistical inference is better described in terms of another measure of divergence, related to the information theory, the intrinsic discrepancy, defined in terms of the Kullback-Leibler “directed divergence” $\kappa\{p_1, p_2\}$ between two PDF’s $p_1, p_2$:

$$
\delta\{p_1, p_2\} = \min \{\kappa\{p_1, p_2\}, \kappa\{p_2, p_1\}\} \quad (30)
$$

$$
\kappa\{p_i, p_j\} = \int_D p_i(x) \log \frac{p_i(x)}{p_j(x)} \, dx \quad (31)
$$

The intrinsic discrepancy is symmetric, non-negative, defined for strictly nested supports, invariant under one-to-one transformations, and additive for independent observations. It may be viewed as the minimum expected log-likelihood ratio in favour of the model which generates the data (the “true” model, which is assumed to be described either by $p_1$ or $p_2$) and can be used to defined the intrinsic discrepancy loss

$$
\delta_x\{\theta_0, \theta\} = \delta\{p(x|\theta_0), p(x|\theta)\} \quad (32)
$$

where $\theta$ is the parameter in which we are interested. For the binomial model, the intrinsic discrepancy loss is

$$
\delta_k\{\varepsilon_0, \varepsilon | n\} = n \delta_x\{\varepsilon_0, \varepsilon\} \quad (33)
$$

$$
\delta_x\{\varepsilon_0, \varepsilon\} = \min \{\kappa\{\varepsilon_0|\varepsilon\}, \kappa\{\varepsilon|\varepsilon_0\}\} \quad (34)
$$

$$
\kappa\{\varepsilon_i|\varepsilon_j\} = \varepsilon_j \log \frac{\varepsilon_j}{\varepsilon_i} + (1 - \varepsilon_j) \log \frac{1 - \varepsilon_j}{1 - \varepsilon_i} \quad (35)
$$

where $\delta_x\{\varepsilon_0, \varepsilon\}$ is the intrinsic discrepancy between Bernoulli random variables with parameters $\varepsilon_0$ and $\varepsilon$. 

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Finally, intrinsic credible regions are defined as the lowest posterior loss credible regions which correspond to the use of the intrinsic discrepancy loss function together with the reference posterior. The reference posterior expected loss from using $\varepsilon_0$ rather than $\varepsilon$ in the binomial model is

$$d\{\theta_0|k, n\} = n \int_0^1 \delta_x\{\varepsilon_0, \varepsilon\} \text{Be}(\varepsilon|k + \frac{1}{2}, n - k + \frac{1}{2}) \, d\varepsilon \quad (36)$$

and the intrinsic $q$-credible interval is the interval $[\varepsilon_{\text{low}}, \varepsilon_{\text{up}}] \subset [0, 1]$ which minimizes the loss (36) under the constraint $\int_{\varepsilon_{\text{low}}}^{\varepsilon_{\text{up}}} \text{Be}(\varepsilon|k + \frac{1}{2}, n - k + \frac{1}{2}) \, d\varepsilon = q$.

Approximate expressions for the intrinsic credible intervals are based on the asymptotic expressions obtained in theorem 4.1 of Bernardo [10]. In particular, they are built upon the “reference parametrization” $\phi = \phi(\theta)$ of the parameters $\theta$ of interest, for which the reference prior is uniform. For the binomial model there is a single parameter $\varepsilon$ and $\phi = 2 \arcsin(\sqrt{\varepsilon})$, i.e. $\varepsilon = \sin^2(\phi/2)$. Using a shorter notation for the reference posterior mean $\mu = E(\varepsilon) = (k + 1/2)/(n + 1)$ and variance $\sigma^2 = V(\varepsilon) = \mu(1 - \mu)/(n + 2)$ of the parameter of interest, the variance of the reference parametrization is

$$\sigma^2_{\phi} \approx \sigma^2(\phi)(\mu)^2 = \frac{1}{n + 2} \quad (37)$$

while its mean is

$$\mu_{\phi} \approx \phi(\mu) + \frac{1}{2} \sigma^2_{\phi}''(\mu)$$

$$= 2 \arcsin \sqrt{\frac{k + 1/2}{n + 1}} + \frac{(k + 1/2)^{-1/2}(n - k + 1/2)^{-1/2}(2k - n)}{4(n + 2)} \quad (38)$$

where $\phi'$ and $\phi''$ denote the first and second derivative with respect to $\varepsilon$. Finally, the asymptotic intrinsic $q$-credible interval in the reference parametrization is $[\phi_, \phi_+]$ where

$$\phi_\pm \approx \mu_\phi \pm z_q \sigma_{\phi} = \mu_{\phi} \pm \frac{z_q}{\sqrt{n + 2}} \quad (39)$$

where $z_q$ is the $(q + 1)/2$ quantile of the normal distribution. The intrinsic $q$-credible interval for the efficiency is obtained by transforming back to $\varepsilon_\pm = \varepsilon(\phi_\pm)$. 

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