Class 10. Statistics and the K-S Test

Statistical Description of Data

- Cf. *NRiC* §14.
- Statistics provides tools for understanding data.
  - In the wrong hands these tools can be dangerous!
- Here's a typical data analysis cycle:
  1. Apply some formula to data to compute a "statistic."
  2. Find where that value falls in a probability distribution computed on the basis of some "null hypothesis."
  3. If it falls in an unlikely spot (on distribution tail), conclude null hypothesis is *false* for your data set.

Statistics

- Statistics and probability theory are closely related. Statistics can never prove things, only disprove them by ruling out hypotheses.
- Distinguish between *model-independent* statistics (this class, e.g., mean, median, mode) and *model-dependent* statistics (next class, e.g., least-squares fitting).
- Will make use of special functions (e.g., gamma function) described in *NRiC* §6.

Moments of a Distribution

- The mean, median, and mode of distributions are called *measures of central tendency.*
- The most common description of data involves its *moments*, sums of integer powers of the values.
- The most familiar moment is the mean:

$$\overline{x} = <x> = \frac{1}{N}\sum_{i=1}^{N} x_i.$$

Variance

- The width of the central value is estimated by its second moment, called the variance,

$$\mathrm{Var} = \frac{1}{N-1}\sum_{i=1}^{N}(x_i - \overline{x})^2,$$

  or its square root, the standard deviation,

$$\sigma = \sqrt{\mathrm{Var}}.$$

- Why $N-1$? If the mean is known *a priori*, i.e., if it's not measured from the data, then use N, else $N-1$. If this matters to you, then N is probably too small!

- A clever way to minimize round-off error when computing the variance is to use the *corrected two-pass algorithm*. First compute $\overline{x}$, then do:

$$\text{Var} = \frac{1}{N-1}\left\{\sum_{i=1}^{N}(x_i-\overline{x})^2 - \frac{1}{N}\left[\sum_{i=1}^{N}(x_i-\overline{x})\right]^2\right\}.$$

  - The second sum would be zero if $\overline{x}$ were exact, but otherwise it does a good job of correcting RE in Var. Proof: EFTS (hint: set $\overline{x}\to\overline{x}+\epsilon$).

Other moments

- Higher moments, like skewness (3[rd] moment) and kurtosis (4[th] moment) are also sometimes used, but can be unreliable.

- Cf. *NRiC* §14.1.

Distribution Functions

- A distribution function (DF) $p(x)$ gives the probability of finding a value between x and $x+dx$, e.g., the familiar "normal" (Gaussian) distribution $p(x)\,dx = \frac{1}{\sqrt{2\pi}}e^{-x^2/2}\,dx$.

  - The expected mean data value is:

$$<x> = \frac{\int_{-\infty}^{\infty} x\,p(x)\,dx}{\int_{-\infty}^{\infty} p(x)\,dx}.$$

  - For a discrete DF:

$$<x> = \frac{\sum_i x_i\,p_i}{\sum_i p_i}.$$

- Similar to weighted means, e.g., center of mass.

Median

- The median of a DF is the value x_{med} for which larger and smaller values of x are equally probable:

$$\int_{-\infty}^{x_{\text{med}}} p(x)\,dx = \frac{1}{2} = \int_{x_{\text{med}}}^{\infty} p(x)\,dx.$$

- For discrete values, sort in ascending order ($i=1,2,...,N$), then:

$$x_{\text{med}} = \begin{cases} x_{(N+1)/2}, & \text{if } N \text{ is odd,} \\ \frac{1}{2}(x_{N/2}+x_{N/2+1}), & \text{if } N \text{ is even.} \end{cases}$$

Mode

- The mode of a probability DF $p(x)$ is the value of x where the DF takes on a maximum value.
- Most useful when there is a single, sharp max, in which case it estimates the central value.
- Sometimes a distribution will be *bimodal*, with two relative maxima. In this case the mean and median are not very useful since they give only a "compromise" value between the two peaks.

Comparing Distributions

- Often want to know if two distributions have different means or variances (*NRiC* §14.2):
  1. Student's t-test for significantly different means.
     (a) Find number of *standard errors* $\sim \sigma/N^{1/2}$ between two means.
     (b) Compute statistic using nasty formula: probability that the two means are different by chance.
     (c) Small numerical value indicates significant difference.
  2. F-test for significantly different variances.
     (a) Compute $F = \mathrm{Var}_1/\mathrm{Var}_2$ and plug into nasty formula (the distribution of F in the case that the variances are the same—the null hypothesis—is related to the incomplete beta function).
     (b) Small value indicates significant difference.
- Given two sets of data, can generalize to a single question: Are the sets drawn from the same DF? E.g., are stars distributed uniformly in the sky? Do two brands of lightbulbs have the same distribution of burn-out times?
- Recall can only disprove (to a certain confidence level), not prove.
- May have continuous or binned data.
- May want to compare one data set with known DF, or two unknown data sets with each other.
- Popular technique for binned data is the χ^2 test. For continuous data, use the KS test. Cf. *NRiC* §14.3.

Chi-square (χ^2) test

- Suppose have N_i events in ith bin but expect n_i:

$$\chi^2 = \sum_i \frac{(N_i - n_i)^2}{n_i}.$$

- Large value of χ^2 indicates unlikely match (i.e., N_i's probably not drawn from population represented by n_i's).
- Compute probability $Q(\chi^2|\nu)$ from *incomplete gamma function*, where ν is the *number of degrees of freedom.*
  - Typically $\nu = N_B$, where N_B is the number of bins, or $N_B - 1$, if the n_i's are normalized such that $\sum_i n_i = \sum_i N_i$.
  - Null hypothesis assumes differences $N_i - n_i$ are standard normal random variables of unit variance and zero mean.

- For two binned data sets with events R_i and S_i:

$$\chi^2 = \sum_i \frac{(R_i - S_i)^2}{R_i + S_i}.$$

  - Have sum in denominator, rather than average, because variance of difference of two normal quantities is sum of individual variances.

Kolmogorov-Smirnov (KS) test

- Appropriate for unbinned distributions of single independent variable.
- From sorted list of data points, construct estimate $S_N(x)$ of the *cumulative* DF of the probability DF from which it was drawn...
  - $S_N(x)$ gives fraction of data points to the left of x.
  - Constant between x_i's, jumps $1/N$ at each x_i.
  - Note $S_N(x_{\rm min}) = 0$, $S_N(x_{\rm max}) = 1$.
    - Behaviour between $x_{\rm min}$ and $x_{\rm max}$ distinguishes distributions.
  - Cf. *NRiC* Fig. 14.3.1.
- Statistic is maximum value of absolute difference between two cumulative DFs.
- To compare data set to known cumulative DF:

$$D = \max_{x_{\rm min} \le x \le x_{\rm max}} |S_N(x) - P(x)|.$$

- To compare two unknown data sets:

$$D = \max_{x_{\rm min} \le x \le x_{\rm max}} |S_{N_1}(x) - S_{N_2}(x)|.$$

- Plug D and N (or $N_e = N_1 N_2/(N_1 + N_2)$) into nasty formula to get numerical value of significance. As usual, a small value indicates a significant difference.