
PhyPraKit Documentation

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CONTENTS

1 About	1
1.1 Installation:	1
2 Visualization and Analysis of Measurement Data	3
3 Dokumentation der Beispiele	5
4 Module Documentation	11
Python Module Index	45
Index	47

ABOUT

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PhyPraKit is a collection of python modules for data visualization and analysis in experimental laboratory courses in physics and is in use in the Department of Physics at Karlsruhe Institute of Technology (KIT). As the modules are intended primarily for use by undergraduate students in Germany, the documentation is partly in German language, in particular the description of the examples.

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A pdf version of this documentation is available here: [PhyPraKit.pdf](#).

1.1 Installation:

To use PhyPraKit, it is sufficient to place the directory *PhyPraKit* and all the files in it in the same directory as the python scripts importing it.

Installation via *pip* is also supported. After downloading, execute:

```
pip install --user .
```

in the main directory of the *PhyPraKit* package (where *setup.py* is located) to install in user space.

Comfortable installation via the PyPI Python Package Index is also possible by executing

```
pip install --user PhyPraKit
```

The installation via the *whl*-package provided in the subdirectory *dist* may alternatively be used:

```
pip install --user --no-cache PhyPraKit<version>.whl
```

python scripts and *Jupyter* notebook versions illustrate common use cases of the package and provide examples of typical applications.

German Description:

PhyPraKit ist eine Sammlung nützlicher Funktionen in der Sprache *Python* (≥ 3.6 , die meisten Module laufen auch noch mit der inzwischen veralteten Version 2.7) zum Aufnehmen, zur Bearbeitung, Visualisierung und Auswertung von Daten in Praktika zur Physik. Die Anwendung der verschiedenen Funktionen des Pakets werden jeweils durch Beispiele illustriert.

VISUALIZATION AND ANALYSIS OF MEASUREMENT DATA

Methods for recording, processing, visualization and analysis of measurement data are required in all laboratory courses in Physics.

This collection of tools in the package *PhyPraKit* contains functions for reading data from various sources, for data visualization, signal processing and statistical data analysis and model fitting as well as tools for the generation of simulated data. Emphasis was put on simple implementations, illustrating the principles of the underlying algorithms.

The class *mnFit* in the module *phyFit* offers a light-weight implementation for fitting model functions to data with uncorrelated and/or correlated absolute and/or relative uncertainties in ordinate and/or abscissa directions. Support for likelihood fits to binned data (histograms) and to unbinned data is also provided.

For complex kinds of uncertainties, there are hardly any easy-to-use program packages. Most of the existing applications use presets aiming at providing a parametrization of measurement data, whereby the validity of the parametrization is assumed and the parameter uncertainties are scaled so that the data is well described. In physics applications, on the contrary, testing the validity of model hypothesis is of central importance before extracting any model parameters. Therefore, uncertainties must be understood, modeled correctly and incorporated in the fitting procedure.

PhyPraKit offers adapted interfaces to the fit modules in the package *scipy* (*optimize.curve_fit* and *ODR*) to perform fits including a test of the validity of the model hypothesis. A very lean implementation, relying on the minimization and uncertainty-analysis tool *MINUIT*, is also provided in the sub-package *phyFit* for the above-mentioned use cases. *PhyPraKit* also contains a simplified interface to the very function-rich fitting package *kaf2*.

German: Darstellung und Auswertung von Messdaten

In allen Praktika zur Physik werden Methoden zur Aufnahme, Bearbeitung, Darstellung und Auswertung von Messdaten benötigt.

Die vorliegende Sammlung im Paket *PhyPraKit* enthält Funktionen zum Einlesen von Daten aus diversen Quellen, zur Signalbearbeitung und Datenvisualisierung und zur statistischen Datenauswertung und Modellanpassung sowie Werkzeuge zur Erzeugung simulierter Pseudo-Daten. Dabei wurde absichtlich Wert auf eine einfache, die Prinzipien unterstreichende Codierung gelegt und nicht der möglichst effizienten bzw. allgemeinsten Implementierung der Vorzug gegeben.

Das Modul *phyFit* bietet mit der Klasse *mnFit* eine schlanke Implementierung zur Anpassung von Modellfunktionen an Daten, die mit unkorrelierten und/oder korrelierten absoluten und/oder relativen Unsicherheiten in Ordinaten- und/oder Abszissenrichtung behaftet sind. Anpassungen an gebinnte Daten (Histogramme) und Maximum-Likelihood-Anpassungen zur Bestimmung der Parameter der Verteilung von Daten werden ebenfalls unterstützt. Für solche in der Physik häufig auftretenden komplexen Formen von Unsicherheiten gibt es kaum andere, einfach zu verwendende Programmpakete. Viele Pakete sind als Voreinstellung auf die Parametrisierung von Messdaten ausgelegt, wobei die Parameterunsicherheiten unter Annahme der Gültigkeit der Parametrisierung so skaliert werden, dass die Daten gut repräsentiert werden. Um den besonderen Anforderungen in der Physik Rechnung zu tragen, bietet *PhyPraKit* deshalb entsprechend angepasste Interfaces zu den Fitmodulen im Paket *scipy* (*optimize.curve_fit* und *ODR*), um Anpassungen mit Test der Gültigkeit der Modellhypothese durchzuführen. *PhyPraKit* enthält ebenfalls ein vereinfachtes Interface zum sehr funktionsreichen Anpassungspaket *kaf2*.

In der Vorlesung “Computergestützte Datenauswertung” an der Fakultät für Physik am Karlsruher Institut für Physik (<http://www.etp.kit.edu/~quast/CgDA>) werden die in *PhyPraKit* verwendeten Methoden eingeführt und beschrieben. Hinweise zur Installation der empfohlenen Software finden sich unter den Links <http://www.etp.kit.edu/~quast/CgDA/CgDA-SoftwareInstallation.html> und <http://www.etp.kit.edu/~quast/CgDA/CgDA-SoftwareInstallation.pdf> .

Speziell für das “Praktikum zur klassischen Physik” am KIT gibt es eine kurze Einführung in die statistischen Methoden und Werkzeuge unter dem Link http://www.etp.kit.edu/~quast/CgDA/PhysPrakt/CgDA_APraktikum.pdf .

Über den Link <http://www.etp.kit.edu/~quast/jupyter/jupyterTutorial.html> werden eine Einführung in die Verwendung von Jupyter Notebooks sowie Tutorials für verschiedene Aspekte der statistischen Datenauswertung mit Beispielen zum Einsatz von Modulen aus *PhyPraKit* bereit gestellt.

DOKUMENTATION DER BEISPIELE

PhyPraKit.py` ist ein Paket mit nützlichen Hilfsfunktionen zum import in eigene Beispiele mittels:

```
import PhyPraKit as ppk
```

oder:

```
from PhyPraKit import ...
```

PhyPraKit enthält folgende **Funktionen**:

1. Daten-Ein und -Ausgabe
 - readColumnData() Daten und Meta-Daten aus Textdatei lesen
 - readCSV() Daten im csv-Format aus Datei mit Header lesen
 - readtxt() Daten im Text-Format aus Datei mit Header lesen
 - readPicoScope() mit PicoScope exportierte Daten einlesen
 - readCassy() mit CASSY im .txt-Format exportierte Dateien einlesen
 - labxParser() mit CASSY im .labx-Format exportierte Dateien einlesen
 - writeCSV() Daten csv-Format schreiben (optional mit Header)
 - writeTexTable() Daten als LaTeX-Tabelle exportieren
 - round_to_error() Runden von Daten mit Präzision wie Unsicherheit
 - ustring() korrekt gerundete Werte $v \pm u$ als Text; alternativ: der Datentyp `ufloat(v, u)` im Paket `uncertainties` unterstützt die korrekte Ausgabe von Werten v mit Unsicherheiten u .
2. Signalprozessierung:
 - offsetFilter() Abziehen eines off-sets
 - meanFilter() gleitender Mittelwert zur Glättung
 - resample() Mitteln über n Datenwerte
 - simplePeakfinder() Auffinden von Maxima (Peaks) und Minima (*Empfehlung: convolutionPeakfinder nutzen*)
 - convolutionPeakfinder() Finden von Maxima
 - convolutionEdgefinder() Finden von Kanten
 - Fourier_fft() schnelle Fourier-Transformation (FFT)
 - FourierSpectrum() Fourier-Transformation (*langsam, vorzugsweise FFT-Version nutzen*)

- autocorrelate() Autokorrelation eines Signals
3. Statistik:
- wmean() Berechnen des gewichteten Mittelwerts
 - BuildCovarianceMatrix() Kovarianzmatrix aus Einzelunsicherheiten
 - Cov2Cor() Konversion Kovarianzmatrix -> Korrelationsmatrix
 - Cor2Cov() Konversion Korrelationsmatrix + Unsicherheiten -> Kovarianzmatrix
 - chi2prob() Berechnung der χ^2 -Wahrscheinlichkeit
 - propagatedError() Numerische Fehlerfortpflanzung; Hinweis: der Datentyp *ufloat(v, u)* im Paket *uncertainties* unterstützt Funktionen von Werten *v* mit Unsicherheiten *u* und die korrekte Fehlerfortpflanzung
 - getModelError() Numerische Fehlerfortpflanzung für parameterabhängige Funktionswerte
4. Histogramme:
- barstat() statistisch Information aus Histogramm (Mittelwert, Standardabweichung, Unsicherheit des Mittelwerts)
 - nhist() Histogramm-Grafik mit `np.histogram()` und `plt.bar()` (*besser matplotlib.pyplot.hist() nutzen*)
 - histstat() statistische Information aus 1d-Histogramm
 - nhist2d() 2d-Histogramm mit `np.histogram2d`, `plt.colormesh()` (*besser matplotlib.pyplot.hist2d() nutzen*)
 - hist2dstat() statistische Information aus 2d-histogramm
 - profile2d() “profile plot” für 2d-Streudiagramm
 - chi2p_indep2d() χ^2 -Test auf Unabhängigkeit von zwei Variablen
 - plotCorrelations() Darstellung von Histogrammen und Streudiagrammen von Variablen bzw. Paaren von Variablen eines multivariaten Datensatzes
5. Lineare Regression und Anpassen von Funktionen:
- linRegression() lineare Regression, $y=ax+b$, mit analytische Formel
 - odFit() Funktionsanpassung mit x- und y-Unsicherheiten (scipy ODR)
 - xyFit() Funktionsanpassung an Datenpunkte $(x_i, y_i=f(x_i))$ mit (korrelierten) x- und y-Unsicherheiten mit *phyFit*
 - hFit() maximum-likelihood-Anpassung einer Verteilungsdichte an Histogramm-Daten mit *phyFit*
 - mFit() Anpassung einer Nutzerdefinierten Kostenfunktion oder einer Verteilungsdichte an ungebinnete Daten mit der maximum-likelihood Methode (mit *phyFit*)
 - xFit() Anpassung eines Modells an indizierte Daten $x_i=x_i(x_j, *par)$ mit *phyFit*
 - k2Fit() Funktionsanpassung mit (korrelierten) x- und y-Unsicherheiten mit dem Paket *kafe2* an Datenpunkte $(x_i, y_i=f(x_i))$
6. Erzeugung simulierter Daten mit MC-Methode:
- smearData() Addieren von zufälligen Unsicherheiten auf Eingabedaten
 - generateXYdata() Erzeugen simulierter Datenpunkte $(x+\Delta_x, y+\Delta_y)$

Die folgenden **Beispiele** dienen der Illustration der Anwendung der zahlreichen Funktionen. Eine direkt im Browser ausführbare Installation von *PhyPraKit* gibt es auf mybinder.org.

- *test_readColumnData.py* ist ein Beispiel zum Einlesen von Spalten aus Textdateien; die zugehörigen *Metadaten* können ebenfalls an das Script übergeben werden und stehen so bei der Auswertung zur Verfügung.
- *test_readtxt.py* liest Ausgabedateien im allgemeinem *.txt*-Format; ASCII-Sonderzeichen außer dem Spalten-Trenner werden ersetzt, ebenso wie das deutsche Dezimalkomma durch den Dezimalpunkt
- *test_readPicoScope.py* liest Ausgabedateien von USB-Oszillographen der Marke PicoScope im Format *.csv* oder *.txt*.
- *test_labxParser.py* liest Ausgabedateien von Leybold CASSY im *.labx*-Format. Die Kopfzeilen und Daten von Messreihen werden als Listen in *Python* zur Verfügung gestellt.
- *test_convolutionFilter.py* liest die Datei *Wellenform.csv* und bestimmt Maxima und fallende Flanken des Signals.
- *test_AutoCorrelation.py* liest die Datei *AudioData.csv* und führt eine Analyse der Autokorrelation zur Frequenzbestimmung durch.
- *test_Fourier.py* illustriert die Durchführung einer Fourier-Transformation eines periodischen Signals, das in der PicoScope-Ausgabedatei *Wellenform.csv* enthalten ist.
- *test_propagatedError.py* illustriert die Anwendung von numerisch berechneter Fehlerfortpflanzung und korrekter Rundung von Größen mit Unsicherheit
- *test_linRegression.py* ist eine einfachere Version mit *python*-Bordmitteln zur Anpassung einer Geraden an Messdaten mit Unsicherheiten in Ordinaten- und Abszissenrichtung. Korrelierte Unsicherheiten werden nicht unterstützt.
- *test_xyFit* dient zur Anpassung einer beliebigen Funktion an Messdaten mit Unsicherheiten in Ordinaten- und Abszissenrichtung und mit allen Messpunkten gemeinsamen (d. h. korrelierten) relativen oder absoluten systematischen Fehlern. Dazu wird das Paket *iminuit* verwendet, das den am CERN entwickelten Minimierer MINUIT nutzt. Da die Kostenfunktion frei definiert und auch während der Anpassung dynamisch aktualisiert werden kann, ist die Implementierung von Parameter-abhängigen Unsicherheiten möglich. Ferner unterstützt *iminuit* die Erzeugung und Darstellung von Profil-Likelihood-Kurven und Konfidenzkonturen, die so mit *xyFit* ebenfalls dargestellt werden können.
- *test_k2Fit.py* verwendet das funktionsreiche Anpassungspaket *kafe2* zur Anpassung einer Funktion an Messdaten mit unabhängigen oder korrelierten relativen oder absoluten Unsicherheiten in Ordinaten- und Abszissenrichtung.
- *test_simplek2Fit.py* illustriert die Durchführung einer einfachen linearen Regression mit *kafe2* mit einer minimalen Anzahl eigener Codezeilen.
- *test_k2hFit.py* führt eine Anpassung einer Verteilungsdichte an Histogrammdata mit *kafe2* durch. Die Kostenfunktion ist das zweifache der negativen log-Likelihood-Funktion der Poisson-Verteilung, $\text{Poiss}(k; \text{lam})$, oder - optional - ihrer Annäherung durch eine Gauß-Verteilung mit $\text{Gauss}(x, \text{mu}=\text{lam}, \text{sig}^{**2}=\text{lam})$. Die Unsicherheiten werden aus der Modellvorhersage bestimmt, um auch Bins mit wenigen oder sogar null Einträgen korrekt zu behandeln.
- *test_hFit* illustriert die Anpassung einer Verteilungsdichte an histogrammierte Daten. Die Kostenfunktion für die Minimierung ist das zweifache der negativen log-Likelihood-Funktion der Poisson-Verteilung, $\text{Poiss}(k; \text{lam})$, oder - optional - ihrer Annäherung durch eine Gauß-Verteilung mit $\text{Gauss}(x, \text{mu}=\text{lam}, \text{sig}^{**2}=\text{lam})$. Die Unsicherheiten werden aus der Modellvorhersage bestimmt, um auch Bins mit wenigen oder sogar null Einträgen korrekt zu behandeln. Grundsätzlich wird eine normierte Verteilungsdichte angepasst; es ist aber optional auch möglich, die Anzahl der Einträge mit zu berücksichtigen, um so z. B. die Poisson-Unsicherheit der Gesamtanzahl der Histogrammeinträge zu berücksichtigen.

- *test_mlFit* illustriert die Anpassung einer Verteilungsdichte an ungebinnte Daten mit der maximum-likelihood Methode. Die Kostenfunktion für die Minimierung ist der negative natürliche Logarithmus der vom Nutzer angegebenen Verteilungsdichte (oder, optional, deren Zweifaches).
- *test_xFit* ist ein Beispiel für eine Anpassung einer Modellvorhersage an allgemeine Eingabedaten (“indizierte Daten” x_1, \dots, x_n). Dabei sind die x_i Funktionen der Parameter p_i einer Modellvorhersage, und ggf. auch von Elementen x_j der Eingabedaten: $x_i(x_j, *par)$. In diesem Beispiel werden zwei Messungen eines Ortes in Polarkoordinaten gemittelt und in kartesische Koordinaten umgerechnet. Bei dieser nicht-linearen Transformation werden sowohl die Zentralwerte als auch Konfidenzkonturen korrekt bestimmt.
- *test_Histogram.py* ist ein Beispiel zur Darstellung und statistischen Auswertung von Häufigkeitsverteilungen (Histogrammen) in ein oder zwei Dimensionen.
- *test_generateXYata.py* zeigt, wie man mit Hilfe von Zufallszahlen “künstliche Daten” zur Veranschaulichung oder zum Test von Methoden zur Datenauswertung erzeugen kann.
- *toyMC_Fit.py* führt eine große Anzahl Anpassungen an simulierte Daten durch. Durch Vergleich der wahren Werte mit den aus der Anpassung bestimmten Schätzwerte und deren Unsicherheiten lassen sich Verzerrungen der Parameterschätzungen, die korrekte Überdeckung der in der Anpassung geschätzten Konfidenzbereiche für die Parameter, Korrelationen der Parameter oder die Form der Verteilung der χ^2 -Wahrscheinlichkeit überprüfen, die im Idealfall eine Rechteckverteilung im Intervall $[0,1]$ sein sollte.

Die folgenden *python*-Skripte sind etwas komplexer und illustrieren typische Anwendungsfälle der Module in *PhyPraKit*:

- *Beispiel_Diodenkennlinie.py* demonstriert die Analyse einer Strom-Spannungskennlinie am Beispiel von (künstlichen) Daten, an die die Shockley-Gleichung angepasst wird. Typisch für solche Messungen über einen weiten Bereich von Stromstärken ist die Änderung des Messbereichs und damit der Anzeigegenauigkeit des verwendeten Messgeräts. Im steil ansteigenden Teil der Strom-Spannungskennlinie dominieren die Unsicherheiten der auf der x-Achse aufgetragenen Spannungsmesswerte. Eine weitere Komponente der Unsicherheit ergibt sich aus der Kalibrationsgenauigkeit des Messgeräts, die als relative, korrelierte Unsicherheit aller Messwerte berücksichtigt werden muss. Das Beispiel zeigt, wie man in diesem Fall die Kovarianzmatrix aus Einzelunsicherheiten aufbaut. Die Funktionen *k2Fit()* und *xyfit()* bieten dazu komfortable und leicht zu verwendende Interfaces, deren Anwendung zur Umsetzung des komplexen Fehlermodells in diesem Beispiel gezeigt wird.
- *Beispiel_Drehpendel.py* demonstriert die Analyse von am Drehpendel mit CASSY aufgenommenen Daten. Enthalten sind einfache Funktionen zum Filtern und Bearbeiten der Daten, zur Suche nach Extrema und Anpassung einer Einhüllenden, zur diskreten Fourier-Transformation und zur Interpolation von Messdaten mit kubischen Spline-Funktionen.
- *Beispiel_Hysteresep.py* demonstriert die Analyse von Daten, die mit einem USB-Oszilloskop der Marke *PicoScope* am Versuch zur Hysteresis aufgenommen wurden. Die aufgezeichneten Werte für Strom und B-Feld werden in einen Zweig für steigenden und fallenden Strom aufgeteilt, mit Hilfe von kubischen Splines interpoliert und dann integriert.
- *Beispiel_Wellenform.py* zeigt eine typische Auswertung periodischer Daten am Beispiel der akustischen Anregung eines Metallstabs. Genutzt werden Fourier-Transformation und eine Suche nach charakteristischen Extrema. Die Zeitdifferenzen zwischen deren Auftreten im Muster werden bestimmt, als Häufigkeitsverteilung dargestellt und die Verteilungen statistisch ausgewertet.
- *Beispiel_Multifit.py* illustriert die simultane Anpassung von Parametern an mehrere, gleichartige Messreihen, die mit *kaf2* möglich ist. Ein Anwendungsfall sind mehrere Messreihen mit der gleichen Apparatur, um die Eigenschaften von Materialien in Proben mit unterschiedlicher Geometrie zu bestimmen, wie z. B. die Elastizität oder den spezifischen Widerstand an Proben mit unterschiedlichen Querschnitten und Längen. Auf die Apparatur zurückzuführende Unsicherheiten sind in

allen Messreihen gleich, auch die interessierende Materialeigenschaft ist immer die gleiche, lediglich die unterschiedlichen Geometrie-Parameter und die jeweils bestimmten Werte der Messreihen haben eigene, unabhängige Unsicherheiten.

- *Beispiel_GeomOptik.py* zeigt, wie man mittels Parametertransformation die Einzelbrennweiten der beiden Linsen eines Zwei-Linsensystems aus der Systembrennweite und den Hauptebenenlagen bestimmen kann. Dabei wird neben der Transformation auf den neuen Parametersatz auch eine Mittelung über mehrere Messreihen durchgeführt, deren Ergebnisse ihrerseits aus Anpassungen gewonnen wurden. Die Parametertransformation wird als Anpassungsproblem mit einer χ^2 -Kostenfunktion behandelt und so auch die Konfidenzkonturen der neuen Parameter bestimmt.
- *Beispiel_GammaSpektroskopie.py* liest mit dem Vielkanalanalysator des CASSY-Systems im *.labx*-Format gespeicherten Dateien ein (Beispieldatei *GammaSpektra.labx*).

MODULE DOCUMENTATION

PhyPraKit a collection of tools for data handling, visualisation and analysis in Physics Lab Courses, recommended for “Physikalisches Praktikum am KIT”

PhyPraKit.**A0_readme**()

Package PhyPraKit

PhyPraKit for Data Handling, Visualisation and Analysis

contains the following functions:

1. Data input:

- readColumnData() read data and meta-data from text file
- readCSV() read data in csv-format from file with header
- readtxt() read data in “txt”-format from file with header
- readPicoScope() read data from PicoScope
- readCassy() read CASSY output file in .txt format
- labxParser() read CASSY output file, .labx format
- writeCSV() write data in csv-format (opt. with header)
- writeTexTable() write data in LaTeX table format
- round_to_error() round to same number of significant digits as uncertainty
- ustring() return rounded value +/- uncertainty as formatted string; alternative: the data type *ufloat(v,u)* of package *uncertainties* comfortably supports printing of values *v* with uncertainties *u*.

2. signal processing:

- offsetFilter() subtract an offset in array *a*
- meanFilter() apply sliding average to smoothen data
- resample() average over *n* samples
- simplePeakfinder() find peaks and dips in an array, (*recommend to use convolutionPeakfinder*)
- convolutionPeakfinder() find maxima (peaks) in an array
- convolutionEdgefinder() find maxima of slope (rising) edges in an array
- Fourier_fft() fast Fourier transformation of an array
- FourierSpectrum() Fourier transformation of an array (*slow, preferably use fft version*)

- autocorrelate() auto-correlation function
3. statistics:
- wmean calculate weighted mean
 - BuildCovarianceMatrix build covariance matrix from individual uncertainties
 - Cov2Cor convert covariance matrix to correlation matrix
 - Cor2Cov convert correlation matrix + errors to covariance matrix
 - chi2prob calculate chi² probability
 - propagatedError determine propagated uncertainty, with covariance; hint: the data type *ufloat(v,u)* of package *uncertainties* comfortably supports functions of values *v* with uncertainties *u* with correct error propagation
 - getModelError determine uncertainty of parameter-dependent model function
4. histograms tools:
- barstat() statistical information (mean, sigma, error_on_mean) from bar chart
 - nhist() histogram plot based on np.histogram() and plt.bar() *better use matplotlib.pyplot.hist()*
 - histstat() statistical information from 1d-histogram
 - nhist2d() 2d-histogram plot based on np.histogram2d, plt.colormesh() *(better use matplotlib.pyplot.hist2d)*
 - hist2dstat() statistical information from 2d-histogram
 - profile2d() “profile plot” for 2d data
 - chi2p_indep2d() chi2 test on independence of data
 - plotCorrelations() distributions and correlations of a multivariate data set
5. linear regression and function fitting:
- linRegression() linear regression, $y=ax+b$, with analytical formula
 - odFit() fit function with *x* and *y* errors (with package *scipy ODR*)
 - xyFit() fit with correlated *x* and *y* errors, profile likelihood and contour lines (module *phyFit*)
 - xFit() fit of parameters to indexed data *x_i* (module *phyFit*)
 - hFit() fit of a density to histogram data (module *phyFit*)
 - mFit() fit of a user-defined cost function, or of a density to unbinned data (module *phyFit*)
 - k2Fit() fit function with (correlated) errors on *x* and *y* with package *kafe2*
 - k2hFit() fit of a density to histogram data with package *kafe2*
6. simulated data with MC-method:
- smearData() add random deviations to input data
 - generateXYdata() generate simulated data

phyFit fitting package for binned and unbinned ML fits and ML fits to (x,y) data

- `mFit()` unbinned ML fit with user-defined `negLogL` or PDF
- `hFit()` fit to binned histogram data
- `xFit()` fit of parameters to indexed data `x_i`, with `x_i=x_i(x_j, *par)`
- `xyFit()` fit to `(x,y)` data with `y = f(x; *par)`

PhyPraKit.**BuildCovarianceMatrix**(*sig, sigc=[]*)

Construct a covariance matrix from independent and correlated error components

Args:

- `sig`: iterable of independent errors
- `sigc`: list of iterables of correlated uncertainties

Returns: covariance Matrix as numpy-array

PhyPraKit.**Cor2Cov**(*sig, C*)

Convert a correlation matrix and error into covariance matrix

Args:

- `sig`: 1d numpy array of correlated uncertainties
- `C`: correlation matrix as numpy array

Returns:

- `V`: covariance matrix as numpy array

PhyPraKit.**Cov2Cor**(*V*)

Convert a covariance matrix into diagonal errors + correlation matrix

Args:

- `V`: covariance matrix as numpy array

Returns:

- `diag` uncertainties (sqrt of diagonal elements)
- `C`: correlation matrix as numpy array

PhyPraKit.**FourierSpectrum**(*t, a, fmax=None*)

Fourier transform of amplitude spectrum `a(t)`, for equidistant sampling times (a simple implementation for didactical purpose only, consider using `Fourier_fft()`)

Args:

- `t`: np-array of time values
- `a`: np-array amplitude `a(t)`

Returns:

- arrays `freq, amp`: frequencies and amplitudes

PhyPraKit.**Fourier_fft**(*t, a*)

Fourier transform of the amplitude spectrum `a(t)`

method: uses `numpy.fft` and `numpy.fftfreq`; output amplitude is normalised to number of samples;

Args:

- `t`: np-array of time values

- a: np-array amplitude a(t)

Returns:

- arrays f, a_f: frequencies and amplitudes

PhyPraKit.**autocorrelate**(a)

calculate auto-correlation function of input array

method: for array of length l, calculate $a[0]=\sum_{(i=0)}^{(l-1)} a[i]*[i]$ and $a[i]= 1/a[0] * \sum_{(k=0)}^{(l-i)} a[i] * a[i+k-1]$ for $i=1, l-1$

Args:

- a: np-array

Returns

- np-array of len(a), the auto-correlation function

PhyPraKit.**barstat**(bincont, bincent, pr=True)

statistics from a bar chart (histogram) with given bin contents and bin centres

Args:

- bincont: array with bin content
- bincent: array with bin centres

Returns:

- float: mean, sigma and sigma on mean

PhyPraKit.**chi2p_indep2d**(H2d, bcx, bcy, pr=True)

perform a chi2-test on independence of x and y

method: chi2-test on compatibility of 2d-distribution, f(x,y), with product of marginal distributions, $f_x(x) * f_y(y)$

Args:

- H2d: histogram array (as returned by histogram2d)
- bcx: bin contents x (marginal distribution x)
- bcy: bin contents y (marginal distribution y)

Returns:

- float: p-value w.r.t. assumption of independence

PhyPraKit.**chi2prob**(chi2, ndf)

chi2-probability

Args:

- chi2: chi2 value
- ndf: number of degrees of freedom

Returns:

- float: chi2 probability

PhyPraKit.**convolutionEdgefinder**(*a*, *width=10*, *th=0.0*)

find positions of maximal positive slope in data

method: convolute array *a* with an edge template of given width and return extrema of convoluted signal, i.e. places of rising edges

Args:

- *a*: array-like, input data
- *width*: int, width of signal to search for
- *th*: float, $0 \leq th \leq 1$., relative threshold above (global)minimum

Returns:

- *pidx*: list, indices (in original array) of rising edges

PhyPraKit.**convolutionFilter**(*a*, *v*, *th=0.0*)

convolute normalized array with template function and return maxima

method: convolute array *a* with a template and return extrema of convoluted signal, i.e. places where template matches best

Args:

- *a*: array-like, input data
- *v*: array-like, template
- *th*: float, $0 \leq th \leq 1$., relative threshold for places of best match above (global) minimum

Returns:

- *pidx*: list, indices (in original array) of best matches

PhyPraKit.**convolutionPeakfinder**(*a*, *width=10*, *th=0.0*)

find positions of all Peaks in data (simple version for didactical purpose, consider using `scipy.signal.find_peaks_cwt()`)

method: convolute array *a* with rectangular template of given width and return extrema of convoluted signal, i.e. places where template matches best

Args:

- *a*: array-like, input data
- *width*: int, width of signal to search for
- *th*: float, $0 \leq th \leq 1$., relative threshold for peaks above (global)minimum

Returns:

- *pidx*: list, indices (in original array) of peaks

PhyPraKit.**generateXYdata**(*xdata*, *model*, *sx*, *sy*, *mpar=None*, *srelx=None*, *srely=None*, *xabscor=None*, *yabscor=None*, *xrelcor=None*, *yrelcor=None*)

Generate measurement data according to some model assumes *xdata* is measured within the given uncertainties; the model function is evaluated at the assumed “true” values *xtrue*, and a sample of simulated measurements is obtained by adding random deviations according to the uncertainties given as arguments.

Args:

- *xdata*: np-array, x-data (independent data)
- *model*: function that returns (true) model data (y-dat) for input *x*

- mpar: list of parameters for model (if any)

the following are single floats or arrays of length of x

- sx: gaussian uncertainty(ies) on x
- sy: gaussian uncertainty(ies) on y
- srelx: relative Gaussian uncertainty(ies) on x
- srely: relative Gaussian uncertainty(ies) on y

the following are common (correlated) systematic uncertainties

- xabscor: absolute, correlated error on x
- yabscor: absolute, correlated error on y
- xrelcor: relative, correlated error on x
- yrelcor: relative, correlated error on y

Returns:

- np-arrays of floats:
 - xtrue: true x-values
 - ytrue: true value = model(xtrue)
 - ydata: simulated data

PhyPraKit.**getModelError**(*x, model, pvals, pcov*)

determine uncertainty of model at x from parameter uncertainties

Formula: $\Delta(x) = \sqrt{\sum_{i,j} (df/dp_i(x) df/dp_j(x) V_{p_i,j})}$

Args:

- x: scalar or 1d-array of x values
- model: model function
- pvals: parameter values
- covp: covariance matrix of parameters

Returns: * model uncertainty/ies, same length as x

PhyPraKit.**hFit**(*args, **kwargs)

call hFit from .phyFit

PhyPraKit.**hist2dstat**(*H2d, xed, yed, pr=True*)

calculate statistical information from 2d Histogram

Args:

- H2d: histogram array (as returned by histogram2d)
- xed: bin edges in x
- yed: bin edges in y

Returns:

- float: mean x
- float: mean y
- float: variance x

- float: variance y
- float: covariance of x and y
- float: correlation of x and y

PhyPraKit.**histstat**(*binc*, *bine*, *pr=True*)

calculate mean, standard deviation and uncertainty on mean of a histogram with bin-contents *binc* and bin-edges *bine*

Args:

- *binc*: array with bin content
- *bine*: array with bin edges

Returns:

- float: mean, sigma and sigma on mean

PhyPraKit.**k2Fit**(*func*, *x*, *y*, *sx=None*, *sy=None*, *srelx=None*, *srely=None*, *xabscor=None*, *yabscor=None*, *xrelcor=None*, *yrelcor=None*, *ref_to_model=True*, *constraints=None*, *p0=None*, *limits=None*, *plot=True*, *axis_labels=['x-data', 'y-data']*, *data_legend='data'*, *model_expression=None*, *model_name=None*, *model_legend='model'*, *model_band='\$\pm 1 \sigma\$'*, *fit_info=True*, *plot_band=True*, *asym_parerrs=True*, *plot_cor=False*, *showplots=True*, *quiet=True*)

Fit an arbitrary function $\text{func}(x, *par)$ to data points (*x*, *y*) with independent and correlated absolute and/or relative errors on *x*- and *y*- values with package *iminuit*.

Correlated absolute and/or relative uncertainties of input data are specified as numpy-arrays of floats; they enter in the diagonal and off-diagonal elements of the covariance matrix. Values of 0. may be specified for data points not affected by a correlated uncertainty. E.g. the array [0., 0., 0.5., 0.5] results in a correlated uncertainty of 0.5 of the 3rd and 4th data points. Providing lists of such array permits the construction of arbitrary covariance matrices from independent and correlated uncertainties of (groups of) data points.

Args:

- *func*: function to fit
- *x*: np-array, independent data
- *y*: np-array, dependent data

components of uncertainty (optional, use None if not relevant)

single float, array of length of x, or a covariance matrix

- *sx*: scalar, 1d or 2d np-array, uncertainty(ies) on *x*
- *sy*: scalar, 1d or 2d np-array, uncertainty(ies) on *y*

single float or array of length of x

- *srelx*: scalar or 1d np-array, relative uncertainties *x*
- *srely*: scalar or 1d np-array, relative uncertainties *y*

single float or array of length of x, or a list of such objects, used to construct a covariance matrix from components

- *xabscor*: scalar or 1d np-array, absolute, correlated error(s) on *x*
- *yabscor*: scalar or 1d np-array, absolute, correlated error(s) on *y*
- *xrelcor*: scalar or 1d np-array, relative, correlated error(s) on *x*
- *yrelcor*: scalar or 1d np-array, relative, correlated error(s) on *y*

fit options

- `ref_to_model`, bool: refer relative errors to model if true, else use measured data
- `p0`: array-like, initial guess of parameters
- parameter constraints: (name, value, uncertainty)
- `limits`: (nested) list(s) (name, min, max)

output options

- `plot`: flag to switch off graphical output
- `axis_labels`: list of strings, axis labels x and y
- `data_legend`: legend entry for data points
- `model_name`: latex name for model function
- `model_expression`: latex expression for model function
- `model_legend`: legend entry for model
- `model_band`: legend entry for model uncertainty band
- `fit_info`: controls display of fit results on figure
- `plot_band`: suppress model uncertainty-band if False
- `asym_parerrs`: show (asymmetric) errors from profile-likelihood scan
- `plot_cor`: show profile curves and contour lines
- `showplots`: show plots on screen, default = True
- `quiet`: controls text output

Returns:

- list: parameter names
- np-array of float: parameter values
- np-array of float: negative and positive parameter errors
- np-array: cor correlation matrix
- float: chi2 chi-square

PhyPraKit.**k2hFit**(*fitf, data, bin_edges, p0=None, constraints=None, fixPars=None, limits=None, use_GaussApprox=False, plot=True, plot_cor=False, showplots=True, plot_band=True, plot_residual=False, quiet=True, axis_labels=['x', 'counts/bin = f(x, *par)'], data_legend='Histogram Data', model_legend='Model', model_expression=None, model_name=None, model_band=' $\pm 1 \sigma$ ', fit_info=True, asym_parerrs=True*)

Wrapper function to fit a density distribution $f(x, *par)$ to binned data (histogram) with class `mnFit`

The cost function is two times the negative log-likelihood of the Poisson distribution, or - optionally - of the Gaussian approximation.

Uncertainties are determined from the model values in order to avoid biases and to take account of empty bins of an histogram.

Args:

- `fitf`: model function to fit, arguments (float:x, float: *args)
- `data`: the data to be histogrammed

- `bin_edges`: bin edges

fit options

- `p0`: array-like, initial guess of parameters
- `constraints`: (nested) list(s) [name or id, value, error]
- `limits`: (nested) list(s) [name or id, min, max]
- `use_GaussApprox`: Gaussian approximation instead of Poisson

output options

- `plot`: show data and model if True
- `plot_cor`: show profile likelihoods and confidence contours
- `plot_band`: plot uncertainty band around model function
- `plot_residual`: also plot residuals w.r.t. model
- `showplots`: show plots on screen
- `quiet`: suppress printout
- `axis_lables`: list of tow strings, axis labels
- `data_legend`: legend entry for data
- `model_legend`: legend entry for model
- `plot`: flag to switch off graphical output
- `axis_labels`: list of strings, axis labels x and y
- `model_name`: latex name for model function
- `model_expression`: latex expression for model function
- `model_band`: legend entry for model uncertainty band
- `fit_info`: controls display of fit results on figure
- `asym_parerrs`: show (asymmetric) errors from profile-likelihood scan

Returns:

- list: parameter names
- np-array of float: parameter values
- np-array of float: negative and positive parameter errors
- np-array: cor correlation matrix
- float: goodness-of-fit (equiv. χ^2 for large number of entries/bin)

PhyPraKit.`labxParser`(*file*, *prlevel=1*)

read files in xml-format produced with Leybold CASSY

Args:

- `file`: input data in .labx format
- `prlevel`: control printout level, 0=no printout

Returns:

- list of strings: tags of measurement vectors

- 2d list: measurement vectors read from file

PhyPraKit.**linRegression**(*x*, *y*, *sy=None*)

linear regression $y(x) = ax + b$

method: analytical formula

Args: * *x*: np-array, independent data * *y*: np-array, dependent data * *sy*: scalar or np-array, uncertainty on *y*

Returns: * float: a slope * float: b constant * float: sa sigma on slope * float: sb sigma on constant * float: cor correlation * float: chi2 chi-square

PhyPraKit.**mFit**(**args*, ***kwargs*)

call mFit from .phyFit

PhyPraKit.**meanFilter**(*a*, *width=5*)

apply a sliding average to smoothen data,

method: value at index *i* and $\text{int}(\text{width}/2)$ neighbours are averaged to from the new value at index *i*

Args:

- *a*: np-array of values
- *width*: int, number of points to average over (if *width* is an even number, *width*+1 is used)

Returns:

- *av* smoothed signal curve

PhyPraKit.**nhist**(*data*, *bins=50*, *xlabel='x'*, *ylabel='frequency'*)

Histogram.hist show a one-dimensional histogram

Args:

- *data*: array containing float values to be histogrammed
- *bins*: number of bins
- *xlabel*: label for x-axis
- *ylabel*: label for y axis

Returns:

- float arrays: bin contents and bin edges

PhyPraKit.**nhist2d**(*x*, *y*, *bins=10*, *xlabel='x axis'*, *ylabel='y axis'*, *clabel='counts'*)

Histogram.hist2d create and plot a 2-dimensional histogram

Args:

- *x*: array containing *x* values to be histogrammed
- *y*: array containing *y* values to be histogrammed
- *bins*: number of bins
- *xlabel*: label for x-axis
- *ylabel*: label for y axis
- *clabel*: label for colour index

Returns:

- float array: array with counts per bin

- float array: histogram edges in x
- float array: histogram edges in y

PhyPraKit.**odFit**(*fitf*, *x*, *y*, *sx=None*, *sy=None*, *p0=None*)

fit an arbitrary function with errors on x and y uses numerical “orthogonal distance regression” from package `scipy.odr`

Args: * *fitf*: function to fit, arguments (array:P, float:x) * *x*: np-array, independent data * *y*: np-array, dependent data * *sx*: scalar or np-array, uncertainty(ies) on x * *sy*: scalar or np-array, uncertainty(ies) on y * *p0*: array-like, initial guess of parameters

Returns: * np-array of float: parameter values * np-array of float: parameter errors * np-array: cor correlation matrix * float: chi2 chi-square

PhyPraKit.**offsetFilter**(*a*)

correct an offset in array *a* (assuming a symmetric signal around zero) by subtracting the mean

PhyPraKit.**plotCorrelations**(*vals*, *names=None*)

plot histograms and scatter plots of value pairs as array of axes

Args:

- *vals*: list of arrays `[[v1_1, ...], ..., [vn_1, ...]]` of float, input data
- *names*: list of labels for variables *v1* to *vn*

Returns:

- figure
- axarray: array of axes

PhyPraKit.**profile2d**(*H2d*, *xed*, *yed*)

generate a profile plot from 2d histogram:

- mean y at a centre of x-bins, standard deviations as error bars

Args:

- *H2d*: histogram array (as returned by `histogram2d`)
- *xed*: bin edges in x
- *yed*: bin edges in y

Returns:

- float: array of bin centres in x
- float: array mean
- float: array rms
- float: array sigma on mean

PhyPraKit.**propagatedError**(*function*, *pvals*, *pcov*)

determine propagated uncertainty (with covariance matrix)

Formula: $\Delta = \sqrt{\sum_{i,j} (df/dp_i df/dp_j V_{p_i,j})}$

Args:

- *function*: function of parameters *pvals*, a 1-d array is also allowed, eg. `function(*p) = f(x, *p)`
- *pvals*: parameter values

- pcov: covariance matrix (or uncertainties) of parameters

Returns:

- uncertainty Delta(function(*par))

PhyPraKit.**readCSV**(*file*, *nhead=1*, *delim=','*)

read Data in .csv format, skip header lines

Args:

- file: string, file name
- nhead: number of header lines to skip
- delim: column separator

Returns:

- hlines: list of string, header lines
- data: 2d array, 1st index for columns

PhyPraKit.**readCassy**(*file*, *prlevel=0*)

read Data exported from Cassy in .txt format

Args:

- file: string, file name
- prlevel: printout level, 0 means silent

Returns:

- units: list of strings, channel units
- data: tuple of arrays, channel data

PhyPraKit.**readColumnData**(*fname*, *cchar='#'*, *delimiter=None*, *pr=True*)

read column-data from file

- input is assumed to be columns of floats
- characters following <cchar>, and <cchar> itself, are ignored
- words with preceding '*' are taken as keywords for meta-data, text following the keyword is returned in a dictionary

Args:

- string fname: file name
- int ncols: number of columns
- char delimiter: character separating columns
- bool pr: print input to std out if True

PhyPraKit.**readPicoScope**(*file*, *prlevel=0*)

read Data exported from PicoScope in .txt or .csv format

Args:

- file: string, file name
- prlevel: printout level, 0 means silent

Returns:

- units: list of strings, channel units
- data: tuple of arrays, channel data

PhyPraKit.**readtxt**(*file, nthead=1, delim='\t'*)

read floating point data in general txt format skip header lines, replace decimal comma, remove special characters

Args:

- file: string, file name
- nthead: number of header lines to skip
- delim: column separator

Returns:

- hlines: list of string, header lines
- data: 2d array, 1st index for columns

PhyPraKit.**resample**(*a, t=None, n=11*)

perform average over n data points of array a, return reduced array, eventually with corresponding time values

method: value at index *i* and $\text{int}(\text{width}/2)$ neighbours are averaged to form the new value at index *i*

Args:

- a, t: np-arrays of values of same length
- width: int, number of values of array *a* to average over (if width is an even number, width+1 is used)

Returns:

- av: array with reduced number of samples
- tav: a second, related array with reduced number of samples

PhyPraKit.**round_to_error**(*val, err, nsd_e=2*)

round float *val* to corresponding number of significant digits as uncertainty *err*

Arguments:

- val, float: value
- err, float: uncertainty of value
- nsd_e, int: number of significant digits of err

Returns:

- int: number of significant digits for v
- float: val rounded to precision of err
- float: err rounded to precision nsd_e

PhyPraKit.**simplePeakfinder**(*x, a, th=0.0*)

find positions of all maxima (peaks) in data x-coordinates are determined from weighted average over 3 data points

this only works for very smooth data with well defined extrema use `convolutionPeakfinder` or `scipy.signal.argrelemax()` instead

Args:

- x: np-array of positions
- a: np-array of values at positions x
- th: float, threshold for peaks

Returns:

- np-array: x positions of peaks as weighted mean over neighbours
- np-array: y values corresponding to peaks

PhyPraKit.**smearData**(*d, s, srel=None, absco=None, relco=None*)

Generate measurement data from “true” input by adding random deviations according to the uncertainties

Args:

- d: np-array, (true) input data

the following are single floats or arrays of length of array d

- s: Gaussian uncertainty(ies) (absolute)
- srel: Gaussian uncertainties (relative)

the following are common (correlated) systematic uncertainties

- absco: 1d np-array of floats or list of np-arrays: absolute correlated uncertainties
- relco: 1d np-array of floats or list of np-arrays: relative correlated uncertainties

Returns:

- np-array of floats: dm, smeared (=measured) data

PhyPraKit.**ustring**(*v, e, pe=2*)

v +/- e as formatted string with number of significant digits corresponding to precision pe of uncertainty

Args:

- v: value
- e: uncertainty
- pe: precision (=number of significant digits) of uncertainty

Returns:

- string: <v> +/- <e> with appropriate number of digits

PhyPraKit.**wmean**(*x, sx, V=None, pr=True*)

weighted mean of np-array x with uncertainties sx or covariance matrix V; if both are given, sx^{**2} is added to the diagonal elements of the covariance matrix

Args:

- x: np-array of values
- sx: np-array uncertainties
- V: optional, covariance matrix of x
- pr: if True, print result

Returns:

- float: mean, sigma

PhyPraKit.**writeCSV**(*file*, *ldata*, *hlines*=[], *fmt*='%10g', *delim*=',', *nline*='\n', ***kwargs*)

write data in .csv format, including header lines

Args:

- file: string, file name
- ldata: list of columns to be written
- hlines: list with header lines (optional)
- fmt: format string (optional)
- delim: delimiter to separate values (default comma)
- nline: newline string

Returns:

- 0/1 for success/fail

PhyPraKit.**writeTextTable**(*file*, *ldata*, *cnames*=[], *caption*="", *fmt*='%10g')

write data formatted as latex tabular

Args:

- file: string, file name
- ldata: list of columns to be written
- cnames: list of column names (optional)
- caption: LaTeX table caption (optional)
- fmt: format string (optional)

Returns:

- 0/1 for success/fail

PhyPraKit.**xFit**(*args, ***kwargs*)

call xFit from .phyFit

PhyPraKit.**xyFit**(*args, ***kwargs*)

call xyFit from .phyFit

package phyFit.py

Physics Fitting with *iminuit* [<https://iminuit.readthedocs.io/en/stable/>]

Author: Guenter Quast, initial version Jan. 2021, updated Jun. 2021

Requirements:

- Python >= 3.6
- iminuit vers. > 2.0
- scipy > 1.5.0
- matplotlib > 3

The class *mnFit.py* uses the optimization and uncertainty-estimation package *iminuit* for fitting a parameter-dependent model $f(x, \text{*par})$ to data points (x, y) or a probability density function to binned histogram data or to unbinned data. Parameter estimation is based on pre-implemented Maximum-Likelihood methods, or on a user-defined cost function in the latter case, which provides maximum flexibility. Classical least-square methods are optionally available for comparison with other packages.

A unique feature of the package is the support of different kinds of uncertainties for x-y data, namely independent and/or correlated absolute and/or relative uncertainties in the x and/or y directions. Parameter estimation for density distributions is based on the shifted Poisson distribution, $\text{Poisson}(x - \text{loc}, \text{lambda})$, of the number of entries in each bin of a histogram.

Parameter constraints, i.e. external knowledge of parameters within Gaussian uncertainties, limits on parameters in order to avoid problematic regions in parameter space during the minimization process, and fixing of parameters, e.g. to include the validity range of a model in the parameters without affecting the fit, are also supported by *mnFit*.

Method: Uncertainties that depend on model parameters are treated by dynamically updating the cost function during the fitting process with *iminuit*. Data points with relative errors can thus be referred to the model instead of the data. The derivative of the model function w.r.t. x is used to project the covariance matrix of x-uncertainties on the y-axis.

Example functions *xyFit()*, *hFit()* and *mFit()*, illustrate how to control the interface of *mnFit*. A short example script is also provided to perform fits on sample data. The sequence of steps performed by these interface functions is rather general and straight-forward:

```
Fit = mnFit(fit_type)           # initialize a mnFit object
Fit.setOptions(run_minos=True, ...) # set options
Fit.init_data(data, parameters ...) # initialize data container
Fit.init_fit(ufcn, p0 = p0, ...)  # initialize Fit (and minuit)
resultDict = Fit.do_fit()        # perform the fit (returns dictionary)
resultTuple = Fit.getResult()    # retrieve results as tuple of np-arrays
Fit.plotModel()                 # plot data and best-fit model
Fit.plotContours()              # plot profiles and confidence contours
```

The implementation of the fitting procedure in this package is - intentionally - rather minimalistic, and it is meant to illustrate the principles of an advanced usage of *iminuit*. It is also intended to stimulate own applications of special, user-defined cost functions.

The main features of this package are:

- provisioning of cost functions for x-y and binned histogram fits
- implementation of the least-squares method for correlated Gaussian errors
- support for correlated x-uncertainties by projection on the y-axis
- support of relative errors with reference to the model values
- shifted Poisson distribution for binned likelihood fits to histograms
- evaluation of profile likelihoods to determine asymmetric uncertainties
- plotting of profile likelihood and confidence contours

The **cost function** that is optimized for x-y fits basically is a least-squares one, which is extended if parameter-dependent uncertainties are present. In the latter case, the logarithm of the determinant of the covariance matrix is added to the least-squares cost function, so that it corresponds to twice the negative log-likelihood of a multivariate Gaussian distribution. Fits to histogram data rely on the negative log-likelihood of the Poisson distribution, generalized to support fractional observed values, which may occur if corrections to the observed bin counts have to be applied. If there is a difference *DeltaMu* between the mean value and the variance of the number of entries in a bin due to corrections, a “shifted Poisson distribution”, $\text{Poiss}(x - \text{DeltaMu}, \text{lambda})$, is supported.

Fully functional applications of the package are illustrated in executable script below, which contains sample data, executes the fitting procedure and collects and displays the results.

`PhyPraKit.phyFit.get_functionSignature(f)`

get arguments and keyword arguments passed to a function

`PhyPraKit.phyFit.hFit(fitf, bin_contents, bin_edges, DeltaMu=None, model_kwargs=None, p0=None, dp0=None, constraints=None, fixPars=None, limits=None, use_GaussApprox=False, fit_density=True, plot=True, plot_cor=False, showplots=True, plot_band=True, plot_residual=False, quiet=True, axis_labels=['x', 'counts/bin = f(x, *par)'], data_legend='Histogram Data', model_legend='Model', return_fitObject=False)`

Wrapper function to fit a density distribution $f(x, *par)$ to binned data (histogram) with class `mnFit`

The cost function is two times the negative log-likelihood of the Poisson distribution, or - optionally - of the Gaussian approximation.

Uncertainties are determined from the model values in order to avoid biases and to take account of empty bins of an histogram. The default behaviour is to fit a normalised density; optionally, it is also possible to fit the number of bin entries.

Args:

- `fitf`: model function to fit, arguments (float:x, float: *args)
- `bin_contents`:
- `bin_edges`:
- `DeltaMu`: shift mean (=mu) vs. variance (=lam), for Poisson: mu=lam
- `model_kwargs`: optional, fit parameters if not from model signature
- `p0`: array-like, initial guess of parameters
- `dp0`: array-like, initial guess of parameter uncertainties (optional)
- `constraints`: (nested) list(s) [name or id, value, error]
- `limits`: (nested) list(s) [name or id, min, max]
- `use_GaussApprox`: Gaussian approximation instead of Poisson
- `density`: fit density (not number of events)
- `plot`: show data and model if True
- `plot_cor`: show profile likelihoods and confidence contours
- `plot_band`: plot uncertainty band around model function
- `plot_residual`: plot residuals w.r.t. model instead of model function
- `showplots`: show plots on screen
- `quiet`: suppress printout
- `axis_lables`: list of tow strings, axis labels
- `data_legend`: legend entry for data
- `model_legend`: legend entry for model
- `bool`: for experts only, return instance of class `mnFit` to give access to data members and methods

Returns:

- np-array of float: parameter values
- 2d np-array of float: parameter uncertainties [0]: neg. and [1]: pos.
- np-array: correlation matrix

- float: $2 \times \text{negLog L}$, corresponding to chi-square of fit a minimum

```
PhyPraKit.phyFit.mFit(ufcn, data=None, model_kwargs=None, p0=None, dp0=None, constraints=None,
                    limits=None, fixPars=None, neg2logL=True, plot=False, plot_band=True,
                    plot_cor=False, showplots=True, quiet=True, axis_labels=['x', 'Density = f(x, *par)'],
                    data_legend='data', model_legend='model', return_fitObject=False)
```

Wrapper function to directly fit a user-defined cost function

This is the simplest fit possible with the class `mnFit`. If no data is specified (`data=None`), a user-supplied cost function (`ufcn`) is minimized and an estimation of the parameter uncertainties performed, assuming the cost function is a negative log-likelihood function (nLL of 2nLL).

In case data is provided, the user function `ufcn(data, *par)` is interpreted as a parameter-dependent probability density function, and the parameters are determined in an unbinned log-likelihood approach.

Args:

- `ufcn`: user-defined cost function or pdf to be minimized;
 - `ufcn(*par)`: the uncertainty estimation relies on this being a negative log-likelihood function ('nLL'); in this case, no data is to be provided, i.e. `data=None`.
 - `ufcn(x, *par)`: a probability density of the data x depending on the set of parameters `par`.
- `data`, optional, array of floats: optional input data
- `model_kwargs`: optional, fit parameters if not from model signature
- `p0`: array-like, initial guess of parameters
- `dp0`: array-like, initial guess of parameter uncertainties (optional)
- `constraints`: (nested) list(s) [name or id, value, error]
- `limits`: (nested) list(s) [name or id, min, max]
- `neg2logL`: use $2 \times \text{nLL}$ (corresponding to a least-squares-type cost)
- `plot`: show data and model if True
- `plot_band`: plot uncertainty band around model function
- `plot_cor`: plot likelihood profiles and confidence contours of parameters
- `showplots`: show plots on screen (can also be done by calling script)
- `quiet`: controls verbose output
- `bool`: for experts only, return instance of class `mnFit` to give access to data members and methods

```
class PhyPraKit.phyFit.mnFit(fit_type='xy')
```

Fit an arbitrary function $f(x, *par)$ to data with independent and/or correlated absolute and/or relative uncertainties

This implementation depends on and heavily uses features of the minimizer and uncertainty-estimator **iminuit**.

Public Data member

- `fit_type`: 'xy' (default), 'hist', 'user' or 'ml', controls type of fit

Public methods:

- `init_data()`: generic wrapper for `init_*Data()` methods
- `init_fit()`: generic wrapper for `init_*Fit()` methods
- `setOptions()`: generic wrapper for `set_*Options()` methods

- `do_fit()`: generic wrapper for `do_*Fit()` methods
- `plotModel()`: plot model function and data
- `plotContours()`: plot profile likelihoods and confidence contours
- `getResult()`: access to final fit results
- `getFunctionError()`: uncertainty of model at point(s) x for parameters p
- `plot_Profile()`: plot profile Likelihood for parameter
- `plot_clContour()`: plot confidence level contour for pair of parameters
- `plot_nsigContour()`: plot n-sigma contours for pair of parameters
- `getProfile()`: return profile likelihood of parameter `pname`
- `getContour()`: return contour points of pair of parameters

Sub-Classes:

- `xyDataContainer`: Data and uncertainties for x-y data
- `histDataContainer`: Container for histogram data
- `mlDataContainer`: Container for general (indexed) data
- `xLSqCost`: Extended χ^2 cost function for fits to x-y data
- `hCost`: Cost function for (binned) histogram data ($2 \times$ negl. log. Likelihood of Poisson distribution)
- `mnCost`: user-supplied cost function or negative log-likelihood of user-supplied probability distribution

Methods:

- `init_xyData()`: initialize xy data and uncertainties
- `init_hData()`: initialize histogram data and uncertainties
- `init_mlData()`: store data for unbinned likelihood-fit
- `init_xyFit()`: initialize xy fit: data, model and constraints
- `init_hFit()`: initialize histogram fit: data, model and constraints
- `init_mnFit()`: initialize histogram simple minuit fit
- `set_xyOptions()`: set options for xy Fit
- `set_hOptions()`: set options for histogram Fit
- `set_mnOptions()`: set options for simple minuit fit with external cost function
- `do_xyFit()`: perform xy fit
- `do_hFit()`: perform histogram fit
- `do_mnFit()`: simple minuit fit with external, user-defined cost function

Data members:

- `iminuit_version` version of iminuit
- `options`, dict: list of options
- `ParameterNames`: names of parameters (as specified in model function)
- `nconstraints` number of constrained parameters
- `nfixed` number of fixed parameters

- freeParNams: names of free parameters
- GoF: goodness-of-fit, i.e. chi2 at best-fit point
- NDoF: number of degrees of freedom
- ParameterValues: parameter values at best-fit point
- MigradErrors: symmetric uncertainties
- CovarianceMatrix: covariance matrix
- CorrelationMatrix: correlation matrix
- OneSigInterval: one-sigma (68% CL) ranges of parameter values from MINOS - ResultDictionary: dictionary with summary of fit results
- for xyFit:
 - covx: covariance matrix of x-data
 - covy: covariance matrix of y-data
 - cov: combined covariance matrix, including projected x-uncertainties

Instances of (sub-)classes:

- minuit.*: methods and members of Minuit object
- data.*: methods and members of data sub-class, generic
- costf.*: methods and members of cost sub-class, generic

static CL2Chi2(CL)

calculate DeltaChi2 from confidence level CL for 2-dim contours

static Chi22CL(dc2)

calculate confidence level CL from DeltaChi2 for 2-dim contours

static chi2prb(chi2, ndof)

Calculate chi2-probability from chi2 and degrees of freedom

do_fit()

perform all necessary steps of fit sequence

getContour(pnam1, pnam2, cl=None, npoints=100)

return profile likelihood contour of parameters pnam1 and pnam2

Args:

- 1st parameter name
- 2nd parameter name
- confidence level
- number of points

Returns:

- array of float (npoints * 2) contour points

static getFunctionError(x, model, pvals, covp, fixedPars)

determine error of model at x

Formula: $\Delta(x) = \sqrt{\sum_{i,j} (df/dp_i(x) df/dp_j(x) V_{p_i,j})}$

Args:

- x: scalar or np-array of x values
- model: model function
- pvlas: parameter values
- covp: covariance matrix of parameters

Returns:

- model uncertainty, same length as x

getProfile(*pnam*, *range=3.0*, *npoints=30*)

return profile likelihood of parameter pnam

Args:

- parameter name
- scan range in sigma, are tuple with lower and upper value
- number of points

getResult()

return result dictionary

class hCost(*outer*, *model*, *use_GaussApprox=False*, *density=True*)

Cost function for binned data

The `__call__` method of this class is called by `iminuit`.

The default cost function to minimize is twice the negative log-likelihood of the Poisson distribution generalized to continuous observations x by replacing $k!$ by the gamma function:

$$\text{cost}(x; \lambda) = 2\lambda(\lambda - x * \ln(\lambda) + \ln \Gamma(x + 1.))$$

Alternatively, the Gaussian approximation is available:

$$\text{cost}(x; \lambda) = (x - \lambda)^2 / \lambda + \ln(\lambda)$$

The implementation also permits to shift the observation x by an offset to take into account corrections to the number of observed bin entries (e.g. due to background or efficiency corrections): $x \rightarrow x - \text{deltaMu}$ with $\text{deltaMu} = \mu - \lambda$, where μ is the mean of the shifted Poisson or Gauß distribution.

The number of bin entries predicted by the model density is calculated by an approximate integral over the respective bin ranges using the Simpson rule.

To judge the level of agreement of model density and histogram data, a “goodness-of-fit” (*gof*) value is calculated as the likelihood-ratio of the model w.r.t. the data and the so-called “saturated model” describing the data perfectly, i.e. $\text{cost}_{\text{sat}}(x) = \text{cost}(x; \lambda = x)$. If the bin entries are sufficiently large, *gof* converges to the standard *chi2* value.

Input:

- outer: pointer to instance of calling class
- model: model function $f(x, *par)$
- use_GaussApprox, bool: use Gaussian approximation
- density, bool: fit a normalised density; if False, an overall normalisation must be provided in the model function

Data members:

- `ndof`: degrees of freedom
- `nconstraints`: number of parameter constraints
- `gof`: goodness-of-fit as likelihood ratio w.r.t. the ‘saturated model’

External references:

- `model(x, *par)`: the model function
- `data`: pointer to instance of class `histData`
- `data.model_values`: bin entries calculated by the best-fit model

static integral_overBins(*ledges, redges, f, *par*)

Calculate approx. integral of model over bins using Simpson’s rule

static n2llGauss(*x, lam*)

negative log-likelihood of Gaussian approximation `Pois(x, lam)` simeq `Gauss(x, mu=lam, sigma^2=lam)`

static n2llPoisson(*x, lam*)

neg. logarithm of Poisson distribution for real-valued `x`

static n2llsPoisson(*xk, lam, mu*)

2* neg. logarithm of generalized Poisson distribution: shifted to new mean `mu` for real-valued `xk` for `lam=mu`, the standard Poisson distribution is recovered `lam=sigma*2` is the variance of the shifted Poisson distribution.

class histDataContainer(*outer, bin_contents, bin_edges, DeltaMu=None, quiet=True*)

Container for Histogram data

Data Members:

- `contents`, array of floats: bin contents
- `edges`, array of floats: bin edges (nbins+1 values)

calculated from input:

- `nbins`: number of bins
- `lefts`: left edges
- `rights`: right edges
- `centers`: bin centers
- `widths`: bin widths
- `Ntot`: total number of entries, used to normalize probability density

available after completion of fit:

- `model_values`: bin contents from best-fit model

Methods:

- `plot()`: return figure with histogram of data and uncertainties

static Poisson_CI(*lam, sigma=1.0*)

determine one-sigma Confidence Interval around the mean `lambda` of a Poisson distribution, `Pois(x, lambda)`.

The method is based on delta-log-Likelihood (dLL) of the Poisson likelihood

Args:

- lam: mean of Poission distribution
- cl: desired confidence level
- sigma: alternatively specify an n-sigma interval

plot(num='histData and Model', figsize=(7.5, 6.5), data_label='Binned data', plot_residual=False)
return figure with histogram data and uncertainties

class indexedCost(outer, model, use_neg2logL=False)

Custom e_x_tended Least-Squares cost function with dynamically updated covariance matrix and $-2\log(L)$ correction term for parameter-dependent uncertainties.

The default cost function is twice the negative logarithm of the likelihood of a Gaussian distribution for data points (x, y) with a model function $y = f(x, *p)$ depending on a set of parameters $*p$ and a possibly parameter-dependent covariance matrix $V(x, f(x, *p))$ of the x and y data:

$$-2 \ln \mathcal{L} = \chi^2(x, V^{-1}, x(*p)) + \ln(\det(V(x, x(*p))))$$

In the absence of parameter-dependent components of the covariance matrix, the last term is omitted and the cost function is identical to the classical χ^2 . For the evaluation of the cost function an efficient approach based on the ‘‘Cholesky decomposition’’ of the covariance matrix in a product of a triangular matrix and its transposed is used:

$$V = LL^T.$$

The value of the cost function

$$\chi^2 = r \cdot (V^{-1}r) \text{ with } r = x - x(*p)$$

is then calculated by solving the linear equation

$$VX = r, \text{ i.e. } X = V^{-1}r \text{ and } \chi^2 = r \cdot X$$

with the linear-equation solver `scipy.linalg.cho_solve(L,x)` for Cholesky-decomposed matrices, thus avoiding the costly calculation of the inverse matrix.

The determinant, if needed, is efficiently calculated by taking the product of the diagonal elements of the matrix L,

$$\det(V) = 2 \prod L_{i,i}$$

Input:

- outer: pointer to instance of calling class
- model: model function calculating the data $x(*par)$
- use_neg2logL: use full $-2\log(L)$ instead of chi2 if True

`__call__` method of this class is called by `iminuit`

Data members:

- ndof: degrees of freedom
- nconstraints: number of parameter constraints
- gof: chi2-value (goodness of fit)
- use_neg2logL: usage of full $2*\text{neg Log Likelihood}$

- quiet: no printout if True

Methods:

- model(x, *par)

init_hData(*bin_contents*, *bin_edges*, *DeltaMu=None*)

initialize histogram data object

Args: - *bin_contents*: array of floats - *bin_edges*: array of length $\text{len}(\text{bin_contents}) * 1 - \text{DeltaMu}$: shift in mean (Delta mu) versus lambda of Poisson distribution

init_hFit(*model*, *model_kwargs=None*, *p0=None*, *dp0=None*, *constraints=None*, *fixPars=None*, *limits=None*)

initialize fit object

Args:

- model: model density function $f(x; *par)$
- model_kwargs: optional, fit parameters if not from model signature
- p0: np-array of floats, initial parameter values
- dp0: array-like, initial guess of parameter uncertainties (optional)
- constraints: (nested) list(s): [parameter name, value, uncertainty] or [parameter index, value, uncertainty]
- fix parameter(s) in fit: list of parameter names or indices
- limits: (nested) list(s): [parameter name, min, max] or [parameter index, min, max]

init_mlData(*x*)

initialize data object

Args: - *x*, array of floats

init_mnFit(*userFunction*, *model_kwargs=None*, *p0=None*, *dp0=None*, *constraints=None*, *fixPars=None*, *limits=None*)

initialize fit object for simple minuit fit with * with user-supplied cost function or * a probability density function for an unbinned neg. log-L fit

Args:

- costFunction: cost function or pdf
- p0: np-array of floats, initial parameter values
- model_kwargs: optional, fit parameters if not from model signature
- dp0: array-like, initial guess of parameter uncertainties (optional)
- parameter constraints: (nested) list(s): [parameter name, value, uncertainty]
- fix parameter(s) in fit: list of parameter names or indices
- limits: (nested) list(s): [parameter name, min, max] or [parameter index, min, max]

init_xData(*x*, *e=None*, *erel=None*, *cabs=None*, *crel=None*, *names=None*)

initialize data object

Args:

- x: data values
- s: independent uncertainties x

- srel: independent relative uncertainties x
- cabs: correlated absolute uncertainties x
- crel: correlated relative uncertainties x

init_xFit(*model*, *model_kwargs*=None, *p0*=None, *dp0*=None, *constraints*=None, *fixPars*=None, *limits*=None)

initialize fit object

Args:

- model: model function f(x; *par)
- model_kwargs: optional, fit parameters if not from model signature
- p0: np-array of floats, initial parameter values
- dp0: array-like, initial guess of parameter uncertainties (optional)
- constraints: (nested) list(s): [parameter name, value, uncertainty] or [parameter index, value, uncertainty]
- limits: (nested) list(s): [parameter name, min, max] or [parameter index, min, max]

init_xyData(*x*, *y*, *ex*=None, *ey*=1.0, *erelx*=None, *erely*=None, *cabsx*=None, *crelx*=None, *cabsy*=None, *crely*=None)

initialize data object

Args:

- x: abscissa of data points (“x values”)
- y: ordinate of data points (“y values”)
- ex: independent uncertainties x
- ey: independent uncertainties y
- erelx: independent relative uncertainties x
- erely: independent relative uncertainties y
- cabsx: correlated absolute uncertainties x
- crelx: correlated relative uncertainties x
- cabsy: correlated absolute uncertainties y
- crely: correlated relative uncertainties y
- quiet: no informative printout if True

init_xyFit(*model*, *model_kwargs*=None, *p0*=None, *dp0*=None, *constraints*=None, *fixPars*=None, *limits*=None)

initialize fit object

Args:

- model: model function f(x; *par)
- model_kwargs: optional, fit parameters if not from model signature
- p0: np-array of floats, initial parameter values
- dp0: array-like, initial guess of parameter uncertainties (optional)

- constraints: (nested) list(s): [parameter name, value, uncertainty] or [parameter index, value, uncertainty]
- limits: (nested) list(s): [parameter name, min, max] or [parameter index, min, max]

class mlDataContainer(*outer, x*)

Container for general (indexed) data

Data Members:

- *x*, array of floats: data

Methods:

-plot(): return figure with representation of data

plot(*num='indexed data', figsize=(7.5, 6.5), data_label='Data', plot_residual=False*)
return figure with histogram data and uncertainties

class mnCost(*outer, userFunction*)

Interface for simple minuit fit with user-supplied cost function.

The `__call__` method of this class is called by `iminuit`.

Args:

- **userCostFunction: user-supplied cost function for minuit;** must be a negative log-likelihood

nllcost(**par*)

negative log likelihood of data and user-defined PDF and

plotContours(*figname='Profiles and Contours'*)

Plot grid of profile curves and one- and two-sigma contour lines from `iminuit` object

Arg:

- `iminuitObject`

Returns:

- matplotlib figure

plotModel(*axis_labels=['x', 'y = f(x, *par)'], data_legend='data', model_legend='fit', plot_band=True, plot_residual=False*)

Plot model function and data

Uses `iminuitObject`, cost Function (and data object)

Args:

- list of str: axis labels
- str: legend for data
- str: legend for model

Returns:

- matplotlib figure

plot_Profile(*pnam, range=2.0, npoints=30*)

plot profile likelihood of parameter `pnam`

Args:

- parameter name

- scan range in sigma, are tuple with lower and upper value
- number of points

Returns:

- matplotlib figure

plot_clContour(*pnam1*, *pnam2*, *cl*)

plot a contour of parameters *pnam1* and *pnam2* with confidence level(s) *cl*

plot_nsigContour(*pnam1*, *pnam2*, *nsig*)

plot *nsig* contours of parameters *pnam1* and *pnam2*

setPlotOptions()

Set options for nicer plotting

set_hOptions(*run_minos=None*, *use_GaussApprox=None*, *fit_density=None*, *quiet=None*)

Define *mnFit* options

Args:

- run minos else don*t run minos
- use Gaussian Approximation of Poisson distribution
- don*t provide printout else verbose printout

set_mnOptions(*run_minos=None*, *neg2logL=None*, *quiet=None*)

Define options for minuit fit with user cost function

Args:

- *run_minos*: run minos profile likelihood scan
- *neg2logL*: cost function is -2 negLogL

set_xOptions(*relative_refers_to_model=None*, *run_minos=None*, *use_negLogL=None*, *quiet=None*)

Define options for indexed fit

Args:

- rel. errors refer to model else data
- run minos else don*t run minos
- use full *neg2logL*
- don*t provide printout else verbose printout

set_xyOptions(*relative_refers_to_model=None*, *run_minos=None*, *use_negLogL=None*, *quiet=None*)

Define options for xy fit

Args:

- rel. errors refer to model else data
- run minos else don*t run minos
- use full *neg2logL*
- don*t provide printout else verbose printout

class xDataContainer(*outer, x, e, erel, cabs, crel, names=None, quiet=True*)

Handle data and uncertainties and build covariance matrices from components

Args:

- *outer*: pointer to instance of calling object
- *x*: abscissa of data points (“x values”)
- *e*: independent uncertainties
- *erel*: independent relative uncertainties x
- *cabs*: correlated absolute uncertainties x
- *crel*: correlated relative uncertainties x
- *quiet*: no informative printout if True

Public methods:

- `init_dynamicErrors()`:
- `get_Cov()`: final covariance matrix (incl. proj. x)
- `get_iCov()`: inverse covariance matrix
- `plot()`: provide a figure with representation of data

Data members:

- copy of all input arguments
- *cov*: covariance matrix
- *iCov*: inverse of covariance matrix

get_Cov()

return covariance matrix of data

get_iCov()

return inverse of covariance matrix, as used in cost function

plot(*num='Data and Model', figsize=(7.5, 6.5), data_label='data', plot_residual=False*)

return figure with data and uncertainties

class xLSqCost(*outer, model, use_neg2logL=False*)

Custom *e_x*-tended Least-Squares cost function with dynamically updated covariance matrix and $-2\log(L)$ correction term for parameter-dependent uncertainties.

The default cost function is twice the negative logarithm of the likelihood of a Gaussian distribution for data points (x, y) with a model function $y = f(x, *p)$ depending on a set of parameters $*p$ and a possibly parameter-dependent covariance matrix $V(x, f(x, *p))$ of the *x* and *y* data:

$$-2 \ln \mathcal{L} = \chi^2(y, V^{-1}, f(x, *p)) + \ln(\det(V(x, f(x, *p))))$$

In the absence of parameter-dependent components of the covariance matrix, the last term is omitted and the cost function is identical to the classical χ^2 . For the evaluation of the cost function an efficient approach based on the “Cholesky decomposition” of the covariance matrix in a product of a triangular matrix and its transposed is used:

$$V = LL^T.$$

The value of the cost function

$$\chi^2 = r \cdot (V^{-1}r) \text{ with } r = y - f(x, *p)$$

is then calculated by solving the linear equation

$$VX = r, \text{ i.e. } X = V^{-1}r \text{ and } \chi^2 = r \cdot X$$

with the linear-equation solver `scipy.linalg.cho_solve(L,x)` for Cholesky-decomposed matrices, thus avoiding the costly calculation of the inverse matrix.

The determinant, if needed, is efficiently calculated by taking the product of the diagonal elements of the matrix L,

$$\det(V) = 2 \prod L_{i,i}$$

Input:

- outer: pointer to instance of calling class
- model: model function `f(x, *par)`
- use_neg2logL: use full `-2log(L)` instead of `chi2` if True

`__call__` method of this class is called by `iminuit`

Data members:

- ndof: degrees of freedom
- nconstraints: number of parameter constraints
- gof: `chi2`-value (goodness of fit)
- use_neg2logL: usage of full `2*neg Log Likelihood`
- quiet: no printout if True

Methods:

- `model(x, *par)`

class `xyDataContainer`(*outer*, *x*, *y*, *ex*, *ey*, *erelx*, *erely*, *cabsx*, *cabsy*, *crelx*, *crely*, *quiet=True*)

Handle data and uncertainties and build covariance matrices from components

Args:

- outer: pointer to instance of calling object
- x: abscissa of data points (“x values”)
- y: ordinate of data points (“y values”)
- ex: independent uncertainties x
- ey: independent uncertainties y
- erelx: independent relative uncertainties x
- erely: independent relative uncertainties y
- cabsx: correlated absolute uncertainties x
- crelx: correlated relative uncertainties x
- cabsy: correlated absolute uncertainties y

- crely: correlated relative uncertainties y
- quiet: no informative printout if True

Public methods:

- `init_dynamicErrors()`:
- `get_Cov()`: final covariance matrix (incl. proj. x)
- `get_xCov()`: covariance of x-values
- `get_yCov()`: covariance of y-values
- `get_iCov()`: inverse covariance matrix
- `plot()`: provide a figure with representation of data

Data members:

- copy of all input arguments
- covx: covariance matrix of x
- covy: covariance matrix of y uncertainties
- cov: full covariance matrix incl. projected x
- iCov: inverse of covariance matrix

`get_Cov()`

return covariance matrix of data

`get_iCov()`

return inverse of covariance matrix, as used in cost function

`get_xCov()`

return covariance matrix of x-data

`get_yCov()`

return covariance matrix of y-data

`plot(num='xyData and Model', figsize=(7.5, 6.5), data_label='data', plot_residual=False)`

return figure with xy data and uncertainties

`PhyPraKit.phyFit.round_to_error(val, err, nsd_e=2)`

round float *val* to same number of significant digits as uncertainty *err*

Returns:

- int: number of significant digits for v
- float: val rounded to precision of err
- float: err rounded to precision nsd_e

`PhyPraKit.phyFit.xFit(fitf, x, s=None, srel=None, sabscor=None, srelcor=None, ref_to_model=True, names=None, model_kwargs=None, p0=None, dp0=None, constraints=None, fixPars=None, limits=None, use_negLogL=True, plot=True, plot_cor=False, showplots=True, plot_band=True, plot_residual=False, quiet=True, axis_labels=['Index', 'f(*x, *par)'], data_legend='data', model_legend='model', return_fitObject=False)`

Wrapper function to fit an arbitrary function to data with independent and/or correlated absolute and/or relative uncertainties with class `mnFit`. Uncertainties are assumed to be described by a multivariate Gaussian distribution, i.e. the covariance matrix of the data $\{x_i\}$ is taken into account in the cost function.

Correlated absolute and/or relative uncertainties of input data are specified as floats (if all uncertainties are equal) or as numpy-arrays of floats. The concept of independent or common uncertainties of (groups) of values is used to construct the full covariance matrix from different uncertainty components.

Args:

- fitf: model function to fit, arguments (float:x, float: *args)
- x: np-array of data values
- s: scalar or 1d or 2d np-array with uncertainties
- srel: scalar or np-array; relative uncertainties
- sabscor: scalar or np-array; absolute, correlated error(s)
- srelcor: scalar or np-array; relative, correlated error(s)
- ref_to_model: relative errors w.r.t. model if True
- names: optional names for each input value
- model_kwargs: optional, fit parameters if not from model signature
- p0: array-like, initial guess of parameters
- dp0: array-like, initial guess of parameter uncertainties (optional)
- use_negLogL: use full $-2\ln(L)$
- constraints: (nested) list(s) [name or id, value, error]
- fix parameter(s) in fit: list of parameter names or indices
- limits: (nested) list(s) [name or id, min, max]
- plot: show data points and model prediction if True
- plot_cor: show profile likelihoods and confidence contours
- plot_band: plot uncertainty band around model prediction
- plot_residual: plot residuals w.r.t. model instead of model prediction
- showplots: show plots on screen
- quiet: suppress printout
- list of str: axis labels
- str: legend for data
- str: legend for model
- bool: for experts only, return instance of class mnFit to give access to data members and methods

Returns:

- np-array of float: parameter values
 - 2d np-array of float: parameter uncertainties [0]: neg. and [1]: pos.
 - np-array: correlation matrix
 - float: $2*\text{negLog } L$, corresponding to chi-square of fit a minimum
- or, optionally, the mnFit instance.

`PhyPraKit.phyFit.xyFit` (*fitf*, *x*, *y*, *sx=None*, *sy=None*, *srelx=None*, *srely=None*, *xabscor=None*, *xrelcor=None*, *yabscor=None*, *yrelcor=None*, *ref_to_model=True*, *model_kwargs=None*, *p0=None*, *dp0=None*, *constraints=None*, *fixPars=None*, *limits=None*, *use_negLogL=True*, *plot=True*, *plot_cor=False*, *showplots=True*, *plot_band=True*, *plot_residual=False*, *quiet=True*, *axis_labels=['x', 'y = f(x, *par)']*, *data_legend='data'*, *model_legend='model'*, *return_fitObject=False*)

Wrapper function to fit an arbitrary function $fitf(x, *par)$ to data points (x, y) with independent and/or correlated absolute and/or relative uncertainties on x - and/or y - values with class `mnFit`.

Correlated absolute and/or relative uncertainties of input data are specified as floats (if all uncertainties are equal) or as numpy-arrays of floats. The concept of independent or common uncertainties of (groups) of data points is used to construct the full covariance matrix from different uncertainty components. Independent uncertainties enter only in the diagonal, while correlated ones contribute to diagonal and off-diagonal elements of the covariance matrix. Values of 0. may be specified for data points not affected by a certain type of uncertainty. E.g. the array $[0., 0., 0.5., 0.5]$ specifies uncertainties only affecting the 3rd and 4th data points. Providing lists of such arrays permits the construction of arbitrary covariance matrices from independent and correlated uncertainties of (groups of) data points.

Args:

- `fitf`: model function to fit, arguments (float: x , float: $*args$)
- `x`: np-array, independent data
- `y`: np-array, dependent data
- `sx`: scalar or 1d or 2d np-array , uncertainties on x data
- `sy`: scalar or 1d or 2d np-array , uncertainties on y data
- `srelx`: scalar or np-array, relative uncertainties x
- `srely`: scalar or np-array, relative uncertainties y
- `yabscor`: scalar or np-array, absolute, correlated error(s) on y
- `yrelcor`: scalar or np-array, relative, correlated error(s) on y
- `model_kwargs`: optional, fit parameters if not from model signature
- `p0`: array-like, initial guess of parameters
- `dp0`: array-like, initial guess of parameter uncertainties (optional)
- `use_negLogL`: use full $-2\ln(L)$
- `constraints`: (nested) list(s) [name or id, value, error]
- `fix parameter(s) in fit`: list of parameter names or indices
- `limits`: (nested) list(s) [name or id, min, max]
- `plot`: show data and model if True
- `plot_cor`: show profile likelihoods and confidence contours
- `plot_band`: plot uncertainty band around model function
- `plot_residual`: plot residuals w.r.t. model instead of model function
- `showplots`: show plots on screen
- `quiet`: suppress printout
- `list of str`: axis labels
- `str`: legend for data

- str: legend for model
- bool: for experts only, return instance of class mnFit to give access to data members and methods

Returns:

- np-array of float: parameter values
- 2d np-array of float: parameter uncertainties [0]: neg. and [1]: pos.
- np-array: correlation matrix
- float: $2 \cdot \text{negLog L}$, corresponding to chi-square of fit a minimum

or, optionally, the mnFit instance.

test_readColumnData.py test data input from text file with module PhyPraKit.readColumnData

test_readtxt.py uses readtxt() to read floating-point column-data in very general .txt formats, here the output from PicoTech 8 channel data logger, with ‘ ‘ separated values, 2 header lines, german decimal comma and special character ‘^@’

test_readPicoSocpe.py read data exported by PicoScope usb-oscilloscope

test_labxParser.py read files in xml-format produced with the Leybold Cassy system uses PhyPraKit.labxParser()

test_Histogram.py demonstrate histogram functionality in PhyPraKit

test_convolutionFilter.py Read data exported with PicoScope usb-oscilloscope, here the acoustic excitation of a steel rod

Demonstrates usage of convolutionFilter for detection of signal maxima and falling edges

test_AutoCorrelation.py test function *autocorrelate()* in PhyPraKit; determines the frequency of a periodic signal from maxima and minima of the autocorrelation function and performs statistical analysis of time between peaks/dips

uses *readCSV()*, *autocorrelate()*, *convolutionPeakfinder()* and *histstat()* from PhyPraKit

test_Fourier.py Read data exported with PicoScope usb-oscilloscope, here the acoustic excitation of a steel rod

Demonstration of a Fourier transformation of the signal

test_propagatedError.py Beispiel: Numerische Fehlerfortpflanzung mit PhyPraKit.prpagatedError() Illustriert auch die Verwendung der Rundung auf die Genauigkeit der Unsicherheit.

test_odFit test fitting an arbitrary function with scipy odr, with uncertainties in x and y

test_xyFit.py Fitting example for x-y data with iminiut

Uses function PhyPraKit.xmFit, which in turn uses mnFit from phyFit

This is a rather complete example showing a fit to data with independent and correlated, absolute and relative uncertainties in the x and y directions.

test_k2Fit Illustrate fitting of an arbitrary function with kafe2 This example illustrates the special features of kafe2: - correlated errors for x and y data - relative errors with reference to model - profile likelihood method to evaluate asymmetric errors - plotting of profile likelihood and confidence contours

test_simplek2Fit

test fitting simple line with kafe2, without any errors given

test_k2hFit Illustrate fitting a density to histogram data with kafe2

test_generateData test generation of simulated data this simulates a measurement with given x-values with uncertainties; random deviations are then added to arrive at the true values, from which the true y-values are then

calculated according to a model function. In the last step, these true y-values are smeared by adding random deviations to obtain a sample of measured values

toyMC_Fit.py run a large number of fits on toyMC data to check for biases and chi2-probability distribution

This rather complete example uses eight different kinds of uncertainties, namely independent and correlated, absolute and relative ones in the x and y directions.

Beispiel_Diodenkennlinie.py Messung einer Strom-Spannungskennlinie und Anpassung der Shockley-Gleichung.

- Konstruktion der Kovarianzmatrix für reale Messinstrumente mit Signalrauschen, Anzeigeunsicherheiten und korrelierten, reaktiven Kalibrationsunsicherheiten für die Strom- und Spannungsmessung.
- Ausführen der Anpassung der Shockley-Gleichung mit *k2Fit* oder *mFit* aus dem Paket *PhyPraKit*. Wichtig: die Modellfunktion ist nicht nach oben beschränkt, sondern divergiert sehr schnell. Daher muss der verwendete numerische Optimierer Parameterlimits unterstützen.

Beispiel_Drehpendel.py Auswertung der Daten aus einer im CASSY labx-Format gespeicherten Datei am Beispiel des Drehpendels

- Einlesen der Daten im .labx-Format
- Säubern der Daten durch verschiedene Filterfunktionen: - offset-Korrektur - Glättung durch gleitenden Mittelwert - Zusammenfassung benachbarter Daten durch Mittelung
- Fourier-Transformation (einfach und fft)
- Suche nach Extrema (*peaks* und *dips*)
- Anpassung von Funktionen an Einhüllende der Maxima und Minima
- Interpolation durch Spline-Funktionen
- numerische Ableitung und Ableitung der Splines
- Phasenraum-Darstellung (aufgezeichnete Wellenfunktion gegen deren Ableitung nach der Zeit)

Beispiel_Hysterese.py Auswertung der Daten aus einer mit PicoScope erstellten Datei im txt-Format am Beispiel des Hystereseversuchs

- Einlesen der Daten aus PicoScope-Datei vom Typ .txt oder .csv
- Darstellung Kanal_a vs. Kanal_b
- Auftrennung in zwei Zweige für steigenden bzw. abnehmenden Strom
- Interpolation durch kubische Splines
- Integration der Spline-Funktionen

Beispiel_Wellenform.py Einlesen von mit PicoScope erstellten Dateien am Beispiel der akustischen Anregung eines Stabes

- Fourier-Analyse des Signals
- Bestimmung der Resonanzfrequenz mittels Autokorrelation

Beispiel_GammaSpektroskopie.py Darstellung der Daten aus einer im CASSY labx-Format gespeicherten Datei am Beispiel der Gamma-Spektroskopie

- Einlesen der Daten im .labx-Format

PYTHON MODULE INDEX

b

Beispiel_Diodenkennlinie, 44
Beispiel_Drehpendel, 44
Beispiel_GammaSpektroskopie, 44
Beispiel_Hysteresse, 44
Beispiel_Wellenform, 44

p

PhyPraKit, 11
PhyPraKit.phyFit, 25

t

test_AutoCorrelation, 43
test_convolutionFilter, 43
test_Fourier, 43
test_generateData, 43
test_Histogram, 43
test_k2Fit, 43
test_k2hFit, 43
test_labxParser, 43
test_odFit, 43
test_propagatedError, 43
test_readColumnData, 43
test_readPicoScope, 43
test_readtxt, 43
test_simplek2Fit, 43
test_xyFit, 43
toyMC_Fit, 44

A

A0_readme() (in module *PhyPraKit*), 11
autocorrelate() (in module *PhyPraKit*), 14

B

barstat() (in module *PhyPraKit*), 14
Beispiel_Diodenkennlinie
 module, 44
Beispiel_Drehpendel
 module, 44
Beispiel_GammaSpektroskopie
 module, 44
Beispiel_Hysterese
 module, 44
Beispiel_Wellenform
 module, 44
BuildCovarianceMatrix() (in module *PhyPraKit*), 13

C

Chi22CL() (*PhyPraKit.phyFit.mnFit* static method), 30
chi2p_indep2d() (in module *PhyPraKit*), 14
chi2prb() (*PhyPraKit.phyFit.mnFit* static method), 30
chi2prob() (in module *PhyPraKit*), 14
CL2Chi2() (*PhyPraKit.phyFit.mnFit* static method), 30
convolutionEdgefinder() (in module *PhyPraKit*), 14
convolutionFilter() (in module *PhyPraKit*), 15
convolutionPeakfinder() (in module *PhyPraKit*), 15
Cor2Cov() (in module *PhyPraKit*), 13
Cov2Cor() (in module *PhyPraKit*), 13

D

do_fit() (*PhyPraKit.phyFit.mnFit* method), 30

F

Fourier_fft() (in module *PhyPraKit*), 13
FourierSpectrum() (in module *PhyPraKit*), 13

G

generateXYdata() (in module *PhyPraKit*), 15
get_Cov() (*PhyPraKit.phyFit.mnFit.xDataContainer*
 method), 38

get_Cov() (*PhyPraKit.phyFit.mnFit.xyDataContainer*
 method), 40
get_functionSignature() (in module
 PhyPraKit.phyFit), 26
get_iCov() (*PhyPraKit.phyFit.mnFit.xDataContainer*
 method), 38
get_iCov() (*PhyPraKit.phyFit.mnFit.xyDataContainer*
 method), 40
get_xCov() (*PhyPraKit.phyFit.mnFit.xyDataContainer*
 method), 40
get_yCov() (*PhyPraKit.phyFit.mnFit.xyDataContainer*
 method), 40
getContour() (*PhyPraKit.phyFit.mnFit* method), 30
getFunctionError() (*PhyPraKit.phyFit.mnFit* static
 method), 30
getModelError() (in module *PhyPraKit*), 16
getProfile() (*PhyPraKit.phyFit.mnFit* method), 31
getResult() (*PhyPraKit.phyFit.mnFit* method), 31

H

hFit() (in module *PhyPraKit*), 16
hFit() (in module *PhyPraKit.phyFit*), 27
hist2dstat() (in module *PhyPraKit*), 16
histstat() (in module *PhyPraKit*), 17

I

init_hData() (*PhyPraKit.phyFit.mnFit* method), 34
init_hFit() (*PhyPraKit.phyFit.mnFit* method), 34
init_mlData() (*PhyPraKit.phyFit.mnFit* method), 34
init_mnFit() (*PhyPraKit.phyFit.mnFit* method), 34
init_xData() (*PhyPraKit.phyFit.mnFit* method), 34
init_xFit() (*PhyPraKit.phyFit.mnFit* method), 35
init_xyData() (*PhyPraKit.phyFit.mnFit* method), 35
init_xyFit() (*PhyPraKit.phyFit.mnFit* method), 35
integral_overBins() (*PhyPraKit.phyFit.mnFit.hCost*
 static method), 32

K

k2Fit() (in module *PhyPraKit*), 17
k2hFit() (in module *PhyPraKit*), 18

L

labxParser() (in module *PhyPraKit*), 19
 linRegression() (in module *PhyPraKit*), 20

M

meanFilter() (in module *PhyPraKit*), 20
 mFit() (in module *PhyPraKit*), 20
 mFit() (in module *PhyPraKit.phyFit*), 28
 mnFit (class in *PhyPraKit.phyFit*), 28
 mnFit.hCost (class in *PhyPraKit.phyFit*), 31
 mnFit.histDataContainer (class in *PhyPraKit.phyFit*), 32
 mnFit.indexedCost (class in *PhyPraKit.phyFit*), 33
 mnFit.mlDataContainer (class in *PhyPraKit.phyFit*), 36
 mnFit.mnCost (class in *PhyPraKit.phyFit*), 36
 mnFit.xDataContainer (class in *PhyPraKit.phyFit*), 37
 mnFit.xLSqCost (class in *PhyPraKit.phyFit*), 38
 mnFit.xyDataContainer (class in *PhyPraKit.phyFit*), 39

module

Beispiel_Diodenkennlinie, 44
 Beispiel_Drehpendel, 44
 Beispiel_GammaSpektroskopie, 44
 Beispiel_Hysterese, 44
 Beispiel_Wellenform, 44
 PhyPraKit, 11
 PhyPraKit.phyFit, 25
 test_AutoCorrelation, 43
 test_convolutionFilter, 43
 test_Fourier, 43
 test_generateData, 43
 test_Histogram, 43
 test_k2Fit, 43
 test_k2hFit, 43
 test_labxParser, 43
 test_odFit, 43
 test_propagatedError, 43
 test_readColumnData, 43
 test_readPicoScope, 43
 test_readtxt, 43
 test_simplek2Fit, 43
 test_xyFit, 43
 toyMC_Fit, 44

N

n2lLGauss() (*PhyPraKit.phyFit.mnFit.hCost* static method), 32
 n2lLPoisson() (*PhyPraKit.phyFit.mnFit.hCost* static method), 32
 n2lLsPoisson() (*PhyPraKit.phyFit.mnFit.hCost* static method), 32

nhist() (in module *PhyPraKit*), 20
 nhist2d() (in module *PhyPraKit*), 20
 nllCost() (*PhyPraKit.phyFit.mnFit.mnCost* method), 36

O

odFit() (in module *PhyPraKit*), 21
 offsetFilter() (in module *PhyPraKit*), 21

P

PhyPraKit module, 11
 PhyPraKit.phyFit module, 25
 plot() (*PhyPraKit.phyFit.mnFit.histDataContainer* method), 33
 plot() (*PhyPraKit.phyFit.mnFit.mlDataContainer* method), 36
 plot() (*PhyPraKit.phyFit.mnFit.xDataContainer* method), 38
 plot() (*PhyPraKit.phyFit.mnFit.xyDataContainer* method), 40
 plot_clContour() (*PhyPraKit.phyFit.mnFit* method), 37
 plot_nsigContour() (*PhyPraKit.phyFit.mnFit* method), 37
 plot_Profile() (*PhyPraKit.phyFit.mnFit* method), 36
 plotContours() (*PhyPraKit.phyFit.mnFit* method), 36
 plotCorrelations() (in module *PhyPraKit*), 21
 plotModel() (*PhyPraKit.phyFit.mnFit* method), 36
 Poisson_CI() (*PhyPraKit.phyFit.mnFit.histDataContainer* static method), 32
 profile2d() (in module *PhyPraKit*), 21
 propagatedError() (in module *PhyPraKit*), 21

R

readCassy() (in module *PhyPraKit*), 22
 readColumnData() (in module *PhyPraKit*), 22
 readCSV() (in module *PhyPraKit*), 22
 readPicoScope() (in module *PhyPraKit*), 22
 readtxt() (in module *PhyPraKit*), 23
 resample() (in module *PhyPraKit*), 23
 round_to_error() (in module *PhyPraKit*), 23
 round_to_error() (in module *PhyPraKit.phyFit*), 40

S

set_hOptions() (*PhyPraKit.phyFit.mnFit* method), 37
 set_mnOptions() (*PhyPraKit.phyFit.mnFit* method), 37
 set_xOptions() (*PhyPraKit.phyFit.mnFit* method), 37
 set_xyOptions() (*PhyPraKit.phyFit.mnFit* method), 37
 setPlotOptions() (*PhyPraKit.phyFit.mnFit* method), 37
 simplePeakfinder() (in module *PhyPraKit*), 23

smearData() (in module *PhyPraKit*), 24

T

test_AutoCorrelation
 module, 43

test_convolutionFilter
 module, 43

test_Fourier
 module, 43

test_generateData
 module, 43

test_Histogram
 module, 43

test_k2Fit
 module, 43

test_k2hFit
 module, 43

test_labxParser
 module, 43

test_odFit
 module, 43

test_propagatedError
 module, 43

test_readColumnData
 module, 43

test_readPicoScope
 module, 43

test_readtxt
 module, 43

test_simplek2Fit
 module, 43

test_xyFit
 module, 43

toyMC_Fit
 module, 44

U

ustring() (in module *PhyPraKit*), 24

W

wmean() (in module *PhyPraKit*), 24

writeCSV() (in module *PhyPraKit*), 24

writeTexTable() (in module *PhyPraKit*), 25

X

xFit() (in module *PhyPraKit*), 25

xFit() (in module *PhyPraKit.phyFit*), 40

xyFit() (in module *PhyPraKit*), 25

xyFit() (in module *PhyPraKit.phyFit*), 41