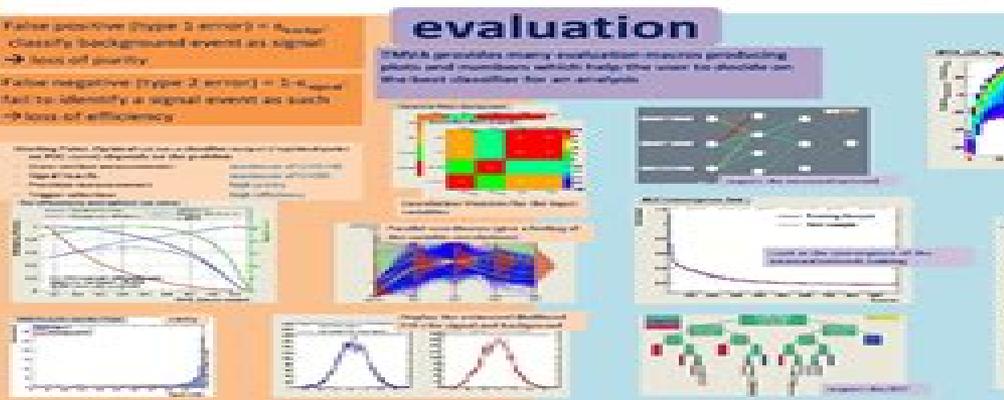
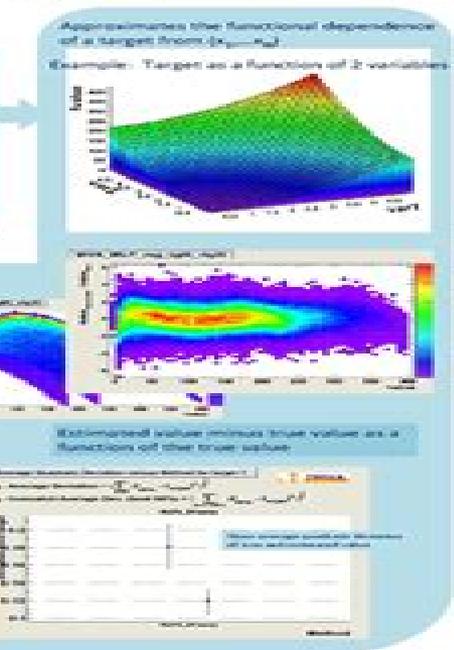
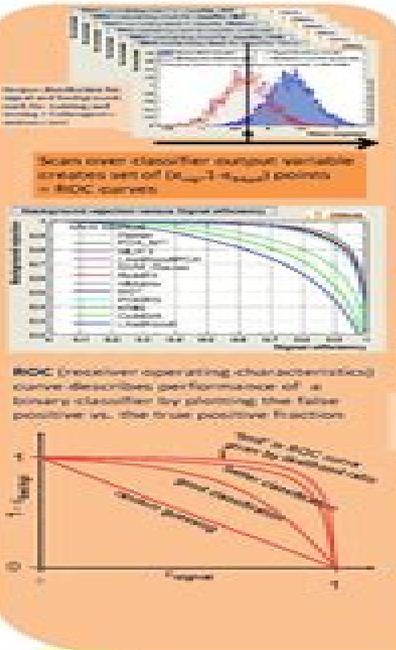
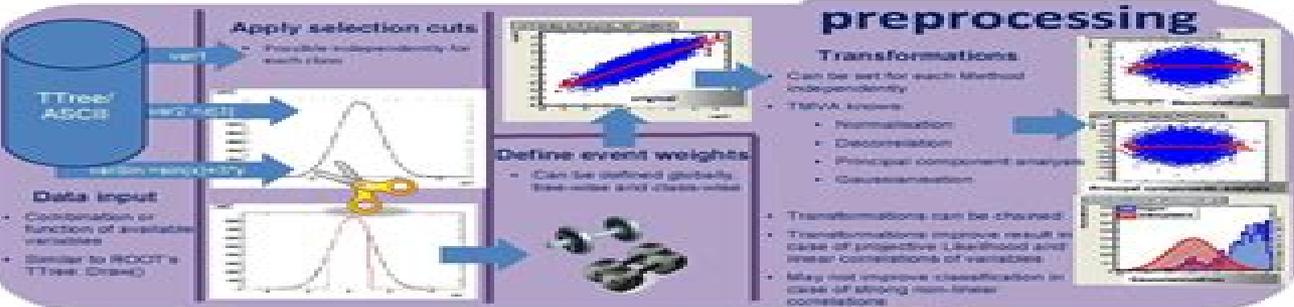


Multivariate Data Analysis with TMVA 4



TMVA core developer team: A. Höcker, P. Speckmayer, J. Stetzer, H. Voss; arXiv physics/0703039

The toolkit for multivariate analysis, TMVA, provides a large set of advanced multivariate analysis techniques for signal/background classification. In addition, TMVA now also contains regression analysis, all embedded in a framework capable of handling the pre-processing of the data and the evaluation of the output, thus allowing a simple and convenient use of multivariate techniques. The analysis techniques implemented in TMVA can be invoked easily and the direct comparison of their performance allows the user to choose the most appropriate for a particular data analysis.



- ### features
- Common input/output framework
 - Cut-based (and variety based) event selection
 - Propagating statistical uncertainties (optional) for correlations
 - Linear (user description) and non-linear
- ### Common data pre-processing methods
- Feature reduction (principal, but challenging for strongly non-linear feature spaces)
 - PCA: Range Search, PCA, from multi-class (linear) to optimal classification
 - Functional Description Analysis
- ### Modern methods based on MLP
- Boosted Decision Tree (good, but multi-classing necessary)
 - Support Vector Machine (good minimum, multi-classing necessary)
 - Learning via rule induction

- ### summary
- Large number of MVA methods implemented
 - One common platform/interface for all MVA methods
 - Common data pre-processing capabilities
 - Common input and analysis framework (ROOT scripts)
 - Train and test all methods on same data sample and evaluate consistently
 - Method application w/ and w/o ROOT, through macros, C++ executables or python

Classifier	Data	Classifier						
		MLP	PCA	PCA+MLP	PCA+SVM	MLP	SVM	Boost
Linear	Linear	+	+	+	+	+	+	+
Linear	Non-linear	+	+	+	+	+	+	+
Non-linear	Linear	+	+	+	+	+	+	+
Non-linear	Non-linear	+	+	+	+	+	+	+
Non-linear	Multi-class	+	+	+	+	+	+	+
Non-linear	Multi-class	+	+	+	+	+	+	+
Non-linear	Multi-class	+	+	+	+	+	+	+
Non-linear	Multi-class	+	+	+	+	+	+	+

The Toolkit For Multivariate Data Analysis Tmva 4

Patrick Vollmar



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