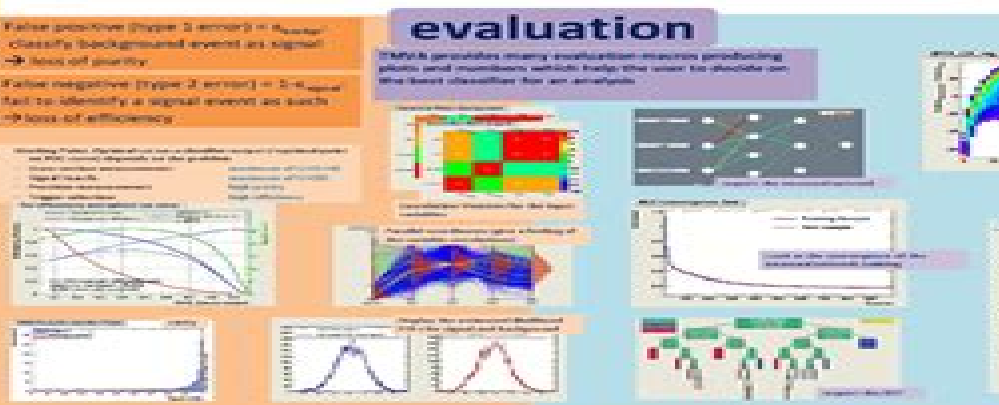
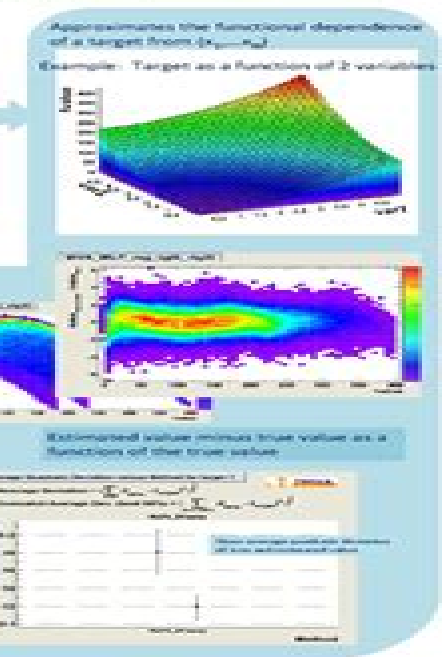
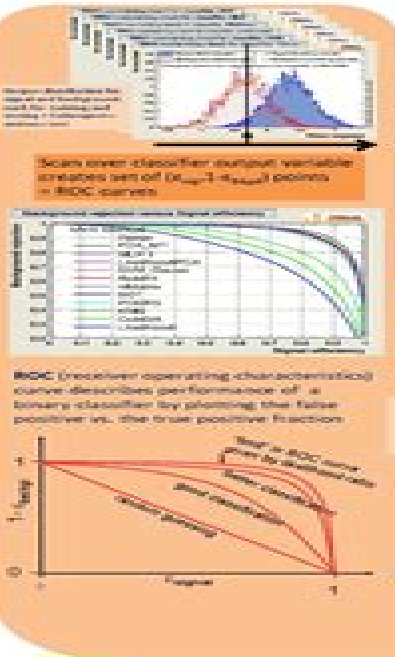
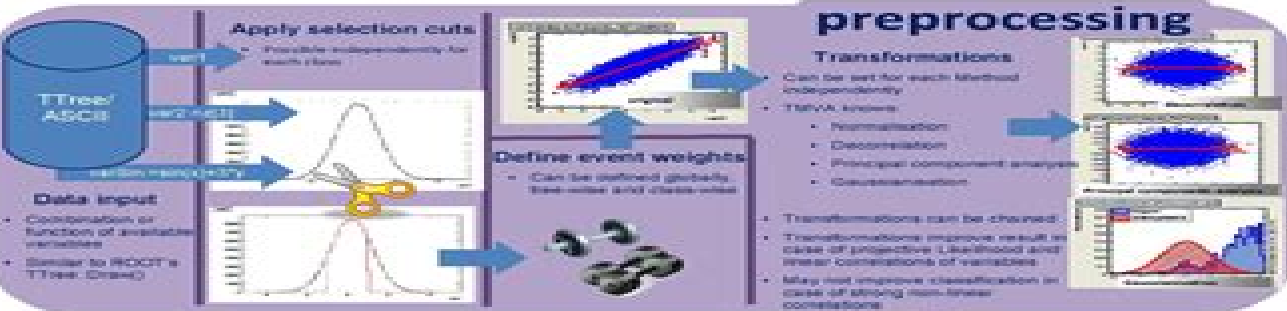


# Multivariate Data Analysis with TMVA 4



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.



- ### 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
- Common data pre-processing capabilities**
- Feature reduction (project), but challenging for strongly non-linear feature spaces
  - ROC Range Search (RFS) from multi-class (linear) to optimal classification
  - Functional Description Analysis
- Method application**
- Minimal runtime: Tree based, fast multi-class necessary
  - Support vector machine: fast global minimum, multi-class necessary
  - Learning via rule induction

### summary

Classifier	Classifier						
	tree	svm	nn	boost	gbm	svm	nn
Pre-processing	✓	✓	✓	✓	✓	✓	✓
Training	✓	✓	✓	✓	✓	✓	✓
Testing	✓	✓	✓	✓	✓	✓	✓
Method application	✓	✓	✓	✓	✓	✓	✓
Performance	✓	✓	✓	✓	✓	✓	✓

# The Toolkit For Multivariate Data Analysis Tmva 4

**M Tight**



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