Follow-up:

1) The Monte Carlo method is well and compactly explained in chapter 3 of Cowan's textbook :

G.Cowan, Statistical Data Analysis, Clarendon Press – Oxford, 1998

Note that **RooFit uses the** *acceptance-rejection method* (paragraph 3.3)

2) Being able to generate distributions according to some model can be rather useful in order to use the so called *MC toys technique*.

have a look for instance at: <u>http://roofit.sourceforge.net/docs/tutorial/fitgen/roofit_tutorial_fitgen.pdf</u>

A specific application of the MC toys is set up when one needs to estimate the *p-value* of a distribution to determine the **statistical significance of a physical signal.**

See for instance slides 5-6 of A.P. talk @ Conference ACAT2016: https://indico.cern.ch/event/397113/contributions/1837858/attachments/1213108/1770056/pompili acat16 final.pdf