Systematics vs Searches for New Physics in Long Baseline Experiments

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Where systematics enter

Precision measurement of neutrino observables limited by:

- Statistics See talk by Hadley, NuPhys2017
- Neutrino energy reconstruction
- Knowledge of unoscillated spectrum, cross section and background contamination

Ankowski&Mariani, J.Phys.G44 (2017) no.5, 054001

$$R(\chi) = \int dE_{\nu} \phi(E_{\nu}) \frac{d\sigma(E_{\nu})}{d\chi} \epsilon(\chi) P(E_{\nu}, \vec{\theta})$$
 set of observables v flux describes likelihood for a v to produce an event of kinematics χ

systematics enter in almost every factor (flux normalization, energy calibration, nuclear effects...)

Near to far extrapolation at reactors

- <u>Correlated</u> systematics reduced by using the unoscillated event distribution at Near Detector to predict the distribution at the Far Detector
- \bullet Used with great success in reactor experiments to measure $\boldsymbol{\theta}_{13}$

Ankowski&Mariani, J.Phys.G44 (2017) no.5, 054001

$$\frac{R_{far}(E_{\nu})}{R_{near}(E_{\nu})} \approx \frac{\phi_{far}(E_{\nu})P_{\alpha \to \alpha}}{\phi_{near}(E_{\nu})} = \left(\frac{L_{near}}{L_{far}}\right)^{2} P_{\alpha \to \alpha}$$

Understood: small uncertainties on the cross sections, well-known relations between χ and $E\nu$

Near to far extrapolation at long baselines

Relation <u>not valid</u> for long-baseline experiments:

- 1. Absolute cross section known with an accuracy of 10-20%
- 2. Kinematics more difficult to treat because of several interaction mechanisms.
- 3. In appearance measurements initial and final states are different



- could be different from 1 if nuclear models are tuned to reproduce μ data at ND
- since conventional beams designed to minimize the ν_e contamination, the ν_e statistics at FD is lower by 2-3 orders of magnitude compared to ν_μ

Near to far extrapolation at long baselines

Importance of a ND

• To provide detailed information on event kinematics

To reduce uncertainties related to:



- fluxes

- interaction models

- backgrounds

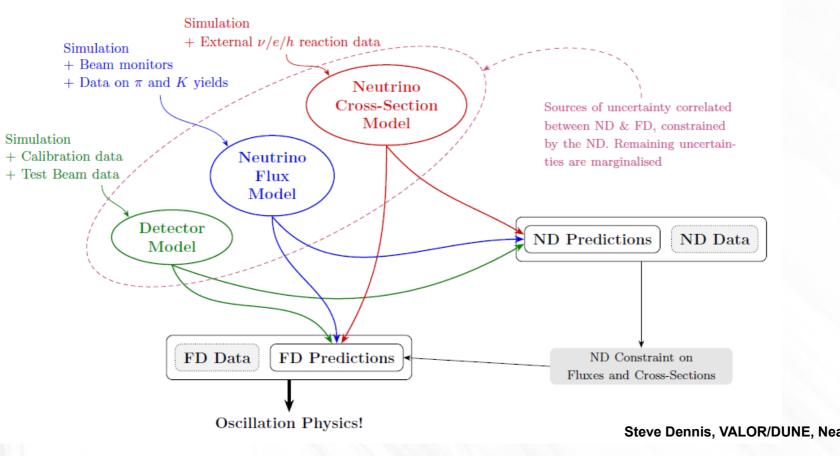
example: systematics in flux and xs in T2K:

disappearance channel: from 21.7% to 2.7%

appearance channel: from 26.0% to 3.2%

+ an effort to reduce the σ_e/σ_μ ratio at a 3% level (new near detector employing water scintillator) Ovsiannikova T et al 2016 J. Phys. Conf. Ser. 675 012030

A 1-stage oscillation analysis: Joint ND/FD fit



Steve Dennis, VALOR/DUNE, Near to Far Extrapolation

Talk given at the 2nd WG4 meeting of the CERN **Neutrino Platform (CENF)**

https://valor.pp.rl.ac.uk/

1-stage oscillation analysis: Joint ND/FD fit

large number of systematics:

Steve Dennis - Talk given at the 2nd WG4 meeting of the CERN Neutrino Platform (CENF) - Systematics in the VALOR fit

- → neutrino flux systematics: 208 normalization factors (104@ND + 104@FD)
- 52 **FHC** parameters ('inspired' by MINER ν A parameterisation).
 - 19 ν_{μ} parameters: Energy bins defined by (0, 0.5, 1., 1.5, 2., 2.5, 3., + 52 for RHC 3.5, 4., 4.5, 5., 5.5, 6., 7., 8., 12., 16., 20., 40., 100.) GeV.
 - 19 $\bar{\nu}_{\mu}$ parameters: as above
 - 7 ν_e parameters: Energy bins defined by (0., 2., 4., 6., 8., 10., 20., 100.) GeV.
 - 7 $\bar{\nu}_e$ parameters: as above
- → 35 neutrino cross section systematics

- 6 Q²-dependent systematics for ν and $\bar{\nu}$ CC QE,
- 2 systematics for ν and $\bar{\nu}$ CC MEC,
- 6 Q²-dependent systematics for ν and $\bar{\nu}$ CC $1\pi^{\pm}$,
- 6 Q²-dependent systematics for ν and $\bar{\nu}$ CC $1\pi^0$,
- 2 systematics for ν and $\bar{\nu}$ CC 2π
- 6 energy-dependent systematics for ν and $\bar{\nu}$ CC DIS (> 2π)
- ullet 2 systematics for u and $ar{
 u}$ CC coherent production of pions,
- ullet 2 overall systematics for u and $ar{
 u}$ NC, and
- 2 ν_e/ν_μ and ν_e/ν_μ cross-section ratio systematics.
- 1 Argon to non-Argon nucleus scaling.

- → 10 FSI systematics
 - 2 systematics on the overall re-interaction rate for pions and nucleons, and
 - 8 systematics on the relative strength of different rescattering mechanisms (chg. exch., inelastic, absorption, pion production) for pions and nucleons.

+ ~ 300 Detector systematics

Systematic uncertainties based on the pull method

Coloma, Huber, Kopp, Winter, 2013

Coloma, Huber, Jen, Mariani, 2013

$$\chi^{2} = \min_{\xi} \left\{ \sum_{D,i} \chi_{D,i}^{2}(\Delta m, \theta, \xi) + \sum_{i} \left(\frac{\xi_{\phi,i}}{\sigma_{\phi}} \right)^{2} + \left(\frac{\xi_{N}}{\sigma_{N}} \right)^{2} \right\}$$

minimization over nuisance parameters

Pull terms associated with the signal shape ($\xi_{_{\phi,i}}$ bin-to-bin uncorrelated) and to overall normalizations ($\xi_{_{N}}$ fully correlated)

 σ 's are prior uncertainties assumed for each systematic errors

$$\chi^2_{D,\,i}(\Delta m,\theta,\xi) = 2\left(F_{D,\,i} - O_{D,\,i} + O_{D,\,i} \ln\frac{O_{D,\,i}}{F_{D,\,i}}\right)$$
 true event rate: depends on the oscillation parameters

fitted event rate

$$\mathbf{F}_{i,D}(\theta,\xi) = (1 + \xi_n + \xi_{\phi,i}) N_{i,D}(\theta)$$

Other relevant contributions to systematics: nuclear and detector effects

Number of events (true and fitted) affected by:

nuclear effects in the neutrino-nucleus interactions and detector effects

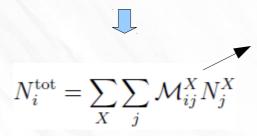


- QE involving a single or more nucleons in the final state (2p2h)
- Resonance excitations
- Deep-inelastic scattering



- Energy resolutions
- Efficiencies
- Thresholds

both affect energy reconstruction and thus event distributions



Migration matrices:

probability that an event of type X with a true energy in the bin j is reconstructed with an energy in the bin i

An example related to detector effects

Ankowski et al., Phys. Rev. D92 091301

Events generated and fitted assuming the same nuclear target (Carbon)



true rates take into account realistic detection capabilities

events smeared using a different function:

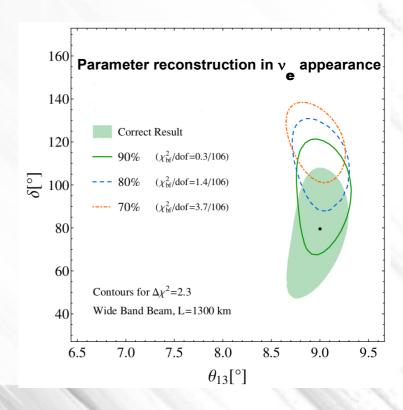
Gaussian in the ideal case of no particle escaping detection

for instance: 90% is related to the fact that the distribution is fitted using the migration matrices accounting for 90% of the missing energy



Result of the analysis:

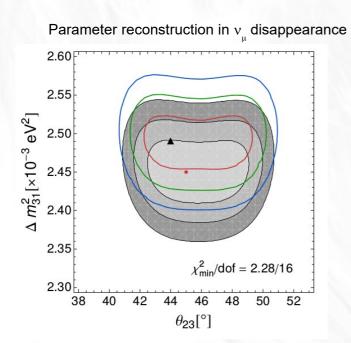
sizable bias in the extracted δ_{CP} value even with 20% underestimation



An example related to *nuclear* effects

Coloma, Huber, Jen, Mariani, 2013

Effects of the near-to-far cross section extrapolation



Shaded areas: data simulated for Oxygen and fitted using the Oxygen migration matrices

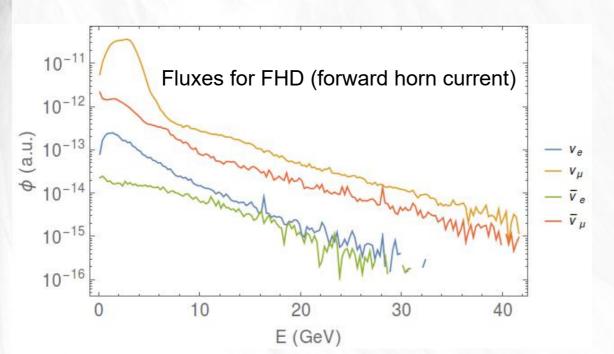
Solid lines: data simulated for Oxygen and fitted using the Carbon migration matrices



shift at the 1σ level

Relevant conclusion: better to employ the same target in ND and FD if no detailed knowledge of the Oxygen (and Argon) cross section is available

Experimental Setup: based on 1606.09550, <u>DUNE far detector configuration</u> useful for GloBES (ancillary files provided by the authors)



Number of events corresponding to 150 Kt-MW-years (one mode):

- $v_{\rm g}$ appearance signal ~ 1000
- v_a appearance back ~ 320
- $v_{_{\parallel}}$ disappearance signal ~ 8000
- v_{\parallel} disappearance back ~ 100



NUTIME = 3.5 years NUBARTIME = 3.5 years LAMASS = 40 Kton (Argon)

in a 80 GeV, 1.07 MW beam

Small changes from the 50-50 ratio of neutrino to antineutrino data produce negligible changes in the sensitivities

 v_{μ} disappearance analysis sample: v_{μ} CC interactions with backgrounds from NC interactions (where a pion is misidentified as a muon) and v_{τ} CC interactions decaying to muons

 v_{μ} appearance analysis sample: v_{μ} CC interactions with backgrounds from NC, misidentified v_{μ} CC interactions, intrinsic v_{μ} and v_{μ} CC interactions decaying to electrons

Default setup for systematics:

signal	norma	lization	uncertainties
$\overline{}$			

ERR_NUE_SIG = 2%
ERR_NUE_SIGBAR = 2%
ERR_NUMU_SIG = 5%
ERR_NUMU_SIGBAR = 5%

background normalization uncertainties

ERR_NUMU_BG = 5%
ERR_NUE_BG = 5%
ERR_NUTAU_BG = 20%
ERR_NUE_BGBAR = 5%
ERR_NC_BGDIS = 10%

Correlations: - in the v_{μ} and \overline{v}_{μ} samples NC back is treated as correlated (ERR_NC_BGDIS); the same is assumed for NC and v_{μ} CC back. in the v_{e} and \overline{v}_{e} samples; - the normalization for v_{τ} CC int is 100% correlated among all samples.

- True-to-reconstructed smearing matrices and selection efficiencies included
- Cross sections describing charged-current and neutral-current interactions with Argon are generated using GENIE 2.8.4

Going beyond default systematics: bin-to-bin uncorrelated (signal shape)

```
/* Systematics Definitions: Vary Systematics in Energy Bins */
sys(#err_nue_sig_var)<
     @energy_list = {0.5, 1.0, 2.0, 3.0, 5.0}
     @error_list = {ERR_APP1, ERR_APP2, ERR_APP3, ERR_APP4, ERR_APP5}</pre>
```

Elizabeth Worcester DUNE Collaboration Meeting August 16, 2017

Preliminary results in a simplistic approach:

5 energy bins, same prior uncertainties assumed for each systematic errors for appearance and disappearance

three cases analyzed: σ = 2%, 5% and 7%

New physics can manifest itself in two (combined) ways:

Worsening the sensitivity to the standard physics

Direct evidence of new phenomena

An example here on the role played by systematics in searching for NSI (much more details discussed by the two voices *Tortola* and *Fernandez-Martinez*)

Neutrino propagation in the presence of NC-like operators

$$\mathrm{i}\frac{\mathrm{d}}{\mathrm{d}t}\begin{bmatrix}\nu_{e}\\\nu_{\mu}\\\nu_{\tau}\end{bmatrix} = \frac{1}{2E}\left\{U^{\dagger}\begin{bmatrix}0&0&0\\0&\Delta m_{21}^{2}&0\\0&0&\Delta m_{31}^{2}\end{bmatrix}U + A\begin{bmatrix}1+\varepsilon_{ee}^{m}&\varepsilon_{e\mu}^{m}&\varepsilon_{e\tau}^{m}\\\varepsilon_{\mu e}^{m}&\varepsilon_{\mu\mu}^{m}&\varepsilon_{\mu\tau}^{m}\\\varepsilon_{\tau e}^{m}&\varepsilon_{\tau\mu}^{m}&\varepsilon_{\tau\tau}^{m}\end{bmatrix}\right\}\begin{bmatrix}\nu_{e}\\\nu_{\mu}\\\nu_{\tau}\end{bmatrix}$$

$$(\varepsilon^{\rm m})_{\alpha\beta} = |\varepsilon^{\rm m}|_{\alpha\beta} e^{i\phi_{\alpha\beta}}$$

6 amplitudes and 3 phases

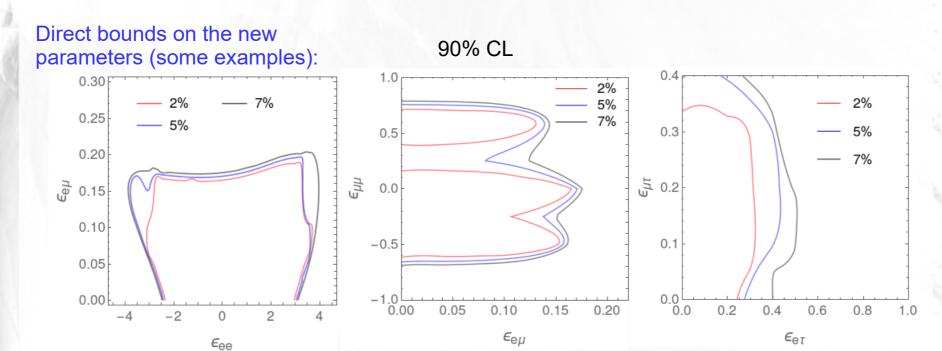
Pilar Coloma, JHEP03 (2016) 016

	Current constraint		
$ ilde{arepsilon}_{ee}$	(-4, -2.62)		
	$\oplus (0.33, 1.79)$		
$\widetilde{arepsilon}_{\mu\mu}$	(-0.12, 0.11)		
$ arepsilon_{\mu e} $	< 0.36		
$ arepsilon_{ au e} $	< 0.53		
$ \varepsilon_{\tau\mu} $	< 0.054		

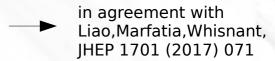
• appearance probabilities $P_{_{\mu e}}$ depend on $\epsilon_{_{e\mu}},\,\epsilon_{_{\tau e}}$ and $\epsilon_{_{ee}}$

3 moduli and two more CP violating phases

- disappearance probabilities $P_{_{\mu\mu}}$ depend on $\epsilon_{_{\mu\mu}}$, $\epsilon_{_{\mu\tau}}$ and $\epsilon_{_{\tau\tau}}$
 - 2 moduli and one more CP violating phase



	€ _{ee}	٤ وµ	$\epsilon_{ m e au}$	٤ _{µµ}	ε _{μτ}
2%	(-4,3.6)	(0,0.19)	(0,0.45)	(-0.60,0.23) U (0.37,0.75)	(0,0.35)
5%	(-4,3.8)	(0,0.2)	(0,0.47)	(-0.64,0.78)	(0,0.42)
7%	(-4.5,4)	(0,0.22)	(0,0.52)	(-0.68,0.80)	(0,0.44)

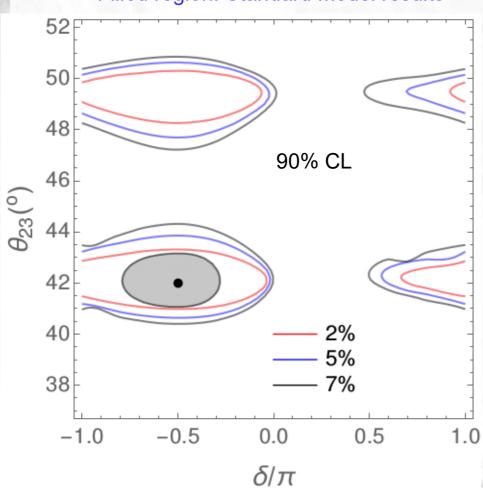


a ~10% variation on the bounds

Effects of New Physics on Standard Oscillation

the (θ_{23},δ) plane

Filled region: Standard Model results



Bad news:

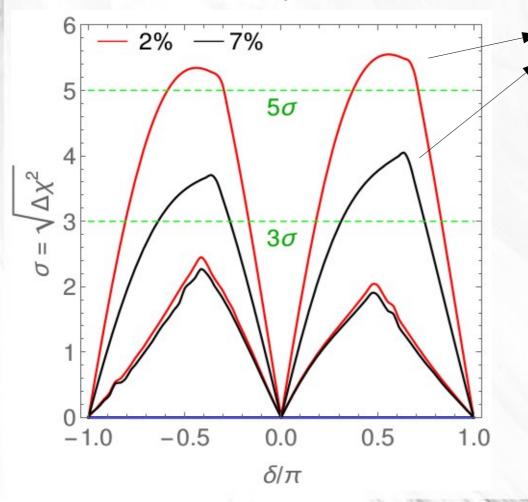
- appearance of octant degeneracy already with 2% sys
- impossible to check maximal CP violation

see also

Pilar Coloma, JHEP03 (2016) 016

Effects of New Physics on CP discovery

significance with which the CP violation can be determined as a function of δ



Standard Model results

Main features:

- strong reduction in the sensitivity
- soft dependence on sys for the NSI case: 8% loss in sensitivity (at the pick)

"The Physics Program for DUNE at LBNF" 1512.06148

$$\begin{array}{lll} \Delta\chi^2_{CPV} &=& Min[\Delta\chi^2_{CP}(\delta^{test}_{\mathrm{CP}}=0), \Delta\chi^2_{CP}(\delta^{test}_{\mathrm{CP}}=\pi)], \, \mathrm{where} \\ \Delta\chi^2_{CP} &=& \chi^2_{\delta^{test}_{\mathrm{CP}}} - \chi^2_{\delta^{test}_{\mathrm{CP}}}. \end{array}$$

Other Long Baseline Experiments

Based on: Ghosh&Yasuda, PRD 96,013001 (2017)

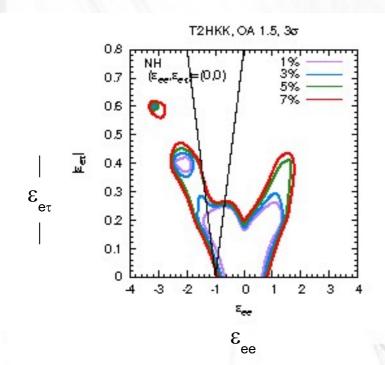
T2HKK: two Cerenkov detectors tanks of 187 Kt each, one of them

in Korea; off-axis angles 1.5°, 2°, 2.5°; L~1100 Km

1.3 MW, total exposure: 27 x 10²¹ pot

uncertainty of $x\% \rightarrow \text{signal}$ and background normalization errors of x% for both app and

dis



Impact of systematics from 7% to 1%:

- range of $\varepsilon_{_{\!\!\!\!ee}}$ reduced by ~35%
- range of $\epsilon_{_{\!\!\!\text{e}\tau}}$ reduced by ~10%

Compared to DUNE (at fixed systematics):

- T2HKK performs slightly better for $\epsilon_{_{\!e\!e}}$

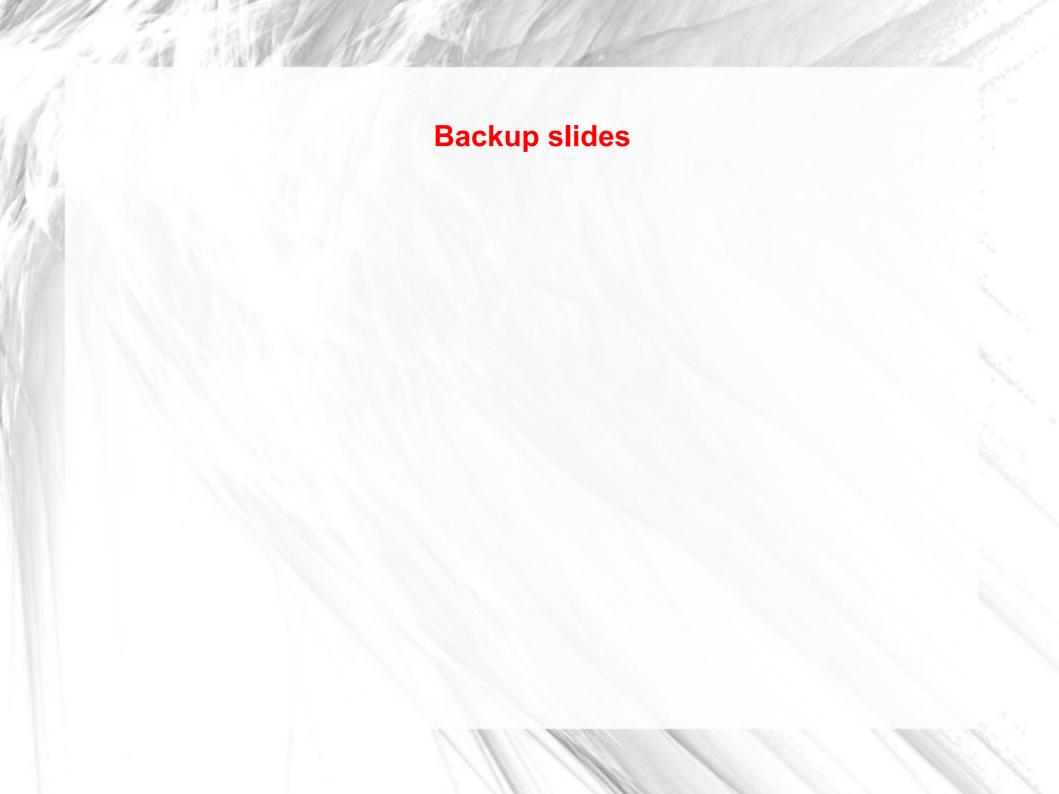
Conclusions

- capabilities of all setups are largely sensitive to systematic errors
- constraints on the NSI parameters improves in DUNE by $\sim 8\%$ if the flux shape—uncertainty passes from 7% to 2%
- unavoidable octant degeneracy with NSI in DUNE for the set of systematics analyzed here

TO DO's

- analyze more observables (CP phases Other New Physics scenarios)
- check the impact of different systematic hypotheses
- take into account the effects of a Near Detector (too many sys?)

•



An example of migration matrices

Ankowski et al., Phys. Rev. D92 073014

 Neutrino-nucleus charged-current interactions simulated with GENIE in QE, RES, DIS and two-nucleons knockout channels

$$N_i^{\text{tot}} = \sum_X \sum_j \mathcal{M}_{ij}^X N_j^X$$

- ullet Energy resolutions: gaussian smearing with different σ for different particles
- Efficiencies (energy independent): 60% for π , 80% for other mesons, 50% for protons, 100% for charged particles
- Thresholds: measured kinetic energy of 20 MeV for mesons and 40 MeV for protons

Title::

Creator:ROOT Version 5.34/17

CreationDate:Tue Mar 31 11:08:13 2015 CreationDate:Tue Mar 31 11:08:13 2015 Title:

Creator:ROOT Version 5.34/17

CreationDate:Tue Apr 7 11:36:04 2015

CreationDate:Tue Apr 7 11:36:04 2015

Theoretical considerations: <u>Standard</u> <u>framework</u>

$$|
u_{lpha}^{s}\rangle = |
u_{lpha}\rangle$$
 neutrino produced at a source "s" in association with a charged lepton

$$\langle
u_{eta}^d | = \langle
u_{eta} |$$
 neutrino that produces a charged lepton at a detector "d"

Propagation of neutrinos between source and detector

$$\mathbf{i} \frac{\mathbf{d}}{\mathbf{d}t} \begin{bmatrix} \nu_e \\ \nu_\mu \\ \nu_\tau \end{bmatrix} = \frac{1}{2E} \left\{ U^{\dagger} \begin{bmatrix} 0 & 0 & 0 \\ 0 & \Delta m_{21}^2 & 0 \\ 0 & 0 & \Delta m_{31}^2 \end{bmatrix} U + \begin{bmatrix} A & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \right\} \begin{bmatrix} \nu_e \\ \nu_\mu \\ \nu_\tau \end{bmatrix}$$

Theoretical considerations: Non-Standard framework

1- non-flavor diagonal CC-like operators that affect the nu interactions with charged leptons at source and detectors (contributions from several Lorentz structures of D=6 operators)

$$|\nu_{\alpha}^{s}\rangle = |\nu_{\alpha}\rangle + \sum_{\gamma=e,\mu,\tau} \varepsilon_{\alpha\gamma}^{s} |\nu_{\gamma}\rangle$$

$$\langle \nu_{\beta}^{d} | = \langle \nu_{\beta} | + \sum_{\gamma = e, \mu, \tau} \varepsilon_{\gamma\beta}^{d} \langle \nu_{\gamma} |$$

contributions from V+-A

2- propagation in the presence of NC-like operators

$$\mathrm{i}\frac{\mathrm{d}}{\mathrm{d}t}\begin{bmatrix}\nu_{e}\\\nu_{\mu}\\\nu_{\tau}\end{bmatrix} = \frac{1}{2E}\left\{U^{\dagger}\begin{bmatrix}0&0&0\\0&\Delta m_{21}^{2}&0\\0&0&\Delta m_{31}^{2}\end{bmatrix}U + A\begin{bmatrix}1+\varepsilon_{ee}^{m}&\varepsilon_{e\mu}^{m}&\varepsilon_{e\tau}^{m}\\\varepsilon_{\mu e}^{m}&\varepsilon_{\mu\mu}^{m}&\varepsilon_{\mu\tau}^{m}\\\varepsilon_{\tau e}^{m}&\varepsilon_{\tau\mu}^{m}&\varepsilon_{\tau\tau}^{m}\end{bmatrix}\right\}\begin{bmatrix}\nu_{e}\\\nu_{\mu}\\\nu_{\tau}\end{bmatrix}$$

Three different sources on new physics parameters

$$(\epsilon^{s,d})$$
 two independent 3x3 complex matrices \rightarrow 36 parameters

$$(\epsilon^{m})_{\alpha\beta}$$
 6 amplitudes and 3 phases

<u>Current</u> <u>bounds</u>

$$|\varepsilon_{\alpha\beta}^{s/d}| < \begin{bmatrix} 0.041 & 0.025 & 0.041 \\ 0.026 & 0.078 & 0.013 \\ 0.12 & 0.018 & 0.13 \end{bmatrix}$$

Biggio, Blennow, Fernandez-Martinez JHEP 0908, 090 (2009)

$$|\varepsilon_{\alpha\beta}^m| < \begin{bmatrix} 4.2 & 0.3 & 3.0 \\ 0.3 & - & 0.04 \\ 3.0 & 0.04 & 0.15 \end{bmatrix}$$

ofter parametrized subtracting (identity * $\epsilon_{\tau\tau}$) \rightarrow $\stackrel{\sim}{\epsilon}_{ee}$, $\stackrel{\sim}{\epsilon}_{uu}$

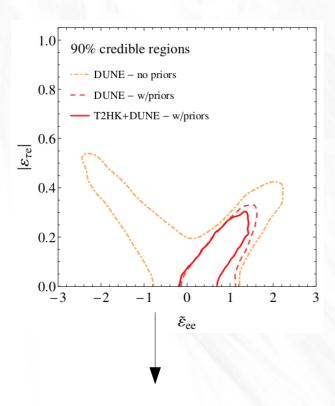
Expected sensitivities

- $\bullet \ \ \text{Parameter space:} \ \widetilde{\epsilon}_{ee}, \widetilde{\epsilon}_{\mu\mu}, |\epsilon_{\mu e}|, |\epsilon_{\tau e}|, \ \text{and} \ |\epsilon_{\tau\mu}| \ + \ \varphi_{\mu e}, \varphi_{\tau e}, \ \text{and} \ \varphi_{\tau\mu}$
- + six standard oscillation parameters
- Parameter estimation based on Bayesian inference
- Efficient sample of parameters done with a MonteCarlo Markov Chain

(MonteCUBES + GLoBES) probability of observing the data set d given a certain set of values \bullet posterior for the parameters Θ $\mathcal{P} = P(\Theta \mid d) = \frac{\mathcal{L}(d \mid \Theta)P(\Theta)}{P(d)}$ total probability of measuring the data set d

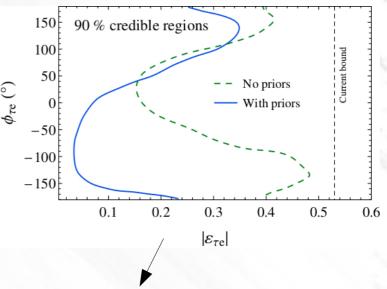
Expected sensitivities: some examples

Pilar Coloma, JHEP03 (2016) 016



improvement by a factor of 2 (no prior case)

gaussian priors on standard parameters for NSI profiles priors taken from Gonzalez-Garcia&Maltoni,JHEP 1309, 152 (2013)



modulation due to the CP phase

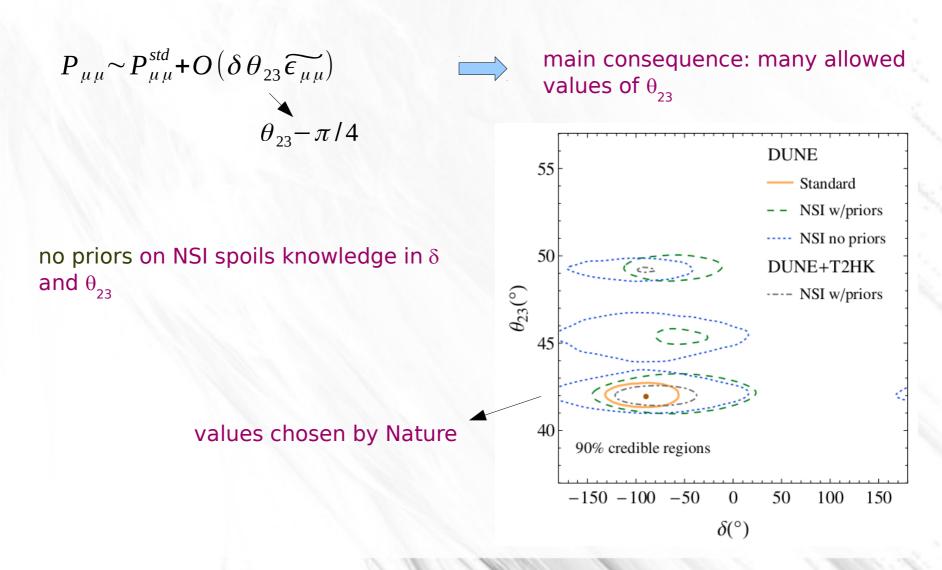
Expected sensitivities: summary of results

Pilar Coloma, JHEP03 (2016) 016

			DUNE with no priors on NSI	DUNE with priors	Current constraint
	$ ilde{arepsilon}_{ee}$	~	(-1.89, 1.65)	(0.15, 1.49)	(-4, -2.62)
		ee			$\oplus (0.33, 1.79)$
not a huge		$\widetilde{arepsilon}_{\mu\mu}$	(-0.17, 0.19)	(-0.18, 0.10)	(-0.12, 0.11)
improvement			$\oplus (-0.6, -0.33) \oplus (0.53, 0.63)$		(-0.12, 0.11)
factor of 5 better	0 0	$ arepsilon_{\mu e} $	< 0.076	< 0.073	< 0.36
20% better	0 0	$ \varepsilon_{ au e} $	< 0.37	< 0.25	< 0.53
		$ \varepsilon_{\tau\mu} $	< 0.11	< 0.035	< 0.054

strong dependence on the CP phase

The problem of the degeneracies: spoiling the sensitivity to the standard oscillation parameters

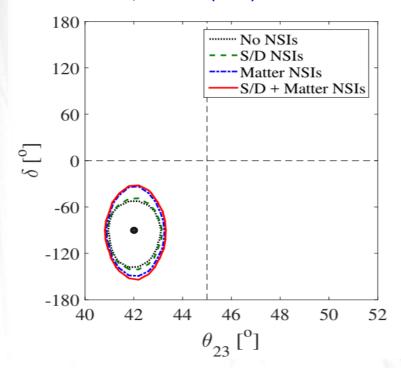


Going beyond the matter NSI

$$|\nu_{\alpha}^{s}\rangle = |\nu_{\alpha}\rangle + \sum_{\gamma=e,\mu,\tau} \varepsilon_{\alpha\gamma}^{s} |\nu_{\gamma}\rangle$$

$$\langle \nu_{\beta}^d | = \langle \nu_{\beta} | + \sum_{\gamma = e, \mu, \tau} \varepsilon_{\gamma\beta}^d \langle \nu_{\gamma} |$$

Blennow et al., JHEP03 (2016) 016



- many parameters acting simultaneously
- relevant set of source/detector parameters:

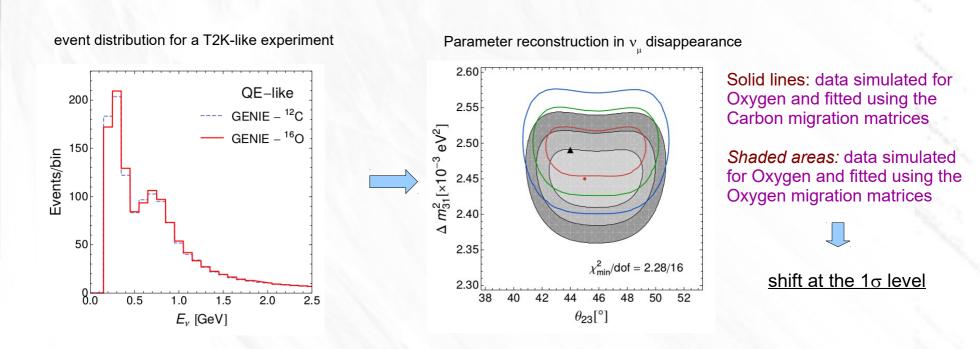
$$\varepsilon_{\mu e}^{s}$$
, $\varepsilon_{\mu \mu}^{s}$, $\varepsilon_{\mu \tau}^{s}$, $\varepsilon_{\mu e}^{d}$, $\varepsilon_{\tau e}^{d}$

- > 5 + 5 run
- vanishing NSI central values
- atmospheric angle not significantly affected

An example related to *nuclear* effects

Coloma, Huber, Jen, Mariani, 2013

Effects of the near-to-far cross section extrapolation



Relevant conclusion: better to employ the same target in ND and FD if no detailed knowledge of the Oxygen (and Argon) cross section is available