

# Implications for the CMSSM from CMS and Dark Matter Searches - A Bayesian Approach

Leszek Roszkowski

SINS, Warsaw, Poland and U. of Sheffield, England

The BayesFITS Group (A. Fowlie, A. Kalinowski, M. Kazana, S. Tsai,...)

# Outline

- TH vs EXPT
- Bayesian analysis of the CMSSM
- likelihood
- (preliminary) results
- summary

# A conjecture

# A conjecture

SUSY cannot be experimentally ruled out

# A conjecture

SUSY cannot be experimentally ruled out

it can only be discovered...

# A conjecture

SUSY cannot be experimentally ruled out

it can only be discovered...

...or abandoned

# Searches in all-hadronic final states

# Searches in all-hadronic final states

CMS:

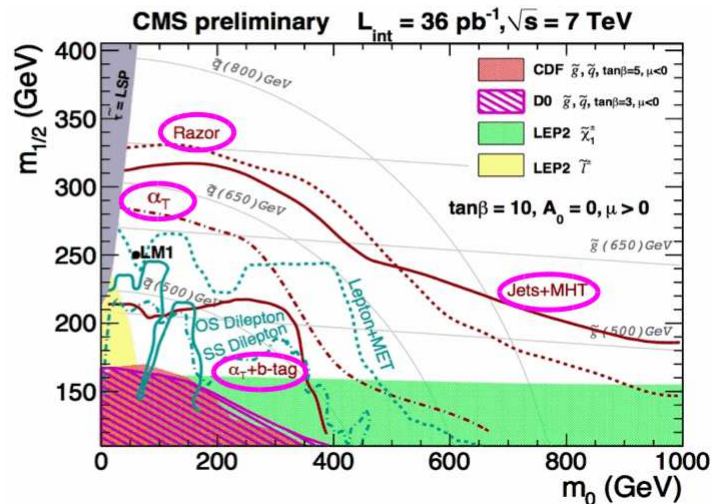
- jets + missing transverse energy  
inclusive, least model-dep.
- “razor”  
hemisphere algorithm to cluster  
events into effective di-jet system
- $\alpha_T$   
efficient discrimination of QCD  
multi-jet prod.



# Searches in all-hadronic final states

CMS:

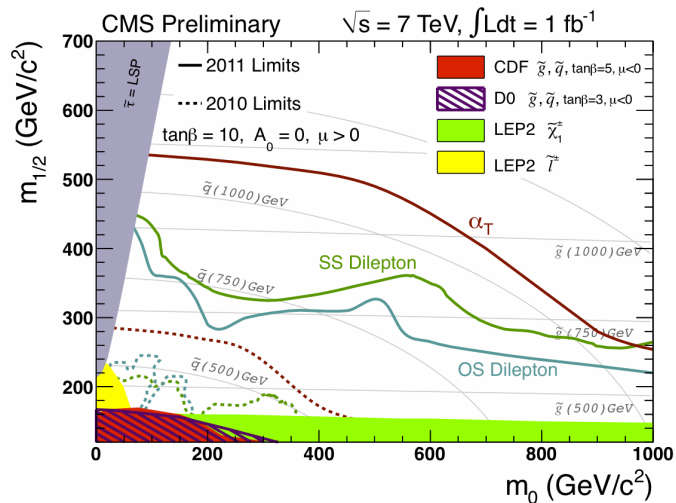
- jets + missing transverse energy
  - inclusive, least model-dep.
- “razor”
  - hemisphere algorithm to cluster events into effective di-jet system
- $\alpha_T$ 
  - efficient discrimination of QCD multi-jet prod.



# Searches in all-hadronic final states

CMS:

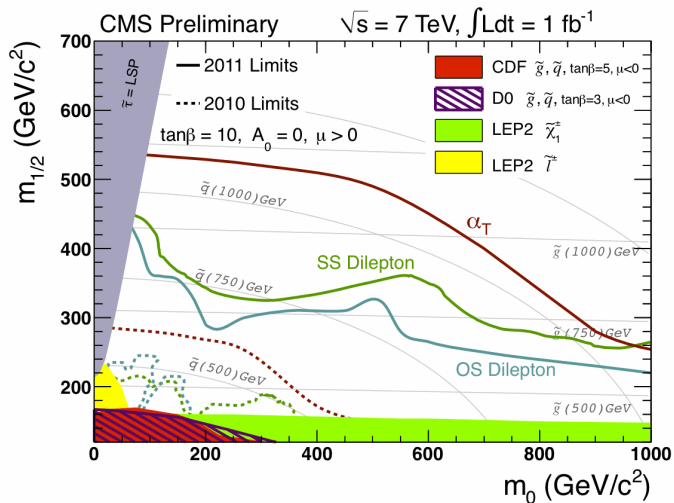
- jets + missing transverse energy
  - inclusive, least model-dep.
- “razor”
  - hemisphere algorithm to cluster events into effective di-jet system
- $\alpha_T$ 
  - efficient discrimination of QCD multi-jet prod.



# Searches in all-hadronic final states

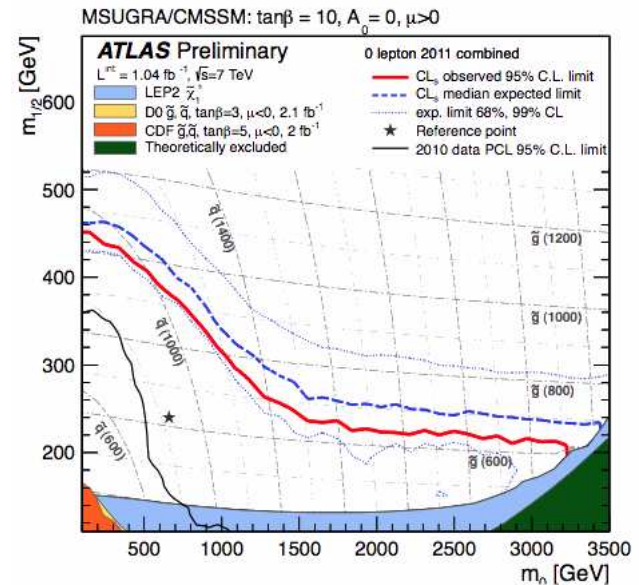
CMS:

- jets + missing transverse energy
  - inclusive, least model-dep.
- “razor”
  - hemisphere algorithm to cluster events into effective di-jet system
- $\alpha_T$ 
  - efficient discrimination of QCD multi-jet prod.



ATLAS:

- jets + missing transverse momentum
- ...



# Compare theory with expt...

- rigid step-function approach (e.g., 95%)
- frequentist ( $\chi^2$ -based)
- Bayesian

# Compare theory with expt...

- rigid step-function approach (e.g., 95%)
- frequentist ( $\chi^2$ -based)
- Bayesian

**Frequentist:** “probability is the number of times the event occurs over the total number of trials, in the limit of an infinite series of equiprobable repetitions”

**Bayesian:** “probability is a measure of the degree of belief about a proposition”

# Compare theory with expt...

- rigid step-function approach (e.g., 95%)
- frequentist ( $\chi^2$ -based)
- Bayesian

**Frequentist:** “probability is the number of times the event occurs over the total number of trials, in the limit of an infinite series of equiprobable repetitions”

**Bayesian:** “probability is a measure of the degree of belief about a proposition”

“Bayesians address the question everyone is interested in by using assumptions no-one believes, while frequentists use impeccable logic to deal with an issue of no interest to anyone”

Louis Lyons

# Compare theory with expt...

- rigid step-function approach (e.g., 95%)
- frequentist ( $\chi^2$ -based)
- Bayesian

**Frequentist:** “probability is the number of times the event occurs over the total number of trials, in the limit of an infinite series of equiprobable repetitions”

**Bayesian:** “probability is a measure of the degree of belief about a proposition”

“Bayesians address the question everyone is interested in by using assumptions no-one believes, while frequentists use impeccable logic to deal with an issue of no interest to anyone”

Louis Lyons

Statistical approaches: construct the likelihood!

# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups



# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

- $m = (\theta, \psi)$  – model's all relevant parameters

# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

- $m = (\theta, \psi)$  – model's all relevant parameters
- CMSSM parameters  $\theta = m_{1/2}, m_0, A_0, \tan \beta$
- relevant SM param's  $\psi = M_t, m_b(m_b)^{\overline{MS}}, \alpha_s^{\overline{MS}}, \alpha_{em}(M_Z)^{\overline{MS}}$

# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

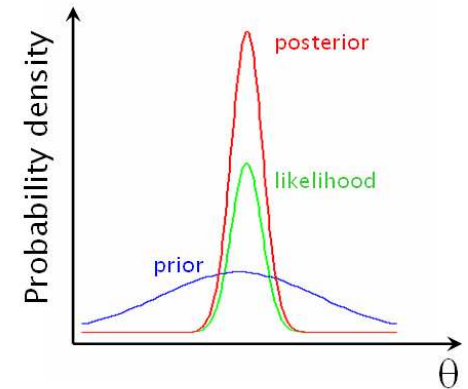
- $m = (\theta, \psi)$  – model's all relevant parameters
- CMSSM parameters  $\theta = m_{1/2}, m_0, A_0, \tan \beta$
- relevant SM param's  $\psi = M_t, m_b(m_b)^{\overline{MS}}, \alpha_s^{\overline{MS}}, \alpha_{em}(M_Z)^{\overline{MS}}$
- $\xi = (\xi_1, \xi_2, \dots, \xi_m)$ : set of derived variables (observables):  $\xi(m)$

# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

- $m = (\theta, \psi)$  – model's all relevant parameters
- CMSSM parameters  $\theta = m_{1/2}, m_0, A_0, \tan \beta$
- relevant SM param's  $\psi = M_t, m_b(m_b)^{\overline{MS}}, \alpha_s^{\overline{MS}}, \alpha_{em}(M_Z)^{\overline{MS}}$
- $\xi = (\xi_1, \xi_2, \dots, \xi_m)$ : set of derived variables (observables):  $\xi(m)$
- $d$ : data ( $\Omega_{\text{CDM}} h^2, b \rightarrow s\gamma, m_h$ , etc)



# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

●  $m = (\theta, \psi)$  – model's all relevant parameters

● CMSSM parameters  $\theta = m_{1/2}, m_0, A_0, \tan \beta$

● relevant SM param's  $\psi = M_t, m_b(m_b)^{\overline{MS}}, \alpha_s^{\overline{MS}}, \alpha_{em}(M_Z)^{\overline{MS}}$

●  $\xi = (\xi_1, \xi_2, \dots, \xi_m)$ : set of derived variables (observables):  $\xi(m)$

●  $d$ : data ( $\Omega_{CDM}h^2, b \rightarrow s\gamma, m_h$ , etc)

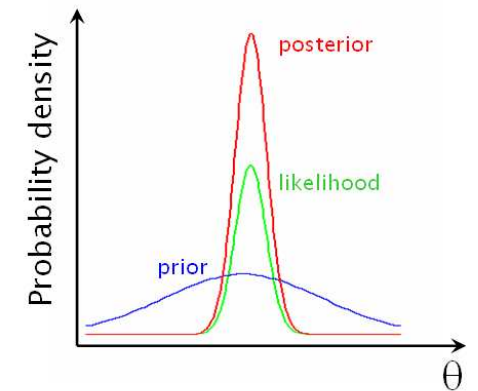
● Bayes' theorem: posterior pdf

$$p(\theta, \psi | d) = \frac{p(d|\xi)\pi(\theta, \psi)}{p(d)}$$

●  $p(d|\xi) = \mathcal{L}$ : likelihood

●  $\pi(\theta, \psi)$ : prior pdf

●  $p(d)$ : evidence (normalization factor)



$$\text{posterior} = \frac{\text{likelihood} \times \text{prior}}{\text{normalization factor}}$$

# Bayesian Analysis of the CMSSM

Apply to the CMSSM:

fairly recent development, started by 2 groups

●  $m = (\theta, \psi)$  – model's all relevant parameters

● CMSSM parameters  $\theta = m_{1/2}, m_0, A_0, \tan \beta$

● relevant SM param's  $\psi = M_t, m_b(m_b)^{\overline{MS}}, \alpha_s^{\overline{MS}}, \alpha_{em}(M_Z)^{\overline{MS}}$

●  $\xi = (\xi_1, \xi_2, \dots, \xi_m)$ : set of derived variables (observables):  $\xi(m)$

●  $d$ : data ( $\Omega_{CDM}h^2, b \rightarrow s\gamma, m_h$ , etc)

● Bayes' theorem: posterior pdf

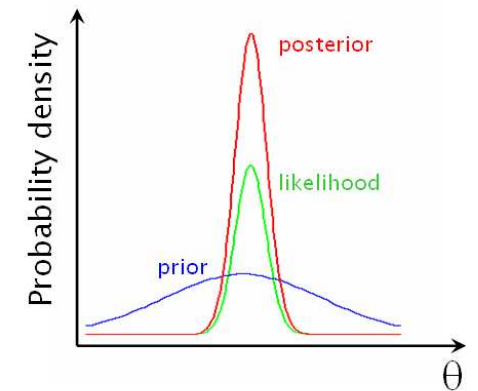
$$p(\theta, \psi | d) = \frac{p(d|\xi)\pi(\theta, \psi)}{p(d)}$$

●  $p(d|\xi) = \mathcal{L}$ : likelihood

●  $\pi(\theta, \psi)$ : prior pdf

●  $p(d)$ : evidence (normalization factor)

● usually marginalize over SM (nuisance) parameters  $\psi \Rightarrow p(\theta | d)$



$$\text{posterior} = \frac{\text{likelihood} \times \text{prior}}{\text{normalization factor}}$$

# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

(e.g.,  $M_W$ )

# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

●  $c$  – central value,  $\sigma$  – standard exptal error

(e.g.,  $M_W$ )



# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

(e.g.,  $M_W$ )

- $c$  – central value,  $\sigma$  – standard exptal error

- define

$$\chi^2 = \frac{[\xi(m) - c]^2}{\sigma^2}$$

# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

(e.g.,  $M_W$ )

- $c$  – central value,  $\sigma$  – standard exptal error

- define

$$\chi^2 = \frac{[\xi(m) - c]^2}{\sigma^2}$$

- assuming Gaussian distribution ( $d \rightarrow (c, \sigma)$ ):

$$\mathcal{L} = p(\sigma, c | \xi(m)) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{\chi^2}{2}\right]$$

# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

(e.g.,  $M_W$ )

- $c$  – central value,  $\sigma$  – standard exptal error

- define

$$\chi^2 = \frac{[\xi(m) - c]^2}{\sigma^2}$$

- assuming Gaussian distribution ( $d \rightarrow (c, \sigma)$ ):

$$\mathcal{L} = p(\sigma, c | \xi(m)) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{\chi^2}{2}\right]$$

- when include theoretical error estimate  $\tau$  (assumed Gaussian):

$$\sigma \rightarrow s = \sqrt{\sigma^2 + \tau^2}$$

TH error “smears out” the EXPTAL range

# The likelihood: 1-dim case

Take a single observable  $\xi(m)$  that has been measured

(e.g.,  $M_W$ )

- $c$  – central value,  $\sigma$  – standard exptal error

- define

$$\chi^2 = \frac{[\xi(m) - c]^2}{\sigma^2}$$

- assuming Gaussian distribution ( $d \rightarrow (c, \sigma)$ ):

$$\mathcal{L} = p(\sigma, c | \xi(m)) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{\chi^2}{2}\right]$$

- when include theoretical error estimate  $\tau$  (assumed Gaussian):

$$\sigma \rightarrow s = \sqrt{\sigma^2 + \tau^2}$$

TH error “smears out” the EXPTAL range

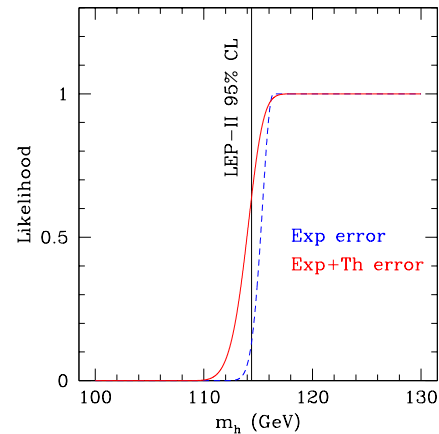
- for several uncorrelated observables (assumed Gaussian):

$$\mathcal{L} = \exp\left[-\sum_i \frac{\chi_i^2}{2}\right]$$

# Limits: eg. light Higgs in the CMSSM

LEP:  $m_h > 114.4 \text{ GeV}$  (95% CL) - if SM-like

- include both experimental and theoretical error:  $\sigma \rightarrow s = \sqrt{\sigma^2 + \tau^2}$



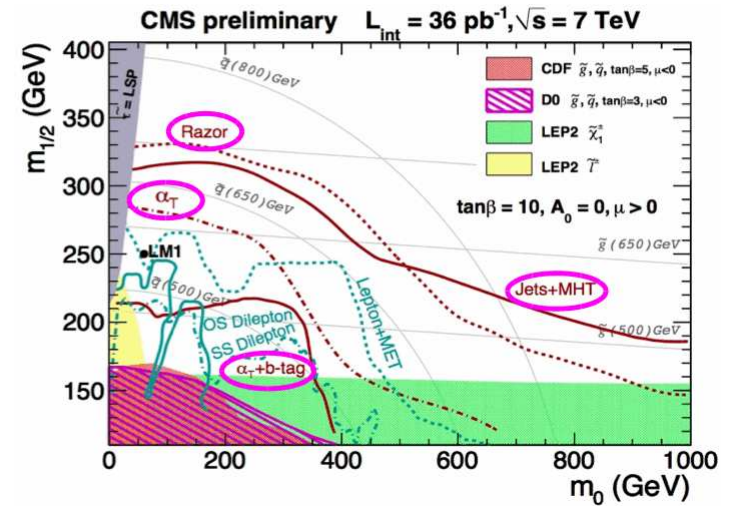
- apply similar way to LHC exclusion limits

compute expected nr of events, compare with data

compute cross sections, efficiency, apply cuts...

# E.g., likelihood for the razor

as test case, consider CMS limit from the razor at  $35 \text{ pb}^{-1}$



# E.g., likelihood for the razor

as test case, consider CMS limit from the razor at  $35 \text{ pb}^{-1}$

$o$  – observed nr of events

$b$  – expected nr of events from SM (bgnd)

$s$  – expected nr of events from SUSY (for a given parameter point)

$$s = \epsilon \cdot \sigma \cdot \int L$$

$\epsilon$  – simulated detector efficiency

$\sigma$  – cross section

$\int L$  – integrated luminosity

# E.g., likelihood for the razor

as test case, consider CMS limit from the razor at  $35 \text{ pb}^{-1}$

$o$  – observed nr of events

$b$  – expected nr of events from SM (bgnd)

$s$  – expected nr of events from SUSY (for a given parameter point)

$$s = \epsilon \cdot \sigma \cdot \int L$$

$\epsilon$  – simulated detector efficiency

$\sigma$  – cross section

$\int L$  – integrated luminosity

Likelihood

$$\mathcal{L} = \frac{e^{-s+b} (s+b)^o}{o!}$$



# E.g., likelihood for the razor

as test case, consider CMS limit from the razor at  $35 \text{ pb}^{-1}$

$o$  – observed nr of events

$b$  – expected nr of events from SM (bgnd)

$s$  – expected nr of events from SUSY (for a given parameter point)

$$o = 7, b = 5.5$$

simulate detector efficiency with Pythia  
 $\sigma$  with Herwig++  
use SoftSusy, SUSY-HIT

$$s = \epsilon \cdot \sigma \cdot \int L$$

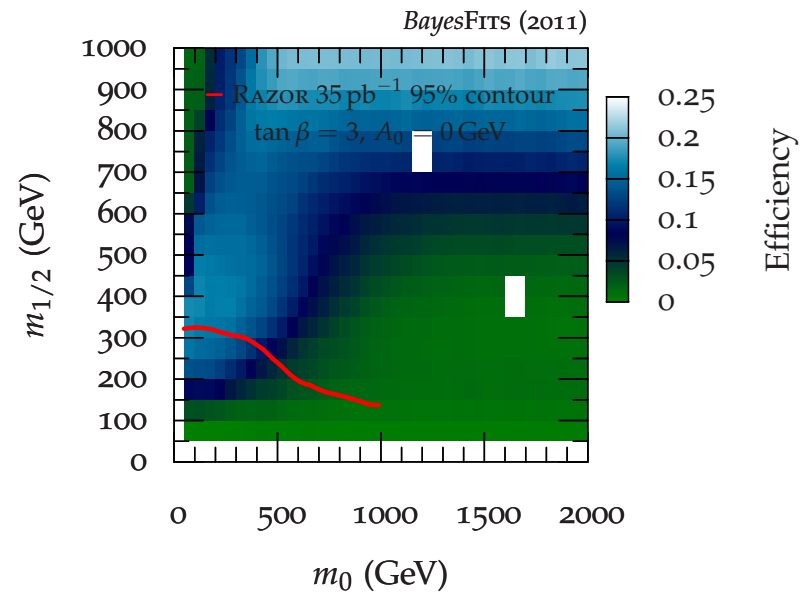
$\epsilon$  – simulated detector efficiency

$\sigma$  – cross section

$\int L$  – integrated luminosity

Likelihood

$$\mathcal{L} = \frac{e^{-s+b} (s+b)^o}{o!}$$



# E.g., likelihood for the razor

as test case, consider CMS limit from the razor at  $35 \text{ pb}^{-1}$

$o$  – observed nr of events

$b$  – expected nr of events from SM (bgnd)

$s$  – expected nr of events from SUSY (for a given parameter point)

$$o = 7, b = 5.5$$

simulate detector efficiency with Pythia  
 $\sigma$  with Herwig++  
use SoftSusy, SUSY-HIT

$$s = \epsilon \cdot \sigma \cdot \int L$$

$\epsilon$  – simulated detector efficiency

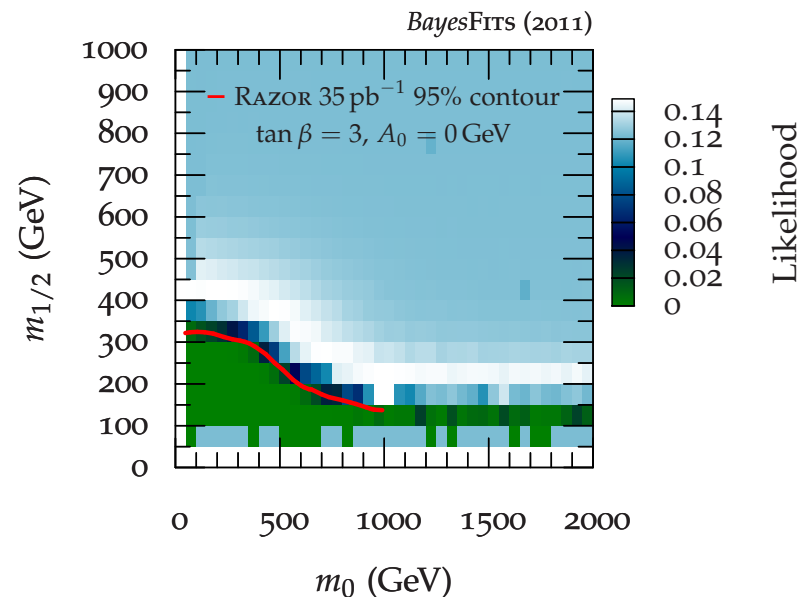
$\sigma$  – cross section

$\int L$  – integrated luminosity

Likelihood

$$\mathcal{L} = \frac{e^{-s+b} (s+b)^o}{o!}$$

$\Rightarrow$  very good agreement



encouraging!

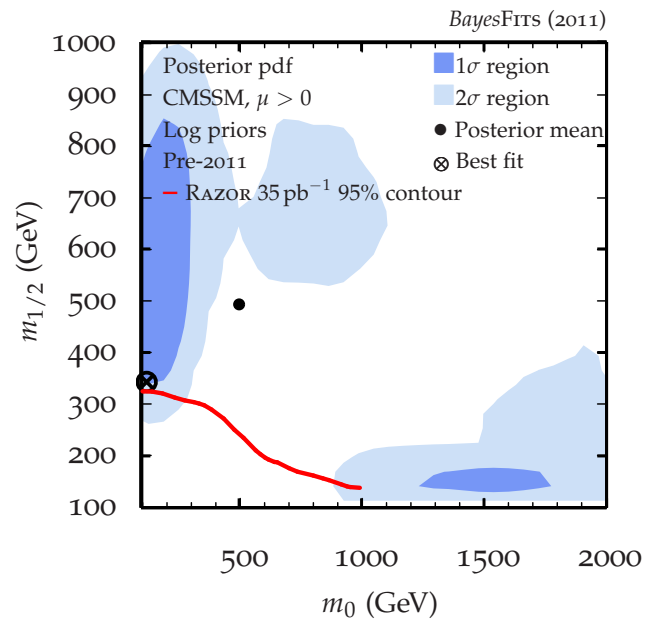
# Impact on CMSSM parameters

# Impact on CMSSM parameters

scans and stat analysis: SuperBayeS

“Pre2011”: apply  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g-2)_\mu$ , LEP,...

no limits from LHC



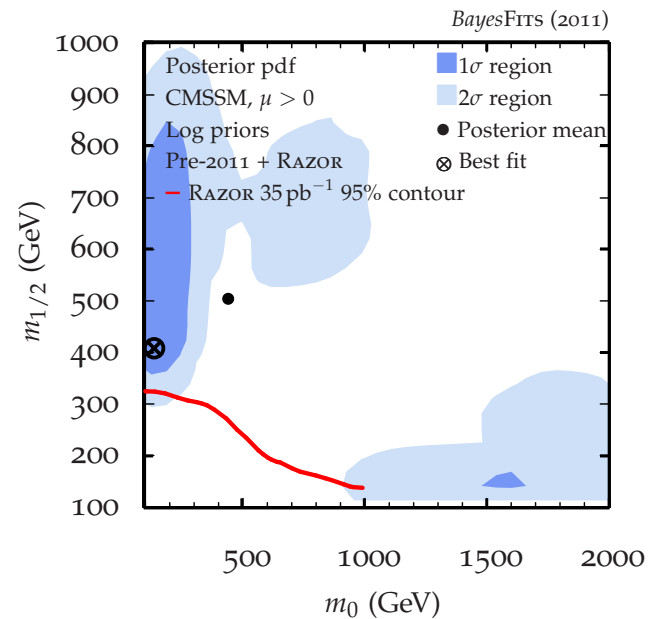
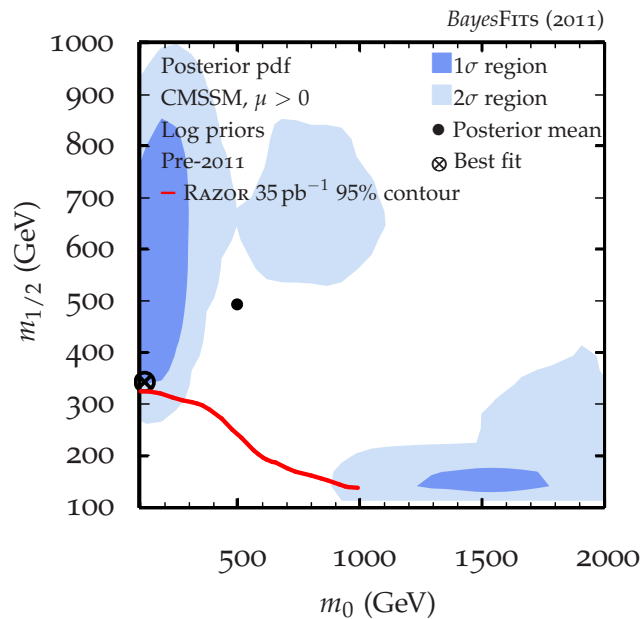
# Impact on CMSSM parameters

scans and stat analysis: SuperBayeS

“Pre2011”: apply  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g - 2)_\mu$ , LEP,...

no limits from LHC

add CMS razor limit



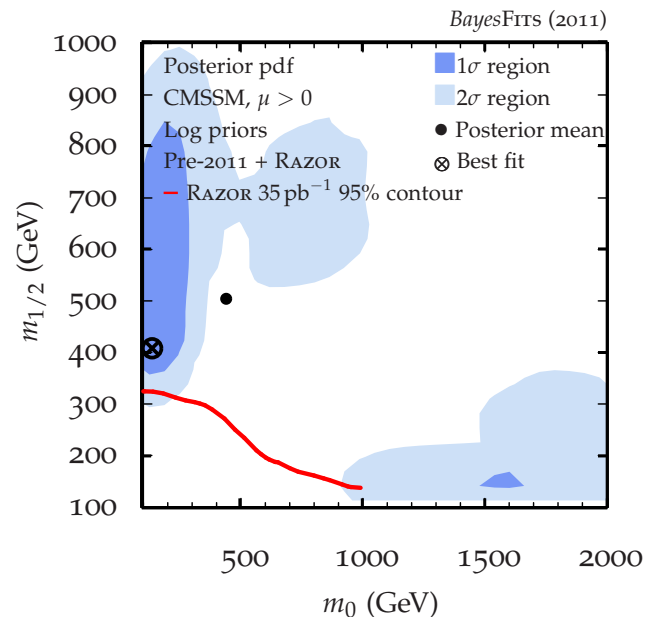
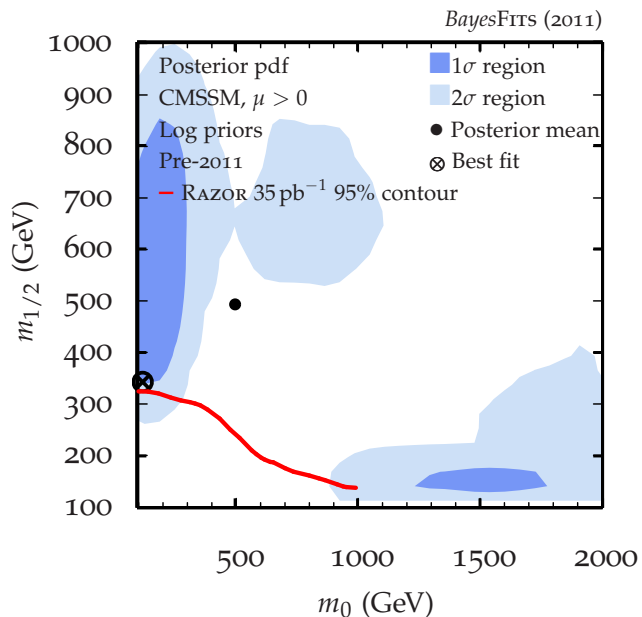
# Impact on CMSSM parameters

scans and stat analysis: SuperBayesS

“Pre2011”: apply  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g-2)_\mu$ , LEP,...

no limits from LHC

add CMS razor limit



⇒ two favoured regions:

- large  $m_{1/2}$  with  $m_0 \lesssim m_{1/2}$
- large  $m_0$  and small  $m_{1/2}$  (FP, HB,...)

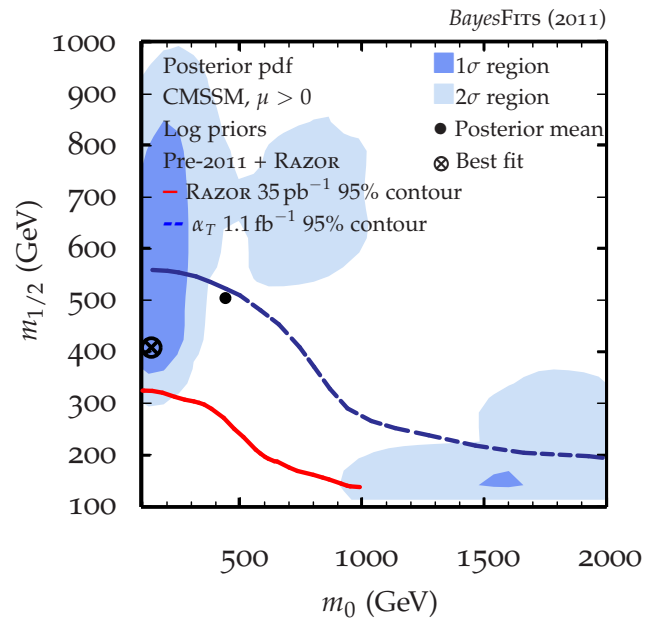
consistent with our previous results (2009-)

# In progress: Add $1 \text{ fb}^{-1}$ results

to add: current CMS  $\alpha_T$  limit

# In progress: Add $1 \text{ fb}^{-1}$ results

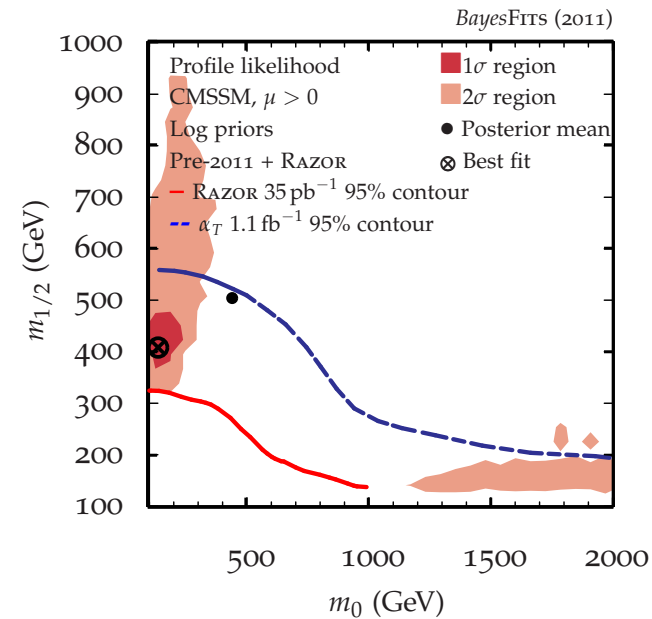
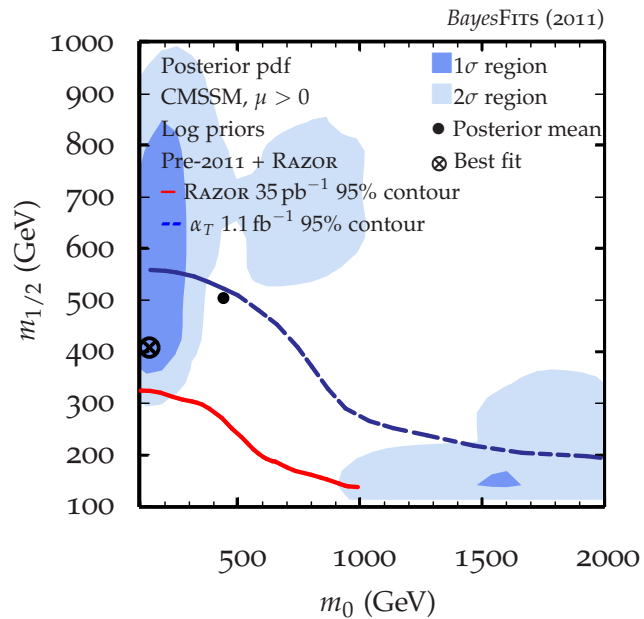
to add: current CMS  $\alpha_T$  limit





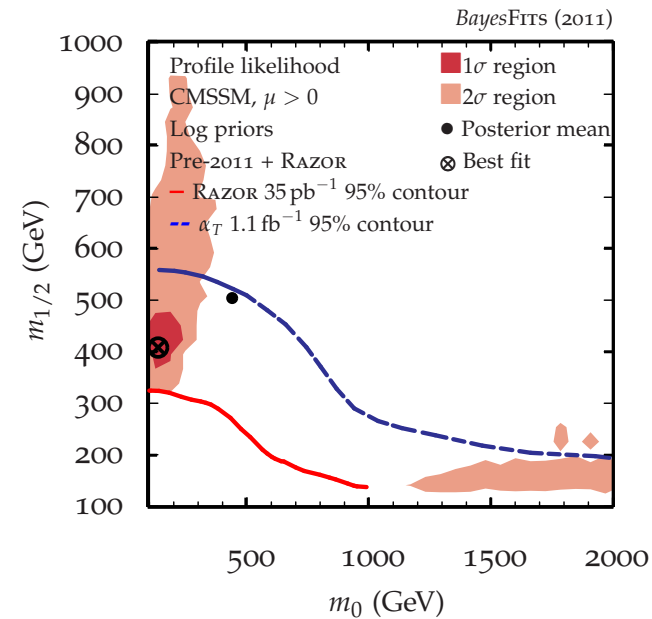
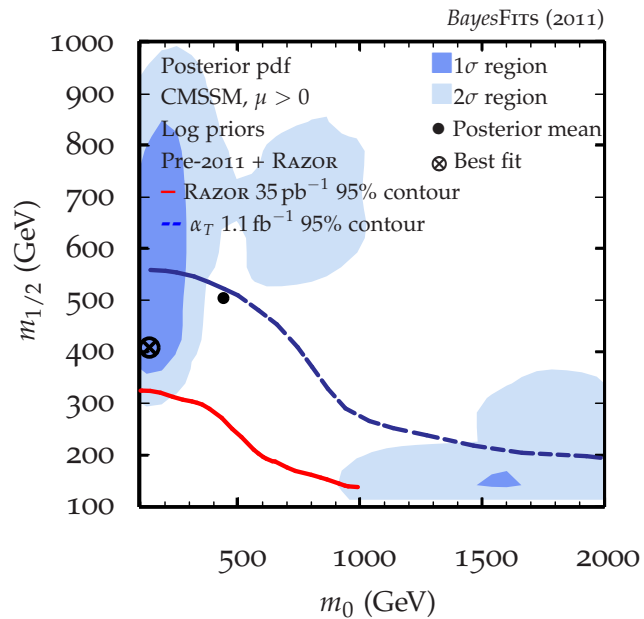
# In progress: Add $1 \text{ fb}^{-1}$ results

to add: current CMS  $\alpha_T$  limit



# In progress: Add $1 \text{ fb}^{-1}$ results

to add: current CMS  $\alpha_T$  limit



⇒ both favoured regions will get a hard hit

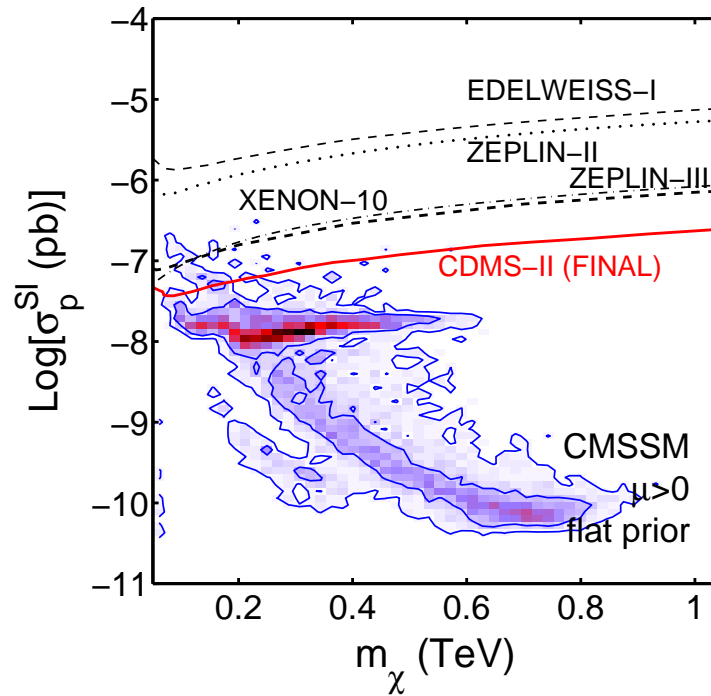
preliminary

# In progress: Add XENON-100 limit

Xenon-100:  $\sigma_p^{\text{SI}} \lesssim 10^{-8}$  pb at small  $m_{1/2}$  (FP)

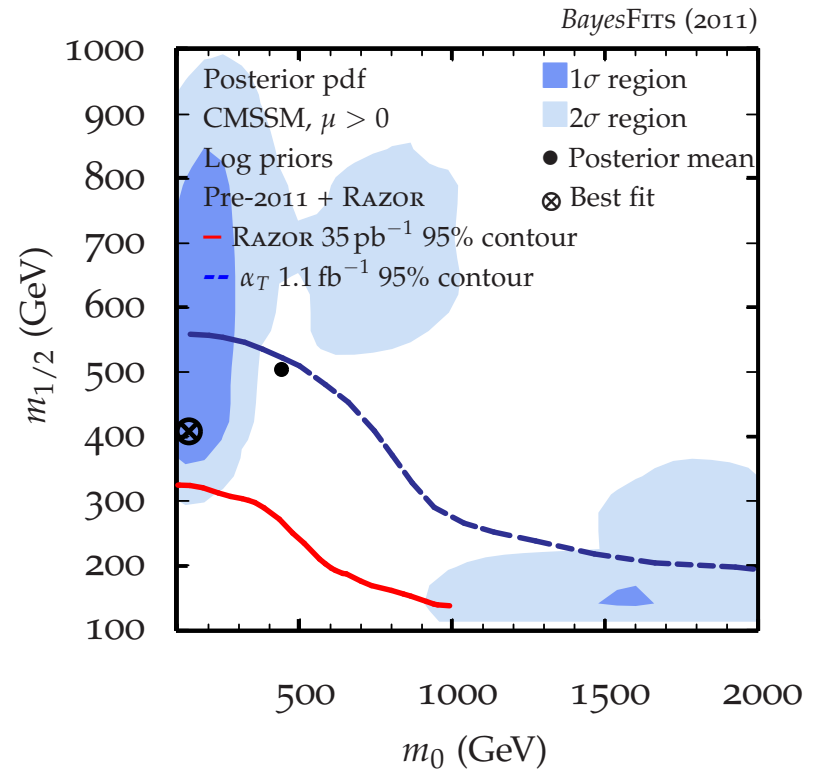
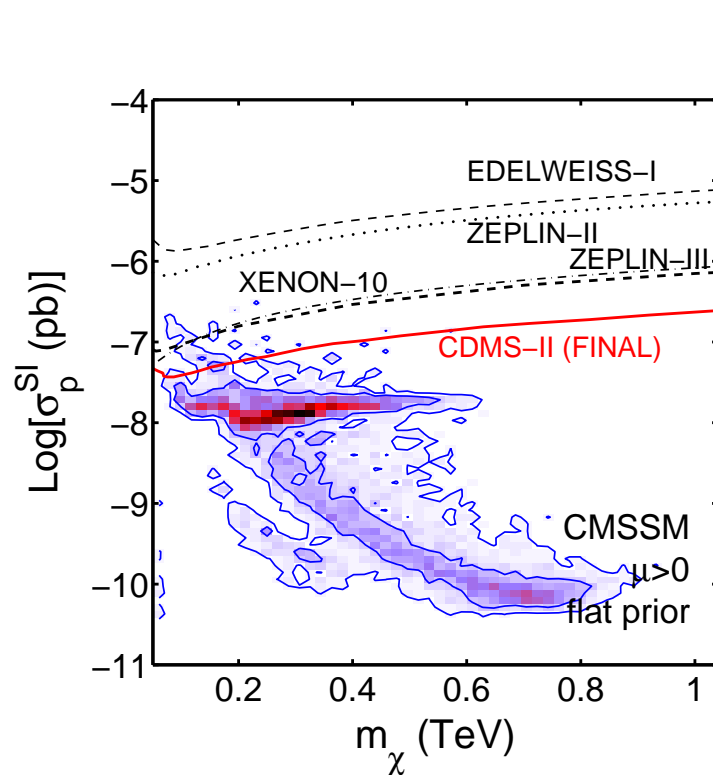
# In progress: Add XENON-100 limit

Xenon-100:  $\sigma_p^{SI} \lesssim 10^{-8}$  pb at small  $m_{1/2}$  (FP)



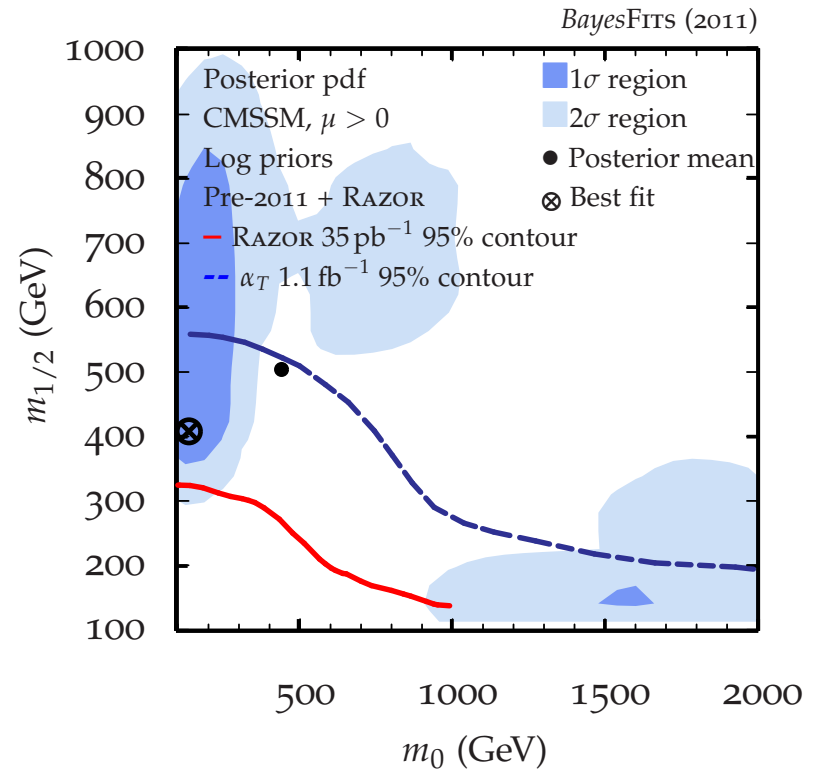
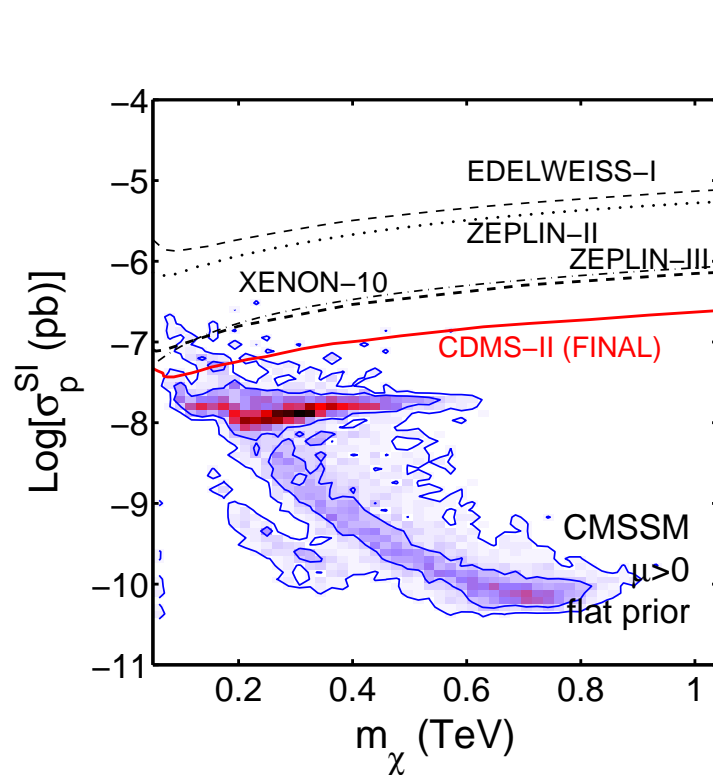
# In progress: Add XENON-100 limit

Xenon-100:  $\sigma_p^{SI} \lesssim 10^{-8}$  pb at small  $m_{1/2}$  (FP)



# In progress: Add XENON-100 limit

Xenon-100:  $\sigma_p^{SI} \lesssim 10^{-8}$  pb at small  $m_{1/2}$  (FP)

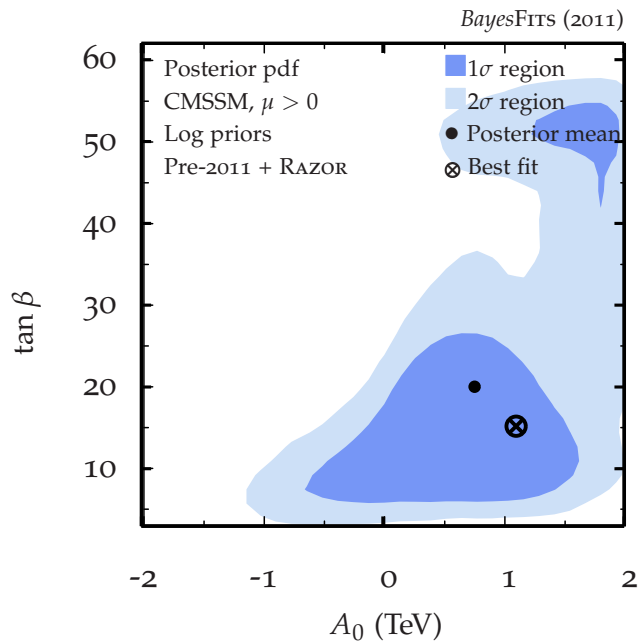


⇒ FP region gets a hard hit, but probably not completely out

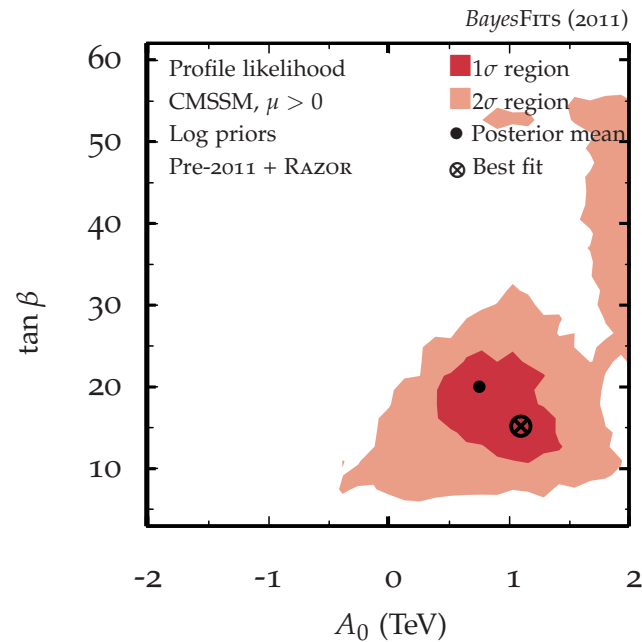
# Impact on $\tan \beta$ and $A_0$

apply CMS razor 36/ pb,  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g-2)_\mu$ , LEP, CDF,...

Bayesian pdf



profile likelihood



•  $3 \lesssim \tan \beta \lesssim 25$  favoured but not strongly

•  $A_0$  poorly determined

# Summary

- TH vs EXPT: statistical approach is the way to go!
- CMSSM: two favoured regions
- CMS  $1 \text{ fb}^{-1}$  limits: to strongly constrain both (in prep.)
- XENON-100 limit on DD: constrains (removes?) FP region (in prep.)



# Summary

- TH vs EXPT: statistical approach is the way to go!
- CMSSM: two favoured regions
- CMS  $1 \text{ fb}^{-1}$  limits: to strongly constrain both (in prep.)
- XENON-100 limit on DD: constrains (removes?) FP region (in prep.)

...all this is just a warm-up for dealing with positive measurement(s)

if it ever comes

# Backup

# Experimental Measurements

(assume Gaussian distributions)

# Experimental Measurements

(assume Gaussian distributions)

SM (nuisance) parameter	Mean $\mu$	Error $\sigma$ (expt)
$M_t$	172.6 GeV	1.4 GeV
$m_b(m_b)^{\overline{MS}}$	4.20 GeV	0.07 GeV
$\alpha_s$	0.1176	0.0020
$1/\alpha_{em}(M_Z)$	127.955	0.030

# Experimental Measurements

(assume Gaussian distributions)

SM (nuisance) parameter	Mean $\mu$	Error $\sigma$ (expt)
$M_t$	172.6 GeV	1.4 GeV
$m_b(m_b)^{\overline{MS}}$	4.20 GeV	0.07 GeV
$\alpha_s$	0.1176	0.0020
$1/\alpha_{em}(M_Z)$	127.955	0.030

$\text{BR}(\bar{B} \rightarrow X_s \gamma) \times 10^4$ :

SM:  **$3.15 \pm 0.23$**  (Misiak & Steinhauser, Sept 06) **used here**

# Experimental Measurements

(assume Gaussian distributions)

SM (nuisance) parameter	Mean $\mu$	Error $\sigma$ (expt)
$M_t$	172.6 GeV	1.4 GeV
$m_b(m_b)^{\overline{MS}}$	4.20 GeV	0.07 GeV
$\alpha_s$	0.1176	0.0020
$1/\alpha_{em}(M_Z)$	127.955	0.030

$\text{BR}(\bar{B} \rightarrow X_s \gamma) \times 10^4$ :  
 SM: **3.15 ± 0.23** (Misiak & Steinhauser, Sept 06) **used here**

Derived observable	Mean	Errors	
	$\mu$	$\sigma$ (expt)	$\tau$ (th)
$M_W$	80.398 GeV	25 MeV	15 MeV
$\sin^2 \theta_{\text{eff}}$	0.23153	$16 \times 10^{-5}$	$15 \times 10^{-5}$
$\delta a_\mu^{\text{SUSY}} \times 10^{10}$	29.5	8.8	1
$\text{BR}(\bar{B} \rightarrow X_s \gamma) \times 10^4$	3.55	0.26	0.21
$\Delta M_{B_s}$	17.33	0.12	4.8
$\Omega_\chi h^2$	0.1099	0.0062	$0.1 \Omega_\chi h^2$

take w/o error:  $M_Z = 91.1876(21)$  GeV,  $G_F = 1.16637(1) \times 10^{-5}$  GeV<sup>-2</sup>

# Experimental Limits

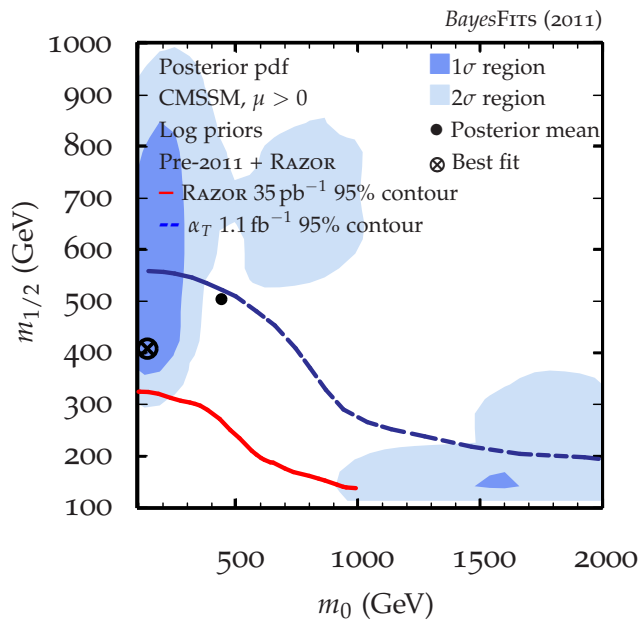
Derived observable	upper/lower limit	Constraints	
		$\xi_{\text{lim}}$	$\tau$ (theor.)
$\text{BR}(\text{B}_s \rightarrow \mu^+ \mu^-)$	UL	$1.5 \times 10^{-7}$	14%
$m_h$	LL	114.4 GeV (91.0 GeV)	3 GeV
$\zeta_h^2 \equiv g_{ZZh}^2 / g_{ZZH_{\text{SM}}}^2$	UL	$f(m_h)$	3%
$m_\chi$	LL	50 GeV	5%
$m_{\chi_1^\pm}$	LL	103.5 GeV (92.4 GeV)	5%
$m_{\tilde{e}_R}$	LL	100 GeV (73 GeV)	5%
$m_{\tilde{\mu}_R}$	LL	95 GeV (73 GeV)	5%
$m_{\tilde{\tau}_1}$	LL	87 GeV (73 GeV)	5%
$m_{\tilde{\nu}}$	LL	94 GeV (43 GeV)	5%
$m_{\tilde{t}_1}$	LL	95 GeV (65 GeV)	5%
$m_{\tilde{b}_1}$	LL	95 GeV (59 GeV)	5%
$m_{\tilde{q}}$	LL	318 GeV	5%
$m_{\tilde{g}}$	LL	233 GeV	5%
$(\sigma_p^{\text{SI}})$	UL	WIMP mass dependent	$\sim 100\%$

Note: DM direct detection  $\sigma_p^{\text{SI}}$  not applied due to astroph'l uncertainties (eg, local DM density)

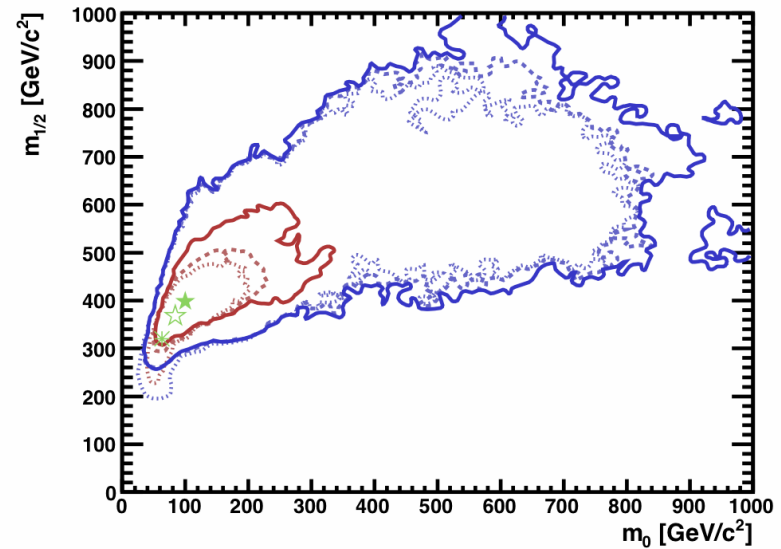
# Bayesian vs frequentist

apply CMS razor 36/ pb,  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g - 2)_\mu$ , LEP, CDF,...

## Bayesian pdf



## MasterCode

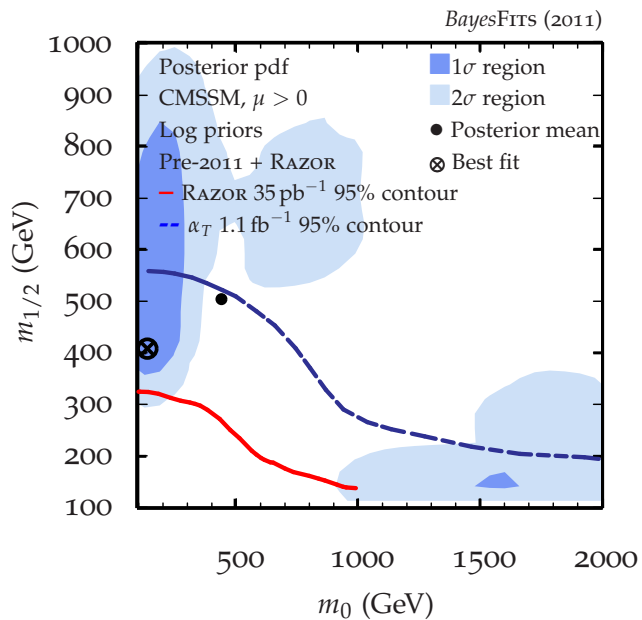




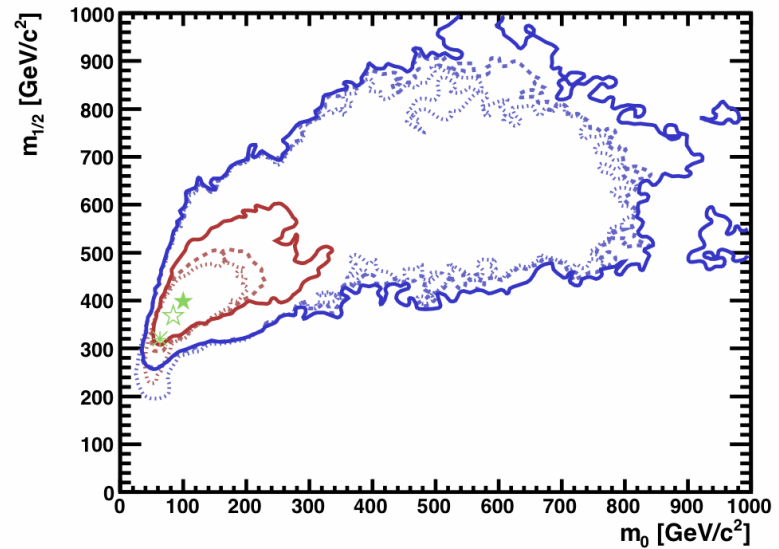
# Bayesian vs frequentist

apply CMS razor 36/ pb,  $\Omega_\chi h^2$ ,  $b \rightarrow s\gamma$ ,  $\text{BR}(\bar{B}_s \rightarrow \mu^+ \mu^-)$ ,  $(g - 2)_\mu$ , LEP, CDF,...

## Bayesian pdf



## MasterCode



- reasonable agreement in the  $m_{1/2} \gtrsim m_0$  region
- disagreement about large  $m_0$  region