## 1 Additions to the first observation of ionization cooling

## 1.1 Amplitude quantiles

Transverse 4D amplitudes distributed as

$$A_{\perp} \sim \epsilon_{\perp} \chi_4^2 = \frac{1}{4\epsilon_{\perp}^2} x e^{-x/2\epsilon_{\perp}}.$$
 (1)

The  $\alpha$ -quantile of the distribution, or  $\alpha$ -amplitude, corresponds to

$$A_{\alpha} = \epsilon_{\perp} \chi_4^2(\alpha), \tag{2}$$

with  $\chi_4^2(\alpha)$  the quantiles of the 4DOF chi-squared distribution. At  $\alpha \simeq 9 \%$ , the probability content corresponds to that of the RMS ellipse and we naturally have  $\chi_4^2(\alpha) = 1$  and  $A_{\alpha} = \epsilon_{\perp}$ .

For a distribution of covariance  $\Sigma$ , the volume of its RMS ellipse is simply  $\mathcal{V} = \frac{1}{2}\pi^2 |\Sigma|^{\frac{1}{2}}$ . For a beam of emittance  $\epsilon_{\perp} = |\Sigma|^{\frac{1}{4}}/m_{\mu}c$ , the volume of the RMS ellipse thus reads

$$\mathcal{V} = \frac{1}{2}\pi^2 m^2 c^2 \epsilon_\perp^2. \tag{3}$$

The  $\alpha$ -amplitude corresponds to an ellipse similar to the RMS ellipse of squared radius  $A_{\alpha}/\epsilon_{\perp}$ , so that the fractional emittance may be reconstructed as

$$\epsilon_{\alpha} = \frac{1}{2}\pi^2 m^2 c^2 A_{\alpha}^2. \tag{4}$$

The relative statistical uncertainty on the  $\alpha$ -amplitude is identical to the chi-squared distribution quantile uncertainty, i.e.

$$\frac{\sigma_{A_{\alpha}}}{A_{\alpha}} = \epsilon_{\perp} \frac{\sigma_{\chi_4^2(\alpha)}}{\chi_4^2(\alpha)} = \sqrt{\frac{\alpha(1-\alpha)}{n}} \left[ \chi_4^2(\alpha) f(4; \chi_4^2(\alpha)) \right]^{-1}, \tag{5}$$

with f(4;x) the 4DOF chi square distribution PDF in x. As the fractional emittance is proportional to the square of the  $\alpha$ -amplitude, its statistical uncertainty satisfies

$$\frac{\sigma_{\epsilon_{\alpha}}}{\epsilon_{\alpha}} = 2 \frac{\sigma_{A_{\alpha}}}{A_{\alpha}}.\tag{6}$$

## 1.2 kNN density estimator

Take a set of n points,  $\{x\}_{i=1}^n$ , in 4 dimensions. To evaluate the density in a point x, find the squared distances to the n points, i.e.

$$R_i^2 = (\boldsymbol{x} - \boldsymbol{x}_i)^T \Sigma^{-1} (\boldsymbol{x} - \boldsymbol{x}_i), \tag{7}$$

with  $\Sigma$  the covariance matrix. If  $\Sigma$  is set to unity, it is the Euclidean distance. Find the k closest points and the distance  $R_k$  to the farthest one of them. The density in  $\boldsymbol{x}$  is evaluated as

$$\rho(\mathbf{x}) = \frac{k}{nV_k} = \frac{2k}{n\pi^2 |\Sigma|^{\frac{1}{2}} R_k^4},\tag{8}$$

with  $V_k$  the volume of the 4-ellipse of radius  $R_k$ . The optimal k in 4D is  $\sqrt{n}$  (see dissertation).

Cannot compare 4D profiles, must find 1D aggregate, I propose the "density profiles", i.e. the quantiles of the inverse PDF. For a fraction  $\alpha$  of the beam, find the density,  $\rho_{\alpha}$ , above which lies a fraction  $\alpha$  of the beam. This can be represented as a function of  $\alpha$  to create the profiles.

The statistical uncertainty on the contours,  $\rho_{\alpha}$ , have been showed to closely follow

$$\frac{\sigma_{\rho_{\alpha}}}{\rho_{\alpha}} = \left(\frac{4}{\alpha(1-\alpha)}\right)^{\frac{1}{4}} n^{-\frac{1}{2}},\tag{9}$$

but a bootstrapped estimate is also provided in the code